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

April 6, 2021

- Via Email and U.S. Mail -

Steven M. Kahl, Executive Director
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 (nearly 500 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

414 Nicollet Mall
Minneapolis, MN 55401

April 1, 2021

—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-20-855

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, 2020 in Docket No. E002/M-20-855. We plan to submit our next triennial in 2023.

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:	2020 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 2021

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 2020 (Docket No. E002/M-20-855). 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 and 2020, with an ordered increase starting in 2021. The ordered 2021 increase was superseded by an agreed upon delay of the accrual increase to 2022 pending the outcome of Docket No. E002/M-20-855 (E002/M-20-743). In 2020, 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, 2020:

Table 1

Book Value as of December 31, 2020
Minnesota Jurisdictional Balances

	Ending Balance	
Qualified Trust Fund		
Monticello	$	607,765,632
Prairie Island Unit 1		338,659,461
Prairie Island Unit 2		378,928,528
Total	$	1,325,353,620

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, 2020 is $975.9 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, 2020

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 03/15/1991	-	-	-	-
Contributions/Transfers	1,278,208,449	634,879,974	300,592,617	342,735,858
Market Value at 12/31/2020	2,776,449,368	1,256,758,735	717,952,281	801,738,352
Increase in Market Value	1,498,240,919	621,878,761	417,359,664	459,002,494

Table 3

Market Value Change by Component
From March 15, 1991 to December 31, 2020

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	724,022,851	282,941,518	210,490,774	230,590,558
Realized Gains/(Losses)	121,184,531	33,926,996	42,832,342	44,425,193
Management Fees	(88,639,187)	(35,149,377)	(25,624,597)	(27,865,212)
Trustee Fees	(9,736,251)	(3,504,375)	(3,079,356)	(3,152,520)
Income Taxes	(224,454,783)	(88,115,317)	(64,671,259)	(71,668,207)
Unrealized Gains/(Losses)	975,863,758	431,779,316	257,411,760	286,672,683
Increase in Market Value	1,498,240,919	621,878,761	417,359,664	459,002,494

Table 4

Summary of Qualified Trust Fund
From January 1, 2020 to December 31, 2020

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 12/31/2019	2,439,576,290	1,093,619,498	635,946,064	710,010,728
Contributions/Transfers	20,371,745	18,350,209	486,428	1,535,107
Total	2,459,948,035	1,111,969,707	636,432,492	711,545,836
Market Value at 12/31/2020	2,776,449,368	1,256,758,735	717,952,281	801,738,352
Increase in Market Value	316,501,333	144,789,028	81,519,789	90,192,516

Table 5

Market Value Change by Component
From January 1, 2020 to December 31, 2020

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	46,548,089	21,034,002	12,118,920	13,395,167
Realized Gains/(Losses)	20,418,789	5,067,353	7,691,207	7,660,230
Management Fees	(8,748,322)	(3,758,845)	(2,371,016)	(2,618,461)
Trustee Fees	(714,992)	(271,306)	(216,941)	(226,746)
Income Taxes	(17,378,503)	(6,138,683)	(5,604,963)	(5,634,857)
Unrealized Gains/(Losses)	276,376,272	128,856,506	69,902,582	77,617,183
Increase in Market Value	316,501,333	144,789,028	81,519,789	90,192,516

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, 2020 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 its activities with respect to the fund.

D. Investment Managers

Xcel Energy has retained Goldman Sachs Asset Management to assist the Company in establishing the investment policy for the Funds. In 2020, there were nine investment managers covering eight asset categories. As of December 2020, 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

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 inception (1/1/1995), including the returns since 1/1/2009 when the current investment strategy was adopted following relicensing of the plants:

Table 6
NDT Qualified Trust Performance (Net of fees)

		Annualized Returns as of 12/31/2020					
	2020	1 Year	3 Year	5 Year	15 Year	SI	1/1/09 to 12/31/20
Total Qualified Trust Fund	13.73%	13.73%	8.99%	9.92%	6.37%	5.82%	9.10%
Qualified Trust Fund Benchmark*	13.64%	13.64%	8.99%	10.37%	5.44%	5.45%	8.35%

*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, 2020, the current allocation versus target was as follows:

Table 7

	Xcel Energy NDT		
	12/31/20 Actuals	**2020 Target Allocation**	**Benchmark**
Equities			
US Equities	30.1%	27.9%	Russell 3000
Non-US Equity - EAFE	14.1%	12.6%	MSCI EAFE ND
Non-US Equity - EM	7.7%	7.5%	MSCI EM ND
Total Equities	**51.9%**	**48.0%**	**Weighted avg equity benchmark**
Fixed Income			
US Investment Grade	17.1%	19.0%	Custom US corporate and inflation benchmark
High Yield	4.6%	5.0%	BofA/ML High Yield Master II
EM Debt	5.7%	6.0%	JPMorgan EMBI GD
Total Fixed Income	**27.4%**	**30.0%**	**Weighted avg fixed income benchmark**
Alternatives			
Private Equity	12.4%	10.0%	Custom Cambridge Private Equity Index
Real Assets - Real Estate	7.6%	12.0%	NCREIF ODCE Index
Total Alternatives	**20.0%**	**22.0%**	**Weighted avg alternatives benchmark**
Cash	**0.7%**	**0.0%**	**Federal Funds Rate (effective) Index - Monthly Frequency**
Total Portfolio	**100.0%**	**100.0%**	**Weighted average total portfolio benchmark**

Note: Numbers may not add due to rounding. Target reflects the target allocation approved by the NDTC in July.

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

Xcel Energy NDT Historical Returns (ending 12/31/2020)

	5-year			10-year			20-year		
	Return	Benchmark	Excess return	Return	Benchmark	Excess return	Return	Benchmark	Excess return
Qualified Composite	9.92%	10.37%	-0.45%	7.80%	7.32%	0.49%	5.8%	5.3%	0.55%
US equity	15.05%	15.43%	-0.38%	13.52%	13.79%	-0.28%	--	7.8%	--
EAFE equity	7.55%	7.45%	0.10%	5.75%	5.51%	0.24%	--	4.5%	--
EM equity	11.56%	12.81%	-1.24%	3.42%	3.63%	-0.21%	--	9.6%	--
IG fixed income	6.20%	7.27%	-1.08%	5.00%	4.00%	1.00%	5.2%	4.4%	0.74%
High yield	7.01%	8.43%	-1.42%	5.90%	6.63%	-0.73%	--	7.8%	--
EM debt	7.60%	7.08%	0.52%	--	6.27%	--	--	8.5%	--
Real Estate	7.80%	5.69%	2.11%	--	9.26%	--	--	--	--
Private equity	11.58%	12.87%	-1.29%	--	12.23%	--	--	--	--
Cash	3.04%	1.15%	1.89%	2.87%	0.64%	2.23%	--	--	--

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 20-year returns are

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

- 5-year period: Official BNY Mellon qualified trust performance data
- 10-year period: Official BNY Mellon qualified trust performance data
- 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] US Equity, EAFE Equity, EM Equity, High Yield, Investment grade fixed income (IGFI) and cash 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 - Present: 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.

provided for the S&P 500 index and the 10-year treasury note, only 10-year returns are available for the Department's recommended portfolio from 2014, which is based on Exchange Traded Funds (ETFs) that did not exist 15 years ago and therefore do not have return data for longer periods. Returns for the Department's portfolio recommended in 2017 are available for 5 years, since the portfolio was based on existing portfolio investments with modified weights, and some of the existing investments have not been in the portfolio for 10 years. 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 and 2020 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 and 2020 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

As of 12-31-20	As of 12-31-20							
	2020 YTD Return	**1-Year Return**	**3-Year Return**	**5-Year Return**	**10-Year Return**	**15-Year Return**	**20-Year Return**	**Since Inception**
Xcel Energy NDT Qualified Composite	13.73%	13.73%	8.99%	9.92%	7.80%	6.37%	5.81%	5.82%
S&P 500 index	18.4%	18.4%	14.2%	15.2%	13.9%	9.9%	7.5%	10.5%
10-year Treasury Note	8.6%	8.6%	5.3%	3.7%	3.8%	5.0%	5.5%	6.5%
DOC portfolio (2014 Schwab)	18.3%	18.3%	12.2%	13.6%	11.6%	--	--	--
DOC portfolio (2017)	14.9%	14.9%	9.2%	10.8%	--	--	--	--
Other NDTs (Proxy Return)	11.9%	11.9%	8.0%	8.9%	7.9%	6.6%	5.9%	6.5%

BNY MELLON

CASH MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
INTEREST RECEIVABLE			103.31	103.31	0.00%	0.00
CASH			1.80	1.80	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	8,170,321.460	8,170,321.46	8,170,321.46	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**8,170,321.460**	**8,170,426.57**	**8,170,426.57**	**100.00%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**8,170,321.460**	**8,170,426.57**	**8,170,426.57**	**100.00%**	**0.00**
TOTAL ASSETS - BASE:		**8,170,321.460**	**8,170,426.57**	**8,170,426.57**	**100.00%**	**0.00**

BNY MELLON

PARAMETRIC US MON - [redacted]

Asset Detail by Asset Type 12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
DIVIDENDS RECEIVABLE			289,199.84	289,199.84	0.07%	0.00
CASH			-36.71	-36.71	0.00%	0.00
INTEREST RECEIVABLE			22.39	22.39	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	686,246.770	686,246.77	686,246.77	0.18%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**686,246.770**	**975,432.29**	**975,432.29**	**0.25%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**686,246.770**	**975,432.29**	**975,432.29**	**0.25%**	**0.00**
EQUITY						
U.S. DOLLAR						
ACCO BRANDS CORP SEC ID: 00081T108	8.4500	9,209.000	53,751.48	77,816.05	0.02%	24,064.57
ABM INDUSTRIES INC SEC ID: 000957100	37.8400	422.000	9,646.92	15,968.48	0.00%	6,321.56
AFLAC INC SEC ID: 001055102	44.4700	8,068.000	229,312.36	358,783.96	0.09%	129,471.60
AGCO CORP SEC ID: 001084102	103.0900	762.000	30,154.04	78,554.58	0.02%	48,400.54
AGNC INVESTMENT CORP SEC ID: 00123Q104	15.6000	9,187.000	110,040.45	143,317.20	0.04%	33,276.75
AES CORP/THE SEC ID: 00130H105	23.5000	5,015.000	52,265.40	117,852.50	0.03%	65,587.10
AMC NETWORKS INC SEC ID: 00164V103	35.7700	2,788.000	66,373.34	99,726.76	0.03%	33,353.42
ASGN INC SEC ID: 00191U102	83.5300	504.000	9,843.12	42,099.12	0.01%	32,256.00
AT&T INC SEC ID: 00206R102	28.7600	58,950.000	1,732,940.35	1,695,402.00	0.44%	-37,538.35
ABBOTT LABORATORIES SEC ID: 002824100	109.4900	18,761.000	689,679.19	2,054,141.89	0.53%	1,364,462.70
ABBVIE INC SEC ID: 00287Y109	107.1500	19,408.000	816,789.50	2,079,567.20	0.54%	1,262,777.70
ABIOMED INC SEC ID: 003654100	324.2000	678.000	65,598.84	219,807.60	0.06%	154,208.76
ACADIA HEALTHCARE CO INC SEC ID: 00404A109	50.2600	2,567.000	58,281.03	129,017.42	0.03%	70,736.39

BNY MELLON
PARAMETRIC US MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ACADIA PHARMACEUTICALS INC SEC ID: 004225108	53.4600	1,787.000	53,123.57	95,533.02	0.02%	42,409.45
ACCELERON PHARMA INC SEC ID: 00434H108	127.9400	669.000	61,240.26	85,591.86	0.02%	24,351.60
ACI WORLDWIDE INC SEC ID: 004498101	38.4300	1,185.000	15,102.21	45,539.55	0.01%	30,437.34
ACTIVISION BLIZZARD INC SEC ID: 00507V109	92.8500	8,019.000	255,361.77	744,564.15	0.19%	489,202.38
ACUITY BRANDS INC SEC ID: 00508Y102	121.0900	397.000	27,182.52	48,072.73	0.01%	20,890.21
ADAPTIVE BIOTECHNOLOGIES CORP SEC ID: 00650F109	59.1300	1,439.000	62,824.54	85,088.07	0.02%	22,263.53
ADOBE INC SEC ID: 00724F101	500.1200	5,083.000	365,930.33	2,542,109.96	0.66%	2,176,179.63
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	157.5100	1,295.000	104,415.64	203,975.45	0.05%	99,559.81
AECOM SEC ID: 00766T100	49.7800	1,708.000	45,349.43	85,024.24	0.02%	39,674.81
ADVANCED EMISSIONS SOLUTIONS I SEC ID: 00770C101	5.5000	17,781.000	70,042.58	97,795.50	0.03%	27,752.92
ADVANSIX INC SEC ID: 00773T101	19.9900	290.000	1,983.74	5,797.10	0.00%	3,813.36
ADVANCED MICRO DEVICES INC SEC ID: 007903107	91.7100	11,957.000	28,098.95	1,096,576.47	0.28%	1,068,477.52
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	83.5800	1,712.000	59,116.59	143,088.96	0.04%	83,972.37
ADVANCED ENERGY INDUSTRIES INC SEC ID: 007973100	96.9700	1,109.000	57,562.65	107,539.73	0.03%	49,977.08
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	101.7000	890.000	56,390.22	90,513.00	0.02%	34,122.78
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	118.4900	3,468.000	113,107.51	410,923.32	0.11%	297,815.81
AGIOS PHARMACEUTICALS INC SEC ID: 00847X104	43.3300	1,716.000	54,273.50	74,354.28	0.02%	20,080.78
AGREE REALTY CORP SEC ID: 008492100	66.5800	1,257.000	42,536.88	83,691.06	0.02%	41,154.18
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	273.2200	2,091.000	173,640.21	571,303.02	0.15%	397,662.81
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	104.9900	1,986.000	83,529.14	208,510.14	0.05%	124,981.00
ALASKA AIR GROUP INC SEC ID: 011659109	52.0000	2,612.000	72,175.66	135,824.00	0.04%	63,648.34

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Asset Detail
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Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALBANY INTERNATIONAL CORP SEC ID: 012348108	73.4200	220.000	5,442.80	16,152.40	0.00%	10,709.60
ALBEMARLE CORP SEC ID: 012653101	147.5200	884.000	49,357.70	130,407.68	0.03%	81,049.98
ALCOA CORP SEC ID: 013872106	23.0500	7,416.000	57,923.22	170,938.80	0.04%	113,015.58
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	178.2200	928.000	90,335.98	165,388.16	0.04%	75,052.18
ALEXION PHARMACEUTICALS INC SEC ID: 015351109	156.2400	2,708.000	207,036.72	423,097.92	0.11%	216,061.20
ALIGN TECHNOLOGY INC SEC ID: 016255101	534.3800	819.000	71,051.64	437,657.22	0.11%	366,605.58
ALLEGHANY CORP SEC ID: 017175100	603.6900	202.000	77,259.01	121,945.38	0.03%	44,686.37
ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	74.1000	1,563.000	56,073.24	115,818.30	0.03%	59,745.06
ALLIANT ENERGY CORP SEC ID: 018802108	51.5300	2,636.000	70,702.73	135,833.08	0.04%	65,130.35
ALLISON TRANSMISSION HOLDINGS SEC ID: 01973R101	43.1300	1,221.000	35,763.09	52,661.73	0.01%	16,898.64
ALLSTATE CORP/THE SEC ID: 020002101	109.9300	3,932.000	144,374.78	432,244.76	0.11%	287,869.98
ALLY FINANCIAL INC SEC ID: 02005N100	35.6600	3,952.000	63,098.68	140,928.32	0.04%	77,829.64
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	129.9700	1,152.000	82,355.72	149,725.44	0.04%	67,369.72
ALPHABET INC-CL C SEC ID: 02079K107	1,751.8800	1,843.000	411,610.23	3,228,714.84	0.83%	2,817,104.61
ALPHABET INC-CL A SEC ID: 02079K305	1,752.6400	4,239.000	2,805,340.13	7,429,440.96	1.92%	4,624,100.83
ALTRIA GROUP INC SEC ID: 02209S103	41.0000	20,981.000	526,670.25	860,221.00	0.22%	333,550.75
AMAZON.COM INC SEC ID: 023135106	3,256.9300	4,299.000	2,698,174.64	14,001,542.07	3.62%	11,303,367.43
AMEDISYS INC SEC ID: 023436108	293.3300	323.000	55,065.04	94,745.59	0.02%	39,680.55
AMERCO SEC ID: 023586100	453.9600	242.000	57,812.33	109,858.32	0.03%	52,045.99
AMEREN CORP SEC ID: 023608102	78.0600	2,584.000	117,359.34	201,707.04	0.05%	84,347.70
AMERICAN AIRLINES GROUP INC SEC ID: 02376R102	15.7700	8,049.000	100,657.74	126,932.73	0.03%	26,274.99

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AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	83.2700	6,549.000	336,216.29	545,335.23	0.14%	209,118.94
AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	27.6600	2,807.000	53,135.60	77,641.62	0.02%	24,506.02
AMERICAN EXPRESS CO SEC ID: 025816109	120.9100	7,733.000	522,609.41	934,997.03	0.24%	412,387.62
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	87.6200	1,708.000	73,145.52	149,654.96	0.04%	76,509.44
AMERICAN HOMES 4 RENT SEC ID: 02665T306	30.0000	4,525.000	71,030.84	135,750.00	0.04%	64,719.16
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	37.8600	9,287.000	256,651.24	351,605.82	0.09%	94,954.58
AMERICAN STATES WATER CO SEC ID: 029899101	79.5100	860.000	34,907.40	68,378.60	0.02%	33,471.20
AMERICAN TOWER CORP SEC ID: 03027X100	224.4600	4,050.000	235,353.42	909,063.00	0.23%	673,709.58
AMERICAN WATER WORKS CO INC SEC ID: 030420103	153.4700	2,291.000	186,300.54	351,599.77	0.09%	165,299.23
AMERICOLD REALTY TRUST SEC ID: 03064D108	37.3300	1,884.000	59,322.74	70,329.72	0.02%	11,006.98
AMERISAFE INC SEC ID: 03071H100	57.4300	19.000	421.80	1,091.17	0.00%	669.37
AMERISOURCEBERGEN CORP SEC ID: 03073E105	97.7600	1,548.000	77,324.96	151,332.48	0.04%	74,007.52
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	194.3300	1,716.000	80,214.18	333,470.28	0.09%	253,256.10
AMETEK INC SEC ID: 031100100	120.9400	2,927.000	117,246.66	353,991.38	0.09%	236,744.72
AMGEN INC SEC ID: 031162100	229.9200	6,045.000	406,573.34	1,389,866.40	0.36%	983,293.06
AMICUS THERAPEUTICS INC SEC ID: 03152W109	23.0900	6,310.000	52,346.45	145,697.90	0.04%	93,351.45
AMPHENOL CORP SEC ID: 032095101	130.7700	3,666.000	180,179.60	479,402.82	0.12%	299,223.22
ANALOG DEVICES INC SEC ID: 032654105	147.7300	3,882.000	260,813.90	573,487.86	0.15%	312,673.96
ANAPTYSBIO INC SEC ID: 032724106	21.5000	4,333.000	64,198.39	93,159.50	0.02%	28,961.11
ANAPLAN INC SEC ID: 03272L108	71.8500	1,562.000	58,835.23	112,229.70	0.03%	53,394.47
ANGIODYNAMICS INC SEC ID: 03475V101	15.3300	6,747.000	68,680.01	103,431.51	0.03%	34,751.50

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ANNALY CAPITAL MANAGEMENT INC SEC ID: 035710409	8.4500	15,073.000	93,985.15	127,366.85	0.03%	33,381.70
ANSYS INC SEC ID: 03662Q105	363.8000	955.000	86,986.38	347,429.00	0.09%	260,442.62
ANTHEM INC SEC ID: 036752103	321.0900	2,432.000	224,533.02	780,890.88	0.20%	556,357.86
ANTERO MIDSTREAM CORP SEC ID: 03676B102	7.7100	12,957.000	67,446.18	99,898.47	0.03%	32,452.29
APARTMENT INVESTMENT AND MANAG SEC ID: 03748R747	5.2800	1,645.924	63,334.11	8,690.48	0.00%	-54,643.63
APARTMENT INCOME REIT CORP SEC ID: 03750L109	38.4100	1,645.924	59,253.26	63,219.94	0.02%	3,966.68
APPLE INC SEC ID: 037833100	132.6900	164,673.000	1,069,506.32	21,850,460.37	5.65%	20,780,954.05
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	77.9900	337.000	11,522.03	26,282.63	0.01%	14,760.60
APPLIED MATERIALS INC SEC ID: 038222105	86.3000	11,981.000	181,133.38	1,033,960.30	0.27%	852,826.92
APTARGROUP INC SEC ID: 038336103	136.8900	672.000	38,910.28	91,990.08	0.02%	53,079.80
ARCBEST CORP SEC ID: 03937C105	42.6700	519.000	10,037.46	22,145.73	0.01%	12,108.27
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	50.4100	6,805.000	216,964.82	343,040.05	0.09%	126,075.23
ARES MANAGEMENT CORP SEC ID: 03990B101	47.0500	1,732.000	52,423.98	81,490.60	0.02%	29,066.62
ARENA PHARMACEUTICALS INC SEC ID: 040047607	76.8300	1,160.000	48,870.00	89,122.80	0.02%	40,252.80
ARISTA NETWORKS INC SEC ID: 040413106	290.5700	573.000	42,579.63	166,496.61	0.04%	123,916.98
ARROW ELECTRONICS INC SEC ID: 042735100	97.3000	1,604.000	67,152.84	156,069.20	0.04%	88,916.36
ARROW FINANCIAL CORP SEC ID: 042744102	29.9100	521.111	9,761.14	15,586.43	0.00%	5,825.29
ARROWHEAD PHARMACEUTICALS INC SEC ID: 04280A100	76.7300	1,607.000	58,875.03	123,305.11	0.03%	64,430.08
ARTESIAN RESOURCES CORP SEC ID: 043113208	37.0800	1,317.000	40,051.95	48,834.36	0.01%	8,782.41
ASHLAND GLOBAL HOLDINGS INC SEC ID: 044186104	79.2000	683.000	18,811.39	54,093.60	0.01%	35,282.21

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ASPEN TECHNOLOGY INC SEC ID: 045327103	130.2500	1,040.000	20,317.25	135,460.00	0.03%	115,142.75
ASSOCIATED BANC-CORP SEC ID: 045487105	17.0500	6,395.204	74,368.35	109,038.23	0.03%	34,669.88
ASSURANT INC SEC ID: 04621X108	136.2200	614.000	36,558.18	83,639.08	0.02%	47,080.90
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	32.9400	817.000	9,722.80	26,911.98	0.01%	17,189.18
ATMOS ENERGY CORP SEC ID: 049560105	95.4300	778.000	24,258.04	74,244.54	0.02%	49,986.50
ATRION CORP SEC ID: 049904105	642.2400	51.000	10,220.40	32,754.24	0.01%	22,533.84
AUTODESK INC SEC ID: 052769106	305.3400	2,128.000	109,944.88	649,763.52	0.17%	539,818.64
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	176.2000	2,939.000	147,707.41	517,851.80	0.13%	370,144.39
AUTONATION INC SEC ID: 05329W102	69.7900	1,723.000	56,528.35	120,248.17	0.03%	63,719.82
AUTOZONE INC SEC ID: 053332102	1,185.4400	274.000	172,252.84	324,810.56	0.08%	152,557.72
AVALARA INC SEC ID: 05338G106	164.8900	741.000	58,303.44	122,183.49	0.03%	63,880.05
AVANOS MEDICAL INC SEC ID: 05350V106	45.8800	352.000	7,654.28	16,149.76	0.00%	8,495.48
AVANGRID INC SEC ID: 05351W103	45.4500	1,988.000	80,250.62	90,354.60	0.02%	10,103.98
AVANTOR INC SEC ID: 05352A100	28.1500	4,032.000	57,866.22	113,500.80	0.03%	55,634.58
AVERY DENNISON CORP SEC ID: 053611109	155.1100	1,043.000	75,716.12	161,779.73	0.04%	86,063.61
AVIENT CORP SEC ID: 05368V106	40.2800	1,242.000	20,837.56	50,027.76	0.01%	29,190.20
AVISTA CORP SEC ID: 05379B107	40.1400	1,973.000	65,834.14	79,196.22	0.02%	13,362.08
AXON ENTERPRISE INC SEC ID: 05464C101	122.5300	844.000	51,045.12	103,415.32	0.03%	52,370.20
AXOS FINANCIAL INC SEC ID: 05465C100	37.5300	3,099.000	55,014.72	116,305.47	0.03%	61,290.75
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	37.2800	1,891.000	66,710.02	70,496.48	0.02%	3,786.46
BWX TECHNOLOGIES INC SEC ID: 05605H100	60.2800	1,005.000	18,989.84	60,581.40	0.02%	41,591.56

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BADGER METER INC SEC ID: 056525108	94.0600	270.000	4,965.30	25,396.20	0.01%	20,430.90
BAKER HUGHES CO SEC ID: 05722G100	20.8500	7,685.000	102,658.93	160,232.25	0.04%	57,573.32
BALCHEM CORP SEC ID: 057665200	115.2200	123.000	5,078.67	14,172.06	0.00%	9,093.39
BALL CORP SEC ID: 058498106	93.1800	4,452.000	149,227.90	414,837.36	0.11%	265,609.46
BANCFIRST CORP SEC ID: 05945F103	58.7000	264.000	5,043.72	15,496.80	0.00%	10,453.08
BANCORPSOUTH BANK SEC ID: 05971J102	27.4400	657.000	6,878.79	18,028.08	0.00%	11,149.29
BANK OF AMERICA CORP SEC ID: 060505104	30.3100	72,709.000	968,907.38	2,203,809.79	0.57%	1,234,902.41
BANK OF HAWAII CORP SEC ID: 062540109	76.6200	876.000	40,008.36	67,119.12	0.02%	27,110.76
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	42.4400	3,815.000	100,542.13	161,908.60	0.04%	61,366.47
BANK OZK SEC ID: 06417N103	31.2700	3,092.000	55,027.14	96,686.84	0.02%	41,659.70
BARNES GROUP INC SEC ID: 067806109	50.6900	433.000	10,158.18	21,948.77	0.01%	11,790.59
BAXTER INTERNATIONAL INC SEC ID: 071813109	80.2400	5,636.000	152,124.64	452,232.64	0.12%	300,108.00
BECTON DICKINSON AND CO SEC ID: 075887109	250.2200	2,185.221	187,342.09	546,786.00	0.14%	359,443.91
W R BERKLEY CORP SEC ID: 084423102	66.4200	2,349.000	74,448.68	156,020.58	0.04%	81,571.90
BERKSHIRE HATHAWAY INC SEC ID: 084670702	231.8700	17,837.000	1,847,125.02	4,135,865.19	1.07%	2,288,740.17
BERRY GLOBAL GROUP INC SEC ID: 08579W103	56.1900	1,200.000	40,213.74	67,428.00	0.02%	27,214.26
BEST BUY CO INC SEC ID: 086516101	99.7900	2,712.000	61,649.26	270,630.48	0.07%	208,981.22
BEYOND MEAT INC SEC ID: 08862E109	125.0000	444.000	66,857.52	55,500.00	0.01%	-11,357.52
BIO-RAD LABORATORIES INC SEC ID: 090572207	582.9400	251.000	35,554.15	146,317.94	0.04%	110,763.79
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	87.6900	1,673.000	106,033.90	146,705.37	0.04%	40,671.47

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BIOGEN INC SEC ID: 09062X103	244.8600	1,555.000	226,066.83	380,757.30	0.10%	154,690.47
BIO-TECHNE CORP SEC ID: 09073M104	317.5500	398.000	31,893.88	126,384.90	0.03%	94,491.02
BLACK HILLS CORP SEC ID: 092113109	61.4500	1,098.000	45,137.58	67,472.10	0.02%	22,334.52
BLACK KNIGHT INC SEC ID: 09215C105	88.3500	1,131.000	37,398.70	99,923.85	0.03%	62,525.15
BLACKROCK INC SEC ID: 09247X101	721.5400	1,681.000	546,008.94	1,212,908.74	0.31%	666,899.80
BLACKSTONE MORTGAGE TRUST INC SEC ID: 09257W100	27.5300	2,628.000	54,452.30	72,348.84	0.02%	17,896.54
BLUEBIRD BIO INC SEC ID: 09609G100	43.2700	984.000	39,143.52	42,577.68	0.01%	3,434.16
BLUEPRINT MEDICINES CORP SEC ID: 09627Y109	112.1500	958.000	50,524.92	107,439.70	0.03%	56,914.78
BOEING CO/THE SEC ID: 097023105	214.0600	4,352.000	429,597.36	931,589.12	0.24%	501,991.76
BONANZA CREEK ENERGY INC SEC ID: 097793400	19.3300	4,827.000	52,209.00	93,305.91	0.02%	41,096.91
BOOKING HOLDINGS INC SEC ID: 09857L108	2,227.2700	477.000	284,423.67	1,062,407.79	0.27%	777,984.12
BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	87.1800	1,189.000	35,384.64	103,657.02	0.03%	68,272.38
BORGWARNER INC SEC ID: 099724106	38.6400	4,312.000	116,271.18	166,615.68	0.04%	50,344.50
BOSTON BEER CO INC/THE SEC ID: 100557107	994.2900	194.000	52,250.02	192,892.26	0.05%	140,642.24
BOSTON PROPERTIES INC SEC ID: 101121101	94.5300	1,631.000	126,937.57	154,178.43	0.04%	27,240.86
BOSTON SCIENTIFIC CORP SEC ID: 101137107	35.9500	12,576.000	123,881.95	452,107.20	0.12%	328,225.25
BOTTOMLINE TECHNOLOGIES DE INC SEC ID: 101388106	52.7400	216.000	5,080.32	11,391.84	0.00%	6,311.52
BRADY CORP SEC ID: 104674106	52.8200	1,597.000	42,160.80	84,353.54	0.02%	42,192.74
BRIDGEBIO PHARMA INC SEC ID: 10806X102	71.1100	1,706.000	65,950.43	121,313.66	0.03%	55,363.23
BRIGHT HORIZONS FAMILY SOLUTIO SEC ID: 109194100	172.9900	604.000	51,726.56	104,485.96	0.03%	52,759.40
BRIGHTHOUSE FINANCIAL INC SEC ID: 10922N103	36.2050	2,094.000	50,334.29	75,813.27	0.02%	25,478.98

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BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	62.0300	24,635.000	966,940.85	1,528,109.05	0.39%	561,168.20
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	16.5500	5,542.000	59,830.89	91,720.10	0.02%	31,889.21
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	153.2000	1,417.000	68,784.04	217,084.40	0.06%	148,300.36
BROADCOM INC SEC ID: 11135F101	437.8500	4,275.000	509,170.04	1,871,808.75	0.48%	1,362,638.71
BROWN & BROWN INC SEC ID: 115236101	47.4100	1,850.000	23,300.75	87,708.50	0.02%	64,407.75
BROWN-FORMAN CORP SEC ID: 115637209	79.4300	3,276.000	58,999.29	260,212.68	0.07%	201,213.39
BRUKER CORP SEC ID: 116794108	54.1300	1,908.000	35,736.84	103,280.04	0.03%	67,543.20
BRUNOS INC NEW SEC ID: 116881202	0.0000	68.000	680.00	0.00	0.00%	-680.00
BRUNSWICK CORP/DE SEC ID: 117043109	76.2400	1,071.000	23,452.29	81,653.04	0.02%	58,200.75
BURLINGTON STORES INC SEC ID: 122017106	261.5500	736.000	34,793.91	192,500.80	0.05%	157,706.89
BYLINE BANCORP INC SEC ID: 124411109	15.4500	5,682.000	58,043.79	87,786.90	0.02%	29,743.11
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	93.1200	715.000	30,883.57	66,580.80	0.02%	35,697.23
CBRE GROUP INC SEC ID: 12504L109	62.7200	2,495.000	54,041.71	156,486.40	0.04%	102,444.69
CDK GLOBAL INC SEC ID: 12508E101	51.8300	1,269.000	38,612.21	65,772.27	0.02%	27,160.06
CDW CORP/DE SEC ID: 12514G108	131.7900	1,249.000	61,399.77	164,605.71	0.04%	103,205.94
CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	93.8700	1,695.000	107,640.41	159,109.65	0.04%	51,469.24
CIGNA CORP SEC ID: 125523100	208.1800	3,302.000	200,504.02	687,410.36	0.18%	486,906.34
CMC MATERIALS INC SEC ID: 12571T100	151.3000	483.000	55,414.59	73,077.90	0.02%	17,663.31
CME GROUP INC SEC ID: 12572Q105	182.0500	3,262.000	288,083.69	593,847.10	0.15%	305,763.41
CMS ENERGY CORP SEC ID: 125896100	61.0100	2,574.000	91,725.52	157,039.74	0.04%	65,314.22
CNA FINANCIAL CORP SEC ID: 126117100	38.9600	3,166.000	86,313.05	123,347.36	0.03%	37,034.31

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CNO FINANCIAL GROUP INC SEC ID: 12621E103	22.2300	5,114.000	58,913.26	113,684.22	0.03%	54,770.96
CSG SYSTEMS INTERNATIONAL INC SEC ID: 126349109	45.0700	278.000	5,017.90	12,529.46	0.00%	7,511.56
CSX CORP SEC ID: 126408103	90.7500	7,818.000	109,407.81	709,483.50	0.18%	600,075.69
CTS CORP SEC ID: 126501105	34.3300	551.000	4,959.00	18,915.83	0.00%	13,956.83
CNX RESOURCES CORP SEC ID: 12653C108	10.8000	5,714.000	32,118.55	61,711.20	0.02%	29,592.65
CVB FINANCIAL CORP SEC ID: 126600105	19.5000	710.000	6,248.00	13,845.00	0.00%	7,597.00
CVS HEALTH CORP SEC ID: 126650100	68.3000	11,916.000	448,513.46	813,862.80	0.21%	365,349.34
CABLE ONE INC SEC ID: 12685J105	2,227.7200	12.000	1,902.67	26,732.64	0.01%	24,829.97
CABOT CORP SEC ID: 127055101	44.8800	2,476.000	74,074.54	111,122.88	0.03%	37,048.34
CABOT OIL & GAS CORP SEC ID: 127097103	16.2800	5,743.000	93,127.74	93,496.04	0.02%	368.30
CACI INTERNATIONAL INC SEC ID: 127190304	249.3300	361.000	36,219.13	90,008.13	0.02%	53,789.00
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	136.4300	2,138.000	21,828.98	291,687.34	0.08%	269,858.36
CAESARS ENTERTAINMENT INC SEC ID: 12769G100	74.2700	1,845.000	75,613.85	137,028.15	0.04%	61,414.30
CALERES INC SEC ID: 129500104	15.6500	6,497.000	64,552.69	101,678.05	0.03%	37,125.36
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	54.0300	1,871.000	42,284.60	101,090.13	0.03%	58,805.53
CALLAWAY GOLF CO SEC ID: 131193104	24.0100	781.000	4,810.96	18,751.81	0.00%	13,940.85
CAMDEN PROPERTY TRUST SEC ID: 133131102	99.9200	1,315.000	101,540.02	131,394.80	0.03%	29,854.78
CAMPBELL SOUP CO SEC ID: 134429109	48.3500	1,364.000	55,117.42	65,949.40	0.02%	10,831.98
CANNAE HOLDINGS INC SEC ID: 13765N107	44.2700	376.000	3,243.61	16,645.52	0.00%	13,401.91
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	98.8500	5,644.000	335,095.74	557,909.40	0.14%	222,813.66
CAPITOL FEDERAL FINANCIAL INC SEC ID: 14057J101	12.5000	7,647.000	67,107.42	95,587.50	0.02%	28,480.08

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CARETRUST REIT INC SEC ID: 14174T107	22.1800	4,078.000	55,363.85	90,450.04	0.02%	35,086.19
CARLISLE COS INC SEC ID: 142339100	156.1800	620.000	38,181.49	96,831.60	0.03%	58,650.11
CARMAX INC SEC ID: 143130102	94.4600	1,937.000	50,536.33	182,969.02	0.05%	132,432.69
CARNIVAL CORP SEC ID: 143658300	21.6600	9,095.000	112,658.39	196,997.70	0.05%	84,339.31
CARRIER GLOBAL CORP SEC ID: 14448C104	37.7200	9,936.000	124,878.43	374,785.92	0.10%	249,907.49
CARTER'S INC SEC ID: 146229109	94.0700	727.000	29,892.09	68,388.89	0.02%	38,496.80
CARVANA CO SEC ID: 146869102	239.5400	903.000	51,109.80	216,304.62	0.06%	165,194.82
CASEY'S GENERAL STORES INC SEC ID: 147528103	178.6200	331.000	14,247.60	59,123.22	0.02%	44,875.62
CATALENT INC SEC ID: 148806102	104.0700	1,355.000	55,742.91	141,014.85	0.04%	85,271.94
CATALYST BIOSCIENCES INC SEC ID: 14888D208	6.3100	15,310.000	64,878.06	96,606.10	0.02%	31,728.04
CATERPILLAR INC SEC ID: 149123101	182.0200	5,986.000	404,233.46	1,089,571.72	0.28%	685,338.26
CAVCO INDUSTRIES INC SEC ID: 149568107	175.4500	211.000	9,826.27	37,019.95	0.01%	27,193.68
CELANESE CORP SEC ID: 150870103	129.9400	1,375.000	44,646.25	178,667.50	0.05%	134,021.25
CENTENE CORP SEC ID: 15135B101	60.0300	4,180.000	65,112.27	250,925.40	0.06%	185,813.13
CENTERPOINT ENERGY INC SEC ID: 15189T107	21.6400	5,131.000	74,714.02	111,034.84	0.03%	36,320.82
CENTRAL GARDEN & PET CO SEC ID: 153527205	36.3300	1,929.000	40,373.97	70,080.57	0.02%	29,706.60
CERIDIAN HCM HOLDING INC SEC ID: 15677J108	106.5600	1,057.000	57,930.07	112,633.92	0.03%	54,703.85
CERNER CORP SEC ID: 156782104	78.4800	2,320.000	62,322.62	182,073.60	0.05%	119,750.98
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	249.8600	513.000	27,316.20	128,178.18	0.03%	100,861.98
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	661.5500	1,938.000	150,416.94	1,282,083.90	0.33%	1,131,666.96
CHEGG INC SEC ID: 163092109	90.3300	1,469.000	58,417.28	132,694.77	0.03%	74,277.49

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CHEMED CORP SEC ID: 16359R103	532.6100	77.000	4,924.15	41,010.97	0.01%	36,086.82
CHENIERE ENERGY INC SEC ID: 16411R208	60.0300	3,492.000	110,810.09	209,624.76	0.05%	98,814.67
CHEVRON CORP SEC ID: 166764100	84.4500	19,739.000	1,314,174.25	1,666,958.55	0.43%	352,784.30
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	1,386.7100	278.000	86,984.13	385,505.38	0.10%	298,521.25
CHOICE HOTELS INTERNATIONAL IN SEC ID: 169905106	106.7300	809.000	50,449.24	86,344.57	0.02%	35,895.33
CHURCH & DWIGHT CO INC SEC ID: 171340102	87.2300	2,956.000	75,327.61	257,851.88	0.07%	182,524.27
CHURCHILL DOWNS INC SEC ID: 171484108	194.7900	345.000	4,940.40	67,202.55	0.02%	62,262.15
CIENA CORP SEC ID: 171779309	52.8500	1,857.000	31,006.71	98,142.45	0.03%	67,135.74
CIMAREX ENERGY CO SEC ID: 171798101	37.5100	5,180.000	85,915.30	194,301.80	0.05%	108,386.50
CINCINNATI FINANCIAL CORP SEC ID: 172062101	87.3700	899.000	67,389.04	78,545.63	0.02%	11,156.59
CISCO SYSTEMS INC/DELAWARE SEC ID: 17275R102	44.7500	44,188.000	1,140,967.70	1,977,413.00	0.51%	836,445.30
CINTAS CORP SEC ID: 172908105	353.4600	1,141.000	83,269.78	403,297.86	0.10%	320,028.08
CITIGROUP INC SEC ID: 172967424	61.6600	14,309.000	589,042.41	882,292.94	0.23%	293,250.53
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	35.7600	7,942.000	159,720.21	284,005.92	0.07%	124,285.71
CITRIX SYSTEMS INC SEC ID: 177376100	130.1000	1,532.000	53,657.01	199,313.20	0.05%	145,656.19
CITY HOLDING CO SEC ID: 177835105	69.5500	733.000	32,880.72	50,980.15	0.01%	18,099.43
CLEAN HARBORS INC SEC ID: 184496107	76.1000	974.000	42,690.42	74,121.40	0.02%	31,430.98
CLOROX CO/THE SEC ID: 189054109	201.9200	1,303.000	134,982.96	263,101.76	0.07%	128,118.80
CLOUDERA INC SEC ID: 18914U100	13.9100	9,400.000	54,478.00	130,754.00	0.03%	76,276.00
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	266.2700	166.000	10,121.02	44,200.82	0.01%	34,079.80
COCA-COLA CO/THE SEC ID: 191216100	54.8400	36,770.000	1,105,682.35	2,016,466.80	0.52%	910,784.45

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COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	59.8700	1,254.000	46,546.44	75,076.98	0.02%	28,530.54
COGNEX CORP SEC ID: 192422103	80.2850	1,619.000	26,127.81	129,981.42	0.03%	103,853.61
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	81.9500	5,797.000	172,503.91	475,064.15	0.12%	302,560.24
COHERENT INC SEC ID: 192479103	150.0200	238.000	20,339.96	35,704.76	0.01%	15,364.80
COHEN & STEERS INC SEC ID: 19247A100	74.3000	157.000	4,953.35	11,665.10	0.00%	6,711.75
COLGATE-PALMOLIVE CO SEC ID: 194162103	85.5100	6,515.000	204,069.68	557,097.65	0.14%	353,027.97
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	35.9000	314.000	5,221.82	11,272.60	0.00%	6,050.78
COLUMBIA PROPERTY TRUST INC SEC ID: 198287203	14.3400	6,230.000	65,949.55	89,338.20	0.02%	23,388.65
COMCAST CORP SEC ID: 20030N101	52.4000	48,060.000	1,009,600.50	2,518,344.00	0.65%	1,508,743.50
COMERICA INC SEC ID: 200340107	55.8600	1,709.000	47,887.28	95,464.74	0.02%	47,577.46
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	65.7000	1,773.450	42,794.57	116,515.67	0.03%	73,721.10
COMMERCIAL METALS CO SEC ID: 201723103	20.5400	4,111.000	61,026.54	84,439.94	0.02%	23,413.40
COMMSCOPE HOLDING CO INC SEC ID: 20337X109	13.4000	6,699.000	51,151.86	89,766.60	0.02%	38,614.74
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	62.3100	2,401.000	77,074.14	149,606.31	0.04%	72,532.17
COMMUNITY TRUST BANCORP INC SEC ID: 204149108	37.0500	739.000	18,132.37	27,379.95	0.01%	9,247.58
CONAGRA BRANDS INC SEC ID: 205887102	36.2600	5,464.000	117,821.30	198,124.64	0.05%	80,303.34
CONCENTRIX CORP SEC ID: 20602D101	98.7000	390.000	12,635.71	38,493.00	0.01%	25,857.29
CONMED CORP SEC ID: 207410101	112.0000	161.000	4,929.82	18,032.00	0.00%	13,102.18
CONOCOPHILLIPS SEC ID: 20825C104	39.9900	7,216.000	245,952.98	288,567.84	0.07%	42,614.86
CONSOLIDATED EDISON INC SEC ID: 209115104	72.2700	2,699.000	126,471.97	195,056.73	0.05%	68,584.76

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CONSTELLATION BRANDS INC SEC ID: 21036P108	219.0500	1,775.000	104,451.36	388,813.75	0.10%	284,362.39
COOPER COS INC/THE SEC ID: 216648402	363.3200	615.000	94,741.02	223,441.80	0.06%	128,700.78
COOPER TIRE & RUBBER CO SEC ID: 216831107	40.5000	2,877.000	59,748.66	116,518.50	0.03%	56,769.84
COPART INC SEC ID: 217204106	127.2500	1,936.000	22,347.69	246,356.00	0.06%	224,008.31
COREPOINT LODGING INC SEC ID: 21872L104	6.8800	15,772.000	59,642.09	108,511.36	0.03%	48,869.27
CORNERSTONE ONDEMAND INC SEC ID: 21925Y103	44.0400	815.000	23,040.05	35,892.60	0.01%	12,852.55
CORNING INC SEC ID: 219350105	36.0000	11,899.000	224,058.17	428,364.00	0.11%	204,305.83
CORTEVA INC SEC ID: 22052L104	38.7200	7,918.000	163,910.60	306,584.96	0.08%	142,674.36
COSTCO WHOLESALE CORP SEC ID: 22160K105	376.7800	4,475.000	467,093.65	1,686,090.50	0.44%	1,218,996.85
COSTAR GROUP INC SEC ID: 22160N109	924.2800	270.000	18,614.34	249,555.60	0.06%	230,941.26
COUPA SOFTWARE INC SEC ID: 22266L106	338.9100	669.000	104,378.58	226,730.79	0.06%	122,352.21
COVANTA HOLDING CORP SEC ID: 22282E102	13.1300	8,633.000	66,090.61	113,351.29	0.03%	47,260.68
CRANE CO SEC ID: 224399105	77.6600	388.000	18,197.20	30,132.08	0.01%	11,934.88
CREDIT ACCEPTANCE CORP SEC ID: 225310101	346.1400	210.000	45,091.20	72,689.40	0.02%	27,598.20
CREE INC SEC ID: 225447101	105.9000	875.000	20,825.00	92,662.50	0.02%	71,837.50
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	211.8200	1,643.000	215,293.08	348,020.26	0.09%	132,727.18
CROWN CASTLE INTERNATIONAL COR SEC ID: 22822V101	159.1900	4,242.000	309,194.98	675,283.98	0.17%	366,089.00
CROWN HOLDINGS INC SEC ID: 228368106	100.2000	1,595.000	50,121.38	159,819.00	0.04%	109,697.62
CUBESMART SEC ID: 229663109	33.6100	1,954.000	37,192.18	65,673.94	0.02%	28,481.76
CULLEN/FROST BANKERS INC SEC ID: 229899109	87.2300	1,263.000	71,034.01	110,171.49	0.03%	39,137.48
CUMMINS INC SEC ID: 231021106	227.1000	1,804.000	187,042.38	409,688.40	0.11%	222,646.02

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CURTISS-WRIGHT CORP SEC ID: 231561101	116.3500	434.000	14,975.69	50,495.90	0.01%	35,520.21
CYRUSONE INC SEC ID: 23283R100	73.1500	1,166.000	42,663.94	85,292.90	0.02%	42,628.96
DR HORTON INC SEC ID: 23331A109	68.9200	5,224.000	145,627.63	360,038.08	0.09%	214,410.45
DTE ENERGY CO SEC ID: 233331107	121.4100	1,244.000	51,903.91	151,034.04	0.04%	99,130.13
DXC TECHNOLOGY CO SEC ID: 23355L106	25.7500	6,643.000	106,051.99	171,057.25	0.04%	65,005.26
DANA INC SEC ID: 235825205	19.5200	6,215.000	56,941.23	121,316.80	0.03%	64,375.57
DANAHER CORP SEC ID: 235851102	222.1400	6,703.000	353,161.83	1,489,004.42	0.38%	1,135,842.59
DARDEN RESTAURANTS INC SEC ID: 237194105	119.1200	2,273.000	128,307.67	270,759.76	0.07%	142,452.09
DARLING INGREDIENTS INC SEC ID: 237266101	57.6800	3,850.000	42,350.00	222,068.00	0.06%	179,718.00
DATADOG INC SEC ID: 23804L103	98.4400	1,619.000	132,754.90	159,374.36	0.04%	26,619.46
DAVITA INC SEC ID: 23918K108	117.4000	1,950.000	90,147.42	228,930.00	0.06%	138,782.58
DECKERS OUTDOOR CORP SEC ID: 243537107	286.7800	397.000	55,007.84	113,851.66	0.03%	58,843.82
DEERE & CO SEC ID: 244199105	269.0500	3,265.000	190,351.72	878,448.25	0.23%	688,096.53
DELEK US HOLDINGS INC SEC ID: 24665A103	16.0700	4,470.000	47,498.75	71,832.90	0.02%	24,334.15
DELL TECHNOLOGIES INC SEC ID: 24703L202	73.2900	1,596.000	66,910.12	116,970.84	0.03%	50,060.72
DELTA AIR LINES INC SEC ID: 247361702	40.2100	6,419.000	57,186.69	258,107.99	0.07%	200,921.30
DENTSPLY SIRONA INC SEC ID: 24906P109	52.3600	3,476.000	110,335.10	182,003.36	0.05%	71,668.26
DEXCOM INC SEC ID: 252131107	369.7200	854.000	61,633.18	315,740.88	0.08%	254,107.70
DIAMONDBACK ENERGY INC SEC ID: 25278X109	48.4000	4,300.000	112,686.50	208,120.00	0.05%	95,433.50
DIGITAL REALTY TRUST INC SEC ID: 253868103	139.5100	2,041.000	154,122.78	284,739.91	0.07%	130,617.13
WALT DISNEY CO/THE SEC ID: 254687106	181.1800	19,798.000	823,052.54	3,587,001.64	0.93%	2,763,949.10

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DISCOVER FINANCIAL SERVICES SEC ID: 254709108	90.5300	4,200.000	101,117.46	380,226.00	0.10%	279,108.54
DISH NETWORK CORP SEC ID: 25470M109	32.3400	2,734.000	59,893.27	88,417.56	0.02%	28,524.29
DOCUSIGN INC SEC ID: 256163106	222.3000	1,819.000	174,167.25	404,363.70	0.10%	230,196.45
DOLBY LABORATORIES INC SEC ID: 25659T107	97.1300	1,219.000	42,713.76	118,401.47	0.03%	75,687.71
DOLLAR GENERAL CORP SEC ID: 256677105	210.3000	2,824.000	151,528.16	593,887.20	0.15%	442,359.04
DOLLAR TREE INC SEC ID: 256746108	108.0400	2,060.000	60,408.58	222,562.40	0.06%	162,153.82
DOMINION ENERGY INC SEC ID: 25746U109	75.2000	6,713.000	310,983.63	504,817.60	0.13%	193,833.97
DOMINO'S PIZZA INC SEC ID: 25754A201	383.4600	658.000	28,175.56	252,316.68	0.07%	224,141.12
DONALDSON CO INC SEC ID: 257651109	55.8800	1,291.000	39,551.27	72,141.08	0.02%	32,589.81
DORMAN PRODUCTS INC SEC ID: 258278100	86.8200	753.000	36,708.75	65,375.46	0.02%	28,666.71
DOVER CORP SEC ID: 260003108	126.2500	1,594.000	55,683.38	201,242.50	0.05%	145,559.12
DOW INC SEC ID: 260557103	55.5000	7,891.000	271,089.46	437,950.50	0.11%	166,861.04
DROPBOX INC SEC ID: 26210C104	22.1900	3,259.000	52,686.73	72,317.21	0.02%	19,630.48
DUKE REALTY CORP SEC ID: 264411505	39.9700	3,709.000	71,982.68	148,248.73	0.04%	76,266.05
DUKE ENERGY CORP SEC ID: 26441C204	91.5600	7,323.000	427,905.03	670,493.88	0.17%	242,588.85
DUPONT DE NEMOURS INC SEC ID: 26614N102	71.1100	10,935.000	435,152.35	777,587.85	0.20%	342,435.50
DYCOM INDUSTRIES INC SEC ID: 267475101	75.5200	321.000	4,798.95	24,241.92	0.01%	19,442.97
DYNATRACE INC SEC ID: 268150109	43.2700	2,312.000	59,180.64	100,040.24	0.03%	40,859.60
EOG RESOURCES INC SEC ID: 26875P101	49.8700	2,400.000	85,402.80	119,688.00	0.03%	34,285.20
EQT CORP SEC ID: 26884L109	12.7100	10,562.000	60,472.45	134,243.02	0.03%	73,770.57
EPR PROPERTIES SEC ID: 26884U109	32.5000	3,289.000	77,680.32	106,892.50	0.03%	29,212.18

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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EAGLE MATERIALS INC SEC ID: 26969P108	101.3500	1,015.000	61,123.22	102,870.25	0.03%	41,747.03
EAST WEST BANCORP INC SEC ID: 27579R104	50.7100	2,079.000	36,100.19	105,426.09	0.03%	69,325.90
EASTERLY GOVERNMENT PROPERTIES SEC ID: 27616P103	22.6500	2,005.000	35,106.55	45,413.25	0.01%	10,306.70
EASTGROUP PROPERTIES INC SEC ID: 277276101	138.0600	172.000	9,958.80	23,746.32	0.01%	13,787.52
EASTMAN CHEMICAL CO SEC ID: 277432100	100.2800	1,439.000	81,420.59	144,302.92	0.04%	62,882.33
EBAY INC SEC ID: 278642103	50.2500	8,344.000	100,170.00	419,286.00	0.11%	319,116.00
ECOLAB INC SEC ID: 278865100	216.3600	2,293.000	154,530.81	496,113.48	0.13%	341,582.67
EDISON INTERNATIONAL SEC ID: 281020107	62.8200	3,175.000	134,590.47	199,453.50	0.05%	64,863.03
EDITAS MEDICINE INC SEC ID: 28106W103	70.1100	2,588.000	52,424.94	181,444.68	0.05%	129,019.74
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	91.2300	6,867.000	157,534.59	626,476.41	0.16%	468,941.82
8X8 INC SEC ID: 282914100	34.4700	4,250.000	64,881.25	146,497.50	0.04%	81,616.25
ELANCO ANIMAL HEALTH INC SEC ID: 28414H103	30.6700	2,689.000	74,181.06	82,471.63	0.02%	8,290.57
ELECTRONIC ARTS INC SEC ID: 285512109	143.6000	3,258.000	82,502.94	467,848.80	0.12%	385,345.86
ELEMENT SOLUTIONS INC SEC ID: 28618M106	17.7300	6,352.000	54,055.52	112,620.96	0.03%	58,565.44
EMCOR GROUP INC SEC ID: 29084Q100	91.4600	532.000	15,119.44	48,656.72	0.01%	33,537.28
EMERGENT BIOSOLUTIONS INC SEC ID: 29089Q105	89.6000	1,119.000	40,214.76	100,262.40	0.03%	60,047.64
EMERSON ELECTRIC CO SEC ID: 291011104	80.3700	7,974.000	371,888.90	640,870.38	0.17%	268,981.48
ENCORE WIRE CORP SEC ID: 292562105	60.5700	220.000	5,108.40	13,325.40	0.00%	8,217.00
ENCOMPASS HEALTH CORP SEC ID: 29261A100	82.6900	1,823.000	83,482.64	150,743.87	0.04%	67,261.23
ENERSYS SEC ID: 29275Y102	83.0600	329.000	12,202.61	27,326.74	0.01%	15,124.13

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENPHASE ENERGY INC SEC ID: 29355A107	175.4700	919.000	67,178.90	161,256.93	0.04%	94,078.03
ENTEGRIS INC SEC ID: 29362U104	96.1000	1,068.000	10,455.72	102,634.80	0.03%	92,179.08
ENTERGY CORP SEC ID: 29364G103	99.8400	1,803.000	126,913.67	180,011.52	0.05%	53,097.85
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	34.9500	390.000	5,190.90	13,630.50	0.00%	8,439.60
EPAM SYSTEMS INC SEC ID: 29414B104	358.3500	311.000	63,369.24	111,446.85	0.03%	48,077.61
ENVISTA HOLDINGS CORP SEC ID: 29415F104	33.7300	2,963.000	67,368.80	99,941.99	0.03%	32,573.19
EPLUS INC SEC ID: 294268107	87.9500	830.000	34,930.55	72,998.50	0.02%	38,067.95
EQUIFAX INC SEC ID: 294429105	192.8400	1,705.000	110,223.97	328,792.20	0.08%	218,568.23
EQUINIX INC SEC ID: 29444U700	714.1800	830.000	271,387.54	592,769.40	0.15%	321,381.86
EQUITABLE HOLDINGS INC SEC ID: 29452E101	25.5900	6,960.000	119,960.60	178,106.40	0.05%	58,145.80
EQUITY COMMONWEALTH SEC ID: 294628102	27.2800	1,496.000	29,873.99	40,810.88	0.01%	10,936.89
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	63.3600	1,144.000	30,069.60	72,483.84	0.02%	42,414.24
EQUITY RESIDENTIAL SEC ID: 29476L107	59.2800	2,453.000	123,908.88	145,413.84	0.04%	21,504.96
ERIE INDEMNITY CO SEC ID: 29530P102	245.6000	358.000	64,250.26	87,924.80	0.02%	23,674.54
ESPERION THERAPEUTICS INC SEC ID: 29664W105	26.0000	3,325.000	35,808.26	86,450.00	0.02%	50,641.74
ESSENTIAL UTILITIES INC SEC ID: 29670G102	47.2900	3,633.000	53,303.37	171,804.57	0.04%	118,501.20
ESSEX PROPERTY TRUST INC SEC ID: 297178105	237.4200	432.000	62,724.18	102,565.44	0.03%	39,841.26
ETSY INC SEC ID: 29786A106	177.9100	1,927.000	53,662.31	342,832.57	0.09%	289,170.26
EURONET WORLDWIDE INC SEC ID: 298736109	144.9200	437.000	22,510.60	63,330.04	0.02%	40,819.44
EVERCORE INC SEC ID: 29977A105	109.6400	427.000	15,145.56	46,816.28	0.01%	31,670.72
EVERGY INC SEC ID: 30034W106	55.5100	2,583.000	96,265.92	143,382.33	0.04%	47,116.41

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EVERSOURCE ENERGY SEC ID: 30040W108	86.5100	3,249.000	147,365.80	281,070.99	0.07%	133,705.19
EVOQUA WATER TECHNOLOGIES CORP SEC ID: 30057T105	26.9800	6,878.000	58,915.02	185,568.44	0.05%	126,653.42
EXACT SCIENCES CORP SEC ID: 30063P105	132.4900	1,828.000	70,881.86	242,191.72	0.06%	171,309.86
EXELON CORP SEC ID: 30161N101	42.2200	8,459.000	242,880.19	357,138.98	0.09%	114,258.79
EXELIXIS INC SEC ID: 30161Q104	20.0700	5,342.000	40,652.62	107,213.94	0.03%	66,561.32
EXLSERVICE HOLDINGS INC SEC ID: 302081104	85.1300	902.000	42,078.30	76,787.26	0.02%	34,708.96
EXPEDIA GROUP INC SEC ID: 30212P303	132.4000	1,013.000	37,157.14	134,121.20	0.03%	96,964.06
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	95.1100	1,167.000	82,287.71	110,993.37	0.03%	28,705.66
EXTRA SPACE STORAGE INC SEC ID: 30225T102	115.8600	1,086.000	86,722.98	125,823.96	0.03%	39,100.98
EXXON MOBIL CORP SEC ID: 30231G102	41.2200	33,583.000	1,678,237.74	1,384,291.26	0.36%	-293,946.48
FLIR SYSTEMS INC SEC ID: 302445101	43.8300	1,314.000	36,174.42	57,592.62	0.01%	21,418.20
FMC CORP SEC ID: 302491303	114.9300	2,027.000	120,029.53	232,963.11	0.06%	112,933.58
FACEBOOK INC SEC ID: 30303M102	273.1600	25,073.000	2,150,572.32	6,848,940.68	1.77%	4,698,368.36
FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	332.5000	333.000	56,664.90	110,722.50	0.03%	54,057.60
FAIR ISAAC CORP SEC ID: 303250104	511.0400	317.000	9,189.83	161,999.68	0.04%	152,809.85
FAIRFAX FINANCIAL HOLDINGS LTD SEC ID: 303901102	340.9400	45.000	19,776.54	15,342.30	0.00%	-4,434.24
FARMERS NATIONAL BANC CORP SEC ID: 309627107	13.2700	5,462.000	57,531.33	72,480.74	0.02%	14,949.41
FASTLY INC SEC ID: 31188V100	87.3700	1,232.000	65,997.08	107,639.84	0.03%	41,642.76
FASTENAL CO SEC ID: 311900104	48.8300	6,532.000	132,149.78	318,957.56	0.08%	186,807.78
FEDEX CORP SEC ID: 31428X106	259.6200	2,297.000	237,378.43	596,347.14	0.15%	358,968.71

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FERRO CORP SEC ID: 315405100	14.6300	1,561.000	8,366.96	22,837.43	0.01%	14,470.47
F5 NETWORKS INC SEC ID: 315616102	175.9400	475.000	36,797.75	83,571.50	0.02%	46,773.75
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	141.4600	5,427.000	310,679.39	767,703.42	0.20%	457,024.03
FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R303	39.0900	4,074.000	94,312.42	159,252.66	0.04%	64,940.24
FIFTH THIRD BANCORP SEC ID: 316773100	27.5700	9,395.000	146,066.45	259,020.15	0.07%	112,953.70
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	51.6300	1,458.000	57,512.94	75,276.54	0.02%	17,763.60
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	9.2200	10,745.000	44,428.78	99,068.90	0.03%	54,640.12
FIRST BUSEY CORP SEC ID: 319383204	21.5500	3,652.000	56,446.66	78,700.60	0.02%	22,253.94
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	574.2700	37.000	6,464.27	21,247.99	0.01%	14,783.72
FIRST FINANCIAL BANCORP SEC ID: 320209109	17.5300	4,791.000	55,317.09	83,986.23	0.02%	28,669.14
FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	36.1750	2,034.000	31,004.77	73,579.95	0.02%	42,575.18
FIRST HORIZON CORP SEC ID: 320517105	12.7600	6,536.000	52,418.33	83,399.36	0.02%	30,981.03
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	42.1300	1,295.000	16,776.50	54,558.35	0.01%	37,781.85
FIRST INTERSTATE BANCSYSTEM IN SEC ID: 32055Y201	40.7700	1,236.000	35,473.20	50,391.72	0.01%	14,918.52
FIRST REPUBLIC BANK/CA SEC ID: 33616C100	146.9300	1,599.000	100,282.21	234,941.07	0.06%	134,658.86
1ST SOURCE CORP SEC ID: 336901103	40.3000	269.000	4,912.90	10,840.70	0.00%	5,927.80
FIRSTCASH INC SEC ID: 33767D105	70.0400	249.000	9,691.08	17,439.96	0.00%	7,748.88
FISERV INC SEC ID: 337738108	113.8600	5,999.000	128,790.13	683,046.14	0.18%	554,256.01
FLAGSTAR BANCORP INC SEC ID: 337930705	40.7600	735.000	9,929.85	29,958.60	0.01%	20,028.75
FIRSTENERGY CORP SEC ID: 337932107	30.6100	9,292.000	256,324.82	284,428.12	0.07%	28,103.30
FITBIT INC SEC ID: 33812L102	6.8000	15,557.000	49,554.04	105,787.60	0.03%	56,233.56

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIVE BELOW INC SEC ID: 33829M101	174.9800	702.000	58,499.42	122,835.96	0.03%	64,336.54
FIVE9 INC SEC ID: 338307101	174.4000	810.000	54,488.70	141,264.00	0.04%	86,775.30
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	272.8300	972.000	112,503.74	265,190.76	0.07%	152,687.02
FLUOR CORP SEC ID: 343412102	15.9700	7,257.000	51,275.70	115,894.29	0.03%	64,618.59
FOOT LOCKER INC SEC ID: 344849104	40.4400	2,237.000	61,824.49	90,464.28	0.02%	28,639.79
FORD MOTOR CO SEC ID: 345370860	8.7900	41,292.000	219,059.06	362,956.68	0.09%	143,897.62
FORTINET INC SEC ID: 34959E109	148.5300	1,355.000	39,030.38	201,258.15	0.05%	162,227.77
FORTUNE BRANDS HOME & SECURITY SEC ID: 34964C106	85.7200	2,881.000	96,788.66	246,959.32	0.06%	150,170.66
FORWARD AIR CORP SEC ID: 349853101	76.8400	234.000	7,607.34	17,980.56	0.00%	10,373.22
FOX CORP SEC ID: 35137L105	29.1200	2,551.000	66,114.16	74,285.12	0.02%	8,170.96
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	69.2100	230.000	5,146.25	15,918.30	0.00%	10,772.05
FRANKLIN RESOURCES INC SEC ID: 354613101	24.9900	5,420.000	87,926.61	135,445.80	0.03%	47,519.19
FRANKLIN STREET PROPERTIES COR SEC ID: 35471R106	4.3700	18,656.000	64,308.50	81,526.72	0.02%	17,218.22
FREEPORT-MCMORAN INC SEC ID: 35671D857	26.0200	16,115.000	88,650.58	419,312.30	0.11%	330,661.72
FRESHPET INC SEC ID: 358039105	141.9900	1,453.000	13,483.84	206,311.47	0.05%	192,827.63
HB FULLER CO SEC ID: 359694106	51.8800	1,797.000	55,317.26	93,228.36	0.02%	37,911.10
GATX CORP SEC ID: 361448103	83.1800	369.000	13,379.94	30,693.42	0.01%	17,313.48
GCP APPLIED TECHNOLOGIES INC SEC ID: 36164Y101	23.6500	764.000	7,318.90	18,068.60	0.00%	10,749.70
ARTHUR J GALLAGHER & CO SEC ID: 363576109	123.7100	1,830.000	77,958.38	226,389.30	0.06%	148,430.92
GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	42.4000	2,076.000	65,074.18	88,022.40	0.02%	22,948.22

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GARTNER INC SEC ID: 366651107	160.1900	1,046.000	42,532.46	167,558.74	0.04%	125,026.28
GENERAC HOLDINGS INC SEC ID: 368736104	227.4100	1,313.000	42,725.02	298,589.33	0.08%	255,864.31
GENERAL DYNAMICS CORP SEC ID: 369550108	148.8200	2,470.000	200,884.84	367,585.40	0.09%	166,700.56
GENERAL ELECTRIC CO SEC ID: 369604103	10.8000	51,091.000	463,072.99	551,782.80	0.14%	88,709.81
GENERAL MILLS INC SEC ID: 370334104	58.8000	6,766.000	239,423.22	397,840.80	0.10%	158,417.58
GENERAL MOTORS CO SEC ID: 37045V100	41.6400	4,229.000	127,705.29	176,095.56	0.05%	48,390.27
GENTEX CORP SEC ID: 371901109	33.9300	4,529.000	76,951.18	153,668.97	0.04%	76,717.79
GENUINE PARTS CO SEC ID: 372460105	100.4300	1,783.000	93,732.89	179,066.69	0.05%	85,333.80
GENTHERM INC SEC ID: 37253A103	65.2200	327.000	5,310.48	21,326.94	0.01%	16,016.46
GETTY REALTY CORP SEC ID: 374297109	27.5400	2,087.000	35,963.76	57,475.98	0.01%	21,512.22
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	71.9400	457.000	4,958.45	32,876.58	0.01%	27,918.13
GILEAD SCIENCES INC SEC ID: 375558103	58.2600	10,365.000	178,976.15	603,864.90	0.16%	424,888.75
GLACIER BANCORP INC SEC ID: 37637Q105	46.0100	572.000	7,424.56	26,317.72	0.01%	18,893.16
GLOBAL BLOOD THERAPEUTICS INC SEC ID: 37890U108	43.3100	1,093.000	53,403.51	47,337.83	0.01%	-6,065.68
GLOBAL PAYMENTS INC SEC ID: 37940X102	215.4200	2,625.000	76,264.43	565,477.50	0.15%	489,213.07
GLOBAL MEDICAL REIT INC SEC ID: 37954A204	13.0600	6,312.000	64,608.32	82,434.72	0.02%	17,826.40
GLOBUS MEDICAL INC SEC ID: 379577208	65.2200	1,554.000	43,107.96	101,351.88	0.03%	58,243.92
GLOBE LIFE INC SEC ID: 37959E102	94.9600	1,580.000	72,968.11	150,036.80	0.04%	77,068.69
GODADDY INC SEC ID: 380237107	82.9500	1,959.000	98,747.43	162,499.05	0.04%	63,751.62
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	263.7100	3,366.000	554,348.69	887,647.86	0.23%	333,299.17
GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	10.9100	9,901.000	70,945.66	108,019.91	0.03%	37,074.25

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W R GRACE & CO SEC ID: 38388F108	54.8200	773.000	30,396.83	42,375.86	0.01%	11,979.03
GRACO INC SEC ID: 384109104	72.3500	1,350.000	22,596.88	97,672.50	0.03%	75,075.62
WW GRAINGER INC SEC ID: 384802104	408.3400	556.000	114,495.46	227,037.04	0.06%	112,541.58
GRAND CANYON EDUCATION INC SEC ID: 38526M106	93.1100	844.000	53,699.75	78,584.84	0.02%	24,885.09
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	16.9400	2,476.000	23,992.56	41,943.44	0.01%	17,950.88
GREAT AJAX CORP SEC ID: 38983D300	10.4600	22,719.000	190,712.79	237,640.74	0.06%	46,927.95
GREEN DOT CORP SEC ID: 39304D102	55.8000	715.000	9,066.20	39,897.00	0.01%	30,830.80
GREENBRIER COS INC/THE SEC ID: 393657101	36.3800	3,254.000	55,705.35	118,380.52	0.03%	62,675.17
GRIFFON CORP SEC ID: 398433102	20.3800	511.000	4,997.58	10,414.18	0.00%	5,416.60
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	131.1400	111.000	4,362.30	14,556.54	0.00%	10,194.24
GRUBHUB INC SEC ID: 400110102	74.2700	1,396.000	41,991.68	103,680.92	0.03%	61,689.24
GUARDANT HEALTH INC SEC ID: 40131M109	128.8800	835.000	52,571.60	107,614.80	0.03%	55,043.20
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	128.7300	754.000	47,497.94	97,062.42	0.03%	49,564.48
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	29.8100	379.000	4,839.83	11,297.99	0.00%	6,458.16
HCA HEALTHCARE INC SEC ID: 40412C101	164.4600	3,244.000	229,952.82	533,508.24	0.14%	303,555.42
HP INC SEC ID: 40434L105	24.5900	6,571.000	58,616.99	161,580.89	0.04%	102,963.90
HAEMONETICS CORP SEC ID: 405024100	118.7500	1,307.000	42,582.06	155,206.25	0.04%	112,624.19
HALLIBURTON CO SEC ID: 406216101	18.9000	5,249.000	58,557.59	99,206.10	0.03%	40,648.51
HALOZYME THERAPEUTICS INC SEC ID: 40637H109	42.7100	3,615.000	56,932.02	154,396.65	0.04%	97,464.63
HANESBRANDS INC SEC ID: 410345102	14.5800	4,512.000	34,039.20	65,784.96	0.02%	31,745.76

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Asset Detail
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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HANNON ARMSTRONG SUSTAINABLE I SEC ID: 41068X100	63.4300	2,318.000	58,801.07	147,030.74	0.04%	88,229.67
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	116.9200	595.000	24,926.93	69,567.40	0.02%	44,640.47
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	48.9800	3,130.000	62,178.99	153,307.40	0.04%	91,128.41
HASBRO INC SEC ID: 418056107	93.5400	885.000	24,773.31	82,782.90	0.02%	58,009.59
HAWAIIAN HOLDINGS INC SEC ID: 419879101	17.7000	879.000	5,054.25	15,558.30	0.00%	10,504.05
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	30.2300	6,690.000	158,345.80	202,238.70	0.05%	43,892.90
HEICO CORP SEC ID: 422806109	132.4000	1,010.000	17,623.45	133,724.00	0.03%	116,100.55
HEIDRICK & STRUGGLES INTERNATI SEC ID: 422819102	29.3800	366.000	4,933.68	10,753.08	0.00%	5,819.40
HELMERICH & PAYNE INC SEC ID: 423452101	23.1600	4,570.000	64,373.45	105,841.20	0.03%	41,467.75
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	161.9900	687.000	20,129.10	111,287.13	0.03%	91,158.03
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	23.3900	905.000	12,758.94	21,167.95	0.01%	8,409.01
HERSHEY CO/THE SEC ID: 427866108	152.3300	1,156.000	91,315.96	176,093.48	0.05%	84,777.52
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	11.8500	9,509.000	64,992.10	112,681.65	0.03%	47,689.55
HEXCEL CORP SEC ID: 428291108	48.4900	779.000	16,335.63	37,773.71	0.01%	21,438.08
HILL-ROM HOLDINGS INC SEC ID: 431475102	97.9700	939.000	45,222.43	91,993.83	0.02%	46,771.40
HILLTOP HOLDINGS INC SEC ID: 432748101	27.5100	3,367.000	55,050.39	92,626.17	0.02%	37,575.78
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	111.2600	1,630.000	83,560.88	181,353.80	0.05%	97,792.92
HOLOGIC INC SEC ID: 436440101	72.8300	2,721.000	59,385.61	198,170.43	0.05%	138,784.82
HOME BANCSHARES INC/AR SEC ID: 436893200	19.4800	4,348.000	54,336.74	84,699.04	0.02%	30,362.30
HOME DEPOT INC/THE SEC ID: 437076102	265.6200	11,748.000	768,363.84	3,120,503.76	0.81%	2,352,139.92

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HOMESTREET INC SEC ID: 43785V102	33.7500	351.000	5,101.71	11,846.25	0.00%	6,744.54
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	212.7000	8,115.000	464,466.13	1,726,060.50	0.45%	1,261,594.37
HORACE MANN EDUCATORS CORP SEC ID: 440327104	42.0400	331.000	4,951.76	13,915.24	0.00%	8,963.48
HORIZON BANCORP INC/IN SEC ID: 440407104	15.8600	6,318.000	57,238.50	100,203.48	0.03%	42,964.98
HORMEL FOODS CORP SEC ID: 440452100	46.6100	2,759.000	80,688.14	128,596.99	0.03%	47,908.85
HOST HOTELS & RESORTS INC SEC ID: 44107P104	14.6300	6,566.000	67,273.67	96,060.58	0.02%	28,786.91
HOSTESS BRANDS INC SEC ID: 44109J106	14.6400	4,693.000	51,979.95	68,705.52	0.02%	16,725.57
HOWMET AEROSPACE INC SEC ID: 443201108	28.5400	4,411.000	67,206.58	125,889.94	0.03%	58,683.36
HUB GROUP INC SEC ID: 443320106	57.0000	293.000	10,600.74	16,701.00	0.00%	6,100.26
HUBBELL INC SEC ID: 443510607	156.7900	1,126.000	98,771.32	176,545.54	0.05%	77,774.22
HUBSPOT INC SEC ID: 443573100	396.4400	392.000	56,649.57	155,404.48	0.04%	98,754.91
HUMANA INC SEC ID: 444859102	410.2700	1,441.000	113,343.03	591,199.07	0.15%	477,856.04
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	136.6500	1,282.000	85,169.79	175,185.30	0.05%	90,015.51
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	12.6300	12,950.000	84,082.71	163,558.50	0.04%	79,475.79
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	170.4800	782.000	64,879.70	133,315.36	0.03%	68,435.66
HUNTSMAN CORP SEC ID: 447011107	25.1400	4,558.000	67,368.77	114,588.12	0.03%	47,219.35
HURON CONSULTING GROUP INC SEC ID: 447462102	58.9500	165.000	4,851.00	9,726.75	0.00%	4,875.75
IAC/INTERACTIVECORP SEC ID: 44891N109	189.3500	885.000	28,660.95	167,574.75	0.04%	138,913.80
IDT CORP SEC ID: 448947507	12.3600	492.000	1,807.88	6,081.12	0.00%	4,273.24
IAA INC SEC ID: 449253103	64.9800	1,967.000	47,284.35	127,815.66	0.03%	80,531.31
ICF INTERNATIONAL INC SEC ID: 44925C103	74.3300	198.000	4,950.00	14,717.34	0.00%	9,767.34

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ICU MEDICAL INC SEC ID: 44930G107	214.4900	345.000	56,169.45	73,999.05	0.02%	17,829.60
IPG PHOTONICS CORP SEC ID: 44980X109	223.7900	519.000	51,597.86	116,147.01	0.03%	64,549.15
IRHYTHM TECHNOLOGIES INC SEC ID: 450056106	237.2100	333.000	69,700.23	78,990.93	0.02%	9,290.70
ISTAR INC SEC ID: 45031U101	14.8500	2,669.000	20,312.66	39,634.65	0.01%	19,321.99
ITT INC SEC ID: 45073V108	77.0200	732.000	14,239.70	56,378.64	0.01%	42,138.94
IDACORP INC SEC ID: 451107106	96.0300	566.000	34,926.70	54,352.98	0.01%	19,426.28
IDEX CORP SEC ID: 45167R104	199.2000	659.000	28,666.50	131,272.80	0.03%	102,606.30
IDEXX LABORATORIES INC SEC ID: 45168D104	499.8700	778.000	30,505.88	388,898.86	0.10%	358,392.98
ILLINOIS TOOL WORKS INC SEC ID: 452308109	203.8800	3,803.000	207,782.97	775,355.64	0.20%	567,572.67
ILLUMINA INC SEC ID: 452327109	370.0000	1,558.000	267,954.89	576,460.00	0.15%	308,505.11
INCYTE CORP SEC ID: 45337C102	86.9800	1,669.000	48,566.12	145,169.62	0.04%	96,603.50
INDEPENDENCE HOLDING CO SEC ID: 453440307	41.0000	2,271.000	36,795.88	93,111.00	0.02%	56,315.12
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	13.4300	4,470.000	35,985.74	60,032.10	0.02%	24,046.36
INDEPENDENT BANK CORP SEC ID: 453836108	73.0400	386.000	12,619.40	28,193.44	0.01%	15,574.04
INDEPENDENT BANK GROUP INC SEC ID: 45384B106	62.5200	2,049.000	52,998.28	128,103.48	0.03%	75,105.20
INGERSOLL RAND INC SEC ID: 45687V106	45.5600	2,331.000	17,557.02	106,200.36	0.03%	88,643.34
INGEVITY CORP SEC ID: 45688C107	75.7300	408.000	7,393.99	30,897.84	0.01%	23,503.85
INGLES MARKETS INC SEC ID: 457030104	42.6600	301.000	4,809.98	12,840.66	0.00%	8,030.68
INGREDION INC SEC ID: 457187102	78.6700	608.000	29,897.31	47,831.36	0.01%	17,934.05
INSIGHT ENTERPRISES INC SEC ID: 45765U103	76.0900	305.000	5,072.15	23,207.45	0.01%	18,135.30
INPHI CORP SEC ID: 45772F107	160.4700	620.000	58,006.21	99,491.40	0.03%	41,485.19

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INSPERITY INC SEC ID: 45778Q107	81.4200	352.000	5,026.56	28,659.84	0.01%	23,633.28
INOGEN INC SEC ID: 45780L104	44.6800	2,359.000	65,526.22	105,400.12	0.03%	39,873.90
INSULET CORP SEC ID: 45784P101	255.6300	631.000	37,635.57	161,302.53	0.04%	123,666.96
INTEGRA LIFESCIENCES HOLDINGS SEC ID: 457985208	64.9200	1,344.000	42,994.56	87,252.48	0.02%	44,257.92
INTEL CORP SEC ID: 458140100	49.8200	39,001.000	844,735.58	1,943,029.82	0.50%	1,098,294.24
INTER PARFUMS INC SEC ID: 458334109	60.4900	883.000	29,156.66	53,412.67	0.01%	24,256.01
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	60.9200	1,471.000	24,094.98	89,613.32	0.02%	65,518.34
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	115.2900	6,284.000	290,596.31	724,482.36	0.19%	433,886.05
INTERDIGITAL INC SEC ID: 45867G101	60.6800	1,145.000	52,188.37	69,478.60	0.02%	17,290.23
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	37.4400	752.000	16,765.34	28,154.88	0.01%	11,389.54
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	125.8800	5,977.000	517,074.18	752,384.76	0.19%	235,310.58
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	108.8400	976.000	68,870.50	106,227.84	0.03%	37,357.34
INTERNATIONAL PAPER CO SEC ID: 460146103	49.7200	1,842.000	61,224.83	91,584.24	0.02%	30,359.41
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	23.5200	4,603.000	46,710.78	108,262.56	0.03%	61,551.78
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	31.8000	4,795.000	43,902.16	152,481.00	0.04%	108,578.84
INTUIT INC SEC ID: 461202103	379.8500	2,125.000	200,866.84	807,181.25	0.21%	606,314.41
INTUITIVE SURGICAL INC SEC ID: 46120E602	818.1000	1,219.000	196,930.51	997,263.90	0.26%	800,333.39
INVESTORS BANCORP INC SEC ID: 46146L101	10.5600	9,644.000	66,114.62	101,840.64	0.03%	35,726.02
INVITATION HOMES INC SEC ID: 46187W107	29.7000	4,811.000	109,177.59	142,886.70	0.04%	33,709.11
IONIS PHARMACEUTICALS INC SEC ID: 462222100	56.5400	1,217.000	22,602.17	68,809.18	0.02%	46,207.01
IOVANCE BIOTHERAPEUTICS INC SEC ID: 462260100	46.4000	2,038.000	67,962.11	94,563.20	0.02%	26,601.09

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IQVIA HOLDINGS INC SEC ID: 46266C105	179.1700	1,860.000	174,940.72	333,256.20	0.09%	158,315.48
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	39.3250	7,929.000	65,731.41	311,807.93	0.08%	246,076.52
IROBOT CORP SEC ID: 462726100	80.2900	1,274.000	42,284.06	102,289.46	0.03%	60,005.40
IRON MOUNTAIN INC SEC ID: 46284V101	29.4800	2,552.000	59,887.68	75,232.96	0.02%	15,345.28
ITRON INC SEC ID: 465741106	95.9000	324.000	11,877.84	31,071.60	0.01%	19,193.76
JPMORGAN CHASE & CO SEC ID: 46625H100	127.0700	31,172.000	1,368,392.83	3,961,026.04	1.02%	2,592,633.21
JABIL INC SEC ID: 466313103	42.5300	2,076.000	43,910.14	88,292.28	0.02%	44,382.14
JACK IN THE BOX INC SEC ID: 466367109	92.8000	350.000	10,024.00	32,480.00	0.01%	22,456.00
JACOBS ENGINEERING GROUP INC SEC ID: 469814107	108.9600	1,042.000	45,738.78	113,536.32	0.03%	67,797.54
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	24.6000	4,491.000	58,724.82	110,478.60	0.03%	51,753.78
JETBLUE AIRWAYS CORP SEC ID: 477143101	14.5400	4,035.000	24,492.45	58,668.90	0.02%	34,176.45
JOHNSON & JOHNSON SEC ID: 478160104	157.3800	27,114.000	2,312,465.72	4,267,201.32	1.10%	1,954,735.60
JONES LANG LASALLE INC SEC ID: 48020Q107	148.3700	519.000	45,104.12	77,004.03	0.02%	31,899.91
J2 GLOBAL INC SEC ID: 48123V102	97.6900	507.000	14,786.94	49,528.83	0.01%	34,741.89
JUNIPER NETWORKS INC SEC ID: 48203R104	22.5100	4,430.000	76,619.79	99,719.30	0.03%	23,099.51
KLA CORP SEC ID: 482480100	258.9100	1,822.000	119,828.49	471,734.02	0.12%	351,905.53
KKR & CO INC SEC ID: 48251W104	40.4900	4,128.000	126,548.84	167,142.72	0.04%	40,593.88
KANSAS CITY SOUTHERN SEC ID: 485170302	204.1300	1,110.000	65,587.67	226,584.30	0.06%	160,996.63
KB HOME SEC ID: 48666K109	33.5200	2,800.000	58,078.12	93,856.00	0.02%	35,777.88
KEMPER CORP SEC ID: 488401100	76.8300	713.000	20,151.16	54,779.79	0.01%	34,628.63
KENNAMETAL INC SEC ID: 489170100	36.2400	2,528.000	57,600.17	91,614.72	0.02%	34,014.55

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KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	17.8900	4,771.000	66,870.56	85,353.19	0.02%	18,482.63
KEYCORP SEC ID: 493267108	16.4100	5,640.000	51,640.52	92,552.40	0.02%	40,911.88
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	132.0900	1,996.000	43,300.23	263,651.64	0.07%	220,351.41
KIMBERLY-CLARK CORP SEC ID: 494368103	134.8300	2,118.000	139,509.14	285,569.94	0.07%	146,060.80
KIMCO REALTY CORP SEC ID: 49446R109	15.0100	5,803.000	60,733.39	87,103.03	0.02%	26,369.64
KINDER MORGAN INC SEC ID: 49456B101	13.6700	28,222.000	345,301.17	385,794.74	0.10%	40,493.57
KITE REALTY GROUP TRUST SEC ID: 49803T300	14.9600	6,325.000	59,238.62	94,622.00	0.02%	35,383.38
KNOLL INC SEC ID: 498904200	14.6800	5,076.000	54,484.69	74,515.68	0.02%	20,030.99
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	41.8200	2,500.000	67,917.96	104,550.00	0.03%	36,632.04
KORN FERRY SEC ID: 500643200	43.5000	2,042.000	55,119.19	88,827.00	0.02%	33,707.81
KRAFT HEINZ CO/THE SEC ID: 500754106	34.6600	6,572.000	182,774.54	227,785.52	0.06%	45,010.98
KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	27.4300	1,748.000	10,068.48	47,947.64	0.01%	37,879.16
KRATON CORP SEC ID: 50077C106	27.7900	7,248.000	53,314.04	201,421.92	0.05%	148,107.88
KROGER CO/THE SEC ID: 501044101	31.7600	9,608.000	109,909.11	305,150.08	0.08%	195,240.97
KRONOS WORLDWIDE INC SEC ID: 50105F105	14.9100	7,922.000	62,469.97	118,117.02	0.03%	55,647.05
LHC GROUP INC SEC ID: 50187A107	213.3200	416.000	55,689.92	88,741.12	0.02%	33,051.20
LKQ CORP SEC ID: 501889208	35.2400	2,344.000	58,429.20	82,602.56	0.02%	24,173.36
LCI INDUSTRIES SEC ID: 50189K103	129.6800	214.000	4,981.92	27,751.52	0.01%	22,769.60
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	104.2200	972.000	51,399.36	101,301.84	0.03%	49,902.48
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	189.0200	2,168.000	107,371.29	409,795.36	0.11%	302,424.07
LA-Z-BOY INC SEC ID: 505336107	39.8400	515.000	4,830.70	20,517.60	0.01%	15,686.90

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LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	203.5500	1,305.000	164,239.52	265,632.75	0.07%	101,393.23
LAKELAND FINANCIAL CORP SEC ID: 511656100	53.5800	1,170.000	30,263.12	62,688.60	0.02%	32,425.48
LAM RESEARCH CORP SEC ID: 512807108	472.2700	1,269.000	31,132.80	599,310.63	0.15%	568,177.83
LAMAR ADVERTISING CO SEC ID: 512816109	83.2200	837.000	29,927.49	69,655.14	0.02%	39,727.65
LAMB WESTON HOLDINGS INC SEC ID: 513272104	78.7400	1,451.000	35,428.61	114,251.74	0.03%	78,823.13
LANCASTER COLONY CORP SEC ID: 513847103	183.7300	151.000	9,917.68	27,743.23	0.01%	17,825.55
LANDSTAR SYSTEM INC SEC ID: 515098101	134.6600	381.000	17,145.00	51,305.46	0.01%	34,160.46
LANTHEUS HOLDINGS INC SEC ID: 516544103	13.4900	5,489.000	65,790.66	74,046.61	0.02%	8,255.95
LAS VEGAS SANDS CORP SEC ID: 517834107	59.6000	2,387.000	72,204.97	142,265.20	0.04%	70,060.23
ESTEE LAUDER COS INC/THE SEC ID: 518439104	266.1900	2,302.000	223,835.32	612,769.38	0.16%	388,934.06
LEAR CORP SEC ID: 521865204	159.0300	900.000	44,976.99	143,127.00	0.04%	98,150.01
LEGGETT & PLATT INC SEC ID: 524660107	44.3000	1,215.000	29,719.20	53,824.50	0.01%	24,105.30
LEIDOS HOLDINGS INC SEC ID: 525327102	105.1200	2,055.000	71,313.65	216,021.60	0.06%	144,707.95
LENNAR CORP SEC ID: 526057104	76.2300	1,519.000	56,787.59	115,793.37	0.03%	59,005.78
LENNAR CORP SEC ID: 526057302	61.2000	54.000	1,770.94	3,304.80	0.00%	1,533.86
LENNOX INTERNATIONAL INC SEC ID: 526107107	273.9700	514.000	23,730.67	140,820.58	0.04%	117,089.91
LIBERTY BROADBAND CORP SEC ID: 530307305	158.3700	2,950.120	201,303.55	467,210.50	0.12%	265,906.95
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229409	43.1900	2,305.000	68,974.69	99,552.95	0.03%	30,578.26
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229870	37.9900	1,942.000	60,546.85	73,776.58	0.02%	13,229.73
LIFE STORAGE INC SEC ID: 53223X107	119.3900	631.000	50,095.94	75,335.09	0.02%	25,239.15

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ELI LILLY AND CO SEC ID: 532457108	168.8400	8,953.000	797,769.24	1,511,624.52	0.39%	713,855.28
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	116.2500	622.000	32,375.10	72,307.50	0.02%	39,932.40
LINCOLN NATIONAL CORP SEC ID: 534187109	50.3100	4,063.000	124,639.03	204,409.53	0.05%	79,770.50
LINDSAY CORP SEC ID: 535555106	128.4600	100.000	6,217.00	12,846.00	0.00%	6,629.00
LITTELFUSE INC SEC ID: 537008104	254.6600	181.000	9,973.10	46,093.46	0.01%	36,120.36
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	73.4800	2,182.000	60,240.00	160,333.36	0.04%	100,093.36
LIVERAMP HOLDINGS INC SEC ID: 53815P108	73.1900	645.000	7,759.35	47,207.55	0.01%	39,448.20
LOCKHEED MARTIN CORP SEC ID: 539830109	354.9800	1,908.000	408,620.81	677,301.84	0.17%	268,681.03
LOEWS CORP SEC ID: 540424108	45.0200	2,614.000	81,208.91	117,682.28	0.03%	36,473.37
LOUISIANA-PACIFIC CORP SEC ID: 546347105	37.1700	2,122.000	36,880.36	78,874.74	0.02%	41,994.38
LOWE'S COS INC SEC ID: 548661107	160.5100	8,935.000	255,551.34	1,434,156.85	0.37%	1,178,605.51
LULULEMON ATHLETICA INC SEC ID: 550021109	348.0300	1,294.000	109,246.90	450,350.82	0.12%	341,103.92
LYFT INC SEC ID: 55087P104	49.1300	2,412.000	65,068.70	118,501.56	0.03%	53,432.86
M&T BANK CORP SEC ID: 55261F104	127.3000	626.000	49,737.49	79,689.80	0.02%	29,952.31
MDC HOLDINGS INC SEC ID: 552676108	48.6000	2,366.000	58,843.66	114,987.60	0.03%	56,143.94
MDU RESOURCES GROUP INC SEC ID: 552690109	26.3400	1,859.000	38,865.53	48,966.06	0.01%	10,100.53
MGE ENERGY INC SEC ID: 55277P104	70.0300	882.000	25,174.38	61,766.46	0.02%	36,592.08
MGM RESORTS INTERNATIONAL SEC ID: 552953101	31.5100	7,754.000	104,591.54	244,328.54	0.06%	139,737.00
MKS INSTRUMENTS INC SEC ID: 55306N104	150.4500	523.000	21,341.81	78,685.35	0.02%	57,343.54
MSA SAFETY INC SEC ID: 553498106	149.3900	593.000	55,319.71	88,588.27	0.02%	33,268.56
MYR GROUP INC SEC ID: 55405W104	60.1000	215.000	5,061.10	12,921.50	0.00%	7,860.40

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MACK-CALI REALTY CORP SEC ID: 554489104	12.4600	5,248.000	65,263.88	65,390.08	0.02%	126.20
MACY'S INC SEC ID: 55616P104	11.2500	10,890.000	66,597.35	122,512.50	0.03%	55,915.15
STEVEN MADDEN LTD SEC ID: 556269108	35.3200	1,201.000	20,129.58	42,419.32	0.01%	22,289.74
MADISON SQUARE GARDEN ENTERTAI SEC ID: 55826T102	105.0400	233.000	14,101.87	24,474.32	0.01%	10,372.45
MANHATTAN ASSOCIATES INC SEC ID: 562750109	105.1800	1,121.000	31,487.64	117,906.78	0.03%	86,419.14
MANPOWERGROUP INC SEC ID: 56418H100	90.1800	656.000	31,605.26	59,158.08	0.02%	27,552.82
MARATHON OIL CORP SEC ID: 565849106	6.6700	15,275.000	64,389.12	101,884.25	0.03%	37,495.13
MARATHON PETROLEUM CORP SEC ID: 56585A102	41.3600	3,669.000	55,522.48	151,749.84	0.04%	96,227.36
MARKEL CORP SEC ID: 570535104	1,033.3000	73.000	27,502.53	75,430.90	0.02%	47,928.37
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	570.5600	346.000	27,960.82	197,413.76	0.05%	169,452.94
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	137.2200	778.000	35,022.18	106,757.16	0.03%	71,734.98
MARSH & MCLENNAN COS INC SEC ID: 571748102	117.0000	4,945.000	170,281.00	578,565.00	0.15%	408,284.00
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	131.9200	3,578.000	169,300.00	472,009.76	0.12%	302,709.76
MARTEN TRANSPORT LTD SEC ID: 573075108	17.2300	892.000	4,969.03	15,369.16	0.00%	10,400.13
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	283.9700	458.000	44,419.35	130,058.26	0.03%	85,638.91
MASCO CORP SEC ID: 574599106	54.9300	2,430.000	28,982.15	133,479.90	0.03%	104,497.75
MASIMO CORP SEC ID: 574795100	268.3800	875.000	36,303.75	234,832.50	0.06%	198,528.75
MASTEC INC SEC ID: 576323109	68.1800	450.000	8,212.50	30,681.00	0.01%	22,468.50
MASTERCARD INC SEC ID: 57636Q104	356.9400	9,071.000	503,357.72	3,237,802.74	0.84%	2,734,445.02
MATCH GROUP INC SEC ID: 57667L107	151.1900	2,800.000	117,920.21	423,332.00	0.11%	305,411.79

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MAXIM INTEGRATED PRODUCTS INC SEC ID: 57772K101	88.6500	2,418.000	59,634.93	214,355.70	0.06%	154,720.77
MAXLINEAR INC SEC ID: 57776J100	38.1900	1,228.000	10,794.12	46,897.32	0.01%	36,103.20
MAXIMUS INC SEC ID: 577933104	73.1900	866.000	20,860.81	63,382.54	0.02%	42,521.73
MCCORMICK & CO INC/MD SEC ID: 579780206	95.6000	3,028.000	136,147.09	289,476.80	0.07%	153,329.71
MCDONALD'S CORP SEC ID: 580135101	214.5800	8,363.000	574,383.11	1,794,532.54	0.46%	1,220,149.43
MCGRATH RENTCORP SEC ID: 580589109	67.1000	507.000	14,893.26	34,019.70	0.01%	19,126.44
MCKESSON CORP SEC ID: 58155Q103	173.9200	1,667.000	91,895.48	289,924.64	0.07%	198,029.16
MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	21.7900	3,853.000	47,930.78	83,956.87	0.02%	36,026.09
MEDIFAST INC SEC ID: 58470H101	196.3400	340.000	8,673.40	66,755.60	0.02%	58,082.20
MEDNAX INC SEC ID: 58502B106	24.5400	4,069.000	62,728.63	99,853.26	0.03%	37,124.63
MERCK & CO INC SEC ID: 58933Y105	81.8000	27,811.000	1,290,076.54	2,274,939.80	0.59%	984,863.26
MERIDIAN BANCORP INC SEC ID: 58958U103	14.9100	984.000	5,120.14	14,671.44	0.00%	9,551.30
MERITAGE HOMES CORP SEC ID: 59001A102	82.8200	222.000	5,072.70	18,386.04	0.00%	13,313.34
MERITOR INC SEC ID: 59001K100	27.9100	1,923.000	9,634.23	53,670.93	0.01%	44,036.70
METLIFE INC SEC ID: 59156R108	46.9500	1,807.000	59,412.86	84,838.65	0.02%	25,425.79
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,139.6800	324.000	59,209.59	369,256.32	0.10%	310,046.73
MICROSOFT CORP SEC ID: 594918104	222.4200	77,763.000	4,148,229.08	17,296,046.46	4.47%	13,147,817.38
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	138.1100	3,063.000	161,328.43	423,030.93	0.11%	261,702.50
MICRON TECHNOLOGY INC SEC ID: 595112103	75.1800	11,682.000	228,300.18	878,252.76	0.23%	649,952.58
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	126.6900	811.000	47,776.97	102,745.59	0.03%	54,968.62

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MIDDLEBY CORP/THE SEC ID: 596278101	128.9200	527.000	23,201.74	67,940.84	0.02%	44,739.10
MIDDLESEX WATER CO SEC ID: 596680108	72.4700	255.000	4,924.05	18,479.85	0.00%	13,555.80
MINERALS TECHNOLOGIES INC SEC ID: 603158106	62.1200	152.000	4,883.76	9,442.24	0.00%	4,558.48
MIRATI THERAPEUTICS INC SEC ID: 60468T105	219.6400	655.000	50,683.90	143,864.20	0.04%	93,180.30
MODERNA INC SEC ID: 60770K107	104.4700	3,441.000	76,544.49	359,481.27	0.09%	282,936.78
MOLINA HEALTHCARE INC SEC ID: 60855R100	212.6800	445.000	24,630.60	94,642.60	0.02%	70,012.00
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	58.4700	13,784.000	288,157.31	805,950.48	0.21%	517,793.17
MONGODB INC SEC ID: 60937P106	359.0400	395.000	59,366.80	141,820.80	0.04%	82,454.00
MONMOUTH REAL ESTATE INVESTMEN SEC ID: 609720107	17.3200	3,367.000	35,589.19	58,316.44	0.02%	22,727.25
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	366.2300	514.000	21,705.94	188,242.22	0.05%	166,536.28
MONSTER BEVERAGE CORP SEC ID: 61174X109	92.4800	3,912.000	128,985.58	361,781.76	0.09%	232,796.18
MOODY'S CORP SEC ID: 615369105	290.2400	1,859.000	159,496.44	539,556.16	0.14%	380,059.72
MOOG INC SEC ID: 615394202	79.3000	360.000	14,846.40	28,548.00	0.01%	13,701.60
MORGAN STANLEY SEC ID: 617446448	68.5300	15,510.000	351,579.90	1,062,900.30	0.27%	711,320.40
MORNINGSTAR INC SEC ID: 617700109	231.5700	611.000	52,271.05	141,489.27	0.04%	89,218.22
MOTOROLA SOLUTIONS INC SEC ID: 620076307	170.0600	1,357.000	95,994.18	230,771.42	0.06%	134,777.24
MUELLER INDUSTRIES INC SEC ID: 624756102	35.1100	600.000	10,908.00	21,066.00	0.01%	10,158.00
MUELLER WATER PRODUCTS INC SEC ID: 624758108	12.3800	1,824.000	10,086.72	22,581.12	0.01%	12,494.40
MURPHY USA INC SEC ID: 626755102	130.8700	399.000	11,529.40	52,217.13	0.01%	40,687.73
MYERS INDUSTRIES INC SEC ID: 628464109	20.7800	4,687.000	58,241.91	97,395.86	0.03%	39,153.95

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NBT BANCORP INC SEC ID: 628778102	32.1000	273.000	5,978.70	8,763.30	0.00%	2,784.60
NRG ENERGY INC SEC ID: 629377508	37.5500	3,910.000	38,748.10	146,820.50	0.04%	108,072.40
NVR INC SEC ID: 62944T105	4,079.8600	49.000	49,298.50	199,913.14	0.05%	150,614.64
NASDAQ INC SEC ID: 631103108	132.7400	1,524.000	91,654.28	202,295.76	0.05%	110,641.48
NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	40.9200	1,962.000	58,800.37	80,285.04	0.02%	21,484.67
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	36.0300	1,979.000	40,549.71	71,303.37	0.02%	30,753.66
NATIONAL VISION HOLDINGS INC SEC ID: 63845R107	45.2900	2,309.000	58,229.20	104,574.61	0.03%	46,345.41
NATUS MEDICAL INC SEC ID: 639050103	20.0400	4,003.000	69,437.03	80,220.12	0.02%	10,783.09
NEKTAR THERAPEUTICS SEC ID: 640268108	17.0000	1,887.000	10,001.10	32,079.00	0.01%	22,077.90
NELNET INC SEC ID: 64031N108	71.2400	233.000	5,039.79	16,598.92	0.00%	11,559.13
NEOGEN CORP SEC ID: 640491106	79.3000	433.000	9,941.91	34,336.90	0.01%	24,394.99
NETFLIX INC SEC ID: 64110L106	540.7300	4,320.000	775,988.11	2,335,953.60	0.60%	1,559,965.49
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	95.8500	910.000	20,787.24	87,223.50	0.02%	66,436.26
NEVRO CORP SEC ID: 64157F103	173.1000	1,312.000	49,434.60	227,107.20	0.06%	177,672.60
NEW RESIDENTIAL INVESTMENT COR SEC ID: 64828T201	9.9400	9,887.000	60,661.74	98,276.78	0.03%	37,615.04
NEW RELIC INC SEC ID: 64829B100	65.4000	1,158.000	52,178.69	75,733.20	0.02%	23,554.51
NEW YORK MORTGAGE TRUST INC SEC ID: 649604501	3.6900	25,574.000	63,044.91	94,368.06	0.02%	31,323.15
NEWELL BRANDS INC SEC ID: 651229106	21.2300	4,772.000	60,346.94	101,309.56	0.03%	40,962.62
NEWMONT CORP SEC ID: 651639106	59.8900	9,739.000	312,787.40	583,268.71	0.15%	270,481.31
NEWS CORP SEC ID: 65249B109	17.9700	5,413.000	60,116.36	97,271.61	0.03%	37,155.25
NEXTERA ENERGY INC SEC ID: 65339F101	77.1500	16,384.000	228,858.38	1,264,025.60	0.33%	1,035,167.22

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NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	42.3100	3,119.000	39,345.24	131,964.89	0.03%	92,619.65
NIKE INC SEC ID: 654106103	141.4700	13,076.000	648,093.20	1,849,861.72	0.48%	1,201,768.52
NISOURCE INC SEC ID: 65473P105	22.9400	2,607.000	27,532.93	59,804.58	0.02%	32,271.65
NORDSON CORP SEC ID: 655663102	200.9500	572.000	43,237.16	114,943.40	0.03%	71,706.24
NORFOLK SOUTHERN CORP SEC ID: 655844108	237.6100	2,804.000	121,256.74	666,258.44	0.17%	545,001.70
NORTHERN TRUST CORP SEC ID: 665859104	93.1400	2,416.000	165,729.68	225,026.24	0.06%	59,296.56
NORTHROP GRUMMAN CORP SEC ID: 666807102	304.7200	2,113.000	130,834.58	643,873.36	0.17%	513,038.78
NORTONLIFELOCK INC SEC ID: 668771108	20.7800	5,643.000	98,955.00	117,261.54	0.03%	18,306.54
NU SKIN ENTERPRISES INC SEC ID: 67018T105	54.6300	2,365.000	49,445.32	129,199.95	0.03%	79,754.63
NUANCE COMMUNICATIONS INC SEC ID: 67020Y100	44.0900	3,269.000	58,554.75	144,130.21	0.04%	85,575.46
NUCOR CORP SEC ID: 670346105	53.1900	3,209.000	123,551.82	170,686.71	0.04%	47,134.89
NUTANIX INC SEC ID: 67059N108	31.8700	3,261.000	59,179.10	103,928.07	0.03%	44,748.97
NVIDIA CORP SEC ID: 67066G104	522.2000	6,282.000	405,978.49	3,280,460.40	0.85%	2,874,481.91
NUVASIVE INC SEC ID: 670704105	56.3300	743.000	36,726.49	41,853.19	0.01%	5,126.70
OGE ENERGY CORP SEC ID: 670837103	31.8600	1,751.000	47,625.60	55,786.86	0.01%	8,161.26
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	452.5700	482.000	113,425.46	218,138.74	0.06%	104,713.28
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	17.3100	11,308.000	117,777.82	195,741.48	0.05%	77,963.66
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	7.9500	12,402.000	44,342.15	98,595.90	0.03%	54,253.75
OCEANFIRST FINANCIAL CORP SEC ID: 675234108	18.6300	652.000	8,482.52	12,146.76	0.00%	3,664.24
OFFICE PROPERTIES INCOME TRUST SEC ID: 67623C109	22.7200	3,209.000	65,500.69	72,908.48	0.02%	7,407.79
OKTA INC SEC ID: 679295105	254.2600	1,010.000	117,525.96	256,802.60	0.07%	139,276.64

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OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	195.1800	847.000	13,604.70	165,317.46	0.04%	151,712.76
OLD NATIONAL BANCORP/IN SEC ID: 680033107	16.5600	752.000	7,753.12	12,453.12	0.00%	4,700.00
OLLIE'S BARGAIN OUTLET HOLDING SEC ID: 681116109	81.7700	1,142.000	52,919.57	93,381.34	0.02%	40,461.77
OMNICOM GROUP INC SEC ID: 681919106	62.3700	2,430.000	113,723.75	151,559.10	0.04%	37,835.35
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	36.3200	3,072.000	77,860.62	111,575.04	0.03%	33,714.42
ON SEMICONDUCTOR CORP SEC ID: 682189105	32.7300	3,940.000	40,396.83	128,956.20	0.03%	88,559.37
ONE GAS INC SEC ID: 68235P108	76.7700	488.000	7,459.70	37,463.76	0.01%	30,004.06
ONE LIBERTY PROPERTIES INC SEC ID: 682406103	20.0700	320.000	5,032.28	6,422.40	0.00%	1,390.12
ORACLE CORP SEC ID: 68389X105	64.6900	25,217.000	450,511.79	1,631,287.73	0.42%	1,180,775.94
ORMAT TECHNOLOGIES INC SEC ID: 686688102	90.2800	220.000	4,802.60	19,861.60	0.01%	15,059.00
OSHKOSH CORP SEC ID: 688239201	86.0700	1,107.000	23,667.66	95,279.49	0.02%	71,611.83
OTIS WORLDWIDE CORP SEC ID: 68902V107	67.5500	3,256.000	108,729.09	219,942.80	0.06%	111,213.71
OTTER TAIL CORP SEC ID: 689648103	42.6100	1,277.000	35,347.36	54,412.97	0.01%	19,065.61
OWENS CORNING SEC ID: 690742101	75.7600	1,446.000	40,919.94	109,548.96	0.03%	68,629.02
OXFORD INDUSTRIES INC SEC ID: 691497309	65.5100	155.000	5,068.50	10,154.05	0.00%	5,085.55
PG&E CORP SEC ID: 69331C108	12.4600	15,000.000	137,435.92	186,900.00	0.05%	49,464.08
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	149.0000	5,276.000	440,191.91	786,124.00	0.20%	345,932.09
PNM RESOURCES INC SEC ID: 69349H107	48.5300	1,656.000	40,561.08	80,365.68	0.02%	39,804.60
PPG INDUSTRIES INC SEC ID: 693506107	144.2200	1,986.000	105,038.40	286,420.92	0.07%	181,382.52
PPL CORP SEC ID: 69351T106	28.2000	4,036.000	103,666.96	113,815.20	0.03%	10,148.24

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PRA HEALTH SCIENCES INC SEC ID: 69354M108	125.4400	627.000	51,144.39	78,650.88	0.02%	27,506.49
PS BUSINESS PARKS INC SEC ID: 69360J107	132.8700	193.000	9,588.24	25,643.91	0.01%	16,055.67
PVH CORP SEC ID: 693656100	93.8900	1,061.000	65,877.18	99,617.29	0.03%	33,740.11
PTC INC SEC ID: 69370C100	119.6100	946.000	21,587.72	113,151.06	0.03%	91,563.34
PACCAR INC SEC ID: 693718108	86.2800	3,671.000	149,774.67	316,733.88	0.08%	166,959.21
PACIFIC PREMIER BANCORP INC SEC ID: 69478X105	31.3300	3,094.000	57,020.54	96,935.02	0.03%	39,914.48
PACIRA BIOSCIENCES INC SEC ID: 695127100	59.8400	752.000	12,791.52	44,999.68	0.01%	32,208.16
PACKAGING CORP OF AMERICA SEC ID: 695156109	137.9100	863.000	22,248.14	119,016.33	0.03%	96,768.19
PACWEST BANCORP SEC ID: 695263103	25.4000	3,436.000	55,169.98	87,274.40	0.02%	32,104.42
PALO ALTO NETWORKS INC SEC ID: 697435105	355.3900	998.000	142,809.78	354,679.22	0.09%	211,869.44
PARAMOUNT GROUP INC SEC ID: 69924R108	9.0400	11,051.000	75,096.54	99,901.04	0.03%	24,804.50
PARK AEROSPACE CORP SEC ID: 70014A104	13.4100	6,145.000	68,090.98	82,404.45	0.02%	14,313.47
PARK HOTELS & RESORTS INC SEC ID: 700517105	17.1500	7,043.000	56,912.44	120,787.45	0.03%	63,875.01
PARK NATIONAL CORP SEC ID: 700658107	105.0100	340.000	21,654.60	35,703.40	0.01%	14,048.80
PARKER-HANNIFIN CORP SEC ID: 701094104	272.4100	1,413.000	93,345.65	384,915.33	0.10%	291,569.68
PARSLEY ENERGY INC SEC ID: 701877102	14.2000	7,150.000	63,604.25	101,530.00	0.03%	37,925.75
PATTERSON-UTI ENERGY INC SEC ID: 703481101	5.2600	24,642.000	52,122.83	129,616.92	0.03%	77,494.09
PAYCHEX INC SEC ID: 704326107	93.1800	3,189.000	122,181.96	297,151.02	0.08%	174,969.06
PAYCOM SOFTWARE INC SEC ID: 70432V102	452.2500	400.000	111,880.00	180,900.00	0.05%	69,020.00
PAYPAL HOLDINGS INC SEC ID: 70450Y103	234.2000	12,807.000	420,338.66	2,999,399.40	0.77%	2,579,060.74
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	18.8000	5,109.000	56,995.89	96,049.20	0.02%	39,053.31

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Asset Detail
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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PELOTON INTERACTIVE INC SEC ID: 70614W100	151.7200	1,122.000	113,111.61	170,229.84	0.04%	57,118.23
PENN NATIONAL GAMING INC SEC ID: 707569109	86.3700	1,409.000	81,622.57	121,695.33	0.03%	40,072.76
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	59.3900	354.000	7,625.16	21,024.06	0.01%	13,398.90
PEPSICO INC SEC ID: 713448108	148.3000	15,891.000	1,407,026.58	2,356,635.30	0.61%	949,608.72
PERKINELMER INC SEC ID: 714046109	143.5000	1,407.000	72,251.90	201,904.50	0.05%	129,652.60
PERSPECTA INC SEC ID: 715347100	24.0800	1,312.000	13,507.85	31,592.96	0.01%	18,085.11
PFIZER INC SEC ID: 717081103	36.8100	48,625.000	1,367,190.98	1,789,886.25	0.46%	422,695.27
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	82.7900	13,320.000	628,007.82	1,102,762.80	0.28%	474,754.98
PHILLIPS 66 SEC ID: 718546104	69.9400	3,895.000	105,668.01	272,416.30	0.07%	166,748.29
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	79.9500	1,117.000	60,274.75	89,304.15	0.02%	29,029.40
PINTEREST INC SEC ID: 72352L106	65.9000	4,268.000	94,775.94	281,261.20	0.07%	186,485.26
PIONEER NATURAL RESOURCES CO SEC ID: 723787107	113.8900	993.000	77,374.26	113,092.77	0.03%	35,718.51
PIPER SANDLER COS SEC ID: 724078100	100.9000	172.000	4,819.44	17,354.80	0.00%	12,535.36
PLEXUS CORP SEC ID: 729132100	78.2100	298.000	9,506.20	23,306.58	0.01%	13,800.38
POLARIS INC SEC ID: 731068102	95.2800	760.000	60,351.60	72,412.80	0.02%	12,061.20
POOL CORP SEC ID: 73278L105	372.5000	382.000	10,948.12	142,295.00	0.04%	131,346.88
POPULAR INC SEC ID: 733174700	56.3200	1,547.000	41,928.35	87,127.04	0.02%	45,198.69
PORTLAND GENERAL ELECTRIC CO SEC ID: 736508847	42.7700	1,280.000	45,493.20	54,745.60	0.01%	9,252.40
POST HOLDINGS INC SEC ID: 737446104	101.0100	733.000	48,673.46	74,040.33	0.02%	25,366.87
POWER INTEGRATIONS INC SEC ID: 739276103	81.8600	458.000	8,408.88	37,491.88	0.01%	29,083.00
PREFERRED BANK/LOS ANGELES CA SEC ID: 740367404	50.4700	878.000	26,866.80	44,312.66	0.01%	17,445.86

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PREMIER INC SEC ID: 74051N102	35.1000	2,215.000	67,706.47	77,746.50	0.02%	10,040.03
PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	34.8700	1,790.000	51,440.64	62,417.30	0.02%	10,976.66
T ROWE PRICE GROUP INC SEC ID: 74144T108	151.3900	2,501.000	119,183.16	378,626.39	0.10%	259,443.23
PRICESMART INC SEC ID: 741511109	91.0900	1,148.000	64,737.14	104,571.32	0.03%	39,834.18
PRIMERICA INC SEC ID: 74164M108	133.9300	865.000	44,720.50	115,849.45	0.03%	71,128.95
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	49.6100	3,234.000	101,904.48	160,438.74	0.04%	58,534.26
PROASSURANCE CORP SEC ID: 74267C106	17.7900	4,556.000	65,998.66	81,051.24	0.02%	15,052.58
PROCTER & GAMBLE CO/THE SEC ID: 742718109	139.1400	25,830.000	1,848,835.71	3,593,986.20	0.93%	1,745,150.49
PROGRESSIVE CORP/THE SEC ID: 743315103	98.8800	6,503.000	222,797.51	643,016.64	0.17%	420,219.13
PROLOGIS INC SEC ID: 74340W103	99.6600	7,695.000	297,662.54	766,883.70	0.20%	469,221.16
PROOFPOINT INC SEC ID: 743424103	136.4100	544.000	46,560.96	74,207.04	0.02%	27,646.08
PROS HOLDINGS INC SEC ID: 74346Y103	50.7700	613.000	9,814.13	31,122.01	0.01%	21,307.88
PROSPERITY BANCSHARES INC SEC ID: 743606105	69.3600	1,592.000	74,266.31	110,421.12	0.03%	36,154.81
PROTO LABS INC SEC ID: 743713109	153.4000	688.000	53,918.56	105,539.20	0.03%	51,620.64
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	78.0700	6,060.000	340,169.49	473,104.20	0.12%	132,934.71
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	58.3000	4,296.000	132,634.02	250,456.80	0.06%	117,822.78
PUBLIC STORAGE SEC ID: 74460D109	230.9300	1,814.000	242,590.24	418,907.02	0.11%	176,316.78
PULTEGROUP INC SEC ID: 745867101	43.1200	2,828.000	52,675.64	121,943.36	0.03%	69,267.72
PURE STORAGE INC SEC ID: 74624M102	22.6100	4,392.000	57,523.07	99,303.12	0.03%	41,780.05
QTS REALTY TRUST INC SEC ID: 74736A103	61.8800	1,105.000	52,741.12	68,377.40	0.02%	15,636.28
QORVO INC SEC ID: 74736K101	166.2700	1,160.000	29,297.77	192,873.20	0.05%	163,575.43

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Q2 HOLDINGS INC SEC ID: 74736L109	126.5300	3,086.000	110,962.13	390,471.58	0.10%	279,509.45
QUALCOMM INC SEC ID: 747525103	152.3400	12,501.000	471,755.20	1,904,402.34	0.49%	1,432,647.14
QUALYS INC SEC ID: 74758T303	121.8700	781.000	28,037.90	95,180.47	0.02%	67,142.57
QUANTA SERVICES INC SEC ID: 74762E102	72.0200	1,822.000	42,147.42	131,220.44	0.03%	89,073.02
QUEST DIAGNOSTICS INC SEC ID: 74834L100	119.1700	1,242.000	86,130.62	148,009.14	0.04%	61,878.52
QUIDEL CORP SEC ID: 74838J101	179.6500	518.000	96,593.40	93,058.70	0.02%	-3,534.70
QURATE RETAIL INC SEC ID: 74915M100	10.9700	7,639.000	38,270.15	83,799.83	0.02%	45,529.68
RMR GROUP INC/THE SEC ID: 74967R106	38.6200	77.000	1,001.00	2,973.74	0.00%	1,972.74
RPM INTERNATIONAL INC SEC ID: 749685103	90.7800	1,120.000	27,540.52	101,673.60	0.03%	74,133.08
RAFAEL HOLDINGS INC SEC ID: 75062E106	23.3200	246.000	691.75	5,736.72	0.00%	5,044.97
RANGE RESOURCES CORP SEC ID: 75281A109	6.7000	25,078.000	48,781.71	168,022.60	0.04%	119,240.89
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	95.6700	1,428.000	60,409.74	136,616.76	0.04%	76,207.02
RAYTHEON TECHNOLOGIES CORP SEC ID: 75513E101	71.5100	15,927.000	543,891.31	1,138,939.77	0.29%	595,048.46
RBC BEARINGS INC SEC ID: 75524B104	179.0400	130.000	4,838.60	23,275.20	0.01%	18,436.60
REALTY INCOME CORP SEC ID: 756109104	62.1700	2,167.000	87,676.21	134,722.39	0.03%	47,046.18
REGENCY CENTERS CORP SEC ID: 758849103	45.5900	1,833.000	66,964.49	83,566.47	0.02%	16,601.98
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	483.1100	903.000	191,974.02	436,248.33	0.11%	244,274.31
REGIONS FINANCIAL CORP SEC ID: 7591EP100	16.1200	8,710.000	55,933.70	140,405.20	0.04%	84,471.50
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	115.9000	669.000	41,224.82	77,537.10	0.02%	36,312.28
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	119.7500	643.000	34,415.93	76,999.25	0.02%	42,583.32
RENASANT CORP SEC ID: 75970E107	33.6800	415.000	6,102.92	13,977.20	0.00%	7,874.28

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REPLIGEN CORP SEC ID: 759916109	191.6300	637.000	60,183.76	122,068.31	0.03%	61,884.55
REPUBLIC SERVICES INC SEC ID: 760759100	96.3000	2,681.000	66,865.64	258,180.30	0.07%	191,314.66
RESMED INC SEC ID: 761152107	212.5600	1,722.000	106,801.77	366,028.32	0.09%	259,226.55
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	13.3900	9,207.000	84,417.53	123,281.73	0.03%	38,864.20
RETAIL PROPERTIES OF AMERICA I SEC ID: 76131V202	8.5600	12,065.000	64,371.77	103,276.40	0.03%	38,904.63
REVANCE THERAPEUTICS INC SEC ID: 761330109	28.3400	4,720.000	54,119.80	133,764.80	0.03%	79,645.00
REXNORD CORP SEC ID: 76169B102	39.4900	2,265.000	57,993.38	89,444.85	0.02%	31,451.47
RINGCENTRAL INC SEC ID: 76680R206	378.9700	1,353.000	20,376.18	512,746.41	0.13%	492,370.23
ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	62.4800	1,166.000	34,465.11	72,851.68	0.02%	38,386.57
ROCKWELL AUTOMATION INC SEC ID: 773903109	250.8100	1,240.000	81,197.00	311,004.40	0.08%	229,807.40
ROGERS CORP SEC ID: 775133101	155.2900	110.000	4,951.10	17,081.90	0.00%	12,130.80
ROKU INC SEC ID: 77543R102	332.0200	1,203.000	141,816.23	399,420.06	0.10%	257,603.83
ROLLINS INC SEC ID: 775711104	39.0700	2,094.000	22,843.03	81,812.58	0.02%	58,969.55
ROPER TECHNOLOGIES INC SEC ID: 776696106	431.0900	1,290.000	368,027.82	556,106.10	0.14%	188,078.28
ROSS STORES INC SEC ID: 778296103	122.8100	3,978.000	194,450.14	488,538.18	0.13%	294,088.04
ROYAL GOLD INC SEC ID: 780287108	106.3600	746.000	43,299.19	79,344.56	0.02%	36,045.37
RUSH ENTERPRISES INC SEC ID: 781846209	41.4200	412.000	5,042.88	17,065.04	0.00%	12,022.16
RYDER SYSTEM INC SEC ID: 783549108	61.7600	1,753.000	68,748.89	108,265.28	0.03%	39,516.39
S&P GLOBAL INC SEC ID: 78409V104	328.7300	2,731.000	252,553.91	897,761.63	0.23%	645,207.72
SBA COMMUNICATIONS CORP SEC ID: 78410G104	282.1300	1,131.000	50,146.35	319,089.03	0.08%	268,942.68
SEI INVESTMENTS CO SEC ID: 784117103	57.4700	1,672.000	50,149.42	96,089.84	0.02%	45,940.42

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SL GREEN REALTY CORP SEC ID: 78440X101	59.5800	1,473.000	56,929.08	87,761.34	0.02%	30,832.26
SLM CORP SEC ID: 78442P106	12.3900	3,438.000	19,830.04	42,596.82	0.01%	22,766.78
SM ENERGY CO SEC ID: 78454L100	6.1200	31,841.000	53,975.49	194,866.92	0.05%	140,891.43
SPS COMMERCE INC SEC ID: 78463M107	108.5900	558.000	10,041.21	60,593.22	0.02%	50,552.01
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	72.7500	2,688.000	96,327.54	195,552.00	0.05%	99,224.46
SVB FINANCIAL GROUP SEC ID: 78486Q101	387.8300	641.000	64,993.76	248,599.03	0.06%	183,605.27
SABRA HEALTH CARE REIT INC SEC ID: 78573L106	17.3700	4,374.000	59,093.37	75,976.38	0.02%	16,883.01
SAFETY INSURANCE GROUP INC SEC ID: 78648T100	77.9000	495.000	29,328.75	38,560.50	0.01%	9,231.75
SAGE THERAPEUTICS INC SEC ID: 78667J108	86.5100	1,717.000	65,654.49	148,537.67	0.04%	82,883.18
SALESFORCE.COM INC SEC ID: 79466L302	222.5300	7,476.000	529,079.89	1,663,634.28	0.43%	1,134,554.39
SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	13.0400	6,947.000	55,780.37	90,588.88	0.02%	34,808.51
SANDERSON FARMS INC SEC ID: 800013104	132.2000	175.000	8,447.25	23,135.00	0.01%	14,687.75
SANDY SPRING BANCORP INC SEC ID: 800363103	32.1900	276.000	4,832.76	8,884.44	0.00%	4,051.68
SANTANDER CONSUMER USA HOLDING SEC ID: 80283M101	22.0200	3,867.000	60,078.84	85,151.34	0.02%	25,072.50
SAREPTA THERAPEUTICS INC SEC ID: 803607100	170.4900	1,000.000	51,480.00	170,490.00	0.04%	119,010.00
SAUL CENTERS INC SEC ID: 804395101	31.6800	3,050.000	74,810.22	96,624.00	0.02%	21,813.78
HENRY SCHEIN INC SEC ID: 806407102	66.8600	1,460.000	37,746.40	97,615.60	0.03%	59,869.20
SCHLUMBERGER LTD SEC ID: 806857108	21.8300	21,082.000	351,620.61	460,220.06	0.12%	108,599.45
CHARLES SCHWAB CORP/THE SEC ID: 808513105	53.0400	16,175.000	358,066.77	857,922.00	0.22%	499,855.23
SCHWEITZER-MAUDUIT INTERNATION SEC ID: 808541106	40.2100	190.000	5,102.45	7,639.90	0.00%	2,537.45

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SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	94.6400	649.000	45,166.18	61,421.36	0.02%	16,255.18
SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	199.1400	604.000	42,563.88	120,280.56	0.03%	77,716.68
SEACOAST BANKING CORP OF FLORI SEC ID: 811707801	29.4500	621.000	4,685.76	18,288.45	0.00%	13,602.69
SEAGEN INC SEC ID: 81181C104	175.1400	1,177.000	25,325.08	206,139.78	0.05%	180,814.70
SEALED AIR CORP SEC ID: 81211K100	45.7900	1,269.000	29,787.80	58,107.51	0.02%	28,319.71
SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	66.9800	429.000	6,803.94	28,734.42	0.01%	21,930.48
SEMTECH CORP SEC ID: 816850101	72.0900	2,097.000	42,254.55	151,172.73	0.04%	108,918.18
SEMPRA ENERGY SEC ID: 816851109	127.4100	3,384.000	236,478.26	431,155.44	0.11%	194,677.18
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	49.1000	1,485.000	13,780.80	72,913.50	0.02%	59,132.70
SERVICE PROPERTIES TRUST SEC ID: 81761L102	11.4900	10,406.000	62,441.00	119,564.94	0.03%	57,123.94
SERVICENOW INC SEC ID: 81762P102	550.4300	2,007.000	228,093.79	1,104,713.01	0.29%	876,619.22
SHENANDOAH TELECOMMUNICATIONS SEC ID: 82312B106	43.2500	1,362.000	27,076.56	58,906.50	0.02%	31,829.94
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	734.9100	660.000	170,566.29	485,040.60	0.13%	314,474.31
SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	135.2900	842.000	62,258.68	113,914.18	0.03%	51,655.50
SILICON LABORATORIES INC SEC ID: 826919102	127.3400	588.000	34,485.81	74,875.92	0.02%	40,390.11
SILGAN HOLDINGS INC SEC ID: 827048109	37.0800	284.000	5,689.94	10,530.72	0.00%	4,840.78
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	21.5900	1,266.000	15,451.53	27,332.94	0.01%	11,881.41
SIMON PROPERTY GROUP INC SEC ID: 828806109	85.2800	3,915.000	222,670.62	333,871.20	0.09%	111,200.58
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	6.3700	20,595.000	40,984.05	131,190.15	0.03%	90,206.10
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	34.1000	3,809.000	58,501.33	129,886.90	0.03%	71,385.57

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SKECHERS USA INC SEC ID: 830566105	35.9400	3,023.000	56,693.01	108,646.62	0.03%	51,953.61
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	152.8800	1,661.000	41,005.04	253,933.68	0.07%	212,928.64
A O SMITH CORP SEC ID: 831865209	54.8200	2,452.000	31,556.68	134,418.64	0.03%	102,861.96
SMARTSHEET INC SEC ID: 83200N103	69.2900	1,414.000	67,756.81	97,976.06	0.03%	30,219.25
J M SMUCKER CO/THE SEC ID: 832696405	115.6000	1,070.000	111,921.65	123,692.00	0.03%	11,770.35
SNAP-ON INC SEC ID: 833034101	171.1400	490.000	39,011.50	83,858.60	0.02%	44,847.10
SOLAREDGE TECHNOLOGIES INC SEC ID: 83417M104	319.1200	752.000	194,016.00	239,978.24	0.06%	45,962.24
SONOCO PRODUCTS CO SEC ID: 835495102	59.2500	995.000	41,690.05	58,953.75	0.02%	17,263.70
SOUTH STATE CORP SEC ID: 840441109	72.3000	503.000	16,034.04	36,366.90	0.01%	20,332.86
SOUTHERN CO/THE SEC ID: 842587107	61.4300	13,973.000	647,881.08	858,361.39	0.22%	210,480.31
SOUTHERN COPPER CORP SEC ID: 84265V105	65.1200	1,263.000	35,427.15	82,246.56	0.02%	46,819.41
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	31.0300	1,108.000	16,283.15	34,381.24	0.01%	18,098.09
SOUTHWEST AIRLINES CO SEC ID: 844741108	46.6100	7,440.000	130,995.25	346,778.40	0.09%	215,783.15
SPECTRUM PHARMACEUTICALS INC SEC ID: 84763A108	3.4100	48,043.000	146,290.34	163,826.63	0.04%	17,536.29
SPIRE INC SEC ID: 84857L101	64.0400	1,414.000	72,861.35	90,552.56	0.02%	17,691.21
SPLUNK INC SEC ID: 848637104	169.8900	1,668.000	129,164.85	283,376.52	0.07%	154,211.67
SQUARE INC SEC ID: 852234103	217.6400	3,619.000	154,177.53	787,639.16	0.20%	633,461.63
STAG INDUSTRIAL INC SEC ID: 85254J102	31.3200	2,133.000	52,210.17	66,805.56	0.02%	14,595.39
STANLEY BLACK & DECKER INC SEC ID: 854502101	178.5600	1,586.000	99,451.77	283,196.16	0.07%	183,744.39
STARBUCKS CORP SEC ID: 855244109	106.9800	12,364.000	263,631.50	1,322,700.72	0.34%	1,059,069.22
STATE STREET CORP SEC ID: 857477103	72.7800	3,765.000	208,774.16	274,016.70	0.07%	65,242.54

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Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
STEEL DYNAMICS INC SEC ID: 858119100	36.8700	3,095.000	67,336.96	114,112.65	0.03%	46,775.69
STEELCASE INC SEC ID: 858155203	13.5500	6,016.000	59,232.52	81,516.80	0.02%	22,284.28
STERICYCLE INC SEC ID: 858912108	69.3300	1,619.000	82,153.38	112,245.27	0.03%	30,091.89
STIFEL FINANCIAL CORP SEC ID: 860630102	50.4600	2,212.500	58,937.33	111,642.75	0.03%	52,705.42
STOCK YARDS BANCORP INC SEC ID: 861025104	40.4800	1,395.000	27,532.50	56,469.60	0.01%	28,937.10
STORE CAPITAL CORP SEC ID: 862121100	33.9800	3,306.000	61,843.73	112,337.88	0.03%	50,494.15
STRATEGIC EDUCATION INC SEC ID: 86272C103	95.3300	204.000	9,764.90	19,447.32	0.01%	9,682.42
STRYKER CORP SEC ID: 863667101	245.0400	3,836.000	292,788.34	939,973.44	0.24%	647,185.10
SUN COMMUNITIES INC SEC ID: 866674104	151.9500	581.000	42,847.63	88,282.95	0.02%	45,435.32
SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	11.3300	9,056.000	66,159.08	102,604.48	0.03%	36,445.40
SYNOPSYS INC SEC ID: 871607107	259.2400	1,479.000	39,454.24	383,415.96	0.10%	343,961.72
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	32.3700	3,251.000	67,349.46	105,234.87	0.03%	37,885.41
SYNNEX CORP SEC ID: 87162W100	81.4400	390.000	10,387.99	31,761.60	0.01%	21,373.61
SYNCHRONY FINANCIAL SEC ID: 87165B103	34.7100	6,468.000	114,068.18	224,504.28	0.06%	110,436.10
SYSCO CORP SEC ID: 871829107	74.2600	5,579.000	224,023.10	414,296.54	0.11%	190,273.44
TJX COS INC/THE SEC ID: 872540109	68.2900	13,135.000	422,001.95	896,989.15	0.23%	474,987.20
T-MOBILE US INC SEC ID: 872590104	134.8500	4,275.000	165,524.86	576,483.75	0.15%	410,958.89
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	207.7900	1,451.000	111,716.68	301,503.29	0.08%	189,786.61
TALOS ENERGY INC SEC ID: 87484T108	8.2400	11,437.000	63,880.64	94,240.88	0.02%	30,360.24
TANGER FACTORY OUTLET CENTERS SEC ID: 875465106	9.9600	11,268.000	64,852.34	112,229.28	0.03%	47,376.94
TARGET CORP SEC ID: 87612E106	176.5300	4,239.000	280,348.76	748,310.67	0.19%	467,961.91

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TARGA RESOURCES CORP SEC ID: 87612G101	26.3800	7,572.000	64,567.66	199,749.36	0.05%	135,181.70
TEGNA INC SEC ID: 87901J105	13.9500	3,701.000	38,739.39	51,628.95	0.01%	12,889.56
TELADOC HEALTH INC SEC ID: 87918A105	199.9600	903.000	129,655.57	180,563.88	0.05%	50,908.31
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	391.9800	535.000	45,249.54	209,709.30	0.05%	164,459.76
TELEFLEX INC SEC ID: 879369106	411.5700	460.000	44,985.47	189,322.20	0.05%	144,336.73
TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	27.0000	1,988.000	19,671.26	53,676.00	0.01%	34,004.74
10X GENOMICS INC SEC ID: 88025U109	141.6000	724.000	64,052.28	102,518.40	0.03%	38,466.12
TENET HEALTHCARE CORP SEC ID: 88033G407	39.9300	2,857.000	62,187.60	114,080.01	0.03%	51,892.41
TENNANT CO SEC ID: 880345103	70.1700	205.000	9,667.80	14,384.85	0.00%	4,717.05
TERADYNE INC SEC ID: 880770102	119.8900	1,729.000	29,563.28	207,289.81	0.05%	177,726.53
TERMINIX GLOBAL HOLDINGS INC SEC ID: 88087E100	51.0100	1,195.000	29,923.91	60,956.95	0.02%	31,033.04
TERRENO REALTY CORP SEC ID: 88146M101	58.5100	567.000	9,769.41	33,175.17	0.01%	23,405.76
TESLA INC SEC ID: 88160R101	705.6700	7,690.000	609,685.87	5,426,602.30	1.40%	4,816,916.43
TETRA TECH INC SEC ID: 88162G103	115.7800	853.000	53,064.06	98,760.34	0.03%	45,696.28
TEXAS INSTRUMENTS INC SEC ID: 882508104	164.1300	9,882.000	442,282.59	1,621,932.66	0.42%	1,179,650.07
TEXAS ROADHOUSE INC SEC ID: 882681109	78.1600	1,020.000	35,720.40	79,723.20	0.02%	44,002.80
TEXTRON INC SEC ID: 883203101	48.3300	3,535.000	92,187.47	170,846.55	0.04%	78,659.08
ODP CORP/THE SEC ID: 88337F105	29.3000	3,356.000	50,512.80	98,330.80	0.03%	47,818.00
TRADE DESK INC/THE SEC ID: 88339J105	801.0000	439.000	152,957.34	351,639.00	0.09%	198,681.66
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	465.7800	4,496.000	426,912.17	2,094,146.88	0.54%	1,667,234.71
3M CO SEC ID: 88579Y101	174.7900	6,054.000	519,946.75	1,058,178.66	0.27%	538,231.91

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TIMKEN CO/THE SEC ID: 887389104	77.3600	1,937.000	59,799.48	149,846.32	0.04%	90,046.84
TOMPKINS FINANCIAL CORP SEC ID: 890110109	70.6000	354.000	13,784.76	24,992.40	0.01%	11,207.64
TOPBUILD CORP SEC ID: 89055F103	184.0800	271.000	3,771.58	49,885.68	0.01%	46,114.10
TORO CO/THE SEC ID: 891092108	94.8400	984.000	14,696.04	93,322.56	0.02%	78,626.52
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	23.4800	1,087.000	14,036.02	25,522.76	0.01%	11,486.74
TRACTOR SUPPLY CO SEC ID: 892356106	140.5800	1,371.000	46,974.62	192,735.18	0.05%	145,760.56
TRANSDIGM GROUP INC SEC ID: 893641100	618.8500	626.000	134,841.04	387,400.10	0.10%	252,559.06
TRANSUNION SEC ID: 89400J107	99.2200	1,464.000	74,222.48	145,258.08	0.04%	71,035.60
TRAVELERS COS INC/THE SEC ID: 89417E109	140.3700	634.000	51,410.30	88,994.58	0.02%	37,584.28
TRICO BANCSHARES SEC ID: 896095106	35.2800	422.000	6,055.70	14,888.16	0.00%	8,832.46
TRIMBLE INC SEC ID: 896239100	66.7700	2,230.000	52,048.06	148,897.10	0.04%	96,849.04
TRINITY INDUSTRIES INC SEC ID: 896522109	26.3900	3,272.000	56,005.28	86,348.08	0.02%	30,342.80
TRUIST FINANCIAL CORP SEC ID: 89832Q109	47.9300	15,791.000	439,468.56	756,862.63	0.20%	317,394.07
TTEC HOLDINGS INC SEC ID: 89854H102	72.9300	2,159.000	53,580.58	157,455.87	0.04%	103,875.29
TWILIO INC SEC ID: 90138F102	338.5000	1,290.000	128,694.63	436,665.00	0.11%	307,970.37
TWITTER INC SEC ID: 90184L102	54.1500	8,504.000	170,446.48	460,491.60	0.12%	290,045.12
TWO HARBORS INVESTMENT CORP SEC ID: 90187B408	6.3700	13,337.000	65,956.46	84,956.69	0.02%	19,000.23
2U INC SEC ID: 90214J101	40.0100	3,019.000	54,875.32	120,790.19	0.03%	65,914.87
TYLER TECHNOLOGIES INC SEC ID: 902252105	436.5200	605.000	24,641.80	264,094.60	0.07%	239,452.80
TYSON FOODS INC SEC ID: 902494103	64.4400	3,168.000	51,073.23	204,145.92	0.05%	153,072.69
UDR INC SEC ID: 902653104	38.4300	1,807.000	45,305.15	69,443.01	0.02%	24,137.86

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UGI CORP SEC ID: 902681105	34.9600	2,602.000	64,577.68	90,965.92	0.02%	26,388.24
UMB FINANCIAL CORP SEC ID: 902788108	68.9900	254.000	10,170.16	17,523.46	0.00%	7,353.30
UFP INDUSTRIES INC SEC ID: 90278Q108	55.5500	1,662.000	41,326.13	92,324.10	0.02%	50,997.97
US BANCORP SEC ID: 902973304	46.5900	8,122.000	270,154.42	378,403.98	0.10%	108,249.56
UBER TECHNOLOGIES INC SEC ID: 90353T100	51.0000	12,123.000	406,792.26	618,273.00	0.16%	211,480.74
UBIQUITI INC SEC ID: 90353W103	278.5100	587.000	10,114.01	163,485.37	0.04%	153,371.36
ULTA BEAUTY INC SEC ID: 90384S303	287.1600	629.000	67,430.73	180,623.64	0.05%	113,192.91
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	138.4300	1,387.000	55,908.03	192,002.41	0.05%	136,094.38
UMPQUA HOLDINGS CORP SEC ID: 904214103	15.1400	1,390.000	14,640.26	21,044.60	0.01%	6,404.34
UNDER ARMOUR INC SEC ID: 904311107	17.1700	6,253.000	71,508.05	107,364.01	0.03%	35,855.96
UNIFIRST CORP/MA SEC ID: 904708104	211.6900	97.000	4,938.27	20,533.93	0.01%	15,595.66
UNION PACIFIC CORP SEC ID: 907818108	208.2200	6,962.000	472,580.02	1,449,627.64	0.37%	977,047.62
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	43.2500	2,503.000	56,248.54	108,254.75	0.03%	52,006.21
UNITED PARCEL SERVICE INC SEC ID: 911312106	168.4000	7,764.000	658,270.06	1,307,457.60	0.34%	649,187.54
UNITED RENTALS INC SEC ID: 911363109	231.9100	1,265.000	78,089.85	293,366.15	0.08%	215,276.30
US FOODS HOLDING CORP SEC ID: 912008109	33.3100	3,144.000	57,713.12	104,726.64	0.03%	47,013.52
UNITED THERAPEUTICS CORP SEC ID: 91307C102	151.7900	463.000	26,249.51	70,278.77	0.02%	44,029.26
UNITEDHEALTH GROUP INC SEC ID: 91324P102	350.6800	10,501.000	991,058.51	3,682,490.68	0.95%	2,691,432.17
UNITIL CORP SEC ID: 913259107	44.2700	434.000	12,143.23	19,213.18	0.00%	7,069.95
UNIVAR SOLUTIONS INC SEC ID: 91336L107	19.0100	4,632.000	55,718.23	88,054.32	0.02%	32,336.09
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	229.8000	802.000	42,778.68	184,299.60	0.05%	141,520.92

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNIVERSAL HEALTH REALTY INCOME SEC ID: 91359E105	64.2700	706.000	35,504.74	45,374.62	0.01%	9,869.88
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	137.5000	583.000	26,135.84	80,162.50	0.02%	54,026.66
UNUM GROUP SEC ID: 91529Y106	22.9400	3,998.000	57,876.05	91,714.12	0.02%	33,838.07
URBAN EDGE PROPERTIES SEC ID: 91704F104	12.9400	6,461.000	61,158.36	83,605.34	0.02%	22,446.98
US ECOLOGY INC SEC ID: 91734M103	36.3300	1,653.000	50,843.01	60,053.49	0.02%	9,210.48
VF CORP SEC ID: 918204108	85.4100	1,561.000	37,707.49	133,325.01	0.03%	95,617.52
VSE CORP SEC ID: 918284100	38.4900	442.000	4,906.20	17,012.58	0.00%	12,106.38
VAIL RESORTS INC SEC ID: 91879Q109	278.9600	318.000	21,824.38	88,709.28	0.02%	66,884.90
VALERO ENERGY CORP SEC ID: 91913Y100	56.5700	1,938.000	79,904.85	109,632.66	0.03%	29,727.81
VALLEY NATIONAL BANCORP SEC ID: 919794107	9.7500	9,998.000	66,041.79	97,480.50	0.03%	31,438.71
VALMONT INDUSTRIES INC SEC ID: 920253101	174.9300	242.000	20,410.28	42,333.06	0.01%	21,922.78
VALVOLINE INC SEC ID: 92047W101	23.1400	2,477.000	33,886.88	57,317.78	0.01%	23,430.90
VAREX IMAGING CORP SEC ID: 92214X106	16.6800	5,681.000	67,296.44	94,759.08	0.02%	27,462.64
VARIAN MEDICAL SYSTEMS INC SEC ID: 92220P105	175.0100	928.000	39,655.34	162,409.28	0.04%	122,753.94
VECTRUS INC SEC ID: 92242T101	49.7200	81.000	1,152.03	4,027.32	0.00%	2,875.29
VEEVA SYSTEMS INC SEC ID: 922475108	272.2500	1,382.000	35,627.96	376,249.50	0.10%	340,621.54
VENTAS INC SEC ID: 92276F100	49.0400	5,006.000	162,374.61	245,494.24	0.06%	83,119.63
VEREIT INC SEC ID: 92339V308	37.7900	2,425.000	60,326.87	91,640.75	0.02%	31,313.88
VERISIGN INC SEC ID: 92343E102	216.4000	1,338.000	31,500.80	289,543.20	0.07%	258,042.40
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	58.7500	42,493.000	1,593,461.06	2,496,463.75	0.65%	903,002.69
VERISK ANALYTICS INC SEC ID: 92345Y106	207.5900	1,475.000	74,381.41	306,195.25	0.08%	231,813.84

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VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	236.3400	2,507.000	280,074.54	592,504.38	0.15%	312,429.84
VIAVI SOLUTIONS INC SEC ID: 925550105	14.9750	6,628.000	42,419.20	99,254.30	0.03%	56,835.10
VIACOMCBS INC SEC ID: 92556H206	37.2600	9,022.000	143,881.54	336,159.72	0.09%	192,278.18
VIATRIS INC SEC ID: 92556V106	18.7400	6,033.000	77,641.21	113,058.42	0.03%	35,417.21
VICI PROPERTIES INC SEC ID: 925652109	25.5000	3,656.000	63,052.72	93,228.00	0.02%	30,175.28
VISA INC SEC ID: 92826C839	218.7300	18,117.000	836,724.85	3,962,731.41	1.02%	3,126,006.56
VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	20.7100	1,153.000	10,884.32	23,878.63	0.01%	12,994.31
VISTEON CORP SEC ID: 92839U206	125.5200	1,123.000	59,633.26	140,958.96	0.04%	81,325.70
VISTRA CORP SEC ID: 92840M102	19.6600	4,458.000	76,686.61	87,644.28	0.02%	10,957.67
VLASIC FOODS INTL INC COM SEC ID: 928559103	0.0000	424.000	4,492.60	0.00	0.00%	-4,492.60
VMWARE INC SEC ID: 928563402	140.2600	840.000	37,371.60	117,818.40	0.03%	80,446.80
VONAGE HOLDINGS CORP SEC ID: 92886T201	12.8750	14,238.000	44,085.50	183,314.25	0.05%	139,228.75
VULCAN MATERIALS CO SEC ID: 929160109	148.3100	936.000	51,676.89	138,818.16	0.04%	87,141.27
WD-40 CO SEC ID: 929236107	265.6800	328.000	23,211.58	87,143.04	0.02%	63,931.46
WSFS FINANCIAL CORP SEC ID: 929328102	44.8800	587.000	9,817.89	26,344.56	0.01%	16,526.67
WP CAREY INC SEC ID: 92936U109	70.5800	1,802.000	109,125.11	127,185.16	0.03%	18,060.05
WEC ENERGY GROUP INC SEC ID: 92939U106	92.0300	4,409.000	262,187.37	405,760.27	0.10%	143,572.90
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	73.2000	1,081.000	45,201.57	79,129.20	0.02%	33,927.63
WALMART INC SEC ID: 931142103	144.1500	16,332.000	1,160,364.35	2,354,257.80	0.61%	1,193,893.45
WASHINGTON FEDERAL INC SEC ID: 938824109	25.7400	1,272.000	19,728.72	32,741.28	0.01%	13,012.56

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WASHINGTON TRUST BANCORP INC SEC ID: 940610108	44.8000	526.000	11,698.24	23,564.80	0.01%	11,866.56
WASTE MANAGEMENT INC SEC ID: 94106L109	117.9300	3,684.000	248,298.25	434,454.12	0.11%	186,155.87
WATERS CORP SEC ID: 941848103	247.4200	330.000	39,539.61	81,648.60	0.02%	42,108.99
WATSCO INC SEC ID: 942622200	226.5500	223.000	14,637.72	50,520.65	0.01%	35,882.93
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	121.7000	239.000	7,918.07	29,086.30	0.01%	21,168.23
WAYFAIR INC SEC ID: 94419L101	225.8100	687.000	59,311.46	155,131.47	0.04%	95,820.01
WEBSTER FINANCIAL CORP SEC ID: 947890109	42.1500	572.000	11,422.84	24,109.80	0.01%	12,686.96
WELLS FARGO & CO SEC ID: 949746101	30.1800	25,283.000	664,955.61	763,040.94	0.20%	98,085.33
WELLTOWER INC SEC ID: 95040Q104	64.6200	5,164.000	221,880.30	333,697.68	0.09%	111,817.38
WENDY'S CO/THE SEC ID: 95058W100	21.9200	4,237.000	19,744.42	92,875.04	0.02%	73,130.62
WESBANCO INC SEC ID: 950810101	29.9600	3,365.000	65,768.33	100,815.40	0.03%	35,047.07
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	283.3100	715.000	38,477.44	202,566.65	0.05%	164,089.21
WESTERN ALLIANCE BANCORP SEC ID: 957638109	59.9500	1,683.000	51,479.55	100,895.85	0.03%	49,416.30
WESTERN DIGITAL CORP SEC ID: 958102105	55.3900	2,369.000	67,475.04	131,218.91	0.03%	63,743.87
WESTROCK CO SEC ID: 96145D105	43.5300	1,986.000	65,215.31	86,450.58	0.02%	21,235.27
WEX INC SEC ID: 96208T104	203.5300	381.000	20,544.63	77,544.93	0.02%	57,000.30
WEYERHAEUSER CO SEC ID: 962166104	33.5300	7,858.000	146,457.77	263,478.74	0.07%	117,020.97
WHIRLPOOL CORP SEC ID: 963320106	180.4900	545.000	46,266.85	98,367.05	0.03%	52,100.20
WHITESTONE REIT SEC ID: 966084204	7.9700	11,813.000	66,845.31	94,149.61	0.02%	27,304.30
WILLIAMS COS INC/THE SEC ID: 969457100	20.0500	9,973.000	175,491.12	199,958.65	0.05%	24,467.53
WILLIAMS-SONOMA INC SEC ID: 969904101	101.8400	1,116.000	45,329.34	113,653.44	0.03%	68,324.10

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	23.1700	601.000	5,065.39	13,925.17	0.00%	8,859.78
WINTRUST FINANCIAL CORP SEC ID: 97650W108	61.0900	1,742.000	56,089.82	106,418.78	0.03%	50,328.96
WOLVERINE WORLD WIDE INC SEC ID: 978097103	31.2500	4,046.000	67,621.53	126,437.50	0.03%	58,815.97
WOODWARD INC SEC ID: 980745103	121.5300	488.000	15,796.56	59,306.64	0.02%	43,510.08
WORKDAY INC SEC ID: 98138H101	239.6100	1,565.000	128,839.28	374,989.65	0.10%	246,150.37
WORLD FUEL SERVICES CORP SEC ID: 981475106	31.1600	2,407.000	54,752.21	75,002.12	0.02%	20,249.91
WORTHINGTON INDUSTRIES INC SEC ID: 981811102	51.3400	456.000	8,974.08	23,411.04	0.01%	14,436.96
WYNDHAM DESTINATIONS INC SEC ID: 98310W108	44.8600	3,044.000	64,657.66	136,553.84	0.04%	71,896.18
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	59.4400	1,961.000	60,942.73	116,561.84	0.03%	55,619.11
XPO LOGISTICS INC SEC ID: 983793100	119.2000	2,753.000	78,460.50	328,157.60	0.08%	249,697.10
XILINX INC SEC ID: 983919101	141.7700	2,717.000	63,931.01	385,189.09	0.10%	321,258.08
XYLEM INC/NY SEC ID: 98419M100	101.7900	1,269.000	33,996.51	129,171.51	0.03%	95,175.00
YORK WATER CO/THE SEC ID: 987184108	46.6000	545.000	10,224.20	25,397.00	0.01%	15,172.80
YUM! BRANDS INC SEC ID: 988498101	108.5600	2,336.000	87,408.55	253,596.16	0.07%	166,187.61
YUM CHINA HOLDINGS INC SEC ID: 98850P109	57.0900	4,123.000	85,474.39	235,382.07	0.06%	149,907.68
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	384.3300	612.000	18,948.88	235,209.96	0.06%	216,261.08
ZENDESK INC SEC ID: 98936J101	143.1200	1,169.000	54,766.80	167,307.28	0.04%	112,540.48
ZILLOW GROUP INC SEC ID: 98954M200	129.8000	1,620.000	53,764.70	210,276.00	0.05%	156,511.30
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	154.0900	2,160.000	167,932.13	332,834.40	0.09%	164,902.27
ZIONS BANCORP NA SEC ID: 989701107	43.4400	2,461.000	65,129.76	106,905.84	0.03%	41,776.08
ZOGENIX INC SEC ID: 98978L204	19.9900	3,024.000	56,508.44	60,449.76	0.02%	3,941.32

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Asset Detail
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12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ZOETIS INC SEC ID: 98978V103	165.5000	5,182.000	270,797.15	857,621.00	0.22%	586,823.85
ZSCALER INC SEC ID: 98980G102	199.7100	1,123.000	91,302.85	224,274.33	0.06%	132,971.48
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	337.3200	1,712.000	436,359.61	577,491.84	0.15%	141,132.23
ZYNGA INC SEC ID: 98986T108	9.8700	15,998.000	47,054.75	157,900.26	0.04%	110,845.51
ALLEGION PLC SEC ID: G0176J109	116.3800	1,069.000	34,764.11	124,410.22	0.03%	89,646.11
AMCOR PLC SEC ID: G0250X107	11.7700	16,593.000	152,548.14	195,299.61	0.05%	42,751.47
AMDOCS LTD SEC ID: G02602103	70.9300	1,779.000	52,712.09	126,184.47	0.03%	73,472.38
AON PLC SEC ID: G0403H108	211.2700	2,883.000	161,003.23	609,091.41	0.16%	448,088.18
ARGO GROUP INTERNATIONAL HOLDI SEC ID: G0464B107	43.7000	1,924.000	53,946.57	84,078.80	0.02%	30,132.23
ASSURED GUARANTY LTD SEC ID: G0585R106	31.4900	1,966.000	26,934.20	61,909.34	0.02%	34,975.14
ATLASSIAN CORP PLC SEC ID: G06242104	233.8700	1,008.000	56,568.92	235,740.96	0.06%	179,172.04
ATHENE HOLDING LTD SEC ID: G0684D107	43.1400	1,981.000	53,868.78	85,460.34	0.02%	31,591.56
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	50.3900	1,354.000	47,999.07	68,228.06	0.02%	20,228.99
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	28.5500	3,078.000	56,774.09	87,876.90	0.02%	31,102.81
BIOHAVEN PHARMACEUTICAL HOLDIN SEC ID: G11196105	85.7100	1,464.000	48,778.16	125,479.44	0.03%	76,701.28
ACCENTURE PLC SEC ID: G1151C101	261.2100	7,281.000	565,596.66	1,901,870.01	0.49%	1,336,273.35
CARDTRONICS PLC SEC ID: G1991C105	35.3000	2,819.000	52,593.44	99,510.70	0.03%	46,917.26
EATON CORP PLC SEC ID: G29183103	120.1400	4,221.000	222,770.14	507,110.94	0.13%	284,340.80
ENDO INTERNATIONAL PLC SEC ID: G30401106	7.1800	21,746.000	66,765.22	156,136.28	0.04%	89,371.06
ENSTAR GROUP LTD SEC ID: G3075P101	204.8900	50.000	5,024.00	10,244.50	0.00%	5,220.50

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ESSENT GROUP LTD SEC ID: G3198U102	43.2000	1,960.000	54,196.45	84,672.00	0.02%	30,475.55
FRONTLINE LTD/BERMUDA SEC ID: G3682E192	6.2200	11,610.000	53,004.65	72,214.20	0.02%	19,209.55
FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	0.0000	3,425.000	29,060.51	0.00	0.00%	-29,060.51
GENPACT LTD SEC ID: G3922B107	41.3600	1,895.000	52,368.15	78,377.20	0.02%	26,009.05
HELEN OF TROY LTD SEC ID: G4388N106	222.1900	245.000	7,935.55	54,436.55	0.01%	46,501.00
HERBALIFE NUTRITION LTD SEC ID: G4412G101	48.0500	1,732.000	20,641.11	83,222.60	0.02%	62,581.49
HORIZON THERAPEUTICS PLC SEC ID: G46188101	73.1500	4,386.000	10,570.26	320,835.90	0.08%	310,265.64
IHS MARKIT LTD SEC ID: G47567105	89.8300	3,806.000	256,418.32	341,892.98	0.09%	85,474.66
INVESCO LTD SEC ID: G491BT108	17.4300	6,701.000	69,862.92	116,798.43	0.03%	46,935.51
JAMES RIVER GROUP HOLDINGS LTD SEC ID: G5005R107	49.1500	1,804.000	58,680.10	88,666.60	0.02%	29,986.50
JAZZ PHARMACEUTICALS PLC SEC ID: G50871105	165.0500	491.000	67,797.28	81,039.55	0.02%	13,242.27
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	46.5900	4,931.000	130,475.16	229,735.29	0.06%	99,260.13
LINDE PLC SEC ID: G5494J103	263.5100	5,593.000	713,262.74	1,473,811.43	0.38%	760,548.69
LIVANOVA PLC SEC ID: G5509L101	66.2100	1,607.000	67,362.40	106,399.47	0.03%	39,037.07
MARVELL TECHNOLOGY GROUP LTD SEC ID: G5876H105	47.5400	6,982.000	127,792.86	331,924.28	0.09%	204,131.42
MEDTRONIC PLC SEC ID: G5960L103	117.1400	13,510.000	1,020,437.49	1,582,561.40	0.41%	562,123.91
APTIV PLC SEC ID: G6095L109	130.2900	2,347.000	109,495.34	305,790.63	0.08%	196,295.29
NORWEGIAN CRUISE LINE HOLDINGS SEC ID: G66721104	25.4300	4,929.000	59,603.01	125,344.47	0.03%	65,741.46
NOVOCURE LTD SEC ID: G6674U108	173.0400	890.000	69,954.00	154,005.60	0.04%	84,051.60
NVENT ELECTRIC PLC SEC ID: G6700G107	23.2900	1,880.000	22,866.48	43,785.20	0.01%	20,918.72

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	165.8200	600.000	41,926.25	99,492.00	0.03%	57,565.75
PENTAIR PLC SEC ID: G7S00T104	53.0900	3,551.000	96,051.70	188,522.59	0.05%	92,470.89
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	52.7400	3,291.000	107,283.69	173,567.34	0.04%	66,283.65
STERIS PLC SEC ID: G8473T100	189.5400	374.000	54,633.48	70,887.96	0.02%	16,254.48
STONECO LTD SEC ID: G85158106	83.9200	1,733.000	64,879.85	145,433.36	0.04%	80,553.51
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	145.1600	2,642.000	59,692.74	383,512.72	0.10%	323,819.98
WHITE MOUNTAINS INSURANCE GROU SEC ID: G9618E107	1,000.6600	62.000	28,722.62	62,040.92	0.02%	33,318.30
WILLIS TOWERS WATSON PLC SEC ID: G96629103	210.6800	925.000	141,825.45	194,879.00	0.05%	53,053.55
CHUBB LTD SEC ID: H1467J104	153.9200	2,599.000	147,505.82	400,038.08	0.10%	252,532.26
GARMIN LTD SEC ID: H2906T109	119.6600	1,632.000	88,738.94	195,285.12	0.05%	106,546.18
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	314.6600	1,371.000	239,977.98	431,398.86	0.11%	191,420.88
TRINSEO SA SEC ID: L9340P101	51.2100	3,231.000	54,398.88	165,459.51	0.04%	111,060.63
ELASTIC NV SEC ID: N14506104	146.1300	1,038.000	58,693.21	151,682.94	0.04%	92,989.73
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	91.6600	2,231.000	93,673.60	204,493.46	0.05%	110,819.86
QIAGEN NV SEC ID: N72482123	52.8500	2,679.000	49,107.62	141,585.15	0.04%	92,477.53
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	74.6900	1,810.000	76,305.55	135,188.90	0.03%	58,883.35
SCORPIO TANKERS INC SEC ID: Y7542C130	11.1900	6,001.000	64,545.75	67,151.19	0.02%	2,605.44
TOTAL EQUITY U.S. DOLLAR		**4,633,736.454**	**143,264,664.74**	**386,057,340.65**	**99.75%**	**242,792,675.91**
TOTAL EQUITY		**4,633,736.454**	**143,264,664.74**	**386,057,340.65**	**99.75%**	**242,792,675.91**
TOTAL ASSETS - BASE:		**5,319,983.224**	**144,240,097.03**	**387,032,772.94**	**100.00%**	**242,792,675.91**

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SHENKMAN - MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	7.900	7.90	7.90	100.00%	0.00
TOTAL ASSETS - BASE:		**7.900**	**7.90**	**7.90**	**100.00%**	**0.00**

BNY MELLON
PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
DIVIDENDS RECEIVABLE			13,745.57	13,829.54	0.01%	83.97
NON-BASE CURRENCY			17,199.46	17,558.84	0.01%	359.38
FOREIGN TAXES PAYABLE - DIVIDENDS			-2,061.84	-2,074.44	0.00%	-12.60
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			**28,883.19**	**29,313.94**	**0.02%**	**430.75**
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			20,318.19	21,910.13	0.02%	1,591.94
NON-BASE CURRENCY			125.18	127.68	0.00%	2.50
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			**20,443.37**	**22,037.81**	**0.02%**	**1,594.44**
EURO CURRENCY UNIT						
DIVIDENDS RECEIVABLE RECLAIM			143,924.95	154,624.67	0.13%	10,699.72
DIVIDENDS RECEIVABLE			14,679.78	14,678.66	0.01%	-1.12
FOREIGN TAXES PAYABLE - DIVIDENDS			-586.72	-586.54	0.00%	0.18
NON-BASE CURRENCY			14,269.81	14,391.68	0.01%	121.87
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**172,287.82**	**183,108.47**	**0.15%**	**10,820.65**
HONG KONG DOLLAR						
NON-BASE CURRENCY			6,612.25	6,609.93	0.01%	-2.32
ISRAELI SHEKEL						
NON-BASE CURRENCY			369.77	376.97	0.00%	7.20
JAPANESE YEN						
DIVIDENDS RECEIVABLE RECLAIM			41,949.59	44,083.66	0.04%	2,134.07
DIVIDENDS RECEIVABLE			37,274.76	37,477.59	0.03%	202.83
NON-BASE CURRENCY			21,463.81	21,671.45	0.02%	207.64
FOREIGN TAXES PAYABLE - DIVIDENDS			-3,927.25	-3,948.57	0.00%	-21.32
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			**96,760.91**	**99,284.13**	**0.08%**	**2,523.22**
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			596.42	611.98	0.00%	15.56

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORWEGIAN KRONE						
NON-BASE CURRENCY			51.04	52.74	0.00%	1.70
DIVIDENDS RECEIVABLE RECLAIM			2,709.85	2,840.78	0.00%	130.93
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			**2,760.89**	**2,893.52**	**0.00%**	**132.63**
POUND STERLING						
NON-BASE CURRENCY			25,449.10	25,905.33	0.02%	456.23
DIVIDENDS RECEIVABLE RECLAIM			281.46	312.29	0.00%	30.83
DIVIDENDS RECEIVABLE			39,839.94	40,637.29	0.03%	797.35
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			**65,570.50**	**66,854.91**	**0.05%**	**1,284.41**
SINGAPORE DOLLAR						
NON-BASE CURRENCY			3,730.41	3,753.79	0.00%	23.38
SWEDISH KRONA						
NON-BASE CURRENCY			2,573.75	2,642.69	0.00%	68.94
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			101,386.88	113,041.14	0.09%	11,654.26
NON-BASE CURRENCY			138.12	138.87	0.00%	0.75
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			**101,525.00**	**113,180.01**	**0.09%**	**11,655.01**
U.S. DOLLAR						
DIVIDENDS RECEIVABLE			146.63	146.63	0.00%	0.00
INTEREST RECEIVABLE			4.11	4.11	0.00%	0.00
DIVIDENDS RECEIVABLE RECLAIM			336.49	336.49	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	199,699.280	199,699.28	199,699.28	0.16%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**199,699.280**	**200,186.51**	**200,186.51**	**0.16%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**199,699.280**	**702,300.79**	**730,854.66**	**0.59%**	**28,553.87**
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
FUCHS PETROLUB SE SEC ID: ED4354350	56.8217	1,176.000	41,526.97	66,822.27	0.05%	25,295.30

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HENKEL AG & CO KGAA SEC ID: ED5076705	112.9337	886.000	48,780.90	100,059.23	0.08%	51,278.33
VOLKSWAGEN AG SEC ID: ED5497166	186.4935	1,773.000	197,684.43	330,652.96	0.27%	132,968.53
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	67.5400	194.000	6,992.01	13,102.75	0.01%	6,110.74
SARTORIUS AG SEC ID: ED5843328	420.4118	310.000	51,352.69	130,327.65	0.11%	78,974.96
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	69.0082	1,078.000	48,369.05	74,390.86	0.06%	26,021.81
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**5,417.000**	**394,706.05**	**715,355.72**	**0.58%**	**320,649.67**
TOTAL PREFERRED SECURITIES		**5,417.000**	**394,706.05**	**715,355.72**	**0.58%**	**320,649.67**
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	47.9812	2,716.000	79,274.97	130,316.93	0.11%	51,041.96
AUSTRALIA & NEW ZEALAND BANKIN SEC ID: AA6065582	17.5165	14,489.000	172,694.91	253,795.92	0.21%	81,101.01
WESTPAC BANKING CORP SEC ID: AA6076142	14.9469	22,406.000	271,557.25	334,899.36	0.27%	63,342.11
FORTESCUE METALS GROUP LTD SEC ID: AA6086257	18.0798	21,926.000	59,360.99	396,416.81	0.32%	337,055.82
TELSTRA CORP LTD SEC ID: AA6087289	2.2995	37,108.000	77,078.19	85,330.48	0.07%	8,252.29
ASX LTD SEC ID: AA6129222	55.5588	1,636.000	47,491.01	90,894.20	0.07%	43,403.19
BHP GROUP LTD SEC ID: AA6144692	32.7411	23,529.000	492,075.31	770,365.57	0.62%	278,290.26
MIRVAC GROUP SEC ID: AA6161977	2.0372	36,639.000	52,245.38	74,639.36	0.06%	22,393.98
COMPUTERSHARE LTD SEC ID: AA6180415	11.2584	8,784.000	64,596.18	98,893.55	0.08%	34,297.37
CSL LTD SEC ID: AA6185497	218.5158	3,688.000	201,622.34	805,886.44	0.65%	604,264.10
REA GROUP LTD SEC ID: AA6198573	114.8678	1,185.000	49,916.32	136,118.37	0.11%	86,202.05
TRANSURBAN GROUP SEC ID: AA6200882	10.5407	28,117.000	196,368.91	296,373.96	0.24%	100,005.05
COCHLEAR LTD SEC ID: AA6211798	145.8419	593.000	56,328.89	86,484.22	0.07%	30,155.33

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	63.3602	11,884.000	529,328.25	752,972.40	0.61%	223,644.15
BORAL LTD SEC ID: AA6218678	3.8197	23,474.000	42,242.33	89,662.87	0.07%	47,420.54
RIO TINTO LTD SEC ID: AA6220104	87.8369	2,295.000	104,527.12	201,585.73	0.16%	97,058.61
APA GROUP SEC ID: AA6247305	7.4464	7,658.000	45,347.73	57,024.70	0.05%	11,676.97
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	23.9212	6,916.000	41,837.62	165,438.67	0.13%	123,601.05
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	3.6268	21,556.000	77,033.77	78,178.33	0.06%	1,144.56
GPT GROUP/THE SEC ID: AA6365867	3.4724	19,923.000	54,191.49	69,181.12	0.06%	14,989.63
ORICA LTD SEC ID: AA6458001	11.6905	4,083.000	43,443.81	47,732.30	0.04%	4,288.49
LENDLEASE CORP LTD SEC ID: AA6512005	10.1086	6,641.000	53,919.63	67,131.31	0.05%	13,211.68
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	17.4393	20,237.000	251,297.88	352,918.91	0.29%	101,621.03
NEWCREST MINING LTD SEC ID: AA6637109	19.8931	6,442.000	85,528.33	128,151.59	0.10%	42,623.26
OIL SEARCH LTD SEC ID: AA6657602	2.8628	38,726.000	67,958.06	110,865.63	0.09%	42,907.57
AMP LTD SEC ID: AA6709957	1.2038	54,008.000	48,752.47	65,013.43	0.05%	16,260.96
QBE INSURANCE GROUP LTD SEC ID: AA6715749	6.5822	8,073.000	60,052.82	53,137.89	0.04%	-6,914.93
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	9.7922	5,315.000	48,949.99	52,045.75	0.04%	3,095.76
SANTOS LTD SEC ID: AA6776709	4.8382	19,021.000	55,629.83	92,028.27	0.07%	36,398.44
SONIC HEALTHCARE LTD SEC ID: AA6821125	24.8085	2,736.000	39,548.35	67,876.19	0.06%	28,327.84
STOCKLAND SEC ID: AA6850850	3.2255	21,962.000	55,542.44	70,838.37	0.06%	15,295.93
TABCORP HOLDINGS LTD SEC ID: AA6873266	3.0094	29,588.000	56,992.27	89,043.16	0.07%	32,050.89
WESFARMERS LTD SEC ID: AA6948837	38.8912	5,533.000	136,316.73	215,184.79	0.17%	78,868.06

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WOODSIDE PETROLEUM LTD SEC ID: AA6979725	17.5473	8,941.000	105,751.36	156,890.60	0.13%	51,139.24
WOOLWORTHS GROUP LTD SEC ID: AA6981234	30.3336	10,144.000	211,379.83	307,703.65	0.25%	96,323.82
MAGELLAN FINANCIAL GROUP LTD SEC ID: AAB015YX4	41.4067	1,413.000	43,572.89	58,507.72	0.05%	14,934.83
DEXUS SEC ID: AAB033YN9	7.2535	16,185.000	85,166.32	117,398.06	0.10%	32,231.74
GOODMAN GROUP SEC ID: AAB03FYZ5	14.5919	15,221.000	72,465.09	222,103.33	0.18%	149,638.24
SEEK LTD SEC ID: AAB0767Y4	22.0152	4,318.000	45,159.95	95,061.52	0.08%	49,901.57
BRAMBLES LTD SEC ID: AAB1FJ0C0	8.1795	11,052.000	75,682.93	90,399.72	0.07%	14,716.79
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	106.8581	3,207.000	186,692.65	342,693.90	0.28%	156,001.25
CROWN RESORTS LTD SEC ID: AAB29LCJ2	7.4310	7,564.000	46,230.27	56,208.00	0.05%	9,977.73
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	29.4925	3,973.000	30,109.01	117,173.56	0.10%	87,064.55
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	7.2535	6,624.000	38,097.43	48,047.25	0.04%	9,949.82
AURIZON HOLDINGS LTD SEC ID: AAB87CVM3	3.0094	15,914.000	41,792.45	47,892.15	0.04%	6,099.70
XERO LTD SEC ID: AAB8P4LP5	113.2937	697.000	68,863.99	78,965.68	0.06%	10,101.69
AFTERPAY LTD SEC ID: AABF5L8B9	91.0547	1,664.000	67,811.13	151,515.02	0.12%	83,703.89
ONEMARKET LTD SEC ID: AABFM70D5	0.0000	346.000	399.03	0.00	0.00%	-399.03
SCENTRE GROUP SEC ID: AABLZH0Z7	2.1452	34,449.000	52,154.74	73,899.55	0.06%	21,744.81
AMPOL LTD SEC ID: AABM91204	21.9303	5,184.000	96,115.95	113,686.64	0.09%	17,570.69
SOUTH32 LTD SEC ID: AABWSW5D2	1.9060	37,883.000	45,861.07	72,204.07	0.06%	26,343.00
CIMIC GROUP LTD SEC ID: AABX17Q17	18.8051	3,009.000	45,346.54	56,584.58	0.05%	11,238.04
COLES GROUP LTD SEC ID: AABYWR0T4	13.9977	9,237.000	84,664.13	129,297.04	0.10%	44,632.91
TOTAL EQUITY AUSTRALIAN DOLLAR		**715,912.000**	**5,162,368.33**	**8,722,658.62**	**7.07%**	**3,560,290.29**

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12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	160.3025	831.000	70,566.71	133,211.34	0.11%	62,644.63
AP MOLLER - MAERSK A/S SEC ID: SD4253045	2,234.7333	93.000	86,101.86	207,830.20	0.17%	121,728.34
DANSKE BANK A/S SEC ID: SD4588820	16.5448	4,042.000	54,313.98	66,873.89	0.05%	12,559.91
GENMAB A/S SEC ID: SD4595734	404.8656	449.000	65,888.53	181,784.66	0.15%	115,896.13
VESTAS WIND SYSTEMS A/S SEC ID: SD5964657	236.6237	1,577.000	88,890.51	373,155.50	0.30%	284,264.99
H LUNDBECK A/S SEC ID: SD7085253	34.3223	1,745.000	51,955.77	59,892.50	0.05%	7,936.73
DSV PANALPINA A/S SEC ID: SDB1WT5G0	167.6666	1,503.000	56,099.94	252,002.96	0.20%	195,903.02
PANDORA A/S SEC ID: SDB44XTX3	111.9421	1,372.000	42,831.23	153,584.61	0.12%	110,753.38
CHR HANSEN HOLDING A/S SEC ID: SDB573M10	102.9670	667.000	40,486.53	68,679.02	0.06%	28,192.49
NOVOZYMES A/S SEC ID: SDB798FW3	57.4505	1,000.000	26,215.68	57,450.48	0.05%	31,234.80
COLOPLAST A/S SEC ID: SDB8FMRX8	152.8068	1,081.000	47,921.02	165,184.12	0.13%	117,263.10
AMBU A/S SEC ID: SDBD9G339	43.2646	1,747.000	53,064.96	75,583.20	0.06%	22,518.24
NOVO NORDISK A/S SEC ID: SDBHC8X98	70.1323	13,465.000	292,648.20	944,331.76	0.77%	651,683.56
TRYG A/S SEC ID: SDBXDZ973	31.5772	1,523.000	30,307.61	48,092.10	0.04%	17,784.49
ORSTED AS SEC ID: SDBYT16L1	204.4054	1,251.000	81,338.30	255,711.10	0.21%	174,372.80
TOTAL EQUITY DANISH KRONE		**32,346.000**	**1,088,630.83**	**3,043,367.44**	**2.47%**	**1,954,736.61**
EURO CURRENCY UNIT						
VERBUND AG SEC ID: EA4661602	85.4650	1,038.000	37,609.28	88,712.64	0.07%	51,103.36
VOESTALPINE AG SEC ID: EA4943406	35.8500	2,604.000	37,647.34	93,353.44	0.08%	55,706.10
ERSTE GROUP BANK AG SEC ID: EA5289833	30.5153	2,773.000	51,800.71	84,619.03	0.07%	32,818.32
ANDRITZ AG SEC ID: EAB1WVF67	45.8587	1,410.000	40,144.84	64,660.70	0.05%	24,515.86

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KBC GROUP NV SEC ID: EB4497740	70.0849	1,363.000	69,828.72	95,525.78	0.08%	25,697.06
SOLVAY SA SEC ID: EB4821105	118.5375	753.000	49,072.72	89,258.76	0.07%	40,186.04
UCB SA SEC ID: EB5596995	103.3655	974.000	61,356.83	100,678.00	0.08%	39,321.17
ETABLISSEMENTS FRANZ COLRUYT N SEC ID: EB5806220	59.3055	653.000	31,337.60	38,726.47	0.03%	7,388.87
GROUPE BRUXELLES LAMBERT SA SEC ID: EB7097323	100.9673	768.000	52,701.17	77,542.92	0.06%	24,841.75
PROXIMUS SADP SEC ID: EBB00D9P7	19.8337	3,737.000	71,430.53	74,118.71	0.06%	2,688.18
TELENET GROUP HOLDING NV SEC ID: EBB0LKSK8	42.9221	1,238.000	38,926.24	53,137.60	0.04%	14,211.36
AGEAS SA/NV SEC ID: EBB86S2N3	53.3223	2,342.000	79,256.71	124,880.85	0.10%	45,624.14
UMICORE SA SEC ID: EBBF44467	48.0733	1,622.000	35,842.13	77,974.86	0.06%	42,132.73
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	69.7546	6,180.000	297,402.92	431,083.34	0.35%	133,680.42
ADIDAS AG SEC ID: ED4031974	364.4955	1,476.000	88,150.45	537,995.42	0.44%	449,844.97
FRESENIUS SE & CO KGAA SEC ID: ED4352099	46.2991	2,874.000	80,610.17	133,063.71	0.11%	52,453.54
UNITED INTERNET AG SEC ID: ED4354137	42.1268	1,307.000	20,278.07	55,059.76	0.04%	34,781.69
HANNOVER RUECK SE SEC ID: ED4511801	159.4286	522.000	37,410.72	83,221.71	0.07%	45,810.99
GEA GROUP AG SEC ID: ED4557101	35.8255	1,949.000	38,268.91	69,823.99	0.06%	31,555.08
CONTINENTAL AG SEC ID: ED4598584	148.3554	1,092.000	86,931.46	162,004.14	0.13%	75,072.68
DEUTSCHE POST AG SEC ID: ED4617855	49.5538	5,965.000	137,466.67	295,588.27	0.24%	158,121.60
MERCK KGAA SEC ID: ED4741846	171.7252	1,200.000	79,217.07	206,070.29	0.17%	126,853.22
RWE AG SEC ID: ED4768963	42.2981	4,824.000	92,645.26	204,046.15	0.17%	111,400.89
SAP SE SEC ID: ED4846280	131.1890	8,121.000	545,975.95	1,065,386.12	0.86%	519,410.17
E.ON SE SEC ID: ED4942907	11.0903	12,141.000	101,283.67	134,646.81	0.11%	33,363.14

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Asset Detail
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12/31/2020

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HENKEL AG & CO KGAA SEC ID: ED5002461	96.4769	646.000	30,417.97	62,324.09	0.05%	31,906.12
PUMA SE SEC ID: ED5064727	112.9092	682.000	36,400.40	77,004.07	0.06%	40,603.67
BAYER AG SEC ID: ED5069213	58.9201	6,067.000	402,910.73	357,467.95	0.29%	-45,442.78
BASF SE SEC ID: ED5086571	79.1882	5,358.000	281,708.27	424,290.14	0.34%	142,581.87
BEIERSDORF AG SEC ID: ED5107401	115.5521	926.000	75,337.25	107,001.21	0.09%	31,663.96
HOCHTIEF AG SEC ID: ED5108664	97.3334	579.000	42,963.79	56,356.04	0.05%	13,392.25
HEIDELBERGCEMENT AG SEC ID: ED5120677	74.9057	1,051.000	50,589.74	78,725.92	0.06%	28,136.18
FRESENIUS MEDICAL CARE AG & CO SEC ID: ED5129074	83.4461	2,255.000	140,751.27	188,170.98	0.15%	47,419.71
ALLIANZ SE SEC ID: ED5231482	245.5665	3,266.000	451,301.16	802,020.14	0.65%	350,718.98
DEUTSCHE LUFTHANSA AG SEC ID: ED5287484	13.2327	5,339.000	50,882.42	70,649.36	0.06%	19,766.94
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	297.0779	1,345.000	232,061.63	399,569.83	0.32%	167,508.20
VOLKSWAGEN AG SEC ID: ED5497109	208.1259	460.000	56,612.24	95,737.89	0.08%	39,125.65
DAIMLER AG SEC ID: ED5529026	70.7090	4,734.000	152,556.04	334,736.19	0.27%	182,180.15
SIEMENS AG SEC ID: ED5727976	143.7916	6,299.000	609,641.18	905,743.26	0.73%	296,102.08
DEUTSCHE BANK AG SEC ID: ED5750358	10.9495	13,606.000	90,510.11	148,979.56	0.12%	58,469.45
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	88.3770	3,642.000	189,155.04	321,869.09	0.26%	132,714.05
DEUTSCHE TELEKOM AG SEC ID: ED5842353	18.2982	26,108.000	388,513.05	477,729.15	0.39%	89,216.10
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	38.4072	9,557.000	97,495.00	367,057.94	0.30%	269,562.94
CARL ZEISS MEDITEC AG SEC ID: ED5922965	133.2446	461.000	39,074.56	61,425.76	0.05%	22,351.20
DEUTSCHE BOERSE AG SEC ID: ED7021964	170.3793	1,439.000	156,415.66	245,175.87	0.20%	88,760.21

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LANXESS AG SEC ID: EDB05M8B0	76.7900	894.000	41,428.66	68,650.26	0.06%	27,221.60
MTU AERO ENGINES AG SEC ID: EDB09DHL4	261.1056	305.000	53,158.12	79,637.20	0.06%	26,479.08
DEUTSCHE WOHNEN SE SEC ID: EDB0YZ0Z4	53.4569	2,898.000	70,521.67	154,918.09	0.13%	84,396.42
SYMRISE AG SEC ID: EDB1JB4K1	132.6328	710.000	47,610.78	94,169.30	0.08%	46,558.52
BRENNTAG SE SEC ID: EDB4YVF55	77.4997	1,352.000	46,833.11	104,779.54	0.08%	57,946.43
EVONIK INDUSTRIES AG SEC ID: EDB5ZQ9D2	32.6443	2,411.000	49,652.57	78,705.44	0.06%	29,052.87
TELEFONICA DEUTSCHLAND HOLDING SEC ID: EDB7VG6L9	2.7591	27,363.000	69,959.62	75,497.40	0.06%	5,537.78
COMMERZBANK AG SEC ID: EDB90LKT5	6.4432	13,044.000	46,029.71	84,045.28	0.07%	38,015.57
KION GROUP AG SEC ID: EDBB22L93	87.0678	899.000	38,503.48	78,273.97	0.06%	39,770.49
VONOVIA SE SEC ID: EDBBJPFY6	73.1193	3,666.000	148,860.20	268,055.53	0.22%	119,195.33
KNORR-BREMSE AG SEC ID: EDBD2P9X9	136.6461	517.000	45,202.56	70,646.02	0.06%	25,443.46
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	51.3646	2,494.000	105,584.75	128,103.38	0.10%	22,518.63
AROUNDTOWN SA SEC ID: EDBF0CK46	7.4881	11,899.000	64,317.12	89,101.21	0.07%	24,784.09
SIEMENS ENERGY AG SEC ID: EDBMTVQK6	36.7065	3,149.000	80,723.72	115,588.77	0.09%	34,865.05
ZALANDO SE SEC ID: EDBQV0SV6	111.4165	1,132.000	48,293.28	126,123.44	0.10%	77,830.16
HELLOFRESH SE SEC ID: EDBYWH8S0	77.3284	1,024.000	59,069.36	79,184.24	0.06%	20,114.88
QIAGEN NV SEC ID: EDBYXS699	51.9397	1,719.000	51,433.47	89,284.34	0.07%	37,850.87
UNIPER SE SEC ID: EDBZ6CZ40	34.5531	2,098.000	57,222.84	72,492.30	0.06%	15,269.46
DELIVERY HERO SE SEC ID: EDBZCNB45	155.3909	1,233.000	40,736.89	191,596.92	0.16%	150,860.03
ENDESA SA SEC ID: EE5271783	27.3463	2,185.000	41,212.07	59,751.76	0.05%	18,539.69

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BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	4.9370	55,520.000	163,789.25	274,103.59	0.22%	110,314.34
NATURGY ENERGY GROUP SA SEC ID: EE5650424	23.1985	3,731.000	67,784.67	86,553.63	0.07%	18,768.96
REPSOL SA SEC ID: EE5669358	10.0943	7,786.000	61,520.77	78,594.12	0.06%	17,073.35
BANCO SANTANDER SA SEC ID: EE5705947	3.1054	129,302.000	250,236.69	401,530.54	0.33%	151,293.85
TELEFONICA SA SEC ID: EE5732529	3.9704	26,577.000	99,574.62	105,521.85	0.09%	5,947.23
ENAGAS SA SEC ID: EE7383073	21.9811	1,495.000	32,699.24	32,861.71	0.03%	162.47
SIEMENS GAMESA RENEWABLE ENERG SEC ID: EEB01CP25	40.4873	2,782.000	41,444.20	112,635.58	0.09%	71,191.38
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	33.2194	1,967.000	45,610.47	65,342.53	0.05%	19,732.06
FERROVIAL SA SEC ID: EEB038516	27.6522	5,779.000	89,840.50	159,802.24	0.13%	69,961.74
BANCO DE SABADELL SA SEC ID: EEB1X8QN0	0.4331	91,138.000	45,983.79	39,475.21	0.03%	-6,508.58
IBERDROLA SA SEC ID: EEB288C92	14.3155	54,933.000	385,011.19	786,395.28	0.64%	401,384.09
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	72.8746	3,878.000	136,775.09	282,607.85	0.23%	145,832.76
INTERNATIONAL CONSOLIDATED AIR SEC ID: EEB5282K7	2.1914	10,470.000	58,061.17	22,943.73	0.02%	-35,117.44
RED ELECTRICA CORP SA SEC ID: EEBD6FXN0	20.5251	2,659.000	38,336.60	54,576.12	0.04%	16,239.52
TELEFONICA SA RTS SEC ID: EEBM9GRD4	0.2206	26,577.000	6,550.18	5,862.33	0.00%	-687.85
REPSOL SA RTS SEC ID: EEBMTS425	0.3435	7,786.000	2,783.91	2,674.11	0.00%	-109.80
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	31.8612	6,777.000	107,105.09	215,923.64	0.18%	108,818.55
AENA SME SA SEC ID: EEBVRZ8L5	173.9888	428.000	36,615.36	74,467.21	0.06%	37,851.85
CELLNEX TELECOM SA SEC ID: EEBX90C09	60.1008	1,326.000	71,421.31	79,693.63	0.06%	8,272.32
GRIFOLS SA SEC ID: EEBYY3DX0	29.2184	3,878.000	40,158.90	113,308.85	0.09%	73,149.95

BNY MELLON
PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOUYGUES SA SEC ID: EF4002129	41.1725	2,158.000	63,997.58	88,850.16	0.07%	24,852.58
AIRBUS SE SEC ID: EF4012250	109.8503	4,276.000	178,164.03	469,719.96	0.38%	291,555.93
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	24.4832	7,285.000	136,995.22	178,360.37	0.14%	41,365.15
L'OREAL SA SEC ID: EF4057800	380.2793	2,094.000	345,218.41	796,304.94	0.65%	451,086.53
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	625.1117	2,173.000	355,119.30	1,358,367.71	1.10%	1,003,248.41
THALES SA SEC ID: EF4162790	91.6439	791.000	40,323.43	72,490.32	0.06%	32,166.89
CAPGEMINI SE SEC ID: EF4163434	155.1461	1,534.000	99,143.08	237,994.18	0.19%	138,851.10
PUBLICIS GROUPE SA SEC ID: EF4380426	49.8719	1,487.000	41,554.61	74,159.51	0.06%	32,604.90
BOLLORE SA SEC ID: EF4572709	4.1380	17,589.000	48,552.15	72,784.10	0.06%	24,231.95
CIE GENERALE DES ETABLISSEMENT SEC ID: EF4588366	128.4116	1,296.000	107,511.74	166,421.40	0.13%	58,909.66
PERNOD RICARD SA SEC ID: EF4682326	191.8526	1,547.000	158,269.49	296,796.03	0.24%	138,526.54
RENAULT SA SEC ID: EF4712792	43.7541	4,252.000	79,131.81	186,042.64	0.15%	106,910.83
REMY COINTREAU SA SEC ID: EF4741718	186.3467	209.000	20,128.29	38,946.45	0.03%	18,818.16
SEB SA SEC ID: EF4792133	182.3090	361.000	40,144.23	65,813.53	0.05%	25,669.30
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	144.7460	4,603.000	293,557.53	666,265.68	0.54%	372,708.15
VIVENDI SE SEC ID: EF4834778	32.2772	3,041.000	74,832.46	98,155.11	0.08%	23,322.65
ORANGE SA SEC ID: EF5176179	11.9100	8,705.000	94,645.78	103,676.86	0.08%	9,031.08
HERMES INTERNATIONAL SEC ID: EF5253978	1,076.2346	271.000	94,492.49	291,659.57	0.24%	197,167.08
DASSAULT SYSTEMES SE SEC ID: EF5330040	203.2928	1,153.000	89,013.94	234,396.64	0.19%	145,382.70
KERING SA SEC ID: EF5505070	727.2781	543.000	88,402.17	394,912.02	0.32%	306,509.85
CNP ASSURANCES SEC ID: EF5543980	16.1264	4,700.000	47,228.51	75,794.03	0.06%	28,565.52

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CARREFOUR SA SEC ID: EF5641560	17.1664	3,328.000	53,249.16	57,129.80	0.05%	3,880.64
ATOS SE SEC ID: EF5654787	91.4971	851.000	47,815.27	77,864.01	0.06%	30,048.74
SANOFI SEC ID: EF5671732	96.2934	8,804.000	698,237.72	847,766.96	0.69%	149,529.24
ACCOR SA SEC ID: EF5852845	36.2171	1,894.000	47,999.87	68,595.15	0.06%	20,595.28
NOKIA OYJ SEC ID: EF5946456	3.8432	10,953.000	79,218.78	42,094.24	0.03%	-37,124.54
STMICROELECTRONICS NV SEC ID: EF5962339	37.0491	6,891.000	54,202.77	255,305.31	0.21%	201,102.54
SOCIETE GENERALE SA SEC ID: EF5966512	20.8273	9,664.000	138,175.63	201,274.72	0.16%	63,099.09
TELEPERFORMANCE SEC ID: EF5999331	331.9491	436.000	70,559.78	144,729.81	0.12%	74,170.03
EURAZEO SE SEC ID: EF7042395	67.9070	1,016.000	49,964.73	68,993.54	0.06%	19,028.81
SODEXO SA SEC ID: EF7062716	84.6941	645.000	40,853.45	54,627.71	0.04%	13,774.26
AXA SA SEC ID: EF7088422	23.8739	9,538.000	165,759.87	227,709.34	0.18%	61,949.47
ESSILORLUXOTTICA SA SEC ID: EF7212477	156.0638	2,245.000	213,069.57	350,363.24	0.28%	137,293.67
CREDIT AGRICOLE SA SEC ID: EF7262613	12.6270	18,528.000	139,451.38	233,953.72	0.19%	94,502.34
BNP PARIBAS SA SEC ID: EF7309687	52.7411	5,978.000	190,546.74	315,286.43	0.26%	124,739.69
CIE DE SAINT-GOBAIN SEC ID: EF7380480	45.8831	2,125.000	74,277.03	97,501.64	0.08%	23,224.61
KLEPIERRE SA SEC ID: EF7582556	22.5011	3,657.000	53,629.55	82,286.47	0.07%	28,656.92
GECINA SA SEC ID: EF7742465	154.5344	346.000	41,952.93	53,468.89	0.04%	11,515.96
SAFRAN SA SEC ID: EFB058TZ0	141.8706	2,143.000	122,028.15	304,028.74	0.25%	182,000.59
ENGIE SA SEC ID: EFB0C2CQ3	15.3188	12,633.000	155,486.61	193,522.98	0.16%	38,036.37
ALSTOM SA SEC ID: EFB0DJ8Q0	57.0297	1,294.000	54,484.49	73,796.39	0.06%	19,311.90
ELECTRICITE DE FRANCE SA SEC ID: EFB0NJJ12	15.7777	5,425.000	50,446.40	85,593.91	0.07%	35,147.51

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
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12/31/2020

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IPSEN SA SEC ID: EFB0R7JF3	83.0790	845.000	44,162.72	70,201.79	0.06%	26,039.07
ARKEMA SA SEC ID: EFB0Z5YZ7	114.4019	570.000	39,021.79	65,209.10	0.05%	26,187.31
LEGRAND SA SEC ID: EFB11ZRK7	89.3192	2,180.000	99,822.06	194,715.75	0.16%	94,893.69
EIFFAGE SA SEC ID: EFB13X011	96.7094	688.000	49,963.76	66,536.06	0.05%	16,572.30
TOTAL SE SEC ID: EFB15C551	43.1913	22,032.000	841,187.86	951,591.05	0.77%	110,403.19
NATIXIS SA SEC ID: EFB1HDJL6	3.4125	20,240.000	48,008.36	69,068.61	0.06%	21,060.25
UBISOFT ENTERTAINMENT SA SEC ID: EFB1L3CS5	96.4647	599.000	44,744.14	57,782.34	0.05%	13,038.20
SCOR SE SEC ID: EFB1LB9P7	32.3262	2,323.000	55,743.43	75,093.74	0.06%	19,350.31
VINCI SA SEC ID: EFB1XH021	99.5480	4,244.000	262,963.52	422,481.83	0.34%	159,518.31
DANONE SA SEC ID: EFB1Y9TB7	65.7780	3,455.000	213,859.76	227,263.16	0.18%	13,403.40
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	164.2616	3,502.000	312,221.17	575,244.08	0.47%	263,022.91
BUREAU VERITAS SA SEC ID: EFB28DTJ8	26.6244	2,450.000	38,834.55	65,229.90	0.05%	26,395.35
GETLINK SE SEC ID: EFB292JQ6	17.3499	3,881.000	42,502.50	67,335.11	0.05%	24,832.61
EDENRED SEC ID: EFB62G1B5	56.7850	1,363.000	39,660.48	77,397.89	0.06%	37,737.41
VALEO SA SEC ID: EFBDC5ST5	39.4962	3,623.000	53,587.77	143,094.71	0.12%	89,506.94
BIOMERIEUX SEC ID: EFBF0LBX7	141.1977	403.000	44,693.66	56,902.66	0.05%	12,209.00
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	79.0169	1,536.000	68,904.90	121,369.90	0.10%	52,465.00
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	83.9722	1,160.000	42,413.41	97,407.79	0.08%	54,994.38
WORLDLINE SA/FRANCE SEC ID: EFBNFWR47	96.7828	2,369.000	165,880.09	229,278.47	0.19%	63,398.38
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	356.2978	243.000	40,182.14	86,580.36	0.07%	46,398.22
AMUNDI SA SEC ID: EFBYZR017	81.7331	795.000	41,756.16	64,977.85	0.05%	23,221.69

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	17.4478	3,819.000	51,845.59	66,633.24	0.05%	14,787.65
INTESA SANPAOLO SPA SEC ID: EI4076838	2.3402	93,333.000	142,560.53	218,414.32	0.18%	75,853.79
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	9.2256	9,348.000	52,889.36	86,240.60	0.07%	33,351.24
ENEL SPA SEC ID: EI7144567	10.1261	64,269.000	350,831.24	650,794.30	0.53%	299,963.06
ENI SPA SEC ID: EI7145051	10.4589	33,715.000	249,326.44	352,622.00	0.29%	103,295.56
SNAM SPA SEC ID: EI7251479	5.6296	21,839.000	94,638.83	122,943.82	0.10%	28,304.99
TELECOM ITALIA SPA/MILANO SEC ID: EI7634393	0.4618	137,688.000	52,875.38	63,579.88	0.05%	10,704.50
ATLANTIA SPA SEC ID: EI7667161	18.0045	4,519.000	62,599.89	81,362.51	0.07%	18,762.62
TERNA RETE ELETTRICA NAZIONALE SEC ID: EIB01BN53	7.6472	24,089.000	118,414.90	184,213.10	0.15%	65,798.20
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	55.4635	2,498.000	84,137.64	138,547.88	0.11%	54,410.24
PRYSMIAN SPA SEC ID: EIB1W4V62	35.5808	2,469.000	38,238.47	87,849.08	0.07%	49,610.61
FERRARI NV SEC ID: EIBD6G500	230.8227	983.000	81,942.24	226,898.72	0.18%	144,956.48
CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	12.6332	8,068.000	48,989.26	101,924.28	0.08%	52,935.02
MONCLER SPA SEC ID: EIBGLP233	61.3488	1,254.000	45,482.38	76,931.39	0.06%	31,449.01
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	11.4280	7,139.000	45,612.56	81,584.19	0.07%	35,971.63
FIAT CHRYSLER AUTOMOBILES NV SEC ID: EIBRJFWP2	17.9372	8,757.000	75,514.03	157,076.44	0.13%	81,562.41
UNICREDIT SPA SEC ID: EIBYMXPS6	9.3577	10,189.000	81,802.80	95,345.71	0.08%	13,542.91
EXOR NV SEC ID: EIBYSLCX9	81.0235	898.000	39,394.04	72,759.09	0.06%	33,365.05
POSTE ITALIANE SPA SEC ID: EIBYYN706	10.1799	7,649.000	55,459.62	77,866.33	0.06%	22,406.71
WOLTERS KLUWER NV SEC ID: EN5671511	84.4984	2,521.000	68,913.72	213,020.37	0.17%	144,106.65
KONINKLIJKE VOPAK NV SEC ID: EN5809426	52.6004	1,022.000	47,569.43	53,757.62	0.04%	6,188.19

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AEGON NV SEC ID: EN5927376	3.9582	48,676.000	96,790.32	192,668.58	0.16%	95,878.26
KONINKLIJKE KPN NV SEC ID: EN5956078	3.0430	30,200.000	71,654.81	91,897.66	0.07%	20,242.85
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	53.5670	5,878.000	200,506.83	314,866.94	0.26%	114,360.11
HEINEKEN NV SEC ID: EN7792554	111.6122	2,165.000	139,355.28	241,640.48	0.20%	102,285.20
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	94.2745	673.000	37,409.14	63,446.76	0.05%	26,037.62
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	172.2758	1,510.000	84,584.43	260,136.52	0.21%	175,552.09
ASML HOLDING NV SEC ID: ENB929F49	486.4223	3,158.000	297,039.84	1,536,121.63	1.25%	1,239,081.79
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	28.2762	9,434.000	162,312.00	266,758.05	0.22%	104,446.05
AKZO NOBEL NV SEC ID: ENBJ2KSG1	107.5011	1,612.000	107,894.37	173,291.78	0.14%	65,397.41
PROSUS NV SEC ID: ENBJDS7L4	108.1129	4,955.000	352,884.10	535,699.31	0.43%	182,815.21
UNILEVER PLC SEC ID: ENBLRB269	60.6453	10,329.000	344,588.49	626,404.85	0.51%	281,816.36
NN GROUP NV SEC ID: ENBNG8PQ5	43.4727	1,538.000	44,788.48	66,861.06	0.05%	22,072.58
ARCELORMITTAL SA SEC ID: ENBYPBS65	23.1006	5,910.000	49,981.90	136,524.69	0.11%	86,542.79
JUST EAT TAKEAWAY.COM NV SEC ID: ENBYQ7HZ1	113.0560	592.000	69,332.60	66,929.16	0.05%	-2,403.44
ABN AMRO BANK NV SEC ID: ENBYQP139	9.8129	5,794.000	53,273.64	56,855.77	0.05%	3,582.13
RELX PLC SEC ID: ENBYWLC62	24.5077	5,536.000	44,121.76	135,674.66	0.11%	91,552.90
ADYEN NV SEC ID: ENBZ1HM46	2,330.8628	125.000	121,142.74	291,357.84	0.24%	170,215.10
ING GROEP NV SEC ID: ENBZ57394	9.3491	26,017.000	143,706.86	243,236.72	0.20%	99,529.86
BANCO ESPIRITO SANTO SA SEC ID: EP4058061	0.0000	5,152.000	13,545.89	0.00	0.00%	-13,545.89
EDP - ENERGIAS DE PORTUGAL SA SEC ID: EP4103594	6.3086	23,100.000	75,006.36	145,729.21	0.12%	70,722.85
CRH PLC SEC ID: EZ4182240	41.6252	6,118.000	153,050.40	254,662.80	0.21%	101,612.40

BNY MELLON
PARAMETRIC EAFE MON - [redacted]

Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DCC ORD EURO0.25 SEC ID: EZ4189476	70.7800	954.000	52,473.12	67,524.12	0.05%	15,051.00
KINGSPAN GROUP PLC SEC ID: EZ4491237	70.2318	1,028.000	41,080.52	72,198.26	0.06%	31,117.74
KERRY GROUP PLC SEC ID: EZ4519573	144.9907	1,480.000	82,522.67	214,586.20	0.17%	132,063.53
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	46.5438	1,553.000	44,269.08	72,282.59	0.06%	28,013.51
BANK OF IRELAND GROUP PLC SEC ID: EZBD1RP68	4.0377	23,819.000	35,696.41	96,174.33	0.08%	60,477.92
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	204.2105	912.000	96,108.85	186,239.97	0.15%	90,131.12
RYANAIR HOLDINGS PLC SEC ID: EZBYTBXV3	19.8888	2,731.000	15,228.34	54,316.33	0.04%	39,087.99
UPM-KYMMENE OYJ SEC ID: SF5051252	37.2816	4,457.000	68,716.82	166,163.95	0.13%	97,447.13
STORA ENSO OYJ SEC ID: SF5072670	19.1424	7,104.000	65,051.68	135,987.89	0.11%	70,936.21
SAMPO OYJ SEC ID: SF5226037	42.2981	3,097.000	89,633.88	130,997.29	0.11%	41,363.41
FORTUM OYJ SEC ID: SF5579559	24.1039	3,165.000	46,609.44	76,288.95	0.06%	29,679.51
ELISA OYJ SEC ID: SF5701518	54.9007	2,001.000	53,795.27	109,856.28	0.09%	56,061.01
NOKIA OYJ SEC ID: SF5902942	3.8554	32,672.000	157,952.07	125,963.82	0.10%	-31,988.25
NESTE OYJ SEC ID: SFB06YV43	72.3852	3,450.000	20,342.14	249,729.00	0.20%	229,386.86
KONE OYJ SEC ID: SFB09M9D1	81.3171	2,484.000	81,361.85	201,991.76	0.16%	120,629.91
ORION OYJ SEC ID: SFB17NY41	45.9198	1,226.000	33,371.48	56,297.71	0.05%	22,926.23
METSO OUTOTEC OYJ SEC ID: SFB1FN8X7	10.0025	5,671.000	31,100.37	56,724.30	0.05%	25,623.93
NORDEA BANK ABP SEC ID: SFBFM0SV0	8.1635	236.000	1,495.38	1,926.59	0.00%	431.21
TOTAL EQUITY EURO CURRENCY UNIT		**1,688,068.000**	**22,022,318.95**	**39,701,637.09**	**32.20%**	**17,679,318.14**
HONG KONG DOLLAR						
HANG LUNG PROPERTIES LTD HK/00101 SEC ID: FH6030503	2.6374	21,000.000	44,831.29	55,385.39	0.04%	10,554.10

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	9.2470	14,000.000	106,086.65	129,458.27	0.10%	23,371.62
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	54.8115	9,300.000	196,555.47	509,746.77	0.41%	313,191.30
MTR CORP LTD HK/00066 SEC ID: FH6290057	5.5908	13,500.000	55,240.98	75,475.41	0.06%	20,234.43
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	17.2430	7,000.000	104,465.07	120,701.33	0.10%	16,236.26
HENDERSON LAND DEVELOPMENT CO HK/00012 SEC ID: FH6420530	3.9013	13,061.000	47,735.53	50,954.72	0.04%	3,219.19
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	5.4167	10,000.000	52,615.62	54,166.64	0.04%	1,551.02
HONG KONG & CHINA GAS CO LTD HK/00003 SEC ID: FH6436551	1.4935	62,402.000	62,310.17	93,194.37	0.08%	30,884.20
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	7.7703	18,000.000	43,931.60	139,866.00	0.11%	95,934.40
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.0308	22,500.000	56,128.69	68,191.93	0.06%	12,063.24
SINO LAND CO LTD HK/00083 SEC ID: FH6810425	1.3026	36,000.000	43,298.84	46,892.83	0.04%	3,593.99
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	12.8968	9,500.000	123,214.61	122,519.78	0.10%	-694.83
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	14.2639	10,000.000	31,371.90	142,638.82	0.12%	111,266.92
LINK REIT HK/00823 SEC ID: FHB0PB4M2	9.1052	15,000.000	60,465.90	136,577.31	0.11%	76,111.41

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Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	12.2520	101,600.000	493,010.07	1,244,800.97	1.01%	751,790.90
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	4.3914	18,800.000	39,147.67	82,557.70	0.07%	43,410.03
WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBF0GWS1	5.2039	17,000.000	61,411.43	88,465.73	0.07%	27,054.30
BUDWEISER BREWING CO APAC LTD HK/01876 SEC ID: FHBKDXJH8	3.3016	16,900.000	53,656.95	55,796.80	0.05%	2,139.85
WH GROUP LTD HK/00288 SEC ID: FHBLLHKZ0	0.8383	88,500.000	68,486.18	74,188.95	0.06%	5,702.77
NEW WORLD DEVELOPMENT CO LTD HK/00017 SEC ID: FHBM94GQ6	4.6558	14,000.000	67,017.20	65,180.52	0.05%	-1,836.68
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	6.9772	15,000.000	103,482.89	104,657.69	0.08%	1,174.80
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	5.1329	23,576.000	108,396.42	121,014.05	0.10%	12,617.63
TOTAL EQUITY HONG KONG DOLLAR		**556,639.000**	**2,022,861.13**	**3,582,431.98**	**2.91%**	**1,559,570.85**
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	6.8488	14,188.000	65,538.18	97,170.21	0.08%	31,632.03
BANK LEUMI LE-ISRAEL BM SEC ID: FZ6076423	5.8864	10,110.000	49,381.30	59,511.34	0.05%	10,130.04
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	3.8495	18,672.000	56,454.79	71,878.01	0.06%	15,423.22
NICE LTD SEC ID: FZ6647132	280.3040	503.000	31,072.99	140,992.90	0.11%	109,919.91
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	23.1251	2,496.000	45,083.80	57,720.19	0.05%	12,636.39
ISRACARD LTD SEC ID: FZBJ0CJC2	3.3792	1.000	3.27	3.38	0.00%	0.11
TOTAL EQUITY ISRAELI SHEKEL		**45,970.000**	**247,534.33**	**427,276.03**	**0.35%**	**179,741.70**
JAPANESE YEN						
AJINOMOTO CO INC SEC ID: FJ6010907	22.6403	4,000.000	39,692.08	90,561.29	0.07%	50,869.21

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	41.1061	2,500.000	54,152.77	102,765.27	0.08%	48,612.50
ASAHI KASEI CORP SEC ID: FJ6054608	10.2136	10,000.000	59,359.69	102,135.70	0.08%	42,776.01
BANK OF KYOTO LTD/THE SEC ID: FJ6075751	52.0122	1,700.000	49,168.20	88,420.75	0.07%	39,252.55
Z HOLDINGS CORP SEC ID: FJ6084845	6.0478	19,100.000	47,850.23	115,512.03	0.09%	67,661.80
TREND MICRO INC/JAPAN SEC ID: FJ6125283	57.5331	1,000.000	44,601.33	57,533.05	0.05%	12,931.72
NTT DATA CORP SEC ID: FJ6125630	13.6665	5,500.000	43,186.71	75,165.87	0.06%	31,979.16
BRIDGESTONE CORP SEC ID: FJ6132107	32.7764	4,700.000	101,168.49	154,049.11	0.12%	52,880.62
OBIC CO LTD SEC ID: FJ6136744	200.7845	500.000	46,581.52	100,392.27	0.08%	53,810.75
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	20.5918	1,700.000	20,615.81	35,006.05	0.03%	14,390.24
USS CO LTD SEC ID: FJ6171493	20.2044	2,100.000	31,071.72	42,429.17	0.03%	11,357.45
CANON INC SEC ID: FJ6172327	19.1583	7,000.000	128,142.80	134,108.19	0.11%	5,965.39
CASIO COMPUTER CO LTD SEC ID: FJ6178969	18.2672	2,600.000	19,654.39	47,494.79	0.04%	27,840.40
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	141.3143	800.000	60,730.57	113,051.48	0.09%	52,320.91
CHUBU ELECTRIC POWER CO INC SEC ID: FJ6195609	12.0393	4,600.000	53,770.23	55,380.89	0.04%	1,610.66
CHUGOKU ELECTRIC POWER CO INC/ SEC ID: FJ6195906	11.7100	3,800.000	46,028.95	44,498.04	0.04%	-1,530.91
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	53.3004	5,400.000	41,239.93	287,822.17	0.23%	246,582.24
CYBERAGENT INC SEC ID: FJ6220506	68.8653	1,200.000	43,170.70	82,638.38	0.07%	39,467.68
RAKUTEN INC SEC ID: FJ6229598	9.6276	8,400.000	59,003.33	80,871.71	0.07%	21,868.38
KDDI CORP SEC ID: FJ6248994	29.6964	12,800.000	161,296.38	380,113.32	0.31%	218,816.94
DAIFUKU CO LTD SEC ID: FJ6250024	123.5895	1,100.000	54,023.22	135,948.47	0.11%	81,925.25

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DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	93.3701	700.000	43,249.35	65,359.10	0.05%	22,109.75
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	221.9962	1,800.000	97,688.31	399,593.20	0.32%	301,904.89
DAI NIPPON PRINTING CO LTD SEC ID: FJ6250909	17.9670	2,200.000	46,066.20	39,527.34	0.03%	-6,538.86
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	29.6770	4,700.000	74,406.18	139,481.81	0.11%	65,075.63
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	4.5523	15,700.000	66,061.81	71,470.77	0.06%	5,408.96
OTSUKA CORP SEC ID: FJ6267051	52.7871	1,100.000	51,990.75	58,065.77	0.05%	6,075.02
MITSUBISHI UFJ LEASE & FINANCE SEC ID: FJ6268976	4.7944	5,600.000	20,212.29	26,848.76	0.02%	6,636.47
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	23.1294	4,000.000	33,841.50	92,517.80	0.08%	58,676.30
DISCO CORP SEC ID: FJ6270949	336.5780	400.000	53,557.15	134,631.22	0.11%	81,074.07
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	66.6860	1,700.000	112,127.76	113,366.26	0.09%	1,238.50
EISAI CO LTD SEC ID: FJ6307204	71.4030	1,800.000	81,790.87	128,525.35	0.10%	46,734.48
SQUARE ENIX HOLDINGS CO LTD SEC ID: FJ6309267	60.6325	900.000	39,056.83	54,569.23	0.04%	15,512.40
SBI HOLDINGS INC/JAPAN SEC ID: FJ6309465	23.7009	2,800.000	45,014.35	66,362.54	0.05%	21,348.19
FAST RETAILING CO LTD SEC ID: FJ6332434	895.6366	500.000	141,532.31	447,818.29	0.36%	306,285.98
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	4.4176	68,000.000	274,971.06	300,400.02	0.24%	25,428.96
SUBARU CORP SEC ID: FJ6356409	19.9768	4,000.000	20,527.45	79,907.02	0.06%	59,379.57
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	52.6708	3,300.000	113,599.80	173,813.74	0.14%	60,213.94
FANUC CORP SEC ID: FJ6356938	245.6293	1,300.000	164,967.56	319,318.12	0.26%	154,350.56
FUJITSU LTD SEC ID: FJ6356946	144.3653	1,700.000	120,394.39	245,421.08	0.20%	125,026.69
MCDONALD'S HOLDINGS CO JAPAN L SEC ID: FJ6371861	48.4285	800.000	19,916.46	38,742.80	0.03%	18,826.34
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	35.7887	3,267.000	20,506.15	116,921.55	0.09%	96,415.40

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NIPPON BUILDING FUND INC SEC ID: FJ6396801	5,792.0480	15.000	77,528.33	86,880.72	0.07%	9,352.39
JAPAN REAL ESTATE INVESTMENT C SEC ID: FJ6397585	5,772.6766	11.000	48,152.48	63,499.44	0.05%	15,346.96
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	57.1456	1,200.000	22,620.21	68,574.75	0.06%	45,954.54
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	33.2219	1,900.000	53,637.85	63,121.70	0.05%	9,483.85
DENTSU GROUP INC SEC ID: FJ6416286	29.6867	2,600.000	48,071.32	77,185.34	0.06%	29,114.02
HIKARI TSUSHIN INC SEC ID: FJ6416328	234.2002	300.000	47,173.28	70,260.06	0.06%	23,086.78
RESONA HOLDINGS INC SEC ID: FJ6421559	3.4907	15,800.000	49,062.04	55,153.47	0.04%	6,091.43
HISAMITSU PHARMACEUTICAL CO IN SEC ID: FJ6428901	59.3733	600.000	22,518.43	35,624.00	0.03%	13,105.57
HITACHI LTD SEC ID: FJ6429107	39.3724	7,500.000	171,940.47	295,292.75	0.24%	123,352.28
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	30.7715	4,100.000	114,293.02	126,163.01	0.10%	11,869.99
HONDA MOTOR CO LTD SEC ID: FJ6435146	27.8706	8,400.000	208,287.60	234,113.03	0.19%	25,825.43
HOYA CORP SEC ID: FJ6441508	138.2149	3,100.000	101,000.41	428,466.27	0.35%	327,465.86
ISUZU MOTORS LTD SEC ID: FJ6467107	9.4920	6,600.000	41,798.39	62,647.10	0.05%	20,848.71
ITOCHU CORP SEC ID: FJ6467800	28.7084	11,000.000	101,586.04	315,792.53	0.26%	214,206.49
JSR CORP SEC ID: FJ6470986	27.8367	2,900.000	46,240.04	80,726.43	0.07%	34,486.39
JAPAN TOBACCO INC SEC ID: FJ6474533	20.3593	8,300.000	155,764.72	168,982.52	0.14%	13,217.80
AEON CO LTD SEC ID: FJ6480043	32.7861	8,600.000	127,082.67	281,960.38	0.23%	154,877.71
KAJIMA CORP SEC ID: FJ6481322	13.3856	5,500.000	32,922.34	73,621.00	0.06%	40,698.66
KAO CORP SEC ID: FJ6483807	77.1950	3,200.000	86,324.51	247,024.07	0.20%	160,699.56
KEIO CORP SEC ID: FJ6487360	77.4856	800.000	30,938.55	61,988.47	0.05%	31,049.92
KEISEI ELECTRIC RAILWAY CO LTD SEC ID: FJ6487428	33.8031	1,400.000	39,762.49	47,324.33	0.04%	7,561.84

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KIKKOMAN CORP SEC ID: FJ6490802	69.4465	2,000.000	23,529.90	138,892.92	0.11%	115,363.02
KEYENCE CORP SEC ID: FJ6490992	561.7705	1,480.000	157,694.94	831,420.40	0.67%	673,725.46
KINTETSU GROUP HOLDINGS CO LTD SEC ID: FJ6492964	43.7794	1,400.000	45,803.55	61,291.10	0.05%	15,487.55
KIRIN HOLDINGS CO LTD SEC ID: FJ6493749	23.5750	6,500.000	93,773.40	153,237.44	0.12%	59,464.04
KOITO MANUFACTURING CO LTD SEC ID: FJ6496320	67.9936	1,000.000	31,821.93	67,993.61	0.06%	36,171.68
KOMATSU LTD SEC ID: FJ6496585	27.2895	5,200.000	94,689.54	141,905.18	0.12%	47,215.64
KONAMI HOLDINGS CORP SEC ID: FJ6496684	56.1771	1,300.000	29,410.86	73,030.17	0.06%	43,619.31
KUBOTA CORP SEC ID: FJ6497500	21.8025	7,100.000	69,073.05	154,797.81	0.13%	85,724.76
KYOCERA CORP SEC ID: FJ6499266	61.2717	2,600.000	128,651.46	159,306.50	0.13%	30,655.04
KYOWA KIRIN CO LTD SEC ID: FJ6499555	27.2556	2,000.000	21,017.20	54,511.11	0.04%	33,493.91
KYUSHU ELECTRIC POWER CO INC SEC ID: FJ6499803	8.6009	6,700.000	47,953.56	57,626.03	0.05%	9,672.47
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	51.4117	5,300.000	157,230.73	272,481.96	0.22%	115,251.23
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	1,817.0371	43.000	52,217.29	78,132.60	0.06%	25,915.31
LION CORP SEC ID: FJ6518800	24.1949	3,100.000	66,967.56	75,004.12	0.06%	8,036.56
ORIX JREIT INC SEC ID: FJ6527777	1,651.4117	32.000	40,995.64	52,845.17	0.04%	11,849.53
JFE HOLDINGS INC SEC ID: FJ6543790	9.5695	6,900.000	45,858.68	66,029.35	0.05%	20,170.67
MAKITA CORP SEC ID: FJ6555802	50.0751	2,000.000	41,530.35	100,150.13	0.08%	58,619.78
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	30.8780	8,200.000	217,697.14	253,199.67	0.21%	35,502.53
MARUBENI CORP SEC ID: FJ6569464	6.6454	11,400.000	55,221.54	75,757.08	0.06%	20,535.54
MARUI GROUP CO LTD SEC ID: FJ6569522	17.5505	2,200.000	31,250.19	38,611.07	0.03%	7,360.88
PANASONIC CORP SEC ID: FJ6572708	11.5308	16,500.000	127,227.55	190,258.61	0.15%	63,031.06

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MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	12.6641	30,278.000	372,736.33	383,442.15	0.31%	10,705.82
MISUMI GROUP INC SEC ID: FJ6595170	32.7861	2,000.000	42,660.29	65,572.18	0.05%	22,911.89
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	16.0492	6,700.000	99,996.47	107,529.66	0.09%	7,533.19
MITSUBISHI CORP SEC ID: FJ6596780	24.6114	11,200.000	231,710.61	275,647.24	0.22%	43,936.63
MITSUBISHI GAS CHEMICAL CO INC SEC ID: FJ6596921	22.9454	3,400.000	40,546.54	78,014.43	0.06%	37,467.89
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	15.0806	15,900.000	160,273.01	239,782.07	0.19%	79,509.06
MITSUI & CO LTD SEC ID: FJ6597309	18.3011	11,500.000	158,070.39	210,462.97	0.17%	52,392.58
MITSUI CHEMICALS INC SEC ID: FJ6597366	29.2992	2,100.000	38,272.08	61,528.40	0.05%	23,256.32
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	20.9066	7,300.000	125,232.90	152,618.04	0.12%	27,385.14
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	90.2707	4,400.000	111,019.20	397,191.14	0.32%	286,171.94
SEIKO EPSON CORP SEC ID: FJ6616505	14.8288	2,600.000	20,581.74	38,554.89	0.03%	17,973.15
NGK SPARK PLUG CO LTD SEC ID: FJ6619608	17.0759	1,700.000	23,317.61	29,029.01	0.02%	5,711.40
NAGOYA RAILROAD CO LTD SEC ID: FJ6619863	26.3645	1,600.000	31,311.00	42,183.16	0.03%	10,872.16
RENESAS ELECTRONICS CORP SEC ID: FJ6635679	10.4509	9,400.000	41,754.13	98,238.17	0.08%	56,484.04
NINTENDO CO LTD SEC ID: FJ6639556	637.6096	1,000.000	188,990.24	637,609.57	0.52%	448,619.33
DENSO CORP SEC ID: FJ6640380	59.4121	3,700.000	115,034.17	219,824.69	0.18%	104,790.52
NEC CORP SEC ID: FJ6640406	53.6588	1,700.000	56,530.35	91,219.91	0.07%	34,689.56
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	109.7390	1,100.000	52,548.92	120,712.87	0.10%	68,163.95
NIDEC CORP SEC ID: FJ6640687	125.7204	3,700.000	132,803.99	465,165.38	0.38%	332,361.39
NH FOODS LTD SEC ID: FJ6640760	43.9731	1,400.000	45,419.11	61,562.30	0.05%	16,143.19
NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	15.8942	1,815.000	19,611.80	28,848.03	0.02%	9,236.23

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NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	25.6235	11,200.000	126,213.80	286,983.39	0.23%	160,769.59
NSK LTD SEC ID: FJ6641545	8.6784	6,700.000	42,561.95	58,145.19	0.05%	15,583.24
NISSAN CHEMICAL CORP SEC ID: FJ6641586	62.5696	1,000.000	14,192.47	62,569.62	0.05%	48,377.15
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	85.6216	500.000	16,662.57	42,810.79	0.03%	26,148.22
NITTO DENKO CORP SEC ID: FJ6641800	89.3990	1,500.000	62,658.07	134,098.50	0.11%	71,440.43
NIPPON EXPRESS CO LTD SEC ID: FJ6642121	67.1219	600.000	27,687.71	40,273.14	0.03%	12,585.43
YAMAHA CORP SEC ID: FJ6642386	58.7922	1,500.000	19,691.64	88,188.29	0.07%	68,496.65
MINEBEA MITSUMI INC SEC ID: FJ6642402	19.8363	3,000.000	18,493.86	59,508.93	0.05%	41,015.07
NISSAN MOTOR CO LTD SEC ID: FJ6642865	5.4240	30,200.000	102,038.42	163,804.54	0.13%	61,766.12
NOMURA HOLDINGS INC SEC ID: FJ6643103	5.2787	28,400.000	111,639.19	149,915.25	0.12%	38,276.06
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	209.4048	600.000	31,302.37	125,642.89	0.10%	94,340.52
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	165.0443	1,500.000	92,280.03	247,566.47	0.20%	155,286.44
ODAKYU ELECTRIC RAILWAY CO LTD SEC ID: FJ6656105	31.3817	3,500.000	58,892.57	109,835.83	0.09%	50,943.26
OBAYASHI CORP SEC ID: FJ6656402	8.6203	5,100.000	27,081.20	43,963.39	0.04%	16,882.19
OLYMPUS CORP SEC ID: FJ6658804	21.8558	9,000.000	104,800.83	196,702.02	0.16%	91,901.19
OMRON CORP SEC ID: FJ6659422	89.1084	2,100.000	60,109.79	187,127.70	0.15%	127,017.91
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	30.1032	2,600.000	28,035.80	78,268.20	0.06%	50,232.40
ORIX CORP SEC ID: FJ6661147	15.3470	5,200.000	45,952.51	79,804.35	0.06%	33,851.84
OSAKA GAS CO LTD SEC ID: FJ6661766	20.4562	3,700.000	60,214.94	75,687.93	0.06%	15,472.99
ALFRESA HOLDINGS CORP SEC ID: FJ6687217	18.2963	2,500.000	43,738.74	45,740.71	0.04%	2,001.97
NABTESCO CORP SEC ID: FJ6687571	43.7794	1,900.000	47,254.96	83,180.78	0.07%	35,925.82

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PIGEON CORP SEC ID: FJ6688082	41.2126	1,400.000	45,461.78	57,697.71	0.05%	12,235.93
UNITED URBAN INVESTMENT CORP SEC ID: FJ6723830	1,235.8952	51.000	47,404.06	63,030.65	0.05%	15,626.59
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	25.5509	4,400.000	54,988.18	112,423.85	0.09%	57,435.67
T&D HOLDINGS INC SEC ID: FJ6744299	11.7875	5,500.000	43,009.75	64,831.23	0.05%	21,821.48
ROHM CO LTD SEC ID: FJ6747201	96.7601	800.000	45,098.23	77,408.11	0.06%	32,309.88
SMC CORP SEC ID: FJ6763968	609.7148	500.000	101,537.22	304,857.38	0.25%	203,320.16
SOFTBANK GROUP CORP SEC ID: FJ6770625	78.0474	12,600.000	215,505.97	983,396.77	0.80%	767,890.80
SANTEN PHARMACEUTICAL CO LTD SEC ID: FJ6776606	16.2235	2,500.000	21,057.94	40,558.86	0.03%	19,500.92
MEDIPAL HOLDINGS CORP SEC ID: FJ6782091	18.7709	2,900.000	53,410.12	54,435.57	0.04%	1,025.45
SECOM CO LTD SEC ID: FJ6791597	92.1788	1,500.000	82,947.83	138,268.20	0.11%	55,320.37
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	18.9259	4,700.000	44,478.87	88,951.52	0.07%	44,472.65
SEKISUI HOUSE LTD SEC ID: FJ6793908	20.3400	9,100.000	124,470.53	185,093.71	0.15%	60,623.18
SHARP CORP/JAPAN SEC ID: FJ6800604	15.1484	5,000.000	52,721.89	75,742.17	0.06%	23,020.28
SHIMADZU CORP SEC ID: FJ6804366	38.8397	3,000.000	42,980.61	116,518.96	0.09%	73,538.35
SHIMIZU CORP SEC ID: FJ6804408	7.2643	4,000.000	16,694.52	29,057.10	0.02%	12,362.58
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	174.7300	3,000.000	173,813.90	524,190.03	0.43%	350,376.13
SHIONOGI & CO LTD SEC ID: FJ6804689	54.5789	2,800.000	87,873.67	152,820.96	0.12%	64,947.29
SHIMANO INC SEC ID: FJ6804820	233.2801	500.000	31,981.37	116,640.03	0.09%	84,658.66
SHISEIDO CO LTD SEC ID: FJ6805264	69.1171	3,100.000	80,408.20	214,263.16	0.17%	133,854.96
SHIZUOKA BANK LTD/THE SEC ID: FJ6805322	7.3224	9,700.000	53,813.79	71,027.17	0.06%	17,213.38
SUNDRUG CO LTD SEC ID: FJ6817897	39.9051	2,000.000	53,103.76	79,810.16	0.06%	26,706.40

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SONY CORP SEC ID: FJ6821501	99.6174	9,500.000	346,576.57	946,365.44	0.77%	599,788.87
STANLEY ELECTRIC CO LTD SEC ID: FJ6841103	32.2049	1,000.000	19,239.15	32,204.95	0.03%	12,965.80
SUMITOMO CHEMICAL CO LTD SEC ID: FJ6858560	4.0196	16,300.000	48,301.00	65,518.91	0.05%	17,217.91
SUMITOMO ELECTRIC INDUSTRIES L SEC ID: FJ6858701	13.2355	4,600.000	48,326.14	60,883.34	0.05%	12,557.20
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	44.3508	2,000.000	42,100.90	88,701.63	0.07%	46,600.73
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	30.8102	3,500.000	79,765.85	107,835.73	0.09%	28,069.88
SUMITOMO CORP SEC ID: FJ6858941	13.2258	8,600.000	95,340.33	113,742.07	0.09%	18,401.74
SUZUKI MOTOR CORP SEC ID: FJ6865508	46.3170	2,400.000	62,647.06	111,160.83	0.09%	48,513.77
SUZUKEN CO LTD/AICHI JAPAN SEC ID: FJ6865565	36.1277	950.000	30,882.11	34,321.27	0.03%	3,439.16
TDK CORP SEC ID: FJ6869302	150.5158	1,100.000	73,365.86	165,567.34	0.13%	92,201.48
TAISEI CORP SEC ID: FJ6870102	34.4327	1,800.000	19,835.39	61,978.79	0.05%	42,143.40
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	36.3698	9,766.000	357,829.03	355,187.46	0.29%	-2,641.57
ADVANTEST CORP SEC ID: FJ6870490	74.8705	1,100.000	44,623.92	82,357.50	0.07%	37,733.58
SYSMEX CORP SEC ID: FJ6883808	120.1027	1,300.000	51,419.98	156,133.47	0.13%	104,713.49
TERUMO CORP SEC ID: FJ6885076	41.7647	5,400.000	93,793.85	225,529.56	0.18%	131,735.71
TOBU RAILWAY CO LTD SEC ID: FJ6895166	29.7835	1,300.000	32,091.25	38,718.58	0.03%	6,627.33
TOHO CO LTD/TOKYO SEC ID: FJ6895208	42.1328	1,200.000	19,177.40	50,559.35	0.04%	31,381.95
TOKYO ELECTRIC POWER CO HOLDIN SEC ID: FJ6895406	2.6345	20,700.000	56,898.19	54,534.36	0.04%	-2,363.83
TOKYO GAS CO LTD SEC ID: FJ6895448	23.0907	4,100.000	89,415.41	94,671.90	0.08%	5,256.49
TOKYO ELECTRON LTD SEC ID: FJ6895679	371.9308	1,200.000	83,334.53	446,317.01	0.36%	362,982.48
TOKYU CORP SEC ID: FJ6896545	12.4074	5,500.000	61,035.99	68,240.59	0.06%	7,204.60

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TORAY INDUSTRIES INC SEC ID: FJ6897147	5.9170	10,300.000	46,427.88	60,945.03	0.05%	14,517.15
TOSHIBA CORP SEC ID: FJ6897212	27.9432	2,900.000	74,042.67	81,035.40	0.07%	6,992.73
TOTO LTD SEC ID: FJ6897469	60.0513	1,000.000	28,117.62	60,051.33	0.05%	31,933.71
LIXIL CORP SEC ID: FJ6900214	21.6379	4,700.000	56,859.08	101,697.90	0.08%	44,838.82
TOSOH CORP SEC ID: FJ6900289	15.5746	4,000.000	50,863.44	62,298.42	0.05%	11,434.98
MAZDA MOTOR CORP SEC ID: FJ6900305	6.7025	8,300.000	47,854.15	55,630.78	0.05%	7,776.63
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	79.3259	1,200.000	41,638.12	95,191.05	0.08%	53,552.93
TOYOTA TSUSHO CORP SEC ID: FJ6900586	40.3409	2,000.000	40,776.20	80,681.87	0.07%	39,905.67
TOYOTA MOTOR CORP SEC ID: FJ6900644	77.0691	17,620.000	769,887.94	1,357,957.66	1.10%	588,069.72
UNICHARM CORP SEC ID: FJ6911484	47.3824	3,000.000	40,677.61	142,147.32	0.12%	101,469.71
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	52.2931	1,300.000	52,204.81	67,981.02	0.06%	15,776.21
YAMADA HOLDINGS CO LTD SEC ID: FJ6985025	5.3078	8,400.000	32,761.71	44,585.21	0.04%	11,823.50
YAKULT HONSHA CO LTD SEC ID: FJ6985116	50.3656	1,600.000	64,101.68	80,585.02	0.07%	16,483.34
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	20.3787	3,800.000	44,349.31	77,439.10	0.06%	33,089.79
ASTELLAS PHARMA INC SEC ID: FJ6985389	15.4390	12,400.000	100,667.51	191,443.65	0.16%	90,776.14
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	25.4831	3,000.000	44,970.65	76,449.22	0.06%	31,478.57
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	49.6876	2,000.000	18,589.69	99,375.27	0.08%	80,785.58
ASAHI INTECC CO LTD SEC ID: FJB019MQ0	36.4667	2,000.000	53,546.15	72,933.31	0.06%	19,387.16
M3 INC SEC ID: FJB02K2M5	94.3678	3,200.000	32,221.29	301,976.85	0.24%	269,755.56
SEGA SAMMY HOLDINGS INC SEC ID: FJB02RK08	15.7586	1,600.000	19,317.94	25,213.81	0.02%	5,895.87
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	35.4400	5,800.000	159,841.08	205,551.84	0.17%	45,710.76

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	34.2389	13,200.000	80,402.83	451,954.09	0.37%	371,551.26
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	86.4545	1,600.000	30,521.85	138,327.28	0.11%	107,805.43
MITSUBISHI CHEMICAL HOLDINGS C SEC ID: FJB0JQTJ2	6.0458	9,400.000	48,701.45	56,830.65	0.05%	8,129.20
SUMCO CORP SEC ID: FJB0M0C87	21.9187	3,800.000	45,087.30	83,291.20	0.07%	38,203.90
DAIWA HOUSE REIT INVESTMENT CO SEC ID: FJB0Z6WY1	2,471.7904	19.000	42,791.94	46,964.02	0.04%	4,172.08
INPEX CORP SEC ID: FJB10RB16	5.3852	10,500.000	53,499.19	56,545.11	0.05%	3,045.92
NIHON M&A CENTER INC SEC ID: FJB1DN468	66.8313	900.000	60,234.54	60,148.19	0.05%	-86.35
MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	30.4228	3,800.000	102,736.75	115,606.57	0.09%	12,869.82
HOSHIZAKI CORP SEC ID: FJB3FF8W8	91.7236	700.000	41,665.29	64,206.50	0.05%	22,541.21
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	42.7914	3,400.000	100,045.53	145,490.82	0.12%	45,445.29
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	15.0322	4,600.000	58,928.61	69,148.14	0.06%	10,219.53
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	70.3182	1,000.000	19,510.65	70,318.17	0.06%	50,807.52
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3.5876	19,815.000	69,035.50	71,087.96	0.06%	2,052.46
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	40.4184	2,400.000	65,849.08	97,004.21	0.08%	31,155.13
NEXON CO LTD SEC ID: FJB63QM79	30.8005	3,800.000	64,723.95	117,041.99	0.09%	52,318.04
JAPAN AIRLINES CO LTD SEC ID: FJB8BRV41	19.3230	2,800.000	50,172.48	54,104.31	0.04%	3,931.83
GLP J-REIT SEC ID: FJB8RBZV5	1,574.8947	35.000	54,251.89	55,121.31	0.04%	869.42
PEPTIDREAM INC SEC ID: FJB97SH97	50.7531	1,200.000	54,476.08	60,903.68	0.05%	6,427.60
NIPPON PROLOGIS REIT INC SEC ID: FJB98BC64	3,118.7951	10.000	20,028.43	31,187.95	0.03%	11,159.52
SUNTORY BEVERAGE & FOOD LTD SEC ID: FJBBD7Q83	35.3528	1,100.000	39,066.97	38,888.08	0.03%	-178.89

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Asset Detail
by Asset Type
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KYUSHU RAILWAY CO SEC ID: FJBD2BST4	21.5507	3,400.000	73,927.34	73,272.31	0.06%	-655.03
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	3.5159	21,200.000	57,803.29	74,537.27	0.06%	16,733.98
SOFTBANK CORP SEC ID: FJBF5M0K1	12.5236	31,100.000	381,558.88	389,484.23	0.32%	7,925.35
SG HOLDINGS CO LTD SEC ID: FJBFFY883	27.2362	4,400.000	44,009.50	119,839.22	0.10%	75,829.72
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	41.8519	10,700.000	173,155.96	447,815.39	0.36%	274,659.43
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	7.7757	12,100.000	87,170.41	94,085.72	0.08%	6,915.31
JAPAN POST INSURANCE CO LTD SEC ID: FJBYT8157	20.4562	3,200.000	41,413.57	65,459.83	0.05%	24,046.26
TOTAL EQUITY JAPANESE YEN		**1,113,007.000**	**16,311,481.02**	**31,045,385.98**	**25.18%**	**14,733,904.96**
NEW ZEALAND DOLLAR						
A2 MILK CO LTD/THE SEC ID: AN6287253	8.6904	6,078.000	54,623.43	52,820.25	0.04%	-1,803.18
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	23.7384	4,633.000	43,639.52	109,980.01	0.09%	66,340.49
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3.3840	13,044.000	15,274.71	44,140.90	0.04%	28,866.19
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	5.4576	13,170.000	40,315.81	71,876.59	0.06%	31,560.78
MERIDIAN ENERGY LTD SEC ID: ANBWFD052	5.3424	9,080.000	18,647.52	48,508.99	0.04%	29,861.47
TOTAL EQUITY NEW ZEALAND DOLLAR		**46,005.000**	**172,500.99**	**327,326.74**	**0.27%**	**154,825.75**
NORWEGIAN KRONE						
DNB ASA SEC ID: SN4263307	19.6217	9,983.000	138,993.03	195,883.41	0.16%	56,890.38
TELENOR ASA SEC ID: SN4732491	17.0405	3,833.000	57,039.68	65,316.28	0.05%	8,276.60
EQUINOR ASA SEC ID: SN7133606	16.9296	7,693.000	74,965.29	130,239.06	0.11%	55,273.77
YARA INTERNATIONAL ASA SEC ID: SN7751258	41.5793	2,016.000	62,384.55	83,823.89	0.07%	21,439.34
NORSK HYDRO ASA SEC ID: SNB11HK30	4.6555	25,568.000	52,802.29	119,031.35	0.10%	66,229.06
ORKLA ASA SEC ID: SNB1VQF41	10.1612	5,471.000	42,493.52	55,592.13	0.05%	13,098.61

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GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	22.3547	2,901.000	44,781.04	64,851.04	0.05%	20,070.00
ADEVINTA ASA SEC ID: SNBJ0DP44	16.8186	1,893.000	18,231.10	31,837.61	0.03%	13,606.51
TOTAL EQUITY NORWEGIAN KRONE		**59,358.000**	**491,690.50**	**746,574.77**	**0.61%**	**254,884.27**
POUND STERLING						
BARRICK GOLD CORP SEC ID: EX0028368	23.6113	3,073.000	37,839.64	72,557.61	0.06%	34,717.97
ANTOFAGASTA PLC SEC ID: EX0045610	19.6909	4,900.000	37,817.64	96,485.48	0.08%	58,667.84
ASHTEAD GROUP PLC SEC ID: EX0053671	46.9957	4,905.000	88,680.73	230,514.11	0.19%	141,833.38
BRITISH LAND CO PLC/THE SEC ID: EX0136708	6.6844	10,823.000	53,561.53	72,345.10	0.06%	18,783.57
AVIVA PLC SEC ID: EX0216237	4.4453	43,978.000	135,830.42	195,496.35	0.16%	59,665.93
DIAGEO PLC SEC ID: EX0237407	39.3408	21,177.000	500,433.35	833,120.57	0.68%	332,687.22
SCHRODERS PLC SEC ID: EX0240542	45.6151	1,350.000	34,539.74	61,580.41	0.05%	27,040.67
BAE SYSTEMS PLC SEC ID: EX0263494	6.6817	20,499.000	119,123.83	136,967.17	0.11%	17,843.34
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	37.0170	17,768.000	611,307.43	657,718.16	0.53%	46,410.73
HALMA PLC SEC ID: EX0405202	33.4766	1,817.000	42,408.28	60,826.99	0.05%	18,418.71
STANDARD CHARTERED PLC SEC ID: EX0408289	6.3686	27,501.000	140,729.35	175,143.42	0.14%	34,414.07
IMPERIAL BRANDS PLC SEC ID: EX0454499	20.9895	4,693.000	84,495.72	98,503.81	0.08%	14,008.09
HSBC HOLDINGS PLC SEC ID: EX0540529	5.1787	125,794.000	712,397.29	651,448.14	0.53%	-60,949.15
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	3.6388	45,420.000	78,466.45	165,275.25	0.13%	86,808.80
WM MORRISON SUPERMARKETS PLC SEC ID: EX0604317	2.4243	39,875.000	90,254.16	96,668.39	0.08%	6,414.23
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	30.9477	2,376.000	42,646.55	73,531.85	0.06%	30,885.30
PEARSON PLC SEC ID: EX0677602	9.3007	8,030.000	55,762.89	74,684.84	0.06%	18,921.95

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PERSIMMON PLC SEC ID: EX0682537	37.8235	2,595.000	61,339.52	98,152.00	0.08%	36,812.48
PRUDENTIAL PLC SEC ID: EX0709959	18.4128	18,322.000	161,640.85	337,359.62	0.27%	175,718.77
RIO TINTO PLC SEC ID: EX0718877	74.7722	8,792.000	373,075.35	657,396.87	0.53%	284,321.52
ST JAMES'S PLACE PLC SEC ID: EX0766934	15.4944	5,722.000	56,229.05	88,658.83	0.07%	32,429.78
SSE PLC SEC ID: EX0790876	20.5043	9,726.000	135,367.42	199,424.34	0.16%	64,056.92
BP PLC SEC ID: EX0798051	3.4830	106,913.000	457,533.06	372,376.75	0.30%	-85,156.31
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.4981	688,992.000	264,915.44	343,198.33	0.28%	78,282.89
TESCO PLC SEC ID: EX0884703	3.1631	62,957.000	155,355.70	199,140.69	0.16%	43,784.99
SMITH & NEPHEW PLC SEC ID: EX0922321	20.6409	5,439.000	63,710.69	112,266.10	0.09%	48,555.41
GLAXOSMITHKLINE PLC SEC ID: EX0925282	18.3445	35,661.000	688,489.31	654,182.11	0.53%	-34,307.20
WEIR GROUP PLC/THE SEC ID: EX0946585	27.1955	3,855.000	39,482.16	104,838.54	0.09%	65,356.38
ASTRAZENECA PLC SEC ID: EX0989528	100.1154	10,721.000	622,041.13	1,073,337.40	0.87%	451,296.27
BT GROUP PLC SEC ID: EX3091355	1.8078	69,954.000	110,690.53	126,462.24	0.10%	15,771.71
BARCLAYS PLC SEC ID: EX3134866	2.0050	125,665.000	159,289.22	251,963.63	0.20%	92,674.41
INTERTEK GROUP PLC SEC ID: EX3163832	77.2053	1,582.000	53,999.85	122,138.84	0.10%	68,138.99
BURBERRY GROUP PLC SEC ID: EX3174300	24.4616	2,455.000	31,201.07	60,053.16	0.05%	28,852.09
NEXT PLC SEC ID: EX3208983	96.8621	1,444.000	59,994.41	139,868.84	0.11%	79,874.43
KINGFISHER PLC SEC ID: EX3319525	3.6962	20,663.000	36,416.03	76,375.26	0.06%	39,959.23
J SAINSBURY PLC SEC ID: EXB019KW9	3.0825	30,387.000	73,651.75	93,667.09	0.08%	20,015.34
G4S PLC SEC ID: EXB01FLG9	3.4693	26,406.000	31,482.41	91,610.84	0.07%	60,128.43
ADMIRAL GROUP PLC SEC ID: EXB02J636	39.7236	1,734.000	39,593.96	68,880.67	0.06%	29,286.71

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Asset Detail
by Asset Type
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BERKELEY GROUP HOLDINGS PLC SEC ID: EXB02L3W0	64.8208	1,003.000	42,573.68	65,015.23	0.05%	22,441.55
ROYAL DUTCH SHELL PLC A SHS SEC ID: EXB03MLX5	17.7403	27,566.000	502,589.45	489,028.48	0.40%	-13,560.97
ROYAL DUTCH SHELL PLC B SHS SEC ID: EXB03MM48	17.2154	22,096.000	520,160.41	380,390.77	0.31%	-139,769.64
BUNZL PLC SEC ID: EXB0744B8	33.3946	2,253.000	29,835.46	75,238.01	0.06%	45,402.55
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	6.9660	11,576.000	54,972.08	80,638.16	0.07%	25,666.08
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	123.1349	2,576.000	96,010.84	317,195.39	0.26%	221,184.55
UNILEVER PLC SEC ID: EXB10RZP7	60.0364	10,107.000	360,980.37	606,788.34	0.49%	245,807.97
EXPERIAN PLC SEC ID: EXB19NLV9	37.9602	7,315.000	98,397.69	277,678.87	0.23%	179,281.18
MONDI PLC SEC ID: EXB1CRLC8	23.5047	2,661.000	42,669.10	62,546.03	0.05%	19,876.93
SEVERN TRENT PLC SEC ID: EXB1FH8J7	31.2895	1,831.000	38,538.51	57,291.05	0.05%	18,752.54
WHITBREAD PLC SEC ID: EXB1KJJ48	42.3755	1,189.000	30,420.21	50,384.41	0.04%	19,964.20
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	20.8460	2,591.000	41,411.97	54,011.95	0.04%	12,599.98
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	33.1417	7,689.000	115,598.35	254,826.56	0.21%	139,228.21
3I GROUP PLC SEC ID: EXB1YW440	15.8293	9,544.000	59,748.47	151,074.66	0.12%	91,326.19
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	89.4259	6,008.000	397,056.64	537,270.62	0.44%	140,213.98
RELX PLC SEC ID: EXB2B0DG6	24.5026	8,981.000	105,320.22	220,057.67	0.18%	114,737.45
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	12.2342	5,826.000	53,756.96	71,276.46	0.06%	17,519.50
OCADO GROUP PLC SEC ID: EXB3MBS72	31.2621	3,584.000	52,885.08	112,043.53	0.09%	59,158.45
GLENCORE PLC SEC ID: EXB4T3BW4	3.1850	84,885.000	152,624.03	270,358.17	0.22%	117,734.14

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENTAIN PLC SEC ID: EXB5VQMV7	15.4944	6,683.000	50,498.27	103,548.94	0.08%	53,050.67
SEGRO PLC SEC ID: EXB5ZN1N1	12.9532	12,612.000	74,869.22	163,365.99	0.13%	88,496.77
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	1.5207	67,223.000	104,553.78	102,228.16	0.08%	-2,325.62
EVRAZ PLC SEC ID: EXB71N6K5	6.4465	14,217.000	47,509.66	91,650.40	0.07%	44,140.74
NATWEST GROUP PLC SEC ID: EXB7T7729	2.2917	34,789.000	56,340.49	79,725.66	0.06%	23,385.17
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	7.9556	11,757.000	64,199.40	93,534.57	0.08%	29,335.17
WPP PLC SEC ID: EXB8KF9B6	10.9356	15,086.000	104,444.10	164,974.46	0.13%	60,530.36
COCA-COLA HBC AG SEC ID: EXB9895B6	32.4924	1,734.000	41,822.89	56,341.82	0.05%	14,518.93
COMPASS GROUP PLC SEC ID: EXBD6K458	18.6315	12,563.000	137,721.94	234,067.89	0.19%	96,345.95
NATIONAL GRID PLC SEC ID: EXBDR05C3	11.8241	27,433.000	293,993.44	324,371.02	0.26%	30,377.58
BHP GROUP PLC SEC ID: EXBH0P3Z9	26.3138	14,377.000	265,841.44	378,313.32	0.31%	112,471.88
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	1.6532	196,789.000	300,564.10	325,329.48	0.26%	24,765.38
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	64.1100	1,539.000	52,832.40	98,665.22	0.08%	45,832.82
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	90.1640	1,334.000	57,394.41	120,278.81	0.10%	62,884.40
FERGUSON PLC SEC ID: EXBJVNSS5	121.4398	1,900.000	77,594.68	230,735.69	0.19%	153,141.01
M&G PLC SEC ID: EXBKFB1C0	2.7059	23,614.000	33,708.10	63,896.59	0.05%	30,188.49
INFORMA PLC SEC ID: EXBMJ6DW6	7.5046	16,626.000	96,152.18	124,770.74	0.10%	28,618.56
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	8.1470	7,495.000	51,240.16	61,061.93	0.05%	9,821.77
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFGQN2	154.3970	422.000	41,376.96	65,155.54	0.05%	23,778.58
LAND SECURITIES GROUP PLC SEC ID: EXBYW0PQ8	9.2105	7,524.000	55,197.75	69,299.87	0.06%	14,102.12
MELROSE INDUSTRIES PLC SEC ID: EXBZ1G438	2.4339	33,151.000	55,429.77	80,684.72	0.07%	25,254.95

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Asset Detail
by Asset Type
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JOHNSON MATTHEY PLC SEC ID: EXBZ4BQC2	33.1485	1,940.000	48,625.38	64,308.16	0.05%	15,682.78
TOTAL EQUITY POUND STERLING		**2,354,053.000**	**11,449,253.95**	**16,253,643.14**	**13.18%**	**4,804,389.19**
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	2.8903	24,900.000	57,892.85	71,969.13	0.06%	14,076.28
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	18.9460	20,600.000	255,368.69	390,287.90	0.32%	134,919.21
CITY DEVELOPMENTS LTD SEC ID: FM6197921	6.0303	7,200.000	33,243.37	43,418.45	0.04%	10,175.08
ASCENDAS REAL ESTATE INVESTMEN SEC ID: FM6563874	2.2548	22,400.000	35,557.23	50,506.56	0.04%	14,949.33
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	17.0923	12,200.000	171,308.78	208,525.71	0.17%	37,216.93
VENTURE CORP LTD SEC ID: FM6927376	14.6938	4,100.000	42,537.06	60,244.39	0.05%	17,707.33
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	7.6117	32,800.000	208,169.73	249,663.68	0.20%	41,493.95
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	3.5183	16,400.000	39,813.11	57,700.60	0.05%	17,887.49
KEPPEL CORP LTD SEC ID: FMB1VQ5C0	4.0707	16,400.000	54,065.90	66,758.98	0.05%	12,693.08
MAPLETREE COMMERCIAL TRUST SEC ID: FMB5143W1	1.6116	38,300.000	47,128.67	61,725.12	0.05%	14,596.45
TOTAL EQUITY SINGAPORE DOLLAR		**195,300.000**	**945,085.39**	**1,260,800.52**	**1.02%**	**315,715.13**
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	10.2891	18,750.000	133,365.32	192,921.20	0.16%	59,555.88
SWEDBANK AB SEC ID: SS4846522	17.5488	8,125.000	98,045.99	142,583.61	0.12%	44,537.62
SWEDISH MATCH AB SEC ID: SS5048565	77.6616	1,400.000	33,672.32	108,726.28	0.09%	75,053.96
SECURITAS AB SEC ID: SS5554042	16.1643	3,206.000	34,181.09	51,822.70	0.04%	17,641.61
INVESTOR AB SEC ID: SS5679591	72.9615	4,182.000	113,414.67	305,125.01	0.25%	191,710.34
H & M HENNES & MAURITZ AB SEC ID: SS5687438	20.9436	3,854.000	60,909.29	80,716.46	0.07%	19,807.17

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Asset Detail
by Asset Type
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Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	11.8891	22,949.000	149,993.76	272,843.44	0.22%	122,849.68
TELIA CO AB SEC ID: SS5978381	4.1351	14,723.000	49,521.35	60,881.59	0.05%	11,360.24
SKANSKA AB SEC ID: SS7142093	25.5341	2,718.000	42,485.29	69,401.66	0.06%	26,916.37
ALFA LAVAL AB SEC ID: SS7332686	27.5554	2,701.000	43,727.45	74,427.10	0.06%	30,699.65
HUSQVARNA AB SEC ID: SSB12PJ24	12.9680	7,781.000	46,596.49	100,903.68	0.08%	54,307.19
SKF AB SEC ID: SSB1Q3J35	25.9846	3,193.000	47,528.29	82,968.90	0.07%	35,440.61
VOLVO AB SEC ID: SSB1QH836	23.5980	12,887.000	146,652.67	304,107.81	0.25%	157,455.14
SANDVIK AB SEC ID: SSB1VQ251	24.5113	9,676.000	135,465.18	237,171.01	0.19%	101,705.83
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	17.4489	4,160.000	14,214.14	72,587.44	0.06%	58,373.30
HEXAGON AB SEC ID: SSB1XFTL9	91.2993	1,966.000	49,816.34	179,494.41	0.15%	129,678.07
TELE2 AB SEC ID: SSB97C732	13.2237	6,614.000	52,811.71	87,461.31	0.07%	34,649.60
ATLAS COPCO AB SEC ID: SSBD97BN3	51.2752	5,389.000	84,095.90	276,321.96	0.22%	192,226.06
ATLAS COPCO AB SEC ID: SSBD97BS2	44.8460	2,898.000	39,563.57	129,963.70	0.11%	90,400.13
EPIROC AB SEC ID: SSBDZV110	18.2221	5,090.000	21,692.77	92,750.55	0.08%	71,057.78
EPIROC AB SEC ID: SSBDZV128	16.9253	2,898.000	12,573.87	49,049.56	0.04%	36,475.69
ESSITY AB SEC ID: SSBF1K7P7	32.2068	4,160.000	55,495.14	133,980.31	0.11%	78,485.17
NORDIC ENTERTAINMENT GROUP AB SEC ID: SSBHWV254	55.8414	140.000	2,848.17	7,817.79	0.01%	4,969.62
BOLIDEN AB SEC ID: SSBJV12J7	35.4823	2,950.000	51,018.91	104,672.73	0.08%	53,653.82
EVOLUTION GAMING GROUP AB SEC ID: SSBJXSCH9	101.6493	692.000	61,784.80	70,341.32	0.06%	8,556.52
KINNEVIK AB SEC ID: SSBN2C4W5	50.5933	2,547.000	55,558.00	128,861.13	0.10%	73,303.13

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.0578	7,290.000	61,375.79	73,321.20	0.06%	11,945.41
ASSA ABLOY AB SEC ID: SSBYPC1T6	24.6574	6,204.000	57,762.66	152,974.41	0.12%	95,211.75
NORDEA BANK ABP SEC ID: SSBYZF9J2	8.1850	36,047.000	227,656.27	295,045.92	0.24%	67,389.65
TOTAL EQUITY SWEDISH KRONA		**205,190.000**	**1,983,827.20**	**3,939,244.19**	**3.19%**	**1,955,416.99**
SWISS FRANC						
SGS SA SEC ID: ES4824771	3,020.5328	57.000	97,085.75	172,170.37	0.14%	75,084.62
SWISSCOM AG SEC ID: ES5533975	539.7364	308.000	128,643.60	166,238.81	0.13%	37,595.21
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	9,762.9956	8.000	44,657.30	78,103.97	0.06%	33,446.67
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962307	100,005.6564	1.000	27,285.93	100,005.66	0.08%	72,719.73
GIVAUDAN SA SEC ID: ES5980614	4,219.6957	68.000	84,927.24	286,939.31	0.23%	202,012.07
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	422.5352	1,026.000	264,582.90	433,521.13	0.35%	168,938.23
NOVARTIS AG SEC ID: ES7103066	94.6320	17,163.000	982,826.82	1,624,169.86	1.32%	641,343.04
ABB LTD SEC ID: ES7108891	27.9541	15,149.000	281,167.37	423,476.20	0.34%	142,308.83
ROCHE HOLDING AG SEC ID: ES7110384	349.5673	5,394.000	1,054,808.42	1,885,565.93	1.53%	830,757.51
LAFARGEHOLCIM LTD SEC ID: ES7110756	55.0031	2,544.000	97,529.05	139,927.91	0.11%	42,398.86
CLARIANT AG SEC ID: ES7113990	21.2908	3,121.000	56,412.26	66,448.58	0.05%	10,036.32
NESTLE SA SEC ID: ES7123874	117.9478	24,163.000	1,513,875.14	2,849,973.84	2.31%	1,336,098.70
BALOISE HOLDING AG SEC ID: ES7124591	178.1775	425.000	42,690.13	75,725.44	0.06%	33,035.31
TEMENOS AG SEC ID: ES7147899	139.8835	645.000	76,711.55	90,224.84	0.07%	13,513.29
SONOVA HOLDING AG SEC ID: ES7156031	260.1957	390.000	49,090.07	101,476.33	0.08%	52,386.26
STRAUMANN HOLDING AG SEC ID: ES7156833	1,166.9212	67.000	41,860.07	78,183.72	0.06%	36,323.65

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Asset Detail
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12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CREDIT SUISSE GROUP AG SEC ID: ES7171584	12.8967	16,342.000	134,597.74	210,757.17	0.17%	76,159.43
SWATCH GROUP AG/THE SEC ID: ES7184728	273.2055	244.000	47,180.70	66,662.14	0.05%	19,481.44
LONZA GROUP AG SEC ID: ES7333374	643.4753	545.000	85,320.24	350,694.04	0.28%	265,373.80
SWISS LIFE HOLDING AG SEC ID: ES7437803	466.5422	340.000	72,035.10	158,624.36	0.13%	86,589.26
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	964.9867	88.000	51,045.72	84,918.83	0.07%	33,873.11
SWISS PRIME SITE AG SEC ID: ESB083BH9	98.3087	679.000	52,071.96	66,751.63	0.05%	14,679.67
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,176.5371	103.000	32,756.88	121,183.32	0.10%	88,426.44
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	269.9248	442.000	66,536.00	119,306.75	0.10%	52,770.75
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	227.1622	425.000	49,405.66	96,543.92	0.08%	47,138.26
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	97.2001	830.000	71,213.62	80,676.06	0.07%	9,462.44
GEBERIT AG SEC ID: ESB1WGG94	626.9585	260.000	55,746.66	163,009.22	0.13%	107,262.56
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	57.6956	2,095.000	75,203.54	120,872.22	0.10%	45,668.68
SWISS RE AG SEC ID: ESB545MG7	94.2814	2,387.000	124,531.94	225,049.58	0.18%	100,517.64
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	90.5934	3,407.000	120,916.99	308,651.58	0.25%	187,734.59
IDORSIA LTD SEC ID: ESBF0YK60	28.8704	701.000	5,621.64	20,238.16	0.02%	14,616.52
SIKA AG SEC ID: ESBF2DSG4	273.5449	1,020.000	42,699.35	279,015.78	0.23%	236,316.43
GROUPE BRUXELLES LAMBERT SA SEC ID: ESBHZLGZ7	100.9700	1,301.000	109,194.84	131,361.97	0.11%	22,167.13
ALCON INC SEC ID: ESBJT1GR2	66.5649	3,999.000	160,738.34	266,192.84	0.22%	105,454.50
BANQUE CANTONALE VAUDOISE SEC ID: ESBMFY8R7	108.9428	538.000	51,605.92	58,611.23	0.05%	7,005.31
UBS GROUP AG SEC ID: ESBRJL171	14.1071	21,710.000	213,348.99	306,265.85	0.25%	92,916.86
VIFOR PHARMA AG SEC ID: ESBZ12TW9	157.2487	539.000	65,859.51	84,757.06	0.07%	18,897.55

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY SWISS FRANC		**128,524.000**	**6,531,784.94**	**11,892,295.61**	**9.64%**	**5,360,510.67**
U.S. DOLLAR						
ALTICE USA INC SEC ID: 02156K103	37.8700	1,942.000	32,262.48	73,543.54	0.06%	41,281.06
BEIGENE LTD ADR SEC ID: 07725L102	258.3900	262.000	34,832.90	67,698.18	0.05%	32,865.28
MELCO RESORTS & ENTERTAINMENT ADR SEC ID: 585464100	18.5500	2,458.000	35,102.98	45,595.90	0.04%	10,492.92
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	9.6500	12,281.000	86,646.81	118,511.65	0.10%	31,864.84
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	4.1300	14,100.000	53,293.74	58,233.00	0.05%	4,939.26
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	56.0000	1,800.000	75,562.95	100,800.00	0.08%	25,237.05
JARDINE STRATEGIC HOLDINGS LTD SEC ID: FM6472969	24.8800	2,600.000	52,605.78	64,688.00	0.05%	12,082.22
COCA-COLA EUROPEAN PARTNERS PL SEC ID: G25839104	49.8300	1,337.000	52,299.17	66,622.71	0.05%	14,323.54
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	132.9100	754.000	67,528.09	100,214.14	0.08%	32,686.05
CYBERARK SOFTWARE LTD SEC ID: M2682V108	161.5900	509.000	38,586.78	82,249.31	0.07%	43,662.53
WIX.COM LTD SEC ID: M98068105	249.9600	315.000	50,385.83	78,737.40	0.06%	28,351.57
NXP SEMICONDUCTORS NV SEC ID: N6596X109	159.0100	391.000	30,113.28	62,172.91	0.05%	32,059.63
TOTAL EQUITY U.S. DOLLAR		**38,749.000**	**609,220.79**	**919,066.74**	**0.75%**	**309,845.95**
TOTAL EQUITY		**7,179,121.000**	**69,038,558.35**	**121,861,708.85**	**98.83%**	**52,823,150.50**
TOTAL ASSETS - BASE:		**7,384,237.280**	**70,135,565.19**	**123,307,919.23**	**100.00%**	**53,172,354.04**

BNY MELLON

WELLINGTON EMD MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	11.2600	2,945,642.509	29,556,247.34	33,167,934.65	100.00%	3,611,687.31
TOTAL ASSETS - BASE:		**2,945,642.509**	**29,556,247.34**	**33,167,934.65**	**100.00%**	**3,611,687.31**

BNY MELLON

STEPSTONE MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: REVISED

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.0000	63,267,987.000	44,361,286.95	63,267,987.00	44.90%	18,906,700.05
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1.0000	51,206,101.000	38,810,586.45	51,206,101.00	36.34%	12,395,514.55
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1.0000	26,427,591.000	19,918,020.00	26,427,591.00	18.76%	6,509,571.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		**140,901,679.000**	**103,089,893.40**	**140,901,679.00**	**100.00%**	**37,811,785.60**
TOTAL PRIVATE EQUITY		**140,901,679.000**	**103,089,893.40**	**140,901,679.00**	**100.00%**	**37,811,785.60**
TOTAL ASSETS - BASE:		**140,901,679.000**	**103,089,893.40**	**140,901,679.00**	**100.00%**	**37,811,785.60**

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			34,703.96	34,703.96	0.01%	0.00
INTEREST RECEIVABLE			1,578,645.18	1,578,645.18	0.68%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	6,418,195.930	6,418,195.93	6,418,195.93	2.76%	0.00
SWAP COLLATERAL WITH BARCLAYS SEC ID: 99QAAAPN2	1.0000	-64,791.660	-64,791.66	-64,791.66	-0.03%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**6,353,404.270**	**7,966,753.41**	**7,966,753.41**	**3.42%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**6,353,404.270**	**7,966,753.41**	**7,966,753.41**	**3.42%**	**0.00**
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	119.4540	1,400,000.000	1,559,209.68	1,672,356.00	0.72%	113,146.32
AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20 SEC ID: 00206RMC3	100.1470	891,000.000	760,491.15	892,309.77	0.38%	131,818.62
AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20 SEC ID: 00206RMD1	99.6610	638,000.000	526,305.18	635,837.18	0.27%	109,532.00
AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20 SEC ID: 00206RMG4	104.4940	110,000.000	117,953.03	114,943.40	0.05%	-3,009.63
ABBVIE INC 2.950% 11/21/2026 DD 05/21/20 SEC ID: 00287YBV0	110.5850	2,240,000.000	2,270,004.82	2,477,104.00	1.06%	207,099.18
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	107.7080	920,000.000	953,890.42	990,913.60	0.43%	37,023.18
AIR LEASE CORP 3.625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	107.1690	875,000.000	856,795.08	937,728.75	0.40%	80,933.67
AIRCASTLE LTD 4.125% 05/01/2024 DD 03/20/17 SEC ID: 00928QAQ4	105.7640	1,350,000.000	1,404,517.34	1,427,814.00	0.61%	23,296.66
ALIBABA GROUP HOLDING LTD 3.400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	111.9500	1,700,000.000	1,776,372.84	1,903,150.00	0.82%	126,777.16

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALIBABA GROUP HOLDING LTD 4.200% 12/06/2047 DD 12/06/17 SEC ID: 01609WAV4	125.9020	750,000.000	727,251.86	944,265.00	0.41%	217,013.14
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	124.7470	750,000.000	765,196.86	935,602.50	0.40%	170,405.64
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 SEC ID: 023135BJ4	132.0450	350,000.000	365,052.51	462,157.50	0.20%	97,104.99
AMGEN INC 4.563% 06/15/2048 DD 12/15/16 SEC ID: 031162CD0	132.4490	820,000.000	971,449.67	1,086,081.80	0.47%	114,632.13
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 SEC ID: 031162CF5	136.4040	2,000,000.000	2,575,621.61	2,728,080.00	1.17%	152,458.39
ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 SEC ID: 03523TBF4	172.7660	520,000.000	795,463.47	898,383.20	0.39%	102,919.73
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 SEC ID: 035242AN6	128.5010	500,000.000	568,447.55	642,505.00	0.28%	74,057.45
ANTHEM INC 4.101% 03/01/2028 DD 03/02/18 SEC ID: 036752AG8	118.2180	470,000.000	514,186.31	555,624.60	0.24%	41,438.29
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	142.1460	820,000.000	1,055,203.94	1,165,597.20	0.50%	110,393.26
APPLE INC 3.750% 09/12/2047 DD 09/12/17 SEC ID: 037833DD9	125.3530	500,000.000	497,327.63	626,765.00	0.27%	129,437.37
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	100.0000	1,000,000.000	1,000,000.00	1,000,000.00	0.43%	0.00
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	154.3370	470,000.000	671,254.90	725,383.90	0.31%	54,129.00
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20 SEC ID: 052528AL0	105.5100	400,000.000	400,000.00	422,040.00	0.18%	22,040.00
AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	114.8010	470,000.000	505,548.41	539,564.70	0.23%	34,016.29

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16 SEC ID: 05565QDH8	116.2140	750,000.000	774,633.83	871,605.00	0.37%	96,971.17
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19 SEC ID: 06051GHS1	131.1970	278,000.000	331,253.85	364,727.66	0.16%	33,473.81
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 SEC ID: 06051GJB6	107.1760	2,000,000.000	2,052,800.32	2,143,520.00	0.92%	90,719.68
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	101.3220	1,500,000.000	1,492,418.16	1,519,830.00	0.65%	27,411.84
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 SEC ID: 067901AH1	137.9320	500,000.000	625,602.68	689,660.00	0.30%	64,057.32
BECTON DICKINSON AND CO 3.363% 06/06/2024 DD 06/06/17 SEC ID: 075887BV0	108.7080	820,000.000	854,693.49	891,405.60	0.38%	36,712.11
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	114.7610	400,000.000	419,896.20	459,044.00	0.20%	39,147.80
BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98 SEC ID: 097023AS4	133.9890	600,000.000	816,765.03	803,934.00	0.35%	-12,831.03
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	117.8510	1,170,000.000	1,304,315.75	1,378,856.70	0.59%	74,540.95
BP CAPITAL MARKETS AMERICA INC 3.410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	112.1160	820,000.000	870,762.24	919,351.20	0.40%	48,588.96
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20 SEC ID: 110122CQ9	127.4160	970,000.000	1,090,921.79	1,235,935.20	0.53%	145,013.41
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 SEC ID: 110122CR7	135.2310	450,000.000	479,091.29	608,539.50	0.26%	129,448.21
BROADCOM CORP / BROADCOM CAYMA 3.125% 01/15/2025 DD 10/17/17 SEC ID: 11134LAP4	107.9780	520,000.000	519,911.45	561,485.60	0.24%	41,574.15
BROADCOM INC 4.250% 04/15/2026 DD 04/15/20 SEC ID: 11135FAZ4	114.5240	175,000.000	173,175.42	200,417.00	0.09%	27,241.58

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15 SEC ID: 12189LAW1	130.6090	470,000.000	552,854.23	613,862.30	0.26%	61,008.07
CIGNA CORP 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	112.9130	820,000.000	861,483.64	925,886.60	0.40%	64,402.96
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13 SEC ID: 125581GR3	109.2500	100,000.000	108,597.82	109,250.00	0.05%	652.18
CIT GROUP INC 5.250% 03/07/2025 DD 03/09/18 SEC ID: 125581GW2	113.5000	2,350,000.000	2,544,499.97	2,667,250.00	1.15%	122,750.03
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	118.9960	463,000.000	508,428.41	550,951.48	0.24%	42,523.07
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	115.2400	1,870,000.000	2,019,188.27	2,154,988.00	0.93%	135,799.73
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	106.0000	500,000.000	513,271.31	530,000.00	0.23%	16,728.69
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	116.1450	400,000.000	412,218.78	464,580.00	0.20%	52,361.22
CHARTER COMMUNICATIONS OPERATI 3.750% 02/15/2028 DD 07/06/17 SEC ID: 161175BJ2	112.1230	600,000.000	564,337.75	672,738.00	0.29%	108,400.25
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	121.5860	470,000.000	533,518.32	571,454.20	0.25%	37,935.88
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16 SEC ID: 172967KR1	133.6020	1,170,000.000	1,430,620.32	1,563,143.40	0.67%	132,523.08
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 SEC ID: 172967LP4	113.3710	1,000,000.000	1,007,799.92	1,133,710.00	0.49%	125,910.08
CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17 SEC ID: 172967LS8	113.0560	810,000.000	810,000.00	915,753.60	0.39%	105,753.60

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	117.6010	2,050,000.000	2,132,632.47	2,410,820.50	1.04%	278,188.03
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17 SEC ID: 20030NCE9	126.2390	500,000.000	522,031.84	631,195.00	0.27%	109,163.16
CONSUMERS ENERGY CO 3.250% 08/15/2046 DD 08/10/16 SEC ID: 210518CZ7	113.9930	2,000,000.000	2,193,869.73	2,279,860.00	0.98%	85,990.27
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13 SEC ID: 22546DAA4	112.4780	1,210,000.000	1,311,140.18	1,360,983.80	0.58%	49,843.62
CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	115.7120	1,210,000.000	1,325,450.17	1,400,115.20	0.60%	74,665.03
CROWN CASTLE INTERNATIONAL COR 5.200% 02/15/2049 DD 02/11/19 SEC ID: 22822VAM3	136.1780	800,000.000	1,081,680.76	1,089,424.00	0.47%	7,743.24
DR HORTON INC 2.500% 10/15/2024 DD 10/10/19 SEC ID: 23331ABM0	106.7410	820,000.000	831,352.77	875,276.20	0.38%	43,923.43
DAIMLER FINANCE NORTH AME 144A 2.850% 01/06/2022 DD 01/06/17 SEC ID: 233851CS1	102.3870	200,000.000	199,953.49	204,774.00	0.09%	4,820.51
DAVITA 8/19 DELAYED DRAW TLA SEC ID: 23918VAW4	98.8130	2,406,250.000	2,401,442.86	2,377,687.81	1.02%	-23,755.05
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	116.0430	700,000.000	763,952.41	812,301.00	0.35%	48,348.59
DELL INTERNATIONAL LLC / 144A 4.000% 07/15/2024 DD 03/20/19 SEC ID: 24703DAY7	110.2630	1,300,000.000	1,350,798.93	1,433,419.00	0.62%	82,620.07
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19 SEC ID: 247361ZU5	98.6630	2,290,000.000	2,279,282.49	2,259,382.70	0.97%	-19,899.79
DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16 SEC ID: 25272KAK9	121.9950	400,000.000	417,279.06	487,980.00	0.21%	70,700.94
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	116.7330	470,000.000	511,265.99	548,645.10	0.24%	37,379.11
DOMINION ENERGY INC 4.600% 03/15/2049 DD 03/13/19 SEC ID: 25746UCZ0	134.1570	900,000.000	1,000,500.37	1,207,413.00	0.52%	206,912.63

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19 SEC ID: 260543CR2	143.8170	250,000.000	281,489.13	359,542.50	0.15%	78,053.37
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	108.9600	800,000.000	776,279.48	871,680.00	0.37%	95,400.52
DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19 SEC ID: 26441CBF1	126.6370	600,000.000	610,119.41	759,822.00	0.33%	149,702.59
DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07 SEC ID: 26442CAA2	148.0780	300,000.000	381,956.99	444,234.00	0.19%	62,277.01
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	120.4200	470,000.000	526,125.14	565,974.00	0.24%	39,848.86
ENERGY TRANSFER OPERATING LP 4.050% 03/15/2025 DD 03/12/15 SEC ID: 29273RBD0	109.7000	460,000.000	477,270.71	504,620.00	0.22%	27,349.29
ENERGY TRANSFER OPERATING LP 4.950% 06/15/2028 DD 06/08/18 SEC ID: 29278NAF0	115.2610	640,000.000	690,658.70	737,670.40	0.32%	47,011.70
ENERGY TRANSFER OPERATING LP 5.250% 04/15/2029 DD 01/15/19 SEC ID: 29278NAG8	116.7560	800,000.000	878,189.63	934,048.00	0.40%	55,858.37
ENERGY TRANSFER OPERATING LP 5.500% 06/01/2027 DD 12/01/18 SEC ID: 29278NAN3	117.7000	1,230,000.000	1,352,491.35	1,447,710.00	0.62%	95,218.65
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 SEC ID: 29379VBA0	124.0550	450,000.000	471,613.09	558,247.50	0.24%	86,634.41
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17 SEC ID: 29444UAR7	108.9990	2,800,000.000	2,960,067.09	3,051,972.00	1.31%	91,904.91
FEDEX CORP 3.300% 03/15/2027 DD 01/06/17 SEC ID: 31428XBM7	112.0400	415,000.000	417,463.76	464,966.00	0.20%	47,502.24
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	114.1860	470,000.000	502,253.53	536,674.20	0.23%	34,420.67
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	121.3300	600,000.000	661,876.77	727,980.00	0.31%	66,103.23

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20 SEC ID: 35805BAB4	101.6350	600,000.000	598,239.21	609,810.00	0.26%	11,570.79
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20 SEC ID: 37045VAW0	111.9740	3,000,000.000	3,083,025.06	3,359,220.00	1.44%	276,194.94
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/14/2022 DD 01/17/17 SEC ID: 37045XBR6	100.8170	500,000.000	502,074.48	504,085.00	0.22%	2,010.52
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17 SEC ID: 37045XBW5	108.9210	820,000.000	855,084.73	893,152.20	0.38%	38,067.47
GENERAL MOTORS FINANCIAL CO IN VAR RT 04/09/2021 DD 04/10/18 SEC ID: 37045XCH7	100.0610	250,000.000	249,938.99	250,152.50	0.11%	213.51
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	129.1740	820,000.000	1,004,874.34	1,059,226.80	0.46%	54,352.46
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 SEC ID: 38141GFD1	153.0160	1,250,000.000	1,616,820.99	1,912,700.00	0.82%	295,879.01
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17 SEC ID: 38141GWM2	103.8640	750,000.000	750,248.94	778,980.00	0.33%	28,731.06
GOLDMAN SACHS GROUP INC/THE VAR RT 05/15/2026 DD 05/17/18 SEC ID: 38141GXD1	101.9570	910,000.000	918,289.65	927,808.70	0.40%	9,519.05
HCA INC 5.000% 03/15/2024 DD 03/17/14 SEC ID: 404119BN8	112.4970	510,000.000	532,223.60	573,734.70	0.25%	41,511.10
HCA INC 5.250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	116.7680	1,620,000.000	1,776,974.47	1,891,641.60	0.81%	114,667.13
HCA INC 4.500% 02/15/2027 DD 08/15/16 SEC ID: 404119BU2	116.3200	800,000.000	812,071.97	930,560.00	0.40%	118,488.03
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	115.2160	1,400,000.000	1,526,226.04	1,613,024.00	0.69%	86,797.96
WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15 SEC ID: 42217KBF2	113.2590	700,000.000	753,828.71	792,813.00	0.34%	38,984.29
HILTON HOTELS 6/19 COV-LITE SEC ID: 43289DAH6	98.7190	1,500,000.000	1,509,375.00	1,480,785.00	0.64%	-28,590.00

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	105.6590	500,000.000	499,486.06	528,295.00	0.23%	28,808.94
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17 SEC ID: 44891AAR8	104.1120	500,000.000	499,991.63	520,560.00	0.22%	20,568.37
INTEL CORP 4.100% 05/11/2047 DD 05/11/17 SEC ID: 458140AY6	127.3690	1,000,000.000	994,580.76	1,273,690.00	0.55%	279,109.24
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20 SEC ID: 45866FAL8	105.9887	250,000.000	246,286.70	264,971.71	0.11%	18,685.01
INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19 SEC ID: 459200KC4	131.3130	400,000.000	408,977.22	525,252.00	0.23%	116,274.78
IPALCO ENTERPRISES INC 3.700% 09/01/2024 DD 08/22/17 SEC ID: 462613AM2	108.9970	820,000.000	851,580.39	893,775.40	0.38%	42,195.01
JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15 SEC ID: 46625HLL2	141.6720	420,000.000	476,734.66	595,022.40	0.26%	118,287.74
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	121.7820	750,000.000	750,000.00	913,365.00	0.39%	163,365.00
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18 SEC ID: 46647PAN6	126.0680	220,000.000	220,000.00	277,349.60	0.12%	57,349.60
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	122.2640	400,000.000	399,127.56	489,056.00	0.21%	89,928.44
KINDER MORGAN INC 4.300% 06/01/2025 DD 11/26/14 SEC ID: 49456BAF8	114.1000	1,320,000.000	1,412,274.50	1,506,120.00	0.65%	93,845.50
KROGER CO/THE 2.650% 10/15/2026 DD 10/03/16 SEC ID: 501044DE8	109.2300	400,000.000	381,650.03	436,920.00	0.19%	55,269.97
LFS 2019A LLC A A 144A 5.250% 05/15/2031 DD 05/30/19 SEC ID: 50201NAA9	100.0000	1,244,761.760	1,244,761.76	1,244,761.76	0.53%	0.00
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17 SEC ID: 526057BZ6	110.5000	1,620,000.000	1,702,103.54	1,790,100.00	0.77%	87,996.46

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17 SEC ID: 539439AQ2	112.9240	1,210,000.000	1,280,037.05	1,366,380.40	0.59%	86,343.35
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12 SEC ID: 539830BB4	129.9470	820,000.000	973,289.54	1,065,565.40	0.46%	92,275.86
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	116.6970	610,000.000	661,732.23	711,851.70	0.31%	50,119.47
LOWE'S COS INC 4.550% 04/05/2049 DD 04/05/19 SEC ID: 548661DS3	134.6490	750,000.000	756,141.03	1,009,867.50	0.43%	253,726.47
LYONDELLBASELL INDUSTRIES NV 5.750% 04/15/2024 DD 04/09/12 SEC ID: 552081AK7	115.0430	470,000.000	523,523.21	540,702.10	0.23%	17,178.89
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18 SEC ID: 56585ABC5	119.1980	750,000.000	803,266.95	893,985.00	0.38%	90,718.05
MARRIOTT INTERNATIONAL INC/MD 3.125% 06/15/2026 DD 06/10/16 SEC ID: 571903AS2	106.6960	470,000.000	488,648.76	501,471.20	0.22%	12,822.44
MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13 SEC ID: 58013MER1	115.1320	470,000.000	495,254.91	541,120.40	0.23%	45,865.49
MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17 SEC ID: 58013MFC3	129.9340	500,000.000	497,710.84	649,670.00	0.28%	151,959.16
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	148.0080	617,000.000	828,655.58	913,209.36	0.39%	84,553.78
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19 SEC ID: 606822BM5	112.6870	1,400,000.000	1,473,190.61	1,577,618.00	0.68%	104,427.39
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17 SEC ID: 60687YAK5	113.6060	400,000.000	400,000.00	454,424.00	0.20%	54,424.00
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	114.1700	1,100,000.000	1,103,990.29	1,255,870.00	0.54%	151,879.71
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17 SEC ID: 61746BEG7	136.1340	500,000.000	526,696.05	680,670.00	0.29%	153,973.95

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MOUNTAIN VIEW CLO X 2A B1 144A VAR RT 01/15/2033 DD 01/24/20 SEC ID: 62432PAL6	100.0000	1,825,000.000	1,825,000.00	1,825,000.00	0.78%	0.00
NXP BV / NXP FUNDING LLC 144A 4.875% 03/01/2024 DD 12/06/18 SEC ID: 62947QAZ1	112.7920	470,000.000	509,100.87	530,122.40	0.23%	21,021.53
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 SEC ID: 651639AX4	109.1590	470,000.000	481,106.04	513,047.30	0.22%	31,941.26
NEXTERA ENERGY CAPITAL HOLDING 3.550% 05/01/2027 DD 04/28/17 SEC ID: 65339KAT7	113.8600	470,000.000	502,733.49	535,142.00	0.23%	32,408.51
NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15 SEC ID: 655844BQ0	129.3640	450,000.000	469,150.44	582,138.00	0.25%	112,987.56
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	108.3340	470,000.000	476,071.93	509,169.80	0.22%	33,097.87
NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15 SEC ID: 666807BJ0	121.9260	750,000.000	734,813.03	914,445.00	0.39%	179,631.97
OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19 SEC ID: 677415CR0	126.1190	820,000.000	954,709.91	1,034,175.80	0.44%	79,465.89
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17 SEC ID: 68389XBN4	114.1090	820,000.000	878,791.63	935,693.80	0.40%	56,902.17
PACCAR FINANCIAL CORP 2.150% 08/15/2024 DD 08/15/19 SEC ID: 69371RQ25	105.8200	820,000.000	828,729.89	867,724.00	0.37%	38,994.11
PFIZER INC 4.300% 06/15/2043 DD 06/03/13 SEC ID: 717081DE0	131.2640	1,030,000.000	1,115,601.32	1,352,019.20	0.58%	236,417.88
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17 SEC ID: 744320AY8	120.3550	253,000.000	259,528.20	304,498.15	0.13%	44,969.95
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20 SEC ID: 75886FAF4	96.9890	750,000.000	722,760.15	727,417.50	0.31%	4,657.35
NATWEST GROUP PLC 3.875% 09/12/2023 DD 09/12/16 SEC ID: 780097BD2	108.5040	470,000.000	489,610.38	509,968.80	0.22%	20,358.42

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FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 SEC ID: 822582BQ4	125.9420	1,050,000.000	1,062,191.12	1,322,391.00	0.57%	260,199.88
SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16 SEC ID: 842587CX3	125.7900	820,000.000	943,019.96	1,031,478.00	0.44%	88,458.04
STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18 SEC ID: 855244AS8	130.5520	1,000,000.000	1,132,269.15	1,305,520.00	0.56%	173,250.85
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20 SEC ID: 855244BA6	114.9760	1,000,000.000	1,017,905.94	1,149,760.00	0.49%	131,854.06
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	110.8520	1,400,000.000	1,455,786.35	1,551,928.00	0.67%	96,141.65
SUNOCO LOGISTICS PARTNERS OPER 4.000% 10/01/2027 DD 09/21/17 SEC ID: 86765BAU3	109.8110	1,320,000.000	1,315,145.25	1,449,505.20	0.62%	134,359.95
SYNCHRONY FINANCIAL 3.750% 08/15/2021 DD 08/11/14 SEC ID: 87165BAC7	101.4310	580,000.000	580,591.14	588,299.80	0.25%	7,708.66
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	112.4970	2,280,000.000	2,421,156.16	2,564,931.60	1.10%	143,775.44
SYSCO CORP 3.300% 02/15/2050 DD 02/13/20 SEC ID: 871829BJ5	104.5670	1,000,000.000	1,002,023.02	1,045,670.00	0.45%	43,646.98
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	131.4050	3,500,000.000	4,216,756.76	4,599,175.00	1.98%	382,418.24
SYSCO CORP 5.650% 04/01/2025 DD 04/02/20 SEC ID: 871829BP1	118.9000	500,000.000	561,493.79	594,500.00	0.26%	33,006.21
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	131.0810	470,000.000	585,040.96	616,080.70	0.26%	31,039.74
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	117.0290	470,000.000	502,004.78	550,036.30	0.24%	48,031.52
US TREAS-CPI INFLAT 3.375% 04/15/2032 DD 10/15/01 SEC ID: 912810FQ6	152.3190	2,141,758.275	2,873,943.73	3,262,304.79	1.40%	388,361.06

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FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	154.8370	3,305,723.981	4,088,431.88	5,118,483.84	2.20%	1,030,051.96
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	127.2400	5,911,504.200	5,868,137.03	7,521,797.94	3.23%	1,653,660.91
US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	124.6080	6,370,537.500	6,133,473.30	7,938,199.37	3.41%	1,804,726.07
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	128.9080	6,440,980.963	6,955,807.37	8,302,939.74	3.57%	1,347,132.37
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	136.3220	5,670,478.800	6,114,748.85	7,730,110.11	3.32%	1,615,361.26
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	134.3880	4,289,910.360	4,506,426.93	5,765,124.73	2.48%	1,258,697.80
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	139.1500	3,923,761.560	3,875,380.68	5,459,914.21	2.35%	1,584,533.53
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	140.7450	2,405,840.250	2,619,672.38	3,386,099.86	1.46%	766,427.48
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	119.1260	2,926,953.545	3,311,199.24	3,486,762.68	1.50%	175,563.44
RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 SEC ID: 913017BT5	130.4010	718,000.000	792,094.85	936,279.18	0.40%	144,184.33
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	119.2160	470,000.000	533,927.10	560,315.20	0.24%	26,388.10
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17 SEC ID: 91324PCZ3	132.8320	600,000.000	628,059.80	796,992.00	0.34%	168,932.20
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 SEC ID: 91324PDF6	124.1610	1,095,000.000	1,168,758.21	1,359,562.95	0.58%	190,804.74
VALERO ENERGY CORP 4.000% 04/01/2029 DD 03/25/19 SEC ID: 91913YAW0	112.5010	820,000.000	881,725.47	922,508.20	0.40%	40,782.73

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VENTAS REALTY LP 3.500% 02/01/2025 DD 01/14/15 SEC ID: 92277GAE7	110.1300	700,000.000	734,133.78	770,910.00	0.33%	36,776.22
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15 SEC ID: 92343VCX0	130.4080	610,000.000	754,771.90	795,488.80	0.34%	40,716.90
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15 SEC ID: 92343VCZ5	134.3770	450,000.000	470,209.67	604,696.50	0.26%	134,486.83
VISA INC 4.300% 12/14/2045 DD 12/14/15 SEC ID: 92826CAF9	136.9740	500,000.000	502,381.26	684,870.00	0.29%	182,488.74
VISA INC 3.650% 09/15/2047 DD 09/11/17 SEC ID: 92826CAJ1	125.3310	500,000.000	502,351.64	626,655.00	0.27%	124,303.36
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19 SEC ID: 92840VAD4	108.2930	2,240,000.000	2,262,255.95	2,425,763.20	1.04%	163,507.25
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18 SEC ID: 92857WBJ8	114.3500	820,000.000	885,398.41	937,670.00	0.40%	52,271.59
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16 SEC ID: 931427AQ1	110.6000	600,000.000	600,007.32	663,600.00	0.29%	63,592.68
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 SEC ID: 94974BGL8	117.1780	750,000.000	763,399.59	878,835.00	0.38%	115,435.41
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	115.0080	1,210,000.000	1,307,658.55	1,391,596.80	0.60%	83,938.25
ZAIS CLO 14 LTD 14A B 144A VAR RT 04/15/2032 DD 03/26/20 SEC ID: 98888BAC0	100.0000	1,250,000.000	1,250,000.00	1,250,000.00	0.54%	0.00
IRS R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2J3	0.0000	-1,830,000.000	0.00	0.00	0.00%	0.00
IRS_R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2K0	0.0011	1,830,000.000	59,109.00	20.13	0.00%	-59,088.87
IRS R US0003M P 6.75% 2034 JAN 29 SEC ID: 99QACLUT7	0.0000	-3,750,000.000	0.00	0.00	0.00%	0.00

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IRS_R US0003M P 6.75% 2034 JAN 27 SEC ID: 99QACLUX8	0.0023	3,750,000.000	99,375.00	86.25	0.00%	-99,288.75
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**186,781,461.194**	**199,596,011.39**	**224,737,265.31**	**96.58%**	**25,141,253.92**
TOTAL FIXED INCOME SECURITIES		**186,781,461.194**	**199,596,011.39**	**224,737,265.31**	**96.58%**	**25,141,253.92**
TOTAL ASSETS - BASE:		**193,134,865.464**	**207,562,764.80**	**232,704,018.72**	**100.00%**	**25,141,253.92**

BNY MELLON

MARATHON EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: REVISED

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
MARATHON EAFE SEC ID: 99VVA3995	2,036.2951	26,232.572	36,935,053.20	53,417,257.61	100.00%	16,482,204.41
	TOTAL ASSETS - BASE:	**26,232.572**	**36,935,053.20**	**53,417,257.61**	**100.00%**	**16,482,204.41**

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
FFX CONTRACTS RECEIVABLE			294,635.14	299,681.44	0.52%	5,046.30
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-2,125,740.87	-2,208,051.93	-3.83%	-82,311.06
NON-BASE CURRENCY			1,215.07	1,223.55	0.00%	8.48
INTEREST RECEIVABLE			20,296.52	20,932.32	0.04%	635.80
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**-1,809,594.14**	**-1,886,214.62**	**-3.28%**	**-76,620.48**
U.S. DOLLAR						
FFX CONTRACTS RECEIVABLE			2,125,740.87	2,125,740.87	3.69%	0.00
INTEREST RECEIVABLE			797,553.00	797,553.00	1.39%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-294,635.14	-294,635.14	-0.51%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-407,008.04	-407,008.04	-0.71%	0.00
CASH			2,715.73	2,715.73	0.00%	0.00
RECEIVABLE FOR INVESTMENTS SOLD			113,640.43	113,640.43	0.20%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	1,242,911.890	1,242,911.89	1,242,911.89	2.16%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,242,911.890**	**3,580,918.74**	**3,580,918.74**	**6.22%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**1,242,911.890**	**1,771,324.60**	**1,694,704.12**	**2.94%**	**-76,620.48**
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
CATALENT PHARMA SOLUTIONS 144A 2.375% 03/01/2028 DD 03/02/20 SEC ID: 14879EAG3	122.9080	100,000.000	108,035.00	122,908.04	0.21%	14,873.04
ALTICE FINCO SA REGS 4.750% 01/15/2028 SEC ID: ELBF2DYR8	118.1937	100,000.000	114,542.67	118,193.71	0.21%	3,651.04
ALTICE FINANCING SA 144A 2.250% 01/15/2025 SEC ID: ELBJLVWS9	117.9502	282,000.000	313,569.90	332,619.62	0.58%	19,049.72
VIVION INVESTMENTS SARL REGS 3.000% 08/08/2024 SEC ID: ELBKLVKS9	112.6890	300,000.000	325,434.85	338,066.87	0.59%	12,632.02

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALTICE FRANCE HOLDING SA REGS 4.000% 02/15/2028 SEC ID: ELBM636G6	116.2373	313,000.000	345,724.15	363,822.59	0.63%	18,098.44
STANDARD INDUSTRIES INC/N 144A 2.250% 11/21/2026 SEC ID: NABL4PZ32	123.4176	381,000.000	419,157.15	470,221.08	0.82%	51,063.93
SILGAN HOLDINGS INC 2.250% 06/01/2028 SEC ID: NABMWVTW9	124.1830	100,000.000	107,925.00	124,182.98	0.22%	16,257.98
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**1,576,000.000**	**1,734,388.72**	**1,870,014.89**	**3.25%**	**135,626.17**
U.S. DOLLAR						
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20 SEC ID: 00119LAA9	101.1250	94,000.000	95,040.44	95,057.50	0.17%	17.06
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20 SEC ID: 00165CAN4	71.0000	109,000.000	107,063.80	77,390.00	0.13%	-29,673.80
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	104.7570	38,000.000	38,490.15	39,807.66	0.07%	1,317.51
AMN HEALTHCARE INC 144A 4.000% 04/15/2029 DD 10/20/20 SEC ID: 00175PAC7	102.2500	87,000.000	87,094.32	88,957.50	0.15%	1,863.18
ACADEMY LTD 144A 6.000% 11/15/2027 DD 11/06/20 SEC ID: 00401YAA8	104.7500	82,000.000	83,439.55	85,895.00	0.15%	2,455.45
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20 SEC ID: 00404AAN9	107.4050	83,000.000	83,000.00	89,146.15	0.15%	6,146.15
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20 SEC ID: 00404AAP4	106.7500	72,000.000	72,036.72	76,860.00	0.13%	4,823.28
ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20 SEC ID: 00653VAA9	107.3750	55,000.000	55,000.00	59,056.25	0.10%	4,056.25
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21 SEC ID: 00653VAC5	102.7500	54,000.000	54,000.00	55,485.00	0.10%	1,485.00
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01 SEC ID: 012873AK1	118.7340	61,000.000	66,801.42	72,427.74	0.13%	5,626.32

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	108.8190	158,000.000	158,000.00	171,934.02	0.30%	13,934.02
ALBERTSONS COS INC / SAFE 144A 3.500% 03/15/2029 DD 08/31/20 SEC ID: 013092AG6	101.1870	36,000.000	35,641.03	36,427.32	0.06%	786.29
ALIXPARTNERS 4/17 COV-LITE TLB SEC ID: 01642PAW6	98.7660	216,669.440	215,659.68	213,995.74	0.37%	-1,663.94
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	107.5000	40,000.000	40,875.61	43,000.00	0.07%	2,124.39
ALLEGHENY TECHNOLOGIES INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	105.2500	70,000.000	70,000.00	73,675.00	0.13%	3,675.00
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19 SEC ID: 018581AK4	101.0000	175,000.000	175,000.00	176,750.00	0.31%	1,750.00
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	107.0000	271,000.000	272,959.98	289,970.00	0.50%	17,010.02
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	106.6300	178,000.000	181,691.58	189,801.40	0.33%	8,109.82
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	109.0000	71,000.000	74,718.78	77,390.00	0.13%	2,671.22
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18 SEC ID: 02156LAA9	110.2510	200,000.000	209,284.46	220,502.00	0.38%	11,217.54
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16 SEC ID: 030981AK0	110.7500	10,000.000	10,029.90	11,075.00	0.02%	1,045.10
AMWINS GROUP INC 144A 7.750% 07/01/2026 DD 07/06/18 SEC ID: 031921AA7	107.3900	67,000.000	65,916.81	71,951.30	0.12%	6,034.49
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	98.2500	150,000.000	142,049.23	147,375.00	0.26%	5,325.77
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	103.2580	74,000.000	74,000.00	76,410.92	0.13%	2,410.92

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
APACHE CORP 4.375% 10/15/2028 DD 08/23/18 SEC ID: 037411BE4	104.0980	40,000.000	33,023.71	41,639.20	0.07%	8,615.49
APACHE CORP 4.250% 01/15/2030 DD 06/19/19 SEC ID: 037411BF1	105.0000	94,000.000	75,294.88	98,700.00	0.17%	23,405.12
APACHE CORP 4.625% 11/15/2025 DD 08/17/20 SEC ID: 037411BH7	105.7020	50,000.000	50,000.00	52,851.00	0.09%	2,851.00
APACHE CORP 4.875% 11/15/2027 DD 08/17/20 SEC ID: 037411BJ3	106.0000	60,000.000	60,000.00	63,600.00	0.11%	3,600.00
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	101.2700	108,000.000	108,000.00	109,371.60	0.19%	1,371.60
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	103.2700	76,000.000	76,000.00	78,485.20	0.14%	2,485.20
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19 SEC ID: 03959KAC4	104.0960	131,000.000	131,997.01	136,365.76	0.24%	4,368.75
ARCONIC CORP 144A 6.125% 02/15/2028 DD 02/07/20 SEC ID: 03966VAA5	107.8130	220,000.000	226,616.58	237,188.60	0.41%	10,572.02
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19 SEC ID: 03969AAP5	104.9810	250,000.000	257,500.00	262,452.50	0.46%	4,952.50
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	104.2500	26,000.000	26,144.92	27,105.00	0.05%	960.08
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	107.2500	34,000.000	34,324.06	36,465.00	0.06%	2,140.94
ASCENT RESOURCES UTICA HO 144A 7.000% 11/01/2026 DD 10/11/18 SEC ID: 04364VAG8	94.7500	113,000.000	112,334.48	107,067.50	0.19%	-5,266.98
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	104.3750	38,000.000	38,000.00	39,662.50	0.07%	1,662.50
ASURION 7/17 2ND LIEN TLB2 SEC ID: 04649VAU4	100.6250	399,242.420	398,595.26	401,737.69	0.70%	3,142.43
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15 SEC ID: 053773BA4	100.5000	60,000.000	55,459.33	60,300.00	0.10%	4,840.67

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVIS BUDGET CAR RENTAL LL 144A 6.375% 04/01/2024 DD 03/29/16 SEC ID: 053773BB2	102.0000	20,000.000	19,307.98	20,400.00	0.04%	1,092.02
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/03/19 SEC ID: 053773BC0	101.5000	48,000.000	43,458.95	48,720.00	0.08%	5,261.05
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/15/20 SEC ID: 053773BE6	102.1250	55,000.000	50,803.98	56,168.75	0.10%	5,364.77
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18 SEC ID: 05605HAA8	103.8750	170,000.000	171,006.18	176,587.50	0.31%	5,581.32
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	104.1250	80,000.000	80,000.00	83,300.00	0.14%	3,300.00
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19 SEC ID: 071734AJ6	105.0000	90,000.000	91,720.96	94,500.00	0.16%	2,779.04
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20 SEC ID: 071734AK3	108.6250	128,000.000	128,000.00	139,040.00	0.24%	11,040.00
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20 SEC ID: 071734AL1	104.4720	74,000.000	74,000.00	77,309.28	0.13%	3,309.28
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20 SEC ID: 071734AM9	102.8200	130,000.000	130,000.00	133,666.00	0.23%	3,666.00
BELLRING BRANDS/POST HOLDINGS SEC ID: 07982EAB2	100.3000	81,797.140	83,123.52	82,042.53	0.14%	-1,080.99
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	102.3750	64,000.000	64,000.00	65,520.00	0.11%	1,520.00
BOISE CASCADE CO 144A 4.875% 07/01/2030 DD 07/27/20 SEC ID: 09739DAD2	108.2500	59,000.000	59,000.00	63,867.50	0.11%	4,867.50
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13 SEC ID: 097751BF7	97.7500	121,000.000	103,789.71	118,277.50	0.21%	14,487.79
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14 SEC ID: 097751BJ9	98.1650	115,000.000	94,366.33	112,889.75	0.20%	18,523.42
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	91.9440	76,000.000	75,531.03	69,877.44	0.12%	-5,653.59

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	103.0000	114,000.000	114,000.00	117,420.00	0.20%	3,420.00
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19 SEC ID: 11283YAB6	106.3750	32,000.000	31,547.48	34,040.00	0.06%	2,492.52
BROOKFIELD RESIDENTIAL PR 144A 4.875% 02/15/2030 DD 02/26/20 SEC ID: 11283YAD2	103.3750	59,000.000	57,311.89	60,991.25	0.11%	3,679.36
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19 SEC ID: 11284DAA3	98.5000	123,000.000	123,000.00	121,155.00	0.21%	-1,845.00
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20 SEC ID: 118230AT8	101.2500	88,000.000	88,000.00	89,100.00	0.15%	1,100.00
BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20 SEC ID: 118230AU5	103.0000	77,000.000	77,000.00	79,310.00	0.14%	2,310.00
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19 SEC ID: 12008RAM9	108.4710	269,000.000	281,057.69	291,786.99	0.51%	10,729.30
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	108.3120	42,000.000	42,445.35	45,491.04	0.08%	3,045.69
BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20 SEC ID: 121579AH9	106.2500	88,000.000	88,589.39	93,500.00	0.16%	4,910.61
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	106.1190	210,000.000	210,372.74	222,849.90	0.39%	12,477.16
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	105.7500	60,000.000	60,000.00	63,450.00	0.11%	3,450.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	109.6250	95,000.000	96,669.03	104,143.75	0.18%	7,474.72
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19 SEC ID: 1248EPCD3	107.9000	441,000.000	448,316.15	475,839.00	0.83%	27,522.85
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	106.1250	217,000.000	218,223.61	230,291.25	0.40%	12,067.64

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CCO HOLDINGS LLC / CCO HO 144A 4.500% 05/01/2032 DD 03/18/20 SEC ID: 1248EPCJ0	106.7720	65,000.000	65,000.00	69,401.80	0.12%	4,401.80
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	105.3860	145,000.000	145,000.00	152,809.70	0.27%	7,809.70
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17 SEC ID: 12508EAF8	105.5000	115,000.000	117,535.85	121,325.00	0.21%	3,789.15
CDK GLOBAL INC 144A 5.250% 05/15/2029 DD 05/15/19 SEC ID: 12508EAJ0	110.7920	83,000.000	83,000.00	91,957.36	0.16%	8,957.36
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20 SEC ID: 12543DBG4	107.5250	74,000.000	74,000.00	79,568.50	0.14%	5,568.50
CHS/COMMUNITY HEALTH SYST 144A 6.000% 01/15/2029 DD 12/28/20 SEC ID: 12543DBH2	108.0260	67,000.000	67,877.79	72,377.42	0.13%	4,499.63
CIT GROUP INC 6.125% 03/09/2028 DD 03/09/18 SEC ID: 125581GX0	121.7500	305,000.000	311,291.21	371,337.50	0.64%	60,046.29
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20 SEC ID: 12597YAA7	104.0000	26,000.000	26,000.00	27,040.00	0.05%	1,040.00
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11 SEC ID: 126307AF4	104.5000	100,000.000	100,370.28	104,500.00	0.18%	4,129.72
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14 SEC ID: 126307AH0	108.2400	220,000.000	221,942.24	238,128.00	0.41%	16,185.76
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19 SEC ID: 126307BA4	109.6250	274,000.000	285,153.65	300,372.50	0.52%	15,218.85
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17 SEC ID: 12652AAA1	101.0590	322,000.000	322,039.39	325,409.98	0.57%	3,370.59
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20 SEC ID: 12653CAJ7	102.4490	71,000.000	71,254.49	72,738.79	0.13%	1,484.30
AMERICAN BATH 11/20 COV-LITE T SEC ID: 12658HAC6	100.1250	17,000.000	16,830.00	17,021.25	0.03%	191.25

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN BATH 11/20 COV-LITE T SEC ID: 12658HAD4	100.1250	6,000.000	5,940.00	6,007.50	0.01%	67.50
CVR ENERGY INC 144A 5.750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	94.7500	226,000.000	224,273.86	214,135.00	0.37%	-10,138.86
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	103.4500	41,000.000	41,000.00	42,414.50	0.07%	1,414.50
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	104.0000	75,000.000	75,000.00	78,000.00	0.14%	3,000.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	105.1970	125,000.000	125,000.00	131,496.25	0.23%	6,496.25
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	102.8280	55,000.000	55,000.00	56,555.40	0.10%	1,555.40
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	104.5000	75,000.000	75,000.00	78,375.00	0.14%	3,375.00
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	103.1250	116,000.000	116,191.47	119,625.00	0.21%	3,433.53
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20 SEC ID: 143658BC5	115.6720	46,000.000	45,642.18	53,209.12	0.09%	7,566.94
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20 SEC ID: 143658BL5	108.9490	45,000.000	45,000.00	49,027.05	0.09%	4,027.05
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	106.1470	86,000.000	87,673.48	91,286.42	0.16%	3,612.94
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	106.0000	164,000.000	162,780.71	173,840.00	0.30%	11,059.29
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	111.0210	287,000.000	287,000.00	318,630.27	0.55%	31,630.27
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	105.2090	128,000.000	128,000.00	134,667.52	0.23%	6,667.52

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	105.9900	237,000.000	237,203.29	251,196.30	0.44%	13,993.01
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10 SEC ID: 15135UAF6	132.2090	91,000.000	74,990.59	120,310.19	0.21%	45,319.60
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17 SEC ID: 15135UAR0	117.3910	44,000.000	34,501.46	51,652.04	0.09%	17,150.58
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	69.7500	280,000.000	283,721.06	195,300.00	0.34%	-88,421.06
CENTRAL GARDEN & PET CO 5.125% 02/01/2028 DD 12/14/17 SEC ID: 153527AM8	106.3440	45,000.000	42,478.81	47,854.80	0.08%	5,375.99
CENTRAL GARDEN & PET CO 4.125% 10/15/2030 DD 10/16/20 SEC ID: 153527AN6	104.2500	26,000.000	26,000.00	27,105.00	0.05%	1,105.00
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15 SEC ID: 156700AZ9	107.8750	175,000.000	175,000.00	188,781.25	0.33%	13,781.25
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16 SEC ID: 156700BA3	113.2500	18,000.000	18,362.90	20,385.00	0.04%	2,022.10
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19 SEC ID: 15723RAA2	103.6270	72,000.000	72,000.00	74,611.44	0.13%	2,611.44
CHARLES RIVER LABORATORIE 144A 5.500% 04/01/2026 DD 04/03/18 SEC ID: 159864AC1	104.7400	135,000.000	136,709.12	141,399.00	0.25%	4,689.88
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	105.7780	273,000.000	275,754.28	288,773.94	0.50%	13,019.66
CHENIERE ENERGY INC 144A 4.625% 10/15/2028 DD 09/22/20 SEC ID: 16411RAJ8	105.0000	94,000.000	94,000.00	98,700.00	0.17%	4,700.00
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	101.5000	36,000.000	36,000.00	36,540.00	0.06%	540.00
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13 SEC ID: 172441AZ0	95.0000	165,000.000	163,556.09	156,750.00	0.27%	-6,806.09

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	107.7500	40,000.000	40,000.00	43,100.00	0.07%	3,100.00
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	109.2500	250,000.000	256,209.64	273,125.00	0.47%	16,915.36
CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 02/15/2024 DD 02/15/20 SEC ID: 18451QAP3	101.2500	129,000.000	128,839.54	130,612.50	0.23%	1,772.96
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19 SEC ID: 18539UAC9	107.2500	40,000.000	40,745.82	42,900.00	0.07%	2,154.18
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	108.0000	269,000.000	270,692.11	290,520.00	0.50%	19,827.89
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	108.2500	164,000.000	164,000.00	177,530.00	0.31%	13,530.00
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	107.7200	200,000.000	201,773.61	215,440.00	0.37%	13,666.39
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14 SEC ID: 212015AQ4	98.9010	4,000.000	3,203.10	3,956.04	0.01%	752.94
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17 SEC ID: 212015AS0	102.5200	103,000.000	92,975.13	105,595.60	0.18%	12,620.47
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20 SEC ID: 212015AT8	110.9980	122,000.000	122,000.00	135,417.56	0.24%	13,417.56
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17 SEC ID: 22282EAG7	104.0000	110,000.000	112,729.71	114,400.00	0.20%	1,670.29
COVANTA HOLDING CORP 5.000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	106.9940	72,000.000	72,174.97	77,035.68	0.13%	4,860.71
CROWN AMERICAS LLC / CROWN AME 4.750% 02/01/2026 DD 02/01/19 SEC ID: 228187AB6	103.7500	140,000.000	140,070.11	145,250.00	0.25%	5,179.89

BNY MELLON

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	110.2150	90,000.000	83,719.64	99,193.50	0.17%	15,473.86
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17 SEC ID: 228701AF5	102.1230	198,000.000	197,898.55	202,203.54	0.35%	4,304.99
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	105.2500	158,000.000	161,664.12	166,295.00	0.29%	4,630.88
DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20 SEC ID: 23918KAT5	101.5360	79,000.000	79,000.00	80,213.44	0.14%	1,213.44
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20 SEC ID: 24703DBB6	120.0820	44,000.000	43,947.86	52,836.08	0.09%	8,888.22
DELL INTERNATIONAL LLC / 144A 6.100% 07/15/2027 DD 04/09/20 SEC ID: 24703DBC4	124.3000	88,000.000	87,809.17	109,384.00	0.19%	21,574.83
DELL INTERNATIONAL LLC / 144A 6.200% 07/15/2030 DD 04/09/20 SEC ID: 24703DBD2	129.9930	45,000.000	44,922.53	58,496.85	0.10%	13,574.32
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20 SEC ID: 247361ZZ4	114.2300	57,000.000	56,993.39	65,111.10	0.11%	8,117.71
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19 SEC ID: 25277LAA4	81.2500	213,000.000	196,636.51	173,062.50	0.30%	-23,574.01
DOUBLE EAGLE III MIDCO 1 144A 7.750% 12/15/2025 DD 12/01/20 SEC ID: 25858GAA2	106.0380	93,000.000	93,000.00	98,615.34	0.17%	5,615.34
DRAX FINCO PLC 144A 6.625% 11/01/2025 DD 04/26/18 SEC ID: 26151AAA7	104.7500	200,000.000	202,341.26	209,500.00	0.36%	7,158.74
EIG INVESTORS CORP 10.875% 02/01/2024 DD 02/01/17 SEC ID: 26854XAB5	103.4500	330,000.000	340,790.71	341,385.00	0.59%	594.29
EQT CORP VAR RT 02/01/2030 DD 01/21/20 SEC ID: 26884LAG4	122.5000	51,000.000	52,671.10	62,475.00	0.11%	9,803.90
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	113.8750	34,000.000	33,980.16	38,717.50	0.07%	4,737.34

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQT CORP 5.000% 01/15/2029 DD 11/16/20 SEC ID: 26884LAL3	105.4320	28,000.000	28,000.00	29,520.96	0.05%	1,520.96
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	109.5000	59,000.000	59,000.00	64,605.00	0.11%	5,605.00
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	112.6040	59,000.000	59,000.00	66,436.36	0.12%	7,436.36
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	107.4700	93,000.000	93,685.00	99,947.10	0.17%	6,262.10
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	106.5000	212,000.000	212,000.00	225,780.00	0.39%	13,780.00
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	110.7020	169,000.000	169,496.37	187,086.38	0.32%	17,590.01
ELDORADO GOLD CORP 144A 9.500% 06/01/2024 DD 06/05/19 SEC ID: 284902AE3	110.2500	66,000.000	65,038.16	72,765.00	0.13%	7,726.84
EMERGENT BIOSOLUTIONS INC 144A 3.875% 08/15/2028 DD 08/07/20 SEC ID: 29089QAC9	103.5500	100,000.000	101,765.53	103,550.00	0.18%	1,784.47
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20 SEC ID: 29163VAC7	105.3860	75,000.000	77,019.41	79,039.50	0.14%	2,020.09
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07 SEC ID: 292505AG9	111.6660	3,000.000	3,000.00	3,349.98	0.01%	349.98
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17 SEC ID: 29260FAD2	102.6150	235,000.000	233,131.10	241,145.25	0.42%	8,014.15
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19 SEC ID: 29261AAA8	104.5000	120,000.000	119,627.70	125,400.00	0.22%	5,772.30
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	107.1250	140,000.000	139,431.04	149,975.00	0.26%	10,543.96
ENERGIZER HOLDINGS INC 144A 4.375% 03/31/2029 DD 09/30/20 SEC ID: 29272WAD1	103.5520	60,000.000	60,000.00	62,131.20	0.11%	2,131.20

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20 SEC ID: 29336TAC4	102.0200	26,000.000	26,000.00	26,525.20	0.05%	525.20
ENTEGRIS INC 144A 4.375% 04/15/2028 DD 04/30/20 SEC ID: 29362UAC8	106.6250	63,000.000	63,000.00	67,173.75	0.12%	4,173.75
ENVISION HEALTHCARE 9/18 SEC ID: 29373UAC5	83.1130	216,110.180	186,376.39	179,615.65	0.31%	-6,760.74
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	106.2500	287,000.000	288,303.49	304,937.50	0.53%	16,634.01
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20 SEC ID: 30212PAS4	115.9100	41,000.000	41,000.00	47,523.10	0.08%	6,523.10
EXPEDIA GROUP INC 144A 7.000% 05/01/2025 DD 05/05/20 SEC ID: 30212PAU9	110.2210	21,000.000	21,000.00	23,146.41	0.04%	2,146.41
EXTRACTION OIL & GAS INC 144A 5.625% 02/01/2026 DD 01/25/18 SEC ID: 30227MAB1	18.0000	230,000.000	224,222.68	41,400.00	0.07%	-182,822.68
FIVE POINT OPERATING CO L 144A 7.875% 11/15/2025 DD 11/22/17 SEC ID: 33834YAA6	105.8550	157,000.000	158,899.07	166,192.35	0.29%	7,293.28
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	128.2500	85,000.000	91,825.05	109,012.50	0.19%	17,187.45
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	102.0000	292,000.000	277,938.59	297,840.00	0.52%	19,901.41
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20 SEC ID: 345370CV0	112.5510	207,000.000	207,000.00	232,980.57	0.40%	25,980.57
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20 SEC ID: 345370CW8	122.6010	248,000.000	247,637.35	304,050.48	0.53%	56,413.13
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	141.1250	103,000.000	102,536.18	145,358.75	0.25%	42,822.57
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20 SEC ID: 345397A45	105.5000	200,000.000	207,127.39	211,000.00	0.37%	3,872.61
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20 SEC ID: 345397A86	104.7500	572,000.000	567,782.24	599,170.00	1.04%	31,387.76

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12 SEC ID: 345397WF6	103.2160	200,000.000	185,021.32	206,432.00	0.36%	21,410.68
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	124.5000	182,000.000	167,198.96	226,590.00	0.39%	59,391.04
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16 SEC ID: 35804HAA4	103.0000	98,000.000	93,385.68	100,940.00	0.18%	7,554.32
GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	104.2500	259,000.000	262,425.76	270,007.50	0.47%	7,581.74
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19 SEC ID: 36168QAE4	111.0000	274,000.000	281,466.08	304,140.00	0.53%	22,673.92
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	102.5000	67,000.000	67,000.00	68,675.00	0.12%	1,675.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	101.8130	126,000.000	126,000.00	128,284.38	0.22%	2,284.38
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	105.5000	77,000.000	77,094.39	81,235.00	0.14%	4,140.61
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	105.3760	56,000.000	56,000.00	59,010.56	0.10%	3,010.56
GATEWAY CASINOS & ENTERTA 144A 8.250% 03/01/2024 DD 02/22/17 SEC ID: 36760BAE9	94.0000	325,000.000	335,091.08	305,500.00	0.53%	-29,591.08
GENESIS ENERGY LP / GENESIS EN 8.000% 01/15/2027 DD 12/17/20 SEC ID: 37185LAM4	99.0200	37,000.000	37,000.00	36,637.40	0.06%	-362.60
GO DADDY OPERATING CO LLC 144A 5.250% 12/01/2027 DD 06/04/19 SEC ID: 38016LAA3	105.2500	195,000.000	196,589.41	205,237.50	0.36%	8,648.09
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16 SEC ID: 38113YAE9	99.2820	122,000.000	121,277.63	121,124.04	0.21%	-153.59
WR GRACE & CO-CONN 144A 5.625% 10/01/2024 DD 09/16/14 SEC ID: 383909AF5	107.8750	220,000.000	233,165.81	237,325.00	0.41%	4,159.19

BNY MELLON

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Asset Detail
by Asset Type
12/31/2020

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20 SEC ID: 383909AG3	106.0520	126,000.000	127,581.20	133,625.52	0.23%	6,044.32
GREAT WESTERN PETROLEUM L 144A 9.000% 09/30/2021 DD 09/22/16 SEC ID: 39143GAA8	58.0000	169,000.000	169,294.59	98,020.00	0.17%	-71,274.59
GREYSTAR REAL ESTATE PART 144A 5.750% 12/01/2025 DD 11/24/17 SEC ID: 39807UAB2	101.9000	293,000.000	294,033.51	298,567.00	0.52%	4,533.49
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	103.0780	75,000.000	75,287.78	77,308.50	0.13%	2,020.72
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	108.5950	171,000.000	174,930.11	185,697.45	0.32%	10,767.34
HCA INC 5.500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	133.5710	150,000.000	150,000.00	200,356.50	0.35%	50,356.50
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	120.3480	164,000.000	164,000.00	197,370.72	0.34%	33,370.72
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	118.0000	475,000.000	474,521.82	560,500.00	0.97%	85,978.18
HERBALIFE 8/18 COV-LITE TLB SEC ID: 40421YAF9	99.7290	229,712.500	230,393.45	229,089.98	0.40%	-1,303.47
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20 SEC ID: 418751AB9	107.0000	63,000.000	63,000.00	67,410.00	0.12%	4,410.00
HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	103.7500	77,000.000	76,251.42	79,887.50	0.14%	3,636.08
HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	109.2500	101,000.000	101,000.00	110,342.50	0.19%	9,342.50
HILLMAN 5/18 COV-LITE TLB SEC ID: 43162TAK6	99.4530	98,236.770	96,329.71	97,699.41	0.17%	1,369.70
SERVICE PROPERTIES TRUST 3.950% 01/15/2028 DD 10/26/17 SEC ID: 44106MAX0	96.6250	149,000.000	129,713.99	143,971.25	0.25%	14,257.26
HOWMET AEROSPACE INC 6.875% 05/01/2025 DD 04/24/20 SEC ID: 443201AA6	117.0000	146,000.000	146,000.00	170,820.00	0.30%	24,820.00

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Asset Detail
by Asset Type
12/31/2020

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18 SEC ID: 44332PAD3	104.5790	234,000.000	232,379.45	244,714.86	0.43%	12,335.41
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	107.7500	79,000.000	79,238.73	85,122.50	0.15%	5,883.77
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17 SEC ID: 444454AF9	113.1470	220,000.000	233,596.13	248,923.40	0.43%	15,327.27
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19 SEC ID: 449253AB9	106.0000	69,000.000	69,000.00	73,140.00	0.13%	4,140.00
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 11/19/2027 DD 11/12/20 SEC ID: 44988LAG2	100.0310	127,000.000	125,835.00	127,039.37	0.22%	1,204.37
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18 SEC ID: 44988MAA3	103.2500	37,000.000	38,128.56	38,202.50	0.07%	73.94
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	109.2500	39,000.000	39,214.64	42,607.50	0.07%	3,392.86
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19 SEC ID: 451102BT3	105.8900	252,000.000	252,000.00	266,842.80	0.46%	14,842.80
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19 SEC ID: 451102BZ9	107.2000	102,000.000	102,000.00	109,344.00	0.19%	7,344.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19 SEC ID: 45174HBC0	107.0000	14,089.000	14,568.33	15,075.23	0.03%	506.90
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19 SEC ID: 45174HBD8	106.7460	120,286.000	124,761.44	128,400.49	0.22%	3,639.05
INFRABUILD AUSTRALIA PTY 144A 12.000% 10/01/2024 DD 10/03/19 SEC ID: 45682RAA8	101.1250	159,000.000	159,000.00	160,788.75	0.28%	1,788.75
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20 SEC ID: 45827MAA5	102.7500	57,000.000	57,137.67	58,567.50	0.10%	1,429.83
IRON MOUNTAIN INC 144A 5.625% 07/15/2032 DD 06/22/20 SEC ID: 46284VAL5	110.2500	67,000.000	67,000.00	73,867.50	0.13%	6,867.50

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19 SEC ID: 46590XAB2	114.8760	166,000.000	177,248.16	190,694.16	0.33%	13,446.00
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20 SEC ID: 47010LAA0	106.7500	87,000.000	87,000.00	92,872.50	0.16%	5,872.50
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20 SEC ID: 47010LAB8	105.4610	100,000.000	100,000.00	105,461.00	0.18%	5,461.00
JOSEPH T RYERSON & SON IN 144A 8.500% 08/01/2028 DD 07/22/20 SEC ID: 48088LAB3	113.2500	85,000.000	85,613.48	96,262.50	0.17%	10,649.02
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	105.6010	25,000.000	25,000.00	26,400.25	0.05%	1,400.25
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	104.0000	80,000.000	80,060.03	83,200.00	0.14%	3,139.97
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	104.0000	58,000.000	58,000.00	60,320.00	0.10%	2,320.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 SEC ID: 50077LAB2	108.1950	255,000.000	243,250.19	275,897.25	0.48%	32,647.06
KRAFT HEINZ FOODS CO 144A 4.625% 10/01/2039 DD 09/25/19 SEC ID: 50077LAW6	111.6560	36,000.000	39,862.70	40,196.16	0.07%	333.46
KRAFT HEINZ FOODS CO 144A 3.875% 05/15/2027 DD 05/18/20 SEC ID: 50077LBA3	107.7360	102,000.000	102,000.00	109,890.72	0.19%	7,890.72
KRAFT HEINZ FOODS CO 144A 4.250% 03/01/2031 DD 05/18/20 SEC ID: 50077LBD7	111.5060	102,000.000	102,000.00	113,736.12	0.20%	11,736.12
KRAFT HEINZ FOODS CO 144A 5.500% 06/01/2050 DD 05/18/20 SEC ID: 50077LBG0	125.9750	102,000.000	102,000.00	128,494.50	0.22%	26,494.50
KRONOS ACQUISITION HOLDIN 144A 5.000% 12/31/2026 DD 12/22/20 SEC ID: 50106GAE2	104.3210	14,000.000	14,000.00	14,604.94	0.03%	604.94
KRONOS ACQUISITION HOLDIN 144A 7.000% 12/31/2027 DD 12/22/20 SEC ID: 50106GAF9	104.7020	25,000.000	25,000.00	26,175.50	0.05%	1,175.50

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	112.2500	148,000.000	152,166.77	166,130.00	0.29%	13,963.23
L BRANDS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	111.4130	18,000.000	19,232.28	20,054.34	0.03%	822.06
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20 SEC ID: 501797AS3	108.5780	39,000.000	39,402.44	42,345.42	0.07%	2,942.98
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	123.0000	27,000.000	27,000.00	33,210.00	0.06%	6,210.00
L BRANDS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	111.2500	74,000.000	74,000.00	82,325.00	0.14%	8,325.00
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20 SEC ID: 516806AF3	87.5000	67,000.000	67,000.00	58,625.00	0.10%	-8,375.00
LAREDO PETROLEUM INC 10.125% 01/15/2028 DD 01/24/20 SEC ID: 516806AG1	85.0000	101,000.000	101,000.00	85,850.00	0.15%	-15,150.00
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16 SEC ID: 527298BM4	103.3300	165,000.000	168,132.42	170,494.50	0.30%	2,362.08
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18 SEC ID: 53219LAR0	110.0000	150,000.000	158,950.34	165,000.00	0.29%	6,049.66
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	100.1250	120,000.000	120,450.65	120,150.00	0.21%	-300.65
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20 SEC ID: 53219LAT6	107.3810	64,000.000	64,000.00	68,723.84	0.12%	4,723.84
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	99.7850	47,000.000	47,000.00	46,898.95	0.08%	-101.05
L BRANDS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	107.7500	22,000.000	21,892.55	23,705.00	0.04%	1,812.45
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17 SEC ID: 53627NAA9	101.5000	88,000.000	88,498.74	89,320.00	0.16%	821.26

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	105.5000	82,000.000	82,000.00	86,510.00	0.15%	4,510.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	102.4920	181,000.000	177,525.21	185,510.52	0.32%	7,985.31
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21 SEC ID: 538034AX7	101.0400	37,000.000	37,000.00	37,384.80	0.06%	384.80
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20 SEC ID: 541056AA5	104.7500	56,000.000	56,000.00	58,660.00	0.10%	2,660.00
MDC HOLDINGS INC 6.000% 01/15/2043 DD 01/10/13 SEC ID: 552676AQ1	134.0550	36,000.000	47,187.71	48,259.80	0.08%	1,072.09
MEG ENERGY CORP 144A 7.125% 02/01/2027 DD 01/31/20 SEC ID: 552704AE8	103.2500	223,000.000	223,000.00	230,247.50	0.40%	7,247.50
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14 SEC ID: 552953CC3	107.3750	225,000.000	230,747.41	241,593.75	0.42%	10,846.34
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20 SEC ID: 552953CH2	107.1870	138,000.000	138,000.00	147,918.06	0.26%	9,918.06
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19 SEC ID: 55303XAJ4	112.1870	193,000.000	196,611.74	216,520.91	0.38%	19,909.17
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	105.8550	74,000.000	74,000.00	78,332.70	0.14%	4,332.70
MPH ACQUISITION HOLDINGS 144A 5.750% 11/01/2028 DD 10/29/20 SEC ID: 553283AC6	98.2800	389,000.000	384,217.00	382,309.20	0.66%	-1,907.80
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	104.5000	44,000.000	44,000.00	45,980.00	0.08%	1,980.00
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	105.7500	111,000.000	111,000.00	117,382.50	0.20%	6,382.50
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	107.3750	89,000.000	89,189.04	95,563.75	0.17%	6,374.71

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18 SEC ID: 576485AE6	98.0000	145,000.000	145,000.00	142,100.00	0.25%	-2,900.00
MOLINA HEALTHCARE INC 144A 4.375% 06/15/2028 DD 06/02/20 SEC ID: 60855RAJ9	105.2500	107,000.000	107,000.00	112,617.50	0.20%	5,617.50
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	107.2500	72,000.000	72,000.00	77,220.00	0.13%	5,220.00
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	103.7500	119,000.000	119,527.27	123,462.50	0.21%	3,935.23
MOSS CREEK RESOURCES HOLD 144A 7.500% 01/15/2026 DD 01/18/18 SEC ID: 61965RAA3	76.0000	175,000.000	176,082.32	133,000.00	0.23%	-43,082.32
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	105.7500	125,000.000	130,308.24	132,187.50	0.23%	1,879.26
MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	106.3750	115,000.000	115,214.31	122,331.25	0.21%	7,116.94
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19 SEC ID: 62886HAP6	95.0000	89,000.000	84,227.29	84,550.00	0.15%	322.71
NCL CORP LTD 144A 10.250% 02/01/2026 DD 07/21/20 SEC ID: 62886HAY7	117.0000	75,000.000	75,000.00	87,750.00	0.15%	12,750.00
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	105.1820	57,000.000	57,000.00	59,953.74	0.10%	2,953.74
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	109.2500	165,000.000	165,000.00	180,262.50	0.31%	15,262.50
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	110.0000	105,000.000	105,000.00	115,500.00	0.20%	10,500.00
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	102.3800	55,000.000	55,000.00	56,309.00	0.10%	1,309.00
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	102.8800	92,000.000	92,000.00	94,649.60	0.16%	2,649.60

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	70.1170	100,000.000	100,000.00	70,117.00	0.12%	-29,883.00
NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 SEC ID: 63530QAJ8	84.5000	112,000.000	92,716.88	94,640.00	0.16%	1,923.12
NAVISTAR INTERNATIONAL CO 144A 9.500% 05/01/2025 DD 04/27/20 SEC ID: 63934EAW8	112.2500	49,000.000	49,000.00	55,002.50	0.10%	6,002.50
NEPTUNE ENERGY BONDCO PLC 144A 6.625% 05/15/2025 DD 05/11/18 SEC ID: 64073KAA1	98.9270	375,000.000	367,378.86	370,976.25	0.64%	3,597.39
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17 SEC ID: 64110LAS5	112.7700	185,000.000	185,000.00	208,624.50	0.36%	23,624.50
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18 SEC ID: 64110LAT3	119.8750	235,000.000	235,000.00	281,706.25	0.49%	46,706.25
NEW GOLD INC 144A 6.375% 05/15/2025 DD 05/18/17 SEC ID: 644532AA1	104.5000	23,000.000	23,776.79	24,035.00	0.04%	258.21
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	110.5000	137,000.000	137,000.00	151,385.00	0.26%	14,385.00
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12 SEC ID: 651290AQ1	107.1130	20,000.000	19,665.71	21,422.60	0.04%	1,756.89
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15 SEC ID: 651290AR9	107.3150	55,000.000	52,801.31	59,023.25	0.10%	6,221.94
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	111.9270	188,000.000	174,794.06	210,422.76	0.37%	35,628.70
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	107.0000	5,000.000	5,000.00	5,350.00	0.01%	350.00
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20 SEC ID: 65342RAD2	106.7680	163,000.000	164,240.42	174,031.84	0.30%	9,791.42
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20 SEC ID: 65409QBD3	108.6550	38,000.000	38,000.00	41,288.90	0.07%	3,288.90

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20 SEC ID: 65409QBF8	113.1250	38,000.000	38,000.00	42,987.50	0.07%	4,987.50
NINE ENERGY SERVICE INC 144A 8.750% 11/01/2023 DD 10/25/18 SEC ID: 65441VAA9	44.5000	71,000.000	71,000.00	31,595.00	0.05%	-39,405.00
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16 SEC ID: 670001AC0	104.5000	230,000.000	235,816.66	240,350.00	0.42%	4,533.34
NUFARM AUSTRALIA LTD / NU 144A 5.750% 04/30/2026 DD 04/26/18 SEC ID: 67052NAA3	102.7500	221,000.000	216,768.96	227,077.50	0.39%	10,308.54
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16 SEC ID: 67054KAA7	105.2500	200,000.000	208,128.12	210,500.00	0.37%	2,371.88
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15 SEC ID: 674599CF0	87.1630	43,000.000	32,205.97	37,480.09	0.07%	5,274.12
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16 SEC ID: 674599CH6	95.3410	39,000.000	31,958.09	37,182.99	0.06%	5,224.90
OCCIDENTAL PETROLEUM CORP 4.200% 03/15/2048 DD 03/02/18 SEC ID: 674599CN3	81.5000	79,000.000	56,066.84	64,385.00	0.11%	8,318.16
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19 SEC ID: 674599CS2	91.5170	50,000.000	35,270.04	45,758.50	0.08%	10,488.46
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19 SEC ID: 674599CW3	96.2500	8,000.000	6,281.79	7,700.00	0.01%	1,418.21
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19 SEC ID: 674599CY9	84.2800	62,000.000	44,440.16	52,253.60	0.09%	7,813.44
OCCIDENTAL PETROLEUM CORP 3.450% 07/15/2024 DD 07/15/19 SEC ID: 674599DA0	95.5000	20,000.000	14,956.04	19,100.00	0.03%	4,143.96
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	99.0000	41,000.000	29,694.57	40,590.00	0.07%	10,895.43
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	115.4050	166,000.000	166,000.00	191,572.30	0.33%	25,572.30

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	117.3750	142,000.000	142,000.00	166,672.50	0.29%	24,672.50
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	105.5000	46,000.000	46,000.00	48,530.00	0.08%	2,530.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	108.5750	128,000.000	128,000.00	138,976.00	0.24%	10,976.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	107.0200	102,000.000	102,000.00	109,160.40	0.19%	7,160.40
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	103.5000	131,000.000	131,000.00	135,585.00	0.24%	4,585.00
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	103.0000	164,000.000	164,000.00	168,920.00	0.29%	4,920.00
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	107.0000	32,000.000	32,000.00	34,240.00	0.06%	2,240.00
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	101.3430	228,000.000	228,000.00	231,062.04	0.40%	3,062.04
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	104.0000	163,000.000	163,000.00	169,520.00	0.29%	6,520.00
OPEN TEXT HOLDINGS INC 144A 4.125% 02/15/2030 DD 02/18/20 SEC ID: 683720AA4	106.3800	143,000.000	143,000.00	152,123.40	0.26%	9,123.40
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	102.2140	11,000.000	11,109.44	11,243.54	0.02%	134.10
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20 SEC ID: 69007TAD6	105.5000	69,000.000	69,000.00	72,795.00	0.13%	3,795.00
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	105.5000	149,000.000	156,411.97	157,195.00	0.27%	783.03
PRA GROUP INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	108.0000	116,000.000	116,000.00	125,280.00	0.22%	9,280.00

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	107.2500	256,000.000	258,356.97	274,560.00	0.48%	16,203.03
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	108.6410	306,000.000	307,540.14	332,441.46	0.58%	24,901.32
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15 SEC ID: 699320AH0	101.2500	24,000.000	24,213.33	24,300.00	0.04%	86.67
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16 SEC ID: 701885AD7	102.8400	140,000.000	141,131.57	143,976.00	0.25%	2,844.43
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17 SEC ID: 701885AH8	109.4500	102,000.000	102,000.00	111,639.00	0.19%	9,639.00
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	105.5000	55,000.000	55,000.00	58,025.00	0.10%	3,025.00
PENINSULA PACIFIC ENTERTA 144A 8.500% 11/15/2027 DD 10/23/20 SEC ID: 70715XAA4	107.0000	67,000.000	67,000.00	71,690.00	0.12%	4,690.00
PENSKE AUTOMOTIVE GROUP INC 3.500% 09/01/2025 DD 08/20/20 SEC ID: 70959WAJ2	101.6250	95,000.000	95,000.00	96,543.75	0.17%	1,543.75
PETSMART 9/16 TLB SEC ID: 71677HAG0	99.7180	241,522.480	241,592.53	240,841.39	0.42%	-751.14
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20 SEC ID: 721283AA7	105.6250	75,000.000	75,000.00	79,218.75	0.14%	4,218.75
PLAYTIKA 12/19 COV-LITE TLB SEC ID: 72814CAE8	100.4890	259,350.000	255,255.35	260,618.22	0.45%	5,362.87
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17 SEC ID: 737446AM6	105.8750	50,000.000	50,000.00	52,937.50	0.09%	2,937.50
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20 SEC ID: 737446AQ7	105.1960	47,000.000	49,442.73	49,442.12	0.09%	-0.61
POWDR CORP 144A 6.000% 08/01/2025 DD 07/24/20 SEC ID: 73900LAA9	105.2500	90,000.000	91,430.56	94,725.00	0.16%	3,294.44
PRECISION DRILLING CORP 7.750% 12/15/2023 DD 06/15/17 SEC ID: 740212AK1	91.8750	11,000.000	11,000.00	10,106.25	0.02%	-893.75

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	87.0000	55,000.000	55,000.00	47,850.00	0.08%	-7,150.00
PRECISION DRILLING CORP 5.250% 11/15/2024 DD 11/15/14 SEC ID: 74022DAJ9	86.5000	95,000.000	84,398.54	82,175.00	0.14%	-2,223.54
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	106.0780	40,000.000	40,000.00	42,431.20	0.07%	2,431.20
PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	110.2500	196,000.000	203,521.62	216,090.00	0.38%	12,568.38
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	106.6250	58,000.000	58,000.00	61,842.50	0.11%	3,842.50
PRIME HEALTHCARE SERVICES 144A 7.250% 11/01/2025 DD 10/30/20 SEC ID: 74165HAB4	106.2500	88,000.000	89,608.12	93,500.00	0.16%	3,891.88
MODIVCARE INC 144A 5.875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	105.7500	95,000.000	96,499.42	100,462.50	0.17%	3,963.08
RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20 SEC ID: 74969PAA6	104.5060	99,000.000	99,000.00	103,460.94	0.18%	4,460.94
RACKSPACE TECHNOLOGY GLOB 144A 5.375% 12/01/2028 DD 12/01/20 SEC ID: 750098AA3	104.7700	127,000.000	127,000.00	133,057.90	0.23%	6,057.90
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20 SEC ID: 75026JAE0	105.3750	98,000.000	98,000.00	103,267.50	0.18%	5,267.50
REGIONALCARE/LIFEPOINT HEALTH SEC ID: 75915TAD4	99.6130	90,194.660	90,420.15	89,845.61	0.16%	-574.54
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16 SEC ID: 761735AT6	101.2300	4,000.000	3,843.36	4,049.20	0.01%	205.84
ROYAL CARIBBEAN CRUISES LTD 7.500% 10/15/2027 DD 10/14/97 SEC ID: 780153AG7	109.0000	26,000.000	28,446.88	28,340.00	0.05%	-106.88
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17 SEC ID: 780153AW2	88.6400	58,000.000	51,564.36	51,411.20	0.09%	-153.16

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	106.8020	82,000.000	85,280.00	87,577.64	0.15%	2,297.64
SS&C TECHNOLOGIES 4/18 COV-LT TLB3 SEC ID: 78466DBD5	98.6000	46,213.980	46,143.12	45,566.98	0.08%	-576.14
SS&C TECHNOLOGIES 4/18 COV-LT TLB4 SEC ID: 78466DBE3	98.6000	34,565.930	34,512.90	34,082.01	0.06%	-430.89
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17 SEC ID: 7846ELAC1	103.1250	200,000.000	196,260.05	206,250.00	0.36%	9,989.95
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	106.0000	30,000.000	30,000.00	31,800.00	0.06%	1,800.00
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19 SEC ID: 81104PAA7	104.4700	164,000.000	165,131.84	171,330.80	0.30%	6,198.96
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20 SEC ID: 81105DAB1	104.2500	64,000.000	64,000.00	66,720.00	0.12%	2,720.00
SEAGATE HDD CAYMAN 144A 3.125% 07/15/2029 DD 12/08/20 SEC ID: 81180WBA8	100.0110	74,000.000	74,000.00	74,008.14	0.13%	8.14
SEDGWICK CMS 12/18 COV-LITE TL SEC ID: 81527CAL1	98.2920	116,148.600	116,448.14	114,164.78	0.20%	-2,283.36
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	103.6580	60,000.000	60,315.28	62,194.80	0.11%	1,879.52
SERVICEMASTER CO LLC/THE 7.450% 08/15/2027 DD 08/19/97 SEC ID: 817609AB6	116.3750	240,000.000	256,627.67	279,300.00	0.49%	22,672.33
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20 SEC ID: 81761LAA0	115.2320	85,000.000	85,947.34	97,947.20	0.17%	11,999.86
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20 SEC ID: 81761LAB8	109.3360	26,000.000	26,000.00	28,427.36	0.05%	2,427.36
SEVEN GENERATIONS ENERGY 144A 5.375% 09/30/2025 DD 10/02/17 SEC ID: 81783QAC9	101.7500	190,000.000	190,000.00	193,325.00	0.34%	3,325.00
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20 SEC ID: 82088KAE8	103.5000	119,000.000	119,403.08	123,165.00	0.21%	3,761.92

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20 SEC ID: 82088KAG3	102.7500	37,000.000	37,000.00	38,017.50	0.07%	1,017.50
SHELF DRILLING HOLDINGS L 144A 8.250% 02/15/2025 DD 02/07/18 SEC ID: 822538AE4	46.0000	175,000.000	176,058.34	80,500.00	0.14%	-95,558.34
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	106.2510	230,000.000	234,925.10	244,377.30	0.42%	9,452.20
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17 SEC ID: 83001AAC6	102.7500	7,000.000	6,639.67	7,192.50	0.01%	552.83
SONIC AUTOMOTIVE INC 6.125% 03/15/2027 DD 03/10/17 SEC ID: 83545GBC5	105.3750	250,000.000	249,070.93	263,437.50	0.46%	14,366.57
SOUTHWESTERN ENERGY CO 7.500% 04/01/2026 DD 09/25/17 SEC ID: 845467AM1	104.9000	8,000.000	8,116.04	8,392.00	0.01%	275.96
SOUTHWESTERN ENERGY CO 7.750% 10/01/2027 DD 09/25/17 SEC ID: 845467AN9	107.9700	24,000.000	24,884.29	25,912.80	0.05%	1,028.51
SOUTHWESTERN ENERGY CO 8.375% 09/15/2028 DD 08/27/20 SEC ID: 845467AP4	108.5000	85,000.000	86,501.05	92,225.00	0.16%	5,723.95
HARD ROCK NORTHERN INDIANA 12/ SEC ID: 84752PAC2	100.0000	145,459.460	141,897.40	145,459.46	0.25%	3,562.06
HARD ROCK NORTHERN INDIANA 12/ SEC ID: 84752PAD0	100.0000	10,540.540	10,540.54	10,540.54	0.02%	0.00
SPECTRUM BRANDS INC 6.125% 12/15/2024 DD 12/15/15 SEC ID: 84762LAS4	102.1250	50,000.000	50,000.00	51,062.50	0.09%	1,062.50
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16 SEC ID: 84762LAU9	103.2600	130,000.000	129,215.51	134,238.00	0.23%	5,022.49
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19 SEC ID: 84762LAV7	107.3900	64,000.000	64,000.00	68,729.60	0.12%	4,729.60
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20 SEC ID: 84762LAW5	107.7500	59,000.000	59,072.08	63,572.50	0.11%	4,500.42
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	131.8480	280,000.000	306,170.70	369,174.40	0.64%	63,003.70

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14 SEC ID: 85207UAF2	115.7800	179,000.000	183,430.23	207,246.20	0.36%	23,815.97
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	117.0000	205,000.000	203,133.17	239,850.00	0.42%	36,716.83
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	124.1200	124,000.000	124,000.00	153,908.80	0.27%	29,908.80
SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	104.5160	127,000.000	127,000.00	132,735.32	0.23%	5,735.32
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	104.5000	39,000.000	38,820.01	40,755.00	0.07%	1,934.99
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	106.9730	97,000.000	97,000.00	103,763.81	0.18%	6,763.81
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18 SEC ID: 86765LAL1	102.5000	48,000.000	48,000.00	49,200.00	0.09%	1,200.00
SUNOCO LP / SUNOCO FINANC 144A 4.500% 05/15/2029 DD 11/24/20 SEC ID: 86765LAR8	104.0000	74,000.000	74,000.00	76,960.00	0.13%	2,960.00
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20 SEC ID: 87166BAA0	100.2770	73,000.000	73,000.00	73,202.21	0.13%	202.21
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15 SEC ID: 87264AAP0	103.5000	190,000.000	195,718.57	196,650.00	0.34%	931.43
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17 SEC ID: 87264AAT2	107.8660	25,000.000	25,000.00	26,966.50	0.05%	1,966.50
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18 SEC ID: 87264AAU9	102.2340	120,000.000	120,000.00	122,680.80	0.21%	2,680.80
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18 SEC ID: 87264AAV7	107.4890	120,000.000	117,246.75	128,986.80	0.22%	11,740.05
TRI POINTE HOMES INC 5.250% 06/01/2027 DD 06/08/17 SEC ID: 87265HAF6	108.7500	50,000.000	50,000.00	54,375.00	0.09%	4,375.00

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRI POINTE HOMES INC 5.700% 06/15/2028 DD 06/10/20 SEC ID: 87265HAG4	112.9000	27,000.000	27,000.00	30,483.00	0.05%	3,483.00
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	108.5000	87,000.000	87,000.00	94,395.00	0.16%	7,395.00
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	112.6250	176,000.000	176,957.46	198,220.00	0.34%	21,262.54
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	113.3320	126,000.000	126,000.00	142,798.32	0.25%	16,798.32
TAYLOR MORRISON COMMUNITI 144A 5.125% 08/01/2030 DD 07/22/20 SEC ID: 87724RAJ1	112.0000	57,000.000	57,000.00	63,840.00	0.11%	6,840.00
TEGNA INC 144A 4.625% 03/15/2028 DD 01/09/20 SEC ID: 87901JAE5	102.2500	61,000.000	61,000.00	62,372.50	0.11%	1,372.50
TEGNA INC 144A 4.750% 03/15/2026 DD 09/10/20 SEC ID: 87901JAF2	106.7800	37,000.000	37,000.00	39,508.60	0.07%	2,508.60
TEGNA INC 5.000% 09/15/2029 DD 09/13/19 SEC ID: 87901JAH8	105.6420	46,000.000	46,000.00	48,595.32	0.08%	2,595.32
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05 SEC ID: 87927VAM0	121.8090	200,000.000	230,168.99	243,618.00	0.42%	13,449.01
TELEFLEX INC 4.625% 11/15/2027 DD 11/20/17 SEC ID: 879369AF3	107.4710	225,000.000	228,293.08	241,809.75	0.42%	13,516.67
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20 SEC ID: 879369AG1	106.0000	19,000.000	19,000.00	20,140.00	0.03%	1,140.00
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17 SEC ID: 88033GCS7	102.5020	69,000.000	69,000.00	70,726.38	0.12%	1,726.38
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17 SEC ID: 88033GCU2	101.9490	125,000.000	125,000.00	127,436.25	0.22%	2,436.25
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDA5	105.8750	130,000.000	130,000.00	137,637.50	0.24%	7,637.50

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Asset Detail
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12/31/2020

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19 SEC ID: 88033GDC1	103.2500	43,000.000	43,000.00	44,397.50	0.08%	1,397.50
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20 SEC ID: 88033GDG2	104.7500	32,000.000	32,000.00	33,520.00	0.06%	1,520.00
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDJ6	104.1980	24,000.000	23,385.29	25,007.52	0.04%	1,622.23
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	86.0000	102,000.000	99,182.61	87,720.00	0.15%	-11,462.61
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	112.3650	224,000.000	239,532.22	251,697.60	0.44%	12,165.38
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19 SEC ID: 88146LAA1	110.2500	248,000.000	249,739.78	273,420.00	0.47%	23,680.22
TERVITA CORP 144A 11.000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	107.6040	90,000.000	88,660.27	96,843.60	0.17%	8,183.33
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	104.7330	96,000.000	96,210.00	100,543.68	0.17%	4,333.68
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	106.7500	156,000.000	158,216.21	166,530.00	0.29%	8,313.79
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	105.1300	332,000.000	332,000.00	349,031.60	0.61%	17,031.60
TRANSDIGM 2/20 COV-LITE TLE SEC ID: 89364MBQ6	97.8750	102,623.560	102,931.37	100,442.81	0.17%	-2,488.56
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	91.0000	52,000.000	50,147.86	47,320.00	0.08%	-2,827.86
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20 SEC ID: 89469AAD6	103.4380	37,000.000	37,000.00	38,272.06	0.07%	1,272.06
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19 SEC ID: 89686QAA4	105.7500	200,000.000	200,000.00	211,500.00	0.37%	11,500.00

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US FOODS INC 144A 5.875% 06/15/2024 DD 06/27/16 SEC ID: 90290MAB7	101.3750	218,000.000	218,647.71	220,997.50	0.38%	2,349.79
UNIVAR SOLUTIONS USA INC/ 144A 5.125% 12/01/2027 DD 11/22/19 SEC ID: 91337CAA4	105.6250	59,000.000	59,000.00	62,318.75	0.11%	3,318.75
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17 SEC ID: 91739VAA6	102.5000	246,000.000	243,554.25	252,150.00	0.44%	8,595.75
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17 SEC ID: 91911KAN2	103.6290	75,000.000	75,000.00	77,721.75	0.13%	2,721.75
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17 SEC ID: 91911KAP7	110.3950	195,000.000	193,119.13	215,270.25	0.37%	22,151.12
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18 SEC ID: 91911XAV6	111.5000	320,000.000	335,538.93	356,800.00	0.62%	21,261.07
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18 SEC ID: 91911XAW4	111.2170	303,000.000	317,953.39	336,987.51	0.59%	19,034.12
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17 SEC ID: 92047WAB7	103.2770	220,000.000	222,890.95	227,209.40	0.39%	4,318.45
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20 SEC ID: 92047WAD3	106.0000	66,000.000	66,000.00	69,960.00	0.12%	3,960.00
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	102.6250	68,000.000	68,000.00	69,785.00	0.12%	1,785.00
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19 SEC ID: 92552VAL4	105.0000	123,000.000	123,000.00	129,150.00	0.22%	6,150.00
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	107.0000	257,000.000	257,000.00	274,990.00	0.48%	17,990.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	105.5630	179,000.000	179,000.00	188,957.77	0.33%	9,957.77
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	97.7980	340,000.000	340,253.82	332,513.20	0.58%	-7,740.62

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18 SEC ID: 94107JAA1	102.2500	46,000.000	45,632.96	47,035.00	0.08%	1,402.04
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20 SEC ID: 941130AB2	108.2500	161,000.000	161,000.00	174,282.50	0.30%	13,282.50
WEEKLEY HOMES LLC / WEEKL 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 948565AD8	104.5000	33,000.000	33,000.00	34,485.00	0.06%	1,485.00
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	109.9830	87,000.000	87,000.00	95,685.21	0.17%	8,685.21
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	113.7290	78,000.000	77,441.63	88,708.62	0.15%	11,266.99
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	103.6500	12,000.000	10,787.06	12,438.00	0.02%	1,650.94
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	111.9810	109,000.000	97,973.23	122,059.29	0.21%	24,086.06
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15 SEC ID: 962178AN9	109.1500	29,000.000	29,198.36	31,653.50	0.05%	2,455.14
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	106.6250	90,000.000	92,767.94	95,962.50	0.17%	3,194.56
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	105.2500	124,000.000	124,403.88	130,510.00	0.23%	6,106.12
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20 SEC ID: 96926JAE7	106.1990	28,000.000	28,000.00	29,735.72	0.05%	1,735.72
WYNN LAS VEGAS LLC / WYNN 144A 5.250% 05/15/2027 DD 05/11/17 SEC ID: 983130AX3	103.0750	91,000.000	91,691.15	93,798.25	0.16%	2,107.10
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	105.6770	380,000.000	393,099.06	401,572.60	0.70%	8,473.54
VNU 5/20 B5 TLB SEC ID: 99AAF8931	100.4790	34,825.000	34,128.50	34,991.81	0.06%	863.31

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15 SEC ID: 99VVCBFJ6	114.0748	130,050.000	148,354.32	148,354.32	0.26%	0.00
AMAYA 6/18 (USD) TL SEC ID: N8233BAC6	100.3060	64,622.230	64,769.43	64,819.97	0.11%	50.54
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**51,332,259.890**	**51,353,832.23**	**53,831,468.69**	**93.50%**	**2,477,636.46**
TOTAL FIXED INCOME SECURITIES		**52,908,259.890**	**53,088,220.95**	**55,701,483.58**	**96.74%**	**2,613,262.63**
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
AIR TRANSPORT SERVICES GROUP I 1.125% 10/15/2024 DD 09/29/17 SEC ID: 00922RAB1	118.6910	85,000.000	77,518.85	100,887.35	0.18%	23,368.50
ROYAL CARIBBEAN CRUISES L 144A 4.250% 06/15/2023 DD 06/09/20 SEC ID: 780153BA9	132.9240	15,000.000	15,000.00	19,938.60	0.03%	4,938.60
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		**100,000.000**	**92,518.85**	**120,825.95**	**0.21%**	**28,307.10**
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		**100,000.000**	**92,518.85**	**120,825.95**	**0.21%**	**28,307.10**
EQUITY						
U.S. DOLLAR						
CLEAR CHANNEL OUTDOOR HOLDINGS SEC ID: 18453H106	1.6500	2,931.000	13,922.25	4,836.15	0.01%	-9,086.10
EP ENERGY CORP CL A NEW SEC ID: 268785201	35.0000	1,342.000	104,992.19	46,970.00	0.08%	-58,022.19
IHEARTMEDIA INC SEC ID: 45174J509	12.9700	614.000	38,387.48	7,963.58	0.01%	-30,423.90
TOTAL EQUITY U.S. DOLLAR		**4,887.000**	**157,301.92**	**59,769.73**	**0.10%**	**-97,532.19**
TOTAL EQUITY		**4,887.000**	**157,301.92**	**59,769.73**	**0.10%**	**-97,532.19**
TOTAL ASSETS - BASE:		**54,256,058.780**	**55,109,366.32**	**57,576,783.38**	**100.00%**	**2,467,417.06**

BNY MELLON

MARATHON EMD MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MARATHON EM BOND FUND SEC ID: 99VVBK5X7	1.1931	31,500,000.000	31,500,000.00	37,583,136.31	100.00%	6,083,136.31
TOTAL ASSETS - BASE:		**31,500,000.000**	**31,500,000.00**	**37,583,136.31**	**100.00%**	**6,083,136.31**

BNY MELLON

WELLINGTON EME MON - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OTHER						
U.S. DOLLAR						
WELLINGTON EME SEC ID: 99VVBUAE1	12.6500	3,369,315.240	34,094,277.25	42,621,837.79	100.00%	8,527,560.54
	TOTAL ASSETS - BASE:	**3,369,315.240**	**34,094,277.25**	**42,621,837.79**	**100.00%**	**8,527,560.54**

BNY MELLON

TOWNSEND FOO MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
GREAT LAKES NDT LP SEC ID: 99VVB3EZ0	1.0000	86,892,954.720	65,203,548.45	86,892,954.72	100.00%	21,689,406.27
	TOTAL ASSETS - BASE:	**86,892,954.720**	**65,203,548.45**	**86,892,954.72**	**100.00%**	**21,689,406.27**

BNY MELLON

TOWNSEND QOF MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
TOWNSEND OPP ZONE FD LP SEC ID: 99VVCACY8	1.0000	3,915,000.000	3,915,000.00	3,915,000.00	100.00%	0.00
TOTAL ASSETS - BASE:		**3,915,000.000**	**3,915,000.00**	**3,915,000.00**	**100.00%**	**0.00**

BNY MELLON

AXIOM EME MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
AXIOM EMERGING MARKET FUND SEC ID: 99VVB4JN0	67.9411	728,087.000	35,465,117.77	49,467,006.15	100.00%	14,001,888.38
TOTAL ASSETS - BASE:		**728,087.000**	**35,465,117.77**	**49,467,006.15**	**100.00%**	**14,001,888.38**

BNY MELLON

CASH PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
INTEREST RECEIVABLE			43.00	43.00	0.00%	0.00
CASH			0.19	0.19	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	5,442,402.310	5,442,402.31	5,442,402.31	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**5,442,402.310**	**5,442,445.50**	**5,442,445.50**	**100.00%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**5,442,402.310**	**5,442,445.50**	**5,442,445.50**	**100.00%**	**0.00**
TOTAL ASSETS - BASE:		**5,442,402.310**	**5,442,445.50**	**5,442,445.50**	**100.00%**	**0.00**

BNY MELLON

PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
INTEREST RECEIVABLE			11.58	11.58	0.00%	0.00
DIVIDENDS RECEIVABLE			155,708.62	155,708.62	0.07%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	445,936.540	445,936.54	445,936.54	0.21%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**445,936.540**	**601,656.74**	**601,656.74**	**0.28%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**445,936.540**	**601,656.74**	**601,656.74**	**0.28%**	**0.00**
EQUITY						
U.S. DOLLAR						
ABM INDUSTRIES INC SEC ID: 000957100	37.8400	316.000	7,223.76	11,957.44	0.01%	4,733.68
AFLAC INC SEC ID: 001055102	44.4700	5,330.000	122,470.34	237,025.10	0.11%	114,554.76
AGNC INVESTMENT CORP SEC ID: 00123Q104	15.6000	2,641.000	31,637.04	41,199.60	0.02%	9,562.56
AT&T INC SEC ID: 00206R102	28.7600	29,699.000	807,360.61	854,143.24	0.40%	46,782.63
ABBOTT LABORATORIES SEC ID: 002824100	109.4900	10,938.000	376,897.97	1,197,601.62	0.56%	820,703.65
ABBVIE INC SEC ID: 00287Y109	107.1500	10,771.000	404,695.98	1,154,112.65	0.54%	749,416.67
ABIOMED INC SEC ID: 003654100	324.2000	340.000	24,595.60	110,228.00	0.05%	85,632.40
ACACIA COMMUNICATIONS INC SEC ID: 00401C108	72.9600	742.000	28,396.34	54,136.32	0.03%	25,739.98
ACADIA PHARMACEUTICALS INC SEC ID: 004225108	53.4600	1,901.000	29,042.77	101,627.46	0.05%	72,584.69
ACCELERON PHARMA INC SEC ID: 00434H108	127.9400	358.000	32,771.32	45,802.52	0.02%	13,031.20
ACI WORLDWIDE INC SEC ID: 004498101	38.4300	492.000	5,180.76	18,907.56	0.01%	13,726.80
ACTIVISION BLIZZARD INC SEC ID: 00507V109	92.8500	4,615.000	151,304.34	428,502.75	0.20%	277,198.41
ACUITY BRANDS INC SEC ID: 00508Y102	121.0900	258.000	14,107.44	31,241.22	0.01%	17,133.78
ADAPTIVE BIOTECHNOLOGIES CORP SEC ID: 00650F109	59.1300	876.000	35,110.08	51,797.88	0.02%	16,687.80

BNY MELLON

PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADOBE INC SEC ID: 00724F101	500.1200	2,939.000	139,429.10	1,469,852.68	0.69%	1,330,423.58
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	157.5100	539.000	33,342.65	84,897.89	0.04%	51,555.24
AECOM SEC ID: 00766T100	49.7800	1,727.000	37,093.97	85,970.06	0.04%	48,876.09
AERIE PHARMACEUTICALS INC SEC ID: 00771V108	13.5100	3,127.000	36,387.64	42,245.77	0.02%	5,858.13
ADVANSIX INC SEC ID: 00773T101	19.9900	183.000	1,021.53	3,658.17	0.00%	2,636.64
AEROJET ROCKETDYNE HOLDINGS IN SEC ID: 007800105	52.8500	781.000	4,904.68	41,275.85	0.02%	36,371.17
ADVANCED MICRO DEVICES INC SEC ID: 007903107	91.7100	4,955.000	179,655.01	454,423.05	0.21%	274,768.04
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	118.4900	2,375.000	53,797.96	281,413.75	0.13%	227,615.79
AGREE REALTY CORP SEC ID: 008492100	66.5800	333.000	9,813.51	22,171.14	0.01%	12,357.63
AIR LEASE CORP SEC ID: 00912X302	44.4200	195.000	4,655.27	8,661.90	0.00%	4,006.63
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	273.2200	1,540.000	119,040.92	420,758.80	0.20%	301,717.88
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	104.9900	1,096.000	36,166.27	115,069.04	0.05%	78,902.77
ALAMO GROUP INC SEC ID: 011311107	137.9500	146.000	4,950.86	20,140.70	0.01%	15,189.84
ALASKA AIR GROUP INC SEC ID: 011659109	52.0000	856.000	14,338.00	44,512.00	0.02%	30,174.00
ALBANY INTERNATIONAL CORP SEC ID: 012348108	73.4200	197.000	4,873.78	14,463.74	0.01%	9,589.96
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	178.2200	615.000	62,462.22	109,605.30	0.05%	47,143.08
ALEXION PHARMACEUTICALS INC SEC ID: 015351109	156.2400	1,240.000	106,894.98	193,737.60	0.09%	86,842.62
ALIGN TECHNOLOGY INC SEC ID: 016255101	534.3800	453.000	36,684.57	242,074.14	0.11%	205,389.57
ALLEGHANY CORP SEC ID: 017175100	603.6900	98.000	28,633.04	59,161.62	0.03%	30,528.58
ALLEGIANT TRAVEL CO SEC ID: 01748X102	189.2400	107.000	4,872.78	20,248.68	0.01%	15,375.90

BNY MELLON

PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	74.1000	868.000	36,438.64	64,318.80	0.03%	27,880.16
ALLIANT ENERGY CORP SEC ID: 018802108	51.5300	1,340.000	30,649.35	69,050.20	0.03%	38,400.85
ALLSTATE CORP/THE SEC ID: 020002101	109.9300	2,169.000	81,166.87	238,438.17	0.11%	157,271.30
ALLY FINANCIAL INC SEC ID: 02005N100	35.6600	2,252.000	35,958.18	80,306.32	0.04%	44,348.14
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	129.9700	820.000	28,138.84	106,575.40	0.05%	78,436.56
ALPHABET INC-CL C SEC ID: 02079K107	1,751.8800	1,380.000	294,608.32	2,417,594.40	1.14%	2,122,986.08
ALPHABET INC-CL A SEC ID: 02079K305	1,752.6400	2,037.000	1,095,395.97	3,570,127.68	1.68%	2,474,731.71
ALTRA INDUSTRIAL MOTION CORP SEC ID: 02208R106	55.4300	1,598.000	31,765.25	88,577.14	0.04%	56,811.89
ALTRIA GROUP INC SEC ID: 02209S103	41.0000	12,595.000	244,773.63	516,395.00	0.24%	271,621.37
AMAZON.COM INC SEC ID: 023135106	3,256.9300	2,372.000	1,188,638.90	7,725,437.96	3.63%	6,536,799.06
AMEDISYS INC SEC ID: 023436108	293.3300	174.000	29,663.52	51,039.42	0.02%	21,375.90
AMERCO SEC ID: 023586100	453.9600	148.000	33,309.17	67,186.08	0.03%	33,876.91
AMEREN CORP SEC ID: 023608102	78.0600	1,500.000	63,125.36	117,090.00	0.06%	53,964.64
AMERICAN ASSETS TRUST INC SEC ID: 024013104	28.8800	1,591.000	36,653.68	45,948.08	0.02%	9,294.40
AMERICAN CAMPUS COMMUNITIES IN SEC ID: 024835100	42.7700	1,154.000	34,953.89	49,356.58	0.02%	14,402.69
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	83.2700	2,728.000	100,427.23	227,160.56	0.11%	126,733.33
AMERICAN EXPRESS CO SEC ID: 025816109	120.9100	2,916.000	164,357.87	352,573.56	0.17%	188,215.69
AMERICAN HOMES 4 RENT SEC ID: 02665T306	30.0000	2,898.000	41,120.51	86,940.00	0.04%	45,819.49
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	37.8600	4,178.000	103,116.24	158,179.08	0.07%	55,062.84
AMERICAN SOFTWARE INC/GA SEC ID: 029683109	17.1700	604.000	5,031.32	10,370.68	0.00%	5,339.36
AMERICAN TOWER CORP SEC ID: 03027X100	224.4600	2,286.000	101,514.18	513,115.56	0.24%	411,601.38

BNY MELLON
PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN WATER WORKS CO INC SEC ID: 030420103	153.4700	1,132.000	28,899.96	173,728.04	0.08%	144,828.08
AMERISOURCEBERGEN CORP SEC ID: 03073E105	97.7600	1,128.000	37,000.21	110,273.28	0.05%	73,273.07
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	194.3300	1,535.000	71,680.97	298,296.55	0.14%	226,615.58
AMETEK INC SEC ID: 031100100	120.9400	1,855.000	71,789.76	224,343.70	0.11%	152,553.94
AMGEN INC SEC ID: 031162100	229.9200	3,677.000	202,738.86	845,415.84	0.40%	642,676.98
AMICUS THERAPEUTICS INC SEC ID: 03152W109	23.0900	3,473.000	28,813.53	80,191.57	0.04%	51,378.04
AMPHENOL CORP SEC ID: 032095101	130.7700	2,310.000	61,793.31	302,078.70	0.14%	240,285.39
ANALOG DEVICES INC SEC ID: 032654105	147.7300	1,426.000	53,599.85	210,662.98	0.10%	157,063.13
ANNALY CAPITAL MANAGEMENT INC SEC ID: 035710409	8.4500	10,131.000	61,534.67	85,606.95	0.04%	24,072.28
ANSYS INC SEC ID: 03662Q105	363.8000	547.000	29,023.82	198,998.60	0.09%	169,974.78
ANTHEM INC SEC ID: 036752103	321.0900	835.000	111,538.78	268,110.15	0.13%	156,571.37
APACHE CORP SEC ID: 037411105	14.1900	3,094.000	34,363.87	43,903.86	0.02%	9,539.99
APARTMENT INVESTMENT AND MANAG SEC ID: 03748R747	5.2800	754.314	25,550.33	3,982.78	0.00%	-21,567.55
APARTMENT INCOME REIT CORP SEC ID: 03750L109	38.4100	754.314	27,155.30	28,973.20	0.01%	1,817.90
APELLIS PHARMACEUTICALS INC SEC ID: 03753U106	57.2000	985.000	26,831.40	56,342.00	0.03%	29,510.60
APOGEE ENTERPRISES INC SEC ID: 037598109	31.6800	1,708.000	31,645.70	54,109.44	0.03%	22,463.74
APPLE INC SEC ID: 037833100	132.6900	91,723.000	367,293.79	12,170,724.87	5.72%	11,803,431.08
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	77.9900	146.000	4,991.74	11,386.54	0.01%	6,394.80
APPLIED MATERIALS INC SEC ID: 038222105	86.3000	6,237.000	105,639.14	538,253.10	0.25%	432,613.96
APTARGROUP INC SEC ID: 038336103	136.8900	319.000	32,056.31	43,667.91	0.02%	11,611.60

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Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	50.4100	3,817.000	122,263.05	192,414.97	0.09%	70,151.92
ARCOSA INC SEC ID: 039653100	54.9300	433.000	5,891.40	23,784.69	0.01%	17,893.29
ARENA PHARMACEUTICALS INC SEC ID: 040047607	76.8300	674.000	28,395.62	51,783.42	0.02%	23,387.80
ARISTA NETWORKS INC SEC ID: 040413106	290.5700	295.000	43,057.45	85,718.15	0.04%	42,660.70
ARMADA HOFFLER PROPERTIES INC SEC ID: 04208T108	11.2200	4,448.000	33,609.64	49,906.56	0.02%	16,296.92
ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	74.3900	10.000	383.68	743.90	0.00%	360.22
ARROW ELECTRONICS INC SEC ID: 042735100	97.3000	789.000	26,447.28	76,769.70	0.04%	50,322.42
ARROW FINANCIAL CORP SEC ID: 042744102	29.9100	265.533	4,973.80	7,942.09	0.00%	2,968.29
ARROWHEAD PHARMACEUTICALS INC SEC ID: 04280A100	76.7300	923.000	33,817.34	70,821.79	0.03%	37,004.45
ARTESIAN RESOURCES CORP SEC ID: 043113208	37.0800	224.000	5,028.80	8,305.92	0.00%	3,277.12
ASBURY AUTOMOTIVE GROUP INC SEC ID: 043436104	145.7400	294.000	5,092.08	42,847.56	0.02%	37,755.48
ASHLAND GLOBAL HOLDINGS INC SEC ID: 044186104	79.2000	579.000	15,946.99	45,856.80	0.02%	29,909.81
ASPEN TECHNOLOGY INC SEC ID: 045327103	130.2500	504.000	7,791.84	65,646.00	0.03%	57,854.16
ASSOCIATED BANC-CORP SEC ID: 045487105	17.0500	2,860.000	29,199.51	48,763.00	0.02%	19,563.49
ASSURANT INC SEC ID: 04621X108	136.2200	342.000	10,105.19	46,587.24	0.02%	36,482.05
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	32.9400	802.000	9,587.27	26,417.88	0.01%	16,830.61
ATMOS ENERGY CORP SEC ID: 049560105	95.4300	538.000	17,382.78	51,341.34	0.02%	33,958.56
ATRION CORP SEC ID: 049904105	642.2400	14.000	3,289.44	8,991.36	0.00%	5,701.92
AUTODESK INC SEC ID: 052769106	305.3400	1,560.000	53,912.82	476,330.40	0.22%	422,417.58
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	176.2000	2,789.000	105,255.76	491,421.80	0.23%	386,166.04

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Asset Detail
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Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AUTONATION INC SEC ID: 05329W102	69.7900	529.000	11,207.50	36,918.91	0.02%	25,711.41
AUTOZONE INC SEC ID: 053332102	1,185.4400	90.000	76,095.25	106,689.60	0.05%	30,594.35
AVALARA INC SEC ID: 05338G106	164.8900	392.000	28,678.72	64,636.88	0.03%	35,958.16
AVALONBAY COMMUNITIES INC SEC ID: 053484101	160.4300	626.000	79,476.42	100,429.18	0.05%	20,952.76
AVANOS MEDICAL INC SEC ID: 05350V106	45.8800	244.000	5,303.86	11,194.72	0.01%	5,890.86
AVANTOR INC SEC ID: 05352A100	28.1500	2,317.000	33,255.10	65,223.55	0.03%	31,968.45
AVERY DENNISON CORP SEC ID: 053611109	155.1100	640.000	18,284.80	99,270.40	0.05%	80,985.60
AVIENT CORP SEC ID: 05368V106	40.2800	1,466.000	32,953.35	59,050.48	0.03%	26,097.13
AVISTA CORP SEC ID: 05379B107	40.1400	1,232.000	38,925.49	49,452.48	0.02%	10,526.99
BCB BANCORP INC SEC ID: 055298103	11.0700	4,794.000	37,758.23	53,069.58	0.02%	15,311.35
BOK FINANCIAL CORP SEC ID: 05561Q201	68.4800	327.000	15,020.32	22,392.96	0.01%	7,372.64
BWX TECHNOLOGIES INC SEC ID: 05605H100	60.2800	630.000	11,904.08	37,976.40	0.02%	26,072.32
BAKER HUGHES CO SEC ID: 05722G100	20.8500	2,421.000	31,987.37	50,477.85	0.02%	18,490.48
BALCHEM CORP SEC ID: 057665200	115.2200	356.000	24,365.36	41,018.32	0.02%	16,652.96
BALL CORP SEC ID: 058498106	93.1800	1,704.000	38,305.92	158,778.72	0.07%	120,472.80
BANCFIRST CORP SEC ID: 05945F103	58.7000	264.000	5,043.72	15,496.80	0.01%	10,453.08
BANDWIDTH INC SEC ID: 05988J103	153.6700	445.000	30,495.85	68,383.15	0.03%	37,887.30
BANK OF AMERICA CORP SEC ID: 060505104	30.3100	42,927.000	545,375.22	1,301,117.37	0.61%	755,742.15
BANK OF HAWAII CORP SEC ID: 062540109	76.6200	324.000	14,878.08	24,824.88	0.01%	9,946.80
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	42.4400	2,798.000	75,633.12	118,747.12	0.06%	43,114.00

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Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BARNES GROUP INC SEC ID: 067806109	50.6900	209.000	4,903.14	10,594.21	0.00%	5,691.07
BAXTER INTERNATIONAL INC SEC ID: 071813109	80.2400	3,403.000	83,185.00	273,056.72	0.13%	189,871.72
BECTON DICKINSON AND CO SEC ID: 075887109	250.2200	1,567.000	130,895.55	392,094.74	0.18%	261,199.19
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	27.0100	703.000	10,258.48	18,988.03	0.01%	8,729.55
W R BERKLEY CORP SEC ID: 084423102	66.4200	1,173.000	21,364.24	77,910.66	0.04%	56,546.42
BERKSHIRE HATHAWAY INC SEC ID: 084670702	231.8700	9,569.000	892,659.15	2,218,764.03	1.04%	1,326,104.88
BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	17.1200	4,166.000	36,311.69	71,321.92	0.03%	35,010.23
BERRY GLOBAL GROUP INC SEC ID: 08579W103	56.1900	954.000	15,006.42	53,605.26	0.03%	38,598.84
BEST BUY CO INC SEC ID: 086516101	99.7900	1,450.000	17,574.00	144,695.50	0.07%	127,121.50
BEYOND MEAT INC SEC ID: 08862E109	125.0000	419.000	33,203.86	52,375.00	0.02%	19,171.14
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	87.6900	1,228.000	30,086.00	107,683.32	0.05%	77,597.32
BIOGEN INC SEC ID: 09062X103	244.8600	928.000	69,770.70	227,230.08	0.11%	157,459.38
BIO-TECHNE CORP SEC ID: 09073M104	317.5500	203.000	14,837.10	64,462.65	0.03%	49,625.55
BLACK KNIGHT INC SEC ID: 09215C105	88.3500	457.000	4,637.78	40,375.95	0.02%	35,738.17
BLACKBAUD INC SEC ID: 09227Q100	57.5600	188.000	4,998.92	10,821.28	0.01%	5,822.36
BLACKROCK INC SEC ID: 09247X101	721.5400	673.000	148,829.81	485,596.42	0.23%	336,766.61
BLUEBIRD BIO INC SEC ID: 09609G100	43.2700	701.000	33,150.29	30,332.27	0.01%	-2,818.02
BOEING CO/THE SEC ID: 097023105	214.0600	3,187.000	262,958.30	682,209.22	0.32%	419,250.92
BOOKING HOLDINGS INC SEC ID: 09857L108	2,227.2700	232.000	91,708.30	516,726.64	0.24%	425,018.34
BORGWARNER INC SEC ID: 099724106	38.6400	2,246.000	62,532.30	86,785.44	0.04%	24,253.14
BOSTON BEER CO INC/THE SEC ID: 100557107	994.2900	58.000	5,150.40	57,668.82	0.03%	52,518.42

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Asset Detail
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12/31/2020

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOSTON PRIVATE FINANCIAL HOLDI SEC ID: 101119105	8.4500	7,206.000	37,151.93	60,890.70	0.03%	23,738.77
BOSTON PROPERTIES INC SEC ID: 101121101	94.5300	929.000	72,304.07	87,818.37	0.04%	15,514.30
BOSTON SCIENTIFIC CORP SEC ID: 101137107	35.9500	7,377.000	53,585.00	265,203.15	0.12%	211,618.15
BOTTOMLINE TECHNOLOGIES DE INC SEC ID: 101388106	52.7400	216.000	5,080.32	11,391.84	0.01%	6,311.52
BOYD GAMING CORP SEC ID: 103304101	42.9200	1,128.000	7,185.36	48,413.76	0.02%	41,228.40
BRIDGEBIO PHARMA INC SEC ID: 10806X102	71.1100	1,125.000	30,014.37	79,998.75	0.04%	49,984.38
BRIGHT HORIZONS FAMILY SOLUTIO SEC ID: 109194100	172.9900	318.000	33,523.56	55,010.82	0.03%	21,487.26
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	62.0300	9,844.000	251,898.47	610,623.32	0.29%	358,724.85
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	16.5500	3,158.000	34,095.61	52,264.90	0.02%	18,169.29
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	153.2000	685.000	14,727.50	104,942.00	0.05%	90,214.50
BROADCOM INC SEC ID: 11135F101	437.8500	2,379.000	250,595.48	1,041,645.15	0.49%	791,049.67
BROOKDALE SENIOR LIVING INC SEC ID: 112463104	4.4300	13,820.000	34,485.90	61,222.60	0.03%	26,736.70
BROWN & BROWN INC SEC ID: 115236101	47.4100	1,382.000	17,406.29	65,520.62	0.03%	48,114.33
BROWN-FORMAN CORP SEC ID: 115637209	79.4300	1,317.000	21,085.96	104,609.31	0.05%	83,523.35
BRUNOS INC NEW SEC ID: 116881202	0.0000	50.000	500.00	0.00	0.00%	-500.00
BRUNSWICK CORP/DE SEC ID: 117043109	76.2400	903.000	20,341.83	68,844.72	0.03%	48,502.89
BRYN MAWR BANK CORP SEC ID: 117665109	30.5950	248.000	4,915.36	7,587.56	0.00%	2,672.20
BURLINGTON STORES INC SEC ID: 122017106	261.5500	194.000	34,195.41	50,740.70	0.02%	16,545.29
BYLINE BANCORP INC SEC ID: 124411109	15.4500	3,239.000	33,089.76	50,042.55	0.02%	16,952.79
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	93.1200	402.000	16,361.30	37,434.24	0.02%	21,072.94
CBRE GROUP INC SEC ID: 12504L109	62.7200	1,423.000	32,425.28	89,250.56	0.04%	56,825.28

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Asset Detail
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12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CDK GLOBAL INC SEC ID: 12508E101	51.8300	929.000	14,738.35	48,150.07	0.02%	33,411.72
CDW CORP/DE SEC ID: 12514G108	131.7900	323.000	31,349.17	42,568.17	0.02%	11,219.00
CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	93.8700	443.000	33,654.71	41,584.41	0.02%	7,929.70
CIGNA CORP SEC ID: 125523100	208.1800	2,451.000	143,484.55	510,249.18	0.24%	366,764.63
CME GROUP INC SEC ID: 12572Q105	182.0500	1,753.000	103,678.37	319,133.65	0.15%	215,455.28
CMS ENERGY CORP SEC ID: 125896100	61.0100	1,589.000	30,429.35	96,944.89	0.05%	66,515.54
CNA FINANCIAL CORP SEC ID: 126117100	38.9600	1,804.000	49,173.02	70,283.84	0.03%	21,110.82
CNO FINANCIAL GROUP INC SEC ID: 12621E103	22.2300	2,691.000	17,478.63	59,820.93	0.03%	42,342.30
CSX CORP SEC ID: 126408103	90.7500	5,221.000	56,317.36	473,805.75	0.22%	417,488.39
CVB FINANCIAL CORP SEC ID: 126600105	19.5000	554.000	4,875.20	10,803.00	0.01%	5,927.80
CVS HEALTH CORP SEC ID: 126650100	68.3000	6,405.000	213,062.14	437,461.50	0.21%	224,399.36
CABLE ONE INC SEC ID: 12685J105	2,227.7200	12.000	1,876.41	26,732.64	0.01%	24,856.23
CABOT CORP SEC ID: 127055101	44.8800	1,707.000	44,822.28	76,610.16	0.04%	31,787.88
CABOT OIL & GAS CORP SEC ID: 127097103	16.2800	3,843.000	62,319.24	62,564.04	0.03%	244.80
CACTUS INC SEC ID: 127203107	26.0700	2,076.000	27,003.38	54,121.32	0.03%	27,117.94
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	136.4300	1,601.000	16,346.21	218,424.43	0.10%	202,078.22
CADENCE BANCORP SEC ID: 12739A100	16.4200	5,062.000	33,743.23	83,118.04	0.04%	49,374.81
CAESARS ENTERTAINMENT INC SEC ID: 12769G100	74.2700	1,091.000	42,439.88	81,028.57	0.04%	38,588.69
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	54.0300	279.000	5,091.75	15,074.37	0.01%	9,982.62
CALLAWAY GOLF CO SEC ID: 131193104	24.0100	781.000	4,810.96	18,751.81	0.01%	13,940.85
CAMDEN PROPERTY TRUST SEC ID: 133131102	99.9200	428.000	22,136.16	42,765.76	0.02%	20,629.60

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Asset Detail
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12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAMPBELL SOUP CO SEC ID: 134429109	48.3500	1,119.000	46,447.88	54,103.65	0.03%	7,655.77
CANNAE HOLDINGS INC SEC ID: 13765N107	44.2700	497.000	2,365.68	22,002.19	0.01%	19,636.51
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	98.8500	3,228.000	173,862.59	319,087.80	0.15%	145,225.21
CAPITOL FEDERAL FINANCIAL INC SEC ID: 14057J101	12.5000	4,241.000	37,219.77	53,012.50	0.02%	15,792.73
CARA THERAPEUTICS INC SEC ID: 140755109	15.1300	2,183.000	29,333.60	33,028.79	0.02%	3,695.19
CARDINAL HEALTH INC SEC ID: 14149Y108	53.5600	1,511.000	67,508.92	80,929.16	0.04%	13,420.24
CARETRUST REIT INC SEC ID: 14174T107	22.1800	2,992.000	36,743.55	66,362.56	0.03%	29,619.01
CARLISLE COS INC SEC ID: 142339100	156.1800	264.000	21,060.22	41,231.52	0.02%	20,171.30
CARMAX INC SEC ID: 143130102	94.4600	1,537.000	40,100.33	145,185.02	0.07%	105,084.69
CARNIVAL CORP SEC ID: 143658300	21.6600	2,628.000	34,608.99	56,922.48	0.03%	22,313.49
CARRIER GLOBAL CORP SEC ID: 14448C104	37.7200	5,374.000	62,550.10	202,707.28	0.10%	140,157.18
CARTER'S INC SEC ID: 146229109	94.0700	542.000	22,250.67	50,985.94	0.02%	28,735.27
CARVANA CO SEC ID: 146869102	239.5400	486.000	27,507.60	116,416.44	0.05%	88,908.84
CASEY'S GENERAL STORES INC SEC ID: 147528103	178.6200	113.000	4,901.94	20,184.06	0.01%	15,282.12
CATALENT INC SEC ID: 148806102	104.0700	1,530.000	59,478.19	159,227.10	0.07%	99,748.91
CATERPILLAR INC SEC ID: 149123101	182.0200	3,490.000	231,939.57	635,249.80	0.30%	403,310.23
CATHAY GENERAL BANCORP SEC ID: 149150104	32.1900	471.000	6,579.87	15,161.49	0.01%	8,581.62
CELANESE CORP SEC ID: 150870103	129.9400	1,122.000	36,431.34	145,792.68	0.07%	109,361.34
CENTENE CORP SEC ID: 15135B101	60.0300	1,759.000	18,325.20	105,592.77	0.05%	87,267.57
CENTERPOINT ENERGY INC SEC ID: 15189T107	21.6400	3,850.000	55,009.40	83,314.00	0.04%	28,304.60
CENTRAL GARDEN & PET CO SEC ID: 153527205	36.3300	1,057.000	22,123.01	38,400.81	0.02%	16,277.80

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CERIDIAN HCM HOLDING INC SEC ID: 15677J108	106.5600	607.000	33,267.48	64,681.92	0.03%	31,414.44
CERNER CORP SEC ID: 156782104	78.4800	1,633.000	45,747.40	128,157.84	0.06%	82,410.44
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	249.8600	200.000	33,978.00	49,972.00	0.02%	15,994.00
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	661.5500	1,005.000	59,522.18	664,857.75	0.31%	605,335.57
CHEGG INC SEC ID: 163092109	90.3300	783.000	28,775.25	70,728.39	0.03%	41,953.14
CHEMED CORP SEC ID: 16359R103	532.6100	73.000	31,577.61	38,880.53	0.02%	7,302.92
CHEMOCENTRYX INC SEC ID: 16383L106	61.9200	666.000	27,672.30	41,238.72	0.02%	13,566.42
CHEMOURS CO/THE SEC ID: 163851108	24.7900	1,072.000	11,221.47	26,574.88	0.01%	15,353.41
CHENIERE ENERGY INC SEC ID: 16411R208	60.0300	2,618.000	81,827.81	157,158.54	0.07%	75,330.73
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	108.2100	366.000	13,240.44	39,604.86	0.02%	26,364.42
CHEVRON CORP SEC ID: 166764100	84.4500	10,494.000	682,506.76	886,218.30	0.42%	203,711.54
CHIMERA INVESTMENT CORP SEC ID: 16934Q208	10.2500	4,340.000	34,356.10	44,485.00	0.02%	10,128.90
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	1,386.7100	180.000	80,182.76	249,607.80	0.12%	169,425.04
CHURCH & DWIGHT CO INC SEC ID: 171340102	87.2300	1,672.000	41,186.43	145,848.56	0.07%	104,662.13
CIENA CORP SEC ID: 171779309	52.8500	1,727.000	25,278.11	91,271.95	0.04%	65,993.84
CIMAREX ENERGY CO SEC ID: 171798101	37.5100	3,574.000	59,279.79	134,060.74	0.06%	74,780.95
CINCINNATI FINANCIAL CORP SEC ID: 172062101	87.3700	647.000	20,270.98	56,528.39	0.03%	36,257.41
CIRRUS LOGIC INC SEC ID: 172755100	82.2000	266.000	3,777.20	21,865.20	0.01%	18,088.00
CISCO SYSTEMS INC/DELAWARE SEC ID: 17275R102	44.7500	20,704.000	495,012.04	926,504.00	0.44%	431,491.96
CINTAS CORP SEC ID: 172908105	353.4600	753.000	26,575.77	266,155.38	0.13%	239,579.61
CITIGROUP INC SEC ID: 172967424	61.6600	7,541.000	286,946.19	464,978.06	0.22%	178,031.87

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Asset Detail
by Asset Type
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	35.7600	4,084.000	84,441.70	146,043.84	0.07%	61,602.14
CITRIX SYSTEMS INC SEC ID: 177376100	130.1000	1,336.000	39,401.13	173,813.60	0.08%	134,412.47
CITY HOLDING CO SEC ID: 177835105	69.5500	156.000	4,907.76	10,849.80	0.01%	5,942.04
CLEARWAY ENERGY INC SEC ID: 18539C204	31.9300	1,644.000	34,011.14	52,492.92	0.02%	18,481.78
CLOROX CO/THE SEC ID: 189054109	201.9200	1,068.000	68,030.53	215,650.56	0.10%	147,620.03
CLOUDERA INC SEC ID: 18914U100	13.9100	4,285.000	28,693.07	59,604.35	0.03%	30,911.28
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	266.2700	158.000	9,996.66	42,070.66	0.02%	32,074.00
COCA-COLA CO/THE SEC ID: 191216100	54.8400	18,852.000	478,982.57	1,033,843.68	0.49%	554,861.11
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	59.8700	560.000	15,031.20	33,527.20	0.02%	18,496.00
COGNEX CORP SEC ID: 192422103	80.2850	1,293.000	36,565.71	103,808.51	0.05%	67,242.80
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	81.9500	3,947.000	80,491.66	323,456.65	0.15%	242,964.99
COHERENT INC SEC ID: 192479103	150.0200	97.000	5,028.48	14,551.94	0.01%	9,523.46
COLGATE-PALMOLIVE CO SEC ID: 194162103	85.5100	5,238.000	186,706.01	447,901.38	0.21%	261,195.37
COLONY CAPITAL INC SEC ID: 19626G108	4.8100	35,887.000	83,083.40	172,616.47	0.08%	89,533.07
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	35.9000	529.000	9,517.21	18,991.10	0.01%	9,473.89
COMCAST CORP SEC ID: 20030N101	52.4000	27,707.000	396,254.58	1,451,846.80	0.68%	1,055,592.22
COMERICA INC SEC ID: 200340107	55.8600	1,365.000	44,914.22	76,248.90	0.04%	31,334.68
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	65.7000	1,252.650	28,764.05	82,299.11	0.04%	53,535.06
COMMERCIAL METALS CO SEC ID: 201723103	20.5400	1,375.000	19,717.50	28,242.50	0.01%	8,525.00
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	62.3100	219.000	5,315.13	13,645.89	0.01%	8,330.76

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COMMUNITY TRUST BANCORP INC SEC ID: 204149108	37.0500	205.000	5,029.95	7,595.25	0.00%	2,565.30
CONAGRA BRANDS INC SEC ID: 205887102	36.2600	3,332.000	73,214.54	120,818.32	0.06%	47,603.78
CONCENTRIX CORP SEC ID: 20602D101	98.7000	273.000	9,676.12	26,945.10	0.01%	17,268.98
CONOCOPHILLIPS SEC ID: 20825C104	39.9900	4,279.000	145,849.15	171,117.21	0.08%	25,268.06
CONSOLIDATED EDISON INC SEC ID: 209115104	72.2700	1,403.000	66,866.89	101,394.81	0.05%	34,527.92
CONSTELLATION BRANDS INC SEC ID: 21036P108	219.0500	953.000	63,174.59	208,754.65	0.10%	145,580.06
COOPER COS INC/THE SEC ID: 216648402	363.3200	159.000	21,814.66	57,767.88	0.03%	35,953.22
COOPER TIRE & RUBBER CO SEC ID: 216831107	40.5000	364.000	6,329.96	14,742.00	0.01%	8,412.04
COPART INC SEC ID: 217204106	127.2500	440.000	4,946.70	55,990.00	0.03%	51,043.30
CORESITE REALTY CORP SEC ID: 21870Q105	125.2800	263.000	22,139.34	32,948.64	0.02%	10,809.30
CORELOGIC INC/UNITED STATES SEC ID: 21871D103	77.3200	192.000	5,018.88	14,845.44	0.01%	9,826.56
COREPOINT LODGING INC SEC ID: 21872L104	6.8800	8,987.000	33,986.64	61,830.56	0.03%	27,843.92
CORNING INC SEC ID: 219350105	36.0000	4,480.000	55,819.66	161,280.00	0.08%	105,460.34
CORTEVA INC SEC ID: 22052L104	38.7200	3,411.000	62,614.20	132,073.92	0.06%	69,459.72
COSTCO WHOLESALE CORP SEC ID: 22160K105	376.7800	2,678.000	159,643.42	1,009,016.84	0.47%	849,373.42
COSTAR GROUP INC SEC ID: 22160N109	924.2800	157.000	51,468.79	145,111.96	0.07%	93,643.17
COUPA SOFTWARE INC SEC ID: 22266L106	338.9100	474.000	28,416.30	160,643.34	0.08%	132,227.04
CRACKER BARREL OLD COUNTRY STO SEC ID: 22410J106	131.9200	410.000	31,410.10	54,087.20	0.03%	22,677.10
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	211.8200	1,171.000	115,693.94	248,041.22	0.12%	132,347.28
CROWN CASTLE INTERNATIONAL COR SEC ID: 22822V101	159.1900	2,043.000	100,114.23	325,225.17	0.15%	225,110.94

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CROWN HOLDINGS INC SEC ID: 228368106	100.2000	531.000	18,044.86	53,206.20	0.03%	35,161.34
CUBESMART SEC ID: 229663109	33.6100	1,197.000	22,013.13	40,231.17	0.02%	18,218.04
CULLEN/FROST BANKERS INC SEC ID: 229899109	87.2300	499.000	28,173.54	43,527.77	0.02%	15,354.23
CUMMINS INC SEC ID: 231021106	227.1000	1,161.000	115,414.73	263,663.10	0.12%	148,248.37
CURTISS-WRIGHT CORP SEC ID: 231561101	116.3500	158.000	4,942.24	18,383.30	0.01%	13,441.06
CYRUSONE INC SEC ID: 23283R100	73.1500	527.000	29,538.35	38,550.05	0.02%	9,011.70
DR HORTON INC SEC ID: 23331A109	68.9200	2,542.000	54,144.28	175,194.64	0.08%	121,050.36
DTE ENERGY CO SEC ID: 233331107	121.4100	1,473.000	61,570.23	178,836.93	0.08%	117,266.70
DXC TECHNOLOGY CO SEC ID: 23355L106	25.7500	2,063.000	32,477.44	53,122.25	0.02%	20,644.81
DANA INC SEC ID: 235825205	19.5200	3,199.000	34,922.08	62,444.48	0.03%	27,522.40
DANAHER CORP SEC ID: 235851102	222.1400	4,030.000	174,565.04	895,224.20	0.42%	720,659.16
DARDEN RESTAURANTS INC SEC ID: 237194105	119.1200	528.000	21,736.68	62,895.36	0.03%	41,158.68
DARLING INGREDIENTS INC SEC ID: 237266101	57.6800	1,553.000	23,051.12	89,577.04	0.04%	66,525.92
DATADOG INC SEC ID: 23804L103	98.4400	859.000	77,350.95	84,559.96	0.04%	7,209.01
DAVITA INC SEC ID: 23918K108	117.4000	1,010.000	28,274.95	118,574.00	0.06%	90,299.05
DECKERS OUTDOOR CORP SEC ID: 243537107	286.7800	108.000	5,114.88	30,972.24	0.01%	25,857.36
DEERE & CO SEC ID: 244199105	269.0500	1,499.000	83,974.42	403,305.95	0.19%	319,331.53
DELL TECHNOLOGIES INC SEC ID: 24703L202	73.2900	787.000	34,667.35	57,679.23	0.03%	23,011.88
DELTA AIR LINES INC SEC ID: 247361702	40.2100	4,544.000	57,956.86	182,714.24	0.09%	124,757.38
DENNY'S CORP SEC ID: 24869P104	14.6800	1,279.000	4,898.57	18,775.72	0.01%	13,877.15
DENTSPLY SIRONA INC SEC ID: 24906P109	52.3600	1,430.000	41,952.38	74,874.80	0.04%	32,922.42

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DESIGNER BRANDS INC SEC ID: 250565108	7.6500	6,293.000	33,515.22	48,141.45	0.02%	14,626.23
DEVON ENERGY CORP SEC ID: 25179M103	15.8100	4,127.000	35,847.99	65,247.87	0.03%	29,399.88
DEXCOM INC SEC ID: 252131107	369.7200	677.000	45,408.09	250,300.44	0.12%	204,892.35
DIAMOND HILL INVESTMENT GROUP SEC ID: 25264R207	149.2700	66.000	5,039.10	9,851.82	0.00%	4,812.72
DIAMONDBACK ENERGY INC SEC ID: 25278X109	48.4000	4,328.000	109,489.36	209,475.20	0.10%	99,985.84
DIGITAL REALTY TRUST INC SEC ID: 253868103	139.5100	1,008.000	66,372.33	140,626.08	0.07%	74,253.75
WALT DISNEY CO/THE SEC ID: 254687106	181.1800	11,040.000	462,233.75	2,000,227.20	0.94%	1,537,993.45
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	90.5300	3,192.000	76,838.66	288,971.76	0.14%	212,133.10
DISH NETWORK CORP SEC ID: 25470M109	32.3400	962.000	17,762.87	31,111.08	0.01%	13,348.21
DOCUSIGN INC SEC ID: 256163106	222.3000	1,090.000	75,676.09	242,307.00	0.11%	166,630.91
DOLBY LABORATORIES INC SEC ID: 25659T107	97.1300	297.000	9,771.30	28,847.61	0.01%	19,076.31
DOLLAR GENERAL CORP SEC ID: 256677105	210.3000	1,846.000	180,947.65	388,213.80	0.18%	207,266.15
DOLLAR TREE INC SEC ID: 256746108	108.0400	879.000	26,414.63	94,967.16	0.04%	68,552.53
DOMINION ENERGY INC SEC ID: 25746U109	75.2000	3,686.000	150,248.52	277,187.20	0.13%	126,938.68
DOMINO'S PIZZA INC SEC ID: 25754A201	383.4600	264.000	6,547.20	101,233.44	0.05%	94,686.24
DONALDSON CO INC SEC ID: 257651109	55.8800	678.000	19,695.90	37,886.64	0.02%	18,190.74
DOUGLAS EMMETT INC SEC ID: 25960P109	29.1800	941.000	15,272.43	27,458.38	0.01%	12,185.95
DOUGLAS DYNAMICS INC SEC ID: 25960R105	42.7700	352.000	5,047.68	15,055.04	0.01%	10,007.36
DOVER CORP SEC ID: 260003108	126.2500	1,328.000	42,175.78	167,660.00	0.08%	125,484.22
DOW INC SEC ID: 260557103	55.5000	5,081.000	172,753.55	281,995.50	0.13%	109,241.95
DROPBOX INC SEC ID: 26210C104	22.1900	1,755.000	28,374.57	38,943.45	0.02%	10,568.88

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DUKE REALTY CORP SEC ID: 264411505	39.9700	2,075.000	24,341.05	82,937.75	0.04%	58,596.70
DUKE ENERGY CORP SEC ID: 26441C204	91.5600	3,365.000	178,374.92	308,099.40	0.14%	129,724.48
DUPONT DE NEMOURS INC SEC ID: 26614N102	71.1100	5,584.000	228,302.47	397,078.24	0.19%	168,775.77
DYCOM INDUSTRIES INC SEC ID: 267475101	75.5200	321.000	4,798.95	24,241.92	0.01%	19,442.97
DYNATRACE INC SEC ID: 268150109	43.2700	986.000	35,989.00	42,664.22	0.02%	6,675.22
EOG RESOURCES INC SEC ID: 26875P101	49.8700	1,634.000	58,538.37	81,487.58	0.04%	22,949.21
EQT CORP SEC ID: 26884L109	12.7100	4,323.000	29,768.85	54,945.33	0.03%	25,176.48
EAGLE BANCORP INC SEC ID: 268948106	41.3000	166.000	1,933.15	6,855.80	0.00%	4,922.65
EAST WEST BANCORP INC SEC ID: 27579R104	50.7100	952.000	17,678.64	48,275.92	0.02%	30,597.28
EASTMAN CHEMICAL CO SEC ID: 277432100	100.2800	547.000	34,685.27	54,853.16	0.03%	20,167.89
EBAY INC SEC ID: 278642103	50.2500	6,217.000	74,670.96	312,404.25	0.15%	237,733.29
ECHOSTAR CORP SEC ID: 278768106	21.1900	541.000	8,861.63	11,463.79	0.01%	2,602.16
ECOLAB INC SEC ID: 278865100	216.3600	1,513.000	68,501.50	327,352.68	0.15%	258,851.18
EDISON INTERNATIONAL SEC ID: 281020107	62.8200	2,402.000	99,825.54	150,893.64	0.07%	51,068.10
EDITAS MEDICINE INC SEC ID: 28106W103	70.1100	1,405.000	28,491.37	98,504.55	0.05%	70,013.18
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	91.2300	2,997.000	119,526.32	273,416.31	0.13%	153,889.99
ELANCO ANIMAL HEALTH INC SEC ID: 28414H103	30.6700	1,400.000	36,986.00	42,938.00	0.02%	5,952.00
ELECTRONIC ARTS INC SEC ID: 285512109	143.6000	1,799.000	32,481.90	258,336.40	0.12%	225,854.50
EMCOR GROUP INC SEC ID: 29084Q100	91.4600	398.000	11,311.16	36,401.08	0.02%	25,089.92
EMERGENT BIOSOLUTIONS INC SEC ID: 29089Q105	89.6000	527.000	27,952.08	47,219.20	0.02%	19,267.12
EMERSON ELECTRIC CO SEC ID: 291011104	80.3700	3,686.000	196,563.34	296,243.82	0.14%	99,680.48

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EMPIRE STATE REALTY TRUST INC SEC ID: 292104106	9.3200	9,457.000	54,808.31	88,139.24	0.04%	33,330.93
EMPLOYERS HOLDINGS INC SEC ID: 292218104	32.1900	315.000	5,021.10	10,139.85	0.00%	5,118.75
ENCORE WIRE CORP SEC ID: 292562105	60.5700	220.000	5,108.40	13,325.40	0.01%	8,217.00
ENCOMPASS HEALTH CORP SEC ID: 29261A100	82.6900	600.000	23,784.80	49,614.00	0.02%	25,829.20
ENERGIZER HOLDINGS INC SEC ID: 29272W109	42.1800	198.000	3,887.05	8,351.64	0.00%	4,464.59
ENERSYS SEC ID: 29275Y102	83.0600	202.000	5,369.16	16,778.12	0.01%	11,408.96
ENPHASE ENERGY INC SEC ID: 29355A107	175.4700	789.000	102,254.40	138,445.83	0.07%	36,191.43
ENTEGRIS INC SEC ID: 29362U104	96.1000	800.000	7,832.00	76,880.00	0.04%	69,048.00
ENTERGY CORP SEC ID: 29364G103	99.8400	1,054.000	96,855.89	105,231.36	0.05%	8,375.47
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	34.9500	390.000	5,190.90	13,630.50	0.01%	8,439.60
EPAM SYSTEMS INC SEC ID: 29414B104	358.3500	163.000	33,212.81	58,411.05	0.03%	25,198.24
ENVISTA HOLDINGS CORP SEC ID: 29415F104	33.7300	2,171.000	37,921.51	73,227.83	0.03%	35,306.32
EQUIFAX INC SEC ID: 294429105	192.8400	781.000	51,007.74	150,608.04	0.07%	99,600.30
EQUINIX INC SEC ID: 29444U700	714.1800	443.000	119,375.95	316,381.74	0.15%	197,005.79
EQUITABLE HOLDINGS INC SEC ID: 29452E101	25.5900	2,001.000	32,701.34	51,205.59	0.02%	18,504.25
EQUITRANS MIDSTREAM CORP SEC ID: 294600101	8.0400	5,672.000	30,945.76	45,602.88	0.02%	14,657.12
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	63.3600	584.000	9,962.80	37,002.24	0.02%	27,039.44
EQUITY RESIDENTIAL SEC ID: 29476L107	59.2800	1,326.000	66,961.62	78,605.28	0.04%	11,643.66
ESSENTIAL PROPERTIES REALTY TR SEC ID: 29670E107	21.2000	2,757.000	32,414.36	58,448.40	0.03%	26,034.04
ESSENTIAL UTILITIES INC SEC ID: 29670G102	47.2900	1,028.000	17,632.26	48,614.12	0.02%	30,981.86
ESSEX PROPERTY TRUST INC SEC ID: 297178105	237.4200	322.000	49,314.16	76,449.24	0.04%	27,135.08

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ETSY INC SEC ID: 29786A106	177.9100	675.000	34,242.75	120,089.25	0.06%	85,846.50
EVERCORE INC SEC ID: 29977A105	109.6400	623.000	16,135.62	68,305.72	0.03%	52,170.10
EVERGY INC SEC ID: 30034W106	55.5100	1,367.000	47,277.23	75,882.17	0.04%	28,604.94
EVERSOURCE ENERGY SEC ID: 30040W108	86.5100	1,841.000	68,521.03	159,264.91	0.07%	90,743.88
EXACT SCIENCES CORP SEC ID: 30063P105	132.4900	1,031.000	10,907.98	136,597.19	0.06%	125,689.21
EXELON CORP SEC ID: 30161N101	42.2200	2,920.000	89,343.11	123,282.40	0.06%	33,939.29
EXELIXIS INC SEC ID: 30161Q104	20.0700	1,706.000	27,138.93	34,239.42	0.02%	7,100.49
EXPEDIA GROUP INC SEC ID: 30212P303	132.4000	619.000	20,568.77	81,955.60	0.04%	61,386.83
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	95.1100	1,409.000	85,300.33	134,009.99	0.06%	48,709.66
EXPONENT INC SEC ID: 30214U102	90.0300	744.000	9,830.10	66,982.32	0.03%	57,152.22
EXTRA SPACE STORAGE INC SEC ID: 30225T102	115.8600	559.000	11,453.91	64,765.74	0.03%	53,311.83
EXXON MOBIL CORP SEC ID: 30231G102	41.2200	15,873.000	680,180.69	654,285.06	0.31%	-25,895.63
FMC CORP SEC ID: 302491303	114.9300	780.000	48,418.78	89,645.40	0.04%	41,226.62
FACEBOOK INC SEC ID: 30303M102	273.1600	13,632.000	958,891.37	3,723,717.12	1.75%	2,764,825.75
FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	332.5000	113.000	28,808.22	37,572.50	0.02%	8,764.28
FAIR ISAAC CORP SEC ID: 303250104	511.0400	212.000	6,145.88	108,340.48	0.05%	102,194.60
FALCON MINERALS CORP SEC ID: 30607B109	3.1500	15,583.000	36,297.80	49,086.45	0.02%	12,788.65
FARO TECHNOLOGIES INC SEC ID: 311642102	70.6300	123.000	5,098.35	8,687.49	0.00%	3,589.14
FASTLY INC SEC ID: 31188V100	87.3700	606.000	52,358.28	52,946.22	0.02%	587.94
FASTENAL CO SEC ID: 311900104	48.8300	2,450.000	94,489.25	119,633.50	0.06%	25,144.25
FEDEX CORP SEC ID: 31428X106	259.6200	1,737.000	188,412.55	450,959.94	0.21%	262,547.39

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
F5 NETWORKS INC SEC ID: 315616102	175.9400	511.000	43,737.58	89,905.34	0.04%	46,167.76
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	141.4600	3,324.000	172,946.23	470,213.04	0.22%	297,266.81
FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R303	39.0900	1,493.000	12,441.83	58,361.37	0.03%	45,919.54
FIFTH THIRD BANCORP SEC ID: 316773100	27.5700	6,415.000	95,548.54	176,861.55	0.08%	81,313.01
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	51.6300	626.000	9,615.36	32,320.38	0.02%	22,705.02
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	9.2200	5,524.000	22,537.92	50,931.28	0.02%	28,393.36
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	574.2700	77.000	15,462.06	44,218.79	0.02%	28,756.73
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	10.9400	1,067.000	5,217.63	11,672.98	0.01%	6,455.35
FIRST FINANCIAL BANCORP SEC ID: 320209109	17.5300	1,249.000	11,514.53	21,894.97	0.01%	10,380.44
FIRST HORIZON CORP SEC ID: 320517105	12.7600	7,790.000	64,127.55	99,400.40	0.05%	35,272.85
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	42.1300	465.000	4,998.75	19,590.45	0.01%	14,591.70
FIRST OF LONG ISLAND CORP/THE SEC ID: 320734106	17.8500	426.000	5,097.33	7,604.10	0.00%	2,506.77
FIRST MIDWEST BANCORP INC/IL SEC ID: 320867104	15.9200	974.000	10,412.72	15,506.08	0.01%	5,093.36
FIRST REPUBLIC BANK/CA SEC ID: 33616C100	146.9300	1,145.000	74,740.11	168,234.85	0.08%	93,494.74
FIRST SOLAR INC SEC ID: 336433107	98.9200	820.000	33,229.86	81,114.40	0.04%	47,884.54
1ST SOURCE CORP SEC ID: 336901103	40.3000	1,218.000	33,212.08	49,085.40	0.02%	15,873.32
FIRSTCASH INC SEC ID: 33767D105	70.0400	187.000	7,278.04	13,097.48	0.01%	5,819.44
FISERV INC SEC ID: 337738108	113.8600	3,421.000	40,359.60	389,515.06	0.18%	349,155.46
FIRSTENERGY CORP SEC ID: 337932107	30.6100	6,822.000	188,189.87	208,821.42	0.10%	20,631.55
FIVE9 INC SEC ID: 338307101	174.4000	408.000	31,126.32	71,155.20	0.03%	40,028.88
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	272.8300	551.000	93,773.34	150,329.33	0.07%	56,555.99

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Asset Detail
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12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FLUOR CORP SEC ID: 343412102	15.9700	3,907.000	27,607.95	62,394.79	0.03%	34,786.84
FLOWSERVE CORP SEC ID: 34354P105	36.8500	1,383.000	31,115.58	50,963.55	0.02%	19,847.97
FLUSHING FINANCIAL CORP SEC ID: 343873105	16.6400	3,548.000	37,134.82	59,038.72	0.03%	21,903.90
FOOT LOCKER INC SEC ID: 344849104	40.4400	1,275.000	35,239.62	51,561.00	0.02%	16,321.38
FORD MOTOR CO SEC ID: 345370860	8.7900	23,530.000	124,283.60	206,828.70	0.10%	82,545.10
FORTINET INC SEC ID: 34959E109	148.5300	307.000	30,920.01	45,598.71	0.02%	14,678.70
FORTIVE CORP SEC ID: 34959J108	70.8200	1,713.000	24,866.16	121,314.66	0.06%	96,448.50
FORTUNE BRANDS HOME & SECURITY SEC ID: 34964C106	85.7200	1,350.000	30,829.20	115,722.00	0.05%	84,892.80
FORWARD AIR CORP SEC ID: 349853101	76.8400	153.000	4,974.03	11,756.52	0.01%	6,782.49
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	69.2100	230.000	5,146.25	15,918.30	0.01%	10,772.05
FRANKLIN RESOURCES INC SEC ID: 354613101	24.9900	2,000.000	32,448.40	49,980.00	0.02%	17,531.60
FRANKLIN STREET PROPERTIES COR SEC ID: 35471R106	4.3700	10,346.000	35,665.59	45,212.02	0.02%	9,546.43
FREEPORT-MCMORAN INC SEC ID: 35671D857	26.0200	15,300.000	93,103.50	398,106.00	0.19%	305,002.50
FRONTDOOR INC SEC ID: 35905A109	50.2100	882.000	29,591.10	44,285.22	0.02%	14,694.12
HB FULLER CO SEC ID: 359694106	51.8800	1,070.000	32,995.60	55,511.60	0.03%	22,516.00
FULTON FINANCIAL CORP SEC ID: 360271100	12.7200	4,143.000	37,354.14	52,698.96	0.02%	15,344.82
GATX CORP SEC ID: 361448103	83.1800	135.000	4,895.10	11,229.30	0.01%	6,334.20
GCP APPLIED TECHNOLOGIES INC SEC ID: 36164Y101	23.6500	556.000	5,265.95	13,149.40	0.01%	7,883.45
G-III APPAREL GROUP LTD SEC ID: 36237H101	23.7400	2,594.000	37,112.17	61,581.56	0.03%	24,469.39
ARTHUR J GALLAGHER & CO SEC ID: 363576109	123.7100	990.000	48,400.10	122,472.90	0.06%	74,072.80

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	42.4000	1,243.000	38,958.20	52,703.20	0.02%	13,745.00
GARTNER INC SEC ID: 366651107	160.1900	848.000	36,692.84	135,841.12	0.06%	99,148.28
GENERAC HOLDINGS INC SEC ID: 368736104	227.4100	269.000	5,054.51	61,173.29	0.03%	56,118.78
GENERAL DYNAMICS CORP SEC ID: 369550108	148.8200	1,760.000	132,565.12	261,923.20	0.12%	129,358.08
GENERAL ELECTRIC CO SEC ID: 369604103	10.8000	17,761.000	173,441.16	191,818.80	0.09%	18,377.64
GENERAL MILLS INC SEC ID: 370334104	58.8000	4,189.000	119,272.77	246,313.20	0.12%	127,040.43
GENERAL MOTORS CO SEC ID: 37045V100	41.6400	2,006.000	41,399.06	83,529.84	0.04%	42,130.78
GENUINE PARTS CO SEC ID: 372460105	100.4300	583.000	35,193.84	58,550.69	0.03%	23,356.85
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	71.9400	457.000	4,958.45	32,876.58	0.02%	27,918.13
GILEAD SCIENCES INC SEC ID: 375558103	58.2600	7,374.000	160,861.68	429,609.24	0.20%	268,747.56
GLACIER BANCORP INC SEC ID: 37637Q105	46.0100	857.000	10,690.57	39,430.57	0.02%	28,740.00
GLATFELTER CORP SEC ID: 377320106	16.3800	3,058.000	32,159.87	50,090.04	0.02%	17,930.17
GLAUKOS CORP SEC ID: 377322102	75.2600	1,110.000	29,991.65	83,538.60	0.04%	53,546.95
GLOBAL PAYMENTS INC SEC ID: 37940X102	215.4200	2,353.000	55,192.52	506,883.26	0.24%	451,690.74
GLOBUS MEDICAL INC SEC ID: 379577208	65.2200	722.000	30,829.40	47,088.84	0.02%	16,259.44
GLOBE LIFE INC SEC ID: 37959E102	94.9600	819.000	22,753.64	77,772.24	0.04%	55,018.60
GODADDY INC SEC ID: 380237107	82.9500	516.000	33,052.38	42,802.20	0.02%	9,749.82
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	263.7100	1,918.000	305,618.22	505,795.78	0.24%	200,177.56
W R GRACE & CO SEC ID: 38388F108	54.8200	556.000	21,402.92	30,479.92	0.01%	9,077.00
GRACO INC SEC ID: 384109104	72.3500	1,643.000	17,673.20	118,871.05	0.06%	101,197.85
GRAHAM HOLDINGS CO SEC ID: 384637104	533.3800	12.000	2,925.27	6,400.56	0.00%	3,475.29

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WW GRAINGER INC SEC ID: 384802104	408.3400	276.000	54,853.32	112,701.84	0.05%	57,848.52
GRAND CANYON EDUCATION INC SEC ID: 38526M106	93.1100	377.000	5,108.35	35,102.47	0.02%	29,994.12
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	16.9400	2,181.000	10,425.85	36,946.14	0.02%	26,520.29
GREAT AJAX CORP SEC ID: 38983D300	10.4600	4,261.000	32,158.50	44,570.06	0.02%	12,411.56
GREAT SOUTHERN BANCORP INC SEC ID: 390905107	48.9000	269.000	4,898.49	13,154.10	0.01%	8,255.61
GREEN DOT CORP SEC ID: 39304D102	55.8000	567.000	7,189.56	31,638.60	0.01%	24,449.04
GRIFFON CORP SEC ID: 398433102	20.3800	511.000	4,997.58	10,414.18	0.00%	5,416.60
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	131.1400	131.000	5,148.30	17,179.34	0.01%	12,031.04
GRUBHUB INC SEC ID: 400110102	74.2700	737.000	23,326.05	54,736.99	0.03%	31,410.94
GUARDANT HEALTH INC SEC ID: 40131M109	128.8800	450.000	28,332.00	57,996.00	0.03%	29,664.00
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	128.7300	414.000	23,486.22	53,294.22	0.03%	29,808.00
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	29.8100	379.000	4,839.83	11,297.99	0.01%	6,458.16
HCA HEALTHCARE INC SEC ID: 40412C101	164.4600	1,101.000	95,923.06	181,070.46	0.09%	85,147.40
HMS HOLDINGS CORP SEC ID: 40425J101	36.7500	1,756.000	29,532.14	64,533.00	0.03%	35,000.86
HP INC SEC ID: 40434L105	24.5900	2,136.000	23,481.67	52,524.24	0.02%	29,042.57
HALLIBURTON CO SEC ID: 406216101	18.9000	2,991.000	33,369.60	56,529.90	0.03%	23,160.30
HALOZYME THERAPEUTICS INC SEC ID: 40637H109	42.7100	758.000	4,972.48	32,374.18	0.02%	27,401.70
HAMILTON BEACH BRANDS HOLDING SEC ID: 40701T104	17.5100	110.000	1,114.96	1,926.10	0.00%	811.14
HANESBRANDS INC SEC ID: 410345102	14.5800	3,440.000	25,923.08	50,155.20	0.02%	24,232.12
HANNON ARMSTRONG SUSTAINABLE I SEC ID: 41068X100	63.4300	1,521.000	29,078.91	96,477.03	0.05%	67,398.12

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	116.9200	136.000	4,955.84	15,901.12	0.01%	10,945.28
HARLEY-DAVIDSON INC SEC ID: 412822108	36.7000	1,528.000	33,384.16	56,077.60	0.03%	22,693.44
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	48.9800	2,153.000	52,917.27	105,453.94	0.05%	52,536.67
HASBRO INC SEC ID: 418056107	93.5400	505.000	25,428.56	47,237.70	0.02%	21,809.14
HAWAIIAN HOLDINGS INC SEC ID: 419879101	17.7000	879.000	5,054.25	15,558.30	0.01%	10,504.05
HEARTLAND FINANCIAL USA INC SEC ID: 42234Q102	40.3700	1,144.000	32,077.04	46,183.28	0.02%	14,106.24
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	30.2300	3,780.000	89,240.39	114,269.40	0.05%	25,029.01
HECLA MINING CO SEC ID: 422704106	6.4800	19,109.000	30,674.94	123,826.32	0.06%	93,151.38
HEICO CORP SEC ID: 422806109	132.4000	414.000	15,066.94	54,813.60	0.03%	39,746.66
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	161.9900	514.000	15,060.20	83,262.86	0.04%	68,202.66
HERITAGE COMMERCE CORP SEC ID: 426927109	8.8700	985.000	4,869.25	8,736.95	0.00%	3,867.70
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	23.3900	1,099.000	16,066.78	25,705.61	0.01%	9,638.83
HERSHEY CO/THE SEC ID: 427866108	152.3300	612.000	33,932.30	93,225.96	0.04%	59,293.66
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	11.8500	4,727.000	26,504.17	56,014.95	0.03%	29,510.78
HEXCEL CORP SEC ID: 428291108	48.4900	1,134.000	33,214.19	54,987.66	0.03%	21,773.47
HIGHWOODS PROPERTIES INC SEC ID: 431284108	39.6300	151.000	4,898.44	5,984.13	0.00%	1,085.69
HILL-ROM HOLDINGS INC SEC ID: 431475102	97.9700	450.000	35,842.76	44,086.50	0.02%	8,243.74
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	111.2600	471.000	32,812.16	52,403.46	0.02%	19,591.30
HOLOGIC INC SEC ID: 436440101	72.8300	1,984.000	36,485.40	144,494.72	0.07%	108,009.32
HOME BANCSHARES INC/AR SEC ID: 436893200	19.4800	2,217.000	22,420.27	43,187.16	0.02%	20,766.89

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Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HOME DEPOT INC/THE SEC ID: 437076102	265.6200	6,549.000	319,429.51	1,739,545.38	0.82%	1,420,115.87
HOMESTREET INC SEC ID: 43785V102	33.7500	338.000	4,912.76	11,407.50	0.01%	6,494.74
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	212.7000	4,760.000	229,550.30	1,012,452.00	0.48%	782,901.70
HORACE MANN EDUCATORS CORP SEC ID: 440327104	42.0400	331.000	4,951.76	13,915.24	0.01%	8,963.48
HORMEL FOODS CORP SEC ID: 440452100	46.6100	1,683.000	52,618.44	78,444.63	0.04%	25,826.19
HUBSPOT INC SEC ID: 443573100	396.4400	226.000	32,660.21	89,595.44	0.04%	56,935.23
HUMANA INC SEC ID: 444859102	410.2700	971.000	61,969.90	398,372.17	0.19%	336,402.27
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	136.6500	544.000	24,871.68	74,337.60	0.03%	49,465.92
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	12.6300	7,363.000	38,803.01	92,994.69	0.04%	54,191.68
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	170.4800	580.000	43,033.57	98,878.40	0.05%	55,844.83
HUNTSMAN CORP SEC ID: 447011107	25.1400	2,045.000	33,348.72	51,411.30	0.02%	18,062.58
HYATT HOTELS CORP SEC ID: 448579102	74.2500	263.000	10,325.38	19,527.75	0.01%	9,202.37
IAC/INTERACTIVECORP SEC ID: 44891N109	189.3500	437.000	4,951.62	82,745.95	0.04%	77,794.33
IAA INC SEC ID: 449253103	64.9800	1,007.000	32,479.23	65,434.86	0.03%	32,955.63
ICF INTERNATIONAL INC SEC ID: 44925C103	74.3300	198.000	4,950.00	14,717.34	0.01%	9,767.34
ICU MEDICAL INC SEC ID: 44930G107	214.4900	182.000	29,560.44	39,037.18	0.02%	9,476.74
ISTAR INC SEC ID: 45031U101	14.8500	2,377.000	15,359.36	35,298.45	0.02%	19,939.09
ITT INC SEC ID: 45073V108	77.0200	809.000	15,859.06	62,309.18	0.03%	46,450.12
IDACORP INC SEC ID: 451107106	96.0300	315.000	15,032.32	30,249.45	0.01%	15,217.13
IDEX CORP SEC ID: 45167R104	199.2000	516.000	46,208.50	102,787.20	0.05%	56,578.70
IDEXX LABORATORIES INC SEC ID: 45168D104	499.8700	684.000	25,571.34	341,911.08	0.16%	316,339.74

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ILLINOIS TOOL WORKS INC SEC ID: 452308109	203.8800	2,482.000	111,867.47	506,030.16	0.24%	394,162.69
ILLUMINA INC SEC ID: 452327109	370.0000	752.000	29,561.12	278,240.00	0.13%	248,678.88
INCYTE CORP SEC ID: 45337C102	86.9800	1,021.000	16,407.47	88,806.58	0.04%	72,399.11
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	13.4300	2,913.000	23,595.30	39,121.59	0.02%	15,526.29
INDEPENDENT BANK CORP SEC ID: 453836108	73.0400	190.000	4,932.40	13,877.60	0.01%	8,945.20
INGERSOLL RAND INC SEC ID: 45687V106	45.5600	1,920.000	13,475.09	87,475.20	0.04%	74,000.11
INGEVITY CORP SEC ID: 45688C107	75.7300	259.000	4,733.04	19,614.07	0.01%	14,881.03
INGLES MARKETS INC SEC ID: 457030104	42.6600	301.000	4,809.98	12,840.66	0.01%	8,030.68
INGREDION INC SEC ID: 457187102	78.6700	455.000	24,374.35	35,794.85	0.02%	11,420.50
INSIGHT ENTERPRISES INC SEC ID: 45765U103	76.0900	305.000	5,072.15	23,207.45	0.01%	18,135.30
INSMED INC SEC ID: 457669307	33.2900	1,748.000	29,991.94	58,190.92	0.03%	28,198.98
INNOSPEC INC SEC ID: 45768S105	90.7300	156.000	4,873.11	14,153.88	0.01%	9,280.77
INPHI CORP SEC ID: 45772F107	160.4700	404.000	31,451.40	64,829.88	0.03%	33,378.48
INOGEN INC SEC ID: 45780L104	44.6800	1,308.000	36,334.70	58,441.44	0.03%	22,106.74
INSTALLED BUILDING PRODUCTS IN SEC ID: 45780R101	101.9300	678.000	27,669.18	69,108.54	0.03%	41,439.36
INSULET CORP SEC ID: 45784P101	255.6300	389.000	15,372.81	99,440.07	0.05%	84,067.26
INTEL CORP SEC ID: 458140100	49.8200	22,377.000	466,406.06	1,114,822.14	0.52%	648,416.08
INTER PARFUMS INC SEC ID: 458334109	60.4900	629.000	10,258.99	38,048.21	0.02%	27,789.22
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	60.9200	1,474.000	24,203.52	89,796.08	0.04%	65,592.56
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	115.2900	2,149.000	68,895.86	247,758.21	0.12%	178,862.35
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	37.4400	1,103.000	17,780.36	41,296.32	0.02%	23,515.96

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	125.8800	4,165.000	342,020.23	524,290.20	0.25%	182,269.97
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	108.8400	762.000	30,228.77	82,936.08	0.04%	52,707.31
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	23.5200	3,469.000	34,237.99	81,590.88	0.04%	47,352.89
INTUIT INC SEC ID: 461202103	379.8500	1,725.000	56,278.30	655,241.25	0.31%	598,962.95
INTUITIVE SURGICAL INC SEC ID: 46120E602	818.1000	740.000	92,722.04	605,394.00	0.28%	512,671.96
INTRICON CORP SEC ID: 46121H109	18.1000	3,168.000	37,186.23	57,340.80	0.03%	20,154.57
INVESTORS BANCORP INC SEC ID: 46146L101	10.5600	925.000	5,045.78	9,768.00	0.00%	4,722.22
INVITATION HOMES INC SEC ID: 46187W107	29.7000	2,651.000	59,814.85	78,734.70	0.04%	18,919.85
IONIS PHARMACEUTICALS INC SEC ID: 462222100	56.5400	727.000	25,296.66	41,104.58	0.02%	15,807.92
IOVANCE BIOTHERAPEUTICS INC SEC ID: 462260100	46.4000	1,130.000	37,684.85	52,432.00	0.02%	14,747.15
IQVIA HOLDINGS INC SEC ID: 46266C105	179.1700	497.000	61,162.22	89,047.49	0.04%	27,885.27
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	39.3250	4,789.000	38,654.72	188,327.43	0.09%	149,672.71
ITRON INC SEC ID: 465741106	95.9000	524.000	19,209.84	50,251.60	0.02%	31,041.76
JPMORGAN CHASE & CO SEC ID: 46625H100	127.0700	17,027.000	688,742.15	2,163,620.89	1.02%	1,474,878.74
JACK IN THE BOX INC SEC ID: 466367109	92.8000	225.000	5,033.25	20,880.00	0.01%	15,846.75
JACOBS ENGINEERING GROUP INC SEC ID: 469814107	108.9600	670.000	27,365.06	73,003.20	0.03%	45,638.14
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	24.6000	2,559.000	33,463.92	62,951.40	0.03%	29,487.48
JETBLUE AIRWAYS CORP SEC ID: 477143101	14.5400	852.000	4,311.12	12,388.08	0.01%	8,076.96
JOHNSON & JOHNSON SEC ID: 478160104	157.3800	14,649.000	1,118,247.05	2,305,459.62	1.08%	1,187,212.57
JONES LANG LASALLE INC SEC ID: 48020Q107	148.3700	493.000	37,568.51	73,146.41	0.03%	35,577.90
J2 GLOBAL INC SEC ID: 48123V102	97.6900	180.000	4,905.00	17,584.20	0.01%	12,679.20

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JUNIPER NETWORKS INC SEC ID: 48203R104	22.5100	3,157.000	58,783.90	71,064.07	0.03%	12,280.17
KLA CORP SEC ID: 482480100	258.9100	654.000	98,423.30	169,327.14	0.08%	70,903.84
KAMAN CORP SEC ID: 483548103	57.1300	940.000	32,458.20	53,702.20	0.03%	21,244.00
KANSAS CITY SOUTHERN SEC ID: 485170302	204.1300	698.000	66,849.01	142,482.74	0.07%	75,633.73
KB HOME SEC ID: 48666K109	33.5200	1,511.000	12,254.21	50,648.72	0.02%	38,394.51
KELLOGG CO SEC ID: 487836108	62.2300	1,514.000	81,137.48	94,216.22	0.04%	13,078.74
KEMPER CORP SEC ID: 488401100	76.8300	329.000	9,298.36	25,277.07	0.01%	15,978.71
KENNAMETAL INC SEC ID: 489170100	36.2400	1,353.000	27,247.65	49,032.72	0.02%	21,785.07
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	17.8900	2,516.000	33,228.78	45,011.24	0.02%	11,782.46
KEURIG DR PEPPER INC SEC ID: 49271V100	32.0000	2,276.000	61,969.10	72,832.00	0.03%	10,862.90
KEYCORP SEC ID: 493267108	16.4100	6,524.000	48,212.36	107,058.84	0.05%	58,846.48
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	132.0900	1,187.000	20,815.68	156,790.83	0.07%	135,975.15
KFORCE INC SEC ID: 493732101	42.0900	380.000	4,913.40	15,994.20	0.01%	11,080.80
KILROY REALTY CORP SEC ID: 49427F108	57.4000	348.000	13,241.40	19,975.20	0.01%	6,733.80
KIMBERLY-CLARK CORP SEC ID: 494368103	134.8300	1,870.000	116,539.72	252,132.10	0.12%	135,592.38
KIMCO REALTY CORP SEC ID: 49446R109	15.0100	3,307.000	34,612.75	49,638.07	0.02%	15,025.32
KNOLL INC SEC ID: 498904200	14.6800	2,918.000	31,323.31	42,836.24	0.02%	11,512.93
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	41.8200	761.000	14,866.69	31,825.02	0.01%	16,958.33
KONTOOR BRANDS INC SEC ID: 50050N103	40.5600	236.000	3,466.47	9,572.16	0.00%	6,105.69
KRAFT HEINZ CO/THE SEC ID: 500754106	34.6600	1,296.000	37,115.94	44,919.36	0.02%	7,803.42
KROGER CO/THE SEC ID: 501044101	31.7600	7,550.000	86,141.74	239,788.00	0.11%	153,646.26

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
L BRANDS INC SEC ID: 501797104	37.1900	2,696.000	33,745.44	100,264.24	0.05%	66,518.80
LHC GROUP INC SEC ID: 50187A107	213.3200	623.000	9,103.65	132,898.36	0.06%	123,794.71
LKQ CORP SEC ID: 501889208	35.2400	1,508.000	32,581.12	53,141.92	0.02%	20,560.80
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	104.2200	450.000	15,174.00	46,899.00	0.02%	31,725.00
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	189.0200	999.000	38,806.55	188,830.98	0.09%	150,024.43
LA-Z-BOY INC SEC ID: 505336107	39.8400	514.000	4,821.32	20,477.76	0.01%	15,656.44
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	203.5500	419.000	44,323.43	85,287.45	0.04%	40,964.02
LAKELAND FINANCIAL CORP SEC ID: 511656100	53.5800	346.000	5,102.35	18,538.68	0.01%	13,436.33
LAM RESEARCH CORP SEC ID: 512807108	472.2700	726.000	17,811.20	342,868.02	0.16%	325,056.82
LAMAR ADVERTISING CO SEC ID: 512816109	83.2200	725.000	17,624.75	60,334.50	0.03%	42,709.75
LAMB WESTON HOLDINGS INC SEC ID: 513272104	78.7400	752.000	12,444.91	59,212.48	0.03%	46,767.57
LANCASTER COLONY CORP SEC ID: 513847103	183.7300	68.000	4,872.20	12,493.64	0.01%	7,621.44
LAS VEGAS SANDS CORP SEC ID: 517834107	59.6000	811.000	21,982.08	48,335.60	0.02%	26,353.52
ESTEE LAUDER COS INC/THE SEC ID: 518439104	266.1900	811.000	93,902.83	215,880.09	0.10%	121,977.26
LEAR CORP SEC ID: 521865204	159.0300	769.000	35,204.07	122,294.07	0.06%	87,090.00
LEGGETT & PLATT INC SEC ID: 524660107	44.3000	1,131.000	32,300.70	50,103.30	0.02%	17,802.60
LEIDOS HOLDINGS INC SEC ID: 525327102	105.1200	830.000	24,715.57	87,249.60	0.04%	62,534.03
LENNAR CORP SEC ID: 526057104	76.2300	1,145.000	42,805.65	87,283.35	0.04%	44,477.70
LENNAR CORP SEC ID: 526057302	61.2000	28.000	904.28	1,713.60	0.00%	809.32
LENNOX INTERNATIONAL INC SEC ID: 526107107	273.9700	392.000	18,784.80	107,396.24	0.05%	88,611.44

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LIBERTY BROADBAND CORP SEC ID: 530307305	158.3700	1,425.700	136,245.39	225,788.11	0.11%	89,542.72
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229607	43.5100	1,056.000	33,079.52	45,946.56	0.02%	12,867.04
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229854	42.6000	1,047.000	34,393.71	44,602.20	0.02%	10,208.49
LIFE STORAGE INC SEC ID: 53223X107	119.3900	298.000	19,937.37	35,578.22	0.02%	15,640.85
ELI LILLY AND CO SEC ID: 532457108	168.8400	5,391.000	484,378.33	910,216.44	0.43%	425,838.11
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	116.2500	421.000	14,010.88	48,941.25	0.02%	34,930.37
LINCOLN NATIONAL CORP SEC ID: 534187109	50.3100	1,252.000	37,987.69	62,988.12	0.03%	25,000.43
LINDSAY CORP SEC ID: 535555106	128.4600	80.000	4,973.60	10,276.80	0.00%	5,303.20
LIONS GATE ENTERTAINMENT CORP SEC ID: 535919500	10.3800	5,325.000	27,934.62	55,273.50	0.03%	27,338.88
LITTELFUSE INC SEC ID: 537008104	254.6600	143.000	16,273.60	36,416.38	0.02%	20,142.78
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	73.4800	833.000	27,608.00	61,208.84	0.03%	33,600.84
LIVERAMP HOLDINGS INC SEC ID: 53815P108	73.1900	1,265.000	16,031.23	92,585.35	0.04%	76,554.12
LOCKHEED MARTIN CORP SEC ID: 539830109	354.9800	867.000	203,019.90	307,767.66	0.14%	104,747.76
LOWE'S COS INC SEC ID: 548661107	160.5100	4,870.000	139,639.95	781,683.70	0.37%	642,043.75
LULULEMON ATHLETICA INC SEC ID: 550021109	348.0300	715.000	66,394.49	248,841.45	0.12%	182,446.96
M&T BANK CORP SEC ID: 55261F104	127.3000	622.000	55,530.91	79,180.60	0.04%	23,649.69
MDC HOLDINGS INC SEC ID: 552676108	48.6000	1,288.000	32,982.57	62,596.80	0.03%	29,614.23
MGE ENERGY INC SEC ID: 55277P104	70.0300	550.000	16,324.79	38,516.50	0.02%	22,191.71
MGIC INVESTMENT CORP SEC ID: 552848103	12.5500	1,967.000	11,861.01	24,685.85	0.01%	12,824.84
MGM RESORTS INTERNATIONAL SEC ID: 552953101	31.5100	2,953.000	32,134.93	93,049.03	0.04%	60,914.10
MKS INSTRUMENTS INC SEC ID: 55306N104	150.4500	310.000	7,777.90	46,639.50	0.02%	38,861.60

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MSA SAFETY INC SEC ID: 553498106	149.3900	138.000	4,854.84	20,615.82	0.01%	15,760.98
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	84.3900	578.000	31,229.34	48,777.42	0.02%	17,548.08
MSCI INC SEC ID: 55354G100	446.5300	542.000	18,017.02	242,019.26	0.11%	224,002.24
MACERICH CO/THE SEC ID: 554382101	10.6700	5,569.000	37,456.52	59,421.23	0.03%	21,964.71
MADISON SQUARE GARDEN ENTERTAI SEC ID: 55826T102	105.0400	126.000	7,625.90	13,235.04	0.01%	5,609.14
MANHATTAN ASSOCIATES INC SEC ID: 562750109	105.1800	112.000	2,021.04	11,780.16	0.01%	9,759.12
MANPOWERGROUP INC SEC ID: 56418H100	90.1800	747.000	27,982.62	67,364.46	0.03%	39,381.84
MARATHON OIL CORP SEC ID: 565849106	6.6700	26,307.000	107,732.16	175,467.69	0.08%	67,735.53
MARATHON PETROLEUM CORP SEC ID: 56585A102	41.3600	2,346.000	35,740.09	97,030.56	0.05%	61,290.47
MARKEL CORP SEC ID: 570535104	1,033.3000	103.000	38,804.94	106,429.90	0.05%	67,624.96
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	570.5600	208.000	5,002.40	118,676.48	0.06%	113,674.08
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	137.2200	302.000	13,183.95	41,440.44	0.02%	28,256.49
MARSH & MCLENNAN COS INC SEC ID: 571748102	117.0000	3,078.000	88,666.54	360,126.00	0.17%	271,459.46
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	131.9200	2,106.000	91,596.52	277,823.52	0.13%	186,227.00
MARTEN TRANSPORT LTD SEC ID: 573075108	17.2300	1,860.000	9,869.66	32,047.80	0.02%	22,178.14
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	283.9700	263.000	24,547.70	74,684.11	0.04%	50,136.41
MASCO CORP SEC ID: 574599106	54.9300	2,319.000	27,792.85	127,382.67	0.06%	99,589.82
MASIMO CORP SEC ID: 574795100	268.3800	167.000	30,502.55	44,819.46	0.02%	14,316.91
MASTEC INC SEC ID: 576323109	68.1800	336.000	6,132.00	22,908.48	0.01%	16,776.48
MASTERCARD INC SEC ID: 57636Q104	356.9400	5,076.000	324,995.48	1,811,827.44	0.85%	1,486,831.96

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MATCH GROUP INC SEC ID: 57667L107	151.1900	1,422.000	40,192.48	214,992.18	0.10%	174,799.70
MATSON INC SEC ID: 57686G105	56.9700	571.000	10,212.74	32,529.87	0.02%	22,317.13
MATTEL INC SEC ID: 577081102	17.4500	4,224.000	33,902.60	73,708.80	0.03%	39,806.20
MAXIM INTEGRATED PRODUCTS INC SEC ID: 57772K101	88.6500	2,483.000	92,768.50	220,117.95	0.10%	127,349.45
MAXIMUS INC SEC ID: 577933104	73.1900	248.000	4,969.30	18,151.12	0.01%	13,181.82
MCCORMICK & CO INC/MD SEC ID: 579780206	95.6000	1,540.000	38,243.12	147,224.00	0.07%	108,980.88
MCDONALD'S CORP SEC ID: 580135101	214.5800	4,579.000	205,465.35	982,561.82	0.46%	777,096.47
MCGRATH RENTCORP SEC ID: 580589109	67.1000	186.000	5,025.72	12,480.60	0.01%	7,454.88
MCKESSON CORP SEC ID: 58155Q103	173.9200	1,566.000	83,676.54	272,358.72	0.13%	188,682.18
MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	21.7900	3,110.000	51,499.85	67,766.90	0.03%	16,267.05
MEDIA GEN INC CVR SEC ID: 584CVR997	0.0000	1,404.000	0.00	0.00	0.00%	0.00
MERCK & CO INC SEC ID: 58933Y105	81.8000	14,193.000	597,034.22	1,160,987.40	0.55%	563,953.18
MERIT MEDICAL SYSTEMS INC SEC ID: 589889104	55.5100	1,001.000	29,149.11	55,565.51	0.03%	26,416.40
MERITAGE HOMES CORP SEC ID: 59001A102	82.8200	221.000	5,049.85	18,303.22	0.01%	13,253.37
MERITOR INC SEC ID: 59001K100	27.9100	828.000	4,148.28	23,109.48	0.01%	18,961.20
MESA LABORATORIES INC SEC ID: 59064R109	286.6400	94.000	5,018.66	26,944.16	0.01%	21,925.50
METLIFE INC SEC ID: 59156R108	46.9500	4,672.000	149,235.94	219,350.40	0.10%	70,114.46
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,139.6800	191.000	30,401.47	217,678.88	0.10%	187,277.41
MICROSOFT CORP SEC ID: 594918104	222.4200	42,709.000	1,843,356.06	9,499,335.78	4.47%	7,655,979.72
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	138.1100	2,058.000	118,193.46	284,230.38	0.13%	166,036.92
MICRON TECHNOLOGY INC SEC ID: 595112103	75.1800	5,321.000	45,059.45	400,032.78	0.19%	354,973.33

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	126.6900	822.000	61,758.20	104,139.18	0.05%	42,380.98
MIDDLEBY CORP/THE SEC ID: 596278101	128.9200	462.000	15,559.41	59,561.04	0.03%	44,001.63
MIDDLESEX WATER CO SEC ID: 596680108	72.4700	233.000	4,499.23	16,885.51	0.01%	12,386.28
MIDLAND STATES BANCORP INC SEC ID: 597742105	17.8700	2,899.000	36,604.87	51,805.13	0.02%	15,200.26
MINERALS TECHNOLOGIES INC SEC ID: 603158106	62.1200	274.000	8,787.18	17,020.88	0.01%	8,233.70
MIRATI THERAPEUTICS INC SEC ID: 60468T105	219.6400	352.000	27,237.76	77,313.28	0.04%	50,075.52
MODEL N INC SEC ID: 607525102	35.6800	2,748.000	35,773.79	98,048.64	0.05%	62,274.85
MODERNA INC SEC ID: 60770K107	104.4700	1,775.000	30,437.37	185,434.25	0.09%	154,996.88
MOHAWK INDUSTRIES INC SEC ID: 608190104	140.9500	385.000	24,321.24	54,265.75	0.03%	29,944.51
MOLINA HEALTHCARE INC SEC ID: 60855R100	212.6800	241.000	29,857.49	51,255.88	0.02%	21,398.39
MOLSON COORS BEVERAGE CO SEC ID: 60871R209	45.1900	1,123.000	37,159.45	50,748.37	0.02%	13,588.92
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	58.4700	9,357.000	171,845.65	547,103.79	0.26%	375,258.14
MONGODB INC SEC ID: 60937P106	359.0400	227.000	34,117.12	81,502.08	0.04%	47,384.96
MONMOUTH REAL ESTATE INVESTMEN SEC ID: 609720107	17.3200	584.000	4,905.60	10,114.88	0.00%	5,209.28
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	366.2300	345.000	5,226.75	126,349.35	0.06%	121,122.60
MONSTER BEVERAGE CORP SEC ID: 61174X109	92.4800	2,612.000	80,081.86	241,557.76	0.11%	161,475.90
MOODY'S CORP SEC ID: 615369105	290.2400	1,355.000	44,227.20	393,275.20	0.18%	349,048.00
MOOG INC SEC ID: 615394202	79.3000	270.000	11,134.80	21,411.00	0.01%	10,276.20
MORGAN STANLEY SEC ID: 617446448	68.5300	7,790.000	182,424.53	533,848.70	0.25%	351,424.17
MOTOROLA SOLUTIONS INC SEC ID: 620076307	170.0600	600.000	47,023.14	102,036.00	0.05%	55,012.86

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MUELLER INDUSTRIES INC SEC ID: 624756102	35.1100	450.000	8,181.00	15,799.50	0.01%	7,618.50
MURPHY USA INC SEC ID: 626755102	130.8700	307.000	8,906.37	40,177.09	0.02%	31,270.72
MYERS INDUSTRIES INC SEC ID: 628464109	20.7800	2,670.000	33,180.28	55,482.60	0.03%	22,302.32
NBT BANCORP INC SEC ID: 628778102	32.1000	231.000	5,058.90	7,415.10	0.00%	2,356.20
NRG ENERGY INC SEC ID: 629377508	37.5500	1,909.000	31,352.17	71,682.95	0.03%	40,330.78
NVR INC SEC ID: 62944T105	4,079.8600	22.000	15,137.32	89,756.92	0.04%	74,619.60
NACCO INDUSTRIES INC SEC ID: 629579103	26.3000	55.000	525.67	1,446.50	0.00%	920.83
NASDAQ INC SEC ID: 631103108	132.7400	790.000	26,129.25	104,864.60	0.05%	78,735.35
NATIONAL HEALTHCARE CORP SEC ID: 635906100	66.4100	211.000	9,881.13	14,012.51	0.01%	4,131.38
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	36.0300	1,062.000	21,760.38	38,263.86	0.02%	16,503.48
NATUS MEDICAL INC SEC ID: 639050103	20.0400	2,174.000	37,234.75	43,566.96	0.02%	6,332.21
NEKTAR THERAPEUTICS SEC ID: 640268108	17.0000	1,849.000	22,650.25	31,433.00	0.01%	8,782.75
NELNET INC SEC ID: 64031N108	71.2400	233.000	5,039.79	16,598.92	0.01%	11,559.13
NEOGEN CORP SEC ID: 640491106	79.3000	466.000	28,304.84	36,953.80	0.02%	8,648.96
NETFLIX INC SEC ID: 64110L106	540.7300	2,289.000	150,425.44	1,237,730.97	0.58%	1,087,305.53
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	95.8500	858.000	39,193.44	82,239.30	0.04%	43,045.86
NEW RESIDENTIAL INVESTMENT COR SEC ID: 64828T201	9.9400	4,924.000	36,762.66	48,944.56	0.02%	12,181.90
NEW RELIC INC SEC ID: 64829B100	65.4000	623.000	28,072.38	40,744.20	0.02%	12,671.82
NEW SENIOR INVESTMENT GROUP IN SEC ID: 648691103	5.1800	12,797.000	34,642.63	66,288.46	0.03%	31,645.83
NEW YORK MORTGAGE TRUST INC SEC ID: 649604501	3.6900	14,182.000	34,963.63	52,331.58	0.02%	17,367.95
NEW YORK TIMES CO/THE SEC ID: 650111107	51.7700	1,492.000	11,785.88	77,240.84	0.04%	65,454.96

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Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEWMARK GROUP INC SEC ID: 65158N102	7.2900	1,455.000	3,800.03	10,606.95	0.00%	6,806.92
NEWMONT CORP SEC ID: 651639106	59.8900	2,638.000	77,583.92	157,989.82	0.07%	80,405.90
NEWS CORP SEC ID: 65249B109	17.9700	2,841.000	25,202.85	51,052.77	0.02%	25,849.92
NEXTIER OILFIELD SOLUTIONS INC SEC ID: 65290C105	3.4400	14,814.000	22,892.63	50,960.16	0.02%	28,067.53
NEWSSTAR FINANCIAL INCCVR CONTRA SEC ID: 652CVR994	0.0000	496.000	0.00	0.00	0.00%	0.00
NEXTERA ENERGY INC SEC ID: 65339F101	77.1500	12,556.000	233,856.20	968,695.40	0.46%	734,839.20
NIKE INC SEC ID: 654106103	141.4700	6,482.000	215,507.92	917,008.54	0.43%	701,500.62
NISOURCE INC SEC ID: 65473P105	22.9400	1,797.000	14,563.49	41,223.18	0.02%	26,659.69
NORDSON CORP SEC ID: 655663102	200.9500	217.000	29,036.77	43,606.15	0.02%	14,569.38
NORFOLK SOUTHERN CORP SEC ID: 655844108	237.6100	1,940.000	83,550.56	460,963.40	0.22%	377,412.84
NORTHERN TRUST CORP SEC ID: 665859104	93.1400	453.000	32,682.77	42,192.42	0.02%	9,509.65
NORTHROP GRUMMAN CORP SEC ID: 666807102	304.7200	1,159.000	70,886.75	353,170.48	0.17%	282,283.73
NOVAGOLD RESOURCES INC SEC ID: 66987E206	9.6700	3,690.000	27,772.25	35,682.30	0.02%	7,910.05
NOVAVAX INC SEC ID: 670002401	111.5100	455.000	44,476.58	50,737.05	0.02%	6,260.47
NUTANIX INC SEC ID: 67059N108	31.8700	1,874.000	34,010.60	59,724.38	0.03%	25,713.78
NVIDIA CORP SEC ID: 67066G104	522.2000	3,248.000	325,212.38	1,696,105.60	0.80%	1,370,893.22
OGE ENERGY CORP SEC ID: 670837103	31.8600	1,308.000	37,233.46	41,672.88	0.02%	4,439.42
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	452.5700	451.000	90,356.83	204,109.07	0.10%	113,752.24
OIL STATES INTERNATIONAL INC SEC ID: 678026105	5.0200	11,874.000	31,649.21	59,607.48	0.03%	27,958.27
OKTA INC SEC ID: 679295105	254.2600	609.000	60,027.24	154,844.34	0.07%	94,817.10

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Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	195.1800	590.000	42,630.38	115,156.20	0.05%	72,525.82
OLD NATIONAL BANCORP/IN SEC ID: 680033107	16.5600	563.000	5,804.53	9,323.28	0.00%	3,518.75
OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	19.7100	2,881.000	26,706.87	56,784.51	0.03%	30,077.64
OLLIE'S BARGAIN OUTLET HOLDING SEC ID: 681116109	81.7700	615.000	28,499.10	50,288.55	0.02%	21,789.45
OMNICOM GROUP INC SEC ID: 681919106	62.3700	1,197.000	56,002.42	74,656.89	0.04%	18,654.47
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	36.3200	1,711.000	42,276.07	62,143.52	0.03%	19,867.45
ON SEMICONDUCTOR CORP SEC ID: 682189105	32.7300	4,324.000	46,211.79	141,524.52	0.07%	95,312.73
ONE GAS INC SEC ID: 68235P108	76.7700	391.000	4,511.97	30,017.07	0.01%	25,505.10
1-800-FLOWERS.COM INC SEC ID: 68243Q106	26.0000	2,485.000	14,288.75	64,610.00	0.03%	50,321.25
ONEOK INC SEC ID: 682680103	38.3800	3,303.000	74,675.05	126,769.14	0.06%	52,094.09
ONEMAIN HOLDINGS INC SEC ID: 68268W103	48.1600	1,555.000	33,756.27	74,888.80	0.04%	41,132.53
ORACLE CORP SEC ID: 68389X105	64.6900	13,629.000	243,514.78	881,660.01	0.41%	638,145.23
ORMAT TECHNOLOGIES INC SEC ID: 686688102	90.2800	502.000	9,957.56	45,320.56	0.02%	35,363.00
OSHKOSH CORP SEC ID: 688239201	86.0700	216.000	8,340.48	18,591.12	0.01%	10,250.64
OTIS WORLDWIDE CORP SEC ID: 68902V107	67.5500	2,060.000	67,029.24	139,153.00	0.07%	72,123.76
OWENS CORNING SEC ID: 690742101	75.7600	922.000	27,927.17	69,850.72	0.03%	41,923.55
PG&E CORP SEC ID: 69331C108	12.4600	11,808.000	88,794.99	147,127.68	0.07%	58,332.69
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	149.0000	2,603.000	216,209.17	387,847.00	0.18%	171,637.83
PNM RESOURCES INC SEC ID: 69349H107	48.5300	1,383.000	25,490.37	67,116.99	0.03%	41,626.62
PPG INDUSTRIES INC SEC ID: 693506107	144.2200	1,500.000	50,790.90	216,330.00	0.10%	165,539.10

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Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PPL CORP SEC ID: 69351T106	28.2000	3,046.000	78,942.09	85,897.20	0.04%	6,955.11
PRA GROUP INC SEC ID: 69354N106	39.6600	1,234.000	29,355.69	48,940.44	0.02%	19,584.75
PTC INC SEC ID: 69370C100	119.6100	708.000	16,156.56	84,683.88	0.04%	68,527.32
PACCAR INC SEC ID: 693718108	86.2800	2,393.000	90,780.85	206,468.04	0.10%	115,687.19
PACKAGING CORP OF AMERICA SEC ID: 695156109	137.9100	651.000	41,650.41	89,779.41	0.04%	48,129.00
PACWEST BANCORP SEC ID: 695263103	25.4000	1,958.000	31,440.69	49,733.20	0.02%	18,292.51
PAGERDUTY INC SEC ID: 69553P100	41.7000	1,583.000	28,665.21	66,011.10	0.03%	37,345.89
PALO ALTO NETWORKS INC SEC ID: 697435105	355.3900	577.000	47,888.74	205,060.03	0.10%	157,171.29
PARAMOUNT GROUP INC SEC ID: 69924R108	9.0400	5,402.000	36,711.59	48,834.08	0.02%	12,122.49
PARK HOTELS & RESORTS INC SEC ID: 700517105	17.1500	4,047.000	32,704.76	69,406.05	0.03%	36,701.29
PARKER-HANNIFIN CORP SEC ID: 701094104	272.4100	1,007.000	52,493.70	274,316.87	0.13%	221,823.17
PATTERSON-UTI ENERGY INC SEC ID: 703481101	5.2600	17,629.000	37,290.33	92,728.54	0.04%	55,438.21
PAYCHEX INC SEC ID: 704326107	93.1800	1,787.000	56,823.68	166,512.66	0.08%	109,688.98
PAYCOM SOFTWARE INC SEC ID: 70432V102	452.2500	481.000	16,873.48	217,532.25	0.10%	200,658.77
PAYLOCITY HOLDING CORP SEC ID: 70438V106	205.9100	326.000	29,750.76	67,126.66	0.03%	37,375.90
PAYPAL HOLDINGS INC SEC ID: 70450Y103	234.2000	7,441.000	229,731.52	1,742,682.20	0.82%	1,512,950.68
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	18.8000	2,936.000	32,756.08	55,196.80	0.03%	22,440.72
PELOTON INTERACTIVE INC SEC ID: 70614W100	151.7200	1,507.000	88,066.22	228,642.04	0.11%	140,575.82
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	59.3900	265.000	5,708.10	15,738.35	0.01%	10,030.25
PEOPLE'S UNITED FINANCIAL INC SEC ID: 712704105	12.9300	2,779.000	24,044.91	35,932.47	0.02%	11,887.56
PEPSICO INC SEC ID: 713448108	148.3000	6,635.000	521,361.87	983,970.50	0.46%	462,608.63

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Asset Detail
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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PERKINELMER INC SEC ID: 714046109	143.5000	441.000	14,886.81	63,283.50	0.03%	48,396.69
PERSPECTA INC SEC ID: 715347100	24.0800	704.000	5,552.93	16,952.32	0.01%	11,399.39
PFIZER INC SEC ID: 717081103	36.8100	30,282.000	826,305.90	1,114,680.42	0.52%	288,374.52
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	82.7900	7,892.000	325,549.66	653,378.68	0.31%	327,829.02
PHILLIPS 66 SEC ID: 718546104	69.9400	3,437.000	93,106.65	240,383.78	0.11%	147,277.13
PILGRIM'S PRIDE CORP SEC ID: 72147K108	19.6100	1,117.000	5,683.25	21,904.37	0.01%	16,221.12
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	79.9500	460.000	20,363.55	36,777.00	0.02%	16,413.45
PINTEREST INC SEC ID: 72352L106	65.9000	2,105.000	115,268.54	138,719.50	0.07%	23,450.96
PLANET FITNESS INC SEC ID: 72703H101	77.6300	560.000	29,153.60	43,472.80	0.02%	14,319.20
PLEXUS CORP SEC ID: 729132100	78.2100	158.000	5,040.20	12,357.18	0.01%	7,316.98
POLARIS INC SEC ID: 731068102	95.2800	432.000	34,305.12	41,160.96	0.02%	6,855.84
POOL CORP SEC ID: 73278L105	372.5000	286.000	8,196.76	106,535.00	0.05%	98,338.24
POPULAR INC SEC ID: 733174700	56.3200	1,034.000	24,703.68	58,234.88	0.03%	33,531.20
POST HOLDINGS INC SEC ID: 737446104	101.0100	434.000	18,659.63	43,838.34	0.02%	25,178.71
POTLATCHDELTIC CORP SEC ID: 737630103	50.0200	1,076.000	33,059.72	53,821.52	0.03%	20,761.80
PREMIER FINANCIAL CORP SEC ID: 74052F108	23.0000	732.000	5,223.11	16,836.00	0.01%	11,612.89
PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	34.8700	1,069.000	30,273.73	37,276.03	0.02%	7,002.30
T ROWE PRICE GROUP INC SEC ID: 74144T108	151.3900	1,884.000	89,739.25	285,218.76	0.13%	195,479.51
PRIMERICA INC SEC ID: 74164M108	133.9300	334.000	30,300.48	44,732.62	0.02%	14,432.14
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	49.6100	2,478.000	80,623.31	122,933.58	0.06%	42,310.27
PROCTER & GAMBLE CO/THE SEC ID: 742718109	139.1400	12,767.000	910,708.01	1,776,400.38	0.84%	865,692.37

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Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROGRESSIVE CORP/THE SEC ID: 743315103	98.8800	2,268.000	44,656.92	224,259.84	0.11%	179,602.92
PROLOGIS INC SEC ID: 74340W103	99.6600	4,442.000	174,859.89	442,689.72	0.21%	267,829.83
PROSPERITY BANCSHARES INC SEC ID: 743606105	69.3600	471.000	16,733.67	32,668.56	0.02%	15,934.89
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	78.0700	3,454.000	189,923.19	269,653.78	0.13%	79,730.59
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	58.3000	3,279.000	100,870.89	191,165.70	0.09%	90,294.81
PUBLIC STORAGE SEC ID: 74460D109	230.9300	890.000	108,906.20	205,527.70	0.10%	96,621.50
PULTEGROUP INC SEC ID: 745867101	43.1200	1,297.000	32,906.90	55,926.64	0.03%	23,019.74
QTS REALTY TRUST INC SEC ID: 74736A103	61.8800	1,804.000	51,594.40	111,631.52	0.05%	60,037.12
Q2 HOLDINGS INC SEC ID: 74736L109	126.5300	509.000	31,278.05	64,403.77	0.03%	33,125.72
QUALCOMM INC SEC ID: 747525103	152.3400	7,212.000	308,230.64	1,098,676.08	0.52%	790,445.44
QUANTA SERVICES INC SEC ID: 74762E102	72.0200	1,366.000	31,598.99	98,379.32	0.05%	66,780.33
QUEST DIAGNOSTICS INC SEC ID: 74834L100	119.1700	577.000	63,602.71	68,761.09	0.03%	5,158.38
QURATE RETAIL INC SEC ID: 74915M100	10.9700	5,693.000	18,958.64	62,452.21	0.03%	43,493.57
RMR GROUP INC/THE SEC ID: 74967R106	38.6200	20.000	260.00	772.40	0.00%	512.40
RPM INTERNATIONAL INC SEC ID: 749685103	90.7800	859.000	24,731.52	77,980.02	0.04%	53,248.50
RADIAN GROUP INC SEC ID: 750236101	20.2500	933.000	9,665.88	18,893.25	0.01%	9,227.37
RANGE RESOURCES CORP SEC ID: 75281A109	6.7000	13,503.000	26,268.33	90,470.10	0.04%	64,201.77
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	95.6700	609.000	18,702.39	58,263.03	0.03%	39,560.64
RAYONIER INC SEC ID: 754907103	29.3800	1,219.000	27,609.25	35,814.22	0.02%	8,204.97
RAYTHEON TECHNOLOGIES CORP SEC ID: 75513E101	71.5100	9,546.000	309,309.18	682,634.46	0.32%	373,325.28
RE/MAX HOLDINGS INC SEC ID: 75524W108	36.3300	1,426.000	34,659.65	51,806.58	0.02%	17,146.93

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REALTY INCOME CORP SEC ID: 756109104	62.1700	1,697.000	83,432.55	105,502.49	0.05%	22,069.94
REATA PHARMACEUTICALS INC SEC ID: 75615P103	123.6200	341.000	37,039.42	42,154.42	0.02%	5,115.00
RECRO PHARMA INC SEC ID: 75629F109	2.8500	16,535.000	35,685.87	47,124.75	0.02%	11,438.88
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	483.1100	496.000	175,005.96	239,622.56	0.11%	64,616.60
REGIONS FINANCIAL CORP SEC ID: 7591EP100	16.1200	7,014.000	48,588.92	113,065.68	0.05%	64,476.76
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	115.9000	345.000	18,554.10	39,985.50	0.02%	21,431.40
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	119.7500	447.000	22,028.16	53,528.25	0.03%	31,500.09
RENASANT CORP SEC ID: 75970E107	33.6800	345.000	4,988.70	11,619.60	0.01%	6,630.90
REPLIGEN CORP SEC ID: 759916109	191.6300	343.000	32,406.64	65,729.09	0.03%	33,322.45
REPUBLIC SERVICES INC SEC ID: 760759100	96.3000	1,866.000	46,899.63	179,695.80	0.08%	132,796.17
RESMED INC SEC ID: 761152107	212.5600	915.000	23,601.94	194,492.40	0.09%	170,890.46
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	13.3900	6,652.000	57,809.70	89,070.28	0.04%	31,260.58
REVANCE THERAPEUTICS INC SEC ID: 761330109	28.3400	2,391.000	28,661.13	67,760.94	0.03%	39,099.81
RINGCENTRAL INC SEC ID: 76680R206	378.9700	733.000	9,851.52	277,785.01	0.13%	267,933.49
RIVERVIEW BANCORP INC SEC ID: 769397100	5.2600	9,913.000	38,574.50	52,142.38	0.02%	13,567.88
ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	62.4800	769.000	31,006.08	48,047.12	0.02%	17,041.04
ROCKWELL AUTOMATION INC SEC ID: 773903109	250.8100	1,001.000	57,419.76	251,060.81	0.12%	193,641.05
ROGERS CORP SEC ID: 775133101	155.2900	110.000	4,951.10	17,081.90	0.01%	12,130.80
ROKU INC SEC ID: 77543R102	332.0200	841.000	95,224.75	279,228.82	0.13%	184,004.07
ROPER TECHNOLOGIES INC SEC ID: 776696106	431.0900	516.000	136,865.59	222,442.44	0.10%	85,576.85
ROSS STORES INC SEC ID: 778296103	122.8100	1,886.000	124,044.91	231,619.66	0.11%	107,574.75

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROYAL GOLD INC SEC ID: 780287108	106.3600	658.000	46,257.05	69,984.88	0.03%	23,727.83
RUBIUS THERAPEUTICS INC SEC ID: 78116T103	7.5900	7,483.000	35,586.66	56,795.97	0.03%	21,209.31
RYMAN HOSPITALITY PROPERTIES I SEC ID: 78377T107	67.7600	488.000	13,519.13	33,066.88	0.02%	19,547.75
S&P GLOBAL INC SEC ID: 78409V104	328.7300	1,326.000	212,413.79	435,895.98	0.21%	223,482.19
SBA COMMUNICATIONS CORP SEC ID: 78410G104	282.1300	346.000	12,673.98	97,616.98	0.05%	84,943.00
SEI INVESTMENTS CO SEC ID: 784117103	57.4700	872.000	14,640.88	50,113.84	0.02%	35,472.96
SJW GROUP SEC ID: 784305104	69.3600	214.000	4,962.66	14,843.04	0.01%	9,880.38
SL GREEN REALTY CORP SEC ID: 78440X101	59.5800	840.000	32,466.00	50,047.20	0.02%	17,581.20
SLM CORP SEC ID: 78442P106	12.3900	3,528.000	20,584.41	43,711.92	0.02%	23,127.51
SM ENERGY CO SEC ID: 78454L100	6.1200	17,144.000	29,064.08	104,921.28	0.05%	75,857.20
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	72.7500	1,386.000	61,492.76	100,831.50	0.05%	39,338.74
SABRA HEALTH CARE REIT INC SEC ID: 78573L106	17.3700	2,514.000	33,966.63	43,668.18	0.02%	9,701.55
SAGE THERAPEUTICS INC SEC ID: 78667J108	86.5100	2,147.000	89,824.74	185,736.97	0.09%	95,912.23
SALESFORCE.COM INC SEC ID: 79466L302	222.5300	4,683.000	328,117.40	1,042,107.99	0.49%	713,990.59
SANDERSON FARMS INC SEC ID: 800013104	132.2000	109.000	5,261.43	14,409.80	0.01%	9,148.37
SANDY SPRING BANCORP INC SEC ID: 800363103	32.1900	276.000	4,832.76	8,884.44	0.00%	4,051.68
SANMINA CORP SEC ID: 801056102	31.8900	1,333.000	12,210.93	42,509.37	0.02%	30,298.44
SANTANDER CONSUMER USA HOLDING SEC ID: 80283M101	22.0200	2,204.000	34,244.14	48,532.08	0.02%	14,287.94
SAREPTA THERAPEUTICS INC SEC ID: 803607100	170.4900	399.000	29,514.03	68,025.51	0.03%	38,511.48
HENRY SCHEIN INC SEC ID: 806407102	66.8600	1,030.000	31,687.52	68,865.80	0.03%	37,178.28

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Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SCHLUMBERGER LTD SEC ID: 806857108	21.8300	5,209.000	86,304.08	113,712.47	0.05%	27,408.39
CHARLES SCHWAB CORP/THE SEC ID: 808513105	53.0400	8,639.000	164,307.89	458,212.56	0.22%	293,904.67
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	94.6400	583.000	35,570.66	55,175.12	0.03%	19,604.46
SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	199.1400	293.000	30,964.24	58,348.02	0.03%	27,383.78
SEAGEN INC SEC ID: 81181C104	175.1400	886.000	19,069.78	155,174.04	0.07%	136,104.26
SEALED AIR CORP SEC ID: 81211K100	45.7900	899.000	19,824.16	41,165.21	0.02%	21,341.05
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	27.6600	600.000	5,106.00	16,596.00	0.01%	11,490.00
SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	66.9800	321.000	5,091.06	21,500.58	0.01%	16,409.52
SEMTECH CORP SEC ID: 816850101	72.0900	830.000	30,402.90	59,834.70	0.03%	29,431.80
SEMPRA ENERGY SEC ID: 816851109	127.4100	1,416.000	75,155.45	180,412.56	0.08%	105,257.11
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	73.7700	136.000	4,944.96	10,032.72	0.00%	5,087.76
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	49.1000	1,420.000	15,804.60	69,722.00	0.03%	53,917.40
SERVICE PROPERTIES TRUST SEC ID: 81761L102	11.4900	5,929.000	35,579.00	68,124.21	0.03%	32,545.21
SERVICENOW INC SEC ID: 81762P102	550.4300	1,130.000	197,402.27	621,985.90	0.29%	424,583.63
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	734.9100	344.000	157,831.14	252,809.04	0.12%	94,977.90
SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	135.2900	246.000	13,731.72	33,281.34	0.02%	19,549.62
SILICON LABORATORIES INC SEC ID: 826919102	127.3400	397.000	22,605.67	50,553.98	0.02%	27,948.31
SILGAN HOLDINGS INC SEC ID: 827048109	37.0800	588.000	11,780.58	21,803.04	0.01%	10,022.46
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	21.5900	404.000	4,930.82	8,722.36	0.00%	3,791.54
SIMON PROPERTY GROUP INC SEC ID: 828806109	85.2800	1,754.000	110,322.83	149,581.12	0.07%	39,258.29
SIMPSON MANUFACTURING CO INC SEC ID: 829073105	93.4500	168.000	4,935.84	15,699.60	0.01%	10,763.76

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SIRIUS XM HOLDINGS INC SEC ID: 82968B103	6.3700	22,006.000	43,119.42	140,178.22	0.07%	97,058.80
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	34.1000	2,189.000	33,622.34	74,644.90	0.04%	41,022.56
SKECHERS USA INC SEC ID: 830566105	35.9400	1,053.000	4,794.66	37,844.82	0.02%	33,050.16
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	152.8800	1,556.000	25,160.04	237,881.28	0.11%	212,721.24
SLACK TECHNOLOGIES INC SEC ID: 83088V102	42.2400	1,433.000	37,800.37	60,529.92	0.03%	22,729.55
A O SMITH CORP SEC ID: 831865209	54.8200	1,824.000	28,189.92	99,991.68	0.05%	71,801.76
SMARTSHEET INC SEC ID: 83200N103	69.2900	724.000	27,808.84	50,165.96	0.02%	22,357.12
J M SMUCKER CO/THE SEC ID: 832696405	115.6000	595.000	57,612.24	68,782.00	0.03%	11,169.76
SNAP-ON INC SEC ID: 833034101	171.1400	437.000	41,351.78	74,788.18	0.04%	33,436.40
SOLAREDGE TECHNOLOGIES INC SEC ID: 83417M104	319.1200	416.000	107,328.00	132,753.92	0.06%	25,425.92
SONOCO PRODUCTS CO SEC ID: 835495102	59.2500	534.000	17,336.55	31,639.50	0.01%	14,302.95
SOUTH JERSEY INDUSTRIES INC SEC ID: 838518108	21.5500	1,979.000	36,586.81	42,647.45	0.02%	6,060.64
SOUTH STATE CORP SEC ID: 840441109	72.3000	412.000	9,898.64	29,787.60	0.01%	19,888.96
SOUTHERN CO/THE SEC ID: 842587107	61.4300	5,031.000	200,287.75	309,054.33	0.15%	108,766.58
SOUTHERN COPPER CORP SEC ID: 84265V105	65.1200	1,128.000	31,166.00	73,455.36	0.03%	42,289.36
SOUTHERN NATIONAL BANCORP OF V SEC ID: 843395104	12.1100	4,507.000	37,212.08	54,579.77	0.03%	17,367.69
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	31.0300	345.000	5,037.90	10,705.35	0.01%	5,667.45
SOUTHWEST AIRLINES CO SEC ID: 844741108	46.6100	4,459.000	67,499.35	207,833.99	0.10%	140,334.64
SOUTHWEST GAS HOLDINGS INC SEC ID: 844895102	60.7500	705.000	37,014.58	42,828.75	0.02%	5,814.17
SOUTHWESTERN ENERGY CO SEC ID: 845467109	2.9800	17,752.000	29,562.08	52,900.96	0.02%	23,338.88
SPECTRUM PHARMACEUTICALS INC SEC ID: 84763A108	3.4100	23,810.000	73,239.76	81,192.10	0.04%	7,952.34

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SPIRIT REALTY CAPITAL INC SEC ID: 84860W300	40.1700	1,090.000	28,906.35	43,785.30	0.02%	14,878.95
SPLUNK INC SEC ID: 848637104	169.8900	671.000	33,438.80	113,996.19	0.05%	80,557.39
SQUARE INC SEC ID: 852234103	217.6400	2,132.000	87,757.41	464,008.48	0.22%	376,251.07
STAG INDUSTRIAL INC SEC ID: 85254J102	31.3200	1,148.000	28,102.30	35,955.36	0.02%	7,853.06
STANLEY BLACK & DECKER INC SEC ID: 854502101	178.5600	1,186.000	68,473.54	211,772.16	0.10%	143,298.62
STARBUCKS CORP SEC ID: 855244109	106.9800	7,342.000	125,724.04	785,447.16	0.37%	659,723.12
STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	19.3000	2,717.000	34,116.93	52,438.10	0.02%	18,321.17
STATE STREET CORP SEC ID: 857477103	72.7800	617.000	31,948.26	44,905.26	0.02%	12,957.00
STEEL DYNAMICS INC SEC ID: 858119100	36.8700	3,973.000	78,270.55	146,484.51	0.07%	68,213.96
STERICYCLE INC SEC ID: 858912108	69.3300	776.000	29,387.12	53,800.08	0.03%	24,412.96
STERLING BANCORP/DE SEC ID: 85917A100	17.9800	1,202.000	9,804.58	21,611.96	0.01%	11,807.38
STIFEL FINANCIAL CORP SEC ID: 860630102	50.4600	1,240.500	32,320.81	62,595.63	0.03%	30,274.82
STOCK YARDS BANCORP INC SEC ID: 861025104	40.4800	327.000	4,907.18	13,236.96	0.01%	8,329.78
STORE CAPITAL CORP SEC ID: 862121100	33.9800	1,884.000	35,245.22	64,018.32	0.03%	28,773.10
STRYKER CORP SEC ID: 863667101	245.0400	2,209.000	131,231.53	541,293.36	0.25%	410,061.83
STURM RUGER & CO INC SEC ID: 864159108	65.0700	79.000	2,193.04	5,140.53	0.00%	2,947.49
SUMMIT MATERIALS INC SEC ID: 86614U100	20.0800	2,886.000	34,738.01	57,950.88	0.03%	23,212.87
SUN COMMUNITIES INC SEC ID: 866674104	151.9500	355.000	22,741.35	53,942.25	0.03%	31,200.90
SYNAPTICS INC SEC ID: 87157D109	96.4000	194.000	4,855.82	18,701.60	0.01%	13,845.78
SYNOPSYS INC SEC ID: 871607107	259.2400	903.000	82,468.20	234,093.72	0.11%	151,625.52
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	32.3700	1,368.000	17,524.08	44,282.16	0.02%	26,758.08

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SYNNEX CORP SEC ID: 87162W100	81.4400	273.000	7,954.87	22,233.12	0.01%	14,278.25
SYNCHRONY FINANCIAL SEC ID: 87165B103	34.7100	4,982.000	87,862.57	172,925.22	0.08%	85,062.65
SYNEOS HEALTH INC SEC ID: 87166B102	68.1300	804.000	29,595.24	54,776.52	0.03%	25,181.28
SYSCO CORP SEC ID: 871829107	74.2600	1,647.000	60,448.68	122,306.22	0.06%	61,857.54
TCF FINANCIAL CORP SEC ID: 872307103	37.0200	1,371.000	27,034.36	50,754.42	0.02%	23,720.06
TJX COS INC/THE SEC ID: 872540109	68.2900	5,294.000	65,432.64	361,527.26	0.17%	296,094.62
T-MOBILE US INC SEC ID: 872590104	134.8500	3,323.000	91,283.09	448,106.55	0.21%	356,823.46
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	207.7900	690.000	36,594.15	143,375.10	0.07%	106,780.95
TALOS ENERGY INC SEC ID: 87484T108	8.2400	6,342.000	35,425.07	52,258.08	0.02%	16,833.01
TARGET CORP SEC ID: 87612E106	176.5300	2,698.000	151,033.77	476,277.94	0.22%	325,244.17
TARGA RESOURCES CORP SEC ID: 87612G101	26.3800	3,763.000	32,090.21	99,267.94	0.05%	67,177.73
TEGNA INC SEC ID: 87901J105	13.9500	2,000.000	13,706.07	27,900.00	0.01%	14,193.93
TELADOC HEALTH INC SEC ID: 87918A105	199.9600	754.000	24,625.64	150,769.84	0.07%	126,144.20
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	391.9800	125.000	11,670.59	48,997.50	0.02%	37,326.91
TELEFLEX INC SEC ID: 879369106	411.5700	250.000	40,361.12	102,892.50	0.05%	62,531.38
TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	27.0000	1,552.000	15,357.04	41,904.00	0.02%	26,546.96
TENET HEALTHCARE CORP SEC ID: 88033G407	39.9300	1,973.000	28,860.12	78,781.89	0.04%	49,921.77
TERADYNE INC SEC ID: 880770102	119.8900	1,170.000	16,169.40	140,271.30	0.07%	124,101.90
TERMINIX GLOBAL HOLDINGS INC SEC ID: 88087E100	51.0100	1,213.000	33,512.18	61,875.13	0.03%	28,362.95
TERRENO REALTY CORP SEC ID: 88146M101	58.5100	2,392.000	42,955.92	139,955.92	0.07%	97,000.00
TESLA INC SEC ID: 88160R101	705.6700	4,110.000	147,030.13	2,900,303.70	1.36%	2,753,273.57

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TETRA TECH INC SEC ID: 88162G103	115.7800	370.000	8,376.80	42,838.60	0.02%	34,461.80
TEXAS INSTRUMENTS INC SEC ID: 882508104	164.1300	5,720.000	191,821.34	938,823.60	0.44%	747,002.26
TEXAS ROADHOUSE INC SEC ID: 882681109	78.1600	716.000	30,236.68	55,962.56	0.03%	25,725.88
TEXTRON INC SEC ID: 883203101	48.3300	1,384.000	36,674.08	66,888.72	0.03%	30,214.64
TRADE DESK INC/THE SEC ID: 88339J105	801.0000	245.000	70,188.09	196,245.00	0.09%	126,056.91
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	465.7800	2,542.000	128,471.78	1,184,012.76	0.56%	1,055,540.98
THOR INDUSTRIES INC SEC ID: 885160101	92.9900	264.000	6,293.76	24,549.36	0.01%	18,255.60
3M CO SEC ID: 88579Y101	174.7900	3,625.000	309,322.64	633,613.75	0.30%	324,291.11
TIFFANY & CO SEC ID: 886547108	131.4500	906.000	30,337.41	119,093.70	0.06%	88,756.29
TOMPKINS FINANCIAL CORP SEC ID: 890110109	70.6000	130.000	5,062.20	9,178.00	0.00%	4,115.80
TOPBUILD CORP SEC ID: 89055F103	184.0800	310.000	4,479.13	57,064.80	0.03%	52,585.67
TORO CO/THE SEC ID: 891092108	94.8400	736.000	10,992.16	69,802.24	0.03%	58,810.08
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	23.4800	249.000	3,215.24	5,846.52	0.00%	2,631.28
TRACTOR SUPPLY CO SEC ID: 892356106	140.5800	814.000	45,591.54	114,432.12	0.05%	68,840.58
TRANSDIGM GROUP INC SEC ID: 893641100	618.8500	262.000	78,939.22	162,138.70	0.08%	83,199.48
TRANSUNION SEC ID: 89400J107	99.2200	453.000	30,890.07	44,946.66	0.02%	14,056.59
TRAVELERS COS INC/THE SEC ID: 89417E109	140.3700	2,086.000	96,978.76	292,811.82	0.14%	195,833.06
TRICO BANCSHARES SEC ID: 896095106	35.2800	422.000	6,055.70	14,888.16	0.01%	8,832.46
TRIMBLE INC SEC ID: 896239100	66.7700	1,458.000	27,024.03	97,350.66	0.05%	70,326.63
TRINITY INDUSTRIES INC SEC ID: 896522109	26.3900	1,299.000	14,506.61	34,280.61	0.02%	19,774.00
TRUIST FINANCIAL CORP SEC ID: 89832Q109	47.9300	9,050.000	240,131.44	433,766.50	0.20%	193,635.06

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TWILIO INC SEC ID: 90138F102	338.5000	903.000	120,140.50	305,665.50	0.14%	185,525.00
TWITTER INC SEC ID: 90184L102	54.1500	4,432.000	83,979.05	239,992.80	0.11%	156,013.75
TWO HARBORS INVESTMENT CORP SEC ID: 90187B408	6.3700	7,396.000	36,578.22	47,112.52	0.02%	10,534.30
II-VI INC SEC ID: 902104108	75.9600	1,169.000	26,313.34	88,797.24	0.04%	62,483.90
2U INC SEC ID: 90214J101	40.0100	1,978.000	29,645.33	79,139.78	0.04%	49,494.45
TYLER TECHNOLOGIES INC SEC ID: 902252105	436.5200	105.000	11,110.72	45,834.60	0.02%	34,723.88
TYSON FOODS INC SEC ID: 902494103	64.4400	2,338.000	38,339.08	150,660.72	0.07%	112,321.64
UDR INC SEC ID: 902653104	38.4300	1,181.000	26,938.61	45,385.83	0.02%	18,447.22
UGI CORP SEC ID: 902681105	34.9600	1,252.000	37,984.42	43,769.92	0.02%	5,785.50
UMB FINANCIAL CORP SEC ID: 902788108	68.9900	190.000	7,607.60	13,108.10	0.01%	5,500.50
UFP INDUSTRIES INC SEC ID: 90278Q108	55.5500	552.000	4,852.08	30,663.60	0.01%	25,811.52
US BANCORP SEC ID: 902973304	46.5900	3,162.000	84,003.72	147,317.58	0.07%	63,313.86
UMH PROPERTIES INC SEC ID: 903002103	14.8100	2,244.000	21,205.80	33,233.64	0.02%	12,027.84
USANA HEALTH SCIENCES INC SEC ID: 90328M107	77.1000	366.000	14,231.91	28,218.60	0.01%	13,986.69
UBER TECHNOLOGIES INC SEC ID: 90353T100	51.0000	5,461.000	159,068.93	278,511.00	0.13%	119,442.07
ULTA BEAUTY INC SEC ID: 90384S303	287.1600	441.000	47,813.11	126,637.56	0.06%	78,824.45
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	138.4300	605.000	34,569.22	83,750.15	0.04%	49,180.93
UNDER ARMOUR INC SEC ID: 904311107	17.1700	4,182.000	32,687.33	71,804.94	0.03%	39,117.61
UNIFIRST CORP/MA SEC ID: 904708104	211.6900	97.000	4,938.27	20,533.93	0.01%	15,595.66
UNION PACIFIC CORP SEC ID: 907818108	208.2200	4,351.000	218,484.72	905,965.22	0.43%	687,480.50
UNITED BANKSHARES INC/WV SEC ID: 909907107	32.4000	586.000	10,942.20	18,986.40	0.01%	8,044.20

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UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	43.2500	1,594.000	37,962.17	68,940.50	0.03%	30,978.33
UNITED PARCEL SERVICE INC SEC ID: 911312106	168.4000	2,663.000	221,813.55	448,449.20	0.21%	226,635.65
UNITED RENTALS INC SEC ID: 911363109	231.9100	604.000	23,143.24	140,073.64	0.07%	116,930.40
US FOODS HOLDING CORP SEC ID: 912008109	33.3100	1,792.000	32,897.16	59,691.52	0.03%	26,794.36
UNITED THERAPEUTICS CORP SEC ID: 91307C102	151.7900	548.000	24,908.59	83,180.92	0.04%	58,272.33
UNITEDHEALTH GROUP INC SEC ID: 91324P102	350.6800	5,847.000	455,155.36	2,050,425.96	0.96%	1,595,270.60
UNITIL CORP SEC ID: 913259107	44.2700	537.000	14,936.01	23,772.99	0.01%	8,836.98
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	229.8000	300.000	25,518.00	68,940.00	0.03%	43,422.00
UNIVERSAL HEALTH REALTY INCOME SEC ID: 91359E105	64.2700	451.000	21,738.20	28,985.77	0.01%	7,247.57
UNITY BIOTECHNOLOGY INC SEC ID: 91381U101	5.2400	10,607.000	36,864.32	55,580.68	0.03%	18,716.36
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	137.5000	410.000	24,507.64	56,375.00	0.03%	31,867.36
URBAN OUTFITTERS INC SEC ID: 917047102	25.6000	1,785.000	28,288.32	45,696.00	0.02%	17,407.68
URBAN EDGE PROPERTIES SEC ID: 91704F104	12.9400	3,682.000	34,855.13	47,645.08	0.02%	12,789.95
VF CORP SEC ID: 918204108	85.4100	2,185.000	88,629.58	186,620.85	0.09%	97,991.27
VSE CORP SEC ID: 918284100	38.4900	370.000	4,713.80	14,241.30	0.01%	9,527.50
VAIL RESORTS INC SEC ID: 91879Q109	278.9600	208.000	9,195.68	58,023.68	0.03%	48,828.00
VALERO ENERGY CORP SEC ID: 91913Y100	56.5700	3,323.000	107,981.07	187,982.11	0.09%	80,001.04
VALMONT INDUSTRIES INC SEC ID: 920253101	174.9300	187.000	19,106.48	32,711.91	0.02%	13,605.43
VALVOLINE INC SEC ID: 92047W101	23.1400	1,589.000	15,933.02	36,769.46	0.02%	20,836.44
VAREX IMAGING CORP SEC ID: 92214X106	16.6800	3,150.000	37,316.75	52,542.00	0.02%	15,225.25
VARIAN MEDICAL SYSTEMS INC SEC ID: 92220P105	175.0100	998.000	42,646.59	174,659.98	0.08%	132,013.39

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VEEVA SYSTEMS INC SEC ID: 922475108	272.2500	612.000	110,857.46	166,617.00	0.08%	55,759.54
VENTAS INC SEC ID: 92276F100	49.0400	2,853.000	92,542.05	139,911.12	0.07%	47,369.07
VERISIGN INC SEC ID: 92343E102	216.4000	1,177.000	27,710.35	254,702.80	0.12%	226,992.45
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	58.7500	19,531.000	722,541.70	1,147,446.25	0.54%	424,904.55
VERINT SYSTEMS INC SEC ID: 92343X100	67.1800	145.000	5,067.75	9,741.10	0.00%	4,673.35
VERISK ANALYTICS INC SEC ID: 92345Y106	207.5900	740.000	36,444.00	153,616.60	0.07%	117,172.60
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	236.3400	1,452.000	60,251.19	343,165.68	0.16%	282,914.49
VIACOMCBS INC SEC ID: 92556H206	37.2600	3,352.000	53,460.35	124,895.52	0.06%	71,435.17
VIATRIS INC SEC ID: 92556V106	18.7400	3,757.000	46,922.78	70,406.18	0.03%	23,483.40
VICI PROPERTIES INC SEC ID: 925652109	25.5000	2,775.000	47,859.87	70,762.50	0.03%	22,902.63
VISA INC SEC ID: 92826C839	218.7300	8,474.000	188,440.58	1,853,518.02	0.87%	1,665,077.44
VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	20.7100	1,523.000	14,377.12	31,541.33	0.01%	17,164.21
VISTRA CORP SEC ID: 92840M102	19.6600	2,125.000	37,101.93	41,777.50	0.02%	4,675.57
VLASIC FOODS INTL INC COM SEC ID: 928559103	0.0000	304.000	3,211.50	0.00	0.00%	-3,211.50
VONAGE HOLDINGS CORP SEC ID: 92886T201	12.8750	5,930.000	11,207.70	76,348.75	0.04%	65,141.05
VONTIER CORP SEC ID: 928881101	33.4000	685.000	4,337.41	22,879.00	0.01%	18,541.59
VORNADO REALTY TRUST SEC ID: 929042109	37.3400	1,305.000	42,084.72	48,728.70	0.02%	6,643.98
VOYA FINANCIAL INC SEC ID: 929089100	58.8100	773.000	22,123.26	45,460.13	0.02%	23,336.87
VULCAN MATERIALS CO SEC ID: 929160109	148.3100	664.000	36,410.98	98,477.84	0.05%	62,066.86
W&T OFFSHORE INC SEC ID: 92922P106	2.1700	16,061.000	24,819.24	34,852.37	0.02%	10,033.13
WD-40 CO SEC ID: 929236107	265.6800	90.000	4,888.80	23,911.20	0.01%	19,022.40

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WSFS FINANCIAL CORP SEC ID: 929328102	44.8800	587.000	9,817.89	26,344.56	0.01%	16,526.67
WEC ENERGY GROUP INC SEC ID: 92939U106	92.0300	2,104.000	46,908.39	193,631.12	0.09%	146,722.73
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	73.2000	1,184.000	63,926.88	86,668.80	0.04%	22,741.92
WALMART INC SEC ID: 931142103	144.1500	8,748.000	647,897.14	1,261,024.20	0.59%	613,127.06
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	44.8000	218.000	4,848.32	9,766.40	0.00%	4,918.08
WASTE MANAGEMENT INC SEC ID: 94106L109	117.9300	2,557.000	207,772.93	301,547.01	0.14%	93,774.08
WATSCO INC SEC ID: 942622200	226.5500	273.000	37,437.89	61,848.15	0.03%	24,410.26
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	121.7000	149.000	4,936.37	18,133.30	0.01%	13,196.93
WAYFAIR INC SEC ID: 94419L101	225.8100	458.000	50,012.58	103,420.98	0.05%	53,408.40
WEBSTER FINANCIAL CORP SEC ID: 947890109	42.1500	696.000	13,671.32	29,336.40	0.01%	15,665.08
WEIS MARKETS INC SEC ID: 948849104	47.8100	737.000	32,254.81	35,235.97	0.02%	2,981.16
WELLS FARGO & CO SEC ID: 949746101	30.1800	9,659.000	259,837.50	291,508.62	0.14%	31,671.12
WELLTOWER INC SEC ID: 95040Q104	64.6200	1,311.000	56,640.36	84,716.82	0.04%	28,076.46
WENDY'S CO/THE SEC ID: 95058W100	21.9200	3,177.000	14,804.82	69,639.84	0.03%	54,835.02
WESBANCO INC SEC ID: 950810101	29.9600	1,866.000	36,380.43	55,905.36	0.03%	19,524.93
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	283.3100	368.000	25,605.54	104,258.08	0.05%	78,652.54
WESTERN DIGITAL CORP SEC ID: 958102105	55.3900	1,340.000	36,034.55	74,222.60	0.03%	38,188.05
WESTLAKE CHEMICAL CORP SEC ID: 960413102	81.6000	472.000	18,799.76	38,515.20	0.02%	19,715.44
WEX INC SEC ID: 96208T104	203.5300	504.000	41,150.17	102,579.12	0.05%	61,428.95
WEYERHAEUSER CO SEC ID: 962166104	33.5300	5,124.000	82,115.15	171,807.72	0.08%	89,692.57

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WHIRLPOOL CORP SEC ID: 963320106	180.4900	453.000	38,455.39	81,761.97	0.04%	43,306.58
WILLIAMS COS INC/THE SEC ID: 969457100	20.0500	7,067.000	125,256.36	141,693.35	0.07%	16,436.99
WILLIAMS-SONOMA INC SEC ID: 969904101	101.8400	553.000	19,887.91	56,317.52	0.03%	36,429.61
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	23.1700	601.000	5,065.39	13,925.17	0.01%	8,859.78
WINTRUST FINANCIAL CORP SEC ID: 97650W108	61.0900	390.000	11,633.70	23,825.10	0.01%	12,191.40
WISDOMTREE INVESTMENTS INC SEC ID: 97717P104	5.3500	12,233.000	32,926.44	65,446.55	0.03%	32,520.11
WOLVERINE WORLD WIDE INC SEC ID: 978097103	31.2500	1,748.000	32,666.38	54,625.00	0.03%	21,958.62
WOODWARD INC SEC ID: 980745103	121.5300	365.000	11,815.05	44,358.45	0.02%	32,543.40
WORKDAY INC SEC ID: 98138H101	239.6100	702.000	71,177.70	168,206.22	0.08%	97,028.52
WORTHINGTON INDUSTRIES INC SEC ID: 981811102	51.3400	342.000	6,730.56	17,558.28	0.01%	10,827.72
WYNDHAM DESTINATIONS INC SEC ID: 98310W108	44.8600	1,042.000	16,898.56	46,744.12	0.02%	29,845.56
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	59.4400	1,042.000	20,555.30	61,936.48	0.03%	41,381.18
XPO LOGISTICS INC SEC ID: 983793100	119.2000	896.000	20,590.08	106,803.20	0.05%	86,213.12
XILINX INC SEC ID: 983919101	141.7700	2,163.000	80,589.24	306,648.51	0.14%	226,059.27
XYLEM INC/NY SEC ID: 98419M100	101.7900	950.000	24,870.03	96,700.50	0.05%	71,830.47
YORK WATER CO/THE SEC ID: 987184108	46.6000	503.000	8,910.09	23,439.80	0.01%	14,529.71
YUM! BRANDS INC SEC ID: 988498101	108.5600	1,567.000	52,021.05	170,113.52	0.08%	118,092.47
YUM CHINA HOLDINGS INC SEC ID: 98850P109	57.0900	2,193.000	45,647.45	125,198.37	0.06%	79,550.92
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	384.3300	599.000	17,934.06	230,213.67	0.11%	212,279.61
ZENDESK INC SEC ID: 98936J101	143.1200	474.000	32,875.17	67,838.88	0.03%	34,963.71
ZILLOW GROUP INC SEC ID: 98954M200	129.8000	837.000	21,468.03	108,642.60	0.05%	87,174.57

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	154.0900	1,270.000	82,266.71	195,694.30	0.09%	113,427.59
ZIONS BANCORP NA SEC ID: 989701107	43.4400	1,713.000	26,568.63	74,412.72	0.04%	47,844.09
ZOGENIX INC SEC ID: 98978L204	19.9900	1,677.000	31,339.74	33,523.23	0.02%	2,183.49
ZOETIS INC SEC ID: 98978V103	165.5000	2,631.000	212,912.16	435,430.50	0.20%	222,518.34
ZSCALER INC SEC ID: 98980G102	199.7100	699.000	31,573.83	139,597.29	0.07%	108,023.46
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	337.3200	640.000	176,788.80	215,884.80	0.10%	39,096.00
ZYNGA INC SEC ID: 98986T108	9.8700	7,793.000	37,780.13	76,916.91	0.04%	39,136.78
ALKERMES PLC SEC ID: G01767105	19.9500	2,207.000	37,159.84	44,029.65	0.02%	6,869.81
ALLEGION PLC SEC ID: G0176J109	116.3800	726.000	15,000.95	84,491.88	0.04%	69,490.93
AMCOR PLC SEC ID: G0250X107	11.7700	3,437.000	22,287.87	40,453.49	0.02%	18,165.62
AMDOCS LTD SEC ID: G02602103	70.9300	985.000	29,981.22	69,866.05	0.03%	39,884.83
AON PLC SEC ID: G0403H108	211.2700	1,851.000	90,717.51	391,060.77	0.18%	300,343.26
ARCH CAPITAL GROUP LTD SEC ID: G0450A105	36.0700	4,209.000	35,251.56	151,818.63	0.07%	116,567.07
ARGO GROUP INTERNATIONAL HOLDI SEC ID: G0464B107	43.7000	261.000	4,844.35	11,405.70	0.01%	6,561.35
ASSURED GUARANTY LTD SEC ID: G0585R106	31.4900	1,919.000	26,139.79	60,429.31	0.03%	34,289.52
ATLASSIAN CORP PLC SEC ID: G06242104	233.8700	370.000	30,436.20	86,531.90	0.04%	56,095.70
ATHENE HOLDING LTD SEC ID: G0684D107	43.1400	1,246.000	32,793.49	53,752.44	0.03%	20,958.95
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	50.3900	770.000	23,669.80	38,800.30	0.02%	15,130.50
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	28.5500	1,696.000	30,660.20	48,420.80	0.02%	17,760.60
BANK OF NT BUTTERFIELD & SON L SEC ID: G0772R208	31.1600	1,533.000	33,002.82	47,768.28	0.02%	14,765.46
ACCENTURE PLC SEC ID: G1151C101	261.2100	3,508.000	201,998.16	916,324.68	0.43%	714,326.52

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BUNGE LTD SEC ID: G16962105	65.5800	971.000	34,130.65	63,678.18	0.03%	29,547.53
CIMPRESS PLC SEC ID: G2143T103	87.7400	150.000	5,083.50	13,161.00	0.01%	8,077.50
CONSOLIDATED WATER CO LTD SEC ID: G23773107	12.0500	551.000	5,052.67	6,639.55	0.00%	1,586.88
EATON CORP PLC SEC ID: G29183103	120.1400	2,412.000	124,169.75	289,777.68	0.14%	165,607.93
ENSTAR GROUP LTD SEC ID: G3075P101	204.8900	50.000	5,024.00	10,244.50	0.00%	5,220.50
ESSENT GROUP LTD SEC ID: G3198U102	43.2000	1,004.000	28,443.30	43,372.80	0.02%	14,929.50
EVEREST RE GROUP LTD SEC ID: G3223R108	234.0900	268.000	24,972.24	62,736.12	0.03%	37,763.88
FRONTLINE LTD/BERMUDA SEC ID: G3682E192	6.2200	6,462.000	28,922.45	40,193.64	0.02%	11,271.19
FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	0.0000	2,546.000	21,603.27	0.00	0.00%	-21,603.27
HELEN OF TROY LTD SEC ID: G4388N106	222.1900	183.000	5,927.37	40,660.77	0.02%	34,733.40
HERBALIFE NUTRITION LTD SEC ID: G4412G101	48.0500	1,306.000	24,980.22	62,753.30	0.03%	37,773.08
HORIZON THERAPEUTICS PLC SEC ID: G46188101	73.1500	1,628.000	30,766.06	119,088.20	0.06%	88,322.14
IHS MARKIT LTD SEC ID: G47567105	89.8300	2,360.000	111,260.93	211,998.80	0.10%	100,737.87
INVESCO LTD SEC ID: G491BT108	17.4300	5,766.000	41,779.67	100,501.38	0.05%	58,721.71
JAMES RIVER GROUP HOLDINGS LTD SEC ID: G5005R107	49.1500	1,029.000	33,473.22	50,575.35	0.02%	17,102.13
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	46.5900	3,274.000	88,355.28	152,535.66	0.07%	64,180.38
LINDE PLC SEC ID: G5494J103	263.5100	2,429.000	209,099.21	640,065.79	0.30%	430,966.58
MARVELL TECHNOLOGY GROUP LTD SEC ID: G5876H105	47.5400	4,585.000	72,433.63	217,970.90	0.10%	145,537.27
MEDTRONIC PLC SEC ID: G5960L103	117.1400	6,137.000	479,028.38	718,888.18	0.34%	239,859.80
APTIV PLC SEC ID: G6095L109	130.2900	2,080.000	72,695.05	271,003.20	0.13%	198,308.15

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORWEGIAN CRUISE LINE HOLDINGS SEC ID: G66721104	25.4300	2,832.000	34,247.56	72,017.76	0.03%	37,770.20
NOVOCURE LTD SEC ID: G6674U108	173.0400	599.000	69,661.83	103,650.96	0.05%	33,989.13
NVENT ELECTRIC PLC SEC ID: G6700G107	23.2900	1,399.000	17,314.78	32,582.71	0.02%	15,267.93
PENTAIR PLC SEC ID: G7S00T104	53.0900	992.000	22,304.84	52,665.28	0.02%	30,360.44
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	52.7400	956.000	34,396.88	50,419.44	0.02%	16,022.56
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	145.1600	2,177.000	45,834.51	316,013.32	0.15%	270,178.81
LIBERTY LATIN AMERICA LTD SEC ID: G9001E128	11.0900	4,763.000	35,846.57	52,821.67	0.02%	16,975.10
TRITON INTERNATIONAL LTD SEC ID: G9078F107	48.5100	1,064.000	32,152.48	51,614.64	0.02%	19,462.16
TRONOX HOLDINGS PLC SEC ID: G9087Q102	14.6200	4,376.000	24,243.04	63,977.12	0.03%	39,734.08
CHUBB LTD SEC ID: H1467J104	153.9200	1,336.000	87,489.13	205,637.12	0.10%	118,147.99
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	314.6600	656.000	114,826.24	206,416.96	0.10%	91,590.72
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	91.6600	2,026.000	97,328.20	185,703.16	0.09%	88,374.96
QIAGEN NV SEC ID: N72482123	52.8500	1,152.000	38,222.60	60,883.20	0.03%	22,660.60
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	74.6900	964.000	26,277.77	72,001.16	0.03%	45,723.39
SCORPIO TANKERS INC SEC ID: Y7542C130	11.1900	3,327.000	35,786.88	37,229.13	0.02%	1,442.25
TOTAL EQUITY U.S. DOLLAR		**2,671,007.011**	**69,910,787.31**	**211,995,355.73**	**99.72%**	**142,084,568.42**
TOTAL EQUITY		**2,671,007.011**	**69,910,787.31**	**211,995,355.73**	**99.72%**	**142,084,568.42**
TOTAL ASSETS - BASE:		**3,116,943.551**	**70,512,444.05**	**212,597,012.47**	**100.00%**	**142,084,568.42**

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
NON-BASE CURRENCY			11,843.25	12,092.66	0.02%	249.41
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,296.13	-1,303.79	0.00%	-7.66
DIVIDENDS RECEIVABLE			8,640.89	8,691.92	0.01%	51.03
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			**19,188.01**	**19,480.79**	**0.03%**	**292.78**
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			11,260.07	12,161.97	0.02%	901.90
NON-BASE CURRENCY			869.36	880.45	0.00%	11.09
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			**12,129.43**	**13,042.42**	**0.02%**	**912.99**
EURO CURRENCY UNIT						
NON-BASE CURRENCY			5,561.76	6,330.24	0.01%	768.48
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,067.50	-1,087.53	0.00%	-20.03
DIVIDENDS RECEIVABLE RECLAIM			83,960.92	89,957.13	0.12%	5,996.21
DIVIDENDS RECEIVABLE			12,241.45	12,326.18	0.02%	84.73
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**100,696.63**	**107,526.02**	**0.14%**	**6,829.39**
HONG KONG DOLLAR						
NON-BASE CURRENCY			4,375.23	4,374.90	0.01%	-0.33
ISRAELI SHEKEL						
NON-BASE CURRENCY			284.52	288.23	0.00%	3.71
JAPANESE YEN						
FOREIGN TAXES PAYABLE - DIVIDENDS			-2,289.55	-2,302.22	0.00%	-12.67
DIVIDENDS RECEIVABLE RECLAIM			14,138.15	14,814.25	0.02%	676.10
NON-BASE CURRENCY			12,086.76	12,209.15	0.02%	122.39
DIVIDENDS RECEIVABLE			21,777.21	21,898.20	0.03%	120.99
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			**45,712.57**	**46,619.38**	**0.06%**	**906.81**
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			378.29	385.19	0.00%	6.90

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORWEGIAN KRONE						
DIVIDENDS RECEIVABLE RECLAIM			443.12	452.88	0.00%	9.76
NON-BASE CURRENCY			58.44	60.46	0.00%	2.02
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			**501.56**	**513.34**	**0.00%**	**11.78**
POUND STERLING						
NON-BASE CURRENCY			19,314.69	19,661.12	0.03%	346.43
DIVIDENDS RECEIVABLE			23,395.51	23,837.34	0.03%	441.83
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			**42,710.20**	**43,498.46**	**0.06%**	**788.26**
SINGAPORE DOLLAR						
NON-BASE CURRENCY			2,359.12	2,373.57	0.00%	14.45
SWEDISH KRONA						
FOREIGN TAXES PAYABLE - DIVIDENDS			-88.05	-87.76	0.00%	0.29
NON-BASE CURRENCY			4,287.40	4,363.14	0.01%	75.74
DIVIDENDS RECEIVABLE			498.94	497.32	0.00%	-1.62
DIVIDENDS RECEIVABLE RECLAIM			8,920.58	9,635.93	0.01%	715.35
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			**13,618.87**	**14,408.63**	**0.02%**	**789.76**
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			57,100.70	63,724.14	0.09%	6,623.44
NON-BASE CURRENCY			52.97	53.26	0.00%	0.29
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			**57,153.67**	**63,777.40**	**0.09%**	**6,623.73**
U.S. DOLLAR						
DIVIDENDS RECEIVABLE			111.75	111.75	0.00%	0.00
INTEREST RECEIVABLE			2.14	2.14	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	87,682.390	87,682.39	87,682.39	0.12%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**87,682.390**	**87,796.28**	**87,796.28**	**0.12%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**87,682.390**	**386,904.38**	**404,084.61**	**0.54%**	**17,180.23**
PREFERRED SECURITIES						

BNY MELLON

PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT						
FUCHS PETROLUB SE SEC ID: ED4354350	56.8217	784.000	26,879.23	44,548.18	0.06%	17,668.95
HENKEL AG & CO KGAA SEC ID: ED5076705	112.9337	953.000	58,133.79	107,625.78	0.14%	49,491.99
VOLKSWAGEN AG SEC ID: ED5497166	186.4935	1,082.000	120,320.12	201,785.96	0.27%	81,465.84
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	67.5400	438.000	15,786.09	29,582.50	0.04%	13,796.41
SARTORIUS AG SEC ID: ED5843328	420.4118	171.000	36,186.51	71,890.41	0.10%	35,703.90
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	69.0082	610.000	31,187.05	42,095.01	0.06%	10,907.96
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**4,038.000**	**288,492.79**	**497,527.84**	**0.67%**	**209,035.05**
TOTAL PREFERRED SECURITIES		**4,038.000**	**288,492.79**	**497,527.84**	**0.67%**	**209,035.05**
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	47.9812	1,065.000	40,493.77	51,099.97	0.07%	10,606.20
AUSTRALIA & NEW ZEALAND BANKIN SEC ID: AA6065582	17.5165	10,943.000	134,970.60	191,682.57	0.26%	56,711.97
WESTPAC BANKING CORP SEC ID: AA6076142	14.9469	14,766.000	183,098.81	220,705.34	0.30%	37,606.53
FORTESCUE METALS GROUP LTD SEC ID: AA6086257	18.0798	12,425.000	33,726.86	224,641.01	0.30%	190,914.15
TELSTRA CORP LTD SEC ID: AA6087289	2.2995	16,695.000	33,810.54	38,390.44	0.05%	4,579.90
ASX LTD SEC ID: AA6129222	55.5588	940.000	33,491.80	52,225.27	0.07%	18,733.47
BHP GROUP LTD SEC ID: AA6144692	32.7411	14,205.000	293,731.45	465,087.46	0.63%	171,356.01
MIRVAC GROUP SEC ID: AA6161977	2.0372	29,620.000	42,232.98	60,340.56	0.08%	18,107.58
COMPUTERSHARE LTD SEC ID: AA6180415	11.2584	3,777.000	28,250.18	42,522.88	0.06%	14,272.70
CSL LTD SEC ID: AA6185497	218.5158	2,252.000	91,864.14	492,097.69	0.66%	400,233.55
REA GROUP LTD SEC ID: AA6198573	114.8678	818.000	29,597.06	93,961.88	0.13%	64,364.82

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSURBAN GROUP SEC ID: AA6200882	10.5407	14,158.000	92,279.61	149,235.78	0.20%	56,956.17
COCHLEAR LTD SEC ID: AA6211798	145.8419	226.000	15,087.34	32,960.26	0.04%	17,872.92
ORIGIN ENERGY LTD SEC ID: AA6214867	3.6731	9,523.000	36,795.16	34,978.49	0.05%	-1,816.67
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	63.3602	6,940.000	309,955.85	439,719.66	0.59%	129,763.81
RIO TINTO LTD SEC ID: AA6220104	87.8369	1,835.000	87,135.69	161,180.75	0.22%	74,045.06
APA GROUP SEC ID: AA6247305	7.4464	5,092.000	29,345.80	37,917.18	0.05%	8,571.38
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	23.9212	3,649.000	40,697.00	87,288.28	0.12%	46,591.28
ORICA LTD SEC ID: AA6458001	11.6905	2,216.000	23,250.29	25,906.14	0.03%	2,655.85
LENDLEASE CORP LTD SEC ID: AA6512005	10.1086	4,992.000	36,929.02	50,462.21	0.07%	13,533.19
SUNCORP GROUP LTD SEC ID: AA6585084	7.5159	8,685.000	50,655.36	65,275.34	0.09%	14,619.98
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	17.4393	12,609.000	156,686.94	219,892.01	0.30%	63,205.07
NEWCREST MINING LTD SEC ID: AA6637109	19.8931	4,156.000	45,678.53	82,675.88	0.11%	36,997.35
OIL SEARCH LTD SEC ID: AA6657602	2.8628	15,717.000	32,129.88	44,994.97	0.06%	12,865.09
AMP LTD SEC ID: AA6709957	1.2038	30,586.000	28,220.83	36,818.63	0.05%	8,597.80
QBE INSURANCE GROUP LTD SEC ID: AA6715749	6.5822	5,144.000	31,983.17	33,858.71	0.05%	1,875.54
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	9.7922	3,140.000	31,808.38	30,747.63	0.04%	-1,060.75
SANTOS LTD SEC ID: AA6776709	4.8382	8,765.000	27,817.74	42,407.22	0.06%	14,589.48
SONIC HEALTHCARE LTD SEC ID: AA6821125	24.8085	2,195.000	31,317.86	54,454.76	0.07%	23,136.90
STOCKLAND SEC ID: AA6850850	3.2255	13,268.000	33,555.10	42,795.89	0.06%	9,240.79
TABCORP HOLDINGS LTD SEC ID: AA6873266	3.0094	19,193.000	38,602.81	57,760.09	0.08%	19,157.28

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESFARMERS LTD SEC ID: AA6948837	38.8912	4,169.000	102,324.69	162,137.25	0.22%	59,812.56
WOODSIDE PETROLEUM LTD SEC ID: AA6979725	17.5473	4,761.000	57,040.90	83,542.80	0.11%	26,501.90
WOOLWORTHS GROUP LTD SEC ID: AA6981234	30.3336	6,228.000	135,114.69	188,917.42	0.25%	53,802.73
MAGELLAN FINANCIAL GROUP LTD SEC ID: AAB015YX4	41.4067	855.000	26,365.77	35,402.76	0.05%	9,036.99
DEXUS SEC ID: AAB033YN9	7.2535	8,151.000	42,766.41	59,123.36	0.08%	16,356.95
GOODMAN GROUP SEC ID: AAB03FYZ5	14.5919	8,342.000	42,653.92	121,725.64	0.16%	79,071.72
SEEK LTD SEC ID: AAB0767Y4	22.0152	2,611.000	27,307.22	57,481.62	0.08%	30,174.40
BRAMBLES LTD SEC ID: AAB1FJ0C0	8.1795	5,538.000	38,594.23	45,298.02	0.06%	6,703.79
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	106.8581	2,211.000	102,833.82	236,263.24	0.32%	133,429.42
CROWN RESORTS LTD SEC ID: AAB29LCJ2	7.4310	4,571.000	27,937.41	33,967.05	0.05%	6,029.64
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	29.4925	2,284.000	15,066.60	67,360.79	0.09%	52,294.19
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	7.2535	4,023.000	17,577.77	29,180.87	0.04%	11,603.10
SYDNEY AIRPORT SEC ID: AAB70DWB3	4.9463	7,766.000	22,111.86	38,412.78	0.05%	16,300.92
AURIZON HOLDINGS LTD SEC ID: AAB87CVM3	3.0094	9,222.000	24,218.29	27,753.01	0.04%	3,534.72
XERO LTD SEC ID: AAB8P4LP5	113.2937	371.000	36,655.00	42,031.95	0.06%	5,376.95
AFTERPAY LTD SEC ID: AABF5L8B9	91.0547	848.000	32,818.98	77,214.39	0.10%	44,395.41
ONEMARKET LTD SEC ID: AABFM70D5	0.0000	297.000	342.33	0.00	0.00%	-342.33
SCENTRE GROUP SEC ID: AABLZH0Z7	2.1452	20,808.000	31,502.69	44,637.05	0.06%	13,134.36
AMPOL LTD SEC ID: AABM91204	21.9303	2,217.000	37,910.81	48,619.46	0.07%	10,708.65
SOUTH32 LTD SEC ID: AABWSW5D2	1.9060	22,893.000	27,714.21	43,633.50	0.06%	15,919.29
VICINITY CENTRES SEC ID: AABY7QXS0	1.2385	30,225.000	26,805.14	37,433.61	0.05%	10,628.47

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COLES GROUP LTD SEC ID: AABYWR0T4	13.9977	5,802.000	54,976.12	81,214.84	0.11%	26,238.72
TOTAL EQUITY AUSTRALIAN DOLLAR		**433,788.000**	**3,055,839.41**	**5,225,436.36**	**7.03%**	**2,169,596.95**
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	160.3025	655.000	73,122.41	104,998.11	0.14%	31,875.70
AP MOLLER - MAERSK A/S SEC ID: SD4253045	2,234.7333	57.000	52,323.19	127,379.80	0.17%	75,056.61
DANSKE BANK A/S SEC ID: SD4588820	16.5448	2,269.000	30,489.47	37,540.04	0.05%	7,050.57
GENMAB A/S SEC ID: SD4595734	404.8656	253.000	36,648.91	102,431.00	0.14%	65,782.09
VESTAS WIND SYSTEMS A/S SEC ID: SD5964657	236.6237	796.000	29,535.87	188,352.43	0.25%	158,816.56
DSV PANALPINA A/S SEC ID: SDB1WT5G0	167.6666	1,267.000	23,660.81	212,433.63	0.29%	188,772.82
PANDORA A/S SEC ID: SDB44XTX3	111.9421	837.000	28,541.39	93,695.57	0.13%	65,154.18
CHR HANSEN HOLDING A/S SEC ID: SDB573M10	102.9670	539.000	39,840.67	55,499.24	0.07%	15,658.57
NOVOZYMES A/S SEC ID: SDB798FW3	57.4505	1,000.000	26,215.68	57,450.48	0.08%	31,234.80
COLOPLAST A/S SEC ID: SDB8FMRX8	152.8068	500.000	14,432.49	76,403.39	0.10%	61,970.90
AMBU A/S SEC ID: SDBD9G339	43.2646	1,054.000	32,015.15	45,600.85	0.06%	13,585.70
NOVO NORDISK A/S SEC ID: SDBHC8X98	70.1323	8,331.000	144,771.82	584,272.40	0.79%	439,500.58
ORSTED AS SEC ID: SDBYT16L1	204.4054	666.000	61,718.04	136,133.97	0.18%	74,415.93
TOTAL EQUITY DANISH KRONE		**18,224.000**	**593,315.90**	**1,822,190.91**	**2.45%**	**1,228,875.01**
EURO CURRENCY UNIT						
OMV AG SEC ID: EA4651454	40.3772	2,216.000	56,772.63	89,475.76	0.12%	32,703.13
VOESTALPINE AG SEC ID: EA4943406	35.8500	2,263.000	32,717.32	81,128.58	0.11%	48,411.26
IMMOFINANZ AG SEC ID: EABFZ5BQ0	20.7636	24.000	0.00	498.33	0.00%	498.33
KBC GROUP NV SEC ID: EB4497740	70.0849	1,206.000	61,950.22	84,522.44	0.11%	22,572.22

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SOLVAY SA SEC ID: EB4821105	118.5375	567.000	37,862.31	67,210.78	0.09%	29,348.47
UCB SA SEC ID: EB5596995	103.3655	539.000	30,190.25	55,714.01	0.07%	25,523.76
ETABLISSEMENTS FRANZ COLRUYT N SEC ID: EB5806220	59.3055	465.000	25,194.60	27,577.04	0.04%	2,382.44
GALAPAGOS NV SEC ID: EBB07MXC2	98.4700	254.000	32,446.44	25,011.38	0.03%	-7,435.06
AGEAS SA/NV SEC ID: EBB86S2N3	53.3223	1,737.000	59,674.89	92,620.85	0.12%	32,945.96
UMICORE SA SEC ID: EBBF44467	48.0733	844.000	15,349.46	40,573.85	0.05%	25,224.39
ARGENX SE SEC ID: EBBNHKYX8	296.0991	145.000	41,917.37	42,934.37	0.06%	1,017.00
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	69.7546	3,324.000	170,271.61	231,864.24	0.31%	61,592.63
ADIDAS AG SEC ID: ED4031974	364.4955	906.000	52,544.13	330,232.96	0.44%	277,688.83
FRESENIUS SE & CO KGAA SEC ID: ED4352099	46.2991	2,262.000	67,720.68	104,728.64	0.14%	37,007.96
UNITED INTERNET AG SEC ID: ED4354137	42.1268	980.000	15,204.65	41,284.29	0.06%	26,079.64
HANNOVER RUECK SE SEC ID: ED4511801	159.4286	302.000	15,281.62	48,147.43	0.06%	32,865.81
GEA GROUP AG SEC ID: ED4557101	35.8255	1,088.000	24,128.95	38,978.19	0.05%	14,849.24
CONTINENTAL AG SEC ID: ED4598584	148.3554	710.000	51,843.98	105,332.36	0.14%	53,488.38
DEUTSCHE POST AG SEC ID: ED4617855	49.5538	3,383.000	59,680.89	167,640.42	0.23%	107,959.53
MERCK KGAA SEC ID: ED4741846	171.7252	702.000	50,065.16	120,551.12	0.16%	70,485.96
RWE AG SEC ID: ED4768963	42.2981	2,077.000	55,203.50	87,853.20	0.12%	32,649.70
SAP SE SEC ID: ED4846280	131.1890	4,976.000	351,712.42	652,796.62	0.88%	301,084.20
E.ON SE SEC ID: ED4942907	11.0903	8,081.000	75,778.56	89,620.36	0.12%	13,841.80
HENKEL AG & CO KGAA SEC ID: ED5002461	96.4769	520.000	24,485.06	50,168.00	0.07%	25,682.94
PUMA SE SEC ID: ED5064727	112.9092	395.000	21,082.34	44,599.13	0.06%	23,516.79

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAYER AG SEC ID: ED5069213	58.9201	2,729.000	175,339.15	160,792.82	0.22%	-14,546.33
BASF SE SEC ID: ED5086571	79.1882	3,859.000	236,588.44	305,587.09	0.41%	68,998.65
BEIERSDORF AG SEC ID: ED5107401	115.5521	335.000	33,168.47	38,709.94	0.05%	5,541.47
HOCHTIEF AG SEC ID: ED5108664	97.3334	303.000	23,824.61	29,492.02	0.04%	5,667.41
HEIDELBERGCEMENT AG SEC ID: ED5120677	74.9057	771.000	37,111.99	57,752.32	0.08%	20,640.33
FRESENIUS MEDICAL CARE AG & CO SEC ID: ED5129074	83.4461	1,095.000	64,825.59	91,373.49	0.12%	26,547.90
ALLIANZ SE SEC ID: ED5231482	245.5665	2,166.000	288,962.77	531,897.01	0.72%	242,934.24
DEUTSCHE LUFTHANSA AG SEC ID: ED5287484	13.2327	3,220.000	30,687.66	42,609.27	0.06%	11,921.61
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	297.0779	789.000	130,053.83	234,394.49	0.32%	104,340.66
VOLKSWAGEN AG SEC ID: ED5497109	208.1259	68.000	6,594.43	14,152.56	0.02%	7,558.13
DAIMLER AG SEC ID: ED5529026	70.7090	2,967.000	105,383.38	209,793.47	0.28%	104,410.09
THYSSENKRUPP AG SEC ID: ED5636920	9.9401	5,074.000	23,704.80	50,436.17	0.07%	26,731.37
SIEMENS AG SEC ID: ED5727976	143.7916	3,353.000	318,676.82	482,133.22	0.65%	163,456.40
DEUTSCHE BANK AG SEC ID: ED5750358	10.9495	8,470.000	59,694.39	92,742.68	0.12%	33,048.29
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	88.3770	1,295.000	64,482.55	114,448.24	0.15%	49,965.69
DEUTSCHE TELEKOM AG SEC ID: ED5842353	18.2982	11,473.000	160,909.42	209,935.14	0.28%	49,025.72
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	38.4072	6,285.000	54,946.54	241,389.47	0.32%	186,442.93
DEUTSCHE BOERSE AG SEC ID: ED7021964	170.3793	599.000	77,911.02	102,057.22	0.14%	24,146.20
LANXESS AG SEC ID: EDB05M8B0	76.7900	631.000	29,060.45	48,454.49	0.07%	19,394.04
MTU AERO ENGINES AG SEC ID: EDB09DHL4	261.1056	254.000	36,337.90	66,320.81	0.09%	29,982.91

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DEUTSCHE WOHNEN SE SEC ID: EDB0YZ0Z4	53.4569	1,907.000	37,687.83	101,942.31	0.14%	64,254.48
SYMRISE AG SEC ID: EDB1JB4K1	132.6328	606.000	52,095.20	80,375.49	0.11%	28,280.29
BRENNTAG SE SEC ID: EDB4YVF55	77.4997	1,310.000	50,426.33	101,524.55	0.14%	51,098.22
TELEFONICA DEUTSCHLAND HOLDING SEC ID: EDB7VG6L9	2.7591	14,466.000	36,724.34	39,913.22	0.05%	3,188.88
COMMERZBANK AG SEC ID: EDB90LKT5	6.4432	9,225.000	31,926.07	59,438.65	0.08%	27,512.58
LEG IMMOBILIEN AG SEC ID: EDB9G6L86	155.4643	229.000	30,561.38	35,601.32	0.05%	5,039.94
KION GROUP AG SEC ID: EDBB22L93	87.0678	521.000	22,314.03	45,362.33	0.06%	23,048.30
VONOVIA SE SEC ID: EDBBJPFY6	73.1193	2,905.000	94,028.23	212,411.71	0.29%	118,383.48
KNORR-BREMSE AG SEC ID: EDBD2P9X9	136.6461	300.000	26,229.72	40,993.82	0.06%	14,764.10
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	51.3646	1,417.000	56,280.93	72,783.68	0.10%	16,502.75
AROUNDTOWN SA SEC ID: EDBF0CK46	7.4881	6,319.000	30,514.64	47,317.47	0.06%	16,802.83
TEAMVIEWER AG SEC ID: EDBJ7WGS9	53.6282	771.000	36,419.76	41,347.34	0.06%	4,927.58
SIEMENS ENERGY AG SEC ID: EDBMTVQK6	36.7065	1,676.000	42,969.78	61,520.09	0.08%	18,550.31
ZALANDO SE SEC ID: EDBQV0SV6	111.4165	897.000	27,631.67	99,940.57	0.13%	72,308.90
LINDE PLC SEC ID: EDBYWD9S8	260.6162	142.000	19,613.98	37,007.49	0.05%	17,393.51
HELLOFRESH SE SEC ID: EDBYWH8S0	77.3284	617.000	35,591.61	47,711.60	0.06%	12,119.99
QIAGEN NV SEC ID: EDBYXS699	51.9397	889.000	21,513.07	46,174.39	0.06%	24,661.32
UNIPER SE SEC ID: EDBZ6CZ40	34.5531	1,055.000	27,845.30	36,453.47	0.05%	8,608.17
DELIVERY HERO SE SEC ID: EDBZCNB45	155.3909	751.000	24,812.17	116,698.53	0.16%	91,886.36
ENDESA SA SEC ID: EE5271783	27.3463	2,355.000	44,418.51	64,400.64	0.09%	19,982.13

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	4.9370	24,860.000	73,532.09	122,734.42	0.17%	49,202.33
NATURGY ENERGY GROUP SA SEC ID: EE5650424	23.1985	1,869.000	33,102.56	43,358.01	0.06%	10,255.45
REPSOL SA SEC ID: EE5669358	10.0943	4,524.000	33,599.19	45,666.56	0.06%	12,067.37
BANCO SANTANDER SA SEC ID: EE5705947	3.1054	63,833.000	112,629.05	198,225.07	0.27%	85,596.02
TELEFONICA SA SEC ID: EE5732529	3.9704	28,599.000	109,206.78	113,550.04	0.15%	4,343.26
ENAGAS SA SEC ID: EE7383073	21.9811	1,232.000	25,843.60	27,080.69	0.04%	1,237.09
SIEMENS GAMESA RENEWABLE ENERG SEC ID: EEB01CP25	40.4873	1,683.000	25,072.11	68,140.07	0.09%	43,067.96
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	33.2194	1,323.000	29,223.95	43,949.24	0.06%	14,725.29
FERROVIAL SA SEC ID: EEB038516	27.6522	3,601.000	51,532.81	99,575.68	0.13%	48,042.87
BANCO DE SABADELL SA SEC ID: EEB1X8QN0	0.4331	75,557.000	34,228.13	32,726.51	0.04%	-1,501.62
CAIXABANK SA SEC ID: EEB283W91	2.5707	27,094.000	48,629.92	69,649.96	0.09%	21,020.04
IBERDROLA SA SEC ID: EEB288C92	14.3155	28,851.000	201,581.09	413,017.50	0.56%	211,436.41
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	72.8746	1,694.000	56,865.41	123,449.64	0.17%	66,584.23
INTERNATIONAL CONSOLIDATED AIR SEC ID: EEB5282K7	2.1914	8,036.000	33,255.99	17,609.92	0.02%	-15,646.07
RED ELECTRICA CORP SA SEC ID: EEBD6FXN0	20.5251	3,004.000	34,763.94	61,657.25	0.08%	26,893.31
TELEFONICA SA RTS SEC ID: EEBM9GRD4	0.2206	28,599.000	7,048.53	6,308.34	0.01%	-740.19
REPSOL SA RTS SEC ID: EEBMTS425	0.3435	4,524.000	1,617.58	1,553.77	0.00%	-63.81
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	31.8612	5,512.000	78,389.29	175,619.17	0.24%	97,229.88
AENA SME SA SEC ID: EEBVRZ8L5	173.9888	350.000	29,942.47	60,896.08	0.08%	30,953.61
CELLNEX TELECOM SA SEC ID: EEBX90C09	60.1008	799.000	43,376.61	48,020.52	0.06%	4,643.91

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GRIFOLS SA SEC ID: EEBYY3DX0	29.2184	2,182.000	16,827.35	63,754.49	0.09%	46,927.14
AIRBUS SE SEC ID: EF4012250	109.8503	2,744.000	95,068.11	301,429.28	0.41%	206,361.17
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	24.4832	3,977.000	68,049.79	97,369.83	0.13%	29,320.04
L'OREAL SA SEC ID: EF4057800	380.2793	1,198.000	164,345.86	455,574.65	0.61%	291,228.79
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	625.1117	1,298.000	178,362.92	811,394.98	1.09%	633,032.06
DASSAULT AVIATION SA SEC ID: EF4067163	1,097.5244	27.000	21,993.15	29,633.16	0.04%	7,640.01
THALES SA SEC ID: EF4162790	91.6439	506.000	25,024.24	46,371.81	0.06%	21,347.57
CAPGEMINI SE SEC ID: EF4163434	155.1461	809.000	40,722.86	125,513.23	0.17%	84,790.37
PUBLICIS GROUPE SA SEC ID: EF4380426	49.8719	850.000	32,037.00	42,391.11	0.06%	10,354.11
FAURECIA SE SEC ID: EF4400448	51.2790	657.000	20,654.14	33,690.29	0.05%	13,036.15
BOLLORE SA SEC ID: EF4572709	4.1380	12,560.000	34,796.27	51,973.86	0.07%	17,177.59
CIE GENERALE DES ETABLISSEMENT SEC ID: EF4588366	128.4116	831.000	65,493.15	106,710.02	0.14%	41,216.87
PERNOD RICARD SA SEC ID: EF4682326	191.8526	1,098.000	113,857.26	210,654.20	0.28%	96,796.94
RENAULT SA SEC ID: EF4712792	43.7541	2,557.000	47,580.02	111,879.36	0.15%	64,299.34
REMY COINTREAU SA SEC ID: EF4741718	186.3467	244.000	22,683.61	45,468.59	0.06%	22,784.98
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	144.7460	2,617.000	172,669.92	378,800.19	0.51%	206,130.27
VIVENDI SE SEC ID: EF4834778	32.2772	3,853.000	85,145.17	124,364.24	0.17%	39,219.07
ORANGE SA SEC ID: EF5176179	11.9100	5,639.000	62,287.30	67,160.70	0.09%	4,873.40
HERMES INTERNATIONAL SEC ID: EF5253978	1,076.2346	139.000	61,543.07	149,596.61	0.20%	88,053.54
DASSAULT SYSTEMES SE SEC ID: EF5330040	203.2928	701.000	29,552.23	142,508.28	0.19%	112,956.05
KERING SA SEC ID: EF5505070	727.2781	403.000	61,526.31	293,093.08	0.39%	231,566.77

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CNP ASSURANCES SEC ID: EF5543980	16.1264	4,903.000	44,511.03	79,067.69	0.11%	34,556.66
CARREFOUR SA SEC ID: EF5641560	17.1664	1,905.000	30,504.95	32,702.00	0.04%	2,197.05
ATOS SE SEC ID: EF5654787	91.4971	388.000	22,426.57	35,500.86	0.05%	13,074.29
SANOFI SEC ID: EF5671732	96.2934	5,121.000	410,716.71	493,118.42	0.66%	82,401.71
NOKIA OYJ SEC ID: EF5946456	3.8432	4,216.000	27,418.81	16,202.81	0.02%	-11,216.00
STMICROELECTRONICS NV SEC ID: EF5962339	37.0491	3,341.000	42,035.14	123,781.02	0.17%	81,745.88
SOCIETE GENERALE SA SEC ID: EF5966512	20.8273	4,526.000	66,085.27	94,264.21	0.13%	28,178.94
TELEPERFORMANCE SEC ID: EF5999331	331.9491	245.000	40,435.28	81,327.53	0.11%	40,892.25
SODEXO SA SEC ID: EF7062716	84.6941	645.000	42,154.48	54,627.71	0.07%	12,473.23
AXA SA SEC ID: EF7088422	23.8739	5,892.000	103,495.36	140,665.06	0.19%	37,169.70
PEUGEOT SA SEC ID: EF7103528	27.3708	3,400.000	42,362.64	93,060.77	0.13%	50,698.13
ESSILORLUXOTTICA SA SEC ID: EF7212477	156.0638	1,270.000	108,118.64	198,201.03	0.27%	90,082.39
CREDIT AGRICOLE SA SEC ID: EF7262613	12.6270	11,406.000	86,006.22	144,023.97	0.19%	58,017.75
BNP PARIBAS SA SEC ID: EF7309687	52.7411	3,810.000	134,771.50	200,943.68	0.27%	66,172.18
CIE DE SAINT-GOBAIN SEC ID: EF7380480	45.8831	1,257.000	37,368.69	57,675.09	0.08%	20,306.40
KLEPIERRE SA SEC ID: EF7582556	22.5011	2,517.000	30,901.17	56,635.23	0.08%	25,734.06
GECINA SA SEC ID: EF7742465	154.5344	200.000	25,515.54	30,906.87	0.04%	5,391.33
COVIVIO SEC ID: EF7745633	92.1945	478.000	28,058.02	44,068.97	0.06%	16,010.95
SAFRAN SA SEC ID: EFB058TZ0	141.8706	1,307.000	73,018.47	185,424.90	0.25%	112,406.43
ENGIE SA SEC ID: EFB0C2CQ3	15.3188	6,101.000	77,466.53	93,460.28	0.13%	15,993.75
ALSTOM SA SEC ID: EFB0DJ8Q0	57.0297	673.000	27,018.64	38,380.96	0.05%	11,362.32

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ELECTRICITE DE FRANCE SA SEC ID: EFB0NJJ12	15.7777	3,275.000	30,453.82	51,671.90	0.07%	21,218.08
ARKEMA SA SEC ID: EFB0Z5YZ7	114.4019	470.000	31,027.95	53,768.90	0.07%	22,740.95
LEGRAND SA SEC ID: EFB11ZRK7	89.3192	1,319.000	66,182.61	117,811.96	0.16%	51,629.35
EIFFAGE SA SEC ID: EFB13X011	96.7094	704.000	48,815.33	68,083.41	0.09%	19,268.08
TOTAL SE SEC ID: EFB15C551	43.1913	9,521.000	368,467.50	411,224.51	0.55%	42,757.01
AEROPORTS DE PARIS SEC ID: EFB164FY4	129.8187	301.000	25,696.99	39,075.42	0.05%	13,378.43
NATIXIS SA SEC ID: EFB1HDJL6	3.4125	12,231.000	29,011.37	41,738.06	0.06%	12,726.69
UBISOFT ENTERTAINMENT SA SEC ID: EFB1L3CS5	96.4647	375.000	27,980.81	36,174.26	0.05%	8,193.45
SCOR SE SEC ID: EFB1LB9P7	32.3262	1,072.000	26,085.25	34,653.68	0.05%	8,568.43
VINCI SA SEC ID: EFB1XH021	99.5480	2,778.000	169,186.92	276,544.42	0.37%	107,357.50
DANONE SA SEC ID: EFB1Y9TB7	65.7780	2,034.000	126,845.08	133,792.55	0.18%	6,947.47
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	164.2616	2,227.000	200,049.39	365,810.56	0.49%	165,761.17
BUREAU VERITAS SA SEC ID: EFB28DTJ8	26.6244	1,628.000	29,434.12	43,344.60	0.06%	13,910.48
SUEZ SA SEC ID: EFB3B8D01	19.8460	2,753.000	30,593.68	54,635.99	0.07%	24,042.31
EDENRED SEC ID: EFB62G1B5	56.7850	2,055.000	43,833.44	116,693.08	0.16%	72,859.64
VALEO SA SEC ID: EFBDC5ST5	39.4962	2,145.000	31,522.75	84,719.34	0.11%	53,196.59
BIOMERIEUX SEC ID: EFBF0LBX7	141.1977	388.000	25,927.39	54,784.70	0.07%	28,857.31
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	79.0169	720.000	32,299.15	56,892.14	0.08%	24,592.99
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	83.9722	530.000	26,617.18	44,505.29	0.06%	17,888.11
WORLDLINE SA/FRANCE SEC ID: EFBNFWR47	96.7828	1,290.000	91,615.55	124,849.82	0.17%	33,234.27
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	356.2978	128.000	31,351.39	45,606.11	0.06%	14,254.72

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMUNDI SA SEC ID: EFBYZR017	81.7331	479.000	27,168.14	39,150.17	0.05%	11,982.03
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	17.4478	3,433.000	48,239.96	59,898.38	0.08%	11,658.42
INTESA SANPAOLO SPA SEC ID: EI4076838	2.3402	101,263.000	180,122.58	236,971.79	0.32%	56,849.21
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	9.2256	7,061.000	39,949.90	65,141.73	0.09%	25,191.83
ENEL SPA SEC ID: EI7144567	10.1261	39,937.000	180,885.87	404,406.05	0.54%	223,520.18
ENI SPA SEC ID: EI7145051	10.4589	8,305.000	82,053.74	86,861.21	0.12%	4,807.47
SNAM SPA SEC ID: EI7251479	5.6296	6,330.000	26,519.04	35,635.07	0.05%	9,116.03
TENARIS SA SEC ID: EI7538511	8.1048	6,625.000	34,375.37	53,694.27	0.07%	19,318.90
TELECOM ITALIA SPA/MILANO SEC ID: EI7634393	0.4618	95,674.000	36,045.43	44,179.17	0.06%	8,133.74
ATLANTIA SPA SEC ID: EI7667161	18.0045	2,755.000	37,954.12	49,602.51	0.07%	11,648.39
TERNA RETE ELETTRICA NAZIONALE SEC ID: EIB01BN53	7.6472	13,145.000	58,592.17	100,522.28	0.14%	41,930.11
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	55.4635	573.000	32,516.42	31,780.60	0.04%	-735.82
PRYSMIAN SPA SEC ID: EIB1W4V62	35.5808	1,306.000	20,667.44	46,468.57	0.06%	25,801.13
FERRARI NV SEC ID: EIBD6G500	230.8227	519.000	53,910.87	119,796.99	0.16%	65,886.12
CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	12.6332	4,417.000	26,726.03	55,800.65	0.08%	29,074.62
MONCLER SPA SEC ID: EIBGLP233	61.3488	785.000	27,333.09	48,158.81	0.06%	20,825.72
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	11.4280	3,399.000	21,011.44	38,843.63	0.05%	17,832.19
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	16.3956	2,702.000	28,474.18	44,300.83	0.06%	15,826.65
FIAT CHRYSLER AUTOMOBILES NV SEC ID: EIBRJFWP2	17.9372	2,866.000	32,148.89	51,408.14	0.07%	19,259.25
UNICREDIT SPA SEC ID: EIBYMXPS6	9.3577	7,273.000	59,001.91	68,058.62	0.09%	9,056.71
EXOR NV SEC ID: EIBYSLCX9	81.0235	727.000	29,454.72	58,904.07	0.08%	29,449.35

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PIRELLI & C SPA SEC ID: EIBZ5ZHK3	5.4240	6,265.000	21,811.49	33,981.35	0.05%	12,169.86
WOLTERS KLUWER NV SEC ID: EN5671511	84.4984	1,717.000	63,066.05	145,083.69	0.20%	82,017.64
KONINKLIJKE VOPAK NV SEC ID: EN5809426	52.6004	909.000	42,603.49	47,813.78	0.06%	5,210.29
AEGON NV SEC ID: EN5927376	3.9582	28,206.000	56,086.52	111,644.54	0.15%	55,558.02
KONINKLIJKE KPN NV SEC ID: EN5956078	3.0430	12,231.000	28,152.97	37,218.56	0.05%	9,065.59
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	53.5670	5,023.000	178,719.53	269,067.14	0.36%	90,347.61
HEINEKEN NV SEC ID: EN7792554	111.6122	947.000	48,708.35	105,696.78	0.14%	56,988.43
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	172.2758	1,154.000	54,840.45	198,806.32	0.27%	143,965.87
ASML HOLDING NV SEC ID: ENB929F49	486.4223	1,937.000	190,629.37	942,200.00	1.27%	751,570.63
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	28.2762	6,372.000	104,248.64	180,176.20	0.24%	75,927.56
AKZO NOBEL NV SEC ID: ENBJ2KSG1	107.5011	804.000	52,645.67	86,430.89	0.12%	33,785.22
PROSUS NV SEC ID: ENBJDS7L4	108.1129	2,995.000	208,619.35	323,798.07	0.44%	115,178.72
UNILEVER PLC SEC ID: ENBLRB269	60.6453	6,249.000	204,616.48	378,972.21	0.51%	174,355.73
NN GROUP NV SEC ID: ENBNG8PQ5	43.4727	984.000	25,143.44	42,777.17	0.06%	17,633.73
JUST EAT TAKEAWAY.COM NV SEC ID: ENBYQ7HZ1	113.0560	281.000	32,909.56	31,768.74	0.04%	-1,140.82
ABN AMRO BANK NV SEC ID: ENBYQP139	9.8129	4,562.000	34,198.08	44,766.32	0.06%	10,568.24
ALTICE EUROPE NV SEC ID: ENBYT3416	6.5191	6,251.000	20,070.76	40,750.74	0.05%	20,679.98
RELX PLC SEC ID: ENBYWLC62	24.5077	4,451.000	35,469.91	109,083.80	0.15%	73,613.89
ADYEN NV SEC ID: ENBZ1HM46	2,330.8628	74.000	79,266.56	172,483.84	0.23%	93,217.28
ING GROEP NV SEC ID: ENBZ57394	9.3491	13,312.000	70,163.21	124,455.82	0.17%	54,292.61
BANCO ESPIRITO SANTO SA SEC ID: EP4058061	0.0000	3,864.000	10,159.42	0.00	0.00%	-10,159.42

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EDP - ENERGIAS DE PORTUGAL SA SEC ID: EP4103594	6.3086	6,511.000	29,903.82	41,075.45	0.06%	11,171.63
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	10.7110	5,029.000	46,894.16	53,865.41	0.07%	6,971.25
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	16.9095	3,134.000	35,524.44	52,994.25	0.07%	17,469.81
CRH PLC SEC ID: EZ4182240	41.6252	3,594.000	91,733.03	149,600.86	0.20%	57,867.83
KINGSPAN GROUP PLC SEC ID: EZ4491237	70.2318	626.000	25,016.50	43,965.09	0.06%	18,948.59
KERRY GROUP PLC SEC ID: EZ4519573	144.9907	805.000	25,659.93	116,717.49	0.16%	91,057.56
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	46.5438	1,039.000	26,869.24	48,359.05	0.07%	21,489.81
BANK OF IRELAND GROUP PLC SEC ID: EZBD1RP68	4.0377	15,609.000	28,194.59	63,024.69	0.08%	34,830.10
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	204.2105	555.000	48,960.98	113,336.82	0.15%	64,375.84
UPM-KYMMENE OYJ SEC ID: SF5051252	37.2816	2,111.000	28,919.90	78,701.39	0.11%	49,781.49
STORA ENSO OYJ SEC ID: SF5072670	19.1424	3,832.000	32,141.44	73,353.83	0.10%	41,212.39
SAMPO OYJ SEC ID: SF5226037	42.2981	1,948.000	53,971.87	82,396.74	0.11%	28,424.87
FORTUM OYJ SEC ID: SF5579559	24.1039	2,436.000	40,016.51	58,717.19	0.08%	18,700.68
ELISA OYJ SEC ID: SF5701518	54.9007	729.000	15,096.99	40,022.60	0.05%	24,925.61
NOKIA OYJ SEC ID: SF5902942	3.8554	22,639.000	99,323.42	87,282.54	0.12%	-12,040.88
NESTE OYJ SEC ID: SFB06YV43	72.3852	2,586.000	15,247.76	187,188.17	0.25%	171,940.41
KONE OYJ SEC ID: SFB09M9D1	81.3171	1,447.000	36,002.98	117,665.89	0.16%	81,662.91
ORION OYJ SEC ID: SFB17NY41	45.9198	912.000	24,830.27	41,878.89	0.06%	17,048.62
METSO OUTOTEC OYJ SEC ID: SFB1FN8X7	10.0025	4,106.000	22,517.75	41,070.35	0.06%	18,552.60
NORDEA BANK ABP SEC ID: SFBFM0SV0	8.1635	197.000	1,249.84	1,608.21	0.00%	358.37
TOTAL EQUITY EURO CURRENCY UNIT		**1,114,046.000**	**12,987,351.99**	**23,906,379.51**	**32.17%**	**10,919,027.52**

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HONG KONG DOLLAR						
HANG LUNG PROPERTIES LTD HK/00101 SEC ID: FH6030503	2.6374	16,000.000	29,692.24	42,198.39	0.06%	12,506.15
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	9.2470	8,500.000	61,660.43	78,599.66	0.11%	16,939.23
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	54.8115	5,700.000	110,028.25	312,425.44	0.42%	202,397.19
MTR CORP LTD HK/00066 SEC ID: FH6290057	5.5908	8,000.000	32,630.95	44,726.17	0.06%	12,095.22
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	17.2430	3,400.000	53,230.42	58,626.36	0.08%	5,395.94
HENDERSON LAND DEVELOPMENT CO HK/00012 SEC ID: FH6420530	3.9013	9,883.000	35,839.84	38,556.43	0.05%	2,716.59
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	5.4167	6,500.000	34,200.11	35,208.32	0.05%	1,008.21
WHARF HOLDINGS LTD/THE HK/00004 SEC ID: FH6435579	2.6890	8,000.000	13,149.27	21,511.89	0.03%	8,362.62
HONG KONG & CHINA GAS CO LTD HK/00003 SEC ID: FH6436551	1.4935	53,367.000	55,379.90	79,701.03	0.11%	24,321.13
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	7.7703	10,000.000	18,442.23	77,703.33	0.10%	59,261.10
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.0308	15,000.000	36,200.02	45,461.29	0.06%	9,261.27
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	12.8968	6,000.000	77,523.66	77,380.91	0.10%	-142.75
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	14.2639	9,000.000	30,343.27	128,374.94	0.17%	98,031.67

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LINK REIT HK/00823 SEC ID: FHB0PB4M2	9.1052	13,360.000	57,751.01	121,644.86	0.16%	63,893.85
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	12.2520	59,200.000	252,215.99	725,317.10	0.98%	473,101.11
HKT TRUST & HKT LTD HK/06823 SEC ID: FHB4TXDZ3	1.2974	30,000.000	38,413.27	38,922.60	0.05%	509.33
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	4.3914	10,000.000	16,457.09	43,913.67	0.06%	27,456.58
SWIRE PROPERTIES LTD HK/01972 SEC ID: FHB67C2G2	2.9082	2,100.000	3,862.12	6,107.29	0.01%	2,245.17
WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBF0GWS1	5.2039	8,000.000	28,899.50	41,630.93	0.06%	12,731.43
BUDWEISER BREWING CO APAC LTD HK/01876 SEC ID: FHBKDXJH8	3.3016	9,900.000	29,426.64	32,685.70	0.04%	3,259.06
WH GROUP LTD HK/00288 SEC ID: FHBLLHKZ0	0.8383	44,500.000	35,395.86	37,304.05	0.05%	1,908.19
NEW WORLD DEVELOPMENT CO LTD HK/00017 SEC ID: FHBM94GQ6	4.6558	6,250.000	29,659.29	29,098.45	0.04%	-560.84
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	6.9772	5,392.000	35,635.40	37,620.95	0.05%	1,985.55
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBYVS6J9	5.3715	4,000.000	18,780.87	21,486.10	0.03%	2,705.23
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	5.1329	12,392.000	54,195.47	63,607.32	0.09%	9,411.85
TOTAL EQUITY HONG KONG DOLLAR		**364,444.000**	**1,189,013.10**	**2,239,813.18**	**3.01%**	**1,050,800.08**
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	6.8488	4,983.000	20,845.61	34,127.37	0.05%	13,281.76
ICL GROUP LTD SEC ID: FZ6455536	5.0953	12,504.000	34,979.02	63,711.67	0.09%	28,732.65

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NICE LTD SEC ID: FZ6647132	280.3040	562.000	16,066.45	157,530.83	0.21%	141,464.38
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	23.1251	1,506.000	26,544.05	34,826.37	0.05%	8,282.32
TOTAL EQUITY ISRAELI SHEKEL		**19,555.000**	**98,435.13**	**290,196.24**	**0.39%**	**191,761.11**
JAPANESE YEN						
AJINOMOTO CO INC SEC ID: FJ6010907	22.6403	3,000.000	29,769.06	67,920.96	0.09%	38,151.90
ANA HOLDINGS INC SEC ID: FJ6014909	22.0543	1,400.000	31,309.78	30,876.07	0.04%	-433.71
ACOM CO LTD SEC ID: FJ6049780	4.2714	8,200.000	23,144.30	35,025.42	0.05%	11,881.12
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	41.1061	2,200.000	48,458.77	90,433.43	0.12%	41,974.66
ASAHI KASEI CORP SEC ID: FJ6054608	10.2136	5,800.000	31,740.88	59,238.70	0.08%	27,497.82
BANK OF KYOTO LTD/THE SEC ID: FJ6075751	52.0122	1,500.000	43,383.71	78,018.31	0.10%	34,634.60
Z HOLDINGS CORP SEC ID: FJ6084845	6.0478	12,500.000	31,315.60	75,596.88	0.10%	44,281.28
TREND MICRO INC/JAPAN SEC ID: FJ6125283	57.5331	500.000	28,095.83	28,766.53	0.04%	670.70
NTT DATA CORP SEC ID: FJ6125630	13.6665	3,000.000	19,803.45	40,999.56	0.06%	21,196.11
BRIDGESTONE CORP SEC ID: FJ6132107	32.7764	2,800.000	51,203.03	91,773.94	0.12%	40,570.91
OBIC CO LTD SEC ID: FJ6136744	200.7845	300.000	23,613.29	60,235.36	0.08%	36,622.07
ORACLE CORP JAPAN SEC ID: FJ6141686	130.2727	400.000	24,519.44	52,109.06	0.07%	27,589.62
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	20.5918	1,300.000	15,765.03	26,769.33	0.04%	11,004.30
COCA-COLA BOTTLERS JAPAN HOLDI SEC ID: FJ6163284	15.5843	2,100.000	31,657.03	32,727.01	0.04%	1,069.98
CANON INC SEC ID: FJ6172327	19.1583	3,700.000	67,375.60	70,885.76	0.10%	3,510.16
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	141.3143	700.000	53,139.24	98,920.04	0.13%	45,780.80
KOSE CORP SEC ID: FJ6194461	170.4683	200.000	23,440.93	34,093.66	0.05%	10,652.73

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHUGOKU ELECTRIC POWER CO INC/ SEC ID: FJ6195906	11.7100	1,400.000	15,157.52	16,394.01	0.02%	1,236.49
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	53.3004	3,000.000	29,119.25	159,901.20	0.22%	130,781.95
CYBERAGENT INC SEC ID: FJ6220506	68.8653	700.000	25,182.91	48,205.72	0.06%	23,022.81
RAKUTEN INC SEC ID: FJ6229598	9.6276	4,200.000	29,857.27	40,435.86	0.05%	10,578.59
KDDI CORP SEC ID: FJ6248994	29.6964	7,600.000	73,835.97	225,692.28	0.30%	151,856.31
DAIFUKU CO LTD SEC ID: FJ6250024	123.5895	500.000	24,898.89	61,794.76	0.08%	36,895.87
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	93.3701	400.000	19,398.86	37,348.06	0.05%	17,949.20
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	221.9962	1,100.000	54,154.09	244,195.84	0.33%	190,041.75
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	29.6770	3,000.000	33,953.32	89,030.95	0.12%	55,077.63
LAWSON INC SEC ID: FJ6266913	46.5398	200.000	8,549.55	9,307.96	0.01%	758.41
OTSUKA CORP SEC ID: FJ6267051	52.7871	700.000	33,085.02	36,950.94	0.05%	3,865.92
MITSUBISHI UFJ LEASE & FINANCE SEC ID: FJ6268976	4.7944	4,200.000	15,159.21	20,136.57	0.03%	4,977.36
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	23.1294	1,700.000	30,305.14	39,320.06	0.05%	9,014.92
DISCO CORP SEC ID: FJ6270949	336.5780	100.000	22,130.88	33,657.80	0.05%	11,526.92
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	66.6860	1,300.000	78,406.86	86,691.85	0.12%	8,284.99
EISAI CO LTD SEC ID: FJ6307204	71.4030	1,100.000	39,468.48	78,543.27	0.11%	39,074.79
SBI HOLDINGS INC/JAPAN SEC ID: FJ6309465	23.7009	1,500.000	23,218.45	35,551.36	0.05%	12,332.91
FAST RETAILING CO LTD SEC ID: FJ6332434	895.6366	300.000	94,247.41	268,690.98	0.36%	174,443.57
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	4.4176	48,400.000	198,876.64	213,814.13	0.29%	14,937.49
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	35.9824	1,100.000	23,358.57	39,580.61	0.05%	16,222.04

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUBARU CORP SEC ID: FJ6356409	19.9768	3,000.000	15,395.58	59,930.26	0.08%	44,534.68
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	52.6708	1,300.000	45,983.83	68,472.08	0.09%	22,488.25
FANUC CORP SEC ID: FJ6356938	245.6293	900.000	109,555.92	221,066.39	0.30%	111,510.47
FUJITSU LTD SEC ID: FJ6356946	144.3653	1,000.000	83,653.55	144,365.34	0.19%	60,711.79
MCDONALD'S HOLDINGS CO JAPAN L SEC ID: FJ6371861	48.4285	700.000	33,855.99	33,899.95	0.05%	43.96
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	35.7887	2,541.000	15,949.23	90,938.98	0.12%	74,989.75
NIPPON BUILDING FUND INC SEC ID: FJ6396801	5,792.0480	6.000	25,552.84	34,752.29	0.05%	9,199.45
JAPAN REAL ESTATE INVESTMENT C SEC ID: FJ6397585	5,772.6766	5.000	24,769.02	28,863.38	0.04%	4,094.36
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	57.1456	1,400.000	31,350.22	80,003.87	0.11%	48,653.65
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	33.2219	1,000.000	23,104.03	33,221.95	0.04%	10,117.92
DENTSU GROUP INC SEC ID: FJ6416286	29.6867	1,600.000	29,582.35	47,498.67	0.06%	17,916.32
HIKARI TSUSHIN INC SEC ID: FJ6416328	234.2002	200.000	35,526.84	46,840.04	0.06%	11,313.20
RESONA HOLDINGS INC SEC ID: FJ6421559	3.4907	12,100.000	37,225.97	42,237.78	0.06%	5,011.81
HITACHI LTD SEC ID: FJ6429107	39.3724	4,700.000	103,603.72	185,050.12	0.25%	81,446.40
HITACHI CONSTRUCTION MACHINERY SEC ID: FJ6429404	28.3791	1,200.000	24,770.67	34,054.92	0.05%	9,284.25
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	30.7715	1,800.000	50,177.42	55,388.64	0.07%	5,211.22
HONDA MOTOR CO LTD SEC ID: FJ6435146	27.8706	5,200.000	123,117.95	144,927.11	0.19%	21,809.16
AIR WATER INC SEC ID: FJ6441466	17.7636	2,100.000	25,070.25	37,303.50	0.05%	12,233.25
HOYA CORP SEC ID: FJ6441508	138.2149	1,900.000	64,979.54	262,608.36	0.35%	197,628.82
ISUZU MOTORS LTD SEC ID: FJ6467107	9.4920	3,000.000	16,353.81	28,475.96	0.04%	12,122.15

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ITOCHU CORP SEC ID: FJ6467800	28.7084	7,700.000	71,157.67	221,054.77	0.30%	149,897.10
JAPAN TOBACCO INC SEC ID: FJ6474533	20.3593	5,900.000	109,122.28	120,120.10	0.16%	10,997.82
AEON CO LTD SEC ID: FJ6480043	32.7861	3,200.000	40,629.98	104,915.49	0.14%	64,285.51
KAJIMA CORP SEC ID: FJ6481322	13.3856	3,500.000	17,290.75	46,849.73	0.06%	29,558.98
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	9.4310	3,300.000	31,643.91	31,122.18	0.04%	-521.73
KAO CORP SEC ID: FJ6483807	77.1950	2,700.000	74,073.77	208,426.56	0.28%	134,352.79
KEIO CORP SEC ID: FJ6487360	77.4856	500.000	23,999.50	38,742.80	0.05%	14,743.30
KIKKOMAN CORP SEC ID: FJ6490802	69.4465	1,600.000	18,823.92	111,114.34	0.15%	92,290.42
KEYENCE CORP SEC ID: FJ6490992	561.7705	880.000	48,358.74	494,358.08	0.67%	445,999.34
KINTETSU GROUP HOLDINGS CO LTD SEC ID: FJ6492964	43.7794	700.000	21,687.96	30,645.55	0.04%	8,957.59
KIRIN HOLDINGS CO LTD SEC ID: FJ6493749	23.5750	2,200.000	45,253.43	51,864.98	0.07%	6,611.55
KOITO MANUFACTURING CO LTD SEC ID: FJ6496320	67.9936	800.000	26,697.67	54,394.89	0.07%	27,697.22
KOMATSU LTD SEC ID: FJ6496585	27.2895	2,800.000	54,176.90	76,410.48	0.10%	22,233.58
KONAMI HOLDINGS CORP SEC ID: FJ6496684	56.1771	800.000	15,527.61	44,941.64	0.06%	29,414.03
KUBOTA CORP SEC ID: FJ6497500	21.8025	5,000.000	46,048.34	109,012.54	0.15%	62,964.20
KYOCERA CORP SEC ID: FJ6499266	61.2717	1,200.000	64,092.25	73,526.08	0.10%	9,433.83
KYOWA KIRIN CO LTD SEC ID: FJ6499555	27.2556	2,700.000	30,956.67	73,590.00	0.10%	42,633.33
KYUSHU ELECTRIC POWER CO INC SEC ID: FJ6499803	8.6009	3,900.000	27,913.27	33,543.51	0.05%	5,630.24
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	51.4117	3,200.000	94,563.60	164,517.41	0.22%	69,953.81
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	1,817.0371	25.000	27,011.59	45,425.93	0.06%	18,414.34
ORIX JREIT INC SEC ID: FJ6527777	1,651.4117	21.000	27,188.57	34,679.65	0.05%	7,491.08

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MAKITA CORP SEC ID: FJ6555802	50.0751	1,000.000	16,981.98	50,075.06	0.07%	33,093.08
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	30.8780	4,800.000	125,209.35	148,214.44	0.20%	23,005.09
MARUBENI CORP SEC ID: FJ6569464	6.6454	14,500.000	65,824.49	96,357.69	0.13%	30,533.20
MARUI GROUP CO LTD SEC ID: FJ6569522	17.5505	2,100.000	15,628.74	36,856.02	0.05%	21,227.28
PANASONIC CORP SEC ID: FJ6572708	11.5308	9,500.000	73,446.81	109,542.83	0.15%	36,096.02
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	12.6641	18,280.000	227,317.73	231,498.86	0.31%	4,181.13
MISUMI GROUP INC SEC ID: FJ6595170	32.7861	1,300.000	25,794.57	42,621.92	0.06%	16,827.35
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	16.0492	2,700.000	41,356.20	43,332.85	0.06%	1,976.65
MITSUBISHI CORP SEC ID: FJ6596780	24.6114	7,600.000	159,056.97	187,046.34	0.25%	27,989.37
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	15.0806	8,900.000	84,535.71	134,217.64	0.18%	49,681.93
MITSUI & CO LTD SEC ID: FJ6597309	18.3011	8,300.000	122,743.95	151,899.36	0.20%	29,155.41
MITSUI CHEMICALS INC SEC ID: FJ6597366	29.2992	1,500.000	25,885.43	43,948.86	0.06%	18,063.43
MITSUI OSK LINES LTD SEC ID: FJ6597580	30.5100	1,700.000	27,805.18	51,866.92	0.07%	24,061.74
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	20.9066	4,100.000	70,410.17	85,716.98	0.12%	15,306.81
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	90.2707	3,000.000	62,714.16	270,812.14	0.36%	208,097.98
SEIKO EPSON CORP SEC ID: FJ6616505	14.8288	2,000.000	15,832.11	29,657.61	0.04%	13,825.50
NINTENDO CO LTD SEC ID: FJ6639556	637.6096	600.000	73,591.25	382,565.74	0.51%	308,974.49
DENSO CORP SEC ID: FJ6640380	59.4121	2,200.000	66,308.03	130,706.57	0.18%	64,398.54
NEC CORP SEC ID: FJ6640406	53.6588	1,000.000	28,225.04	53,658.77	0.07%	25,433.73
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	109.7390	600.000	28,663.04	65,843.38	0.09%	37,180.34
NIPPON SHINYAKU CO LTD SEC ID: FJ6640562	65.5722	400.000	29,804.77	26,228.87	0.04%	-3,575.90

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PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NIDEC CORP SEC ID: FJ6640687	125.7204	2,300.000	83,129.73	289,156.86	0.39%	206,027.13
NH FOODS LTD SEC ID: FJ6640760	43.9731	800.000	23,728.30	35,178.46	0.05%	11,450.16
NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	15.8942	1,210.000	13,074.53	19,232.02	0.03%	6,157.49
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	25.6235	7,600.000	80,007.00	194,738.73	0.26%	114,731.73
NSK LTD SEC ID: FJ6641545	8.6784	4,100.000	26,045.37	35,581.38	0.05%	9,536.01
NISSAN CHEMICAL CORP SEC ID: FJ6641586	62.5696	1,000.000	14,192.47	62,569.62	0.08%	48,377.15
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	85.6216	400.000	13,330.06	34,248.63	0.05%	20,918.57
NITTO DENKO CORP SEC ID: FJ6641800	89.3990	800.000	33,472.90	71,519.20	0.10%	38,046.30
NIPPON EXPRESS CO LTD SEC ID: FJ6642121	67.1219	300.000	13,127.77	20,136.57	0.03%	7,008.80
YAMAHA CORP SEC ID: FJ6642386	58.7922	1,100.000	14,440.55	64,671.41	0.09%	50,230.86
MINEBEA MITSUMI INC SEC ID: FJ6642402	19.8363	2,000.000	12,329.24	39,672.62	0.05%	27,343.38
NIPPON STEEL CORP SEC ID: FJ6642568	12.8626	3,500.000	27,178.78	45,019.13	0.06%	17,840.35
NISSAN MOTOR CO LTD SEC ID: FJ6642865	5.4240	18,200.000	61,491.32	98,716.64	0.13%	37,225.32
NOMURA HOLDINGS INC SEC ID: FJ6643103	5.2787	15,700.000	61,716.03	82,875.68	0.11%	21,159.65
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	209.4048	300.000	11,339.06	62,821.44	0.08%	51,482.38
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	165.0443	900.000	26,883.67	148,539.88	0.20%	121,656.21
ODAKYU ELECTRIC RAILWAY CO LTD SEC ID: FJ6656105	31.3817	1,500.000	28,534.83	47,072.50	0.06%	18,537.67
OBAYASHI CORP SEC ID: FJ6656402	8.6203	3,000.000	13,255.53	25,860.82	0.03%	12,605.29
OJI HOLDINGS CORP SEC ID: FJ6657707	5.6855	5,300.000	23,863.65	30,133.18	0.04%	6,269.53
OLYMPUS CORP SEC ID: FJ6658804	21.8558	5,200.000	34,099.39	113,650.05	0.15%	79,550.66
OMRON CORP SEC ID: FJ6659422	89.1084	1,100.000	29,898.80	98,019.27	0.13%	68,120.47

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PARAMETRIC EAFE PI1 - [redacted]

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	30.1032	1,400.000	13,132.75	42,144.41	0.06%	29,011.66
ORIX CORP SEC ID: FJ6661147	15.3470	4,100.000	36,231.78	62,922.66	0.08%	26,690.88
ALFRESA HOLDINGS CORP SEC ID: FJ6687217	18.2963	1,400.000	17,653.29	25,614.80	0.03%	7,961.51
UNITED URBAN INVESTMENT CORP SEC ID: FJ6723830	1,235.8952	27.000	26,934.28	33,369.17	0.04%	6,434.89
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	25.5509	2,000.000	23,115.52	51,101.75	0.07%	27,986.23
T&D HOLDINGS INC SEC ID: FJ6744299	11.7875	3,300.000	27,079.59	38,898.74	0.05%	11,819.15
SMC CORP SEC ID: FJ6763968	609.7148	300.000	69,708.98	182,914.43	0.25%	113,205.45
SOFTBANK GROUP CORP SEC ID: FJ6770625	78.0474	7,600.000	103,560.03	593,159.96	0.80%	489,599.93
SANTEN PHARMACEUTICAL CO LTD SEC ID: FJ6776606	16.2235	2,000.000	12,031.12	32,447.09	0.04%	20,415.97
SECOM CO LTD SEC ID: FJ6791597	92.1788	1,000.000	55,609.06	92,178.80	0.12%	36,569.74
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	18.9259	2,000.000	13,670.77	37,851.71	0.05%	24,180.94
SEKISUI HOUSE LTD SEC ID: FJ6793908	20.3400	2,700.000	29,835.84	54,917.91	0.07%	25,082.07
SHIMADZU CORP SEC ID: FJ6804366	38.8397	1,000.000	8,070.43	38,839.65	0.05%	30,769.22
SHIMIZU CORP SEC ID: FJ6804408	7.2643	3,000.000	12,520.89	21,792.82	0.03%	9,271.93
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	174.7300	1,600.000	119,192.17	279,568.02	0.38%	160,375.85
SHIONOGI & CO LTD SEC ID: FJ6804689	54.5789	1,900.000	45,108.18	103,699.94	0.14%	58,591.76
SHIMANO INC SEC ID: FJ6804820	233.2801	300.000	13,351.35	69,984.02	0.09%	56,632.67
SHISEIDO CO LTD SEC ID: FJ6805264	69.1171	1,800.000	100,592.05	124,410.87	0.17%	23,818.82
SONY CORP SEC ID: FJ6821501	99.6174	5,800.000	253,192.89	577,781.00	0.78%	324,588.11
STANLEY ELECTRIC CO LTD SEC ID: FJ6841103	32.2049	700.000	13,467.41	22,543.46	0.03%	9,076.05
SUMITOMO CHEMICAL CO LTD SEC ID: FJ6858560	4.0196	15,100.000	44,745.11	60,695.43	0.08%	15,950.32

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12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	44.3508	1,000.000	32,812.07	44,350.82	0.06%	11,538.75
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	30.8102	2,020.000	46,181.30	62,236.62	0.08%	16,055.32
SUMITOMO CORP SEC ID: FJ6858941	13.2258	4,400.000	46,802.52	58,193.62	0.08%	11,391.10
SUZUKI MOTOR CORP SEC ID: FJ6865508	46.3170	1,800.000	41,550.37	83,370.62	0.11%	41,820.25
TDK CORP SEC ID: FJ6869302	150.5158	600.000	45,078.57	90,309.46	0.12%	45,230.89
TAISEI CORP SEC ID: FJ6870102	34.4327	1,200.000	13,223.59	41,319.19	0.06%	28,095.60
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	36.3698	5,946.000	211,228.43	216,254.83	0.29%	5,026.40
ADVANTEST CORP SEC ID: FJ6870490	74.8705	900.000	39,763.91	67,383.41	0.09%	27,619.50
SYSMEX CORP SEC ID: FJ6883808	120.1027	800.000	26,540.74	96,082.13	0.13%	69,541.39
TERUMO CORP SEC ID: FJ6885076	41.7647	3,200.000	94,284.74	133,647.15	0.18%	39,362.41
TOBU RAILWAY CO LTD SEC ID: FJ6895166	29.7835	1,000.000	27,202.72	29,783.52	0.04%	2,580.80
TOHO CO LTD/TOKYO SEC ID: FJ6895208	42.1328	900.000	14,383.04	37,919.51	0.05%	23,536.47
TOHOKU ELECTRIC POWER CO INC SEC ID: FJ6895265	8.2328	3,700.000	31,350.82	30,461.52	0.04%	-889.30
TOKYO GAS CO LTD SEC ID: FJ6895448	23.0907	2,700.000	59,250.96	62,344.91	0.08%	3,093.95
TOKYO ELECTRON LTD SEC ID: FJ6895679	371.9308	900.000	62,500.89	334,737.76	0.45%	272,236.87
TOKYU CORP SEC ID: FJ6896545	12.4074	3,963.000	36,585.38	49,170.45	0.07%	12,585.07
TOPPAN PRINTING CO LTD SEC ID: FJ6897022	14.0927	2,400.000	32,340.86	33,822.46	0.05%	1,481.60
TORAY INDUSTRIES INC SEC ID: FJ6897147	5.9170	6,400.000	28,422.91	37,868.76	0.05%	9,445.85
TOSHIBA CORP SEC ID: FJ6897212	27.9432	1,800.000	46,022.16	50,297.83	0.07%	4,275.67
TOTO LTD SEC ID: FJ6897469	60.0513	1,000.000	13,670.77	60,051.33	0.08%	46,380.56
LIXIL CORP SEC ID: FJ6900214	21.6379	2,200.000	26,013.71	47,603.27	0.06%	21,589.56

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by Asset Type
12/31/2020

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOSOH CORP SEC ID: FJ6900289	15.5746	2,100.000	24,314.76	32,706.67	0.04%	8,391.91
MAZDA MOTOR CORP SEC ID: FJ6900305	6.7025	5,100.000	27,551.82	34,182.77	0.05%	6,630.95
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	79.3259	700.000	19,884.36	55,528.11	0.07%	35,643.75
TOYOTA TSUSHO CORP SEC ID: FJ6900586	40.3409	1,500.000	28,568.52	60,511.40	0.08%	31,942.88
TOYOTA MOTOR CORP SEC ID: FJ6900644	77.0691	10,660.000	437,295.02	821,556.68	1.11%	384,261.66
UNICHARM CORP SEC ID: FJ6911484	47.3824	1,700.000	38,059.33	80,550.15	0.11%	42,490.82
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	52.2931	900.000	35,468.82	47,063.78	0.06%	11,594.96
YAMADA HOLDINGS CO LTD SEC ID: FJ6985025	5.3078	8,400.000	32,761.71	44,585.21	0.06%	11,823.50
YAKULT HONSHA CO LTD SEC ID: FJ6985116	50.3656	900.000	33,034.42	45,329.07	0.06%	12,294.65
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	20.3787	2,300.000	26,843.01	46,871.03	0.06%	20,028.02
ASTELLAS PHARMA INC SEC ID: FJ6985389	15.4390	9,700.000	75,295.61	149,758.34	0.20%	74,462.73
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	25.4831	2,200.000	34,284.57	56,062.76	0.08%	21,778.19
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	49.6876	1,400.000	20,439.79	69,562.69	0.09%	49,122.90
YOKOGAWA ELECTRIC CORP SEC ID: FJ6986429	19.8944	1,700.000	15,004.83	33,820.52	0.05%	18,815.69
ASAHI INTECC CO LTD SEC ID: FJB019MQ0	36.4667	1,100.000	27,431.01	40,113.32	0.05%	12,682.31
M3 INC SEC ID: FJB02K2M5	94.3678	2,200.000	42,213.60	207,609.08	0.28%	165,395.48
SEGA SAMMY HOLDINGS INC SEC ID: FJB02RK08	15.7586	1,200.000	14,488.46	18,910.36	0.03%	4,421.90
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	35.4400	3,700.000	97,372.45	131,127.90	0.18%	33,755.45
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	34.2389	7,500.000	118,774.88	256,792.09	0.35%	138,017.21
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	86.4545	1,500.000	28,614.24	129,681.82	0.17%	101,067.58
MITSUBISHI CHEMICAL HOLDINGS C SEC ID: FJB0JQTJ2	6.0458	7,700.000	41,589.38	46,552.76	0.06%	4,963.38

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUMCO CORP SEC ID: FJB0M0C87	21.9187	2,300.000	28,416.33	50,413.09	0.07%	21,996.76
NIHON M&A CENTER INC SEC ID: FJB1DN468	66.8313	500.000	33,463.63	33,415.66	0.04%	-47.97
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	21.9865	2,789.000	69,937.24	61,320.45	0.08%	-8,616.79
MONOTARO CO LTD SEC ID: FJB1GHR89	50.8499	600.000	34,740.72	30,509.95	0.04%	-4,230.77
FUKUOKA FINANCIAL GROUP INC SEC ID: FJB1TK1Y9	17.7539	3,000.000	38,683.22	53,261.66	0.07%	14,578.44
MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	30.4228	1,300.000	37,227.23	39,549.61	0.05%	2,322.38
TAISHO PHARMACEUTICAL HOLDINGS SEC ID: FJB3QX5G5	67.3156	400.000	21,964.04	26,926.24	0.04%	4,962.20
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	42.7914	2,300.000	65,923.65	98,420.26	0.13%	32,496.61
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	15.0322	3,700.000	43,544.35	55,619.16	0.07%	12,074.81
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	70.3182	600.000	11,706.38	42,190.90	0.06%	30,484.52
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3.5876	15,200.000	52,634.73	54,531.26	0.07%	1,896.53
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	40.4184	1,400.000	43,658.07	56,585.79	0.08%	12,927.72
NEXON CO LTD SEC ID: FJB63QM79	30.8005	2,100.000	26,243.21	64,681.10	0.09%	38,437.89
JAPAN AIRLINES CO LTD SEC ID: FJB8BRV41	19.3230	1,500.000	28,789.32	28,984.45	0.04%	195.13
PEPTIDREAM INC SEC ID: FJB97SH97	50.7531	700.000	23,585.83	35,527.14	0.05%	11,941.31
NIPPON PROLOGIS REIT INC SEC ID: FJB98BC64	3,118.7951	11.000	31,059.17	34,306.75	0.05%	3,247.58
KYUSHU RAILWAY CO SEC ID: FJBD2BST4	21.5507	1,500.000	32,616.47	32,326.02	0.04%	-290.45
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	3.5159	18,600.000	50,714.21	65,395.90	0.09%	14,681.69
SOFTBANK CORP SEC ID: FJBF5M0K1	12.5236	14,700.000	180,253.16	184,097.05	0.25%	3,843.89
SG HOLDINGS CO LTD SEC ID: FJBFFY883	27.2362	2,400.000	24,005.18	65,366.85	0.09%	41,361.67

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Asset Detail
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12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	41.8519	5,600.000	113,079.91	234,370.67	0.32%	121,290.76
NOMURA REAL ESTATE MASTER FUND SEC ID: FJBYSJJF3	1,429.6092	26.000	33,189.15	37,169.84	0.05%	3,980.69
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	7.7757	8,900.000	64,499.69	69,203.54	0.09%	4,703.85
JAPAN POST BANK CO LTD SEC ID: FJBYT8165	8.2038	4,100.000	32,277.65	33,635.53	0.05%	1,357.88
TOTAL EQUITY JAPANESE YEN		**679,010.000**	**9,673,688.11**	**18,711,604.66**	**25.18%**	**9,037,916.55**
NEW ZEALAND DOLLAR						
A2 MILK CO LTD/THE SEC ID: AN6287253	8.6904	3,623.000	36,011.73	31,485.32	0.04%	-4,526.41
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	23.7384	2,537.000	42,395.73	60,224.32	0.08%	17,828.59
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3.3840	13,883.000	21,491.99	46,980.07	0.06%	25,488.08
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	5.4576	6,947.000	25,143.09	37,913.95	0.05%	12,770.86
MERIDIAN ENERGY LTD SEC ID: ANBWFD052	5.3424	13,355.000	26,745.27	71,347.75	0.10%	44,602.48
TOTAL EQUITY NEW ZEALAND DOLLAR		**40,345.000**	**151,787.81**	**247,951.41**	**0.33%**	**96,163.60**
NORWEGIAN KRONE						
DNB ASA SEC ID: SN4263307	19.6217	4,821.000	67,122.65	94,596.21	0.13%	27,473.56
TELENOR ASA SEC ID: SN4732491	17.0405	4,190.000	63,520.64	71,399.74	0.10%	7,879.10
EQUINOR ASA SEC ID: SN7133606	16.9296	4,364.000	42,525.48	73,880.58	0.10%	31,355.10
YARA INTERNATIONAL ASA SEC ID: SN7751258	41.5793	814.000	27,696.15	33,845.56	0.05%	6,149.41
MOWI ASA SEC ID: SNB02L489	22.3080	2,189.000	37,650.74	48,832.22	0.07%	11,181.48
ORKLA ASA SEC ID: SNB1VQF41	10.1612	4,303.000	33,537.13	43,723.80	0.06%	10,186.67
GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	22.3547	1,698.000	26,020.54	37,958.32	0.05%	11,937.78
TOTAL EQUITY NORWEGIAN KRONE		**22,379.000**	**298,073.33**	**404,236.43**	**0.54%**	**106,163.10**
POUND STERLING						

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BARRICK GOLD CORP SEC ID: EX0028368	23.6113	1,627.000	21,181.82	38,415.63	0.05%	17,233.81
ANTOFAGASTA PLC SEC ID: EX0045610	19.6909	7,354.000	67,233.27	144,806.99	0.19%	77,573.72
ASHTEAD GROUP PLC SEC ID: EX0053671	46.9957	2,708.000	48,689.59	127,264.47	0.17%	78,574.88
AVIVA PLC SEC ID: EX0216237	4.4453	14,767.000	53,931.96	65,644.06	0.09%	11,712.10
DIAGEO PLC SEC ID: EX0237407	39.3408	12,199.000	244,548.02	479,918.68	0.65%	235,370.66
SCHRODERS PLC SEC ID: EX0240542	45.6151	1,038.000	25,607.56	47,348.50	0.06%	21,740.94
BAE SYSTEMS PLC SEC ID: EX0263494	6.6817	14,327.000	82,400.67	95,728.03	0.13%	13,327.36
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	37.0170	10,711.000	372,924.25	396,489.15	0.53%	23,564.90
HALMA PLC SEC ID: EX0405202	33.4766	1,649.000	37,870.61	55,202.92	0.07%	17,332.31
STANDARD CHARTERED PLC SEC ID: EX0408289	6.3686	9,185.000	46,507.80	58,495.78	0.08%	11,987.98
IMPERIAL BRANDS PLC SEC ID: EX0454499	20.9895	3,135.000	54,579.06	65,802.14	0.09%	11,223.08
HSBC HOLDINGS PLC SEC ID: EX0540529	5.1787	75,833.000	407,985.58	392,715.60	0.53%	-15,269.98
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	3.6388	22,756.000	31,035.70	82,805.01	0.11%	51,769.31
WM MORRISON SUPERMARKETS PLC SEC ID: EX0604317	2.4243	22,157.000	46,062.15	53,714.90	0.07%	7,652.75
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	30.9477	1,840.000	31,199.53	56,943.86	0.08%	25,744.33
PERSIMMON PLC SEC ID: EX0682537	37.8235	2,780.000	60,240.03	105,149.35	0.14%	44,909.32
PRUDENTIAL PLC SEC ID: EX0709959	18.4128	13,377.000	120,181.26	246,308.25	0.33%	126,126.99
RIO TINTO PLC SEC ID: EX0718877	74.7722	5,010.000	230,569.57	374,608.55	0.50%	144,038.98
ST JAMES'S PLACE PLC SEC ID: EX0766934	15.4944	3,503.000	37,841.91	54,276.81	0.07%	16,434.90
SSE PLC SEC ID: EX0790876	20.5043	5,871.000	86,850.32	120,380.45	0.16%	33,530.13
BP PLC SEC ID: EX0798051	3.4830	64,451.000	292,373.53	224,482.10	0.30%	-67,891.43

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Asset Detail
by Asset Type
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.4981	312,359.000	99,703.13	155,591.20	0.21%	55,888.07
TESCO PLC SEC ID: EX0884703	3.1631	33,024.000	83,314.28	104,458.96	0.14%	21,144.68
SMITH & NEPHEW PLC SEC ID: EX0922321	20.6409	4,149.000	45,470.76	85,639.28	0.12%	40,168.52
GLAXOSMITHKLINE PLC SEC ID: EX0925282	18.3445	21,498.000	406,900.58	394,369.39	0.53%	-12,531.19
ASTRAZENECA PLC SEC ID: EX0989528	100.1154	6,455.000	348,539.88	646,245.02	0.87%	297,705.14
BT GROUP PLC SEC ID: EX3091355	1.8078	42,170.000	59,461.45	76,234.57	0.10%	16,773.12
BARCLAYS PLC SEC ID: EX3134866	2.0050	59,205.000	72,745.60	118,708.52	0.16%	45,962.92
INTERTEK GROUP PLC SEC ID: EX3163832	77.2053	1,324.000	44,614.65	102,219.86	0.14%	57,605.21
BURBERRY GROUP PLC SEC ID: EX3174300	24.4616	2,838.000	37,427.63	69,421.94	0.09%	31,994.31
NEXT PLC SEC ID: EX3208983	96.8621	788.000	26,435.13	76,327.32	0.10%	49,892.19
J SAINSBURY PLC SEC ID: EXB019KW9	3.0825	22,828.000	55,330.61	70,366.68	0.09%	15,036.07
ADMIRAL GROUP PLC SEC ID: EXB02J636	39.7236	1,230.000	29,270.38	48,859.99	0.07%	19,589.61
BERKELEY GROUP HOLDINGS PLC SEC ID: EXB02L3W0	64.8208	1,280.000	46,004.44	82,970.58	0.11%	36,966.14
CENTRICA PLC SEC ID: EXB033F22	0.6370	56,483.000	27,208.35	35,979.60	0.05%	8,771.25
ROYAL DUTCH SHELL PLC A SHS SEC ID: EXB03MLX5	17.7403	13,589.000	246,853.02	241,072.62	0.32%	-5,780.40
ROYAL DUTCH SHELL PLC B SHS SEC ID: EXB03MM48	17.2154	16,349.000	394,726.80	281,454.06	0.38%	-113,272.74
BUNZL PLC SEC ID: EXB0744B8	33.3946	2,477.000	38,922.60	82,718.40	0.11%	43,795.80
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	6.9660	6,215.000	42,437.47	43,293.55	0.06%	856.08
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	123.1349	1,556.000	95,734.15	191,597.84	0.26%	95,863.69

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNILEVER PLC SEC ID: EXB10RZP7	60.0364	6,102.000	209,932.79	366,342.38	0.49%	156,409.59
EXPERIAN PLC SEC ID: EXB19NLV9	37.9602	5,283.000	60,382.53	200,543.74	0.27%	140,161.21
SEVERN TRENT PLC SEC ID: EXB1FH8J7	31.2895	1,824.000	38,956.23	57,072.02	0.08%	18,115.79
WHITBREAD PLC SEC ID: EXB1KJJ48	42.3755	955.000	20,989.26	40,468.55	0.05%	19,479.29
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	20.8460	1,459.000	27,044.10	30,414.30	0.04%	3,370.20
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	33.1417	5,334.000	84,004.72	176,777.84	0.24%	92,773.12
3I GROUP PLC SEC ID: EXB1YW440	15.8293	5,927.000	38,115.23	93,820.15	0.13%	55,704.92
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	89.4259	3,627.000	214,011.87	324,347.63	0.44%	110,335.76
RELX PLC SEC ID: EXB2B0DG6	24.5026	4,848.000	39,186.98	118,788.50	0.16%	79,601.52
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	12.2342	6,236.000	55,989.08	76,292.49	0.10%	20,303.41
OCADO GROUP PLC SEC ID: EXB3MBS72	31.2621	2,574.000	36,506.93	80,468.77	0.11%	43,961.84
GLENCORE PLC SEC ID: EXB4T3BW4	3.1850	39,798.000	75,984.95	126,756.37	0.17%	50,771.42
ENTAIN PLC SEC ID: EXB5VQMV7	15.4944	2,641.000	19,956.39	40,920.66	0.06%	20,964.27
SEGRO PLC SEC ID: EXB5ZN1N1	12.9532	6,750.000	35,908.15	87,434.22	0.12%	51,526.07
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	1.5207	40,524.000	65,319.91	61,626.14	0.08%	-3,693.77
EVRAZ PLC SEC ID: EXB71N6K5	6.4465	8,276.000	21,229.00	53,351.54	0.07%	32,122.54
NATWEST GROUP PLC SEC ID: EXB7T7729	2.2917	25,915.000	34,788.51	59,389.19	0.08%	24,600.68
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	7.9556	6,432.000	29,356.21	51,170.73	0.07%	21,814.52
WPP PLC SEC ID: EXB8KF9B6	10.9356	5,941.000	45,004.02	64,968.40	0.09%	19,964.38
COCA-COLA HBC AG SEC ID: EXB9895B6	32.4924	1,147.000	27,457.12	37,268.78	0.05%	9,811.66
COMPASS GROUP PLC SEC ID: EXBD6K458	18.6315	9,034.000	95,320.93	168,317.23	0.23%	72,996.30

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Asset Detail
by Asset Type
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NATIONAL GRID PLC SEC ID: EXBDR05C3	11.8241	14,861.000	151,666.36	175,718.21	0.24%	24,051.85
STANDARD LIFE ABERDEEN PLC SEC ID: EXBF8Q6K3	3.8452	17,975.000	47,039.10	69,118.02	0.09%	22,078.92
BHP GROUP PLC SEC ID: EXBH0P3Z9	26.3138	8,667.000	168,654.65	228,061.60	0.31%	59,406.95
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	1.6532	119,791.000	172,300.34	198,037.21	0.27%	25,736.87
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	64.1100	672.000	16,530.72	43,081.89	0.06%	26,551.17
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	90.1640	814.000	33,796.78	73,393.51	0.10%	39,596.73
FERGUSON PLC SEC ID: EXBJVNSS5	121.4398	1,145.000	37,064.85	139,048.61	0.19%	101,983.76
M&G PLC SEC ID: EXBKFB1C0	2.7059	18,485.000	27,000.72	50,018.15	0.07%	23,017.43
INFORMA PLC SEC ID: EXBMJ6DW6	7.5046	8,022.000	46,393.84	60,201.54	0.08%	13,807.70
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	8.1470	4,525.000	30,936.02	36,865.27	0.05%	5,929.25
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFGQN2	154.3970	356.000	34,905.88	54,965.33	0.07%	20,059.45
DIRECT LINE INSURANCE GROUP PL SEC ID: EXBY9D0Y6	4.3606	8,749.000	30,099.10	38,150.63	0.05%	8,051.53
LAND SECURITIES GROUP PLC SEC ID: EXBYW0PQ8	9.2105	4,545.000	33,343.66	41,861.76	0.06%	8,518.10
JD SPORTS FASHION PLC SEC ID: EXBYX91H4	11.7558	4,200.000	24,056.43	49,374.23	0.07%	25,317.80
MELROSE INDUSTRIES PLC SEC ID: EXBZ1G438	2.4339	22,592.000	31,160.42	54,985.65	0.07%	23,825.23
TOTAL EQUITY POUND STERLING		**1,328,121.000**	**6,761,308.88**	**9,823,451.85**	**13.22%**	**3,062,142.97**
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	2.8903	13,500.000	32,233.32	39,019.41	0.05%	6,786.09
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	18.9460	13,300.000	149,131.90	251,981.99	0.34%	102,850.09
ASCENDAS REAL ESTATE INVESTMEN SEC ID: FM6563874	2.2548	11,000.000	15,238.53	24,802.33	0.03%	9,563.80
SINGAPORE AIRLINES LTD SEC ID: FM6811737	3.2384	12,300.000	32,800.52	39,832.03	0.05%	7,031.51

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Asset Detail
by Asset Type
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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	17.0923	4,800.000	67,789.32	82,042.90	0.11%	14,253.58
VENTURE CORP LTD SEC ID: FM6927376	14.6938	2,600.000	27,253.89	38,203.76	0.05%	10,949.87
SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY26	1.7478	32,000.000	55,499.59	55,930.09	0.08%	430.50
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	7.6117	10,700.000	67,484.86	81,445.16	0.11%	13,960.30
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	3.5183	18,500.000	41,220.89	65,089.09	0.09%	23,868.20
KEPPEL CORP LTD SEC ID: FMB1VQ5C0	4.0707	14,500.000	47,802.16	59,024.70	0.08%	11,222.54
TOTAL EQUITY SINGAPORE DOLLAR		**133,200.000**	**536,454.98**	**737,371.46**	**0.99%**	**200,916.48**
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	10.2891	10,011.000	67,256.93	103,004.49	0.14%	35,747.56
SWEDBANK AB SEC ID: SS4846522	17.5488	5,138.000	56,140.54	90,165.49	0.12%	34,024.95
SWEDISH MATCH AB SEC ID: SS5048565	77.6616	1,200.000	28,861.98	93,193.95	0.13%	64,331.97
SECURITAS AB SEC ID: SS5554042	16.1643	3,913.000	41,862.60	63,250.85	0.09%	21,388.25
INVESTOR AB SEC ID: SS5679591	72.9615	2,888.000	69,086.79	210,712.82	0.28%	141,626.03
H & M HENNES & MAURITZ AB SEC ID: SS5687438	20.9436	2,758.000	43,978.65	57,762.33	0.08%	13,783.68
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	11.8891	13,712.000	90,961.70	163,023.63	0.22%	72,061.93
SKANSKA AB SEC ID: SS7142093	25.5341	1,657.000	24,247.95	42,309.99	0.06%	18,062.04
LUNDIN ENERGY AB SEC ID: SS7187627	27.0683	2,310.000	22,614.34	62,527.84	0.08%	39,913.50
ALFA LAVAL AB SEC ID: SS7332686	27.5554	1,300.000	19,539.70	35,822.00	0.05%	16,282.30
VOLVO AB SEC ID: SSB1QH836	23.5980	8,363.000	93,101.79	197,350.32	0.27%	104,248.53
SANDVIK AB SEC ID: SSB1VQ251	24.5113	5,251.000	73,619.37	128,708.66	0.17%	55,089.29

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INDUSTRIVARDEN AB SEC ID: SSB1VSK57	32.3286	3,038.000	55,593.87	98,214.20	0.13%	42,620.33
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	17.4489	3,195.000	12,396.56	55,749.25	0.08%	43,352.69
HEXAGON AB SEC ID: SSB1XFTL9	91.2993	1,159.000	19,908.24	105,815.88	0.14%	85,907.64
TELE2 AB SEC ID: SSB97C732	13.2237	2,914.000	37,164.76	38,533.76	0.05%	1,369.00
ATLAS COPCO AB SEC ID: SSBD97BN3	51.2752	2,907.000	39,703.58	149,056.96	0.20%	109,353.38
ATLAS COPCO AB SEC ID: SSBD97BS2	44.8460	1,661.000	19,141.93	74,489.20	0.10%	55,347.27
EPIROC AB SEC ID: SSBDZV110	18.2221	2,600.000	8,730.05	47,377.49	0.06%	38,647.44
EPIROC AB SEC ID: SSBDZV128	16.9253	1,661.000	6,083.58	28,112.95	0.04%	22,029.37
ESSITY AB SEC ID: SSBF1K7P7	32.2068	2,737.000	40,992.12	88,150.03	0.12%	47,157.91
NORDIC ENTERTAINMENT GROUP AB SEC ID: SSBHWV254	55.8414	41.000	834.11	2,289.50	0.00%	1,455.39
BOLIDEN AB SEC ID: SSBJV12J7	35.4823	1,407.000	21,920.98	49,923.57	0.07%	28,002.59
EVOLUTION GAMING GROUP AB SEC ID: SSBJXSCH9	101.6493	666.000	54,863.79	67,698.44	0.09%	12,834.65
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.0578	4,893.000	40,984.64	49,212.70	0.07%	8,228.06
ASSA ABLOY AB SEC ID: SSBYPC1T6	24.6574	4,988.000	42,832.73	122,991.03	0.17%	80,158.30
NORDEA BANK ABP SEC ID: SSBYZF9J2	8.1850	18,935.000	132,182.41	154,983.62	0.21%	22,801.21
TOTAL EQUITY SWEDISH KRONA		**111,303.000**	**1,164,605.69**	**2,380,430.95**	**3.20%**	**1,215,825.26**
SWISS FRANC						
SGS SA SEC ID: ES4824771	3,020.5328	28.000	47,124.03	84,574.92	0.11%	37,450.89
SWISSCOM AG SEC ID: ES5533975	539.7364	198.000	83,826.61	106,867.81	0.14%	23,041.20
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	9,762.9956	4.000	28,747.34	39,051.98	0.05%	10,304.64
GIVAUDAN SA SEC ID: ES5980614	4,219.6957	37.000	46,129.87	156,128.74	0.21%	109,998.87

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Asset Detail
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12/31/2020

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	422.5352	557.000	159,334.78	235,352.11	0.32%	76,017.33
NOVARTIS AG SEC ID: ES7103066	94.6320	10,803.000	587,277.48	1,022,310.03	1.38%	435,032.55
ABB LTD SEC ID: ES7108891	27.9541	8,849.000	163,418.49	247,365.56	0.33%	83,947.07
ROCHE HOLDING AG SEC ID: ES7110384	349.5673	3,197.000	582,041.34	1,117,566.60	1.50%	535,525.26
ADECCO GROUP AG SEC ID: ES7110723	66.9269	623.000	32,690.47	41,695.44	0.06%	9,004.97
LAFARGEHOLCIM LTD SEC ID: ES7110756	55.0031	2,147.000	79,929.57	118,091.68	0.16%	38,162.11
NESTLE SA SEC ID: ES7123874	117.9478	14,289.000	833,138.73	1,685,356.80	2.27%	852,218.07
BALOISE HOLDING AG SEC ID: ES7124591	178.1775	199.000	18,010.91	35,457.32	0.05%	17,446.41
TEMENOS AG SEC ID: ES7147899	139.8835	389.000	45,249.25	54,414.67	0.07%	9,165.42
SONOVA HOLDING AG SEC ID: ES7156031	260.1957	398.000	61,215.86	103,557.89	0.14%	42,342.03
STRAUMANN HOLDING AG SEC ID: ES7156833	1,166.9212	38.000	27,250.35	44,343.01	0.06%	17,092.66
CREDIT SUISSE GROUP AG SEC ID: ES7171584	12.8967	6,601.000	51,806.75	85,130.83	0.11%	33,324.08
SWATCH GROUP AG/THE SEC ID: ES7184728	273.2055	159.000	30,744.81	43,439.67	0.06%	12,694.86
LONZA GROUP AG SEC ID: ES7333374	643.4753	421.000	34,970.24	270,903.11	0.36%	235,932.87
SWISS LIFE HOLDING AG SEC ID: ES7437803	466.5422	178.000	37,664.23	83,044.52	0.11%	45,380.29
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	964.9867	43.000	26,646.12	41,494.43	0.06%	14,848.31
SWISS PRIME SITE AG SEC ID: ESB083BH9	98.3087	708.000	55,792.61	69,602.58	0.09%	13,809.97
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,176.5371	115.000	30,129.42	135,301.77	0.18%	105,172.35
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	269.9248	238.000	27,355.61	64,242.10	0.09%	36,886.49
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	227.1622	201.000	21,489.37	45,659.60	0.06%	24,170.23
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	97.2001	475.000	35,643.95	46,170.03	0.06%	10,526.08

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12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GEBERIT AG SEC ID: ESB1WGG94	626.9585	155.000	28,368.29	97,178.57	0.13%	68,810.28
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	57.6956	1,379.000	50,855.47	79,562.19	0.11%	28,706.72
SWISS RE AG SEC ID: ESB545MG7	94.2814	1,693.000	87,282.73	159,618.33	0.21%	72,335.60
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	90.5934	2,513.000	82,065.19	227,661.11	0.31%	145,595.92
IDORSIA LTD SEC ID: ESBF0YK60	28.8704	592.000	4,747.52	17,091.28	0.02%	12,343.76
SIKA AG SEC ID: ESBF2DSG4	273.5449	600.000	18,597.62	164,126.93	0.22%	145,529.31
GROUPE BRUXELLES LAMBERT SA SEC ID: ESBHZLGZ7	101.9515	780.000	65,485.68	79,522.14	0.11%	14,036.46
ALCON INC SEC ID: ESBJT1GR2	66.5649	2,508.000	98,979.63	166,944.65	0.22%	67,965.02
BANQUE CANTONALE VAUDOISE SEC ID: ESBMFY8R7	108.9428	325.000	31,174.58	35,406.41	0.05%	4,231.83
UBS GROUP AG SEC ID: ESBRJL171	14.1071	12,082.000	119,784.09	170,442.38	0.23%	50,658.29
TOTAL EQUITY SWISS FRANC		**73,522.000**	**3,734,968.99**	**7,174,677.19**	**9.65%**	**3,439,708.20**
U.S. DOLLAR						
BEIGENE LTD ADR SEC ID: 07725L102	258.3900	183.000	28,056.65	47,285.37	0.06%	19,228.72
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	9.6500	5,306.000	36,956.29	51,202.90	0.07%	14,246.61
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	4.1300	8,500.000	32,127.44	35,105.00	0.05%	2,977.56
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	56.0000	1,100.000	46,807.09	61,600.00	0.08%	14,792.91
JARDINE STRATEGIC HOLDINGS LTD SEC ID: FM6472969	24.8800	1,500.000	33,014.69	37,320.00	0.05%	4,305.31
COCA-COLA EUROPEAN PARTNERS PL SEC ID: G25839104	49.8300	829.000	31,932.91	41,309.07	0.06%	9,376.16
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	132.9100	284.000	29,120.08	37,746.44	0.05%	8,626.36
CYBERARK SOFTWARE LTD SEC ID: M2682V108	161.5900	282.000	24,469.14	45,568.38	0.06%	21,099.24

BNY MELLON

PARAMETRIC EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WIX.COM LTD SEC ID: M98068105	249.9600	217.000	22,923.40	54,241.32	0.07%	31,317.92
NXP SEMICONDUCTORS NV SEC ID: N6596X109	159.0100	298.000	22,950.78	47,384.98	0.06%	24,434.20
TOTAL EQUITY U.S. DOLLAR		**18,499.000**	**308,358.47**	**458,763.46**	**0.62%**	**150,404.99**
TOTAL EQUITY		**4,356,436.000**	**40,553,201.79**	**73,422,503.61**	**98.79%**	**32,869,301.82**
	TOTAL ASSETS - BASE:	**4,448,156.390**	**41,228,598.96**	**74,324,116.06**	**100.00%**	**33,095,517.10**

BNY MELLON

WELLINGTON EMD PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	11.2600	2,301,423.056	23,062,508.58	25,914,023.61	100.00%	2,851,515.03
TOTAL ASSETS - BASE:		**2,301,423.056**	**23,062,508.58**	**25,914,023.61**	**100.00%**	**2,851,515.03**

BNY MELLON

STEPSTONE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.0000	50,541,244.000	35,616,219.47	50,541,244.00	52.04%	14,925,024.53
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1.0000	30,570,034.000	23,046,286.80	30,570,034.00	31.47%	7,523,747.20
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1.0000	16,016,723.000	12,184,480.00	16,016,723.00	16.49%	3,832,243.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		**97,128,001.000**	**70,846,986.27**	**97,128,001.00**	**100.00%**	**26,281,014.73**
TOTAL PRIVATE EQUITY		**97,128,001.000**	**70,846,986.27**	**97,128,001.00**	**100.00%**	**26,281,014.73**
TOTAL ASSETS - BASE:		**97,128,001.000**	**70,846,986.27**	**97,128,001.00**	**100.00%**	**26,281,014.73**

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			17,351.98	17,351.98	0.02%	0.00
INTEREST RECEIVABLE			790,132.42	790,132.42	0.71%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	776,806.770	776,806.77	776,806.77	0.70%	0.00
SWAP COLLATERAL WITH BARCLAYS SEC ID: 99QAAAPN2	0.9153	-80,000.000	-73,226.18	-73,226.18	-0.07%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**696,806.770**	**1,511,064.99**	**1,511,064.99**	**1.36%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**696,806.770**	**1,511,064.99**	**1,511,064.99**	**1.36%**	**0.00**
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	119.4540	760,000.000	846,428.11	907,850.40	0.81%	61,422.29
AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20 SEC ID: 00206RMC3	100.1470	445,000.000	379,818.81	445,654.15	0.40%	65,835.34
AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20 SEC ID: 00206RMD1	99.6610	182,000.000	147,017.96	181,383.02	0.16%	34,365.06
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	107.7080	510,000.000	528,787.09	549,310.80	0.49%	20,523.71
AIR LEASE CORP 3.625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	107.1690	525,000.000	514,077.03	562,637.25	0.50%	48,560.22
AIRCASTLE LTD 4.125% 05/01/2024 DD 03/20/17 SEC ID: 00928QAQ4	105.7640	750,000.000	780,287.42	793,230.00	0.71%	12,942.58
ALIBABA GROUP HOLDING LTD 3.400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	111.9500	950,000.000	992,406.56	1,063,525.00	0.95%	71,118.44
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	124.7470	300,000.000	306,078.75	374,241.00	0.34%	68,162.25
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 SEC ID: 023135BJ4	132.0450	350,000.000	365,052.51	462,157.50	0.41%	97,104.99

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMGEN INC 4.563% 06/15/2048 DD 12/15/16 SEC ID: 031162CD0	132.4490	440,000.000	521,265.67	582,775.60	0.52%	61,509.93
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 SEC ID: 031162CF5	136.4040	1,000,000.000	1,287,810.81	1,364,040.00	1.22%	76,229.19
ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 SEC ID: 03523TBF4	172.7660	120,000.000	183,568.49	207,319.20	0.19%	23,750.71
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 SEC ID: 035242AN6	128.5010	500,000.000	568,447.55	642,505.00	0.58%	74,057.45
ANTHEM INC 4.101% 03/01/2028 DD 03/02/18 SEC ID: 036752AG8	118.2180	250,000.000	273,503.35	295,545.00	0.27%	22,041.65
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	142.1460	440,000.000	566,206.99	625,442.40	0.56%	59,235.41
APPLE INC 3.750% 09/12/2047 DD 09/12/17 SEC ID: 037833DD9	125.3530	200,000.000	198,931.09	250,706.00	0.22%	51,774.91
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	100.0000	750,000.000	750,000.00	750,000.00	0.67%	0.00
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	154.3370	250,000.000	357,050.48	385,842.50	0.35%	28,792.02
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20 SEC ID: 052528AL0	105.5100	300,000.000	300,000.00	316,530.00	0.28%	16,530.00
AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	114.8010	250,000.000	268,908.71	287,002.50	0.26%	18,093.79
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19 SEC ID: 06051GHS1	131.1970	210,000.000	250,227.71	275,513.70	0.25%	25,285.99
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 SEC ID: 06051GJB6	107.1760	1,000,000.000	1,026,400.16	1,071,760.00	0.96%	45,359.84
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	101.3220	750,000.000	746,209.08	759,915.00	0.68%	13,705.92

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 SEC ID: 067901AH1	137.9320	250,000.000	312,801.35	344,830.00	0.31%	32,028.65
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	114.7610	300,000.000	314,922.13	344,283.00	0.31%	29,360.87
BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98 SEC ID: 097023AS4	133.9890	450,000.000	612,573.75	602,950.50	0.54%	-9,623.25
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	117.8510	630,000.000	702,323.86	742,461.30	0.67%	40,137.44
BP CAPITAL MARKETS AMERICA INC 3.410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	112.1160	440,000.000	467,238.26	493,310.40	0.44%	26,072.14
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20 SEC ID: 110122CQ9	127.4160	550,000.000	616,719.50	700,788.00	0.63%	84,068.50
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 SEC ID: 110122CR7	135.2310	250,000.000	266,161.84	338,077.50	0.30%	71,915.66
BROADCOM CORP / BROADCOM CAYMA 3.125% 01/15/2025 DD 10/17/17 SEC ID: 11134LAP4	107.9780	200,000.000	199,965.94	215,956.00	0.19%	15,990.06
BROADCOM INC 4.250% 04/15/2026 DD 04/15/20 SEC ID: 11135FAZ4	114.5240	175,000.000	173,175.42	200,417.00	0.18%	27,241.58
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15 SEC ID: 12189LAW1	130.6090	250,000.000	294,071.41	326,522.50	0.29%	32,451.09
CIGNA CORP 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	112.9130	440,000.000	462,259.52	496,817.20	0.45%	34,557.68
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12 SEC ID: 125581GQ5	106.0000	110,000.000	116,148.29	116,600.00	0.10%	451.71
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18 SEC ID: 125581GV4	100.3000	200,000.000	198,522.54	200,600.00	0.18%	2,077.46
CIT GROUP INC 5.250% 03/07/2025 DD 03/09/18 SEC ID: 125581GW2	113.5000	1,320,000.000	1,429,251.06	1,498,200.00	1.34%	68,948.94

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	118.9960	249,000.000	273,431.27	296,300.04	0.27%	22,868.77
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	115.2400	1,010,000.000	1,090,577.62	1,163,924.00	1.04%	73,346.38
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	106.0000	250,000.000	256,635.64	265,000.00	0.24%	8,364.36
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	116.1450	300,000.000	309,164.08	348,435.00	0.31%	39,270.92
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	121.5860	250,000.000	283,786.33	303,965.00	0.27%	20,178.67
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16 SEC ID: 172967KR1	133.6020	630,000.000	770,334.02	841,692.60	0.76%	71,358.58
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 SEC ID: 172967LP4	113.3710	400,000.000	403,119.98	453,484.00	0.41%	50,364.02
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	117.6010	1,450,000.000	1,508,447.36	1,705,214.50	1.53%	196,767.14
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17 SEC ID: 20030NCE9	126.2390	250,000.000	261,015.92	315,597.50	0.28%	54,581.58
CONSUMERS ENERGY CO 3.250% 08/15/2046 DD 08/10/16 SEC ID: 210518CZ7	113.9930	1,000,000.000	1,096,934.86	1,139,930.00	1.02%	42,995.14
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13 SEC ID: 22546DAA4	112.4780	680,000.000	736,839.10	764,850.40	0.69%	28,011.30
CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	115.7120	660,000.000	722,972.81	763,699.20	0.69%	40,726.39
CROWN CASTLE INTERNATIONAL COR 5.200% 02/15/2049 DD 02/11/19 SEC ID: 22822VAM3	136.1780	350,000.000	473,235.33	476,623.00	0.43%	3,387.67
DR HORTON INC 2.500% 10/15/2024 DD 10/10/19 SEC ID: 23331ABM0	106.7410	440,000.000	446,091.72	469,660.40	0.42%	23,568.68

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAIMLER FINANCE NORTH AME 144A 2.850% 01/06/2022 DD 01/06/17 SEC ID: 233851CS1	102.3870	150,000.000	149,965.14	153,580.50	0.14%	3,615.36
DAVITA 8/19 DELAYED DRAW TLA SEC ID: 23918VAW4	98.8130	1,203,125.000	1,200,721.44	1,188,843.91	1.07%	-11,877.53
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	116.0430	380,000.000	414,717.02	440,963.40	0.40%	26,246.38
DELL INTERNATIONAL LLC / 144A 4.000% 07/15/2024 DD 03/20/19 SEC ID: 24703DAY7	110.2630	730,000.000	758,525.52	804,919.90	0.72%	46,394.38
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19 SEC ID: 247361ZU5	98.6630	1,280,000.000	1,274,009.42	1,262,886.40	1.13%	-11,123.02
DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16 SEC ID: 25272KAK9	121.9950	300,000.000	312,959.31	365,985.00	0.33%	53,025.69
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	116.7330	250,000.000	271,950.00	291,832.50	0.26%	19,882.50
DOMINION ENERGY INC 4.600% 03/15/2049 DD 03/13/19 SEC ID: 25746UCZ0	134.1570	480,000.000	533,600.20	643,953.60	0.58%	110,353.40
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19 SEC ID: 260543CR2	143.8170	250,000.000	281,489.13	359,542.50	0.32%	78,053.37
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	108.9600	325,000.000	315,363.53	354,120.00	0.32%	38,756.47
DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19 SEC ID: 26441CBF1	126.6370	450,000.000	457,589.54	569,866.50	0.51%	112,276.96
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	120.4200	250,000.000	279,853.81	301,050.00	0.27%	21,196.19
ENERGY TRANSFER OPERATING LP 4.050% 03/15/2025 DD 03/12/15 SEC ID: 29273RBD0	109.7000	250,000.000	259,386.27	274,250.00	0.25%	14,863.73
ENERGY TRANSFER OPERATING LP 4.950% 06/15/2028 DD 06/08/18 SEC ID: 29278NAF0	115.2610	360,000.000	388,495.52	414,939.60	0.37%	26,444.08
ENERGY TRANSFER OPERATING LP 5.500% 06/01/2027 DD 12/01/18 SEC ID: 29278NAN3	117.7000	700,000.000	769,710.53	823,900.00	0.74%	54,189.47

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 SEC ID: 29379VBA0	124.0550	175,000.000	183,405.10	217,096.25	0.19%	33,691.15
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17 SEC ID: 29444UAR7	108.9990	1,510,000.000	1,596,713.69	1,645,884.90	1.48%	49,171.21
FEDEX CORP 3.300% 03/15/2027 DD 01/06/17 SEC ID: 31428XBM7	112.0400	165,000.000	165,979.56	184,866.00	0.17%	18,886.44
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	114.1860	250,000.000	267,156.15	285,465.00	0.26%	18,308.85
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	121.3300	300,000.000	330,938.39	363,990.00	0.33%	33,051.61
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20 SEC ID: 37045VAW0	111.9740	1,500,000.000	1,541,512.53	1,679,610.00	1.51%	138,097.47
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/14/2022 DD 01/17/17 SEC ID: 37045XBR6	100.8170	250,000.000	251,037.25	252,042.50	0.23%	1,005.25
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17 SEC ID: 37045XBW5	108.9210	440,000.000	458,825.95	479,252.40	0.43%	20,426.45
GEORGIA-PACIFIC LLC 8.000% 01/15/2024 DD 12/11/03 SEC ID: 373298CF3	122.0150	5,000.000	5,614.62	6,100.75	0.01%	486.13
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	129.1740	440,000.000	539,200.86	568,365.60	0.51%	29,164.74
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 SEC ID: 38141GFD1	153.0160	500,000.000	646,728.37	765,080.00	0.69%	118,351.63
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17 SEC ID: 38141GWM2	103.8640	300,000.000	300,099.61	311,592.00	0.28%	11,492.39
GOLDMAN SACHS GROUP INC/THE VAR RT 05/15/2026 DD 05/17/18 SEC ID: 38141GXD1	101.9570	510,000.000	514,645.85	519,980.70	0.47%	5,334.85
HCA INC 5.000% 03/15/2024 DD 03/17/14 SEC ID: 404119BN8	112.4970	320,000.000	332,813.37	359,990.40	0.32%	27,177.03

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HCA INC 5.250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	116.7680	910,000.000	998,177.02	1,062,588.80	0.95%	64,411.78
HCA INC 4.500% 02/15/2027 DD 08/15/16 SEC ID: 404119BU2	116.3200	300,000.000	304,526.99	348,960.00	0.31%	44,433.01
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	115.2160	760,000.000	828,522.71	875,641.60	0.79%	47,118.89
WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15 SEC ID: 42217KBF2	113.2590	380,000.000	409,221.28	430,384.20	0.39%	21,162.92
HILTON HOTELS 6/19 COV-LITE SEC ID: 43289DAH6	98.7190	750,000.000	754,687.50	740,392.50	0.66%	-14,295.00
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	105.6590	250,000.000	249,743.01	264,147.50	0.24%	14,404.49
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17 SEC ID: 44891AAR8	104.1120	200,000.000	199,996.64	208,224.00	0.19%	8,227.36
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20 SEC ID: 45866FAL8	105.9887	125,000.000	123,143.35	132,485.85	0.12%	9,342.50
INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19 SEC ID: 459200KC4	131.3130	300,000.000	306,732.90	393,939.00	0.35%	87,206.10
IPALCO ENTERPRISES INC 3.700% 09/01/2024 DD 08/22/17 SEC ID: 462613AM2	108.9970	440,000.000	456,945.60	479,586.80	0.43%	22,641.20
JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15 SEC ID: 46625HLL2	141.6720	530,000.000	601,593.78	750,861.60	0.67%	149,267.82
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	121.7820	125,000.000	125,000.00	152,227.50	0.14%	27,227.50
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18 SEC ID: 46647PAN6	126.0680	140,000.000	140,000.00	176,495.20	0.16%	36,495.20
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	122.2640	300,000.000	299,345.66	366,792.00	0.33%	67,446.34
KINDER MORGAN INC 4.300% 06/01/2025 DD 11/26/14 SEC ID: 49456BAF8	114.1000	690,000.000	738,541.67	787,290.00	0.71%	48,748.33

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KROGER CO/THE 2.650% 10/15/2026 DD 10/03/16 SEC ID: 501044DE8	109.2300	300,000.000	286,237.50	327,690.00	0.29%	41,452.50
LFS 2019A LLC A A 144A 5.250% 05/15/2031 DD 05/30/19 SEC ID: 50201NAA9	100.0000	727,768.050	727,768.05	727,768.05	0.65%	0.00
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17 SEC ID: 526057BZ6	110.5000	920,000.000	966,626.68	1,016,600.00	0.91%	49,973.32
LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17 SEC ID: 539439AQ2	112.9240	660,000.000	698,202.03	745,298.40	0.67%	47,096.37
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12 SEC ID: 539830BB4	129.9470	440,000.000	522,252.91	571,766.80	0.51%	49,513.89
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	116.6970	330,000.000	357,986.29	385,100.10	0.35%	27,113.81
LOWE'S COS INC 4.550% 04/05/2049 DD 04/05/19 SEC ID: 548661DS3	134.6490	375,000.000	378,070.51	504,933.75	0.45%	126,863.24
LYONDELLBASELL INDUSTRIES NV 5.750% 04/15/2024 DD 04/09/12 SEC ID: 552081AK7	115.0430	250,000.000	278,469.81	287,607.50	0.26%	9,137.69
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18 SEC ID: 56585ABC5	119.1980	360,000.000	385,568.12	429,112.80	0.38%	43,544.68
MARRIOTT INTERNATIONAL INC/MD 3.125% 06/15/2026 DD 06/10/16 SEC ID: 571903AS2	106.6960	250,000.000	259,919.54	266,740.00	0.24%	6,820.46
MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13 SEC ID: 58013MER1	115.1320	250,000.000	263,433.47	287,830.00	0.26%	24,396.53
MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17 SEC ID: 58013MFC3	129.9340	300,000.000	298,626.47	389,802.00	0.35%	91,175.53
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	148.0080	397,000.000	527,749.94	587,591.76	0.53%	59,841.82
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19 SEC ID: 606822BM5	112.6870	760,000.000	799,732.06	856,421.20	0.77%	56,689.14

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17 SEC ID: 60687YAK5	113.6060	300,000.000	300,000.00	340,818.00	0.31%	40,818.00
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2025 DD 09/13/19 SEC ID: 60687YAZ2	105.6320	1,250,000.000	1,313,009.08	1,320,400.00	1.18%	7,390.92
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	114.1700	700,000.000	704,642.85	799,190.00	0.72%	94,547.15
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17 SEC ID: 61746BEG7	136.1340	490,000.000	516,162.16	667,056.60	0.60%	150,894.44
MOUNTAIN VIEW CLO X 2A B1 144A VAR RT 01/15/2033 DD 01/24/20 SEC ID: 62432PAL6	100.0000	1,025,000.000	1,025,000.00	1,025,000.00	0.92%	0.00
NXP BV / NXP FUNDING LLC 144A 4.875% 03/01/2024 DD 12/06/18 SEC ID: 62947QAZ1	112.7920	250,000.000	270,798.33	281,980.00	0.25%	11,181.67
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 SEC ID: 651639AX4	109.1590	250,000.000	255,907.47	272,897.50	0.24%	16,990.03
NEXTERA ENERGY CAPITAL HOLDING 3.550% 05/01/2027 DD 04/28/17 SEC ID: 65339KAT7	113.8600	250,000.000	267,411.41	284,650.00	0.26%	17,238.59
NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15 SEC ID: 655844BQ0	129.3640	260,000.000	271,064.70	336,346.40	0.30%	65,281.70
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	108.3340	250,000.000	253,229.75	270,835.00	0.24%	17,605.25
NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15 SEC ID: 666807BJ0	121.9260	300,000.000	293,925.23	365,778.00	0.33%	71,852.77
OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19 SEC ID: 677415CR0	126.1190	440,000.000	512,283.36	554,923.60	0.50%	42,640.24
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17 SEC ID: 68389XBN4	114.1090	440,000.000	471,546.73	502,079.60	0.45%	30,532.87
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17 SEC ID: 68389XBQ7	123.4890	250,000.000	259,872.58	308,722.50	0.28%	48,849.92

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PACCAR FINANCIAL CORP 2.150% 08/15/2024 DD 08/15/19 SEC ID: 69371RQ25	105.8200	440,000.000	444,684.34	465,608.00	0.42%	20,923.66
PFIZER INC 4.300% 06/15/2043 DD 06/03/13 SEC ID: 717081DE0	131.2640	200,000.000	216,621.61	262,528.00	0.24%	45,906.39
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20 SEC ID: 75886FAF4	96.9890	375,000.000	361,380.07	363,708.75	0.33%	2,328.68
NATWEST GROUP PLC 3.875% 09/12/2023 DD 09/12/16 SEC ID: 780097BD2	108.5040	250,000.000	260,431.05	271,260.00	0.24%	10,828.95
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 SEC ID: 822582BQ4	125.9420	200,000.000	202,322.10	251,884.00	0.23%	49,561.90
SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16 SEC ID: 842587CX3	125.7900	440,000.000	506,010.72	553,476.00	0.50%	47,465.28
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20 SEC ID: 855244BA6	114.9760	500,000.000	508,952.98	574,880.00	0.52%	65,927.02
SUNOCO LOGISTICS PARTNERS OPER 4.000% 10/01/2027 DD 09/21/17 SEC ID: 86765BAU3	109.8110	320,000.000	318,823.05	351,395.20	0.32%	32,572.15
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	112.4970	1,290,000.000	1,369,864.68	1,451,211.30	1.30%	81,346.62
SYSCO CORP 3.300% 02/15/2050 DD 02/13/20 SEC ID: 871829BJ5	104.5670	500,000.000	501,011.50	522,835.00	0.47%	21,823.50
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	131.4050	1,500,000.000	1,807,181.47	1,971,075.00	1.77%	163,893.53
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	131.0810	250,000.000	311,192.00	327,702.50	0.29%	16,510.50
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	117.0290	250,000.000	267,023.81	292,572.50	0.26%	25,548.69
US TREAS-CPI INFLAT 3.375% 04/15/2032 DD 10/15/01 SEC ID: 912810FQ6	152.3190	1,048,876.400	1,379,179.89	1,597,638.04	1.43%	218,458.15

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	154.8370	1,920,307.393	2,433,691.85	2,973,346.36	2.67%	539,654.51
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	127.2400	2,425,675.700	2,335,008.62	3,086,429.76	2.77%	751,421.14
US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	124.6080	2,531,226.900	2,386,335.43	3,154,111.22	2.83%	767,775.79
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	128.9080	3,361,480.000	3,487,660.30	4,333,216.64	3.89%	845,556.34
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	136.3220	3,071,509.350	3,311,834.94	4,187,142.98	3.76%	875,308.04
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	134.3880	2,343,971.640	2,425,829.90	3,150,016.61	2.83%	724,186.71
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	139.1500	1,483,553.550	1,460,217.37	2,064,364.76	1.85%	604,147.39
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	140.7450	1,355,548.700	1,474,739.36	1,907,867.02	1.71%	433,127.66
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	119.1260	1,397,650.200	1,565,671.43	1,664,964.78	1.49%	99,293.35
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20 SEC ID: 912828ZQ6	97.7660	90,000.000	90,782.03	87,989.40	0.08%	-2,792.63
RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 SEC ID: 913017BT5	130.4010	380,000.000	418,134.93	495,523.80	0.44%	77,388.87
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	119.2160	250,000.000	284,003.79	298,040.00	0.27%	14,036.21
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17 SEC ID: 91324PCZ3	132.8320	200,000.000	209,353.29	265,664.00	0.24%	56,310.71
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 SEC ID: 91324PDF6	124.1610	755,000.000	792,625.69	937,415.55	0.84%	144,789.86

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VALERO ENERGY CORP 4.000% 04/01/2029 DD 03/25/19 SEC ID: 91913YAW0	112.5010	440,000.000	473,120.99	495,004.40	0.44%	21,883.41
VENTAS REALTY LP 3.500% 02/01/2025 DD 01/14/15 SEC ID: 92277GAE7	110.1300	380,000.000	398,529.76	418,494.00	0.38%	19,964.24
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15 SEC ID: 92343VCX0	130.4080	160,000.000	197,972.94	208,652.80	0.19%	10,679.86
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15 SEC ID: 92343VCZ5	134.3770	260,000.000	271,676.72	349,380.20	0.31%	77,703.48
VISA INC 3.650% 09/15/2047 DD 09/11/17 SEC ID: 92826CAJ1	125.3310	200,000.000	200,940.64	250,662.00	0.22%	49,721.36
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19 SEC ID: 92840VAD4	108.2930	1,260,000.000	1,272,518.97	1,364,491.80	1.22%	91,972.83
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18 SEC ID: 92857WBJ8	114.3500	440,000.000	475,091.82	503,140.00	0.45%	28,048.18
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16 SEC ID: 931427AQ1	110.6000	240,000.000	240,002.94	265,440.00	0.24%	25,437.06
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	115.0080	660,000.000	713,268.31	759,052.80	0.68%	45,784.49
ZAIS CLO 14 LTD 14A B 144A VAR RT 04/15/2032 DD 03/26/20 SEC ID: 98888BAC0	100.0000	625,000.000	625,000.00	625,000.00	0.56%	0.00
IRS R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2J3	0.0000	-1,535,000.000	0.00	0.00	0.00%	0.00
IRS_R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2K0	0.0007	1,535,000.000	49,580.50	10.75	0.00%	-49,569.75
IRS R US0003M P 6.75% 6.750% 01/27/2034 DD 01/23/14 SEC ID: 99QACLUY6	0.0000	-3,000,000.000	0.00	0.00	0.00%	0.00
IRS_R US0003M P 6.75% VAR RT 01/27/2034 DD 01/23/14 SEC ID: 99QACLUZ3	0.0022	3,000,000.000	79,500.00	66.00	0.00%	-79,434.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**91,508,692.883**	**97,889,659.85**	**109,963,243.40**	**98.64%**	**12,073,583.55**

BNY MELLON

FIRST PRINCIPLES PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL FIXED INCOME SECURITIES		91,508,692.883	97,889,659.85	109,963,243.40	98.64%	12,073,583.55
TOTAL ASSETS - BASE:		92,205,499.653	99,400,724.84	111,474,308.39	100.00%	12,073,583.55

BNY MELLON

MARATHON EAFE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
MARATHON EAFE SEC ID: 99VVA3995	2,036.2952	13,442.216	19,496,430.34	27,372,320.00	100.00%	7,875,889.66
	TOTAL ASSETS - BASE:	**13,442.216**	**19,496,430.34**	**27,372,320.00**	**100.00%**	**7,875,889.66**

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-1,228,605.60	-1,276,107.85	-3.81%	-47,502.25
INTEREST RECEIVABLE			11,546.76	11,890.95	0.04%	344.19
FFX CONTRACTS RECEIVABLE			150,939.62	152,304.64	0.45%	1,365.02
NON-BASE CURRENCY			1,214.96	1,223.55	0.00%	8.59
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**-1,064,904.26**	**-1,110,688.71**	**-3.31%**	**-45,784.45**
U.S. DOLLAR						
CASH			3,892.76	3,892.76	0.01%	0.00
RECEIVABLE FOR INVESTMENTS SOLD			63,922.06	63,922.06	0.19%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-150,939.62	-150,939.62	-0.45%	0.00
FFX CONTRACTS RECEIVABLE			1,228,605.60	1,228,605.60	3.67%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-347,614.96	-347,614.96	-1.04%	0.00
INTEREST RECEIVABLE			461,514.23	461,514.23	1.38%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	776,588.560	776,588.56	776,588.56	2.32%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**776,588.560**	**2,035,968.63**	**2,035,968.63**	**6.07%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**776,588.560**	**971,064.37**	**925,279.92**	**2.76%**	**-45,784.45**
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
CATALENT PHARMA SOLUTIONS 144A 2.375% 03/01/2028 DD 03/02/20 SEC ID: 14879EAG3	122.9080	100,000.000	108,035.00	122,908.04	0.37%	14,873.04
ALTICE FINCO SA REGS 4.750% 01/15/2028 SEC ID: ELBF2DYR8	118.1937	100,000.000	114,542.67	118,193.71	0.35%	3,651.04
ALTICE FINANCING SA 144A 2.250% 01/15/2025 SEC ID: ELBJLVWS9	117.9502	169,000.000	187,919.55	199,335.87	0.59%	11,416.32
VIVION INVESTMENTS SARL REGS 3.000% 08/08/2024 SEC ID: ELBKLVKS9	112.6890	200,000.000	220,359.11	225,377.91	0.67%	5,018.80

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALTICE FRANCE HOLDING SA REGS 4.000% 02/15/2028 SEC ID: ELBM636G6	116.2373	133,000.000	146,905.15	154,595.54	0.46%	7,690.39
STANDARD INDUSTRIES INC/N 144A 2.250% 11/21/2026 SEC ID: NABL4PZ32	123.4176	227,000.000	249,734.05	280,157.97	0.84%	30,423.92
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**929,000.000**	**1,027,495.53**	**1,100,569.04**	**3.28%**	**73,073.51**
U.S. DOLLAR						
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20 SEC ID: 00119LAA9	101.1250	43,000.000	43,182.20	43,483.75	0.13%	301.55
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20 SEC ID: 00165CAN4	71.0000	64,000.000	62,863.17	45,440.00	0.14%	-17,423.17
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	104.7570	24,000.000	24,314.06	25,141.68	0.08%	827.62
AMN HEALTHCARE INC 144A 4.000% 04/15/2029 DD 10/20/20 SEC ID: 00175PAC7	102.2500	50,000.000	50,051.45	51,125.00	0.15%	1,073.55
ACADEMY LTD 144A 6.000% 11/15/2027 DD 11/06/20 SEC ID: 00401YAA8	104.7500	49,000.000	49,847.43	51,327.50	0.15%	1,480.07
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20 SEC ID: 00404AAN9	107.4050	48,000.000	48,000.00	51,554.40	0.15%	3,554.40
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20 SEC ID: 00404AAP4	106.7500	46,000.000	46,024.48	49,105.00	0.15%	3,080.52
ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20 SEC ID: 00653VAA9	107.3750	35,000.000	35,000.00	37,581.25	0.11%	2,581.25
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21 SEC ID: 00653VAC5	102.7500	31,000.000	31,000.00	31,852.50	0.10%	852.50
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01 SEC ID: 012873AK1	118.7340	36,000.000	39,423.79	42,744.24	0.13%	3,320.45
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	108.8190	94,000.000	94,000.00	102,289.86	0.31%	8,289.86

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	110.1880	76,000.000	76,423.76	83,742.88	0.25%	7,319.12
ALBERTSONS COS INC / SAFE 144A 3.500% 03/15/2029 DD 08/31/20 SEC ID: 013092AG6	101.1870	21,000.000	20,790.60	21,249.27	0.06%	458.67
ALIXPARTNERS 4/17 COV-LITE TLB SEC ID: 01642PAW6	98.7660	137,982.180	137,339.10	136,279.48	0.41%	-1,059.62
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	107.5000	75,000.000	77,879.14	80,625.00	0.24%	2,745.86
ALLEGHENY TECHNOLOGIES INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	105.2500	43,000.000	43,000.00	45,257.50	0.14%	2,257.50
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19 SEC ID: 018581AK4	101.0000	104,000.000	104,000.00	105,040.00	0.31%	1,040.00
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	107.0000	154,000.000	155,111.63	164,780.00	0.49%	9,668.37
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	106.6300	103,000.000	105,148.80	109,828.90	0.33%	4,680.10
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	109.0000	42,000.000	44,199.69	45,780.00	0.14%	1,580.31
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18 SEC ID: 02156LAA9	110.2510	200,000.000	206,925.79	220,502.00	0.66%	13,576.21
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16 SEC ID: 030981AK0	110.7500	5,000.000	5,014.95	5,537.50	0.02%	522.55
AMWINS GROUP INC 144A 7.750% 07/01/2026 DD 07/06/18 SEC ID: 031921AA7	107.3900	142,000.000	149,178.79	152,493.80	0.45%	3,315.01
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	98.2500	84,000.000	79,267.38	82,530.00	0.25%	3,262.62
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	103.2580	43,000.000	43,000.00	44,400.94	0.13%	1,400.94

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
APACHE CORP 4.375% 10/15/2028 DD 08/23/18 SEC ID: 037411BE4	104.0980	24,000.000	19,814.23	24,983.52	0.07%	5,169.29
APACHE CORP 4.250% 01/15/2030 DD 06/19/19 SEC ID: 037411BF1	105.0000	58,000.000	46,466.76	60,900.00	0.18%	14,433.24
APACHE CORP 4.625% 11/15/2025 DD 08/17/20 SEC ID: 037411BH7	105.7020	30,000.000	30,000.00	31,710.60	0.09%	1,710.60
APACHE CORP 4.875% 11/15/2027 DD 08/17/20 SEC ID: 037411BJ3	106.0000	40,000.000	40,000.00	42,400.00	0.13%	2,400.00
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	101.2700	63,000.000	63,000.00	63,800.10	0.19%	800.10
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	103.2700	44,000.000	44,000.00	45,438.80	0.14%	1,438.80
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	107.6250	100,000.000	105,000.00	107,625.00	0.32%	2,625.00
ARCONIC CORP 144A 6.125% 02/15/2028 DD 02/07/20 SEC ID: 03966VAA5	107.8130	103,000.000	105,694.58	111,047.39	0.33%	5,352.81
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19 SEC ID: 03969AAP5	104.9810	200,000.000	206,000.00	209,962.00	0.63%	3,962.00
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	104.2500	17,000.000	17,086.92	17,722.50	0.05%	635.58
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	107.2500	20,000.000	20,187.60	21,450.00	0.06%	1,262.40
ASCENT RESOURCES UTICA HO 144A 7.000% 11/01/2026 DD 10/11/18 SEC ID: 04364VAG8	94.7500	65,000.000	64,617.18	61,587.50	0.18%	-3,029.68
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	104.3750	22,000.000	22,000.00	22,962.50	0.07%	962.50
ASURION 7/17 2ND LIEN TLB2 SEC ID: 04649VAU4	100.6250	234,848.480	234,467.77	236,316.28	0.71%	1,848.51
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15 SEC ID: 053773BA4	100.5000	30,000.000	27,729.66	30,150.00	0.09%	2,420.34

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVIS BUDGET CAR RENTAL LL 144A 6.375% 04/01/2024 DD 03/29/16 SEC ID: 053773BB2	102.0000	10,000.000	9,654.00	10,200.00	0.03%	546.00
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/03/19 SEC ID: 053773BC0	101.5000	24,000.000	21,729.47	24,360.00	0.07%	2,630.53
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/15/20 SEC ID: 053773BE6	102.1250	35,000.000	32,329.81	35,743.75	0.11%	3,413.94
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18 SEC ID: 05605HAA8	103.8750	100,000.000	100,593.78	103,875.00	0.31%	3,281.22
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	104.1250	47,000.000	47,000.00	48,938.75	0.15%	1,938.75
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19 SEC ID: 071734AJ6	105.0000	27,000.000	27,188.74	28,350.00	0.08%	1,161.26
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20 SEC ID: 071734AK3	108.6250	75,000.000	75,000.00	81,468.75	0.24%	6,468.75
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20 SEC ID: 071734AL1	104.4720	44,000.000	44,000.00	45,967.68	0.14%	1,967.68
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20 SEC ID: 071734AM9	102.8200	77,000.000	77,000.00	79,171.40	0.24%	2,171.40
BELLRING BRANDS/POST HOLDINGS SEC ID: 07982EAB2	100.3000	49,078.290	49,874.10	49,225.52	0.15%	-648.58
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	102.3750	37,000.000	37,000.00	37,878.75	0.11%	878.75
BOISE CASCADE CO 144A 4.875% 07/01/2030 DD 07/27/20 SEC ID: 09739DAD2	108.2500	34,000.000	34,000.00	36,805.00	0.11%	2,805.00
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13 SEC ID: 097751BF7	97.7500	71,000.000	60,935.92	69,402.50	0.21%	8,466.58
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14 SEC ID: 097751BJ9	98.1650	67,000.000	54,960.23	65,770.55	0.20%	10,810.32
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	91.9440	44,000.000	43,728.47	40,455.36	0.12%	-3,273.11

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	103.0000	67,000.000	67,000.00	69,010.00	0.21%	2,010.00
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19 SEC ID: 11283YAB6	106.3750	18,000.000	17,745.44	19,147.50	0.06%	1,402.06
BROOKFIELD RESIDENTIAL PR 144A 4.875% 02/15/2030 DD 02/26/20 SEC ID: 11283YAD2	103.3750	34,000.000	33,050.43	35,147.50	0.10%	2,097.07
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19 SEC ID: 11284DAA3	98.5000	71,000.000	71,000.00	69,935.00	0.21%	-1,065.00
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20 SEC ID: 118230AT8	101.2500	52,000.000	52,000.00	52,650.00	0.16%	650.00
BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20 SEC ID: 118230AU5	103.0000	46,000.000	46,000.00	47,380.00	0.14%	1,380.00
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19 SEC ID: 12008RAM9	108.4710	160,000.000	167,473.89	173,553.60	0.52%	6,079.71
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	108.3120	24,000.000	24,254.49	25,994.88	0.08%	1,740.39
BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20 SEC ID: 121579AH9	106.2500	50,000.000	50,335.06	53,125.00	0.16%	2,789.94
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	106.1190	200,000.000	199,826.06	212,238.00	0.63%	12,411.94
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	105.7500	215,000.000	209,260.26	227,362.50	0.68%	18,102.24
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	109.6250	54,000.000	54,948.72	59,197.50	0.18%	4,248.78
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	106.1250	128,000.000	128,705.91	135,840.00	0.41%	7,134.09
CCO HOLDINGS LLC / CCO HO 144A 4.500% 05/01/2032 DD 03/18/20 SEC ID: 1248EPCJ0	106.7720	38,000.000	38,000.00	40,573.36	0.12%	2,573.36

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	105.3860	84,000.000	84,000.00	88,524.24	0.26%	4,524.24
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17 SEC ID: 12508EAF8	105.5000	70,000.000	71,543.54	73,850.00	0.22%	2,306.46
CDK GLOBAL INC 144A 5.250% 05/15/2029 DD 05/15/19 SEC ID: 12508EAJ0	110.7920	47,000.000	47,000.00	52,072.24	0.16%	5,072.24
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20 SEC ID: 12543DBG4	107.5250	43,000.000	43,000.00	46,235.75	0.14%	3,235.75
CHS/COMMUNITY HEALTH SYST 144A 6.000% 01/15/2029 DD 12/28/20 SEC ID: 12543DBH2	108.0260	38,000.000	38,498.21	41,049.88	0.12%	2,551.67
CIT GROUP INC 6.125% 03/09/2028 DD 03/09/18 SEC ID: 125581GX0	121.7500	185,000.000	188,774.71	225,237.50	0.67%	36,462.79
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20 SEC ID: 12597YAA7	104.0000	16,000.000	16,000.00	16,640.00	0.05%	640.00
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17 SEC ID: 12652AAA1	101.0590	195,000.000	195,020.40	197,065.05	0.59%	2,044.65
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20 SEC ID: 12653CAJ7	102.4490	41,000.000	41,139.97	42,004.09	0.13%	864.12
AMERICAN BATH 11/20 COV-LITE T SEC ID: 12658HAC6	100.1250	10,000.000	9,900.00	10,012.50	0.03%	112.50
AMERICAN BATH 11/20 COV-LITE T SEC ID: 12658HAD4	100.1250	3,000.000	2,970.00	3,003.75	0.01%	33.75
CVR ENERGY INC 144A 5.750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	94.7500	135,000.000	133,930.53	127,912.50	0.38%	-6,018.03
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	103.4500	24,000.000	24,000.00	24,828.00	0.07%	828.00
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	104.0000	54,000.000	54,000.00	56,160.00	0.17%	2,160.00

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	105.1970	72,000.000	72,000.00	75,741.84	0.23%	3,741.84
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	102.8280	35,000.000	35,000.00	35,989.80	0.11%	989.80
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	104.5000	45,000.000	45,000.00	47,025.00	0.14%	2,025.00
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	103.1250	69,000.000	69,112.65	71,156.25	0.21%	2,043.60
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20 SEC ID: 143658BC5	115.6720	27,000.000	26,789.97	31,231.44	0.09%	4,441.47
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20 SEC ID: 143658BL5	108.9490	27,000.000	27,000.00	29,416.23	0.09%	2,416.23
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	106.1470	50,000.000	50,935.49	53,073.50	0.16%	2,138.01
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	106.0000	98,000.000	97,271.39	103,880.00	0.31%	6,608.61
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	111.0210	172,000.000	172,000.00	190,956.12	0.57%	18,956.12
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	105.2090	75,000.000	75,000.00	78,906.75	0.24%	3,906.75
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	105.9900	140,000.000	140,122.46	148,386.00	0.44%	8,263.54
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10 SEC ID: 15135UAF6	132.2090	53,000.000	43,670.44	70,070.77	0.21%	26,400.33
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17 SEC ID: 15135UAR0	117.3910	25,000.000	19,603.10	29,347.75	0.09%	9,744.65
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	69.7500	160,000.000	162,126.33	111,600.00	0.33%	-50,526.33

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CENTRAL GARDEN & PET CO 5.125% 02/01/2028 DD 12/14/17 SEC ID: 153527AM8	106.3440	90,000.000	90,216.67	95,709.60	0.29%	5,492.93
CENTRAL GARDEN & PET CO 4.125% 10/15/2030 DD 10/16/20 SEC ID: 153527AN6	104.2500	15,000.000	15,000.00	15,637.50	0.05%	637.50
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15 SEC ID: 156700AZ9	107.8750	115,000.000	115,000.00	124,056.25	0.37%	9,056.25
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16 SEC ID: 156700BA3	113.2500	8,000.000	8,161.29	9,060.00	0.03%	898.71
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19 SEC ID: 15723RAA2	103.6270	40,000.000	40,000.00	41,450.80	0.12%	1,450.80
CHARLES RIVER LABORATORIE 144A 5.500% 04/01/2026 DD 04/03/18 SEC ID: 159864AC1	104.7400	80,000.000	81,013.32	83,792.00	0.25%	2,778.68
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	105.7780	162,000.000	163,633.37	171,360.36	0.51%	7,726.99
CHENIERE ENERGY INC 144A 4.625% 10/15/2028 DD 09/22/20 SEC ID: 16411RAJ8	105.0000	55,000.000	55,000.00	57,750.00	0.17%	2,750.00
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	101.5000	21,000.000	21,000.00	21,315.00	0.06%	315.00
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13 SEC ID: 172441AZ0	95.0000	70,000.000	69,742.61	66,500.00	0.20%	-3,242.61
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	107.7500	23,000.000	23,000.00	24,782.50	0.07%	1,782.50
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	109.2500	150,000.000	153,725.78	163,875.00	0.49%	10,149.22
CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 02/15/2024 DD 02/15/20 SEC ID: 18451QAP3	101.2500	75,000.000	74,890.83	75,937.50	0.23%	1,046.67
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19 SEC ID: 18539UAC9	107.2500	23,000.000	23,428.84	24,667.50	0.07%	1,238.66

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	108.0000	157,000.000	157,968.85	169,560.00	0.51%	11,591.15
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	108.2500	98,000.000	98,000.00	106,085.00	0.32%	8,085.00
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	107.7200	200,000.000	201,056.48	215,440.00	0.64%	14,383.52
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14 SEC ID: 212015AQ4	98.9010	2,000.000	1,601.54	1,978.02	0.01%	376.48
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17 SEC ID: 212015AS0	102.5200	59,000.000	53,264.91	60,486.80	0.18%	7,221.89
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20 SEC ID: 212015AT8	110.9980	71,000.000	71,000.00	78,808.58	0.24%	7,808.58
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17 SEC ID: 22282EAG7	104.0000	55,000.000	56,364.82	57,200.00	0.17%	835.18
COVANTA HOLDING CORP 5.000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	106.9940	42,000.000	42,102.07	44,937.48	0.13%	2,835.41
CROWN AMERICAS LLC / CROWN AME 4.750% 02/01/2026 DD 02/01/19 SEC ID: 228187AB6	103.7500	80,000.000	79,991.35	83,000.00	0.25%	3,008.65
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	110.2150	55,000.000	51,162.02	60,618.25	0.18%	9,456.23
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17 SEC ID: 228701AF5	102.1230	119,000.000	118,949.29	121,526.37	0.36%	2,577.08
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	105.2500	93,000.000	95,202.58	97,882.50	0.29%	2,679.92
DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20 SEC ID: 23918KAT5	101.5360	46,000.000	46,000.00	46,706.56	0.14%	706.56
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20 SEC ID: 24703DBB6	120.0820	26,000.000	25,969.20	31,221.32	0.09%	5,252.12

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DELL INTERNATIONAL LLC / 144A 6.100% 07/15/2027 DD 04/09/20 SEC ID: 24703DBC4	124.3000	52,000.000	51,887.24	64,636.00	0.19%	12,748.76
DELL INTERNATIONAL LLC / 144A 6.200% 07/15/2030 DD 04/09/20 SEC ID: 24703DBD2	129.9930	26,000.000	25,955.23	33,798.18	0.10%	7,842.95
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20 SEC ID: 247361ZZ4	114.2300	34,000.000	33,996.05	38,838.20	0.12%	4,842.15
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19 SEC ID: 25277LAA4	81.2500	125,000.000	115,115.47	101,562.50	0.30%	-13,552.97
DOUBLE EAGLE III MIDCO 1 144A 7.750% 12/15/2025 DD 12/01/20 SEC ID: 25858GAA2	106.0380	55,000.000	55,000.00	58,320.90	0.17%	3,320.90
DRAX FINCO PLC 144A 6.625% 11/01/2025 DD 04/26/18 SEC ID: 26151AAA7	104.7500	200,000.000	206,000.00	209,500.00	0.63%	3,500.00
EIG INVESTORS CORP 10.875% 02/01/2024 DD 02/01/17 SEC ID: 26854XAB5	103.4500	195,000.000	201,376.32	201,727.50	0.60%	351.18
EQT CORP VAR RT 02/01/2030 DD 01/21/20 SEC ID: 26884LAG4	122.5000	29,000.000	29,988.42	35,525.00	0.11%	5,536.58
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	113.8750	20,000.000	19,995.37	22,775.00	0.07%	2,779.63
EQT CORP 5.000% 01/15/2029 DD 11/16/20 SEC ID: 26884LAL3	105.4320	17,000.000	17,000.00	17,923.44	0.05%	923.44
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	109.5000	34,000.000	34,000.00	37,230.00	0.11%	3,230.00
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	112.6040	34,000.000	34,000.00	38,285.36	0.11%	4,285.36
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	107.4700	53,000.000	53,386.13	56,959.10	0.17%	3,572.97
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	106.5000	123,000.000	123,000.00	130,995.00	0.39%	7,995.00

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	110.7020	97,000.000	97,283.64	107,380.94	0.32%	10,097.30
ELDORADO GOLD CORP 144A 9.500% 06/01/2024 DD 06/05/19 SEC ID: 284902AE3	110.2500	38,000.000	37,446.18	41,895.00	0.12%	4,448.82
EMERGENT BIOSOLUTIONS INC 144A 3.875% 08/15/2028 DD 08/07/20 SEC ID: 29089QAC9	103.5500	50,000.000	50,882.76	51,775.00	0.15%	892.24
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20 SEC ID: 29163VAC7	105.3860	40,000.000	41,069.15	42,154.40	0.13%	1,085.25
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07 SEC ID: 292505AG9	111.6660	2,000.000	2,000.00	2,233.32	0.01%	233.32
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17 SEC ID: 29260FAD2	102.6150	140,000.000	138,886.62	143,661.00	0.43%	4,774.38
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19 SEC ID: 29261AAA8	104.5000	74,000.000	73,776.63	77,330.00	0.23%	3,553.37
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	107.1250	84,000.000	83,658.62	89,985.00	0.27%	6,326.38
ENERGIZER HOLDINGS INC 144A 4.375% 03/31/2029 DD 09/30/20 SEC ID: 29272WAD1	103.5520	35,000.000	35,000.00	36,243.20	0.11%	1,243.20
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20 SEC ID: 29336TAC4	102.0200	15,000.000	15,000.00	15,303.00	0.05%	303.00
ENTEGRIS INC 144A 4.375% 04/15/2028 DD 04/30/20 SEC ID: 29362UAC8	106.6250	36,000.000	36,000.00	38,385.00	0.11%	2,385.00
ENVISION HEALTHCARE 9/18 SEC ID: 29373UAC5	83.1130	128,485.460	110,806.32	106,788.12	0.32%	-4,018.20
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	106.2500	171,000.000	171,754.65	181,687.50	0.54%	9,932.85
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20 SEC ID: 30212PAS4	115.9100	24,000.000	24,000.00	27,818.40	0.08%	3,818.40

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EXPEDIA GROUP INC 144A 7.000% 05/01/2025 DD 05/05/20 SEC ID: 30212PAU9	110.2210	12,000.000	12,000.00	13,226.52	0.04%	1,226.52
EXTRACTION OIL & GAS INC 144A 5.625% 02/01/2026 DD 01/25/18 SEC ID: 30227MAB1	18.0000	136,000.000	132,608.55	24,480.00	0.07%	-108,128.55
FIVE POINT OPERATING CO L 144A 7.875% 11/15/2025 DD 11/22/17 SEC ID: 33834YAA6	105.8550	94,000.000	95,136.03	99,503.70	0.30%	4,367.67
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	128.2500	50,000.000	54,015.02	64,125.00	0.19%	10,109.98
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	102.0000	11,000.000	10,441.58	11,220.00	0.03%	778.42
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20 SEC ID: 345370CV0	112.5510	120,000.000	120,000.00	135,061.20	0.40%	15,061.20
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20 SEC ID: 345370CW8	122.6010	144,000.000	143,787.73	176,545.44	0.53%	32,757.71
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	141.1250	60,000.000	59,727.43	84,675.00	0.25%	24,947.57
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20 SEC ID: 345397A29	101.7450	200,000.000	181,253.40	203,490.00	0.61%	22,236.60
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19 SEC ID: 345397ZR7	111.3700	275,000.000	285,558.03	306,267.50	0.91%	20,709.47
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	124.5000	107,000.000	98,311.42	133,215.00	0.40%	34,903.58
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16 SEC ID: 35804HAA4	103.0000	58,000.000	55,255.68	59,740.00	0.18%	4,484.32
GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	104.2500	235,000.000	238,050.48	244,987.50	0.73%	6,937.02
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19 SEC ID: 36168QAE4	111.0000	172,000.000	176,914.47	190,920.00	0.57%	14,005.53

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	102.5000	38,000.000	38,000.00	38,950.00	0.12%	950.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	101.8130	74,000.000	74,000.00	75,341.62	0.22%	1,341.62
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	105.5000	44,000.000	44,047.18	46,420.00	0.14%	2,372.82
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	105.3760	32,000.000	32,000.00	33,720.32	0.10%	1,720.32
GATEWAY CASINOS & ENTERTA 144A 8.250% 03/01/2024 DD 02/22/17 SEC ID: 36760BAE9	94.0000	195,000.000	201,054.65	183,300.00	0.55%	-17,754.65
GENESIS ENERGY LP / GENESIS EN 8.000% 01/15/2027 DD 12/17/20 SEC ID: 37185LAM4	99.0200	21,000.000	21,000.00	20,794.20	0.06%	-205.80
GO DADDY OPERATING CO LLC 144A 5.250% 12/01/2027 DD 06/04/19 SEC ID: 38016LAA3	105.2500	111,000.000	111,894.03	116,827.50	0.35%	4,933.47
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16 SEC ID: 38113YAE9	99.2820	73,000.000	72,567.76	72,475.86	0.22%	-91.90
WR GRACE & CO-CONN 144A 5.625% 10/01/2024 DD 09/16/14 SEC ID: 383909AF5	107.8750	130,000.000	137,779.77	140,237.50	0.42%	2,457.73
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20 SEC ID: 383909AG3	106.0520	75,000.000	76,003.49	79,539.00	0.24%	3,535.51
GREAT WESTERN PETROLEUM L 144A 9.000% 09/30/2021 DD 09/22/16 SEC ID: 39143GAA8	58.0000	104,000.000	104,181.28	60,320.00	0.18%	-43,861.28
GREYSTAR REAL ESTATE PART 144A 5.750% 12/01/2025 DD 11/24/17 SEC ID: 39807UAB2	101.9000	171,000.000	171,566.54	174,249.00	0.52%	2,682.46
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	103.0780	45,000.000	45,143.89	46,385.10	0.14%	1,241.21
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	108.5950	100,000.000	102,363.20	108,595.00	0.32%	6,231.80

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HCA INC 5.500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	133.5710	100,000.000	100,000.00	133,571.00	0.40%	33,571.00
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	120.3480	91,000.000	91,000.00	109,516.68	0.33%	18,516.68
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	118.0000	280,000.000	279,718.13	330,400.00	0.99%	50,681.87
HERBALIFE 8/18 COV-LITE TLB SEC ID: 40421YAF9	99.7290	141,737.500	142,156.53	141,353.39	0.42%	-803.14
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20 SEC ID: 418751AB9	107.0000	36,000.000	36,000.00	38,520.00	0.11%	2,520.00
HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	103.7500	45,000.000	44,562.52	46,687.50	0.14%	2,124.98
HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	109.2500	58,000.000	58,000.00	63,365.00	0.19%	5,365.00
HILLMAN 5/18 COV-LITE TLB SEC ID: 43162TAK6	99.4530	56,977.300	55,871.16	56,665.63	0.17%	794.47
SERVICE PROPERTIES TRUST 3.950% 01/15/2028 DD 10/26/17 SEC ID: 44106MAX0	96.6250	87,000.000	75,739.31	84,063.75	0.25%	8,324.44
HOWMET AEROSPACE INC 6.875% 05/01/2025 DD 04/24/20 SEC ID: 443201AA6	117.0000	85,000.000	85,000.00	99,450.00	0.30%	14,450.00
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18 SEC ID: 44332PAD3	104.5790	139,000.000	138,051.91	145,364.81	0.43%	7,312.90
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	107.7500	44,000.000	44,131.55	47,410.00	0.14%	3,278.45
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17 SEC ID: 444454AF9	113.1470	130,000.000	138,034.09	147,091.10	0.44%	9,057.01
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19 SEC ID: 449253AB9	106.0000	39,000.000	39,000.00	41,340.00	0.12%	2,340.00
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 11/19/2027 DD 11/12/20 SEC ID: 44988LAG2	100.0310	74,000.000	73,320.00	74,022.94	0.22%	702.94

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18 SEC ID: 44988MAA3	103.2500	22,000.000	22,672.71	22,715.00	0.07%	42.29
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	109.2500	23,000.000	23,125.21	25,127.50	0.07%	2,002.29
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19 SEC ID: 451102BT3	105.8900	144,000.000	144,000.00	152,481.60	0.45%	8,481.60
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19 SEC ID: 451102BZ9	107.2000	62,000.000	62,000.00	66,464.00	0.20%	4,464.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19 SEC ID: 45174HBC0	107.0000	8,068.000	8,342.50	8,632.76	0.03%	290.26
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19 SEC ID: 45174HBD8	106.7460	68,925.000	71,489.67	73,574.68	0.22%	2,085.01
INFRABUILD AUSTRALIA PTY 144A 12.000% 10/01/2024 DD 10/03/19 SEC ID: 45682RAA8	101.1250	95,000.000	95,000.00	96,068.75	0.29%	1,068.75
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20 SEC ID: 45827MAA5	102.7500	33,000.000	33,078.67	33,907.50	0.10%	828.83
IRON MOUNTAIN INC 144A 5.625% 07/15/2032 DD 06/22/20 SEC ID: 46284VAL5	110.2500	40,000.000	40,000.00	44,100.00	0.13%	4,100.00
IRON MOUNTAIN INC 144A 4.500% 02/15/2031 DD 08/18/20 SEC ID: 46284VAN1	104.7500	34,000.000	34,000.00	35,615.00	0.11%	1,615.00
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19 SEC ID: 46590XAB2	114.8760	95,000.000	99,275.65	109,132.20	0.33%	9,856.55
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20 SEC ID: 47010LAA0	106.7500	52,000.000	52,000.00	55,510.00	0.17%	3,510.00
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20 SEC ID: 47010LAB8	105.4610	58,000.000	58,000.00	61,167.38	0.18%	3,167.38
JOSEPH T RYERSON & SON IN 144A 8.500% 08/01/2028 DD 07/22/20 SEC ID: 48088LAB3	113.2500	51,000.000	51,182.15	57,757.50	0.17%	6,575.35

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	105.6010	25,000.000	25,000.00	26,400.25	0.08%	1,400.25
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	104.0000	47,000.000	47,035.53	48,880.00	0.15%	1,844.47
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	104.0000	35,000.000	35,000.00	36,400.00	0.11%	1,400.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 SEC ID: 50077LAB2	108.1950	149,000.000	142,122.87	161,210.55	0.48%	19,087.68
KRAFT HEINZ FOODS CO 144A 4.625% 10/01/2039 DD 09/25/19 SEC ID: 50077LAW6	111.6560	21,000.000	23,253.24	23,447.76	0.07%	194.52
KRAFT HEINZ FOODS CO 144A 3.875% 05/15/2027 DD 05/18/20 SEC ID: 50077LBA3	107.7360	60,000.000	60,000.00	64,641.60	0.19%	4,641.60
KRAFT HEINZ FOODS CO 144A 4.250% 03/01/2031 DD 05/18/20 SEC ID: 50077LBD7	111.5060	60,000.000	60,000.00	66,903.60	0.20%	6,903.60
KRAFT HEINZ FOODS CO 144A 5.500% 06/01/2050 DD 05/18/20 SEC ID: 50077LBG0	125.9750	60,000.000	60,000.00	75,585.00	0.23%	15,585.00
KRONOS ACQUISITION HOLDIN 144A 5.000% 12/31/2026 DD 12/22/20 SEC ID: 50106GAE2	104.3210	8,000.000	8,000.00	8,345.68	0.02%	345.68
KRONOS ACQUISITION HOLDIN 144A 7.000% 12/31/2027 DD 12/22/20 SEC ID: 50106GAF9	104.7020	15,000.000	15,000.00	15,705.30	0.05%	705.30
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	112.2500	89,000.000	91,478.52	99,902.50	0.30%	8,423.98
L BRANDS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	111.4130	11,000.000	11,753.07	12,255.43	0.04%	502.36
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20 SEC ID: 501797AS3	108.5780	23,000.000	23,234.75	24,972.94	0.07%	1,738.19
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	123.0000	16,000.000	16,000.00	19,680.00	0.06%	3,680.00

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
L BRANDS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	111.2500	43,000.000	43,000.00	47,837.50	0.14%	4,837.50
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20 SEC ID: 516806AF3	87.5000	40,000.000	40,000.00	35,000.00	0.10%	-5,000.00
LAREDO PETROLEUM INC 10.125% 01/15/2028 DD 01/24/20 SEC ID: 516806AG1	85.0000	60,000.000	60,000.00	51,000.00	0.15%	-9,000.00
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16 SEC ID: 527298BM4	103.3300	95,000.000	96,803.51	98,163.50	0.29%	1,359.99
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18 SEC ID: 53219LAR0	110.0000	88,000.000	93,250.07	96,800.00	0.29%	3,549.93
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	100.1250	69,000.000	69,250.36	69,086.25	0.21%	-164.11
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20 SEC ID: 53219LAT6	107.3810	37,000.000	37,000.00	39,730.97	0.12%	2,730.97
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	99.7850	27,000.000	27,000.00	26,941.95	0.08%	-58.05
L BRANDS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	107.7500	13,000.000	12,936.51	14,007.50	0.04%	1,070.99
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17 SEC ID: 53627NAA9	101.5000	50,000.000	50,268.33	50,750.00	0.15%	481.67
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	105.5000	49,000.000	49,000.00	51,695.00	0.15%	2,695.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	102.4920	107,000.000	105,045.39	109,666.44	0.33%	4,621.05
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21 SEC ID: 538034AX7	101.0400	21,000.000	21,000.00	21,218.40	0.06%	218.40
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20 SEC ID: 541056AA5	104.7500	33,000.000	33,000.00	34,567.50	0.10%	1,567.50

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MDC HOLDINGS INC 6.000% 01/15/2043 DD 01/10/13 SEC ID: 552676AQ1	134.0550	21,000.000	27,522.38	28,151.55	0.08%	629.17
MEG ENERGY CORP 144A 7.125% 02/01/2027 DD 01/31/20 SEC ID: 552704AE8	103.2500	104,000.000	104,000.00	107,380.00	0.32%	3,380.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14 SEC ID: 552953CC3	107.3750	130,000.000	133,536.07	139,587.50	0.42%	6,051.43
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20 SEC ID: 552953CH2	107.1870	80,000.000	80,000.00	85,749.60	0.26%	5,749.60
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19 SEC ID: 55303XAJ4	112.1870	114,000.000	116,133.37	127,893.18	0.38%	11,759.81
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	105.8550	45,000.000	45,000.00	47,634.75	0.14%	2,634.75
MPH ACQUISITION HOLDINGS 144A 5.750% 11/01/2028 DD 10/29/20 SEC ID: 553283AC6	98.2800	228,000.000	225,196.60	224,078.40	0.67%	-1,118.20
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	104.5000	25,000.000	25,000.00	26,125.00	0.08%	1,125.00
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	107.3750	101,000.000	103,454.71	108,448.75	0.32%	4,994.04
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18 SEC ID: 576485AE6	98.0000	90,000.000	90,000.00	88,200.00	0.26%	-1,800.00
MOLINA HEALTHCARE INC 144A 4.375% 06/15/2028 DD 06/02/20 SEC ID: 60855RAJ9	105.2500	63,000.000	63,000.00	66,307.50	0.20%	3,307.50
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	107.2500	42,000.000	42,000.00	45,045.00	0.13%	3,045.00
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	103.7500	72,000.000	72,333.83	74,700.00	0.22%	2,366.17
MOSS CREEK RESOURCES HOLD 144A 7.500% 01/15/2026 DD 01/18/18 SEC ID: 61965RAA3	76.0000	105,000.000	105,696.85	79,800.00	0.24%	-25,896.85

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	105.7500	100,000.000	104,243.68	105,750.00	0.32%	1,506.32
MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	106.3750	69,000.000	69,133.93	73,398.75	0.22%	4,264.82
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19 SEC ID: 62886HAP6	95.0000	53,000.000	50,155.36	50,350.00	0.15%	194.64
NCL CORP LTD 144A 10.250% 02/01/2026 DD 07/21/20 SEC ID: 62886HAY7	117.0000	45,000.000	45,000.00	52,650.00	0.16%	7,650.00
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	105.1820	32,000.000	32,000.00	33,658.24	0.10%	1,658.24
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	109.2500	95,000.000	95,000.00	103,787.50	0.31%	8,787.50
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	110.0000	60,000.000	60,000.00	66,000.00	0.20%	6,000.00
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	102.3800	33,000.000	33,000.00	33,785.40	0.10%	785.40
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	102.8800	55,000.000	55,000.00	56,584.00	0.17%	1,584.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	70.1170	60,000.000	60,000.00	42,070.20	0.13%	-17,929.80
NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 SEC ID: 63530QAJ8	84.5000	62,000.000	51,344.03	52,390.00	0.16%	1,045.97
NAVISTAR INTERNATIONAL CO 144A 9.500% 05/01/2025 DD 04/27/20 SEC ID: 63934EAW8	112.2500	29,000.000	29,000.00	32,552.50	0.10%	3,552.50
NEPTUNE ENERGY BONDCO PLC 144A 6.625% 05/15/2025 DD 05/11/18 SEC ID: 64073KAA1	98.9270	275,000.000	273,426.09	272,049.25	0.81%	-1,376.84
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17 SEC ID: 64110LAS5	112.7700	115,000.000	115,000.00	129,685.50	0.39%	14,685.50

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18 SEC ID: 64110LAT3	119.8750	145,000.000	145,000.00	173,818.75	0.52%	28,818.75
NEW GOLD INC 144A 6.375% 05/15/2025 DD 05/18/17 SEC ID: 644532AA1	104.5000	13,000.000	13,439.07	13,585.00	0.04%	145.93
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	110.5000	80,000.000	80,000.00	88,400.00	0.26%	8,400.00
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12 SEC ID: 651290AQ1	107.1130	12,000.000	11,799.42	12,853.56	0.04%	1,054.14
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15 SEC ID: 651290AR9	107.3150	32,000.000	30,720.34	34,340.80	0.10%	3,620.46
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	111.9270	104,000.000	96,660.68	116,404.08	0.35%	19,743.40
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	107.0000	3,000.000	3,000.00	3,210.00	0.01%	210.00
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20 SEC ID: 65342RAD2	106.7680	94,000.000	94,744.58	100,361.92	0.30%	5,617.34
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20 SEC ID: 65409QBD3	108.6550	22,000.000	22,000.00	23,904.10	0.07%	1,904.10
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20 SEC ID: 65409QBF8	113.1250	22,000.000	22,000.00	24,887.50	0.07%	2,887.50
NINE ENERGY SERVICE INC 144A 8.750% 11/01/2023 DD 10/25/18 SEC ID: 65441VAA9	44.5000	42,000.000	42,000.00	18,690.00	0.06%	-23,310.00
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16 SEC ID: 670001AC0	104.5000	50,000.000	51,321.96	52,250.00	0.16%	928.04
NUFARM AUSTRALIA LTD / NU 144A 5.750% 04/30/2026 DD 04/26/18 SEC ID: 67052NAA3	102.7500	129,000.000	126,501.55	132,547.50	0.40%	6,045.95
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15 SEC ID: 674599CF0	87.1630	26,000.000	19,472.53	22,662.38	0.07%	3,189.85

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16 SEC ID: 674599CH6	95.3410	22,000.000	18,035.16	20,975.02	0.06%	2,939.86
OCCIDENTAL PETROLEUM CORP 4.200% 03/15/2048 DD 03/02/18 SEC ID: 674599CN3	81.5000	46,000.000	32,646.51	37,490.00	0.11%	4,843.49
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19 SEC ID: 674599CS2	91.5170	31,000.000	21,878.40	28,370.27	0.08%	6,491.87
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19 SEC ID: 674599CW3	96.2500	5,000.000	3,926.12	4,812.50	0.01%	886.38
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19 SEC ID: 674599CY9	84.2800	38,000.000	27,237.50	32,026.40	0.10%	4,788.90
OCCIDENTAL PETROLEUM CORP 3.450% 07/15/2024 DD 07/15/19 SEC ID: 674599DA0	95.5000	12,000.000	8,973.62	11,460.00	0.03%	2,486.38
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	99.0000	23,000.000	16,657.93	22,770.00	0.07%	6,112.07
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	115.4050	96,000.000	96,000.00	110,788.80	0.33%	14,788.80
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	117.3750	83,000.000	83,000.00	97,421.25	0.29%	14,421.25
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	105.5000	28,000.000	28,000.00	29,540.00	0.09%	1,540.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	108.5750	75,000.000	75,000.00	81,431.25	0.24%	6,431.25
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	107.0200	59,000.000	59,000.00	63,141.80	0.19%	4,141.80
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	103.5000	77,000.000	77,000.00	79,695.00	0.24%	2,695.00
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	103.0000	98,000.000	98,000.00	100,940.00	0.30%	2,940.00

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	107.0000	19,000.000	19,000.00	20,330.00	0.06%	1,330.00
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	101.3430	133,000.000	133,000.00	134,786.19	0.40%	1,786.19
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	104.0000	97,000.000	97,000.00	100,880.00	0.30%	3,880.00
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	102.2140	6,000.000	6,059.69	6,132.84	0.02%	73.15
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20 SEC ID: 69007TAD6	105.5000	40,000.000	40,000.00	42,200.00	0.13%	2,200.00
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	105.5000	98,000.000	102,875.01	103,390.00	0.31%	514.99
PRA GROUP INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	108.0000	67,000.000	67,000.00	72,360.00	0.22%	5,360.00
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	107.2500	145,000.000	146,315.63	155,512.50	0.46%	9,196.87
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	108.6410	165,000.000	165,461.17	179,257.65	0.53%	13,796.48
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15 SEC ID: 699320AH0	101.2500	22,000.000	22,195.55	22,275.00	0.07%	79.45
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17 SEC ID: 701885AH8	109.4500	147,000.000	150,088.64	160,891.50	0.48%	10,802.86
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	105.5000	35,000.000	35,000.00	36,925.00	0.11%	1,925.00
PENINSULA PACIFIC ENTERTA 144A 8.500% 11/15/2027 DD 10/23/20 SEC ID: 70715XAA4	107.0000	39,000.000	39,000.00	41,730.00	0.12%	2,730.00
PENSKE AUTOMOTIVE GROUP INC 3.500% 09/01/2025 DD 08/20/20 SEC ID: 70959WAJ2	101.6250	55,000.000	55,000.00	55,893.75	0.17%	893.75

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PETSMART 9/16 TLB SEC ID: 71677HAG0	99.7180	142,310.540	142,352.93	141,909.22	0.42%	-443.71
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20 SEC ID: 721283AA7	105.6250	45,000.000	45,000.00	47,531.25	0.14%	2,531.25
PLAYTIKA 12/19 COV-LITE TLB SEC ID: 72814CAE8	100.4890	154,850.000	152,405.20	155,607.22	0.46%	3,202.02
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17 SEC ID: 737446AM6	105.8750	70,000.000	72,221.04	74,112.50	0.22%	1,891.46
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20 SEC ID: 737446AQ7	105.1960	28,000.000	29,455.26	29,454.88	0.09%	-0.38
POWDR CORP 144A 6.000% 08/01/2025 DD 07/24/20 SEC ID: 73900LAA9	105.2500	50,000.000	50,715.31	52,625.00	0.16%	1,909.69
PRECISION DRILLING CORP 7.750% 12/15/2023 DD 06/15/17 SEC ID: 740212AK1	91.8750	6,000.000	6,000.00	5,512.50	0.02%	-487.50
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	87.0000	35,000.000	35,000.00	30,450.00	0.09%	-4,550.00
PRECISION DRILLING CORP 5.250% 11/15/2024 DD 11/15/14 SEC ID: 74022DAJ9	86.5000	14,000.000	10,141.54	12,110.00	0.04%	1,968.46
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	106.0780	24,000.000	24,000.00	25,458.72	0.08%	1,458.72
PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	110.2500	69,000.000	71,419.80	76,072.50	0.23%	4,652.70
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	106.6250	34,000.000	34,000.00	36,252.50	0.11%	2,252.50
PRIME HEALTHCARE SERVICES 144A 7.250% 11/01/2025 DD 10/30/20 SEC ID: 74165HAB4	106.2500	51,000.000	51,898.45	54,187.50	0.16%	2,289.05
MODIVCARE INC 144A 5.875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	105.7500	54,000.000	54,839.62	57,105.00	0.17%	2,265.38
RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20 SEC ID: 74969PAA6	104.5060	58,000.000	58,000.00	60,613.48	0.18%	2,613.48

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RACKSPACE TECHNOLOGY GLOB 144A 5.375% 12/01/2028 DD 12/01/20 SEC ID: 750098AA3	104.7700	74,000.000	74,000.00	77,529.80	0.23%	3,529.80
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20 SEC ID: 75026JAE0	105.3750	57,000.000	57,000.00	60,063.75	0.18%	3,063.75
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12 SEC ID: 761735AP4	100.2300	0.003	0.00	0.00	0.00%	0.00
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16 SEC ID: 761735AT6	101.2300	2,000.000	1,921.68	2,024.60	0.01%	102.92
ROYAL CARIBBEAN CRUISES LTD 7.500% 10/15/2027 DD 10/14/97 SEC ID: 780153AG7	109.0000	15,000.000	16,409.96	16,350.00	0.05%	-59.96
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17 SEC ID: 780153AW2	88.6400	35,000.000	31,118.21	31,024.00	0.09%	-94.21
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	106.8020	47,000.000	48,880.00	50,196.94	0.15%	1,316.94
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17 SEC ID: 7846ELAC1	103.1250	200,000.000	196,260.05	206,250.00	0.62%	9,989.95
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	106.0000	17,000.000	17,000.00	18,020.00	0.05%	1,020.00
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19 SEC ID: 81104PAA7	104.4700	94,000.000	94,649.77	98,201.80	0.29%	3,552.03
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20 SEC ID: 81105DAB1	104.2500	37,000.000	37,000.00	38,572.50	0.12%	1,572.50
SEAGATE HDD CAYMAN 144A 3.125% 07/15/2029 DD 12/08/20 SEC ID: 81180WBA8	100.0110	42,000.000	42,000.00	42,004.62	0.13%	4.62
SEDGWICK CMS 12/18 COV-LITE TL SEC ID: 81527CAL1	98.2920	69,691.660	69,871.34	68,501.33	0.20%	-1,370.01
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	103.6580	30,000.000	30,157.64	31,097.40	0.09%	939.76

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SERVICEMASTER CO LLC/THE 7.450% 08/15/2027 DD 08/19/97 SEC ID: 817609AB6	116.3750	145,000.000	155,045.86	168,743.75	0.50%	13,697.89
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20 SEC ID: 81761LAA0	115.2320	50,000.000	50,555.63	57,616.00	0.17%	7,060.37
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20 SEC ID: 81761LAB8	109.3360	15,000.000	15,000.00	16,400.40	0.05%	1,400.40
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20 SEC ID: 82088KAE8	103.5000	70,000.000	70,238.65	72,450.00	0.22%	2,211.35
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20 SEC ID: 82088KAG3	102.7500	22,000.000	22,000.00	22,605.00	0.07%	605.00
SHELF DRILLING HOLDINGS L 144A 8.250% 02/15/2025 DD 02/07/18 SEC ID: 822538AE4	46.0000	85,000.000	85,551.15	39,100.00	0.12%	-46,451.15
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	106.2510	300,000.000	301,787.45	318,753.00	0.95%	16,965.55
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17 SEC ID: 83001AAC6	102.7500	4,000.000	3,794.10	4,110.00	0.01%	315.90
SONIC AUTOMOTIVE INC 6.125% 03/15/2027 DD 03/10/17 SEC ID: 83545GBC5	105.3750	145,000.000	144,461.13	152,793.75	0.46%	8,332.62
SOUTHWESTERN ENERGY CO 7.500% 04/01/2026 DD 09/25/17 SEC ID: 845467AM1	104.9000	4,000.000	4,058.02	4,196.00	0.01%	137.98
SOUTHWESTERN ENERGY CO 7.750% 10/01/2027 DD 09/25/17 SEC ID: 845467AN9	107.9700	13,000.000	13,474.03	14,036.10	0.04%	562.07
SOUTHWESTERN ENERGY CO 8.375% 09/15/2028 DD 08/27/20 SEC ID: 845467AP4	108.5000	50,000.000	50,880.00	54,250.00	0.16%	3,370.00
HARD ROCK NORTHERN INDIANA 12/ SEC ID: 84752PAC2	100.0000	86,716.220	84,591.16	86,716.22	0.26%	2,125.06
HARD ROCK NORTHERN INDIANA 12/ SEC ID: 84752PAD0	100.0000	6,283.780	6,283.78	6,283.78	0.02%	0.00
SPECTRUM BRANDS INC 6.125% 12/15/2024 DD 12/15/15 SEC ID: 84762LAS4	102.1250	95,000.000	94,890.07	97,018.75	0.29%	2,128.68

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19 SEC ID: 84762LAV7	107.3900	38,000.000	38,000.00	40,808.20	0.12%	2,808.20
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20 SEC ID: 84762LAW5	107.7500	34,000.000	34,043.25	36,635.00	0.11%	2,591.75
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	131.8480	121,000.000	132,309.40	159,536.08	0.48%	27,226.68
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14 SEC ID: 85207UAF2	115.7800	121,000.000	122,658.53	140,093.80	0.42%	17,435.27
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	117.0000	80,000.000	79,176.97	93,600.00	0.28%	14,423.03
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	124.1200	73,000.000	73,000.00	90,607.60	0.27%	17,607.60
SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	104.5160	75,000.000	75,000.00	78,387.00	0.23%	3,387.00
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	104.5000	23,000.000	22,893.87	24,035.00	0.07%	1,141.13
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	106.9730	57,000.000	57,000.00	60,974.61	0.18%	3,974.61
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18 SEC ID: 86765LAL1	102.5000	32,000.000	32,000.00	32,800.00	0.10%	800.00
SUNOCO LP / SUNOCO FINANC 144A 4.500% 05/15/2029 DD 11/24/20 SEC ID: 86765LAR8	104.0000	43,000.000	43,000.00	44,720.00	0.13%	1,720.00
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20 SEC ID: 87166BAA0	100.2770	42,000.000	42,000.00	42,116.34	0.13%	116.34
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15 SEC ID: 87264AAP0	103.5000	110,000.000	113,310.75	113,850.00	0.34%	539.25
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17 SEC ID: 87264AAT2	107.8660	25,000.000	25,000.00	26,966.50	0.08%	1,966.50

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18 SEC ID: 87264AAU9	102.2340	75,000.000	75,000.00	76,675.50	0.23%	1,675.50
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18 SEC ID: 87264AAV7	107.4890	65,000.000	63,510.45	69,867.85	0.21%	6,357.40
TRI POINTE HOMES INC 5.250% 06/01/2027 DD 06/08/17 SEC ID: 87265HAF6	108.7500	25,000.000	25,000.00	27,187.50	0.08%	2,187.50
TRI POINTE HOMES INC 5.700% 06/15/2028 DD 06/10/20 SEC ID: 87265HAG4	112.9000	16,000.000	16,000.00	18,064.00	0.05%	2,064.00
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	108.5000	49,000.000	49,000.00	53,165.00	0.16%	4,165.00
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	112.6250	97,000.000	97,522.25	109,246.25	0.33%	11,724.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	113.3320	112,000.000	115,671.64	126,931.84	0.38%	11,260.20
TAYLOR MORRISON COMMUNITI 144A 5.125% 08/01/2030 DD 07/22/20 SEC ID: 87724RAJ1	112.0000	33,000.000	33,000.00	36,960.00	0.11%	3,960.00
TEGNA INC 144A 4.625% 03/15/2028 DD 01/09/20 SEC ID: 87901JAE5	102.2500	36,000.000	36,000.00	36,810.00	0.11%	810.00
TEGNA INC 144A 4.750% 03/15/2026 DD 09/10/20 SEC ID: 87901JAF2	106.7800	22,000.000	22,000.00	23,491.60	0.07%	1,491.60
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05 SEC ID: 87927VAM0	121.8090	200,000.000	230,168.99	243,618.00	0.73%	13,449.01
TELEFLEX INC 4.625% 11/15/2027 DD 11/20/17 SEC ID: 879369AF3	107.4710	75,000.000	76,097.68	80,603.25	0.24%	4,505.57
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20 SEC ID: 879369AG1	106.0000	11,000.000	11,000.00	11,660.00	0.03%	660.00
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17 SEC ID: 88033GCS7	102.5020	40,000.000	40,000.00	41,000.80	0.12%	1,000.80

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17 SEC ID: 88033GCU2	101.9490	95,000.000	95,372.41	96,851.55	0.29%	1,479.14
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDA5	105.8750	76,000.000	76,000.00	80,465.00	0.24%	4,465.00
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19 SEC ID: 88033GDC1	103.2500	25,000.000	25,000.00	25,812.50	0.08%	812.50
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20 SEC ID: 88033GDG2	104.7500	19,000.000	19,000.00	19,902.50	0.06%	902.50
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDJ6	104.1980	13,000.000	12,667.04	13,545.74	0.04%	878.70
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	86.0000	63,000.000	61,259.85	54,180.00	0.16%	-7,079.85
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	112.3650	53,000.000	57,359.35	59,553.45	0.18%	2,194.10
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19 SEC ID: 88146LAA1	110.2500	148,000.000	149,045.28	163,170.00	0.49%	14,124.72
TERVITA CORP 144A 11.000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	107.6040	52,000.000	51,189.90	55,954.08	0.17%	4,764.18
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	104.7330	55,000.000	55,105.00	57,603.15	0.17%	2,498.15
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	106.7500	108,000.000	109,533.28	115,290.00	0.34%	5,756.72
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	105.1300	199,000.000	199,000.00	209,208.70	0.62%	10,208.70
TRANSDIGM 2/20 COV-LITE TLE SEC ID: 89364MBQ6	97.8750	60,596.230	60,778.01	59,308.56	0.18%	-1,469.45
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	91.0000	29,000.000	28,055.79	26,390.00	0.08%	-1,665.79

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20 SEC ID: 89469AAD6	103.4380	22,000.000	22,000.00	22,756.36	0.07%	756.36
US FOODS INC 144A 5.875% 06/15/2024 DD 06/27/16 SEC ID: 90290MAB7	101.3750	129,000.000	129,376.86	130,773.75	0.39%	1,396.89
UNIVAR SOLUTIONS USA INC/ 144A 5.125% 12/01/2027 DD 11/22/19 SEC ID: 91337CAA4	105.6250	34,000.000	34,000.00	35,912.50	0.11%	1,912.50
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17 SEC ID: 91739VAA6	102.5000	143,000.000	140,541.98	146,575.00	0.44%	6,033.02
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17 SEC ID: 91911KAN2	103.6290	45,000.000	45,000.00	46,633.05	0.14%	1,633.05
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17 SEC ID: 91911KAP7	110.3950	115,000.000	113,890.78	126,954.25	0.38%	13,063.47
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18 SEC ID: 91911XAV6	111.5000	190,000.000	199,219.85	211,850.00	0.63%	12,630.15
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18 SEC ID: 91911XAW4	111.2170	162,000.000	170,069.57	180,171.54	0.54%	10,101.97
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17 SEC ID: 92047WAB7	103.2770	135,000.000	136,773.94	139,423.95	0.42%	2,650.01
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20 SEC ID: 92047WAD3	106.0000	38,000.000	38,000.00	40,280.00	0.12%	2,280.00
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	102.6250	40,000.000	40,000.00	41,050.00	0.12%	1,050.00
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19 SEC ID: 92552VAL4	105.0000	70,000.000	70,000.00	73,500.00	0.22%	3,500.00
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19 SEC ID: 92564RAA3	103.7150	80,000.000	80,000.00	82,972.00	0.25%	2,972.00
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	107.0000	154,000.000	154,000.00	164,780.00	0.49%	10,780.00

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	105.5630	106,000.000	106,000.00	111,896.78	0.33%	5,896.78
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	97.7980	273,000.000	278,306.18	266,988.54	0.80%	-11,317.64
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18 SEC ID: 94107JAA1	102.2500	25,000.000	24,800.51	25,562.50	0.08%	761.99
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20 SEC ID: 941130AB2	108.2500	94,000.000	94,000.00	101,755.00	0.30%	7,755.00
WEEKLEY HOMES LLC / WEEKL 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 948565AD8	104.5000	19,000.000	19,000.00	19,855.00	0.06%	855.00
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	109.9830	51,000.000	51,000.00	56,091.33	0.17%	5,091.33
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	113.7290	46,000.000	45,670.71	52,315.34	0.16%	6,644.63
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	103.6500	7,000.000	6,292.45	7,255.50	0.02%	963.05
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	111.9810	63,000.000	56,614.79	70,548.03	0.21%	13,933.24
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15 SEC ID: 962178AN9	109.1500	17,000.000	17,255.60	18,555.50	0.06%	1,299.90
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	106.6250	55,000.000	56,763.45	58,643.75	0.17%	1,880.30
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	105.2500	70,000.000	70,226.17	73,675.00	0.22%	3,448.83
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20 SEC ID: 96926JAE7	106.1990	16,000.000	16,000.00	16,991.84	0.05%	991.84
WYNN LAS VEGAS LLC / WYNN 144A 5.250% 05/15/2027 DD 05/11/17 SEC ID: 983130AX3	103.0750	55,000.000	55,367.85	56,691.25	0.17%	1,323.40

BNY MELLON

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	105.6770	220,000.000	226,600.00	232,489.40	0.69%	5,889.40
VNU 5/20 B5 TLB SEC ID: 99AAF8931	100.4790	20,895.000	20,477.10	20,995.09	0.06%	517.99
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15 SEC ID: 99VVCBFJ6	114.0748	69,700.000	79,510.15	79,510.15	0.24%	0.00
AMAYA 6/18 (USD) TL SEC ID: N8233BAC6	100.3060	37,512.220	37,479.08	37,627.01	0.11%	147.93
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**29,895,657.863**	**29,929,094.52**	**31,384,230.64**	**93.64%**	**1,455,136.12**
TOTAL FIXED INCOME SECURITIES		**30,824,657.863**	**30,956,590.05**	**32,484,799.68**	**96.92%**	**1,528,209.63**
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
AIR TRANSPORT SERVICES GROUP I 1.125% 10/15/2024 DD 09/29/17 SEC ID: 00922RAB1	118.6910	50,000.000	45,598.42	59,345.50	0.18%	13,747.08
ROYAL CARIBBEAN CRUISES L 144A 4.250% 06/15/2023 DD 06/09/20 SEC ID: 780153BA9	132.9240	9,000.000	9,000.00	11,963.16	0.04%	2,963.16
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		**59,000.000**	**54,598.42**	**71,308.66**	**0.21%**	**16,710.24**
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		**59,000.000**	**54,598.42**	**71,308.66**	**0.21%**	**16,710.24**
EQUITY						
U.S. DOLLAR						
CLEAR CHANNEL OUTDOOR HOLDINGS SEC ID: 18453H106	1.6500	1,679.000	7,975.25	2,770.35	0.01%	-5,204.90
EP ENERGY CORP CL A NEW SEC ID: 268785201	35.0000	794.000	62,032.00	27,790.00	0.08%	-34,242.00
IHEARTMEDIA INC SEC ID: 45174J509	12.9700	351.000	21,980.39	4,552.47	0.01%	-17,427.92
TOTAL EQUITY U.S. DOLLAR		**2,824.000**	**91,987.64**	**35,112.82**	**0.10%**	**-56,874.82**
TOTAL EQUITY		**2,824.000**	**91,987.64**	**35,112.82**	**0.10%**	**-56,874.82**
TOTAL ASSETS - BASE:		**31,663,070.423**	**32,074,240.48**	**33,516,501.08**	**100.00%**	**1,442,260.60**

BNY MELLON

MARATHON EMD PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MARATHON EM BOND FUND SEC ID: 99VVBK5X7	1.1892	13,000,000.000	13,000,000.00	15,459,382.44	100.00%	2,459,382.44
TOTAL ASSETS - BASE:		**13,000,000.000**	**13,000,000.00**	**15,459,382.44**	**100.00%**	**2,459,382.44**

BNY MELLON

WELLINGTON EME PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OTHER						
U.S. DOLLAR						
WELLINGTON EME SEC ID: 99VVBUAE1	12.6500	1,990,701.027	19,979,230.18	25,182,367.99	100.00%	5,203,137.81
	TOTAL ASSETS - BASE:	**1,990,701.027**	**19,979,230.18**	**25,182,367.99**	**100.00%**	**5,203,137.81**

BNY MELLON

TOWNSEND FOO PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
GREAT LAKES NDT LP SEC ID: 99VVB3EZ0	1.0000	54,832,100.980	39,969,704.46	54,832,100.98	100.00%	14,862,396.52
TOTAL ASSETS - BASE:		**54,832,100.980**	**39,969,704.46**	**54,832,100.98**	**100.00%**	**14,862,396.52**

BNY MELLON

TOWNSEND QOF PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
TOWNSEND OPP ZONE FD LP SEC ID: 99VVCACY8	1.0000	2,262,000.000	2,262,000.00	2,262,000.00	100.00%	0.00
TOTAL ASSETS - BASE:		**2,262,000.000**	**2,262,000.00**	**2,262,000.00**	**100.00%**	**0.00**

BNY MELLON

AXIOM EME PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
AXIOM EMERGING MARKET FUND SEC ID: 99VVB4JN0	67.9411	477,586.000	23,263,214.06	32,447,701.44	100.00%	9,184,487.38
TOTAL ASSETS - BASE:		**477,586.000**	**23,263,214.06**	**32,447,701.44**	**100.00%**	**9,184,487.38**

BNY MELLON

CASH PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			0.21	0.21	0.00%	0.00
INTEREST RECEIVABLE			48.03	48.03	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	5,967,785.050	5,967,785.05	5,967,785.05	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**5,967,785.050**	**5,967,833.29**	**5,967,833.29**	**100.00%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**5,967,785.050**	**5,967,833.29**	**5,967,833.29**	**100.00%**	**0.00**
TOTAL ASSETS - BASE:		**5,967,785.050**	**5,967,833.29**	**5,967,833.29**	**100.00%**	**0.00**

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			-19.89	-19.89	0.00%	0.00
INTEREST RECEIVABLE			12.69	12.69	0.00%	0.00
DIVIDENDS RECEIVABLE			176,260.36	176,260.36	0.07%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	359,620.800	359,620.80	359,620.80	0.15%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**359,620.800**	**535,873.96**	**535,873.96**	**0.23%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**359,620.800**	**535,873.96**	**535,873.96**	**0.23%**	**0.00**
EQUITY						
U.S. DOLLAR						
ACCO BRANDS CORP SEC ID: 00081T108	8.4500	7,205.000	40,965.42	60,882.25	0.03%	19,916.83
AFLAC INC SEC ID: 001055102	44.4700	2,724.000	79,502.76	121,136.28	0.05%	41,633.52
AGCO CORP SEC ID: 001084102	103.0900	558.000	20,210.76	57,524.22	0.02%	37,313.46
AGNC INVESTMENT CORP SEC ID: 00123Q104	15.6000	2,932.000	35,122.44	45,739.20	0.02%	10,616.76
AT&T INC SEC ID: 00206R102	28.7600	35,862.000	956,918.56	1,031,391.12	0.44%	74,472.56
ABBOTT LABORATORIES SEC ID: 002824100	109.4900	12,131.000	528,204.70	1,328,223.19	0.56%	800,018.49
ABBVIE INC SEC ID: 00287Y109	107.1500	11,856.000	408,394.16	1,270,370.40	0.54%	861,976.24
ABIOMED INC SEC ID: 003654100	324.2000	247.000	24,512.28	80,077.40	0.03%	55,565.12
ACACIA COMMUNICATIONS INC SEC ID: 00401C108	72.9600	846.000	32,376.42	61,724.16	0.03%	29,347.74
ACADIA PHARMACEUTICALS INC SEC ID: 004225108	53.4600	1,901.000	29,042.77	101,627.46	0.04%	72,584.69
ACI WORLDWIDE INC SEC ID: 004498101	38.4300	492.000	5,180.76	18,907.56	0.01%	13,726.80

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ACTIVISION BLIZZARD INC SEC ID: 00507V109	92.8500	4,947.000	183,220.87	459,328.95	0.20%	276,108.08
ACUITY BRANDS INC SEC ID: 00508Y102	121.0900	273.000	14,927.64	33,057.57	0.01%	18,129.93
ADOBE INC SEC ID: 00724F101	500.1200	3,110.000	109,409.67	1,555,373.20	0.66%	1,445,963.53
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	157.5100	314.000	30,304.14	49,458.14	0.02%	19,154.00
AECOM SEC ID: 00766T100	49.7800	1,410.000	30,098.87	70,189.80	0.03%	40,090.93
ADVANSIX INC SEC ID: 00773T101	19.9900	193.000	1,079.01	3,858.07	0.00%	2,779.06
ADVANCED MICRO DEVICES INC SEC ID: 007903107	91.7100	7,581.000	246,829.86	695,253.51	0.30%	448,423.65
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	83.5800	1,092.000	37,709.36	91,269.36	0.04%	53,560.00
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	101.7000	517.000	31,800.67	52,578.90	0.02%	20,778.23
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	118.4900	2,530.000	56,630.72	299,779.70	0.13%	243,148.98
AGIOS PHARMACEUTICALS INC SEC ID: 00847X104	43.3300	1,145.000	40,475.02	49,612.85	0.02%	9,137.83
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	273.2200	1,484.000	92,760.39	405,458.48	0.17%	312,698.09
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	104.9900	1,331.000	72,032.13	139,741.69	0.06%	67,709.56
ALASKA AIR GROUP INC SEC ID: 011659109	52.0000	1,164.000	19,497.00	60,528.00	0.03%	41,031.00
ALASKA COMMUNICATIONS SYSTEMS SEC ID: 01167P101	3.6900	19,781.000	40,767.70	72,991.89	0.03%	32,224.19

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALBANY INTERNATIONAL CORP SEC ID: 012348108	73.4200	197.000	4,873.78	14,463.74	0.01%	9,589.96
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	178.2200	566.000	82,251.12	100,872.52	0.04%	18,621.40
ALEXION PHARMACEUTICALS INC SEC ID: 015351109	156.2400	1,052.000	78,427.99	164,364.48	0.07%	85,936.49
ALIGN TECHNOLOGY INC SEC ID: 016255101	534.3800	518.000	37,946.48	276,808.84	0.12%	238,862.36
ALLEGHANY CORP SEC ID: 017175100	603.6900	41.000	11,979.12	24,751.29	0.01%	12,772.17
ALLEGIANT TRAVEL CO SEC ID: 01748X102	189.2400	233.000	10,876.44	44,092.92	0.02%	33,216.48
ALLETE INC SEC ID: 018522300	61.9400	1,208.000	59,923.92	74,823.52	0.03%	14,899.60
ALLIANT ENERGY CORP SEC ID: 018802108	51.5300	1,276.000	28,484.41	65,752.28	0.03%	37,267.87
ALLSTATE CORP/THE SEC ID: 020002101	109.9300	2,141.000	57,828.48	235,360.13	0.10%	177,531.65
ALLY FINANCIAL INC SEC ID: 02005N100	35.6600	2,493.000	39,805.74	88,900.38	0.04%	49,094.64
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	129.9700	1,145.000	90,037.26	148,815.65	0.06%	58,778.39
ALPHABET INC-CL C SEC ID: 02079K107	1,751.8800	1,451.000	310,681.74	2,541,977.88	1.08%	2,231,296.14
ALPHABET INC-CL A SEC ID: 02079K305	1,752.6400	2,278.000	1,171,566.30	3,992,513.92	1.70%	2,820,947.62
ALTRA INDUSTRIAL MOTION CORP SEC ID: 02208R106	55.4300	2,408.000	41,795.84	133,475.44	0.06%	91,679.60
ALTRIA GROUP INC SEC ID: 02209S103	41.0000	12,560.000	234,971.11	514,960.00	0.22%	279,988.89
AMAZON.COM INC SEC ID: 023135106	3,256.9300	2,689.000	1,340,202.44	8,757,884.77	3.72%	7,417,682.33
AMERCO SEC ID: 023586100	453.9600	142.000	12,483.47	64,462.32	0.03%	51,978.85

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMEREN CORP SEC ID: 023608102	78.0600	1,630.000	75,561.81	127,237.80	0.05%	51,675.99
AMERICAN ASSETS TRUST INC SEC ID: 024013104	28.8800	1,762.000	40,592.67	50,886.56	0.02%	10,293.89
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	83.2700	2,889.000	106,435.83	240,567.03	0.10%	134,131.20
AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	27.6600	1,311.000	15,006.03	36,262.26	0.02%	21,256.23
AMERICAN EXPRESS CO SEC ID: 025816109	120.9100	4,376.000	241,865.65	529,102.16	0.22%	287,236.51
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	87.6200	657.000	28,277.42	57,566.34	0.02%	29,288.92
AMERICAN FINANCE TRUST INC SEC ID: 02607T109	7.4300	6,742.000	40,018.77	50,093.06	0.02%	10,074.29
AMERICAN HOMES 4 RENT SEC ID: 02665T306	30.0000	1,644.000	27,451.24	49,320.00	0.02%	21,868.76
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	37.8600	4,564.000	111,953.96	172,793.04	0.07%	60,839.08
AMERICAN SOFTWARE INC/GA SEC ID: 029683109	17.1700	604.000	5,031.32	10,370.68	0.00%	5,339.36
AMERICAN STATES WATER CO SEC ID: 029899101	79.5100	286.000	5,052.19	22,739.86	0.01%	17,687.67
AMERICAN TOWER CORP SEC ID: 03027X100	224.4600	2,081.000	92,410.76	467,101.26	0.20%	374,690.50
AMERICAN WATER WORKS CO INC SEC ID: 030420103	153.4700	1,201.000	30,661.53	184,317.47	0.08%	153,655.94
AMERISOURCEBERGEN CORP SEC ID: 03073E105	97.7600	1,580.000	34,727.76	154,460.80	0.07%	119,733.04
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	194.3300	1,712.000	79,988.74	332,692.96	0.14%	252,704.22

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERIS BANCORP SEC ID: 03076K108	38.0700	572.000	5,119.40	21,776.04	0.01%	16,656.64
AMETEK INC SEC ID: 031100100	120.9400	1,519.000	43,068.71	183,707.86	0.08%	140,639.15
AMGEN INC SEC ID: 031162100	229.9200	4,286.000	258,525.82	985,437.12	0.42%	726,911.30
AMICUS THERAPEUTICS INC SEC ID: 03152W109	23.0900	3,805.000	31,567.47	87,857.45	0.04%	56,289.98
AMPHENOL CORP SEC ID: 032095101	130.7700	2,002.000	38,195.60	261,801.54	0.11%	223,605.94
ANALOG DEVICES INC SEC ID: 032654105	147.7300	1,704.000	63,560.30	251,731.92	0.11%	188,171.62
ANNALY CAPITAL MANAGEMENT INC SEC ID: 035710409	8.4500	10,713.000	64,982.54	90,524.85	0.04%	25,542.31
ANSYS INC SEC ID: 03662Q105	363.8000	464.000	19,965.92	168,803.20	0.07%	148,837.28
ANTHEM INC SEC ID: 036752103	321.0900	1,231.000	177,877.92	395,261.79	0.17%	217,383.87
ANTERIX INC SEC ID: 03676C100	37.6000	1,022.000	24,568.88	38,427.20	0.02%	13,858.32
APARTMENT INVESTMENT AND MANAG SEC ID: 03748R747	5.2800	1,038.597	38,479.06	5,483.79	0.00%	-32,995.27
APARTMENT INCOME REIT CORP SEC ID: 03750L109	38.4100	1,038.597	37,389.49	39,892.51	0.02%	2,503.02
APOLLO COMMERCIAL REAL ESTATE SEC ID: 03762U105	11.1700	4,686.000	40,000.01	52,342.62	0.02%	12,342.61
APPLE INC SEC ID: 037833100	132.6900	101,305.000	528,648.06	13,442,160.45	5.71%	12,913,512.39
APPFOLIO INC SEC ID: 03783C100	180.0400	981.000	31,990.41	176,619.24	0.08%	144,628.83
APPLE HOSPITALITY REIT INC SEC ID: 03784Y200	12.9100	4,148.000	35,719.28	53,550.68	0.02%	17,831.40

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	77.9900	146.000	4,991.74	11,386.54	0.00%	6,394.80
APPLIED MATERIALS INC SEC ID: 038222105	86.3000	7,992.000	123,673.38	689,709.60	0.29%	566,036.22
APTARGROUP INC SEC ID: 038336103	136.8900	651.000	64,954.19	89,115.39	0.04%	24,161.20
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	50.4100	4,291.000	136,581.53	216,309.31	0.09%	79,727.78
ARCOSA INC SEC ID: 039653100	54.9300	566.000	4,958.15	31,090.38	0.01%	26,132.23
ARCONIC CORP SEC ID: 03966V107	29.8000	747.000	9,159.70	22,260.60	0.01%	13,100.90
ARES MANAGEMENT CORP SEC ID: 03990B101	47.0500	1,069.000	35,566.99	50,296.45	0.02%	14,729.46
ARISTA NETWORKS INC SEC ID: 040413106	290.5700	320.000	47,075.64	92,982.40	0.04%	45,906.76
ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	74.3900	439.000	14,570.03	32,657.21	0.01%	18,087.18
ARROW ELECTRONICS INC SEC ID: 042735100	97.3000	835.000	27,989.20	81,245.50	0.03%	53,256.30
ARROW FINANCIAL CORP SEC ID: 042744102	29.9100	266.626	4,994.26	7,974.78	0.00%	2,980.52
ASBURY AUTOMOTIVE GROUP INC SEC ID: 043436104	145.7400	294.000	5,092.08	42,847.56	0.02%	37,755.48
ASHLAND GLOBAL HOLDINGS INC SEC ID: 044186104	79.2000	633.000	18,522.24	50,133.60	0.02%	31,611.36
ASPEN TECHNOLOGY INC SEC ID: 045327103	130.2500	533.000	8,240.18	69,423.25	0.03%	61,183.07
ASSOCIATED BANC-CORP SEC ID: 045487105	17.0500	2,515.000	30,143.21	42,880.75	0.02%	12,737.54
ASSURANT INC SEC ID: 04621X108	136.2200	364.000	10,782.18	49,584.08	0.02%	38,801.90

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	32.9400	1,210.000	14,442.71	39,857.40	0.02%	25,414.69
ATMOS ENERGY CORP SEC ID: 049560105	95.4300	489.000	25,088.54	46,665.27	0.02%	21,576.73
AUTODESK INC SEC ID: 052769106	305.3400	1,401.000	48,390.54	427,781.34	0.18%	379,390.80
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	176.2000	2,932.000	110,530.10	516,618.40	0.22%	406,088.30
AUTONATION INC SEC ID: 05329W102	69.7900	258.000	5,462.81	18,005.82	0.01%	12,543.01
AUTOZONE INC SEC ID: 053332102	1,185.4400	93.000	91,502.76	110,245.92	0.05%	18,743.16
AVALARA INC SEC ID: 05338G106	164.8900	444.000	32,483.04	73,211.16	0.03%	40,728.12
AVANOS MEDICAL INC SEC ID: 05350V106	45.8800	237.000	5,153.55	10,873.56	0.00%	5,720.01
AVANGRID INC SEC ID: 05351W103	45.4500	1,250.000	49,623.34	56,812.50	0.02%	7,189.16
AVANTOR INC SEC ID: 05352A100	28.1500	2,571.000	36,900.13	72,373.65	0.03%	35,473.52
AVERY DENNISON CORP SEC ID: 053611109	155.1100	364.000	15,777.66	56,460.04	0.02%	40,682.38
AVISTA CORP SEC ID: 05379B107	40.1400	1,199.000	39,809.20	48,127.86	0.02%	8,318.66
B&G FOODS INC SEC ID: 05508R106	27.7300	2,168.000	32,579.20	60,118.64	0.03%	27,539.44
BCB BANCORP INC SEC ID: 055298103	11.0700	5,308.000	41,806.03	58,759.56	0.02%	16,953.53
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	37.2800	1,461.000	31,891.32	54,466.08	0.02%	22,574.76
BWX TECHNOLOGIES INC SEC ID: 05605H100	60.2800	1,026.000	18,815.93	61,847.28	0.03%	43,031.35

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Asset Detail
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BALL CORP SEC ID: 058498106	93.1800	2,384.000	72,550.66	222,141.12	0.09%	149,590.46
BANCFIRST CORP SEC ID: 05945F103	58.7000	264.000	5,043.72	15,496.80	0.01%	10,453.08
BANCORPSOUTH BANK SEC ID: 05971J102	27.4400	1,692.000	17,715.24	46,428.48	0.02%	28,713.24
BANK OF AMERICA CORP SEC ID: 060505104	30.3100	44,662.000	495,989.99	1,353,705.22	0.58%	857,715.23
BANK OF HAWAII CORP SEC ID: 062540109	76.6200	453.000	20,583.71	34,708.86	0.01%	14,125.15
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	42.4400	3,349.000	90,692.61	142,131.56	0.06%	51,438.95
BARNES GROUP INC SEC ID: 067806109	50.6900	343.000	8,046.78	17,386.67	0.01%	9,339.89
BAXTER INTERNATIONAL INC SEC ID: 071813109	80.2400	3,510.000	85,752.25	281,642.40	0.12%	195,890.15
BECTON DICKINSON AND CO SEC ID: 075887109	250.2200	1,620.000	125,588.13	405,356.40	0.17%	279,768.27
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	27.0100	703.000	10,258.48	18,988.03	0.01%	8,729.55
W R BERKLEY CORP SEC ID: 084423102	66.4200	1,080.000	20,381.00	71,733.60	0.03%	51,352.60
BERKSHIRE HATHAWAY INC SEC ID: 084670702	231.8700	10,599.000	1,057,305.34	2,457,590.13	1.04%	1,400,284.79
BERRY GLOBAL GROUP INC SEC ID: 08579W103	56.1900	978.000	35,455.73	54,953.82	0.02%	19,498.09
BEST BUY CO INC SEC ID: 086516101	99.7900	1,441.000	17,464.92	143,797.39	0.06%	126,332.47
BEYOND MEAT INC SEC ID: 08862E109	125.0000	466.000	36,928.40	58,250.00	0.02%	21,321.60
BIO-RAD LABORATORIES INC SEC ID: 090572207	582.9400	185.000	65,837.72	107,843.90	0.05%	42,006.18
BIOGEN INC SEC ID: 09062X103	244.8600	1,075.000	75,007.64	263,224.50	0.11%	188,216.86

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BIO-TECHNE CORP SEC ID: 09073M104	317.5500	458.000	69,937.55	145,437.90	0.06%	75,500.35
BLACK HILLS CORP SEC ID: 092113109	61.4500	564.000	28,295.16	34,657.80	0.01%	6,362.64
BLACK KNIGHT INC SEC ID: 09215C105	88.3500	938.000	33,636.36	82,872.30	0.04%	49,235.94
BLACKBAUD INC SEC ID: 09227Q100	57.5600	188.000	4,998.92	10,821.28	0.00%	5,822.36
BLACKROCK INC SEC ID: 09247X101	721.5400	741.000	182,237.57	534,661.14	0.23%	352,423.57
BLACKSTONE MORTGAGE TRUST INC SEC ID: 09257W100	27.5300	1,657.000	37,229.50	45,617.21	0.02%	8,387.71
BLUEBIRD BIO INC SEC ID: 09609G100	43.2700	778.000	36,791.62	33,664.06	0.01%	-3,127.56
BOEING CO/THE SEC ID: 097023105	214.0600	3,667.000	308,130.90	784,958.02	0.33%	476,827.12
BONANZA CREEK ENERGY INC SEC ID: 097793400	19.3300	2,947.000	31,876.80	56,965.51	0.02%	25,088.71
BOOKING HOLDINGS INC SEC ID: 09857L108	2,227.2700	242.000	116,375.32	538,999.34	0.23%	422,624.02
BORGWARNER INC SEC ID: 099724106	38.6400	1,385.000	37,349.30	53,516.40	0.02%	16,167.10
BOSTON BEER CO INC/THE SEC ID: 100557107	994.2900	139.000	47,213.70	138,206.31	0.06%	90,992.61
BOSTON PROPERTIES INC SEC ID: 101121101	94.5300	1,574.000	122,501.55	148,790.22	0.06%	26,288.67
BOSTON SCIENTIFIC CORP SEC ID: 101137107	35.9500	10,921.000	58,427.35	392,609.95	0.17%	334,182.60
BOTTOMLINE TECHNOLOGIES DE INC SEC ID: 101388106	52.7400	216.000	5,080.32	11,391.84	0.00%	6,311.52
BRIGHTHOUSE FINANCIAL INC SEC ID: 10922N103	36.2050	1,278.000	30,721.73	46,269.99	0.02%	15,548.26

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BRINK'S CO/THE SEC ID: 109696104	72.0000	979.000	36,007.95	70,488.00	0.03%	34,480.05
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	62.0300	16,295.000	602,224.27	1,010,778.85	0.43%	408,554.58
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	16.5500	3,496.000	37,744.32	57,858.80	0.02%	20,114.48
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	153.2000	685.000	14,727.50	104,942.00	0.04%	90,214.50
BROADCOM INC SEC ID: 11135F101	437.8500	2,451.000	322,671.14	1,073,170.35	0.46%	750,499.21
BROWN & BROWN INC SEC ID: 115236101	47.4100	282.000	3,551.79	13,369.62	0.01%	9,817.83
BROWN-FORMAN CORP SEC ID: 115637209	79.4300	2,394.000	65,012.25	190,155.42	0.08%	125,143.17
BRUNOS INC NEW SEC ID: 116881202	0.0000	49.000	490.00	0.00	0.00%	-490.00
BRUNSWICK CORP/DE SEC ID: 117043109	76.2400	1,091.000	28,145.61	83,177.84	0.04%	55,032.23
BURLINGTON STORES INC SEC ID: 122017106	261.5500	392.000	24,762.64	102,527.60	0.04%	77,764.96
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	93.1200	444.000	18,845.74	41,345.28	0.02%	22,499.54
CBRE GROUP INC SEC ID: 12504L109	62.7200	1,484.000	34,639.38	93,076.48	0.04%	58,437.10
CDK GLOBAL INC SEC ID: 12508E101	51.8300	977.000	15,482.97	50,637.91	0.02%	35,154.94
CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	93.8700	490.000	37,225.30	45,996.30	0.02%	8,771.00
CIGNA CORP SEC ID: 125523100	208.1800	2,179.000	100,888.88	453,624.22	0.19%	352,735.34
CIT GROUP INC SEC ID: 125581801	35.9000	2,342.000	36,551.91	84,077.80	0.04%	47,525.89
CMC MATERIALS INC SEC ID: 12571T100	151.3000	148.000	4,992.04	22,392.40	0.01%	17,400.36

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CME GROUP INC SEC ID: 12572Q105	182.0500	2,080.000	122,378.46	378,664.00	0.16%	256,285.54
CMS ENERGY CORP SEC ID: 125896100	61.0100	3,119.000	45,324.68	190,290.19	0.08%	144,965.51
CNA FINANCIAL CORP SEC ID: 126117100	38.9600	1,640.000	44,600.34	63,894.40	0.03%	19,294.06
CNO FINANCIAL GROUP INC SEC ID: 12621E103	22.2300	3,355.000	22,180.10	74,581.65	0.03%	52,401.55
CSX CORP SEC ID: 126408103	90.7500	4,789.000	51,657.99	434,601.75	0.18%	382,943.76
CVB FINANCIAL CORP SEC ID: 126600105	19.5000	563.000	4,954.40	10,978.50	0.00%	6,024.10
CVS HEALTH CORP SEC ID: 126650100	68.3000	8,182.000	288,834.05	558,830.60	0.24%	269,996.55
CABLE ONE INC SEC ID: 12685J105	2,227.7200	19.000	2,843.87	42,326.68	0.02%	39,482.81
CACTUS INC SEC ID: 127203107	26.0700	2,354.000	30,618.77	61,368.78	0.03%	30,750.01
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	136.4300	1,694.000	17,295.74	231,112.42	0.10%	213,816.68
CADENCE BANCORP SEC ID: 12739A100	16.4200	5,603.000	37,348.99	92,001.26	0.04%	54,652.27
CAESARS ENTERTAINMENT INC SEC ID: 12769G100	74.2700	866.000	33,687.40	64,317.82	0.03%	30,630.42
CALERES INC SEC ID: 129500104	15.6500	6,255.000	41,319.27	97,890.75	0.04%	56,571.48
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	54.0300	472.000	9,888.40	25,502.16	0.01%	15,613.76
CALLAWAY GOLF CO SEC ID: 131193104	24.0100	781.000	4,810.96	18,751.81	0.01%	13,940.85
CAMDEN PROPERTY TRUST SEC ID: 133131102	99.9200	701.000	48,485.96	70,043.92	0.03%	21,557.96
CANNAE HOLDINGS INC SEC ID: 13765N107	44.2700	526.000	2,503.71	23,286.02	0.01%	20,782.31

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	98.8500	3,032.000	165,732.09	299,713.20	0.13%	133,981.11
CARETRUST REIT INC SEC ID: 14174T107	22.1800	2,469.000	33,521.67	54,762.42	0.02%	21,240.75
CARLISLE COS INC SEC ID: 142339100	156.1800	386.000	18,311.84	60,285.48	0.03%	41,973.64
CARMAX INC SEC ID: 143130102	94.4600	1,478.000	46,310.80	139,611.88	0.06%	93,301.08
CARRIER GLOBAL CORP SEC ID: 14448C104	37.7200	6,373.000	84,115.81	240,389.56	0.10%	156,273.75
CARTER'S INC SEC ID: 146229109	94.0700	570.000	23,356.90	53,619.90	0.02%	30,263.00
CARVANA CO SEC ID: 146869102	239.5400	551.000	31,186.60	131,986.54	0.06%	100,799.94
CASEY'S GENERAL STORES INC SEC ID: 147528103	178.6200	173.000	9,824.67	30,901.26	0.01%	21,076.59
CATALENT INC SEC ID: 148806102	104.0700	1,125.000	28,811.25	117,078.75	0.05%	88,267.50
CATERPILLAR INC SEC ID: 149123101	182.0200	3,571.000	273,063.38	649,993.42	0.28%	376,930.04
CATCHMARK TIMBER TRUST INC SEC ID: 14912Y202	9.3600	4,016.000	29,703.32	37,589.76	0.02%	7,886.44
CATHAY GENERAL BANCORP SEC ID: 149150104	32.1900	498.000	6,957.06	16,030.62	0.01%	9,073.56
CELANESE CORP SEC ID: 150870103	129.9400	1,095.000	35,554.65	142,284.30	0.06%	106,729.65
CENTENE CORP SEC ID: 15135B101	60.0300	2,200.000	24,576.24	132,066.00	0.06%	107,489.76
CENTERPOINT ENERGY INC SEC ID: 15189T107	21.6400	4,068.000	57,228.91	88,031.52	0.04%	30,802.61
CENTRAL PACIFIC FINANCIAL CORP SEC ID: 154760409	19.0100	371.000	4,889.59	7,052.71	0.00%	2,163.12
CERIDIAN HCM HOLDING INC SEC ID: 15677J108	106.5600	674.000	36,939.51	71,821.44	0.03%	34,881.93

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CERNER CORP SEC ID: 156782104	78.4800	1,984.000	56,304.70	155,704.32	0.07%	99,399.62
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	661.5500	1,255.000	74,180.04	830,245.25	0.35%	756,065.21
CHEGG INC SEC ID: 163092109	90.3300	938.000	37,302.67	84,729.54	0.04%	47,426.87
CHEMED CORP SEC ID: 16359R103	532.6100	101.000	5,071.21	53,793.61	0.02%	48,722.40
CHENIERE ENERGY INC SEC ID: 16411R208	60.0300	1,468.000	52,709.72	88,124.04	0.04%	35,414.32
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	108.2100	321.000	15,310.46	34,735.41	0.01%	19,424.95
CHEVRON CORP SEC ID: 166764100	84.4500	9,144.000	591,788.70	772,210.80	0.33%	180,422.10
CHIMERA INVESTMENT CORP SEC ID: 16934Q208	10.2500	4,805.000	38,036.57	49,251.25	0.02%	11,214.68
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	1,386.7100	228.000	56,209.41	316,169.88	0.13%	259,960.47
CHURCH & DWIGHT CO INC SEC ID: 171340102	87.2300	1,497.000	54,769.80	130,583.31	0.06%	75,813.51
CHURCHILL DOWNS INC SEC ID: 171484108	194.7900	345.000	4,940.40	67,202.55	0.03%	62,262.15
CIENA CORP SEC ID: 171779309	52.8500	1,253.000	15,324.19	66,221.05	0.03%	50,896.86
CIMAREX ENERGY CO SEC ID: 171798101	37.5100	1,699.000	39,685.14	63,729.49	0.03%	24,044.35
CINCINNATI FINANCIAL CORP SEC ID: 172062101	87.3700	791.000	22,258.74	69,109.67	0.03%	46,850.93
CISCO SYSTEMS INC/DELAWARE SEC ID: 17275R102	44.7500	21,027.000	489,885.95	940,958.25	0.40%	451,072.30
CINTAS CORP SEC ID: 172908105	353.4600	796.000	25,280.96	281,354.16	0.12%	256,073.20
CITIGROUP INC SEC ID: 172967424	61.6600	8,762.000	324,178.24	540,264.92	0.23%	216,086.68

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CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	35.7600	4,772.000	97,718.85	170,646.72	0.07%	72,927.87
CITRIX SYSTEMS INC SEC ID: 177376100	130.1000	1,417.000	41,740.96	184,351.70	0.08%	142,610.74
CITY HOLDING CO SEC ID: 177835105	69.5500	156.000	4,907.76	10,849.80	0.00%	5,942.04
CLEARWAY ENERGY INC SEC ID: 18539C204	31.9300	1,820.000	37,651.70	58,112.60	0.02%	20,460.90
CLOROX CO/THE SEC ID: 189054109	201.9200	1,153.000	102,282.23	232,813.76	0.10%	130,531.53
CLOUDERA INC SEC ID: 18914U100	13.9100	4,609.000	30,862.25	64,111.19	0.03%	33,248.94
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	266.2700	166.000	10,121.02	44,200.82	0.02%	34,079.80
COCA-COLA CO/THE SEC ID: 191216100	54.8400	21,406.000	520,624.78	1,173,905.04	0.50%	653,280.26
COEUR MINING INC SEC ID: 192108504	10.3500	8,806.000	23,864.26	91,142.10	0.04%	67,277.84
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	59.8700	850.000	28,584.60	50,889.50	0.02%	22,304.90
COGNEX CORP SEC ID: 192422103	80.2850	1,186.000	17,378.58	95,218.01	0.04%	77,839.43
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	81.9500	3,832.000	78,146.45	314,032.40	0.13%	235,885.95
COLFAX CORP SEC ID: 194014106	38.2400	2,357.000	45,954.71	90,131.68	0.04%	44,176.97
COLGATE-PALMOLIVE CO SEC ID: 194162103	85.5100	5,922.000	185,496.58	506,390.22	0.22%	320,893.64
COLONY CAPITAL INC SEC ID: 19626G108	4.8100	45,343.000	104,974.04	218,099.83	0.09%	113,125.79
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	35.9000	529.000	9,517.21	18,991.10	0.01%	9,473.89

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COMFORT SYSTEMS USA INC SEC ID: 199908104	52.6600	483.000	5,028.03	25,434.78	0.01%	20,406.75
COMCAST CORP SEC ID: 20030N101	52.4000	25,555.000	471,908.80	1,339,082.00	0.57%	867,173.20
COMERICA INC SEC ID: 200340107	55.8600	1,132.000	36,393.14	63,233.52	0.03%	26,840.38
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	65.7000	1,413.300	34,092.34	92,853.81	0.04%	58,761.47
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	62.3100	232.000	5,630.64	14,455.92	0.01%	8,825.28
COMMUNITY HEALTHCARE TRUST INC SEC ID: 20369C106	47.1100	1,051.000	36,390.62	49,512.61	0.02%	13,121.99
COMMUNITY TRUST BANCORP INC SEC ID: 204149108	37.0500	205.000	5,029.95	7,595.25	0.00%	2,565.30
COMSCORE INC SEC ID: 20564W105	2.4900	16,131.000	30,411.93	40,166.19	0.02%	9,754.26
CONAGRA BRANDS INC SEC ID: 205887102	36.2600	3,537.000	75,581.45	128,251.62	0.05%	52,670.17
CONCENTRIX CORP SEC ID: 20602D101	98.7000	315.000	9,779.09	31,090.50	0.01%	21,311.41
CONCHO RESOURCES INC SEC ID: 20605P101	58.3500	1,246.000	54,025.33	72,704.10	0.03%	18,678.77
CONMED CORP SEC ID: 207410101	112.0000	184.000	4,999.28	20,608.00	0.01%	15,608.72
CONOCOPHILLIPS SEC ID: 20825C104	39.9900	4,756.000	161,071.05	190,192.44	0.08%	29,121.39
CONSOLIDATED EDISON INC SEC ID: 209115104	72.2700	1,553.000	76,727.90	112,235.31	0.05%	35,507.41
CONSTELLATION BRANDS INC SEC ID: 21036P108	219.0500	1,250.000	88,864.16	273,812.50	0.12%	184,948.34
COOPER COS INC/THE SEC ID: 216648402	363.3200	344.000	20,708.80	124,982.08	0.05%	104,273.28
COOPER TIRE & RUBBER CO SEC ID: 216831107	40.5000	775.000	13,477.25	31,387.50	0.01%	17,910.25

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COPART INC SEC ID: 217204106	127.2500	1,354.000	21,700.32	172,296.50	0.07%	150,596.18
CORCEPT THERAPEUTICS INC SEC ID: 218352102	26.1600	3,185.000	5,096.00	83,319.60	0.04%	78,223.60
CORESITE REALTY CORP SEC ID: 21870Q105	125.2800	313.000	33,278.16	39,212.64	0.02%	5,934.48
CORELOGIC INC/UNITED STATES SEC ID: 21871D103	77.3200	387.000	9,845.28	29,922.84	0.01%	20,077.56
COREPOINT LODGING INC SEC ID: 21872L104	6.8800	9,759.000	36,569.04	67,141.92	0.03%	30,572.88
CORNERSTONE ONDEMAND INC SEC ID: 21925Y103	44.0400	774.000	21,880.98	34,086.96	0.01%	12,205.98
CORNING INC SEC ID: 219350105	36.0000	5,606.000	95,966.16	201,816.00	0.09%	105,849.84
CORTEVA INC SEC ID: 22052L104	38.7200	1,918.000	33,562.33	74,264.96	0.03%	40,702.63
CORVEL CORP SEC ID: 221006109	106.0000	208.000	5,049.20	22,048.00	0.01%	16,998.80
COSTCO WHOLESALE CORP SEC ID: 22160K105	376.7800	2,762.000	204,239.65	1,040,666.36	0.44%	836,426.71
COSTAR GROUP INC SEC ID: 22160N109	924.2800	206.000	39,974.02	190,401.68	0.08%	150,427.66
COUPA SOFTWARE INC SEC ID: 22266L106	338.9100	309.000	48,210.74	104,723.19	0.04%	56,512.45
CRANE CO SEC ID: 224399105	77.6600	564.000	20,332.20	43,800.24	0.02%	23,468.04
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	211.8200	953.000	94,156.40	201,864.46	0.09%	107,708.06
CROWN CASTLE INTERNATIONAL COR SEC ID: 22822V101	159.1900	2,200.000	122,061.42	350,218.00	0.15%	228,156.58
CROWN HOLDINGS INC SEC ID: 228368106	100.2000	783.000	28,362.84	78,456.60	0.03%	50,093.76
CUBESMART SEC ID: 229663109	33.6100	1,573.000	35,523.91	52,868.53	0.02%	17,344.62

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CULLEN/FROST BANKERS INC SEC ID: 229899109	87.2300	566.000	31,956.36	49,372.18	0.02%	17,415.82
CUMMINS INC SEC ID: 231021106	227.1000	1,147.000	110,486.53	260,483.70	0.11%	149,997.17
CURTISS-WRIGHT CORP SEC ID: 231561101	116.3500	303.000	9,886.74	35,254.05	0.01%	25,367.31
CYRUSONE INC SEC ID: 23283R100	73.1500	648.000	32,944.32	47,401.20	0.02%	14,456.88
DR HORTON INC SEC ID: 23331A109	68.9200	2,016.000	32,323.83	138,942.72	0.06%	106,618.89
DTE ENERGY CO SEC ID: 233331107	121.4100	1,843.000	94,731.71	223,758.63	0.10%	129,026.92
DANA INC SEC ID: 235825205	19.5200	3,964.000	36,319.60	77,377.28	0.03%	41,057.68
DANAHER CORP SEC ID: 235851102	222.1400	4,582.000	235,659.76	1,017,845.48	0.43%	782,185.72
DARDEN RESTAURANTS INC SEC ID: 237194105	119.1200	977.000	57,370.71	116,380.24	0.05%	59,009.53
DARLING INGREDIENTS INC SEC ID: 237266101	57.6800	1,793.000	24,331.01	103,420.24	0.04%	79,089.23
DATADOG INC SEC ID: 23804L103	98.4400	872.000	78,836.88	85,839.68	0.04%	7,002.80
DAVITA INC SEC ID: 23918K108	117.4000	562.000	28,791.26	65,978.80	0.03%	37,187.54
DECKERS OUTDOOR CORP SEC ID: 243537107	286.7800	108.000	5,114.88	30,972.24	0.01%	25,857.36
DEERE & CO SEC ID: 244199105	269.0500	1,349.000	57,179.26	362,948.45	0.15%	305,769.19
DELEK US HOLDINGS INC SEC ID: 24665A103	16.0700	3,560.000	37,936.80	57,209.20	0.02%	19,272.40
DELL TECHNOLOGIES INC SEC ID: 24703L202	73.2900	882.000	36,978.29	64,641.78	0.03%	27,663.49
DELTA AIR LINES INC SEC ID: 247361702	40.2100	5,492.000	43,919.21	220,833.32	0.09%	176,914.11

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Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DENTSPLY SIRONA INC SEC ID: 24906P109	52.3600	1,262.000	41,839.23	66,078.32	0.03%	24,239.09
DESIGNER BRANDS INC SEC ID: 250565108	7.6500	5,376.000	29,062.28	41,126.40	0.02%	12,064.12
DEVON ENERGY CORP SEC ID: 25179M103	15.8100	4,558.000	39,591.23	72,061.98	0.03%	32,470.75
DEXCOM INC SEC ID: 252131107	369.7200	538.000	34,926.96	198,909.36	0.08%	163,982.40
DIAMONDBACK ENERGY INC SEC ID: 25278X109	48.4000	5,232.000	133,833.78	253,228.80	0.11%	119,395.02
DIGITAL REALTY TRUST INC SEC ID: 253868103	139.5100	1,085.000	79,607.71	151,368.35	0.06%	71,760.64
WALT DISNEY CO/THE SEC ID: 254687106	181.1800	12,274.000	505,163.83	2,223,803.32	0.94%	1,718,639.49
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	90.5300	3,333.000	80,232.42	301,736.49	0.13%	221,504.07
DISCOVERY INC SEC ID: 25470F104	30.0900	1,878.000	39,677.75	56,509.02	0.02%	16,831.27
DISH NETWORK CORP SEC ID: 25470M109	32.3400	1,271.000	26,995.63	41,104.14	0.02%	14,108.51
DOCUSIGN INC SEC ID: 256163106	222.3000	1,134.000	69,882.00	252,088.20	0.11%	182,206.20
DOLLAR GENERAL CORP SEC ID: 256677105	210.3000	1,462.000	96,298.34	307,458.60	0.13%	211,160.26
DOLLAR TREE INC SEC ID: 256746108	108.0400	1,666.000	53,713.75	179,994.64	0.08%	126,280.89
DOMINION ENERGY INC SEC ID: 25746U109	75.2000	4,590.000	187,117.38	345,168.00	0.15%	158,050.62
DOMINO'S PIZZA INC SEC ID: 25754A201	383.4600	552.000	21,906.72	211,669.92	0.09%	189,763.20
DONALDSON CO INC SEC ID: 257651109	55.8800	997.000	37,176.39	55,712.36	0.02%	18,535.97
DOUGLAS EMMETT INC SEC ID: 25960P109	29.1800	1,302.000	20,154.96	37,992.36	0.02%	17,837.40

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOVER CORP SEC ID: 260003108	126.2500	1,560.000	49,544.98	196,950.00	0.08%	147,405.02
DOW INC SEC ID: 260557103	55.5000	5,846.000	203,467.54	324,453.00	0.14%	120,985.46
DROPBOX INC SEC ID: 26210C104	22.1900	2,245.000	38,405.72	49,816.55	0.02%	11,410.83
DUKE REALTY CORP SEC ID: 264411505	39.9700	3,570.000	41,840.40	142,692.90	0.06%	100,852.50
DUKE ENERGY CORP SEC ID: 26441C204	91.5600	4,333.000	230,698.79	396,729.48	0.17%	166,030.69
DUPONT DE NEMOURS INC SEC ID: 26614N102	71.1100	5,819.000	242,365.91	413,789.09	0.18%	171,423.18
DYCOM INDUSTRIES INC SEC ID: 267475101	75.5200	321.000	4,798.95	24,241.92	0.01%	19,442.97
DYNATRACE INC SEC ID: 268150109	43.2700	1,092.000	39,857.54	47,250.84	0.02%	7,393.30
EOG RESOURCES INC SEC ID: 26875P101	49.8700	2,082.000	73,240.52	103,829.34	0.04%	30,588.82
EQT CORP SEC ID: 26884L109	12.7100	5,823.000	40,096.35	74,010.33	0.03%	33,913.98
EPR PROPERTIES SEC ID: 26884U109	32.5000	1,336.000	35,874.51	43,420.00	0.02%	7,545.49
EAGLE BANCORP INC SEC ID: 268948106	41.3000	435.000	5,065.77	17,965.50	0.01%	12,899.73
EAGLE MATERIALS INC SEC ID: 26969P108	101.3500	492.000	29,234.64	49,864.20	0.02%	20,629.56
EAST WEST BANCORP INC SEC ID: 27579R104	50.7100	1,560.000	28,969.20	79,107.60	0.03%	50,138.40
EASTMAN CHEMICAL CO SEC ID: 277432100	100.2800	1,800.000	85,532.00	180,504.00	0.08%	94,972.00
EBAY INC SEC ID: 278642103	50.2500	6,508.000	77,582.16	327,027.00	0.14%	249,444.84
ECHOSTAR CORP SEC ID: 278768106	21.1900	573.000	9,385.79	12,141.87	0.01%	2,756.08

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Asset Detail
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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ECOLAB INC SEC ID: 278865100	216.3600	1,980.000	89,493.64	428,392.80	0.18%	338,899.16
EDISON INTERNATIONAL SEC ID: 281020107	62.8200	3,262.000	142,167.79	204,918.84	0.09%	62,751.05
EDITAS MEDICINE INC SEC ID: 28106W103	70.1100	1,594.000	32,323.35	111,755.34	0.05%	79,431.99
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	91.2300	3,060.000	89,095.52	279,163.80	0.12%	190,068.28
ELECTRONIC ARTS INC SEC ID: 285512109	143.6000	2,358.000	67,778.14	338,608.80	0.14%	270,830.66
EMCOR GROUP INC SEC ID: 29084Q100	91.4600	421.000	11,964.82	38,504.66	0.02%	26,539.84
EMERGENT BIOSOLUTIONS INC SEC ID: 29089Q105	89.6000	598.000	31,717.92	53,580.80	0.02%	21,862.88
EMERSON ELECTRIC CO SEC ID: 291011104	80.3700	4,080.000	211,213.50	327,909.60	0.14%	116,696.10
EMPLOYERS HOLDINGS INC SEC ID: 292218104	32.1900	315.000	5,021.10	10,139.85	0.00%	5,118.75
ENCORE CAPITAL GROUP INC SEC ID: 292554102	38.9500	1,331.000	29,892.60	51,842.45	0.02%	21,949.85
ENCORE WIRE CORP SEC ID: 292562105	60.5700	220.000	5,108.40	13,325.40	0.01%	8,217.00
ENCOMPASS HEALTH CORP SEC ID: 29261A100	82.6900	593.000	35,515.49	49,035.17	0.02%	13,519.68
ENERGIZER HOLDINGS INC SEC ID: 29272W109	42.1800	1,042.000	33,812.14	43,951.56	0.02%	10,139.42
ENERSYS SEC ID: 29275Y102	83.0600	569.000	15,124.02	47,261.14	0.02%	32,137.12
ENPHASE ENERGY INC SEC ID: 29355A107	175.4700	872.000	113,011.20	153,009.84	0.07%	39,998.64
ENTEGRIS INC SEC ID: 29362U104	96.1000	669.000	31,777.50	64,290.90	0.03%	32,513.40
ENTERGY CORP SEC ID: 29364G103	99.8400	1,197.000	97,533.76	119,508.48	0.05%	21,974.72

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Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	34.9500	390.000	5,190.90	13,630.50	0.01%	8,439.60
EQUIFAX INC SEC ID: 294429105	192.8400	775.000	26,793.85	149,451.00	0.06%	122,657.15
EQUINIX INC SEC ID: 29444U700	714.1800	535.000	233,876.83	382,086.30	0.16%	148,209.47
EQUITABLE HOLDINGS INC SEC ID: 29452E101	25.5900	2,781.000	45,446.54	71,165.79	0.03%	25,719.25
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	63.3600	800.000	36,140.81	50,688.00	0.02%	14,547.19
EQUITY RESIDENTIAL SEC ID: 29476L107	59.2800	1,945.000	98,237.86	115,299.60	0.05%	17,061.74
ERIE INDEMNITY CO SEC ID: 29530P102	245.6000	464.000	19,759.86	113,958.40	0.05%	94,198.54
ESSENTIAL UTILITIES INC SEC ID: 29670G102	47.2900	1,088.000	18,661.38	51,451.52	0.02%	32,790.14
ESSEX PROPERTY TRUST INC SEC ID: 297178105	237.4200	353.000	51,867.81	83,809.26	0.04%	31,941.45
ETSY INC SEC ID: 29786A106	177.9100	769.000	39,011.37	136,812.79	0.06%	97,801.42
EVERCORE INC SEC ID: 29977A105	109.6400	740.000	18,206.96	81,133.60	0.03%	62,926.64
EVERGY INC SEC ID: 30034W106	55.5100	1,663.000	62,327.32	92,313.13	0.04%	29,985.81
EVERSOURCE ENERGY SEC ID: 30040W108	86.5100	2,156.000	116,414.09	186,515.56	0.08%	70,101.47
EXACT SCIENCES CORP SEC ID: 30063P105	132.4900	1,502.000	15,891.16	198,999.98	0.08%	183,108.82
EXELON CORP SEC ID: 30161N101	42.2200	5,932.000	186,467.38	250,449.04	0.11%	63,981.66
EXELIXIS INC SEC ID: 30161Q104	20.0700	2,172.000	38,243.06	43,592.04	0.02%	5,348.98

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	95.1100	1,707.000	102,284.44	162,352.77	0.07%	60,068.33
EXTENDED STAY AMERICA INC SEC ID: 30224P200	14.8100	4,355.000	37,477.16	64,497.55	0.03%	27,020.39
EXTRA SPACE STORAGE INC SEC ID: 30225T102	115.8600	585.000	19,660.03	67,778.10	0.03%	48,118.07
EXXON MOBIL CORP SEC ID: 30231G102	41.2200	20,543.000	960,938.81	846,782.46	0.36%	-114,156.35
FMC CORP SEC ID: 302491303	114.9300	1,011.000	59,071.96	116,194.23	0.05%	57,122.27
FACEBOOK INC SEC ID: 30303M102	273.1600	15,467.000	1,155,430.33	4,224,965.72	1.80%	3,069,535.39
FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	332.5000	131.000	37,653.33	43,557.50	0.02%	5,904.17
FAIR ISAAC CORP SEC ID: 303250104	511.0400	251.000	7,276.49	128,271.04	0.05%	120,994.55
FAIRFAX FINANCIAL HOLDINGS LTD SEC ID: 303901102	340.9400	10.000	4,202.63	3,409.40	0.00%	-793.23
FASTLY INC SEC ID: 31188V100	87.3700	659.000	56,977.54	57,576.83	0.02%	599.29
FASTENAL CO SEC ID: 311900104	48.8300	2,998.000	75,244.99	146,392.34	0.06%	71,147.35
FEDERATED HERMES INC SEC ID: 314211103	28.8900	1,816.000	35,026.56	52,464.24	0.02%	17,437.68
FEDEX CORP SEC ID: 31428X106	259.6200	1,905.000	204,255.43	494,576.10	0.21%	290,320.67
F5 NETWORKS INC SEC ID: 315616102	175.9400	597.000	50,022.12	105,036.18	0.04%	55,014.06
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	141.4600	3,530.000	173,622.43	499,353.80	0.21%	325,731.37
FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R303	39.0900	1,579.000	13,158.51	61,723.11	0.03%	48,564.60

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIFTH THIRD BANCORP SEC ID: 316773100	27.5700	7,553.000	111,010.68	208,236.21	0.09%	97,225.53
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	9.2200	2,510.000	9,638.40	23,142.20	0.01%	13,503.80
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	574.2700	24.000	4,320.24	13,782.48	0.01%	9,462.24
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	10.9400	1,067.000	5,217.63	11,672.98	0.00%	6,455.35
FIRST FINANCIAL BANCORP SEC ID: 320209109	17.5300	3,654.000	37,161.39	64,054.62	0.03%	26,893.23
FIRST HORIZON CORP SEC ID: 320517105	12.7600	6,724.000	54,813.52	85,798.24	0.04%	30,984.72
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	42.1300	887.000	10,226.50	37,369.31	0.02%	27,142.81
FIRST REPUBLIC BANK/CA SEC ID: 33616C100	146.9300	1,556.000	105,837.74	228,623.08	0.10%	122,785.34
FIRST SOLAR INC SEC ID: 336433107	98.9200	714.000	11,345.46	70,628.88	0.03%	59,283.42
1ST SOURCE CORP SEC ID: 336901103	40.3000	269.000	4,912.90	10,840.70	0.00%	5,927.80
FIRSTCASH INC SEC ID: 33767D105	70.0400	129.000	5,020.68	9,035.16	0.00%	4,014.48
FISERV INC SEC ID: 337738108	113.8600	4,611.000	75,749.95	525,008.46	0.22%	449,258.51
FIRSTENERGY CORP SEC ID: 337932107	30.6100	5,868.000	161,873.78	179,619.48	0.08%	17,745.70
FIVE BELOW INC SEC ID: 33829M101	174.9800	447.000	37,249.63	78,216.06	0.03%	40,966.43
FIVE9 INC SEC ID: 338307101	174.4000	494.000	33,231.38	86,153.60	0.04%	52,922.22
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	272.8300	612.000	73,759.07	166,971.96	0.07%	93,212.89
FOOT LOCKER INC SEC ID: 344849104	40.4400	1,411.000	38,997.98	57,060.84	0.02%	18,062.86

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORD MOTOR CO SEC ID: 345370860	8.7900	7,176.000	37,352.13	63,077.04	0.03%	25,724.91
FORTINET INC SEC ID: 34959E109	148.5300	1,411.000	72,889.52	209,575.83	0.09%	136,686.31
FORTIVE CORP SEC ID: 34959J108	70.8200	1,638.000	24,638.06	116,003.16	0.05%	91,365.10
FORTUNE BRANDS HOME & SECURITY SEC ID: 34964C106	85.7200	1,423.000	28,053.03	121,979.56	0.05%	93,926.53
FORWARD AIR CORP SEC ID: 349853101	76.8400	135.000	5,111.10	10,373.40	0.00%	5,262.30
FOUR CORNERS PROPERTY TRUST IN SEC ID: 35086T109	29.7700	153.000	2,761.90	4,554.81	0.00%	1,792.91
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	69.2100	228.000	5,180.16	15,779.88	0.01%	10,599.72
FRANKLIN RESOURCES INC SEC ID: 354613101	24.9900	3,856.000	65,363.83	96,361.44	0.04%	30,997.61
FRANKLIN STREET PROPERTIES COR SEC ID: 35471R106	4.3700	11,458.000	39,498.43	50,071.46	0.02%	10,573.03
FREEPORT-MCMORAN INC SEC ID: 35671D857	26.0200	9,585.000	52,843.86	249,401.70	0.11%	196,557.84
HB FULLER CO SEC ID: 359694106	51.8800	228.000	5,344.32	11,828.64	0.01%	6,484.32
GATX CORP SEC ID: 361448103	83.1800	293.000	10,624.18	24,371.74	0.01%	13,747.56
GCP APPLIED TECHNOLOGIES INC SEC ID: 36164Y101	23.6500	648.000	6,370.38	15,325.20	0.01%	8,954.82
ARTHUR J GALLAGHER & CO SEC ID: 363576109	123.7100	1,070.000	50,636.90	132,369.70	0.06%	81,732.80
GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	42.4000	1,376.000	43,130.92	58,342.40	0.02%	15,211.48

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Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GAP INC/THE SEC ID: 364760108	20.1900	4,873.000	37,112.89	98,385.87	0.04%	61,272.98
GARTNER INC SEC ID: 366651107	160.1900	916.000	40,923.64	146,734.04	0.06%	105,810.40
GENERAC HOLDINGS INC SEC ID: 368736104	227.4100	361.000	36,753.41	82,095.01	0.03%	45,341.60
GENERAL DYNAMICS CORP SEC ID: 369550108	148.8200	2,284.000	194,658.10	339,904.88	0.14%	145,246.78
GENERAL ELECTRIC CO SEC ID: 369604103	10.8000	48,218.000	294,858.07	520,754.40	0.22%	225,896.33
GENERAL MILLS INC SEC ID: 370334104	58.8000	5,048.000	158,565.25	296,822.40	0.13%	138,257.15
GENERAL MOTORS CO SEC ID: 37045V100	41.6400	2,590.000	72,768.09	107,847.60	0.05%	35,079.51
GENTEX CORP SEC ID: 371901109	33.9300	1,502.000	30,037.49	50,962.86	0.02%	20,925.37
GENUINE PARTS CO SEC ID: 372460105	100.4300	1,473.000	64,646.82	147,933.39	0.06%	83,286.57
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	71.9400	457.000	4,958.45	32,876.58	0.01%	27,918.13
GILEAD SCIENCES INC SEC ID: 375558103	58.2600	8,554.000	203,546.74	498,356.04	0.21%	294,809.30
GLACIER BANCORP INC SEC ID: 37637Q105	46.0100	882.000	11,015.07	40,580.82	0.02%	29,565.75
GLOBAL PAYMENTS INC SEC ID: 37940X102	215.4200	2,118.000	48,456.53	456,259.56	0.19%	407,803.03
GLOBE LIFE INC SEC ID: 37959E102	94.9600	933.000	26,189.27	88,597.68	0.04%	62,408.41
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	263.7100	1,410.000	181,777.55	371,831.10	0.16%	190,053.55
W R GRACE & CO SEC ID: 38388F108	54.8200	648.000	25,891.75	35,523.36	0.02%	9,631.61
GRACO INC SEC ID: 384109104	72.3500	1,643.000	17,673.20	118,871.05	0.05%	101,197.85

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GRAHAM HOLDINGS CO SEC ID: 384637104	533.3800	19.000	4,433.51	10,134.22	0.00%	5,700.71
WW GRAINGER INC SEC ID: 384802104	408.3400	130.000	37,159.19	53,084.20	0.02%	15,925.01
GRAND CANYON EDUCATION INC SEC ID: 38526M106	93.1100	377.000	5,108.35	35,102.47	0.01%	29,994.12
GRANITE CONSTRUCTION INC SEC ID: 387328107	26.7100	2,449.000	33,225.68	65,412.79	0.03%	32,187.11
GREAT SOUTHERN BANCORP INC SEC ID: 390905107	48.9000	549.000	9,997.29	26,846.10	0.01%	16,848.81
GREEN DOT CORP SEC ID: 39304D102	55.8000	649.000	8,229.32	36,214.20	0.02%	27,984.88
INDUS REALTY TRUST INC SEC ID: 398231100	62.5000	821.000	25,017.10	51,312.50	0.02%	26,295.40
GRIFFON CORP SEC ID: 398433102	20.3800	1,066.000	10,247.88	21,725.08	0.01%	11,477.20
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	131.1400	152.000	5,973.60	19,933.28	0.01%	13,959.68
GRUBHUB INC SEC ID: 400110102	74.2700	862.000	25,928.96	64,020.74	0.03%	38,091.78
GUARDANT HEALTH INC SEC ID: 40131M109	128.8800	510.000	32,109.60	65,728.80	0.03%	33,619.20
GUESS? INC SEC ID: 401617105	22.6200	4,688.000	31,953.72	106,042.56	0.05%	74,088.84
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	128.7300	434.000	24,620.82	55,868.82	0.02%	31,248.00
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	29.8100	379.000	4,839.83	11,297.99	0.00%	6,458.16
HCA HEALTHCARE INC SEC ID: 40412C101	164.4600	1,054.000	60,631.01	173,340.84	0.07%	112,709.83
HMS HOLDINGS CORP SEC ID: 40425J101	36.7500	2,366.000	24,559.08	86,950.50	0.04%	62,391.42
HP INC SEC ID: 40434L105	24.5900	7,736.000	99,948.45	190,228.24	0.08%	90,279.79

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HAEMONETICS CORP SEC ID: 405024100	118.7500	604.000	18,038.46	71,725.00	0.03%	53,686.54
HAIN CELESTIAL GROUP INC/THE SEC ID: 405217100	40.1500	1,457.000	31,250.36	58,498.55	0.02%	27,248.19
HANESBRANDS INC SEC ID: 410345102	14.5800	3,976.000	31,517.60	57,970.08	0.02%	26,452.48
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	116.9200	142.000	6,178.42	16,602.64	0.01%	10,424.22
HARLEY-DAVIDSON INC SEC ID: 412822108	36.7000	1,857.000	35,893.75	68,151.90	0.03%	32,258.15
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	48.9800	2,263.000	55,768.39	110,841.74	0.05%	55,073.35
HASBRO INC SEC ID: 418056107	93.5400	1,083.000	44,375.94	101,303.82	0.04%	56,927.88
HAWAIIAN ELECTRIC INDUSTRIES I SEC ID: 419870100	35.3900	1,755.000	54,442.05	62,109.45	0.03%	7,667.40
HAWAIIAN HOLDINGS INC SEC ID: 419879101	17.7000	879.000	5,054.25	15,558.30	0.01%	10,504.05
HEALTHCARE REALTY TRUST INC SEC ID: 421946104	29.6000	1,182.000	31,616.12	34,987.20	0.01%	3,371.08
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	30.2300	5,182.000	122,777.25	156,651.86	0.07%	33,874.61
HECLA MINING CO SEC ID: 422704106	6.4800	20,549.000	32,986.14	133,157.52	0.06%	100,171.38
HEICO CORP SEC ID: 422806109	132.4000	800.000	13,959.17	105,920.00	0.05%	91,960.83
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	161.9900	642.000	31,233.08	103,997.58	0.04%	72,764.50
HERITAGE COMMERCE CORP SEC ID: 426927109	8.8700	6,710.000	40,569.62	59,517.70	0.03%	18,948.08
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	23.3900	385.000	4,966.50	9,005.15	0.00%	4,038.65

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HERON THERAPEUTICS INC SEC ID: 427746102	21.1650	5,244.000	47,720.92	110,989.26	0.05%	63,268.34
HERSHEY CO/THE SEC ID: 427866108	152.3300	932.000	49,928.96	141,971.56	0.06%	92,042.60
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	11.8500	5,291.000	36,089.42	62,698.35	0.03%	26,608.93
HILL-ROM HOLDINGS INC SEC ID: 431475102	97.9700	627.000	17,336.55	61,427.19	0.03%	44,090.64
HILLENBRAND INC SEC ID: 431571108	39.8000	1,845.000	36,563.67	73,431.00	0.03%	36,867.33
HILLTOP HOLDINGS INC SEC ID: 432748101	27.5100	785.000	9,252.00	21,595.35	0.01%	12,343.35
HILTON GRAND VACATIONS INC SEC ID: 43283X105	31.3500	2,025.000	35,979.12	63,483.75	0.03%	27,504.63
HOLLYFRONTIER CORP SEC ID: 436106108	25.8500	3,006.000	60,230.21	77,705.10	0.03%	17,474.89
HOLOGIC INC SEC ID: 436440101	72.8300	1,911.000	35,479.86	139,178.13	0.06%	103,698.27
HOME BANCSHARES INC/AR SEC ID: 436893200	19.4800	836.000	4,932.40	16,285.28	0.01%	11,352.88
HOME DEPOT INC/THE SEC ID: 437076102	265.6200	6,912.000	280,922.28	1,835,965.44	0.78%	1,555,043.16
HOMESTREET INC SEC ID: 43785V102	33.7500	338.000	4,912.76	11,407.50	0.00%	6,494.74
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	212.7000	5,519.000	288,042.00	1,173,891.30	0.50%	885,849.30
HORIZON BANCORP INC/IN SEC ID: 440407104	15.8600	3,986.000	36,113.38	63,217.96	0.03%	27,104.58
HORMEL FOODS CORP SEC ID: 440452100	46.6100	2,968.000	33,285.11	138,338.48	0.06%	105,053.37
HUBSPOT INC SEC ID: 443573100	396.4400	250.000	36,128.55	99,110.00	0.04%	62,981.45
HUMANA INC SEC ID: 444859102	410.2700	1,170.000	74,670.22	480,015.90	0.20%	405,345.68

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Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	136.6500	450.000	20,574.00	61,492.50	0.03%	40,918.50
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	12.6300	12,462.000	78,931.78	157,395.06	0.07%	78,463.28
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	170.4800	344.000	12,961.36	58,645.12	0.02%	45,683.76
HUNTSMAN CORP SEC ID: 447011107	25.1400	2,133.000	26,136.75	53,623.62	0.02%	27,486.87
HURON CONSULTING GROUP INC SEC ID: 447462102	58.9500	165.000	4,851.00	9,726.75	0.00%	4,875.75
HYATT HOTELS CORP SEC ID: 448579102	74.2500	514.000	19,943.20	38,164.50	0.02%	18,221.30
IAC/INTERACTIVECORP SEC ID: 44891N109	189.3500	303.000	3,603.71	57,373.05	0.02%	53,769.34
IAA INC SEC ID: 449253103	64.9800	1,105.000	31,681.45	71,802.90	0.03%	40,121.45
ICF INTERNATIONAL INC SEC ID: 44925C103	74.3300	198.000	4,950.00	14,717.34	0.01%	9,767.34
ICU MEDICAL INC SEC ID: 44930G107	214.4900	200.000	32,484.00	42,898.00	0.02%	10,414.00
IPG PHOTONICS CORP SEC ID: 44980X109	223.7900	287.000	25,000.57	64,227.73	0.03%	39,227.16
ISTAR INC SEC ID: 45031U101	14.8500	2,031.000	12,348.48	30,160.35	0.01%	17,811.87
ITT INC SEC ID: 45073V108	77.0200	788.000	15,320.78	60,691.76	0.03%	45,370.98
IDACORP INC SEC ID: 451107106	96.0300	315.000	15,032.32	30,249.45	0.01%	15,217.13
IDEX CORP SEC ID: 45167R104	199.2000	287.000	14,860.69	57,170.40	0.02%	42,309.71
IDEXX LABORATORIES INC SEC ID: 45168D104	499.8700	724.000	27,066.74	361,905.88	0.15%	334,839.14

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Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ILLINOIS TOOL WORKS INC SEC ID: 452308109	203.8800	2,798.000	126,121.80	570,456.24	0.24%	444,334.44
ILLUMINA INC SEC ID: 452327109	370.0000	756.000	126,906.23	279,720.00	0.12%	152,813.77
IMAX CORP SEC ID: 45245E109	18.0200	3,629.000	30,978.51	65,394.58	0.03%	34,416.07
INCYTE CORP SEC ID: 45337C102	86.9800	1,646.000	50,859.07	143,169.08	0.06%	92,310.01
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	13.4300	3,537.000	32,633.82	47,501.91	0.02%	14,868.09
INDEPENDENT BANK CORP SEC ID: 453836108	73.0400	190.000	4,932.40	13,877.60	0.01%	8,945.20
INDEPENDENT BANK CORP/MI SEC ID: 453838609	18.4700	2,880.000	36,115.59	53,193.60	0.02%	17,078.01
INGERSOLL RAND INC SEC ID: 45687V106	45.5600	2,163.000	15,650.68	98,546.28	0.04%	82,895.60
INGEVITY CORP SEC ID: 45688C107	75.7300	341.000	6,107.18	25,823.93	0.01%	19,716.75
INGLES MARKETS INC SEC ID: 457030104	42.6600	337.000	5,048.26	14,376.42	0.01%	9,328.16
INGREDION INC SEC ID: 457187102	78.6700	412.000	20,064.33	32,412.04	0.01%	12,347.71
INSIGHT ENTERPRISES INC SEC ID: 45765U103	76.0900	305.000	5,072.15	23,207.45	0.01%	18,135.30
INNOSPEC INC SEC ID: 45768S105	90.7300	156.000	4,873.11	14,153.88	0.01%	9,280.77
INPHI CORP SEC ID: 45772F107	160.4700	441.000	32,338.53	70,767.27	0.03%	38,428.74
INSULET CORP SEC ID: 45784P101	255.6300	411.000	33,621.37	105,063.93	0.04%	71,442.56
INTEL CORP SEC ID: 458140100	49.8200	25,955.000	540,993.04	1,293,078.10	0.55%	752,085.06
INTEGER HOLDINGS CORP SEC ID: 45826H109	81.1900	883.000	26,896.18	71,690.77	0.03%	44,794.59

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	60.9200	1,135.000	18,637.04	69,144.20	0.03%	50,507.16
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	115.2900	3,102.000	134,216.71	357,629.58	0.15%	223,412.87
INTERDIGITAL INC SEC ID: 45867G101	60.6800	700.000	31,906.00	42,476.00	0.02%	10,570.00
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	37.4400	1,182.000	19,053.84	44,254.08	0.02%	25,200.24
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	125.8800	4,089.000	335,973.91	514,723.32	0.22%	178,749.41
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	108.8400	910.000	36,099.79	99,044.40	0.04%	62,944.61
INTERNATIONAL PAPER CO SEC ID: 460146103	49.7200	1,028.000	40,379.70	51,112.16	0.02%	10,732.46
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	23.5200	3,696.000	36,512.41	86,929.92	0.04%	50,417.51
INTERSECT ENT INC SEC ID: 46071F103	22.9000	2,465.000	27,509.40	56,448.50	0.02%	28,939.10
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	31.8000	3,666.000	33,567.23	116,578.80	0.05%	83,011.57
INTUIT INC SEC ID: 461202103	379.8500	1,926.000	62,819.18	731,591.10	0.31%	668,771.92
INTUITIVE SURGICAL INC SEC ID: 46120E602	818.1000	824.000	100,457.09	674,114.40	0.29%	573,657.31
INVESTORS BANCORP INC SEC ID: 46146L101	10.5600	925.000	5,045.78	9,768.00	0.00%	4,722.22
INVITATION HOMES INC SEC ID: 46187W107	29.7000	3,556.000	79,315.49	105,613.20	0.04%	26,297.71

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IONIS PHARMACEUTICALS INC SEC ID: 462222100	56.5400	715.000	32,275.10	40,426.10	0.02%	8,151.00
IQVIA HOLDINGS INC SEC ID: 46266C105	179.1700	577.000	52,639.59	103,381.09	0.04%	50,741.50
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	39.3250	6,304.000	52,260.16	247,904.80	0.11%	195,644.64
JPMORGAN CHASE & CO SEC ID: 46625H100	127.0700	19,013.000	769,075.85	2,415,981.91	1.03%	1,646,906.06
JACK IN THE BOX INC SEC ID: 466367109	92.8000	225.000	5,033.25	20,880.00	0.01%	15,846.75
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	24.6000	2,833.000	37,046.47	69,691.80	0.03%	32,645.33
JOHNSON & JOHNSON SEC ID: 478160104	157.3800	16,680.000	1,247,568.15	2,625,098.40	1.12%	1,377,530.25
JONES LANG LASALLE INC SEC ID: 48020Q107	148.3700	428.000	31,668.94	63,502.36	0.03%	31,833.42
J2 GLOBAL INC SEC ID: 48123V102	97.6900	180.000	4,905.00	17,584.20	0.01%	12,679.20
JUNIPER NETWORKS INC SEC ID: 48203R104	22.5100	3,428.000	59,237.94	77,164.28	0.03%	17,926.34
KLA CORP SEC ID: 482480100	258.9100	583.000	68,155.85	150,944.53	0.06%	82,788.68
KALA PHARMACEUTICALS INC SEC ID: 483119103	6.7800	9,489.000	35,945.53	64,335.42	0.03%	28,389.89
KB HOME SEC ID: 48666K109	33.5200	1,596.000	12,943.56	53,497.92	0.02%	40,554.36
KEMPER CORP SEC ID: 488401100	76.8300	431.000	18,006.43	33,113.73	0.01%	15,107.30
KENNAMETAL INC SEC ID: 489170100	36.2400	1,535.000	30,912.22	55,628.40	0.02%	24,716.18
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	17.8900	2,785.000	36,780.92	49,823.65	0.02%	13,042.73
KEURIG DR PEPPER INC SEC ID: 49271V100	32.0000	1,505.000	40,933.47	48,160.00	0.02%	7,226.53

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KEYCORP SEC ID: 493267108	16.4100	6,436.000	51,101.84	105,614.76	0.04%	54,512.92
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	132.0900	1,265.000	21,921.34	167,093.85	0.07%	145,172.51
KFORCE INC SEC ID: 493732101	42.0900	426.000	5,197.20	17,930.34	0.01%	12,733.14
KIMBERLY-CLARK CORP SEC ID: 494368103	134.8300	1,900.000	119,036.49	256,177.00	0.11%	137,140.51
KIMCO REALTY CORP SEC ID: 49446R109	15.0100	3,660.000	38,306.90	54,936.60	0.02%	16,629.70
KITE REALTY GROUP TRUST SEC ID: 49803T300	14.9600	3,990.000	37,371.35	59,690.40	0.03%	22,319.05
KNOLL INC SEC ID: 498904200	14.6800	3,418.000	35,671.83	50,176.24	0.02%	14,504.41
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	41.8200	1,228.000	33,419.42	51,354.96	0.02%	17,935.54
KONTOOR BRANDS INC SEC ID: 50050N103	40.5600	176.000	2,492.49	7,138.56	0.00%	4,646.07
KORN FERRY SEC ID: 500643200	43.5000	1,332.000	33,897.74	57,942.00	0.02%	24,044.26
KRAFT HEINZ CO/THE SEC ID: 500754106	34.6600	2,401.000	68,372.99	83,218.66	0.04%	14,845.67
KROGER CO/THE SEC ID: 501044101	31.7600	7,912.000	90,643.20	251,285.12	0.11%	160,641.92
LHC GROUP INC SEC ID: 50187A107	213.3200	713.000	10,279.05	152,097.16	0.06%	141,818.11
LKQ CORP SEC ID: 501889208	35.2400	2,677.000	57,427.76	94,337.48	0.04%	36,909.72
LCI INDUSTRIES SEC ID: 50189K103	129.6800	506.000	37,223.49	65,618.08	0.03%	28,394.59
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	104.2200	622.000	20,223.92	64,824.84	0.03%	44,600.92
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	189.0200	1,141.000	44,322.60	215,671.82	0.09%	171,349.22

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LA-Z-BOY INC SEC ID: 505336107	39.8400	514.000	4,821.32	20,477.76	0.01%	15,656.44
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	203.5500	831.000	55,604.11	169,150.05	0.07%	113,545.94
LAKELAND FINANCIAL CORP SEC ID: 511656100	53.5800	346.000	5,102.35	18,538.68	0.01%	13,436.33
LAM RESEARCH CORP SEC ID: 512807108	472.2700	1,138.000	27,918.93	537,443.26	0.23%	509,524.33
LAMAR ADVERTISING CO SEC ID: 512816109	83.2200	766.000	18,621.46	63,746.52	0.03%	45,125.06
LAMB WESTON HOLDINGS INC SEC ID: 513272104	78.7400	820.000	13,565.92	64,566.80	0.03%	51,000.88
LANCASTER COLONY CORP SEC ID: 513847103	183.7300	292.000	35,809.08	53,649.16	0.02%	17,840.08
LANDSTAR SYSTEM INC SEC ID: 515098101	134.6600	356.000	34,532.00	47,938.96	0.02%	13,406.96
LAS VEGAS SANDS CORP SEC ID: 517834107	59.6000	2,093.000	84,417.66	124,742.80	0.05%	40,325.14
LATTICE SEMICONDUCTOR CORP SEC ID: 518415104	45.8200	1,948.000	34,786.54	89,257.36	0.04%	54,470.82
ESTEE LAUDER COS INC/THE SEC ID: 518439104	266.1900	1,363.000	142,744.92	362,816.97	0.15%	220,072.05
LEAR CORP SEC ID: 521865204	159.0300	803.000	38,882.32	127,701.09	0.05%	88,818.77
LEGGETT & PLATT INC SEC ID: 524660107	44.3000	1,251.000	35,727.30	55,419.30	0.02%	19,692.00
LEIDOS HOLDINGS INC SEC ID: 525327102	105.1200	1,002.000	27,957.76	105,330.24	0.04%	77,372.48
LENNAR CORP SEC ID: 526057104	76.2300	3,403.000	115,276.62	259,410.69	0.11%	144,134.07
LENNAR CORP SEC ID: 526057302	61.2000	33.000	723.83	2,019.60	0.00%	1,295.77
LENNOX INTERNATIONAL INC SEC ID: 526107107	273.9700	38.000	2,405.40	10,410.86	0.00%	8,005.46

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LIBERTY BROADBAND CORP SEC ID: 530307305	158.3700	1,213.320	111,730.42	192,153.49	0.08%	80,423.07
LIBERTY OILFIELD SERVICES INC SEC ID: 53115L104	10.3100	10,985.000	35,761.17	113,255.35	0.05%	77,494.18
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229409	43.1900	862.000	24,045.93	37,229.78	0.02%	13,183.85
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229607	43.5100	416.000	13,836.16	18,100.16	0.01%	4,264.00
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229854	42.6000	1,158.000	38,039.51	49,330.80	0.02%	11,291.29
LIFE STORAGE INC SEC ID: 53223X107	119.3900	511.000	37,141.32	61,008.29	0.03%	23,866.97
ELI LILLY AND CO SEC ID: 532457108	168.8400	5,722.000	535,093.62	966,102.48	0.41%	431,008.86
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	116.2500	278.000	9,980.20	32,317.50	0.01%	22,337.30
LINCOLN NATIONAL CORP SEC ID: 534187109	50.3100	1,340.000	40,146.94	67,415.40	0.03%	27,268.46
LITHIA MOTORS INC SEC ID: 536797103	292.6700	279.000	5,354.01	81,654.93	0.03%	76,300.92
LITTELFUSE INC SEC ID: 537008104	254.6600	275.000	32,692.25	70,031.50	0.03%	37,339.25
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	73.4800	826.000	37,070.88	60,694.48	0.03%	23,623.60
LIVERAMP HOLDINGS INC SEC ID: 53815P108	73.1900	924.000	11,400.69	67,627.56	0.03%	56,226.87
LOCKHEED MARTIN CORP SEC ID: 539830109	354.9800	906.000	77,971.28	321,611.88	0.14%	243,640.60
LOEWS CORP SEC ID: 540424108	45.0200	1,204.000	37,407.26	54,204.08	0.02%	16,796.82
LOWE'S COS INC SEC ID: 548661107	160.5100	5,768.000	165,271.08	925,821.68	0.39%	760,550.60

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LULULEMON ATHLETICA INC SEC ID: 550021109	348.0300	860.000	92,845.56	299,305.80	0.13%	206,460.24
M&T BANK CORP SEC ID: 55261F104	127.3000	1,085.000	82,071.55	138,120.50	0.06%	56,048.95
MDU RESOURCES GROUP INC SEC ID: 552690109	26.3400	2,344.000	49,448.06	61,740.96	0.03%	12,292.90
MGE ENERGY INC SEC ID: 55277P104	70.0300	721.000	35,571.64	50,491.63	0.02%	14,919.99
MGM RESORTS INTERNATIONAL SEC ID: 552953101	31.5100	3,013.000	30,503.52	94,939.63	0.04%	64,436.11
MKS INSTRUMENTS INC SEC ID: 55306N104	150.4500	313.000	14,856.87	47,090.85	0.02%	32,233.98
MRC GLOBAL INC SEC ID: 55345K103	6.6300	7,524.000	31,793.90	49,884.12	0.02%	18,090.22
MSA SAFETY INC SEC ID: 553498106	149.3900	138.000	4,854.84	20,615.82	0.01%	15,760.98
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	84.3900	634.000	34,255.02	53,503.26	0.02%	19,248.24
MSCI INC SEC ID: 55354G100	446.5300	523.000	19,092.57	233,535.19	0.10%	214,442.62
MACERICH CO/THE SEC ID: 554382101	10.6700	6,167.000	41,478.07	65,801.89	0.03%	24,323.82
MACK-CALI REALTY CORP SEC ID: 554489104	12.4600	3,223.000	40,083.00	40,158.58	0.02%	75.58
STEVEN MADDEN LTD SEC ID: 556269108	35.3200	1,071.000	18,714.14	37,827.72	0.02%	19,113.58
MADISON SQUARE GARDEN ENTERTAI SEC ID: 55826T102	105.0400	142.000	8,594.27	14,915.68	0.01%	6,321.41
MAGNOLIA OIL & GAS CORP SEC ID: 559663109	7.0600	23,987.000	108,865.31	169,348.22	0.07%	60,482.91
MANPOWERGROUP INC SEC ID: 56418H100	90.1800	412.000	15,714.52	37,154.16	0.02%	21,439.64
MARATHON PETROLEUM CORP SEC ID: 56585A102	41.3600	4,362.000	98,831.04	180,412.32	0.08%	81,581.28

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MARKEL CORP SEC ID: 570535104	1,033.3000	90.000	51,289.94	92,997.00	0.04%	41,707.06
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	570.5600	217.000	34,019.49	123,811.52	0.05%	89,792.03
MARSH & MCLENNAN COS INC SEC ID: 571748102	117.0000	3,608.000	107,513.60	422,136.00	0.18%	314,622.40
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	131.9200	2,687.000	122,502.44	354,469.04	0.15%	231,966.60
MARTEN TRANSPORT LTD SEC ID: 573075108	17.2300	3,042.000	19,670.81	52,413.66	0.02%	32,742.85
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	283.9700	217.000	26,181.24	61,621.49	0.03%	35,440.25
MASCO CORP SEC ID: 574599106	54.9300	2,938.000	42,183.77	161,384.34	0.07%	119,200.57
MASIMO CORP SEC ID: 574795100	268.3800	190.000	34,703.50	50,992.20	0.02%	16,288.70
MASTEC INC SEC ID: 576323109	68.1800	356.000	6,497.00	24,272.08	0.01%	17,775.08
MASTERCARD INC SEC ID: 57636Q104	356.9400	5,601.000	236,609.87	1,999,220.94	0.85%	1,762,611.07
MATCH GROUP INC SEC ID: 57667L107	151.1900	1,197.721	41,158.57	181,083.44	0.08%	139,924.87
MATSON INC SEC ID: 57686G105	56.9700	500.000	8,942.86	28,485.00	0.01%	19,542.14
MATTEL INC SEC ID: 577081102	17.4500	4,676.000	37,529.90	81,596.20	0.03%	44,066.30
MAXIM INTEGRATED PRODUCTS INC SEC ID: 57772K101	88.6500	2,624.000	76,629.60	232,617.60	0.10%	155,988.00
MAXLINEAR INC SEC ID: 57776J100	38.1900	2,703.000	32,995.11	103,227.57	0.04%	70,232.46
MAXIMUS INC SEC ID: 577933104	73.1900	558.000	34,010.10	40,840.02	0.02%	6,829.92

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MCCORMICK & CO INC/MD SEC ID: 579780206	95.6000	882.000	23,031.29	84,319.20	0.04%	61,287.91
MCDONALD'S CORP SEC ID: 580135101	214.5800	4,498.000	193,691.37	965,180.84	0.41%	771,489.47
MCKESSON CORP SEC ID: 58155Q103	173.9200	1,684.000	90,057.62	292,881.28	0.12%	202,823.66
MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	21.7900	2,442.000	40,399.10	53,211.18	0.02%	12,812.08
MERCK & CO INC SEC ID: 58933Y105	81.8000	16,037.000	666,350.69	1,311,826.60	0.56%	645,475.91
MERCURY SYSTEMS INC SEC ID: 589378108	88.0600	944.000	16,567.20	83,128.64	0.04%	66,561.44
MERCURY GENERAL CORP SEC ID: 589400100	52.2100	128.000	4,974.08	6,682.88	0.00%	1,708.80
MERIDIAN BANCORP INC SEC ID: 58958U103	14.9100	984.000	5,120.14	14,671.44	0.01%	9,551.30
MERITAGE HOMES CORP SEC ID: 59001A102	82.8200	221.000	5,049.85	18,303.22	0.01%	13,253.37
MERITOR INC SEC ID: 59001K100	27.9100	1,315.000	6,588.15	36,701.65	0.02%	30,113.50
MESA LABORATORIES INC SEC ID: 59064R109	286.6400	94.000	5,018.66	26,944.16	0.01%	21,925.50
METLIFE INC SEC ID: 59156R108	46.9500	2,341.000	74,592.28	109,909.95	0.05%	35,317.67
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,139.6800	170.000	51,214.42	193,745.60	0.08%	142,531.18
MICROSOFT CORP SEC ID: 594918104	222.4200	47,307.000	2,139,732.11	10,522,022.94	4.47%	8,382,290.83
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	138.1100	1,045.000	77,986.77	144,324.95	0.06%	66,338.18
MICRON TECHNOLOGY INC SEC ID: 595112103	75.1800	5,400.000	46,548.86	405,972.00	0.17%	359,423.14

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	126.6900	686.000	48,141.18	86,909.34	0.04%	38,768.16
MIDDLEBY CORP/THE SEC ID: 596278101	128.9200	351.000	10,661.04	45,250.92	0.02%	34,589.88
MIRATI THERAPEUTICS INC SEC ID: 60468T105	219.6400	400.000	30,952.00	87,856.00	0.04%	56,904.00
MODEL N INC SEC ID: 607525102	35.6800	2,387.000	31,074.90	85,168.16	0.04%	54,093.26
MODERNA INC SEC ID: 60770K107	104.4700	1,944.000	33,334.88	203,089.68	0.09%	169,754.80
MOHAWK INDUSTRIES INC SEC ID: 608190104	140.9500	358.000	20,413.16	50,460.10	0.02%	30,046.94
MOLINA HEALTHCARE INC SEC ID: 60855R100	212.6800	304.000	37,848.00	64,654.72	0.03%	26,806.72
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	58.4700	10,605.000	200,752.16	620,074.35	0.26%	419,322.19
MONGODB INC SEC ID: 60937P106	359.0400	252.000	37,874.52	90,478.08	0.04%	52,603.56
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	366.2300	345.000	5,226.75	126,349.35	0.05%	121,122.60
MONSTER BEVERAGE CORP SEC ID: 61174X109	92.4800	3,776.000	172,867.13	349,204.48	0.15%	176,337.35
MOODY'S CORP SEC ID: 615369105	290.2400	1,388.000	53,181.58	402,853.12	0.17%	349,671.54
MOOG INC SEC ID: 615394202	79.3000	221.000	9,483.64	17,525.30	0.01%	8,041.66
MORGAN STANLEY SEC ID: 617446448	68.5300	10,564.000	216,618.17	723,950.92	0.31%	507,332.75
MORNINGSTAR INC SEC ID: 617700109	231.5700	83.000	4,849.69	19,220.31	0.01%	14,370.62
MOTOROLA SOLUTIONS INC SEC ID: 620076307	170.0600	590.000	40,018.09	100,335.40	0.04%	60,317.31
MUELLER INDUSTRIES INC SEC ID: 624756102	35.1100	476.000	8,653.68	16,712.36	0.01%	8,058.68

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MURPHY USA INC SEC ID: 626755102	130.8700	350.000	9,641.63	45,804.50	0.02%	36,162.87
NRG ENERGY INC SEC ID: 629377508	37.5500	3,632.000	35,993.12	136,381.60	0.06%	100,388.48
NVR INC SEC ID: 62944T105	4,079.8600	21.000	35,047.61	85,677.06	0.04%	50,629.45
NASDAQ INC SEC ID: 631103108	132.7400	738.000	22,396.95	97,962.12	0.04%	75,565.17
NATIONAL HEALTHCARE CORP SEC ID: 635906100	66.4100	690.000	40,997.18	45,822.90	0.02%	4,825.72
NATIONAL HEALTH INVESTORS INC SEC ID: 63633D104	69.1700	332.000	16,244.76	22,964.44	0.01%	6,719.68
NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	40.9200	1,237.000	37,136.29	50,618.04	0.02%	13,481.75
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	36.0300	1,765.000	22,680.25	63,592.95	0.03%	40,912.70
NATUS MEDICAL INC SEC ID: 639050103	20.0400	607.000	5,032.03	12,164.28	0.01%	7,132.25
NEKTAR THERAPEUTICS SEC ID: 640268108	17.0000	2,079.000	25,467.75	35,343.00	0.02%	9,875.25
NELNET INC SEC ID: 64031N108	71.2400	233.000	5,039.79	16,598.92	0.01%	11,559.13
NEOGEN CORP SEC ID: 640491106	79.3000	529.000	32,131.46	41,949.70	0.02%	9,818.24
NETAPP INC SEC ID: 64110D104	66.2400	1,045.000	27,505.61	69,220.80	0.03%	41,715.19
NETFLIX INC SEC ID: 64110L106	540.7300	2,802.000	226,737.23	1,515,125.46	0.64%	1,288,388.23
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	95.8500	577.000	30,927.20	55,305.45	0.02%	24,378.25
NEW JERSEY RESOURCES CORP SEC ID: 646025106	35.5500	1,549.000	40,720.46	55,066.95	0.02%	14,346.49

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NEW RESIDENTIAL INVESTMENT COR SEC ID: 64828T201	9.9400	5,453.000	40,711.64	54,202.82	0.02%	13,491.18
NEW SENIOR INVESTMENT GROUP IN SEC ID: 648691103	5.1800	14,165.000	38,345.40	73,374.70	0.03%	35,029.30
NEW YORK TIMES CO/THE SEC ID: 650111107	51.7700	1,539.000	12,161.41	79,674.03	0.03%	67,512.62
NEWELL BRANDS INC SEC ID: 651229106	21.2300	2,435.000	41,144.32	51,695.05	0.02%	10,550.73
NEWMONT CORP SEC ID: 651639106	59.8900	4,974.000	170,586.18	297,892.86	0.13%	127,306.68
NEWS CORP SEC ID: 65249B109	17.9700	3,343.000	30,581.98	60,073.71	0.03%	29,491.73
NEWSSTAR FINANCIAL INCCVR CONTRA SEC ID: 652CVR994	0.0000	496.000	0.00	0.00	0.00%	0.00
NEXTERA ENERGY INC SEC ID: 65339F101	77.1500	10,160.000	115,249.25	783,844.00	0.33%	668,594.75
NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	42.3100	1,250.000	31,910.40	52,887.50	0.02%	20,977.10
NIKE INC SEC ID: 654106103	141.4700	8,313.000	238,704.21	1,176,040.11	0.50%	937,335.90
NISOURCE INC SEC ID: 65473P105	22.9400	1,904.000	15,455.01	43,677.76	0.02%	28,222.75
NORFOLK SOUTHERN CORP SEC ID: 655844108	237.6100	2,280.000	98,464.09	541,750.80	0.23%	443,286.71
NORTHERN TRUST CORP SEC ID: 665859104	93.1400	502.000	32,397.02	46,756.28	0.02%	14,359.26
NORTHROP GRUMMAN CORP SEC ID: 666807102	304.7200	1,106.000	68,473.34	337,020.32	0.14%	268,546.98
NORTHWESTERN CORP SEC ID: 668074305	58.3100	854.000	41,009.08	49,796.74	0.02%	8,787.66

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NORTONLIFELOCK INC SEC ID: 668771108	20.7800	3,438.000	60,290.33	71,441.64	0.03%	11,151.31
NOVAGOLD RESOURCES INC SEC ID: 66987E206	9.6700	4,366.000	33,645.03	42,219.22	0.02%	8,574.19
NU SKIN ENTERPRISES INC SEC ID: 67018T105	54.6300	1,509.000	31,550.64	82,436.67	0.04%	50,886.03
NUCOR CORP SEC ID: 670346105	53.1900	1,654.000	65,092.97	87,976.26	0.04%	22,883.29
NVIDIA CORP SEC ID: 67066G104	522.2000	3,640.000	96,984.62	1,900,808.00	0.81%	1,803,823.38
O-I GLASS INC SEC ID: 67098H104	11.9000	4,978.000	33,233.15	59,238.20	0.03%	26,005.05
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	452.5700	539.000	94,449.07	243,935.23	0.10%	149,486.16
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	17.3100	6,208.000	64,661.32	107,460.48	0.05%	42,799.16
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	7.9500	7,572.000	27,074.90	60,197.40	0.03%	33,122.50
OCEANFIRST FINANCIAL CORP SEC ID: 675234108	18.6300	784.000	10,339.79	14,605.92	0.01%	4,266.13
OIL STATES INTERNATIONAL INC SEC ID: 678026105	5.0200	13,465.000	35,889.22	67,594.30	0.03%	31,705.08
OKTA INC SEC ID: 679295105	254.2600	773.000	53,136.66	196,542.98	0.08%	143,406.32
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	195.1800	547.000	33,368.90	106,763.46	0.05%	73,394.56
OLD NATIONAL BANCORP/IN SEC ID: 680033107	16.5600	596.000	6,144.76	9,869.76	0.00%	3,725.00
OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	19.7100	1,639.000	15,193.53	32,304.69	0.01%	17,111.16
OLLIE'S BARGAIN OUTLET HOLDING SEC ID: 681116109	81.7700	697.000	32,298.98	56,993.69	0.02%	24,694.71

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Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OMNICOM GROUP INC SEC ID: 681919106	62.3700	1,714.000	80,191.38	106,902.18	0.05%	26,710.80
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	36.3200	1,505.000	39,257.41	54,661.60	0.02%	15,404.19
ONE GAS INC SEC ID: 68235P108	76.7700	473.000	18,988.55	36,312.21	0.02%	17,323.66
ORACLE CORP SEC ID: 68389X105	64.6900	15,511.000	277,149.01	1,003,406.59	0.43%	726,257.58
ORMAT TECHNOLOGIES INC SEC ID: 686688102	90.2800	809.000	14,788.52	73,036.52	0.03%	58,248.00
OSHKOSH CORP SEC ID: 688239201	86.0700	833.000	15,979.90	71,696.31	0.03%	55,716.41
OTIS WORLDWIDE CORP SEC ID: 68902V107	67.5500	1,985.000	64,919.95	134,086.75	0.06%	69,166.80
OTTER TAIL CORP SEC ID: 689648103	42.6100	937.000	25,055.38	39,925.57	0.02%	14,870.19
OUTFRONT MEDIA INC SEC ID: 69007J106	19.5600	2,790.000	34,378.08	54,572.40	0.02%	20,194.32
OWENS CORNING SEC ID: 690742101	75.7600	1,078.000	28,408.02	81,669.28	0.03%	53,261.26
OXFORD INDUSTRIES INC SEC ID: 691497309	65.5100	155.000	5,068.50	10,154.05	0.00%	5,085.55
PBF ENERGY INC SEC ID: 69318G106	7.1000	6,113.000	37,875.03	43,402.30	0.02%	5,527.27
PG&E CORP SEC ID: 69331C108	12.4600	9,611.000	69,605.29	119,753.06	0.05%	50,147.77
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	149.0000	3,329.000	263,248.28	496,021.00	0.21%	232,772.72
PNM RESOURCES INC SEC ID: 69349H107	48.5300	941.000	23,032.11	45,666.73	0.02%	22,634.62
PPG INDUSTRIES INC SEC ID: 693506107	144.2200	1,446.000	76,750.37	208,542.12	0.09%	131,791.75
PTC INC SEC ID: 69370C100	119.6100	996.000	22,294.00	119,131.56	0.05%	96,837.56

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Asset Detail
by Asset Type
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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PACCAR INC SEC ID: 693718108	86.2800	2,578.000	97,811.90	222,429.84	0.09%	124,617.94
PACKAGING CORP OF AMERICA SEC ID: 695156109	137.9100	525.000	19,952.55	72,402.75	0.03%	52,450.20
PACWEST BANCORP SEC ID: 695263103	25.4000	2,168.000	34,812.24	55,067.20	0.02%	20,254.96
PALO ALTO NETWORKS INC SEC ID: 697435105	355.3900	623.000	49,189.70	221,407.97	0.09%	172,218.27
PAPA JOHN'S INTERNATIONAL INC SEC ID: 698813102	84.8500	718.000	12,974.26	60,922.30	0.03%	47,948.04
PAR PACIFIC HOLDINGS INC SEC ID: 69888T207	13.9800	5,552.000	41,006.52	77,616.96	0.03%	36,610.44
PARAMOUNT GROUP INC SEC ID: 69924R108	9.0400	5,982.000	40,652.69	54,077.28	0.02%	13,424.59
PARK NATIONAL CORP SEC ID: 700658107	105.0100	81.000	5,158.89	8,505.81	0.00%	3,346.92
PARKER-HANNIFIN CORP SEC ID: 701094104	272.4100	1,301.000	67,930.06	354,405.41	0.15%	286,475.35
PATTERSON-UTI ENERGY INC SEC ID: 703481101	5.2600	26,589.000	56,240.73	139,858.14	0.06%	83,617.41
PAYCHEX INC SEC ID: 704326107	93.1800	2,137.000	101,301.84	199,125.66	0.08%	97,823.82
PAYCOM SOFTWARE INC SEC ID: 70432V102	452.2500	204.000	46,426.69	92,259.00	0.04%	45,832.31
PAYPAL HOLDINGS INC SEC ID: 70450Y103	234.2000	7,902.000	224,095.18	1,850,648.40	0.79%	1,626,553.22
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	18.8000	3,259.000	36,359.14	61,269.20	0.03%	24,910.06
PENN NATIONAL GAMING INC SEC ID: 707569109	86.3700	828.000	31,658.93	71,514.36	0.03%	39,855.43
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	59.3900	710.000	10,799.10	42,166.90	0.02%	31,367.80
PEOPLE'S UNITED FINANCIAL INC SEC ID: 712704105	12.9300	4,963.000	36,140.13	64,171.59	0.03%	28,031.46

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Asset Detail
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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PEPSICO INC SEC ID: 713448108	148.3000	6,983.000	514,907.20	1,035,578.90	0.44%	520,671.70
PERKINELMER INC SEC ID: 714046109	143.5000	1,455.000	99,421.87	208,792.50	0.09%	109,370.63
PERSPECTA INC SEC ID: 715347100	24.0800	822.000	6,888.48	19,793.76	0.01%	12,905.28
PFIZER INC SEC ID: 717081103	36.8100	30,763.000	756,129.45	1,132,386.03	0.48%	376,256.58
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	82.7900	8,174.000	349,413.79	676,725.46	0.29%	327,311.67
PHILLIPS 66 SEC ID: 718546104	69.9400	4,330.000	132,862.90	302,840.20	0.13%	169,977.30
PHYSICIANS REALTY TRUST SEC ID: 71943U104	17.8000	2,149.000	33,217.79	38,252.20	0.02%	5,034.41
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	79.9500	448.000	21,900.66	35,817.60	0.02%	13,916.94
PINTEREST INC SEC ID: 72352L106	65.9000	1,335.000	52,810.92	87,976.50	0.04%	35,165.58
PLEXUS CORP SEC ID: 729132100	78.2100	336.000	10,175.50	26,278.56	0.01%	16,103.06
POLARIS INC SEC ID: 731068102	95.2800	479.000	38,037.39	45,639.12	0.02%	7,601.73
POOL CORP SEC ID: 73278L105	372.5000	303.000	8,683.98	112,867.50	0.05%	104,183.52
POPULAR INC SEC ID: 733174700	56.3200	1,294.000	20,147.58	72,878.08	0.03%	52,730.50
POST HOLDINGS INC SEC ID: 737446104	101.0100	366.000	20,377.14	36,969.66	0.02%	16,592.52
POWER INTEGRATIONS INC SEC ID: 739276103	81.8600	642.000	16,587.72	52,554.12	0.02%	35,966.40
PREFERRED APARTMENT COMMUNITIE SEC ID: 74039L103	7.4000	7,853.000	39,937.50	58,112.20	0.02%	18,174.70
PREMIER INC SEC ID: 74051N102	35.1000	1,360.000	41,573.40	47,736.00	0.02%	6,162.60

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Asset Detail
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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PREMIER FINANCIAL CORP SEC ID: 74052F108	23.0000	732.000	5,223.11	16,836.00	0.01%	11,612.89
T ROWE PRICE GROUP INC SEC ID: 74144T108	151.3900	1,841.000	87,703.03	278,708.99	0.12%	191,005.96
PRIMERICA INC SEC ID: 74164M108	133.9300	215.000	5,022.40	28,794.95	0.01%	23,772.55
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	49.6100	4,104.000	137,917.84	203,599.44	0.09%	65,681.60
PROCTER & GAMBLE CO/THE SEC ID: 742718109	139.1400	13,370.000	915,932.57	1,860,301.80	0.79%	944,369.23
PROGRESSIVE CORP/THE SEC ID: 743315103	98.8800	4,233.000	132,502.27	418,559.04	0.18%	286,056.77
PROLOGIS INC SEC ID: 74340W103	99.6600	5,582.000	256,000.74	556,302.12	0.24%	300,301.38
PROOFPOINT INC SEC ID: 743424103	136.4100	499.000	23,148.61	68,068.59	0.03%	44,919.98
PROSPERITY BANCSHARES INC SEC ID: 743606105	69.3600	846.000	40,524.57	58,678.56	0.02%	18,153.99
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	78.0700	1,643.000	88,749.08	128,269.01	0.05%	39,519.93
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	58.3000	3,830.000	127,133.50	223,289.00	0.09%	96,155.50
PUBLIC STORAGE SEC ID: 74460D109	230.9300	985.000	102,523.50	227,466.05	0.10%	124,942.55
PULTEGROUP INC SEC ID: 745867101	43.1200	3,169.000	68,357.88	136,647.28	0.06%	68,289.40
QUAKER CHEMICAL CORP SEC ID: 747316107	253.3900	122.000	4,941.00	30,913.58	0.01%	25,972.58
QORVO INC SEC ID: 74736K101	166.2700	1,047.000	11,927.85	174,084.69	0.07%	162,156.84
QUALCOMM INC SEC ID: 747525103	152.3400	7,488.000	328,741.13	1,140,721.92	0.48%	811,980.79
QUEST DIAGNOSTICS INC SEC ID: 74834L100	119.1700	892.000	77,307.22	106,299.64	0.05%	28,992.42

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Asset Detail
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12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
QURATE RETAIL INC SEC ID: 74915M100	10.9700	6,456.000	21,499.12	70,822.32	0.03%	49,323.20
RLI CORP SEC ID: 749607107	104.1500	166.000	4,999.09	17,288.90	0.01%	12,289.81
RLJ LODGING TRUST SEC ID: 74965L101	14.1500	4,399.000	35,592.91	62,245.85	0.03%	26,652.94
RMR GROUP INC/THE SEC ID: 74967R106	38.6200	36.000	468.00	1,390.32	0.00%	922.32
RPM INTERNATIONAL INC SEC ID: 749685103	90.7800	752.000	19,908.98	68,266.56	0.03%	48,357.58
RANGE RESOURCES CORP SEC ID: 75281A109	6.7000	16,709.000	32,504.00	111,950.30	0.05%	79,446.30
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	95.6700	1,118.000	34,333.78	106,959.06	0.05%	72,625.28
RAYONIER INC SEC ID: 754907103	29.3800	1,383.000	31,323.03	40,632.54	0.02%	9,309.51
RAYTHEON TECHNOLOGIES CORP SEC ID: 75513E101	71.5100	9,290.000	256,017.81	664,327.90	0.28%	408,310.09
REATA PHARMACEUTICALS INC SEC ID: 75615P103	123.6200	548.000	28,386.40	67,743.76	0.03%	39,357.36
REGENCY CENTERS CORP SEC ID: 758849103	45.5900	1,125.000	41,101.25	51,288.75	0.02%	10,187.50
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	483.1100	553.000	189,400.63	267,159.83	0.11%	77,759.20
REGIONS FINANCIAL CORP SEC ID: 7591EP100	16.1200	6,294.000	41,552.58	101,459.28	0.04%	59,906.70
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	115.9000	526.000	28,049.28	60,963.40	0.03%	32,914.12
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	119.7500	473.000	23,309.44	56,641.75	0.02%	33,332.31
RENASANT CORP SEC ID: 75970E107	33.6800	345.000	4,988.70	11,619.60	0.00%	6,630.90

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Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RENEWABLE ENERGY GROUP INC SEC ID: 75972A301	70.8200	880.000	6,186.40	62,321.60	0.03%	56,135.20
REPLIGEN CORP SEC ID: 759916109	191.6300	360.000	37,396.80	68,986.80	0.03%	31,590.00
REPUBLIC SERVICES INC SEC ID: 760759100	96.3000	2,615.000	85,410.90	251,824.50	0.11%	166,413.60
RESMED INC SEC ID: 761152107	212.5600	966.000	24,246.60	205,332.96	0.09%	181,086.36
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	13.3900	5,874.000	53,859.59	78,652.86	0.03%	24,793.27
RETAIL PROPERTIES OF AMERICA I SEC ID: 76131V202	8.5600	7,761.000	37,296.60	66,434.16	0.03%	29,137.56
REVANCE THERAPEUTICS INC SEC ID: 761330109	28.3400	2,570.000	30,806.45	72,833.80	0.03%	42,027.35
REX AMERICAN RESOURCES CORP SEC ID: 761624105	73.4700	689.000	31,990.27	50,620.83	0.02%	18,630.56
REXFORD INDUSTRIAL REALTY INC SEC ID: 76169C100	49.1100	1,192.000	25,127.36	58,539.12	0.02%	33,411.76
RINGCENTRAL INC SEC ID: 76680R206	378.9700	1,220.000	18,373.20	462,343.40	0.20%	443,970.20
ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	62.4800	924.000	28,297.13	57,731.52	0.02%	29,434.39
ROCKWELL AUTOMATION INC SEC ID: 773903109	250.8100	1,048.000	60,101.96	262,848.88	0.11%	202,746.92
ROKU INC SEC ID: 77543R102	332.0200	572.000	61,404.37	189,915.44	0.08%	128,511.07
ROPER TECHNOLOGIES INC SEC ID: 776696106	431.0900	596.000	127,707.99	256,929.64	0.11%	129,221.65
ROSS STORES INC SEC ID: 778296103	122.8100	1,283.000	69,104.39	157,565.23	0.07%	88,460.84
ROYAL GOLD INC SEC ID: 780287108	106.3600	958.000	81,078.12	101,892.88	0.04%	20,814.76

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RUSH ENTERPRISES INC SEC ID: 781846209	41.4200	412.000	5,042.88	17,065.04	0.01%	12,022.16
S&P GLOBAL INC SEC ID: 78409V104	328.7300	957.000	78,285.46	314,594.61	0.13%	236,309.15
SBA COMMUNICATIONS CORP SEC ID: 78410G104	282.1300	378.000	16,315.65	106,645.14	0.05%	90,329.49
SEI INVESTMENTS CO SEC ID: 784117103	57.4700	1,749.000	35,319.39	100,515.03	0.04%	65,195.64
SJW GROUP SEC ID: 784305104	69.3600	214.000	4,962.66	14,843.04	0.01%	9,880.38
SL GREEN REALTY CORP SEC ID: 78440X101	59.5800	929.000	35,905.85	55,349.82	0.02%	19,443.97
SLM CORP SEC ID: 78442P106	12.3900	2,501.000	14,947.14	30,987.39	0.01%	16,040.25
SM ENERGY CO SEC ID: 78454L100	6.1200	22,257.000	37,730.61	136,212.84	0.06%	98,482.23
SPS COMMERCE INC SEC ID: 78463M107	108.5900	1,392.000	33,421.92	151,157.28	0.06%	117,735.36
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	72.7500	1,361.000	39,821.97	99,012.75	0.04%	59,190.78
SVB FINANCIAL GROUP SEC ID: 78486Q101	387.8300	348.000	59,733.12	134,964.84	0.06%	75,231.72
SABRA HEALTH CARE REIT INC SEC ID: 78573L106	17.3700	2,791.000	37,708.61	48,479.67	0.02%	10,771.06
SAFEHOLD INC SEC ID: 78645L100	72.4900	2,321.000	58,392.30	168,249.29	0.07%	109,856.99
SAFETY INSURANCE GROUP INC SEC ID: 78648T100	77.9000	120.000	4,950.00	9,348.00	0.00%	4,398.00
SAGE THERAPEUTICS INC SEC ID: 78667J108	86.5100	2,375.000	99,363.12	205,461.25	0.09%	106,098.13
SALESFORCE.COM INC SEC ID: 79466L302	222.5300	5,716.000	391,515.81	1,271,981.48	0.54%	880,465.67
SANDERSON FARMS INC SEC ID: 800013104	132.2000	109.000	5,261.43	14,409.80	0.01%	9,148.37

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12/31/2020

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SANDY SPRING BANCORP INC SEC ID: 800363103	32.1900	276.000	4,832.76	8,884.44	0.00%	4,051.68
SANMINA CORP SEC ID: 801056102	31.8900	1,407.000	12,883.59	44,869.23	0.02%	31,985.64
SANTANDER CONSUMER USA HOLDING SEC ID: 80283M101	22.0200	2,439.000	37,894.86	53,706.78	0.02%	15,811.92
SAREPTA THERAPEUTICS INC SEC ID: 803607100	170.4900	448.000	33,138.56	76,379.52	0.03%	43,240.96
SAUL CENTERS INC SEC ID: 804395101	31.6800	1,710.000	41,944.97	54,172.80	0.02%	12,227.83
HENRY SCHEIN INC SEC ID: 806407102	66.8600	932.000	27,493.26	62,313.52	0.03%	34,820.26
SCHLUMBERGER LTD SEC ID: 806857108	21.8300	4,554.000	77,946.71	99,413.82	0.04%	21,467.11
CHARLES SCHWAB CORP/THE SEC ID: 808513105	53.0400	10,755.000	172,793.46	570,445.20	0.24%	397,651.74
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	94.6400	612.000	34,124.75	57,919.68	0.02%	23,794.93
SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	199.1400	745.000	43,000.42	148,359.30	0.06%	105,358.88
SEAGEN INC SEC ID: 81181C104	175.1400	1,234.000	27,004.51	216,122.76	0.09%	189,118.25
SEALED AIR CORP SEC ID: 81211K100	45.7900	1,606.000	39,188.13	73,538.74	0.03%	34,350.61
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	27.6600	1,142.000	15,084.22	31,587.72	0.01%	16,503.50
SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	66.9800	340.000	5,392.40	22,773.20	0.01%	17,380.80
SEMTECH CORP SEC ID: 816850101	72.0900	943.000	31,863.97	67,980.87	0.03%	36,116.90
SEMPRA ENERGY SEC ID: 816851109	127.4100	1,489.000	78,923.46	189,713.49	0.08%	110,790.03

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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	73.7700	265.000	9,877.89	19,549.05	0.01%	9,671.16
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	49.1000	1,811.000	14,958.86	88,920.10	0.04%	73,961.24
SERVICENOW INC SEC ID: 81762P102	550.4300	1,212.000	184,620.48	667,121.16	0.28%	482,500.68
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	734.9100	400.000	150,032.70	293,964.00	0.12%	143,931.30
SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	135.2900	612.000	43,739.76	82,797.48	0.04%	39,057.72
SILGAN HOLDINGS INC SEC ID: 827048109	37.0800	248.000	4,968.68	9,195.84	0.00%	4,227.16
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	21.5900	404.000	4,930.82	8,722.36	0.00%	3,791.54
SIMON PROPERTY GROUP INC SEC ID: 828806109	85.2800	2,470.000	140,486.25	210,641.60	0.09%	70,155.35
SIMPSON MANUFACTURING CO INC SEC ID: 829073105	93.4500	725.000	27,661.94	67,751.25	0.03%	40,089.31
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	6.3700	19,708.000	38,546.63	125,539.96	0.05%	86,993.33
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	34.1000	2,434.000	32,277.30	82,999.40	0.04%	50,722.10
SKECHERS USA INC SEC ID: 830566105	35.9400	1,053.000	4,794.66	37,844.82	0.02%	33,050.16
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	152.8800	1,329.000	20,599.50	203,177.52	0.09%	182,578.02
A O SMITH CORP SEC ID: 831865209	54.8200	832.000	12,858.56	45,610.24	0.02%	32,751.68
J M SMUCKER CO/THE SEC ID: 832696405	115.6000	502.000	49,858.50	58,031.20	0.02%	8,172.70
SNAP-ON INC SEC ID: 833034101	171.1400	284.000	14,603.28	48,603.76	0.02%	34,000.48
SONOCO PRODUCTS CO SEC ID: 835495102	59.2500	693.000	21,755.05	41,060.25	0.02%	19,305.20

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SOUTH STATE CORP SEC ID: 840441109	72.3000	268.000	6,934.43	19,376.40	0.01%	12,441.97
SOUTHERN CO/THE SEC ID: 842587107	61.4300	6,827.000	290,423.28	419,382.61	0.18%	128,959.33
SOUTHERN NATIONAL BANCORP OF V SEC ID: 843395104	12.1100	4,993.000	41,224.21	60,465.23	0.03%	19,241.02
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	31.0300	345.000	5,037.90	10,705.35	0.00%	5,667.45
SOUTHWEST AIRLINES CO SEC ID: 844741108	46.6100	4,521.000	37,786.12	210,723.81	0.09%	172,937.69
SOUTHWESTERN ENERGY CO SEC ID: 845467109	2.9800	19,498.000	32,469.17	58,104.04	0.02%	25,634.87
SPECTRUM PHARMACEUTICALS INC SEC ID: 84763A108	3.4100	32,089.000	99,320.45	109,423.49	0.05%	10,103.04
SPIRE INC SEC ID: 84857L101	64.0400	1,285.000	66,214.62	82,291.40	0.03%	16,076.78
SPIRIT REALTY CAPITAL INC SEC ID: 84860W300	40.1700	1,328.000	38,218.20	53,345.76	0.02%	15,127.56
SPLUNK INC SEC ID: 848637104	169.8900	732.000	42,554.24	124,359.48	0.05%	81,805.24
SPROUTS FARMERS MARKET INC SEC ID: 85208M102	20.1000	2,069.000	33,264.17	41,586.90	0.02%	8,322.73
SQUARE INC SEC ID: 852234103	217.6400	1,871.000	65,820.34	407,204.44	0.17%	341,384.10
STANLEY BLACK & DECKER INC SEC ID: 854502101	178.5600	1,048.000	63,638.44	187,130.88	0.08%	123,492.44
STARBUCKS CORP SEC ID: 855244109	106.9800	8,325.000	165,412.62	890,608.50	0.38%	725,195.88
STEEL DYNAMICS INC SEC ID: 858119100	36.8700	1,509.000	35,322.23	55,636.83	0.02%	20,314.60
STERICYCLE INC SEC ID: 858912108	69.3300	738.000	37,822.50	51,165.54	0.02%	13,343.04

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
STIFEL FINANCIAL CORP SEC ID: 860630102	50.4600	1,089.000	24,700.72	54,950.94	0.02%	30,250.22
STORE CAPITAL CORP SEC ID: 862121100	33.9800	2,085.000	39,004.92	70,848.30	0.03%	31,843.38
STRATEGIC EDUCATION INC SEC ID: 86272C103	95.3300	138.000	4,953.81	13,155.54	0.01%	8,201.73
STRYKER CORP SEC ID: 863667101	245.0400	2,431.000	142,096.40	595,692.24	0.25%	453,595.84
STURM RUGER & CO INC SEC ID: 864159108	65.0700	115.000	3,192.40	7,483.05	0.00%	4,290.65
SUN COMMUNITIES INC SEC ID: 866674104	151.9500	361.000	28,887.22	54,853.95	0.02%	25,966.73
SYNOPSYS INC SEC ID: 871607107	259.2400	923.000	23,407.28	239,278.52	0.10%	215,871.24
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	32.3700	2,070.000	36,012.65	67,005.90	0.03%	30,993.25
SYNNEX CORP SEC ID: 87162W100	81.4400	315.000	8,039.52	25,653.60	0.01%	17,614.08
SYNCHRONY FINANCIAL SEC ID: 87165B103	34.7100	5,516.000	97,279.66	191,460.36	0.08%	94,180.70
SYSCO CORP SEC ID: 871829107	74.2600	3,169.000	137,923.02	235,329.94	0.10%	97,406.92
TCF FINANCIAL CORP SEC ID: 872307103	37.0200	1,433.000	28,278.98	53,049.66	0.02%	24,770.68
TFS FINANCIAL CORP SEC ID: 87240R107	17.6300	519.000	4,899.36	9,149.97	0.00%	4,250.61
TJX COS INC/THE SEC ID: 872540109	68.2900	6,794.000	125,854.37	463,962.26	0.20%	338,107.89
T-MOBILE US INC SEC ID: 872590104	134.8500	3,591.000	121,670.78	484,246.35	0.21%	362,575.57
TPG RE FINANCE TRUST INC SEC ID: 87266M107	10.6200	6,065.000	30,360.32	64,410.30	0.03%	34,049.98
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	207.7900	462.000	6,842.22	95,998.98	0.04%	89,156.76

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TARGET CORP SEC ID: 87612E106	176.5300	1,761.000	104,978.63	310,869.33	0.13%	205,890.70
TEGNA INC SEC ID: 87901J105	13.9500	2,166.000	14,843.68	30,215.70	0.01%	15,372.02
TELADOC HEALTH INC SEC ID: 87918A105	199.9600	797.000	67,697.56	159,368.12	0.07%	91,670.56
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	391.9800	229.000	14,788.97	89,763.42	0.04%	74,974.45
TELEFLEX INC SEC ID: 879369106	411.5700	269.000	14,883.77	110,712.33	0.05%	95,828.56
TENET HEALTHCARE CORP SEC ID: 88033G407	39.9300	2,070.000	33,011.15	82,655.10	0.04%	49,643.95
TERADYNE INC SEC ID: 880770102	119.8900	1,238.000	17,109.16	148,423.82	0.06%	131,314.66
TERMINIX GLOBAL HOLDINGS INC SEC ID: 88087E100	51.0100	735.000	16,865.16	37,492.35	0.02%	20,627.19
TERRENO REALTY CORP SEC ID: 88146M101	58.5100	1,110.000	25,241.40	64,946.10	0.03%	39,704.70
TESLA INC SEC ID: 88160R101	705.6700	4,471.000	634,463.29	3,155,050.57	1.34%	2,520,587.28
TETRA TECH INC SEC ID: 88162G103	115.7800	392.000	8,874.88	45,385.76	0.02%	36,510.88
TEXAS CAPITAL BANCSHARES INC SEC ID: 88224Q107	59.5000	1,306.000	33,836.93	77,707.00	0.03%	43,870.07
TEXAS INSTRUMENTS INC SEC ID: 882508104	164.1300	6,740.000	258,321.08	1,106,236.20	0.47%	847,915.12
TEXAS ROADHOUSE INC SEC ID: 882681109	78.1600	787.000	33,235.01	61,511.92	0.03%	28,276.91
TEXTRON INC SEC ID: 883203101	48.3300	1,748.000	31,848.56	84,480.84	0.04%	52,632.28
ODP CORP/THE SEC ID: 88337F105	29.3000	2,029.000	30,541.45	59,449.70	0.03%	28,908.25
TRADE DESK INC/THE SEC ID: 88339J105	801.0000	357.000	61,003.62	285,957.00	0.12%	224,953.38

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	465.7800	2,738.000	134,442.51	1,275,305.64	0.54%	1,140,863.13
THOR INDUSTRIES INC SEC ID: 885160101	92.9900	237.000	7,245.09	22,038.63	0.01%	14,793.54
3M CO SEC ID: 88579Y101	174.7900	3,792.000	296,855.98	662,803.68	0.28%	365,947.70
TIFFANY & CO SEC ID: 886547108	131.4500	804.000	26,927.00	105,685.80	0.04%	78,758.80
TOLL BROTHERS INC SEC ID: 889478103	43.4700	1,306.000	28,007.74	56,771.82	0.02%	28,764.08
TOMPKINS FINANCIAL CORP SEC ID: 890110109	70.6000	130.000	5,062.20	9,178.00	0.00%	4,115.80
TOPBUILD CORP SEC ID: 89055F103	184.0800	326.000	5,457.70	60,010.08	0.03%	54,552.38
TORO CO/THE SEC ID: 891092108	94.8400	1,624.000	20,056.40	154,020.16	0.07%	133,963.76
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	23.4800	395.000	5,100.49	9,274.60	0.00%	4,174.11
TRACTOR SUPPLY CO SEC ID: 892356106	140.5800	804.000	26,097.84	113,026.32	0.05%	86,928.48
TRANSDIGM GROUP INC SEC ID: 893641100	618.8500	350.000	115,835.66	216,597.50	0.09%	100,761.84
TRANSUNION SEC ID: 89400J107	99.2200	761.000	54,491.41	75,506.42	0.03%	21,015.01
TRAVELERS COS INC/THE SEC ID: 89417E109	140.3700	2,233.000	122,996.43	313,446.21	0.13%	190,449.78
TREX CO INC SEC ID: 89531P105	83.7200	898.000	36,752.49	75,180.56	0.03%	38,428.07
TRICO BANCSHARES SEC ID: 896095106	35.2800	422.000	6,055.70	14,888.16	0.01%	8,832.46
TRIMBLE INC SEC ID: 896239100	66.7700	1,544.000	28,618.04	103,092.88	0.04%	74,474.84
TRINITY INDUSTRIES INC SEC ID: 896522109	26.3900	1,700.000	12,223.01	44,863.00	0.02%	32,639.99

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRUIST FINANCIAL CORP SEC ID: 89832Q109	47.9300	10,530.000	288,079.58	504,702.90	0.21%	216,623.32
TWILIO INC SEC ID: 90138F102	338.5000	934.000	74,639.88	316,159.00	0.13%	241,519.12
TWITTER INC SEC ID: 90184L102	54.1500	5,209.000	106,242.94	282,067.35	0.12%	175,824.41
II-VI INC SEC ID: 902104108	75.9600	1,326.000	29,846.63	100,722.96	0.04%	70,876.33
TYLER TECHNOLOGIES INC SEC ID: 902252105	436.5200	191.000	31,883.63	83,375.32	0.04%	51,491.69
TYSON FOODS INC SEC ID: 902494103	64.4400	2,472.000	40,278.10	159,295.68	0.07%	119,017.58
UDR INC SEC ID: 902653104	38.4300	1,259.000	28,835.60	48,383.37	0.02%	19,547.77
UGI CORP SEC ID: 902681105	34.9600	2,214.000	56,267.28	77,401.44	0.03%	21,134.16
UFP INDUSTRIES INC SEC ID: 90278Q108	55.5500	753.000	9,814.10	41,829.15	0.02%	32,015.05
US BANCORP SEC ID: 902973304	46.5900	3,332.000	107,559.71	155,237.88	0.07%	47,678.17
UBER TECHNOLOGIES INC SEC ID: 90353T100	51.0000	6,823.000	194,495.57	347,973.00	0.15%	153,477.43
ULTA BEAUTY INC SEC ID: 90384S303	287.1600	277.000	17,403.91	79,543.32	0.03%	62,139.41
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	138.4300	671.000	38,340.40	92,886.53	0.04%	54,546.13
UNDER ARMOUR INC SEC ID: 904311107	17.1700	4,630.000	36,188.45	79,497.10	0.03%	43,308.65
UNION PACIFIC CORP SEC ID: 907818108	208.2200	4,616.000	216,948.19	961,143.52	0.41%	744,195.33
UNITED BANKSHARES INC/WV SEC ID: 909907107	32.4000	1,089.000	16,376.94	35,283.60	0.01%	18,906.66
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	43.2500	1,096.000	22,765.81	47,402.00	0.02%	24,636.19

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITED FIRE GROUP INC SEC ID: 910340108	25.1000	277.000	4,855.81	6,952.70	0.00%	2,096.89
UNITED PARCEL SERVICE INC SEC ID: 911312106	168.4000	3,130.000	237,541.45	527,092.00	0.22%	289,550.55
UNITED RENTALS INC SEC ID: 911363109	231.9100	877.000	29,665.30	203,385.07	0.09%	173,719.77
US FOODS HOLDING CORP SEC ID: 912008109	33.3100	1,986.000	36,001.25	66,153.66	0.03%	30,152.41
UNITED STATES STEEL CORP SEC ID: 912909108	16.7700	5,379.000	32,252.10	90,205.83	0.04%	57,953.73
UNITED THERAPEUTICS CORP SEC ID: 91307C102	151.7900	577.000	30,322.24	87,582.83	0.04%	57,260.59
UNITEDHEALTH GROUP INC SEC ID: 91324P102	350.6800	6,090.000	389,900.56	2,135,641.20	0.91%	1,745,740.64
UNITIL CORP SEC ID: 913259107	44.2700	723.000	19,860.65	32,007.21	0.01%	12,146.56
UNIVAR SOLUTIONS INC SEC ID: 91336L107	19.0100	2,954.000	35,535.42	56,155.54	0.02%	20,620.12
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	229.8000	413.000	25,399.50	94,907.40	0.04%	69,507.90
UNIVERSAL ELECTRONICS INC SEC ID: 913483103	52.4600	322.000	5,255.04	16,892.12	0.01%	11,637.08
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	137.5000	380.000	18,338.12	52,250.00	0.02%	33,911.88
VF CORP SEC ID: 918204108	85.4100	1,232.000	42,717.44	105,225.12	0.04%	62,507.68
VSE CORP SEC ID: 918284100	38.4900	6.000	66.60	230.94	0.00%	164.34
VAIL RESORTS INC SEC ID: 91879Q109	278.9600	226.000	9,991.46	63,044.96	0.03%	53,053.50
VALERO ENERGY CORP SEC ID: 91913Y100	56.5700	3,761.000	105,209.46	212,759.77	0.09%	107,550.31
VALMONT INDUSTRIES INC SEC ID: 920253101	174.9300	241.000	20,325.94	42,158.13	0.02%	21,832.19

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VALVOLINE INC SEC ID: 92047W101	23.1400	1,737.000	18,500.82	40,194.18	0.02%	21,693.36
VARIAN MEDICAL SYSTEMS INC SEC ID: 92220P105	175.0100	1,059.000	45,253.25	185,335.59	0.08%	140,082.34
VEEVA SYSTEMS INC SEC ID: 922475108	272.2500	729.000	24,530.85	198,470.25	0.08%	173,939.40
VENTAS INC SEC ID: 92276F100	49.0400	3,158.000	102,434.73	154,868.32	0.07%	52,433.59
VERISIGN INC SEC ID: 92343E102	216.4000	1,238.000	29,146.48	267,903.20	0.11%	238,756.72
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	58.7500	21,634.000	810,238.81	1,270,997.50	0.54%	460,758.69
VERISK ANALYTICS INC SEC ID: 92345Y106	207.5900	1,120.000	52,152.76	232,500.80	0.10%	180,348.04
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	236.3400	2,317.000	231,778.33	547,599.78	0.23%	315,821.45
VIASAT INC SEC ID: 92552V100	32.6500	1,471.000	49,496.79	48,028.15	0.02%	-1,468.64
VIACOMCBS INC SEC ID: 92556H206	37.2600	5,297.000	90,306.72	197,366.22	0.08%	107,059.50
VIATRIS INC SEC ID: 92556V106	18.7400	3,817.000	42,941.98	71,530.58	0.03%	28,588.60
VICI PROPERTIES INC SEC ID: 925652109	25.5000	2,307.000	37,952.12	58,828.50	0.02%	20,876.38
VISA INC SEC ID: 92826C839	218.7300	9,807.000	218,083.16	2,145,085.11	0.91%	1,927,001.95
VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	20.7100	2,019.000	19,059.36	41,813.49	0.02%	22,754.13
VISHAY PRECISION GROUP INC SEC ID: 92835K103	31.4800	371.000	4,960.27	11,679.08	0.00%	6,718.81
VISTRA CORP SEC ID: 92840M102	19.6600	2,084.000	35,851.68	40,971.44	0.02%	5,119.76
VLASIC FOODS INTL INC COM SEC ID: 928559103	0.0000	332.000	3,527.39	0.00	0.00%	-3,527.39

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VMWARE INC SEC ID: 928563402	140.2600	861.000	71,899.05	120,763.86	0.05%	48,864.81
VONAGE HOLDINGS CORP SEC ID: 92886T201	12.8750	7,229.000	13,662.81	93,073.38	0.04%	79,410.57
VONTIER CORP SEC ID: 928881101	33.4000	752.000	4,905.00	25,116.80	0.01%	20,211.80
VULCAN MATERIALS CO SEC ID: 929160109	148.3100	903.000	46,994.80	133,923.93	0.06%	86,929.13
W&T OFFSHORE INC SEC ID: 92922P106	2.1700	18,213.000	28,144.08	39,522.21	0.02%	11,378.13
WD-40 CO SEC ID: 929236107	265.6800	90.000	4,888.80	23,911.20	0.01%	19,022.40
WSFS FINANCIAL CORP SEC ID: 929328102	44.8800	587.000	9,817.89	26,344.56	0.01%	16,526.67
WEC ENERGY GROUP INC SEC ID: 92939U106	92.0300	2,100.000	82,721.90	193,263.00	0.08%	110,541.10
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	73.2000	1,257.000	67,770.72	92,012.40	0.04%	24,241.68
WALMART INC SEC ID: 931142103	144.1500	9,348.000	584,180.49	1,347,514.20	0.57%	763,333.71
WASHINGTON FEDERAL INC SEC ID: 938824109	25.7400	571.000	9,889.72	14,697.54	0.01%	4,807.82
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	44.8000	218.000	4,848.32	9,766.40	0.00%	4,918.08
WASTE MANAGEMENT INC SEC ID: 94106L109	117.9300	1,776.000	79,989.36	209,443.68	0.09%	129,454.32
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	121.7000	189.000	6,261.57	23,001.30	0.01%	16,739.73
WAYFAIR INC SEC ID: 94419L101	225.8100	439.000	37,900.63	99,130.59	0.04%	61,229.96
WEBSTER FINANCIAL CORP SEC ID: 947890109	42.1500	721.000	14,170.57	30,390.15	0.01%	16,219.58

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WELLS FARGO & CO SEC ID: 949746101	30.1800	15,381.000	366,033.74	464,198.58	0.20%	98,164.84
WELLTOWER INC SEC ID: 95040Q104	64.6200	3,257.000	132,006.52	210,467.34	0.09%	78,460.82
WENDY'S CO/THE SEC ID: 95058W100	21.9200	3,177.000	14,804.82	69,639.84	0.03%	54,835.02
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	283.3100	697.000	69,052.64	197,467.07	0.08%	128,414.43
WESTERN ASSET MORTGAGE CAPITAL SEC ID: 95790D105	3.2600	20,456.000	41,223.84	66,686.56	0.03%	25,462.72
WESTERN DIGITAL CORP SEC ID: 958102105	55.3900	1,680.000	44,524.20	93,055.20	0.04%	48,531.00
WESTLAKE CHEMICAL CORP SEC ID: 960413102	81.6000	636.000	25,331.88	51,897.60	0.02%	26,565.72
WESTROCK CO SEC ID: 96145D105	43.5300	1,220.000	40,063.70	53,106.60	0.02%	13,042.90
WEX INC SEC ID: 96208T104	203.5300	633.000	50,356.24	128,834.49	0.05%	78,478.25
WEYERHAEUSER CO SEC ID: 962166104	33.5300	5,538.000	89,691.65	185,689.14	0.08%	95,997.49
WHIRLPOOL CORP SEC ID: 963320106	180.4900	709.000	66,493.86	127,967.41	0.05%	61,473.55
WHITESTONE REIT SEC ID: 966084204	7.9700	7,255.000	41,055.24	57,822.35	0.02%	16,767.11
WILLIAMS COS INC/THE SEC ID: 969457100	20.0500	9,102.000	162,717.86	182,495.10	0.08%	19,777.24
WILLIAMS-SONOMA INC SEC ID: 969904101	101.8400	615.000	21,863.25	62,631.60	0.03%	40,768.35
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	23.1700	3,427.000	36,490.79	79,403.59	0.03%	42,912.80
WINTRUST FINANCIAL CORP SEC ID: 97650W108	61.0900	221.000	6,917.30	13,500.89	0.01%	6,583.59

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WISDOMTREE INVESTMENTS INC SEC ID: 97717P104	5.3500	13,580.000	36,551.50	72,653.00	0.03%	36,101.50
WOODWARD INC SEC ID: 980745103	121.5300	387.000	12,527.19	47,032.11	0.02%	34,504.92
WORKDAY INC SEC ID: 98138H101	239.6100	976.000	88,352.23	233,859.36	0.10%	145,507.13
WORKHORSE GROUP INC SEC ID: 98138J206	19.7800	4,937.000	48,903.11	97,653.86	0.04%	48,750.75
WORTHINGTON INDUSTRIES INC SEC ID: 981811102	51.3400	361.000	7,104.48	18,533.74	0.01%	11,429.26
WYNDHAM DESTINATIONS INC SEC ID: 98310W108	44.8600	1,099.000	17,687.02	49,301.14	0.02%	31,614.12
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	59.4400	1,099.000	21,514.36	65,324.56	0.03%	43,810.20
XPO LOGISTICS INC SEC ID: 983793100	119.2000	1,214.000	36,038.90	144,708.80	0.06%	108,669.90
XILINX INC SEC ID: 983919101	141.7700	2,314.000	76,724.59	328,055.78	0.14%	251,331.19
XYLEM INC/NY SEC ID: 98419M100	101.7900	1,134.000	31,196.40	115,429.86	0.05%	84,233.46
YORK WATER CO/THE SEC ID: 987184108	46.6000	293.000	5,051.32	13,653.80	0.01%	8,602.48
YUM! BRANDS INC SEC ID: 988498101	108.5600	746.000	13,951.98	80,985.76	0.03%	67,033.78
YUM CHINA HOLDINGS INC SEC ID: 98850P109	57.0900	2,046.000	34,235.56	116,806.14	0.05%	82,570.58
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	384.3300	552.000	16,526.88	212,150.16	0.09%	195,623.28
ZENDESK INC SEC ID: 98936J101	143.1200	538.000	28,863.70	76,998.56	0.03%	48,134.86
ZILLOW GROUP INC SEC ID: 98954M200	129.8000	1,271.000	37,310.30	164,975.80	0.07%	127,665.50
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	154.0900	1,583.000	127,843.51	243,924.47	0.10%	116,080.96

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PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ZIONS BANCORP NA SEC ID: 989701107	43.4400	1,913.000	29,670.63	83,100.72	0.04%	53,430.09
ZOGENIX INC SEC ID: 98978L204	19.9900	1,857.000	34,703.04	37,121.43	0.02%	2,418.39
ZOETIS INC SEC ID: 98978V103	165.5000	2,294.000	156,999.37	379,657.00	0.16%	222,657.63
ZSCALER INC SEC ID: 98980G102	199.7100	688.000	54,166.40	137,400.48	0.06%	83,234.08
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	337.3200	1,048.000	291,803.23	353,511.36	0.15%	61,708.13
ZYNGA INC SEC ID: 98986T108	9.8700	6,370.000	38,766.45	62,871.90	0.03%	24,105.45
ALLEGION PLC SEC ID: G0176J109	116.3800	817.000	17,401.98	95,082.46	0.04%	77,680.48
AMCOR PLC SEC ID: G0250X107	11.7700	5,038.000	32,695.14	59,297.26	0.03%	26,602.12
AMDOCS LTD SEC ID: G02602103	70.9300	1,134.000	34,523.32	80,434.62	0.03%	45,911.30
AON PLC SEC ID: G0403H108	211.2700	1,742.000	85,375.42	368,032.34	0.16%	282,656.92
ARCH CAPITAL GROUP LTD SEC ID: G0450A105	36.0700	4,468.000	37,315.68	161,160.76	0.07%	123,845.08
ARGO GROUP INTERNATIONAL HOLDI SEC ID: G0464B107	43.7000	261.000	4,844.35	11,405.70	0.00%	6,561.35
ASSURED GUARANTY LTD SEC ID: G0585R106	31.4900	1,804.000	24,191.64	56,807.96	0.02%	32,616.32
ATLASSIAN CORP PLC SEC ID: G06242104	233.8700	813.000	80,340.01	190,136.31	0.08%	109,796.30
ATHENE HOLDING LTD SEC ID: G0684D107	43.1400	1,380.000	36,319.70	59,533.20	0.03%	23,213.50
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	50.3900	814.000	25,022.36	41,017.46	0.02%	15,995.10

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ACCENTURE PLC SEC ID: G1151C101	261.2100	4,855.000	374,725.84	1,268,174.55	0.54%	893,448.71
BUNGE LTD SEC ID: G16962105	65.5800	1,075.000	37,785.87	70,498.50	0.03%	32,712.63
CAPRI HOLDINGS LTD SEC ID: G1890L107	42.0000	2,046.000	41,098.91	85,932.00	0.04%	44,833.09
CIMPRESS PLC SEC ID: G2143T103	87.7400	253.000	8,574.17	22,198.22	0.01%	13,624.05
EATON CORP PLC SEC ID: G29183103	120.1400	2,960.000	161,906.01	355,614.40	0.15%	193,708.39
ENSTAR GROUP LTD SEC ID: G3075P101	204.8900	50.000	5,024.00	10,244.50	0.00%	5,220.50
FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	0.0000	2,529.000	21,459.36	0.00	0.00%	-21,459.36
HELEN OF TROY LTD SEC ID: G4388N106	222.1900	25.000	809.75	5,554.75	0.00%	4,745.00
HERBALIFE NUTRITION LTD SEC ID: G4412G101	48.0500	1,732.000	20,641.11	83,222.60	0.04%	62,581.49
HORIZON THERAPEUTICS PLC SEC ID: G46188101	73.1500	2,192.000	5,282.72	160,344.80	0.07%	155,062.08
IHS MARKIT LTD SEC ID: G47567105	89.8300	2,453.000	113,760.78	220,352.99	0.09%	106,592.21
INVESCO LTD SEC ID: G491BT108	17.4300	4,115.000	42,903.87	71,724.45	0.03%	28,820.58
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	46.5900	3,623.000	93,356.26	168,795.57	0.07%	75,439.31
LINDE PLC SEC ID: G5494J103	263.5100	2,762.000	262,436.47	727,814.62	0.31%	465,378.15
MARVELL TECHNOLOGY GROUP LTD SEC ID: G5876H105	47.5400	3,678.000	55,531.58	174,852.12	0.07%	119,320.54
MEDTRONIC PLC SEC ID: G5960L103	117.1400	7,398.000	584,985.05	866,601.72	0.37%	281,616.67

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PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
APTIV PLC SEC ID: G6095L109	130.2900	1,999.000	75,607.84	260,449.71	0.11%	184,841.87
NORWEGIAN CRUISE LINE HOLDINGS SEC ID: G66721104	25.4300	3,144.000	38,020.05	79,951.92	0.03%	41,931.87
NOVOCURE LTD SEC ID: G6674U108	173.0400	930.000	28,941.60	160,927.20	0.07%	131,985.60
NVENT ELECTRIC PLC SEC ID: G6700G107	23.2900	1,475.000	18,185.50	34,352.75	0.01%	16,167.25
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	165.8200	353.000	20,092.76	58,534.46	0.02%	38,441.70
PENTAIR PLC SEC ID: G7S00T104	53.0900	1,475.000	37,002.19	78,307.75	0.03%	41,305.56
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	52.7400	1,083.000	36,355.89	57,117.42	0.02%	20,761.53
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	145.1600	2,020.000	44,377.67	293,223.20	0.12%	248,845.53
LIBERTY LATIN AMERICA LTD SEC ID: G9001E128	11.0900	4,657.000	43,105.53	51,646.13	0.02%	8,540.60
TRITON INTERNATIONAL LTD SEC ID: G9078F107	48.5100	1,181.000	35,687.49	57,290.31	0.02%	21,602.82
WHITE MOUNTAINS INSURANCE GROU SEC ID: G9618E107	1,000.6600	43.000	17,329.43	43,028.38	0.02%	25,698.95
PERRIGO CO PLC SEC ID: G97822103	44.7200	901.000	40,887.38	40,292.72	0.02%	-594.66
CHUBB LTD SEC ID: H1467J104	153.9200	3,596.000	265,962.64	553,496.32	0.24%	287,533.68
GARMIN LTD SEC ID: H2906T109	119.6600	465.000	38,157.90	55,641.90	0.02%	17,484.00
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	314.6600	727.000	127,254.08	228,757.82	0.10%	101,503.74
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	91.6600	2,471.000	126,560.49	226,491.86	0.10%	99,931.37

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
QIAGEN NV SEC ID: N72482123	52.8500	1,682.000	43,799.77	88,893.70	0.04%	45,093.93
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	74.6900	872.000	36,763.52	65,129.68	0.03%	28,366.16
TOTAL EQUITY U.S. DOLLAR		**2,938,767.161**	**77,223,188.84**	**234,829,983.49**	**99.77%**	**157,606,794.65**
TOTAL EQUITY		**2,938,767.161**	**77,223,188.84**	**234,829,983.49**	**99.77%**	**157,606,794.65**
TOTAL ASSETS - BASE:		**3,298,387.961**	**77,759,062.80**	**235,365,857.45**	**100.00%**	**157,606,794.65**

BNY MELLON

SHENKMAN - PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	4.900	4.90	4.90	100.00%	0.00
TOTAL ASSETS - BASE:		**4.900**	**4.90**	**4.90**	**100.00%**	**0.00**

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
NON-BASE CURRENCY			11,471.56	11,712.29	0.01%	240.73
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,053.80	-1,058.63	0.00%	-4.83
DIVIDENDS RECEIVABLE			7,025.31	7,057.44	0.01%	32.13
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			**17,443.07**	**17,711.10**	**0.02%**	**268.03**
DANISH KRONE						
NON-BASE CURRENCY			1,924.29	1,966.89	0.00%	42.60
DIVIDENDS RECEIVABLE RECLAIM			13,819.88	14,906.58	0.02%	1,086.70
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			**15,744.17**	**16,873.47**	**0.02%**	**1,129.30**
EURO CURRENCY UNIT						
NON-BASE CURRENCY			6,457.19	6,907.85	0.01%	450.66
DIVIDENDS RECEIVABLE			11,748.51	11,816.37	0.01%	67.86
FOREIGN TAXES PAYABLE - DIVIDENDS			-920.01	-937.82	0.00%	-17.81
DIVIDENDS RECEIVABLE RECLAIM			89,753.83	96,154.91	0.12%	6,401.08
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**107,039.52**	**113,941.31**	**0.14%**	**6,901.79**
HONG KONG DOLLAR						
NON-BASE CURRENCY			4,858.86	4,858.26	0.01%	-0.60
ISRAELI SHEKEL						
NON-BASE CURRENCY			766.90	827.31	0.00%	60.41
JAPANESE YEN						
DIVIDENDS RECEIVABLE			24,099.60	24,231.33	0.03%	131.73
NON-BASE CURRENCY			14,199.84	14,339.17	0.02%	139.33
DIVIDENDS RECEIVABLE RECLAIM			16,847.65	17,651.08	0.02%	803.43
FOREIGN TAXES PAYABLE - DIVIDENDS			-2,533.89	-2,547.67	0.00%	-13.78
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			**52,613.20**	**53,673.91**	**0.07%**	**1,060.71**

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			525.70	537.68	0.00%	11.98
NORWEGIAN KRONE						
NON-BASE CURRENCY			55.28	57.55	0.00%	2.27
DIVIDENDS RECEIVABLE RECLAIM			386.55	395.06	0.00%	8.51
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			**441.83**	**452.61**	**0.00%**	**10.78**
POUND STERLING						
DIVIDENDS RECEIVABLE			25,555.99	26,053.53	0.03%	497.54
NON-BASE CURRENCY			16,550.53	16,826.29	0.02%	275.76
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			**42,106.52**	**42,879.82**	**0.05%**	**773.30**
SINGAPORE DOLLAR						
NON-BASE CURRENCY			2,795.69	2,815.77	0.00%	20.08
SWEDISH KRONA						
DIVIDENDS RECEIVABLE RECLAIM			2,491.29	2,728.77	0.00%	237.48
NON-BASE CURRENCY			1,760.48	1,808.10	0.00%	47.62
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			**4,251.77**	**4,536.87**	**0.01%**	**285.10**
SWISS FRANC						
NON-BASE CURRENCY			111.65	113.67	0.00%	2.02
DIVIDENDS RECEIVABLE RECLAIM			64,998.15	72,539.38	0.09%	7,541.23
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			**65,109.80**	**72,653.05**	**0.09%**	**7,543.25**
U.S. DOLLAR						
INTEREST RECEIVABLE			2.29	2.29	0.00%	0.00
DIVIDENDS RECEIVABLE			172.50	172.50	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	100,952.840	100,952.84	100,952.84	0.12%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**100,952.840**	**101,127.63**	**101,127.63**	**0.12%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**100,952.840**	**414,824.66**	**432,888.79**	**0.53%**	**18,064.13**
PREFERRED SECURITIES						

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT						
FUCHS PETROLUB SE SEC ID: ED4354350	56.8217	881.000	30,204.85	50,059.88	0.06%	19,855.03
HENKEL AG & CO KGAA SEC ID: ED5076705	112.9337	765.000	47,760.76	86,394.25	0.11%	38,633.49
VOLKSWAGEN AG SEC ID: ED5497166	186.4935	719.000	95,937.20	134,088.82	0.16%	38,151.62
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	67.5400	250.000	9,010.33	16,884.99	0.02%	7,874.66
SARTORIUS AG SEC ID: ED5843328	420.4118	133.000	42,080.25	55,914.77	0.07%	13,834.52
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	69.0082	840.000	37,690.18	57,966.90	0.07%	20,276.72
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**3,588.000**	**262,683.57**	**401,309.61**	**0.49%**	**138,626.04**
TOTAL PREFERRED SECURITIES		**3,588.000**	**262,683.57**	**401,309.61**	**0.49%**	**138,626.04**
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	47.9812	1,310.000	49,902.43	62,855.37	0.08%	12,952.94
AUSTRALIA & NEW ZEALAND BANKIN SEC ID: AA6065582	17.5165	9,932.000	121,045.72	173,973.43	0.21%	52,927.71
WESTPAC BANKING CORP SEC ID: AA6076142	14.9469	14,969.000	185,720.99	223,739.55	0.27%	38,018.56
FORTESCUE METALS GROUP LTD SEC ID: AA6086257	18.0798	14,892.000	40,415.64	269,243.78	0.33%	228,828.14
TELSTRA CORP LTD SEC ID: AA6087289	2.2995	18,933.000	37,539.64	43,536.76	0.05%	5,997.12
BENDIGO & ADELAIDE BANK LTD SEC ID: AA6091281	7.1918	11,800.000	47,593.15	84,862.98	0.10%	37,269.83
ASX LTD SEC ID: AA6129222	55.5588	972.000	34,193.90	54,003.15	0.07%	19,809.25

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BHP GROUP LTD SEC ID: AA6144692	32.7411	14,789.000	307,752.09	484,208.27	0.59%	176,456.18
MIRVAC GROUP SEC ID: AA6161977	2.0372	26,515.000	37,592.55	54,015.19	0.07%	16,422.64
COMPUTERSHARE LTD SEC ID: AA6180415	11.2584	4,046.000	30,262.17	45,551.38	0.06%	15,289.21
CSL LTD SEC ID: AA6185497	218.5158	2,360.000	87,087.76	515,697.40	0.63%	428,609.64
REA GROUP LTD SEC ID: AA6198573	114.8678	818.000	29,597.06	93,961.88	0.11%	64,364.82
TRANSURBAN GROUP SEC ID: AA6200882	10.5407	15,494.000	101,150.88	163,318.21	0.20%	62,167.33
COCHLEAR LTD SEC ID: AA6211798	145.8419	364.000	28,652.65	53,086.43	0.06%	24,433.78
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	63.3602	7,639.000	362,907.86	484,008.43	0.59%	121,100.57
BORAL LTD SEC ID: AA6218678	3.8197	19,397.000	34,905.62	74,090.09	0.09%	39,184.47
RIO TINTO LTD SEC ID: AA6220104	87.8369	2,282.000	109,616.17	200,443.85	0.24%	90,827.68
APA GROUP SEC ID: AA6247305	7.4464	7,036.000	43,866.67	52,393.03	0.06%	8,526.36
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	23.9212	3,721.000	41,402.46	89,010.60	0.11%	47,608.14
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	3.6268	14,010.000	48,858.00	50,810.84	0.06%	1,952.84
GPT GROUP/THE SEC ID: AA6365867	3.4724	12,439.000	31,270.58	43,193.49	0.05%	11,922.91
LENDLEASE CORP LTD SEC ID: AA6512005	10.1086	4,004.000	29,397.81	40,474.89	0.05%	11,077.08
SUNCORP GROUP LTD SEC ID: AA6585084	7.5159	13,200.000	76,982.00	99,209.50	0.12%	22,227.50

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	17.4393	11,368.000	137,670.27	198,249.85	0.24%	60,579.58
NEWCREST MINING LTD SEC ID: AA6637109	19.8931	4,200.000	47,872.54	83,551.18	0.10%	35,678.64
OIL SEARCH LTD SEC ID: AA6657602	2.8628	17,299.000	35,363.94	49,523.95	0.06%	14,160.01
INCITEC PIVOT LTD SEC ID: AA6673047	1.7594	19,453.000	25,420.96	34,224.87	0.04%	8,803.91
AMP LTD SEC ID: AA6709957	1.2038	33,648.000	31,046.05	40,504.59	0.05%	9,458.54
QANTAS AIRWAYS LTD SEC ID: AA6710344	3.7425	13,362.000	29,728.87	50,007.32	0.06%	20,278.45
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	9.7922	3,448.000	34,928.43	33,763.64	0.04%	-1,164.79
SANTOS LTD SEC ID: AA6776709	4.8382	13,112.000	37,626.60	63,439.07	0.08%	25,812.47
SONIC HEALTHCARE LTD SEC ID: AA6821125	24.8085	2,712.000	38,308.93	67,280.78	0.08%	28,971.85
WESFARMERS LTD SEC ID: AA6948837	38.8912	4,626.000	113,758.92	179,910.51	0.22%	66,151.59
ALUMINA LTD SEC ID: AA6954983	1.4160	37,300.000	34,918.42	52,815.97	0.06%	17,897.55
WOODSIDE PETROLEUM LTD SEC ID: AA6979725	17.5473	3,499.000	41,965.46	61,398.08	0.08%	19,432.62
WOOLWORTHS GROUP LTD SEC ID: AA6981234	30.3336	5,127.000	108,615.29	155,520.17	0.19%	46,904.88
DEXUS SEC ID: AAB033YN9	7.2535	7,607.000	38,281.30	55,177.45	0.07%	16,896.15
GOODMAN GROUP SEC ID: AAB03FYZ5	14.5919	11,102.000	41,718.81	161,999.29	0.20%	120,280.48
BRAMBLES LTD SEC ID: AAB1FJ0C0	8.1795	7,347.000	51,666.33	60,094.71	0.07%	8,428.38
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	106.8581	2,317.000	112,309.52	247,590.20	0.30%	135,280.68

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CROWN RESORTS LTD SEC ID: AAB29LCJ2	7.4310	5,029.000	30,736.65	37,370.45	0.05%	6,633.80
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	29.4925	2,741.000	18,081.23	80,838.84	0.10%	62,757.61
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	7.2535	3,760.000	20,195.12	27,273.20	0.03%	7,078.08
SYDNEY AIRPORT SEC ID: AAB70DWB3	4.9463	8,473.000	30,217.72	41,909.80	0.05%	11,692.08
AURIZON HOLDINGS LTD SEC ID: AAB87CVM3	3.0094	12,851.000	36,989.33	38,674.25	0.05%	1,684.92
XERO LTD SEC ID: AAB8P4LP5	113.2937	462.000	45,645.87	52,341.67	0.06%	6,695.80
AFTERPAY LTD SEC ID: AABF5L8B9	91.0547	933.000	36,108.62	84,954.04	0.10%	48,845.42
ONEMARKET LTD SEC ID: AABFM70D5	0.7485	288.000	331.98	215.57	0.00%	-116.41
SCENTRE GROUP SEC ID: AABLZH0Z7	2.1452	39,318.000	53,874.91	84,344.46	0.10%	30,469.55
AMPOL LTD SEC ID: AABM91204	21.9303	1,765.000	28,321.27	38,706.97	0.05%	10,385.70
MEDIBANK PVT LTD SEC ID: AABRTNNQ3	2.3227	17,676.000	29,935.30	41,055.45	0.05%	11,120.15
AGL ENERGY LTD SEC ID: AABSS7GP7	9.2212	3,918.000	39,668.64	36,128.73	0.04%	-3,539.91
SOUTH32 LTD SEC ID: AABWSW5D2	1.9060	25,144.000	30,439.26	47,923.85	0.06%	17,484.59
CIMIC GROUP LTD SEC ID: AABX17Q17	18.8051	2,000.000	30,140.60	37,610.22	0.05%	7,469.62
COLES GROUP LTD SEC ID: AABYWR0T4	13.9977	6,141.000	63,268.25	85,960.07	0.11%	22,691.82
TOTAL EQUITY AUSTRALIAN DOLLAR		**548,948.000**	**3,372,869.19**	**5,786,047.70**	**7.07%**	**2,413,178.51**
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	160.3025	423.000	52,389.51	67,807.94	0.08%	15,418.43

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AP MOLLER - MAERSK A/S SEC ID: SD4253045	2,234.7333	47.000	47,494.23	105,032.46	0.13%	57,538.23
DANSKE BANK A/S SEC ID: SD4588820	16.5448	3,856.000	51,814.62	63,796.56	0.08%	11,981.94
GENMAB A/S SEC ID: SD4595734	404.8656	298.000	43,241.04	120,649.95	0.15%	77,408.91
VESTAS WIND SYSTEMS A/S SEC ID: SD5964657	236.6237	831.000	32,325.13	196,634.26	0.24%	164,309.13
DSV PANALPINA A/S SEC ID: SDB1WT5G0	167.6666	1,000.000	18,674.67	167,666.64	0.20%	148,991.97
PANDORA A/S SEC ID: SDB44XTX3	111.9421	750.000	23,588.65	83,956.60	0.10%	60,367.95
CHR HANSEN HOLDING A/S SEC ID: SDB573M10	102.9670	562.000	41,542.12	57,867.48	0.07%	16,325.36
NOVOZYMES A/S SEC ID: SDB798FW3	57.4505	1,000.000	26,215.68	57,450.48	0.07%	31,234.80
COLOPLAST A/S SEC ID: SDB8FMRX8	152.8068	841.000	35,372.66	128,510.50	0.16%	93,137.84
AMBU A/S SEC ID: SDBD9G339	43.2646	1,160.000	35,234.89	50,186.90	0.06%	14,952.01
NOVO NORDISK A/S SEC ID: SDBHC8X98	70.1323	9,207.000	161,651.12	645,708.32	0.79%	484,057.20
ORSTED AS SEC ID: SDBYT16L1	204.4054	1,000.000	34,832.99	204,405.36	0.25%	169,572.37
TOTAL EQUITY DANISH KRONE		**20,975.000**	**604,377.31**	**1,949,673.45**	**2.38%**	**1,345,296.14**
EURO CURRENCY UNIT						
OMV AG SEC ID: EA4651454	40.3772	1,915.000	50,729.15	77,322.24	0.09%	26,593.09
VOESTALPINE AG SEC ID: EA4943406	35.8500	2,485.000	35,926.89	89,087.29	0.11%	53,160.40
IMMOFINANZ AG SEC ID: EABFZ5BQ0	20.7636	29.000	0.00	602.15	0.00%	602.15
KBC GROUP NV SEC ID: EB4497740	70.0849	1,883.000	95,733.52	131,969.95	0.16%	36,236.43

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SOLVAY SA SEC ID: EB4821105	118.5375	599.000	39,036.60	71,003.98	0.09%	31,967.38
UCB SA SEC ID: EB5596995	103.3655	740.000	44,386.41	76,490.47	0.09%	32,104.06
GROUPE BRUXELLES LAMBERT SA SEC ID: EB7097323	100.9673	487.000	33,337.68	49,171.10	0.06%	15,833.42
PROXIMUS SADP SEC ID: EBB00D9P7	19.8337	1,843.000	35,227.85	36,553.59	0.04%	1,325.74
AGEAS SA/NV SEC ID: EBB86S2N3	53.3223	1,110.000	38,757.20	59,187.76	0.07%	20,430.56
UMICORE SA SEC ID: EBBF44467	48.0733	1,042.000	18,950.42	50,092.36	0.06%	31,141.94
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	69.7546	4,426.000	216,454.46	308,733.80	0.38%	92,279.34
ADIDAS AG SEC ID: ED4031974	364.4955	1,014.000	56,943.99	369,598.48	0.45%	312,654.49
FRESENIUS SE & CO KGAA SEC ID: ED4352099	46.2991	2,252.000	72,705.96	104,265.65	0.13%	31,559.69
UNITED INTERNET AG SEC ID: ED4354137	42.1268	1,176.000	18,245.59	49,541.15	0.06%	31,295.56
HANNOVER RUECK SE SEC ID: ED4511801	159.4286	362.000	18,317.70	57,713.14	0.07%	39,395.44
GEA GROUP AG SEC ID: ED4557101	35.8255	1,209.000	29,215.90	43,313.08	0.05%	14,097.18
CONTINENTAL AG SEC ID: ED4598584	148.3554	617.000	45,464.08	91,535.30	0.11%	46,071.22
DEUTSCHE POST AG SEC ID: ED4617855	49.5538	6,169.000	129,869.39	305,697.24	0.37%	175,827.85
MERCK KGAA SEC ID: ED4741846	171.7252	843.000	56,174.15	144,764.38	0.18%	88,590.23
RWE AG SEC ID: ED4768963	42.2981	3,208.000	73,659.55	135,692.38	0.17%	62,032.83
SAP SE SEC ID: ED4846280	131.1890	5,313.000	344,574.41	697,007.32	0.85%	352,432.91

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
E.ON SE SEC ID: ED4942907	11.0903	5,279.000	51,243.25	58,545.47	0.07%	7,302.22
HENKEL AG & CO KGAA SEC ID: ED5002461	96.4769	295.000	15,490.14	28,460.69	0.03%	12,970.55
PUMA SE SEC ID: ED5064727	112.9092	434.000	23,163.89	49,002.59	0.06%	25,838.70
BAYER AG SEC ID: ED5069213	58.9201	4,027.000	259,426.03	237,271.05	0.29%	-22,154.98
BASF SE SEC ID: ED5086571	79.1882	3,556.000	218,100.21	281,593.08	0.34%	63,492.87
BEIERSDORF AG SEC ID: ED5107401	115.5521	708.000	56,480.02	81,810.86	0.10%	25,330.84
FRESENIUS MEDICAL CARE AG & CO SEC ID: ED5129074	83.4461	1,271.000	76,802.94	106,060.01	0.13%	29,257.07
ALLIANZ SE SEC ID: ED5231482	245.5665	2,311.000	309,235.10	567,504.15	0.69%	258,269.05
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	297.0779	847.000	139,614.18	251,625.02	0.31%	112,010.84
VOLKSWAGEN AG SEC ID: ED5497109	208.1259	190.000	18,425.63	39,543.91	0.05%	21,118.28
DAIMLER AG SEC ID: ED5529026	70.7090	3,143.000	114,336.14	222,238.24	0.27%	107,902.10
THYSSENKRUPP AG SEC ID: ED5636920	9.9401	4,580.000	24,297.59	45,525.75	0.06%	21,228.16
SIEMENS AG SEC ID: ED5727976	143.7916	3,853.000	375,036.71	554,029.02	0.68%	178,992.31
DEUTSCHE BANK AG SEC ID: ED5750358	10.9495	9,055.000	60,033.18	99,148.17	0.12%	39,114.99
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	88.3770	2,776.000	134,290.88	245,334.60	0.30%	111,043.72
DEUTSCHE TELEKOM AG SEC ID: ED5842353	18.2982	17,706.000	254,559.65	323,987.76	0.40%	69,428.11

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	38.4072	6,901.000	67,747.68	265,048.33	0.32%	197,300.65
CARL ZEISS MEDITEC AG SEC ID: ED5922965	133.2446	293.000	24,834.80	39,040.67	0.05%	14,205.87
DEUTSCHE BOERSE AG SEC ID: ED7021964	170.3793	645.000	84,253.05	109,894.67	0.13%	25,641.62
MTU AERO ENGINES AG SEC ID: EDB09DHL4	261.1056	197.000	35,511.96	51,437.80	0.06%	15,925.84
DEUTSCHE WOHNEN SE SEC ID: EDB0YZ0Z4	53.4569	2,175.000	47,816.87	116,268.76	0.14%	68,451.89
SYMRISE AG SEC ID: EDB1JB4K1	132.6328	725.000	62,677.53	96,158.79	0.12%	33,481.26
BRENNTAG SE SEC ID: EDB4YVF55	77.4997	1,037.000	39,496.72	80,367.14	0.10%	40,870.42
EVONIK INDUSTRIES AG SEC ID: EDB5ZQ9D2	32.6443	2,056.000	42,341.64	67,116.71	0.08%	24,775.07
TELEFONICA DEUTSCHLAND HOLDING SEC ID: EDB7VG6L9	2.7591	13,554.000	35,348.77	37,396.91	0.05%	2,048.14
COMMERZBANK AG SEC ID: EDB90LKT5	6.4432	8,671.000	30,598.24	55,869.12	0.07%	25,270.88
KION GROUP AG SEC ID: EDBB22L93	87.0678	572.000	24,498.33	49,802.79	0.06%	25,304.46
VONOVIA SE SEC ID: EDBBJPFY6	73.1193	2,749.000	96,443.87	201,005.09	0.25%	104,561.22
KNORR-BREMSE AG SEC ID: EDBD2P9X9	136.6461	329.000	28,765.26	44,956.56	0.05%	16,191.30
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	51.3646	1,655.000	64,884.67	85,008.46	0.10%	20,123.79
AROUNDTOWN SA SEC ID: EDBF0CK46	7.4881	7,795.000	40,786.07	58,369.94	0.07%	17,583.87
TEAMVIEWER AG SEC ID: EDBJ7WGS9	53.6282	849.000	40,104.25	45,530.34	0.06%	5,426.09
SIEMENS ENERGY AG SEC ID: EDBMTVQK6	36.7065	1,926.000	49,377.44	70,696.72	0.09%	21,319.28

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ZALANDO SE SEC ID: EDBQV0SV6	111.4165	720.000	30,716.57	80,219.85	0.10%	49,503.28
HELLOFRESH SE SEC ID: EDBYWH8S0	77.3284	679.000	39,168.06	52,505.96	0.06%	13,337.90
QIAGEN NV SEC ID: EDBYXS699	51.9397	2,213.000	52,790.21	114,942.55	0.14%	62,152.34
UNIPER SE SEC ID: EDBZ6CZ40	34.5531	1,463.000	39,998.97	50,551.12	0.06%	10,552.15
DELIVERY HERO SE SEC ID: EDBZCNB45	155.3909	1,242.000	45,044.44	192,995.44	0.24%	147,951.00
ENDESA SA SEC ID: EE5271783	27.3463	1,619.000	32,258.74	44,273.73	0.05%	12,014.99
BANKINTER SA SEC ID: EE5474007	5.4130	8,166.000	31,214.59	44,202.43	0.05%	12,987.84
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	4.9370	40,485.000	119,505.85	199,875.43	0.24%	80,369.58
NATURGY ENERGY GROUP SA SEC ID: EE5650424	23.1985	3,506.000	63,716.67	81,333.97	0.10%	17,617.30
BANCO SANTANDER SA SEC ID: EE5705947	3.1054	65,016.000	140,726.47	201,898.73	0.25%	61,172.26
TELEFONICA SA SEC ID: EE5732529	3.9704	18,731.000	63,786.24	74,369.94	0.09%	10,583.70
ENAGAS SA SEC ID: EE7383073	21.9811	1,243.000	25,592.12	27,322.48	0.03%	1,730.36
SIEMENS GAMESA RENEWABLE ENERG SEC ID: EEB01CP25	40.4873	1,708.000	23,473.02	69,152.26	0.08%	45,679.24
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	33.2194	1,434.000	31,859.67	47,636.59	0.06%	15,776.92
FERROVIAL SA SEC ID: EEB038516	27.6522	3,217.000	43,394.40	88,957.22	0.11%	45,562.82
BANCO DE SABADELL SA SEC ID: EEB1X8QN0	0.4331	66,515.000	33,583.68	28,810.09	0.04%	-4,773.59

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IBERDROLA SA SEC ID: EEB288C92	14.3155	29,709.000	202,390.00	425,300.23	0.52%	222,910.23
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	72.8746	2,403.000	69,199.82	175,117.76	0.21%	105,917.94
INTERNATIONAL CONSOLIDATED AIR SEC ID: EEB5282K7	2.1914	9,521.000	47,583.28	20,864.11	0.03%	-26,719.17
RED ELECTRICA CORP SA SEC ID: EEBD6FXN0	20.5251	1,860.000	24,956.17	38,176.60	0.05%	13,220.43
TELEFONICA SA RTS SEC ID: EEBM9GRD4	0.2206	18,731.000	4,616.45	4,131.67	0.01%	-484.78
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	31.8612	5,747.000	89,872.61	183,106.56	0.22%	93,233.95
AENA SME SA SEC ID: EEBVRZ8L5	173.9888	306.000	30,299.72	53,240.58	0.07%	22,940.86
CELLNEX TELECOM SA SEC ID: EEBX90C09	60.1008	906.000	49,193.92	54,451.30	0.07%	5,257.38
GRIFOLS SA SEC ID: EEBYY3DX0	29.2184	2,728.000	26,002.59	79,707.72	0.10%	53,705.13
BOUYGUES SA SEC ID: EF4002129	41.1725	1,253.000	37,073.49	51,589.09	0.06%	14,515.60
AIRBUS SE SEC ID: EF4012250	109.8503	2,877.000	117,390.65	316,039.37	0.39%	198,648.72
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	24.4832	3,972.000	71,153.01	97,247.41	0.12%	26,094.40
L'OREAL SA SEC ID: EF4057800	380.2793	1,298.000	180,974.78	493,602.58	0.60%	312,627.80
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	625.1117	1,390.000	241,187.12	868,905.26	1.06%	627,718.14
THALES SA SEC ID: EF4162790	91.6439	449.000	18,082.98	41,148.11	0.05%	23,065.13
CAPGEMINI SE SEC ID: EF4163434	155.1461	988.000	61,688.64	153,284.39	0.19%	91,595.75

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PUBLICIS GROUPE SA SEC ID: EF4380426	49.8719	1,055.000	36,078.71	52,614.85	0.06%	16,536.14
FAURECIA SE SEC ID: EF4400448	51.2790	905.000	32,270.53	46,407.48	0.06%	14,136.95
CIE GENERALE DES ETABLISSEMENT SEC ID: EF4588366	128.4116	1,016.000	80,749.45	130,466.16	0.16%	49,716.71
PERNOD RICARD SA SEC ID: EF4682326	191.8526	1,084.000	105,861.28	207,968.26	0.25%	102,106.98
RENAULT SA SEC ID: EF4712792	43.7541	2,827.000	52,610.88	123,692.98	0.15%	71,082.10
REMY COINTREAU SA SEC ID: EF4741718	186.3467	268.000	24,914.77	49,940.91	0.06%	25,026.14
SEB SA SEC ID: EF4792133	182.3090	230.000	25,576.65	41,931.06	0.05%	16,354.41
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	144.7460	2,879.000	180,880.05	416,723.63	0.51%	235,843.58
VIVENDI SE SEC ID: EF4834778	32.2772	3,765.000	70,097.93	121,523.84	0.15%	51,425.91
ORANGE SA SEC ID: EF5176179	11.9100	6,712.000	73,040.06	79,940.16	0.10%	6,900.10
HERMES INTERNATIONAL SEC ID: EF5253978	1,076.2346	159.000	53,363.59	171,121.30	0.21%	117,757.71
DASSAULT SYSTEMES SE SEC ID: EF5330040	203.2928	616.000	18,588.80	125,228.38	0.15%	106,639.58
KERING SA SEC ID: EF5505070	727.2781	445.000	70,536.55	323,638.76	0.40%	253,102.21
CNP ASSURANCES SEC ID: EF5543980	16.1264	2,924.000	29,751.88	47,153.56	0.06%	17,401.68
CARREFOUR SA SEC ID: EF5641560	17.1664	2,248.000	35,062.55	38,590.08	0.05%	3,527.53
ATOS SE SEC ID: EF5654787	91.4971	580.000	38,529.83	53,068.30	0.06%	14,538.47
SANOFI SEC ID: EF5671732	96.2934	5,698.000	447,857.73	548,679.71	0.67%	100,821.98

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ACCOR SA SEC ID: EF5852845	36.2171	1,211.000	30,349.52	43,858.88	0.05%	13,509.36
NOKIA OYJ SEC ID: EF5946456	3.8432	1,631.000	11,796.39	6,268.21	0.01%	-5,528.18
STMICROELECTRONICS NV SEC ID: EF5962339	37.0491	5,032.000	52,354.71	186,431.04	0.23%	134,076.33
SOCIETE GENERALE SA SEC ID: EF5966512	20.8273	5,510.000	80,387.60	114,758.25	0.14%	34,370.65
TELEPERFORMANCE SEC ID: EF5999331	331.9491	165.000	32,498.34	54,771.60	0.07%	22,273.26
EURAZEO SE SEC ID: EF7042395	67.9070	409.000	18,013.03	27,773.97	0.03%	9,760.94
SODEXO SA SEC ID: EF7062716	84.6941	555.000	34,591.62	47,005.24	0.06%	12,413.62
AXA SA SEC ID: EF7088422	23.8739	8,426.000	143,108.70	201,161.54	0.25%	58,052.84
PEUGEOT SA SEC ID: EF7103528	27.3708	2,117.000	30,940.61	57,944.01	0.07%	27,003.40
ESSILORLUXOTTICA SA SEC ID: EF7212477	156.0638	1,494.000	130,390.59	233,159.32	0.28%	102,768.73
CREDIT AGRICOLE SA SEC ID: EF7262613	12.6270	13,856.000	104,709.42	174,960.21	0.21%	70,250.79
BNP PARIBAS SA SEC ID: EF7309687	52.7411	4,023.000	149,477.43	212,177.54	0.26%	62,700.11
CIE DE SAINT-GOBAIN SEC ID: EF7380480	45.8831	1,354.000	45,234.61	62,125.75	0.08%	16,891.14
WENDEL SE SEC ID: EF7390117	119.8467	376.000	28,731.76	45,062.37	0.06%	16,330.61
KLEPIERRE SA SEC ID: EF7582556	22.5011	2,766.000	33,958.15	62,238.00	0.08%	28,279.85
GECINA SA SEC ID: EF7742465	154.5344	274.000	33,873.46	42,342.42	0.05%	8,468.96
COVIVIO SEC ID: EF7745633	92.1945	526.000	30,875.56	48,494.30	0.06%	17,618.74

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SAFRAN SA SEC ID: EFB058TZ0	141.8706	1,547.000	82,087.31	219,473.85	0.27%	137,386.54
ENGIE SA SEC ID: EFB0C2CQ3	15.3188	7,953.000	97,769.72	121,830.78	0.15%	24,061.06
ELECTRICITE DE FRANCE SA SEC ID: EFB0NJJ12	15.7777	3,604.000	33,513.14	56,862.75	0.07%	23,349.61
ARKEMA SA SEC ID: EFB0Z5YZ7	114.4019	565.000	35,962.32	64,637.09	0.08%	28,674.77
LEGRAND SA SEC ID: EFB11ZRK7	89.3192	1,695.000	79,567.49	151,395.96	0.19%	71,828.47
EIFFAGE SA SEC ID: EFB13X011	96.7094	497.000	29,198.03	48,064.57	0.06%	18,866.54
TOTAL SE SEC ID: EFB15C551	43.1913	11,713.000	528,450.36	505,899.87	0.62%	-22,550.49
AEROPORTS DE PARIS SEC ID: EFB164FY4	129.8187	338.000	28,788.00	43,878.71	0.05%	15,090.71
UBISOFT ENTERTAINMENT SA SEC ID: EFB1L3CS5	96.4647	398.000	29,729.83	38,392.94	0.05%	8,663.11
VINCI SA SEC ID: EFB1XH021	99.5480	2,972.000	183,385.61	295,856.74	0.36%	112,471.13
DANONE SA SEC ID: EFB1Y9TB7	65.7780	2,359.000	145,248.93	155,170.42	0.19%	9,921.49
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	164.2616	2,455.000	206,998.78	403,262.20	0.49%	196,263.42
BUREAU VERITAS SA SEC ID: EFB28DTJ8	26.6244	1,924.000	29,036.40	51,225.44	0.06%	22,189.04
GETLINK SE SEC ID: EFB292JQ6	17.3499	2,035.000	24,327.02	35,307.13	0.04%	10,980.11
SUEZ SA SEC ID: EFB3B8D01	19.8460	2,934.000	32,658.78	58,228.11	0.07%	25,569.33
EDENRED SEC ID: EFB62G1B5	56.7850	2,150.000	43,663.65	122,087.65	0.15%	78,424.00
VALEO SA SEC ID: EFBDC5ST5	39.4962	1,617.000	27,197.37	63,865.35	0.08%	36,667.98

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BIOMERIEUX SEC ID: EFBF0LBX7	141.1977	436.000	29,134.90	61,562.18	0.08%	32,427.28
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	79.0169	1,019.000	45,712.31	80,518.18	0.10%	34,805.87
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	83.9722	580.000	28,868.62	48,703.90	0.06%	19,835.28
WORLDLINE SA/FRANCE SEC ID: EFBNFWR47	96.7828	929.000	63,176.65	89,911.23	0.11%	26,734.58
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	356.2978	150.000	29,651.45	53,444.66	0.07%	23,793.21
AMUNDI SA SEC ID: EFBYZR017	81.7331	760.000	39,917.84	62,117.19	0.08%	22,199.35
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	17.4478	3,765.000	52,373.93	65,691.05	0.08%	13,317.12
INTESA SANPAOLO SPA SEC ID: EI4076838	2.3402	64,077.000	96,898.65	149,950.54	0.18%	53,051.89
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	9.2256	4,949.000	26,819.51	45,657.33	0.06%	18,837.82
ENEL SPA SEC ID: EI7144567	10.1261	43,914.000	204,069.63	444,677.54	0.54%	240,607.91
ENI SPA SEC ID: EI7145051	10.4589	21,717.000	160,771.05	227,136.05	0.28%	66,365.00
SNAM SPA SEC ID: EI7251479	5.6296	10,544.000	43,993.16	59,358.01	0.07%	15,364.85
TENARIS SA SEC ID: EI7538511	8.1048	14,407.000	72,155.59	116,765.79	0.14%	44,610.20
TELECOM ITALIA SPA/MILANO SEC ID: EI7634393	0.4618	100,025.000	38,605.74	46,188.33	0.06%	7,582.59
ATLANTIA SPA SEC ID: EI7667161	18.0045	3,071.000	42,154.17	55,291.94	0.07%	13,137.77
TERNA RETE ELETTRICA NAZIONALE SEC ID: EIB01BN53	7.6472	13,546.000	60,064.93	103,588.80	0.13%	43,523.87

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	55.4635	866.000	29,168.60	48,031.41	0.06%	18,862.81
FERRARI NV SEC ID: EIBD6G500	230.8227	586.000	36,106.16	135,262.11	0.17%	99,155.95
CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	12.6332	4,596.000	35,099.34	58,061.97	0.07%	22,962.63
MONCLER SPA SEC ID: EIBGLP233	61.3488	1,129.000	40,737.02	69,262.79	0.08%	28,525.77
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	11.4280	3,732.000	23,069.93	42,649.14	0.05%	19,579.21
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	16.3956	4,263.000	32,729.96	69,894.31	0.09%	37,164.35
FIAT CHRYSLER AUTOMOBILES NV SEC ID: EIBRJFWP2	17.9372	7,174.000	57,785.58	128,681.78	0.16%	70,896.20
UNICREDIT SPA SEC ID: EIBYMXPS6	9.3577	8,006.000	64,168.88	74,917.83	0.09%	10,748.95
EXOR NV SEC ID: EIBYSLCX9	81.0235	727.000	29,454.72	58,904.07	0.07%	29,449.35
WOLTERS KLUWER NV SEC ID: EN5671511	84.4984	1,670.000	63,450.27	141,112.27	0.17%	77,662.00
KONINKLIJKE VOPAK NV SEC ID: EN5809426	52.6004	704.000	32,243.93	37,030.69	0.05%	4,786.76
AEGON NV SEC ID: EN5927376	3.9582	27,526.000	54,734.37	108,952.98	0.13%	54,218.61
KONINKLIJKE KPN NV SEC ID: EN5956078	3.0430	16,609.000	36,362.20	50,540.67	0.06%	14,178.47
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	53.5670	3,531.000	117,580.90	189,145.14	0.23%	71,564.24
HEINEKEN NV SEC ID: EN7792554	111.6122	1,002.000	51,537.24	111,835.46	0.14%	60,298.22
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	94.2745	429.000	29,205.23	40,443.77	0.05%	11,238.54
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	172.2758	1,096.000	75,421.18	188,814.32	0.23%	113,393.14

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASML HOLDING NV SEC ID: ENB929F49	486.4223	2,191.000	152,397.33	1,065,751.26	1.30%	913,353.93
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	28.2762	7,548.000	116,685.04	213,429.06	0.26%	96,744.02
AKZO NOBEL NV SEC ID: ENBJ2KSG1	107.5011	1,236.000	82,827.83	132,871.36	0.16%	50,043.53
PROSUS NV SEC ID: ENBJDS7L4	108.1129	3,294.000	233,080.01	356,123.82	0.44%	123,043.81
UNILEVER PLC SEC ID: ENBLRB269	60.6453	6,983.000	218,478.94	423,485.83	0.52%	205,006.89
NN GROUP NV SEC ID: ENBNG8PQ5	43.4727	2,743.000	70,502.90	119,245.70	0.15%	48,742.80
JUST EAT TAKEAWAY.COM NV SEC ID: ENBYQ7HZ1	113.0560	297.000	34,783.42	33,577.64	0.04%	-1,205.78
ALTICE EUROPE NV SEC ID: ENBYT3416	6.5191	6,863.000	22,035.78	44,740.40	0.05%	22,704.62
RELX PLC SEC ID: ENBYWLC62	24.5077	5,151.000	44,121.37	126,239.20	0.15%	82,117.83
ADYEN NV SEC ID: ENBZ1HM46	2,330.8628	73.000	92,165.42	170,152.98	0.21%	77,987.56
ING GROEP NV SEC ID: ENBZ57394	9.3491	16,754.000	94,530.29	156,635.58	0.19%	62,105.29
BANCO ESPIRITO SANTO SA SEC ID: EP4058061	0.0000	4,636.000	12,190.60	0.00	0.00%	-12,190.60
EDP - ENERGIAS DE PORTUGAL SA SEC ID: EP4103594	6.3086	12,293.000	46,835.36	77,551.91	0.09%	30,716.55
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	16.9095	2,224.000	31,738.34	37,606.64	0.05%	5,868.30
CRH PLC SEC ID: EZ4182240	41.6252	4,109.000	105,143.06	171,037.83	0.21%	65,894.77
KINGSPAN GROUP PLC SEC ID: EZ4491237	70.2318	480.000	24,586.63	33,711.25	0.04%	9,124.62
KERRY GROUP PLC SEC ID: EZ4519573	144.9907	627.000	22,054.17	90,909.15	0.11%	68,854.98

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	46.5438	1,500.000	38,790.37	69,815.76	0.09%	31,025.39
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	204.2105	712.000	71,777.57	145,397.87	0.18%	73,620.30
RYANAIR HOLDINGS PLC SEC ID: EZBYTBXV3	19.8888	3,562.000	19,862.28	70,843.92	0.09%	50,981.64
UPM-KYMMENE OYJ SEC ID: SF5051252	37.2816	2,326.000	32,603.62	86,716.93	0.11%	54,113.31
STORA ENSO OYJ SEC ID: SF5072670	19.1424	4,016.000	32,755.28	76,876.04	0.09%	44,120.76
SAMPO OYJ SEC ID: SF5226037	42.2981	2,133.000	58,388.58	90,221.90	0.11%	31,833.32
FORTUM OYJ SEC ID: SF5579559	24.1039	1,768.000	28,558.37	42,615.76	0.05%	14,057.39
ELISA OYJ SEC ID: SF5701518	54.9007	878.000	28,715.42	48,202.80	0.06%	19,487.38
NOKIA OYJ SEC ID: SF5902942	3.8554	28,353.000	120,986.12	109,312.32	0.13%	-11,673.80
NESTE OYJ SEC ID: SFB06YV43	72.3852	3,105.000	18,307.92	224,756.10	0.27%	206,448.18
KONE OYJ SEC ID: SFB09M9D1	81.3171	1,611.000	59,272.57	131,001.90	0.16%	71,729.33
ORION OYJ SEC ID: SFB17NY41	45.9198	1,119.000	30,466.09	51,384.29	0.06%	20,918.20
METSO OUTOTEC OYJ SEC ID: SFB1FN8X7	10.0025	3,921.000	21,503.18	39,219.89	0.05%	17,716.71
NORDEA BANK ABP SEC ID: SFBFM0SV0	8.1635	180.000	1,140.99	1,469.43	0.00%	328.44
TOTAL EQUITY EURO CURRENCY UNIT		**1,083,090.000**	**14,303,382.49**	**26,409,622.09**	**32.27%**	**12,106,239.60**
HONG KONG DOLLAR						
HANG LUNG PROPERTIES LTD HK/00101 SEC ID: FH6030503	2.6374	19,000.000	35,259.44	50,110.59	0.06%	14,851.15

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANK OF EAST ASIA LTD/THE HK/00023 SEC ID: FH6075649	2.1357	19,200.000	35,599.41	41,005.69	0.05%	5,406.28
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	9.2470	12,000.000	90,440.65	110,964.23	0.14%	20,523.58
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	54.8115	5,900.000	119,901.67	323,387.74	0.40%	203,486.07
MTR CORP LTD HK/00066 SEC ID: FH6290057	5.5908	6,500.000	24,721.83	36,340.01	0.04%	11,618.18
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	17.2430	3,900.000	55,814.87	67,247.88	0.08%	11,433.01
HENDERSON LAND DEVELOPMENT CO HK/00012 SEC ID: FH6420530	3.9013	9,883.000	35,839.84	38,556.43	0.05%	2,716.59
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	5.4167	7,000.000	36,830.84	37,916.65	0.05%	1,085.81
WHARF HOLDINGS LTD/THE HK/00004 SEC ID: FH6435579	2.6890	12,000.000	19,723.91	32,267.84	0.04%	12,543.93
HONG KONG & CHINA GAS CO LTD HK/00003 SEC ID: FH6436551	1.4935	52,592.000	52,774.63	78,543.61	0.10%	25,768.98
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	7.7703	13,000.000	40,096.82	101,014.33	0.12%	60,917.51
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.0308	16,000.000	38,613.39	48,492.04	0.06%	9,878.65

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	12.8968	3,500.000	45,124.84	45,138.87	0.06%	14.03
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	14.2639	10,000.000	31,371.90	142,638.82	0.17%	111,266.92
LINK REIT HK/00823 SEC ID: FHB0PB4M2	9.1052	14,140.000	61,253.71	128,746.88	0.16%	67,493.17
WYNN MACAU LTD HK/01128 SEC ID: FHB4JSTL9	1.6792	23,600.000	35,562.67	39,628.31	0.05%	4,065.64
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	12.2520	64,600.000	251,252.20	791,477.78	0.97%	540,225.58
HKT TRUST & HKT LTD HK/06823 SEC ID: FHB4TXDZ3	1.2974	21,000.000	28,319.13	27,245.82	0.03%	-1,073.31
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	4.3914	11,600.000	19,090.29	50,939.86	0.06%	31,849.57
SWIRE PROPERTIES LTD HK/01972 SEC ID: FHB67C2G2	2.9082	4,100.000	9,595.32	11,923.75	0.01%	2,328.43
WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBF0GWS1	5.2039	12,000.000	43,349.25	62,446.40	0.08%	19,097.15
BUDWEISER BREWING CO APAC LTD HK/01876 SEC ID: FHBKDXJH8	3.3016	9,400.000	26,964.66	31,034.91	0.04%	4,070.25
WH GROUP LTD HK/00288 SEC ID: FHBLLHKZ0	0.8383	38,500.000	29,092.31	32,274.29	0.04%	3,181.98

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEW WORLD DEVELOPMENT CO LTD HK/00017 SEC ID: FHBM94GQ6	4.6558	6,500.000	30,603.50	30,262.39	0.04%	-341.11
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	6.9772	6,000.000	39,576.56	41,863.07	0.05%	2,286.51
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	5.1329	12,840.000	56,400.48	65,906.87	0.08%	9,506.39
TOTAL EQUITY HONG KONG DOLLAR		**414,755.000**	**1,293,174.12**	**2,467,375.06**	**3.02%**	**1,174,200.94**
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	6.8488	5,939.000	27,261.28	40,674.79	0.05%	13,413.51
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	3.8495	8,105.000	24,819.70	31,200.26	0.04%	6,380.56
NICE LTD SEC ID: FZ6647132	280.3040	635.000	18,153.41	177,993.02	0.22%	159,839.61
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	23.1251	1,898.000	33,422.06	43,891.40	0.05%	10,469.34
TOTAL EQUITY ISRAELI SHEKEL		**16,577.000**	**103,656.45**	**293,759.47**	**0.36%**	**190,103.02**
JAPANESE YEN						
AJINOMOTO CO INC SEC ID: FJ6010907	22.6403	3,000.000	29,769.06	67,920.96	0.08%	38,151.90
ALPS ALPINE CO LTD SEC ID: FJ6021508	13.1532	3,100.000	32,696.98	40,774.86	0.05%	8,077.88
ACOM CO LTD SEC ID: FJ6049780	4.2714	7,700.000	21,733.06	32,889.73	0.04%	11,156.67
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	41.1061	2,000.000	41,787.09	82,212.21	0.10%	40,425.12
ASAHI KASEI CORP SEC ID: FJ6054608	10.2136	6,000.000	32,835.39	61,281.42	0.07%	28,446.03
BANK OF KYOTO LTD/THE SEC ID: FJ6075751	52.0122	1,600.000	46,275.97	83,219.53	0.10%	36,943.56

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
Z HOLDINGS CORP SEC ID: FJ6084845	6.0478	12,200.000	52,637.48	73,782.56	0.09%	21,145.08
TREND MICRO INC/JAPAN SEC ID: FJ6125283	57.5331	600.000	34,248.68	34,519.83	0.04%	271.15
NTT DATA CORP SEC ID: FJ6125630	13.6665	3,000.000	19,803.45	40,999.56	0.05%	21,196.11
BRIDGESTONE CORP SEC ID: FJ6132107	32.7764	3,500.000	69,915.20	114,717.42	0.14%	44,802.22
OBIC CO LTD SEC ID: FJ6136744	200.7845	300.000	40,458.78	60,235.36	0.07%	19,776.58
ORACLE CORP JAPAN SEC ID: FJ6141686	130.2727	400.000	39,726.93	52,109.06	0.06%	12,382.13
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	20.5918	1,500.000	18,190.42	30,887.69	0.04%	12,697.27
CANON INC SEC ID: FJ6172327	19.1583	3,200.000	53,592.87	61,306.60	0.07%	7,713.73
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	141.3143	800.000	66,966.39	113,051.48	0.14%	46,085.09
KOSE CORP SEC ID: FJ6194461	170.4683	200.000	23,440.93	34,093.66	0.04%	10,652.73
CHUBU ELECTRIC POWER CO INC SEC ID: FJ6195609	12.0393	4,400.000	52,896.53	52,973.02	0.06%	76.49
CHUGOKU ELECTRIC POWER CO INC/ SEC ID: FJ6195906	11.7100	3,100.000	33,563.10	36,301.03	0.04%	2,737.93
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	53.3004	3,000.000	19,058.15	159,901.20	0.20%	140,843.05
CYBERAGENT INC SEC ID: FJ6220506	68.8653	700.000	25,182.91	48,205.72	0.06%	23,022.81
RAKUTEN INC SEC ID: FJ6229598	9.6276	4,600.000	32,383.57	44,286.89	0.05%	11,903.32
KDDI CORP SEC ID: FJ6248994	29.6964	8,100.000	76,280.94	240,540.46	0.29%	164,259.52

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAIFUKU CO LTD SEC ID: FJ6250024	123.5895	700.000	32,767.42	86,512.66	0.11%	53,745.24
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	93.3701	400.000	19,398.86	37,348.06	0.05%	17,949.20
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	221.9962	1,200.000	58,359.65	266,395.47	0.33%	208,035.82
DAI NIPPON PRINTING CO LTD SEC ID: FJ6250909	17.9670	1,000.000	20,170.57	17,966.97	0.02%	-2,203.60
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	29.6770	3,000.000	33,953.32	89,030.95	0.11%	55,077.63
LAWSON INC SEC ID: FJ6266913	46.5398	200.000	8,549.55	9,307.96	0.01%	758.41
OTSUKA CORP SEC ID: FJ6267051	52.7871	700.000	27,933.15	36,950.94	0.05%	9,017.79
MITSUBISHI UFJ LEASE & FINANCE SEC ID: FJ6268976	4.7944	5,000.000	18,046.68	23,972.11	0.03%	5,925.43
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	23.1294	4,000.000	33,841.50	92,517.80	0.11%	58,676.30
DISCO CORP SEC ID: FJ6270949	336.5780	100.000	19,171.20	33,657.80	0.04%	14,486.60
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	66.6860	1,700.000	99,836.26	113,366.26	0.14%	13,530.00
EISAI CO LTD SEC ID: FJ6307204	71.4030	1,200.000	47,573.87	85,683.57	0.10%	38,109.70
SQUARE ENIX HOLDINGS CO LTD SEC ID: FJ6309267	60.6325	700.000	41,740.71	42,442.73	0.05%	702.02
SBI HOLDINGS INC/JAPAN SEC ID: FJ6309465	23.7009	1,600.000	24,766.35	37,921.45	0.05%	13,155.10
FAST RETAILING CO LTD SEC ID: FJ6332434	895.6366	300.000	69,534.82	268,690.98	0.33%	199,156.16
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	4.4176	45,200.000	186,929.74	199,677.66	0.24%	12,747.92

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	35.9824	1,300.000	30,259.50	46,777.08	0.06%	16,517.58
SUBARU CORP SEC ID: FJ6356409	19.9768	4,000.000	20,527.45	79,907.02	0.10%	59,379.57
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	52.6708	1,700.000	71,073.00	89,540.41	0.11%	18,467.41
FANUC CORP SEC ID: FJ6356938	245.6293	1,100.000	133,932.41	270,192.26	0.33%	136,259.85
FUJITSU LTD SEC ID: FJ6356946	144.3653	900.000	63,580.62	129,928.81	0.16%	66,348.19
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	35.7887	2,904.000	18,227.69	103,930.26	0.13%	85,702.57
NIPPON BUILDING FUND INC SEC ID: FJ6396801	5,792.0480	10.000	47,445.83	57,920.48	0.07%	10,474.65
JAPAN REAL ESTATE INVESTMENT C SEC ID: FJ6397585	5,772.6766	6.000	25,137.60	34,636.06	0.04%	9,498.46
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	57.1456	1,600.000	29,817.38	91,433.00	0.11%	61,615.62
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	33.2219	1,000.000	23,104.03	33,221.95	0.04%	10,117.92
DENTSU GROUP INC SEC ID: FJ6416286	29.6867	2,200.000	41,978.66	65,310.67	0.08%	23,332.01
HIKARI TSUSHIN INC SEC ID: FJ6416328	234.2002	200.000	38,784.92	46,840.04	0.06%	8,055.12
RESONA HOLDINGS INC SEC ID: FJ6421559	3.4907	16,700.000	51,378.01	58,295.12	0.07%	6,917.11
HINO MOTORS LTD SEC ID: FJ6428307	8.5137	5,100.000	31,258.69	43,420.02	0.05%	12,161.33
HIROSE ELECTRIC CO LTD SEC ID: FJ6428729	151.5812	300.000	28,714.20	45,474.36	0.06%	16,760.16
HITACHI LTD SEC ID: FJ6429107	39.3724	5,100.000	109,920.59	200,799.07	0.25%	90,878.48

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	30.7715	2,400.000	67,471.86	73,851.52	0.09%	6,379.66
HONDA MOTOR CO LTD SEC ID: FJ6435146	27.8706	5,500.000	137,805.49	153,288.29	0.19%	15,482.80
HOYA CORP SEC ID: FJ6441508	138.2149	2,000.000	67,707.31	276,429.85	0.34%	208,722.54
IHI CORP SEC ID: FJ6466984	19.8266	2,700.000	29,700.64	53,531.89	0.07%	23,831.25
ISUZU MOTORS LTD SEC ID: FJ6467107	9.4920	4,800.000	29,018.55	45,561.53	0.06%	16,542.98
ITOCHU CORP SEC ID: FJ6467800	28.7084	8,800.000	83,310.62	252,634.02	0.31%	169,323.40
JSR CORP SEC ID: FJ6470986	27.8367	2,100.000	32,373.72	58,457.07	0.07%	26,083.35
JAPAN TOBACCO INC SEC ID: FJ6474533	20.3593	7,200.000	133,179.15	146,587.24	0.18%	13,408.09
AEON CO LTD SEC ID: FJ6480043	32.7861	5,600.000	59,849.40	183,602.11	0.22%	123,752.71
KAJIMA CORP SEC ID: FJ6481322	13.3856	4,000.000	19,760.86	53,542.54	0.07%	33,781.68
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	9.4310	3,300.000	31,643.91	31,122.18	0.04%	-521.73
KAO CORP SEC ID: FJ6483807	77.1950	2,900.000	80,514.41	223,865.56	0.27%	143,351.15
KEIO CORP SEC ID: FJ6487360	77.4856	600.000	19,995.09	46,491.36	0.06%	26,496.27
KIKKOMAN CORP SEC ID: FJ6490802	69.4465	1,800.000	21,176.91	125,003.63	0.15%	103,826.72
KEYENCE CORP SEC ID: FJ6490992	561.7705	980.000	81,127.12	550,535.13	0.67%	469,408.01
KINTETSU GROUP HOLDINGS CO LTD SEC ID: FJ6492964	43.7794	900.000	31,444.42	39,401.42	0.05%	7,957.00

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KIRIN HOLDINGS CO LTD SEC ID: FJ6493749	23.5750	3,900.000	74,143.21	91,942.47	0.11%	17,799.26
KOITO MANUFACTURING CO LTD SEC ID: FJ6496320	67.9936	900.000	30,907.79	61,194.25	0.07%	30,286.46
KOMATSU LTD SEC ID: FJ6496585	27.2895	3,100.000	62,472.63	84,597.32	0.10%	22,124.69
KONAMI HOLDINGS CORP SEC ID: FJ6496684	56.1771	1,000.000	19,409.50	56,177.05	0.07%	36,767.55
KUBOTA CORP SEC ID: FJ6497500	21.8025	5,900.000	56,501.82	128,634.80	0.16%	72,132.98
KYOCERA CORP SEC ID: FJ6499266	61.2717	1,600.000	79,851.89	98,034.77	0.12%	18,182.88
KYOWA KIRIN CO LTD SEC ID: FJ6499555	27.2556	2,000.000	21,017.20	54,511.11	0.07%	33,493.91
KYUSHU ELECTRIC POWER CO INC SEC ID: FJ6499803	8.6009	5,600.000	41,003.90	48,165.04	0.06%	7,161.14
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	51.4117	3,500.000	102,928.96	179,940.92	0.22%	77,011.96
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	1,817.0371	27.000	34,899.52	49,060.00	0.06%	14,160.48
ORIX JREIT INC SEC ID: FJ6527777	1,651.4117	21.000	26,903.39	34,679.65	0.04%	7,776.26
MAKITA CORP SEC ID: FJ6555802	50.0751	1,200.000	20,378.38	60,090.08	0.07%	39,711.70
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	30.8780	5,400.000	141,368.51	166,741.25	0.20%	25,372.74
MARUBENI CORP SEC ID: FJ6569464	6.6454	6,700.000	36,384.29	44,523.90	0.05%	8,139.61
PANASONIC CORP SEC ID: FJ6572708	11.5308	10,400.000	78,932.59	119,920.58	0.15%	40,987.99
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	12.6641	20,110.000	252,732.04	254,674.07	0.31%	1,942.03

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MISUMI GROUP INC SEC ID: FJ6595170	32.7861	1,400.000	26,402.29	45,900.53	0.06%	19,498.24
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	16.0492	4,200.000	65,763.67	67,406.65	0.08%	1,642.98
MITSUBISHI CORP SEC ID: FJ6596780	24.6114	8,000.000	157,887.69	196,890.89	0.24%	39,003.20
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	15.0806	9,000.000	82,407.89	135,725.70	0.17%	53,317.81
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	30.5681	2,500.000	56,231.13	76,420.17	0.09%	20,189.04
MITSUI & CO LTD SEC ID: FJ6597309	18.3011	10,700.000	159,264.11	195,822.07	0.24%	36,557.96
MITSUI CHEMICALS INC SEC ID: FJ6597366	29.2992	1,200.000	18,461.93	35,159.09	0.04%	16,697.16
MITSUI OSK LINES LTD SEC ID: FJ6597580	30.5100	1,600.000	26,417.44	48,815.92	0.06%	22,398.48
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	20.9066	4,100.000	70,347.51	85,716.98	0.10%	15,369.47
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	90.2707	3,000.000	61,719.77	270,812.14	0.33%	209,092.37
SEIKO EPSON CORP SEC ID: FJ6616505	14.8288	2,200.000	17,415.31	32,623.37	0.04%	15,208.06
NGK INSULATORS LTD SEC ID: FJ6619509	15.4196	2,500.000	29,526.47	38,549.08	0.05%	9,022.61
NGK SPARK PLUG CO LTD SEC ID: FJ6619608	17.0759	1,000.000	13,596.23	17,075.89	0.02%	3,479.66
NINTENDO CO LTD SEC ID: FJ6639556	637.6096	600.000	82,017.53	382,565.74	0.47%	300,548.21
DENSO CORP SEC ID: FJ6640380	59.4121	2,600.000	80,071.56	154,471.40	0.19%	74,399.84
NEC CORP SEC ID: FJ6640406	53.6588	1,100.000	30,094.89	59,024.65	0.07%	28,929.76
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	109.7390	700.000	44,282.94	76,817.28	0.09%	32,534.34

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NIDEC CORP SEC ID: FJ6640687	125.7204	2,400.000	70,048.72	301,728.90	0.37%	231,680.18
NH FOODS LTD SEC ID: FJ6640760	43.9731	700.000	21,199.16	30,781.15	0.04%	9,581.99
NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	15.8942	1,210.000	13,074.53	19,232.02	0.02%	6,157.49
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	25.6235	8,000.000	84,217.89	204,988.13	0.25%	120,770.24
NSK LTD SEC ID: FJ6641545	8.6784	4,900.000	30,944.10	42,524.09	0.05%	11,579.99
NISSAN CHEMICAL CORP SEC ID: FJ6641586	62.5696	1,000.000	14,192.47	62,569.62	0.08%	48,377.15
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	85.6216	500.000	16,662.57	42,810.79	0.05%	26,148.22
NITTO DENKO CORP SEC ID: FJ6641800	89.3990	700.000	27,277.65	62,579.30	0.08%	35,301.65
NIPPON EXPRESS CO LTD SEC ID: FJ6642121	67.1219	400.000	17,503.69	26,848.76	0.03%	9,345.07
YAMAHA CORP SEC ID: FJ6642386	58.7922	1,400.000	18,378.87	82,309.07	0.10%	63,930.20
MINEBEA MITSUMI INC SEC ID: FJ6642402	19.8363	2,000.000	12,329.24	39,672.62	0.05%	27,343.38
NIPPON STEEL CORP SEC ID: FJ6642568	12.8626	4,100.000	31,970.65	52,736.69	0.06%	20,766.04
NOMURA HOLDINGS INC SEC ID: FJ6643103	5.2787	17,000.000	67,934.91	89,738.00	0.11%	21,803.09
NIPPON YUSEN KK SEC ID: FJ6643962	23.2650	2,300.000	27,523.21	53,509.61	0.07%	25,986.40
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	209.4048	400.000	15,118.77	83,761.92	0.10%	68,643.15
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	165.0443	1,000.000	39,926.23	165,044.31	0.20%	125,118.08

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ODAKYU ELECTRIC RAILWAY CO LTD SEC ID: FJ6656105	31.3817	1,500.000	27,464.51	47,072.50	0.06%	19,607.99
OBAYASHI CORP SEC ID: FJ6656402	8.6203	4,500.000	26,081.38	38,791.22	0.05%	12,709.84
OJI HOLDINGS CORP SEC ID: FJ6657707	5.6855	6,500.000	26,522.52	36,955.78	0.05%	10,433.26
OLYMPUS CORP SEC ID: FJ6658804	21.8558	5,900.000	48,313.32	128,949.10	0.16%	80,635.78
OMRON CORP SEC ID: FJ6659422	89.1084	1,000.000	26,085.09	89,108.43	0.11%	63,023.34
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	30.1032	2,000.000	17,503.69	60,206.30	0.07%	42,702.61
ORIX CORP SEC ID: FJ6661147	15.3470	5,200.000	48,763.73	79,804.35	0.10%	31,040.62
OSAKA GAS CO LTD SEC ID: FJ6661766	20.4562	2,000.000	32,632.95	40,912.39	0.05%	8,279.44
ALFRESA HOLDINGS CORP SEC ID: FJ6687217	18.2963	1,600.000	27,992.79	29,274.06	0.04%	1,281.27
PIGEON CORP SEC ID: FJ6688082	41.2126	700.000	22,515.85	28,848.85	0.04%	6,333.00
UNITED URBAN INVESTMENT CORP SEC ID: FJ6723830	1,235.8952	29.000	28,929.42	35,840.96	0.04%	6,911.54
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	25.5509	2,000.000	24,629.90	51,101.75	0.06%	26,471.85
T&D HOLDINGS INC SEC ID: FJ6744299	11.7875	3,500.000	28,834.32	41,256.23	0.05%	12,421.91
SMC CORP SEC ID: FJ6763968	609.7148	300.000	55,398.10	182,914.43	0.22%	127,516.33
SOFTBANK GROUP CORP SEC ID: FJ6770625	78.0474	8,400.000	118,929.14	655,597.85	0.80%	536,668.71
SANTEN PHARMACEUTICAL CO LTD SEC ID: FJ6776606	16.2235	2,500.000	15,038.90	40,558.86	0.05%	25,519.96

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SECOM CO LTD SEC ID: FJ6791597	92.1788	900.000	39,670.78	82,960.92	0.10%	43,290.14
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	18.9259	2,000.000	13,670.77	37,851.71	0.05%	24,180.94
SEKISUI HOUSE LTD SEC ID: FJ6793908	20.3400	2,700.000	29,835.84	54,917.91	0.07%	25,082.07
SHIMADZU CORP SEC ID: FJ6804366	38.8397	1,400.000	28,867.21	54,375.51	0.07%	25,508.30
SHIMIZU CORP SEC ID: FJ6804408	7.2643	4,000.000	16,694.52	29,057.10	0.04%	12,362.58
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	174.7300	2,100.000	122,465.76	366,933.02	0.45%	244,467.26
SHIONOGI & CO LTD SEC ID: FJ6804689	54.5789	1,900.000	45,108.18	103,699.94	0.13%	58,591.76
SHIMANO INC SEC ID: FJ6804820	233.2801	400.000	17,801.81	93,312.02	0.11%	75,510.21
SHISEIDO CO LTD SEC ID: FJ6805264	69.1171	1,800.000	67,963.86	124,410.87	0.15%	56,447.01
SUNDRUG CO LTD SEC ID: FJ6817897	39.9051	1,200.000	31,862.26	47,886.10	0.06%	16,023.84
SONY CORP SEC ID: FJ6821501	99.6174	6,400.000	189,632.14	637,551.45	0.78%	447,919.31
STANLEY ELECTRIC CO LTD SEC ID: FJ6841103	32.2049	900.000	17,315.24	28,984.45	0.04%	11,669.21
SUMITOMO CHEMICAL CO LTD SEC ID: FJ6858560	4.0196	16,500.000	48,893.66	66,322.82	0.08%	17,429.16
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	44.3508	1,800.000	38,063.89	79,831.47	0.10%	41,767.58
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	30.8102	1,800.000	40,770.23	55,458.38	0.07%	14,688.15
SUMITOMO CORP SEC ID: FJ6858941	13.2258	8,300.000	91,162.58	109,774.32	0.13%	18,611.74
SUZUKI MOTOR CORP SEC ID: FJ6865508	46.3170	2,200.000	53,211.18	101,897.43	0.12%	48,686.25

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
THK CO LTD SEC ID: FJ6869138	32.2534	1,400.000	28,587.74	45,154.73	0.06%	16,566.99
TDK CORP SEC ID: FJ6869302	150.5158	600.000	40,494.16	90,309.46	0.11%	49,815.30
TAISEI CORP SEC ID: FJ6870102	34.4327	1,600.000	17,631.46	55,092.26	0.07%	37,460.80
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	36.3698	6,449.000	229,051.51	234,548.84	0.29%	5,497.33
ADVANTEST CORP SEC ID: FJ6870490	74.8705	800.000	24,702.46	59,896.36	0.07%	35,193.90
SYSMEX CORP SEC ID: FJ6883808	120.1027	1,400.000	27,661.54	168,143.73	0.21%	140,482.19
TERUMO CORP SEC ID: FJ6885076	41.7647	3,400.000	90,300.36	142,000.10	0.17%	51,699.74
TOHO CO LTD/TOKYO SEC ID: FJ6895208	42.1328	1,100.000	17,579.28	46,346.07	0.06%	28,766.79
TOKYO GAS CO LTD SEC ID: FJ6895448	23.0907	2,500.000	54,717.73	57,726.77	0.07%	3,009.04
TOKYO ELECTRON LTD SEC ID: FJ6895679	371.9308	800.000	68,616.85	297,544.67	0.36%	228,927.82
TOKYU CORP SEC ID: FJ6896545	12.4074	5,000.000	52,355.06	62,036.90	0.08%	9,681.84
TORAY INDUSTRIES INC SEC ID: FJ6897147	5.9170	7,000.000	31,087.55	41,418.95	0.05%	10,331.40
TOSHIBA CORP SEC ID: FJ6897212	27.9432	2,000.000	44,376.16	55,886.48	0.07%	11,510.32
LIXIL CORP SEC ID: FJ6900214	21.6379	2,500.000	29,561.04	54,094.63	0.07%	24,533.59
MAZDA MOTOR CORP SEC ID: FJ6900305	6.7025	5,600.000	30,252.98	37,534.02	0.05%	7,281.04
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	79.3259	700.000	19,884.36	55,528.11	0.07%	35,643.75
TOYOTA TSUSHO CORP SEC ID: FJ6900586	40.3409	1,700.000	30,701.58	68,579.59	0.08%	37,878.01

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOYOTA MOTOR CORP SEC ID: FJ6900644	77.0691	11,760.000	480,526.37	906,332.70	1.11%	425,806.33
UNICHARM CORP SEC ID: FJ6911484	47.3824	1,900.000	44,912.30	90,026.64	0.11%	45,114.34
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	52.2931	1,100.000	43,723.37	57,522.40	0.07%	13,799.03
YAMADA HOLDINGS CO LTD SEC ID: FJ6985025	5.3078	6,200.000	29,522.84	32,908.13	0.04%	3,385.29
YAKULT HONSHA CO LTD SEC ID: FJ6985116	50.3656	1,000.000	35,648.50	50,365.63	0.06%	14,717.13
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	20.3787	2,500.000	29,177.17	50,946.78	0.06%	21,769.61
ASTELLAS PHARMA INC SEC ID: FJ6985389	15.4390	11,200.000	93,000.71	172,916.85	0.21%	79,916.14
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	25.4831	2,872.000	42,065.90	73,187.39	0.09%	31,121.49
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	49.6876	2,700.000	31,734.36	134,156.62	0.16%	102,422.26
ASAHI INTECC CO LTD SEC ID: FJB019MQ0	36.4667	1,200.000	29,924.74	43,759.99	0.05%	13,835.25
M3 INC SEC ID: FJB02K2M5	94.3678	2,200.000	36,778.75	207,609.08	0.25%	170,830.33
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	35.4400	4,000.000	104,593.84	141,759.89	0.17%	37,166.05
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	34.2389	8,400.000	52,080.93	287,607.15	0.35%	235,526.22
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	86.4545	1,400.000	21,386.68	121,036.37	0.15%	99,649.69
MITSUBISHI CHEMICAL HOLDINGS C SEC ID: FJB0JQTJ2	6.0458	5,000.000	25,872.25	30,229.07	0.04%	4,356.82
SUMCO CORP SEC ID: FJB0M0C87	21.9187	2,600.000	32,379.49	56,988.72	0.07%	24,609.23

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAIWA HOUSE REIT INVESTMENT CO SEC ID: FJB0Z6WY1	2,471.7904	14.000	31,002.21	34,605.07	0.04%	3,602.86
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	21.9865	1,900.000	39,341.91	41,774.42	0.05%	2,432.51
FUKUOKA FINANCIAL GROUP INC SEC ID: FJB1TK1Y9	17.7539	3,500.000	45,130.42	62,138.60	0.08%	17,008.18
TIS INC SEC ID: FJB2Q4CR9	20.4756	1,800.000	35,547.36	36,856.02	0.05%	1,308.66
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	42.7914	2,200.000	65,784.97	94,141.12	0.12%	28,356.15
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	15.0322	3,300.000	42,421.03	49,606.28	0.06%	7,185.25
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	70.3182	1,000.000	19,510.65	70,318.17	0.09%	50,807.52
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3.5876	25,062.000	87,952.21	89,912.00	0.11%	1,959.79
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	40.4184	2,419.000	53,626.59	97,772.16	0.12%	44,145.57
NEXON CO LTD SEC ID: FJB63QM79	30.8005	2,400.000	29,992.24	73,921.25	0.09%	43,929.01
PEPTIDREAM INC SEC ID: FJB97SH97	50.7531	800.000	26,955.23	40,602.45	0.05%	13,647.22
NIPPON PROLOGIS REIT INC SEC ID: FJB98BC64	3,118.7951	12.000	33,882.71	37,425.54	0.05%	3,542.83
KYUSHU RAILWAY CO SEC ID: FJBD2BST4	21.5507	1,600.000	34,790.90	34,481.09	0.04%	-309.81
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	3.5159	10,500.000	29,633.58	36,917.04	0.05%	7,283.46
SOFTBANK CORP SEC ID: FJBF5M0K1	12.5236	14,600.000	178,309.79	182,844.69	0.22%	4,534.90
SG HOLDINGS CO LTD SEC ID: FJBFFY883	27.2362	1,400.000	39,455.40	38,130.66	0.05%	-1,324.74

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	41.8519	7,100.000	136,345.73	297,148.53	0.36%	160,802.80
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	7.7757	7,600.000	55,976.25	59,095.16	0.07%	3,118.91
TOTAL EQUITY JAPANESE YEN		**717,185.000**	**10,332,458.93**	**20,602,009.17**	**25.18%**	**10,269,550.24**
NEW ZEALAND DOLLAR						
A2 MILK CO LTD/THE SEC ID: AN6287253	8.6904	4,533.000	29,303.80	39,393.58	0.05%	10,089.78
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	23.7384	3,198.000	56,044.41	75,915.40	0.09%	19,870.99
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3.3840	11,740.000	13,747.69	39,728.16	0.05%	25,980.47
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	5.4576	8,029.000	22,878.09	43,819.07	0.05%	20,940.98
TOTAL EQUITY NEW ZEALAND DOLLAR		**27,500.000**	**121,973.99**	**198,856.21**	**0.24%**	**76,882.22**
NORWEGIAN KRONE						
DNB ASA SEC ID: SN4263307	19.6217	5,304.000	64,624.72	104,073.49	0.13%	39,448.77
TELENOR ASA SEC ID: SN4732491	17.0405	3,352.000	51,826.70	57,119.79	0.07%	5,293.09
EQUINOR ASA SEC ID: SN7133606	16.9296	4,353.000	42,418.29	73,694.35	0.09%	31,276.06
MOWI ASA SEC ID: SNB02L489	22.3080	3,186.000	54,021.86	71,073.29	0.09%	17,051.43
NORSK HYDRO ASA SEC ID: SNB11HK30	4.6555	14,159.000	28,375.53	65,916.96	0.08%	37,541.43
AKER BP ASA SEC ID: SNB1L95G4	25.2513	2,158.000	28,471.40	54,492.21	0.07%	26,020.81
GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	22.3547	1,744.000	30,484.02	38,986.63	0.05%	8,502.61
ADEVINTA ASA SEC ID: SNBJ0DP44	16.8186	2,067.000	35,533.98	34,764.04	0.04%	-769.94

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY NORWEGIAN KRONE		**36,323.000**	**335,756.50**	**500,120.76**	**0.61%**	**164,364.26**
POUND STERLING						
BARRICK GOLD CORP SEC ID: EX0028368	23.6113	1,822.000	20,469.98	43,019.84	0.05%	22,549.86
ASHTEAD GROUP PLC SEC ID: EX0053671	46.9957	2,519.000	43,101.13	118,382.27	0.14%	75,281.14
BARRATT DEVELOPMENTS PLC SEC ID: EX0081185	9.1586	7,067.000	39,383.76	64,723.58	0.08%	25,339.82
AVIVA PLC SEC ID: EX0216237	4.4453	21,585.000	78,583.85	95,952.26	0.12%	17,368.41
DIAGEO PLC SEC ID: EX0237407	39.3408	13,805.000	288,001.89	543,100.03	0.66%	255,098.14
SCHRODERS PLC SEC ID: EX0240542	45.6151	985.000	23,407.74	44,930.89	0.05%	21,523.15
BAE SYSTEMS PLC SEC ID: EX0263494	6.6817	15,189.000	87,247.42	101,487.60	0.12%	14,240.18
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	37.0170	11,791.000	409,184.23	436,467.52	0.53%	27,283.29
HALMA PLC SEC ID: EX0405202	33.4766	1,444.000	41,075.88	48,340.22	0.06%	7,264.34
STANDARD CHARTERED PLC SEC ID: EX0408289	6.3686	13,107.000	68,683.36	83,473.50	0.10%	14,790.14
IMPERIAL BRANDS PLC SEC ID: EX0454499	20.9895	4,064.000	68,939.61	85,301.40	0.10%	16,361.79
HSBC HOLDINGS PLC SEC ID: EX0540529	5.1787	100,437.000	558,291.97	520,132.09	0.64%	-38,159.88
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	3.6388	24,659.000	33,631.00	89,729.69	0.11%	56,098.69
WM MORRISON SUPERMARKETS PLC SEC ID: EX0604317	2.4243	21,422.000	47,675.47	51,933.06	0.06%	4,257.59
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	30.9477	1,972.000	35,874.08	61,028.96	0.07%	25,154.88

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PARAMETRIC EAFE PI2 - [redacted]

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12/31/2020

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Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PERSIMMON PLC SEC ID: EX0682537	37.8235	3,021.000	65,324.36	114,264.81	0.14%	48,940.45
PRUDENTIAL PLC SEC ID: EX0709959	18.4128	14,268.000	128,945.60	262,714.07	0.32%	133,768.47
RIO TINTO PLC SEC ID: EX0718877	74.7722	5,372.000	231,647.15	401,676.07	0.49%	170,028.92
ST JAMES'S PLACE PLC SEC ID: EX0766934	15.4944	3,368.000	32,169.68	52,185.07	0.06%	20,015.39
SSE PLC SEC ID: EX0790876	20.5043	4,252.000	58,982.78	87,184.07	0.11%	28,201.29
BP PLC SEC ID: EX0798051	3.4830	71,353.000	341,498.98	248,521.68	0.30%	-92,977.30
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.4981	367,144.000	120,311.85	182,880.51	0.22%	62,568.66
TESCO PLC SEC ID: EX0884703	3.1631	37,166.000	106,747.88	117,560.60	0.14%	10,812.72
SMITH & NEPHEW PLC SEC ID: EX0922321	20.6409	5,779.000	71,175.26	119,284.02	0.15%	48,108.76
GLAXOSMITHKLINE PLC SEC ID: EX0925282	18.3445	23,666.000	454,054.89	434,140.20	0.53%	-19,914.69
WEIR GROUP PLC/THE SEC ID: EX0946585	27.1955	3,471.000	39,333.95	94,395.48	0.12%	55,061.53
ASTRAZENECA PLC SEC ID: EX0989528	100.1154	7,207.000	385,222.74	721,531.82	0.88%	336,309.08
BT GROUP PLC SEC ID: EX3091355	1.8078	43,488.000	60,591.39	78,617.23	0.10%	18,025.84
BARCLAYS PLC SEC ID: EX3134866	2.0050	62,477.000	81,352.70	125,269.02	0.15%	43,916.32
INTERTEK GROUP PLC SEC ID: EX3163832	77.2053	1,112.000	44,071.92	85,852.33	0.10%	41,780.41
BURBERRY GROUP PLC SEC ID: EX3174300	24.4616	2,688.000	34,350.65	65,752.70	0.08%	31,402.05
NEXT PLC SEC ID: EX3208983	96.8621	1,175.000	44,321.56	113,812.94	0.14%	69,491.38

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

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Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ITV PLC SEC ID: EX3398644	1.4599	44,250.000	35,706.68	64,600.69	0.08%	28,894.01
J SAINSBURY PLC SEC ID: EXB019KW9	3.0825	11,227.000	24,770.36	34,606.92	0.04%	9,836.56
G4S PLC SEC ID: EXB01FLG9	3.4693	23,579.000	28,111.91	81,803.07	0.10%	53,691.16
ADMIRAL GROUP PLC SEC ID: EXB02J636	39.7236	1,073.000	25,534.38	42,623.39	0.05%	17,089.01
BERKELEY GROUP HOLDINGS PLC SEC ID: EXB02L3W0	64.8208	1,495.000	53,731.74	96,907.05	0.12%	43,175.31
CENTRICA PLC SEC ID: EXB033F22	0.6370	62,137.000	29,931.82	39,581.19	0.05%	9,649.37
ROYAL DUTCH SHELL PLC A SHS SEC ID: EXB03MLX5	17.7403	16,194.000	277,343.98	287,286.04	0.35%	9,942.06
ROYAL DUTCH SHELL PLC B SHS SEC ID: EXB03MM48	17.2154	17,039.000	409,094.79	293,332.67	0.36%	-115,762.12
BUNZL PLC SEC ID: EXB0744B8	33.3946	2,720.000	41,406.16	90,833.28	0.11%	49,427.12
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	6.9660	6,841.000	47,721.13	47,654.26	0.06%	-66.87
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	123.1349	1,898.000	61,463.89	233,709.96	0.29%	172,246.07
UNILEVER PLC SEC ID: EXB10RZP7	60.0364	6,713.000	231,588.36	403,024.65	0.49%	171,436.29
EXPERIAN PLC SEC ID: EXB19NLV9	37.9602	5,784.000	64,346.11	219,561.81	0.27%	155,215.70
SEVERN TRENT PLC SEC ID: EXB1FH8J7	31.2895	1,559.000	34,012.98	48,780.31	0.06%	14,767.33
WHITBREAD PLC SEC ID: EXB1KJJ48	42.3755	809.000	15,289.27	34,281.74	0.04%	18,992.47
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	20.8460	2,155.000	36,660.56	44,923.10	0.05%	8,262.54

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	33.1417	7,001.000	106,761.59	232,025.07	0.28%	125,263.48
3I GROUP PLC SEC ID: EXB1YW440	15.8293	6,407.000	39,494.37	101,418.20	0.12%	61,923.83
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	89.4259	3,990.000	256,610.51	356,809.22	0.44%	100,198.71
RELX PLC SEC ID: EXB2B0DG6	24.5026	5,487.000	47,827.92	134,445.66	0.16%	86,617.74
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	12.2342	5,115.000	45,600.73	62,577.95	0.08%	16,977.22
OCADO GROUP PLC SEC ID: EXB3MBS72	31.2621	2,508.000	53,101.98	78,405.46	0.10%	25,303.48
GLENCORE PLC SEC ID: EXB4T3BW4	3.1850	37,099.000	67,579.57	118,160.07	0.14%	50,580.50
ENTAIN PLC SEC ID: EXB5VQMV7	15.4944	3,204.000	20,882.72	49,643.99	0.06%	28,761.27
SEGRO PLC SEC ID: EXB5ZN1N1	12.9532	7,366.000	38,931.08	95,413.41	0.12%	56,482.33
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	1.5207	43,156.000	69,270.85	65,628.70	0.08%	-3,642.15
EVRAZ PLC SEC ID: EXB71N6K5	6.4465	9,086.000	23,306.64	58,573.23	0.07%	35,266.59
NATWEST GROUP PLC SEC ID: EXB7T7729	2.2917	22,245.000	36,026.06	50,978.68	0.06%	14,952.62
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	7.9556	8,168.000	40,955.28	64,981.74	0.08%	24,026.46
WPP PLC SEC ID: EXB8KF9B6	10.9356	6,536.000	49,511.12	71,475.08	0.09%	21,963.96
COCA-COLA HBC AG SEC ID: EXB9895B6	32.4924	1,638.000	34,027.96	53,222.55	0.07%	19,194.59
AVEVA GROUP PLC SEC ID: EXBBG9VN7	43.7697	667.000	23,302.45	29,194.42	0.04%	5,891.97
COMPASS GROUP PLC SEC ID: EXBD6K458	18.6315	9,918.000	105,116.62	184,787.50	0.23%	79,670.88

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NATIONAL GRID PLC SEC ID: EXBDR05C3	11.8241	16,904.000	181,423.65	199,874.88	0.24%	18,451.23
BHP GROUP PLC SEC ID: EXBH0P3Z9	26.3138	9,391.000	160,999.29	247,112.78	0.30%	86,113.49
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	1.6532	129,093.000	185,922.63	213,415.16	0.26%	27,492.53
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	64.1100	978.000	29,880.03	62,699.54	0.08%	32,819.51
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	90.1640	917.000	40,183.00	82,680.41	0.10%	42,497.41
FERGUSON PLC SEC ID: EXBJVNSS5	121.4398	1,192.000	38,338.83	144,756.29	0.18%	106,417.46
M&G PLC SEC ID: EXBKFB1C0	2.7059	15,752.000	24,880.54	42,622.98	0.05%	17,742.44
INFORMA PLC SEC ID: EXBMJ6DW6	7.5046	7,587.000	34,377.90	56,937.06	0.07%	22,559.16
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	8.1470	6,132.000	33,607.83	49,957.54	0.06%	16,349.71
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFGQN2	154.3970	268.000	31,506.19	41,378.40	0.05%	9,872.21
LAND SECURITIES GROUP PLC SEC ID: EXBYW0PQ8	9.2105	4,990.000	36,608.20	45,960.44	0.06%	9,352.24
JD SPORTS FASHION PLC SEC ID: EXBYX91H4	11.7558	3,493.000	23,725.78	41,062.90	0.05%	17,337.12
MELROSE INDUSTRIES PLC SEC ID: EXBZ1G438	2.4339	17,786.000	40,168.85	43,288.53	0.05%	3,119.68
TOTAL EQUITY POUND STERLING		**1,498,422.000**	**7,480,299.00**	**10,836,643.50**	**13.24%**	**3,356,344.50**
SINGAPORE DOLLAR						
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	18.9460	12,900.000	152,871.35	244,403.59	0.30%	91,532.24
CAPITALAND INTEGRATED COMMERCI SEC ID: FM6420125	1.6343	14,000.000	18,031.42	22,880.49	0.03%	4,849.07

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASCENDAS REAL ESTATE INVESTMEN SEC ID: FM6563874	2.2548	15,500.000	29,523.27	34,948.74	0.04%	5,425.47
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	17.0923	9,500.000	133,846.07	162,376.57	0.20%	28,530.50
UOL GROUP LTD SEC ID: FM6916841	5.8336	10,400.000	45,316.88	60,669.62	0.07%	15,352.74
VENTURE CORP LTD SEC ID: FM6927376	14.6938	2,800.000	29,049.70	41,142.51	0.05%	12,092.81
SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY26	1.7478	26,900.000	46,654.37	47,016.23	0.06%	361.86
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	7.6117	25,100.000	159,864.36	191,053.61	0.23%	31,189.25
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	3.5183	10,400.000	25,247.33	36,590.63	0.04%	11,343.30
TOTAL EQUITY SINGAPORE DOLLAR		**127,500.000**	**640,404.75**	**841,081.99**	**1.03%**	**200,677.24**
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	10.2891	11,189.000	78,510.38	115,125.08	0.14%	36,614.70
SWEDBANK AB SEC ID: SS4846522	17.5488	5,396.000	63,686.02	94,693.06	0.12%	31,007.04
SWEDISH MATCH AB SEC ID: SS5048565	77.6616	1,200.000	28,861.98	93,193.95	0.11%	64,331.97
SECURITAS AB SEC ID: SS5554042	16.1643	1,800.000	19,362.63	29,095.71	0.04%	9,733.08
INVESTOR AB SEC ID: SS5679591	72.9615	3,043.000	71,722.11	222,021.86	0.27%	150,299.75
H & M HENNES & MAURITZ AB SEC ID: SS5687438	20.9436	2,342.000	36,991.93	49,049.81	0.06%	12,057.88
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	11.8891	14,754.000	96,043.06	175,412.09	0.21%	79,369.03

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TELIA CO AB SEC ID: SS5978381	4.1351	9,479.000	29,921.45	39,196.94	0.05%	9,275.49
SKANSKA AB SEC ID: SS7142093	25.5341	1,663.000	31,550.66	42,463.19	0.05%	10,912.53
ALFA LAVAL AB SEC ID: SS7332686	27.5554	1,250.000	18,788.18	34,444.23	0.04%	15,656.05
ICA GRUPPEN AB SEC ID: SSB0S1658	50.0332	728.000	22,081.29	36,424.16	0.04%	14,342.87
MODERN TIMES GROUP MTG AB SEC ID: SSB151P43	17.8629	127.000	1,854.21	2,268.59	0.00%	414.38
SKF AB SEC ID: SSB1Q3J35	25.9846	2,010.000	29,843.12	52,229.09	0.06%	22,385.97
VOLVO AB SEC ID: SSB1QH836	23.5980	7,788.000	84,851.79	183,781.46	0.22%	98,929.67
SANDVIK AB SEC ID: SSB1VQ251	24.5113	5,294.000	73,136.21	129,762.64	0.16%	56,626.43
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	17.4489	3,891.000	15,470.16	67,893.69	0.08%	52,423.53
HEXAGON AB SEC ID: SSB1XFTL9	91.2993	1,249.000	32,373.29	114,032.82	0.14%	81,659.53
TELE2 AB SEC ID: SSB97C732	13.2237	4,598.000	36,714.28	60,802.41	0.07%	24,088.13
ATLAS COPCO AB SEC ID: SSBD97BN3	51.2752	3,793.000	52,713.74	194,486.77	0.24%	141,773.03
ATLAS COPCO AB SEC ID: SSBD97BS2	44.8460	1,600.000	16,026.61	71,753.60	0.09%	55,726.99
EPIROC AB SEC ID: SSBDZV110	18.2221	3,793.000	15,555.32	69,116.47	0.08%	53,561.15
EPIROC AB SEC ID: SSBDZV128	16.9253	1,600.000	5,093.48	27,080.50	0.03%	21,987.02
ESSITY AB SEC ID: SSBF1K7P7	32.2068	2,732.000	37,039.92	87,988.99	0.11%	50,949.07
NORDIC ENTERTAINMENT GROUP AB SEC ID: SSBHWV254	55.8414	127.000	2,583.70	7,091.85	0.01%	4,508.15

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOLIDEN AB SEC ID: SSBJV12J7	35.4823	2,479.000	38,617.56	87,960.57	0.11%	49,343.01
EVOLUTION GAMING GROUP AB SEC ID: SSBJXSCH9	101.6493	614.000	54,820.62	62,412.67	0.08%	7,592.05
KINNEVIK AB SEC ID: SSBN2C4W5	50.5933	2,681.000	59,606.67	135,640.64	0.17%	76,033.97
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.0578	8,119.000	69,630.02	81,659.10	0.10%	12,029.08
ASSA ABLOY AB SEC ID: SSBYPC1T6	24.6574	4,762.000	38,481.19	117,418.46	0.14%	78,937.27
NORDEA BANK ABP SEC ID: SSBYZF9J2	8.1850	21,016.000	131,320.67	172,016.67	0.21%	40,696.00
TOTAL EQUITY SWEDISH KRONA		**131,117.000**	**1,293,252.25**	**2,656,517.07**	**3.25%**	**1,363,264.82**
SWISS FRANC						
SGS SA SEC ID: ES4824771	3,020.5328	36.000	59,776.97	108,739.18	0.13%	48,962.21
SWISSCOM AG SEC ID: ES5533975	539.7364	195.000	79,340.12	105,248.60	0.13%	25,908.48
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	9,762.9956	4.000	25,194.29	39,051.98	0.05%	13,857.69
GIVAUDAN SA SEC ID: ES5980614	4,219.6957	44.000	59,757.99	185,666.61	0.23%	125,908.62
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	422.5352	662.000	165,350.45	279,718.31	0.34%	114,367.86
NOVARTIS AG SEC ID: ES7103066	94.6320	12,020.000	655,802.72	1,137,477.23	1.39%	481,674.51
ABB LTD SEC ID: ES7108891	27.9541	8,990.000	164,492.71	251,307.09	0.31%	86,814.38
ROCHE HOLDING AG SEC ID: ES7110384	349.5673	3,606.000	657,268.96	1,260,539.62	1.54%	603,270.66
ADECCO GROUP AG SEC ID: ES7110723	66.9269	912.000	34,917.85	61,037.30	0.07%	26,119.45

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LAFARGEHOLCIM LTD SEC ID: ES7110756	55.0031	1,868.000	72,239.91	102,745.81	0.13%	30,505.90
CLARIANT AG SEC ID: ES7113990	21.2908	1,714.000	30,980.65	36,492.43	0.04%	5,511.78
NESTLE SA SEC ID: ES7123874	117.9478	15,635.000	901,096.15	1,844,114.60	2.25%	943,018.45
BALOISE HOLDING AG SEC ID: ES7124591	178.1775	206.000	18,644.45	36,704.56	0.04%	18,060.11
SONOVA HOLDING AG SEC ID: ES7156031	260.1957	276.000	45,364.08	71,814.02	0.09%	26,449.94
STRAUMANN HOLDING AG SEC ID: ES7156833	1,166.9212	44.000	31,553.04	51,344.53	0.06%	19,791.49
CREDIT SUISSE GROUP AG SEC ID: ES7171584	12.8967	10,458.000	85,950.39	134,873.24	0.16%	48,922.85
LONZA GROUP AG SEC ID: ES7333374	643.4753	311.000	60,865.68	200,120.82	0.24%	139,255.14
SWISS LIFE HOLDING AG SEC ID: ES7437803	466.5422	247.000	48,682.89	115,235.93	0.14%	66,553.04
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	964.9867	47.000	29,124.83	45,354.38	0.06%	16,229.55
SWISS PRIME SITE AG SEC ID: ESB083BH9	98.3087	737.000	56,781.13	72,453.53	0.09%	15,672.40
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,176.5371	114.000	29,614.44	134,125.23	0.16%	104,510.79
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	269.9248	298.000	38,071.29	80,437.58	0.10%	42,366.29
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	227.1622	219.000	24,724.47	49,748.52	0.06%	25,024.05
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	97.2001	504.000	37,820.11	48,988.83	0.06%	11,168.72
GEBERIT AG SEC ID: ESB1WGG94	626.9585	188.000	40,106.87	117,868.21	0.14%	77,761.34
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	57.6956	1,159.000	41,614.32	66,869.17	0.08%	25,254.85

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SWISS RE AG SEC ID: ESB545MG7	94.2814	1,847.000	95,379.83	174,137.65	0.21%	78,757.82
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	90.5934	2,523.000	81,500.84	228,567.05	0.28%	147,066.21
IDORSIA LTD SEC ID: ESBF0YK60	28.8704	697.000	5,589.56	20,122.68	0.02%	14,533.12
SIKA AG SEC ID: ESBF2DSG4	273.5449	889.000	40,829.13	243,181.40	0.30%	202,352.27
GROUPE BRUXELLES LAMBERT SA SEC ID: ESBHZLGZ7	101.9515	554.000	46,519.03	56,481.11	0.07%	9,962.08
ALCON INC SEC ID: ESBJT1GR2	66.5649	2,657.000	99,248.30	176,862.81	0.22%	77,614.51
BANQUE CANTONALE VAUDOISE SEC ID: ESBMFY8R7	108.9428	357.000	34,244.07	38,892.58	0.05%	4,648.51
UBS GROUP AG SEC ID: ESBRJL171	14.1071	15,661.000	152,609.65	220,931.81	0.27%	68,322.16
VIFOR PHARMA AG SEC ID: ESBZ12TW9	157.2487	447.000	51,674.85	70,290.17	0.09%	18,615.32
TOTAL EQUITY SWISS FRANC		**86,126.000**	**4,102,732.02**	**7,867,544.57**	**9.61%**	**3,764,812.55**
U.S. DOLLAR						
BEIGENE LTD ADR SEC ID: 07725L102	258.3900	201.000	30,816.32	51,936.39	0.06%	21,120.07
MELCO RESORTS & ENTERTAINMENT ADR SEC ID: 585464100	18.5500	1,963.000	32,870.44	36,413.65	0.04%	3,543.21
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	9.6500	7,794.000	55,336.81	75,212.10	0.09%	19,875.29
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	4.1300	9,500.000	36,141.04	39,235.00	0.05%	3,093.96

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	56.0000	1,100.000	46,063.43	61,600.00	0.08%	15,536.57
COCA-COLA EUROPEAN PARTNERS PL SEC ID: G25839104	49.8300	885.000	35,197.16	44,099.55	0.05%	8,902.39
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	132.9100	699.000	56,619.15	92,904.09	0.11%	36,284.94
CYBERARK SOFTWARE LTD SEC ID: M2682V108	161.5900	310.000	26,898.70	50,092.90	0.06%	23,194.20
WIX.COM LTD SEC ID: M98068105	249.9600	242.000	25,286.58	60,490.32	0.07%	35,203.74
NXP SEMICONDUCTORS NV SEC ID: N6596X109	159.0100	460.000	35,427.38	73,144.60	0.09%	37,717.22
TOTAL EQUITY U.S. DOLLAR		**23,154.000**	**380,657.01**	**585,128.60**	**0.72%**	**204,471.59**
TOTAL EQUITY		**4,731,672.000**	**44,364,994.01**	**80,994,379.64**	**98.98%**	**36,629,385.63**
TOTAL ASSETS - BASE:		**4,836,212.840**	**45,042,502.24**	**81,828,578.04**	**100.00%**	**36,786,075.80**

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WELLINGTON EMD PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	11.2600	2,359,965.034	23,649,234.43	26,573,206.28	100.00%	2,923,971.85
TOTAL ASSETS - BASE:		**2,359,965.034**	**23,649,234.43**	**26,573,206.28**	**100.00%**	**2,923,971.85**

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STEPSTONE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.0000	54,417,781.000	38,347,986.98	54,417,781.00	51.05%	16,069,794.02
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1.0000	34,561,346.000	26,054,580.64	34,561,346.00	32.42%	8,506,765.36
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1.0000	17,618,403.000	13,402,927.00	17,618,403.00	16.53%	4,215,476.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		**106,597,530.000**	**77,805,494.62**	**106,597,530.00**	**100.00%**	**28,792,035.38**
TOTAL PRIVATE EQUITY		**106,597,530.000**	**77,805,494.62**	**106,597,530.00**	**100.00%**	**28,792,035.38**
TOTAL ASSETS - BASE:		**106,597,530.000**	**77,805,494.62**	**106,597,530.00**	**100.00%**	**28,792,035.38**

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
INTEREST RECEIVABLE			914,156.56	914,156.56	0.71%	0.00
CASH			17,351.99	17,351.99	0.01%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	1,681,015.900	1,681,015.90	1,681,015.90	1.30%	0.00
SWAP COLLATERAL WITH BARCLAYS SEC ID: 99QAAAPN2	1.0000	-200,000.000	-200,000.00	-200,000.00	-0.15%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,481,015.900**	**2,412,524.45**	**2,412,524.45**	**1.86%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**1,481,015.900**	**2,412,524.45**	**2,412,524.45**	**1.86%**	**0.00**
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	119.4540	840,000.000	935,525.80	1,003,413.60	0.77%	67,887.80
AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20 SEC ID: 00206RMC3	100.1470	445,000.000	379,818.81	445,654.15	0.34%	65,835.34
AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20 SEC ID: 00206RMD1	99.6610	218,000.000	176,098.49	217,260.98	0.17%	41,162.49
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	107.7080	570,000.000	590,997.33	613,935.60	0.47%	22,938.27
AIR LEASE CORP 3.625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	107.1690	600,000.000	587,516.64	643,014.00	0.50%	55,497.36
AIRCASTLE LTD 4.125% 05/01/2024 DD 03/20/17 SEC ID: 00928QAQ4	105.7640	850,000.000	884,325.75	898,994.00	0.69%	14,668.25

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALIBABA GROUP HOLDING LTD 3.400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	111.9500	1,050,000.000	1,096,949.74	1,175,475.00	0.91%	78,525.26
ALLY FINANCIAL INC 3.050% 06/05/2023 DD 06/03/20 SEC ID: 02005NBK5	105.4400	500,000.000	504,791.31	527,200.00	0.41%	22,408.69
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	124.7470	450,000.000	459,118.12	561,361.50	0.43%	102,243.38
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 SEC ID: 023135BJ4	132.0450	300,000.000	312,902.16	396,135.00	0.31%	83,232.84
AMGEN INC 4.563% 06/15/2048 DD 12/15/16 SEC ID: 031162CD0	132.4490	490,000.000	580,500.43	649,000.10	0.50%	68,499.67
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 SEC ID: 031162CF5	136.4040	1,000,000.000	1,287,810.81	1,364,040.00	1.05%	76,229.19
ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 SEC ID: 03523TBF4	172.7660	160,000.000	244,757.98	276,425.60	0.21%	31,667.62
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 SEC ID: 035242AN6	128.5010	500,000.000	568,447.55	642,505.00	0.50%	74,057.45
ANTHEM INC 4.101% 03/01/2028 DD 03/02/18 SEC ID: 036752AG8	118.2180	280,000.000	306,323.77	331,010.40	0.26%	24,686.63
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	142.1460	490,000.000	630,548.71	696,515.40	0.54%	65,966.69
APPLE INC 3.750% 09/12/2047 DD 09/12/17 SEC ID: 037833DD9	125.3530	300,000.000	298,396.59	376,059.00	0.29%	77,662.41

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	100.0000	750,000.000	750,000.00	750,000.00	0.58%	0.00
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	154.3370	280,000.000	399,896.52	432,143.60	0.33%	32,247.08
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20 SEC ID: 052528AL0	105.5100	300,000.000	300,000.00	316,530.00	0.24%	16,530.00
AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	114.8010	280,000.000	301,177.76	321,442.80	0.25%	20,265.04
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19 SEC ID: 06051GHS1	131.1970	290,000.000	345,552.59	380,471.30	0.29%	34,918.71
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 SEC ID: 06051GJB6	107.1760	1,000,000.000	1,026,400.16	1,071,760.00	0.83%	45,359.84
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	101.3220	750,000.000	746,209.08	759,915.00	0.59%	13,705.92
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 SEC ID: 067901AH1	137.9320	250,000.000	312,801.35	344,830.00	0.27%	32,028.65
BECTON DICKINSON AND CO 3.363% 06/06/2024 DD 06/06/17 SEC ID: 075887BV0	108.7080	490,000.000	510,731.47	532,669.20	0.41%	21,937.73
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	114.7610	300,000.000	314,922.13	344,283.00	0.27%	29,360.87
BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98 SEC ID: 097023AS4	133.9890	450,000.000	612,573.75	602,950.50	0.47%	-9,623.25

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	117.8510	700,000.000	780,359.84	824,957.00	0.64%	44,597.16
BP CAPITAL MARKETS AMERICA INC 3.410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	112.1160	490,000.000	520,333.53	549,368.40	0.42%	29,034.87
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20 SEC ID: 110122CQ9	127.4160	680,000.000	759,236.64	866,428.80	0.67%	107,192.16
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 SEC ID: 110122CR7	135.2310	300,000.000	319,394.20	405,693.00	0.31%	86,298.80
BROADCOM CORP / BROADCOM CAYMA 3.125% 01/15/2025 DD 10/17/17 SEC ID: 11134LAP4	107.9780	280,000.000	279,952.34	302,338.40	0.23%	22,386.06
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15 SEC ID: 12189LAW1	130.6090	280,000.000	329,359.97	365,705.20	0.28%	36,345.23
CIGNA CORP 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	112.9130	490,000.000	514,789.00	553,273.70	0.43%	38,484.70
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13 SEC ID: 125581GR3	109.2500	1,000,000.000	1,088,362.64	1,092,500.00	0.84%	4,137.36
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18 SEC ID: 125581GV4	100.3000	200,000.000	198,522.54	200,600.00	0.15%	2,077.46
CIT GROUP INC 5.250% 03/07/2025 DD 03/09/18 SEC ID: 125581GW2	113.5000	1,480,000.000	1,602,493.61	1,679,800.00	1.30%	77,306.39
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	118.9960	277,000.000	304,178.56	329,618.92	0.25%	25,440.36

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FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	115.2400	1,120,000.000	1,209,353.41	1,290,688.00	1.00%	81,334.59
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	106.0000	250,000.000	256,635.64	265,000.00	0.20%	8,364.36
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	116.1450	300,000.000	309,164.08	348,435.00	0.27%	39,270.92
CHARTER COMMUNICATIONS OPERATI 3.750% 02/15/2028 DD 07/06/17 SEC ID: 161175BJ2	112.1230	480,000.000	451,470.17	538,190.40	0.42%	86,720.23
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	121.5860	280,000.000	317,840.69	340,440.80	0.26%	22,600.11
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16 SEC ID: 172967KR1	133.6020	700,000.000	855,926.68	935,214.00	0.72%	79,287.32
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 SEC ID: 172967LP4	113.3710	600,000.000	604,679.94	680,226.00	0.53%	75,546.06
CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17 SEC ID: 172967LS8	113.0560	630,000.000	630,000.00	712,252.80	0.55%	82,252.80
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	117.6010	1,500,000.000	1,560,462.79	1,764,015.00	1.36%	203,552.21
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17 SEC ID: 20030NCE9	126.2390	250,000.000	261,015.92	315,597.50	0.24%	54,581.58
CONSUMERS ENERGY CO 3.250% 08/15/2046 DD 08/10/16 SEC ID: 210518CZ7	113.9930	1,000,000.000	1,096,934.86	1,139,930.00	0.88%	42,995.14

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FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13 SEC ID: 22546DAA4	112.4780	760,000.000	823,526.07	854,832.80	0.66%	31,306.73
CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	115.7120	730,000.000	799,651.75	844,697.60	0.65%	45,045.85
CROWN CASTLE INTERNATIONAL COR 5.200% 02/15/2049 DD 02/11/19 SEC ID: 22822VAM3	136.1780	350,000.000	473,235.33	476,623.00	0.37%	3,387.67
DR HORTON INC 2.500% 10/15/2024 DD 10/10/19 SEC ID: 23331ABM0	106.7410	490,000.000	496,783.95	523,030.90	0.40%	26,246.95
DAIMLER FINANCE NORTH AME 144A 2.850% 01/06/2022 DD 01/06/17 SEC ID: 233851CS1	102.3870	150,000.000	149,965.14	153,580.50	0.12%	3,615.36
DAVITA 8/19 DELAYED DRAW TLA SEC ID: 23918VAW4	98.8130	1,203,125.000	1,200,721.44	1,188,843.91	0.92%	-11,877.53
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	116.0430	420,000.000	458,371.43	487,380.60	0.38%	29,009.17
DELL INTERNATIONAL LLC / 144A 4.000% 07/15/2024 DD 03/20/19 SEC ID: 24703DAY7	110.2630	820,000.000	852,042.37	904,156.60	0.70%	52,114.23
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19 SEC ID: 247361ZU5	98.6630	1,430,000.000	1,423,307.38	1,410,880.90	1.09%	-12,426.48
DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16 SEC ID: 25272KAK9	121.9950	300,000.000	312,959.31	365,985.00	0.28%	53,025.69
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	116.7330	280,000.000	304,584.00	326,852.40	0.25%	22,268.40

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOMINION ENERGY INC 4.600% 03/15/2049 DD 03/13/19 SEC ID: 25746UCZ0	134.1570	410,000.000	455,783.47	550,043.70	0.42%	94,260.23
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19 SEC ID: 260543CR2	143.8170	250,000.000	281,489.13	359,542.50	0.28%	78,053.37
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	108.9600	375,000.000	363,880.97	408,600.00	0.32%	44,719.03
DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19 SEC ID: 26441CBF1	126.6370	450,000.000	457,589.54	569,866.50	0.44%	112,276.96
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	120.4200	280,000.000	313,436.25	337,176.00	0.26%	23,739.75
ENERGY TRANSFER OPERATING LP 4.050% 03/15/2025 DD 03/12/15 SEC ID: 29273RBD0	109.7000	290,000.000	300,888.06	318,130.00	0.25%	17,241.94
ENERGY TRANSFER OPERATING LP 4.950% 06/15/2028 DD 06/08/18 SEC ID: 29278NAF0	115.2610	400,000.000	431,661.70	461,044.00	0.36%	29,382.30
ENERGY TRANSFER OPERATING LP 5.500% 06/01/2027 DD 12/01/18 SEC ID: 29278NAN3	117.7000	770,000.000	846,681.60	906,290.00	0.70%	59,608.40
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 SEC ID: 29379VBA0	124.0550	175,000.000	183,405.10	217,096.25	0.17%	33,691.15
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14 SEC ID: 29379VBC6	129.9370	250,000.000	302,616.67	324,842.50	0.25%	22,225.83

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17 SEC ID: 29444UAR7	108.9990	1,640,000.000	1,734,608.42	1,787,583.60	1.38%	52,975.18
FEDEX CORP 3.300% 03/15/2027 DD 01/06/17 SEC ID: 31428XBM7	112.0400	170,000.000	171,009.27	190,468.00	0.15%	19,458.73
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	114.1860	280,000.000	299,214.86	319,720.80	0.25%	20,505.94
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	121.3300	300,000.000	330,938.39	363,990.00	0.28%	33,051.61
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20 SEC ID: 35805BAB4	101.6350	600,000.000	598,239.21	609,810.00	0.47%	11,570.79
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20 SEC ID: 37045VAW0	111.9740	1,500,000.000	1,541,512.53	1,679,610.00	1.30%	138,097.47
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/14/2022 DD 01/17/17 SEC ID: 37045XBR6	100.8170	250,000.000	251,037.25	252,042.50	0.19%	1,005.25
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17 SEC ID: 37045XBW5	108.9210	490,000.000	510,965.25	533,712.90	0.41%	22,747.65
GENERAL MOTORS FINANCIAL CO IN VAR RT 04/09/2021 DD 04/10/18 SEC ID: 37045XCH7	100.0610	750,000.000	749,816.98	750,457.50	0.58%	640.52
GEORGIA-PACIFIC LLC 8.000% 01/15/2024 DD 12/11/03 SEC ID: 373298CF3	122.0150	5,000.000	5,614.62	6,100.75	0.00%	486.13

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	129.1740	490,000.000	600,473.67	632,952.60	0.49%	32,478.93
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 SEC ID: 38141GFD1	153.0160	625,000.000	808,410.49	956,350.00	0.74%	147,939.51
GOLDMAN SACHS GROUP INC/THE VAR RT 05/15/2026 DD 05/17/18 SEC ID: 38141GXD1	101.9570	580,000.000	585,283.53	591,350.60	0.46%	6,067.07
HCA INC 5.000% 03/15/2024 DD 03/17/14 SEC ID: 404119BN8	112.4970	340,000.000	353,614.20	382,489.80	0.30%	28,875.60
HCA INC 5.250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	116.7680	1,020,000.000	1,118,835.79	1,191,033.60	0.92%	72,197.81
HCA INC 4.500% 02/15/2027 DD 08/15/16 SEC ID: 404119BU2	116.3200	400,000.000	406,035.99	465,280.00	0.36%	59,244.01
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	115.2160	840,000.000	915,735.63	967,814.40	0.75%	52,078.77
WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15 SEC ID: 42217KBF2	113.2590	420,000.000	452,297.21	475,687.80	0.37%	23,390.59
HILTON HOTELS 6/19 COV-LITE SEC ID: 43289DAH6	98.7190	750,000.000	754,687.50	740,392.50	0.57%	-14,295.00
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	105.6590	250,000.000	249,743.01	264,147.50	0.20%	14,404.49
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17 SEC ID: 44891AAR8	104.1120	300,000.000	299,994.98	312,336.00	0.24%	12,341.02
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20 SEC ID: 45866FAL8	105.9887	125,000.000	123,143.35	132,485.85	0.10%	9,342.50

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19 SEC ID: 459200KC4	131.3130	300,000.000	306,732.90	393,939.00	0.30%	87,206.10
IPALCO ENTERPRISES INC 3.700% 09/01/2024 DD 08/22/17 SEC ID: 462613AM2	108.9970	490,000.000	508,871.23	534,085.30	0.41%	25,214.07
JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15 SEC ID: 46625HLL2	141.6720	360,000.000	408,629.71	510,019.20	0.39%	101,389.49
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	121.7820	425,000.000	426,784.83	517,573.50	0.40%	90,788.67
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18 SEC ID: 46647PAN6	126.0680	140,000.000	140,000.00	176,495.20	0.14%	36,495.20
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	122.2640	300,000.000	299,345.66	366,792.00	0.28%	67,446.34
KINDER MORGAN INC 4.300% 06/01/2025 DD 11/26/14 SEC ID: 49456BAF8	114.1000	740,000.000	792,549.03	844,340.00	0.65%	51,790.97
KROGER CO/THE 2.650% 10/15/2026 DD 10/03/16 SEC ID: 501044DE8	109.2300	300,000.000	286,237.50	327,690.00	0.25%	41,452.50
LFS 2019A LLC A A 144A 5.250% 05/15/2031 DD 05/30/19 SEC ID: 50201NAA9	100.0000	811,282.410	811,282.41	811,282.41	0.63%	0.00
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17 SEC ID: 526057BZ6	110.5000	1,010,000.000	1,061,188.02	1,116,050.00	0.86%	54,861.98
LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17 SEC ID: 539439AQ2	112.9240	730,000.000	772,253.75	824,345.20	0.64%	52,091.45

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12 SEC ID: 539830BB4	129.9470	490,000.000	581,599.84	636,740.30	0.49%	55,140.46
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	116.6970	360,000.000	390,530.52	420,109.20	0.32%	29,578.68
LOWE'S COS INC 4.550% 04/05/2049 DD 04/05/19 SEC ID: 548661DS3	134.6490	375,000.000	378,070.51	504,933.75	0.39%	126,863.24
LYONDELLBASELL INDUSTRIES NV 5.750% 04/15/2024 DD 04/09/12 SEC ID: 552081AK7	115.0430	280,000.000	311,886.18	322,120.40	0.25%	10,234.22
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18 SEC ID: 56585ABC5	119.1980	390,000.000	417,698.77	464,872.20	0.36%	47,173.43
MARRIOTT INTERNATIONAL INC/MD 3.125% 06/15/2026 DD 06/10/16 SEC ID: 571903AS2	106.6960	280,000.000	291,109.88	298,748.80	0.23%	7,638.92
MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13 SEC ID: 58013MER1	115.1320	280,000.000	295,045.47	322,369.60	0.25%	27,324.13
MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17 SEC ID: 58013MFC3	129.9340	200,000.000	199,084.34	259,868.00	0.20%	60,783.66
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	148.0080	475,000.000	629,455.68	703,038.00	0.54%	73,582.32
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19 SEC ID: 606822BM5	112.6870	840,000.000	883,914.36	946,570.80	0.73%	62,656.44
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17 SEC ID: 60687YAK5	113.6060	300,000.000	300,000.00	340,818.00	0.26%	40,818.00

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	114.1700	900,000.000	905,969.37	1,027,530.00	0.79%	121,560.63
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17 SEC ID: 61746BEG7	136.1340	510,000.000	537,229.98	694,283.40	0.54%	157,053.42
MOUNTAIN VIEW CLO X 2A B1 144A VAR RT 01/15/2033 DD 01/24/20 SEC ID: 62432PAL6	100.0000	1,150,000.000	1,150,000.00	1,150,000.00	0.89%	0.00
NXP BV / NXP FUNDING LLC 144A 4.875% 03/01/2024 DD 12/06/18 SEC ID: 62947QAZ1	112.7920	280,000.000	303,294.15	315,817.60	0.24%	12,523.45
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 SEC ID: 651639AX4	109.1590	280,000.000	286,616.38	305,645.20	0.24%	19,028.82
NEXTERA ENERGY CAPITAL HOLDING 3.550% 05/01/2027 DD 04/28/17 SEC ID: 65339KAT7	113.8600	280,000.000	299,500.80	318,808.00	0.25%	19,307.20
NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15 SEC ID: 655844BQ0	129.3640	290,000.000	302,341.40	375,155.60	0.29%	72,814.20
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	108.3340	280,000.000	283,617.29	303,335.20	0.23%	19,717.91
NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15 SEC ID: 666807BJ0	121.9260	450,000.000	440,887.84	548,667.00	0.42%	107,779.16
OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19 SEC ID: 677415CR0	126.1190	490,000.000	570,497.38	617,983.10	0.48%	47,485.72
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17 SEC ID: 68389XBN4	114.1090	490,000.000	525,131.56	559,134.10	0.43%	34,002.54

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PACCAR FINANCIAL CORP 2.150% 08/15/2024 DD 08/15/19 SEC ID: 69371RQ25	105.8200	490,000.000	495,216.64	518,518.00	0.40%	23,301.36
PFIZER INC 4.300% 06/15/2043 DD 06/03/13 SEC ID: 717081DE0	131.2640	320,000.000	346,594.60	420,044.80	0.32%	73,450.20
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20 SEC ID: 75886FAF4	96.9890	375,000.000	361,380.07	363,708.75	0.28%	2,328.68
NATWEST GROUP PLC 3.875% 09/12/2023 DD 09/12/16 SEC ID: 780097BD2	108.5040	280,000.000	291,682.79	303,811.20	0.23%	12,128.41
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 SEC ID: 822582BQ4	125.9420	310,000.000	313,599.30	390,420.20	0.30%	76,820.90
SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16 SEC ID: 842587CX3	125.7900	490,000.000	563,511.92	616,371.00	0.48%	52,859.08
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20 SEC ID: 855244BA6	114.9760	500,000.000	508,952.98	574,880.00	0.44%	65,927.02
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	110.8520	300,000.000	311,954.23	332,556.00	0.26%	20,601.77
SUNOCO LOGISTICS PARTNERS OPER 4.000% 10/01/2027 DD 09/21/17 SEC ID: 86765BAU3	109.8110	360,000.000	358,675.92	395,319.60	0.31%	36,643.68
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	112.4970	1,430,000.000	1,518,532.16	1,608,707.10	1.24%	90,174.94

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SYSCO CORP 3.300% 02/15/2050 DD 02/13/20 SEC ID: 871829BJ5	104.5670	500,000.000	501,011.50	522,835.00	0.40%	21,823.50
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	131.4050	1,500,000.000	1,807,181.47	1,971,075.00	1.52%	163,893.53
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	131.0810	280,000.000	348,535.05	367,026.80	0.28%	18,491.75
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	117.0290	280,000.000	299,066.68	327,681.20	0.25%	28,614.52
US TREAS-CPI INFLAT 3.375% 04/15/2032 DD 10/15/01 SEC ID: 912810FQ6	152.3190	1,144,228.800	1,490,713.20	1,742,877.87	1.35%	252,164.67
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	154.8370	1,990,180.661	2,525,492.20	3,081,536.03	2.38%	556,043.83
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	127.2400	3,047,939.300	2,940,169.13	3,878,197.97	2.99%	938,028.84
US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	124.6080	3,397,620.000	3,205,017.45	4,233,706.33	3.27%	1,028,688.88
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	128.9080	3,693,205.000	3,854,084.92	4,760,836.70	3.68%	906,751.78
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	136.3220	3,390,199.050	3,593,225.08	4,621,587.15	3.57%	1,028,362.07
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	134.3880	2,588,832.000	2,741,162.71	3,479,079.55	2.69%	737,916.84

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	139.1500	1,942,874.400	1,920,669.92	2,703,509.73	2.09%	782,839.81
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18 SEC ID: 912810SC3	134.2340	150,000.000	151,029.55	201,351.00	0.16%	50,321.45
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	140.7450	1,536,633.450	1,651,704.89	2,162,734.75	1.67%	511,029.86
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	119.1260	1,468,545.496	1,643,931.60	1,749,419.51	1.35%	105,487.91
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20 SEC ID: 912810SP4	93.6560	725,000.000	710,882.12	679,006.00	0.52%	-31,876.12
U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20 SEC ID: 912810SQ2	94.6720	700,000.000	686,557.45	662,704.00	0.51%	-23,853.45
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19 SEC ID: 9128286T2	113.0160	350,000.000	358,485.21	395,556.00	0.31%	37,070.79
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20 SEC ID: 912828ZQ6	97.7660	65,000.000	65,564.79	63,547.90	0.05%	-2,016.89
RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 SEC ID: 913017BT5	130.4010	350,000.000	386,118.61	456,403.50	0.35%	70,284.89
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	119.2160	280,000.000	318,084.22	333,804.80	0.26%	15,720.58
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17 SEC ID: 91324PCZ3	132.8320	200,000.000	209,353.29	265,664.00	0.21%	56,310.71
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 SEC ID: 91324PDF6	124.1610	900,000.000	941,211.24	1,117,449.00	0.86%	176,237.76

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VALERO ENERGY CORP 4.000% 04/01/2029 DD 03/25/19 SEC ID: 91913YAW0	112.5010	490,000.000	526,884.72	551,254.90	0.43%	24,370.18
VENTAS REALTY LP 3.500% 02/01/2025 DD 01/14/15 SEC ID: 92277GAE7	110.1300	420,000.000	440,480.26	462,546.00	0.36%	22,065.74
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15 SEC ID: 92343VCX0	130.4080	330,000.000	408,319.21	430,346.40	0.33%	22,027.19
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15 SEC ID: 92343VCZ5	134.3770	290,000.000	303,024.00	389,693.30	0.30%	86,669.30
VISA INC 3.650% 09/15/2047 DD 09/11/17 SEC ID: 92826CAJ1	125.3310	300,000.000	301,410.99	375,993.00	0.29%	74,582.01
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19 SEC ID: 92840VAD4	108.2930	1,400,000.000	1,413,909.99	1,516,102.00	1.17%	102,192.01
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18 SEC ID: 92857WBJ8	114.3500	490,000.000	529,079.53	560,315.00	0.43%	31,235.47
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16 SEC ID: 931427AQ1	110.6000	360,000.000	360,004.40	398,160.00	0.31%	38,155.60
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	115.0080	730,000.000	788,917.96	839,558.40	0.65%	50,640.44
ZAIS CLO 14 LTD 14A B 144A VAR RT 04/15/2032 DD 03/26/20 SEC ID: 98888BAC0	100.0000	625,000.000	625,000.00	625,000.00	0.48%	0.00
IRS R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2J3	0.0000	-1,635,000.000	0.00	0.00	0.00%	0.00
IRS_R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2K0	0.0000	1,635,000.000	52,810.50	19.62	0.00%	-52,790.88

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IRS-R US0003M P 6.75% 2034 JAN 29 SEC ID: 99QACLUU4	0.0000	3,250,000.000	86,125.00	71.50	0.00%	-86,053.50
IRS R US0003M P 6.75% 2034 JAN 27 SEC ID: 99QACLUW0	0.0000	-3,250,000.000	0.00	0.00	0.00%	0.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**106,224,665.567**	**113,162,030.83**	**127,080,726.63**	**98.14%**	**13,918,695.80**
TOTAL FIXED INCOME SECURITIES		**106,224,665.567**	**113,162,030.83**	**127,080,726.63**	**98.14%**	**13,918,695.80**
TOTAL ASSETS - BASE:		**107,705,681.467**	**115,574,555.28**	**129,493,251.08**	**100.00%**	**13,918,695.80**

BNY MELLON

MARATHON EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
MARATHON EAFE SEC ID: 99VVA3995	2,036.2952	15,562.775	22,169,589.63	31,690,404.31	100.00%	9,520,814.68
	TOTAL ASSETS - BASE:	**15,562.775**	**22,169,589.63**	**31,690,404.31**	**100.00%**	**9,520,814.68**

BNY MELLON

EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
INTEREST RECEIVABLE			12,131.92	12,492.56	0.03%	360.64
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-1,351,082.80	-1,403,368.09	-3.77%	-52,285.29
FFX CONTRACTS RECEIVABLE			201,675.63	203,499.48	0.55%	1,823.85
NON-BASE CURRENCY			1,215.04	1,223.55	0.00%	8.51
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**-1,136,060.21**	**-1,186,152.50**	**-3.19%**	**-50,092.29**
U.S. DOLLAR						
CASH			4,452.31	4,452.31	0.01%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-201,675.63	-201,675.63	-0.54%	0.00
FFX CONTRACTS RECEIVABLE			1,351,082.80	1,351,082.80	3.63%	0.00
INTEREST RECEIVABLE			516,991.23	516,991.23	1.39%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-245,345.00	-245,345.00	-0.66%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	845,327.150	845,327.15	845,327.15	2.27%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**845,327.150**	**2,270,832.86**	**2,270,832.86**	**6.10%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**845,327.150**	**1,134,772.65**	**1,084,680.36**	**2.91%**	**-50,092.29**
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
CATALENT PHARMA SOLUTIONS 144A 2.375% 03/01/2028 DD 03/02/20 SEC ID: 14879EAG3	122.9080	100,000.000	108,035.00	122,908.04	0.33%	14,873.04
ALTICE FINCO SA REGS 4.750% 01/15/2028 SEC ID: ELBF2DYR8	118.1937	100,000.000	114,542.67	118,193.71	0.32%	3,651.04
ALTICE FINANCING SA 144A 2.250% 01/15/2025 SEC ID: ELBJLVWS9	117.9502	189,000.000	210,158.55	222,925.92	0.60%	12,767.37

BNY MELLON

EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VIVION INVESTMENTS SARL REGS 3.000% 08/08/2024 SEC ID: ELBKLVKS9	112.6890	200,000.000	220,359.11	225,377.91	0.61%	5,018.80
ALTICE FRANCE HOLDING SA REGS 4.000% 02/15/2028 SEC ID: ELBM636G6	116.2373	147,000.000	162,368.85	170,868.76	0.46%	8,499.91
STANDARD INDUSTRIES INC/N 144A 2.250% 11/21/2026 SEC ID: NABL4PZ32	123.4176	256,000.000	281,638.40	315,949.08	0.85%	34,310.68
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**992,000.000**	**1,097,102.58**	**1,176,223.42**	**3.16%**	**79,120.84**
U.S. DOLLAR						
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20 SEC ID: 00119LAA9	101.1250	50,000.000	50,195.82	50,562.50	0.14%	366.68
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20 SEC ID: 00165CAN4	71.0000	70,000.000	68,756.57	49,700.00	0.13%	-19,056.57
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	104.7570	25,000.000	25,323.58	26,189.25	0.07%	865.67
AMN HEALTHCARE INC 144A 4.000% 04/15/2029 DD 10/20/20 SEC ID: 00175PAC7	102.2500	56,000.000	56,060.02	57,260.00	0.15%	1,199.98
ACADEMY LTD 144A 6.000% 11/15/2027 DD 11/06/20 SEC ID: 00401YAA8	104.7500	54,000.000	54,949.06	56,565.00	0.15%	1,615.94
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20 SEC ID: 00404AAN9	107.4050	54,000.000	54,000.00	57,998.70	0.16%	3,998.70
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20 SEC ID: 00404AAP4	106.7500	50,000.000	50,159.10	53,375.00	0.14%	3,215.90

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20 SEC ID: 00653VAA9	107.3750	35,000.000	35,000.00	37,581.25	0.10%	2,581.25
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21 SEC ID: 00653VAC5	102.7500	35,000.000	35,000.00	35,962.50	0.10%	962.50
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01 SEC ID: 012873AK1	118.7340	39,000.000	42,709.10	46,306.26	0.12%	3,597.16
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	108.8190	106,000.000	106,000.00	115,348.14	0.31%	9,348.14
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	110.1880	85,000.000	85,472.67	93,659.80	0.25%	8,187.13
ALBERTSONS COS INC / SAFE 144A 3.500% 03/15/2029 DD 08/31/20 SEC ID: 013092AG6	101.1870	23,000.000	22,770.66	23,273.01	0.06%	502.35
ALIXPARTNERS 4/17 COV-LITE TLB SEC ID: 01642PAW6	98.7660	146,447.520	145,765.00	144,640.36	0.39%	-1,124.64
ALLEGHENY TECHNOLOGIES INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	105.2500	47,000.000	47,000.00	49,467.50	0.13%	2,467.50
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19 SEC ID: 018581AK4	101.0000	117,000.000	117,000.00	118,170.00	0.32%	1,170.00
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	107.0000	171,000.000	172,228.65	182,970.00	0.49%	10,741.35
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	106.6300	116,000.000	118,451.80	123,690.80	0.33%	5,239.00

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	109.0000	46,000.000	48,397.92	50,140.00	0.13%	1,742.08
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18 SEC ID: 02156LAA9	110.2510	300,000.000	316,153.93	330,753.00	0.89%	14,599.07
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16 SEC ID: 030981AK0	110.7500	5,000.000	5,014.95	5,537.50	0.01%	522.55
AMWINS GROUP INC 144A 7.750% 07/01/2026 DD 07/06/18 SEC ID: 031921AA7	107.3900	156,000.000	163,720.69	167,528.40	0.45%	3,807.71
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	98.2500	98,000.000	92,888.73	96,285.00	0.26%	3,396.27
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	103.2580	48,000.000	48,000.00	49,563.84	0.13%	1,563.84
APACHE CORP 4.375% 10/15/2028 DD 08/23/18 SEC ID: 037411BE4	104.0980	26,000.000	21,465.40	27,065.48	0.07%	5,600.08
APACHE CORP 4.250% 01/15/2030 DD 06/19/19 SEC ID: 037411BF1	105.0000	62,000.000	49,667.79	65,100.00	0.17%	15,432.21
APACHE CORP 4.625% 11/15/2025 DD 08/17/20 SEC ID: 037411BH7	105.7020	35,000.000	35,000.00	36,995.70	0.10%	1,995.70
APACHE CORP 4.875% 11/15/2027 DD 08/17/20 SEC ID: 037411BJ3	106.0000	40,000.000	40,000.00	42,400.00	0.11%	2,400.00

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	101.2700	70,000.000	70,000.00	70,889.00	0.19%	889.00
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	103.2700	49,000.000	49,000.00	50,602.30	0.14%	1,602.30
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	107.6250	110,000.000	115,500.00	118,387.50	0.32%	2,887.50
ARCONIC CORP 144A 6.125% 02/15/2028 DD 02/07/20 SEC ID: 03966VAA5	107.8130	118,000.000	121,104.86	127,219.34	0.34%	6,114.48
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19 SEC ID: 03969AAP5	104.9810	200,000.000	205,970.81	209,962.00	0.56%	3,991.19
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	104.2500	18,000.000	18,096.60	18,765.00	0.05%	668.40
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	107.2500	22,000.000	22,204.68	23,595.00	0.06%	1,390.32
ASCENT RESOURCES UTICA HO 144A 7.000% 11/01/2026 DD 10/11/18 SEC ID: 04364VAG8	94.7500	75,000.000	74,558.29	71,062.50	0.19%	-3,495.79
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	104.3750	24,000.000	24,000.00	25,050.00	0.07%	1,050.00
ASURION 7/17 2ND LIEN TLB2 SEC ID: 04649VAU4	100.6250	305,303.030	305,338.70	307,211.17	0.83%	1,872.47
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15 SEC ID: 053773BA4	100.5000	30,000.000	27,729.66	30,150.00	0.08%	2,420.34

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVIS BUDGET CAR RENTAL LL 144A 6.375% 04/01/2024 DD 03/29/16 SEC ID: 053773BB2	102.0000	10,000.000	9,654.00	10,200.00	0.03%	546.00
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/03/19 SEC ID: 053773BC0	101.5000	29,000.000	26,224.10	29,435.00	0.08%	3,210.90
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/15/20 SEC ID: 053773BE6	102.1250	35,000.000	32,329.81	35,743.75	0.10%	3,413.94
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18 SEC ID: 05605HAA8	103.8750	115,000.000	115,651.58	119,456.25	0.32%	3,804.67
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	104.1250	53,000.000	53,000.00	55,186.25	0.15%	2,186.25
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19 SEC ID: 071734AJ6	105.0000	30,000.000	30,209.70	31,500.00	0.08%	1,290.30
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20 SEC ID: 071734AK3	108.6250	83,000.000	83,000.00	90,158.75	0.24%	7,158.75
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20 SEC ID: 071734AL1	104.4720	49,000.000	49,000.00	51,191.28	0.14%	2,191.28
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20 SEC ID: 071734AM9	102.8200	85,000.000	85,000.00	87,397.00	0.23%	2,397.00
BELLRING BRANDS/POST HOLDINGS SEC ID: 07982EAB2	100.3000	54,804.090	55,692.75	54,968.50	0.15%	-724.25

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	102.3750	41,000.000	41,000.00	41,973.75	0.11%	973.75
BOISE CASCADE CO 144A 4.875% 07/01/2030 DD 07/27/20 SEC ID: 09739DAD2	108.2500	38,000.000	38,000.00	41,135.00	0.11%	3,135.00
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13 SEC ID: 097751BF7	97.7500	80,000.000	68,660.40	78,200.00	0.21%	9,539.60
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14 SEC ID: 097751BJ9	98.1650	72,000.000	59,086.63	70,678.80	0.19%	11,592.17
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	91.9440	50,000.000	49,691.46	45,972.00	0.12%	-3,719.46
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	103.0000	74,000.000	74,000.00	76,220.00	0.20%	2,220.00
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19 SEC ID: 11283YAB6	106.3750	20,000.000	19,717.17	21,275.00	0.06%	1,557.83
BROOKFIELD RESIDENTIAL PR 144A 4.875% 02/15/2030 DD 02/26/20 SEC ID: 11283YAD2	103.3750	37,000.000	35,944.94	38,248.75	0.10%	2,303.81
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19 SEC ID: 11284DAA3	98.5000	81,000.000	81,000.00	79,785.00	0.21%	-1,215.00
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20 SEC ID: 118230AT8	101.2500	57,000.000	57,000.00	57,712.50	0.16%	712.50

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20 SEC ID: 118230AU5	103.0000	50,000.000	50,000.00	51,500.00	0.14%	1,500.00
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19 SEC ID: 12008RAM9	108.4710	183,000.000	191,482.39	198,501.93	0.53%	7,019.54
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	108.3120	28,000.000	28,296.90	30,327.36	0.08%	2,030.46
BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20 SEC ID: 121579AH9	106.2500	56,000.000	56,379.82	59,500.00	0.16%	3,120.18
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	106.1190	300,000.000	299,910.75	318,357.00	0.86%	18,446.25
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	105.7500	250,000.000	242,508.49	264,375.00	0.71%	21,866.51
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	109.6250	61,000.000	62,071.72	66,871.25	0.18%	4,799.53
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	106.1250	143,000.000	143,776.53	151,758.75	0.41%	7,982.22
CCO HOLDINGS LLC / CCO HO 144A 4.500% 05/01/2032 DD 03/18/20 SEC ID: 1248EPCJ0	106.7720	41,000.000	41,000.00	43,776.52	0.12%	2,776.52
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	105.3860	93,000.000	93,000.00	98,008.98	0.26%	5,008.98

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17 SEC ID: 12508EAF8	105.5000	80,000.000	81,764.08	84,400.00	0.23%	2,635.92
CDK GLOBAL INC 144A 5.250% 05/15/2029 DD 05/15/19 SEC ID: 12508EAJ0	110.7920	54,000.000	54,000.00	59,827.68	0.16%	5,827.68
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20 SEC ID: 12543DBG4	107.5250	47,000.000	47,000.00	50,536.75	0.14%	3,536.75
CHS/COMMUNITY HEALTH SYST 144A 6.000% 01/15/2029 DD 12/28/20 SEC ID: 12543DBH2	108.0260	43,000.000	43,569.38	46,451.18	0.12%	2,881.80
CIT GROUP INC 6.125% 03/09/2028 DD 03/09/18 SEC ID: 125581GX0	121.7500	205,000.000	209,194.13	249,587.50	0.67%	40,393.37
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20 SEC ID: 12597YAA7	104.0000	17,000.000	17,000.00	17,680.00	0.05%	680.00
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17 SEC ID: 12652AAA1	101.0590	214,000.000	214,054.26	216,266.26	0.58%	2,212.00
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20 SEC ID: 12653CAJ7	102.4490	47,000.000	47,178.15	48,151.03	0.13%	972.88
AMERICAN BATH 11/20 COV-LITE T SEC ID: 12658HAC6	100.1250	11,000.000	10,890.00	11,013.75	0.03%	123.75
AMERICAN BATH 11/20 COV-LITE T SEC ID: 12658HAD4	100.1250	4,000.000	3,960.00	4,005.00	0.01%	45.00
CVR ENERGY INC 144A 5.750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	94.7500	151,000.000	149,860.75	143,072.50	0.38%	-6,788.25

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	103.4500	27,000.000	27,000.00	27,931.50	0.08%	931.50
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	104.0000	58,000.000	58,000.00	60,320.00	0.16%	2,320.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	105.1970	85,000.000	85,000.00	89,417.45	0.24%	4,417.45
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	102.8280	40,000.000	40,000.00	41,131.20	0.11%	1,131.20
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	104.5000	50,000.000	50,000.00	52,250.00	0.14%	2,250.00
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	103.1250	78,000.000	78,123.90	80,437.50	0.22%	2,313.60
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20 SEC ID: 143658BC5	115.6720	30,000.000	29,766.64	34,701.60	0.09%	4,934.96
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20 SEC ID: 143658BL5	108.9490	30,000.000	30,000.00	32,684.70	0.09%	2,684.70
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	106.1470	56,000.000	57,077.06	59,442.32	0.16%	2,365.26
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	106.0000	110,000.000	109,182.19	116,600.00	0.31%	7,417.81
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	111.0210	193,000.000	193,000.00	214,270.53	0.58%	21,270.53

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	105.2090	83,000.000	83,000.00	87,323.47	0.23%	4,323.47
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	105.9900	158,000.000	158,142.06	167,464.20	0.45%	9,322.14
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10 SEC ID: 15135UAF6	132.2090	58,000.000	47,804.47	76,681.22	0.21%	28,876.75
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17 SEC ID: 15135UAR0	117.3910	29,000.000	22,739.60	34,043.39	0.09%	11,303.79
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	69.7500	185,000.000	187,458.54	129,037.50	0.35%	-58,421.04
CENTRAL GARDEN & PET CO 5.125% 02/01/2028 DD 12/14/17 SEC ID: 153527AM8	106.3440	105,000.000	105,252.78	111,661.20	0.30%	6,408.42
CENTRAL GARDEN & PET CO 4.125% 10/15/2030 DD 10/16/20 SEC ID: 153527AN6	104.2500	17,000.000	17,000.00	17,722.50	0.05%	722.50
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15 SEC ID: 156700AZ9	107.8750	100,000.000	100,000.00	107,875.00	0.29%	7,875.00
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16 SEC ID: 156700BA3	113.2500	14,000.000	14,282.28	15,855.00	0.04%	1,572.72
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19 SEC ID: 15723RAA2	103.6270	46,000.000	46,000.00	47,668.42	0.13%	1,668.42
CHARLES RIVER LABORATORIE 144A 5.500% 04/01/2026 DD 04/03/18 SEC ID: 159864AC1	104.7400	90,000.000	91,139.42	94,266.00	0.25%	3,126.58

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	105.7780	183,000.000	184,852.61	193,573.74	0.52%	8,721.13
CHENIERE ENERGY INC 144A 4.625% 10/15/2028 DD 09/22/20 SEC ID: 16411RAJ8	105.0000	61,000.000	61,000.00	64,050.00	0.17%	3,050.00
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	101.5000	23,000.000	23,000.00	23,345.00	0.06%	345.00
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13 SEC ID: 172441AZ0	95.0000	76,000.000	75,720.55	72,200.00	0.19%	-3,520.55
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	107.7500	26,000.000	26,000.00	28,015.00	0.08%	2,015.00
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	109.2500	175,000.000	179,346.74	191,187.50	0.51%	11,840.76
CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 02/15/2024 DD 02/15/20 SEC ID: 18451QAP3	101.2500	83,000.000	82,874.33	84,037.50	0.23%	1,163.17
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19 SEC ID: 18539UAC9	107.2500	25,000.000	25,466.13	26,812.50	0.07%	1,346.37
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	108.0000	173,000.000	172,496.05	186,840.00	0.50%	14,343.95
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	108.2500	110,000.000	110,000.00	119,075.00	0.32%	9,075.00

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	107.7200	200,000.000	201,190.93	215,440.00	0.58%	14,249.07
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14 SEC ID: 212015AQ4	98.9010	2,000.000	1,601.54	1,978.02	0.01%	376.48
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17 SEC ID: 212015AS0	102.5200	67,000.000	60,482.08	68,688.40	0.18%	8,206.32
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20 SEC ID: 212015AT8	110.9980	80,000.000	80,000.00	88,798.40	0.24%	8,798.40
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17 SEC ID: 22282EAG7	104.0000	70,000.000	71,737.19	72,800.00	0.20%	1,062.81
COVANTA HOLDING CORP 5.000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	106.9940	47,000.000	47,115.45	50,287.18	0.14%	3,171.73
CROWN AMERICAS LLC / CROWN AME 4.750% 02/01/2026 DD 02/01/19 SEC ID: 228187AB6	103.7500	95,000.000	95,074.75	98,562.50	0.26%	3,487.75
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	110.2150	60,000.000	55,813.09	66,129.00	0.18%	10,315.91
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17 SEC ID: 228701AF5	102.1230	135,000.000	134,898.55	137,866.05	0.37%	2,967.50
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	105.2500	103,000.000	105,414.16	108,407.50	0.29%	2,993.34

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20 SEC ID: 23918KAT5	101.5360	51,000.000	51,000.00	51,783.36	0.14%	783.36
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20 SEC ID: 24703DBB6	120.0820	28,000.000	27,966.82	33,622.96	0.09%	5,656.14
DELL INTERNATIONAL LLC / 144A 6.100% 07/15/2027 DD 04/09/20 SEC ID: 24703DBC4	124.3000	57,000.000	56,876.39	70,851.00	0.19%	13,974.61
DELL INTERNATIONAL LLC / 144A 6.200% 07/15/2030 DD 04/09/20 SEC ID: 24703DBD2	129.9930	29,000.000	28,950.06	37,697.97	0.10%	8,747.91
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20 SEC ID: 247361ZZ4	114.2300	37,000.000	36,995.70	42,265.10	0.11%	5,269.40
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19 SEC ID: 25277LAA4	81.2500	139,000.000	128,201.94	112,937.50	0.30%	-15,264.44
DOUBLE EAGLE III MIDCO 1 144A 7.750% 12/15/2025 DD 12/01/20 SEC ID: 25858GAA2	106.0380	60,000.000	60,000.00	63,622.80	0.17%	3,622.80
DRAX FINCO PLC 144A 6.625% 11/01/2025 DD 04/26/18 SEC ID: 26151AAA7	104.7500	200,000.000	206,000.00	209,500.00	0.56%	3,500.00
EIG INVESTORS CORP 10.875% 02/01/2024 DD 02/01/17 SEC ID: 26854XAB5	103.4500	225,000.000	232,357.29	232,762.50	0.63%	405.21
EQT CORP VAR RT 02/01/2030 DD 01/21/20 SEC ID: 26884LAG4	122.5000	33,000.000	34,135.46	40,425.00	0.11%	6,289.54
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	113.8750	22,000.000	21,982.94	25,052.50	0.07%	3,069.56

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQT CORP 5.000% 01/15/2029 DD 11/16/20 SEC ID: 26884LAL3	105.4320	18,000.000	18,000.00	18,977.76	0.05%	977.76
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	109.5000	38,000.000	38,000.00	41,610.00	0.11%	3,610.00
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	112.6040	38,000.000	38,000.00	42,789.52	0.11%	4,789.52
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	107.4700	59,000.000	59,440.47	63,407.30	0.17%	3,966.83
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	106.5000	137,000.000	137,000.00	145,905.00	0.39%	8,905.00
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	110.7020	109,000.000	109,319.10	120,665.18	0.32%	11,346.08
ELDORADO GOLD CORP 144A 9.500% 06/01/2024 DD 06/05/19 SEC ID: 284902AE3	110.2500	41,000.000	40,402.49	45,202.50	0.12%	4,800.01
EMERGENT BIOSOLUTIONS INC 144A 3.875% 08/15/2028 DD 08/07/20 SEC ID: 29089QAC9	103.5500	60,000.000	61,029.17	62,130.00	0.17%	1,100.83
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20 SEC ID: 29163VAC7	105.3860	50,000.000	51,369.68	52,693.00	0.14%	1,323.32
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07 SEC ID: 292505AG9	111.6660	2,000.000	2,000.00	2,233.32	0.01%	233.32

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17 SEC ID: 29260FAD2	102.6150	160,000.000	158,727.57	164,184.00	0.44%	5,456.43
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19 SEC ID: 29261AAA8	104.5000	76,000.000	75,758.01	79,420.00	0.21%	3,661.99
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	107.1250	86,000.000	85,630.16	92,127.50	0.25%	6,497.34
ENERGIZER HOLDINGS INC 144A 4.375% 03/31/2029 DD 09/30/20 SEC ID: 29272WAD1	103.5520	39,000.000	39,000.00	40,385.28	0.11%	1,385.28
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20 SEC ID: 29336TAC4	102.0200	16,000.000	16,000.00	16,323.20	0.04%	323.20
ENTEGRIS INC 144A 4.375% 04/15/2028 DD 04/30/20 SEC ID: 29362UAC8	106.6250	40,000.000	40,000.00	42,650.00	0.11%	2,650.00
ENVISION HEALTHCARE 9/18 SEC ID: 29373UAC5	83.1130	145,222.350	125,240.88	120,698.65	0.32%	-4,542.23
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	106.2500	192,000.000	192,857.56	204,000.00	0.55%	11,142.44
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20 SEC ID: 30212PAS4	115.9100	27,000.000	27,000.00	31,295.70	0.08%	4,295.70
EXPEDIA GROUP INC 144A 7.000% 05/01/2025 DD 05/05/20 SEC ID: 30212PAU9	110.2210	14,000.000	14,000.00	15,430.94	0.04%	1,430.94
EXTRACTION OIL & GAS INC 144A 5.625% 02/01/2026 DD 01/25/18 SEC ID: 30227MAB1	18.0000	154,000.000	150,263.48	27,720.00	0.07%	-122,543.48
FIVE POINT OPERATING CO L 144A 7.875% 11/15/2025 DD 11/22/17 SEC ID: 33834YAA6	105.8550	108,000.000	109,322.52	114,323.40	0.31%	5,000.88

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	128.2500	54,000.000	58,337.94	69,255.00	0.19%	10,917.06
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	102.0000	12,000.000	11,390.81	12,240.00	0.03%	849.19
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20 SEC ID: 345370CV0	112.5510	133,000.000	133,000.00	149,692.83	0.40%	16,692.83
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20 SEC ID: 345370CW8	122.6010	160,000.000	159,761.19	196,161.60	0.53%	36,400.41
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	141.1250	67,000.000	66,695.19	94,553.75	0.25%	27,858.56
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20 SEC ID: 345397A29	101.7450	200,000.000	180,682.36	203,490.00	0.55%	22,807.64
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19 SEC ID: 345397ZR7	111.3700	310,000.000	321,901.79	345,247.00	0.93%	23,345.21
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	124.5000	121,000.000	111,165.87	150,645.00	0.40%	39,479.13
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16 SEC ID: 35804HAA4	103.0000	62,000.000	59,040.02	63,860.00	0.17%	4,819.98
GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	104.2500	239,000.000	242,113.03	249,157.50	0.67%	7,044.47
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19 SEC ID: 36168QAE4	111.0000	198,000.000	203,707.95	219,780.00	0.59%	16,072.05

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	102.5000	42,000.000	42,000.00	43,050.00	0.12%	1,050.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	101.8130	82,000.000	82,000.00	83,486.66	0.22%	1,486.66
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	105.5000	50,000.000	50,059.00	52,750.00	0.14%	2,691.00
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	105.3760	36,000.000	36,000.00	37,935.36	0.10%	1,935.36
GATEWAY CASINOS & ENTERTA 144A 8.250% 03/01/2024 DD 02/22/17 SEC ID: 36760BAE9	94.0000	220,000.000	226,830.89	206,800.00	0.56%	-20,030.89
GENESIS ENERGY LP / GENESIS EN 8.000% 01/15/2027 DD 12/17/20 SEC ID: 37185LAM4	99.0200	24,000.000	24,000.00	23,764.80	0.06%	-235.20
GO DADDY OPERATING CO LLC 144A 5.250% 12/01/2027 DD 06/04/19 SEC ID: 38016LAA3	105.2500	126,000.000	127,024.80	132,615.00	0.36%	5,590.20
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16 SEC ID: 38113YAE9	99.2820	82,000.000	81,514.48	81,411.24	0.22%	-103.24
WR GRACE & CO-CONN 144A 5.625% 10/01/2024 DD 09/16/14 SEC ID: 383909AF5	107.8750	150,000.000	158,976.66	161,812.50	0.43%	2,835.84
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20 SEC ID: 383909AG3	106.0520	82,000.000	83,027.17	86,962.64	0.23%	3,935.47

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GREAT WESTERN PETROLEUM L 144A 9.000% 09/30/2021 DD 09/22/16 SEC ID: 39143GAA8	58.0000	118,000.000	118,205.69	68,440.00	0.18%	-49,765.69
GREYSTAR REAL ESTATE PART 144A 5.750% 12/01/2025 DD 11/24/17 SEC ID: 39807UAB2	101.9000	192,000.000	192,684.02	195,648.00	0.53%	2,963.98
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	103.0780	45,000.000	45,143.89	46,385.10	0.12%	1,241.21
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	108.5950	114,000.000	116,685.60	123,798.30	0.33%	7,112.70
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	120.3480	103,000.000	103,000.00	123,958.44	0.33%	20,958.44
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	118.0000	315,000.000	314,682.88	371,700.00	1.00%	57,017.12
HERBALIFE 8/18 COV-LITE TLB SEC ID: 40421YAF9	99.7290	156,400.000	156,863.29	155,976.16	0.42%	-887.13
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20 SEC ID: 418751AB9	107.0000	40,000.000	40,000.00	42,800.00	0.11%	2,800.00
HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	103.7500	50,000.000	49,513.91	51,875.00	0.14%	2,361.09
HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	109.2500	65,000.000	65,000.00	71,012.50	0.19%	6,012.50
HILLMAN 5/18 COV-LITE TLB SEC ID: 43162TAK6	99.4530	64,836.250	63,577.56	64,481.60	0.17%	904.04

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SERVICE PROPERTIES TRUST 3.950% 01/15/2028 DD 10/26/17 SEC ID: 44106MAX0	96.6250	97,000.000	84,443.12	93,726.25	0.25%	9,283.13
HOWMET AEROSPACE INC 6.875% 05/01/2025 DD 04/24/20 SEC ID: 443201AA6	117.0000	94,000.000	94,000.00	109,980.00	0.30%	15,980.00
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18 SEC ID: 44332PAD3	104.5790	155,000.000	153,968.17	162,097.45	0.44%	8,129.28
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	107.7500	50,000.000	50,155.29	53,875.00	0.14%	3,719.71
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17 SEC ID: 444454AF9	113.1470	150,000.000	159,270.07	169,720.50	0.46%	10,450.43
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19 SEC ID: 449253AB9	106.0000	68,000.000	68,991.99	72,080.00	0.19%	3,088.01
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 11/19/2027 DD 11/12/20 SEC ID: 44988LAG2	100.0310	83,000.000	82,240.00	83,025.73	0.22%	785.73
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18 SEC ID: 44988MAA3	103.2500	24,000.000	24,731.54	24,780.00	0.07%	48.46
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	109.2500	26,000.000	26,143.09	28,405.00	0.08%	2,261.91
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19 SEC ID: 451102BT3	105.8900	163,000.000	163,000.00	172,600.70	0.46%	9,600.70
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19 SEC ID: 451102BZ9	107.2000	71,000.000	71,000.00	76,112.00	0.20%	5,112.00

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19 SEC ID: 45174HBC0	107.0000	9,152.000	9,463.39	9,792.64	0.03%	329.25
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19 SEC ID: 45174HBD8	106.7460	77,869.000	80,744.11	83,122.04	0.22%	2,377.93
INFRABUILD AUSTRALIA PTY 144A 12.000% 10/01/2024 DD 10/03/19 SEC ID: 45682RAA8	101.1250	106,000.000	106,000.00	107,192.50	0.29%	1,192.50
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20 SEC ID: 45827MAA5	102.7500	37,000.000	37,088.50	38,017.50	0.10%	929.00
IRON MOUNTAIN INC 144A 5.625% 07/15/2032 DD 06/22/20 SEC ID: 46284VAL5	110.2500	44,000.000	44,000.00	48,510.00	0.13%	4,510.00
IRON MOUNTAIN INC 144A 4.500% 02/15/2031 DD 08/18/20 SEC ID: 46284VAN1	104.7500	38,000.000	38,000.00	39,805.00	0.11%	1,805.00
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19 SEC ID: 46590XAB2	114.8760	108,000.000	115,316.89	124,066.08	0.33%	8,749.19
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20 SEC ID: 47010LAA0	106.7500	57,000.000	57,000.00	60,847.50	0.16%	3,847.50
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20 SEC ID: 47010LAB8	105.4610	65,000.000	65,000.00	68,549.65	0.18%	3,549.65
JOSEPH T RYERSON & SON IN 144A 8.500% 08/01/2028 DD 07/22/20 SEC ID: 48088LAB3	113.2500	54,000.000	54,119.84	61,155.00	0.16%	7,035.16
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	105.6010	25,000.000	25,000.00	26,400.25	0.07%	1,400.25

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	104.0000	52,000.000	52,040.44	54,080.00	0.15%	2,039.56
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	104.0000	39,000.000	39,000.00	40,560.00	0.11%	1,560.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 SEC ID: 50077LAB2	108.1950	166,000.000	158,350.98	179,603.70	0.48%	21,252.72
KRAFT HEINZ FOODS CO 144A 4.625% 10/01/2039 DD 09/25/19 SEC ID: 50077LAW6	111.6560	23,000.000	25,467.84	25,680.88	0.07%	213.04
KRAFT HEINZ FOODS CO 144A 3.875% 05/15/2027 DD 05/18/20 SEC ID: 50077LBA3	107.7360	66,000.000	66,000.00	71,105.76	0.19%	5,105.76
KRAFT HEINZ FOODS CO 144A 4.250% 03/01/2031 DD 05/18/20 SEC ID: 50077LBD7	111.5060	66,000.000	66,000.00	73,593.96	0.20%	7,593.96
KRAFT HEINZ FOODS CO 144A 5.500% 06/01/2050 DD 05/18/20 SEC ID: 50077LBG0	125.9750	66,000.000	66,000.00	83,143.50	0.22%	17,143.50
KRONOS ACQUISITION HOLDIN 144A 5.000% 12/31/2026 DD 12/22/20 SEC ID: 50106GAE2	104.3210	9,000.000	9,000.00	9,388.89	0.03%	388.89
KRONOS ACQUISITION HOLDIN 144A 7.000% 12/31/2027 DD 12/22/20 SEC ID: 50106GAF9	104.7020	16,000.000	16,000.00	16,752.32	0.04%	752.32
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	112.2500	94,000.000	96,579.44	105,515.00	0.28%	8,935.56
L BRANDS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	111.4130	12,000.000	12,821.53	13,369.56	0.04%	548.03

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20 SEC ID: 501797AS3	108.5780	24,000.000	24,234.75	26,058.72	0.07%	1,823.97
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	123.0000	17,000.000	17,000.00	20,910.00	0.06%	3,910.00
L BRANDS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	111.2500	48,000.000	48,000.00	53,400.00	0.14%	5,400.00
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20 SEC ID: 516806AF3	87.5000	45,000.000	45,000.00	39,375.00	0.11%	-5,625.00
LAREDO PETROLEUM INC 10.125% 01/15/2028 DD 01/24/20 SEC ID: 516806AG1	85.0000	68,000.000	68,000.00	57,800.00	0.16%	-10,200.00
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16 SEC ID: 527298BM4	103.3300	115,000.000	117,183.19	118,829.50	0.32%	1,646.31
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18 SEC ID: 53219LAR0	110.0000	100,000.000	105,973.20	110,000.00	0.30%	4,026.80
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	100.1250	78,000.000	78,300.44	78,097.50	0.21%	-202.94
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20 SEC ID: 53219LAT6	107.3810	41,000.000	41,000.00	44,026.21	0.12%	3,026.21
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	99.7850	30,000.000	30,000.00	29,935.50	0.08%	-64.50
L BRANDS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	107.7500	14,000.000	13,931.62	15,085.00	0.04%	1,153.38

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17 SEC ID: 53627NAA9	101.5000	56,000.000	56,303.33	56,840.00	0.15%	536.67
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	105.5000	55,000.000	55,000.00	58,025.00	0.16%	3,025.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	102.4920	122,000.000	119,611.10	125,040.24	0.34%	5,429.14
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21 SEC ID: 538034AX7	101.0400	23,000.000	23,000.00	23,239.20	0.06%	239.20
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20 SEC ID: 541056AA5	104.7500	37,000.000	37,000.00	38,757.50	0.10%	1,757.50
MDC HOLDINGS INC 6.000% 01/15/2043 DD 01/10/13 SEC ID: 552676AQ1	134.0550	23,000.000	30,143.92	30,832.65	0.08%	688.73
MEG ENERGY CORP 144A 7.125% 02/01/2027 DD 01/31/20 SEC ID: 552704AE8	103.2500	115,000.000	115,000.00	118,737.50	0.32%	3,737.50
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14 SEC ID: 552953CC3	107.3750	145,000.000	148,944.10	155,693.75	0.42%	6,749.65
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20 SEC ID: 552953CH2	107.1870	89,000.000	89,000.00	95,396.43	0.26%	6,396.43
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19 SEC ID: 55303XAJ4	112.1870	130,000.000	132,432.78	145,843.10	0.39%	13,410.32

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	105.8550	50,000.000	50,000.00	52,927.50	0.14%	2,927.50
MPH ACQUISITION HOLDINGS 144A 5.750% 11/01/2028 DD 10/29/20 SEC ID: 553283AC6	98.2800	247,000.000	243,962.98	242,751.60	0.65%	-1,211.38
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	104.5000	28,000.000	28,000.00	29,260.00	0.08%	1,260.00
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	107.3750	119,000.000	121,892.16	127,776.25	0.34%	5,884.09
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18 SEC ID: 576485AE6	98.0000	100,000.000	100,000.00	98,000.00	0.26%	-2,000.00
MOLINA HEALTHCARE INC 144A 4.375% 06/15/2028 DD 06/02/20 SEC ID: 60855RAJ9	105.2500	69,000.000	69,000.00	72,622.50	0.20%	3,622.50
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	107.2500	47,000.000	47,000.00	50,407.50	0.14%	3,407.50
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	103.7500	80,000.000	80,365.33	83,000.00	0.22%	2,634.67
MOSS CREEK RESOURCES HOLD 144A 7.500% 01/15/2026 DD 01/18/18 SEC ID: 61965RAA3	76.0000	115,000.000	115,696.85	87,400.00	0.23%	-28,296.85
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	105.7500	120,000.000	125,092.23	126,900.00	0.34%	1,807.77
MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	106.3750	77,000.000	77,147.36	81,908.75	0.22%	4,761.39

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19 SEC ID: 62886HAP6	95.0000	58,000.000	54,889.84	55,100.00	0.15%	210.16
NCL CORP LTD 144A 10.250% 02/01/2026 DD 07/21/20 SEC ID: 62886HAY7	117.0000	50,000.000	50,000.00	58,500.00	0.16%	8,500.00
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	105.1820	36,000.000	36,000.00	37,865.52	0.10%	1,865.52
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	109.2500	110,000.000	110,000.00	120,175.00	0.32%	10,175.00
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	110.0000	68,000.000	68,000.00	74,800.00	0.20%	6,800.00
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	102.3800	36,000.000	36,000.00	36,856.80	0.10%	856.80
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	102.8800	60,000.000	60,000.00	61,728.00	0.17%	1,728.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	70.1170	67,000.000	67,000.00	46,978.39	0.13%	-20,021.61
NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 SEC ID: 63530QAJ8	84.5000	67,000.000	55,471.71	56,615.00	0.15%	1,143.29
NAVISTAR INTERNATIONAL CO 144A 9.500% 05/01/2025 DD 04/27/20 SEC ID: 63934EAW8	112.2500	32,000.000	32,000.00	35,920.00	0.10%	3,920.00
NEPTUNE ENERGY BONDCO PLC 144A 6.625% 05/15/2025 DD 05/11/18 SEC ID: 64073KAA1	98.9270	275,000.000	273,426.09	272,049.25	0.73%	-1,376.84

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18 SEC ID: 64110LAT3	119.8750	155,000.000	155,000.00	185,806.25	0.50%	30,806.25
NEW GOLD INC 144A 6.375% 05/15/2025 DD 05/18/17 SEC ID: 644532AA1	104.5000	16,000.000	16,540.39	16,720.00	0.04%	179.61
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	110.5000	89,000.000	89,000.00	98,345.00	0.26%	9,345.00
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12 SEC ID: 651290AQ1	107.1130	13,000.000	12,782.71	13,924.69	0.04%	1,141.98
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15 SEC ID: 651290AR9	107.3150	38,000.000	36,480.33	40,779.70	0.11%	4,299.37
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	111.9270	82,000.000	76,007.28	91,780.14	0.25%	15,772.86
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	107.0000	4,000.000	4,000.00	4,280.00	0.01%	280.00
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20 SEC ID: 65342RAD2	106.7680	105,000.000	105,794.33	112,106.40	0.30%	6,312.07
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20 SEC ID: 65409QBD3	108.6550	24,000.000	24,000.00	26,077.20	0.07%	2,077.20
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20 SEC ID: 65409QBF8	113.1250	24,000.000	24,000.00	27,150.00	0.07%	3,150.00
NINE ENERGY SERVICE INC 144A 8.750% 11/01/2023 DD 10/25/18 SEC ID: 65441VAA9	44.5000	46,000.000	46,000.00	20,470.00	0.05%	-25,530.00

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16 SEC ID: 670001AC0	104.5000	150,000.000	153,965.87	156,750.00	0.42%	2,784.13
NUFARM AUSTRALIA LTD / NU 144A 5.750% 04/30/2026 DD 04/26/18 SEC ID: 67052NAA3	102.7500	148,000.000	145,235.37	152,070.00	0.41%	6,834.63
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15 SEC ID: 674599CF0	87.1630	28,000.000	20,971.74	24,405.64	0.07%	3,433.90
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16 SEC ID: 674599CH6	95.3410	25,000.000	20,504.25	23,835.25	0.06%	3,331.00
OCCIDENTAL PETROLEUM CORP 4.200% 03/15/2048 DD 03/02/18 SEC ID: 674599CN3	81.5000	51,000.000	36,195.04	41,565.00	0.11%	5,369.96
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19 SEC ID: 674599CS2	91.5170	34,000.000	23,998.71	31,115.78	0.08%	7,117.07
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19 SEC ID: 674599CW3	96.2500	5,000.000	3,926.12	4,812.50	0.01%	886.38
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19 SEC ID: 674599CY9	84.2800	41,000.000	29,387.85	34,554.80	0.09%	5,166.95
OCCIDENTAL PETROLEUM CORP 3.450% 07/15/2024 DD 07/15/19 SEC ID: 674599DA0	95.5000	13,000.000	9,721.41	12,415.00	0.03%	2,693.59
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	99.0000	27,000.000	19,554.96	26,730.00	0.07%	7,175.04
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	115.4050	107,000.000	107,000.00	123,483.35	0.33%	16,483.35

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	117.3750	91,000.000	91,000.00	106,811.25	0.29%	15,811.25
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	105.5000	31,000.000	31,000.00	32,705.00	0.09%	1,705.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	108.5750	84,000.000	84,000.00	91,203.00	0.24%	7,203.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	107.0200	65,000.000	65,000.00	69,563.00	0.19%	4,563.00
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	103.5000	85,000.000	85,000.00	87,975.00	0.24%	2,975.00
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	103.0000	110,000.000	110,000.00	113,300.00	0.30%	3,300.00
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	107.0000	21,000.000	21,000.00	22,470.00	0.06%	1,470.00
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	101.3430	147,000.000	147,000.00	148,974.21	0.40%	1,974.21
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	104.0000	109,000.000	109,000.00	113,360.00	0.30%	4,360.00
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	102.2140	7,000.000	7,069.64	7,154.98	0.02%	85.34
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20 SEC ID: 69007TAD6	105.5000	45,000.000	45,000.00	47,475.00	0.13%	2,475.00

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	105.5000	100,000.000	104,974.48	105,500.00	0.28%	525.52
PRA GROUP INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	108.0000	75,000.000	75,000.00	81,000.00	0.22%	6,000.00
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	107.2500	167,000.000	168,534.46	179,107.50	0.48%	10,573.04
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	108.6410	194,000.000	194,556.03	210,763.54	0.57%	16,207.51
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15 SEC ID: 699320AH0	101.2500	23,000.000	23,204.44	23,287.50	0.06%	83.06
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17 SEC ID: 701885AH8	109.4500	160,000.000	163,431.80	175,120.00	0.47%	11,688.20
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	105.5000	35,000.000	35,000.00	36,925.00	0.10%	1,925.00
PENINSULA PACIFIC ENTERTA 144A 8.500% 11/15/2027 DD 10/23/20 SEC ID: 70715XAA4	107.0000	43,000.000	43,000.00	46,010.00	0.12%	3,010.00
PENSKE AUTOMOTIVE GROUP INC 3.500% 09/01/2025 DD 08/20/20 SEC ID: 70959WAJ2	101.6250	60,000.000	60,000.00	60,975.00	0.16%	975.00
PETSMART 9/16 TLB SEC ID: 71677HAG0	99.7180	160,117.920	160,167.77	159,666.39	0.43%	-501.38

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20 SEC ID: 721283AA7	105.6250	50,000.000	50,000.00	52,812.50	0.14%	2,812.50
PLAYTIKA 12/19 COV-LITE TLB SEC ID: 72814CAE8	100.4890	170,050.000	167,365.23	170,881.54	0.46%	3,516.31
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17 SEC ID: 737446AM6	105.8750	200,000.000	197,899.20	211,750.00	0.57%	13,850.80
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20 SEC ID: 737446AQ7	105.1960	31,000.000	32,611.17	32,610.76	0.09%	-0.41
POWDR CORP 144A 6.000% 08/01/2025 DD 07/24/20 SEC ID: 73900LAA9	105.2500	55,000.000	55,830.55	57,887.50	0.16%	2,056.95
PRECISION DRILLING CORP 7.750% 12/15/2023 DD 06/15/17 SEC ID: 740212AK1	91.8750	7,000.000	7,000.00	6,431.25	0.02%	-568.75
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	87.0000	40,000.000	40,000.00	34,800.00	0.09%	-5,200.00
PRECISION DRILLING CORP 5.250% 11/15/2024 DD 11/15/14 SEC ID: 74022DAJ9	86.5000	16,000.000	11,585.37	13,840.00	0.04%	2,254.63
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	106.0780	27,000.000	27,000.00	28,641.06	0.08%	1,641.06
PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	110.2500	76,000.000	78,621.16	83,790.00	0.23%	5,168.84
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	106.6250	39,000.000	39,000.00	41,583.75	0.11%	2,583.75
PRIME HEALTHCARE SERVICES 144A 7.250% 11/01/2025 DD 10/30/20 SEC ID: 74165HAB4	106.2500	57,000.000	58,041.87	60,562.50	0.16%	2,520.63

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MODIVCARE INC 144A 5.875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	105.7500	59,000.000	59,931.93	62,392.50	0.17%	2,460.57
RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20 SEC ID: 74969PAA6	104.5060	64,000.000	64,000.00	66,883.84	0.18%	2,883.84
RACKSPACE TECHNOLOGY GLOB 144A 5.375% 12/01/2028 DD 12/01/20 SEC ID: 750098AA3	104.7700	82,000.000	82,000.00	85,911.40	0.23%	3,911.40
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20 SEC ID: 75026JAE0	105.3750	64,000.000	64,000.00	67,440.00	0.18%	3,440.00
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16 SEC ID: 761735AT6	101.2300	3,000.000	2,882.53	3,036.90	0.01%	154.37
ROYAL CARIBBEAN CRUISES LTD 7.500% 10/15/2027 DD 10/14/97 SEC ID: 780153AG7	109.0000	17,000.000	18,598.99	18,530.00	0.05%	-68.99
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17 SEC ID: 780153AW2	88.6400	38,000.000	33,777.56	33,683.20	0.09%	-94.36
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	106.8020	53,000.000	55,120.00	56,605.06	0.15%	1,485.06
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17 SEC ID: 7846ELAC1	103.1250	200,000.000	196,260.05	206,250.00	0.55%	9,989.95
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	106.0000	19,000.000	19,000.00	20,140.00	0.05%	1,140.00
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19 SEC ID: 81104PAA7	104.4700	106,000.000	106,732.59	110,738.20	0.30%	4,005.61

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20 SEC ID: 81105DAB1	104.2500	41,000.000	41,000.00	42,742.50	0.11%	1,742.50
SEAGATE HDD CAYMAN 144A 3.125% 07/15/2029 DD 12/08/20 SEC ID: 81180WBA8	100.0110	47,000.000	47,000.00	47,005.17	0.13%	5.17
SEDGWICK CMS 12/18 COV-LITE TL SEC ID: 81527CAL1	98.2920	78,400.000	78,602.77	77,060.93	0.21%	-1,541.84
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	103.6580	35,000.000	35,157.64	36,280.30	0.10%	1,122.66
SERVICEMASTER CO LLC/THE 7.450% 08/15/2027 DD 08/19/97 SEC ID: 817609AB6	116.3750	165,000.000	176,431.53	192,018.75	0.52%	15,587.22
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20 SEC ID: 81761LAA0	115.2320	55,000.000	55,628.52	63,377.60	0.17%	7,749.08
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20 SEC ID: 81761LAB8	109.3360	16,000.000	16,000.00	17,493.76	0.05%	1,493.76
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20 SEC ID: 82088KAE8	103.5000	78,000.000	78,264.84	80,730.00	0.22%	2,465.16
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20 SEC ID: 82088KAG3	102.7500	24,000.000	24,000.00	24,660.00	0.07%	660.00
SHELF DRILLING HOLDINGS L 144A 8.250% 02/15/2025 DD 02/07/18 SEC ID: 822538AE4	46.0000	120,000.000	120,719.10	55,200.00	0.15%	-65,519.10
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	106.2510	300,000.000	300,767.36	318,753.00	0.86%	17,985.64

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17 SEC ID: 83001AAC6	102.7500	5,000.000	4,742.62	5,137.50	0.01%	394.88
SONIC AUTOMOTIVE INC 6.125% 03/15/2027 DD 03/10/17 SEC ID: 83545GBC5	105.3750	170,000.000	169,368.23	179,137.50	0.48%	9,769.27
SOUTHWESTERN ENERGY CO 7.500% 04/01/2026 DD 09/25/17 SEC ID: 845467AM1	104.9000	6,000.000	6,087.04	6,294.00	0.02%	206.96
SOUTHWESTERN ENERGY CO 7.750% 10/01/2027 DD 09/25/17 SEC ID: 845467AN9	107.9700	17,000.000	17,602.82	18,354.90	0.05%	752.08
SOUTHWESTERN ENERGY CO 8.375% 09/15/2028 DD 08/27/20 SEC ID: 845467AP4	108.5000	56,000.000	57,011.82	60,760.00	0.16%	3,748.18
HARD ROCK NORTHERN INDIANA 12/ SEC ID: 84752PAC2	100.0000	97,905.410	95,507.85	97,905.41	0.26%	2,397.56
HARD ROCK NORTHERN INDIANA 12/ SEC ID: 84752PAD0	100.0000	7,094.590	7,094.59	7,094.59	0.02%	0.00
SPECTRUM BRANDS INC 6.125% 12/15/2024 DD 12/15/15 SEC ID: 84762LAS4	102.1250	110,000.000	109,872.72	112,337.50	0.30%	2,464.78
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19 SEC ID: 84762LAV7	107.3900	43,000.000	43,000.00	46,177.70	0.12%	3,177.70
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20 SEC ID: 84762LAW5	107.7500	37,000.000	37,043.25	39,867.50	0.11%	2,824.25
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	131.8480	131,000.000	143,232.50	172,720.88	0.46%	29,488.38

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14 SEC ID: 85207UAF2	115.7800	125,000.000	126,845.64	144,725.00	0.39%	17,879.36
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	117.0000	125,000.000	123,755.81	146,250.00	0.39%	22,494.19
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	124.1200	84,000.000	84,000.00	104,260.80	0.28%	20,260.80
SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	104.5160	83,000.000	83,000.00	86,748.28	0.23%	3,748.28
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	104.5000	25,000.000	24,884.62	26,125.00	0.07%	1,240.38
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	106.9730	63,000.000	63,000.00	67,392.99	0.18%	4,392.99
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18 SEC ID: 86765LAL1	102.5000	32,000.000	32,000.00	32,800.00	0.09%	800.00
SUNOCO LP / SUNOCO FINANC 144A 4.500% 05/15/2029 DD 11/24/20 SEC ID: 86765LAR8	104.0000	49,000.000	49,000.00	50,960.00	0.14%	1,960.00
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20 SEC ID: 87166BAA0	100.2770	47,000.000	47,000.00	47,130.19	0.13%	130.19
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15 SEC ID: 87264AAP0	103.5000	125,000.000	128,762.22	129,375.00	0.35%	612.78

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17 SEC ID: 87264AAT2	107.8660	25,000.000	25,000.00	26,966.50	0.07%	1,966.50
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18 SEC ID: 87264AAU9	102.2340	80,000.000	80,000.00	81,787.20	0.22%	1,787.20
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18 SEC ID: 87264AAV7	107.4890	70,000.000	68,404.69	75,242.30	0.20%	6,837.61
TRI POINTE HOMES INC 5.250% 06/01/2027 DD 06/08/17 SEC ID: 87265HAF6	108.7500	50,000.000	50,000.00	54,375.00	0.15%	4,375.00
TRI POINTE HOMES INC 5.700% 06/15/2028 DD 06/10/20 SEC ID: 87265HAG4	112.9000	18,000.000	18,000.00	20,322.00	0.05%	2,322.00
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	108.5000	55,000.000	55,000.00	59,675.00	0.16%	4,675.00
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	112.6250	110,000.000	110,588.03	123,887.50	0.33%	13,299.47
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	113.3320	132,000.000	136,327.31	149,598.24	0.40%	13,270.93
TAYLOR MORRISON COMMUNITI 144A 5.125% 08/01/2030 DD 07/22/20 SEC ID: 87724RAJ1	112.0000	37,000.000	37,000.00	41,440.00	0.11%	4,440.00
TEGNA INC 144A 4.625% 03/15/2028 DD 01/09/20 SEC ID: 87901JAE5	102.2500	41,000.000	41,000.00	41,922.50	0.11%	922.50

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEGNA INC 144A 4.750% 03/15/2026 DD 09/10/20 SEC ID: 87901JAF2	106.7800	24,000.000	24,000.00	25,627.20	0.07%	1,627.20
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05 SEC ID: 87927VAM0	121.8090	200,000.000	230,168.99	243,618.00	0.65%	13,449.01
TELEFLEX INC 4.625% 11/15/2027 DD 11/20/17 SEC ID: 879369AF3	107.4710	80,000.000	81,170.87	85,976.80	0.23%	4,805.93
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20 SEC ID: 879369AG1	106.0000	13,000.000	13,000.00	13,780.00	0.04%	780.00
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17 SEC ID: 88033GCS7	102.5020	33,000.000	33,000.00	33,825.66	0.09%	825.66
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17 SEC ID: 88033GCU2	101.9490	100,000.000	100,000.00	101,949.00	0.27%	1,949.00
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDA5	105.8750	85,000.000	85,000.00	89,993.75	0.24%	4,993.75
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19 SEC ID: 88033GDC1	103.2500	28,000.000	28,000.00	28,910.00	0.08%	910.00
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20 SEC ID: 88033GDG2	104.7500	21,000.000	21,000.00	21,997.50	0.06%	997.50
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDJ6	104.1980	16,000.000	15,590.19	16,671.68	0.04%	1,081.49
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	86.0000	73,000.000	70,983.62	62,780.00	0.17%	-8,203.62

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	112.3650	64,000.000	68,904.28	71,913.60	0.19%	3,009.32
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19 SEC ID: 88146LAA1	110.2500	162,000.000	163,164.05	178,605.00	0.48%	15,440.95
TERVITA CORP 144A 11.000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	107.6040	59,000.000	58,126.47	63,486.36	0.17%	5,359.89
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	104.7330	61,000.000	61,105.00	63,887.13	0.17%	2,782.13
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	106.7500	111,000.000	112,576.33	118,492.50	0.32%	5,916.17
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	105.1300	222,000.000	222,000.00	233,388.60	0.63%	11,388.60
TRANSDIGM 2/20 COV-LITE TLE SEC ID: 89364MBQ6	97.8750	68,415.702	68,620.44	66,961.87	0.18%	-1,658.57
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	91.0000	33,000.000	31,825.94	30,030.00	0.08%	-1,795.94
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20 SEC ID: 89469AAD6	103.4380	24,000.000	24,000.00	24,825.12	0.07%	825.12
US FOODS INC 144A 5.875% 06/15/2024 DD 06/27/16 SEC ID: 90290MAB7	101.3750	140,000.000	140,407.96	141,925.00	0.38%	1,517.04
UNIVAR SOLUTIONS USA INC/ 144A 5.125% 12/01/2027 DD 11/22/19 SEC ID: 91337CAA4	105.6250	40,000.000	40,000.00	42,250.00	0.11%	2,250.00

BNY MELLON

EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17 SEC ID: 91739VAA6	102.5000	165,000.000	162,162.27	169,125.00	0.45%	6,962.73
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17 SEC ID: 91911KAN2	103.6290	50,000.000	50,000.00	51,814.50	0.14%	1,814.50
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17 SEC ID: 91911KAP7	110.3950	130,000.000	128,746.07	143,513.50	0.39%	14,767.43
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18 SEC ID: 91911XAV6	111.5000	220,000.000	230,666.00	245,300.00	0.66%	14,634.00
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18 SEC ID: 91911XAW4	111.2170	203,000.000	212,785.88	225,770.51	0.61%	12,984.63
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17 SEC ID: 92047WAB7	103.2770	150,000.000	151,971.08	154,915.50	0.42%	2,944.42
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20 SEC ID: 92047WAD3	106.0000	42,000.000	42,000.00	44,520.00	0.12%	2,520.00
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	102.6250	44,000.000	44,000.00	45,155.00	0.12%	1,155.00
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19 SEC ID: 92552VAL4	105.0000	80,000.000	80,000.00	84,000.00	0.23%	4,000.00
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	107.0000	172,000.000	172,000.00	184,040.00	0.49%	12,040.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	105.5630	120,000.000	120,000.00	126,675.60	0.34%	6,675.60

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	97.7980	294,000.000	298,870.51	287,526.12	0.77%	-11,344.39
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18 SEC ID: 94107JAA1	102.2500	30,000.000	29,760.62	30,675.00	0.08%	914.38
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20 SEC ID: 941130AB2	108.2500	103,000.000	103,000.00	111,497.50	0.30%	8,497.50
WEEKLEY HOMES LLC / WEEKL 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 948565AD8	104.5000	22,000.000	22,000.00	22,990.00	0.06%	990.00
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	109.9830	57,000.000	57,000.00	62,690.31	0.17%	5,690.31
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	113.7290	51,000.000	50,634.90	58,001.79	0.16%	7,366.89
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	103.6500	8,000.000	7,191.36	8,292.00	0.02%	1,100.64
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	111.9810	71,000.000	63,805.68	79,506.51	0.21%	15,700.83
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15 SEC ID: 962178AN9	109.1500	20,000.000	20,300.65	21,830.00	0.06%	1,529.35
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	106.6250	59,000.000	60,823.05	62,908.75	0.17%	2,085.70

BNY MELLON

EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	105.2500	80,000.000	80,258.45	84,200.00	0.23%	3,941.55
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20 SEC ID: 96926JAE7	106.1990	18,000.000	18,000.00	19,115.82	0.05%	1,115.82
WYNN LAS VEGAS LLC / WYNN 144A 5.250% 05/15/2027 DD 05/11/17 SEC ID: 983130AX3	103.0750	61,000.000	61,410.94	62,875.75	0.17%	1,464.81
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16 SEC ID: 98954NAA7	104.3750	250,000.000	255,275.04	260,937.50	0.70%	5,662.46
VNU 5/20 B5 TLB SEC ID: 99AAF8931	100.4790	22,885.000	22,427.30	22,994.62	0.06%	567.32
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15 SEC ID: 99VVCBFJ6	114.0748	81,600.000	93,085.03	93,085.03	0.25%	0.00
AMAYA 6/18 (USD) TL SEC ID: N8233BAC6	100.3060	42,515.560	42,612.35	42,645.66	0.11%	33.31
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**33,255,018.422**	**33,297,218.93**	**34,853,139.71**	**93.61%**	**1,555,920.78**
TOTAL FIXED INCOME SECURITIES		**34,247,018.422**	**34,394,321.51**	**36,029,363.13**	**96.77%**	**1,635,041.62**
CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR						
AIR TRANSPORT SERVICES GROUP I 1.125% 10/15/2024 DD 09/29/17 SEC ID: 00922RAB1	118.6910	55,000.000	50,157.75	65,280.05	0.18%	15,122.30
ROYAL CARIBBEAN CRUISES L 144A 4.250% 06/15/2023 DD 06/09/20 SEC ID: 780153BA9	132.9240	9,000.000	9,000.00	11,963.16	0.03%	2,963.16
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		**64,000.000**	**59,157.75**	**77,243.21**	**0.21%**	**18,085.46**
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		**64,000.000**	**59,157.75**	**77,243.21**	**0.21%**	**18,085.46**

BNY MELLON

EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
CLEAR CHANNEL OUTDOOR HOLDINGS SEC ID: 18453H106	1.6500	1,904.000	9,044.00	3,141.60	0.01%	-5,902.40
EP ENERGY CORP CL A NEW SEC ID: 268785201	35.0000	885.000	68,933.13	30,975.00	0.08%	-37,958.13
IHEARTMEDIA INC SEC ID: 45174J509	12.9700	399.000	24,936.36	5,175.03	0.01%	-19,761.33
TOTAL EQUITY U.S. DOLLAR		**3,188.000**	**102,913.49**	**39,291.63**	**0.11%**	**-63,621.86**
TOTAL EQUITY		**3,188.000**	**102,913.49**	**39,291.63**	**0.11%**	**-63,621.86**
	TOTAL ASSETS - BASE:	**35,159,533.572**	**35,691,165.40**	**37,230,578.33**	**100.00%**	**1,539,412.93**

BNY MELLON

MARATHON EMD PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MARATHON EM BOND FUND SEC ID: 99VVBK5X7	1.1892	16,300,000.000	16,300,000.00	19,383,446.27	100.00%	3,083,446.27
TOTAL ASSETS - BASE:		**16,300,000.000**	**16,300,000.00**	**19,383,446.27**	**100.00%**	**3,083,446.27**

BNY MELLON

WELLINGTON EME PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OTHER						
U.S. DOLLAR						
WELLINGTON EME SEC ID: 99VVBUAE1	12.6500	2,180,797.734	21,965,210.67	27,587,091.34	100.00%	5,621,880.67
TOTAL ASSETS - BASE:		**2,180,797.734**	**21,965,210.67**	**27,587,091.34**	**100.00%**	**5,621,880.67**

BNY MELLON

TOWNSEND FOO PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
GREAT LAKES NDT LP SEC ID: 99VVB3EZ0	1.0000	60,817,548.620	44,330,821.82	60,817,548.62	100.00%	16,486,726.80
TOTAL ASSETS - BASE:		**60,817,548.620**	**44,330,821.82**	**60,817,548.62**	**100.00%**	**16,486,726.80**

BNY MELLON

TOWNSEND QOF PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
TOWNSEND OPP ZONE FD LP SEC ID: 99VVCACY8	1.0000	2,523,000.000	2,523,000.00	2,523,000.00	100.00%	0.00
TOTAL ASSETS - BASE:		**2,523,000.000**	**2,523,000.00**	**2,523,000.00**	**100.00%**	**0.00**

BNY MELLON

AXIOM E PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2020

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
AXIOM EMERGING MARKET FUND SEC ID: 99VVB4JN0	67.9411	539,880.000	26,297,554.80	36,680,022.14	100.00%	10,382,467.34
TOTAL ASSETS - BASE:		**539,880.000**	**26,297,554.80**	**36,680,022.14**	**100.00%**	**10,382,467.34**

2020 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

*2020 approved contribution accrual under March 13, 2020 MPUC Order in Docket No. E002/M-17-828.

CERTIFICATE OF SERVICE

I, Mustafa Adam, 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-20-855

Dated this 1st day of April 2021

/s/

Mustafa Adam
Regulatory Administrator

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Sigurd W.	Anderson	mariner@eldinc.com	Engineering Lab Design	30910 716th St Lake City, MN 55041	Electronic Service	No	OFF_SL_20-855_M-20-855
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James	Canaday	james.canaday@ag.state.mn.us	Office of the Attorney General-RUD	Suite 1400 445 Minnesota St. St. Paul, MN 55101	Electronic Service	No	OFF_SL_20-855_M-20-855
John	Coffman	john@johncoffman.net	AARP	871 Tuxedo Blvd. St, Louis, MO 63119-2044	Electronic Service	No	OFF_SL_20-855_M-20-855
Generic Notice	Commerce Attorneys	commerce.attorneys@ag.state.mn.us	Office of the Attorney General-DOC	445 Minnesota Street Suite 1400 St. Paul, MN 55101	Electronic Service	Yes	OFF_SL_20-855_M-20-855
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First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
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Pam	Marshall	pam@energycents.org	Energy CENTS Coalition	823 7th St E St. Paul, MN 55106	Electronic Service	No	OFF_SL_20-855_M-20-855
Joseph	Meyer	joseph.meyer@ag.state.mn.us	Office of the Attorney General-RUD	Bremer Tower, Suite 1400 445 Minnesota Street St Paul, MN 55101-2131	Electronic Service	No	OFF_SL_20-855_M-20-855
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First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
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Generic Notice	Residential Utilities Division	residential.utilities@ag.state.mn.us	Office of the Attorney General-RUD	1400 BRM Tower 445 Minnesota St St. Paul, MN 551012131	Electronic Service	Yes	OFF_SL_20-855_M-20-855
Kevin	Reuther	kreuther@mncenter.org	MN Center for Environmental Advocacy	26 E Exchange St, Ste 206 St. Paul, MN 551011667	Electronic Service	No	OFF_SL_20-855_M-20-855
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Will	Seuffert	Will.Seuffert@state.mn.us	Public Utilities Commission	121 7th Pl E Ste 350 Saint Paul, MN 55101	Electronic Service	Yes	OFF_SL_20-855_M-20-855

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
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Patrick	Zomer	Pat.Zomer@lawmoss.com	Moss & Barnett a Professional Association	150 S. 5th Street, #1200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_M-20-855