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April 1, 2022

—Via E-Mail and U.S. Mail—

Steven M. Kahl, Executive Director
North Dakota Public Service Commission
State Capitol Building
600 East Boulevard, Dept. 408
Bismarck, ND 58505-0480

RE: ANNUAL INFORMATIONAL LETTER
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 (approximately 460 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,

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

DAVID H. SEDERQUIST
SR. CONSULTANT, REGULATION & FINANCE
NORTHERN STATES POWER COMPANY

Attachment

227 PU-07-776 Filed 04/01/2022 Pages: 467

Compliance filing – Annual informational letter re Nuclear Decommissioning Accrual - electronic only
Northern States Power Company



414 Nicollet Mall
Minneapolis, MN 55401

March 28, 2022

Will Seuffert
Executive Secretary
Minnesota Public Utilities Commission
121 7th Place East, Suite 350
St. Paul, MN 55101

—Via Electronic Filing—

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 review in 2023.

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

- The Commission's Orders in prior triennial dockets¹ require that our annual letter include an external fund evaluation and information on fund performance and balances, including:
 - a) The total annual return on the Fund;
 - b) The total annual return on the Company's benchmark portfolio for the same period; and
 - c) The asset allocation by category (i.e., Small Cap, Large Cap, etc.).

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.

- The Commission’s February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761² requires that our annual compliance filings include the following information:
 - a) The average annual return on –
 - 1) the Nuclear Decommissioning Trust Fund (NDT) portfolio, including 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.
- 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:

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.

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: 2021 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

Attachments

c: Service List

XCEL ENERGY
EXTERNAL FUND EVALUATION
MARCH 2022

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 in the order of Docket No. E002/M-20-855 (E002/M-20-743). In 2021, 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, 2021:

Table 1
Book Value as of December 31, 2021
Minnesota Jurisdictional Balances

	Ending Balance
Qualified Trust Fund	
Monticello	\$ 664,555,789
Prairie Island Unit 1	366,754,326
Prairie Island Unit 2	410,741,326
Total	\$ 1,442,051,440

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, 2021 is \$1,293.9 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, 2021**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 03/15/1991	-	-	-	-
Contributions/Transfers	1,300,553,687	654,028,259	301,811,162	344,714,266
Market Value at 12/31/2021	<u>3,256,313,934</u>	<u>1,480,399,516</u>	<u>839,294,013</u>	<u>936,620,405</u>
Increase in Market Value	1,955,760,247	826,371,257	537,482,851	591,906,139

Table 3

**Market Value Change by Component
From March 15, 1991 to December 31, 2021**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	782,944,317	309,782,195	225,681,976	247,480,146
Realized Gains/(Losses)	249,123,141	84,776,065	79,494,602	84,852,474
Management Fees	(97,856,833)	(39,200,518)	(28,079,460)	(30,576,855)
Trustee Fees	(10,448,804)	(3,784,580)	(3,293,005)	(3,371,219)
Income Taxes	(261,934,857)	(102,578,495)	(75,720,948)	(83,635,413)
Unrealized Gains/(Losses)	<u>1,293,933,391</u>	<u>577,376,614</u>	<u>339,399,749</u>	<u>377,157,029</u>
Increase in Market Value	1,955,760,355	826,371,281	537,482,912	591,906,162

Table 4**Summary of Qualified Trust Fund
From January 1, 2020 to December 31, 2021**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 12/31/2020	2,776,449,368	1,256,758,735	717,952,281	801,738,352
Contributions/Transfers	22,345,238	19,148,285	1,218,545	1,978,408
Total	2,798,794,606	1,275,907,020	719,170,826	803,716,760
Market Value at 12/31/2021	3,256,313,934	1,480,399,516	839,294,013	936,620,405
Increase in Market Value	457,519,328	204,492,496	120,123,187	132,903,645

Table 5**Market Value Change by Component
From January 1, 2020 to December 31, 2021**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	58,921,466	26,840,677	15,191,202	16,889,587
Realized Gains/(Losses)	127,938,610	50,849,069	36,662,260	40,427,281
Management Fees	(9,217,647)	(4,051,141)	(2,454,863)	(2,711,643)
Trustee Fees	(712,553)	(280,204)	(213,650)	(218,698)
Income Taxes	(37,480,073)	(14,463,178)	(11,049,689)	(11,967,206)
Unrealized Gains/(Losses)	318,069,633	145,597,298	81,987,989	90,484,347
Increase in Market Value	457,519,436	204,492,520	120,123,248	132,903,668

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, 2021 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 realized 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 2021, there were nine investment managers covering eight asset categories. As of December 2021, 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	The 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 12/31/2021					
	2021	1 Year	3 Year	5 Year	15 Year	SI	1/1/09 to 12/31/21
Total Qualified Trust Fund	17.95%	17.95%	16.64%	11.94%	7.13%	6.25%	9.75%
Qualified Trust Fund Benchmark*	16.39%	16.39%	15.96%	11.97%	6.07%	5.84%	8.95%

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

Annualized returns represent a single effective annual rate that compounds to the actual compounded return over the period. Thus, any annualized difference in return between a portfolio and its benchmark over a 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, 2021, the current allocation versus target was as follows:

Table 7

		Xcel Energy NDT	
	12/31/21 Actuals	2021 Target Allocation	Benchmark
Equities			
US Equities	29.6%	27.9%	Russell 3000
Non-US Equity - EAFE	11.9%	12.6%	MSCI EAFE ND
Non-US Equity - EM	6.0%	7.5%	MSCI EM ND
Private Equity	14.3%	10%	Custom Cambridge Private Equity Index
Total Equities	61.8%	58.0%	Weighted avg equity benchmark
Fixed Income			
US Investment Grade	17.3%	19.0%	Custom US corporate and inflation benchmark
High Yield	4.3%	5.0%	BofA/ML High Yield Master II
EM Debt	5.0%	6.0%	JPMorgan EMBI GD
Total Fixed Income	26.6%	30.0%	Weighted avg fixed income benchmark
Alternatives			
Real Assets - Real Estate	10.7%	12.0%	NCREIF ODCE Index
Total Alternatives	10.7%	12.0%	Weighted avg alternatives benchmark
Cash	0.9%	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 2020 and affirmed in September 2021.

G. Required Additional Information

The Commission's February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761 requires that our annual compliance filing include certain additional historical information. As we discussed during the December 21, 2016 hearing in this docket, we think that comparisons to other asset allocations have limited value, particularly when those other allocations—such as the S&P 500 or the Department's recommendation of using the Schwab Moderately Aggressive Portfolio—reflect significantly different risk profiles

than our current NDT asset allocation. These portfolios should not be considered benchmarks, but rather data points. Standard practice for a total portfolio benchmark is to reflect the portfolio's exposures. Nevertheless, we do not object to providing this data for informational purposes, as requested by the Commission, and we do so here.

The following chart provides 5, 10, and 20-year historical returns for our qualified NDT portfolio as a whole¹ (including each individual asset class²), and our total portfolio benchmark³ returns for the same periods.

Table 8
Xcel Energy NDT Historical Returns (ending 12/31/2021)

	<u>5-year</u>			<u>10-year</u>			<u>20-year</u>		
	Return	Benchmark	Excess return	Return	Benchmark	Excess return	Return	Benchmark	Excess return
Qualified Composite	11.9%	12.0%	0.0%	9.6%	8.9%	0.7%	6.4%	5.7%	0.7%
US equity	17.7%	18.0%	-0.3%	16.1%	16.3%	-0.2%	--	9.7%	--
EAFE equity	9.7%	9.6%	0.2%	8.2%	8.0%	0.2%	--	6.3%	--
EM equity	9.5%	9.9%	-0.4%	5.7%	5.5%	0.2%	--	9.6%	--
IG fixed income	5.1%	5.5%	-0.4%	4.2%	3.3%	0.9%	4.9%	4.1%	0.8%
High yield	5.9%	6.1%	-0.2%	6.0%	6.7%	-0.8%	--	7.8%	--
EM debt	4.8%	4.7%	0.2%	5.3%	5.3%	0.0%	--	7.9%	--
Real Estate	10.1%	6.6%	3.5%	12.0%	8.9%	3.1%	--	--	--
Private equity	19.4%	20.0%	-0.7%	18.2%	15.4%	2.8%	--	--	--
Cash	1.8%	1.1%	0.7%	2.7%	0.6%	2.1%	--	--	--

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 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

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 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, 2020, and 2021 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, 2020, and 2021 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 12-31-2			As of 12-31-21				
	2021 YTD	1-Year	3-Year	5-Year	10-Year	15-Year	20-Year	Since
	Return	Return	Return	Return	Return	Return	Return	Inception
Xcel Energy NDT Qualified Composite	17.9%	17.9%	16.6%	11.9%	9.6%	7.1%	6.4%	6.2%
S&P 500 index	28.7%	28.7%	26.1%	18.5%	16.6%	10.7%	9.5%	11.1%
10-year Treasury Note	-3.1%	-3.1%	3.9%	2.9%	2.2%	4.6%	5.0%	6.1%
DOC portfolio (2014 Schwab)	18.3%	18.3%	21.4%	14.8%	13.3%	--	--	--
DOC portfolio (2017)	15.9%	15.9%	16.9%	11.8%	--	--	--	--
Other NDTs (Proxy Return)	10.7%	10.7%	13.3%	9.6%	8.7%	6.6%	6.6%	6.6%

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



CASH MONTI -

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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			52.62	52.62	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	14,562,265.540	14,562,265.54	14,562,265.54	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		14,562,265.540	14,562,318.16	14,562,318.16	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS		14,562,265.540	14,562,318.16	14,562,318.16	100.00%	0.00
TOTAL ASSETS - BASE:		14,562,265.540	14,562,318.16	14,562,318.16	100.00%	0.00

 PARAMETRIC US MON - [REDACTED]	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		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						
CANADIAN DOLLAR						
DIVIDENDS RECEIVABLE			475.65	481.53	0.00%	5.88
U.S. DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-1,166.24	-1,166.24	0.00%	0.00
CASH			-36.71	-36.71	0.00%	0.00
INTEREST RECEIVABLE			23.80	23.80	0.00%	0.00
DIVIDENDS RECEIVABLE			291,129.40	291,129.40	0.06%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	1,813,923.740	1,813,923.74	1,813,923.74	0.40%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,813,923.740	2,103,873.99	2,103,873.99	0.46%	0.00
TOTAL CASH & CASH EQUIVALENTS		1,813,923.740	2,104,349.64	2,104,355.52	0.46%	5.88
EQUITY						
U.S. DOLLAR						
ACCO BRANDS CORP SEC ID: 00081T108	8.2600	9,209.000	53,751.48	76,066.34	0.02%	22,314.86
ABM INDUSTRIES INC SEC ID: 000957100	40.8500	422.000	9,646.92	17,238.70	0.00%	7,591.78
AFLAC INC SEC ID: 001055102	58.3900	7,629.000	214,825.36	445,457.31	0.10%	230,631.95
AGCO CORP SEC ID: 001084102	116.0200	762.000	30,154.04	88,407.24	0.02%	58,253.20
AGNC INVESTMENT CORP SEC ID: 00123Q104	15.0400	9,187.000	110,040.45	138,172.48	0.03%	28,132.03
AES CORP/THE SEC ID: 00130H105	24.3000	5,015.000	52,265.40	121,864.50	0.03%	69,599.10
AMC NETWORKS INC SEC ID: 00164V103	34.4400	2,788.000	66,373.34	96,018.72	0.02%	29,645.38
AMC ENTERTAINMENT HOLDINGS INC SEC ID: 00165C104	27.2000	3,225.000	137,664.12	87,720.00	0.02%	-49,944.12
ASGN INC SEC ID: 00191U102	123.4000	504.000	9,843.12	62,193.60	0.01%	52,350.48
AT&T INC SEC ID: 00206R102	24.6000	32,603.000	877,042.62	802,033.80	0.18%	-75,008.82
ABBOTT LABORATORIES SEC ID: 002824100	140.7400	18,761.000	689,679.19	2,640,423.14	0.58%	1,950,743.95

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ABBVIE INC SEC ID: 00287Y109	135.4000	19,408.000	816,789.50	2,627,843.20	0.58%	1,811,053.70
ABIOMED INC SEC ID: 003654100	359.1700	678.000	65,598.84	243,517.26	0.05%	177,918.42
ACADIA HEALTHCARE CO INC SEC ID: 00404A109	60.7000	2,567.000	58,281.03	155,816.90	0.03%	97,535.87
ACI WORLDWIDE INC SEC ID: 004498101	34.7000	1,185.000	15,102.21	41,119.50	0.01%	26,017.29
ACTIVISION BLIZZARD INC SEC ID: 00507V109	66.5300	8,019.000	255,361.77	533,504.07	0.12%	278,142.30
ACUITY BRANDS INC SEC ID: 00508Y102	211.7200	397.000	27,182.52	84,052.84	0.02%	56,870.32
ADOBE INC SEC ID: 00724F101	567.0600	4,503.000	344,051.10	2,553,471.18	0.56%	2,209,420.08
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	239.8800	1,295.000	104,415.64	310,644.60	0.07%	206,228.96
AECOM SEC ID: 00766T100	77.3500	1,708.000	45,349.43	132,113.80	0.03%	86,764.37
ADVANSIX INC SEC ID: 00773T101	47.2500	290.000	1,983.74	13,702.50	0.00%	11,718.76
ADVANCED MICRO DEVICES INC SEC ID: 007903107	143.9000	13,031.000	185,450.32	1,875,160.90	0.41%	1,689,710.58
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	136.1300	1,712.000	59,116.59	233,054.56	0.05%	173,937.97
ADVANCED ENERGY INDUSTRIES INC SEC ID: 007973100	91.0600	1,109.000	57,562.65	100,985.54	0.02%	43,422.89
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	164.5100	890.000	56,390.22	146,413.90	0.03%	90,023.68
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	159.6500	3,164.000	106,300.45	505,132.60	0.11%	398,832.15
AGIOS PHARMACEUTICALS INC SEC ID: 00847X104	32.8700	1,716.000	54,273.50	56,404.92	0.01%	2,131.42
AGREE REALTY CORP SEC ID: 008492100	71.3600	1,257.000	42,536.88	89,699.52	0.02%	47,162.64
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	304.2600	1,842.000	118,594.24	560,446.92	0.12%	441,852.68
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	117.0400	1,986.000	83,529.14	232,441.44	0.05%	148,912.30
ALASKA AIR GROUP INC SEC ID: 011659109	52.1000	2,612.000	72,175.66	136,085.20	0.03%	63,909.54

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALBANY INTERNATIONAL CORP SEC ID: 012348108	88.4500	220.000	5,442.80	19,459.00	0.00%	14,016.20
ALBEMARLE CORP SEC ID: 012653101	233.7700	884.000	49,357.70	206,652.68	0.05%	157,294.98
ALCOA CORP SEC ID: 013872106	59.5800	4,343.000	33,921.32	258,755.94	0.06%	224,834.62
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	222.9600	928.000	90,335.98	206,906.88	0.05%	116,570.90
ALIGN TECHNOLOGY INC SEC ID: 016255101	657.1800	418.000	62,189.54	274,701.24	0.06%	212,511.70
ALLEGHANY CORP SEC ID: 017175100	667.5900	202.000	77,259.01	134,853.18	0.03%	57,594.17
ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	66.5700	1,563.000	45,947.46	104,048.91	0.02%	58,101.45
ALLIANT ENERGY CORP SEC ID: 018802108	61.4700	2,636.000	70,702.73	162,034.92	0.04%	91,332.19
ALLISON TRANSMISSION HOLDINGS SEC ID: 01973R101	36.3500	1,221.000	35,763.09	44,383.35	0.01%	8,620.26
ALLOGENE THERAPEUTICS INC SEC ID: 019770106	14.9200	4,886.000	92,228.25	72,899.12	0.02%	-19,329.13
ALLSTATE CORP/THE SEC ID: 020002101	117.6500	3,307.000	128,390.32	389,068.55	0.09%	260,678.23
ALLY FINANCIAL INC SEC ID: 02005N100	47.6100	3,952.000	63,098.68	188,154.72	0.04%	125,056.04
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	169.5800	1,152.000	82,355.72	195,356.16	0.04%	113,000.44
ALPHABET INC SEC ID: 02079K107	2,893.5900	1,313.000	304,963.54	3,799,283.67	0.84%	3,494,320.13
ALPHABET INC SEC ID: 02079K305	2,897.0400	4,215.000	2,770,650.05	12,211,023.60	2.70%	9,440,373.55
ALTRIA GROUP INC SEC ID: 02209S103	47.3900	20,981.000	526,670.25	994,289.59	0.22%	467,619.34
AMAZON.COM INC SEC ID: 023135106	3,334.3400	3,965.000	2,686,677.79	13,220,658.10	2.92%	10,533,980.31
AMERCO SEC ID: 023586100	726.2300	242.000	57,812.33	175,747.66	0.04%	117,935.33
AMEREN CORP SEC ID: 023608102	89.0100	2,584.000	117,359.34	230,001.84	0.05%	112,642.50
AMERICAN AIRLINES GROUP INC SEC ID: 02376R102	17.9600	8,049.000	100,657.74	144,560.04	0.03%	43,902.30

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	88.9700	6,142.000	304,817.26	546,453.74	0.12%	241,636.48
AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	38.9200	2,807.000	53,135.60	109,248.44	0.02%	56,112.84
AMERICAN EXPRESS CO SEC ID: 025816109	163.6000	7,733.000	522,609.41	1,265,118.80	0.28%	742,509.39
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	137.3200	1,708.000	73,145.52	234,542.56	0.05%	161,397.04
AMERICAN HOMES 4 RENT SEC ID: 02665T306	43.6100	4,525.000	71,030.84	197,335.25	0.04%	126,304.41
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	56.8600	9,287.000	256,651.24	528,058.82	0.12%	271,407.58
AMERICAN STATES WATER CO SEC ID: 029899101	103.4400	860.000	34,907.40	88,958.40	0.02%	54,051.00
AMERICAN TOWER CORP SEC ID: 03027X100	292.5000	4,050.000	235,353.42	1,184,625.00	0.26%	949,271.58
AMERICAN WATER WORKS CO INC SEC ID: 030420103	188.8600	2,291.000	186,300.54	432,678.26	0.10%	246,377.72
AMERISAFE INC SEC ID: 03071H100	53.8300	19.000	421.80	1,022.77	0.00%	600.97
AMERISOURCEBERGEN CORP SEC ID: 03073E105	132.8900	1,548.000	77,324.96	205,713.72	0.05%	128,388.76
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	301.6600	750.000	35,109.71	226,245.00	0.05%	191,135.29
AMETEK INC SEC ID: 031100100	147.0400	1,570.000	80,284.72	230,852.80	0.05%	150,568.08
AMGEN INC SEC ID: 031162100	224.9700	5,567.000	308,781.86	1,252,407.99	0.28%	943,626.13
AMICUS THERAPEUTICS INC SEC ID: 03152W109	11.5500	11,187.000	98,170.86	129,209.85	0.03%	31,038.99
AMPHENOL CORP SEC ID: 032095101	87.4600	5,892.000	162,213.17	515,314.32	0.11%	353,101.15
ANALOG DEVICES INC SEC ID: 032654105	175.7700	5,240.340	314,971.86	921,094.56	0.20%	606,122.70
ANAPTYSBIO INC SEC ID: 032724106	34.7500	4,333.000	64,198.39	150,571.75	0.03%	86,373.36
ANAPLAN INC SEC ID: 03272L108	45.8500	1,562.000	58,835.23	71,617.70	0.02%	12,782.47
ANGIODYNAMICS INC SEC ID: 03475V101	27.5800	6,747.000	68,680.01	186,082.26	0.04%	117,402.25

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ANNALY CAPITAL MANAGEMENT INC SEC ID: 035710409	7.8200	15,073.000	93,985.15	117,870.86	0.03%	23,885.71
ANSYS INC SEC ID: 03662Q105	401.1200	955.000	86,986.38	383,069.60	0.08%	296,083.22
ANTHEM INC SEC ID: 036752103	463.5400	2,432.000	224,533.02	1,127,329.28	0.25%	902,796.26
ANTERO MIDSTREAM CORP SEC ID: 03676B102	9.6800	12,957.000	67,446.18	125,423.76	0.03%	57,977.58
APARTMENT INCOME REIT CORP SEC ID: 03750L109	54.6700	1,645.000	59,220.00	89,932.15	0.02%	30,712.15
APPLE INC SEC ID: 037833100	177.5700	145,576.000	959,558.15	25,849,930.32	5.71%	24,890,372.17
APPHARVEST INC SEC ID: 03783T103	3.8900	14,475.000	84,321.87	56,307.75	0.01%	-28,014.12
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	102.7000	337.000	11,522.03	34,609.90	0.01%	23,087.87
APPLIED MATERIALS INC SEC ID: 038222105	157.3600	11,601.000	176,417.58	1,825,533.36	0.40%	1,649,115.78
APPLIED MOLECULAR TRANSPORT IN SEC ID: 03824M109	13.9800	4,277.000	96,601.04	59,792.46	0.01%	-36,808.58
APTARGROUP INC SEC ID: 038336103	122.4800	672.000	38,910.28	82,306.56	0.02%	43,396.28
ARCBEST CORP SEC ID: 03937C105	119.8500	519.000	10,037.46	62,202.15	0.01%	52,164.69
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	67.5900	6,805.000	216,964.82	459,949.95	0.10%	242,985.13
ARES MANAGEMENT CORP SEC ID: 03990B101	81.2700	1,732.000	52,423.98	140,759.64	0.03%	88,335.66
ARENA PHARMACEUTICALS INC SEC ID: 040047607	92.9400	1,160.000	48,870.00	107,810.40	0.02%	58,940.40
ARISTA NETWORKS INC SEC ID: 040413106	143.7500	2,292.000	42,579.63	329,475.00	0.07%	286,895.37
ARRAY TECHNOLOGIES INC SEC ID: 04271T100	15.6900	3,544.000	96,029.68	55,605.36	0.01%	-40,424.32
ARROW FINANCIAL CORP SEC ID: 042744102	35.2300	534.570	9,721.60	18,832.90	0.00%	9,111.30
ARROWHEAD PHARMACEUTICALS INC SEC ID: 04280A100	66.3000	2,509.000	118,506.25	166,346.70	0.04%	47,840.45
ARTESIAN RESOURCES CORP SEC ID: 043113208	46.3300	1,317.000	40,051.95	61,016.61	0.01%	20,964.66

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASPEN TECHNOLOGY INC SEC ID: 045327103	152.2000	1,040.000	20,317.25	158,288.00	0.03%	137,970.75
ASSOCIATED BANC-CORP SEC ID: 045487105	22.5900	6,395.204	74,368.35	144,467.66	0.03%	70,099.31
ASSURANT INC SEC ID: 04621X108	155.8600	614.000	36,558.18	95,698.04	0.02%	59,139.86
ASTRAZENECA PLC ADR SEC ID: 046353108	58.2500	0.605	26.19	35.24	0.00%	9.05
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	37.2900	817.000	9,722.80	30,465.93	0.01%	20,743.13
ATMOS ENERGY CORP SEC ID: 049560105	104.7700	778.000	24,258.04	81,511.06	0.02%	57,253.02
ATRION CORP SEC ID: 049904105	704.9000	51.000	10,220.40	35,949.90	0.01%	25,729.50
AUTODESK INC SEC ID: 052769106	281.1900	2,128.000	109,944.88	598,372.32	0.13%	488,427.44
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	246.5800	2,939.000	147,707.41	724,698.62	0.16%	576,991.21
AUTONATION INC SEC ID: 05329W102	116.8500	1,723.000	56,528.35	201,332.55	0.04%	144,804.20
AUTOZONE INC SEC ID: 053332102	2,096.3900	274.000	172,252.84	574,410.86	0.13%	402,158.02
AVALARA INC SEC ID: 05338G106	129.1100	741.000	58,303.44	95,670.51	0.02%	37,367.07
AVANOS MEDICAL INC SEC ID: 05350V106	34.6700	352.000	7,654.28	12,203.84	0.00%	4,549.56
AVANGRID INC SEC ID: 05351W103	49.8800	1,988.000	80,250.62	99,161.44	0.02%	18,910.82
AVANTOR INC SEC ID: 05352A100	42.1400	4,032.000	57,866.22	169,908.48	0.04%	112,042.26
AVERY DENNISON CORP SEC ID: 053611109	216.5700	1,043.000	75,716.12	225,882.51	0.05%	150,166.39
AVIENT CORP SEC ID: 05368V106	55.9500	1,242.000	20,837.56	69,489.90	0.02%	48,652.34
AVISTA CORP SEC ID: 05379B107	42.4900	1,973.000	65,834.14	83,832.77	0.02%	17,998.63
AXON ENTERPRISE INC SEC ID: 05464C101	157.0000	1,061.000	82,733.71	166,577.00	0.04%	83,843.29
AXOS FINANCIAL INC SEC ID: 05465C100	55.9100	3,099.000	55,014.72	173,265.09	0.04%	118,250.37

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	66.9700	1,891.000	66,710.02	126,640.27	0.03%	59,930.25
BWX TECHNOLOGIES INC SEC ID: 05605H100	47.8800	1,005.000	18,989.84	48,119.40	0.01%	29,129.56
BADGER METER INC SEC ID: 056525108	106.5600	270.000	4,965.30	28,771.20	0.01%	23,805.90
BAKER HUGHES CO SEC ID: 05722G100	24.0600	7,685.000	102,658.93	184,901.10	0.04%	82,242.17
BALCHEM CORP SEC ID: 057665200	168.6000	123.000	5,078.67	20,737.80	0.00%	15,659.13
BALL CORP SEC ID: 058498106	96.2700	4,452.000	149,227.90	428,594.04	0.09%	279,366.14
BANCFIRST CORP SEC ID: 05945F103	70.5600	264.000	5,043.72	18,627.84	0.00%	13,584.12
BANK OF AMERICA CORP SEC ID: 060505104	44.4900	62,582.000	895,327.28	2,784,273.18	0.61%	1,888,945.90
BANK OF HAWAII CORP SEC ID: 062540109	83.7600	876.000	40,008.36	73,373.76	0.02%	33,365.40
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	58.0800	3,815.000	100,542.13	221,575.20	0.05%	121,033.07
BANK OZK SEC ID: 06417N103	46.5300	3,092.000	55,027.14	143,870.76	0.03%	88,843.62
BARNES GROUP INC SEC ID: 067806109	46.5900	433.000	10,158.18	20,173.47	0.00%	10,015.29
BAXTER INTERNATIONAL INC SEC ID: 071813109	85.8400	5,636.000	152,124.64	483,794.24	0.11%	331,669.60
BEAM GLOBAL SEC ID: 07373B109	18.6000	2,856.000	97,351.76	53,121.60	0.01%	-44,230.16
BECTON DICKINSON AND CO SEC ID: 075887109	251.4800	2,185.221	187,342.09	549,539.38	0.12%	362,197.29
W R BERKLEY CORP SEC ID: 084423102	82.3900	2,349.000	74,448.68	193,534.11	0.04%	119,085.43
BERKSHIRE HATHAWAY INC SEC ID: 084670702	299.0000	17,837.000	1,847,125.02	5,333,263.00	1.18%	3,486,137.98
BERRY GLOBAL GROUP INC SEC ID: 08579W103	73.7800	1,200.000	40,213.74	88,536.00	0.02%	48,322.26
BEST BUY CO INC SEC ID: 086516101	101.6000	2,226.000	55,758.94	226,161.60	0.05%	170,402.66
BEYOND MEAT INC SEC ID: 08862E109	65.1600	1,266.000	106,127.45	82,492.56	0.02%	-23,634.89

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BILL.COM HOLDINGS INC SEC ID: 090043100	249.1500	783.000	230,765.76	195,084.45	0.04%	-35,681.31
BIO-RAD LABORATORIES INC SEC ID: 090572207	755.5700	251.000	35,554.15	189,648.07	0.04%	154,093.92
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	88.3500	1,673.000	106,033.90	147,809.55	0.03%	41,775.65
BIOGEN INC SEC ID: 09062X103	239.9200	1,555.000	226,066.83	373,075.60	0.08%	147,008.77
BIO-TECHNE CORP SEC ID: 09073M104	517.3400	398.000	31,893.88	205,901.32	0.05%	174,007.44
BLACK HILLS CORP SEC ID: 092113109	70.5700	1,098.000	45,137.58	77,485.86	0.02%	32,348.28
BLACK KNIGHT INC SEC ID: 09215C105	82.8900	1,131.000	37,398.70	93,748.59	0.02%	56,349.89
BLACKROCK INC SEC ID: 09247X101	915.5600	1,285.000	478,209.82	1,176,494.60	0.26%	698,284.78
BLACKSTONE MORTGAGE TRUST INC SEC ID: 09257W100	30.6200	2,628.000	54,452.30	80,469.36	0.02%	26,017.06
BLACKSTONE INC SEC ID: 09260D107	129.3900	2,962.000	400,185.37	383,253.18	0.08%	-16,932.19
BLUEPRINT MEDICINES CORP SEC ID: 09627Y109	107.1100	958.000	50,524.92	102,611.38	0.02%	52,086.46
BOEING CO/THE SEC ID: 097023105	201.3200	4,050.000	369,309.10	815,346.00	0.18%	446,036.90
BOOKING HOLDINGS INC SEC ID: 09857L108	2,399.2300	318.000	257,736.71	762,955.14	0.17%	505,218.43
BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	84.7900	1,189.000	35,384.64	100,815.31	0.02%	65,430.67
BORGWARNER INC SEC ID: 099724106	45.0700	4,312.000	116,271.18	194,341.84	0.04%	78,070.66
BOSTON BEER CO INC/THE SEC ID: 100557107	505.1000	404.000	151,580.02	204,060.40	0.05%	52,480.38
BOSTON PROPERTIES INC SEC ID: 101121101	115.1800	1,631.000	126,937.57	187,858.58	0.04%	60,921.01
BOSTON SCIENTIFIC CORP SEC ID: 101137107	42.4800	12,576.000	123,881.95	534,228.48	0.12%	410,346.53
BOTTOMLINE TECHNOLOGIES DE INC SEC ID: 101388106	56.4700	216.000	5,080.32	12,197.52	0.00%	7,117.20
BRADY CORP SEC ID: 104674106	53.9000	1,597.000	42,160.80	86,078.30	0.02%	43,917.50

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BRIDGEBIO PHARMA INC SEC ID: 10806X102	16.6800	1,706.000	65,950.43	28,456.08	0.01%	-37,494.35
BRIGHT HORIZONS FAMILY SOLUTIO SEC ID: 109194100	125.8800	604.000	51,726.56	76,031.52	0.02%	24,304.96
BRIGHTHOUSE FINANCIAL INC SEC ID: 10922N103	51.8000	2,094.000	50,334.29	108,469.20	0.02%	58,134.91
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	62.3500	18,250.000	602,165.80	1,137,887.50	0.25%	535,721.70
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	25.4100	5,542.000	59,830.89	140,822.22	0.03%	80,991.33
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	182.8200	1,417.000	68,784.04	259,055.94	0.06%	190,271.90
BROADCOM INC SEC ID: 11135F101	665.4100	3,614.000	490,781.02	2,404,791.74	0.53%	1,914,010.72
BROWN & BROWN INC SEC ID: 115236101	70.2800	1,850.000	23,300.75	130,018.00	0.03%	106,717.25
BROWN-FORMAN CORP SEC ID: 115637209	72.8600	3,276.000	58,999.29	238,689.36	0.05%	179,690.07
BRUKER CORP SEC ID: 116794108	83.9100	1,908.000	35,736.84	160,100.28	0.04%	124,363.44
BRUNOS INC NEW SEC ID: 116881202	0.0000	68.000	680.00	0.00	0.00%	-680.00
BRUNSWICK CORP/DE SEC ID: 117043109	100.7300	1,071.000	23,452.29	107,881.83	0.02%	84,429.54
BURLINGTON STORES INC SEC ID: 122017106	291.5100	736.000	34,793.91	214,551.36	0.05%	179,757.45
BYLINE BANCORP INC SEC ID: 124411109	27.3500	5,682.000	58,043.79	155,402.70	0.03%	97,358.91
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	130.4000	715.000	30,883.57	93,236.00	0.02%	62,352.43
CBRE GROUP INC SEC ID: 12504L109	108.5100	2,495.000	54,041.71	270,732.45	0.06%	216,690.74
CDK GLOBAL INC SEC ID: 12508E101	41.7400	1,269.000	38,612.21	52,968.06	0.01%	14,355.85
CDW CORP/DE SEC ID: 12514G108	204.7800	1,249.000	61,399.77	255,770.22	0.06%	194,370.45
CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	107.6300	1,695.000	107,640.41	182,432.85	0.04%	74,792.44
CIGNA CORP SEC ID: 125523100	229.6300	3,302.000	200,504.02	758,238.26	0.17%	557,734.24



PARAMETRIC US MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CMC MATERIALS INC SEC ID: 12571T100	191.6900	483.000	55,414.59	92,586.27	0.02%	37,171.68
CME GROUP INC SEC ID: 12572Q105	228.4600	3,262.000	288,083.69	745,236.52	0.16%	457,152.83
CMS ENERGY CORP SEC ID: 125896100	65.0500	2,574.000	91,725.52	167,438.70	0.04%	75,713.18
CNA FINANCIAL CORP SEC ID: 126117100	44.0800	3,166.000	86,313.05	139,557.28	0.03%	53,244.23
CSG SYSTEMS INTERNATIONAL INC SEC ID: 126349109	57.6200	278.000	5,017.90	16,018.36	0.00%	11,000.46
CSX CORP SEC ID: 126408103	37.6000	16,200.000	83,325.57	609,120.00	0.13%	525,794.43
CTS CORP SEC ID: 126501105	36.7200	1,004.000	19,586.37	36,866.88	0.01%	17,280.51
CNX RESOURCES CORP SEC ID: 12653C108	13.7500	5,714.000	32,118.55	78,567.50	0.02%	46,448.95
CVB FINANCIAL CORP SEC ID: 126600105	21.4100	710.000	6,248.00	15,201.10	0.00%	8,953.10
CVS HEALTH CORP SEC ID: 126650100	103.1600	11,916.000	448,513.46	1,229,254.56	0.27%	780,741.10
CABOT CORP SEC ID: 127055101	56.2000	2,476.000	74,074.54	139,151.20	0.03%	65,076.66
COTERRA ENERGY INC SEC ID: 127097103	19.0000	20,795.000	85,912.71	395,105.00	0.09%	309,192.29
CACI INTERNATIONAL INC SEC ID: 127190304	269.2100	361.000	36,219.13	97,184.81	0.02%	60,965.68
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	186.3500	2,138.000	21,828.98	398,416.30	0.09%	376,587.32
CADENCE BANK SEC ID: 12740C103	29.7900	657.000	6,878.79	19,572.03	0.00%	12,693.24
CAESARS ENTERTAINMENT INC SEC ID: 12769G100	93.5300	1,845.000	75,613.85	172,562.85	0.04%	96,949.00
CALAVO GROWERS INC SEC ID: 128246105	42.4000	2,262.000	95,246.51	95,908.80	0.02%	662.29
CALERES INC SEC ID: 129500104	22.6800	6,497.000	64,552.69	147,351.96	0.03%	82,799.27
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	71.8600	1,871.000	42,284.60	134,450.06	0.03%	92,165.46
CALLAWAY GOLF CO SEC ID: 131193104	27.4400	781.000	4,810.96	21,430.64	0.00%	16,619.68

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAMDEN PROPERTY TRUST SEC ID: 133131102	178.6800	1,315.000	101,540.02	234,964.20	0.05%	133,424.18
CAMPBELL SOUP CO SEC ID: 134429109	43.4600	1,364.000	55,117.42	59,279.44	0.01%	4,162.02
CANADIAN PACIFIC RAILWAY LTD SEC ID: 13645T100	71.9400	3,201.240	65,587.67	230,297.21	0.05%	164,709.54
CANNAE HOLDINGS INC SEC ID: 13765N107	35.1500	376.000	3,243.61	13,216.40	0.00%	9,972.79
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	145.0900	5,644.000	335,095.74	818,887.96	0.18%	483,792.22
CARETRUST REIT INC SEC ID: 14174T107	22.8300	4,078.000	55,363.85	93,100.74	0.02%	37,736.89
CARLISLE COS INC SEC ID: 142339100	248.1200	620.000	38,181.49	153,834.40	0.03%	115,652.91
CARMAX INC SEC ID: 143130102	130.2300	1,937.000	50,536.33	252,255.51	0.06%	201,719.18
CARNIVAL CORP SEC ID: 143658300	20.1200	9,095.000	112,658.39	182,991.40	0.04%	70,333.01
CARRIER GLOBAL CORP SEC ID: 14448C104	54.2400	9,936.000	124,878.43	538,928.64	0.12%	414,050.21
CARTER'S INC SEC ID: 146229109	101.2200	727.000	29,892.09	73,586.94	0.02%	43,694.85
CARVANA CO SEC ID: 146869102	231.7900	903.000	51,109.80	209,306.37	0.05%	158,196.57
CASEY'S GENERAL STORES INC SEC ID: 147528103	197.3500	331.000	14,247.60	65,322.85	0.01%	51,075.25
CATALENT INC SEC ID: 148806102	128.0300	1,355.000	55,742.91	173,480.65	0.04%	117,737.74
CATERPILLAR INC SEC ID: 149123101	206.7400	5,986.000	404,233.46	1,237,545.64	0.27%	833,312.18
CAVCO INDUSTRIES INC SEC ID: 149568107	317.6500	211.000	9,826.27	67,024.15	0.01%	57,197.88
CELANESE CORP SEC ID: 150870103	168.0600	1,375.000	44,646.25	231,082.50	0.05%	186,436.25
CENTENE CORP SEC ID: 15135B101	82.4000	3,644.000	60,575.03	300,265.60	0.07%	239,690.57
CENTERPOINT ENERGY INC SEC ID: 15189T107	27.9100	5,131.000	74,714.02	143,206.21	0.03%	68,492.19
CENTRAL GARDEN & PET CO SEC ID: 153527205	47.8500	1,929.000	40,373.97	92,302.65	0.02%	51,928.68

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CERIDIAN HCM HOLDING INC SEC ID: 15677J108	104.4600	1,057.000	57,930.07	110,414.22	0.02%	52,484.15
CERNER CORP SEC ID: 156782104	92.8700	2,320.000	62,322.62	215,458.40	0.05%	153,135.78
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	376.7800	513.000	27,316.20	193,288.14	0.04%	165,971.94
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	651.9700	917.000	90,324.42	597,856.49	0.13%	507,532.07
CHEMED CORP SEC ID: 16359R103	529.0400	77.000	4,924.15	40,736.08	0.01%	35,811.93
CHEMOCENTRYX INC SEC ID: 16383L106	36.4100	6,090.000	224,817.35	221,736.90	0.05%	-3,080.45
CHENIERE ENERGY INC SEC ID: 16411R208	101.4200	3,492.000	110,810.09	354,158.64	0.08%	243,348.55
CHEVRON CORP SEC ID: 166764100	117.3500	19,643.000	1,305,570.08	2,305,106.05	0.51%	999,535.97
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	1,748.2500	278.000	86,984.13	486,013.50	0.11%	399,029.37
CHOICE HOTELS INTERNATIONAL IN SEC ID: 169905106	155.9900	809.000	50,449.24	126,195.91	0.03%	75,746.67
CHURCH & DWIGHT CO INC SEC ID: 171340102	102.5000	2,956.000	75,327.61	302,990.00	0.07%	227,662.39
CIENA CORP SEC ID: 171779309	76.9700	1,857.000	31,006.71	142,933.29	0.03%	111,926.58
CINCINNATI FINANCIAL CORP SEC ID: 172062101	113.9300	899.000	67,389.04	102,423.07	0.02%	35,034.03
CISCO SYSTEMS INC/DELAWARE SEC ID: 17275R102	63.3700	44,188.000	1,140,967.70	2,800,193.56	0.62%	1,659,225.86
CINTAS CORP SEC ID: 172908105	443.1700	631.000	67,072.18	279,640.27	0.06%	212,568.09
CITIGROUP INC SEC ID: 172967424	60.3900	14,309.000	589,042.41	864,120.51	0.19%	275,078.10
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	47.2500	7,942.000	159,720.21	375,259.50	0.08%	215,539.29
CITRIX SYSTEMS INC SEC ID: 177376100	94.5900	1,532.000	53,657.01	144,911.88	0.03%	91,254.87
CITY HOLDING CO SEC ID: 177835105	81.7900	733.000	32,880.72	59,952.07	0.01%	27,071.35
CIVITAS RESOURCES INC SEC ID: 17888H103	48.9700	4,827.000	52,209.00	236,378.19	0.05%	184,169.19



PARAMETRIC US MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLEAN HARBORS INC SEC ID: 184496107	99.7700	974.000	42,690.42	97,175.98	0.02%	54,485.56
CLOROX CO/THE SEC ID: 189054109	174.3600	1,044.000	91,105.77	182,031.84	0.04%	90,926.07
CLOUDFLARE INC SEC ID: 18915M107	131.5000	2,877.000	487,143.18	378,325.50	0.08%	-108,817.68
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	619.1900	166.000	10,121.02	102,785.54	0.02%	92,664.52
COCA-COLA CO/THE SEC ID: 191216100	59.2100	32,228.000	902,893.83	1,908,219.88	0.42%	1,005,326.05
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	73.1800	1,254.000	46,546.44	91,767.72	0.02%	45,221.28
COGNEX CORP SEC ID: 192422103	77.7600	1,619.000	26,127.81	125,893.44	0.03%	99,765.63
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	88.7200	5,797.000	172,503.91	514,309.84	0.11%	341,805.93
COHERENT INC SEC ID: 192479103	266.5400	238.000	20,339.96	63,436.52	0.01%	43,096.56
COHEN & STEERS INC SEC ID: 19247A100	92.5100	157.000	4,953.35	14,524.07	0.00%	9,570.72
COLGATE-PALMOLIVE CO SEC ID: 194162103	85.3400	6,515.000	204,069.68	555,990.10	0.12%	351,920.42
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	32.7200	314.000	5,221.82	10,274.08	0.00%	5,052.26
COMCAST CORP SEC ID: 20030N101	50.3300	46,888.000	995,248.15	2,359,873.04	0.52%	1,364,624.89
COMERICA INC SEC ID: 200340107	87.0000	1,709.000	47,887.28	148,683.00	0.03%	100,795.72
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	68.7400	1,861.650	42,783.67	127,969.82	0.03%	85,186.15
COMMERCIAL METALS CO SEC ID: 201723103	36.2900	4,111.000	61,026.54	149,188.19	0.03%	88,161.65
COMMSCOPE HOLDING CO INC SEC ID: 20337X109	11.0400	6,699.000	51,151.86	73,956.96	0.02%	22,805.10
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	74.4800	2,401.000	77,074.14	178,826.48	0.04%	101,752.34
CONAGRA BRANDS INC SEC ID: 205887102	34.1500	5,464.000	117,821.30	186,595.60	0.04%	68,774.30

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONCENTRIX CORP SEC ID: 20602D101	178.6200	788.000	74,281.93	140,752.56	0.03%	66,470.63
CONMED CORP SEC ID: 207410101	141.7600	161.000	4,929.82	22,823.36	0.01%	17,893.54
CONOCOPHILLIPS SEC ID: 20825C104	72.1800	7,216.000	245,952.98	520,850.88	0.11%	274,897.90
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	57.8700	168.000	1,996.90	9,722.16	0.00%	7,725.26
CONSOLIDATED EDISON INC SEC ID: 209115104	85.3200	2,699.000	126,471.97	230,278.68	0.05%	103,806.71
CONSTELLATION BRANDS INC SEC ID: 21036P108	250.9700	925.000	85,946.86	232,147.25	0.05%	146,200.39
COOPER COS INC/THE SEC ID: 216648402	418.9400	615.000	94,741.02	257,648.10	0.06%	162,907.08
COPART INC SEC ID: 217204106	151.6200	1,490.000	18,377.18	225,913.80	0.05%	207,536.62
COREPOINT LODGING INC SEC ID: 21872L104	15.7000	15,772.000	59,642.09	247,620.40	0.05%	187,978.31
CORNING INC SEC ID: 219350105	37.2300	11,899.000	224,058.17	442,999.77	0.10%	218,941.60
CORTEVA INC SEC ID: 22052L104	47.2800	7,918.000	163,910.60	374,363.04	0.08%	210,452.44
COSTCO WHOLESALE CORP SEC ID: 22160K105	567.7000	4,475.000	467,093.65	2,540,457.50	0.56%	2,073,363.85
COSTAR GROUP INC SEC ID: 22160N109	79.0300	2,700.000	18,614.34	213,381.00	0.05%	194,766.66
COUPA SOFTWARE INC SEC ID: 22266L106	158.0500	669.000	104,378.58	105,735.45	0.02%	1,356.87
CRANE CO SEC ID: 224399105	101.7300	388.000	18,197.20	39,471.24	0.01%	21,274.04
CREDIT ACCEPTANCE CORP SEC ID: 225310101	687.6800	210.000	45,091.20	144,412.80	0.03%	99,321.60
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	204.7500	2,085.000	308,431.32	426,903.75	0.09%	118,472.43
CROWN CASTLE INTERNATIONAL COR SEC ID: 22822V101	208.7400	4,242.000	309,194.98	885,475.08	0.20%	576,280.10
CROWN HOLDINGS INC SEC ID: 228368106	110.6200	1,595.000	50,121.38	176,438.90	0.04%	126,317.52
CUBESMART SEC ID: 229663109	56.9100	1,954.000	37,192.18	111,202.14	0.02%	74,009.96

 BNY MELLON PARAMETRIC US MON - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: 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	126.0700	1,263.000	71,034.01	159,226.41	0.04%	88,192.40
CUMMINS INC SEC ID: 231021106	218.1400	1,804.000	187,042.38	393,524.56	0.09%	206,482.18
CURTISS-WRIGHT CORP SEC ID: 231561101	138.6700	434.000	14,975.69	60,182.78	0.01%	45,207.09
CYRUSONE INC SEC ID: 23283R100	89.7200	1,166.000	42,663.94	104,613.52	0.02%	61,949.58
DR HORTON INC SEC ID: 23331A109	108.4500	5,224.000	145,627.63	566,542.80	0.13%	420,915.17
DTE ENERGY CO SEC ID: 233331107	119.5400	1,244.000	44,029.49	148,707.76	0.03%	104,678.27
DT MIDSTREAM INC SEC ID: 23345M107	47.9800	622.000	7,874.42	29,843.56	0.01%	21,969.14
DXC TECHNOLOGY CO SEC ID: 23355L106	32.1900	6,643.000	106,051.99	213,838.17	0.05%	107,786.18
DANA INC SEC ID: 235825205	22.8200	6,215.000	56,941.23	141,826.30	0.03%	84,885.07
DANAHER CORP SEC ID: 235851102	329.0100	5,980.000	334,489.52	1,967,479.80	0.43%	1,632,990.28
DARDEN RESTAURANTS INC SEC ID: 237194105	150.6400	2,273.000	128,307.67	342,404.72	0.08%	214,097.05
DARLING INGREDIENTS INC SEC ID: 237266101	69.2900	3,850.000	42,350.00	266,766.50	0.06%	224,416.50
DATADOG INC SEC ID: 23804L103	178.1100	2,374.000	190,791.75	422,833.14	0.09%	232,041.39
DAVITA INC SEC ID: 23918K108	113.7600	1,950.000	90,147.42	221,832.00	0.05%	131,684.58
DECKERS OUTDOOR CORP SEC ID: 243537107	366.3100	397.000	55,007.84	145,425.07	0.03%	90,417.23
DEERE & CO SEC ID: 244199105	342.8900	2,659.000	164,670.35	911,744.51	0.20%	747,074.16
DELEK US HOLDINGS INC SEC ID: 24665A103	14.9900	4,470.000	47,498.75	67,005.30	0.01%	19,506.55
DELL TECHNOLOGIES INC SEC ID: 24703L202	56.1700	1,596.000	33,036.05	89,647.32	0.02%	56,611.27
DELTA AIR LINES INC SEC ID: 247361702	39.0800	6,419.000	57,186.69	250,854.52	0.06%	193,667.83
DENTSPLY SIRONA INC SEC ID: 24906P109	55.7900	3,476.000	110,335.10	193,926.04	0.04%	83,590.94



PARAMETRIC US MON - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DEXCOM INC SEC ID: 252131107	536.9500	854.000	61,633.18	458,555.30	0.10%	396,922.12
DIAMONDBACK ENERGY INC SEC ID: 25278X109	107.8500	4,300.000	112,686.50	463,755.00	0.10%	351,068.50
DIGITAL REALTY TRUST INC SEC ID: 253868103	176.8700	2,041.000	154,122.78	360,991.67	0.08%	206,868.89
DIGITAL TURBINE INC SEC ID: 25400W102	60.9900	1,349.000	89,625.81	82,275.51	0.02%	-7,350.30
WALT DISNEY CO/THE SEC ID: 254687106	154.8900	19,798.000	823,052.54	3,066,512.22	0.68%	2,243,459.68
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	115.5600	4,200.000	101,117.46	485,352.00	0.11%	384,234.54
DISH NETWORK CORP SEC ID: 25470M109	32.4400	2,734.000	59,893.27	88,690.96	0.02%	28,797.69
DOCUSIGN INC SEC ID: 256163106	152.3100	2,685.000	305,002.53	408,952.35	0.09%	103,949.82
DOLBY LABORATORIES INC SEC ID: 25659T107	95.2200	1,219.000	42,713.76	116,073.18	0.03%	73,359.42
DOLLAR GENERAL CORP SEC ID: 256677105	235.8300	2,824.000	151,528.16	665,983.92	0.15%	514,455.76
DOLLAR TREE INC SEC ID: 256746108	140.5200	2,060.000	60,408.58	289,471.20	0.06%	229,062.62
DOMINION ENERGY INC SEC ID: 25746U109	78.5600	6,281.000	278,851.47	493,435.36	0.11%	214,583.89
DONALDSON CO INC SEC ID: 257651109	59.2600	1,291.000	39,551.27	76,504.66	0.02%	36,953.39
DOORDASH INC SEC ID: 25809K105	148.9000	1,075.000	212,332.99	160,067.50	0.04%	-52,265.49
DORMAN PRODUCTS INC SEC ID: 258278100	113.0100	753.000	36,708.75	85,096.53	0.02%	48,387.78
DOUGLAS ELLIMAN INC SEC ID: 25961D105	11.5000	3,091.000	33,401.06	35,546.50	0.01%	2,145.44
DOVER CORP SEC ID: 260003108	181.6000	1,509.000	52,983.78	274,034.40	0.06%	221,050.62
DOW INC SEC ID: 260557103	56.7200	3,878.000	125,884.68	219,960.16	0.05%	94,075.48
DROPBOX INC SEC ID: 26210C104	24.5400	3,259.000	52,686.73	79,975.86	0.02%	27,289.13
DUKE REALTY CORP SEC ID: 264411505	65.6400	3,709.000	71,982.68	243,458.76	0.05%	171,476.08

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					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 ENERGY CORP SEC ID: 26441C204	104.9000	7,823.000	478,210.03	820,632.70	0.18%	342,422.67
DUPONT DE NEMOURS INC SEC ID: 26614N102	80.7800	10,232.000	411,511.60	826,540.96	0.18%	415,029.36
DYCOM INDUSTRIES INC SEC ID: 267475101	93.7600	321.000	4,798.95	30,096.96	0.01%	25,298.01
DYNATRACE INC SEC ID: 268150109	60.3500	2,312.000	59,180.64	139,529.20	0.03%	80,348.56
EOG RESOURCES INC SEC ID: 26875P101	88.8300	3,656.000	191,935.44	324,762.48	0.07%	132,827.04
EQT CORP SEC ID: 26884L109	21.8100	10,562.000	60,472.45	230,357.22	0.05%	169,884.77
EPR PROPERTIES SEC ID: 26884U109	47.4900	3,289.000	77,680.32	156,194.61	0.03%	78,514.29
EAGLE MATERIALS INC SEC ID: 26969P108	166.4600	1,015.000	61,123.22	168,956.90	0.04%	107,833.68
EAST WEST BANCORP INC SEC ID: 27579R104	78.6800	2,079.000	36,100.19	163,575.72	0.04%	127,475.53
EASTERLY GOVERNMENT PROPERTIES SEC ID: 27616P103	22.9200	2,005.000	35,106.55	45,954.60	0.01%	10,848.05
EASTGROUP PROPERTIES INC SEC ID: 277276101	227.8500	172.000	9,958.80	39,190.20	0.01%	29,231.40
EASTMAN CHEMICAL CO SEC ID: 277432100	120.9100	1,439.000	81,420.59	173,989.49	0.04%	92,568.90
EBAY INC SEC ID: 278642103	66.5000	8,344.000	100,170.00	554,876.00	0.12%	454,706.00
ECOLAB INC SEC ID: 278865100	234.5900	1,788.000	77,822.35	419,446.92	0.09%	341,624.57
EDISON INTERNATIONAL SEC ID: 281020107	68.2500	3,175.000	134,590.47	216,693.75	0.05%	82,103.28
EDITAS MEDICINE INC SEC ID: 28106W103	26.5500	2,588.000	52,424.94	68,711.40	0.02%	16,286.46
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	129.5500	5,826.000	147,572.22	754,758.30	0.17%	607,186.08
8X8 INC SEC ID: 282914100	16.7600	4,250.000	64,881.25	71,230.00	0.02%	6,348.75
ELANCO ANIMAL HEALTH INC SEC ID: 28414H103	28.3800	2,689.000	74,181.06	76,313.82	0.02%	2,132.76
ELECTRONIC ARTS INC SEC ID: 285512109	131.9000	2,411.000	72,711.62	318,010.90	0.07%	245,299.28

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ELEMENT SOLUTIONS INC SEC ID: 28618M106	24.2800	6,352.000	54,055.52	154,226.56	0.03%	100,171.04
EMCOR GROUP INC SEC ID: 29084Q100	127.3900	532.000	15,119.44	67,771.48	0.01%	52,652.04
EMERGENT BIOSOLUTIONS INC SEC ID: 29089Q105	43.4700	1,119.000	40,214.76	48,642.93	0.01%	8,428.17
EMERSON ELECTRIC CO SEC ID: 291011104	92.9700	7,974.000	371,888.90	741,342.78	0.16%	369,453.88
ENCOMPASS HEALTH CORP SEC ID: 29261A100	65.2600	1,823.000	83,482.64	118,968.98	0.03%	35,486.34
ENERSYS SEC ID: 29275Y102	79.0600	329.000	12,202.61	26,010.74	0.01%	13,808.13
ENPHASE ENERGY INC SEC ID: 29355A107	182.9400	1,704.000	208,026.15	311,729.76	0.07%	103,703.61
ENTEGRIS INC SEC ID: 29362U104	138.5800	2,139.000	163,126.41	296,422.62	0.07%	133,296.21
ENTERGY CORP SEC ID: 29364G103	112.6500	1,803.000	126,913.67	203,107.95	0.04%	76,194.28
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	47.0900	390.000	5,190.90	18,365.10	0.00%	13,174.20
EPAM SYSTEMS INC SEC ID: 29414B104	668.4500	444.000	149,690.23	296,791.80	0.07%	147,101.57
ENVISTA HOLDINGS CORP SEC ID: 29415F104	45.0600	2,963.000	67,368.80	133,512.78	0.03%	66,143.98
EQUIFAX INC SEC ID: 294429105	292.7900	1,705.000	110,223.97	499,206.95	0.11%	388,982.98
EQUINIX INC SEC ID: 29444U700	845.8400	830.000	271,387.54	702,047.20	0.16%	430,659.66
EQUITABLE HOLDINGS INC SEC ID: 29452E101	32.7900	6,960.000	119,960.60	228,218.40	0.05%	108,257.80
EQUITY COMMONWEALTH SEC ID: 294628102	25.9000	1,496.000	29,873.99	38,746.40	0.01%	8,872.41
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	87.6600	1,144.000	30,069.60	100,283.04	0.02%	70,213.44
EQUITY RESIDENTIAL SEC ID: 29476L107	90.5000	2,453.000	123,908.88	221,996.50	0.05%	98,087.62
ESSENTIAL UTILITIES INC SEC ID: 29670G102	53.6900	3,633.000	53,303.37	195,055.77	0.04%	141,752.40
ESSEX PROPERTY TRUST INC SEC ID: 297178105	352.2300	432.000	62,724.18	152,163.36	0.03%	89,439.18

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ETSY INC SEC ID: 29786A106	218.9400	1,927.000	53,662.31	421,897.38	0.09%	368,235.07
EURONET WORLDWIDE INC SEC ID: 298736109	119.1700	437.000	22,510.60	52,077.29	0.01%	29,566.69
EVERCORE INC SEC ID: 29977A105	135.8500	427.000	15,145.56	58,007.95	0.01%	42,862.39
EVERGY INC SEC ID: 30034W106	68.6100	2,583.000	96,265.92	177,219.63	0.04%	80,953.71
EVERSOURCE ENERGY SEC ID: 30040W108	90.9800	3,249.000	147,365.80	295,594.02	0.07%	148,228.22
EVOQUA WATER TECHNOLOGIES CORP SEC ID: 30057T105	46.7500	6,878.000	58,915.02	321,546.50	0.07%	262,631.48
EXACT SCIENCES CORP SEC ID: 30063P105	77.8300	1,828.000	70,881.86	142,273.24	0.03%	71,391.38
EXELON CORP SEC ID: 30161N101	57.7600	8,459.000	242,880.19	488,591.84	0.11%	245,711.65
EXELIXIS INC SEC ID: 30161Q104	18.2800	5,342.000	40,652.62	97,651.76	0.02%	56,999.14
EXLSERVICE HOLDINGS INC SEC ID: 302081104	144.7700	902.000	42,078.30	130,582.54	0.03%	88,504.24
EXPEDIA GROUP INC SEC ID: 30212P303	180.7200	1,013.000	37,157.14	183,069.36	0.04%	145,912.22
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	134.2900	1,167.000	82,287.71	156,716.43	0.03%	74,428.72
EXTRA SPACE STORAGE INC SEC ID: 30225T102	226.7300	1,086.000	86,722.98	246,228.78	0.05%	159,505.80
EXXON MOBIL CORP SEC ID: 30231G102	61.1900	26,953.000	1,206,543.14	1,649,254.07	0.36%	442,710.93
FMC CORP SEC ID: 302491303	109.8900	887.000	34,397.85	97,472.43	0.02%	63,074.58
META PLATFORMS INC SEC ID: 30303M102	336.3500	22,308.000	2,083,742.27	7,503,295.80	1.66%	5,419,553.53
FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	486.0100	333.000	56,664.90	161,841.33	0.04%	105,176.43
FAIRFAX FINANCIAL HOLDINGS LTD SEC ID: 303901102	492.1300	45.000	19,776.54	22,145.85	0.00%	2,369.31
FARMERS NATIONAL BANC CORP SEC ID: 309627107	18.5500	5,462.000	57,531.33	101,320.10	0.02%	43,788.77
FASTENAL CO SEC ID: 311900104	64.0600	6,532.000	132,149.78	418,439.92	0.09%	286,290.14

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FEDEX CORP SEC ID: 31428X106	258.6400	2,297.000	237,378.43	594,096.08	0.13%	356,717.65
F5 INC SEC ID: 315616102	244.7100	475.000	36,797.75	116,237.25	0.03%	79,439.50
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	109.1500	4,647.000	207,277.60	507,220.05	0.11%	299,942.45
FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R303	52.1800	4,074.000	94,312.42	212,581.32	0.05%	118,268.90
FIFTH THIRD BANCORP SEC ID: 316773100	43.5500	9,395.000	146,066.45	409,152.25	0.09%	263,085.80
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	78.2300	1,458.000	57,512.94	114,059.34	0.03%	56,546.40
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	13.7800	10,745.000	44,428.78	148,066.10	0.03%	103,637.32
FIRST BUSEY CORP SEC ID: 319383204	27.1200	3,652.000	56,446.66	99,042.24	0.02%	42,595.58
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	829.8400	37.000	6,464.27	30,704.08	0.01%	24,239.81
FIRST FINANCIAL BANCORP SEC ID: 320209109	24.3800	4,791.000	55,317.09	116,804.58	0.03%	61,487.49
FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	50.8400	2,034.000	31,004.77	103,408.56	0.02%	72,403.79
FIRST HORIZON CORP SEC ID: 320517105	16.3300	6,536.000	52,418.33	106,732.88	0.02%	54,314.55
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	66.2000	1,295.000	16,776.50	85,729.00	0.02%	68,952.50
FIRST INTERSTATE BANCSYSTEM IN SEC ID: 32055Y201	40.6700	1,236.000	35,473.20	50,268.12	0.01%	14,794.92
FIRST REPUBLIC BANK/CA SEC ID: 33616C100	206.5100	1,599.000	100,282.21	330,209.49	0.07%	229,927.28
1ST SOURCE CORP SEC ID: 336901103	49.6000	269.000	4,912.90	13,342.40	0.00%	8,429.50
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	74.8100	249.000	9,691.08	18,627.69	0.00%	8,936.61
FISERV INC SEC ID: 337738108	103.7900	5,801.000	126,453.85	602,085.79	0.13%	475,631.94
FLAGSTAR BANCORP INC SEC ID: 337930705	47.9400	735.000	9,929.85	35,235.90	0.01%	25,306.05
FIRSTENERGY CORP SEC ID: 337932107	41.5900	9,292.000	256,324.82	386,454.28	0.09%	130,129.46

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIVE BELOW INC SEC ID: 33829M101	206.8900	702.000	58,499.42	145,236.78	0.03%	86,737.36
FIVE9 INC SEC ID: 338307101	137.3200	810.000	54,488.70	111,229.20	0.02%	56,740.50
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	223.8400	972.000	112,503.74	217,572.48	0.05%	105,068.74
FLUOR CORP SEC ID: 343412102	24.7700	7,257.000	51,275.70	179,755.89	0.04%	128,480.19
FOOT LOCKER INC SEC ID: 344849104	43.6300	2,237.000	61,824.49	97,600.31	0.02%	35,775.82
FORD MOTOR CO SEC ID: 345370860	20.7700	41,292.000	219,059.06	857,634.84	0.19%	638,575.78
FORTINET INC SEC ID: 34959E109	359.4000	1,355.000	39,030.38	486,987.00	0.11%	447,956.62
FORTUNE BRANDS HOME & SECURITY SEC ID: 34964C106	106.9000	2,881.000	96,788.66	307,978.90	0.07%	211,190.24
FORWARD AIR CORP SEC ID: 349853101	121.0900	234.000	7,607.34	28,335.06	0.01%	20,727.72
FOX CORP SEC ID: 35137L105	36.9000	2,551.000	66,114.16	94,131.90	0.02%	28,017.74
FRANKLIN RESOURCES INC SEC ID: 354613101	33.4900	5,420.000	87,926.61	181,515.80	0.04%	93,589.19
FRANKLIN STREET PROPERTIES COR SEC ID: 35471R106	5.9500	18,656.000	64,308.50	111,003.20	0.02%	46,694.70
FREEPORT-MCMORAN INC SEC ID: 35671D857	41.7300	16,115.000	88,650.58	672,478.95	0.15%	583,828.37
FREQUENCY THERAPEUTICS INC SEC ID: 35803L108	5.1300	15,078.000	96,965.59	77,350.14	0.02%	-19,615.45
HB FULLER CO SEC ID: 359694106	81.0000	1,797.000	55,317.26	145,557.00	0.03%	90,239.74
GATX CORP SEC ID: 361448103	104.1900	369.000	13,379.94	38,446.11	0.01%	25,066.17
GCP APPLIED TECHNOLOGIES INC SEC ID: 36164Y101	31.6600	764.000	7,318.90	24,188.24	0.01%	16,869.34
GXO LOGISTICS INC SEC ID: 36262G101	90.8300	2,753.000	31,910.63	250,054.99	0.06%	218,144.36
ARTHUR J GALLAGHER & CO SEC ID: 363576109	169.6700	1,830.000	77,958.38	310,496.10	0.07%	232,537.72
GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	48.6600	2,076.000	65,074.18	101,018.16	0.02%	35,943.98

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				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
GARTNER INC SEC ID: 366651107	334.3200	1,046.000	42,532.46	349,698.72	0.08%	307,166.26
GENERAC HOLDINGS INC SEC ID: 368736104	351.9200	1,184.000	38,527.36	416,673.28	0.09%	378,145.92
GENERAL DYNAMICS CORP SEC ID: 369550108	208.4700	2,470.000	200,884.84	514,920.90	0.11%	314,036.06
GENERAL ELEC CO SEC ID: 369604301	94.4700	6,450.000	468,862.01	609,331.50	0.13%	140,469.49
GENERAL MILLS INC SEC ID: 370334104	67.3800	6,766.000	239,423.22	455,893.08	0.10%	216,469.86
GENERAL MOTORS CO SEC ID: 37045V100	58.6300	6,127.000	236,623.12	359,226.01	0.08%	122,602.89
GENTEX CORP SEC ID: 371901109	34.8500	4,529.000	76,951.18	157,835.65	0.03%	80,884.47
GENUINE PARTS CO SEC ID: 372460105	140.2000	1,783.000	93,732.89	249,976.60	0.06%	156,243.71
GETTY REALTY CORP SEC ID: 374297109	32.0900	2,087.000	35,963.76	66,971.83	0.01%	31,008.07
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	66.6800	457.000	4,958.45	30,472.76	0.01%	25,514.31
GILEAD SCIENCES INC SEC ID: 375558103	72.6100	10,365.000	178,976.15	752,602.65	0.17%	573,626.50
GLACIER BANCORP INC SEC ID: 37637Q105	56.7000	572.000	7,424.56	32,432.40	0.01%	25,007.84
GLOBAL PAYMENTS INC SEC ID: 37940X102	135.1800	2,577.000	75,188.75	348,358.86	0.08%	273,170.11
GLOBAL MEDICAL REIT INC SEC ID: 37954A204	17.7500	6,312.000	64,608.32	112,038.00	0.02%	47,429.68
GLOBUS MEDICAL INC SEC ID: 379577208	72.2000	1,554.000	43,107.96	112,198.80	0.02%	69,090.84
GLOBE LIFE INC SEC ID: 37959E102	93.7200	1,315.000	53,522.41	123,241.80	0.03%	69,719.39
GODADDY INC SEC ID: 380237107	84.8600	1,959.000	98,747.43	166,240.74	0.04%	67,493.31
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	382.5500	3,366.000	554,348.69	1,287,663.30	0.28%	733,314.61
GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	21.3200	12,510.000	124,338.85	266,713.20	0.06%	142,374.35
GRACO INC SEC ID: 384109104	80.6200	1,350.000	22,596.88	108,837.00	0.02%	86,240.12

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021					Report ID: GL8013
						Base Currency: USD
						Alternate Base Currency:
						Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WW GRAINGER INC SEC ID: 384802104	518.2400	556.000	114,495.46	288,141.44	0.06%	173,645.98
GRAND CANYON EDUCATION INC SEC ID: 38526M106	85.7100	844.000	53,699.75	72,339.24	0.02%	18,639.49
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	19.5000	2,476.000	23,992.56	48,282.00	0.01%	24,289.44
GREAT AJAX CORP SEC ID: 38983D300	13.1600	16,469.000	135,679.50	216,732.04	0.05%	81,052.54
GREEN DOT CORP SEC ID: 39304D102	36.2400	715.000	9,066.20	25,911.60	0.01%	16,845.40
GREENBRIER COS INC/THE SEC ID: 393657101	45.8900	3,254.000	55,705.35	149,326.06	0.03%	93,620.71
GRIFFON CORP SEC ID: 398433102	28.4800	511.000	4,997.58	14,553.28	0.00%	9,555.70
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	195.2200	111.000	4,362.30	21,669.42	0.00%	17,307.12
GUARDANT HEALTH INC SEC ID: 40131M109	100.0200	907.000	61,340.48	90,718.14	0.02%	29,377.66
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	113.5300	754.000	47,497.94	85,601.62	0.02%	38,103.68
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	44.2700	379.000	4,839.83	16,778.33	0.00%	11,938.50
HCA HEALTHCARE INC SEC ID: 40412C101	256.9200	3,244.000	229,952.82	833,448.48	0.18%	603,495.66
HP INC SEC ID: 40434L105	37.6700	7,032.000	72,367.14	264,895.44	0.06%	192,528.30
HAEMONETICS CORP SEC ID: 405024100	53.0400	2,526.000	115,672.20	133,979.04	0.03%	18,306.84
HALLIBURTON CO SEC ID: 406216101	22.8700	5,249.000	58,557.59	120,044.63	0.03%	61,487.04
HALOZYME THERAPEUTICS INC SEC ID: 40637H109	40.2100	3,615.000	56,932.02	145,359.15	0.03%	88,427.13
HANESBRANDS INC SEC ID: 410345102	16.7200	5,339.000	50,229.77	89,268.08	0.02%	39,038.31
HANNON ARMSTRONG SUSTAINABLE I SEC ID: 41068X100	53.1200	2,318.000	58,801.07	123,132.16	0.03%	64,331.09
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	131.0600	595.000	24,926.93	77,980.70	0.02%	53,053.77



PARAMETRIC US MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	69.0400	3,130.000	62,178.99	216,095.20	0.05%	153,916.21
HASBRO INC SEC ID: 418056107	101.7800	885.000	24,773.31	90,075.30	0.02%	65,301.99
HAWAIIAN HOLDINGS INC SEC ID: 419879101	18.3700	879.000	5,054.25	16,147.23	0.00%	11,092.98
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	36.0900	6,690.000	158,345.80	241,442.10	0.05%	83,096.30
HEIDRICK & STRUGGLES INTERNATI SEC ID: 422819102	43.7300	366.000	4,933.68	16,005.18	0.00%	11,071.50
HELMERICH & PAYNE INC SEC ID: 423452101	23.7000	4,570.000	64,373.45	108,309.00	0.02%	43,935.55
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	166.9900	687.000	20,129.10	114,722.13	0.03%	94,593.03
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	24.4400	905.000	12,758.94	22,118.20	0.00%	9,359.26
HERSHEY CO/THE SEC ID: 427866108	193.4700	1,156.000	91,315.96	223,651.32	0.05%	132,335.36
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	15.7700	9,509.000	64,992.10	149,956.93	0.03%	84,964.83
HEXCEL CORP SEC ID: 428291108	51.8000	779.000	16,335.63	40,352.20	0.01%	24,016.57
HILLTOP HOLDINGS INC SEC ID: 432748101	35.1400	3,367.000	55,050.39	118,316.38	0.03%	63,265.99
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	155.9900	1,630.000	83,560.88	254,263.70	0.06%	170,702.82
HOLOGIC INC SEC ID: 436440101	76.5600	2,721.000	59,385.61	208,319.76	0.05%	148,934.15
HOME BANCSHARES INC/AR SEC ID: 436893200	24.3500	4,348.000	54,336.74	105,873.80	0.02%	51,537.06
HOME DEPOT INC/THE SEC ID: 437076102	415.0100	10,030.000	597,479.84	4,162,550.30	0.92%	3,565,070.46
HOMESTREET INC SEC ID: 43785V102	52.0000	351.000	5,101.71	18,252.00	0.00%	13,150.29
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	208.5100	8,115.000	464,466.13	1,692,058.65	0.37%	1,227,592.52
HORACE MANN EDUCATORS CORP SEC ID: 440327104	38.7000	331.000	4,951.76	12,809.70	0.00%	7,857.94
HORIZON BANCORP INC/IN SEC ID: 440407104	20.8500	6,318.000	57,238.50	131,730.30	0.03%	74,491.80



PARAMETRIC US MON - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HORMEL FOODS CORP SEC ID: 440452100	48.8100	2,759.000	80,688.14	134,666.79	0.03%	53,978.65
HOST HOTELS & RESORTS INC SEC ID: 44107P104	17.3900	6,566.000	67,273.67	114,182.74	0.03%	46,909.07
HOSTESS BRANDS INC SEC ID: 44109J106	20.4200	4,693.000	51,979.95	95,831.06	0.02%	43,851.11
HOWMET AEROSPACE INC SEC ID: 443201108	31.8300	4,411.000	67,206.58	140,402.13	0.03%	73,195.55
HUB GROUP INC SEC ID: 443320106	84.2400	293.000	10,600.74	24,682.32	0.01%	14,081.58
HUBBELL INC SEC ID: 443510607	208.2700	1,126.000	98,771.32	234,512.02	0.05%	135,740.70
HUBSPOT INC SEC ID: 443573100	659.1500	421.000	70,756.33	277,502.15	0.06%	206,745.82
HUMANA INC SEC ID: 444859102	463.8600	1,215.000	101,113.61	563,589.90	0.12%	462,476.29
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	204.4000	1,282.000	85,169.79	262,040.80	0.06%	176,871.01
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	15.4200	12,950.000	84,082.71	199,689.00	0.04%	115,606.29
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	186.7400	782.000	64,879.70	146,030.68	0.03%	81,150.98
HUNTSMAN CORP SEC ID: 447011107	34.8800	4,558.000	67,368.77	158,983.04	0.04%	91,614.27
HURON CONSULTING GROUP INC SEC ID: 447462102	49.9000	165.000	4,851.00	8,233.50	0.00%	3,382.50
IAC/INTERACTIVECORP SEC ID: 44891N208	130.7100	885.000	20,132.38	115,678.35	0.03%	95,545.97
IAA INC SEC ID: 449253103	50.6200	1,967.000	47,284.35	99,569.54	0.02%	52,285.19
ICF INTERNATIONAL INC SEC ID: 44925C103	102.5500	198.000	4,950.00	20,304.90	0.00%	15,354.90
ICU MEDICAL INC SEC ID: 44930G107	237.3400	345.000	56,169.45	81,882.30	0.02%	25,712.85
IPG PHOTONICS CORP SEC ID: 44980X109	172.1400	519.000	51,597.86	89,340.66	0.02%	37,742.80
IRHYTHM TECHNOLOGIES INC SEC ID: 450056106	117.6900	882.000	93,421.44	103,802.58	0.02%	10,381.14
ISTAR INC SEC ID: 45031U101	25.8300	2,669.000	20,312.66	68,940.27	0.02%	48,627.61



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IDACORP INC SEC ID: 451107106	113.3100	566.000	34,926.70	64,133.46	0.01%	29,206.76
IDEX CORP SEC ID: 45167R104	236.3200	659.000	28,666.50	155,734.88	0.03%	127,068.38
IDEXX LABORATORIES INC SEC ID: 45168D104	658.4600	482.000	21,910.04	317,377.72	0.07%	295,467.68
ILLINOIS TOOL WORKS INC SEC ID: 452308109	246.8000	3,803.000	207,782.97	938,580.40	0.21%	730,797.43
ILLUMINA INC SEC ID: 452327109	380.4400	1,558.000	267,954.89	592,725.52	0.13%	324,770.63
INCYTE CORP SEC ID: 45337C102	73.4000	1,669.000	48,566.12	122,504.60	0.03%	73,938.48
INDEPENDENCE HOLDING CO SEC ID: 453440307	56.6800	2,271.000	36,795.88	128,720.28	0.03%	91,924.40
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	25.8300	4,470.000	35,985.74	115,460.10	0.03%	79,474.36
INDEPENDENT BANK CORP SEC ID: 453836108	81.5300	656.000	17,716.03	53,483.68	0.01%	35,767.65
INDEPENDENT BANK GROUP INC SEC ID: 45384B106	72.1500	2,049.000	52,998.28	147,835.35	0.03%	94,837.07
INGERSOLL RAND INC SEC ID: 45687V106	61.8700	2,331.000	17,557.02	144,218.97	0.03%	126,661.95
INGEVITY CORP SEC ID: 45688C107	71.7000	408.000	7,393.99	29,253.60	0.01%	21,859.61
INGLES MARKETS INC SEC ID: 457030104	86.3400	301.000	4,809.98	25,988.34	0.01%	21,178.36
INGREDION INC SEC ID: 457187102	96.6400	608.000	29,897.31	58,757.12	0.01%	28,859.81
INSIGHT ENTERPRISES INC SEC ID: 45765U103	106.6000	305.000	5,072.15	32,513.00	0.01%	27,440.85
INSPERITY INC SEC ID: 45778Q107	118.1100	352.000	5,026.56	41,574.72	0.01%	36,548.16
INOGEN INC SEC ID: 45780L104	34.0000	2,359.000	65,526.22	80,206.00	0.02%	14,679.78
INSULET CORP SEC ID: 45784P101	266.0700	631.000	37,635.57	167,890.17	0.04%	130,254.60
INTEGRA LIFESCIENCES HOLDINGS SEC ID: 457985208	66.9900	1,344.000	42,994.56	90,034.56	0.02%	47,040.00
INTEL CORP SEC ID: 458140100	51.5000	38,000.000	795,856.76	1,957,000.00	0.43%	1,161,143.24

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTER PARFUMS INC SEC ID: 458334109	106.9000	883.000	29,156.66	94,392.70	0.02%	65,236.04
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	79.4200	1,471.000	24,094.98	116,826.82	0.03%	92,731.84
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	136.7700	5,732.000	243,008.39	783,965.64	0.17%	540,957.25
INTERDIGITAL INC SEC ID: 45867G101	71.6300	1,145.000	52,188.37	82,016.35	0.02%	29,827.98
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	42.3900	752.000	16,765.34	31,877.28	0.01%	15,111.94
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	133.6600	5,939.000	491,010.03	793,806.74	0.18%	302,796.71
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	150.6500	976.000	68,870.50	147,034.40	0.03%	78,163.90
INTERNATIONAL PAPER CO SEC ID: 460146103	46.9800	1,842.000	57,876.85	86,537.16	0.02%	28,660.31
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	37.4500	4,603.000	46,710.78	172,382.35	0.04%	125,671.57
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	52.3400	4,795.000	43,902.16	250,970.30	0.06%	207,068.14
INTUIT INC SEC ID: 461202103	643.2200	2,311.000	321,301.84	1,486,481.42	0.33%	1,165,179.58
INTUITIVE SURGICAL INC SEC ID: 46120E602	359.3000	3,657.000	196,930.51	1,313,960.10	0.29%	1,117,029.59
INVESCO MORTGAGE CAPITAL INC SEC ID: 46131B100	2.7800	29,402.000	93,944.39	81,737.56	0.02%	-12,206.83
INVESTORS BANCORP INC SEC ID: 46146L101	15.1500	9,644.000	66,114.62	146,106.60	0.03%	79,991.98
INVITATION HOMES INC SEC ID: 46187W107	45.3400	4,811.000	109,177.59	218,130.74	0.05%	108,953.15
IONIS PHARMACEUTICALS INC SEC ID: 462222100	30.4300	1,217.000	22,602.17	37,033.31	0.01%	14,431.14
IQVIA HOLDINGS INC SEC ID: 46266C105	282.1400	1,860.000	174,940.72	524,780.40	0.12%	349,839.68
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	41.2900	7,929.000	65,731.41	327,388.41	0.07%	261,657.00
IROBOT CORP SEC ID: 462726100	65.8800	1,274.000	42,284.06	83,931.12	0.02%	41,647.06
IRON MOUNTAIN INC SEC ID: 46284V101	52.3300	4,950.000	142,108.11	259,033.50	0.06%	116,925.39

 BNY MELLON PARAMETRIC US MON - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ITRON INC SEC ID: 465741106	68.5200	324.000	11,877.84	22,200.48	0.00%	10,322.64
JPMORGAN CHASE & CO SEC ID: 46625H100	158.3500	30,758.000	1,351,646.53	4,870,529.30	1.08%	3,518,882.77
JABIL INC SEC ID: 466313103	70.3500	2,076.000	43,910.14	146,046.60	0.03%	102,136.46
JACK IN THE BOX INC SEC ID: 466367109	87.4800	350.000	10,024.00	30,618.00	0.01%	20,594.00
JACOBS ENGINEERING GROUP INC SEC ID: 469814107	139.2300	1,042.000	45,738.78	145,077.66	0.03%	99,338.88
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	38.8000	4,491.000	58,724.82	174,250.80	0.04%	115,525.98
JETBLUE AIRWAYS CORP SEC ID: 477143101	14.2400	4,035.000	24,492.45	57,458.40	0.01%	32,965.95
JOHNSON & JOHNSON SEC ID: 478160104	171.0700	25,673.000	2,106,374.25	4,391,880.11	0.97%	2,285,505.86
JONES LANG LASALLE INC SEC ID: 48020Q107	269.3400	519.000	45,104.12	139,787.46	0.03%	94,683.34
ZIFF DAVIS INC SEC ID: 48123V102	110.8600	507.000	12,777.72	56,206.02	0.01%	43,428.30
JUNIPER NETWORKS INC SEC ID: 48203R104	35.7100	4,430.000	76,619.79	158,195.30	0.03%	81,575.51
KLA CORP SEC ID: 482480100	430.1100	1,822.000	119,828.49	783,660.42	0.17%	663,831.93
KKR & CO INC SEC ID: 48251W104	74.5000	4,128.000	126,548.84	307,536.00	0.07%	180,987.16
KB HOME SEC ID: 48666K109	44.7300	2,800.000	58,078.12	125,244.00	0.03%	67,165.88
KEMPER CORP SEC ID: 488401100	58.7900	713.000	20,151.16	41,917.27	0.01%	21,766.11
KENNAMETAL INC SEC ID: 489170100	35.9100	2,528.000	57,600.17	90,780.48	0.02%	33,180.31
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	23.8800	4,771.000	66,870.56	113,931.48	0.03%	47,060.92
KEYCORP SEC ID: 493267108	23.1300	5,640.000	51,640.52	130,453.20	0.03%	78,812.68
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	206.5100	1,996.000	43,300.23	412,193.96	0.09%	368,893.73
KIMBERLY-CLARK CORP SEC ID: 494368103	142.9200	2,118.000	139,509.14	302,704.56	0.07%	163,195.42

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KIMCO REALTY CORP SEC ID: 49446R109	24.6500	5,803.000	60,733.39	143,043.95	0.03%	82,310.56
KINDER MORGAN INC SEC ID: 49456B101	15.8600	28,222.000	345,301.17	447,600.92	0.10%	102,299.75
KITE REALTY GROUP TRUST SEC ID: 49803T300	21.7800	13,841.000	123,605.75	301,456.98	0.07%	177,851.23
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	60.9400	2,500.000	67,917.96	152,350.00	0.03%	84,432.04
KORN FERRY SEC ID: 500643200	75.7300	2,042.000	55,119.19	154,640.66	0.03%	99,521.47
KRAFT HEINZ CO/THE SEC ID: 500754106	35.9000	6,572.000	182,774.54	235,934.80	0.05%	53,160.26
KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	19.4000	1,748.000	10,068.48	33,911.20	0.01%	23,842.72
KROGER CO/THE SEC ID: 501044101	45.2600	9,608.000	109,909.11	434,858.08	0.10%	324,948.97
KYNDRYL HOLDINGS INC SEC ID: 50155Q100	18.1000	1,187.800	21,620.05	21,499.18	0.00%	-120.87
LHC GROUP INC SEC ID: 50187A107	137.2300	416.000	55,689.92	57,087.68	0.01%	1,397.76
LKQ CORP SEC ID: 501889208	60.0300	2,344.000	58,429.20	140,710.32	0.03%	82,281.12
LCI INDUSTRIES SEC ID: 50189K103	155.8700	214.000	4,981.92	33,356.18	0.01%	28,374.26
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	160.0900	972.000	51,399.36	155,607.48	0.03%	104,208.12
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	213.2400	2,168.000	107,371.29	462,304.32	0.10%	354,933.03
LA-Z-BOY INC SEC ID: 505336107	36.3100	515.000	4,830.70	18,699.65	0.00%	13,868.95
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	314.2100	1,305.000	164,239.52	410,044.05	0.09%	245,804.53
LAKELAND FINANCIAL CORP SEC ID: 511656100	80.1400	1,170.000	30,263.12	93,763.80	0.02%	63,500.68
LAM RESEARCH CORP SEC ID: 512807108	719.1500	699.000	17,148.80	502,685.85	0.11%	485,537.05
LAMAR ADVERTISING CO SEC ID: 512816109	121.3000	837.000	29,927.49	101,528.10	0.02%	71,600.61
LAMB WESTON HOLDINGS INC SEC ID: 513272104	63.3800	1,451.000	35,428.61	91,964.38	0.02%	56,535.77

 PARAMETRIC US MON	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LANCASTER COLONY CORP SEC ID: 513847103	165.6000	151.000	9,917.68	25,005.60	0.01%	15,087.92
LANDSTAR SYSTEM INC SEC ID: 515098101	179.0200	381.000	17,145.00	68,206.62	0.02%	51,061.62
LANTHEUS HOLDINGS INC SEC ID: 516544103	28.8900	5,489.000	65,790.66	158,577.21	0.04%	92,786.55
LAS VEGAS SANDS CORP SEC ID: 517834107	37.6400	2,387.000	72,204.97	89,846.68	0.02%	17,641.71
ESTEE LAUDER COS INC/THE SEC ID: 518439104	370.2000	2,302.000	223,835.32	852,200.40	0.19%	628,365.08
LEAR CORP SEC ID: 521865204	182.9500	900.000	44,976.99	164,655.00	0.04%	119,678.01
LEGGETT & PLATT INC SEC ID: 524660107	41.1600	1,215.000	29,719.20	50,009.40	0.01%	20,290.20
LEIDOS HOLDINGS INC SEC ID: 525327102	88.9000	2,055.000	71,313.65	182,689.50	0.04%	111,375.85
LEMONADE INC SEC ID: 52567D107	42.1100	1,474.000	91,606.73	62,070.14	0.01%	-29,536.59
LENNAR CORP SEC ID: 526057104	116.1600	1,519.000	56,787.59	176,447.04	0.04%	119,659.45
LENNAR CORP SEC ID: 526057302	95.6200	54.000	1,770.94	5,163.48	0.00%	3,392.54
LENNOX INTERNATIONAL INC SEC ID: 526107107	324.3600	514.000	23,730.67	166,721.04	0.04%	142,990.37
LIBERTY BROADBAND CORP SEC ID: 530307305	161.1000	2,572.000	194,440.43	414,349.20	0.09%	219,908.77
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229409	50.8500	2,305.000	68,974.69	117,209.25	0.03%	48,234.56
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229870	59.3400	1,942.000	60,546.85	115,238.28	0.03%	54,691.43
LIFE STORAGE INC SEC ID: 53223X107	153.1800	946.000	50,068.48	144,908.28	0.03%	94,839.80
ELI LILLY & CO SEC ID: 532457108	276.2200	8,953.000	797,769.24	2,472,997.66	0.55%	1,675,228.42
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	139.4700	622.000	32,375.10	86,750.34	0.02%	54,375.24
LINCOLN NATIONAL CORP SEC ID: 534187109	68.2600	4,063.000	124,639.03	277,340.38	0.06%	152,701.35
LINDSAY CORP SEC ID: 535555106	152.0000	100.000	6,217.00	15,200.00	0.00%	8,983.00

 PARAMETRIC US MON	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	119.6900	2,182.000	60,240.00	261,163.58	0.06%	200,923.58
LIVERAMP HOLDINGS INC SEC ID: 53815P108	47.9500	645.000	7,759.35	30,927.75	0.01%	23,168.40
LOCKHEED MARTIN CORP SEC ID: 539830109	355.4100	1,908.000	408,620.81	678,122.28	0.15%	269,501.47
LOEWS CORP SEC ID: 540424108	57.7600	2,614.000	81,208.91	150,984.64	0.03%	69,775.73
LOUISIANA-PACIFIC CORP SEC ID: 546347105	78.3500	2,122.000	36,880.36	166,258.70	0.04%	129,378.34
LOWE'S COS INC SEC ID: 548661107	258.4800	7,602.000	217,909.05	1,964,964.96	0.43%	1,747,055.91
LOYALTY VENTURES INC SEC ID: 54911Q107	30.0700	625.000	10,122.54	18,793.75	0.00%	8,671.21
LULULEMON ATHLETICA INC SEC ID: 550021109	391.4500	1,294.000	109,246.90	506,536.30	0.11%	397,289.40
LUMEN TECHNOLOGIES INC SEC ID: 550241103	12.5500	14,789.000	208,899.62	185,601.95	0.04%	-23,297.67
LYFT INC SEC ID: 55087P104	42.7300	2,412.000	65,068.70	103,064.76	0.02%	37,996.06
M&T BANK CORP SEC ID: 55261F104	153.5800	626.000	49,737.49	96,141.08	0.02%	46,403.59
MDC HOLDINGS INC SEC ID: 552676108	55.8300	2,555.000	58,837.02	142,645.65	0.03%	83,808.63
MDU RESOURCES GROUP INC SEC ID: 552690109	30.8400	1,859.000	38,865.53	57,331.56	0.01%	18,466.03
MGE ENERGY INC SEC ID: 55277P104	82.2500	882.000	25,174.38	72,544.50	0.02%	47,370.12
MGM RESORTS INTERNATIONAL SEC ID: 552953101	44.8800	7,754.000	104,591.54	347,999.52	0.08%	243,407.98
MKS INSTRUMENTS INC SEC ID: 55306N104	174.1700	523.000	21,341.81	91,090.91	0.02%	69,749.10
MSA SAFETY INC SEC ID: 553498106	150.9600	593.000	55,319.71	89,519.28	0.02%	34,199.57
MYR GROUP INC SEC ID: 55405W104	110.5500	215.000	5,061.10	23,768.25	0.01%	18,707.15
VERIS RESIDENTIAL INC SEC ID: 554489104	18.3800	5,248.000	65,263.88	96,458.24	0.02%	31,194.36
MACY'S INC SEC ID: 55616P104	26.1800	10,890.000	66,597.35	285,100.20	0.06%	218,502.85

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
STEVEN MADDEN LTD SEC ID: 556269108	46.4700	1,201.000	20,129.58	55,810.47	0.01%	35,680.89
MADISON SQUARE GARDEN ENTERTAI SEC ID: 55826T102	70.3400	233.000	14,101.87	16,389.22	0.00%	2,287.35
MANHATTAN ASSOCIATES INC SEC ID: 562750109	155.4900	1,121.000	31,487.64	174,304.29	0.04%	142,816.65
MANPOWERGROUP INC SEC ID: 56418H100	97.3300	656.000	31,605.26	63,848.48	0.01%	32,243.22
MARATHON DIGITAL HOLDINGS INC SEC ID: 565788106	32.8600	7,219.000	212,856.05	237,216.34	0.05%	24,360.29
MARATHON OIL CORP SEC ID: 565849106	16.4200	15,275.000	64,389.12	250,815.50	0.06%	186,426.38
MARATHON PETROLEUM CORP SEC ID: 56585A102	63.9900	3,669.000	55,522.48	234,779.31	0.05%	179,256.83
MARKEL CORP SEC ID: 570535104	1,234.0000	73.000	27,502.53	90,082.00	0.02%	62,579.47
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	411.2700	346.000	27,960.82	142,299.42	0.03%	114,338.60
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	168.9800	778.000	35,022.18	131,466.44	0.03%	96,444.26
MARSH & MCLENNAN COS INC SEC ID: 571748102	173.8200	4,945.000	170,281.00	859,539.90	0.19%	689,258.90
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	165.2400	3,578.000	169,300.00	591,228.72	0.13%	421,928.72
MARTEN TRANSPORT LTD SEC ID: 573075108	17.1600	892.000	4,969.03	15,306.72	0.00%	10,337.69
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	440.5200	458.000	44,419.35	201,758.16	0.04%	157,338.81
MARVELL TECHNOLOGY INC SEC ID: 573874104	87.4900	8,422.000	185,788.60	736,840.78	0.16%	551,052.18
MASCO CORP SEC ID: 574599106	70.2200	2,430.000	28,982.15	170,634.60	0.04%	141,652.45
MASIMO CORP SEC ID: 574795100	292.7800	875.000	36,303.75	256,182.50	0.06%	219,878.75
MASTEC INC SEC ID: 576323109	92.2800	450.000	8,212.50	41,526.00	0.01%	33,313.50
MASTERCARD INC SEC ID: 57636Q104	359.3200	8,254.000	481,443.22	2,965,827.28	0.65%	2,484,384.06

 BNY MELLON PARAMETRIC US MON - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					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	132.2500	2,800.000	117,920.21	370,300.00	0.08%	252,379.79
MAXLINEAR INC SEC ID: 57776J100	75.3900	1,228.000	10,794.12	92,578.92	0.02%	81,784.80
MAXIMUS INC SEC ID: 577933104	79.6700	866.000	20,860.81	68,994.22	0.02%	48,133.41
MCCORMICK & CO INC/MD SEC ID: 579780206	96.6100	3,028.000	136,147.09	292,535.08	0.06%	156,387.99
MCDONALD'S CORP SEC ID: 580135101	268.0700	8,363.000	574,383.11	2,241,869.41	0.49%	1,667,486.30
MCGRATH RENTCORP SEC ID: 580589109	80.2600	507.000	14,893.26	40,691.82	0.01%	25,798.56
MCKESSON CORP SEC ID: 58155Q103	248.5700	1,667.000	91,895.48	414,366.19	0.09%	322,470.71
MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	23.6300	3,853.000	47,930.78	91,046.39	0.02%	43,115.61
MEDIFAST INC SEC ID: 58470H101	209.4300	560.000	59,112.80	117,280.80	0.03%	58,168.00
MEDNAX INC SEC ID: 58502B106	27.2100	4,069.000	62,728.63	110,717.49	0.02%	47,988.86
MERCK & CO INC SEC ID: 58933Y105	76.6400	26,168.000	1,112,932.57	2,005,515.52	0.44%	892,582.95
MERITAGE HOMES CORP SEC ID: 59001A102	122.0600	222.000	5,072.70	27,097.32	0.01%	22,024.62
MERITOR INC SEC ID: 59001K100	24.7800	1,923.000	9,634.23	47,651.94	0.01%	38,017.71
METLIFE INC SEC ID: 59156R108	62.4900	1,807.000	59,412.86	112,919.43	0.02%	53,506.57
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,697.2100	256.000	48,386.03	434,485.76	0.10%	386,099.73
MICROSOFT CORP SEC ID: 594918104	336.3200	71,447.000	3,909,859.27	24,029,055.04	5.31%	20,119,195.77
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	87.0600	6,126.000	161,328.43	533,329.56	0.12%	372,001.13
MICRON TECHNOLOGY INC SEC ID: 595112103	93.1500	8,813.000	210,569.76	820,930.95	0.18%	610,361.19
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	229.4400	811.000	47,776.97	186,075.84	0.04%	138,298.87
MIDDLEBY CORP/THE SEC ID: 596278101	196.7600	527.000	23,201.74	103,692.52	0.02%	80,490.78

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MIDDLESEX WATER CO SEC ID: 596680108	120.3000	255.000	4,924.05	30,676.50	0.01%	25,752.45
MINERALS TECHNOLOGIES INC SEC ID: 603158106	73.1500	152.000	4,883.76	11,118.80	0.00%	6,235.04
MIRATI THERAPEUTICS INC SEC ID: 60468T105	146.6900	662.000	51,717.38	97,108.78	0.02%	45,391.40
MODERNA INC SEC ID: 60770K107	253.9800	3,441.000	76,544.49	873,945.18	0.19%	797,400.69
MOLINA HEALTHCARE INC SEC ID: 60855R100	318.0800	445.000	24,630.60	141,545.60	0.03%	116,915.00
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	66.3100	13,784.000	288,157.31	914,017.04	0.20%	625,859.73
MONGODB INC SEC ID: 60937P106	529.3500	999.000	294,364.30	528,820.65	0.12%	234,456.35
MONMOUTH REAL ESTATE INVESTMEN SEC ID: 609720107	21.0100	3,367.000	35,589.19	70,740.67	0.02%	35,151.48
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	493.3300	514.000	21,705.94	253,571.62	0.06%	231,865.68
MONSTER BEVERAGE CORP SEC ID: 61174X109	96.0400	2,899.000	120,076.24	278,419.96	0.06%	158,343.72
MOODY'S CORP SEC ID: 615369105	390.5800	559.000	55,359.96	218,334.22	0.05%	162,974.26
MOOG INC SEC ID: 615394202	80.9700	360.000	14,846.40	29,149.20	0.01%	14,302.80
MORGAN STANLEY SEC ID: 617446448	98.1600	11,541.000	312,614.03	1,132,864.56	0.25%	820,250.53
MORNINGSTAR INC SEC ID: 617700109	341.9900	611.000	52,271.05	208,955.89	0.05%	156,684.84
MOTOROLA SOLUTIONS INC SEC ID: 620076307	271.7000	1,357.000	95,994.18	368,696.90	0.08%	272,702.72
MUELLER INDUSTRIES INC SEC ID: 624756102	59.3600	600.000	10,908.00	35,616.00	0.01%	24,708.00
MUELLER WATER PRODUCTS INC SEC ID: 624758108	14.4000	1,824.000	10,086.72	26,265.60	0.01%	16,178.88
MURPHY USA INC SEC ID: 626755102	199.2400	399.000	11,529.40	79,496.76	0.02%	67,967.36
MYERS INDUSTRIES INC SEC ID: 628464109	20.0100	4,687.000	58,241.91	93,786.87	0.02%	35,544.96
NBT BANCORP INC SEC ID: 628778102	38.5200	273.000	5,978.70	10,515.96	0.00%	4,537.26

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NRG ENERGY INC SEC ID: 629377508	43.0800	3,910.000	38,748.10	168,442.80	0.04%	129,694.70
NVR INC SEC ID: 62944T105	5,908.8700	49.000	49,298.50	289,534.63	0.06%	240,236.13
NASDAQ INC SEC ID: 631103108	210.0100	1,451.000	89,239.80	304,724.51	0.07%	215,484.71
NATIONAL CINEMEDIA INC SEC ID: 635309107	2.8100	24,957.000	93,249.34	70,129.17	0.02%	-23,120.17
NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	48.0700	1,962.000	58,800.37	94,313.34	0.02%	35,512.97
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	69.2000	1,979.000	40,549.71	136,946.80	0.03%	96,397.09
NATIONAL VISION HOLDINGS INC SEC ID: 63845R107	47.9900	2,309.000	58,229.20	110,808.91	0.02%	52,579.71
NATUS MEDICAL INC SEC ID: 639050103	23.7300	4,003.000	69,437.03	94,991.19	0.02%	25,554.16
NEKTAR THERAPEUTICS SEC ID: 640268108	13.5100	1,887.000	10,001.10	25,493.37	0.01%	15,492.27
NEOGEN CORP SEC ID: 640491106	45.4100	866.000	9,941.91	39,325.06	0.01%	29,383.15
NETFLIX INC SEC ID: 64110L106	602.4400	4,320.000	775,988.11	2,602,540.80	0.57%	1,826,552.69
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	85.1700	910.000	20,787.24	77,504.70	0.02%	56,717.46
NEVRO CORP SEC ID: 64157F103	81.0700	1,312.000	49,434.60	106,363.84	0.02%	56,929.24
NEW FORTRESS ENERGY INC SEC ID: 644393100	24.1400	3,441.000	93,273.30	83,065.74	0.02%	-10,207.56
NEW RESIDENTIAL INVESTMENT COR SEC ID: 64828T201	10.7100	9,887.000	60,661.74	105,889.77	0.02%	45,228.03
NEW RELIC INC SEC ID: 64829B100	109.9600	2,553.000	133,937.66	280,727.88	0.06%	146,790.22
NEW YORK MORTGAGE TRUST INC SEC ID: 649604501	3.7200	25,574.000	63,044.91	95,135.28	0.02%	32,090.37
NEWELL BRANDS INC SEC ID: 651229106	21.8400	4,772.000	60,346.94	104,220.48	0.02%	43,873.54
NEWMONT CORP SEC ID: 651639106	62.0200	9,739.000	312,787.40	604,012.78	0.13%	291,225.38
NEWS CORP SEC ID: 65249B109	22.3100	5,413.000	60,116.36	120,764.03	0.03%	60,647.67

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEXTERA ENERGY INC SEC ID: 65339F101	93.3600	16,384.000	228,858.38	1,529,610.24	0.34%	1,300,751.86
NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	83.8300	3,169.000	42,641.21	265,657.27	0.06%	223,016.06
NIKE INC SEC ID: 654106103	166.6700	9,992.000	614,267.65	1,665,366.64	0.37%	1,051,098.99
NISOURCE INC SEC ID: 65473P105	27.6100	2,607.000	27,532.93	71,979.27	0.02%	44,446.34
NORDSON CORP SEC ID: 655663102	255.2700	572.000	43,237.16	146,014.44	0.03%	102,777.28
NORFOLK SOUTHERN CORP SEC ID: 655844108	297.7100	2,804.000	121,256.74	834,778.84	0.18%	713,522.10
NORTHERN TRUST CORP SEC ID: 665859104	119.6100	2,416.000	165,729.68	288,977.76	0.06%	123,248.08
NORTHROP GRUMMAN CORP SEC ID: 666807102	387.0700	1,424.000	88,172.48	551,187.68	0.12%	463,015.20
NORTONLIFELOCK INC SEC ID: 668771108	25.9800	5,643.000	98,955.00	146,605.14	0.03%	47,650.14
NOVAVAX INC SEC ID: 670002401	143.0700	726.000	125,205.96	103,868.82	0.02%	-21,337.14
NU SKIN ENTERPRISES INC SEC ID: 67018T105	50.7500	2,365.000	49,445.32	120,023.75	0.03%	70,578.43
NUANCE COMMUNICATIONS INC SEC ID: 67020Y100	55.3200	3,269.000	58,554.75	180,841.08	0.04%	122,286.33
NUCOR CORP SEC ID: 670346105	114.1500	3,209.000	123,551.82	366,307.35	0.08%	242,755.53
NUTANIX INC SEC ID: 67059N108	31.8600	3,261.000	59,179.10	103,895.46	0.02%	44,716.36
NVIDIA CORP SEC ID: 67066G104	294.1100	23,074.000	391,235.91	6,786,294.14	1.50%	6,395,058.23
NUVASIVE INC SEC ID: 670704105	52.4800	743.000	36,726.49	38,992.64	0.01%	2,266.15
OGE ENERGY CORP SEC ID: 670837103	38.3800	1,751.000	47,625.60	67,203.38	0.01%	19,577.78
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	706.2300	482.000	113,425.46	340,402.86	0.08%	226,977.40
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	28.9900	11,308.000	117,777.82	327,818.92	0.07%	210,041.10
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	11.3100	12,402.000	44,342.15	140,266.62	0.03%	95,924.47

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OCEANFIRST FINANCIAL CORP SEC ID: 675234108	22.2000	652.000	8,482.52	14,474.40	0.00%	5,991.88
OFFICE PROPERTIES INCOME TRUST SEC ID: 67623C109	24.8400	3,209.000	65,500.69	79,711.56	0.02%	14,210.87
OKTA INC SEC ID: 679295105	224.1700	1,010.000	117,525.96	226,411.70	0.05%	108,885.74
OLD NATIONAL BANCORP/IN SEC ID: 680033107	18.1200	752.000	7,753.12	13,626.24	0.00%	5,873.12
OLLIE'S BARGAIN OUTLET HOLDING SEC ID: 681116109	51.1900	1,142.000	52,919.57	58,458.98	0.01%	5,539.41
OMNICOM GROUP INC SEC ID: 681919106	73.2700	2,430.000	113,723.75	178,046.10	0.04%	64,322.35
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	29.5900	3,072.000	77,860.62	90,900.48	0.02%	13,039.86
ON SEMICONDUCTOR CORP SEC ID: 682189105	67.9200	3,940.000	40,396.83	267,604.80	0.06%	227,207.97
ONE LIBERTY PROPERTIES INC SEC ID: 682406103	35.2800	320.000	5,032.28	11,289.60	0.00%	6,257.32
ONEOK INC SEC ID: 682680103	58.7600	1,492.000	94,545.58	87,669.92	0.02%	-6,875.66
OPENDOOR TECHNOLOGIES INC SEC ID: 683712103	14.6100	6,058.000	136,703.77	88,507.38	0.02%	-48,196.39
ORACLE CORP SEC ID: 68389X105	87.2100	20,286.000	362,417.50	1,769,142.06	0.39%	1,406,724.56
ORGANON & CO SEC ID: 68622V106	30.4500	2,705.000	53,659.45	82,367.25	0.02%	28,707.80
ORION OFFICE REIT INC SEC ID: 68629Y103	18.6700	387.000	8,572.05	7,225.29	0.00%	-1,346.76
ORMAT TECHNOLOGIES INC SEC ID: 686688102	79.3000	220.000	4,802.60	17,446.00	0.00%	12,643.40
OSHKOSH CORP SEC ID: 688239201	112.7100	1,107.000	23,667.66	124,769.97	0.03%	101,102.31
OTIS WORLDWIDE CORP SEC ID: 68902V107	87.0700	3,256.000	108,729.09	283,499.92	0.06%	174,770.83
OTTER TAIL CORP SEC ID: 689648103	71.4200	1,277.000	35,347.36	91,203.34	0.02%	55,855.98
OWENS CORNING SEC ID: 690742101	90.5000	1,446.000	40,919.94	130,863.00	0.03%	89,943.06
OXFORD INDUSTRIES INC SEC ID: 691497309	101.5200	155.000	5,068.50	15,735.60	0.00%	10,667.10

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PG&E CORP SEC ID: 69331C108	12.1400	15,000.000	137,435.92	182,100.00	0.04%	44,664.08
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	200.5200	5,276.000	440,191.91	1,057,943.52	0.23%	617,751.61
PNM RESOURCES INC SEC ID: 69349H107	45.6100	1,656.000	40,561.08	75,530.16	0.02%	34,969.08
PPG INDUSTRIES INC SEC ID: 693506107	172.4400	1,986.000	105,038.40	342,465.84	0.08%	237,427.44
PPL CORP SEC ID: 69351T106	30.0600	4,036.000	103,666.96	121,322.16	0.03%	17,655.20
PS BUSINESS PARKS INC SEC ID: 69360J107	184.1700	193.000	9,588.24	35,544.81	0.01%	25,956.57
PVH CORP SEC ID: 693656100	106.6500	1,061.000	65,877.18	113,155.65	0.02%	47,278.47
PTC INC SEC ID: 69370C100	121.1500	946.000	21,587.72	114,607.90	0.03%	93,020.18
PACCAR INC SEC ID: 693718108	88.2600	3,671.000	149,774.67	324,002.46	0.07%	174,227.79
PACIFIC PREMIER BANCORP INC SEC ID: 69478X105	40.0300	3,094.000	57,020.54	123,852.82	0.03%	66,832.28
PACIRA BIOSCIENCES INC SEC ID: 695127100	60.1700	752.000	12,791.52	45,247.84	0.01%	32,456.32
PACKAGING CORP OF AMERICA SEC ID: 695156109	136.1500	863.000	22,248.14	117,497.45	0.03%	95,249.31
PACWEST BANCORP SEC ID: 695263103	45.1700	3,436.000	55,169.98	155,204.12	0.03%	100,034.14
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	18.2100	15,528.000	338,159.06	282,764.88	0.06%	-55,394.18
PALO ALTO NETWORKS INC SEC ID: 697435105	556.7600	998.000	142,809.78	555,646.48	0.12%	412,836.70
PARAMOUNT GROUP INC SEC ID: 69924R108	8.3400	11,051.000	75,096.54	92,165.34	0.02%	17,068.80
PARK AEROSPACE CORP SEC ID: 70014A104	13.2000	6,145.000	68,090.98	81,114.00	0.02%	13,023.02
PARK HOTELS & RESORTS INC SEC ID: 700517105	18.8800	7,043.000	56,912.44	132,971.84	0.03%	76,059.40
PARK NATIONAL CORP SEC ID: 700658107	137.3100	340.000	21,654.60	46,685.40	0.01%	25,030.80
PARKER-HANNIFIN CORP SEC ID: 701094104	318.1200	1,413.000	93,345.65	449,503.56	0.10%	356,157.91



PARAMETRIC US MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PATTERSON-UTI ENERGY INC SEC ID: 703481101	8.4500	24,642.000	52,122.83	208,224.90	0.05%	156,102.07
PAYCHEX INC SEC ID: 704326107	136.5000	3,189.000	122,181.96	435,298.50	0.10%	313,116.54
PAYPAL HOLDINGS INC SEC ID: 70450Y103	188.5800	11,865.000	404,541.08	2,237,501.70	0.49%	1,832,960.62
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	22.3700	5,109.000	56,995.89	114,288.33	0.03%	57,292.44
PELTON INTERACTIVE INC SEC ID: 70614W100	35.7600	2,597.000	123,349.51	92,868.72	0.02%	-30,480.79
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	107.2200	354.000	7,625.16	37,955.88	0.01%	30,330.72
PEPSICO INC SEC ID: 713448108	173.7100	14,021.000	1,161,443.43	2,435,587.91	0.54%	1,274,144.48
PERKINELMER INC SEC ID: 714046109	201.0600	1,407.000	72,251.90	282,891.42	0.06%	210,639.52
PFIZER INC SEC ID: 717081103	59.0500	48,625.000	1,367,190.98	2,871,306.25	0.63%	1,504,115.27
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	95.0000	13,320.000	628,007.82	1,265,400.00	0.28%	637,392.18
PHILLIPS 66 SEC ID: 718546104	72.4600	3,895.000	105,668.01	282,231.70	0.06%	176,563.69
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	70.5900	1,117.000	60,274.75	78,849.03	0.02%	18,574.28
PINTEREST INC SEC ID: 72352L106	36.3500	4,268.000	94,775.94	155,141.80	0.03%	60,365.86
PIONEER NATURAL RESOURCES CO SEC ID: 723787107	181.8800	1,888.000	140,964.48	343,389.44	0.08%	202,424.96
PIPER SANDLER COS SEC ID: 724078100	178.5100	172.000	4,819.44	30,703.72	0.01%	25,884.28
PLEXUS CORP SEC ID: 729132100	95.8900	298.000	9,506.20	28,575.22	0.01%	19,069.02
PLUG POWER INC SEC ID: 72919P202	28.2300	5,186.000	216,909.45	146,400.78	0.03%	-70,508.67
POLARIS INC SEC ID: 731068102	109.9100	760.000	60,351.60	83,531.60	0.02%	23,180.00
POPULAR INC SEC ID: 733174700	82.0400	1,547.000	41,928.35	126,915.88	0.03%	84,987.53
PORTLAND GENERAL ELECTRIC CO SEC ID: 736508847	52.9200	1,280.000	45,493.20	67,737.60	0.01%	22,244.40



PARAMETRIC US MON - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
POST HOLDINGS INC SEC ID: 737446104	112.7300	733.000	48,673.46	82,631.09	0.02%	33,957.63
POWER INTEGRATIONS INC SEC ID: 739276103	92.8900	458.000	8,408.88	42,543.62	0.01%	34,134.74
PREFERRED BANK/LOS ANGELES CA SEC ID: 740367404	71.7900	878.000	26,866.80	63,031.62	0.01%	36,164.82
PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	60.6500	1,790.000	51,440.64	108,563.50	0.02%	57,122.86
T ROWE PRICE GROUP INC SEC ID: 74144T108	196.6400	2,347.000	111,844.42	461,514.08	0.10%	349,669.66
PRICESMART INC SEC ID: 741511109	73.1700	1,148.000	64,737.14	83,999.16	0.02%	19,262.02
PRIMERICA INC SEC ID: 74164M108	153.2700	865.000	44,720.50	132,578.55	0.03%	87,858.05
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	72.3300	3,234.000	101,904.48	233,915.22	0.05%	132,010.74
PROASSURANCE CORP SEC ID: 74267C106	25.3000	4,556.000	65,998.66	115,266.80	0.03%	49,268.14
PROCTER & GAMBLE CO/THE SEC ID: 742718109	163.5800	24,380.000	1,683,486.54	3,988,080.40	0.88%	2,304,593.86
PROGRESSIVE CORP/THE SEC ID: 743315103	102.6500	6,188.000	198,895.31	635,198.20	0.14%	436,302.89
PROLOGIS INC SEC ID: 74340W103	168.3600	7,695.000	297,662.54	1,295,530.20	0.29%	997,867.66
PROS HOLDINGS INC SEC ID: 74346Y103	34.4900	613.000	9,814.13	21,142.37	0.00%	11,328.24
PROSPERITY BANCSHARES INC SEC ID: 743606105	72.3000	1,592.000	74,266.31	115,101.60	0.03%	40,835.29
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	108.2400	6,060.000	340,169.49	655,934.40	0.14%	315,764.91
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	66.7300	4,296.000	132,634.02	286,672.08	0.06%	154,038.06
PUBLIC STORAGE SEC ID: 74460D109	374.5600	1,814.000	242,590.24	679,451.84	0.15%	436,861.60
PULTEGROUP INC SEC ID: 745867101	57.1600	2,828.000	52,675.64	161,648.48	0.04%	108,972.84
PURE STORAGE INC SEC ID: 74624M102	32.5500	8,555.000	131,941.69	278,465.25	0.06%	146,523.56
QORVO INC SEC ID: 74736K101	156.3900	1,105.000	28,562.16	172,810.95	0.04%	144,248.79

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
Q2 HOLDINGS INC SEC ID: 74736L109	79.4400	3,086.000	110,962.13	245,151.84	0.05%	134,189.71
QUALCOMM INC SEC ID: 747525103	182.8700	12,501.000	471,755.20	2,286,057.87	0.50%	1,814,302.67
QUALYS INC SEC ID: 74758T303	137.2200	781.000	28,037.90	107,168.82	0.02%	79,130.92
QUANTA SERVICES INC SEC ID: 74762E102	114.6600	1,822.000	42,147.42	208,910.52	0.05%	166,763.10
QUANTUMSCAPE CORP SEC ID: 74767V109	22.1900	2,425.000	98,423.62	53,810.75	0.01%	-44,612.87
QUEST DIAGNOSTICS INC SEC ID: 74834L100	173.0100	1,242.000	86,130.62	214,878.42	0.05%	128,747.80
QURATE RETAIL INC SEC ID: 74915M100	7.6000	7,639.000	38,270.15	58,056.40	0.01%	19,786.25
RMR GROUP INC/THE SEC ID: 74967R106	34.6800	77.000	1,001.00	2,670.36	0.00%	1,669.36
RAFAEL HOLDINGS INC SEC ID: 75062E106	5.1000	246.000	691.75	1,254.60	0.00%	562.85
RANGE RESOURCES CORP SEC ID: 75281A109	17.8300	12,168.000	23,669.19	216,955.44	0.05%	193,286.25
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	100.4000	2,142.000	60,409.74	215,056.80	0.05%	154,647.06
RAYTHEON TECHNOLOGIES CORP SEC ID: 75513E101	86.0600	15,927.000	543,891.31	1,370,677.62	0.30%	826,786.31
RBC BEARINGS INC SEC ID: 75524B104	201.9700	130.000	4,838.60	26,256.10	0.01%	21,417.50
REALTY INCOME CORP SEC ID: 756109104	71.5900	3,876.000	147,971.44	277,482.84	0.06%	129,511.40
REGAL REXNORD CORP SEC ID: 758750103	170.1800	505.007	29,267.06	85,942.09	0.02%	56,675.03
REGENCY CENTERS CORP SEC ID: 758849103	75.3500	1,833.000	66,964.49	138,116.55	0.03%	71,152.06
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	631.5200	727.000	139,423.57	459,115.04	0.10%	319,691.47
REGIONS FINANCIAL CORP SEC ID: 7591EP100	21.8000	8,710.000	55,933.70	189,878.00	0.04%	133,944.30
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	109.4900	669.000	41,224.82	73,248.81	0.02%	32,023.99
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	162.2200	643.000	34,415.93	104,307.46	0.02%	69,891.53



PARAMETRIC US MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RENASANT CORP SEC ID: 75970E107	37.9500	415.000	6,102.92	15,749.25	0.00%	9,646.33
REPLIGEN CORP SEC ID: 759916109	264.8400	637.000	60,183.76	168,703.08	0.04%	108,519.32
REPUBLIC SERVICES INC SEC ID: 760759100	139.4500	2,681.000	66,865.64	373,865.45	0.08%	306,999.81
RESMED INC SEC ID: 761152107	260.4800	1,722.000	106,801.77	448,546.56	0.10%	341,744.79
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	19.6000	9,207.000	84,417.53	180,457.20	0.04%	96,039.67
REVANCE THERAPEUTICS INC SEC ID: 761330109	16.3200	4,720.000	54,119.80	77,030.40	0.02%	22,910.60
RINGCENTRAL INC SEC ID: 76680R206	187.3500	1,353.000	20,376.18	253,484.55	0.06%	233,108.37
RIOT BLOCKCHAIN INC SEC ID: 767292105	22.3300	2,129.000	89,625.25	47,540.57	0.01%	-42,084.68
ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	111.5200	1,166.000	34,465.11	130,032.32	0.03%	95,567.21
ROCKWELL AUTOMATION INC SEC ID: 773903109	348.8500	1,240.000	81,197.00	432,574.00	0.10%	351,377.00
ROGERS CORP SEC ID: 775133101	273.0000	110.000	4,951.10	30,030.00	0.01%	25,078.90
ROKU INC SEC ID: 77543R102	228.2000	1,203.000	141,816.23	274,524.60	0.06%	132,708.37
ROLLINS INC SEC ID: 775711104	34.2100	2,094.000	22,843.03	71,635.74	0.02%	48,792.71
ROMEO POWER INC SEC ID: 776153108	3.6500	21,561.000	95,628.03	78,697.65	0.02%	-16,930.38
ROPER TECHNOLOGIES INC SEC ID: 776696106	491.8600	1,290.000	368,027.82	634,499.40	0.14%	266,471.58
ROSS STORES INC SEC ID: 778296103	114.2800	3,978.000	194,450.14	454,605.84	0.10%	260,155.70
ROYAL GOLD INC SEC ID: 780287108	105.2100	746.000	43,299.19	78,486.66	0.02%	35,187.47
RUSH ENTERPRISES INC SEC ID: 781846209	55.6400	412.000	5,042.88	22,923.68	0.01%	17,880.80
RYDER SYSTEM INC SEC ID: 783549108	82.4300	1,753.000	68,748.89	144,499.79	0.03%	75,750.90
S&P GLOBAL INC SEC ID: 78409V104	471.9300	2,270.000	229,705.44	1,071,281.10	0.24%	841,575.66

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SBA COMMUNICATIONS CORP SEC ID: 78410G104	389.0200	723.000	35,201.31	281,261.46	0.06%	246,060.15
SEI INVESTMENTS CO SEC ID: 784117103	60.9400	1,672.000	50,149.42	101,891.68	0.02%	51,742.26
SL GREEN REALTY CORP SEC ID: 78440X804	71.7000	1,471.000	59,308.80	105,470.70	0.02%	46,161.90
SLM CORP SEC ID: 78442P106	19.6700	3,438.000	19,830.04	67,625.46	0.01%	47,795.42
SPS COMMERCE INC SEC ID: 78463M107	142.3500	558.000	10,041.21	79,431.30	0.02%	69,390.09
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	81.9800	2,688.000	96,327.54	220,362.24	0.05%	124,034.70
SVB FINANCIAL GROUP SEC ID: 78486Q101	678.2400	324.000	46,826.49	219,749.76	0.05%	172,923.27
SABRA HEALTH CARE REIT INC SEC ID: 78573L106	13.5400	4,374.000	59,093.37	59,223.96	0.01%	130.59
SAFETY INSURANCE GROUP INC SEC ID: 78648T100	85.0300	495.000	29,328.75	42,089.85	0.01%	12,761.10
SAGE THERAPEUTICS INC SEC ID: 78667J108	42.5400	1,717.000	65,654.49	73,041.18	0.02%	7,386.69
SALESFORCE.COM INC SEC ID: 79466L302	254.1300	8,145.000	708,320.29	2,069,888.85	0.46%	1,361,568.56
SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	18.4600	6,947.000	55,780.37	128,241.62	0.03%	72,461.25
SANDERSON FARMS INC SEC ID: 800013104	191.0800	175.000	8,447.25	33,439.00	0.01%	24,991.75
SANDY SPRING BANCORP INC SEC ID: 800363103	48.0800	276.000	4,832.76	13,270.08	0.00%	8,437.32
SANTANDER CONSUMER USA HOLDING SEC ID: 80283M101	42.0200	3,867.000	60,078.84	162,491.34	0.04%	102,412.50
SAREPTA THERAPEUTICS INC SEC ID: 803607100	90.0500	1,429.000	81,527.16	128,681.45	0.03%	47,154.29
SAUL CENTERS INC SEC ID: 804395101	53.0200	3,050.000	74,810.22	161,711.00	0.04%	86,900.78
HENRY SCHEIN INC SEC ID: 806407102	77.5300	1,460.000	37,746.40	113,193.80	0.02%	75,447.40
SCHLUMBERGER LTD SEC ID: 806857108	29.9500	21,082.000	351,620.61	631,405.90	0.14%	279,785.29
CHARLES SCHWAB CORP/THE SEC ID: 808513105	84.1000	16,175.000	358,066.77	1,360,317.50	0.30%	1,002,250.73

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SCHWEITZER-MAUDUIT INTERNATION SEC ID: 808541106	29.9000	190.000	5,102.45	5,681.00	0.00%	578.55
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	83.5900	649.000	45,166.18	54,249.91	0.01%	9,083.73
SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	161.0000	604.000	42,563.88	97,244.00	0.02%	54,680.12
SEAGEN INC SEC ID: 81181C104	154.6000	1,243.000	35,089.12	192,167.80	0.04%	157,078.68
SEALED AIR CORP SEC ID: 81211K100	67.4700	1,269.000	29,787.80	85,619.43	0.02%	55,831.63
SEER INC SEC ID: 81578P106	22.8100	2,988.000	90,795.38	68,156.28	0.02%	-22,639.10
SEMPRA ENERGY SEC ID: 816851109	132.2800	3,384.000	236,478.26	447,635.52	0.10%	211,157.26
SERVICE PROPERTIES TRUST SEC ID: 81761L102	8.7900	10,406.000	62,441.00	91,468.74	0.02%	29,027.74
SERVICENOW INC SEC ID: 81762P102	649.1100	2,007.000	228,093.79	1,302,763.77	0.29%	1,074,669.98
SHENANDOAH TELECOMMUNICATIONS SEC ID: 82312B106	25.5000	1,362.000	27,076.56	34,731.00	0.01%	7,654.44
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	352.1600	1,980.000	170,566.29	697,276.80	0.15%	526,710.51
SHIFT4 PAYMENTS INC SEC ID: 82452J109	57.9300	1,376.000	97,597.80	79,711.68	0.02%	-17,886.12
SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	323.4700	842.000	62,258.68	272,361.74	0.06%	210,103.06
SILICON LABORATORIES INC SEC ID: 826919102	206.4200	588.000	34,485.81	121,374.96	0.03%	86,889.15
SILGAN HOLDINGS INC SEC ID: 827048109	42.8400	284.000	5,689.94	12,166.56	0.00%	6,476.62
SILVERBACK THERAPEUTICS INC SEC ID: 82835W108	6.6600	11,134.000	96,742.76	74,152.44	0.02%	-22,590.32
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	29.5800	1,266.000	15,451.53	37,448.28	0.01%	21,996.75
SIMON PROPERTY GROUP INC SEC ID: 828806109	159.7700	3,915.000	222,670.62	625,499.55	0.14%	402,828.93
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	6.3500	20,595.000	40,984.05	130,778.25	0.03%	89,794.20
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	42.5800	3,809.000	58,501.33	162,187.22	0.04%	103,685.89



PARAMETRIC US MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SKECHERS USA INC SEC ID: 830566105	43.4000	3,023.000	56,693.01	131,198.20	0.03%	74,505.19
SKILLZ INC SEC ID: 83067L109	7.4400	8,784.000	103,700.12	65,352.96	0.01%	-38,347.16
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	155.1400	1,661.000	41,005.04	257,687.54	0.06%	216,682.50
A O SMITH CORP SEC ID: 831865209	85.8500	2,452.000	31,556.68	210,504.20	0.05%	178,947.52
SMARTSHEET INC SEC ID: 83200N103	77.4500	1,593.000	77,419.23	123,377.85	0.03%	45,958.62
J M SMUCKER CO/THE SEC ID: 832696405	135.8200	1,070.000	111,921.65	145,327.40	0.03%	33,405.75
SNAP-ON INC SEC ID: 833034101	215.3800	490.000	39,011.50	105,536.20	0.02%	66,524.70
SNOWFLAKE INC SEC ID: 833445109	338.7500	1,845.000	660,851.94	624,993.75	0.14%	-35,858.19
SONOCO PRODUCTS CO SEC ID: 835495102	57.8900	995.000	41,690.05	57,600.55	0.01%	15,910.50
SOUTHSTATE CORP SEC ID: 840441109	80.1100	503.000	16,034.04	40,295.33	0.01%	24,261.29
SOUTHERN CO/THE SEC ID: 842587107	68.5800	13,973.000	647,881.08	958,268.34	0.21%	310,387.26
SOUTHERN COPPER CORP SEC ID: 84265V105	61.7100	1,263.000	35,427.15	77,939.73	0.02%	42,512.58
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	41.8200	1,108.000	16,283.15	46,336.56	0.01%	30,053.41
SOUTHWEST AIRLINES CO SEC ID: 844741108	42.8400	7,440.000	130,995.25	318,729.60	0.07%	187,734.35
SPIRE INC SEC ID: 84857L101	65.2200	1,414.000	72,861.35	92,221.08	0.02%	19,359.73
SPLUNK INC SEC ID: 848637104	115.7200	1,765.000	120,835.85	204,245.80	0.05%	83,409.95
SPROUT SOCIAL INC SEC ID: 85209W109	90.6900	2,441.000	232,620.09	221,374.29	0.05%	-11,245.80
BLOCK INC SEC ID: 852234103	161.5100	3,619.000	154,177.53	584,504.69	0.13%	430,327.16
STAG INDUSTRIAL INC SEC ID: 85254J102	47.9600	2,133.000	52,210.17	102,298.68	0.02%	50,088.51
STANLEY BLACK & DECKER INC SEC ID: 854502101	188.6200	1,586.000	99,451.77	299,151.32	0.07%	199,699.55

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				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
STARBUCKS CORP SEC ID: 855244109	116.9700	12,364.000	263,631.50	1,446,217.08	0.32%	1,182,585.58
STATE STREET CORP SEC ID: 857477103	93.0000	3,765.000	208,774.16	350,145.00	0.08%	141,370.84
STEEL DYNAMICS INC SEC ID: 858119100	62.0700	3,095.000	67,336.96	192,106.65	0.04%	124,769.69
STEELCASE INC SEC ID: 858155203	11.7200	6,016.000	59,232.52	70,507.52	0.02%	11,275.00
STERICYCLE INC SEC ID: 858912108	59.6400	1,619.000	82,153.38	96,557.16	0.02%	14,403.78
STIFEL FINANCIAL CORP SEC ID: 860630102	70.4200	2,212.000	58,923.54	155,769.04	0.03%	96,845.50
STOCK YARDS BANCORP INC SEC ID: 861025104	63.8800	1,395.000	27,532.50	89,112.60	0.02%	61,580.10
STORE CAPITAL CORP SEC ID: 862121100	34.4000	3,306.000	61,843.73	113,726.40	0.03%	51,882.67
STRATEGIC EDUCATION INC SEC ID: 86272C103	57.8400	204.000	9,764.90	11,799.36	0.00%	2,034.46
STRYKER CORP SEC ID: 863667101	267.4200	3,481.000	275,146.51	930,889.02	0.21%	655,742.51
SUN COMMUNITIES INC SEC ID: 866674104	209.9700	581.000	42,847.63	121,992.57	0.03%	79,144.94
SUNRUN INC SEC ID: 86771W105	34.3000	1,604.000	92,980.86	55,017.20	0.01%	-37,963.66
SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	11.7300	9,056.000	66,159.08	106,226.88	0.02%	40,067.80
SYLVAMO CORP SEC ID: 871332102	27.8900	167.455	3,347.98	4,670.32	0.00%	1,322.34
SYNOPSYS INC SEC ID: 871607107	368.5000	1,479.000	39,454.24	545,011.50	0.12%	505,557.26
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	47.8700	3,251.000	67,349.46	155,625.37	0.03%	88,275.91
TD SYNEX CORP SEC ID: 87162W100	114.3600	390.000	10,387.99	44,600.40	0.01%	34,212.41
SYNCHRONY FINANCIAL SEC ID: 87165B103	46.3900	6,468.000	114,068.18	300,050.52	0.07%	185,982.34
SYSICO CORP SEC ID: 871829107	78.5500	5,579.000	224,023.10	438,230.45	0.10%	214,207.35
TJX COS INC/THE SEC ID: 872540109	75.9200	10,419.000	402,647.53	791,010.48	0.17%	388,362.95

 PARAMETRIC US MON -	Asset Detail				Report ID:	GL8013
	by Asset Type				Base Currency:	USD
	12/31/2021				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 US INC SEC ID: 872590104	115.9800	4,275.000	165,524.86	495,814.50	0.11%	330,289.64
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	177.7200	1,451.000	111,716.68	257,871.72	0.06%	146,155.04
TALOS ENERGY INC SEC ID: 87484T108	9.8000	11,437.000	63,880.64	112,082.60	0.02%	48,201.96
TANGER FACTORY OUTLET CENTERS SEC ID: 875465106	19.2800	11,268.000	64,852.34	217,247.04	0.05%	152,394.70
TARGET CORP SEC ID: 87612E106	231.4400	4,239.000	280,348.76	981,074.16	0.22%	700,725.40
TARGA RESOURCES CORP SEC ID: 87612G101	52.2400	7,572.000	64,567.66	395,561.28	0.09%	330,993.62
TATTOOED CHEF INC SEC ID: 87663X102	15.5400	5,776.000	94,702.52	89,759.04	0.02%	-4,943.48
TCR2 THERAPEUTICS INC SEC ID: 87808K106	4.6600	16,882.000	114,887.01	78,670.12	0.02%	-36,216.89
TEGNA INC SEC ID: 87901J105	18.5600	3,701.000	38,739.39	68,690.56	0.02%	29,951.17
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	436.8900	535.000	45,249.54	233,736.15	0.05%	188,486.61
TELEFLEX INC SEC ID: 879369106	328.4800	460.000	44,985.47	151,100.80	0.03%	106,115.33
TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	47.0300	1,988.000	19,671.26	93,495.64	0.02%	73,824.38
10X GENOMICS INC SEC ID: 88025U109	148.9600	1,176.000	127,843.86	175,176.96	0.04%	47,333.10
TENET HEALTHCARE CORP SEC ID: 88033G407	81.6900	2,857.000	62,187.60	233,388.33	0.05%	171,200.73
TENNANT CO SEC ID: 880345103	81.0400	205.000	9,667.80	16,613.20	0.00%	6,945.40
TERADYNE INC SEC ID: 880770102	163.5300	1,729.000	29,563.28	282,743.37	0.06%	253,180.09
TERMINIX GLOBAL HOLDINGS INC SEC ID: 88087E100	45.2300	1,195.000	29,923.91	54,049.85	0.01%	24,125.94
TERRENO REALTY CORP SEC ID: 88146M101	85.2900	567.000	9,769.41	48,359.43	0.01%	38,590.02
TESLA INC SEC ID: 88160R101	1,056.7800	7,520.000	608,748.32	7,946,985.60	1.75%	7,338,237.28
TETRA TECH INC SEC ID: 88162G103	169.8000	853.000	53,064.06	144,839.40	0.03%	91,775.34

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEXAS INSTRUMENTS INC SEC ID: 882508104	188.4700	9,077.000	415,293.19	1,710,742.19	0.38%	1,295,449.00
TEXAS ROADHOUSE INC SEC ID: 882681109	89.2800	1,020.000	35,720.40	91,065.60	0.02%	55,345.20
TEXTRON INC SEC ID: 883203101	77.2000	3,535.000	92,187.47	272,902.00	0.06%	180,714.53
ODP CORP/THE SEC ID: 88337F105	39.2800	3,356.000	50,512.80	131,823.68	0.03%	81,310.88
TRADE DESK INC/THE SEC ID: 88339J105	91.6400	4,140.000	132,282.09	379,389.60	0.08%	247,107.51
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	667.2400	3,633.000	392,960.37	2,424,082.92	0.54%	2,031,122.55
3M CO SEC ID: 88579Y101	177.6300	6,054.000	519,946.75	1,075,372.02	0.24%	555,425.27
TIMKEN CO/THE SEC ID: 887389104	69.2900	1,937.000	59,799.48	134,214.73	0.03%	74,415.25
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	31.5900	1,087.000	14,036.02	34,338.33	0.01%	20,302.31
TRACTOR SUPPLY CO SEC ID: 892356106	238.6000	1,371.000	46,974.62	327,120.60	0.07%	280,145.98
TRANSDIGM GROUP INC SEC ID: 893641100	636.2800	626.000	134,841.04	398,311.28	0.09%	263,470.24
TRANSUNION SEC ID: 89400J107	118.5800	1,464.000	74,222.48	173,601.12	0.04%	99,378.64
TRAVEL + LEISURE CO SEC ID: 894164102	55.2700	3,044.000	64,657.66	168,241.88	0.04%	103,584.22
TRAVELERS COS INC/THE SEC ID: 89417E109	156.4300	634.000	51,410.30	99,176.62	0.02%	47,766.32
TRICO BANCSHARES SEC ID: 896095106	42.9600	422.000	6,055.70	18,129.12	0.00%	12,073.42
TRIMBLE INC SEC ID: 896239100	87.1900	2,652.000	84,858.56	231,227.88	0.05%	146,369.32
TRINITY INDUSTRIES INC SEC ID: 896522109	30.2000	3,272.000	56,005.28	98,814.40	0.02%	42,809.12
TRUIST FINANCIAL CORP SEC ID: 89832Q109	58.5500	15,791.000	439,468.56	924,563.05	0.20%	485,094.49
TTEC HOLDINGS INC SEC ID: 89854H102	90.5500	2,159.000	53,580.58	195,497.45	0.04%	141,916.87
22ND CENTURY GROUP INC SEC ID: 90137F103	3.0900	31,573.000	101,897.38	97,560.57	0.02%	-4,336.81

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TWILIO INC SEC ID: 90138F102	263.3400	1,641.000	220,565.37	432,140.94	0.10%	211,575.57
TWITTER INC SEC ID: 90184L102	43.2200	9,363.000	214,959.86	404,668.86	0.09%	189,709.00
TWO HARBORS INVESTMENT CORP SEC ID: 90187B408	5.7700	13,337.000	65,956.46	76,954.49	0.02%	10,998.03
2U INC SEC ID: 90214J101	20.0700	3,019.000	54,875.32	60,591.33	0.01%	5,716.01
TYLER TECHNOLOGIES INC SEC ID: 902252105	537.9500	433.000	20,142.28	232,932.35	0.05%	212,790.07
TYSON FOODS INC SEC ID: 902494103	87.1600	3,168.000	51,073.23	276,122.88	0.06%	225,049.65
UDR INC SEC ID: 902653104	59.9900	1,807.000	45,305.15	108,401.93	0.02%	63,096.78
UGI CORP SEC ID: 902681105	45.9100	2,602.000	64,577.68	119,457.82	0.03%	54,880.14
UMB FINANCIAL CORP SEC ID: 902788108	106.1100	254.000	10,170.16	26,951.94	0.01%	16,781.78
UFP INDUSTRIES INC SEC ID: 90278Q108	92.0100	1,662.000	41,326.13	152,920.62	0.03%	111,594.49
US BANCORP SEC ID: 902973304	56.1700	8,122.000	270,154.42	456,212.74	0.10%	186,058.32
UBER TECHNOLOGIES INC SEC ID: 90353T100	41.9300	12,123.000	406,792.26	508,317.39	0.11%	101,525.13
ULTA BEAUTY INC SEC ID: 90384S303	412.3400	629.000	67,430.73	259,361.86	0.06%	191,931.13
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	84.0900	1,387.000	55,908.03	116,632.83	0.03%	60,724.80
UMPQUA HOLDINGS CORP SEC ID: 904214103	19.2400	1,390.000	14,640.26	26,743.60	0.01%	12,103.34
UNDER ARMOUR INC SEC ID: 904311107	21.1900	6,253.000	71,508.05	132,501.07	0.03%	60,993.02
UNIFIRST CORP/MA SEC ID: 904708104	210.4000	97.000	4,938.27	20,408.80	0.00%	15,470.53
UNION PACIFIC CORP SEC ID: 907818108	251.9300	4,364.000	416,038.52	1,099,422.52	0.24%	683,384.00
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	43.7800	2,503.000	56,248.54	109,581.34	0.02%	53,332.80
UNITED INSURANCE HOLDINGS CORP SEC ID: 910710102	4.3400	18,743.000	92,079.98	81,344.62	0.02%	-10,735.36

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021					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
UNITED PARCEL SERVICE INC SEC ID: 911312106	214.3400	7,764.000	658,270.06	1,664,135.76	0.37%	1,005,865.70
UNITED RENTALS INC SEC ID: 911363109	332.2900	769.000	66,696.73	255,531.01	0.06%	188,834.28
US FOODS HOLDING CORP SEC ID: 912008109	34.8300	3,144.000	57,713.12	109,505.52	0.02%	51,792.40
UNITED THERAPEUTICS CORP SEC ID: 91307C102	216.0800	463.000	26,249.51	100,045.04	0.02%	73,795.53
UNITEDHEALTH GROUP INC SEC ID: 91324P102	502.1400	9,266.000	924,055.70	4,652,829.24	1.03%	3,728,773.54
UNITIL CORP SEC ID: 913259107	45.9900	434.000	12,143.23	19,959.66	0.00%	7,816.43
UNITY SOFTWARE INC SEC ID: 91332U101	142.9900	1,267.000	214,631.84	181,168.33	0.04%	-33,463.51
UNIVAR SOLUTIONS INC SEC ID: 91336L107	28.3500	4,632.000	55,718.23	131,317.20	0.03%	75,598.97
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	165.0300	802.000	42,778.68	132,354.06	0.03%	89,575.38
UNIVERSAL HEALTH REALTY INCOME SEC ID: 91359E105	59.4700	706.000	35,504.74	41,985.82	0.01%	6,481.08
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	129.6600	583.000	26,135.84	75,591.78	0.02%	49,455.94
UNUM GROUP SEC ID: 91529Y106	24.5700	3,998.000	57,876.05	98,230.86	0.02%	40,354.81
UPSTART HOLDINGS INC SEC ID: 91680M107	151.3000	534.000	124,843.86	80,794.20	0.02%	-44,049.66
URBAN EDGE PROPERTIES SEC ID: 91704F104	19.0000	6,461.000	61,158.36	122,759.00	0.03%	61,600.64
US ECOLOGY INC SEC ID: 91734M103	31.9400	1,653.000	50,843.01	52,796.82	0.01%	1,953.81
VF CORP SEC ID: 918204108	73.2200	1,561.000	37,707.49	114,296.42	0.03%	76,588.93
VSE CORP SEC ID: 918284100	60.9400	442.000	4,906.20	26,935.48	0.01%	22,029.28
VAIL RESORTS INC SEC ID: 91879Q109	327.9000	318.000	21,824.38	104,272.20	0.02%	82,447.82
VALERO ENERGY CORP SEC ID: 91913Y100	75.1100	1,938.000	79,904.85	145,563.18	0.03%	65,658.33
VALLEY NATIONAL BANCORP SEC ID: 919794107	13.7500	9,998.000	66,041.79	137,472.50	0.03%	71,430.71

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VALMONT INDUSTRIES INC SEC ID: 920253101	250.5000	242.000	20,410.28	60,621.00	0.01%	40,210.72
VALVOLINE INC SEC ID: 92047W101	37.2900	2,477.000	33,886.88	92,367.33	0.02%	58,480.45
VAREX IMAGING CORP SEC ID: 92214X106	31.5500	5,681.000	67,296.44	179,235.55	0.04%	111,939.11
VECTOR GROUP LTD SEC ID: 92240M108	11.4800	6,182.000	70,492.45	70,969.36	0.02%	476.91
VECTRUS INC SEC ID: 92242T101	45.7700	81.000	1,152.03	3,707.37	0.00%	2,555.34
VEEVA SYSTEMS INC SEC ID: 922475108	255.4800	1,382.000	35,627.96	353,073.36	0.08%	317,445.40
VENTAS INC SEC ID: 92276F100	51.1200	5,006.000	162,374.61	255,906.72	0.06%	93,532.11
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	51.9600	33,171.000	1,222,234.32	1,723,565.16	0.38%	501,330.84
VERISK ANALYTICS INC SEC ID: 92345Y106	228.7300	1,475.000	74,381.41	337,376.75	0.07%	262,995.34
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	219.6000	1,644.000	68,550.45	361,022.40	0.08%	292,471.95
VIAVI SOLUTIONS INC SEC ID: 925550105	17.6200	6,628.000	42,419.20	116,785.36	0.03%	74,366.16
PARAMOUNT GLOBAL SEC ID: 92556H206	30.1800	9,022.000	143,881.54	272,283.96	0.06%	128,402.42
VIATRIS INC SEC ID: 92556V106	13.5300	6,033.000	77,641.21	81,626.49	0.02%	3,985.28
VICI PROPERTIES INC SEC ID: 925652109	30.1100	3,656.000	63,052.72	110,082.16	0.02%	47,029.44
VIMEO INC SEC ID: 92719V100	17.9600	1,436.000	8,520.40	25,790.56	0.01%	17,270.16
VISA INC SEC ID: 92826C839	216.7100	16,915.000	809,995.37	3,665,649.65	0.81%	2,855,654.28
VISTEON CORP SEC ID: 92839U206	111.1400	1,123.000	59,633.26	124,810.22	0.03%	65,176.96
VISTRA CORP SEC ID: 92840M102	22.7700	4,458.000	76,686.61	101,508.66	0.02%	24,822.05
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	115.8800	1,543.000	71,234.16	178,802.84	0.04%	107,568.68

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
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					Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VONAGE HOLDINGS CORP SEC ID: 92886T201	20.7900	10,592.000	37,194.56	220,207.68	0.05%	183,013.12
VULCAN MATERIALS CO SEC ID: 929160109	207.5800	936.000	51,676.89	194,294.88	0.04%	142,617.99
WD-40 CO SEC ID: 929236107	244.6400	328.000	23,211.58	80,241.92	0.02%	57,030.34
WSFS FINANCIAL CORP SEC ID: 929328102	50.1200	587.000	9,817.89	29,420.44	0.01%	19,602.55
WP CAREY INC SEC ID: 92936U109	82.0500	1,802.000	109,125.11	147,854.10	0.03%	38,728.99
WEC ENERGY GROUP INC SEC ID: 92939U106	97.0700	2,934.000	134,307.25	284,803.38	0.06%	150,496.13
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	92.1100	1,081.000	45,201.57	99,570.91	0.02%	54,369.34
WALMART INC SEC ID: 931142103	144.6900	13,183.000	779,951.25	1,907,448.27	0.42%	1,127,497.02
WASHINGTON FEDERAL INC SEC ID: 938824109	33.3800	1,272.000	19,728.72	42,459.36	0.01%	22,730.64
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	56.3700	526.000	11,698.24	29,650.62	0.01%	17,952.38
WASTE MANAGEMENT INC SEC ID: 94106L109	166.9000	3,684.000	248,298.25	614,859.60	0.14%	366,561.35
WATERS CORP SEC ID: 941848103	372.6000	330.000	39,539.61	122,958.00	0.03%	83,418.39
WATSCO INC SEC ID: 942622200	312.8800	223.000	14,637.72	69,772.24	0.02%	55,134.52
WAYFAIR INC SEC ID: 94419L101	189.9700	687.000	59,311.46	130,509.39	0.03%	71,197.93
WEBSTER FINANCIAL CORP SEC ID: 947890109	55.8400	572.000	11,422.84	31,940.48	0.01%	20,517.64
WELLS FARGO & CO SEC ID: 949746101	47.9800	30,052.000	912,687.05	1,441,894.96	0.32%	529,207.91
WELLTOWER INC SEC ID: 95040Q104	85.7700	5,164.000	221,880.30	442,916.28	0.10%	221,035.98
WENDY'S CO/THE SEC ID: 95058W100	23.8500	4,237.000	19,744.42	101,052.45	0.02%	81,308.03
WESBANCO INC SEC ID: 950810101	34.9900	3,365.000	65,768.33	117,741.35	0.03%	51,973.02
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	469.0100	511.000	34,135.30	239,664.11	0.05%	205,528.81

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				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
WESTERN ALLIANCE BANCORP SEC ID: 957638109	107.6500	1,683.000	51,479.55	181,174.95	0.04%	129,695.40
WESTERN DIGITAL CORP SEC ID: 958102105	65.2100	2,369.000	67,475.04	154,482.49	0.03%	87,007.45
WESTROCK CO SEC ID: 96145D105	44.3600	1,986.000	65,215.31	88,098.96	0.02%	22,883.65
WEX INC SEC ID: 96208T104	140.3900	381.000	20,544.63	53,488.59	0.01%	32,943.96
WEYERHAEUSER CO SEC ID: 962166104	41.1800	7,858.000	146,457.77	323,592.44	0.07%	177,134.67
WHIRLPOOL CORP SEC ID: 963320106	234.6600	545.000	46,266.85	127,889.70	0.03%	81,622.85
WHITESTONE REIT SEC ID: 966084204	10.1300	11,813.000	66,845.31	119,665.69	0.03%	52,820.38
WILLIAMS COS INC/THE SEC ID: 969457100	26.0400	8,855.000	153,772.76	230,584.20	0.05%	76,811.44
WILLIAMS-SONOMA INC SEC ID: 969904101	169.1300	1,116.000	45,329.34	188,749.08	0.04%	143,419.74
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	40.8400	601.000	5,065.39	24,544.84	0.01%	19,479.45
WINTRUST FINANCIAL CORP SEC ID: 97650W108	90.8200	1,742.000	56,089.82	158,208.44	0.03%	102,118.62
WOLFSPEED INC SEC ID: 977852102	111.7700	1,875.000	112,905.00	209,568.75	0.05%	96,663.75
WOLVERINE WORLD WIDE INC SEC ID: 978097103	28.8100	4,046.000	67,621.53	116,565.26	0.03%	48,943.73
WOODWARD INC SEC ID: 980745103	109.4600	488.000	15,796.56	53,416.48	0.01%	37,619.92
WORKDAY INC SEC ID: 98138H101	273.1800	1,565.000	128,839.28	427,526.70	0.09%	298,687.42
WORKHORSE GROUP INC SEC ID: 98138J206	4.3600	41,942.000	280,387.27	182,867.12	0.04%	-97,520.15
WORLD FUEL SERVICES CORP SEC ID: 981475106	26.4700	2,407.000	54,752.21	63,713.29	0.01%	8,961.08
WORTHINGTON INDUSTRIES INC SEC ID: 981811102	54.6600	456.000	8,974.08	24,924.96	0.01%	15,950.88
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	89.6500	1,961.000	60,942.73	175,803.65	0.04%	114,860.92
XPO LOGISTICS INC SEC ID: 983793100	77.4300	2,753.000	46,549.87	213,164.79	0.05%	166,614.92

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
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		Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
XILINX INC SEC ID: 983919101	212.0300	2,717.000	63,931.01	576,085.51	0.13%	512,154.50
XYLEM INC/NY SEC ID: 98419M100	119.9200	1,269.000	33,996.51	152,178.48	0.03%	118,181.97
YORK WATER CO/THE SEC ID: 987184108	49.7800	545.000	10,224.20	27,130.10	0.01%	16,905.90
YUM! BRANDS INC SEC ID: 988498101	138.8600	1,899.000	79,235.61	263,695.14	0.06%	184,459.53
YUM CHINA HOLDINGS INC SEC ID: 98850P109	49.8400	4,123.000	85,474.39	205,490.32	0.05%	120,015.93
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	595.2000	374.000	12,032.60	222,604.80	0.05%	210,572.20
ZENDESK INC SEC ID: 98936J101	104.2900	1,169.000	54,766.80	121,915.01	0.03%	67,148.21
ZILLOW GROUP INC SEC ID: 98954M200	63.8500	1,822.000	83,897.04	116,334.70	0.03%	32,437.66
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	127.0400	2,160.000	167,932.13	274,406.40	0.06%	106,474.27
ZIONS BANCORP NA SEC ID: 989701107	63.1600	2,461.000	65,129.76	155,436.76	0.03%	90,307.00
ZOETIS INC SEC ID: 98978V103	244.0300	5,182.000	270,797.15	1,264,563.46	0.28%	993,766.31
ZSCALER INC SEC ID: 98980G102	321.3300	1,448.000	191,159.10	465,285.84	0.10%	274,126.74
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	183.9100	2,211.000	500,667.78	406,625.01	0.09%	-94,042.77
ZURN WATER SOLUTIONS CORP SEC ID: 98983L108	36.4000	2,265.000	28,726.32	82,446.00	0.02%	53,719.68
ZYNGA INC SEC ID: 98986T108	6.4000	15,998.000	47,054.75	102,387.20	0.02%	55,332.45
ALLEGION PLC SEC ID: G0176J109	132.4400	1,069.000	34,764.11	141,578.36	0.03%	106,814.25
AMCOR PLC SEC ID: G0250X107	12.0100	16,593.000	152,548.14	199,281.93	0.04%	46,733.79
AMDOCS LTD SEC ID: G02602103	74.8400	1,779.000	52,712.09	133,140.36	0.03%	80,428.27
AON PLC SEC ID: G0403H108	300.5600	2,606.000	147,427.46	783,259.36	0.17%	635,831.90
ARGO GROUP INTERNATIONAL HOLDI SEC ID: G0464B107	58.1100	1,924.000	53,946.57	111,803.64	0.02%	57,857.07

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASSURED GUARANTY LTD SEC ID: G0585R106	50.2000	1,966.000	26,934.20	98,693.20	0.02%	71,759.00
ATLASSIAN CORP PLC SEC ID: G06242104	381.2900	1,700.000	308,761.40	648,193.00	0.14%	339,431.60
ATHENE HOLDING LTD SEC ID: G0684D107	83.3300	1,981.000	53,868.78	165,076.73	0.04%	111,207.95
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	54.4700	1,354.000	47,999.07	73,752.38	0.02%	25,753.31
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	33.1200	3,078.000	56,774.09	101,943.36	0.02%	45,169.27
BIOHAVEN PHARMACEUTICAL HOLDIN SEC ID: G11196105	137.8100	1,464.000	48,778.16	201,753.84	0.04%	152,975.68
ACCENTURE PLC SEC ID: G1151C101	414.5500	4,901.000	470,258.86	2,031,709.55	0.45%	1,561,450.69
EATON CORP PLC SEC ID: G29183103	172.8200	4,221.000	222,770.14	729,473.22	0.16%	506,703.08
ENSTAR GROUP LTD SEC ID: G3075P101	247.5900	50.000	5,024.00	12,379.50	0.00%	7,355.50
ESSENT GROUP LTD SEC ID: G3198U102	45.5300	1,960.000	54,196.45	89,238.80	0.02%	35,042.35
FRONTLINE LTD/BERMUDA SEC ID: G3682E192	7.0700	11,610.000	53,004.65	82,082.70	0.02%	29,078.05
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	53.0800	1,895.000	52,368.15	100,586.60	0.02%	48,218.45
HELEN OF TROY LTD SEC ID: G4388N106	244.4700	245.000	7,935.55	59,895.15	0.01%	51,959.60
HERBALIFE NUTRITION LTD SEC ID: G4412G101	40.9300	1,732.000	20,641.11	70,890.76	0.02%	50,249.65
IHS MARKIT LTD SEC ID: G47567105	132.9200	3,806.000	256,418.32	505,893.52	0.11%	249,475.20
INVESCO LTD SEC ID: G491BT108	23.0200	6,701.000	69,862.92	154,257.02	0.03%	84,394.10
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	81.3100	4,931.000	130,475.16	400,939.61	0.09%	270,464.45
LIVANOVA PLC SEC ID: G5509L101	87.4300	1,607.000	67,362.40	140,500.01	0.03%	73,137.61

 PARAMETRIC US MON -	Asset Detail by Asset Type 12/31/2021					Report ID: GL8013
						Base Currency: USD
						Alternate Base Currency:
						Exchange Rate:
						Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MEDTRONIC PLC SEC ID: G5960L103	103.4500	13,510.000	1,020,437.49	1,397,609.50	0.31%	377,172.01
APTIV PLC SEC ID: G6095L109	164.9500	2,347.000	109,495.34	387,137.65	0.09%	277,642.31
NORWEGIAN CRUISE LINE HOLDINGS SEC ID: G66721104	20.7400	4,929.000	59,603.01	102,227.46	0.02%	42,624.45
NOVOCURE LTD SEC ID: G6674U108	75.0800	890.000	69,954.00	66,821.20	0.01%	-3,132.80
NVENT ELECTRIC PLC SEC ID: G6700G107	38.0000	1,880.000	22,866.48	71,440.00	0.02%	48,573.52
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	169.3300	600.000	41,926.25	101,598.00	0.02%	59,671.75
PENTAIR PLC SEC ID: G7S00T104	73.0300	3,551.000	96,051.70	259,329.53	0.06%	163,277.83
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	61.6900	3,291.000	107,283.69	203,021.79	0.04%	95,738.10
STERIS PLC SEC ID: G8473T100	243.4100	374.000	54,633.48	91,035.34	0.02%	36,401.86
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	202.0300	2,249.000	51,647.45	454,365.47	0.10%	402,718.02
TRINSEO PLC SEC ID: G9059U107	52.4600	3,231.000	54,398.88	169,498.26	0.04%	115,099.38
WHITE MOUNTAINS INSURANCE GROU SEC ID: G9618E107	1,013.9000	62.000	28,722.62	62,861.80	0.01%	34,139.18
WILLIS TOWERS WATSON PLC SEC ID: G96629103	237.4900	881.000	133,257.38	209,228.69	0.05%	75,971.31
CHUBB LTD SEC ID: H1467J104	193.3100	2,599.000	147,505.82	502,412.69	0.11%	354,906.87
GARMIN LTD SEC ID: H2906T109	136.1700	1,632.000	88,738.94	222,229.44	0.05%	133,490.50
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	234.0300	1,371.000	239,977.98	320,855.13	0.07%	80,877.15
ELASTIC NV SEC ID: N14506104	123.0900	1,038.000	58,693.21	127,767.42	0.03%	69,074.21
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	92.2300	1,722.000	64,915.10	158,820.06	0.04%	93,904.96
NXP SEMICONDUCTORS NV SEC ID: N6596X109	227.7800	996.000	228,472.44	226,868.88	0.05%	-1,603.56
QIAGEN NV SEC ID: N72482123	55.5800	2,679.000	49,107.62	148,898.82	0.03%	99,791.20



BNY MELLON

PARAMETRIC US MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	76.9000	1,810.000	76,305.55	139,189.00	0.03%	62,883.45
SCORPIO TANKERS INC SEC ID: Y7542C130	12.8100	6,001.000	64,545.75	76,872.81	0.02%	12,327.06
TOTAL EQUITY U.S. DOLLAR		4,555,830.092	142,150,597.92	450,828,774.01	99.54%	308,678,176.09
TOTAL EQUITY		4,555,830.092	142,150,597.92	450,828,774.01	99.54%	308,678,176.09
TOTAL ASSETS - BASE:		6,369,753.832	144,254,947.56	452,933,129.53	100.00%	308,678,181.97

 PARAMETRIC EAFE MON -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		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						
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,755.61	-1,759.97	0.00%	-4.36
DIVIDENDS RECEIVABLE			11,704.06	11,733.17	0.01%	29.11
NON-BASE CURRENCY			19,579.54	19,935.00	0.02%	355.46
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			29,527.99	29,908.20	0.02%	380.21
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			24,424.89	24,338.52	0.02%	-86.37
NON-BASE CURRENCY			113.13	114.04	0.00%	0.91
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			24,538.02	24,452.56	0.02%	-85.46
EURO CURRENCY UNIT						
DIVIDENDS RECEIVABLE RECLAIM			199,911.37	196,105.59	0.16%	-3,805.78
DIVIDENDS RECEIVABLE			54,307.57	53,975.52	0.04%	-332.05
FOREIGN TAXES PAYABLE - DIVIDENDS			-12,244.00	-12,130.80	-0.01%	113.20
NON-BASE CURRENCY			8,826.63	8,893.59	0.01%	66.96
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			250,801.57	246,843.90	0.20%	-3,957.67
HONG KONG DOLLAR						
NON-BASE CURRENCY			3,704.52	3,707.02	0.00%	2.50
DIVIDENDS RECEIVABLE			3,073.47	3,070.49	0.00%	-2.98
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			6,777.99	6,777.51	0.01%	-0.48
ISRAELI SHEKEL						
NON-BASE CURRENCY			79.46	79.54	0.00%	0.08
JAPANESE YEN						
NON-BASE CURRENCY			286.10	281.73	0.00%	-4.37
FOREIGN TAXES PAYABLE - DIVIDENDS			-3,329.12	-3,318.77	0.00%	10.35
DIVIDENDS RECEIVABLE RECLAIM			46,248.46	44,035.90	0.04%	-2,212.56
DIVIDENDS RECEIVABLE			31,582.74	31,483.80	0.03%	-98.94



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 CASH & CASH EQUIVALENTS JAPANESE YEN			74,788.18	72,482.66	0.06%	-2,305.52
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			1,335.51	1,320.80	0.00%	-14.71
NORWEGIAN KRONE						
DIVIDENDS RECEIVABLE RECLAIM			5,608.58	5,529.02	0.00%	-79.56
NON-BASE CURRENCY			1,061.34	1,078.26	0.00%	16.92
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			6,669.92	6,607.28	0.01%	-62.64
POUND STERLING						
DIVIDENDS RECEIVABLE			35,391.63	35,792.05	0.03%	400.42
DIVIDENDS RECEIVABLE RECLAIM			944.04	960.40	0.00%	16.36
NON-BASE CURRENCY			14,570.48	14,823.79	0.01%	253.31
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			50,906.15	51,576.24	0.04%	670.09
SINGAPORE DOLLAR						
NON-BASE CURRENCY			109.75	111.48	0.00%	1.73
SWEDISH KRONA						
DIVIDENDS RECEIVABLE RECLAIM			19,184.42	18,221.05	0.01%	-963.37
NON-BASE CURRENCY			60.06	58.84	0.00%	-1.22
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			19,244.48	18,279.89	0.02%	-964.59
SWISS FRANC						
NON-BASE CURRENCY			71.46	72.63	0.00%	1.17
DIVIDENDS RECEIVABLE RECLAIM			159,339.68	168,359.31	0.14%	9,019.63
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			159,411.14	168,431.94	0.14%	9,020.80
U.S. DOLLAR						
DIVIDENDS RECEIVABLE RECLAIM			336.49	336.49	0.00%	0.00
INTEREST RECEIVABLE			1.10	1.10	0.00%	0.00
DIVIDENDS RECEIVABLE			1,636.40	1,636.40	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	437,216.680	437,216.68	437,216.68	0.36%	0.00



Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013
Base Currency: USD
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 CASH & CASH EQUIVALENTS U.S. DOLLAR		437,216.680	439,190.67	439,190.67	0.36%	0.00
TOTAL CASH & CASH EQUIVALENTS		437,216.680	1,063,380.83	1,066,062.67	0.88%	2,681.84
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	80.9004	1,273.000	82,451.57	102,986.22	0.08%	20,534.65
VOLKSWAGEN AG SEC ID: ED5497166	201.8303	1,453.000	154,436.09	293,259.36	0.24%	138,823.27
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	83.3568	194.000	6,992.01	16,171.21	0.01%	9,179.20
SARTORIUS AG SEC ID: ED5843328	676.8614	310.000	51,352.69	209,827.05	0.17%	158,474.36
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	94.8880	723.000	32,440.47	68,604.00	0.06%	36,163.53
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		3,953.000	327,672.83	690,847.84	0.57%	363,175.01
TOTAL PREFERRED SECURITIES		3,953.000	327,672.83	690,847.84	0.57%	363,175.01
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	51.9841	2,716.000	79,274.97	141,188.75	0.12%	61,913.78
AUSTRALIA & NEW ZEALAND BANKIN SEC ID: AA6065582	20.0011	14,489.000	172,694.91	289,796.60	0.24%	117,101.69
WESTPAC BANKING CORP SEC ID: AA6076142	15.5225	25,625.000	325,379.61	397,764.51	0.33%	72,384.90
FORTESCUE METALS GROUP LTD SEC ID: AA6086257	13.9666	17,319.000	46,888.31	241,888.07	0.20%	194,999.76
TELSTRA CORP LTD SEC ID: AA6087289	3.0391	33,385.000	68,667.19	101,459.32	0.08%	32,792.13
ASX LTD SEC ID: AA6129222	67.5429	1,636.000	47,491.01	110,500.26	0.09%	63,009.25
BHP GROUP LTD SEC ID: AA6144692	30.1726	20,547.000	420,352.56	619,955.90	0.51%	199,603.34
MIRVAC GROUP SEC ID: AA6161977	2.1157	36,639.000	52,245.38	77,517.70	0.06%	25,272.32
COMPUTERSHARE LTD SEC ID: AA6180415	14.5410	7,228.000	52,958.04	105,102.35	0.09%	52,144.31
CSL LTD SEC ID: AA6185497	211.3680	3,318.000	129,715.17	701,318.94	0.58%	571,603.77



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REA GROUP LTD SEC ID: AA6198573	121.8827	1,185.000	49,916.32	144,430.95	0.12%	94,514.63
TRANSURBAN GROUP SEC ID: AA6200882	10.0478	22,331.000	151,312.49	224,378.11	0.18%	73,065.62
COCHLEAR LTD SEC ID: AA6211798	157.1300	562.000	52,494.15	88,307.09	0.07%	35,812.94
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	73.4321	11,884.000	529,328.25	872,666.48	0.72%	343,338.23
RIO TINTO LTD SEC ID: AA6220104	72.7850	2,295.000	104,527.12	167,041.52	0.14%	62,514.40
APA GROUP SEC ID: AA6247305	7.3141	9,198.000	55,480.87	67,275.30	0.06%	11,794.43
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	31.6776	6,916.000	41,837.62	219,082.06	0.18%	177,244.44
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	3.0972	16,356.000	57,039.36	50,658.34	0.04%	-6,381.02
GPT GROUP/THE SEC ID: AA6365867	3.9406	19,923.000	54,191.49	78,508.79	0.06%	24,317.30
LENDLEASE CORP LTD SEC ID: AA6512005	7.7722	6,641.000	53,919.63	51,614.94	0.04%	-2,304.69
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	20.9681	18,685.000	224,727.77	391,789.36	0.32%	167,061.59
NEWCREST MINING LTD SEC ID: AA6637109	17.7982	4,890.000	53,990.08	87,033.12	0.07%	33,043.04
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	6.8415	7,730.000	59,804.54	52,885.11	0.04%	-6,919.43
SANTOS LTD SEC ID: AA6776709	4.5877	40,947.000	157,648.94	187,851.96	0.15%	30,203.02
SONIC HEALTHCARE LTD SEC ID: AA6821125	33.9023	2,736.000	39,548.35	92,756.81	0.08%	53,208.46
STOCKLAND SEC ID: AA6850850	3.0827	15,993.000	40,446.69	49,301.49	0.04%	8,854.80
TABCORP HOLDINGS LTD SEC ID: AA6873266	3.6498	29,588.000	56,992.27	107,990.02	0.09%	50,997.75
WESFARMERS LTD SEC ID: AA6948837	43.1141	5,445.000	135,499.93	234,756.08	0.19%	99,256.15
WOODSIDE PETROLEUM LTD SEC ID: AA6979725	15.9442	8,941.000	105,751.36	142,557.15	0.12%	36,805.79
WOOLWORTHS GROUP LTD SEC ID: AA6981234	27.6352	8,693.000	178,432.14	240,232.54	0.20%	61,800.40



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DEXUS SEC ID: AAB033YN9	8.0848	16,185.000	85,166.32	130,852.42	0.11%	45,686.10
GOODMAN GROUP SEC ID: AAB03FYZ5	19.2668	14,447.000	64,594.73	278,347.82	0.23%	213,753.09
SEEK LTD SEC ID: AAB0767Y4	23.8327	4,318.000	45,159.95	102,909.59	0.08%	57,749.64
BRAMBLES LTD SEC ID: AAB1FJOC0	7.7285	11,052.000	75,682.93	85,415.84	0.07%	9,732.91
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	149.3361	2,825.000	155,215.13	421,874.40	0.35%	266,659.27
CROWN RESORTS LTD SEC ID: AAB29LCJ2	8.6955	7,564.000	46,230.27	65,772.90	0.05%	19,542.63
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	40.2059	3,973.000	30,109.01	159,737.90	0.13%	129,628.89
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	9.0009	6,624.000	38,097.43	59,621.82	0.05%	21,524.39
AURIZON HOLDINGS LTD SEC ID: AAB87CVM3	2.5374	15,914.000	41,792.45	40,380.26	0.03%	-1,412.19
XERO LTD SEC ID: AAB8P4LP5	102.8340	1,050.000	109,998.72	107,975.65	0.09%	-2,023.07
AFTERPAY LTD SEC ID: AABF5L8B9	60.3524	1,467.000	57,601.95	88,537.00	0.07%	30,935.05
ONEMARKET LTD SEC ID: AABFM70D5	0.0000	346.000	399.03	0.00	0.00%	-399.03
SCENTRE GROUP SEC ID: AABLZH0Z7	2.2975	34,449.000	52,154.74	79,145.82	0.07%	26,991.08
AMPOL LTD SEC ID: AABM91204	21.5643	3,656.000	67,785.48	78,839.09	0.06%	11,053.61
ENDEAVOUR GROUP LTD/AUSTRALIA SEC ID: AABNVS141	4.9003	8,693.000	42,799.33	42,598.46	0.03%	-200.87
SOUTH32 LTD SEC ID: AABWSW5D2	2.9155	37,883.000	45,861.07	110,446.77	0.09%	64,585.70
COLES GROUP LTD SEC ID: AABYWROT4	13.0433	9,237.000	84,664.13	120,480.75	0.10%	35,816.62
TOTAL EQUITY AUSTRALIAN DOLLAR		583,524.000	4,641,869.19	8,310,546.11	6.83%	3,668,676.92
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	172.6998	831.000	70,566.71	143,513.55	0.12%	72,946.84
AP MOLLER - MAERSK A/S SEC ID: SD4253045	3,585.4899	78.000	71,471.04	279,668.21	0.23%	208,197.17



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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
DANSKE BANK A/S SEC ID: SD4588820	17.2700	4,042.000	54,313.98	69,805.27	0.06%	15,491.29
GENMAB A/S SEC ID: SD4595734	402.1253	449.000	65,888.53	180,554.26	0.15%	114,665.73
DSV A/S SEC ID: SDB1WT5G0	233.5538	1,503.000	56,099.94	351,031.31	0.29%	294,931.37
PANDORA A/S SEC ID: SDB44XTX3	124.6741	1,085.000	33,871.64	135,271.43	0.11%	101,399.79
CHR HANSEN HOLDING A/S SEC ID: SDB573M10	78.8043	667.000	40,486.53	52,562.49	0.04%	12,075.96
NOVOZYMES A/S SEC ID: SDB798FW3	82.1375	1,000.000	26,215.68	82,137.53	0.07%	55,921.85
COLOPLAST A/S SEC ID: SDB8FMRX8	175.9872	1,081.000	47,921.02	190,242.12	0.16%	142,321.10
AMBU A/S SEC ID: SDBD9G339	26.4516	1,564.000	47,506.35	41,370.28	0.03%	-6,136.07
NOVO NORDISK A/S SEC ID: SDBHC8X98	112.3810	12,903.000	264,496.48	1,450,052.37	1.19%	1,185,555.89
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	30.5799	7,885.000	88,890.51	241,122.28	0.20%	152,231.77
TRYG A/S SEC ID: SDBXDZ973	24.6932	1,523.000	24,104.30	37,607.81	0.03%	13,503.51
ORSTED AS SEC ID: SDBYT16L1	127.7015	1,251.000	81,338.30	159,754.63	0.13%	78,416.33
TOTAL EQUITY DANISH KRONE		35,862.000	973,171.01	3,414,693.54	2.81%	2,441,522.53
EURO CURRENCY UNIT						
VERBUND AG SEC ID: EA4661602	112.4691	915.000	33,152.69	102,909.21	0.08%	69,756.52
VOESTALPINE AG SEC ID: EA4943406	36.3904	1,722.000	24,895.82	62,664.27	0.05%	37,768.45
ERSTE GROUP BANK AG SEC ID: EA5289833	47.0232	2,492.000	45,806.52	117,181.86	0.10%	71,375.34
KBC GROUP NV SEC ID: EB4497740	85.8131	1,363.000	69,828.72	116,963.27	0.10%	47,134.55
SOLVAY SA SEC ID: EB4821105	116.2218	753.000	49,072.72	87,515.05	0.07%	38,442.33
UCB SA SEC ID: EB5596995	114.1180	705.000	38,717.26	80,453.20	0.07%	41,735.94
ETABLISSEMENTS FRANZ COLRUYT N SEC ID: EB5806220	42.3721	653.000	31,337.60	27,668.96	0.02%	-3,668.64



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GROUPE BRUXELLES LAMBERT SA SEC ID: EB7097323	111.6276	877.000	61,849.99	97,897.36	0.08%	36,047.37
PROXIMUS SADP SEC ID: EBB00D9P7	19.4916	2,667.000	50,978.12	51,984.12	0.04%	1,006.00
AGEAS SA/NV SEC ID: EBB86S2N3	51.7995	2,073.000	70,025.68	107,380.28	0.09%	37,354.60
UMICORE SA SEC ID: EBBF44467	40.6549	1,622.000	35,842.13	65,942.25	0.05%	30,100.12
ARGENX SE SEC ID: EBBNHKXY8	358.5592	232.000	73,899.51	83,185.73	0.07%	9,286.22
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	60.4649	5,774.000	276,795.52	349,124.47	0.29%	72,328.95
ADIDAS AG SEC ID: ED4031974	287.9390	1,476.000	88,150.45	424,998.02	0.35%	336,847.57
FRESENIUS SE & CO KGAA SEC ID: ED4352099	40.2569	2,874.000	80,610.17	115,698.27	0.10%	35,088.10
UNITED INTERNET AG SEC ID: ED4354137	39.7338	1,307.000	20,278.07	51,932.03	0.04%	31,653.96
HANNOVER RUECK SE SEC ID: ED4511801	190.0830	402.000	20,341.76	76,413.36	0.06%	56,071.60
GEA GROUP AG SEC ID: ED4557101	54.6879	1,949.000	38,268.91	106,586.81	0.09%	68,317.90
CONTINENTAL AG SEC ID: ED4598584	105.8847	1,092.000	77,808.08	115,626.08	0.09%	37,818.00
DEUTSCHE POST AG SEC ID: ED4617855	64.2973	5,965.000	137,466.67	383,533.32	0.32%	246,066.65
MERCK KGAA SEC ID: ED4741846	258.1444	888.000	47,865.54	229,232.23	0.19%	181,366.69
RWE AG SEC ID: ED4768963	40.6208	4,824.000	92,645.26	195,954.66	0.16%	103,309.40
SAP SE SEC ID: ED4846280	142.0363	7,294.000	446,897.36	1,036,012.63	0.85%	589,115.27
E.ON SE SEC ID: ED4942907	13.8647	15,682.000	145,858.92	217,426.89	0.18%	71,567.97
HENKEL AG & CO KGAA SEC ID: ED5002461	78.1256	646.000	30,417.97	50,469.16	0.04%	20,051.19
PUMA SE SEC ID: ED5064727	122.2490	682.000	36,400.40	83,373.82	0.07%	46,973.42
BAYER AG SEC ID: ED5069213	53.4484	4,765.000	301,662.59	254,681.63	0.21%	-46,980.96



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BASF SE SEC ID: ED5086571	70.2562	4,888.000	251,788.98	343,412.38	0.28%	91,623.40
BEIERSDORF AG SEC ID: ED5107401	102.7801	544.000	36,616.98	55,912.39	0.05%	19,295.41
HEIDELBERGCEMENT AG SEC ID: ED5120677	67.6861	1,051.000	50,589.74	71,138.14	0.06%	20,548.40
FRESENIUS MEDICAL CARE AG & CO SEC ID: ED5129074	64.9796	1,942.000	119,485.63	126,190.40	0.10%	6,704.77
ALLIANZ SE SEC ID: ED5231482	236.1396	3,219.000	441,050.59	760,133.31	0.62%	319,082.72
DEUTSCHE LUFTHANSA AG SEC ID: ED5287484	7.0279	4,320.000	41,171.02	30,360.51	0.02%	-10,810.51
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	296.2406	1,224.000	206,933.86	362,598.49	0.30%	155,664.63
VOLKSWAGEN AG SEC ID: ED5497109	293.8525	212.000	20,559.11	62,296.73	0.05%	41,737.62
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	76.8633	4,834.000	168,715.42	371,557.42	0.31%	202,842.00
SIEMENS AG SEC ID: ED5727976	173.6277	5,138.000	489,999.45	892,099.10	0.73%	402,099.65
DEUTSCHE BANK AG SEC ID: ED5750358	12.5297	13,606.000	90,510.11	170,478.69	0.14%	79,968.58
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	100.6308	2,442.000	122,033.82	245,740.48	0.20%	123,706.66
DEUTSCHE TELEKOM AG SEC ID: ED5842353	18.5364	17,578.000	247,414.62	325,832.14	0.27%	78,417.52
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	46.3523	8,519.000	83,718.36	394,875.01	0.32%	311,156.65
CARL ZEISS MEDITEC AG SEC ID: ED5922965	210.2114	461.000	39,074.56	96,907.46	0.08%	57,832.90
DEUTSCHE BOERSE AG SEC ID: ED7021964	167.2821	1,305.000	137,987.98	218,303.17	0.18%	80,315.19
LANXESS AG SEC ID: EDB05M8B0	61.9774	894.000	41,428.66	55,407.80	0.05%	13,979.14
MTU AERO ENGINES AG SEC ID: EDB09DHL4	204.0137	305.000	53,158.12	62,224.17	0.05%	9,066.05
SYMRISE AG SEC ID: EDB1JB4K1	148.1772	710.000	47,610.78	105,205.78	0.09%	57,595.00
BRENNTAG SE SEC ID: EDB4YVF55	90.4984	1,352.000	46,833.11	122,353.80	0.10%	75,520.69



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EVONIK INDUSTRIES AG SEC ID: EDB5ZQ9D2	32.3761	2,411.000	49,652.57	78,058.74	0.06%	28,406.17
TELEFONICA DEUTSCHLAND HOLDING SEC ID: EDB7VG6L9	2.7759	19,678.000	49,955.86	54,624.26	0.04%	4,668.40
COMMERZBANK AG SEC ID: EDB90LKT5	7.6067	13,044.000	46,029.71	99,222.20	0.08%	53,192.49
KION GROUP AG SEC ID: EDBB22L93	109.7171	899.000	38,503.48	98,635.63	0.08%	60,132.15
VONOVIA SE SEC ID: EDBBJPFY6	55.1542	3,343.000	131,635.14	184,380.49	0.15%	52,745.35
KNORR-BREMSE AG SEC ID: EDBD2P9X9	98.8227	517.000	45,202.56	51,091.33	0.04%	5,888.77
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	74.8505	1,270.000	51,028.06	95,060.14	0.08%	44,032.08
AROUNDTOWN SA SEC ID: EDBF0CK46	6.0499	10,606.000	57,180.45	64,165.28	0.05%	6,984.83
SIEMENS ENERGY AG SEC ID: EDBMTVQK6	25.5756	2,416.000	66,131.43	61,790.72	0.05%	-4,340.71
VITESCO TECHNOLOGIES GROUP AG SEC ID: EDBMYLGD9	49.1270	218.000	9,123.38	10,709.69	0.01%	1,586.31
FUCHS PETROLUB SE PRF NPV (REG SEC ID: EDBNHRG84	45.3970	1,176.000	41,526.97	53,386.90	0.04%	11,859.93
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	36.7202	2,417.000	76,504.33	88,752.69	0.07%	12,248.36
ZALANDO SE SEC ID: EDBQV0SV6	80.9004	1,132.000	48,293.28	91,579.26	0.08%	43,285.98
HELLOFRESH SE SEC ID: EDBYWH8S0	76.8065	1,338.000	94,623.70	102,767.08	0.08%	8,143.38
QIAGEN NV SEC ID: EDBYXS699	55.7114	1,947.000	66,724.97	108,470.15	0.09%	41,745.18
UNIPER SE SEC ID: EDBZ6CZ40	47.5350	1,575.000	42,563.17	74,867.56	0.06%	32,304.39
DELIVERY HERO SE SEC ID: EDBZCNB45	111.4456	1,233.000	40,736.89	137,412.42	0.11%	96,675.53
ENDESA SA SEC ID: EE5271783	22.9714	2,185.000	41,212.07	50,192.60	0.04%	8,980.53
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	5.9703	52,598.000	155,121.39	314,025.84	0.26%	158,904.45
NATURGY ENERGY GROUP SA SEC ID: EE5650424	32.5580	3,246.000	58,939.65	105,683.38	0.09%	46,743.73



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REPSOL SA SEC ID: EE5669358	11.8678	8,852.000	74,595.98	105,053.93	0.09%	30,457.95
BANCO SANTANDER SA SEC ID: EE5705947	3.3439	129,302.000	250,236.69	432,377.69	0.36%	182,141.00
TELEFONICA SA SEC ID: EE5732529	4.3805	30,587.000	117,696.37	133,986.18	0.11%	16,289.81
SIEMENS GAMESA RENEWABLE ENERG SEC ID: EEB01CP25	23.9608	1,767.000	26,323.47	42,338.74	0.03%	16,015.27
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	26.8038	2,103.000	49,453.08	56,368.40	0.05%	6,915.32
FERROVIAL SA SEC ID: EEB038516	31.3412	5,357.000	80,995.82	167,894.98	0.14%	86,899.16
IBERDROLA SA SEC ID: EEB288C92	11.8383	51,798.000	359,496.10	613,197.78	0.50%	253,701.68
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	67.8226	3,649.000	126,457.44	247,484.70	0.20%	121,027.26
INTERNATIONAL CONSOLIDATED AIR SEC ID: EEB5282K7	1.9378	10,470.000	58,061.17	20,288.65	0.02%	-37,772.52
RED ELECTRICA CORP SA SEC ID: EEBD6FXN0	21.6352	2,659.000	38,336.60	57,528.08	0.05%	19,191.48
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	32.4443	6,777.000	107,105.09	219,875.13	0.18%	112,770.04
AENA SME SA SEC ID: EEBVRZ8L5	157.8434	428.000	36,615.36	67,556.96	0.06%	30,941.60
CELLNEX TELECOM SA SEC ID: EEBX90C09	58.2019	2,926.000	167,444.85	170,298.75	0.14%	2,853.90
GRIFOLS SA SEC ID: EEBYY3DX0	19.1903	3,878.000	40,158.90	74,419.79	0.06%	34,260.89
BOUYGUES SA SEC ID: EF4002129	35.8104	2,158.000	63,997.58	77,278.90	0.06%	13,281.32
AIRBUS SE SEC ID: EF4012250	127.7758	3,772.000	138,594.63	481,970.29	0.40%	343,375.66
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	36.6861	4,920.000	90,793.30	180,495.47	0.15%	89,702.17
L'OREAL SA SEC ID: EF4057800	474.1555	1,844.000	273,785.76	874,342.82	0.72%	600,557.06
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	826.7444	2,012.000	292,836.19	1,663,409.73	1.37%	1,370,573.54
THALES SA SEC ID: EF4162790	85.0626	791.000	40,323.43	67,284.48	0.06%	26,961.05



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CAPGEMINI SE SEC ID: EF4163434	245.0666	1,534.000	99,143.08	375,932.16	0.31%	276,789.08
PUBLICIS GROUPE SA SEC ID: EF4380426	67.3222	1,487.000	41,554.61	100,108.17	0.08%	58,553.56
BOLLORE SA SEC ID: EF4572709	5.5950	17,589.000	48,552.15	98,410.88	0.08%	49,858.73
CIE GENERALE DES ETABLISSEMENT SEC ID: EF4588366	163.9274	1,158.000	93,871.97	189,827.91	0.16%	95,955.94
PERNOD RICARD SA SEC ID: EF4682326	240.5178	1,440.000	141,634.17	346,345.63	0.28%	204,711.46
RENAULT SA SEC ID: EF4712792	34.7358	2,835.000	52,036.17	98,475.92	0.08%	46,439.75
REMY COINTREAU SA SEC ID: EF4741718	243.3608	209.000	20,128.29	50,862.41	0.04%	30,734.12
SEB SA SEC ID: EF4792133	155.6827	397.000	40,144.23	61,806.02	0.05%	21,661.79
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	196.1215	4,165.000	255,136.15	816,846.10	0.67%	561,709.95
VIVENDI SE SEC ID: EF4834778	13.5213	3,041.000	74,832.46	41,118.30	0.03%	-33,714.16
ORANGE SA SEC ID: EF5176179	10.7045	7,906.000	84,488.21	84,629.49	0.07%	141.28
HERMES INTERNATIONAL SEC ID: EF5253978	1,746.7392	271.000	94,492.49	473,366.32	0.39%	378,873.83
KERING SA SEC ID: EF5505070	803.8867	543.000	88,402.17	436,510.47	0.36%	348,108.30
CNP ASSURANCES SEC ID: EF5543980	24.7341	3,901.000	39,199.66	96,487.72	0.08%	57,288.06
CARREFOUR SA SEC ID: EF5641560	18.3146	3,328.000	53,249.16	60,951.01	0.05%	7,701.85
ATOS SE SEC ID: EF5654787	42.5199	1,584.000	75,576.64	67,351.53	0.06%	-8,225.11
SANOFI SEC ID: EF5671732	100.7332	7,784.000	595,407.08	784,107.04	0.64%	188,699.96
ACCOR SA SEC ID: EF5852845	32.3533	1,419.000	35,961.89	45,909.39	0.04%	9,947.50
NOKIA OYJ SEC ID: EF5946456	6.3285	10,953.000	79,218.78	69,316.26	0.06%	-9,902.52
STMICROELECTRONICS NV SEC ID: EF5962339	49.3204	6,891.000	54,202.77	339,866.63	0.28%	285,663.86



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SOCIETE GENERALE SA SEC ID: EF5966512	34.3491	6,934.000	97,928.23	238,176.84	0.20%	140,248.61
TELEPERFORMANCE SEC ID: EF5999331	445.7824	436.000	70,559.78	194,361.13	0.16%	123,801.35
EURAZEO SE SEC ID: EF7042395	87.3370	699.000	32,648.71	61,048.54	0.05%	28,399.83
SODEXO SA SEC ID: EF7062716	87.6326	645.000	40,853.45	56,523.05	0.05%	15,669.60
AXA SA SEC ID: EF7088422	29.7776	9,538.000	165,759.87	284,018.58	0.23%	118,258.71
ESSILORLUXOTTICA SA SEC ID: EF7212477	212.9293	1,729.000	149,260.87	368,154.81	0.30%	218,893.94
CREDIT AGRICOLE SA SEC ID: EF7262613	14.2719	12,510.000	91,782.43	178,540.97	0.15%	86,758.54
BNP PARIBAS SA SEC ID: EF7309687	69.1076	6,102.000	199,856.92	421,694.84	0.35%	221,837.92
CIE DE SAINT-GOBAIN SEC ID: EF7380480	70.3586	2,723.000	120,115.84	191,586.37	0.16%	71,470.53
KLEPIERRE SA SEC ID: EF7582556	23.7106	2,791.000	40,929.74	66,176.34	0.05%	25,246.60
GECINA SA SEC ID: EF7742465	139.7619	346.000	41,952.93	48,357.61	0.04%	6,404.68
SAFRAN SA SEC ID: EFB058TZ0	122.4310	2,143.000	122,028.15	262,369.53	0.22%	140,341.38
ENGIE SA SEC ID: EFB0C2CQ3	14.7995	9,993.000	122,321.90	147,891.61	0.12%	25,569.71
ALSTOM SA SEC ID: EFB0DJ8Q0	35.5034	1,553.000	63,811.25	55,136.76	0.05%	-8,674.49
ELECTRICITE DE FRANCE SA SEC ID: EFB0NJJ12	11.7473	4,072.000	37,865.02	47,834.91	0.04%	9,969.89
IPSEN SA SEC ID: EFB0R7JF3	91.5446	738.000	38,570.52	67,559.91	0.06%	28,989.39
ARKEMA SA SEC ID: EFB0Z5YZ7	140.8422	487.000	31,918.66	68,590.16	0.06%	36,671.50
LEGRAND SA SEC ID: EFB11ZRK7	117.0179	1,834.000	78,347.83	214,610.79	0.18%	136,262.96
EIFFAGE SA SEC ID: EFB13X011	102.8711	688.000	49,963.76	70,775.33	0.06%	20,811.57
TOTALENERGIES SE SEC ID: EFB15C551	50.7532	15,132.000	499,817.98	767,997.97	0.63%	268,179.99



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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SCOR SE SEC ID: EFB1LB9P7	31.2048	1,796.000	42,224.38	56,043.76	0.05%	13,819.38
VINCI SA SEC ID: EFB1XH021	105.6573	3,641.000	220,243.71	384,698.05	0.32%	164,454.34
DANONE SA SEC ID: EFB1Y9TB7	62.0797	3,706.000	230,439.43	230,067.55	0.19%	-371.88
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	174.3555	3,253.000	280,641.46	567,178.45	0.47%	286,536.99
BUREAU VERITAS SA SEC ID: EFB28DTJ8	33.1835	2,450.000	38,834.55	81,299.57	0.07%	42,465.02
GETLINK SE SEC ID: EFB292JQ6	16.5576	3,881.000	42,502.50	64,260.17	0.05%	21,757.67
EDENRED SEC ID: EFB62G1B5	46.1362	1,218.000	32,918.76	56,193.90	0.05%	23,275.14
VALEO SEC ID: EFBDC5ST5	30.2268	3,623.000	53,587.77	109,511.61	0.09%	55,923.84
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	70.0743	1,384.000	62,086.19	96,982.78	0.08%	34,896.59
DASSAULT SYST SHS SEC ID: EFBM8H5Y8	59.4869	4,535.000	51,148.49	269,773.24	0.22%	218,624.75
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	123.7274	1,160.000	42,413.41	143,523.74	0.12%	101,110.33
WORLDLINE SA/FRANCE SEC ID: EFBNFWR47	55.7342	1,868.000	128,062.09	104,111.43	0.09%	-23,950.66
SARTORIUS STEDIM BIOTECH SEC ID: EFBY22QP1	548.5853	243.000	40,182.14	133,306.22	0.11%	93,124.08
AMUNDI SA SEC ID: EFBYZR017	82.5039	795.000	41,756.16	65,590.57	0.05%	23,834.41
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	21.1860	3,819.000	51,845.59	80,909.47	0.07%	29,063.88
INTESA SANPAOLO SPA SEC ID: EI4076838	2.5860	93,333.000	142,560.53	241,358.46	0.20%	98,797.93
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	11.4971	9,348.000	52,889.36	107,474.82	0.09%	54,585.46
ENEL SPA SEC ID: EI7144567	8.0127	55,873.000	289,348.77	447,694.22	0.37%	158,345.45
ENI SPA SEC ID: EI7145051	13.8966	26,858.000	198,221.65	373,234.45	0.31%	175,012.80
SNAM SPA SEC ID: EI7251479	6.0272	17,061.000	72,679.13	102,829.38	0.08%	30,150.25



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TELECOM ITALIA SPA/MILANO SEC ID: EI7634393	0.4938	137,688.000	52,875.38	67,986.51	0.06%	15,111.13
ATLANTIA SPA SEC ID: EI7667161	19.8498	3,183.000	42,306.19	63,182.00	0.05%	20,875.81
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	8.0900	24,089.000	118,414.90	194,881.00	0.16%	76,466.10
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	64.2518	2,498.000	84,137.64	160,501.00	0.13%	76,363.36
PRYSMIAN SPA SEC ID: EIB1W4V62	37.6527	2,469.000	38,238.47	92,964.50	0.08%	54,726.03
FERRARI NV SEC ID: EIBD6G500	258.7130	812.000	55,684.80	210,074.96	0.17%	154,390.16
CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	19.4120	8,068.000	48,989.26	156,616.05	0.13%	107,626.79
MONCLER SPA SEC ID: EIBGLP233	72.8035	1,088.000	39,461.59	79,210.26	0.07%	39,748.67
FAURECIA SE SEC ID: EIBGPK545	46.7162	149.000	8,175.86	6,960.71	0.01%	-1,215.15
STELLANTIS NV SEC ID: EIBMD8KX1	18.9753	11,717.000	130,937.23	222,333.81	0.18%	91,396.58
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	14.6187	7,139.000	45,612.56	104,362.95	0.09%	58,750.39
UNICREDIT SPA SEC ID: EIBYMXPS6	15.4022	11,810.000	99,641.66	181,900.42	0.15%	82,258.76
EXOR NV SEC ID: EIBYSLCX9	89.7933	726.000	29,414.19	65,189.94	0.05%	35,775.75
POSTE ITALIANE SPA SEC ID: EIBYYN706	13.1233	6,527.000	45,648.80	85,655.70	0.07%	40,006.90
ASM INTERNATIONAL NV SEC ID: EN5165290	442.0296	147.000	58,201.64	64,978.36	0.05%	6,776.72
WOLTERS KLUWER NV SEC ID: EN5671511	117.8139	2,380.000	60,143.75	280,397.13	0.23%	220,253.38
AEGON NV SEC ID: EN5927376	4.9957	32,451.000	64,527.54	162,116.09	0.13%	97,588.55
KONINKLIJKE KPN NV SEC ID: EN5956078	3.1046	30,200.000	71,654.81	93,757.59	0.08%	22,102.78
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	37.2604	5,856.000	196,834.49	218,196.66	0.18%	21,362.17
HEINEKEN NV SEC ID: EN7792554	112.4236	1,781.000	108,165.39	200,226.42	0.16%	92,061.03



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12/31/2021

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	92.2838	572.000	28,933.30	52,786.32	0.04%	23,853.02
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	225.1656	1,510.000	84,584.43	340,000.06	0.28%	255,415.63
ASML HOLDING NV SEC ID: ENB929F49	803.6592	2,879.000	215,831.80	2,313,734.95	1.90%	2,097,903.15
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	34.2695	8,536.000	141,477.43	292,524.64	0.24%	151,047.21
AKZO NOBEL NV SEC ID: ENBJ2KSG1	109.7398	1,612.000	107,894.37	176,900.56	0.15%	69,006.19
PROSUS NV SEC ID: ENBJDS7L4	83.6183	6,002.000	460,215.63	501,877.13	0.41%	41,661.50
UNILEVER PLC SEC ID: ENBLRB269	53.5109	10,329.000	344,588.49	552,714.57	0.45%	208,126.08
NN GROUP NV SEC ID: ENBNG8PQ5	54.1421	1,538.000	44,788.48	83,270.54	0.07%	38,482.06
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	28.1798	3,041.000	90,026.87	85,694.82	0.07%	-4,332.05
ARCELORMITTAL SA SEC ID: ENBYPBS65	32.0065	5,910.000	49,981.90	189,158.38	0.16%	139,176.48
JUST EAT TAKEAWAY.COM NV SEC ID: ENBYQ7HZ1	55.1201	1,082.000	80,914.06	59,639.93	0.05%	-21,274.13
ABN AMRO BANK NV SEC ID: ENBYQP139	14.6881	6,787.000	64,580.56	99,687.96	0.08%	35,107.40
RELX PLC SEC ID: ENBYWLC62	32.4329	5,536.000	44,121.76	179,548.78	0.15%	135,427.02
ADYEN NV SEC ID: ENBZ1HM46	2,628.6378	125.000	131,812.43	328,579.73	0.27%	196,767.30
ING GROEP NV SEC ID: ENBZ57394	13.9216	26,017.000	143,706.86	362,198.33	0.30%	218,491.47
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	5.4950	20,130.000	63,391.26	110,613.35	0.09%	47,222.09
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	9.6889	6,039.000	61,180.85	58,511.53	0.05%	-2,669.32
CRH PLC SEC ID: EZ4182240	52.9025	5,393.000	133,839.58	285,303.42	0.23%	151,463.84
DCC ORD EURO0.25 SEC ID: EZ4189476	81.9400	954.000	52,473.12	78,170.76	0.06%	25,697.64



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
KINGSPAN GROUP PLC SEC ID: EZ4491237	119.4060	1,028.000	41,080.52	122,749.37	0.10%	81,668.85
KERRY GROUP PLC SEC ID: EZ4519573	128.7879	1,386.000	74,893.73	178,500.03	0.15%	103,606.30
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	55.0860	1,553.000	44,269.08	85,548.51	0.07%	41,279.43
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	158.0708	912.000	96,108.85	144,160.57	0.12%	48,051.72
RYANAIR HOLDINGS PLC SEC ID: EZBYTBXV3	17.3423	2,731.000	15,228.34	47,361.82	0.04%	32,133.48
UPM-KYMMENE OYJ SEC ID: SF5051252	38.0507	3,929.000	55,053.73	149,501.25	0.12%	94,447.52
STORA ENSO OYJ SEC ID: SF5072670	18.3544	5,028.000	43,546.66	92,285.96	0.08%	48,739.30
SAMPO OYJ SEC ID: SF5226037	50.1050	3,097.000	89,633.88	155,175.28	0.13%	65,541.40
FORTUM OYJ SEC ID: SF5579559	30.6930	3,511.000	56,648.53	107,763.22	0.09%	51,114.69
ELISA OYJ SEC ID: SF5701518	61.5453	2,001.000	53,795.27	123,152.07	0.10%	69,356.80
NOKIA OYJ SEC ID: SF5902942	6.3388	32,672.000	157,952.07	207,099.73	0.17%	49,147.66
NESTE OYJ SEC ID: SFB06YV43	49.3090	3,450.000	20,342.14	170,116.02	0.14%	149,773.88
KONE OYJ SEC ID: SFB09M9D1	71.6891	2,335.000	73,042.11	167,394.02	0.14%	94,351.91
ORION OYJ SEC ID: SFB17NY41	41.5305	1,226.000	33,371.48	50,916.45	0.04%	17,544.97
TOTAL EQUITY EURO CURRENCY UNIT		1,419,691.000	19,697,585.85	40,073,973.49	32.92%	20,376,387.64
HONG KONG DOLLAR						
HANG LUNG PROPERTIES LTD HK/00101 SEC ID: FH6030503	2.0574	21,000.000	44,831.29	43,205.11	0.04%	-1,626.18
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	10.1009	12,500.000	94,469.30	126,261.82	0.10%	31,792.52
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	58.4123	8,900.000	181,264.42	519,869.68	0.43%	338,605.26



Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MTR CORP LTD HK/00066 SEC ID: FH6290057	5.3679	13,500.000	55,240.98	72,467.07	0.06%	17,226.09
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	18.3036	5,500.000	80,096.49	100,669.55	0.08%	20,573.06
HENDERSON LAND DEVELOPMENT CO HK/00012 SEC ID: FH6420530	4.2584	13,061.000	47,735.53	55,619.36	0.05%	7,883.83
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	6.2337	14,000.000	77,140.20	87,272.17	0.07%	10,131.97
HONG KONG & CHINA GAS CO LTD HK/00003 SEC ID: FH6436551	1.5571	65,072.000	61,703.01	101,326.79	0.08%	39,623.78
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	5.1819	18,000.000	43,931.60	93,275.01	0.08%	49,343.41
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.2772	22,500.000	56,128.69	73,736.90	0.06%	17,608.21
SINO LAND CO LTD HK/00083 SEC ID: FH6810425	1.2455	36,000.000	43,298.84	44,836.65	0.04%	1,537.81
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	12.1340	9,000.000	116,675.53	109,205.65	0.09%	-7,469.88
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	19.9069	10,000.000	31,371.90	199,068.79	0.16%	167,696.89
LINK REIT HK/00823 SEC ID: FHB0PB4M2	8.8055	15,000.000	60,465.90	132,081.88	0.11%	71,615.98
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	10.0817	84,000.000	333,099.86	846,863.25	0.70%	513,763.39
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	2.3293	18,800.000	39,147.67	43,791.03	0.04%	4,643.36



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WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBFGWS1	5.0793	17,000.000	61,411.43	86,348.65	0.07%	24,937.22
ESR CAYMAN LTD HK/01821 SEC ID: FHBHNCRK4	3.3798	18,400.000	61,661.32	62,188.47	0.05%	527.15
WH GROUP LTD HK/00288 SEC ID: FHBLLHKZ0	0.6272	68,033.000	52,455.91	42,671.70	0.04%	-9,784.21
NEW WORLD DEVELOPMENT CO LTD HK/00017 SEC ID: FHB M94GQ6	3.9570	19,000.000	84,247.97	75,183.10	0.06%	-9,064.87
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	6.4518	19,000.000	130,398.95	122,583.79	0.10%	-7,815.16
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHB YZQ071	6.3043	23,576.000	108,396.42	148,629.53	0.12%	40,233.11
TOTAL EQUITY HONG KONG DOLLAR		531,842.000	1,865,173.21	3,187,155.95	2.62%	1,321,982.74
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	10.3136	10,961.000	47,683.82	113,047.20	0.09%	65,363.38
BANK LEUMI LE-ISRAEL BM SEC ID: FZ6076423	10.7473	7,918.000	37,126.84	85,097.38	0.07%	47,970.54
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	6.7279	13,098.000	39,385.69	88,122.39	0.07%	48,736.70
NICE LTD SEC ID: FZ6647132	305.7769	503.000	31,072.99	153,805.78	0.13%	122,732.79
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	38.5555	2,144.000	38,725.83	82,662.90	0.07%	43,937.07
ISRACARD LTD SEC ID: FZBJ0CJC2	4.9319	1.000	3.27	4.93	0.00%	1.66
TOTAL EQUITY ISRAELI SHEKEL		34,625.000	193,998.44	522,740.58	0.43%	328,742.14
JAPANESE YEN						
AJINOMOTO CO INC SEC ID: FJ6010907	30.3678	4,000.000	39,692.08	121,471.06	0.10%	81,778.98
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	38.8520	2,500.000	54,152.77	97,129.96	0.08%	42,977.19
ASAHI KASEI CORP SEC ID: FJ6054608	9.3873	10,000.000	59,359.69	93,873.48	0.08%	34,513.79



Asset Detail
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12/31/2021

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BANK OF KYOTO LTD /THE SEC ID: FJ6075751	46.2854	1,700.000	49,168.20	78,685.25	0.06%	29,517.05
Z HOLDINGS CORP SEC ID: FJ6084845	5.7957	19,100.000	47,850.23	110,697.24	0.09%	62,847.01
NTT DATA CORP SEC ID: FJ6125630	21.4146	5,500.000	43,186.71	117,780.39	0.10%	74,593.68
BRIDGESTONE CORP SEC ID: FJ6132107	42.9769	3,700.000	70,156.29	159,014.38	0.13%	88,858.09
OBIC CO LTD SEC ID: FJ6136744	187.5733	500.000	46,581.52	93,786.64	0.08%	47,205.12
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	19.2002	1,700.000	20,615.81	32,640.36	0.03%	12,024.55
USS CO LTD SEC ID: FJ6171493	15.5964	2,100.000	31,071.72	32,752.38	0.03%	1,680.66
CANON INC SEC ID: FJ6172327	24.3237	5,300.000	95,903.45	128,915.81	0.11%	33,012.36
CASIO COMPUTER CO LTD SEC ID: FJ6178969	12.8436	2,600.000	19,654.39	33,393.25	0.03%	13,738.86
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	133.2552	1,000.000	90,245.65	133,255.18	0.11%	43,009.53
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	32.4345	5,400.000	41,239.93	175,146.55	0.14%	133,906.62
CYBERAGENT INC SEC ID: FJ6220506	16.6211	4,800.000	43,170.70	79,781.17	0.07%	36,610.47
RAKUTEN GROUP INC SEC ID: FJ6229598	10.0213	8,400.000	59,003.33	84,178.72	0.07%	25,175.39
KDDI CORP SEC ID: FJ6248994	29.1954	11,400.000	127,037.42	332,827.94	0.27%	205,790.52
DAIFUKU CO LTD SEC ID: FJ6250024	81.6291	1,100.000	54,023.22	89,792.02	0.07%	35,768.80
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	114.3676	500.000	24,248.57	57,183.80	0.05%	32,935.23
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	226.5642	1,800.000	97,688.31	407,815.57	0.34%	310,127.26
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	28.7265	4,000.000	56,652.12	114,906.00	0.09%	58,253.88
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	5.6333	15,700.000	66,061.81	88,442.45	0.07%	22,380.64
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	4.9412	5,600.000	20,212.29	27,670.53	0.02%	7,458.24



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12/31/2021

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PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	13.7814	4,000.000	33,841.50	55,125.70	0.05%	21,284.20
DISCO CORP SEC ID: FJ6270949	305.2408	400.000	53,557.15	122,096.31	0.10%	68,539.16
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	61.4216	1,500.000	98,780.72	92,132.35	0.08%	-6,648.37
EISAI CO LTD SEC ID: FJ6307204	56.7149	1,300.000	46,644.57	73,729.32	0.06%	27,084.75
SQUARE ENIX HOLDINGS CO LTD SEC ID: FJ6309267	51.2353	900.000	39,056.83	46,111.76	0.04%	7,054.93
SBI HOLDINGS INC/JAPAN SEC ID: FJ6309465	27.2242	2,800.000	45,014.35	76,227.70	0.06%	31,213.35
FAST RETAILING CO LTD SEC ID: FJ6332434	567.1486	400.000	93,427.72	226,859.46	0.19%	133,431.74
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	5.4266	66,900.000	269,879.14	363,039.48	0.30%	93,160.34
SUBARU CORP SEC ID: FJ6356409	17.8629	4,000.000	20,527.45	71,451.52	0.06%	50,924.07
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	74.0393	3,300.000	113,599.80	244,329.82	0.20%	130,730.02
FANUC CORP SEC ID: FJ6356938	211.7147	1,200.000	146,213.72	254,057.58	0.21%	107,843.86
FUJITSU LTD SEC ID: FJ6356946	171.3343	1,600.000	109,156.06	274,134.87	0.23%	164,978.81
MCDONALD'S HOLDINGS CO JAPAN L SEC ID: FJ6371861	44.2013	800.000	19,916.46	35,361.04	0.03%	15,444.58
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	42.8553	3,267.000	20,506.15	140,008.21	0.12%	119,502.06
NIPPON BUILDING FUND INC SEC ID: FJ6396801	5,818.2452	13.000	63,865.58	75,637.19	0.06%	11,771.61
JAPAN REAL ESTATE INVESTMENT C SEC ID: FJ6397585	5,670.6180	11.000	48,152.48	62,376.80	0.05%	14,224.32
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	63.7402	1,200.000	22,620.21	76,488.21	0.06%	53,868.00
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	28.3531	1,900.000	53,637.85	53,870.87	0.04%	233.02
DENTSU GROUP INC SEC ID: FJ6416286	35.6042	2,600.000	48,071.32	92,570.89	0.08%	44,499.57
HIKARI TSUSHIN INC SEC ID: FJ6416328	153.7927	300.000	47,173.28	46,137.82	0.04%	-1,035.46



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RESONA HOLDINGS INC SEC ID: FJ6421559	3.8852	15,800.000	49,062.04	61,386.13	0.05%	12,324.09
HISAMITSU PHARMACEUTICAL CO IN SEC ID: FJ6428901	34.5187	600.000	22,518.43	20,711.22	0.02%	-1,807.21
HITACHI LTD SEC ID: FJ6429107	54.1010	7,300.000	165,575.59	394,937.27	0.32%	229,361.68
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	33.3724	2,800.000	78,053.77	93,442.75	0.08%	15,388.98
HONDA MOTOR CO LTD SEC ID: FJ6435146	28.0492	7,700.000	191,425.10	215,978.47	0.18%	24,553.37
HOYA CORP SEC ID: FJ6441508	148.5824	3,000.000	91,696.64	445,747.05	0.37%	354,050.41
ISUZU MOTORS LTD SEC ID: FJ6467107	12.4267	6,600.000	41,798.39	82,016.42	0.07%	40,218.03
ITOCHU CORP SEC ID: FJ6467800	30.5501	11,000.000	101,586.04	336,051.42	0.28%	234,465.38
JSR CORP SEC ID: FJ6470986	37.9923	2,600.000	41,456.59	98,779.91	0.08%	57,323.32
JAPAN TOBACCO INC SEC ID: FJ6474533	20.1685	9,300.000	174,995.06	187,566.76	0.15%	12,571.70
AEON CO LTD SEC ID: FJ6480043	23.5248	8,600.000	127,082.67	202,313.41	0.17%	75,230.74
KAJIMA CORP SEC ID: FJ6481322	11.4715	5,500.000	32,922.34	63,093.22	0.05%	30,170.88
KAO CORP SEC ID: FJ6483807	52.2687	3,200.000	86,324.51	167,259.79	0.14%	80,935.28
KEIO CORP SEC ID: FJ6487360	44.0276	800.000	30,938.55	35,222.09	0.03%	4,283.54
KIKKOMAN CORP SEC ID: FJ6490802	83.9738	2,000.000	23,529.90	167,947.55	0.14%	144,417.65
KEYENCE CORP SEC ID: FJ6490992	627.6758	1,480.000	157,694.94	928,960.13	0.76%	771,265.19
KINTETSU GROUP HOLDINGS CO LTD SEC ID: FJ6492964	27.9189	1,400.000	45,803.55	39,086.45	0.03%	-6,717.10
KIRIN HOLDINGS CO LTD SEC ID: FJ6493749	16.0393	6,500.000	93,773.40	104,255.14	0.09%	10,481.74
KOITO MANUFACTURING CO LTD SEC ID: FJ6496320	52.8852	1,000.000	31,821.93	52,885.24	0.04%	21,063.31
KOMATSU LTD SEC ID: FJ6496585	23.3902	5,200.000	94,689.54	121,629.11	0.10%	26,939.57



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KONAMI HOLDINGS CORP SEC ID: FJ6496684	47.9354	1,100.000	21,350.45	52,728.93	0.04%	31,378.48
KUBOTA CORP SEC ID: FJ6497500	22.1745	7,100.000	69,073.05	157,438.67	0.13%	88,365.62
KYOCERA CORP SEC ID: FJ6499266	62.4115	2,200.000	108,222.75	137,305.38	0.11%	29,082.63
KYOWA KIRIN CO LTD SEC ID: FJ6499555	27.2242	2,000.000	21,017.20	54,448.35	0.04%	33,431.15
LASERTEC CORP SEC ID: FJ6506268	306.4565	300.000	50,188.70	91,936.96	0.08%	41,748.26
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	55.5078	4,800.000	134,399.97	266,437.42	0.22%	132,037.45
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	860.5792	58.000	35,216.31	49,913.60	0.04%	14,697.29
ORIX JREIT INC SEC ID: FJ6527777	1,561.3739	32.000	40,995.64	49,963.96	0.04%	8,968.32
JFE HOLDINGS INC SEC ID: FJ6543790	12.7394	6,000.000	39,877.11	76,436.11	0.06%	36,559.00
MAKITA CORP SEC ID: FJ6555802	42.4037	2,000.000	41,530.35	84,807.44	0.07%	43,277.09
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	34.2408	8,200.000	217,697.14	280,774.62	0.23%	63,077.48
MARUBENI CORP SEC ID: FJ6569464	9.7217	11,400.000	55,221.54	110,827.15	0.09%	55,605.61
MARUI GROUP CO LTD SEC ID: FJ6569522	18.8007	2,200.000	31,250.19	41,361.64	0.03%	10,111.45
PANASONIC CORP SEC ID: FJ6572708	10.9852	16,500.000	127,227.55	181,255.70	0.15%	54,028.15
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	12.7046	15,478.000	181,935.05	196,642.05	0.16%	14,707.00
MISUMI GROUP INC SEC ID: FJ6595170	40.9882	2,000.000	42,660.29	81,976.47	0.07%	39,316.18
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	13.8466	3,500.000	52,134.16	48,462.94	0.04%	-3,671.22
MITSUBISHI CORP SEC ID: FJ6596780	31.7138	9,200.000	186,603.58	291,766.76	0.24%	105,163.18
MITSUBISHI GAS CHEMICAL CO INC SEC ID: FJ6596921	16.9163	3,000.000	35,674.47	50,748.99	0.04%	15,074.52
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	12.6655	12,500.000	120,656.53	158,319.23	0.13%	37,662.70



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MITSUI & CO LTD SEC ID: FJ6597309	23.6507	11,500.000	158,070.39	271,983.42	0.22%	113,913.03
MITSUI CHEMICALS INC SEC ID: FJ6597366	26.8334	2,100.000	38,272.08	56,350.14	0.05%	18,078.06
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	19.7864	7,300.000	125,232.90	144,440.54	0.12%	19,207.64
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	79.5189	4,200.000	99,156.52	333,979.43	0.27%	234,822.91
SEIKO EPSON CORP SEC ID: FJ6616505	17.9845	2,600.000	20,581.74	46,759.59	0.04%	26,177.85
NGK SPARK PLUG CO LTD SEC ID: FJ6619608	17.3939	1,700.000	23,317.61	29,569.71	0.02%	6,252.10
RENESAS ELECTRONICS CORP SEC ID: FJ6635679	12.3573	9,400.000	41,754.13	116,158.23	0.10%	74,404.10
NINTENDO CO LTD SEC ID: FJ6639556	465.8938	900.000	144,642.64	419,304.43	0.34%	274,661.79
DENSO CORP SEC ID: FJ6640380	82.7493	3,500.000	108,111.61	289,622.69	0.24%	181,511.08
NEC CORP SEC ID: FJ6640406	46.1118	2,100.000	75,811.21	96,834.70	0.08%	21,023.49
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	10.8897	4,700.000	44,905.44	51,181.45	0.04%	6,276.01
NIDEC CORP SEC ID: FJ6640687	117.4070	3,400.000	114,960.40	399,183.72	0.33%	284,223.32
NH FOODS LTD SEC ID: FJ6640760	35.9515	1,400.000	45,419.11	50,332.16	0.04%	4,913.05
NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	14.3980	1,815.000	19,611.80	26,132.34	0.02%	6,520.54
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	27.3544	11,200.000	126,213.80	306,369.69	0.25%	180,155.89
NSK LTD SEC ID: FJ6641545	6.4088	6,700.000	42,561.95	42,938.65	0.04%	376.70
NISSAN CHEMICAL CORP SEC ID: FJ6641586	58.0088	1,000.000	14,192.47	58,008.77	0.05%	43,816.30
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	72.8583	800.000	38,815.48	58,286.66	0.05%	19,471.18
NITTO DENKO CORP SEC ID: FJ6641800	77.2003	1,500.000	62,658.07	115,800.45	0.10%	53,142.38
NIPPON EXPRESS CO LTD SEC ID: FJ6642121	60.0061	600.000	27,687.71	36,003.65	0.03%	8,315.94



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YAMAHA CORP SEC ID: FJ6642386	49.2380	1,500.000	19,691.64	73,856.98	0.06%	54,165.34
MINEBEA MITSUMI INC SEC ID: FJ6642402	28.3531	3,000.000	18,493.86	85,059.27	0.07%	66,565.41
NISSAN MOTOR CO LTD SEC ID: FJ6642865	4.8265	25,800.000	86,907.46	124,524.69	0.10%	37,617.23
NOMURA HOLDINGS INC SEC ID: FJ6643103	4.3567	28,400.000	111,639.19	123,731.32	0.10%	12,092.13
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	149.5810	600.000	31,302.37	89,748.60	0.07%	58,446.23
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	168.4252	1,100.000	44,079.69	185,267.69	0.15%	141,188.00
ODAKYU ELECTRIC RAILWAY CO LTD SEC ID: FJ6656105	18.5489	3,500.000	58,892.57	64,921.20	0.05%	6,028.63
OBAYASHI CORP SEC ID: FJ6656402	7.7287	5,100.000	27,081.20	39,416.44	0.03%	12,335.24
OLYMPUS CORP SEC ID: FJ6658804	23.0081	8,000.000	82,907.84	184,064.96	0.15%	101,157.12
OMRON CORP SEC ID: FJ6659422	99.5180	2,100.000	60,109.79	208,987.89	0.17%	148,878.10
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	24.8014	2,600.000	28,035.80	64,483.52	0.05%	36,447.72
ORIX CORP SEC ID: FJ6661147	20.3856	5,200.000	45,952.51	106,004.95	0.09%	60,052.44
OSAKA GAS CO LTD SEC ID: FJ6661766	16.5082	3,700.000	60,214.94	61,080.29	0.05%	865.35
NABTESCO CORP SEC ID: FJ6687571	29.5688	1,700.000	42,280.75	50,267.03	0.04%	7,986.28
UNITED URBAN INVESTMENT CORP SEC ID: FJ6723830	1,174.0698	51.000	47,404.06	59,877.56	0.05%	12,473.50
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	21.8662	4,400.000	54,988.18	96,211.20	0.08%	41,223.02
T&D HOLDINGS INC SEC ID: FJ6744299	12.7828	5,500.000	43,009.75	70,305.24	0.06%	27,295.49
ROHM CO LTD SEC ID: FJ6747201	90.9209	600.000	31,387.49	54,552.56	0.04%	23,165.07
SMC CORP SEC ID: FJ6763968	673.7875	500.000	101,537.22	336,893.76	0.28%	235,356.54
SOFTBANK GROUP CORP SEC ID: FJ6770625	47.1886	11,400.000	175,923.06	537,949.74	0.44%	362,026.68



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SANTEN PHARMACEUTICAL CO LTD SEC ID: FJ6776606	12.2183	3,800.000	38,166.54	46,429.60	0.04%	8,263.06
SECOM CO LTD SEC ID: FJ6791597	69.3500	1,000.000	44,078.64	69,350.01	0.06%	25,271.37
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	16.6905	4,700.000	44,478.87	78,445.58	0.06%	33,966.71
SEKISUI HOUSE LTD SEC ID: FJ6793908	21.4407	4,900.000	61,449.35	105,059.27	0.09%	43,609.92
SHARP CORP/JAPAN SEC ID: FJ6800604	11.4715	3,400.000	35,662.37	39,003.08	0.03%	3,340.71
SHIMADZU CORP SEC ID: FJ6804366	42.1606	3,000.000	42,980.61	126,481.70	0.10%	83,501.09
SHIMIZU CORP SEC ID: FJ6804408	6.1917	4,000.000	16,694.52	24,766.62	0.02%	8,072.10
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	172.9842	3,000.000	173,813.90	518,952.73	0.43%	345,138.83
SHIONOGI & CO LTD SEC ID: FJ6804689	70.5571	2,000.000	48,670.81	141,114.16	0.12%	92,443.35
SHIMANO INC SEC ID: FJ6804820	266.2498	500.000	31,981.37	133,124.92	0.11%	101,143.55
SHISEIDO CO LTD SEC ID: FJ6805264	55.6988	2,700.000	51,809.04	150,386.87	0.12%	98,577.83
SHIZUOKA BANK LTD/THE SEC ID: FJ6805322	7.1382	9,700.000	53,813.79	69,240.59	0.06%	15,426.80
SUNDRUG CO LTD SEC ID: FJ6817897	26.0953	2,000.000	53,103.76	52,190.53	0.04%	-913.23
SONY GROUP CORP SEC ID: FJ6821501	125.7001	9,000.000	318,786.62	1,131,301.33	0.93%	812,514.71
STANLEY ELECTRIC CO LTD SEC ID: FJ6841103	25.0011	1,000.000	19,239.15	25,001.09	0.02%	5,761.94
SUMITOMO CHEMICAL CO LTD SEC ID: FJ6858560	4.7067	16,300.000	48,301.00	76,719.21	0.06%	28,418.21
SUMITOMO ELECTRIC INDUSTRIES L SEC ID: FJ6858701	13.0216	4,600.000	48,326.14	59,899.27	0.05%	11,573.13
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	37.7752	2,000.000	42,100.90	75,550.35	0.06%	33,449.45
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	29.3778	2,700.000	56,989.80	79,320.05	0.07%	22,330.25
SUMITOMO CORP SEC ID: FJ6858941	14.7671	7,900.000	87,157.03	116,659.72	0.10%	29,502.69



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SUZUKI MOTOR CORP SEC ID: FJ6865508	38.4612	1,800.000	41,405.33	69,230.17	0.06%	27,824.84
TDK CORP SEC ID: FJ6869302	38.9909	3,300.000	73,365.86	128,670.06	0.11%	55,304.20
TAISEI CORP SEC ID: FJ6870102	30.3504	1,800.000	19,835.39	54,630.72	0.04%	34,795.33
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	27.2415	6,866.000	239,923.88	187,040.45	0.15%	-52,883.43
ADVANTEST CORP SEC ID: FJ6870490	94.6550	1,100.000	44,623.92	104,120.54	0.09%	59,496.62
SYSMEX CORP SEC ID: FJ6883808	135.0354	1,300.000	51,419.98	175,546.01	0.14%	124,126.03
TERUMO CORP SEC ID: FJ6885076	42.2040	4,600.000	63,146.57	194,138.34	0.16%	130,991.77
TOBU RAILWAY CO LTD SEC ID: FJ6895166	22.7693	1,300.000	32,091.25	29,600.11	0.02%	-2,491.14
TOHO CO LTD/TOKYO SEC ID: FJ6895208	42.7684	1,200.000	19,177.40	51,322.13	0.04%	32,144.73
TOKYO ELECTRIC POWER CO HOLDIN SEC ID: FJ6895406	2.5791	20,700.000	56,898.19	53,388.04	0.04%	-3,510.15
TOKYO ELECTRON LTD SEC ID: FJ6895679	575.5721	1,200.000	83,334.53	690,686.49	0.57%	607,351.96
TOKYU CORP SEC ID: FJ6896545	13.2691	4,400.000	44,954.82	58,383.92	0.05%	13,429.10
TORAY INDUSTRIES INC SEC ID: FJ6897147	5.9207	10,300.000	46,427.88	60,983.37	0.05%	14,555.49
TOSHIBA CORP SEC ID: FJ6897212	41.0751	2,900.000	74,042.67	119,117.71	0.10%	45,075.04
TOTO LTD SEC ID: FJ6897469	45.9381	1,000.000	28,117.62	45,938.08	0.04%	17,820.46
LIXIL CORP SEC ID: FJ6900214	26.6163	3,000.000	35,473.24	79,848.90	0.07%	44,375.66
TOSOH CORP SEC ID: FJ6900289	14.8148	4,000.000	50,863.44	59,259.26	0.05%	8,395.82
MAZDA MOTOR CORP SEC ID: FJ6900305	7.6853	9,500.000	57,692.68	73,010.29	0.06%	15,317.61
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	79.8055	1,200.000	41,638.12	95,766.58	0.08%	54,128.46
TOYOTA TSUSHO CORP SEC ID: FJ6900586	46.0249	1,600.000	28,570.49	73,639.88	0.06%	45,069.39



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TOYOTA MOTOR CORP SEC ID: FJ6900644	18.2841	72,600.000	581,181.12	1,327,422.21	1.09%	746,241.09
UNICHARM CORP SEC ID: FJ6911484	43.4111	3,000.000	40,677.61	130,233.17	0.11%	89,555.56
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	41.7698	1,400.000	56,454.29	58,477.71	0.05%	2,023.42
YAMADA HOLDINGS CO LTD SEC ID: FJ6985025	3.4128	8,400.000	32,761.71	28,667.45	0.02%	-4,094.26
YAKULT HONSHA CO LTD SEC ID: FJ6985116	52.1037	1,200.000	43,213.96	62,524.43	0.05%	19,310.47
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	23.9590	3,800.000	44,349.31	91,044.25	0.07%	46,694.94
ASTELLAS PHARMA INC SEC ID: FJ6985389	16.2433	11,000.000	79,991.02	178,676.57	0.15%	98,685.55
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	23.4727	3,000.000	44,970.65	70,418.13	0.06%	25,447.48
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	48.9775	2,000.000	18,589.69	97,954.93	0.08%	79,365.24
M3 INC SEC ID: FJB02K2M5	50.3061	3,200.000	32,221.29	160,979.55	0.13%	128,758.26
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	43.9060	5,200.000	139,585.78	228,311.41	0.19%	88,725.63
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	25.4005	13,200.000	80,402.83	335,287.23	0.28%	254,884.40
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	78.1034	1,600.000	30,521.85	124,965.49	0.10%	94,443.64
MITSUBISHI CHEMICAL HOLDINGS C SEC ID: FJB0JQTJ2	7.3987	9,400.000	48,701.45	69,548.00	0.06%	20,846.55
SUMCO CORP SEC ID: FJB0MOC87	20.3986	3,000.000	35,595.24	61,195.78	0.05%	25,600.54
INPEX CORP SEC ID: FJB10RB16	8.7013	10,500.000	53,499.19	91,363.82	0.08%	37,864.63
HOSHIZAKI CORP SEC ID: FJB3FF8W8	75.1162	700.000	41,665.29	52,581.31	0.04%	10,916.02
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	36.2034	2,800.000	79,984.37	101,369.46	0.08%	21,385.09
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	20.1945	5,100.000	66,914.35	102,992.06	0.08%	36,077.71
MELJI HOLDINGS CO LTD SEC ID: FJB60DQV4	59.5719	1,000.000	19,510.65	59,571.88	0.05%	40,061.23



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3.7367	19,615.000	68,291.87	73,295.43	0.06%	5,003.56
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	42.1953	2,400.000	65,849.08	101,268.73	0.08%	35,419.65
NEXON CO LTD SEC ID: FJB63QM79	19.3131	3,400.000	55,744.47	65,664.54	0.05%	9,920.07
NIPPON PROLOGIS REIT INC SEC ID: FJB98BC64	3,534.3668	10.000	20,028.43	35,343.67	0.03%	15,315.24
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	3.6299	18,500.000	50,441.55	67,152.97	0.06%	16,711.42
SOFTBANK CORP SEC ID: FJBF5M0K1	12.6308	17,600.000	205,308.17	222,302.12	0.18%	16,993.95
SG HOLDINGS CO LTD SEC ID: FJBFFY883	23.3859	4,400.000	44,009.50	102,897.84	0.08%	58,888.34
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	60.5445	9,600.000	140,593.43	581,227.06	0.48%	440,633.63
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	7.7878	17,100.000	125,173.25	133,170.77	0.11%	7,997.52
JAPAN POST INSURANCE CO LTD SEC ID: FJBYT8157	16.0653	3,200.000	41,413.57	51,408.97	0.04%	9,995.40
TOTAL EQUITY JAPANESE YEN		1,051,096.000	13,328,368.43	27,412,788.91	22.52%	14,084,420.48
NEW ZEALAND DOLLAR						
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	22.4291	4,633.000	43,639.52	103,914.18	0.09%	60,274.66
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3.0946	21,564.000	43,656.32	66,732.34	0.05%	23,076.02
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	5.2718	13,170.000	40,315.81	69,429.67	0.06%	29,113.86
MERIDIAN ENERGY LTD SEC ID: ANBWF052	3.3206	9,080.000	18,647.52	30,150.62	0.02%	11,503.10
TOTAL EQUITY NEW ZEALAND DOLLAR		48,447.000	146,259.17	270,226.81	0.22%	123,967.64
NORWEGIAN KRONE						
TELENOR ASA SEC ID: SN4732491	15.7173	3,833.000	57,039.68	60,244.47	0.05%	3,204.79
EQUINOR ASA SEC ID: SN7133606	26.7512	7,693.000	74,965.29	205,796.89	0.17%	130,831.60
YARA INTERNATIONAL ASA SEC ID: SN7751258	50.4632	1,692.000	51,653.22	85,383.80	0.07%	33,730.58
NORSK HYDRO ASA SEC ID: SNB11HK30	7.8836	13,471.000	26,996.74	106,200.05	0.09%	79,203.31



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ORKLA ASA SEC ID: SNB1VQF41	10.0201	5,471.000	42,493.52	54,819.81	0.05%	12,326.29
GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	24.2677	2,901.000	44,781.04	70,400.64	0.06%	25,619.60
ADEVINTA ASA SEC ID: SNBJODP44	13.3019	1,893.000	18,231.10	25,180.47	0.02%	6,949.37
DNB BANK ASA SEC ID: SNBNG7113	22.9069	7,926.000	171,374.46	181,560.16	0.15%	10,185.70
TOTAL EQUITY NORWEGIAN KRONE		44,880.000	487,535.05	789,586.29	0.65%	302,051.24
POUND STERLING						
BARRICK GOLD CORP SEC ID: EX0028368	18.4530	3,073.000	37,839.64	56,706.15	0.05%	18,866.51
ANTOFAGASTA PLC SEC ID: EX0045610	18.1293	4,900.000	37,817.64	88,833.63	0.07%	51,015.99
ASHTREAD GROUP PLC SEC ID: EX0053671	80.4814	4,037.000	65,929.49	324,903.49	0.27%	258,974.00
BRITISH LAND CO PLC/THE SEC ID: EX0136708	7.1921	10,823.000	53,561.53	77,840.42	0.06%	24,278.89
AVIVA PLC SEC ID: EX0216237	5.5587	43,978.000	135,830.42	244,458.87	0.20%	108,628.45
DIAGEO PLC SEC ID: EX0237407	54.6656	16,080.000	322,639.69	879,022.88	0.72%	556,383.19
SCHRODERS PLC SEC ID: EX0240542	48.2184	1,350.000	34,539.74	65,094.87	0.05%	30,555.13
BAE SYSTEMS PLC SEC ID: EX0263494	7.4468	16,617.000	95,449.78	123,742.92	0.10%	28,293.14
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	37.0239	14,717.000	503,058.72	544,880.61	0.45%	41,821.89
HALMA PLC SEC ID: EX0405202	43.3424	1,817.000	42,408.28	78,753.14	0.06%	36,344.86
STANDARD CHARTERED PLC SEC ID: EX0408289	6.0734	25,855.000	133,539.46	157,026.56	0.13%	23,487.10
IMPERIAL BRANDS PLC SEC ID: EX0454499	21.8947	4,715.000	84,967.40	103,233.44	0.08%	18,266.04
HSBC HOLDINGS PLC SEC ID: EX0540529	6.0767	121,978.000	636,312.79	741,228.59	0.61%	104,915.80
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	4.0295	45,420.000	78,466.45	183,019.38	0.15%	104,552.93
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	27.1974	1,798.000	27,425.62	48,900.85	0.04%	21,475.23



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PEARSON PLC SEC ID: EX0677602	8.3055	5,190.000	36,041.02	43,105.48	0.04%	7,064.46
PERSIMMON PLC SEC ID: EX0682537	38.6831	2,595.000	61,339.52	100,382.62	0.08%	39,043.10
PRUDENTIAL PLC SEC ID: EX0709959	17.2625	18,322.000	161,640.85	316,282.89	0.26%	154,642.04
RIO TINTO PLC SEC ID: EX0718877	66.2597	8,157.000	338,589.89	540,480.32	0.44%	201,890.43
ST JAMES'S PLACE PLC SEC ID: EX0766934	22.8022	4,872.000	47,334.48	111,092.15	0.09%	63,757.67
SSE PLC SEC ID: EX0790876	22.3349	8,619.000	117,614.46	192,504.34	0.16%	74,889.88
BP PLC SEC ID: EX0798051	4.4765	115,741.000	414,347.03	518,109.65	0.43%	103,762.62
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.6474	560,577.000	214,813.89	362,932.75	0.30%	148,118.86
SMITH & NEPHEW PLC SEC ID: EX0922321	17.5198	5,439.000	63,710.69	95,290.26	0.08%	31,579.57
GLAXOSMITHKLINE PLC SEC ID: EX0925282	21.7606	32,442.000	631,254.75	705,957.18	0.58%	74,702.43
WEIR GROUP PLC/THE SEC ID: EX0946585	23.1814	2,223.000	22,767.53	51,532.29	0.04%	28,764.76
ASTRAZENECA PLC SEC ID: EX0989528	117.5392	10,821.000	668,957.17	1,271,891.37	1.04%	602,934.20
BT GROUP PLC SEC ID: EX3091355	2.2965	61,315.000	94,890.19	140,808.05	0.12%	45,917.86
BARCLAYS PLC SEC ID: EX3134866	2.5328	125,665.000	159,289.22	318,287.01	0.26%	158,997.79
INTERTEK GROUP PLC SEC ID: EX3163832	76.2555	1,582.000	53,999.85	120,636.26	0.10%	66,636.41
BURBERRY GROUP PLC SEC ID: EX3174300	24.6171	2,455.000	31,201.07	60,435.06	0.05%	29,233.99
NEXT PLC SEC ID: EX3208983	110.3877	1,301.000	51,402.62	143,614.37	0.12%	92,211.75
KINGFISHER PLC SEC ID: EX3319525	4.5821	20,663.000	36,416.03	94,680.02	0.08%	58,263.99
J SAINSBURY PLC SEC ID: EXB019KW9	3.7356	23,371.000	56,646.43	87,304.08	0.07%	30,657.65
ADMIRAL GROUP PLC SEC ID: EXB02J636	42.7600	1,734.000	39,593.96	74,145.82	0.06%	34,551.86



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SHELL PLC SEC ID: EXB03MLX5	21.9665	36,478.000	624,536.40	801,292.89	0.66%	176,756.49
SHELL PLC SEC ID: EXB03MM48	21.9746	17,708.000	396,799.58	389,126.16	0.32%	-7,673.42
BUNZL PLC SEC ID: EXB0744B8	39.0759	2,253.000	29,835.46	88,037.96	0.07%	58,202.50
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	7.9100	11,576.000	54,972.08	91,566.02	0.08%	36,593.94
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	93.8634	2,147.000	52,721.34	201,524.69	0.17%	148,803.35
UNILEVER PLC SEC ID: EXB10RZP7	53.4398	8,984.000	301,689.99	480,103.39	0.39%	178,413.40
EXPERIAN PLC SEC ID: EXB19NLV9	49.1936	6,790.000	81,210.55	334,024.71	0.27%	252,814.16
MONDI PLC SEC ID: EXB1CRLC8	24.7323	2,661.000	42,669.10	65,812.54	0.05%	23,143.44
SEVERN TRENT PLC SEC ID: EXB1FH8J7	39.9156	1,831.000	38,538.51	73,085.54	0.06%	34,547.03
WHITBREAD PLC SEC ID: EXB1KJJ48	40.5658	1,993.000	64,270.51	80,847.59	0.07%	16,577.08
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	18.3528	2,591.000	41,411.97	47,552.10	0.04%	6,140.13
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	40.8502	6,981.000	97,713.68	285,175.33	0.23%	187,461.65
3I GROUP PLC SEC ID: EXB1YW440	19.6260	9,544.000	59,748.47	187,310.36	0.15%	127,561.89
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	85.8992	5,009.000	311,572.06	430,269.19	0.35%	118,697.13
RELX PLC SEC ID: EXB2B0DG6	32.5339	7,795.000	79,173.23	253,601.66	0.21%	174,428.43
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	14.7500	5,826.000	53,756.96	85,933.27	0.07%	32,176.31
OCADO GROUP PLC SEC ID: EXB3MBS72	22.7277	4,140.000	66,681.07	94,092.56	0.08%	27,411.49
GLENCORE PLC SEC ID: EXB4T3BW4	5.0785	68,405.000	116,105.66	347,395.50	0.29%	231,289.84
ENTAIN PLC SEC ID: EXB5VQMV7	22.7954	4,511.000	34,086.14	102,830.02	0.08%	68,743.88
SEGRO PLC SEC ID: EXB5ZN1N1	19.4567	11,421.000	61,608.72	222,214.68	0.18%	160,605.96



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ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	1.6643	49,881.000	100,240.98	83,019.35	0.07%	-17,221.63
EVRAZ PLC SEC ID: EXB71N6K5	8.1484	8,182.000	27,342.20	66,669.97	0.05%	39,327.77
NATWEST GROUP PLC SEC ID: EXB7T7729	3.0570	38,915.000	67,572.60	118,962.91	0.10%	51,390.31
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	11.5480	10,333.000	53,367.24	119,325.91	0.10%	65,958.67
WPP PLC SEC ID: EXB8KF9B6	15.1631	15,086.000	104,444.10	228,750.04	0.19%	124,305.94
COCA-COLA HBC AG SEC ID: EXB9895B6	34.6062	1,734.000	41,822.89	60,007.15	0.05%	18,184.26
COMPASS GROUP PLC SEC ID: EXBD6K458	22.3620	12,563.000	137,721.94	280,933.42	0.23%	143,211.48
NATIONAL GRID PLC SEC ID: EXBDR05C3	14.3545	24,184.000	256,574.76	347,148.28	0.29%	90,573.52
BHP GROUP PLC SEC ID: EXBH0P3Z9	29.7911	12,515.000	217,892.85	372,835.97	0.31%	154,943.12
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	1.5205	133,631.000	191,593.21	203,186.68	0.17%	11,593.47
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	64.7563	1,561.000	57,139.94	101,084.51	0.08%	43,944.57
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	137.0703	1,334.000	57,394.41	182,851.83	0.15%	125,457.42
FERGUSON PLC SEC ID: EXBJVNSS5	177.5007	1,900.000	77,594.68	337,251.28	0.28%	259,656.60
M&G PLC SEC ID: EXBKFB1C0	2.7021	20,227.000	26,876.07	54,655.94	0.04%	27,779.87
TESCO PLC SEC ID: EXBLGZ985	3.9266	31,303.000	97,745.70	122,912.82	0.10%	25,167.12
BERKELEY GP HLDGSORD GBP0.0539 SEC ID: EXBLJNXL3	64.6750	926.000	42,573.68	59,889.04	0.05%	17,315.36
JD SPORTS FASHION PLC SEC ID: EXBM8Q5M5	2.9500	23,660.000	61,473.38	69,796.81	0.06%	8,323.43
INFORMA PLC SEC ID: EXBMJ6DW6	6.9971	12,946.000	80,200.55	90,584.32	0.07%	10,383.77
THUNGELA RESOURCES LTD SEC ID: EXBMV3M25	5.1754	698.000	456.46	3,612.40	0.00%	3,155.94
MELROSE INDUST PLC ORD GBP0.076190476 SEC ID: EXBNR5MZ0	2.1658	27,806.000	53,990.46	60,221.27	0.05%	6,230.81



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SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFGQN2	217.3892	422.000	41,376.96	91,738.25	0.08%	50,361.29
LAND SECURITIES GROUP PLC SEC ID: EXBYW0PQ8	10.5160	8,845.000	72,309.22	93,013.58	0.08%	20,704.36
JOHNSON MATTHEY PLC SEC ID: EXBZ4BQC2	27.7120	1,940.000	48,625.38	53,761.37	0.04%	5,135.99
TOTAL EQUITY POUND STERLING		1,989,478.000	10,117,068.44	16,931,127.03	13.91%	6,814,058.59
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	2.7890	24,900.000	57,892.85	69,446.28	0.06%	11,553.43
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	24.2258	17,300.000	204,378.18	419,106.18	0.34%	214,728.00
CITY DEVELOPMENTS LTD SEC ID: FM6197921	5.0514	7,200.000	33,243.37	36,369.84	0.03%	3,126.47
ASCENDAS REAL ESTATE INVESTMEN SEC ID: FM6563874	2.1882	22,400.000	35,557.23	49,015.32	0.04%	13,458.09
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	19.9533	10,400.000	144,035.57	207,514.00	0.17%	63,478.43
VENTURE CORP LTD SEC ID: FM6927376	13.5816	4,100.000	42,537.06	55,684.46	0.05%	13,147.40
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	8.4560	26,800.000	168,740.66	226,621.67	0.19%	57,881.01
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	3.0709	16,400.000	39,813.11	50,362.35	0.04%	10,549.24
KEPPEL CORP LTD SEC ID: FMB1VQ5C0	3.7978	16,400.000	54,065.90	62,283.87	0.05%	8,217.97
MAPLETREE COMMERCIAL TRUST SEC ID: FMB5143W1	1.4835	38,300.000	47,128.67	56,818.60	0.05%	9,689.93
CAPITALAND INVESTMENT LTD/SING SEC ID: FMBNHXFJ7	2.5294	24,700.000	61,907.68	62,475.99	0.05%	568.31
TOTAL EQUITY SINGAPORE DOLLAR		208,900.000	889,300.28	1,295,698.56	1.06%	406,398.28
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	13.9002	13,854.000	91,610.52	192,572.87	0.16%	100,962.35
SWEDBANK AB SEC ID: SS4846522	20.1130	8,125.000	98,045.99	163,418.05	0.13%	65,372.06
SECURITAS AB SEC ID: SS5554042	13.7676	3,206.000	34,181.09	44,139.00	0.04%	9,957.91



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H & M HENNES & MAURITZ AB SEC ID: SS5687438	19.6690	5,743.000	97,551.42	112,958.96	0.09%	15,407.54
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	11.0218	22,949.000	149,993.76	252,939.99	0.21%	102,946.23
TELIA CO AB SEC ID: SS5978381	3.9105	14,723.000	49,521.35	57,574.16	0.05%	8,052.81
SKANSKA AB SEC ID: SS7142093	25.8674	2,718.000	42,485.29	70,307.73	0.06%	27,822.44
ALFA LAVAL AB SEC ID: SS7332686	40.2481	2,701.000	43,727.45	108,710.04	0.09%	64,982.59
HUSQVARNA AB SEC ID: SSB12PJ24	15.9987	5,626.000	33,691.28	90,008.79	0.07%	56,317.51
SKF AB SEC ID: SSB1Q3J35	23.6916	3,193.000	47,528.29	75,647.21	0.06%	28,118.92
VOLVO AB SEC ID: SSB1QH836	23.1559	12,887.000	146,652.67	298,410.02	0.25%	151,757.35
SANDVIK AB SEC ID: SSB1VQ251	27.8997	6,756.000	90,020.38	188,490.60	0.15%	98,470.22
INDUSTRIVARDEN AB SEC ID: SSB1VSK16	31.8539	159.000	5,234.22	5,064.76	0.00%	-169.46
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	17.7549	5,131.000	29,493.07	91,100.28	0.07%	61,607.21
TELE2 AB SEC ID: SSB97C732	14.2591	6,614.000	52,811.71	94,309.87	0.08%	41,498.16
ATLAS COPCO AB SEC ID: SSB97BN3	69.1198	5,090.000	73,512.24	351,819.61	0.29%	278,307.37
ATLAS COPCO AB SEC ID: SSB97BS2	58.7816	2,898.000	39,563.57	170,349.14	0.14%	130,785.57
ESSITY AB SEC ID: SSBF1K7P7	32.6270	4,160.000	55,495.14	135,728.34	0.11%	80,233.20
NORDIC ENTERTAINMENT GROUP AB SEC ID: SSBHWV254	51.8233	140.000	2,848.17	7,255.26	0.01%	4,407.09
EQT AB SEC ID: SSB7W9K6	54.4520	1,576.000	61,469.19	85,816.31	0.07%	24,347.12
EVOLUTION AB SEC ID: SSBXJSCH9	142.0611	1,122.000	131,389.56	159,392.57	0.13%	28,003.01
EPIROC AB SEC ID: SSBMD58R7	25.3152	5,090.000	21,692.77	128,854.35	0.11%	107,161.58
EPIROC AB SEC ID: SSBMD58W6	21.1733	2,898.000	12,573.87	61,360.26	0.05%	48,786.39



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INVESTOR AB SEC ID: SSBMV7PQ6	25.1550	16,728.000	113,414.67	420,793.58	0.35%	307,378.91
BOLIDEN AB SEC ID: SSBMW38	38.6576	2,535.000	43,062.48	97,996.98	0.08%	54,934.50
NIBE INDUSTRIER AB SEC ID: SSB7BZM0	15.1041	6,847.000	77,493.72	103,417.58	0.08%	25,923.86
KINNEVIK AB SEC ID: SSBK606	35.6478	1,992.000	41,844.37	71,010.45	0.06%	29,166.08
HEXAGON AB SEC ID: SSBZ2FHC2	15.8662	13,762.000	49,816.34	218,350.35	0.18%	168,534.01
SWEDISH MATCH AB SEC ID: SSBP09MR0	7.9546	14,000.000	33,672.32	111,364.78	0.09%	77,692.46
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.8087	10,344.000	96,276.41	111,804.79	0.09%	15,528.38
ASSA ABLOY AB SEC ID: SSBPC1T6	30.5064	6,204.000	57,762.66	189,261.45	0.16%	131,498.79
NORDEA BANK ABP SEC ID: SSBYZF9J2	12.2048	24,943.000	154,643.13	304,423.14	0.25%	149,780.01
TOTAL EQUITY SWEDISH KRONA		234,714.000	2,079,079.10	4,574,651.27	3.76%	2,495,572.17
SWISS FRANC						
SGS SA SEC ID: ES4824771	3,344.1256	42.000	64,798.70	140,453.27	0.12%	75,654.57
SWISSCOM AG SEC ID: ES5533975	564.7808	308.000	128,643.60	173,952.48	0.14%	45,308.88
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	13,861.6035	8.000	44,657.30	110,892.83	0.09%	66,235.53
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962307	134,116.2267	1.000	27,285.93	134,116.23	0.11%	106,830.30
GIVAUDAN SA SEC ID: ES5980614	5,259.2877	68.000	84,927.24	357,631.56	0.29%	272,704.32
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	439.4447	933.000	231,736.62	410,001.87	0.34%	178,265.25
NOVARTIS AG SEC ID: ES7103066	88.1084	15,509.000	850,542.13	1,366,473.71	1.12%	515,931.58
ABB LTD SEC ID: ES7108891	38.3032	12,660.000	232,241.70	484,919.06	0.40%	252,677.36
ROCHE HOLDING AG SEC ID: ES7110384	416.0676	4,995.000	935,792.48	2,078,257.70	1.71%	1,142,465.22



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HOLCIM LTD SEC ID: ES7110756	51.0454	2,544.000	97,529.05	129,859.45	0.11%	32,330.40
NESTLE SA SEC ID: ES7123874	139.8672	20,757.000	1,174,366.30	2,903,223.49	2.38%	1,728,857.19
BALOISE HOLDING AG SEC ID: ES7124591	163.6394	425.000	42,690.13	69,546.73	0.06%	26,856.60
TEMENOS AG SEC ID: ES7147899	138.3417	420.000	48,026.73	58,103.50	0.05%	10,076.77
SONOVA HOLDING AG SEC ID: ES7156031	392.6906	390.000	49,090.07	153,149.32	0.13%	104,059.25
STRAUMANN HOLDING AG SEC ID: ES7156833	2,125.8849	67.000	41,860.07	142,434.29	0.12%	100,574.22
CREDIT SUISSE GROUP AG SEC ID: ES7171584	9.7371	20,758.000	179,122.63	202,123.67	0.17%	23,001.04
SWATCH GROUP AG/THE SEC ID: ES7184728	306.2064	244.000	47,180.70	74,714.37	0.06%	27,533.67
LONZA GROUP AG SEC ID: ES7333374	835.8668	545.000	85,320.24	455,547.38	0.37%	370,227.14
SWISS LIFE HOLDING AG SEC ID: ES7437803	613.5104	258.000	43,997.00	158,285.68	0.13%	114,288.68
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	1,120.5619	88.000	51,045.72	98,609.45	0.08%	47,563.73
SWISS PRIME SITE AG SEC ID: ESB083BH9	98.3921	679.000	52,071.96	66,808.26	0.05%	14,736.30
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,659.9901	103.000	32,756.88	170,978.98	0.14%	138,222.10
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	269.4397	406.000	58,742.14	109,392.53	0.09%	50,650.39
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	323.1082	425.000	49,405.66	137,320.97	0.11%	87,915.31
GEBERIT AG SEC ID: ESB1WGG94	817.8675	260.000	55,746.66	212,645.56	0.17%	156,898.90
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	67.1459	1,695.000	59,429.49	113,812.33	0.09%	54,382.84
SWISS RE AG SEC ID: ESB545MG7	99.0616	2,387.000	124,531.94	236,460.10	0.19%	111,928.16
CIE FINANCIERE RICHEMONT SA SEC ID: ESBRCRWZ17	150.3046	3,407.000	120,916.99	512,087.64	0.42%	391,170.65
IDORSIA LTD SEC ID: ESBF0YK60	20.4577	701.000	5,621.64	14,340.82	0.01%	8,719.18



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SIKA AG SEC ID: ESBF2DSG4	417.2749	1,020.000	42,699.35	425,620.37	0.35%	382,921.02
ALCON INC SEC ID: ESBJT1GR2	88.6133	3,491.000	138,460.77	309,349.00	0.25%	170,888.23
UBS GROUP AG SEC ID: ESRJL171	18.0212	24,538.000	258,161.79	442,203.76	0.36%	184,041.97
VIFOR PHARMA AG SEC ID: ESBZ12TW9	178.0717	640.000	78,066.98	113,965.87	0.09%	35,898.89
TOTAL EQUITY SWISS FRANC		120,772.000	5,537,466.59	12,567,282.23	10.32%	7,029,815.64
U.S. DOLLAR						
ALTICE USA INC SEC ID: 02156K103	16.1800	1,584.000	26,315.02	25,629.12	0.02%	-685.90
JACKSON FINANCIAL INC SEC ID: 46817M107	41.8300	458.000	11,451.25	19,158.14	0.02%	7,706.89
SEA LTD ADR SEC ID: 81141R100	223.7100	362.000	121,160.22	80,983.02	0.07%	-40,177.20
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	8.0100	9,431.000	65,107.59	75,542.31	0.06%	10,434.72
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	5.2000	14,100.000	53,293.74	73,320.00	0.06%	20,026.26
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	55.0100	1,800.000	75,562.95	99,018.00	0.08%	23,455.05
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	55.9300	1,152.000	45,062.56	64,431.36	0.05%	19,368.80
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	116.5600	574.000	48,160.22	66,905.44	0.05%	18,745.22
CYBERARK SOFTWARE LTD SEC ID: M2682V108	173.2800	424.000	32,143.02	73,470.72	0.06%	41,327.70
WIX.COM LTD SEC ID: M98068105	157.7900	315.000	50,385.83	49,703.85	0.04%	-681.98
TOTAL EQUITY U.S. DOLLAR		30,200.000	528,642.40	628,161.96	0.52%	99,519.56
TOTAL EQUITY		6,334,031.000	60,485,517.16	119,978,632.73	98.56%	59,493,115.57
TOTAL ASSETS - BASE:		6,775,200.680	61,876,570.82	121,735,543.24	100.00%	59,858,972.42

 WELLINGTON EMD MON - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
	12/31/2021		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	10.4700	3,575,588.494	36,311,803.94	37,436,407.96	100.00%	1,124,604.02
TOTAL ASSETS - BASE:		3,575,588.494	36,311,803.94	37,436,407.96	100.00%	1,124,604.02

 BNY MELLON <i>STEPSTONE MONTI - [REDACTED]</i>	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
		12/31/2021		Status:

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	62,062,244.000	29,658,619.95	62,062,244.00	31.94%	32,403,624.05
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1.0000	83,184,405.000	44,372,853.45	83,184,405.00	42.82%	38,811,551.55
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1.0000	49,034,476.000	25,478,026.00	49,034,476.00	25.24%	23,556,450.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		194,281,125.000	99,509,499.40	194,281,125.00	100.00%	94,771,625.60
TOTAL PRIVATE EQUITY		194,281,125.000	99,509,499.40	194,281,125.00	100.00%	94,771,625.60
TOTAL ASSETS - BASE:		194,281,125.000	99,509,499.40	194,281,125.00	100.00%	94,771,625.60

 BNY MELLON <i>FIRST PRINCIPLES MON - [REDACTED]</i>	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

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			1,834,945.85	1,834,945.85	0.70%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	4,249,432.860	4,249,432.86	4,249,432.86	1.63%	0.00
SWAP COLLATERAL WITH MERRILL LYNCH SEC ID: 99QAA0J92	1.0000	94.740	94.74	94.74	0.00%	0.00
SWAP COLLATERAL WITH BARCLAYS SEC ID: 99QAAAPN2	1.0000	-64,791.660	-64,791.66	-64,791.66	-0.02%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		4,184,735.940	6,019,681.79	6,019,681.79	2.31%	0.00
TOTAL CASH & CASH EQUIVALENTS		4,184,735.940	6,019,681.79	6,019,681.79	2.31%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	112.6540	1,400,000.000	1,543,605.99	1,577,156.00	0.60%	33,550.01
AT&T INC 3.500% 09/15/2053 DD 03/15/21 SEC ID: 00206RKJ0	101.2830	891,000.000	762,370.89	902,431.53	0.35%	140,060.64
AT&T INC 3.550% 09/15/2055 DD 03/15/21 SEC ID: 00206RLJ9	100.7640	638,000.000	527,676.94	642,874.32	0.25%	115,197.38
AT&T INC 3.800% 12/01/2057 DD 06/01/21 SEC ID: 00206RMN9	104.5280	110,000.000	117,840.29	114,980.80	0.04%	-2,859.49
ABBVIE INC 2.950% 11/21/2026 DD 05/21/20 SEC ID: 00287YBV0	105.4340	2,240,000.000	2,265,207.17	2,361,721.60	0.91%	96,514.43
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20 SEC ID: 00287YCB3	119.8830	350,000.000	401,994.54	419,590.50	0.16%	17,595.96
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	106.1250	920,000.000	949,510.83	976,350.00	0.37%	26,839.17
AIR LEASE CORP 3.625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	104.9510	875,000.000	859,439.40	918,321.25	0.35%	58,881.85



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	98.4020	525,000.000	521,787.04	516,610.50	0.20%	-5,176.54
AIRCASTLE LTD 4.125% 05/01/2024 DD 03/20/17 SEC ID: 00928QAQ4	104.4270	1,350,000.000	1,388,549.46	1,409,764.50	0.54%	21,215.04
ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21 SEC ID: 015271AX7	99.1580	750,000.000	750,597.18	743,685.00	0.29%	-6,912.18
ALIBABA GROUP HOLDING LTD 3.400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	105.9290	1,700,000.000	1,766,125.64	1,800,793.00	0.69%	34,667.36
ALIBABA GROUP HOLDING LTD 4.200% 12/06/2047 DD 12/06/17 SEC ID: 01609WAV4	110.3350	750,000.000	727,709.05	827,512.50	0.32%	99,803.45
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21 SEC ID: 01609WAZ5	93.9600	1,000,000.000	1,001,128.34	939,600.00	0.36%	-61,528.34
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	117.6850	750,000.000	764,487.71	882,637.50	0.34%	118,149.79
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 SEC ID: 023135BJ4	121.6600	350,000.000	364,703.42	425,810.00	0.16%	61,106.58
AMGEN INC 4.563% 06/15/2048 DD 12/15/16 SEC ID: 031162CDO	124.3940	820,000.000	967,966.09	1,020,030.80	0.39%	52,064.71
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 SEC ID: 031162CF5	128.3830	2,000,000.000	2,563,787.01	2,567,660.00	0.98%	3,872.99
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 SEC ID: 03522AAJ9	126.7850	350,000.000	422,305.05	443,747.50	0.17%	21,442.45
ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 SEC ID: 03523TBF4	162.7270	520,000.000	784,707.29	846,180.40	0.32%	61,473.11
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 SEC ID: 035242AN6	125.9270	500,000.000	566,756.57	629,635.00	0.24%	62,878.43



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ANTHEM INC 4.101% 03/01/2028 DD 03/02/18 SEC ID: 036752AG8	110.9570	470,000.000	508,473.71	521,497.90	0.20%	13,024.19
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	131.5890	820,000.000	1,048,592.44	1,079,029.80	0.41%	30,437.36
APPLE INC 3.750% 09/12/2047 DD 09/12/17 SEC ID: 037833DD9	117.3220	500,000.000	497,387.54	586,610.00	0.22%	89,222.46
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	100.0800	1,000,000.000	1,000,000.00	1,000,800.00	0.38%	800.00
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	147.2950	470,000.000	661,857.99	692,286.50	0.27%	30,428.51
ATHENE GLOBAL FUNDING 144A 2.500% 01/14/2025 DD 01/14/20 SEC ID: 04685A2L4	102.6260	750,000.000	779,982.22	769,695.00	0.30%	-10,287.22
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16 SEC ID: 052528AK2	109.5200	438,000.000	488,392.21	479,697.60	0.18%	-8,694.61
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20 SEC ID: 052528AL0	102.5200	400,000.000	400,000.00	410,080.00	0.16%	10,080.00
AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	109.2340	470,000.000	500,337.48	513,399.80	0.20%	13,062.32
BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16 SEC ID: 05565QDH8	109.9010	750,000.000	771,827.32	824,257.50	0.32%	52,430.18
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19 SEC ID: 06051GHS1	124.1470	278,000.000	330,060.63	345,128.66	0.13%	15,068.03
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 SEC ID: 06051GJB6	101.1210	2,000,000.000	2,000,000.00	2,022,420.00	0.78%	22,420.00
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	96.0000	1,500,000.000	1,493,055.50	1,440,000.00	0.55%	-53,055.50
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 SEC ID: 067901AH1	130.0280	500,000.000	621,526.97	650,140.00	0.25%	28,613.03

 BNY MELLON <i>FIRST PRINCIPLES MON - [REDACTED]</i>	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAXTER INTERNATIONAL INC 144A 3.132% 12/01/2051 DD 12/01/21 SEC ID: 071813CT4	103.2910	1,000,000.000	1,001,916.59	1,032,910.00	0.40%	30,993.41
BECTON DICKINSON AND CO 3.363% 06/06/2024 DD 06/06/17 SEC ID: 075887BV0	104.7130	372,000.000	383,240.10	389,532.36	0.15%	6,292.26
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	109.0450	400,000.000	417,010.63	436,180.00	0.17%	19,169.37
BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17 SEC ID: 075887BX6	126.4950	375,000.000	452,343.41	474,356.25	0.18%	22,012.84
BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18 SEC ID: 084659AP6	112.3470	350,000.000	379,883.82	393,214.50	0.15%	13,330.68
BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 SEC ID: 09261BAF7	97.7280	1,000,000.000	1,005,727.96	977,280.00	0.37%	-28,447.96
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	101.4370	350,000.000	350,000.00	355,029.50	0.14%	5,029.50
BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98 SEC ID: 097023AS4	134.6770	600,000.000	807,435.85	808,062.00	0.31%	626.15
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 SEC ID: 097023DC6	106.7500	250,000.000	264,675.25	266,875.00	0.10%	2,199.75
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	111.1410	1,170,000.000	1,289,175.64	1,300,349.70	0.50%	11,174.06
BP CAPITAL MARKETS AMERICA INC 3.410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	106.7170	820,000.000	861,208.76	875,079.40	0.34%	13,870.64
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20 SEC ID: 110122CQ9	118.5810	970,000.000	1,085,733.44	1,150,235.70	0.44%	64,502.26
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 SEC ID: 110122CR7	124.0170	450,000.000	478,505.41	558,076.50	0.21%	79,571.09
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	100.7490	695,000.000	690,196.65	700,205.55	0.27%	10,008.90



FIRST PRINCIPLES MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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	120.5730	470,000.000	550,430.80	566,693.10	0.22%	16,262.30
CIGNA CORP 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	107.4940	820,000.000	855,139.49	881,450.80	0.34%	26,311.31
FIRST-CITIZENS BANK & TRUST CO 5.000% 08/01/2023 DD 08/01/13 SEC ID: 125581GR3	105.6250	100,000.000	105,297.85	105,625.00	0.04%	327.15
FIRST-CITIZENS BANK & TRUST CO 5.250% 03/07/2025 DD 03/09/18 SEC ID: 125581GW2	110.1630	2,350,000.000	2,499,910.74	2,588,830.50	0.99%	88,919.76
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	97.9120	300,000.000	298,440.90	293,736.00	0.11%	-4,704.90
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	112.3010	180,000.000	195,410.87	202,141.80	0.08%	6,730.93
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 SEC ID: 126650CZ1	131.1700	750,000.000	956,914.27	983,775.00	0.38%	26,860.73
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	108.9480	1,870,000.000	1,999,595.08	2,037,327.60	0.78%	37,732.52
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	104.2500	500,000.000	511,012.91	521,250.00	0.20%	10,237.09
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	110.0510	400,000.000	409,699.17	440,204.00	0.17%	30,504.83
CHARTER COMMUNICATIONS OPERATI 3.750% 02/15/2028 DD 07/06/17 SEC ID: 161175BJ2	107.2060	600,000.000	568,715.27	643,236.00	0.25%	74,520.73
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	114.5750	470,000.000	526,612.64	538,502.50	0.21%	11,889.86
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19 SEC ID: 161175BT0	112.3310	500,000.000	576,787.65	561,655.00	0.22%	-15,132.65



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 4.750% 05/18/2046 DD 05/18/16 SEC ID: 172967KR1	123.3570	1,170,000.000	1,423,987.79	1,443,276.90	0.55%	19,289.11
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 SEC ID: 172967LP4	107.9260	1,000,000.000	1,000,000.00	1,079,260.00	0.41%	79,260.00
CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17 SEC ID: 172967LS8	107.3430	810,000.000	810,000.00	869,478.30	0.33%	59,478.30
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	110.4850	2,050,000.000	2,123,555.19	2,264,942.50	0.87%	141,387.31
CITIGROUP INC VAR RT 10/30/2024 DD 10/30/20 SEC ID: 172967MT5	99.3660	350,000.000	350,000.00	347,781.00	0.13%	-2,219.00
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21 SEC ID: 191216DQ0	104.3950	350,000.000	346,507.87	365,382.50	0.14%	18,874.63
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17 SEC ID: 20030NCE9	116.2900	500,000.000	521,579.21	581,450.00	0.22%	59,870.79
CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21 SEC ID: 209111GC1	100.3320	350,000.000	356,383.77	351,162.00	0.13%	-5,221.77
CONSUMERS ENERGY CO 3.250% 08/15/2046 DD 08/10/16 SEC ID: 210518CZ7	106.1900	2,000,000.000	2,188,364.75	2,123,800.00	0.81%	-64,564.75
COSTCO WHOLESALE CORP 1.375% 06/20/2027 DD 04/20/20 SEC ID: 22160KAN5	99.2970	500,000.000	509,440.46	496,485.00	0.19%	-12,955.46
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13 SEC ID: 22546DAA4	107.6250	1,210,000.000	1,272,829.77	1,302,262.50	0.50%	29,432.73
CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	109.4880	1,210,000.000	1,303,902.24	1,324,804.80	0.51%	20,902.56
CROWN CASTLE INTERNATIONAL COR 5.200% 02/15/2049 DD 02/11/19 SEC ID: 22822VAM3	128.7380	800,000.000	1,075,215.37	1,029,904.00	0.39%	-45,311.37
DR HORTON INC 2.500% 10/15/2024 DD 10/10/19 SEC ID: 23331ABM0	102.9170	820,000.000	828,425.03	843,919.40	0.32%	15,494.37



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DR HORTON INC 2.600% 10/15/2025 DD 05/05/20 SEC ID: 23331ABN8	103.2700	750,000.000	789,017.15	774,525.00	0.30%	-14,492.15
DAIMLER FINANCE NORTH AME 144A 2.850% 01/06/2022 DD 01/06/17 SEC ID: 233851CS1	100.0160	200,000.000	200,000.00	200,032.00	0.08%	32.00
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	110.2280	700,000.000	756,705.57	771,596.00	0.30%	14,890.43
DELL INTERNATIONAL LLC / EMC C 4.000% 07/15/2024 DD 01/15/21 SEC ID: 24703TAB2	106.1300	1,300,000.000	1,336,846.89	1,379,690.00	0.53%	42,843.11
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	115.6430	400,000.000	414,410.73	462,572.00	0.18%	48,161.27
DELL INTERNATIONAL LLC / EMC C 5.300% 10/01/2029 DD 04/01/21 SEC ID: 24703TAG1	117.3210	800,000.000	961,901.99	938,568.00	0.36%	-23,333.99
DELL INTERNATIONAL LLC / EMC C 6.200% 07/15/2030 DD 01/15/21 SEC ID: 24703TAH9	126.3040	350,000.000	435,871.33	442,064.00	0.17%	6,192.67
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19 SEC ID: 247361ZU5	101.9780	2,290,000.000	2,281,976.50	2,335,296.20	0.90%	53,319.70
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	110.6560	470,000.000	506,817.21	520,083.20	0.20%	13,265.99
DOMINION ENERGY INC 4.600% 03/15/2049 DD 03/13/19 SEC ID: 25746UCZ0	125.1900	900,000.000	998,423.03	1,126,710.00	0.43%	128,286.97
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19 SEC ID: 260543CR2	140.7680	250,000.000	280,903.09	351,920.00	0.13%	71,016.91
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	103.5870	800,000.000	780,202.97	828,696.00	0.32%	48,493.03
DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19 SEC ID: 26441CBF1	114.7460	600,000.000	609,918.94	688,476.00	0.26%	78,557.06
DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07 SEC ID: 26442CAA2	135.8480	300,000.000	378,251.68	407,544.00	0.16%	29,292.32



FIRST PRINCIPLES MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	113.7600	470,000.000	519,655.59	534,672.00	0.20%	15,016.41
EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21 SEC ID: 291011BS2	98.0650	500,000.000	491,115.67	490,325.00	0.19%	-790.67
ENERGY TRANSFER LP 4.050% 03/15/2025 DD 03/12/15 SEC ID: 29273RBD0	105.9690	460,000.000	473,324.41	487,457.40	0.19%	14,132.99
ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18 SEC ID: 29278NAF0	112.5740	640,000.000	684,588.21	720,473.60	0.28%	35,885.39
ENERGY TRANSFER LP 5.250% 04/15/2029 DD 01/15/19 SEC ID: 29278NAG8	114.6340	800,000.000	869,934.70	917,072.00	0.35%	47,137.30
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 12/01/18 SEC ID: 29278NAN3	114.0750	1,230,000.000	1,335,092.14	1,403,122.50	0.54%	68,030.36
ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20 SEC ID: 29278NAQ6	106.0680	350,000.000	370,752.82	371,238.00	0.14%	485.18
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 SEC ID: 29379VBA0	120.7010	450,000.000	471,043.95	543,154.50	0.21%	72,110.55
EQUINIX INC 3.400% 02/15/2052 DD 05/17/21 SEC ID: 29444UBT2	102.3450	600,000.000	592,646.71	614,070.00	0.24%	21,423.29
FEDEX CORP 3.250% 05/15/2041 DD 04/29/21 SEC ID: 31428XCE4	102.4390	350,000.000	344,884.12	358,536.50	0.14%	13,652.38
FIFTH THIRD BANCORP 2.550% 05/05/2027 DD 05/05/20 SEC ID: 316773DA5	103.2130	350,000.000	367,627.31	361,245.50	0.14%	-6,381.81
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	107.6390	470,000.000	498,793.86	505,903.30	0.19%	7,109.44
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	114.2330	600,000.000	654,992.62	685,398.00	0.26%	30,405.38
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20 SEC ID: 35805BAB4	95.6610	600,000.000	598,396.24	573,966.00	0.22%	-24,430.24



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21 SEC ID: 369550BQ0	103.1600	750,000.000	748,324.53	773,700.00	0.30%	25,375.47
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20 SEC ID: 37045VAW0	107.0470	3,000,000.000	3,053,649.11	3,211,410.00	1.23%	157,760.89
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/14/2022 DD 01/17/17 SEC ID: 37045XBR6	100.0300	500,000.000	500,066.02	500,150.00	0.19%	83.98
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17 SEC ID: 37045XBW5	105.2400	820,000.000	844,633.44	862,968.00	0.33%	18,334.56
GENERAL MOTORS FINANCIAL CO IN 1.500% 06/10/2026 DD 06/10/21 SEC ID: 37045XDK9	98.4410	750,000.000	749,358.44	738,307.50	0.28%	-11,050.94
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	121.1680	820,000.000	993,921.38	993,577.60	0.38%	-343.78
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 SEC ID: 38141GFD1	142.0770	1,250,000.000	1,601,263.61	1,775,962.50	0.68%	174,698.89
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17 SEC ID: 38141GWM2	101.1290	750,000.000	750,000.00	758,467.50	0.29%	8,467.50
GOLDMAN SACHS GROUP INC/THE VAR RT 05/15/2026 DD 05/17/18 SEC ID: 38141GXD1	101.8200	910,000.000	910,000.00	926,562.00	0.36%	16,562.00
GOLDMAN SACHS GROUP INC/THE VAR RT 03/08/2023 DD 03/08/21 SEC ID: 38141GXV1	100.0050	500,000.000	500,000.00	500,025.00	0.19%	25.00
HCA INC 5.000% 03/15/2024 DD 03/17/14 SEC ID: 404119BN8	107.5460	510,000.000	525,463.11	548,484.60	0.21%	23,021.49
HCA INC 5.250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	110.6650	1,620,000.000	1,741,749.93	1,792,773.00	0.69%	51,023.07
HCA INC 4.500% 02/15/2027 DD 08/15/16 SEC ID: 404119BU2	110.2210	800,000.000	810,100.50	881,768.00	0.34%	71,667.50
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	109.6300	1,400,000.000	1,502,964.26	1,534,820.00	0.59%	31,855.74

 FIRST PRINCIPLES MON -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15 SEC ID: 42217KBF2	107.7410	700,000.000	742,019.34	754,187.00	0.29%	12,167.66
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19 SEC ID: 43289DAH6	99.0930	1,500,000.000	1,509,375.00	1,486,395.00	0.57%	-22,980.00
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	99.5270	500,000.000	499,536.69	497,635.00	0.19%	-1,901.69
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20 SEC ID: 446413AS5	105.8000	500,000.000	538,368.85	529,000.00	0.20%	-9,368.85
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19 SEC ID: 44701QBE1	110.6310	750,000.000	834,347.22	829,732.50	0.32%	-4,614.72
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21 SEC ID: 44891ABSS	97.1880	300,000.000	296,884.68	291,564.00	0.11%	-5,320.68
INTEL CORP 4.100% 05/11/2047 DD 05/11/17 SEC ID: 458140AY6	120.3300	1,000,000.000	994,698.66	1,203,300.00	0.46%	208,601.34
INTEL CORP 4.750% 03/25/2050 DD 03/25/20 SEC ID: 458140BM1	133.6370	1,000,000.000	1,346,127.29	1,336,370.00	0.51%	-9,757.29
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20 SEC ID: 45866FAL8	101.3207	250,000.000	246,366.34	253,301.68	0.10%	6,935.34
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20 SEC ID: 45866FAN4	96.0686	500,000.000	463,490.10	480,343.24	0.18%	16,853.14
INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19 SEC ID: 459200KC4	121.7160	400,000.000	408,803.45	486,864.00	0.19%	78,060.55
IPALCO ENTERPRISES INC 3.700% 09/01/2024 DD 08/22/17 SEC ID: 462613AM2	104.6200	820,000.000	843,203.28	857,884.00	0.33%	14,680.72
JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15 SEC ID: 46625HLL2	130.5500	420,000.000	475,326.39	548,310.00	0.21%	72,983.61
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	113.7430	750,000.000	750,000.00	853,072.50	0.33%	103,072.50



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18 SEC ID: 46647PAN6	116.4100	220,000.000	220,000.00	256,102.00	0.10%	36,102.00
JPMORGAN CHASE & CO VAR RT 02/04/2027 DD 02/04/21 SEC ID: 46647PBW5	96.8360	1,000,000.000	1,000,000.00	968,360.00	0.37%	-31,640.00
JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 SEC ID: 46647PCE4	107.4210	525,000.000	525,000.00	563,960.25	0.22%	38,960.25
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	114.9990	400,000.000	399,168.42	459,996.00	0.18%	60,827.58
KINDER MORGAN INC 4.300% 06/01/2025 DD 11/26/14 SEC ID: 49456BAF8	108.1060	1,320,000.000	1,392,132.56	1,426,999.20	0.55%	34,866.64
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20 SEC ID: 50077LAZ9	125.7800	700,000.000	849,902.72	880,460.00	0.34%	30,557.28
KROGER CO/THE 2.650% 10/15/2026 DD 10/03/16 SEC ID: 501044DE8	103.9660	400,000.000	384,597.03	415,864.00	0.16%	31,266.97
KROGER CO/THE 3.950% 01/15/2050 DD 01/13/20 SEC ID: 501044DN8	115.3970	1,100,000.000	1,254,365.60	1,269,367.00	0.49%	15,001.40
LFS 2019A LLC A A 144A 5.250% 05/15/2031 DD 05/30/19 SEC ID: 50201NAA9	100.0000	624,522.557	624,522.56	624,522.56	0.24%	0.00
LABORATORY CORP OF AMERICA HOL 3.250% 09/01/2024 DD 08/22/17 SEC ID: 50540RAT9	104.7190	750,000.000	794,857.61	785,392.50	0.30%	-9,465.11
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17 SEC ID: 526057BZ6	106.2300	1,620,000.000	1,678,045.89	1,720,926.00	0.66%	42,880.11
LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17 SEC ID: 539439AQ2	106.8750	1,210,000.000	1,270,516.91	1,293,187.50	0.50%	22,670.59
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12 SEC ID: 539830BB4	118.0520	820,000.000	968,183.33	968,026.40	0.37%	-156.93
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	109.7220	610,000.000	655,986.49	669,304.20	0.26%	13,317.71



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LOWE'S COS INC 4.550% 04/05/2049 DD 04/05/19 SEC ID: 548661DS3	125.7650	750,000.000	756,025.01	943,237.50	0.36%	187,212.49
LYONDELLBASELL INDUSTRIES NV 5.750% 04/15/2024 DD 04/09/12 SEC ID: 552081AK7	108.6650	268,000.000	289,412.96	291,222.20	0.11%	1,809.24
MSCI INC 144A 4.000% 11/15/2029 DD 11/07/19 SEC ID: 55354GAH3	104.5000	750,000.000	783,072.96	783,750.00	0.30%	677.04
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	98.0420	750,000.000	750,000.00	735,315.00	0.28%	-14,685.00
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18 SEC ID: 56585ABC5	113.8690	750,000.000	795,038.95	854,017.50	0.33%	58,978.55
MARRIOTT INTERNATIONAL INC/MD 3.125% 06/15/2026 DD 06/10/16 SEC ID: 571903AS2	103.9060	470,000.000	485,385.77	488,358.20	0.19%	2,972.43
MARTIN MARIETTA MATERIALS INC 3.200% 07/15/2051 DD 07/02/21 SEC ID: 573284AX4	101.5530	750,000.000	741,224.02	761,647.50	0.29%	20,423.48
MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20 SEC ID: 575767AQ1	105.8540	450,000.000	452,697.19	476,343.00	0.18%	23,645.81
MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13 SEC ID: 58013MER1	108.9060	470,000.000	494,466.46	511,858.20	0.20%	17,391.74
MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17 SEC ID: 58013MFC3	122.3690	500,000.000	497,758.71	611,845.00	0.23%	114,086.29
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	136.2980	617,000.000	817,621.62	840,958.66	0.32%	23,337.04
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19 SEC ID: 606822BM5	105.7350	1,400,000.000	1,465,365.28	1,480,290.00	0.57%	14,924.72
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17 SEC ID: 60687YAK5	107.9190	400,000.000	400,000.00	431,676.00	0.17%	31,676.00
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2025 DD 09/13/19 SEC ID: 60687YAZ2	102.6830	350,000.000	364,474.98	359,390.50	0.14%	-5,084.48



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	107.8810	1,100,000.000	1,100,000.00	1,186,691.00	0.45%	86,691.00
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17 SEC ID: 61746BEG7	126.0360	500,000.000	526,095.97	630,180.00	0.24%	104,084.03
MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21 SEC ID: 61747YEF8	96.2850	1,250,000.000	1,250,000.00	1,203,562.50	0.46%	-46,437.50
MORGAN STANLEY VAR RT 04/05/2024 DD 04/22/21 SEC ID: 61772BAA1	99.6980	350,000.000	350,000.00	348,943.00	0.13%	-1,057.00
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07 SEC ID: 62912XAC8	140.2880	300,000.000	427,710.02	420,864.00	0.16%	-6,846.02
NRG ENERGY INC 144A 2.450% 12/02/2027 DD 12/02/20 SEC ID: 629377CP5	99.1570	500,000.000	504,406.98	495,785.00	0.19%	-8,621.98
NXP BV / NXP FUNDING LLC 144A 4.875% 03/01/2024 DD 12/06/18 SEC ID: 62947QAZ1	107.4380	470,000.000	496,968.66	504,958.60	0.19%	7,989.94
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 SEC ID: 651639AX4	102.9150	470,000.000	479,947.69	483,700.50	0.19%	3,752.81
NEXTERA ENERGY CAPITAL HOLDING 3.550% 05/01/2027 DD 04/28/17 SEC ID: 65339KAT7	108.3730	470,000.000	497,853.75	509,353.10	0.20%	11,499.35
NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15 SEC ID: 655844BQ0	123.0190	450,000.000	468,665.74	553,585.50	0.21%	84,919.76
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	102.4430	470,000.000	475,442.20	481,482.10	0.18%	6,039.90
NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15 SEC ID: 666807BJ0	113.6930	750,000.000	735,196.11	852,697.50	0.33%	117,501.39
OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19 SEC ID: 677415CR0	115.0660	820,000.000	951,600.29	943,541.20	0.36%	-8,059.09
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 SEC ID: 68389XBM6	102.8240	525,000.000	552,541.13	539,826.00	0.21%	-12,715.13



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17 SEC ID: 68389XBN4	105.3640	820,000.000	870,715.60	863,984.80	0.33%	-6,730.80
PACCAR FINANCIAL CORP 2.150% 08/15/2024 DD 08/15/19 SEC ID: 69371RQ25	102.4350	820,000.000	826,366.28	839,967.00	0.32%	13,600.72
PFIZER INC 4.300% 06/15/2043 DD 06/03/13 SEC ID: 717081DE0	122.8590	1,030,000.000	1,113,086.46	1,265,447.70	0.49%	152,361.24
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17 SEC ID: 744320AY8	115.9490	253,000.000	259,378.20	293,350.97	0.11%	33,972.77
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20 SEC ID: 75886FAF4	94.0790	750,000.000	723,343.32	705,592.50	0.27%	-17,750.82
NATWEST GROUP PLC 3.875% 09/12/2023 DD 09/12/16 SEC ID: 780097BD2	104.2850	470,000.000	482,432.84	490,139.50	0.19%	7,706.66
7-ELEVEN INC 144A 1.800% 02/10/2031 DD 02/10/21 SEC ID: 817826AE0	94.7420	350,000.000	334,361.87	331,597.00	0.13%	-2,764.87
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 SEC ID: 822582BQ4	116.6820	1,050,000.000	1,061,897.87	1,225,161.00	0.47%	163,263.13
SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16 SEC ID: 842587CX3	117.5200	820,000.000	939,846.39	963,664.00	0.37%	23,817.61
STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18 SEC ID: 855244AS8	124.0800	1,000,000.000	1,129,397.24	1,240,800.00	0.48%	111,402.76
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20 SEC ID: 855244BA6	108.0860	1,000,000.000	1,017,539.99	1,080,860.00	0.41%	63,320.01
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	104.3210	1,400,000.000	1,449,818.57	1,460,494.00	0.56%	10,675.43
SUMITOMO MITSUI FINANCIAL GROU 1.474% 07/08/2025 DD 07/08/20 SEC ID: 86562MCA6	99.5210	750,000.000	761,882.21	746,407.50	0.29%	-15,474.71
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17 SEC ID: 86765BAU3	107.4120	1,320,000.000	1,315,795.47	1,417,838.40	0.54%	102,042.93



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	108.0890	2,280,000.000	2,391,581.32	2,464,429.20	0.94%	72,847.88
SYSCO CORP 3.300% 02/15/2050 DD 02/13/20 SEC ID: 871829BJ5	101.6400	1,000,000.000	1,001,979.15	1,016,400.00	0.39%	14,420.85
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	124.9330	2,320,000.000	2,750,139.71	2,898,445.60	1.11%	148,305.89
T-MOBILE USA INC 4.375% 04/15/2040 DD 04/15/21 SEC ID: 87264AAX3	114.6070	350,000.000	391,706.58	401,124.50	0.15%	9,417.92
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 SEC ID: 87264ABF1	109.5130	750,000.000	816,850.62	821,347.50	0.31%	4,496.88
TAMPA ELECTRIC CO 2.400% 03/15/2031 DD 03/18/21 SEC ID: 875127BH4	101.1090	350,000.000	354,076.42	353,881.50	0.14%	-194.92
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13 SEC ID: 88947EAN0	103.2500	1,000,000.000	1,036,540.00	1,032,500.00	0.40%	-4,040.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	122.1180	470,000.000	563,478.15	573,954.60	0.22%	10,476.45
TRUIST FINANCIAL CORP 1.125% 08/03/2027 DD 08/03/20 SEC ID: 89788MAC6	96.7420	350,000.000	342,516.44	338,597.00	0.13%	-3,919.44
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	109.4480	470,000.000	500,022.15	514,405.60	0.20%	14,383.45
UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20 SEC ID: 907818FL7	113.8360	700,000.000	812,046.20	796,852.00	0.31%	-15,194.20
UNITED PARCEL SERVICE INC 4.250% 03/15/2049 DD 03/15/19 SEC ID: 911312BQ8	128.4240	350,000.000	416,674.31	449,484.00	0.17%	32,809.69
UNITED RENTALS NORTH AMERICA I 3.875% 11/15/2027 DD 11/04/19 SEC ID: 911365BM5	103.6190	438,000.000	455,130.66	453,851.22	0.17%	-1,279.44
US TREAS-CPI INFLAT 3.375% 04/15/2032 DD 10/15/01 SEC ID: 912810FQ6	148.7910	1,604,564.897	2,011,463.22	2,387,448.16	0.92%	375,984.94



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	153.1130	4,676,627.555	5,939,084.21	7,160,524.75	2.74%	1,221,440.54
US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11 SEC ID: 912810QP6	154.8540	1,559,409.798	2,195,722.43	2,414,808.45	0.93%	219,086.02
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	126.4260	3,034,850.400	2,924,758.04	3,836,839.97	1.47%	912,081.93
US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	124.3670	6,765,243.750	6,537,743.91	8,413,730.69	3.22%	1,875,986.78
US TREAS-CPI INFLAT 1.375% 02/15/2044 DD 02/15/14 SEC ID: 912810RF7	142.7730	2,544,956.705	3,299,052.44	3,633,511.04	1.39%	334,458.60
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	128.7810	6,840,064.500	7,333,559.73	8,808,703.46	3.38%	1,475,143.73
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	136.7230	6,068,451.995	6,646,512.08	8,296,969.62	3.18%	1,650,457.54
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	135.1310	4,126,091.003	4,282,381.34	5,575,628.03	2.14%	1,293,246.69
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	140.3030	3,376,324.635	3,334,872.35	4,737,084.75	1.82%	1,402,212.40
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	142.0270	2,554,872.750	2,761,580.25	3,628,609.12	1.39%	867,028.87
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	121.0900	3,511,638.100	3,932,873.61	4,252,242.58	1.63%	319,368.97
US TREAS-CPI INFLAT 0.125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	118.5080	4,025,321.100	4,258,973.69	4,770,327.53	1.83%	511,353.84
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 SEC ID: 912810SZ2	102.4060	2,630,000.000	2,651,646.59	2,693,277.80	1.03%	41,631.21
RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 SEC ID: 913017BT5	124.6290	1,068,000.000	1,212,647.94	1,331,037.72	0.51%	118,389.78



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	111.9440	470,000.000	526,374.57	526,136.80	0.20%	-237.77
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17 SEC ID: 91324PCZ3	122.7890	600,000.000	627,410.61	736,734.00	0.28%	109,323.39
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 SEC ID: 91324PDF6	115.1770	1,095,000.000	1,166,915.19	1,261,188.15	0.48%	94,272.96
VALERO ENERGY CORP 4.000% 04/01/2029 DD 03/25/19 SEC ID: 91913YAW0	108.9090	820,000.000	874,967.11	893,053.80	0.34%	18,086.69
VENTAS REALTY LP 3.500% 02/01/2025 DD 01/14/15 SEC ID: 92277GAE7	105.4500	700,000.000	726,014.74	738,150.00	0.28%	12,135.26
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15 SEC ID: 92343VCX0	125.5020	610,000.000	751,445.46	765,562.20	0.29%	14,116.74
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15 SEC ID: 92343VCZ5	131.5730	450,000.000	469,944.77	592,078.50	0.23%	122,133.73
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21 SEC ID: 92343VGK4	104.9830	350,000.000	353,648.55	367,440.50	0.14%	13,791.95
VISA INC 4.300% 12/14/2045 DD 12/14/15 SEC ID: 92826CAF9	126.2450	500,000.000	502,321.90	631,225.00	0.24%	128,903.10
VISA INC 3.650% 09/15/2047 DD 09/11/17 SEC ID: 92826CAJ1	116.9300	500,000.000	502,295.71	584,650.00	0.22%	82,354.29
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19 SEC ID: 92840VAD4	102.9970	2,240,000.000	2,256,149.19	2,307,132.80	0.88%	50,983.61
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18 SEC ID: 92857WBJ8	108.0930	820,000.000	871,052.33	886,362.60	0.34%	15,310.27
VULCAN MATERIALS CO 4.500% 06/15/2047 DD 06/15/17 SEC ID: 929160AV1	123.1730	1,000,000.000	1,217,750.32	1,231,730.00	0.47%	13,979.68
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16 SEC ID: 931427AQ1	106.4540	211,000.000	211,000.92	224,617.94	0.09%	13,617.02

 BNY MELLON <i>FIRST PRINCIPLES MON - [REDACTED]</i>	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 SEC ID: 94974BGL8	111.4800	750,000.000	761,537.34	836,100.00	0.32%	74,562.66
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	108.7180	1,210,000.000	1,294,658.21	1,315,487.80	0.50%	20,829.59
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	0.0053	1,830,000.000	59,109.00	96.99	0.00%	-59,012.01
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
IRS_R US0003M P 6.75% 2034 JAN 27 SEC ID: 99QACLUX8	0.0202	3,750,000.000	99,375.00	757.88	0.00%	-98,617.12
IFS R CPURNSA INDEX P 2.9215% 2026 OCT 18 SEC ID: 99QAGJJ87	0.0000	-11,800,000.000	0.00	0.00	0.00%	0.00
IFS_R CPURNSA INDEX P 2.9215% 2026 OCT 18 SEC ID: 99QAGJK51	1.3802	11,800,000.000	0.00	162,857.70	0.06%	162,857.70
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		219,889,939.745	235,574,797.90	254,879,429.73	97.69%	19,304,631.83
TOTAL FIXED INCOME SECURITIES		219,889,939.745	235,574,797.90	254,879,429.73	97.69%	19,304,631.83
TOTAL ASSETS - BASE:		224,074,675.685	241,594,479.69	260,899,111.52	100.00%	19,304,631.83



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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			-349,850.49	-342,419.56	-0.52%	7,430.93
FFX CONTRACTS RECEIVABLE			7,738.06	7,696.15	0.01%	-41.91
INTEREST RECEIVABLE			4,160.71	4,093.92	0.01%	-66.79
NON-BASE CURRENCY			1,157.31	1,137.20	0.00%	-20.11
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-336,794.41	-329,492.29	-0.50%	7,302.12
U.S. DOLLAR						
INTEREST RECEIVABLE			858,604.25	858,604.25	1.31%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-7,738.06	-7,738.06	-0.01%	0.00
FFX CONTRACTS RECEIVABLE			349,850.49	349,850.49	0.53%	0.00
RECEIVABLE FOR INVESTMENTS SOLD			35,410.56	35,410.56	0.05%	0.00
CASH			1,397.51	1,397.51	0.00%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-501,008.70	-501,008.70	-0.76%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,754,250.940	2,754,250.94	2,754,250.94	4.20%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,754,250.940	3,490,766.99	3,490,766.99	5.32%	0.00
TOTAL CASH & CASH EQUIVALENTS		2,754,250.940	3,153,972.58	3,161,274.70	4.82%	7,302.12
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
VIVION INVESTMENTS SARL REGS 3.000% 08/08/2024 SEC ID: ELBKL VKS9	111.0703	300,000.000	328,337.72	333,210.97	0.51%	4,873.25
U.S. DOLLAR						
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20 SEC ID: 00165CAN4	106.5000	51,000.000	48,572.10	54,315.00	0.08%	5,742.90



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMC ENTERTAINMENT HOLDING 144A 10.000% 06/15/2026 DD 07/31/20 SEC ID: 00165CAP9	98.8500	42,252.000	43,744.50	41,766.10	0.06%	-1,978.40
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	103.6500	38,000.000	38,423.60	39,387.00	0.06%	963.40
API ESCROW CORP 144A 4.750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	102.0000	102,000.000	102,934.02	104,040.00	0.16%	1,105.98
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21 SEC ID: 00253XAA9	103.9880	195,000.000	202,516.63	202,776.60	0.31%	259.97
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21 SEC ID: 00253XAB7	106.7590	75,000.000	80,812.08	80,069.25	0.12%	-742.83
ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20 SEC ID: 00653VAA9	106.0000	105,000.000	107,822.08	111,300.00	0.17%	3,477.92
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21 SEC ID: 00653VAC5	100.0000	85,000.000	85,119.21	85,000.00	0.13%	-119.21
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21 SEC ID: 00653VAE1	101.7500	49,000.000	49,000.00	49,857.50	0.08%	857.50
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	97.7500	212,000.000	212,927.74	207,230.00	0.32%	-5,697.74
AETHON UNITED BR LP / AET 144A 8.250% 02/15/2026 DD 02/02/21 SEC ID: 00810GAC8	107.4200	190,000.000	198,368.44	204,098.00	0.31%	5,729.56
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21 SEC ID: 008911BK4	102.0000	160,000.000	160,406.81	163,200.00	0.25%	2,793.19
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01 SEC ID: 012873AK1	130.4850	61,000.000	66,405.21	79,595.85	0.12%	13,190.64
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	106.0000	158,000.000	158,000.00	167,480.00	0.26%	9,480.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	107.9720	75,000.000	80,714.06	80,979.00	0.12%	264.94



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	99.5360	114,137.500	114,114.66	113,607.90	0.17%	-506.76
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	109.2500	61,000.000	63,253.94	66,642.50	0.10%	3,388.56
ALLEGHENY TECHNOLOGIES INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	104.2500	52,000.000	52,000.00	54,210.00	0.08%	2,210.00
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19 SEC ID: 018581AK4	102.0330	175,000.000	175,000.00	178,557.75	0.27%	3,557.75
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	103.7500	234,000.000	236,382.42	242,775.00	0.37%	6,392.58
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	104.8310	340,000.000	350,250.04	356,425.40	0.54%	6,175.36
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	106.8430	100,000.000	105,202.41	106,843.00	0.16%	1,640.59
ALLIED UNIVERSAL HOLDCO L 144A 6.000% 06/01/2029 DD 05/14/21 SEC ID: 019576AC1	97.2500	306,000.000	311,727.01	297,585.00	0.45%	-14,142.01
ALTICE FRANCE SA/France 144A 8.125% 02/01/2027 DD 07/31/18 SEC ID: 02156LAA9	106.5480	200,000.000	207,308.60	213,096.00	0.32%	5,787.40
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	101.0000	124,000.000	125,083.15	125,240.00	0.19%	156.85
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	103.6250	150,000.000	143,061.65	155,437.50	0.24%	12,375.85
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	110.2040	74,000.000	74,000.00	81,550.96	0.12%	7,550.96
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19 SEC ID: 03959KAC4	104.2720	181,000.000	183,864.35	188,732.32	0.29%	4,867.97



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARCONIC CORP 144A 6.125% 02/15/2028 DD 02/07/20 SEC ID: 03966VAA5	106.4200	55,000.000	56,788.27	58,531.00	0.09%	1,742.73
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19 SEC ID: 03969AAP5	100.6250	250,000.000	256,145.53	251,562.50	0.38%	-4,583.03
ARKO CORP 144A 5.125% 11/15/2029 DD 10/21/21 SEC ID: 041242AA6	96.6250	146,000.000	145,440.88	141,072.50	0.21%	-4,368.38
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	102.0000	26,000.000	26,126.91	26,520.00	0.04%	393.09
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	101.6250	34,000.000	34,294.29	34,552.50	0.05%	258.21
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	101.8750	30,000.000	30,000.00	30,562.50	0.05%	562.50
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	103.7700	21,000.000	21,000.00	21,791.70	0.03%	791.70
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	97.2500	38,000.000	38,000.00	36,955.00	0.06%	-1,045.00
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21 SEC ID: 04649VAZ3	100.2500	210,000.000	210,000.00	210,525.00	0.32%	525.00
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21 SEC ID: 04649VBA7	99.5210	52,000.000	51,480.00	51,750.92	0.08%	270.92
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/03/19 SEC ID: 053773BC0	103.7500	48,000.000	44,027.50	49,800.00	0.08%	5,772.50
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/15/20 SEC ID: 053773BE6	103.7500	55,000.000	51,334.68	57,062.50	0.09%	5,727.82
AVIS BUDGET CAR RENTAL LL 144A 5.375% 03/01/2029 DD 03/01/21 SEC ID: 053773BF3	105.4820	69,000.000	69,000.00	72,782.58	0.11%	3,782.58
BCPE EMPIRE HOLDINGS INC 144A 7.625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	102.1070	269,000.000	269,915.65	274,667.83	0.42%	4,752.18



EATON VANCE HY MON - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	101.5000	80,000.000	80,000.00	81,200.00	0.12%	1,200.00
BWX TECHNOLOGIES INC 144A 4.125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	101.2500	65,000.000	65,000.00	65,812.50	0.10%	812.50
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19 SEC ID: 071734AJ6	88.0000	39,000.000	36,223.72	34,320.00	0.05%	-1,903.72
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20 SEC ID: 071734AK3	95.0240	43,000.000	43,000.00	40,860.32	0.06%	-2,139.68
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20 SEC ID: 071734AL1	87.8750	39,000.000	36,156.87	34,271.25	0.05%	-1,885.62
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21 SEC ID: 07403VAA7	98.7500	84,000.000	85,597.90	82,950.00	0.13%	-2,647.90
BELLRING BRANDS/POST HOLDINGS 0.000% 10/21/2024 DD 02/16/21 SEC ID: 07982EAD8	100.0780	65,706.430	66,743.62	65,757.68	0.10%	-985.94
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	99.8690	119,000.000	118,330.62	118,844.11	0.18%	513.49
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	103.6250	130,000.000	124,265.46	134,712.50	0.21%	10,447.04
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21 SEC ID: 097751BV2	103.7410	66,000.000	66,000.00	68,469.06	0.10%	2,469.06
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	101.7500	114,000.000	114,000.00	115,995.00	0.18%	1,995.00
BOOZ ALLEN HAMILTON INC 144A 4.000% 07/01/2029 DD 06/17/21 SEC ID: 09951LAB9	103.2500	64,000.000	64,000.00	66,080.00	0.10%	2,080.00
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21 SEC ID: 11135RAA3	98.2500	125,000.000	126,206.09	122,812.50	0.19%	-3,393.59
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19 SEC ID: 11284DAA3	103.5000	123,000.000	123,000.00	127,305.00	0.19%	4,305.00



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BROOKFIELD PROPERTY REIT 144A 4.500% 04/01/2027 DD 09/29/21 SEC ID: 11284DAC9	98.1070	228,000.000	227,607.86	223,683.96	0.34%	-3,923.90
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20 SEC ID: 118230AT8	103.2500	88,000.000	88,000.00	90,860.00	0.14%	2,860.00
BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20 SEC ID: 118230AU5	100.7500	77,000.000	77,000.00	77,577.50	0.12%	577.50
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19 SEC ID: 12008RAM9	105.5000	211,000.000	217,125.38	222,605.00	0.34%	5,479.62
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	107.2500	42,000.000	42,412.97	45,045.00	0.07%	2,632.03
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	104.0000	193,000.000	195,320.52	200,720.00	0.31%	5,399.48
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	103.0000	210,000.000	210,318.77	216,300.00	0.33%	5,981.23
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	104.0000	110,000.000	111,840.04	114,400.00	0.17%	2,559.96
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	107.9140	95,000.000	96,504.00	102,518.30	0.16%	6,014.30
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19 SEC ID: 1248EPCD3	104.0000	441,000.000	447,647.68	458,640.00	0.70%	10,992.32
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	102.3190	253,000.000	254,930.47	258,867.07	0.39%	3,936.60
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPC7	100.8780	145,000.000	145,000.00	146,273.10	0.22%	1,273.10
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21 SEC ID: 1248EPCN1	102.8750	65,000.000	65,000.00	66,868.75	0.10%	1,868.75
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17 SEC ID: 12508EAF8	103.5000	115,000.000	117,238.36	119,025.00	0.18%	1,786.64



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 144A 5.250% 05/15/2029 DD 05/15/19 SEC ID: 12508EAJ0	106.0000	78,000.000	78,000.00	82,680.00	0.13%	4,680.00
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21 SEC ID: 12543DBJ8	101.8750	71,000.000	73,277.05	72,331.25	0.11%	-945.80
CHS/COMMUNITY HEALTH SYST 144A 6.125% 04/01/2030 DD 05/19/21 SEC ID: 12543DBL3	98.9320	142,000.000	142,000.00	140,483.44	0.21%	-1,516.56
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14 SEC ID: 126307AH0	104.0000	220,000.000	221,401.24	228,800.00	0.35%	7,398.76
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19 SEC ID: 126307BA4	99.6250	274,000.000	283,866.20	272,972.50	0.42%	-10,893.70
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20 SEC ID: 12653CAJ7	104.0000	110,000.000	111,790.84	114,400.00	0.17%	2,609.16
CVR ENERGY INC 144A 5.750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	97.3000	240,000.000	238,193.06	233,520.00	0.36%	-4,673.06
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	100.0000	49,000.000	49,000.00	49,000.00	0.07%	0.00
CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21 SEC ID: 13123XBD3	101.0000	141,000.000	140,678.06	142,410.00	0.22%	1,731.94
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	102.5990	19,000.000	19,000.00	19,493.81	0.03%	493.81
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	103.5000	75,000.000	75,000.00	77,625.00	0.12%	2,625.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	101.5160	175,000.000	175,091.94	177,653.00	0.27%	2,561.06
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	98.6250	55,000.000	55,000.00	54,243.75	0.08%	-756.25



EATON VANCE HY MON - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****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 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	100.0000	75,000.000	75,000.00	75,000.00	0.11%	0.00
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	101.7720	134,000.000	134,596.50	136,374.48	0.21%	1,777.98
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20 SEC ID: 143658BL5	104.8250	45,000.000	45,000.00	47,171.25	0.07%	2,171.25
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	100.0000	113,000.000	113,000.00	113,000.00	0.17%	0.00
CARROLS RESTAURANT GROUP 144A 5.875% 07/01/2029 DD 06/28/21 SEC ID: 14574XAF1	90.0000	65,000.000	64,676.31	58,500.00	0.09%	-6,176.31
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	106.5000	97,000.000	98,878.98	103,305.00	0.16%	4,426.02
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	104.2500	164,000.000	162,934.80	170,970.00	0.26%	8,035.20
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	107.8460	287,000.000	287,000.00	309,518.02	0.47%	22,518.02
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	102.0210	193,000.000	195,664.22	196,900.53	0.30%	1,236.31
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	101.6510	237,000.000	237,185.04	240,912.87	0.37%	3,727.83
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21 SEC ID: 15135BAX9	97.3520	142,000.000	142,121.08	138,239.84	0.21%	-3,881.24
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	98.0000	168,000.000	169,257.73	164,640.00	0.25%	-4,617.73
CENTRAL GARDEN & PET CO 5.125% 02/01/2028 DD 12/14/17 SEC ID: 153527AM8	104.5000	45,000.000	42,777.79	47,025.00	0.07%	4,247.21



EATON VANCE HY MON - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15 SEC ID: 156700AZ9	105.7720	175,000.000	175,000.00	185,101.00	0.28%	10,101.00
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16 SEC ID: 156700BA3	109.5000	18,000.000	18,256.41	19,710.00	0.03%	1,453.59
CHEMOURS CO/THE 144A 4.625% 11/15/2029 DD 08/18/21 SEC ID: 163851AH1	99.2250	104,000.000	104,000.00	103,194.00	0.16%	-806.00
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	106.0000	273,000.000	275,484.08	289,380.00	0.44%	13,895.92
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	105.0000	107,000.000	107,000.00	112,350.00	0.17%	5,350.00
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21 SEC ID: 16411RAK5	105.7500	144,000.000	146,585.79	152,280.00	0.23%	5,694.21
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	102.7460	36,000.000	36,000.00	36,988.56	0.06%	988.56
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20 SEC ID: 172441BC0	106.0000	26,000.000	27,246.71	27,560.00	0.04%	313.29
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21 SEC ID: 172441BD8	101.2500	36,000.000	36,000.00	36,450.00	0.06%	450.00
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	97.5000	113,000.000	113,000.00	110,175.00	0.17%	-2,825.00
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	104.7500	36,000.000	35,999.99	37,710.00	0.06%	1,710.01
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	106.0000	320,000.000	332,001.89	339,200.00	0.52%	7,198.11
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	107.0000	127,000.000	128,157.42	135,890.00	0.21%	7,732.58



EATON VANCE HY MON - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21 SEC ID: 18453HAD8	106.7500	104,000.000	104,000.00	111,020.00	0.17%	7,020.00
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19 SEC ID: 18539UAC9	105.1250	40,000.000	40,654.47	42,050.00	0.06%	1,395.53
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	105.8750	269,000.000	270,399.15	284,803.75	0.43%	14,404.60
COINBASE GLOBAL INC 144A 3.375% 10/01/2028 DD 09/17/21 SEC ID: 19260QAC1	93.3750	274,000.000	272,951.23	255,847.50	0.39%	-17,103.73
COLGATE ENERGY PARTNERS I 144A 7.750% 02/15/2026 DD 01/27/21 SEC ID: 19416MAA7	108.0000	107,000.000	106,073.91	115,560.00	0.18%	9,486.09
COLGATE ENERGY PARTNERS I 144A 5.875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	103.0000	250,000.000	250,884.60	257,500.00	0.39%	6,615.40
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	105.8830	167,000.000	167,157.44	176,824.61	0.27%	9,667.17
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	105.1250	229,000.000	231,457.52	240,736.25	0.37%	9,278.73
COVANTA HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	101.5000	69,000.000	69,260.02	70,035.00	0.11%	774.98
CROWN AMERICAS LLC / CROWN AME 4.750% 02/01/2026 DD 02/01/19 SEC ID: 228187AB6	102.5000	140,000.000	140,056.91	143,500.00	0.22%	3,443.09
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	106.7500	90,000.000	84,685.57	96,075.00	0.15%	11,389.43
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21 SEC ID: 228701AG3	103.7500	120,000.000	121,629.45	124,500.00	0.19%	2,870.55
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	102.3750	130,000.000	130,000.00	133,087.50	0.20%	3,087.50



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	106.6250	256,000.000	267,956.89	272,960.00	0.42%	5,003.11
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19 SEC ID: 25277LAA4	50.0000	213,000.000	198,820.95	106,500.00	0.16%	-92,320.95
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21 SEC ID: 25460HAB8	100.0290	90,907.500	89,998.42	90,933.86	0.14%	935.44
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	101.8750	123,000.000	123,594.08	125,306.25	0.19%	1,712.17
EQT CORP VAR RT 02/01/2030 DD 01/21/20 SEC ID: 26884LAG4	128.5000	51,000.000	51,996.99	65,535.00	0.10%	13,538.01
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	112.7500	34,000.000	33,912.63	38,335.00	0.06%	4,422.37
EQT CORP 5.000% 01/15/2029 DD 11/16/20 SEC ID: 26884LAL3	110.7500	28,000.000	28,000.00	31,010.00	0.05%	3,010.00
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	108.7500	59,000.000	59,000.00	64,162.50	0.10%	5,162.50
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	112.0000	59,000.000	59,000.00	66,080.00	0.10%	7,080.00
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	104.0000	73,000.000	73,000.00	75,920.00	0.12%	2,920.00
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	105.7500	73,000.000	73,000.00	77,197.50	0.12%	4,197.50
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	106.1070	93,000.000	93,606.37	98,679.51	0.15%	5,073.14
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	104.9630	212,000.000	212,000.00	222,521.56	0.34%	10,521.56
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	110.6620	130,000.000	130,031.02	143,860.60	0.22%	13,829.58



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	101.6880	122,000.000	122,000.00	124,059.36	0.19%	2,059.36
EMERGENT BIOSOLUTIONS INC 144A 3.875% 08/15/2028 DD 08/07/20 SEC ID: 29089QAC9	95.9770	138,000.000	138,952.36	132,448.26	0.20%	-6,504.10
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20 SEC ID: 29163VAC7	103.5000	167,000.000	173,176.88	172,845.00	0.26%	-331.88
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07 SEC ID: 292505AG9	129.9610	86,000.000	104,918.26	111,766.46	0.17%	6,848.20
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	103.0000	82,000.000	81,482.23	84,460.00	0.13%	2,977.77
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21 SEC ID: 29280BAA3	98.0000	191,000.000	190,569.45	187,180.00	0.29%	-3,389.45
ENTEGRIS INC 144A 4.375% 04/15/2028 DD 04/30/20 SEC ID: 29362UAC8	102.7500	63,000.000	63,000.00	64,732.50	0.10%	1,732.50
AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21 SEC ID: 29365DAB5	97.6970	140,000.000	142,393.96	136,775.80	0.21%	-5,618.16
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	103.2500	287,000.000	288,031.94	296,327.50	0.45%	8,295.56
FAIR ISAAC CORP 144A 4.000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	102.7550	98,000.000	97,756.37	100,699.90	0.15%	2,943.53
FIRST QUANTUM MINERALS LT 144A 6.875% 10/15/2027 DD 10/01/20 SEC ID: 335934AT2	107.6250	200,000.000	211,819.40	215,250.00	0.33%	3,430.60
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17 SEC ID: 337932AH0	107.7550	139,000.000	151,155.03	149,779.45	0.23%	-1,375.58
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	135.4230	44,000.000	59,244.63	59,586.12	0.09%	341.49
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	110.3750	292,000.000	278,298.05	322,295.00	0.49%	43,996.95



EATON VANCE HY MON - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****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 9.625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	146.3750	21,000.000	30,632.31	30,738.75	0.05%	106.44
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21 SEC ID: 345370DA5	102.4000	279,000.000	278,990.04	285,696.00	0.44%	6,705.96
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20 SEC ID: 345397A45	107.5000	400,000.000	417,764.23	430,000.00	0.66%	12,235.77
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20 SEC ID: 345397A86	107.9380	572,000.000	568,346.38	617,405.36	0.94%	49,058.98
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12 SEC ID: 345397WF6	101.8000	200,000.000	193,697.96	203,600.00	0.31%	9,902.04
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	125.7090	182,000.000	167,529.60	228,790.38	0.35%	61,260.78
GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	102.7500	259,000.000	261,898.38	266,122.50	0.41%	4,224.12
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	101.0000	67,000.000	67,000.00	67,670.00	0.10%	670.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	98.5000	176,000.000	176,131.20	173,360.00	0.26%	-2,771.20
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	100.8750	238,000.000	238,936.17	240,082.50	0.37%	1,146.33
GAP INC/THE 144A 3.625% 10/01/2029 DD 09/27/21 SEC ID: 364760AP3	98.9100	126,000.000	125,213.51	124,626.60	0.19%	-586.91
GAP INC/THE 144A 3.875% 10/01/2031 DD 09/27/21 SEC ID: 364760AQ1	98.6250	44,000.000	44,000.00	43,395.00	0.07%	-605.00
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	104.4390	77,000.000	77,083.38	80,418.03	0.12%	3,334.65
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	102.2400	56,000.000	56,000.00	57,254.40	0.09%	1,254.40



EATON VANCE HY MON - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	101.1050	38,000.000	38,000.00	38,419.90	0.06%	419.90
GENESIS ENERGY LP / GENESIS EN 8.000% 01/15/2027 DD 12/17/20 SEC ID: 37185LAM4	103.0560	16,000.000	15,352.01	16,488.96	0.03%	1,136.95
GOODYEAR TIRE & RUBBER CO 144A 5.000% 07/15/2029 DD 05/18/21 SEC ID: 382550BL4	107.4200	183,000.000	183,488.94	196,578.60	0.30%	13,089.66
GOODYEAR TIRE & RUBBER CO 144A 5.250% 07/15/2031 DD 05/18/21 SEC ID: 382550BP5	108.5710	148,000.000	148,000.00	160,685.08	0.24%	12,685.08
GREAT WESTERN PETROLEUM L 144A 12.000% 09/01/2025 DD 02/22/21 SEC ID: 39143GAD2	105.0000	135,000.000	134,719.74	141,750.00	0.22%	7,030.26
GREYSTAR REAL ESTATE PART 144A 5.750% 12/01/2025 DD 11/24/17 SEC ID: 39807UAB2	101.7720	233,000.000	234,023.53	237,128.76	0.36%	3,105.23
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	99.6250	115,000.000	115,351.63	114,568.75	0.17%	-782.88
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	103.7500	130,000.000	133,314.09	134,875.00	0.21%	1,560.91
HLF FINANCING SARL LLC / 144A 4.875% 06/01/2029 DD 05/20/21 SEC ID: 40390DAC9	98.1200	124,000.000	124,000.00	121,668.80	0.19%	-2,331.20
HCA INC 5.500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	131.2580	150,000.000	150,000.00	196,887.00	0.30%	46,887.00
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	119.1550	214,000.000	223,198.23	254,991.70	0.39%	31,793.47
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	116.8490	228,000.000	227,796.33	266,415.72	0.41%	38,619.39
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20 SEC ID: 418751AB9	104.0000	63,000.000	63,000.00	65,520.00	0.10%	2,520.00
HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	99.7500	77,000.000	76,313.76	76,807.50	0.12%	493.74



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HEALTH EQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	99.0000	180,000.000	181,477.03	178,200.00	0.27%	-3,277.03
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21 SEC ID: 42236WAQ0	99.7500	53,677.000	53,596.46	53,542.81	0.08%	-53.65
HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	106.2500	101,000.000	101,000.00	107,312.50	0.16%	6,312.50
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21 SEC ID: 428040DA4	100.6250	22,000.000	21,759.73	22,137.50	0.03%	377.77
HERTZ CORP/THE 144A 5.000% 12/01/2029 DD 11/23/21 SEC ID: 428040DB2	100.0860	175,000.000	174,345.86	175,150.50	0.27%	804.64
HERTZ CORP 144A ESCROW 6.000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	3.2500	33,000.000	0.00	1,072.50	0.00%	1,072.50
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21 SEC ID: 431318AU8	103.0720	59,000.000	59,000.00	60,812.48	0.09%	1,812.48
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21 SEC ID: 431318AV6	103.0000	47,000.000	47,000.00	48,410.00	0.07%	1,410.00
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	106.0000	129,000.000	132,494.17	136,740.00	0.21%	4,245.83
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	100.0000	95,000.000	95,424.21	95,000.00	0.14%	-424.21
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21 SEC ID: 449691AA2	105.0730	200,000.000	200,000.00	210,146.00	0.32%	10,146.00
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20 SEC ID: 44988LAG2	99.9060	126,047.500	124,892.03	125,929.02	0.19%	1,036.99
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	105.7970	39,000.000	39,171.18	41,260.83	0.06%	2,089.65
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19 SEC ID: 451102BT3	104.1250	171,000.000	171,000.00	178,053.75	0.27%	7,053.75



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19 SEC ID: 451102BZ9	102.7500	102,000.000	102,000.00	104,805.00	0.16%	2,805.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19 SEC ID: 45174HBC0	103.7500	14,089.000	14,492.05	14,617.34	0.02%	125.29
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	102.4620	295,000.000	296,624.01	302,262.90	0.46%	5,638.89
INFRABUILD AUSTRALIA PTY 144A 12.000% 10/01/2024 DD 10/03/19 SEC ID: 45682RAA8	103.0000	209,000.000	212,387.95	215,270.00	0.33%	2,882.05
INGLES MARKETS INC 144A 4.000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	100.7500	77,000.000	77,000.00	77,577.50	0.12%	577.50
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19 SEC ID: 46590XAB2	108.7500	188,000.000	200,128.47	204,450.00	0.31%	4,321.53
JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	101.0000	122,000.000	122,000.00	123,220.00	0.19%	1,220.00
JAZZ SECURITIES DAC 144A 4.375% 01/15/2029 DD 04/29/21 SEC ID: 47216FAA5	103.5440	200,000.000	200,000.00	207,088.00	0.32%	7,088.00
JEFFERSON CAPITAL HOLDING 144A 6.000% 08/15/2026 DD 08/04/21 SEC ID: 472481AA8	101.2500	167,000.000	167,978.28	169,087.50	0.26%	1,109.22
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	103.3750	25,000.000	25,000.00	25,843.75	0.04%	843.75
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	100.1250	80,000.000	80,053.12	80,100.00	0.12%	46.88
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	103.0000	58,000.000	58,000.00	59,740.00	0.09%	1,740.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 SEC ID: 50077LAB2	117.2650	118,000.000	113,249.04	138,372.70	0.21%	25,123.66
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20 SEC ID: 50077LAX4	117.4090	36,000.000	39,711.37	42,267.24	0.06%	2,555.87

 EATON VANCE HY MON - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	
	12/31/2021			

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20 SEC ID: 50077LAZ9	125.7800	55,000.000	67,146.87	69,179.00	0.11%	2,032.13
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	108.0810	102,000.000	102,000.00	110,242.62	0.17%	8,242.62
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20 SEC ID: 50077LBF2	113.8300	269,000.000	287,704.68	306,202.70	0.47%	18,498.02
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20 SEC ID: 50077LBJ4	135.8390	102,000.000	102,000.00	138,555.78	0.21%	36,555.78
LABL INC 144A 5.875% 11/01/2028 DD 10/29/21 SEC ID: 50168QAC9	103.0630	52,000.000	52,545.83	53,592.76	0.08%	1,046.93
LABL INC 144A 8.250% 11/01/2029 DD 10/29/21 SEC ID: 50168QAD7	100.5550	104,000.000	103,488.30	104,577.20	0.16%	1,088.90
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	124.2500	148,000.000	151,987.06	183,890.00	0.28%	31,902.94
BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	123.5000	18,000.000	19,181.69	22,230.00	0.03%	3,048.31
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	122.0000	16,000.000	16,000.00	19,520.00	0.03%	3,520.00
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	113.2500	149,000.000	158,069.78	168,742.50	0.26%	10,672.72
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	102.7680	178,000.000	179,913.87	182,927.04	0.28%	3,013.17
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21 SEC ID: 50201DAD5	100.5000	200,000.000	199,986.00	201,000.00	0.31%	1,014.00
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20 SEC ID: 516806AF3	102.0000	67,000.000	67,000.00	68,340.00	0.10%	1,340.00
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	101.0000	76,000.000	76,000.00	76,760.00	0.12%	760.00



EATON VANCE HY MON - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16 SEC ID: 527298BM4	102.2130	165,000.000	167,588.18	168,651.45	0.26%	1,063.27
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20 SEC ID: 527298BR3	99.0000	116,000.000	117,003.48	114,840.00	0.17%	-2,163.48
LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	103.5000	107,000.000	108,271.55	110,745.00	0.17%	2,473.45
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	104.7920	114,000.000	114,514.24	119,462.88	0.18%	4,948.64
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	100.7500	56,000.000	56,383.89	56,420.00	0.09%	36.11
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20 SEC ID: 53219LAT6	104.2500	64,000.000	64,000.00	66,720.00	0.10%	2,720.00
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	99.5000	181,000.000	182,044.99	180,095.00	0.27%	-1,949.99
BATH & BODY WORKS INC 6.950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	117.0000	36,000.000	40,171.93	42,120.00	0.06%	1,948.07
BATH & BODY WORKS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	121.5000	22,000.000	21,895.73	26,730.00	0.04%	4,834.27
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	105.1800	82,000.000	82,000.00	86,247.60	0.13%	4,247.60
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	106.7500	70,000.000	74,342.79	74,725.00	0.11%	382.21
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	102.0900	133,000.000	135,553.11	135,779.70	0.21%	226.59
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	102.7500	181,000.000	177,923.65	185,977.50	0.28%	8,053.85
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20 SEC ID: 541056AA5	101.2000	56,000.000	56,000.00	56,672.00	0.09%	672.00



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LOGMEIN 8/20 COV-LITE TLB SEC ID: 54142KAD3	99.3470	288,394.270	288,463.14	286,511.06	0.44%	-1,952.08
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14 SEC ID: 552953CC3	104.5000	225,000.000	228,160.29	235,125.00	0.36%	6,964.71
MGM RESORTS INTERNATIONAL 5.500% 04/15/2027 DD 04/10/19 SEC ID: 552953CF6	106.5000	14,000.000	14,622.26	14,910.00	0.02%	287.74
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20 SEC ID: 552953CH2	103.0000	138,000.000	138,000.00	142,140.00	0.22%	4,140.00
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19 SEC ID: 55303XAJ4	113.0000	193,000.000	196,086.36	218,090.00	0.33%	22,003.64
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	104.0000	74,000.000	74,000.00	76,960.00	0.12%	2,960.00
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	102.2500	44,000.000	44,000.00	44,990.00	0.07%	990.00
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	104.1250	111,000.000	111,000.00	115,578.75	0.18%	4,578.75
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21 SEC ID: 55760LAA5	100.2500	83,000.000	83,000.00	83,207.50	0.13%	207.50
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	100.0000	146,000.000	147,263.65	146,000.00	0.22%	-1,263.65
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	104.8750	89,000.000	89,166.08	93,338.75	0.14%	4,172.67
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	99.0000	21,000.000	20,324.36	20,790.00	0.03%	465.64
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	99.2350	141,000.000	141,000.00	139,921.35	0.21%	-1,078.65
MODIVCARE ESCROW ISSUER I 144A 5.000% 10/01/2029 DD 08/24/21 SEC ID: 60783XAA2	102.1260	70,000.000	70,000.00	71,488.20	0.11%	1,488.20



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MOLINA HEALTHCARE INC 144A 4.375% 06/15/2028 DD 06/02/20 SEC ID: 60855RAJ9	103.0000	53,000.000	53,000.00	54,590.00	0.08%	1,590.00
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	103.7500	126,000.000	129,649.13	130,725.00	0.20%	1,075.87
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	100.6250	144,000.000	144,000.00	144,900.00	0.22%	900.00
MONEYGRAM INTERNATIONAL I 144A 5.375% 08/01/2026 DD 07/21/21 SEC ID: 60935YAA7	101.5000	144,000.000	144,449.04	146,160.00	0.22%	1,710.96
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	100.7500	204,000.000	207,059.91	205,530.00	0.31%	-1,529.91
MOZART DEBT MERGER SUB IN 144A 5.250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	101.3640	370,000.000	375,072.22	375,046.80	0.57%	-25.42
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	104.0000	125,000.000	128,752.02	130,000.00	0.20%	1,247.98
MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	105.2500	88,000.000	88,193.50	92,620.00	0.14%	4,426.50
NCL CORP LTD 144A 10.250% 02/01/2026 DD 07/21/20 SEC ID: 62886HAY7	116.2500	47,000.000	47,000.00	54,637.50	0.08%	7,637.50
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	99.5570	57,000.000	57,000.00	56,747.49	0.09%	-252.51
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	98.5000	30,000.000	30,000.00	29,550.00	0.05%	-450.00
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CEO	105.7110	165,000.000	165,000.00	174,423.15	0.27%	9,423.15
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	107.1390	105,000.000	105,000.00	112,495.95	0.17%	7,495.95
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	97.9900	55,000.000	55,000.00	53,894.50	0.08%	-1,105.50



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Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	97.5000	92,000.000	92,000.00	89,700.00	0.14%	-2,300.00
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	98.0000	136,000.000	136,000.00	133,280.00	0.20%	-2,720.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	92.5000	100,000.000	100,000.00	92,500.00	0.14%	-7,500.00
NABORS INDUSTRIES INC 144A 9.000% 02/01/2025 DD 12/01/20 SEC ID: 62957HAH8	103.0000	60,000.000	62,304.68	61,800.00	0.09%	-504.68
NATIONAL CINEMEDIA LLC 5.750% 08/15/2026 DD 08/19/16 SEC ID: 63530QAH2	77.7220	103,000.000	88,622.69	80,053.66	0.12%	-8,569.03
NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 SEC ID: 63530QAJ8	89.7500	134,000.000	114,659.09	120,265.00	0.18%	5,605.91
NEPTUNE ENERGY BONDCO PLC 144A 6.625% 05/15/2025 DD 05/11/18 SEC ID: 64073KAA1	102.1250	375,000.000	368,940.42	382,968.75	0.58%	14,028.33
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21 SEC ID: 64083YAA9	103.2500	113,000.000	116,104.90	116,672.50	0.18%	567.60
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17 SEC ID: 64110LAS5	114.0000	235,000.000	242,355.04	267,900.00	0.41%	25,544.96
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18 SEC ID: 64110LAT3	120.2500	235,000.000	235,000.00	282,587.50	0.43%	47,587.50
NEW FORTRESS ENERGY INC 144A 6.500% 09/30/2026 DD 04/12/21 SEC ID: 644393AB6	99.2500	208,000.000	210,071.03	206,440.00	0.31%	-3,631.03
NEW GOLD INC 144A 6.375% 05/15/2025 DD 05/18/17 SEC ID: 644532AA1	102.7500	23,000.000	23,584.25	23,632.50	0.04%	48.25
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	106.2500	189,000.000	191,964.85	200,812.50	0.31%	8,847.65
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	108.0000	228,000.000	220,437.53	246,240.00	0.38%	25,802.47



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	103.5000	5,000.000	5,000.00	5,175.00	0.01%	175.00
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21 SEC ID: 66977WAS8	100.4060	159,000.000	158,435.46	159,645.54	0.24%	1,210.08
BRUNDAGE-BONE CONCRETE PU 144A 6.000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	104.0000	88,000.000	89,066.48	91,520.00	0.14%	2,453.52
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	100.8750	63,000.000	63,000.00	63,551.25	0.10%	551.25
NUFARM AUSTRALIA LTD / NU 144A 5.750% 04/30/2026 DD 04/26/18 SEC ID: 67052NAA3	102.2720	271,000.000	268,507.45	277,157.12	0.42%	8,649.67
OASIS PETROLEUM INC 144A 6.375% 06/01/2026 DD 06/09/21 SEC ID: 674215AL2	104.7500	100,000.000	102,150.75	104,750.00	0.16%	2,599.25
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15 SEC ID: 674599CF0	103.7500	43,000.000	32,391.12	44,612.50	0.07%	12,221.38
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16 SEC ID: 674599CH6	102.5000	67,000.000	60,595.30	68,675.00	0.10%	8,079.70
OCCIDENTAL PETROLEUM CORP 3.000% 02/15/2027 DD 11/07/16 SEC ID: 674599CM5	101.5000	22,000.000	21,234.11	22,330.00	0.03%	1,095.89
OCCIDENTAL PETROLEUM CORP 4.200% 03/15/2048 DD 03/02/18 SEC ID: 674599CN3	100.0000	79,000.000	56,394.21	79,000.00	0.12%	22,605.79
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19 SEC ID: 674599CS2	102.5950	50,000.000	36,517.60	51,297.50	0.08%	14,779.90
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19 SEC ID: 674599CY9	101.2500	62,000.000	44,659.89	62,775.00	0.10%	18,115.11
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	123.0000	41,000.000	29,925.82	50,430.00	0.08%	20,504.18
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	124.7500	241,000.000	259,629.85	300,647.50	0.46%	41,017.65



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	135.0000	142,000.000	142,000.00	191,700.00	0.29%	49,700.00
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	118.7340	96,000.000	104,603.64	113,984.64	0.17%	9,381.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	123.7500	128,000.000	128,000.00	158,400.00	0.24%	30,400.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	121.8600	102,000.000	102,000.00	124,297.20	0.19%	22,297.20
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	102.5000	131,000.000	131,000.00	134,275.00	0.20%	3,275.00
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	101.2760	162,000.000	162,766.03	164,067.12	0.25%	1,301.09
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	102.0000	164,000.000	164,000.00	167,280.00	0.25%	3,280.00
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	103.7500	32,000.000	32,000.00	33,200.00	0.05%	1,200.00
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	98.2500	228,000.000	228,000.00	224,010.00	0.34%	-3,990.00
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	101.9250	163,000.000	163,000.00	166,137.75	0.25%	3,137.75
OPEN TEXT HOLDINGS INC 144A 4.125% 02/15/2030 DD 02/18/20 SEC ID: 683720AA4	103.0000	143,000.000	143,000.00	147,290.00	0.22%	4,290.00
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	100.2500	143,000.000	143,459.36	143,357.50	0.22%	-101.86
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	99.7500	11,000.000	11,099.41	10,972.50	0.02%	-126.91
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20 SEC ID: 69007TAD6	104.0000	69,000.000	69,000.00	71,760.00	0.11%	2,760.00



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21 SEC ID: 690732AF9	102.5000	87,000.000	87,372.36	89,175.00	0.14%	1,802.64
PBF HOLDING CO LLC / PBF 144A 9.250% 05/15/2025 DD 05/13/20 SEC ID: 69318FAK4	95.1250	221,000.000	220,736.89	210,226.25	0.32%	-10,510.64
PGT INNOVATIONS INC 144A 4.375% 10/01/2029 DD 09/24/21 SEC ID: 69336VAB7	100.5000	171,000.000	171,442.82	171,855.00	0.26%	412.18
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	104.3750	149,000.000	154,343.14	155,518.75	0.24%	1,175.61
PRA GROUP INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	106.2500	135,000.000	136,013.02	143,437.50	0.22%	7,424.48
PRA GROUP INC 144A 5.000% 10/01/2029 DD 09/22/21 SEC ID: 69354NAD8	100.2500	79,000.000	79,000.00	79,197.50	0.12%	197.50
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	104.6250	230,000.000	231,980.58	240,637.50	0.37%	8,656.92
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	106.0000	136,000.000	137,182.51	144,160.00	0.22%	6,977.49
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	99.3750	144,000.000	144,000.00	143,100.00	0.22%	-900.00
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	99.0000	110,000.000	110,189.92	108,900.00	0.17%	-1,289.92
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	103.7500	98,000.000	99,443.70	101,675.00	0.15%	2,231.30
PENINSULA PACIFIC ENTERTA 144A 8.500% 11/15/2027 DD 10/23/20 SEC ID: 70715XAA4	108.0000	266,000.000	278,727.90	287,280.00	0.44%	8,552.10
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	99.2060	271,000.000	271,259.21	268,848.26	0.41%	-2,410.95



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	100.0630	209,475.000	207,380.25	209,606.97	0.32%	2,226.72
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21 SEC ID: 71677KAA6	102.6250	255,000.000	264,863.73	261,693.75	0.40%	-3,169.98
PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21 SEC ID: 72147KAG3	101.0000	252,000.000	252,309.97	254,520.00	0.39%	2,210.03
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	99.4580	147,788.570	145,787.53	146,987.56	0.22%	1,200.03
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	98.0000	130,000.000	131,844.40	127,400.00	0.19%	-4,444.40
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17 SEC ID: 737446AM6	103.2500	50,000.000	50,000.00	51,625.00	0.08%	1,625.00
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20 SEC ID: 737446AQ7	101.8500	47,000.000	49,061.16	47,869.50	0.07%	-1,191.66
POWDR CORP 144A 6.000% 08/01/2025 DD 07/24/20 SEC ID: 73900LAA9	104.0000	124,000.000	127,102.34	128,960.00	0.20%	1,857.66
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	101.7500	55,000.000	55,000.00	55,962.50	0.09%	962.50
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	101.9220	83,000.000	82,860.70	84,595.26	0.13%	1,734.56
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	103.0000	40,000.000	40,000.00	41,200.00	0.06%	1,200.00
PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	106.5000	207,000.000	213,845.68	220,455.00	0.34%	6,609.32
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	104.1250	58,000.000	58,000.00	60,392.50	0.09%	2,392.50
PROG HOLDINGS INC 144A 6.000% 11/15/2029 DD 11/26/21 SEC ID: 74319RAA9	102.8960	107,000.000	107,000.00	110,098.72	0.17%	3,098.72



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	105.0000	95,000.000	96,200.58	99,750.00	0.15%	3,549.42
RADNET 4/21 TLB 0.000% 04/23/2028 DD 04/06/21 SEC ID: 75049EAM6	99.9060	47,879.700	47,879.70	47,834.69	0.07%	-45.01
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	99.8440	83,000.000	84,386.16	82,870.52	0.13%	-1,515.64
REGIONALCARE/LIFEPOINT HEALTH SEC ID: 75915TAD4	99.8130	90,194.660	90,420.15	90,026.00	0.14%	-394.15
RITCHIE BROS HOLDINGS INC 144A 4.750% 12/15/2031 DD 12/21/21 SEC ID: 76774LAA5	104.3750	86,000.000	87,876.68	89,762.50	0.14%	1,885.82
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	102.0000	141,000.000	144,817.63	143,820.00	0.22%	-997.63
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17 SEC ID: 780153AW2	93.8840	58,000.000	52,320.46	54,452.72	0.08%	2,132.26
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	104.5000	152,000.000	157,694.15	158,840.00	0.24%	1,145.85
SS&C TECHNOLOGIES 4/18 COV-LT TLB3 SEC ID: 78466DBD5	98.7880	37,411.490	37,367.54	36,958.06	0.06%	-409.48
SS&C TECHNOLOGIES 4/18 COV-LT TLB4 SEC ID: 78466DBE3	98.7880	29,356.050	29,321.49	29,000.25	0.04%	-321.24
SPDR BLOOMBERG HIGH YIELD BO SEC ID: 78468R622	108.5700	10,263.000	1,103,080.69	1,114,253.91	1.70%	11,173.22
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21 SEC ID: 78471RAC0	101.0000	176,000.000	179,975.01	177,760.00	0.27%	-2,215.01
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21 SEC ID: 78471RAD8	100.5000	109,000.000	109,000.00	109,545.00	0.17%	545.00
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 78573NAF9	104.5000	50,000.000	53,033.69	52,250.00	0.08%	-783.69
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	102.5000	140,000.000	143,283.87	143,500.00	0.22%	216.13



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	106.5000	136,000.000	144,264.75	144,840.00	0.22%	575.25
SEAGATE HDD CAYMAN 3.125% 07/15/2029 DD 12/08/20 SEC ID: 81180WBF7	97.6120	74,000.000	74,000.00	72,232.88	0.11%	-1,767.12
SEASpan CORP 144A 5.500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	101.0000	250,000.000	250,517.47	252,500.00	0.38%	1,982.53
SEAWORLD PARKS & ENTERTAI 144A 5.250% 08/15/2029 DD 08/25/21 SEC ID: 81282UAG7	101.8260	107,000.000	106,929.81	108,953.82	0.17%	2,024.01
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18 SEC ID: 81527CAL1	99.1460	114,963.400	115,204.46	113,981.61	0.17%	-1,222.85
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	99.7500	60,000.000	60,288.71	59,850.00	0.09%	-438.71
TERMINIX CO LLC/THE 7.450% 08/15/2027 DD 08/19/97 SEC ID: 817609AB6	125.0000	233,000.000	247,051.03	291,250.00	0.44%	44,198.97
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20 SEC ID: 81761LAA0	108.3870	66,000.000	71,932.75	71,535.42	0.11%	-397.33
SHELF DRILLING HOLDINGS L 144A 8.250% 02/15/2025 DD 02/07/18 SEC ID: 822538AE4	73.0000	135,000.000	135,689.86	98,550.00	0.15%	-37,139.86
SHELF DRILLING HOLDINGS L 144A 8.875% 11/15/2024 DD 03/26/21 SEC ID: 822538AG9	102.5000	39,000.000	38,394.85	39,975.00	0.06%	1,580.15
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	103.9340	230,000.000	234,600.00	239,048.20	0.36%	4,448.20
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19 SEC ID: 82967NBC1	107.7500	50,000.000	53,839.09	53,875.00	0.08%	35.91
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21 SEC ID: 82967NBL1	100.0290	88,000.000	88,000.00	88,025.52	0.13%	25.52
SIRIUS XM RADIO INC 144A 3.875% 09/01/2031 DD 08/16/21 SEC ID: 82967NBM9	98.0450	88,000.000	88,000.00	86,279.60	0.13%	-1,720.40



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SONIC AUTOMOTIVE INC 144A 4.625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	100.9500	150,000.000	150,244.31	151,425.00	0.23%	1,180.69
SONIC AUTOMOTIVE INC 144A 4.875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	100.9700	100,000.000	100,000.00	100,970.00	0.15%	970.00
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	105.2720	152,000.000	152,684.77	160,013.44	0.24%	7,328.67
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16 SEC ID: 84762LAU9	102.1250	8,000.000	7,961.59	8,170.00	0.01%	208.41
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19 SEC ID: 84762LAV7	104.8750	64,000.000	64,000.00	67,120.00	0.10%	3,120.00
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20 SEC ID: 84762LAW5	107.2500	59,000.000	59,066.08	63,277.50	0.10%	4,211.42
SPEEDWAY MOTORSPORTS LLC 144A 4.875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	102.0000	2,000.000	2,002.21	2,040.00	0.00%	37.79
COINMACH/CSC SERVICeworks/AIR- 0.000% 03/04/2028 DD 02/19/21 SEC ID: 84850XAK8	100.2360	163,885.910	164,485.09	164,272.68	0.25%	-212.41
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	126.5000	360,000.000	404,061.77	455,400.00	0.69%	51,338.23
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14 SEC ID: 85207UAF2	110.1250	158,000.000	160,830.90	173,997.50	0.27%	13,166.60
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	112.2660	205,000.000	203,627.88	230,145.30	0.35%	26,517.42
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	120.0600	124,000.000	124,000.00	148,874.40	0.23%	24,874.40
SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	106.8680	417,000.000	430,591.93	445,639.56	0.68%	15,047.63
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	102.9400	39,000.000	38,845.47	40,146.60	0.06%	1,301.13



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Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	102.0120	287,000.000	290,202.36	292,774.44	0.45%	2,572.08
SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	101.1250	73,000.000	73,000.00	73,821.25	0.11%	821.25
SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21 SEC ID: 86765LAT4	101.5530	74,000.000	74,000.00	75,149.22	0.11%	1,149.22
SUNOCO LP / SUNOCO FINANC 144A 4.500% 04/30/2030 DD 10/20/21 SEC ID: 86765LAU1	102.4920	157,000.000	157,000.00	160,912.44	0.25%	3,912.44
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	102.7840	112,000.000	113,822.13	115,118.08	0.18%	1,295.95
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	99.5000	55,000.000	55,000.00	54,725.00	0.08%	-275.00
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17 SEC ID: 87264AAT2	104.0650	25,000.000	25,000.00	26,016.25	0.04%	1,016.25
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18 SEC ID: 87264AAV7	105.2500	120,000.000	117,581.79	126,300.00	0.19%	8,718.21
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	100.2500	71,000.000	71,000.00	71,177.50	0.11%	177.50
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21 SEC ID: 87264ABS3	98.5000	89,000.000	89,000.00	87,665.00	0.13%	-1,335.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21 SEC ID: 87264ABT1	98.7600	54,000.000	54,000.00	53,330.40	0.08%	-669.60
TAP ROCK RESOURCES LLC 144A 7.000% 10/01/2026 DD 09/27/21 SEC ID: 87602LAA0	104.0000	173,000.000	173,998.56	179,920.00	0.27%	5,921.44
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	107.2000	87,000.000	87,000.00	93,264.00	0.14%	6,264.00
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	111.8780	226,000.000	232,790.00	252,844.28	0.39%	20,054.28



Asset Detail
by Asset Type
12/31/2021

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
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	109.2500	20,000.000	21,322.54	21,850.00	0.03%	527.46
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	108.5950	20,000.000	20,971.05	21,719.00	0.03%	747.95
TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBT8	104.5000	91,000.000	89,776.67	95,095.00	0.14%	5,318.33
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	112.0000	126,000.000	126,000.00	141,120.00	0.22%	15,120.00
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	100.1890	109,000.000	108,926.68	109,206.01	0.17%	279.33
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDA5	104.1250	130,000.000	130,000.00	135,362.50	0.21%	5,362.50
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19 SEC ID: 88033GDC1	102.2500	43,000.000	43,000.00	43,967.50	0.07%	967.50
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDN7	101.2680	82,000.000	82,025.24	83,039.76	0.13%	1,014.52
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	94.1250	170,000.000	157,946.71	160,012.50	0.24%	2,065.79
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	105.9200	284,000.000	301,748.05	300,812.80	0.46%	-935.25
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19 SEC ID: 88146LAA1	108.0770	206,000.000	207,540.07	222,638.62	0.34%	15,098.55
TERVITA CORP 144A 11.000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	115.1250	64,000.000	65,606.27	73,680.00	0.11%	8,073.73
TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	102.6250	138,000.000	138,743.14	141,622.50	0.22%	2,879.36
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	106.1250	131,000.000	133,537.30	139,023.75	0.21%	5,486.45



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	104.5000	156,000.000	157,915.46	163,020.00	0.25%	5,104.54
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	103.0000	412,000.000	414,450.96	424,360.00	0.65%	9,909.04
TRANSDIGM 2/20 COV-LITE TLE SEC ID: 89364MBQ6	98.5450	101,586.960	101,891.65	100,108.87	0.15%	-1,782.78
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	96.6250	96,000.000	94,556.82	92,760.00	0.14%	-1,796.82
TECTUM HOLDINGS/TRUCK HERO 1/2 0.000% 01/31/2028 DD 01/08/21 SEC ID: 89778PAG2	99.3520	127,040.000	128,097.50	126,216.78	0.19%	-1,880.72
II-VI INC 144A 5.000% 12/15/2029 DD 12/10/21 SEC ID: 902104AC2	102.0840	108,000.000	108,716.09	110,250.72	0.17%	1,534.63
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	101.6250	174,000.000	175,471.98	176,827.50	0.27%	1,355.52
US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21 SEC ID: 90367UAA9	104.7500	238,000.000	245,594.95	249,305.00	0.38%	3,710.05
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21 SEC ID: 90473LAA0	101.0750	53,000.000	53,000.00	53,569.75	0.08%	569.75
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21 SEC ID: 90932LAG2	104.2740	74,000.000	74,000.00	77,162.76	0.12%	3,162.76
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21 SEC ID: 90932LAH0	103.1250	204,000.000	208,043.34	210,375.00	0.32%	2,331.66
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21 SEC ID: 90932RAJ3	100.1360	148,875.000	148,130.63	149,077.47	0.23%	946.84
UNIVAR SOLUTIONS USA INC/ 144A 5.125% 12/01/2027 DD 11/22/19 SEC ID: 91337CAA4	104.3470	75,000.000	75,359.29	78,260.25	0.12%	2,900.96
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21 SEC ID: 914906AV4	101.0000	101,000.000	101,134.25	102,010.00	0.16%	875.75



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21 SEC ID: 91705JAC9	103.0000	122,000.000	122,000.00	125,660.00	0.19%	3,660.00
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	100.5000	144,000.000	147,578.12	144,720.00	0.22%	-2,858.12
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17 SEC ID: 91911KAN2	101.6250	75,000.000	75,000.00	76,218.75	0.12%	1,218.75
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18 SEC ID: 91911XAV6	105.6250	320,000.000	334,629.98	338,000.00	0.52%	3,370.02
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18 SEC ID: 91911XAW4	105.0000	303,000.000	314,640.01	318,150.00	0.48%	3,509.99
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20 SEC ID: 92047WAD3	102.0220	66,000.000	66,000.00	67,334.52	0.10%	1,334.52
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	96.8300	68,000.000	68,000.00	65,844.40	0.10%	-2,155.60
VAREX IMAGING CORP 144A 7.875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	111.1100	262,000.000	279,114.22	291,108.20	0.44%	11,993.98
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21 SEC ID: 92328MAA1	103.7500	153,000.000	154,175.02	158,737.50	0.24%	4,562.48
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21 SEC ID: 92328MAB9	106.0000	91,000.000	91,000.00	96,460.00	0.15%	5,460.00
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21 SEC ID: 92328MAC7	105.0200	66,000.000	66,000.00	69,313.20	0.11%	3,313.20
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21 SEC ID: 92531HAD9	99.8750	133,330.000	134,010.00	133,163.34	0.20%	-846.66
VIAVI SOLUTIONS INC 144A 3.750% 10/01/2029 DD 09/29/21 SEC ID: 925550AF2	99.9950	130,000.000	130,115.05	129,993.50	0.20%	-121.55
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	106.4230	257,000.000	257,000.00	273,507.11	0.42%	16,507.11



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	105.7500	179,000.000	179,000.00	189,292.50	0.29%	10,292.50
VICTORIA'S SECRET & CO 144A 4.625% 07/15/2029 DD 07/15/21 SEC ID: 926400AA0	102.2500	207,000.000	207,661.91	211,657.50	0.32%	3,995.59
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	95.2200	419,000.000	415,527.07	398,971.80	0.61%	-16,555.27
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	100.2890	56,000.000	55,978.49	56,161.84	0.09%	183.35
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	99.8750	36,000.000	36,000.00	35,955.00	0.05%	-45.00
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	100.1630	180,000.000	179,771.16	180,293.40	0.27%	522.24
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21 SEC ID: 92943GAA9	102.3750	54,000.000	54,000.00	55,282.50	0.08%	1,282.50
WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21 SEC ID: 92943GAC5	105.2640	178,000.000	197,910.40	187,369.92	0.29%	-10,540.48
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	102.7130	126,000.000	137,560.28	129,418.38	0.20%	-8,141.90
WASH MULTIFAMILY ACQUISIT 144A 5.750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	105.0950	170,000.000	173,246.51	178,661.50	0.27%	5,414.99
WEATHERFORD INTERNATIONAL 144A 8.625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	103.8150	144,000.000	144,000.00	149,493.60	0.23%	5,493.60
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	106.0000	87,000.000	87,000.00	92,220.00	0.14%	5,220.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	109.6250	78,000.000	77,501.42	85,507.50	0.13%	8,006.08



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	108.7500	12,000.000	10,927.79	13,050.00	0.02%	2,122.21
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	110.1020	109,000.000	98,896.26	120,011.18	0.18%	21,114.92
WHEEL PROS 4/21 COV-LITE TL 0.000% 05/11/2028 DD 04/12/21 SEC ID: 96289EAG4	99.7380	107,730.000	107,163.33	107,447.75	0.16%	284.42
WHEEL PROS INC 144A 6.500% 05/15/2029 DD 05/07/21 SEC ID: 96289WAA7	96.0000	116,000.000	116,416.60	111,360.00	0.17%	-5,056.60
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	104.2500	44,000.000	45,252.90	45,870.00	0.07%	617.10
WHITE CAP PARENT LLC 144A 8.250% 03/15/2026 DD 02/01/21 SEC ID: 96351CAA4	102.2500	59,000.000	58,733.41	60,327.50	0.09%	1,594.09
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	103.3750	124,000.000	124,346.45	128,185.00	0.20%	3,838.55
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20 SEC ID: 96926JAE7	103.7500	28,000.000	28,000.00	29,050.00	0.04%	1,050.00
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20 SEC ID: 98919VAB1	98.5000	57,000.000	58,158.34	56,145.00	0.09%	-2,013.34
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	103.0000	380,000.000	390,919.16	391,400.00	0.60%	480.84
HARD ROCK NORTHERN INDIANA 11/ 0.000% 11/17/2028 DD 11/05/21 SEC ID: 99AAI8037	99.9170	179,000.000	177,210.00	178,851.43	0.27%	1,641.43
RIVERBED TECHNOLOGY 12/21 EXIT 0.000% 12/08/2026 DD 11/17/21 SEC ID: 99AAI9621	97.5830	77,080.510	73,276.89	75,217.47	0.11%	1,940.58
AIR CANADA 8/21 TLB SEC ID: C0102MAP0	99.5890	169,000.000	167,310.00	168,305.41	0.26%	995.41
JAZZ PHARMACEUTICALS 5/21 USD TL SEC ID: G5080AAF9	100.3190	308,450.000	306,907.75	309,433.96	0.47%	2,526.21

 BNY MELLON EATON VANCE HY MON - [REDACTED]	Asset Detail		Report ID: GL8013
	by Asset Type		Base Currency: USD
	12/31/2021		Alternate Base Currency:
			Exchange Rate:
			Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	102.6480	146,957.140	150,385.96	150,848.57	0.23%	462.61
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		58,229,478.590	59,783,861.33	61,561,356.50	93.80%	1,777,495.17
TOTAL FIXED INCOME SECURITIES		58,529,478.590	60,112,199.05	61,894,567.47	94.31%	1,782,368.42
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
AIR TRANSPORT SERVICES GROUP I 1.125% 10/15/2024 DD 09/29/17 SEC ID: 00922RAB1	111.2500	7,000.000	6,492.16	7,787.50	0.01%	1,295.34
PELOTON INTERACTIVE INC 144A 0.000% 02/15/2026 DD 02/11/21 SEC ID: 70614WAA8	84.7500	141,000.000	121,223.42	119,497.50	0.18%	-1,725.92
ROYAL CARIBBEAN CRUISES LTD 4.250% 06/15/2023 DD 06/09/20 SEC ID: 780153BB7	127.2500	15,000.000	15,000.00	19,087.50	0.03%	4,087.50
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		163,000.000	142,715.58	146,372.50	0.22%	3,656.92
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		163,000.000	142,715.58	146,372.50	0.22%	3,656.92
EQUITY						
U.S. DOLLAR						
CIVITAS RESOURCES INC SEC ID: 17888H103	48.9700	228.159	2,838.20	11,172.95	0.02%	8,334.75
HERTZ GLOBAL HLDGS INC NEW SEC ID: 42806J304	24.3500	14,696.000	146,970.00	357,847.60	0.55%	210,877.60
RIVERBED TECHNOLOGY COMMON STOCK SEC ID: 99VVCMBF4	15.5000	1,849.590	29,662.51	28,668.65	0.04%	-993.86
RIVERBED TECHNOLOGY PREFERRED STOCK SEC ID: 99VVCMBG2	22.5000	1,284.820	38,544.60	28,908.45	0.04%	-9,636.15
TOTAL EQUITY U.S. DOLLAR		18,058.569	218,015.31	426,597.65	0.65%	208,582.34
TOTAL EQUITY		18,058.569	218,015.31	426,597.65	0.65%	208,582.34
TOTAL ASSETS - BASE:		61,464,788.099	63,626,902.52	65,628,812.32	100.00%	2,001,909.80

 WELLINGTON EME MON -	Asset Detail		Report ID: GL8013
	by Asset Type		Base Currency: USD
	12/31/2021		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						
WELLINGTON EME SEC ID: 99VVBUE1	13.2600	3,470,545.206	35,542,063.86	46,019,429.43	100.00%	10,477,365.57
TOTAL ASSETS - BASE:		3,470,545.206	35,542,063.86	46,019,429.43	100.00%	10,477,365.57

 TOWNSEND FOO MONTI - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
	12/31/2021		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	120,473,763.360	76,598,077.79	120,473,763.36	100.00%	43,875,685.57
TOTAL ASSETS - BASE:		120,473,763.360	76,598,077.79	120,473,763.36	100.00%	43,875,685.57

	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013 Base Currency: USD 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	1.0000	29,700,417.000	30,026,250.00	29,700,417.00	100.00%	-325,833.00
SEC ID: 99VVCACY8						
TOTAL ASSETS - BASE:		29,700,417.000	30,026,250.00	29,700,417.00	100.00%	-325,833.00



AXIOM EME MONTI - [REDACTED]

Asset Detail
by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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	22.9502	1,822,324.939	30,904,874.76	41,822,677.32	100.00%	10,917,802.56
TOTAL ASSETS - BASE:		1,822,324.939	30,904,874.76	41,822,677.32	100.00%	10,917,802.56



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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			27.39	27.39	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	7,714,052.720	7,714,052.72	7,714,052.72	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		7,714,052.720	7,714,080.11	7,714,080.11	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS		7,714,052.720	7,714,080.11	7,714,080.11	100.00%	0.00
TOTAL ASSETS - BASE:		7,714,052.720	7,714,080.11	7,714,080.11	100.00%	0.00

 BNY MELLON PARAMETRIC US P11 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			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						
CANADIAN DOLLAR						
DIVIDENDS RECEIVABLE			299.10	302.80	0.00%	3.70
U.S. DOLLAR						
INTEREST RECEIVABLE			13.17	13.17	0.00%	0.00
DIVIDENDS RECEIVABLE			154,543.22	154,543.22	0.06%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	834,067.960	834,067.96	834,067.96	0.34%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		834,067.960	988,624.35	988,624.35	0.41%	0.00
TOTAL CASH & CASH EQUIVALENTS		834,067.960	988,923.45	988,927.15	0.41%	3.70
EQUITY						
U.S. DOLLAR						
ABM INDUSTRIES INC SEC ID: 000957100	40.8500	316.000	7,223.76	12,908.60	0.01%	5,684.84
AFLAC INC SEC ID: 001055102	58.3900	5,330.000	122,470.34	311,218.70	0.13%	188,748.36
AGNC INVESTMENT CORP SEC ID: 00123Q104	15.0400	2,641.000	31,637.04	39,720.64	0.02%	8,083.60
AT&T INC SEC ID: 00206R102	24.6000	11,863.000	269,600.01	291,829.80	0.12%	22,229.79
ABBOTT LABORATORIES SEC ID: 002824100	140.7400	10,564.000	362,214.82	1,486,777.36	0.61%	1,124,562.54
ABBVIE INC SEC ID: 00287Y109	135.4000	10,245.000	359,943.90	1,387,173.00	0.57%	1,027,229.10
ABIOMED INC SEC ID: 003654100	359.1700	340.000	24,595.60	122,117.80	0.05%	97,522.20
ACADIA PHARMACEUTICALS INC SEC ID: 004225108	23.3400	2,676.000	45,339.07	62,457.84	0.03%	17,118.77
ACI WORLDWIDE INC SEC ID: 004498101	34.7000	492.000	5,180.76	17,072.40	0.01%	11,891.64
ACTIVISION BLIZZARD INC SEC ID: 00507V109	66.5300	3,601.000	91,275.12	239,574.53	0.10%	148,299.41
ACUITY BRANDS INC SEC ID: 00508Y102	211.7200	258.000	14,107.44	54,623.76	0.02%	40,516.32
ACUTUS MEDICAL INC SEC ID: 005111109	3.4100	40,224.000	144,759.11	137,163.84	0.06%	-7,595.27

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		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	567.0600	2,800.000	134,133.99	1,587,768.00	0.65%	1,453,634.01
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	239.8800	539.000	33,342.65	129,295.32	0.05%	95,952.67
AECOM SEC ID: 00766T100	77.3500	1,727.000	37,093.97	133,583.45	0.05%	96,489.48
ADVANSIX INC SEC ID: 00773T101	47.2500	183.000	1,021.53	8,646.75	0.00%	7,625.22
ADVANCED MICRO DEVICES INC SEC ID: 007903107	143.9000	5,547.000	288,777.40	798,213.30	0.33%	509,435.90
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	159.6500	2,375.000	53,797.96	379,168.75	0.16%	325,370.79
AGREE REALTY CORP SEC ID: 008492100	71.3600	333.000	9,813.51	23,762.88	0.01%	13,949.37
AIR LEASE CORP SEC ID: 00912X302	44.2300	195.000	4,655.27	8,624.85	0.00%	3,969.58
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	304.2600	1,382.000	86,407.60	420,487.32	0.17%	334,079.72
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	117.0400	1,096.000	36,166.27	128,275.84	0.05%	92,109.57
ALAMO GROUP INC SEC ID: 011311107	147.1800	146.000	4,950.86	21,488.28	0.01%	16,537.42
ALASKA AIR GROUP INC SEC ID: 011659109	52.1000	856.000	14,338.00	44,597.60	0.02%	30,259.60
ALBANY INTERNATIONAL CORP SEC ID: 012348108	88.4500	197.000	4,873.78	17,424.65	0.01%	12,550.87
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	222.9600	615.000	62,462.22	137,120.40	0.06%	74,658.18
ALIGN TECHNOLOGY INC SEC ID: 016255101	657.1800	398.000	35,469.07	261,557.64	0.11%	226,088.57
ALLEGHANY CORP SEC ID: 017175100	667.5900	98.000	28,633.04	65,423.82	0.03%	36,790.78
ALLEGIANTRAVEL CO SEC ID: 01748X102	187.0400	107.000	4,872.78	20,013.28	0.01%	15,140.50
ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	66.5700	868.000	29,858.50	57,782.76	0.02%	27,924.26
ALLIANT ENERGY CORP SEC ID: 018802108	61.4700	1,340.000	30,649.35	82,369.80	0.03%	51,720.45
ALLSTATE CORP/THE SEC ID: 020002101	117.6500	2,169.000	81,166.87	255,182.85	0.11%	174,015.98

 BNY MELLON PARAMETRIC US P11 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLY FINANCIAL INC SEC ID: 02005N100	47.6100	2,252.000	35,958.18	107,217.72	0.04%	71,259.54
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	169.5800	820.000	28,138.84	139,055.60	0.06%	110,916.76
ALPHABET INC SEC ID: 02079K107	2,893.5900	1,021.000	222,376.89	2,954,355.39	1.22%	2,731,978.50
ALPHABET INC SEC ID: 02079K305	2,897.0400	1,957.000	991,735.97	5,669,507.28	2.33%	4,677,771.31
ALTRA INDUSTRIAL MOTION CORP SEC ID: 02208R106	51.5700	1,598.000	31,765.25	82,408.86	0.03%	50,643.61
ALTRIA GROUP INC SEC ID: 02209S103	47.3900	12,595.000	244,773.63	596,877.05	0.25%	352,103.42
AMAZON.COM INC SEC ID: 023135106	3,334.3400	2,129.000	1,141,984.52	7,098,809.86	2.92%	5,956,825.34
AMERCO SEC ID: 023586100	726.2300	148.000	33,309.17	107,482.04	0.04%	74,172.87
AMEREN CORP SEC ID: 023608102	89.0100	1,500.000	63,125.36	133,515.00	0.05%	70,389.64
AMERICAN ASSETS TRUST INC SEC ID: 024013104	37.5300	1,591.000	36,653.68	59,710.23	0.02%	23,056.55
AMERICAN CAMPUS COMMUNITIES IN SEC ID: 024835100	57.2900	1,154.000	34,953.89	66,112.66	0.03%	31,158.77
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	88.9700	2,728.000	100,427.23	242,710.16	0.10%	142,282.93
AMERICAN EXPRESS CO SEC ID: 025816109	163.6000	2,916.000	164,357.87	477,057.60	0.20%	312,699.73
AMERICAN HOMES 4 RENT SEC ID: 02665T306	43.6100	2,898.000	41,120.51	126,381.78	0.05%	85,261.27
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	56.8600	4,178.000	103,116.24	237,561.08	0.10%	134,444.84
AMERICAN SOFTWARE INC/GA SEC ID: 029683109	26.1700	604.000	5,031.32	15,806.68	0.01%	10,775.36
AMERICAN TOWER CORP SEC ID: 03027X100	292.5000	2,286.000	101,514.18	668,655.00	0.28%	567,140.82
AMERICAN WATER WORKS CO INC SEC ID: 030420103	188.8600	1,132.000	28,899.96	213,789.52	0.09%	184,889.56
AMERISOURCEBERGEN CORP SEC ID: 03073E105	132.8900	1,128.000	37,000.21	149,899.92	0.06%	112,899.71
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	301.6600	1,073.000	50,106.63	323,681.18	0.13%	273,574.55

 PARAMETRIC US P11 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMETEK INC SEC ID: 031100100	147.0400	1,497.000	61,639.27	220,118.88	0.09%	158,479.61
AMGEN INC SEC ID: 031162100	224.9700	3,475.000	191,664.72	781,770.75	0.32%	590,106.03
AMICUS THERAPEUTICS INC SEC ID: 03152W109	11.5500	3,473.000	28,813.53	40,113.15	0.02%	11,299.62
AMPHENOL CORP SEC ID: 032095101	87.4600	4,620.000	61,793.31	404,065.20	0.17%	342,271.89
ANALOG DEVICES INC SEC ID: 032654105	175.7700	2,990.290	146,368.35	525,603.27	0.22%	379,234.92
ANSYS INC SEC ID: 03662Q105	401.1200	547.000	29,023.82	219,412.64	0.09%	190,388.82
ANTHEM INC SEC ID: 036752103	463.5400	835.000	111,538.78	387,055.90	0.16%	275,517.12
APA CORP SEC ID: 03743Q108	26.8900	3,094.000	34,363.87	83,197.66	0.03%	48,833.79
APELLIS PHARMACEUTICALS INC SEC ID: 03753U106	47.2800	1,836.000	65,262.56	86,806.08	0.04%	21,543.52
APOGEE ENTERPRISES INC SEC ID: 037598109	48.1500	1,708.000	31,645.70	82,240.20	0.03%	50,594.50
APPLE INC SEC ID: 037833100	177.5700	78,286.000	215,740.57	13,901,245.02	5.72%	13,685,504.45
APPHARVEST INC SEC ID: 03783T103	3.8900	25,768.000	139,556.76	100,237.52	0.04%	-39,319.24
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	102.7000	146.000	4,991.74	14,994.20	0.01%	10,002.46
APPLIED MATERIALS INC SEC ID: 038222105	157.3600	6,237.000	105,639.14	981,454.32	0.40%	875,815.18
APTARGROUP INC SEC ID: 038336103	122.4800	319.000	32,056.31	39,071.12	0.02%	7,014.81
ARBOR REALTY TRUST INC SEC ID: 038923108	18.3200	11,224.000	206,582.72	205,623.68	0.08%	-959.04
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	67.5900	3,817.000	122,263.05	257,991.03	0.11%	135,727.98
ARCOSA INC SEC ID: 039653100	52.7000	433.000	5,891.40	22,819.10	0.01%	16,927.70
ARENA PHARMACEUTICALS INC SEC ID: 040047607	92.9400	674.000	28,395.62	62,641.56	0.03%	34,245.94
ARISTA NETWORKS INC SEC ID: 040413106	143.7500	1,180.000	43,057.45	169,625.00	0.07%	126,567.55

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARMADA HOFFLER PROPERTIES INC SEC ID: 04208T108	15.2200	4,448.000	33,609.64	67,698.56	0.03%	34,088.92
ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	116.1200	10.000	383.68	1,161.20	0.00%	777.52
ARROW FINANCIAL CORP SEC ID: 042744102	35.2300	271.920	4,945.08	9,579.74	0.00%	4,634.66
ARROWHEAD PHARMACEUTICALS INC SEC ID: 04280A100	66.3000	923.000	33,817.34	61,194.90	0.03%	27,377.56
ARTESIAN RESOURCES CORP SEC ID: 043113208	46.3300	224.000	5,028.80	10,377.92	0.00%	5,349.12
ASPEN TECHNOLOGY INC SEC ID: 045327103	152.2000	504.000	7,791.84	76,708.80	0.03%	68,916.96
ASSOCIATED BANC-CORP SEC ID: 045487105	22.5900	2,860.000	29,199.51	64,607.40	0.03%	35,407.89
ASSURANT INC SEC ID: 04621X108	155.8600	342.000	10,105.19	53,304.12	0.02%	43,198.93
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	37.2900	802.000	9,587.27	29,906.58	0.01%	20,319.31
ATMOS ENERGY CORP SEC ID: 049560105	104.7700	538.000	17,382.78	56,366.26	0.02%	38,983.48
ATRION CORP SEC ID: 049904105	704.9000	14.000	3,289.44	9,868.60	0.00%	6,579.16
AUTODESK INC SEC ID: 052769106	281.1900	1,560.000	53,912.82	438,656.40	0.18%	384,743.58
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	246.5800	2,789.000	105,255.76	687,711.62	0.28%	582,455.86
AUTONATION INC SEC ID: 05329W102	116.8500	529.000	11,207.50	61,813.65	0.03%	50,606.15
AUTOZONE INC SEC ID: 053332102	2,096.3900	90.000	76,095.25	188,675.10	0.08%	112,579.85
AVALARA INC SEC ID: 05338G106	129.1100	392.000	28,678.72	50,611.12	0.02%	21,932.40
AVALONBAY COMMUNITIES INC SEC ID: 053484101	252.5900	626.000	79,476.42	158,121.34	0.07%	78,644.92
AVANOS MEDICAL INC SEC ID: 05350V106	34.6700	244.000	5,303.86	8,459.48	0.00%	3,155.62
AVANTOR INC SEC ID: 05352A100	42.1400	2,317.000	33,255.10	97,638.38	0.04%	64,383.28

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVERY DENNISON CORP SEC ID: 053611109	216.5700	640.000	18,284.80	138,604.80	0.06%	120,320.00
AVIENT CORP SEC ID: 05368V106	55.9500	1,466.000	32,953.35	82,022.70	0.03%	49,069.35
AVISTA CORP SEC ID: 05379B107	42.4900	1,232.000	38,925.49	52,347.68	0.02%	13,422.19
BOK FINANCIAL CORP SEC ID: 05561Q201	105.4900	327.000	15,020.32	34,495.23	0.01%	19,474.91
BWX TECHNOLOGIES INC SEC ID: 05605H100	47.8800	630.000	11,904.08	30,164.40	0.01%	18,260.32
BAKER HUGHES CO SEC ID: 05722G100	24.0600	2,421.000	31,987.37	58,249.26	0.02%	26,261.89
BALCHEM CORP SEC ID: 057665200	168.6000	356.000	24,365.36	60,021.60	0.02%	35,656.24
BALL CORP SEC ID: 058498106	96.2700	1,704.000	38,305.92	164,044.08	0.07%	125,738.16
BANCFIRST CORP SEC ID: 05945F103	70.5600	264.000	5,043.72	18,627.84	0.01%	13,584.12
BANK OF AMERICA CORP SEC ID: 060505104	44.4900	36,411.000	498,458.61	1,619,925.39	0.67%	1,121,466.78
BANK OF HAWAII CORP SEC ID: 062540109	83.7600	324.000	14,878.08	27,138.24	0.01%	12,260.16
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	58.0800	2,798.000	75,633.12	162,507.84	0.07%	86,874.72
BARNES GROUP INC SEC ID: 067806109	46.5900	209.000	4,903.14	9,737.31	0.00%	4,834.17
BATH & BODY WORKS INC SEC ID: 070830104	69.7900	2,696.000	26,291.35	188,153.84	0.08%	161,862.49
BAXTER INTERNATIONAL INC SEC ID: 071813109	85.8400	3,403.000	83,185.00	292,113.52	0.12%	208,928.52
BECTON DICKINSON AND CO SEC ID: 075887109	251.4800	1,428.000	99,915.23	359,113.44	0.15%	259,198.21
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	27.1000	703.000	10,258.48	19,051.30	0.01%	8,792.82
W R BERKLEY CORP SEC ID: 084423102	82.3900	1,173.000	21,364.24	96,643.47	0.04%	75,279.23
BERKSHIRE HATHAWAY INC SEC ID: 084670702	299.0000	9,523.000	889,465.83	2,847,377.00	1.17%	1,957,911.17
BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	28.4300	4,166.000	36,311.69	118,439.38	0.05%	82,127.69

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				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
BERRY GLOBAL GROUP INC SEC ID: 08579W103	73.7800	954.000	15,006.42	70,386.12	0.03%	55,379.70
BEST BUY CO INC SEC ID: 086516101	101.6000	1,195.000	14,483.40	121,412.00	0.05%	106,928.60
BEYOND MEAT INC SEC ID: 08862E109	65.1600	647.000	57,650.02	42,158.52	0.02%	-15,491.50
BILL.COM HOLDINGS INC SEC ID: 090043100	249.1500	488.000	121,834.08	121,585.20	0.05%	-248.88
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	88.3500	1,228.000	30,086.00	108,493.80	0.04%	78,407.80
BIOGEN INC SEC ID: 09062X103	239.9200	799.000	39,244.14	191,696.08	0.08%	152,451.94
BIO-TECHNE CORP SEC ID: 09073M104	517.3400	203.000	14,837.10	105,020.02	0.04%	90,182.92
BLACK KNIGHT INC SEC ID: 09215C105	82.8900	457.000	4,637.78	37,880.73	0.02%	33,242.95
BLACKBAUD INC SEC ID: 09227Q100	78.9800	188.000	4,998.92	14,848.24	0.01%	9,849.32
BLACKROCK INC SEC ID: 09247X101	915.5600	641.000	132,791.09	586,873.96	0.24%	454,082.87
BLACKSTONE INC SEC ID: 09260D107	129.3900	1,590.000	203,326.25	205,730.10	0.08%	2,403.85
BOEING CO/THE SEC ID: 097023105	201.3200	3,187.000	262,958.30	641,606.84	0.26%	378,648.54
BOOKING HOLDINGS INC SEC ID: 09857L108	2,399.2300	171.000	81,469.91	410,268.33	0.17%	328,798.42
BORGWARNER INC SEC ID: 099724106	45.0700	2,246.000	62,532.30	101,227.22	0.04%	38,694.92
BOSTON BEER CO INC/THE SEC ID: 100557107	505.1000	58.000	5,150.40	29,295.80	0.01%	24,145.40
BOSTON PROPERTIES INC SEC ID: 101121101	115.1800	929.000	72,304.07	107,002.22	0.04%	34,698.15
BOSTON SCIENTIFIC CORP SEC ID: 101137107	42.4800	6,615.000	49,378.76	281,005.20	0.12%	231,626.44
BOTTOMLINE TECHNOLOGIES DE INC SEC ID: 101388106	56.4700	216.000	5,080.32	12,197.52	0.01%	7,117.20
BRIDGEBIO PHARMA INC SEC ID: 10806X102	16.6800	1,125.000	30,014.37	18,765.00	0.01%	-11,249.37
BRIGHT HORIZONS FAMILY SOLUTIO SEC ID: 109194100	125.8800	318.000	33,523.56	40,029.84	0.02%	6,506.28



Asset Detail
by Asset Type
12/31/2021

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
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	62.3500	9,844.000	251,898.47	613,773.40	0.25%	361,874.93
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	25.4100	3,158.000	34,095.61	80,244.78	0.03%	46,149.17
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	182.8200	685.000	14,727.50	125,231.70	0.05%	110,504.20
BROADCOM INC SEC ID: 11135F101	665.4100	1,903.000	233,733.24	1,266,275.23	0.52%	1,032,541.99
BROOKDALE SENIOR LIVING INC SEC ID: 112463104	5.1600	13,820.000	34,485.90	71,311.20	0.03%	36,825.30
BROWN & BROWN INC SEC ID: 115236101	70.2800	1,382.000	17,406.29	97,126.96	0.04%	79,720.67
BROWN-FORMAN CORP SEC ID: 115637209	72.8600	1,317.000	21,085.96	95,956.62	0.04%	74,870.66
BRUNOS INC NEW SEC ID: 116881202	0.0000	50.000	500.00	0.00	0.00%	-500.00
BRUNSWICK CORP/DE SEC ID: 117043109	100.7300	903.000	20,341.83	90,959.19	0.04%	70,617.36
BRYN MAWR BANK CORP SEC ID: 117665109	45.0100	248.000	4,915.36	11,162.48	0.00%	6,247.12
BURLINGTON STORES INC SEC ID: 122017106	291.5100	194.000	34,195.41	56,552.94	0.02%	22,357.53
BYLINE BANCORP INC SEC ID: 124411109	27.3500	3,239.000	33,089.76	88,586.65	0.04%	55,496.89
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	130.4000	402.000	16,361.30	52,420.80	0.02%	36,059.50
CBRE GROUP INC SEC ID: 12504L109	108.5100	1,423.000	32,425.28	154,409.73	0.06%	121,984.45
CDK GLOBAL INC SEC ID: 12508E101	41.7400	929.000	14,738.35	38,776.46	0.02%	24,038.11
CDW CORP/DE SEC ID: 12514G108	204.7800	323.000	31,349.17	66,143.94	0.03%	34,794.77
CIGNA CORP SEC ID: 125523100	229.6300	2,451.000	143,484.55	562,823.13	0.23%	419,338.58
CME GROUP INC SEC ID: 12572Q105	228.4600	1,753.000	103,678.37	400,490.38	0.16%	296,812.01
CMS ENERGY CORP SEC ID: 125896100	65.0500	1,589.000	30,429.35	103,364.45	0.04%	72,935.10
CNA FINANCIAL CORP SEC ID: 126117100	44.0800	1,804.000	49,173.02	79,520.32	0.03%	30,347.30



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CSX CORP SEC ID: 126408103	37.6000	11,127.000	40,007.87	418,375.20	0.17%	378,367.33
CVB FINANCIAL CORP SEC ID: 126600105	21.4100	554.000	4,875.20	11,861.14	0.00%	6,985.94
CVS HEALTH CORP SEC ID: 126650100	103.1600	6,405.000	213,062.14	660,739.80	0.27%	447,677.66
CABOT CORP SEC ID: 127055101	56.2000	1,707.000	44,822.28	95,933.40	0.04%	51,111.12
COTERRA ENERGY INC SEC ID: 127097103	19.0000	11,690.000	48,297.46	222,110.00	0.09%	173,812.54
CACTUS INC SEC ID: 127203107	38.1300	2,076.000	27,003.38	79,157.88	0.03%	52,154.50
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	186.3500	1,601.000	16,346.21	298,346.35	0.12%	282,000.14
CADENCE BANK SEC ID: 12740C103	29.7900	3,543.000	33,739.42	105,545.97	0.04%	71,806.55
CAESARS ENTERTAINMENT INC SEC ID: 12769G100	93.5300	1,091.000	42,439.88	102,041.23	0.04%	59,601.35
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	71.8600	279.000	5,091.75	20,048.94	0.01%	14,957.19
CALLAWAY GOLF CO SEC ID: 131193104	27.4400	781.000	4,810.96	21,430.64	0.01%	16,619.68
CAMDEN PROPERTY TRUST SEC ID: 133131102	178.6800	428.000	22,136.16	76,475.04	0.03%	54,338.88
CANADIAN PACIFIC RAILWAY LTD SEC ID: 13645T100	71.9400	2,013.032	66,849.01	144,817.52	0.06%	77,968.51
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	145.0900	3,228.000	173,862.59	468,350.52	0.19%	294,487.93
CARA THERAPEUTICS INC SEC ID: 140755109	12.1800	2,183.000	29,333.60	26,588.94	0.01%	-2,744.66
CARETRUST REIT INC SEC ID: 14174T107	22.8300	2,992.000	36,743.55	68,307.36	0.03%	31,563.81
CARLISLE COS INC SEC ID: 142339100	248.1200	264.000	21,060.22	65,503.68	0.03%	44,443.46
CARMAX INC SEC ID: 143130102	130.2300	1,537.000	40,100.33	200,163.51	0.08%	160,063.18
CARNIVAL CORP SEC ID: 143658300	20.1200	2,628.000	34,608.99	52,875.36	0.02%	18,266.37
CARRIER GLOBAL CORP SEC ID: 14448C104	54.2400	5,374.000	62,550.10	291,485.76	0.12%	228,935.66



Asset Detail
by Asset Type
12/31/2021

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
CARTER'S INC SEC ID: 146229109	101.2200	542.000	22,250.67	54,861.24	0.02%	32,610.57
CARVANA CO SEC ID: 146869102	231.7900	486.000	27,507.60	112,649.94	0.05%	85,142.34
CASEY'S GENERAL STORES INC SEC ID: 147528103	197.3500	113.000	4,901.94	22,300.55	0.01%	17,398.61
CATALENT INC SEC ID: 148806102	128.0300	1,530.000	59,478.19	195,885.90	0.08%	136,407.71
CATERPILLAR INC SEC ID: 149123101	206.7400	3,490.000	231,939.57	721,522.60	0.30%	489,583.03
CATHAY GENERAL BANCORP SEC ID: 149150104	42.9900	471.000	6,579.87	20,248.29	0.01%	13,668.42
CELANESE CORP SEC ID: 150870103	168.0600	1,122.000	36,431.34	188,563.32	0.08%	152,131.98
CELSIUS HOLDINGS INC SEC ID: 15118V207	74.5700	3,576.000	203,033.98	266,662.32	0.11%	63,628.34
CENTENE CORP SEC ID: 15135B101	82.4000	1,759.000	18,325.20	144,941.60	0.06%	126,616.40
CENTERPOINT ENERGY INC SEC ID: 15189T107	27.9100	3,850.000	55,009.40	107,453.50	0.04%	52,444.10
CENTRAL GARDEN & PET CO SEC ID: 153527205	47.8500	1,057.000	22,123.01	50,577.45	0.02%	28,454.44
CERIDIAN HCM HOLDING INC SEC ID: 15677J108	104.4600	607.000	33,267.48	63,407.22	0.03%	30,139.74
CERNER CORP SEC ID: 156782104	92.8700	1,633.000	45,747.40	151,656.71	0.06%	105,909.31
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	376.7800	200.000	33,978.00	75,356.00	0.03%	41,378.00
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	651.9700	393.000	23,522.58	256,224.21	0.11%	232,701.63
CHEGG INC SEC ID: 163092109	30.7000	10,124.000	276,643.68	310,806.80	0.13%	34,163.12
CHEMOURS CO/THE SEC ID: 163851108	33.5600	1,072.000	11,221.47	35,976.32	0.01%	24,754.85
CHENIERE ENERGY INC SEC ID: 16411R208	101.4200	2,618.000	81,827.81	265,517.56	0.11%	183,689.75
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	145.8100	366.000	13,240.44	53,366.46	0.02%	40,126.02
CHEVRON CORP SEC ID: 166764100	117.3500	8,497.000	549,910.26	997,122.95	0.41%	447,212.69

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				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
CHIMERA INVESTMENT CORP SEC ID: 16934Q208	15.0800	4,340.000	34,356.10	65,447.20	0.03%	31,091.10
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	1,748.2500	180.000	80,182.76	314,685.00	0.13%	234,502.24
CHURCH & DWIGHT CO INC SEC ID: 171340102	102.5000	1,672.000	41,186.43	171,380.00	0.07%	130,193.57
CIENA CORP SEC ID: 171779309	76.9700	1,727.000	25,278.11	132,927.19	0.05%	107,649.08
CINCINNATI FINANCIAL CORP SEC ID: 172062101	113.9300	647.000	20,270.98	73,712.71	0.03%	53,441.73
CIRRUS LOGIC INC SEC ID: 172755100	92.0200	266.000	3,777.20	24,477.32	0.01%	20,700.12
CISCO SYSTEMS INC/DELAWARE SEC ID: 17275R102	63.3700	20,704.000	495,012.04	1,312,012.48	0.54%	817,000.44
CINTAS CORP SEC ID: 172908105	443.1700	446.000	16,825.45	197,653.82	0.08%	180,828.37
CITIGROUP INC SEC ID: 172967424	60.3900	7,518.000	285,957.91	454,012.02	0.19%	168,054.11
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	47.2500	4,084.000	84,441.70	192,969.00	0.08%	108,527.30
CITRIX SYSTEMS INC SEC ID: 177376100	94.5900	1,336.000	39,401.13	126,372.24	0.05%	86,971.11
CITY HOLDING CO SEC ID: 177835105	81.7900	156.000	4,907.76	12,759.24	0.01%	7,851.48
CLEARWAY ENERGY INC SEC ID: 18539C204	36.0300	1,644.000	34,011.14	59,233.32	0.02%	25,222.18
CLOROX CO/THE SEC ID: 189054109	174.3600	1,068.000	68,030.53	186,216.48	0.08%	118,185.95
CLOUDFLARE INC SEC ID: 18915M107	131.5000	1,363.000	189,536.96	179,234.50	0.07%	-10,302.46
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	619.1900	158.000	9,996.66	97,832.02	0.04%	87,835.36
COCA-COLA CO/THE SEC ID: 191216100	59.2100	17,152.000	402,471.36	1,015,569.92	0.42%	613,098.56
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	73.1800	560.000	15,031.20	40,980.80	0.02%	25,949.60
COGNEX CORP SEC ID: 192422103	77.7600	707.000	9,920.29	54,976.32	0.02%	45,056.03



Asset Detail
by Asset Type
12/31/2021

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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
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	88.7200	3,947.000	80,491.66	350,177.84	0.14%	269,686.18
COHERENT INC SEC ID: 192479103	266.5400	97.000	5,028.48	25,854.38	0.01%	20,825.90
COLGATE-PALMOLIVE CO SEC ID: 194162103	85.3400	4,642.000	145,427.35	396,148.28	0.16%	250,720.93
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	32.7200	529.000	9,517.21	17,308.88	0.01%	7,791.67
COMCAST CORP SEC ID: 20030N101	50.3300	25,045.000	363,654.22	1,260,514.85	0.52%	896,860.63
COMERICA INC SEC ID: 200340107	87.0000	1,365.000	44,914.22	118,755.00	0.05%	73,840.78
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	68.7400	1,314.600	28,748.31	90,365.60	0.04%	61,617.29
COMMERCIAL METALS CO SEC ID: 201723103	36.2900	1,375.000	19,717.50	49,898.75	0.02%	30,181.25
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	74.4800	219.000	5,315.13	16,311.12	0.01%	10,995.99
CONAGRA BRANDS INC SEC ID: 205887102	34.1500	3,332.000	73,214.54	113,787.80	0.05%	40,573.26
CONCENTRIX CORP SEC ID: 20602D101	178.6200	273.000	9,676.12	48,763.26	0.02%	39,087.14
CONOCOPHILLIPS SEC ID: 20825C104	72.1800	3,831.000	130,579.13	276,521.58	0.11%	145,942.45
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	57.8700	59.000	655.37	3,414.33	0.00%	2,758.96
CONSOLIDATED EDISON INC SEC ID: 209115104	85.3200	1,403.000	66,866.89	119,703.96	0.05%	52,837.07
CONSTELLATION BRANDS INC SEC ID: 21036P108	250.9700	497.000	53,466.49	124,732.09	0.05%	71,265.60
COOPER COS INC/THE SEC ID: 216648402	418.9400	159.000	21,814.66	66,611.46	0.03%	44,796.80
COPART INC SEC ID: 217204106	151.6200	440.000	4,946.70	66,712.80	0.03%	61,766.10
COREPOINT LODGING INC SEC ID: 21872L104	15.7000	8,987.000	33,986.64	141,095.90	0.06%	107,109.26
CORNING INC SEC ID: 219350105	37.2300	4,480.000	55,819.66	166,790.40	0.07%	110,970.74
CORTEVA INC SEC ID: 22052L104	47.2800	3,411.000	62,614.20	161,272.08	0.07%	98,657.88



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COSTCO WHOLESALE CORP SEC ID: 22160K105	567.7000	2,635.000	157,490.35	1,495,889.50	0.62%	1,338,399.15
COSTAR GROUP INC SEC ID: 22160N109	79.0300	1,570.000	51,468.79	124,077.10	0.05%	72,608.31
COUPA SOFTWARE INC SEC ID: 22266L106	158.0500	474.000	28,416.30	74,915.70	0.03%	46,499.40
CRACKER BARREL OLD COUNTRY STO SEC ID: 22410J106	128.6400	410.000	31,410.10	52,742.40	0.02%	21,332.30
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	204.7500	1,171.000	115,693.94	239,762.25	0.10%	124,068.31
CROWN CASTLE INTERNATIONAL COR SEC ID: 22822V101	208.7400	2,043.000	100,114.23	426,455.82	0.18%	326,341.59
CROWN HOLDINGS INC SEC ID: 228368106	110.6200	531.000	18,044.86	58,739.22	0.02%	40,694.36
CUBESMART SEC ID: 229663109	56.9100	1,197.000	22,013.13	68,121.27	0.03%	46,108.14
CULLEN/FROST BANKERS INC SEC ID: 229899109	126.0700	499.000	28,173.54	62,908.93	0.03%	34,735.39
CUMMINS INC SEC ID: 231021106	218.1400	906.000	106,806.25	197,634.84	0.08%	90,828.59
CUSTOM TRUCK ONE SOURCE INC SEC ID: 23204X103	8.0000	5,993.000	50,735.75	47,944.00	0.02%	-2,791.75
CYRUSONE INC SEC ID: 23283R100	89.7200	527.000	29,538.35	47,282.44	0.02%	17,744.09
DR HORTON INC SEC ID: 23331A109	108.4500	1,718.000	42,998.56	186,317.10	0.08%	143,318.54
DTE ENERGY CO SEC ID: 233331107	119.5400	1,473.000	52,229.32	176,082.42	0.07%	123,853.10
DT MIDSTREAM INC SEC ID: 23345M107	47.9800	736.000	9,334.57	35,313.28	0.01%	25,978.71
DXC TECHNOLOGY CO SEC ID: 23355L106	32.1900	2,063.000	32,477.44	66,407.97	0.03%	33,930.53
DANA INC SEC ID: 235825205	22.8200	3,199.000	34,922.08	73,001.18	0.03%	38,079.10
DANAHER CORP SEC ID: 235851102	329.0100	3,238.000	154,120.04	1,065,334.38	0.44%	911,214.34
DARDEN RESTAURANTS INC SEC ID: 237194105	150.6400	528.000	21,736.68	79,537.92	0.03%	57,801.24
DARLING INGREDIENTS INC SEC ID: 237266101	69.2900	1,553.000	23,051.12	107,607.37	0.04%	84,556.25

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DATADOG INC SEC ID: 23804L103	178.1100	732.000	125,193.96	130,376.52	0.05%	5,182.56
DAVITA INC SEC ID: 23918K108	113.7600	1,010.000	28,274.95	114,897.60	0.05%	86,622.65
DECKERS OUTDOOR CORP SEC ID: 243537107	366.3100	108.000	5,114.88	39,561.48	0.02%	34,446.60
DEERE & CO SEC ID: 244199105	342.8900	1,428.000	80,965.29	489,646.92	0.20%	408,681.63
DELL TECHNOLOGIES INC SEC ID: 24703L202	56.1700	787.000	17,116.58	44,205.79	0.02%	27,089.21
DELTA AIR LINES INC SEC ID: 247361702	39.0800	3,876.000	52,272.18	151,474.08	0.06%	99,201.90
DENNY'S CORP SEC ID: 24869P104	16.0000	1,279.000	4,898.57	20,464.00	0.01%	15,565.43
DENTSPLY SIRONA INC SEC ID: 24906P109	55.7900	1,430.000	41,952.38	79,779.70	0.03%	37,827.32
DESIGNER BRANDS INC SEC ID: 250565108	14.2100	6,293.000	33,515.22	89,423.53	0.04%	55,908.31
DEXCOM INC SEC ID: 252131107	536.9500	677.000	45,408.09	363,515.15	0.15%	318,107.06
DIAMOND HILL INVESTMENT GROUP SEC ID: 25264R207	194.2300	66.000	5,039.10	12,819.18	0.01%	7,780.08
DIAMONDBACK ENERGY INC SEC ID: 25278X109	107.8500	3,174.000	80,076.24	342,315.90	0.14%	262,239.66
DIGITAL REALTY TRUST INC SEC ID: 253868103	176.8700	1,008.000	66,372.33	178,284.96	0.07%	111,912.63
DIGITALBRIDGE GROUP INC SEC ID: 25401T108	8.3300	18,565.000	42,980.56	154,646.45	0.06%	111,665.89
WALT DISNEY CO/THE SEC ID: 254687106	154.8900	10,771.000	452,009.24	1,668,320.19	0.69%	1,216,310.95
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	115.5600	3,192.000	76,838.66	368,867.52	0.15%	292,028.86
DISH NETWORK CORP SEC ID: 25470M109	32.4400	962.000	17,762.87	31,207.28	0.01%	13,444.41
DOCUSIGN INC SEC ID: 256163106	152.3100	1,007.000	59,685.39	153,376.17	0.06%	93,690.78
DOLBY LABORATORIES INC SEC ID: 25659T107	95.2200	297.000	9,771.30	28,280.34	0.01%	18,509.04
DOLLAR GENERAL CORP SEC ID: 256677105	235.8300	1,228.000	83,382.88	289,599.24	0.12%	206,216.36

 BNY MELLON PARAMETRIC US P11 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOLLAR TREE INC SEC ID: 256746108	140.5200	879.000	26,414.63	123,517.08	0.05%	97,102.45
DOMINION ENERGY INC SEC ID: 25746U109	78.5600	3,686.000	150,248.52	289,572.16	0.12%	139,323.64
DONALDSON CO INC SEC ID: 257651109	59.2600	678.000	19,695.90	40,178.28	0.02%	20,482.38
DOUGLAS EMMETT INC SEC ID: 25960P109	33.5000	941.000	15,272.43	31,523.50	0.01%	16,251.07
DOUGLAS DYNAMICS INC SEC ID: 25960R105	39.0600	352.000	5,047.68	13,749.12	0.01%	8,701.44
DOVER CORP SEC ID: 260003108	181.6000	1,026.000	32,584.61	186,321.60	0.08%	153,736.99
DOW INC SEC ID: 260557103	56.7200	2,642.000	85,308.99	149,854.24	0.06%	64,545.25
DROPBOX INC SEC ID: 26210C104	24.5400	1,755.000	28,374.57	43,067.70	0.02%	14,693.13
DUKE REALTY CORP SEC ID: 264411505	65.6400	2,075.000	24,341.05	136,203.00	0.06%	111,861.95
DUKE ENERGY CORP SEC ID: 26441C204	104.9000	3,365.000	178,374.92	352,988.50	0.15%	174,613.58
DUPONT DE NEMOURS INC SEC ID: 26614N102	80.7800	3,914.000	171,467.73	316,172.92	0.13%	144,705.19
DYCOM INDUSTRIES INC SEC ID: 267475101	93.7600	321.000	4,798.95	30,096.96	0.01%	25,298.01
DYNATRACE INC SEC ID: 268150109	60.3500	986.000	35,989.00	59,505.10	0.02%	23,516.10
EOG RESOURCES INC SEC ID: 26875P101	88.8300	1,634.000	58,538.37	145,148.22	0.06%	86,609.85
EQT CORP SEC ID: 26884L109	21.8100	4,323.000	29,768.85	94,284.63	0.04%	64,515.78
EAGLE BANCORP INC SEC ID: 268948106	58.3400	166.000	1,933.15	9,684.44	0.00%	7,751.29
EAST WEST BANCORP INC SEC ID: 27579R104	78.6800	952.000	17,678.64	74,903.36	0.03%	57,224.72
EASTMAN CHEMICAL CO SEC ID: 277432100	120.9100	547.000	34,685.27	66,137.77	0.03%	31,452.50
EBAY INC SEC ID: 278642103	66.5000	5,876.000	70,108.90	390,754.00	0.16%	320,645.10
ECHOSTAR CORP SEC ID: 278768106	26.3500	541.000	8,861.63	14,255.35	0.01%	5,393.72

 BNY MELLON PARAMETRIC US P11 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL
	12/31/2021	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ECOLAB INC SEC ID: 278865100	234.5900	1,169.000	53,586.42	274,235.71	0.11%	220,649.29
EDISON INTERNATIONAL SEC ID: 281020107	68.2500	2,402.000	99,825.54	163,936.50	0.07%	64,110.96
EDITAS MEDICINE INC SEC ID: 28106W103	26.5500	1,405.000	28,491.37	37,302.75	0.02%	8,811.38
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	129.5500	2,997.000	119,526.32	388,261.35	0.16%	268,735.03
ELANCO ANIMAL HEALTH INC SEC ID: 28414H103	28.3800	1,400.000	36,986.00	39,732.00	0.02%	2,746.00
ELECTRONIC ARTS INC SEC ID: 285512109	131.9000	1,799.000	32,481.90	237,288.10	0.10%	204,806.20
EMCOR GROUP INC SEC ID: 29084Q100	127.3900	398.000	11,311.16	50,701.22	0.02%	39,390.06
EMERSON ELECTRIC CO SEC ID: 291011104	92.9700	3,686.000	196,563.34	342,687.42	0.14%	146,124.08
EMPIRE STATE REALTY TRUST INC SEC ID: 292104106	8.9000	9,457.000	54,808.31	84,167.30	0.03%	29,358.99
EMPLOYERS HOLDINGS INC SEC ID: 292218104	41.3800	315.000	5,021.10	13,034.70	0.01%	8,013.60
ENCORE WIRE CORP SEC ID: 292562105	143.1000	220.000	5,108.40	31,482.00	0.01%	26,373.60
ENCOMPASS HEALTH CORP SEC ID: 29261A100	65.2600	600.000	23,784.80	39,156.00	0.02%	15,371.20
ENERGIZER HOLDINGS INC SEC ID: 29272W109	40.1000	198.000	3,887.05	7,939.80	0.00%	4,052.75
ENERSYS SEC ID: 29275Y102	79.0600	202.000	5,369.16	15,970.12	0.01%	10,600.96
ENPHASE ENERGY INC SEC ID: 29355A107	182.9400	581.000	118,553.05	106,288.14	0.04%	-12,264.91
ENTEGRIS INC SEC ID: 29362U104	138.5800	800.000	7,832.00	110,864.00	0.05%	103,032.00
ENTERGY CORP SEC ID: 29364G103	112.6500	1,054.000	96,855.89	118,733.10	0.05%	21,877.21
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	47.0900	390.000	5,190.90	18,365.10	0.01%	13,174.20
EPAM SYSTEMS INC SEC ID: 29414B104	668.4500	163.000	33,212.81	108,957.35	0.04%	75,744.54
ENVISTA HOLDINGS CORP SEC ID: 29415F104	45.0600	2,171.000	37,921.51	97,825.26	0.04%	59,903.75

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUIFAX INC SEC ID: 294429105	292.7900	781.000	51,007.74	228,668.99	0.09%	177,661.25
EQUINIX INC SEC ID: 29444U700	845.8400	443.000	119,375.95	374,707.12	0.15%	255,331.17
EQUITABLE HOLDINGS INC SEC ID: 29452E101	32.7900	2,001.000	32,701.34	65,612.79	0.03%	32,911.45
EQUITRANS MIDSTREAM CORP SEC ID: 294600101	10.3400	5,672.000	30,945.76	58,648.48	0.02%	27,702.72
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	87.6600	584.000	9,962.80	51,193.44	0.02%	41,230.64
EQUITY RESIDENTIAL SEC ID: 29476L107	90.5000	1,326.000	66,961.62	120,003.00	0.05%	53,041.38
ESSENTIAL PROPERTIES REALTY TR SEC ID: 29670E107	28.8300	2,757.000	32,414.36	79,484.31	0.03%	47,069.95
ESSENTIAL UTILITIES INC SEC ID: 29670G102	53.6900	1,028.000	17,632.26	55,193.32	0.02%	37,561.06
ESSEX PROPERTY TRUST INC SEC ID: 297178105	352.2300	322.000	49,314.16	113,418.06	0.05%	64,103.90
ETSY INC SEC ID: 29786A106	218.9400	675.000	34,242.75	147,784.50	0.06%	113,541.75
EVERCORE INC SEC ID: 29977A105	135.8500	623.000	16,135.62	84,634.55	0.03%	68,498.93
EVERGY INC SEC ID: 30034W106	68.6100	1,367.000	47,277.23	93,789.87	0.04%	46,512.64
EVERSOURCE ENERGY SEC ID: 30040W108	90.9800	1,841.000	68,521.03	167,494.18	0.07%	98,973.15
EXACT SCIENCES CORP SEC ID: 30063P105	77.8300	1,031.000	10,907.98	80,242.73	0.03%	69,334.75
EXELON CORP SEC ID: 30161N101	57.7600	2,920.000	89,343.11	168,659.20	0.07%	79,316.09
EXELIXIS INC SEC ID: 30161Q104	18.2800	1,706.000	27,138.93	31,185.68	0.01%	4,046.75
EXPEDIA GROUP INC SEC ID: 30212P303	180.7200	619.000	20,568.77	111,865.68	0.05%	91,296.91
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	134.2900	1,409.000	85,300.33	189,214.61	0.08%	103,914.28
EXPONENT INC SEC ID: 30214U102	116.7300	744.000	9,830.10	86,847.12	0.04%	77,017.02
EXXON MOBIL CORP SEC ID: 30231G102	61.1900	18,186.000	783,803.62	1,112,801.34	0.46%	328,997.72

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FMC CORP SEC ID: 302491303	109.8900	780.000	48,418.78	85,714.20	0.04%	37,295.42
META PLATFORMS INC SEC ID: 30303M102	336.3500	12,086.000	922,450.47	4,065,126.10	1.67%	3,142,675.63
FALCON MINERALS CORP SEC ID: 30607B109	4.8700	15,583.000	36,297.80	75,889.21	0.03%	39,591.41
FARO TECHNOLOGIES INC SEC ID: 311642102	70.0200	123.000	5,098.35	8,612.46	0.00%	3,514.11
FEDEX CORP SEC ID: 31428X106	258.6400	1,737.000	188,412.55	449,257.68	0.18%	260,845.13
F5 INC SEC ID: 315616102	244.7100	511.000	43,737.58	125,046.81	0.05%	81,309.23
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	109.1500	2,536.000	74,210.18	276,804.40	0.11%	202,594.22
FIFTH THIRD BANCORP SEC ID: 316773100	43.5500	6,415.000	95,548.54	279,373.25	0.11%	183,824.71
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	78.2300	626.000	9,615.36	48,971.98	0.02%	39,356.62
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	13.7800	5,524.000	22,537.92	76,120.72	0.03%	53,582.80
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	829.8400	77.000	15,462.06	63,897.68	0.03%	48,435.62
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	16.0900	1,067.000	5,217.63	17,168.03	0.01%	11,950.40
FIRST FINANCIAL BANCORP SEC ID: 320209109	24.3800	1,249.000	11,514.53	30,450.62	0.01%	18,936.09
FIRST HORIZON CORP SEC ID: 320517105	16.3300	7,790.000	64,127.55	127,210.70	0.05%	63,083.15
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	66.2000	465.000	4,998.75	30,783.00	0.01%	25,784.25
FIRST OF LONG ISLAND CORP/THE SEC ID: 320734106	21.5900	426.000	5,097.33	9,197.34	0.00%	4,100.01
FIRST MIDWEST BANCORP INC/IL SEC ID: 320867104	20.4800	974.000	10,412.72	19,947.52	0.01%	9,534.80
FIRST REPUBLIC BANK/CA SEC ID: 33616C100	206.5100	781.000	64,085.83	161,284.31	0.07%	97,198.48
FIRST SOLAR INC SEC ID: 336433107	87.1600	820.000	33,229.86	71,471.20	0.03%	38,241.34
1ST SOURCE CORP SEC ID: 336901103	49.6000	1,218.000	33,212.08	60,412.80	0.02%	27,200.72

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	74.8100	187.000	7,278.04	13,989.47	0.01%	6,711.43
FISERV INC SEC ID: 337738108	103.7900	3,028.000	35,723.14	314,276.12	0.13%	278,552.98
FIRSTENERGY CORP SEC ID: 337932107	41.5900	6,822.000	188,189.87	283,726.98	0.12%	95,537.11
FISKER INC SEC ID: 33813J106	15.7300	3,366.000	71,650.31	52,947.18	0.02%	-18,703.13
FIVE9 INC SEC ID: 338307101	137.3200	683.000	76,913.82	93,789.56	0.04%	16,875.74
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	223.8400	477.000	77,793.47	106,771.68	0.04%	28,978.21
FLUOR CORP SEC ID: 343412102	24.7700	3,907.000	27,607.95	96,776.39	0.04%	69,168.44
FLOWSERVE CORP SEC ID: 34354P105	30.6000	1,383.000	31,115.58	42,319.80	0.02%	11,204.22
FLUSHING FINANCIAL CORP SEC ID: 343873105	24.3000	3,548.000	37,134.82	86,216.40	0.04%	49,081.58
FOOT LOCKER INC SEC ID: 344849104	43.6300	1,275.000	35,239.62	55,628.25	0.02%	20,388.63
FORD MOTOR CO SEC ID: 345370860	20.7700	23,530.000	124,283.60	488,718.10	0.20%	364,434.50
FORTINET INC SEC ID: 34959E109	359.4000	307.000	30,920.01	110,335.80	0.05%	79,415.79
FORTIVE CORP SEC ID: 34959J108	76.2900	1,713.000	24,866.16	130,684.77	0.05%	105,818.61
FORTUNE BRANDS HOME & SECURITY SEC ID: 34964C106	106.9000	1,350.000	30,829.20	144,315.00	0.06%	113,485.80
FORWARD AIR CORP SEC ID: 349853101	121.0900	153.000	4,974.03	18,526.77	0.01%	13,552.74
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	94.5600	230.000	5,146.25	21,748.80	0.01%	16,602.55
FRANKLIN RESOURCES INC SEC ID: 354613101	33.4900	2,000.000	32,448.40	66,980.00	0.03%	34,531.60
FRANKLIN STREET PROPERTIES COR SEC ID: 35471R106	5.9500	10,346.000	35,665.59	61,558.70	0.03%	25,893.11
FREEPORT-MCMORAN INC SEC ID: 35671D857	41.7300	9,470.000	62,493.73	395,183.10	0.16%	332,689.37
FRONTDOOR INC SEC ID: 35905A109	36.6500	882.000	29,591.10	32,325.30	0.01%	2,734.20



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FULGENT GENETICS INC SEC ID: 359664109	100.5900	2,818.000	240,903.33	283,462.62	0.12%	42,559.29
HB FULLER CO SEC ID: 359694106	81.0000	1,070.000	32,995.60	86,670.00	0.04%	53,674.40
FULTON FINANCIAL CORP SEC ID: 360271100	17.0000	4,143.000	37,354.14	70,431.00	0.03%	33,076.86
GATX CORP SEC ID: 361448103	104.1900	135.000	4,895.10	14,065.65	0.01%	9,170.55
GCP APPLIED TECHNOLOGIES INC SEC ID: 36164Y101	31.6600	556.000	5,265.95	17,602.96	0.01%	12,337.01
G-III APPAREL GROUP LTD SEC ID: 36237H101	27.6400	2,594.000	37,112.17	71,698.16	0.03%	34,585.99
GXO LOGISTICS INC SEC ID: 36262G101	90.8300	896.000	8,374.18	81,383.68	0.03%	73,009.50
ARTHUR J GALLAGHER & CO SEC ID: 363576109	169.6700	803.000	31,527.09	136,245.01	0.06%	104,717.92
GARTNER INC SEC ID: 366651107	334.3200	848.000	36,692.84	283,503.36	0.12%	246,810.52
GENERAC HOLDINGS INC SEC ID: 368736104	351.9200	269.000	5,054.51	94,666.48	0.04%	89,611.97
GENERAL DYNAMICS CORP SEC ID: 369550108	208.4700	1,760.000	132,565.12	366,907.20	0.15%	234,342.08
GENERAL ELEC CO SEC ID: 369604301	94.4700	2,975.000	242,959.34	281,048.25	0.12%	38,088.91
GENERAL MILLS INC SEC ID: 370334104	67.3800	4,189.000	119,272.77	282,254.82	0.12%	162,982.05
GENERAL MOTORS CO SEC ID: 37045V100	58.6300	3,387.000	118,943.72	198,579.81	0.08%	79,636.09
GENUINE PARTS CO SEC ID: 372460105	140.2000	583.000	35,193.84	81,736.60	0.03%	46,542.76
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	66.6800	457.000	4,958.45	30,472.76	0.01%	25,514.31
GILEAD SCIENCES INC SEC ID: 375558103	72.6100	7,374.000	160,861.68	535,426.14	0.22%	374,564.46
GLACIER BANCORP INC SEC ID: 37637Q105	56.7000	857.000	10,690.57	48,591.90	0.02%	37,901.33
GLAUKOS CORP SEC ID: 377322102	44.4400	1,110.000	29,991.65	49,328.40	0.02%	19,336.75
GLOBALSTAR INC SEC ID: 378973408	1.1600	38,739.000	60,244.14	44,937.24	0.02%	-15,306.90



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GLOBAL PAYMENTS INC SEC ID: 37940X102	135.1800	1,996.000	47,697.31	269,819.28	0.11%	222,121.97
GLOBUS MEDICAL INC SEC ID: 379577208	72.2000	722.000	30,829.40	52,128.40	0.02%	21,299.00
GLOBE LIFE INC SEC ID: 37959E102	93.7200	819.000	22,753.64	76,756.68	0.03%	54,003.04
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	382.5500	1,918.000	305,618.22	733,730.90	0.30%	428,112.68
GRACO INC SEC ID: 384109104	80.6200	1,643.000	17,673.20	132,458.66	0.05%	114,785.46
GRAHAM HOLDINGS CO SEC ID: 384637104	629.8300	12.000	2,925.27	7,557.96	0.00%	4,632.69
WW GRAINGER INC SEC ID: 384802104	518.2400	276.000	54,853.32	143,034.24	0.06%	88,180.92
GRAND CANYON EDUCATION INC SEC ID: 38526M106	85.7100	377.000	5,108.35	32,312.67	0.01%	27,204.32
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	19.5000	2,181.000	10,425.85	42,529.50	0.02%	32,103.65
GREAT AJAX CORP SEC ID: 38983D300	13.1600	4,261.000	32,158.50	56,074.76	0.02%	23,916.26
GREEN DOT CORP SEC ID: 39304D102	36.2400	567.000	7,189.56	20,548.08	0.01%	13,358.52
GRIFFON CORP SEC ID: 398433102	28.4800	511.000	4,997.58	14,553.28	0.01%	9,555.70
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	195.2200	131.000	5,148.30	25,573.82	0.01%	20,425.52
GUARDANT HEALTH INC SEC ID: 40131M109	100.0200	450.000	28,332.00	45,009.00	0.02%	16,677.00
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	113.5300	414.000	23,486.22	47,001.42	0.02%	23,515.20
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	44.2700	379.000	4,839.83	16,778.33	0.01%	11,938.50
HCA HEALTHCARE INC SEC ID: 40412C101	256.9200	1,101.000	95,923.06	282,868.92	0.12%	186,945.86
HP INC SEC ID: 40434L105	37.6700	1,658.000	14,950.42	62,456.86	0.03%	47,506.44
HALLIBURTON CO SEC ID: 406216101	22.8700	2,991.000	33,369.60	68,404.17	0.03%	35,034.57
HALOZYME THERAPEUTICS INC SEC ID: 40637H109	40.2100	758.000	4,972.48	30,479.18	0.01%	25,506.70

 PARAMETRIC US P11 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HAMILTON BEACH BRANDS HOLDING SEC ID: 40701T104	14.3600	110.000	1,114.96	1,579.60	0.00%	464.64
HANESBRANDS INC SEC ID: 410345102	16.7200	3,440.000	25,923.08	57,516.80	0.02%	31,593.72
HANNON ARMSTRONG SUSTAINABLE I SEC ID: 41068X100	53.1200	1,521.000	29,078.91	80,795.52	0.03%	51,716.61
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	131.0600	136.000	4,955.84	17,824.16	0.01%	12,868.32
HARLEY-DAVIDSON INC SEC ID: 412822108	37.6900	1,528.000	33,384.16	57,590.32	0.02%	24,206.16
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	69.0400	2,153.000	52,917.27	148,643.12	0.06%	95,725.85
HASBRO INC SEC ID: 418056107	101.7800	505.000	25,428.56	51,398.90	0.02%	25,970.34
HAWAIIAN HOLDINGS INC SEC ID: 419879101	18.3700	879.000	5,054.25	16,147.23	0.01%	11,092.98
HEARTLAND FINANCIAL USA INC SEC ID: 42234Q102	50.6100	1,144.000	32,077.04	57,897.84	0.02%	25,820.80
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	36.0900	3,780.000	89,240.39	136,420.20	0.06%	47,179.81
HECLA MINING CO SEC ID: 422704106	5.2200	19,109.000	30,674.94	99,748.98	0.04%	69,074.04
HEICO CORP SEC ID: 422806109	144.2200	414.000	15,066.94	59,707.08	0.02%	44,640.14
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	166.9900	514.000	15,060.20	85,832.86	0.04%	70,772.66
HERITAGE COMMERCE CORP SEC ID: 426927109	11.9400	985.000	4,869.25	11,760.90	0.00%	6,891.65
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	24.4400	1,099.000	16,066.78	26,859.56	0.01%	10,792.78
HERSHEY CO/THE SEC ID: 427866108	193.4700	612.000	33,932.30	118,403.64	0.05%	84,471.34
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	15.7700	4,727.000	26,504.17	74,544.79	0.03%	48,040.62
HEXCEL CORP SEC ID: 428291108	51.8000	1,134.000	33,214.19	58,741.20	0.02%	25,527.01
HIGHWOODS PROPERTIES INC SEC ID: 431284108	44.5900	151.000	4,898.44	6,733.09	0.00%	1,834.65

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	155.9900	471.000	32,812.16	73,471.29	0.03%	40,659.13
HOLOGIC INC SEC ID: 436440101	76.5600	1,984.000	36,485.40	151,895.04	0.06%	115,409.64
HOME BANCSHARES INC/AR SEC ID: 436893200	24.3500	2,217.000	22,420.27	53,983.95	0.02%	31,563.68
HOME DEPOT INC/THE SEC ID: 437076102	415.0100	5,293.000	193,567.67	2,196,647.93	0.90%	2,003,080.26
HOMESTREET INC SEC ID: 43785V102	52.0000	338.000	4,912.76	17,576.00	0.01%	12,663.24
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	208.5100	4,665.000	225,798.48	972,699.15	0.40%	746,900.67
HORACE MANN EDUCATORS CORP SEC ID: 440327104	38.7000	331.000	4,951.76	12,809.70	0.01%	7,857.94
HORMEL FOODS CORP SEC ID: 440452100	48.8100	1,189.000	29,504.18	58,035.09	0.02%	28,530.91
HUBSPOT INC SEC ID: 443573100	659.1500	226.000	32,660.21	148,967.90	0.06%	116,307.69
HUMANA INC SEC ID: 444859102	463.8600	971.000	61,969.90	450,408.06	0.19%	388,438.16
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	204.4000	544.000	24,871.68	111,193.60	0.05%	86,321.92
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	15.4200	11,479.000	65,831.76	177,006.18	0.07%	111,174.42
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	186.7400	580.000	43,033.57	108,309.20	0.04%	65,275.63
HUNTSMAN CORP SEC ID: 447011107	34.8800	2,045.000	33,348.72	71,329.60	0.03%	37,980.88
HYATT HOTELS CORP SEC ID: 448579102	95.9000	263.000	10,325.38	25,221.70	0.01%	14,896.32
IAA INC SEC ID: 449253103	50.6200	1,007.000	32,479.23	50,974.34	0.02%	18,495.11
ICF INTERNATIONAL INC SEC ID: 44925C103	102.5500	198.000	4,950.00	20,304.90	0.01%	15,354.90
ISTAR INC SEC ID: 45031U101	25.8300	2,377.000	15,359.36	61,397.91	0.03%	46,038.55
ITT INC SEC ID: 45073V108	102.1900	809.000	15,859.06	82,671.71	0.03%	66,812.65
IDACORP INC SEC ID: 451107106	113.3100	315.000	15,032.32	35,692.65	0.01%	20,660.33

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IDEX CORP SEC ID: 45167R104	236.3200	516.000	46,208.50	121,941.12	0.05%	75,732.62
IDEXX LABORATORIES INC SEC ID: 45168D104	658.4600	428.000	16,000.78	281,820.88	0.12%	265,820.10
ILLINOIS TOOL WORKS INC SEC ID: 452308109	246.8000	1,747.000	78,739.92	431,159.60	0.18%	352,419.68
ILLUMINA INC SEC ID: 452327109	380.4400	691.000	27,163.21	262,884.04	0.11%	235,720.83
INCYTE CORP SEC ID: 45337C102	73.4000	1,021.000	16,407.47	74,941.40	0.03%	58,533.93
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	25.8300	2,913.000	23,595.30	75,242.79	0.03%	51,647.49
INDEPENDENT BANK CORP SEC ID: 453836108	81.5300	190.000	4,932.40	15,490.70	0.01%	10,558.30
INGERSOLL RAND INC SEC ID: 45687V106	61.8700	1,920.000	13,475.09	118,790.40	0.05%	105,315.31
INGEVITY CORP SEC ID: 45688C107	71.7000	259.000	4,733.04	18,570.30	0.01%	13,837.26
INGLES MARKETS INC SEC ID: 457030104	86.3400	301.000	4,809.98	25,988.34	0.01%	21,178.36
INGREDION INC SEC ID: 457187102	96.6400	455.000	24,374.35	43,971.20	0.02%	19,596.85
INSIGHT ENTERPRISES INC SEC ID: 45765U103	106.6000	305.000	5,072.15	32,513.00	0.01%	27,440.85
INSMED INC SEC ID: 457669307	27.2400	1,748.000	29,991.94	47,615.52	0.02%	17,623.58
INOGEN INC SEC ID: 45780L104	34.0000	1,308.000	36,334.70	44,472.00	0.02%	8,137.30
INSTALLED BUILDING PRODUCTS IN SEC ID: 45780R101	139.7200	678.000	27,669.18	94,730.16	0.04%	67,060.98
INSULET CORP SEC ID: 45784P101	266.0700	389.000	15,372.81	103,501.23	0.04%	88,128.42
INTEL CORP SEC ID: 458140100	51.5000	22,377.000	466,406.06	1,152,415.50	0.47%	686,009.44
INTER PARFUMS INC SEC ID: 458334109	106.9000	629.000	10,258.99	67,240.10	0.03%	56,981.11
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	79.4200	1,474.000	24,203.52	117,065.08	0.05%	92,861.56
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	136.7700	2,149.000	68,895.86	293,918.73	0.12%	225,022.87

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					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 BANCSHARES CORP SEC ID: 459044103	42.3900	1,103.000	17,780.36	46,756.17	0.02%	28,975.81
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	133.6600	4,165.000	327,595.61	556,693.90	0.23%	229,098.29
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	150.6500	762.000	30,228.77	114,795.30	0.05%	84,566.53
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	37.4500	3,469.000	34,237.99	129,914.05	0.05%	95,676.06
INTUIT INC SEC ID: 461202103	643.2200	1,461.000	47,665.27	939,744.42	0.39%	892,079.15
INTUITIVE SURGICAL INC SEC ID: 46120E602	359.3000	2,220.000	92,722.04	797,646.00	0.33%	704,923.96
INVESTORS BANCORP INC SEC ID: 46146L101	15.1500	925.000	5,045.78	14,013.75	0.01%	8,967.97
INVITATION HOMES INC SEC ID: 46187W107	45.3400	2,651.000	59,814.85	120,196.34	0.05%	60,381.49
IQVIA HOLDINGS INC SEC ID: 46266C105	282.1400	497.000	61,162.22	140,223.58	0.06%	79,061.36
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	41.2900	4,789.000	38,654.72	197,737.81	0.08%	159,083.09
ITRON INC SEC ID: 465741106	68.5200	524.000	19,209.84	35,904.48	0.01%	16,694.64
JPMORGAN CHASE & CO SEC ID: 46625H100	158.3500	16,511.000	667,869.95	2,614,516.85	1.08%	1,946,646.90
JACK IN THE BOX INC SEC ID: 466367109	87.4800	225.000	5,033.25	19,683.00	0.01%	14,649.75
JACOBS ENGINEERING GROUP INC SEC ID: 469814107	139.2300	670.000	27,365.06	93,284.10	0.04%	65,919.04
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	38.8000	2,559.000	33,463.92	99,289.20	0.04%	65,825.28
JETBLUE AIRWAYS CORP SEC ID: 477143101	14.2400	852.000	4,311.12	12,132.48	0.00%	7,821.36
JOHNSON & JOHNSON SEC ID: 478160104	171.0700	12,118.000	782,591.85	2,073,026.26	0.85%	1,290,434.41
JONES LANG LASALLE INC SEC ID: 48020Q107	269.3400	493.000	37,568.51	132,784.62	0.05%	95,216.11
ZIFF DAVIS INC SEC ID: 48123V102	110.8600	180.000	4,238.52	19,954.80	0.01%	15,716.28
JUNIPER NETWORKS INC SEC ID: 48203R104	35.7100	3,157.000	58,783.90	112,736.47	0.05%	53,952.57

 BNY MELLON PARAMETRIC US P11 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KLA CORP SEC ID: 482480100	430.1100	654.000	98,423.30	281,291.94	0.12%	182,868.64
KB HOME SEC ID: 48666K109	44.7300	1,511.000	12,254.21	67,587.03	0.03%	55,332.82
KELLOGG CO SEC ID: 487836108	64.4200	1,514.000	81,137.48	97,531.88	0.04%	16,394.40
KEMPER CORP SEC ID: 488401100	58.7900	329.000	9,298.36	19,341.91	0.01%	10,043.55
KENNAMETAL INC SEC ID: 489170100	35.9100	1,353.000	27,247.65	48,586.23	0.02%	21,338.58
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	23.8800	2,516.000	33,228.78	60,082.08	0.02%	26,853.30
KEURIG DR PEPPER INC SEC ID: 49271V100	36.8600	2,276.000	61,969.10	83,893.36	0.03%	21,924.26
KEYCORP SEC ID: 493267108	23.1300	6,524.000	48,212.36	150,900.12	0.06%	102,687.76
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	206.5100	1,187.000	20,815.68	245,127.37	0.10%	224,311.69
KFORCE INC SEC ID: 493732101	75.2200	380.000	4,913.40	28,583.60	0.01%	23,670.20
KILROY REALTY CORP SEC ID: 49427F108	66.4600	348.000	13,241.40	23,128.08	0.01%	9,886.68
KIMBERLY-CLARK CORP SEC ID: 494368103	142.9200	1,870.000	116,539.72	267,260.40	0.11%	150,720.68
KIMCO REALTY CORP SEC ID: 49446R109	24.6500	3,307.000	34,612.75	81,517.55	0.03%	46,904.80
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	60.9400	761.000	14,866.69	46,375.34	0.02%	31,508.65
KONTOOR BRANDS INC SEC ID: 50050N103	51.2500	236.000	3,466.47	12,095.00	0.00%	8,628.53
KRAFT HEINZ CO/THE SEC ID: 500754106	35.9000	1,296.000	37,115.94	46,526.40	0.02%	9,410.46
KROGER CO/THE SEC ID: 501044101	45.2600	7,550.000	86,141.74	341,713.00	0.14%	255,571.26
KYNDRYL HOLDINGS INC SEC ID: 50155Q100	18.1000	833.000	14,424.62	15,077.30	0.01%	652.68
LKQ CORP SEC ID: 501889208	60.0300	1,508.000	32,581.12	90,525.24	0.04%	57,944.12
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	160.0900	450.000	15,174.00	72,040.50	0.03%	56,866.50

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	213.2400	999.000	38,806.55	213,026.76	0.09%	174,220.21
LA-Z-BOY INC SEC ID: 505336107	36.3100	514.000	4,821.32	18,663.34	0.01%	13,842.02
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	314.2100	419.000	44,323.43	131,653.99	0.05%	87,330.56
LAKELAND FINANCIAL CORP SEC ID: 511656100	80.1400	346.000	5,102.35	27,728.44	0.01%	22,626.09
LAM RESEARCH CORP SEC ID: 512807108	719.1500	482.000	11,825.07	346,630.30	0.14%	334,805.23
LAMAR ADVERTISING CO SEC ID: 512816109	121.3000	725.000	17,624.75	87,942.50	0.04%	70,317.75
LAMB WESTON HOLDINGS INC SEC ID: 513272104	63.3800	752.000	12,444.91	47,661.76	0.02%	35,216.85
LANCASTER COLONY CORP SEC ID: 513847103	165.6000	68.000	4,872.20	11,260.80	0.00%	6,388.60
LAS VEGAS SANDS CORP SEC ID: 517834107	37.6400	811.000	21,982.08	30,526.04	0.01%	8,543.96
ESTEE LAUDER COS INC/THE SEC ID: 518439104	370.2000	811.000	93,902.83	300,232.20	0.12%	206,329.37
LEAR CORP SEC ID: 521865204	182.9500	769.000	35,204.07	140,688.55	0.06%	105,484.48
LEGGETT & PLATT INC SEC ID: 524660107	41.1600	1,131.000	32,300.70	46,551.96	0.02%	14,251.26
LEIDOS HOLDINGS INC SEC ID: 525327102	88.9000	830.000	24,715.57	73,787.00	0.03%	49,071.43
LENNAR CORP SEC ID: 526057104	116.1600	1,145.000	42,805.65	133,003.20	0.05%	90,197.55
LENNAR CORP SEC ID: 526057302	95.6200	28.000	904.28	2,677.36	0.00%	1,773.08
LENNOX INTERNATIONAL INC SEC ID: 526107107	324.3600	392.000	18,784.80	127,149.12	0.05%	108,364.32
LIBERTY BROADBAND CORP SEC ID: 530307305	161.1000	979.000	114,575.19	157,716.90	0.06%	43,141.71
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229607	50.8500	1,056.000	33,079.52	53,697.60	0.02%	20,618.08
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229854	63.2400	1,047.000	34,393.71	66,212.28	0.03%	31,818.57
LIFE STORAGE INC SEC ID: 53223X107	153.1800	447.000	19,937.37	68,471.46	0.03%	48,534.09

 PARAMETRIC US P11 - [REDACTED]	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ELI LILLY & CO SEC ID: 532457108	276.2200	5,235.000	478,472.17	1,446,011.70	0.60%	967,539.53
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	139.4700	421.000	14,010.88	58,716.87	0.02%	44,705.99
LINCOLN NATIONAL CORP SEC ID: 534187109	68.2600	1,252.000	37,987.69	85,461.52	0.04%	47,473.83
LINDSAY CORP SEC ID: 535555106	152.0000	80.000	4,973.60	12,160.00	0.01%	7,186.40
LIONS GATE ENTERTAINMENT CORP SEC ID: 535919500	15.3900	5,325.000	27,934.62	81,951.75	0.03%	54,017.13
LITTELFUSE INC SEC ID: 537008104	314.6800	143.000	16,273.60	44,999.24	0.02%	28,725.64
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	119.6900	833.000	27,608.00	99,701.77	0.04%	72,093.77
LIVERAMP HOLDINGS INC SEC ID: 53815P108	47.9500	1,265.000	16,031.23	60,656.75	0.02%	44,625.52
LOCKHEED MARTIN CORP SEC ID: 539830109	355.4100	769.000	173,185.76	273,310.29	0.11%	100,124.53
LOWE'S COS INC SEC ID: 548661107	258.4800	4,130.000	118,421.56	1,067,522.40	0.44%	949,100.84
LOYALTY VENTURES INC SEC ID: 54911Q107	30.0700	347.000	6,576.35	10,434.29	0.00%	3,857.94
LULULEMON ATHLETICA INC SEC ID: 550021109	391.4500	715.000	66,394.49	279,886.75	0.12%	213,492.26
LUMEN TECHNOLOGIES INC SEC ID: 550241103	12.5500	15,714.000	209,708.33	197,210.70	0.08%	-12,497.63
M&T BANK CORP SEC ID: 55261F104	153.5800	622.000	55,530.91	95,526.76	0.04%	39,995.85
MDC HOLDINGS INC SEC ID: 552676108	55.8300	1,391.000	32,981.62	77,659.53	0.03%	44,677.91
MGE ENERGY INC SEC ID: 55277P104	82.2500	550.000	16,324.79	45,237.50	0.02%	28,912.71
MGM RESORTS INTERNATIONAL SEC ID: 552953101	44.8800	2,953.000	32,134.93	132,530.64	0.05%	100,395.71
MKS INSTRUMENTS INC SEC ID: 55306N104	174.1700	310.000	7,777.90	53,992.70	0.02%	46,214.80
MSA SAFETY INC SEC ID: 553498106	150.9600	138.000	4,854.84	20,832.48	0.01%	15,977.64
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	84.0600	578.000	31,229.34	48,586.68	0.02%	17,357.34

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MSCI INC SEC ID: 55354G100	612.6900	273.000	9,107.28	167,264.37	0.07%	158,157.09
MACERICH CO/THE SEC ID: 554382101	17.2800	5,569.000	37,456.52	96,232.32	0.04%	58,775.80
MADISON SQUARE GARDEN ENTERTAI SEC ID: 55826T102	70.3400	126.000	7,625.90	8,862.84	0.00%	1,236.94
MANHATTAN ASSOCIATES INC SEC ID: 562750109	155.4900	112.000	2,021.04	17,414.88	0.01%	15,393.84
MANPOWERGROUP INC SEC ID: 56418H100	97.3300	747.000	27,982.62	72,705.51	0.03%	44,722.89
MARATHON DIGITAL HOLDINGS INC SEC ID: 565788106	32.8600	5,427.000	238,689.36	178,331.22	0.07%	-60,358.14
MARATHON OIL CORP SEC ID: 565849106	16.4200	19,464.000	79,708.77	319,598.88	0.13%	239,890.11
MARATHON PETROLEUM CORP SEC ID: 56585A102	63.9900	2,346.000	35,740.09	150,120.54	0.06%	114,380.45
MARAVAI LIFESCIENCES HOLDINGS SEC ID: 56600D107	41.9000	6,230.000	233,411.95	261,037.00	0.11%	27,625.05
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	168.9800	302.000	13,183.95	51,031.96	0.02%	37,848.01
MARSH & MCLENNAN COS INC SEC ID: 571748102	173.8200	3,078.000	88,666.54	535,017.96	0.22%	446,351.42
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	165.2400	2,106.000	91,596.52	347,995.44	0.14%	256,398.92
MARTEN TRANSPORT LTD SEC ID: 573075108	17.1600	1,860.000	9,869.66	31,917.60	0.01%	22,047.94
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	440.5200	263.000	24,547.70	115,856.76	0.05%	91,309.06
MARVELL TECHNOLOGY INC SEC ID: 573874104	87.4900	4,695.000	76,120.03	410,765.55	0.17%	334,645.52
MASCO CORP SEC ID: 574599106	70.2200	2,319.000	27,792.85	162,840.18	0.07%	135,047.33
MASTEC INC SEC ID: 576323109	92.2800	336.000	6,132.00	31,006.08	0.01%	24,874.08
MASTERCARD INC SEC ID: 57636Q104	359.3200	4,430.000	292,043.59	1,591,787.60	0.66%	1,299,744.01
MATCH GROUP INC SEC ID: 57667L107	132.2500	1,422.000	40,192.48	188,059.50	0.08%	147,867.02

 BNY MELLON PARAMETRIC US P11 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MATSON INC SEC ID: 57686G105	90.0300	571.000	10,212.74	51,407.13	0.02%	41,194.39
MATTEL INC SEC ID: 577081102	21.5600	4,224.000	33,902.60	91,069.44	0.04%	57,166.84
MAXIMUS INC SEC ID: 577933104	79.6700	248.000	4,969.30	19,758.16	0.01%	14,788.86
MCCORMICK & CO INC/MD SEC ID: 579780206	96.6100	1,540.000	38,243.12	148,779.40	0.06%	110,536.28
MCDONALD'S CORP SEC ID: 580135101	268.0700	4,396.000	174,695.73	1,178,435.72	0.48%	1,003,739.99
MCGRATH RENTCORP SEC ID: 580589109	80.2600	186.000	5,025.72	14,928.36	0.01%	9,902.64
MCKESSON CORP SEC ID: 58155Q103	248.5700	1,412.000	75,447.81	350,980.84	0.14%	275,533.03
MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	23.6300	3,110.000	51,499.85	73,489.30	0.03%	21,989.45
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	76.6400	14,193.000	571,020.23	1,087,751.52	0.45%	516,731.29
MERIT MEDICAL SYSTEMS INC SEC ID: 589889104	62.3000	1,001.000	29,149.11	62,362.30	0.03%	33,213.19
MERITAGE HOMES CORP SEC ID: 59001A102	122.0600	221.000	5,049.85	26,975.26	0.01%	21,925.41
MERITOR INC SEC ID: 59001K100	24.7800	828.000	4,148.28	20,517.84	0.01%	16,369.56
MESA LABORATORIES INC SEC ID: 59064R109	328.0900	94.000	5,018.66	30,840.46	0.01%	25,821.80
METLIFE INC SEC ID: 59156R108	62.4900	4,345.000	138,344.47	271,519.05	0.11%	133,174.58
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,697.2100	134.000	21,328.78	227,426.14	0.09%	206,097.36
MICROSOFT CORP SEC ID: 594918104	336.3200	38,877.000	1,619,377.68	13,075,112.64	5.38%	11,455,734.96
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	87.0600	4,116.000	118,193.46	358,338.96	0.15%	240,145.50
MICRON TECHNOLOGY INC SEC ID: 595112103	93.1500	4,731.000	40,481.05	440,692.65	0.18%	400,211.60
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	229.4400	822.000	61,758.20	188,599.68	0.08%	126,841.48

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				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
MIDDLEBY CORP/THE SEC ID: 596278101	196.7600	462.000	15,559.41	90,903.12	0.04%	75,343.71
MIDDLESEX WATER CO SEC ID: 596680108	120.3000	233.000	4,499.23	28,029.90	0.01%	23,530.67
MIDLAND STATES BANCORP INC SEC ID: 597742105	24.7900	2,899.000	36,604.87	71,866.21	0.03%	35,261.34
MIRATI THERAPEUTICS INC SEC ID: 60468T105	146.6900	379.000	31,224.04	55,595.51	0.02%	24,371.47
MODEL N INC SEC ID: 607525102	30.0300	2,748.000	35,773.79	82,522.44	0.03%	46,748.65
MODERNA INC SEC ID: 60770K107	253.9800	1,775.000	30,437.37	450,814.50	0.19%	420,377.13
MOHAWK INDUSTRIES INC SEC ID: 608190104	182.1800	385.000	24,321.24	70,139.30	0.03%	45,818.06
MOLINA HEALTHCARE INC SEC ID: 60855R100	318.0800	241.000	29,857.49	76,657.28	0.03%	46,799.79
MOLSON COORS BEVERAGE CO SEC ID: 60871R209	46.3500	1,123.000	37,159.45	52,051.05	0.02%	14,891.60
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	66.3100	8,445.000	156,092.57	559,987.95	0.23%	403,895.38
MONGODB INC SEC ID: 60937P106	529.3500	395.000	76,856.32	209,093.25	0.09%	132,236.93
MONMOUTH REAL ESTATE INVESTMEN SEC ID: 609720107	21.0100	584.000	4,905.60	12,269.84	0.01%	7,364.24
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	493.3300	345.000	5,226.75	170,198.85	0.07%	164,972.10
MONSTER BEVERAGE CORP SEC ID: 61174X109	96.0400	2,612.000	80,081.86	250,856.48	0.10%	170,774.62
MOODY'S CORP SEC ID: 615369105	390.5800	300.000	9,792.00	117,174.00	0.05%	107,382.00
MOOG INC SEC ID: 615394202	80.9700	270.000	11,134.80	21,861.90	0.01%	10,727.10
MORGAN STANLEY SEC ID: 617446448	98.1600	6,904.000	171,234.35	677,696.64	0.28%	506,462.29
MOTOROLA SOLUTIONS INC SEC ID: 620076307	271.7000	600.000	47,023.14	163,020.00	0.07%	115,996.86
MUELLER INDUSTRIES INC SEC ID: 624756102	59.3600	450.000	8,181.00	26,712.00	0.01%	18,531.00
MURPHY USA INC SEC ID: 626755102	199.2400	307.000	8,906.37	61,166.68	0.03%	52,260.31



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MYERS INDUSTRIES INC SEC ID: 628464109	20.0100	2,670.000	33,180.28	53,426.70	0.02%	20,246.42
NBT BANCORP INC SEC ID: 628778102	38.5200	231.000	5,058.90	8,898.12	0.00%	3,839.22
NRG ENERGY INC SEC ID: 629377508	43.0800	1,909.000	31,352.17	82,239.72	0.03%	50,887.55
NVR INC SEC ID: 62944T105	5,908.8700	22.000	15,137.32	129,995.14	0.05%	114,857.82
NASDAQ INC SEC ID: 631103108	210.0100	790.000	26,129.25	165,907.90	0.07%	139,778.65
NATIONAL HEALTHCARE CORP SEC ID: 635906100	67.9400	211.000	9,881.13	14,335.34	0.01%	4,454.21
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	69.2000	1,062.000	21,760.38	73,490.40	0.03%	51,730.02
NATUS MEDICAL INC SEC ID: 639050103	23.7300	2,174.000	37,234.75	51,589.02	0.02%	14,354.27
NEKTAR THERAPEUTICS SEC ID: 640268108	13.5100	1,849.000	22,650.25	24,979.99	0.01%	2,329.74
NEOGEN CORP SEC ID: 640491106	45.4100	932.000	28,304.84	42,322.12	0.02%	14,017.28
NETFLIX INC SEC ID: 64110L106	602.4400	1,970.000	15,743.11	1,186,806.80	0.49%	1,171,063.69
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	85.1700	858.000	39,193.44	73,075.86	0.03%	33,882.42
NEW RESIDENTIAL INVESTMENT COR SEC ID: 64828T201	10.7100	4,924.000	36,762.66	52,736.04	0.02%	15,973.38
NEW RELIC INC SEC ID: 64829B100	109.9600	1,300.000	67,751.35	142,948.00	0.06%	75,196.65
NEW YORK MORTGAGE TRUST INC SEC ID: 649604501	3.7200	14,182.000	34,963.63	52,757.04	0.02%	17,793.41
NEW YORK TIMES CO/THE SEC ID: 650111107	48.3000	1,492.000	11,785.88	72,063.60	0.03%	60,277.72
NEWMARK GROUP INC SEC ID: 65158N102	18.7000	1,455.000	3,800.03	27,208.50	0.01%	23,408.47
NEWMONT CORP SEC ID: 651639106	62.0200	2,638.000	77,583.92	163,608.76	0.07%	86,024.84
NEWS CORP SEC ID: 65249B109	22.3100	2,841.000	25,202.85	63,382.71	0.03%	38,179.86
NEXTIER OILFIELD SOLUTIONS INC SEC ID: 65290C105	3.5500	14,814.000	22,892.63	52,589.70	0.02%	29,697.07

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEXTERA ENERGY INC SEC ID: 65339F101	93.3600	12,294.000	230,899.46	1,147,767.84	0.47%	916,868.38
NIKE INC SEC ID: 654106103	166.6700	6,273.000	213,215.60	1,045,520.91	0.43%	832,305.31
NISOURCE INC SEC ID: 65473P105	27.6100	1,797.000	14,563.49	49,615.17	0.02%	35,051.68
NORDSON CORP SEC ID: 655663102	255.2700	217.000	29,036.77	55,393.59	0.02%	26,356.82
NORFOLK SOUTHERN CORP SEC ID: 655844108	297.7100	1,940.000	83,550.56	577,557.40	0.24%	494,006.84
NORTHERN TRUST CORP SEC ID: 665859104	119.6100	453.000	32,682.77	54,183.33	0.02%	21,500.56
NORTHROP GRUMMAN CORP SEC ID: 666807102	387.0700	764.000	47,299.50	295,721.48	0.12%	248,421.98
NOVAVAX INC SEC ID: 670002401	143.0700	455.000	44,476.58	65,096.85	0.03%	20,620.27
NUTANIX INC SEC ID: 67059N108	31.8600	1,874.000	34,010.60	59,705.64	0.02%	25,695.04
NVIDIA CORP SEC ID: 67066G104	294.1100	12,423.000	323,175.36	3,653,728.53	1.50%	3,330,553.17
OGE ENERGY CORP SEC ID: 670837103	38.3800	1,308.000	37,233.46	50,201.04	0.02%	12,967.58
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	706.2300	308.000	40,713.36	217,518.84	0.09%	176,805.48
OIL STATES INTERNATIONAL INC SEC ID: 678026105	4.9700	11,874.000	31,649.21	59,013.78	0.02%	27,364.57
OKTA INC SEC ID: 679295105	224.1700	609.000	60,027.24	136,519.53	0.06%	76,492.29
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	358.3800	590.000	42,630.38	211,444.20	0.09%	168,813.82
OLD REPUBLIC INTERNATIONAL CORP SEC ID: 680223104	24.5800	2,881.000	26,706.87	70,814.98	0.03%	44,108.11
OLLIE'S BARGAIN OUTLET HOLDING SEC ID: 681116109	51.1900	615.000	28,499.10	31,481.85	0.01%	2,982.75
OMNICOM GROUP INC SEC ID: 681919106	73.2700	1,197.000	56,002.42	87,704.19	0.04%	31,701.77
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	29.5900	1,711.000	42,276.07	50,628.49	0.02%	8,352.42
ON SEMICONDUCTOR CORP SEC ID: 682189105	67.9200	4,324.000	46,211.79	293,686.08	0.12%	247,474.29



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
1-800-FLOWERS.COM INC SEC ID: 68243Q106	23.3700	2,485.000	14,288.75	58,074.45	0.02%	43,785.70
ONEOK INC SEC ID: 682680103	58.7600	3,303.000	74,675.05	194,084.28	0.08%	119,409.23
ONEMAIN HOLDINGS INC SEC ID: 68268W103	50.0400	1,555.000	33,756.27	77,812.20	0.03%	44,055.93
ORACLE CORP SEC ID: 68389X105	87.2100	10,890.000	194,575.98	949,716.90	0.39%	755,140.92
ORGANON & CO SEC ID: 68622V106	30.4500	1,419.000	26,008.49	43,208.55	0.02%	17,200.06
ORION OFFICE REIT INC SEC ID: 68629Y103	18.6700	169.000	3,743.35	3,155.23	0.00%	-588.12
ORMAT TECHNOLOGIES INC SEC ID: 686688102	79.3000	502.000	9,957.56	39,808.60	0.02%	29,851.04
OSHKOSH CORP SEC ID: 688239201	112.7100	216.000	8,340.48	24,345.36	0.01%	16,004.88
OTIS WORLDWIDE CORP SEC ID: 68902V107	87.0700	2,060.000	67,029.24	179,364.20	0.07%	112,334.96
PG&E CORP SEC ID: 69331C108	12.1400	11,808.000	88,794.99	143,349.12	0.06%	54,554.13
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	200.5200	2,491.000	204,881.49	499,495.32	0.21%	294,613.83
PNM RESOURCES INC SEC ID: 69349H107	45.6100	1,383.000	25,490.37	63,078.63	0.03%	37,588.26
PPG INDUSTRIES INC SEC ID: 693506107	172.4400	1,500.000	50,790.90	258,660.00	0.11%	207,869.10
PRA GROUP INC SEC ID: 69354N106	50.2100	1,234.000	29,355.69	61,959.14	0.03%	32,603.45
PTC INC SEC ID: 69370C100	121.1500	708.000	16,156.56	85,774.20	0.04%	69,617.64
PACCAR INC SEC ID: 693718108	88.2600	2,393.000	90,780.85	211,206.18	0.09%	120,425.33
PACKAGING CORP OF AMERICA SEC ID: 695156109	136.1500	651.000	41,650.41	88,633.65	0.04%	46,983.24
PACWEST BANCORP SEC ID: 695263103	45.1700	1,958.000	31,440.69	88,442.86	0.04%	57,002.17
PAGERDUTY INC SEC ID: 69553P100	34.7500	1,583.000	28,665.21	55,009.25	0.02%	26,344.04
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	18.2100	6,311.000	119,062.01	114,923.31	0.05%	-4,138.70



Asset Detail
by Asset Type
12/31/2021

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
PALO ALTO NETWORKS INC SEC ID: 697435105	556.7600	577.000	47,888.74	321,250.52	0.13%	273,361.78
PARAMOUNT GROUP INC SEC ID: 69924R108	8.3400	5,402.000	36,711.59	45,052.68	0.02%	8,341.09
PARK HOTELS & RESORTS INC SEC ID: 700517105	18.8800	4,047.000	32,704.76	76,407.36	0.03%	43,702.60
PARKER-HANNIFIN CORP SEC ID: 701094104	318.1200	1,007.000	52,493.70	320,346.84	0.13%	267,853.14
PATTERSON-UTI ENERGY INC SEC ID: 703481101	8.4500	17,629.000	37,290.33	148,965.05	0.06%	111,674.72
PAYCHEX INC SEC ID: 704326107	136.5000	1,787.000	56,823.68	243,925.50	0.10%	187,101.82
PAYCOM SOFTWARE INC SEC ID: 70432V102	415.1900	481.000	16,873.48	199,706.39	0.08%	182,832.91
PAYLOCITY HOLDING CORP SEC ID: 70438V106	236.1600	326.000	29,750.76	76,988.16	0.03%	47,237.40
PAYPAL HOLDINGS INC SEC ID: 70450Y103	188.5800	6,370.000	199,566.48	1,201,254.60	0.49%	1,001,688.12
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	22.3700	2,936.000	32,756.08	65,678.32	0.03%	32,922.24
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	107.2200	265.000	5,708.10	28,413.30	0.01%	22,705.20
PEOPLE'S UNITED FINANCIAL INC SEC ID: 712704105	17.8200	2,779.000	24,044.91	49,521.78	0.02%	25,476.87
PEPSICO INC SEC ID: 713448108	173.7100	5,771.000	412,940.19	1,002,480.41	0.41%	589,540.22
PERKINELMER INC SEC ID: 714046109	201.0600	441.000	14,886.81	88,667.46	0.04%	73,780.65
PFIZER INC SEC ID: 717081103	59.0500	25,470.000	677,437.28	1,504,003.50	0.62%	826,566.22
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	95.0000	7,892.000	325,549.66	749,740.00	0.31%	424,190.34
PHILLIPS 66 SEC ID: 718546104	72.4600	3,437.000	93,106.65	249,045.02	0.10%	155,938.37
PILGRIM'S PRIDE CORP SEC ID: 72147K108	28.2000	1,117.000	5,683.25	31,499.40	0.01%	25,816.15
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	70.5900	460.000	20,363.55	32,471.40	0.01%	12,107.85
PLANET FITNESS INC SEC ID: 72703H101	90.5800	560.000	29,153.60	50,724.80	0.02%	21,571.20



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PLEXUS CORP SEC ID: 729132100	95.8900	158.000	5,040.20	15,150.62	0.01%	10,110.42
PLUG POWER INC SEC ID: 72919P202	28.2300	5,085.000	102,086.37	143,549.55	0.06%	41,463.18
POLARIS INC SEC ID: 731068102	109.9100	432.000	34,305.12	47,481.12	0.02%	13,176.00
POPULAR INC SEC ID: 733174700	82.0400	1,034.000	24,703.68	84,829.36	0.03%	60,125.68
POST HOLDINGS INC SEC ID: 737446104	112.7300	434.000	18,659.63	48,924.82	0.02%	30,265.19
POTLATCHDELTIC CORP SEC ID: 737630103	60.2200	1,076.000	33,059.72	64,796.72	0.03%	31,737.00
PREMIER FINANCIAL CORP SEC ID: 74052F108	30.9100	732.000	5,223.11	22,626.12	0.01%	17,403.01
PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	60.6500	1,069.000	30,273.73	64,834.85	0.03%	34,561.12
T ROWE PRICE GROUP INC SEC ID: 74144T108	196.6400	1,651.000	78,640.92	324,652.64	0.13%	246,011.72
PRIMERICA INC SEC ID: 74164M108	153.2700	334.000	30,300.48	51,192.18	0.02%	20,891.70
PRIMIS FINANCIAL CORP SEC ID: 74167B109	15.0400	4,507.000	37,212.08	67,785.28	0.03%	30,573.20
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	72.3300	2,478.000	80,623.31	179,233.74	0.07%	98,610.43
PROCTER & GAMBLE CO/THE SEC ID: 742718109	163.5800	11,230.000	733,803.63	1,837,003.40	0.76%	1,103,199.77
PROGRESSIVE CORP/THE SEC ID: 743315103	102.6500	2,268.000	44,656.92	232,810.20	0.10%	188,153.28
PROLOGIS INC SEC ID: 74340W103	168.3600	3,731.000	160,803.48	628,151.16	0.26%	467,347.68
PROSPERITY BANCSHARES INC SEC ID: 743606105	72.3000	471.000	16,733.67	34,053.30	0.01%	17,319.63
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	108.2400	3,454.000	189,923.19	373,860.96	0.15%	183,937.77
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	66.7300	3,279.000	100,870.89	218,807.67	0.09%	117,936.78
PUBLIC STORAGE SEC ID: 74460D109	374.5600	890.000	108,906.20	333,358.40	0.14%	224,452.20
PULTEGROUP INC SEC ID: 745867101	57.1600	1,297.000	32,906.90	74,136.52	0.03%	41,229.62



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
Q2 HOLDINGS INC SEC ID: 74736L109	79.4400	509.000	31,278.05	40,434.96	0.02%	9,156.91
QUALCOMM INC SEC ID: 747525103	182.8700	7,005.000	300,613.54	1,281,004.35	0.53%	980,390.81
QUANTA SERVICES INC SEC ID: 74762E102	114.6600	1,366.000	31,598.99	156,625.56	0.06%	125,026.57
QURATE RETAIL INC SEC ID: 74915M100	7.6000	5,693.000	18,958.64	43,266.80	0.02%	24,308.16
RMR GROUP INC/THE SEC ID: 74967R106	34.6800	20.000	260.00	693.60	0.00%	433.60
RPM INTERNATIONAL INC SEC ID: 749685103	101.0000	859.000	24,731.52	86,759.00	0.04%	62,027.48
RANGE RESOURCES CORP SEC ID: 75281A109	17.8300	6,532.000	12,707.16	116,465.56	0.05%	103,758.40
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	100.4000	913.500	18,702.39	91,715.40	0.04%	73,013.01
RAYONIER INC SEC ID: 754907103	40.3600	1,219.000	27,609.25	49,198.84	0.02%	21,589.59
RAYTHEON TECHNOLOGIES CORP SEC ID: 75513E101	86.0600	9,546.000	309,309.18	821,528.76	0.34%	512,219.58
RE/MAX HOLDINGS INC SEC ID: 75524W108	30.4900	1,426.000	34,659.65	43,478.74	0.02%	8,819.09
REALTY INCOME CORP SEC ID: 756109104	71.5900	1,697.000	83,432.55	121,488.23	0.05%	38,055.68
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	631.5200	426.000	141,895.26	269,027.52	0.11%	127,132.26
REGIONS FINANCIAL CORP SEC ID: 7591EP100	21.8000	7,014.000	48,588.92	152,905.20	0.06%	104,316.28
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	109.4900	345.000	18,554.10	37,774.05	0.02%	19,219.95
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	162.2200	447.000	22,028.16	72,512.34	0.03%	50,484.18
RENASANT CORP SEC ID: 75970E107	37.9500	345.000	4,988.70	13,092.75	0.01%	8,104.05
REPLIGEN CORP SEC ID: 759916109	264.8400	343.000	32,406.64	90,840.12	0.04%	58,433.48
REPUBLIC SERVICES INC SEC ID: 760759100	139.4500	1,866.000	46,899.63	260,213.70	0.11%	213,314.07
RESMED INC SEC ID: 761152107	260.4800	915.000	23,601.94	238,339.20	0.10%	214,737.26

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	19.6000	6,652.000	57,809.70	130,379.20	0.05%	72,569.50
REVANCE THERAPEUTICS INC SEC ID: 761330109	16.3200	6,053.000	79,036.94	98,784.96	0.04%	19,748.02
RINGCENTRAL INC SEC ID: 76680R206	187.3500	733.000	9,851.52	137,327.55	0.06%	127,476.03
RIOT BLOCKCHAIN INC SEC ID: 767292105	22.3300	7,507.000	271,645.79	167,631.31	0.07%	-104,014.48
ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	111.5200	769.000	31,006.08	85,758.88	0.04%	54,752.80
ROCKWELL AUTOMATION INC SEC ID: 773903109	348.8500	1,001.000	57,419.76	349,198.85	0.14%	291,779.09
ROGERS CORP SEC ID: 775133101	273.0000	110.000	4,951.10	30,030.00	0.01%	25,078.90
ROKU INC SEC ID: 77543R102	228.2000	841.000	95,224.75	191,916.20	0.08%	96,691.45
ROPER TECHNOLOGIES INC SEC ID: 776696106	491.8600	431.000	107,086.69	211,991.66	0.09%	104,904.97
ROSS STORES INC SEC ID: 778296103	114.2800	1,217.000	67,260.19	139,078.76	0.06%	71,818.57
ROYAL GOLD INC SEC ID: 780287108	105.2100	658.000	46,257.05	69,228.18	0.03%	22,971.13
RUBIUS THERAPEUTICS INC SEC ID: 78116T103	9.6800	7,483.000	35,586.66	72,435.44	0.03%	36,848.78
RYMAN HOSPITALITY PROPERTIES I SEC ID: 78377T107	91.9600	488.000	13,519.13	44,876.48	0.02%	31,357.35
S&P GLOBAL INC SEC ID: 78409V104	471.9300	953.000	114,009.40	449,749.29	0.19%	335,739.89
SBA COMMUNICATIONS CORP SEC ID: 78410G104	389.0200	346.000	12,673.98	134,600.92	0.06%	121,926.94
SEI INVESTMENTS CO SEC ID: 784117103	60.9400	872.000	14,640.88	53,139.68	0.02%	38,498.80
SJW GROUP SEC ID: 784305104	73.2000	214.000	4,962.66	15,664.80	0.01%	10,702.14
SL GREEN REALTY CORP SEC ID: 78440X804	71.7000	838.000	33,771.61	60,084.60	0.02%	26,312.99
SLM CORP SEC ID: 78442P106	19.6700	3,528.000	20,584.41	69,395.76	0.03%	48,811.35
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	81.9800	1,386.000	61,492.76	113,624.28	0.05%	52,131.52

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				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
SVB FINANCIAL GROUP SEC ID: 78486Q101	678.2400	164.000	37,084.77	111,231.36	0.05%	74,146.59
SALESFORCE.COM INC SEC ID: 79466L302	254.1300	4,683.000	328,117.40	1,190,090.79	0.49%	861,973.39
SANDERSON FARMS INC SEC ID: 800013104	191.0800	109.000	5,261.43	20,827.72	0.01%	15,566.29
SANDY SPRING BANCORP INC SEC ID: 800363103	48.0800	276.000	4,832.76	13,270.08	0.01%	8,437.32
SANMINA CORP SEC ID: 801056102	41.4600	1,333.000	12,210.93	55,266.18	0.02%	43,055.25
SANTANDER CONSUMER USA HOLDING SEC ID: 80283M101	42.0200	2,204.000	34,244.14	92,612.08	0.04%	58,367.94
SAREPTA THERAPEUTICS INC SEC ID: 803607100	90.0500	1,552.000	110,269.38	139,757.60	0.06%	29,488.22
HENRY SCHEIN INC SEC ID: 806407102	77.5300	1,030.000	31,687.52	79,855.90	0.03%	48,168.38
SCHLUMBERGER LTD SEC ID: 806857108	29.9500	5,209.000	86,304.08	156,009.55	0.06%	69,705.47
CHARLES SCHWAB CORP/THE SEC ID: 808513105	84.1000	8,639.000	164,307.89	726,539.90	0.30%	562,232.01
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	83.5900	583.000	35,570.66	48,732.97	0.02%	13,162.31
SEAGEN INC SEC ID: 81181C104	154.6000	886.000	19,069.78	136,975.60	0.06%	117,905.82
SEALED AIR CORP SEC ID: 81211K100	67.4700	899.000	19,824.16	60,655.53	0.02%	40,831.37
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	29.4000	600.000	5,106.00	17,640.00	0.01%	12,534.00
SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	81.9400	321.000	5,091.06	26,302.74	0.01%	21,211.68
SEMTECH CORP SEC ID: 816850101	88.9300	830.000	30,402.90	73,811.90	0.03%	43,409.00
SEMPRA ENERGY SEC ID: 816851109	132.2800	1,416.000	75,155.45	187,308.48	0.08%	112,153.03
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	100.0600	136.000	4,944.96	13,608.16	0.01%	8,663.20
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	70.9900	1,420.000	15,804.60	100,805.80	0.04%	85,001.20
SERVICE PROPERTIES TRUST SEC ID: 81761L102	8.7900	5,929.000	35,579.00	52,115.91	0.02%	16,536.91



PARAMETRIC US P11 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SERVICENOW INC SEC ID: 81762P102	649.1100	1,130.000	197,402.27	733,494.30	0.30%	536,092.03
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	352.1600	1,032.000	157,831.14	363,429.12	0.15%	205,597.98
SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	323.4700	246.000	13,731.72	79,573.62	0.03%	65,841.90
SILICON LABORATORIES INC SEC ID: 826919102	206.4200	397.000	22,605.67	81,948.74	0.03%	59,343.07
SILGAN HOLDINGS INC SEC ID: 827048109	42.8400	588.000	11,780.58	25,189.92	0.01%	13,409.34
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	29.5800	404.000	4,930.82	11,950.32	0.00%	7,019.50
SIMON PROPERTY GROUP INC SEC ID: 828806109	159.7700	1,754.000	110,322.83	280,236.58	0.12%	169,913.75
SIMPSON MANUFACTURING CO INC SEC ID: 829073105	139.0700	168.000	4,935.84	23,363.76	0.01%	18,427.92
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	6.3500	22,006.000	43,119.42	139,738.10	0.06%	96,618.68
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	42.5800	2,189.000	33,622.34	93,207.62	0.04%	59,585.28
SKECHERS USA INC SEC ID: 830566105	43.4000	1,053.000	4,794.66	45,700.20	0.02%	40,905.54
SKILLZ INC SEC ID: 83067L109	7.4400	15,513.000	161,417.76	115,416.72	0.05%	-46,001.04
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	155.1400	738.000	12,481.04	114,493.32	0.05%	102,012.28
A O SMITH CORP SEC ID: 831865209	85.8500	1,824.000	28,189.92	156,590.40	0.06%	128,400.48
SMARTSHEET INC SEC ID: 83200N103	77.4500	724.000	27,808.84	56,073.80	0.02%	28,264.96
J M SMUCKER CO/THE SEC ID: 832696405	135.8200	595.000	57,612.24	80,812.90	0.03%	23,200.66
SNAP-ON INC SEC ID: 833034101	215.3800	437.000	41,351.78	94,121.06	0.04%	52,769.28
SNOWFLAKE INC SEC ID: 833445109	338.7500	664.000	239,272.40	224,930.00	0.09%	-14,342.40
SONOCO PRODUCTS CO SEC ID: 835495102	57.8900	534.000	17,336.55	30,913.26	0.01%	13,576.71
SOUTH JERSEY INDUSTRIES INC SEC ID: 838518108	26.1200	1,979.000	36,586.81	51,691.48	0.02%	15,104.67



PARAMETRIC US P11 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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
SOUTHSTATE CORP SEC ID: 840441109	80.1100	412.000	9,898.64	33,005.32	0.01%	23,106.68
SOUTHERN CO/THE SEC ID: 842587107	68.5800	4,090.000	150,847.82	280,492.20	0.12%	129,644.38
SOUTHERN COPPER CORP SEC ID: 84265V105	61.7100	1,128.000	31,166.00	69,608.88	0.03%	38,442.88
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	41.8200	345.000	5,037.90	14,427.90	0.01%	9,390.00
SOUTHWEST AIRLINES CO SEC ID: 844741108	42.8400	3,860.000	62,623.49	165,362.40	0.07%	102,738.91
SOUTHWEST GAS HOLDINGS INC SEC ID: 844895102	70.0500	705.000	37,014.58	49,385.25	0.02%	12,370.67
SOUTHWESTERN ENERGY CO SEC ID: 845467109	4.6600	17,752.000	29,562.08	82,724.32	0.03%	53,162.24
SPIRIT REALTY CAPITAL INC SEC ID: 84860W300	48.1900	1,090.000	28,906.35	52,527.10	0.02%	23,620.75
SPLUNK INC SEC ID: 848637104	115.7200	671.000	33,438.80	77,648.12	0.03%	44,209.32
BLOCK INC SEC ID: 852234103	161.5100	2,132.000	87,757.41	344,339.32	0.14%	256,581.91
STAG INDUSTRIAL INC SEC ID: 85254J102	47.9600	1,148.000	28,102.30	55,058.08	0.02%	26,955.78
STANLEY BLACK & DECKER INC SEC ID: 854502101	188.6200	1,032.000	60,789.94	194,655.84	0.08%	133,865.90
STARBUCKS CORP SEC ID: 855244109	116.9700	7,342.000	125,724.04	858,793.74	0.35%	733,069.70
STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	24.3000	2,717.000	34,116.93	66,023.10	0.03%	31,906.17
STATE STREET CORP SEC ID: 857477103	93.0000	617.000	31,948.26	57,381.00	0.02%	25,432.74
STEEL DYNAMICS INC SEC ID: 858119100	62.0700	3,973.000	78,270.55	246,604.11	0.10%	168,333.56
STERICYCLE INC SEC ID: 858912108	59.6400	776.000	29,387.12	46,280.64	0.02%	16,893.52
STERLING BANCORP/DE SEC ID: 85917A100	25.7900	1,202.000	9,804.58	30,999.58	0.01%	21,195.00
STIFEL FINANCIAL CORP SEC ID: 860630102	70.4200	1,240.000	32,304.65	87,320.80	0.04%	55,016.15
STOCK YARDS BANCORP INC SEC ID: 861025104	63.8800	327.000	4,907.18	20,888.76	0.01%	15,981.58



Asset Detail
by Asset Type
12/31/2021

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
STORE CAPITAL CORP SEC ID: 862121100	34.4000	1,884.000	35,245.22	64,809.60	0.03%	29,564.38
STRYKER CORP SEC ID: 863667101	267.4200	2,209.000	131,231.53	590,730.78	0.24%	459,499.25
STURM RUGER & CO INC SEC ID: 864159108	68.0200	79.000	2,193.04	5,373.58	0.00%	3,180.54
SUMMIT MATERIALS INC SEC ID: 86614U100	40.1400	2,886.000	34,738.01	115,844.04	0.05%	81,106.03
SUN COMMUNITIES INC SEC ID: 866674104	209.9700	355.000	22,741.35	74,539.35	0.03%	51,798.00
SYNAPTICS INC SEC ID: 87157D109	289.5100	194.000	4,855.82	56,164.94	0.02%	51,309.12
SYNOPSYS INC SEC ID: 871607107	368.5000	903.000	82,468.20	332,755.50	0.14%	250,287.30
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	47.8700	1,368.000	17,524.08	65,486.16	0.03%	47,962.08
TD SYNEX CORP SEC ID: 87162W100	114.3600	273.000	7,954.87	31,220.28	0.01%	23,265.41
SYNCHRONY FINANCIAL SEC ID: 87165B103	46.3900	4,982.000	87,862.57	231,114.98	0.10%	143,252.41
SYNEOS HEALTH INC SEC ID: 87166B102	102.6800	804.000	29,595.24	82,554.72	0.03%	52,959.48
SYSO CORP SEC ID: 871829107	78.5500	1,647.000	60,448.68	129,371.85	0.05%	68,923.17
TJX COS INC/THE SEC ID: 872540109	75.9200	5,294.000	65,432.64	401,920.48	0.17%	336,487.84
T-MOBILE US INC SEC ID: 872590104	115.9800	3,323.000	91,283.09	385,401.54	0.16%	294,118.45
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	177.7200	690.000	36,594.15	122,626.80	0.05%	86,032.65
TALOS ENERGY INC SEC ID: 87484T108	9.8000	6,342.000	35,425.07	62,151.60	0.03%	26,726.53
TARGET CORP SEC ID: 87612E106	231.4400	2,698.000	151,033.77	624,425.12	0.26%	473,391.35
TARGA RESOURCES CORP SEC ID: 87612G101	52.2400	3,763.000	32,090.21	196,579.12	0.08%	164,488.91
TEAM INC SEC ID: 878155100	1.0900	32,293.000	52,090.38	35,199.37	0.01%	-16,891.01
TEGNA INC SEC ID: 87901J105	18.5600	2,000.000	13,706.07	37,120.00	0.02%	23,413.93



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TELADOC HEALTH INC SEC ID: 87918A105	91.8200	754.000	24,625.64	69,232.28	0.03%	44,606.64
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	436.8900	125.000	11,670.59	54,611.25	0.02%	42,940.66
TELEFLEX INC SEC ID: 879369106	328.4800	250.000	40,361.12	82,120.00	0.03%	41,758.88
TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	47.0300	1,552.000	15,357.04	72,990.56	0.03%	57,633.52
TENET HEALTHCARE CORP SEC ID: 88033G407	81.6900	1,973.000	28,860.12	161,174.37	0.07%	132,314.25
TERADYNE INC SEC ID: 880770102	163.5300	1,170.000	16,169.40	191,330.10	0.08%	175,160.70
TERMINIX GLOBAL HOLDINGS INC SEC ID: 88087E100	45.2300	1,213.000	33,512.18	54,863.99	0.02%	21,351.81
TERRENO REALTY CORP SEC ID: 88146M101	85.2900	2,392.000	42,955.92	204,013.68	0.08%	161,057.76
TESLA INC SEC ID: 88160R101	1,056.7800	4,037.000	129,713.92	4,266,220.86	1.76%	4,136,506.94
TETRA TECH INC SEC ID: 88162G103	169.8000	370.000	8,376.80	62,826.00	0.03%	54,449.20
TEXAS INSTRUMENTS INC SEC ID: 882508104	188.4700	5,084.000	170,492.95	958,181.48	0.39%	787,688.53
TEXAS ROADHOUSE INC SEC ID: 882681109	89.2800	716.000	30,236.68	63,924.48	0.03%	33,687.80
TEXTRON INC SEC ID: 883203101	77.2000	1,384.000	36,674.08	106,844.80	0.04%	70,170.72
TRADE DESK INC/THE SEC ID: 88339J105	91.6400	1,990.000	31,133.43	182,363.60	0.08%	151,230.17
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	667.2400	1,920.000	104,009.46	1,281,100.80	0.53%	1,177,091.34
THOR INDUSTRIES INC SEC ID: 885160101	103.7700	264.000	6,293.76	27,395.28	0.01%	21,101.52
3M CO SEC ID: 88579Y101	177.6300	3,625.000	309,322.64	643,908.75	0.26%	334,586.11
TORO CO/THE SEC ID: 891092108	99.9100	736.000	10,992.16	73,533.76	0.03%	62,541.60
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	31.5900	249.000	3,215.24	7,865.91	0.00%	4,650.67
TRACTOR SUPPLY CO SEC ID: 892356106	238.6000	814.000	45,591.54	194,220.40	0.08%	148,628.86

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSDIGM GROUP INC SEC ID: 893641100	636.2800	262.000	78,939.22	166,705.36	0.07%	87,766.14
TRANSUNION SEC ID: 89400J107	118.5800	453.000	30,890.07	53,716.74	0.02%	22,826.67
TRAVEL + LEISURE CO SEC ID: 894164102	55.2700	1,042.000	16,898.56	57,591.34	0.02%	40,692.78
TRAVELERS COS INC/THE SEC ID: 89417E109	156.4300	2,086.000	96,978.76	326,312.98	0.13%	229,334.22
TRICO BANCSHARES SEC ID: 896095106	42.9600	422.000	6,055.70	18,129.12	0.01%	12,073.42
TRIMBLE INC SEC ID: 896239100	87.1900	1,458.000	27,024.03	127,123.02	0.05%	100,098.99
TRINITY INDUSTRIES INC SEC ID: 896522109	30.2000	1,299.000	14,506.61	39,229.80	0.02%	24,723.19
TRUIST FINANCIAL CORP SEC ID: 89832Q109	58.5500	7,547.000	214,664.19	441,876.85	0.18%	227,212.66
TURNING POINT THERAPEUTICS INC SEC ID: 90041T108	47.7000	1,254.000	58,983.61	59,815.80	0.02%	832.19
TWILIO INC SEC ID: 90138F102	263.3400	705.000	61,073.14	185,654.70	0.08%	124,581.56
TWITTER INC SEC ID: 90184L102	43.2200	4,432.000	83,979.05	191,551.04	0.08%	107,571.99
TWO HARBORS INVESTMENT CORP SEC ID: 90187B408	5.7700	7,396.000	36,578.22	42,674.92	0.02%	6,096.70
II-VI INC SEC ID: 902104108	68.3300	1,169.000	26,313.34	79,877.77	0.03%	53,564.43
2U INC SEC ID: 90214J101	20.0700	1,978.000	29,645.33	39,698.46	0.02%	10,053.13
TYLER TECHNOLOGIES INC SEC ID: 902252105	537.9500	105.000	11,110.72	56,484.75	0.02%	45,374.03
TYSON FOODS INC SEC ID: 902494103	87.1600	2,338.000	38,339.08	203,780.08	0.08%	165,441.00
UDR INC SEC ID: 902653104	59.9900	1,181.000	26,938.61	70,848.19	0.03%	43,909.58
UGI CORP SEC ID: 902681105	45.9100	1,252.000	37,984.42	57,479.32	0.02%	19,494.90
UMB FINANCIAL CORP SEC ID: 902788108	106.1100	190.000	7,607.60	20,160.90	0.01%	12,553.30
US BANCORP SEC ID: 902973304	56.1700	3,162.000	84,003.72	177,609.54	0.07%	93,605.82

 BNY MELLON PARAMETRIC US P11 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UMH PROPERTIES INC SEC ID: 903002103	27.3300	2,244.000	21,205.80	61,328.52	0.03%	40,122.72
USANA HEALTH SCIENCES INC SEC ID: 90328M107	101.2000	366.000	14,231.91	37,039.20	0.02%	22,807.29
UBER TECHNOLOGIES INC SEC ID: 90353T100	41.9300	4,377.000	122,721.69	183,527.61	0.08%	60,805.92
ULTA BEAUTY INC SEC ID: 90384S303	412.3400	441.000	47,813.11	181,841.94	0.07%	134,028.83
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	84.0900	605.000	34,569.22	50,874.45	0.02%	16,305.23
UNDER ARMOUR INC SEC ID: 904311107	21.1900	4,182.000	32,687.33	88,616.58	0.04%	55,929.25
UNIFIRST CORP/MA SEC ID: 904708104	210.4000	97.000	4,938.27	20,408.80	0.01%	15,470.53
UNION PACIFIC CORP SEC ID: 907818108	251.9300	2,341.000	174,609.03	589,768.13	0.24%	415,159.10
UNITED BANKSHARES INC/WV SEC ID: 909907107	36.2800	586.000	10,942.20	21,260.08	0.01%	10,317.88
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	43.7800	1,594.000	37,962.17	69,785.32	0.03%	31,823.15
UNITED PARCEL SERVICE INC SEC ID: 911312106	214.3400	2,541.000	202,347.23	544,637.94	0.22%	342,290.71
UNITED RENTALS INC SEC ID: 911363109	332.2900	436.000	19,284.28	144,878.44	0.06%	125,594.16
US FOODS HOLDING CORP SEC ID: 912008109	34.8300	1,792.000	32,897.16	62,415.36	0.03%	29,518.20
UNITED THERAPEUTICS CORP SEC ID: 91307C102	216.0800	548.000	24,908.59	118,411.84	0.05%	93,503.25
UNITEDHEALTH GROUP INC SEC ID: 91324P102	502.1400	4,964.000	383,035.01	2,492,622.96	1.03%	2,109,587.95
UNITIL CORP SEC ID: 913259107	45.9900	537.000	14,936.01	24,696.63	0.01%	9,760.62
UNITY SOFTWARE INC SEC ID: 91332U101	142.9900	840.000	118,230.00	120,111.60	0.05%	1,881.60
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	165.0300	300.000	25,518.00	49,509.00	0.02%	23,991.00
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	129.6600	410.000	24,507.64	53,160.60	0.02%	28,652.96
UPSTART HOLDINGS INC SEC ID: 91680M107	151.3000	510.000	105,559.80	77,163.00	0.03%	-28,396.80

 PARAMETRIC US P11 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
URBAN OUTFITTERS INC SEC ID: 917047102	29.3600	1,785.000	28,288.32	52,407.60	0.02%	24,119.28
URBAN EDGE PROPERTIES SEC ID: 91704F104	19.0000	3,682.000	34,855.13	69,958.00	0.03%	35,102.87
VF CORP SEC ID: 918204108	73.2200	1,682.000	61,040.03	123,156.04	0.05%	62,116.01
VSE CORP SEC ID: 918284100	60.9400	370.000	4,713.80	22,547.80	0.01%	17,834.00
VAIL RESORTS INC SEC ID: 91879Q109	327.9000	208.000	9,195.68	68,203.20	0.03%	59,007.52
VALERO ENERGY CORP SEC ID: 91913Y100	75.1100	3,323.000	107,981.07	249,590.53	0.10%	141,609.46
VALMONT INDUSTRIES INC SEC ID: 920253101	250.5000	187.000	19,106.48	46,843.50	0.02%	27,737.02
VALVOLINE INC SEC ID: 92047W101	37.2900	1,589.000	15,933.02	59,253.81	0.02%	43,320.79
VAREX IMAGING CORP SEC ID: 92214X106	31.5500	3,150.000	37,316.75	99,382.50	0.04%	62,065.75
VEEVA SYSTEMS INC SEC ID: 922475108	255.4800	612.000	110,857.46	156,353.76	0.06%	45,496.30
VENTAS INC SEC ID: 92276F100	51.1200	4,850.000	127,164.83	247,932.00	0.10%	120,767.17
VERISIGN INC SEC ID: 92343E102	253.8200	717.000	16,880.47	181,988.94	0.07%	165,108.47
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	51.9600	16,936.000	585,888.26	879,994.56	0.36%	294,106.30
VERINT SYSTEMS INC SEC ID: 92343X100	52.5100	145.000	3,210.69	7,613.95	0.00%	4,403.26
VERISK ANALYTICS INC SEC ID: 92345Y106	228.7300	740.000	36,444.00	169,260.20	0.07%	132,816.20
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	219.6000	1,452.000	60,251.19	318,859.20	0.13%	258,608.01
PARAMOUNT GLOBAL SEC ID: 92556H206	30.1800	3,352.000	53,460.35	101,163.36	0.04%	47,703.01
VIATRIS INC SEC ID: 92556V106	13.5300	3,757.000	46,922.78	50,832.21	0.02%	3,909.43
VICI PROPERTIES INC SEC ID: 925652109	30.1100	2,775.000	47,859.87	83,555.25	0.03%	35,695.38
VICTORIA'S SECRET & CO SEC ID: 926400102	55.5400	898.000	7,448.56	49,874.92	0.02%	42,426.36



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VISA INC SEC ID: 92826C839	216.7100	8,370.000	186,127.88	1,813,862.70	0.75%	1,627,734.82
VLASIC FOODS INTL INC COM SEC ID: 928559103	0.0000	304.000	3,211.50	0.00	0.00%	-3,211.50
VMWARE INC SEC ID: 928563402	115.8800	346.000	17,511.65	40,094.48	0.02%	22,582.83
VONAGE HOLDINGS CORP SEC ID: 92886T201	20.7900	5,930.000	11,207.70	123,284.70	0.05%	112,077.00
VONTIER CORP SEC ID: 928881101	30.7300	685.000	4,337.41	21,050.05	0.01%	16,712.64
VORNADO REALTY TRUST SEC ID: 929042109	41.8600	1,305.000	42,084.72	54,627.30	0.02%	12,542.58
VULCAN MATERIALS CO SEC ID: 929160109	207.5800	664.000	36,410.98	137,833.12	0.06%	101,422.14
W&T OFFSHORE INC SEC ID: 92922P106	3.2300	16,061.000	24,819.24	51,877.03	0.02%	27,057.79
WD-40 CO SEC ID: 929236107	244.6400	90.000	4,888.80	22,017.60	0.01%	17,128.80
WSFS FINANCIAL CORP SEC ID: 929328102	50.1200	587.000	9,817.89	29,420.44	0.01%	19,602.55
WEC ENERGY GROUP INC SEC ID: 92939U106	97.0700	2,104.000	46,908.39	204,235.28	0.08%	157,326.89
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	92.1100	1,184.000	63,926.88	109,058.24	0.04%	45,131.36
WALMART INC SEC ID: 931142103	144.6900	5,912.000	315,902.89	855,407.28	0.35%	539,504.39
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	56.3700	218.000	4,848.32	12,288.66	0.01%	7,440.34
WASTE MANAGEMENT INC SEC ID: 94106L109	166.9000	2,557.000	207,772.93	426,763.30	0.18%	218,990.37
WATSCO INC SEC ID: 942622200	312.8800	273.000	37,437.89	85,416.24	0.04%	47,978.35
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	194.1700	149.000	4,936.37	28,931.33	0.01%	23,994.96
WAYFAIR INC SEC ID: 94419L101	189.9700	395.000	34,101.93	75,038.15	0.03%	40,936.22
WEBSTER FINANCIAL CORP SEC ID: 947890109	55.8400	696.000	13,671.32	38,864.64	0.02%	25,193.32
WEIS MARKETS INC SEC ID: 948849104	65.8800	737.000	32,254.81	48,553.56	0.02%	16,298.75



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WELLS FARGO & CO SEC ID: 949746101	47.9800	16,133.000	494,659.88	774,061.34	0.32%	279,401.46
WELLTOWER INC SEC ID: 95040Q104	85.7700	1,311.000	56,640.36	112,444.47	0.05%	55,804.11
WENDY'S CO/THE SEC ID: 95058W100	23.8500	3,177.000	14,804.82	75,771.45	0.03%	60,966.63
WESBANCO INC SEC ID: 950810101	34.9900	1,866.000	36,380.43	65,291.34	0.03%	28,910.91
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	469.0100	368.000	25,605.54	172,595.68	0.07%	146,990.14
WESTERN DIGITAL CORP SEC ID: 958102105	65.2100	1,340.000	36,034.55	87,381.40	0.04%	51,346.85
WESTLAKE CORP SEC ID: 960413102	97.1300	472.000	18,799.76	45,845.36	0.02%	27,045.60
WEX INC SEC ID: 96208T104	140.3900	504.000	41,150.17	70,756.56	0.03%	29,606.39
WEYERHAEUSER CO SEC ID: 962166104	41.1800	3,526.000	57,274.93	145,200.68	0.06%	87,925.75
WHIRLPOOL CORP SEC ID: 963320106	234.6600	453.000	38,455.39	106,300.98	0.04%	67,845.59
WILLIAMS COS INC/THE SEC ID: 969457100	26.0400	5,625.000	96,533.93	146,475.00	0.06%	49,941.07
WILLIAMS-SONOMA INC SEC ID: 969904101	169.1300	553.000	19,887.91	93,528.89	0.04%	73,640.98
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	40.8400	601.000	5,065.39	24,544.84	0.01%	19,479.45
WINTRUST FINANCIAL CORP SEC ID: 97650W108	90.8200	390.000	11,633.70	35,419.80	0.01%	23,786.10
WISDOMTREE INVESTMENTS INC SEC ID: 97717P104	6.1200	12,233.000	32,926.44	74,865.96	0.03%	41,939.52
WOLVERINE WORLD WIDE INC SEC ID: 978097103	28.8100	1,748.000	32,666.38	50,359.88	0.02%	17,693.50
WOODWARD INC SEC ID: 980745103	109.4600	365.000	11,815.05	39,952.90	0.02%	28,137.85
WORKDAY INC SEC ID: 98138H101	273.1800	702.000	71,177.70	191,772.36	0.08%	120,594.66
WORKHORSE GROUP INC SEC ID: 98138J206	4.3600	19,054.000	119,568.85	83,075.44	0.03%	-36,493.41
WORTHINGTON INDUSTRIES INC SEC ID: 981811102	54.6600	342.000	6,730.56	18,693.72	0.01%	11,963.16

 PARAMETRIC US P11 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	89.6500	1,042.000	20,555.30	93,415.30	0.04%	72,860.00
XPO LOGISTICS INC SEC ID: 983793100	77.4300	896.000	12,215.90	69,377.28	0.03%	57,161.38
XILINX INC SEC ID: 983919101	212.0300	2,163.000	80,589.24	458,620.89	0.19%	378,031.65
XYLEM INC/NY SEC ID: 98419M100	119.9200	950.000	24,870.03	113,924.00	0.05%	89,053.97
YORK WATER CO/THE SEC ID: 987184108	49.7800	503.000	8,910.09	25,039.34	0.01%	16,129.25
YUM! BRANDS INC SEC ID: 988498101	138.8600	1,567.000	52,021.05	217,593.62	0.09%	165,572.57
YUM CHINA HOLDINGS INC SEC ID: 98850P109	49.8400	1,913.000	33,797.85	95,343.92	0.04%	61,546.07
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	595.2000	335.000	10,029.90	199,392.00	0.08%	189,362.10
ZENDESK INC SEC ID: 98936J101	104.2900	474.000	32,875.17	49,433.46	0.02%	16,558.29
ZILLOW GROUP INC SEC ID: 98954M200	63.8500	837.000	21,468.03	53,442.45	0.02%	31,974.42
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	127.0400	1,270.000	82,266.71	161,340.80	0.07%	79,074.09
ZIONS BANCORP NA SEC ID: 989701107	63.1600	1,713.000	26,568.63	108,193.08	0.04%	81,624.45
ZOETIS INC SEC ID: 98978V103	244.0300	2,631.000	212,912.16	642,042.93	0.26%	429,130.77
ZSCALER INC SEC ID: 98980G102	321.3300	699.000	31,573.83	224,609.67	0.09%	193,035.84
ZYNGA INC SEC ID: 98986T108	6.4000	7,793.000	37,780.13	49,875.20	0.02%	12,095.07
ALKERMES PLC SEC ID: G01767105	23.2600	2,207.000	37,159.84	51,334.82	0.02%	14,174.98
ALLEGION PLC SEC ID: G0176J109	132.4400	726.000	15,000.95	96,151.44	0.04%	81,150.49
AMCOR PLC SEC ID: G0250X107	12.0100	3,437.000	22,287.87	41,278.37	0.02%	18,990.50
AMDOCS LTD SEC ID: G02602103	74.8400	985.000	29,981.22	73,717.40	0.03%	43,736.18
AON PLC SEC ID: G0403H108	300.5600	1,610.000	78,906.10	483,901.60	0.20%	404,995.50



Asset Detail
by Asset Type
12/31/2021

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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
ARCH CAPITAL GROUP LTD SEC ID: G0450A105	44.4500	4,209.000	35,251.56	187,090.05	0.08%	151,838.49
ARGO GROUP INTERNATIONAL HOLDI SEC ID: G0464B107	58.1100	261.000	4,844.35	15,166.71	0.01%	10,322.36
ASSURED GUARANTY LTD SEC ID: G0585R106	50.2000	1,919.000	26,139.79	96,333.80	0.04%	70,194.01
ATLASSIAN CORP PLC SEC ID: G06242104	381.2900	370.000	30,436.20	141,077.30	0.06%	110,641.10
ATHENE HOLDING LTD SEC ID: G0684D107	83.3300	1,246.000	32,793.49	103,829.18	0.04%	71,035.69
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	54.4700	770.000	23,669.80	41,941.90	0.02%	18,272.10
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	33.1200	1,696.000	30,660.20	56,171.52	0.02%	25,511.32
ACCENTURE PLC SEC ID: G1151C101	414.5500	3,508.000	201,998.16	1,454,241.40	0.60%	1,252,243.24
BUNGE LTD SEC ID: G16962105	93.3600	971.000	34,130.65	90,652.56	0.04%	56,521.91
CIMPRESS PLC SEC ID: G2143T103	71.6100	150.000	5,083.50	10,741.50	0.00%	5,658.00
EATON CORP PLC SEC ID: G29183103	172.8200	2,412.000	124,169.75	416,841.84	0.17%	292,672.09
ENSTAR GROUP LTD SEC ID: G3075P101	247.5900	50.000	5,024.00	12,379.50	0.01%	7,355.50
EVEREST RE GROUP LTD SEC ID: G3223R108	273.9200	268.000	24,972.24	73,410.56	0.03%	48,438.32
FRONTLINE LTD/BERMUDA SEC ID: G3682E192	7.0700	6,462.000	28,922.45	45,686.34	0.02%	16,763.89
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	244.4700	183.000	5,927.37	44,738.01	0.02%	38,810.64
HERBALIFE NUTRITION LTD SEC ID: G4412G101	40.9300	1,306.000	24,980.22	53,454.58	0.02%	28,474.36
HORIZON THERAPEUTICS PLC SEC ID: G46188101	107.7600	1,628.000	30,766.06	175,433.28	0.07%	144,667.22
IHS MARKIT LTD SEC ID: G47567105	132.9200	2,360.000	111,260.93	313,691.20	0.13%	202,430.27
INVESCO LTD SEC ID: G491BT108	23.0200	5,766.000	41,779.67	132,733.32	0.05%	90,953.65



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	81.3100	3,274.000	88,355.28	266,208.94	0.11%	177,853.66
MEDTRONIC PLC SEC ID: G5960L103	103.4500	5,345.000	406,117.77	552,940.25	0.23%	146,822.48
APTIV PLC SEC ID: G6095L109	164.9500	1,757.000	65,558.98	289,817.15	0.12%	224,258.17
NORWEGIAN CRUISE LINE HOLDINGS SEC ID: G66721104	20.7400	2,832.000	34,247.56	58,735.68	0.02%	24,488.12
NVENT ELECTRIC PLC SEC ID: G6700G107	38.0000	1,399.000	17,314.78	53,162.00	0.02%	35,847.22
PAYSAFE LTD SEC ID: G6964L107	3.9100	53,917.000	210,550.88	210,815.47	0.09%	264.59
PENTAIR PLC SEC ID: G7S00T104	73.0300	992.000	22,304.84	72,445.76	0.03%	50,140.92
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	61.6900	956.000	34,396.88	58,975.64	0.02%	24,578.76
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	202.0300	1,207.000	26,135.73	243,850.21	0.10%	217,714.48
LIBERTY LATIN AMERICA LTD SEC ID: G9001E128	11.4000	4,763.000	35,846.57	54,298.20	0.02%	18,451.63
TRITON INTERNATIONAL LTD SEC ID: G9078F107	60.2300	1,064.000	32,152.48	64,084.72	0.03%	31,932.24
TRONOX HOLDINGS PLC SEC ID: G9087Q102	24.0300	4,376.000	24,243.04	105,155.28	0.04%	80,912.24
CHUBB LTD SEC ID: H1467J104	193.3100	1,078.000	58,113.25	208,388.18	0.09%	150,274.93
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	234.0300	656.000	114,826.24	153,523.68	0.06%	38,697.44
CUREVAC NV SEC ID: N2451R105	34.3100	6,452.000	265,214.46	221,368.12	0.09%	-43,846.34
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	92.2300	998.000	37,622.10	92,045.54	0.04%	54,423.44
NXP SEMICONDUCTORS NV SEC ID: N6596X109	227.7800	535.000	122,723.65	121,862.30	0.05%	-861.35
QIAGEN NV SEC ID: N72482123	55.5800	1,152.000	38,222.60	64,028.16	0.03%	25,805.56
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	76.9000	964.000	26,277.77	74,131.60	0.03%	47,853.83
SCORPIO TANKERS INC SEC ID: Y7542C130	12.8100	3,327.000	35,786.88	42,618.87	0.02%	6,831.99



BNY MELLON

PARAMETRIC US PI1 - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****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 EQUITY U.S. DOLLAR		2,661,195.342	66,197,270.91	242,004,391.47	99.59%	175,807,120.56
TOTAL EQUITY		2,661,195.342	66,197,270.91	242,004,391.47	99.59%	175,807,120.56
TOTAL ASSETS - BASE:		3,495,263.302	67,186,194.36	242,993,318.62	100.00%	175,807,124.26

	Asset Detail by Asset Type 12/31/2021		Report ID: GL8013
			Base Currency: USD
			Alternate Base Currency:
			Exchange Rate:
PARAMETRIC EAFE P11 - [REDACTED]			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			5,414.24	5,427.73	0.01%	13.49
NON-BASE CURRENCY			12,825.26	13,059.68	0.02%	234.42
FOREIGN TAXES PAYABLE - DIVIDENDS			-812.14	-814.15	0.00%	-2.01
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			17,427.36	17,673.26	0.03%	245.90
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			13,288.68	13,264.90	0.02%	-23.78
NON-BASE CURRENCY			1,460.80	1,471.12	0.00%	10.32
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			14,749.48	14,736.02	0.02%	-13.46
EURO CURRENCY UNIT						
RECEIVABLE FOR INVESTMENTS SOLD			44,548.86	44,730.31	0.07%	181.45
DIVIDENDS RECEIVABLE RECLAIM			110,498.90	108,176.56	0.16%	-2,322.34
FOREIGN TAXES PAYABLE - DIVIDENDS			-6,387.97	-6,341.83	-0.01%	46.14
DIVIDENDS RECEIVABLE			30,203.93	30,106.51	0.04%	-97.42
NON-BASE CURRENCY			20,138.98	19,884.06	0.03%	-254.92
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			199,002.70	196,555.61	0.29%	-2,447.09
HONG KONG DOLLAR						
DIVIDENDS RECEIVABLE			2,737.44	2,734.79	0.00%	-2.65
NON-BASE CURRENCY			50.67	50.64	0.00%	-0.03
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			2,788.11	2,785.43	0.00%	-2.68
ISRAELI SHEKEL						
NON-BASE CURRENCY			1,214.84	1,216.47	0.00%	1.63
JAPANESE YEN						
DIVIDENDS RECEIVABLE			15,252.51	15,199.31	0.02%	-53.20
DIVIDENDS RECEIVABLE RECLAIM			13,518.84	12,879.82	0.02%	-639.02
NON-BASE CURRENCY			217.75	214.44	0.00%	-3.31



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,610.89	-1,605.24	0.00%	5.65
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			27,378.21	26,688.33	0.04%	-689.88
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			952.72	935.79	0.00%	-16.93
NORWEGIAN KRONE						
NON-BASE CURRENCY			833.41	848.68	0.00%	15.27
DIVIDENDS RECEIVABLE RECLAIM			1,305.04	1,259.83	0.00%	-45.21
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			2,138.45	2,108.51	0.00%	-29.94
POUND STERLING						
NON-BASE CURRENCY			9,053.43	9,208.59	0.01%	155.16
DIVIDENDS RECEIVABLE			19,916.26	20,141.81	0.03%	225.55
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			28,969.69	29,350.40	0.04%	380.71
SINGAPORE DOLLAR						
NON-BASE CURRENCY			104.38	105.99	0.00%	1.61
SWEDISH KRONA						
NON-BASE CURRENCY			62.34	60.99	0.00%	-1.35
DIVIDENDS RECEIVABLE RECLAIM			11,655.17	11,132.89	0.02%	-522.28
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			11,717.51	11,193.88	0.02%	-523.63
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			91,104.90	96,258.46	0.14%	5,153.56
NON-BASE CURRENCY			112.49	114.33	0.00%	1.84
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			91,217.39	96,372.79	0.14%	5,155.40
U.S. DOLLAR						
DIVIDENDS RECEIVABLE			1,655.20	1,655.20	0.00%	0.00
INTEREST RECEIVABLE			0.56	0.56	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	217,787.950	217,787.95	217,787.95	0.32%	0.00



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 CASH & CASH EQUIVALENTS U.S. DOLLAR		217,787.950	219,443.71	219,443.71	0.32%	0.00
TOTAL CASH & CASH EQUIVALENTS		217,787.950	617,104.55	619,166.19	0.92%	2,061.64
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	80.9004	713.000	39,255.97	57,681.99	0.09%	18,426.02
VOLKSWAGEN AG SEC ID: ED5497166	201.8303	762.000	85,769.77	153,794.66	0.23%	68,024.89
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	83.3568	438.000	15,786.09	36,510.26	0.05%	20,724.17
SARTORIUS AG SEC ID: ED5843328	676.8614	135.000	27,446.78	91,376.29	0.14%	63,929.51
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	94.8880	610.000	31,187.05	57,881.66	0.09%	26,694.61
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		2,658.000	199,445.66	397,244.86	0.59%	197,799.20
TOTAL PREFERRED SECURITIES		2,658.000	199,445.66	397,244.86	0.59%	197,799.20
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	51.9841	870.000	32,930.04	45,226.15	0.07%	12,296.11
AUSTRALIA & NEW ZEALAND BANKIN SEC ID: AA6065582	20.0011	10,993.000	139,003.04	219,872.59	0.33%	80,869.55
WESTPAC BANKING CORP SEC ID: AA6076142	15.5225	13,730.000	168,427.95	213,124.17	0.32%	44,696.22
FORTESCUE METALS GROUP LTD SEC ID: AA6086257	13.9666	8,580.000	23,278.75	119,833.69	0.18%	96,554.94
TELSTRA CORP LTD SEC ID: AA6087289	3.0391	12,118.000	24,252.66	36,827.44	0.05%	12,574.78
ASX LTD SEC ID: AA6129222	67.5429	940.000	33,491.80	63,490.37	0.09%	29,998.57
BHP GROUP LTD SEC ID: AA6144692	30.1726	11,369.000	225,043.68	343,032.01	0.51%	117,988.33
MIRVAC GROUP SEC ID: AA6161977	2.1157	22,526.000	31,324.02	47,658.61	0.07%	16,334.59
COMPUTERSHARE LTD SEC ID: AA6180415	14.5410	3,777.000	28,250.18	54,921.36	0.08%	26,671.18
CSL LTD SEC ID: AA6185497	211.3680	1,908.000	63,634.54	403,290.10	0.60%	339,655.56



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REA GROUP LTD SEC ID: AA6198573	121.8827	409.000	14,798.53	49,850.01	0.07%	35,051.48
TRANSURBAN GROUP SEC ID: AA6200882	10.0478	8,449.000	49,235.76	84,894.12	0.13%	35,658.36
COCHLEAR LTD SEC ID: AA6211798	157.1300	226.000	15,087.34	35,511.39	0.05%	20,424.05
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	73.4321	6,156.000	277,081.03	452,047.70	0.67%	174,966.67
RIO TINTO LTD SEC ID: AA6220104	72.7850	1,634.000	76,955.96	118,930.65	0.18%	41,974.69
APA GROUP SEC ID: AA6247305	7.3141	5,092.000	29,345.80	37,243.51	0.06%	7,897.71
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	31.6776	2,910.000	29,277.03	92,181.72	0.14%	62,904.69
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	3.0972	15,192.000	48,860.29	47,053.16	0.07%	-1,807.13
LENDLEASE CORP LTD SEC ID: AA6512005	7.7722	3,272.000	24,170.25	25,430.52	0.04%	1,260.27
SUNCORP GROUP LTD SEC ID: AA6585084	8.0484	6,275.000	36,594.87	50,503.98	0.07%	13,909.11
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	20.9681	12,821.000	166,652.01	268,832.29	0.40%	102,180.28
NEWCREST MINING LTD SEC ID: AA6637109	17.7982	4,156.000	45,678.53	73,969.25	0.11%	28,290.72
QBE INSURANCE GROUP LTD SEC ID: AA6715749	8.2520	7,045.000	48,675.21	58,135.46	0.09%	9,460.25
SANTOS LTD SEC ID: AA6776709	4.5877	15,510.000	59,201.44	71,155.00	0.11%	11,953.56
SONIC HEALTHCARE LTD SEC ID: AA6821125	33.9023	2,195.000	31,317.86	74,415.64	0.11%	43,097.78
STOCKLAND SEC ID: AA6850850	3.0827	8,849.000	22,379.34	27,278.74	0.04%	4,899.40
TABCORP HOLDINGS LTD SEC ID: AA6873266	3.6498	14,902.000	28,319.75	54,389.19	0.08%	26,069.44
WESFARMERS LTD SEC ID: AA6948837	43.1141	3,266.000	76,052.18	140,810.54	0.21%	64,758.36
WOODSIDE PETROLEUM LTD SEC ID: AA6979725	15.9442	3,817.000	44,772.16	60,859.04	0.09%	16,086.88
WOOLWORTHS GROUP LTD SEC ID: AA6981234	27.6352	4,601.000	94,696.03	127,149.42	0.19%	32,453.39

 PARAMETRIC EAFE P11 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DEXUS SEC ID: AAB033YN9	8.0848	6,304.000	32,070.00	50,966.55	0.08%	18,896.55
GOODMAN GROUP SEC ID: AAB03FYZ5	19.2668	6,321.000	24,688.02	121,785.60	0.18%	97,097.58
SEEK LTD SEC ID: AAB0767Y4	23.8327	1,949.000	20,383.67	46,449.93	0.07%	26,066.26
BRAMBLES LTD SEC ID: AAB1FJ0C0	7.7285	4,296.000	29,636.97	33,201.81	0.05%	3,564.84
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	149.3361	1,634.000	63,116.65	244,015.14	0.36%	180,898.49
CROWN RESORTS LTD SEC ID: AAB29LCJ2	8.6955	4,571.000	27,937.41	39,747.21	0.06%	11,809.80
EVOLUTION MINING LTD SEC ID: AAB3X0F98	2.9518	11,307.000	34,551.02	33,376.26	0.05%	-1,174.76
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	40.2059	2,284.000	15,066.60	91,830.20	0.14%	76,763.60
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	9.0009	4,023.000	17,577.77	36,210.54	0.05%	18,632.77
SYDNEY AIRPORT SEC ID: AAB70DWB3	6.3108	7,766.000	22,111.86	49,009.63	0.07%	26,897.77
XERO LTD SEC ID: AAB8P4LP5	102.8340	565.000	56,927.12	58,101.18	0.09%	1,174.06
AFTERPAY LTD SEC ID: AABF5L8B9	60.3524	848.000	32,818.98	51,178.85	0.08%	18,359.87
ONEMARKET LTD SEC ID: AABFM70D5	0.0000	297.000	342.33	0.00	0.00%	-342.33
SCENTRE GROUP SEC ID: AABLZH0Z7	2.2975	20,808.000	31,502.69	47,805.92	0.07%	16,303.23
AMPOL LTD SEC ID: AABM91204	21.5643	1,569.000	25,176.25	33,834.39	0.05%	8,658.14
ENDEAVOUR GROUP LTD/AUSTRALIA SEC ID: AABNVS141	4.9003	4,601.000	22,652.68	22,546.36	0.03%	-106.32
SOUTH32 LTD SEC ID: AABWSW5D2	2.9155	22,893.000	27,714.21	66,743.87	0.10%	39,029.66
VICINITY CENTRES SEC ID: AABY7QXS0	1.2287	30,225.000	26,805.14	37,137.90	0.05%	10,332.76
COLES GROUP LTD SEC ID: AABYWR0T4	13.0433	5,802.000	54,976.12	75,677.09	0.11%	20,700.97
TOTAL EQUITY AUSTRALIAN DOLLAR		351,651.000	2,554,843.52	4,637,536.25	6.86%	2,082,692.73

DANISH KRONE

 PARAMETRIC EAFE P11 - [REDACTED]	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CARLSBERG AS SEC ID: SD4169217	172.6998	392.000	43,682.19	67,698.33	0.10%	24,016.14
AP MOLLER - MAERSK A/S SEC ID: SD4253045	3,585.4899	43.000	38,667.75	154,176.06	0.23%	115,508.31
DANSKE BANK A/S SEC ID: SD4588820	17.2700	2,269.000	30,489.47	39,185.59	0.06%	8,696.12
GENMAB A/S SEC ID: SD4595734	402.1253	253.000	36,648.91	101,737.70	0.15%	65,088.79
DSV A/S SEC ID: SDB1WT5G0	233.5538	1,012.000	18,898.77	236,356.41	0.35%	217,457.64
PANDORA A/S SEC ID: SDB44XTX3	124.6741	600.000	20,459.78	74,804.48	0.11%	54,344.70
CHR HANSEN HOLDING A/S SEC ID: SDB573M10	78.8043	362.000	26,754.29	28,527.17	0.04%	1,772.88
NOVOZYMES A/S SEC ID: SDB798FW3	82.1375	1,000.000	26,215.68	82,137.53	0.12%	55,921.85
COLOPLAST A/S SEC ID: SDB8FMRX8	175.9872	500.000	14,432.49	87,993.58	0.13%	73,561.09
AMBU A/S SEC ID: SDBD9G339	26.4516	858.000	26,061.67	22,695.46	0.03%	-3,366.21
NOVO NORDISK A/S SEC ID: SDBHC8X98	112.3810	7,400.000	117,749.98	831,619.59	1.23%	713,869.61
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	30.5799	3,980.000	29,535.87	121,707.89	0.18%	92,172.02
ORSTED AS SEC ID: SDBYT16L1	127.7015	569.000	50,896.75	72,662.18	0.11%	21,765.43
TOTAL EQUITY DANISH KRONE		19,238.000	480,493.60	1,921,301.97	2.84%	1,440,808.37
EURO CURRENCY UNIT						
OMV AG SEC ID: EA4651454	56.8031	1,108.000	28,386.31	62,937.88	0.09%	34,551.57
VOESTALPINE AG SEC ID: EA4943406	36.3904	1,131.000	16,351.43	41,157.54	0.06%	24,806.11
IMMOFINANZ AG SEC ID: EABFZ5BQ0	25.6325	24.000	0.00	615.18	0.00%	615.18
KBC GROUP NV SEC ID: EB4497740	85.8131	1,206.000	61,950.22	103,490.61	0.15%	41,540.39
SOLVAY SA SEC ID: EB4821105	116.2218	388.000	25,285.82	45,094.07	0.07%	19,808.25
UCB SA SEC ID: EB5596995	114.1180	539.000	30,190.25	61,509.61	0.09%	31,319.36



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AGEAS SA/NV SEC ID: EBB86S2N3	51.7995	1,147.000	39,380.98	59,413.98	0.09%	20,033.00
UMICORE SA SEC ID: EBBF44467	40.6549	844.000	15,349.46	34,312.74	0.05%	18,963.28
ARGENX SE SEC ID: EBBNHKYX8	358.5592	145.000	41,917.37	51,991.08	0.08%	10,073.71
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	60.4649	2,959.000	153,842.32	178,915.71	0.26%	25,073.39
ADIDAS AG SEC ID: ED4031974	287.9390	837.000	45,504.92	241,004.98	0.36%	195,500.06
FRESENIUS SE & CO KGAA SEC ID: ED4352099	40.2569	2,021.000	58,709.18	81,359.15	0.12%	22,649.97
UNITED INTERNET AG SEC ID: ED4354137	39.7338	980.000	15,204.65	38,939.09	0.06%	23,734.44
HANNOVER RUECK SE SEC ID: ED4511801	190.0830	302.000	15,281.62	57,405.06	0.08%	42,123.44
GEA GROUP AG SEC ID: ED4557101	54.6879	1,088.000	24,128.95	59,500.49	0.09%	35,371.54
CONTINENTAL AG SEC ID: ED4598584	105.8847	597.000	38,645.25	63,213.16	0.09%	24,567.91
DEUTSCHE POST AG SEC ID: ED4617855	64.2973	3,383.000	59,680.89	217,517.73	0.32%	157,836.84
MERCK KGAA SEC ID: ED4741846	258.1444	491.000	29,226.08	126,748.90	0.19%	97,522.82
RWE AG SEC ID: ED4768963	40.6208	2,480.000	67,766.95	100,739.54	0.15%	32,972.59
SAP SE SEC ID: ED4846280	142.0363	3,973.000	243,610.70	564,310.14	0.83%	320,699.44
E.ON SE SEC ID: ED4942907	13.8647	8,520.000	85,301.83	118,127.61	0.17%	32,825.78
HENKEL AG & CO KGAA SEC ID: ED5002461	78.1256	520.000	24,485.06	40,625.33	0.06%	16,140.27
PUMA SE SEC ID: ED5064727	122.2490	395.000	21,082.34	48,288.36	0.07%	27,206.02
BAYER AG SEC ID: ED5069213	53.4484	3,318.000	204,678.84	177,341.79	0.26%	-27,337.05
BASF SE SEC ID: ED5086571	70.2562	2,683.000	161,726.55	188,497.43	0.28%	26,770.88
HEIDELBERGCEMENT AG SEC ID: ED5120677	67.6861	630.000	30,324.97	42,642.27	0.06%	12,317.30



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 AG & CO SEC ID: ED5129074	64.9796	959.000	54,040.56	62,315.44	0.09%	8,274.88
ALLIANZ SE SEC ID: ED5231482	236.1396	1,810.000	230,442.20	427,412.64	0.63%	196,970.44
DEUTSCHE LUFTHANSA AG SEC ID: ED5287484	7.0279	4,522.000	33,996.46	31,780.15	0.05%	-2,216.31
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	296.2406	550.000	90,658.56	162,932.33	0.24%	72,273.77
VOLKSWAGEN AG SEC ID: ED5497109	293.8525	68.000	6,594.43	19,981.97	0.03%	13,387.54
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	76.8633	2,967.000	105,383.38	228,053.55	0.34%	122,670.17
SIEMENS AG SEC ID: ED5727976	173.6277	2,937.000	277,210.06	509,944.54	0.75%	232,734.48
DEUTSCHE BANK AG SEC ID: ED5750358	12.5297	7,464.000	50,103.03	93,521.45	0.14%	43,418.42
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	100.6308	999.000	47,567.26	100,530.20	0.15%	52,962.94
DEUTSCHE TELEKOM AG SEC ID: ED5842353	18.5364	9,907.000	137,770.38	183,639.72	0.27%	45,869.34
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	46.3523	6,285.000	54,946.54	291,324.03	0.43%	236,377.49
DEUTSCHE BOERSE AG SEC ID: ED7021964	167.2821	424.000	50,736.54	70,927.62	0.10%	20,191.08
LANXESS AG SEC ID: EDB05M8B0	61.9774	631.000	29,060.45	39,107.74	0.06%	10,047.29
MTU AERO ENGINES AG SEC ID: EDB09DHL4	204.0137	188.000	23,742.23	38,354.57	0.06%	14,612.34
SYMRISE AG SEC ID: EDB1JB4K1	148.1772	492.000	41,827.09	72,903.16	0.11%	31,076.07
BRENNTAG SE SEC ID: EDB4YVF55	90.4984	945.000	35,365.15	85,520.97	0.13%	50,155.82
TELEFONICA DEUTSCHLAND HOLDING SEC ID: EDB7VG6L9	2.7759	11,011.000	27,953.25	30,565.49	0.05%	2,612.24
COMMERZBANK AG SEC ID: EDB90LKT5	7.6067	9,225.000	31,926.07	70,172.10	0.10%	38,246.03
KION GROUP AG SEC ID: EDBB22L93	109.7171	521.000	22,314.03	57,162.59	0.08%	34,848.56



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VONOVIA SE SEC ID: EDBBJPFY6	55.1542	2,905.000	94,028.23	160,222.95	0.24%	66,194.72
KNORR-BREMSE AG SEC ID: EDBD2P9X9	98.8227	300.000	26,229.72	29,646.80	0.04%	3,417.08
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	74.8505	702.000	24,411.62	52,545.05	0.08%	28,133.43
AROUNDTOWN SA SEC ID: EDBF0CK46	6.0499	6,319.000	30,514.64	38,229.34	0.06%	7,714.70
SIEMENS ENERGY AG SEC ID: EDBMTVQK6	25.5756	1,290.000	33,073.40	32,992.56	0.05%	-80.84
VITESCO TECHNOLOGIES GROUP AG SEC ID: EDBMYLGD9	49.1270	119.000	4,531.35	5,846.12	0.01%	1,314.77
FUCHS PETROLUB SE PRF NPV (REG SEC ID: EDBNHRG84	45.3970	784.000	26,879.23	35,591.27	0.05%	8,712.04
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	36.7202	1,483.000	46,956.63	54,456.04	0.08%	7,499.41
ZALANDO SE SEC ID: EDBQV0SV6	80.9004	897.000	27,631.67	72,567.67	0.11%	44,936.00
HELLOFRESH SE SEC ID: EDBYWH8S0	76.8065	596.000	38,496.73	45,776.67	0.07%	7,279.94
QIAGEN NV SEC ID: EDBYXS699	55.7114	1,093.000	31,822.35	60,892.59	0.09%	29,070.24
UNIPER SE SEC ID: EDBZ6CZ40	47.5350	1,055.000	27,845.30	50,149.38	0.07%	22,304.08
DELIVERY HERO SE SEC ID: EDBZCNB45	111.4456	686.000	22,664.65	76,451.68	0.11%	53,787.03
ENDESA SA SEC ID: EE5271783	22.9714	1,809.000	34,120.21	41,555.33	0.06%	7,435.12
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	5.9703	24,860.000	73,532.09	148,421.66	0.22%	74,889.57
NATURGY ENERGY GROUP SA SEC ID: EE5650424	32.5580	1,869.000	33,102.56	60,850.97	0.09%	27,748.41
REPSOL SA SEC ID: EE5669358	11.8678	4,680.000	35,212.12	55,541.39	0.08%	20,329.27
BANCO SANTANDER SA SEC ID: EE5705947	3.3439	66,964.000	124,029.55	223,923.37	0.33%	99,893.82
TELEFONICA SA SEC ID: EE5732529	4.3805	25,875.000	98,776.20	113,345.29	0.17%	14,569.09
SIEMENS GAMESA RENEWABLE ENERG SEC ID: EEB01CP25	23.9608	978.000	14,569.53	23,433.67	0.03%	8,864.14

 PARAMETRIC EAFE P11 - [REDACTED]	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	26.8038	1,015.000	22,472.22	27,205.86	0.04%	4,733.64
FERROVIAL SA SEC ID: EEB038516	31.3412	2,050.000	23,305.14	64,249.53	0.10%	40,944.39
CAIXABANK SA SEC ID: EEB283W91	2.7452	23,970.000	43,022.78	65,802.46	0.10%	22,779.68
IBERDROLA SA SEC ID: EEB288C92	11.8383	23,967.000	162,837.36	283,727.39	0.42%	120,890.03
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	67.8226	1,513.000	46,024.40	102,615.61	0.15%	56,591.21
INTERNATIONAL CONSOLIDATED AIR SEC ID: EEB5282K7	1.9378	8,036.000	33,255.99	15,572.07	0.02%	-17,683.92
RED ELECTRICA CORP SA SEC ID: EEBD6FXN0	21.6352	3,004.000	34,763.94	64,992.23	0.10%	30,228.29
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	32.4443	4,147.000	55,836.69	134,546.58	0.20%	78,709.89
AENA SME SA SEC ID: EEBVRZ8L5	157.8434	350.000	29,942.47	55,245.18	0.08%	25,302.71
CELLNEX TELECOM SA SEC ID: EEBX90C09	58.2019	1,625.000	92,786.27	94,578.08	0.14%	1,791.81
GRIFOLS SA SEC ID: EEBYY3DX0	19.1903	2,182.000	16,827.35	41,873.13	0.06%	25,045.78
AIRBUS SE SEC ID: EF4012250	127.7758	2,417.000	76,530.23	308,834.09	0.46%	232,303.86
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	36.6861	2,723.000	46,592.81	99,896.17	0.15%	53,303.36
L'OREAL SA SEC ID: EF4057800	474.1555	947.000	101,854.58	449,025.30	0.66%	347,170.72
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	826.7444	1,053.000	128,693.88	870,561.85	1.29%	741,867.97
THALES SA SEC ID: EF4162790	85.0626	408.000	17,548.15	34,705.52	0.05%	17,157.37
CAPGEMINI SE SEC ID: EF4163434	245.0666	728.000	36,645.54	178,408.48	0.26%	141,762.94
PUBLICIS GROUPE SA SEC ID: EF4380426	67.3222	850.000	32,037.00	57,223.90	0.08%	25,186.90
FAURECIA SE SEC ID: EF4400448	47.5691	550.000	17,290.38	26,162.99	0.04%	8,872.61
BOLLORE SA SEC ID: EF4572709	5.5950	7,962.000	22,033.95	44,547.58	0.07%	22,513.63



PARAMETRIC EAFE P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CIE GENERALE DES ETABLISSEMENT SEC ID: EF4588366	163.9274	644.000	48,505.17	105,569.23	0.16%	57,064.06
PERNOD RICARD SA SEC ID: EF4682326	240.5178	796.000	69,290.08	191,452.17	0.28%	122,162.09
RENAULT SA SEC ID: EF4712792	34.7358	1,455.000	26,507.75	50,540.56	0.07%	24,032.81
REMY COINTREAU SA SEC ID: EF4741718	243.3608	194.000	18,035.33	47,212.00	0.07%	29,176.67
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	196.1215	2,133.000	131,625.21	418,327.19	0.62%	286,701.98
VIVENDI SE SEC ID: EF4834778	13.5213	3,564.000	77,786.34	48,189.94	0.07%	-29,596.40
ORANGE SA SEC ID: EF5176179	10.7045	4,471.000	47,992.98	47,859.65	0.07%	-133.33
HERMES INTERNATIONAL SEC ID: EF5253978	1,746.7392	113.000	43,131.50	197,381.53	0.29%	154,250.03
KERING SA SEC ID: EF5505070	803.8867	339.000	48,476.11	272,517.58	0.40%	224,041.47
CNP ASSURANCES SEC ID: EF5543980	24.7341	1,871.000	13,660.25	46,277.50	0.07%	32,617.25
CARREFOUR SA SEC ID: EF5641560	18.3146	3,061.000	51,826.30	56,061.01	0.08%	4,234.71
ATOS SE SEC ID: EF5654787	42.5199	889.000	42,416.43	37,800.20	0.06%	-4,616.23
SANOFI SEC ID: EF5671732	100.7332	4,175.000	320,911.44	420,561.01	0.62%	99,649.57
NOKIA OYJ SEC ID: EF5946456	6.3285	4,216.000	27,418.81	26,681.03	0.04%	-737.78
STMICROELECTRONICS NV SEC ID: EF5962339	49.3204	3,006.000	37,113.46	148,257.01	0.22%	111,143.55
SOCIETE GENERALE SA SEC ID: EF5966512	34.3491	3,837.000	55,927.60	131,797.60	0.19%	75,870.00
TELEPERFORMANCE SEC ID: EF5999331	445.7824	245.000	40,435.28	109,216.69	0.16%	68,781.41
SODEXO SA SEC ID: EF7062716	87.6326	441.000	27,584.70	38,645.99	0.06%	11,061.29
AXA SA SEC ID: EF7088422	29.7776	5,892.000	103,495.36	175,449.51	0.26%	71,954.15
ESSILORLUXOTTICA SA SEC ID: EF7212477	212.9293	956.000	69,883.50	203,560.44	0.30%	133,676.94



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 AGRICOLE SA SEC ID: EF7262613	14.2719	7,031.000	51,351.57	100,345.45	0.15%	48,993.88
BNP PARIBAS SA SEC ID: EF7309687	69.1076	4,093.000	151,660.31	282,857.59	0.42%	131,197.28
CIE DE SAINT-GOBAIN SEC ID: EF7380480	70.3586	1,543.000	56,964.08	108,563.26	0.16%	51,599.18
KLEPIERRE SA SEC ID: EF7582556	23.7106	1,544.000	18,955.66	36,609.20	0.05%	17,653.54
GECINA SA SEC ID: EF7742465	139.7619	200.000	25,515.54	27,952.38	0.04%	2,436.84
COVIVIO SEC ID: EF7745633	82.1058	478.000	28,058.02	39,246.59	0.06%	11,188.57
SAFRAN SA SEC ID: EFB058TZ0	122.4310	1,218.000	62,708.42	149,120.90	0.22%	86,412.48
ENGIE SA SEC ID: EFB0C2CQ3	14.7995	5,428.000	68,520.73	80,331.80	0.12%	11,811.07
ALSTOM SA SEC ID: EFB0DJ8Q0	35.5034	910.000	37,305.93	32,308.08	0.05%	-4,997.85
ELECTRICITE DE FRANCE SA SEC ID: EFB0NJJ12	11.7473	2,253.000	20,950.37	26,466.61	0.04%	5,516.24
ARKEMA SA SEC ID: EFB0Z5YZ7	140.8422	384.000	24,441.64	54,083.41	0.08%	29,641.77
LEGRAND SA SEC ID: EFB11ZRK7	117.0179	1,015.000	46,808.65	118,773.15	0.18%	71,964.50
EIFFAGE SA SEC ID: EFB13X011	102.8711	420.000	24,757.83	43,205.87	0.06%	18,448.04
TOTALENERGIES SE SEC ID: EFB15C551	50.7532	8,505.000	317,963.58	431,656.27	0.64%	113,692.69
AEROPORTS DE PARIS SEC ID: EFB164FY4	128.8448	301.000	25,696.99	38,782.27	0.06%	13,085.28
SCOR SE SEC ID: EFB1LB9P7	31.2048	1,072.000	26,085.25	33,451.51	0.05%	7,366.26
VINCI SA SEC ID: EFB1XH021	105.6573	2,011.000	117,363.48	212,476.73	0.31%	95,113.25
DANONE SA SEC ID: EFB1Y9TB7	62.0797	2,323.000	145,507.64	144,211.25	0.21%	-1,296.39
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	174.3555	1,739.000	139,231.49	303,204.22	0.45%	163,972.73
BUREAU VERITAS SA SEC ID: EFB28DTJ8	33.1835	1,628.000	29,434.12	54,022.73	0.08%	24,588.61



PARAMETRIC EAFE P11 - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EDENRED SEC ID: EFB62G1B5	46.1362	2,055.000	43,833.44	94,809.90	0.14%	50,976.46
VALEO SEC ID: EFBDC5ST5	30.2268	1,832.000	26,849.98	55,375.45	0.08%	28,525.47
BIOMERIEUX SEC ID: EFBFOLBX7	142.0363	271.000	18,109.08	38,491.83	0.06%	20,382.75
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	70.0743	720.000	32,299.15	50,453.47	0.07%	18,154.32
DASSAULT SYST SHS SEC ID: EFBM8H5Y8	59.4869	3,200.000	19,313.04	190,358.18	0.28%	171,045.14
STELLANTIS NV SEC ID: EFBMD8F96	18.9662	5,922.000	42,362.64	112,317.97	0.17%	69,955.33
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	123.7274	530.000	26,617.18	65,575.50	0.10%	38,958.32
WORLDLINE SA/FRANCE SEC ID: EFBNFWR47	55.7342	1,055.000	73,946.58	58,799.55	0.09%	-15,147.03
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	548.5853	82.000	20,084.48	44,983.99	0.07%	24,899.51
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	21.1860	3,433.000	48,239.96	72,731.66	0.11%	24,491.70
INTESA SANPAOLO SPA SEC ID: EI4076838	2.5860	60,418.000	102,013.05	156,240.51	0.23%	54,227.46
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	11.4971	4,008.000	22,676.56	46,080.34	0.07%	23,403.78
ENEL SPA SEC ID: EI7144567	8.0127	34,794.000	154,673.25	278,794.27	0.41%	124,121.02
ENI SPA SEC ID: EI7145051	13.8966	8,368.000	82,059.70	116,286.61	0.17%	34,226.91
SNAM SPA SEC ID: EI7251479	6.0272	9,818.000	46,435.20	59,174.66	0.09%	12,739.46
TENARIS SA SEC ID: EI7538511	10.4736	3,783.000	19,628.98	39,621.67	0.06%	19,992.69
TELECOM ITALIA SPA/MILANO SEC ID: EI7634393	0.4938	95,674.000	36,045.43	47,241.16	0.07%	11,195.73
ATLANTIA SPA SEC ID: EI7667161	19.8498	2,067.000	27,503.48	41,029.60	0.06%	13,526.12
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	8.0900	13,145.000	58,592.17	106,343.59	0.16%	47,751.42
PRYSMIAN SPA SEC ID: EIB1W4V62	37.6527	1,306.000	20,667.44	49,174.42	0.07%	28,506.98



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FERRARI NV SEC ID: EIBD6G500	258.7130	398.000	35,982.72	102,967.77	0.15%	66,985.05
CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	19.4120	4,417.000	26,726.03	85,742.82	0.13%	59,016.79
MONCLER SPA SEC ID: EIBGLP233	72.8035	594.000	20,682.62	43,245.31	0.06%	22,562.69
FAURECIA SE SEC ID: EIBGPK545	46.7162	48.000	2,633.83	2,242.38	0.00%	-391.45
STELLANTIS NV SEC ID: EIBMD8KX1	18.9753	601.000	6,741.62	11,404.17	0.02%	4,662.55
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	14.6187	3,399.000	21,011.44	49,688.99	0.07%	28,677.55
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	17.5527	2,702.000	28,474.18	47,427.35	0.07%	18,953.17
UNICREDIT SPA SEC ID: EIBYMXPS6	15.4022	7,273.000	59,001.91	112,020.47	0.17%	53,018.56
EXOR NV SEC ID: EIBYSLCX9	89.7933	594.000	24,066.17	53,337.23	0.08%	29,271.06
ASM INTERNATIONAL NV SEC ID: EN5165290	442.0296	149.000	49,287.91	65,862.42	0.10%	16,574.51
WOLTERS KLUWER NV SEC ID: EN5671511	117.8139	1,113.000	24,519.12	131,126.89	0.19%	106,607.77
AEGON NV SEC ID: EN5927376	4.9957	13,720.000	27,281.68	68,541.27	0.10%	41,259.59
KONINKLIJKE KPN NV SEC ID: EN5956078	3.1046	12,231.000	28,152.97	37,971.82	0.06%	9,818.85
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	37.2604	3,518.000	122,332.96	131,081.94	0.19%	8,748.98
HEINEKEN NV SEC ID: EN7792554	112.4236	947.000	48,708.35	106,465.14	0.16%	57,756.79
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	225.1656	1,154.000	54,840.45	259,841.10	0.38%	205,000.65
ASML HOLDING NV SEC ID: ENB929F49	803.6592	1,621.000	104,411.60	1,302,731.63	1.93%	1,198,320.03
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	34.2695	6,372.000	104,248.64	218,365.39	0.32%	114,116.75
AKZO NOBEL NV SEC ID: ENBJ2KSG1	109.7398	804.000	52,645.67	88,230.80	0.13%	35,585.13
PROSUS NV SEC ID: ENBJDS7L4	83.6183	3,053.000	225,234.43	255,286.72	0.38%	30,052.29



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNILEVER PLC SEC ID: ENBLRB269	53.5109	6,249.000	204,616.48	334,389.91	0.49%	129,773.43
NN GROUP NV SEC ID: ENBNG8PQ5	54.1421	984.000	25,143.44	53,275.82	0.08%	28,132.38
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	28.1798	3,564.000	105,509.95	100,432.86	0.15%	-5,077.09
ARCELORMITTAL SA SEC ID: ENBYPBS65	32.0065	2,052.000	65,735.83	65,677.33	0.10%	-58.50
JUST EAT TAKEAWAY.COM NV SEC ID: ENBYQ7HZ1	55.1201	520.000	39,471.00	28,662.44	0.04%	-10,808.56
ABN AMRO BANK NV SEC ID: ENBYQP139	14.6881	3,280.000	24,541.32	48,176.89	0.07%	23,635.57
RELX PLC SEC ID: ENBYWLC62	32.4329	4,451.000	35,469.91	144,359.03	0.21%	108,889.12
ADYEN NV SEC ID: ENBZ1HM46	2,628.6378	71.000	86,697.77	186,633.28	0.28%	99,935.51
ING GROEP NV SEC ID: ENBZ57394	13.9216	13,312.000	70,163.21	185,324.37	0.27%	115,161.16
BANCO ESPIRITO SANTO SA SEC ID: EP4058061	0.0000	3,864.000	10,159.42	0.00	0.00%	-10,159.42
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	9.6889	2,917.000	27,107.78	28,262.65	0.04%	1,154.87
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	22.8577	2,220.000	23,692.96	50,744.14	0.08%	27,051.18
CRH PLC SEC ID: EZ4182240	52.9025	2,984.000	75,953.10	157,861.19	0.23%	81,908.09
KINGSPAN GROUP PLC SEC ID: EZ4491237	119.4060	626.000	25,016.50	74,748.16	0.11%	49,731.66
KERRY GROUP PLC SEC ID: EZ4519573	128.7879	805.000	25,659.93	103,674.26	0.15%	78,014.33
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	55.0860	815.000	21,076.45	44,895.06	0.07%	23,818.61
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	158.0708	566.000	52,878.90	89,468.07	0.13%	36,589.17
UPM-KYMMENE OYJ SEC ID: SF5051252	38.0507	2,111.000	28,919.90	80,325.05	0.12%	51,405.15
STORA ENSO OYJ SEC ID: SF5072670	18.3544	2,783.000	21,666.48	51,080.32	0.08%	29,413.84
SAMPO OYJ SEC ID: SF5226037	50.1050	1,735.000	47,919.44	86,932.23	0.13%	39,012.79



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORTUM OYJ SEC ID: SF5579559	30.6930	2,017.000	32,910.82	61,907.84	0.09%	28,997.02
ELISA OYJ SEC ID: SF5701518	61.5453	729.000	15,096.99	44,866.50	0.07%	29,769.51
NOKIA OYJ SEC ID: SF5902942	6.3388	22,639.000	99,323.42	143,503.03	0.21%	44,179.61
NESTE OYJ SEC ID: SFB06YV43	49.3090	2,586.000	15,247.76	127,513.05	0.19%	112,265.29
KONE OYJ SEC ID: SFB09M9D1	71.6891	1,292.000	28,838.28	92,622.30	0.14%	63,784.02
ORION OYJ SEC ID: SFB17NY41	41.5305	912.000	24,830.27	37,875.86	0.06%	13,045.59
TOTAL EQUITY EURO CURRENCY UNIT		828,042.000	10,722,266.82	22,195,768.18	32.82%	11,473,501.36
HONG KONG DOLLAR						
HANG LUNG PROPERTIES LTD HK/00101 SEC ID: FH6030503	2.0574	16,000.000	29,692.24	32,918.18	0.05%	3,225.94
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	10.1009	8,500.000	61,660.43	85,858.04	0.13%	24,197.61
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	58.4123	5,000.000	89,051.20	292,061.62	0.43%	203,010.42
MTR CORP LTD HK/00066 SEC ID: FH6290057	5.3679	6,000.000	22,820.12	32,207.59	0.05%	9,387.47
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	18.3036	2,600.000	39,255.50	47,589.24	0.07%	8,333.74
HENDERSON LAND DEVELOPMENT CO HK/00012 SEC ID: FH6420530	4.2584	7,883.000	28,575.80	33,569.21	0.05%	4,993.41
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	6.2337	6,500.000	34,200.11	40,519.22	0.06%	6,319.11
HONG KONG & CHINA GAS CO LTD HK/00003 SEC ID: FH6436551	1.5571	43,435.000	38,763.40	67,634.76	0.10%	28,871.36



PARAMETRIC EAFE P11 - [REDACTED]

Asset Detail

by Asset Type

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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
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	5.1819	10,000.000	18,442.23	51,819.45	0.08%	33,377.22
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.2772	18,000.000	45,560.22	58,989.52	0.09%	13,429.30
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	12.1340	5,000.000	64,464.54	60,669.80	0.09%	-3,794.74
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	19.9069	6,500.000	21,914.58	129,394.71	0.19%	107,480.13
LINK REIT HK/00823 SEC ID: FHB0PB4M2	8.8055	13,360.000	57,751.01	117,640.93	0.17%	59,889.92
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	10.0817	47,800.000	150,684.05	481,905.52	0.71%	331,221.47
HKT TRUST & HKT LTD HK/06823 SEC ID: FHB4TXDZ3	1.3442	23,000.000	29,131.49	30,917.23	0.05%	1,785.74
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	2.3293	10,000.000	16,457.09	23,293.10	0.03%	6,836.01
SWIRE PROPERTIES LTD HK/01972 SEC ID: FHB67C2G2	2.5063	2,100.000	3,862.12	5,263.27	0.01%	1,401.15
WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBFOGWS1	5.0793	8,000.000	28,899.50	40,634.66	0.06%	11,735.16
ESR CAYMAN LTD HK/01821 SEC ID: FHBHNCRK4	3.3798	9,000.000	32,414.89	30,418.28	0.04%	-1,996.61
WH GROUP LTD HK/00288 SEC ID: FHBLLHKZ0	0.6272	34,208.000	27,618.78	21,455.96	0.03%	-6,162.82
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	6.4518	5,392.000	35,635.40	34,787.99	0.05%	-847.41
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBVVS6J9	6.3684	4,000.000	18,780.87	25,473.62	0.04%	6,692.75



Asset Detail
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12/31/2021

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	6.3043	10,392.000	44,351.69	65,514.00	0.10%	21,162.31
TOTAL EQUITY HONG KONG DOLLAR		302,670.000	939,987.26	1,810,535.90	2.68%	870,548.64
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	10.3136	4,983.000	20,845.61	51,392.59	0.08%	30,546.98
ICL GROUP LTD SEC ID: FZ6455536	9.6421	6,043.000	16,653.13	58,267.07	0.09%	41,613.94
NICE LTD SEC ID: FZ6647132	305.7769	489.000	13,979.53	149,524.90	0.22%	135,545.37
TOTAL EQUITY ISRAELI SHEKEL		11,515.000	51,478.27	259,184.56	0.38%	207,706.29
JAPANESE YEN						
AJINOMOTO CO INC SEC ID: FJ6010907	30.3678	3,000.000	29,769.06	91,103.30	0.13%	61,334.24
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	38.8520	1,900.000	38,526.08	73,818.77	0.11%	35,292.69
ASAHI KASEI CORP SEC ID: FJ6054608	9.3873	5,800.000	31,740.88	54,446.62	0.08%	22,705.74
BANK OF KYOTO LTD/THE SEC ID: FJ6075751	46.2854	800.000	23,137.98	37,028.35	0.05%	13,890.37
Z HOLDINGS CORP SEC ID: FJ6084845	5.7957	12,500.000	31,315.60	72,445.84	0.11%	41,130.24
NTT DATA CORP SEC ID: FJ6125630	21.4146	3,000.000	19,803.45	64,243.85	0.09%	44,440.40
BRIDGESTONE CORP SEC ID: FJ6132107	42.9769	2,500.000	41,736.30	107,442.15	0.16%	65,705.85
OBIC CO LTD SEC ID: FJ6136744	187.5733	300.000	23,613.29	56,271.98	0.08%	32,658.69
ORACLE CORP JAPAN SEC ID: FJ6141686	75.8977	400.000	24,519.44	30,359.08	0.04%	5,839.64
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	19.2002	1,300.000	15,765.03	24,960.27	0.04%	9,195.24
CANON INC SEC ID: FJ6172327	24.3237	2,900.000	52,204.14	70,538.84	0.10%	18,334.70
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	133.2552	700.000	53,139.24	93,278.63	0.14%	40,139.39
KOSE CORP SEC ID: FJ6194461	113.3255	200.000	23,440.93	22,665.10	0.03%	-775.83



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
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	32.4345	2,700.000	17,152.34	87,573.27	0.13%	70,420.93
CYBERAGENT INC SEC ID: FJ6220506	16.6211	1,500.000	13,490.84	24,931.61	0.04%	11,440.77
RAKUTEN GROUP INC SEC ID: FJ6229598	10.0213	4,200.000	29,857.27	42,089.36	0.06%	12,232.09
KDDI CORP SEC ID: FJ6248994	29.1954	7,300.000	65,124.86	213,126.66	0.32%	148,001.80
DAIFUKU CO LTD SEC ID: FJ6250024	81.6291	500.000	24,898.89	40,814.56	0.06%	15,915.67
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	114.3676	400.000	19,398.86	45,747.04	0.07%	26,348.18
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	226.5642	1,000.000	42,055.71	226,564.20	0.34%	184,508.49
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	28.7265	3,000.000	33,953.32	86,179.50	0.13%	52,226.18
LAWSON INC SEC ID: FJ6266913	47.3275	200.000	8,549.55	9,465.50	0.01%	915.95
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	4.9412	4,200.000	15,159.21	20,752.90	0.03%	5,593.69
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	13.7814	1,700.000	30,305.14	23,428.42	0.03%	-6,876.72
DISCO CORP SEC ID: FJ6270949	305.2408	100.000	22,130.88	30,524.08	0.05%	8,393.20
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	61.4216	800.000	45,700.30	49,137.25	0.07%	3,436.95
EISAI CO LTD SEC ID: FJ6307204	56.7149	1,100.000	39,468.48	62,386.35	0.09%	22,917.87
SBI HOLDINGS INC/JAPAN SEC ID: FJ6309465	27.2242	1,100.000	17,026.86	29,946.59	0.04%	12,919.73
FAST RETAILING CO LTD SEC ID: FJ6332434	567.1486	200.000	35,539.73	113,429.73	0.17%	77,890.00
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	5.4266	44,000.000	178,307.97	238,770.36	0.35%	60,462.39
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	54.5352	900.000	19,111.56	49,081.67	0.07%	29,970.11
SUBARU CORP SEC ID: FJ6356409	17.8629	3,000.000	15,395.58	53,588.64	0.08%	38,193.06
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	74.0393	1,000.000	32,595.17	74,039.34	0.11%	41,444.17



Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FANUC CORP SEC ID: FJ6356938	211.7147	800.000	92,719.55	169,371.72	0.25%	76,652.17
FUJITSU LTD SEC ID: FJ6356946	171.3343	600.000	38,700.24	102,800.58	0.15%	64,100.34
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	42.8553	2,541.000	15,949.23	108,895.28	0.16%	92,946.05
NIPPON BUILDING FUND INC SEC ID: FJ6396801	5,818.2452	6.000	25,552.84	34,909.47	0.05%	9,356.63
JAPAN REAL ESTATE INVESTMENT C SEC ID: FJ6397585	5,670.6180	5.000	24,769.02	28,353.09	0.04%	3,584.07
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	63.7402	800.000	17,914.41	50,992.14	0.08%	33,077.73
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	28.3531	1,000.000	23,104.03	28,353.09	0.04%	5,249.06
DENTSU GROUP INC SEC ID: FJ6416286	35.6042	1,600.000	29,582.35	56,966.70	0.08%	27,384.35
HIKARI TSUSHIN INC SEC ID: FJ6416328	153.7927	200.000	35,526.84	30,758.54	0.05%	-4,768.30
RESONA HOLDINGS INC SEC ID: FJ6421559	3.8852	12,100.000	37,225.97	47,010.90	0.07%	9,784.93
HITACHI LTD SEC ID: FJ6429107	54.1010	4,000.000	82,037.34	216,403.98	0.32%	134,366.64
HITACHI CONSTRUCTION MACHINERY SEC ID: FJ6429404	28.8741	1,200.000	24,770.67	34,648.95	0.05%	9,878.28
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	33.3724	1,500.000	41,814.52	50,058.62	0.07%	8,244.10
HONDA MOTOR CO LTD SEC ID: FJ6435146	28.0492	4,600.000	107,803.45	129,026.10	0.19%	21,222.65
AIR WATER INC SEC ID: FJ6441466	15.4227	2,100.000	25,070.25	32,387.65	0.05%	7,317.40
HOYA CORP SEC ID: FJ6441508	148.5824	1,700.000	46,372.00	252,590.00	0.37%	206,218.00
ISUZU MOTORS LTD SEC ID: FJ6467107	12.4267	3,000.000	16,353.81	37,280.19	0.06%	20,926.38
ITOCHU CORP SEC ID: FJ6467800	30.5501	7,100.000	63,379.16	216,905.92	0.32%	153,526.76
JAPAN TOBACCO INC SEC ID: FJ6474533	20.1685	4,000.000	75,723.77	80,673.88	0.12%	4,950.11
AEON CO LTD SEC ID: FJ6480043	23.5248	3,200.000	40,629.98	75,279.41	0.11%	34,649.43



Asset Detail
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12/31/2021

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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
KAJIMA CORP SEC ID: FJ6481322	11.4715	3,500.000	17,290.75	40,150.23	0.06%	22,859.48
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	9.3266	3,300.000	31,643.91	30,777.65	0.05%	-866.26
KAO CORP SEC ID: FJ6483807	52.2687	2,700.000	74,073.77	141,125.44	0.21%	67,051.67
KEIO CORP SEC ID: FJ6487360	44.0276	500.000	23,999.50	22,013.81	0.03%	-1,985.69
KIKKOMAN CORP SEC ID: FJ6490802	83.9738	1,600.000	18,823.92	134,358.04	0.20%	115,534.12
KEYENCE CORP SEC ID: FJ6490992	627.6758	880.000	48,358.74	552,354.67	0.82%	503,995.93
KINTETSU GROUP HOLDINGS CO LTD SEC ID: FJ6492964	27.9189	700.000	21,687.96	19,543.22	0.03%	-2,144.74
KOITO MANUFACTURING CO LTD SEC ID: FJ6496320	52.8852	600.000	20,023.25	31,731.15	0.05%	11,707.90
KOMATSU LTD SEC ID: FJ6496585	23.3902	2,800.000	54,176.90	65,492.60	0.10%	11,315.70
KONAMI HOLDINGS CORP SEC ID: FJ6496684	47.9354	800.000	15,527.61	38,348.31	0.06%	22,820.70
KUBOTA CORP SEC ID: FJ6497500	22.1745	5,000.000	46,048.34	110,872.31	0.16%	64,823.97
KYOCERA CORP SEC ID: FJ6499266	62.4115	700.000	35,327.25	43,688.07	0.06%	8,360.82
KYOWA KIRIN CO LTD SEC ID: FJ6499555	27.2242	2,000.000	21,017.20	54,448.35	0.08%	33,431.15
LASERTEC CORP SEC ID: FJ6506268	306.4565	300.000	50,188.70	91,936.96	0.14%	41,748.26
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	55.5078	2,900.000	80,865.14	160,972.61	0.24%	80,107.47
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	860.5792	32.000	17,287.42	27,538.54	0.04%	10,251.12
ORIX JREIT INC SEC ID: FJ6527777	1,561.3739	21.000	27,188.57	32,788.85	0.05%	5,600.28
MAKITA CORP SEC ID: FJ6555802	42.4037	1,000.000	16,981.98	42,403.72	0.06%	25,421.74
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	34.2408	4,800.000	125,209.35	164,355.87	0.24%	39,146.52
MARUBENI CORP SEC ID: FJ6569464	9.7217	9,700.000	43,358.30	94,300.29	0.14%	50,941.99



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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
MARUI GROUP CO LTD SEC ID: FJ6569522	18.8007	2,100.000	15,628.74	39,481.57	0.06%	23,852.83
PANASONIC CORP SEC ID: FJ6572708	10.9852	6,600.000	50,891.02	72,502.28	0.11%	21,611.26
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	12.7046	9,180.000	109,847.70	116,628.37	0.17%	6,780.67
MISUMI GROUP INC SEC ID: FJ6595170	40.9882	1,300.000	25,794.57	53,284.70	0.08%	27,490.13
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	13.8466	1,900.000	28,816.31	26,308.45	0.04%	-2,507.86
MITSUBISHI CORP SEC ID: FJ6596780	31.7138	5,100.000	102,701.28	161,740.27	0.24%	59,038.99
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	12.6655	6,900.000	63,179.38	87,392.21	0.13%	24,212.83
MITSUMI & CO LTD SEC ID: FJ6597309	23.6507	6,200.000	90,025.90	146,634.54	0.22%	56,608.64
MITSUMI CHEMICALS INC SEC ID: FJ6597366	26.8334	1,200.000	19,585.13	32,200.08	0.05%	12,614.95
MITSUMI OSK LINES LTD SEC ID: FJ6597580	74.1609	900.000	14,720.39	66,744.82	0.10%	52,024.43
MITSUMI FUDOSAN CO LTD SEC ID: FJ6597606	19.7864	2,500.000	42,898.96	49,465.94	0.07%	6,566.98
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	79.5189	2,700.000	50,690.44	214,701.06	0.32%	164,010.62
SEIKO EPSON CORP SEC ID: FJ6616505	17.9845	2,000.000	15,832.11	35,968.91	0.05%	20,136.80
NINTENDO CO LTD SEC ID: FJ6639556	465.8938	500.000	57,394.42	232,946.91	0.34%	175,552.49
DENSO CORP SEC ID: FJ6640380	82.7493	1,900.000	56,338.67	157,223.75	0.23%	100,885.08
NEC CORP SEC ID: FJ6640406	46.1118	1,000.000	28,225.04	46,111.76	0.07%	17,886.72
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	10.8897	2,300.000	21,975.00	25,046.24	0.04%	3,071.24
NIDEC CORP SEC ID: FJ6640687	117.4070	1,900.000	59,146.77	223,073.26	0.33%	163,926.49
NH FOODS LTD SEC ID: FJ6640760	35.9515	800.000	23,728.30	28,761.24	0.04%	5,032.94
NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	14.3980	1,210.000	13,074.53	17,421.56	0.03%	4,347.03



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	27.3544	7,600.000	80,007.00	207,893.72	0.31%	127,886.72
NSK LTD SEC ID: FJ6641545	6.4088	4,100.000	26,045.37	26,275.89	0.04%	230.52
NISSAN CHEMICAL CORP SEC ID: FJ6641586	58.0088	1,000.000	14,192.47	58,008.77	0.09%	43,816.30
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	72.8583	400.000	13,330.06	29,143.33	0.04%	15,813.27
NITTO DENKO CORP SEC ID: FJ6641800	77.2003	700.000	28,426.87	54,040.21	0.08%	25,613.34
NIPPON EXPRESS CO LTD SEC ID: FJ6642121	60.0061	300.000	13,127.77	18,001.82	0.03%	4,874.05
YAMAHA CORP SEC ID: FJ6642386	49.2380	1,100.000	14,440.55	54,161.78	0.08%	39,721.23
MINEBEA MITSUMI INC SEC ID: FJ6642402	28.3531	2,000.000	12,329.24	56,706.18	0.08%	44,376.94
NIPPON STEEL CORP SEC ID: FJ6642568	16.3128	3,500.000	27,178.78	57,094.79	0.08%	29,916.01
NISSAN MOTOR CO LTD SEC ID: FJ6642865	4.8265	7,100.000	23,320.03	34,268.42	0.05%	10,948.39
NOMURA HOLDINGS INC SEC ID: FJ6643103	4.3567	15,700.000	61,716.03	68,400.77	0.10%	6,684.74
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	149.5810	300.000	11,339.06	44,874.30	0.07%	33,535.24
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	168.4252	800.000	13,841.12	134,740.14	0.20%	120,899.02
ODAKYU ELECTRIC RAILWAY CO LTD SEC ID: FJ6656105	18.5489	1,500.000	28,534.83	27,823.37	0.04%	-711.46
OBAYASHI CORP SEC ID: FJ6656402	7.7287	3,000.000	13,255.53	23,186.14	0.03%	9,930.61
OJI HOLDINGS CORP SEC ID: FJ6657707	4.8370	5,300.000	23,863.65	25,635.88	0.04%	1,772.23
OLYMPUS CORP SEC ID: FJ6658804	23.0081	5,200.000	34,099.39	119,642.23	0.18%	85,542.84
OMRON CORP SEC ID: FJ6659422	99.5180	800.000	18,457.66	79,614.44	0.12%	61,156.78
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	24.8014	1,400.000	13,132.75	34,721.90	0.05%	21,589.15
ORIX CORP SEC ID: FJ6661147	20.3856	4,100.000	36,231.78	83,580.83	0.12%	47,349.05

 BNY MELLON PARAMETRIC EAFE P11 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
	12/31/2021		Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALFRESA HOLDINGS CORP SEC ID: FJ6687217	13.3125	1,400.000	17,653.29	18,637.49	0.03%	984.20
UNITED URBAN INVESTMENT CORP SEC ID: FJ6723830	1,174.0698	27.000	26,934.28	31,699.88	0.05%	4,765.60
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	21.8662	2,000.000	23,115.52	43,732.36	0.06%	20,616.84
T&D HOLDINGS INC SEC ID: FJ6744299	12.7828	3,300.000	27,079.59	42,183.15	0.06%	15,103.56
SMC CORP SEC ID: FJ6763968	673.7875	200.000	27,128.60	134,757.51	0.20%	107,628.91
SOFTBANK GROUP CORP SEC ID: FJ6770625	47.1886	6,400.000	81,203.31	302,006.87	0.45%	220,803.56
SANTEN PHARMACEUTICAL CO LTD SEC ID: FJ6776606	12.2183	2,000.000	12,031.12	24,436.63	0.04%	12,405.51
SECOM CO LTD SEC ID: FJ6791597	69.3500	700.000	30,855.05	48,545.01	0.07%	17,689.96
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	16.6905	2,000.000	13,670.77	33,381.10	0.05%	19,710.33
SEKISUI HOUSE LTD SEC ID: FJ6793908	21.4407	2,700.000	29,835.84	57,889.80	0.09%	28,053.96
SHIMADZU CORP SEC ID: FJ6804366	42.1606	1,000.000	8,070.43	42,160.57	0.06%	34,090.14
SHIMIZU CORP SEC ID: FJ6804408	6.1917	3,000.000	12,520.89	18,574.96	0.03%	6,054.07
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	172.9842	1,200.000	79,144.50	207,581.09	0.31%	128,436.59
SHIONOGI & CO LTD SEC ID: FJ6804689	70.5571	1,500.000	33,530.39	105,835.62	0.16%	72,305.23
SHIMANO INC SEC ID: FJ6804820	266.2498	300.000	13,351.35	79,874.95	0.12%	66,523.60
SHISEIDO CO LTD SEC ID: FJ6805264	55.6988	1,200.000	62,918.51	66,838.61	0.10%	3,920.10
SONY GROUP CORP SEC ID: FJ6821501	125.7001	4,600.000	178,022.49	578,220.68	0.86%	400,198.19
STANLEY ELECTRIC CO LTD SEC ID: FJ6841103	25.0011	700.000	13,467.41	17,500.76	0.03%	4,033.35
SUMITOMO CHEMICAL CO LTD SEC ID: FJ6858560	4.7067	9,000.000	26,669.27	42,360.30	0.06%	15,691.03
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	37.7752	1,000.000	32,812.07	37,775.17	0.06%	4,963.10



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	29.3778	1,420.000	30,847.54	41,716.47	0.06%	10,868.93
SUMITOMO CORP SEC ID: FJ6858941	14.7671	4,400.000	46,802.52	64,975.04	0.10%	18,172.52
SUZUKI MOTOR CORP SEC ID: FJ6865508	38.4612	1,400.000	31,182.97	53,845.69	0.08%	22,662.72
TDK CORP SEC ID: FJ6869302	38.9909	1,800.000	45,078.57	70,183.67	0.10%	25,105.10
TAISEI CORP SEC ID: FJ6870102	30.3504	1,200.000	13,223.59	36,420.48	0.05%	23,196.89
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	27.2415	3,846.000	130,581.03	104,770.98	0.15%	-25,810.05
ADVANTEST CORP SEC ID: FJ6870490	94.6550	800.000	35,124.45	75,724.03	0.11%	40,599.58
SYSMEX CORP SEC ID: FJ6883808	135.0354	800.000	26,540.74	108,028.31	0.16%	81,487.57
TERUMO CORP SEC ID: FJ6885076	42.2040	1,900.000	49,094.72	80,187.58	0.12%	31,092.86
TOHO CO LTD/TOKYO SEC ID: FJ6895208	42.7684	900.000	14,383.04	38,491.60	0.06%	24,108.56
TOKYO ELECTRON LTD SEC ID: FJ6895679	575.5721	600.000	40,692.89	345,343.24	0.51%	304,650.35
TOKYU CORP SEC ID: FJ6896545	13.2691	3,163.000	28,444.36	41,970.08	0.06%	13,525.72
TOPPAN INC SEC ID: FJ6897022	18.7226	2,400.000	32,340.86	44,934.22	0.07%	12,593.36
TORAY INDUSTRIES INC SEC ID: FJ6897147	5.9207	6,400.000	28,422.91	37,892.58	0.06%	9,469.67
TOSHIBA CORP SEC ID: FJ6897212	41.0751	1,500.000	38,351.80	61,612.61	0.09%	23,260.81
TOTO LTD SEC ID: FJ6897469	45.9381	1,000.000	13,670.77	45,938.08	0.07%	32,267.31
LIXIL CORP SEC ID: FJ6900214	26.6163	1,700.000	20,101.50	45,247.71	0.07%	25,146.21
TOSOH CORP SEC ID: FJ6900289	14.8148	2,100.000	24,314.76	31,111.11	0.05%	6,796.35
MAZDA MOTOR CORP SEC ID: FJ6900305	7.6853	5,100.000	27,551.82	39,195.00	0.06%	11,643.18
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	79.8055	700.000	19,884.36	55,863.84	0.08%	35,979.48



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOYOTA TSUSHO CORP SEC ID: FJ6900586	46.0249	1,200.000	21,427.87	55,229.91	0.08%	33,802.04
TOYOTA MOTOR CORP SEC ID: FJ6900644	18.2841	40,800.000	322,338.37	745,989.34	1.10%	423,650.97
UNICHARM CORP SEC ID: FJ6911484	43.4111	1,100.000	16,392.41	47,752.16	0.07%	31,359.75
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	41.7698	600.000	20,729.73	25,061.87	0.04%	4,332.14
YAMADA HOLDINGS CO LTD SEC ID: FJ6985025	3.4128	8,400.000	32,761.71	28,667.45	0.04%	-4,094.26
YAKULT HONSHA CO LTD SEC ID: FJ6985116	52.1037	600.000	18,180.29	31,262.21	0.05%	13,081.92
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	23.9590	1,800.000	21,007.57	43,126.22	0.06%	22,118.65
ASTELLAS PHARMA INC SEC ID: FJ6985389	16.2433	9,000.000	65,447.20	146,189.92	0.22%	80,742.72
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	23.4727	1,100.000	16,007.66	25,819.98	0.04%	9,812.32
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	48.9775	1,100.000	12,081.08	53,875.21	0.08%	41,794.13
YOKOGAWA ELECTRIC CORP SEC ID: FJ6986429	18.0105	1,700.000	15,004.83	30,617.86	0.05%	15,613.03
ASAHI INTECC CO LTD SEC ID: FJB019MQ0	21.4580	1,100.000	27,431.01	23,603.84	0.03%	-3,827.17
M3 INC SEC ID: FJB02K2M5	50.3061	1,800.000	25,644.99	90,551.00	0.13%	64,906.01
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	43.9060	3,000.000	74,071.28	131,718.12	0.19%	57,646.84
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	25.4005	5,900.000	88,655.40	149,863.23	0.22%	61,207.83
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	78.1034	1,500.000	28,614.24	117,155.14	0.17%	88,540.90
MITSUBISHI CHEMICAL HOLDINGS C SEC ID: FJB0JQTJ2	7.3987	6,400.000	34,153.23	47,351.83	0.07%	13,198.60
SUMCO CORP SEC ID: FJB0MOC87	20.3986	2,300.000	28,416.33	46,916.77	0.07%	18,500.44
NIHON M&A CENTER HOLDINGS INC SEC ID: FJB1DN468	24.4974	1,300.000	31,507.65	31,846.64	0.05%	338.99
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	25.5048	2,789.000	69,937.24	71,132.76	0.11%	1,195.52



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FUKUOKA FINANCIAL GROUP INC SEC ID: FJB1TK1Y9	17.1161	2,400.000	30,946.58	41,078.55	0.06%	10,131.97
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	36.2034	1,600.000	44,343.14	57,925.41	0.09%	13,582.27
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	20.1945	2,900.000	33,544.47	58,564.11	0.09%	25,019.64
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	59.5719	600.000	11,706.38	35,743.13	0.05%	24,036.75
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3.7367	12,900.000	44,416.49	48,203.47	0.07%	3,786.98
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	42.1953	1,400.000	43,658.07	59,073.42	0.09%	15,415.35
NEXON CO LTD SEC ID: FJB63QM79	19.3131	2,100.000	26,243.21	40,557.51	0.06%	14,314.30
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	3.6299	10,400.000	28,356.33	37,750.86	0.06%	9,394.53
SOFTBANK CORP SEC ID: FJBF5M0K1	12.6308	8,900.000	103,820.61	112,414.14	0.17%	8,593.53
SG HOLDINGS CO LTD SEC ID: FJBFFY883	23.3859	2,400.000	24,005.18	56,126.09	0.08%	32,120.91
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	60.5445	4,700.000	80,622.95	284,559.08	0.42%	203,936.13
NOMURA REAL ESTATE MASTER FUND SEC ID: FJBYSJJF3	1,405.0628	26.000	33,189.15	36,531.63	0.05%	3,342.48
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	7.7878	6,800.000	49,032.57	52,956.80	0.08%	3,924.23
TOTAL EQUITY JAPANESE YEN		572,146.000	7,135,721.63	15,297,160.03	22.62%	8,161,438.40
NEW ZEALAND DOLLAR						
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	22.4291	2,138.000	35,209.71	47,953.49	0.07%	12,743.78
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3.0946	13,883.000	21,491.99	42,962.58	0.06%	21,470.59
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	5.2718	6,947.000	25,143.09	36,623.23	0.05%	11,480.14
MERIDIAN ENERGY LTD SEC ID: ANBWFD052	3.3206	8,044.000	16,109.24	26,710.52	0.04%	10,601.28
TOTAL EQUITY NEW ZEALAND DOLLAR		31,012.000	97,954.03	154,249.82	0.23%	56,295.79
NORWEGIAN KRONE						



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TELENOR ASA SEC ID: SN4732491	15.7173	3,047.000	45,839.05	47,890.66	0.07%	2,051.61
EQUINOR ASA SEC ID: SN7133606	26.7512	4,055.000	39,514.40	108,476.07	0.16%	68,961.67
YARA INTERNATIONAL ASA SEC ID: SN7751258	50.4632	814.000	27,696.15	41,077.08	0.06%	13,380.93
MOWI ASA SEC ID: SNB02L489	23.6667	2,189.000	37,650.74	51,806.39	0.08%	14,155.65
ORKLA ASA SEC ID: SNB1VQF41	10.0201	4,303.000	33,537.13	43,116.37	0.06%	9,579.24
GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PHOC0	24.2677	1,698.000	26,020.54	41,206.58	0.06%	15,186.04
DNB BANK ASA SEC ID: SNBNG7113	22.9069	3,536.000	76,454.72	80,998.83	0.12%	4,544.11
TOTAL EQUITY NORWEGIAN KRONE		19,642.000	286,712.73	414,571.98	0.61%	127,859.25
POUND STERLING						
ANTOFAGASTA PLC SEC ID: EX0045610	18.1293	2,116.000	17,897.34	38,361.63	0.06%	20,464.29
ASHTREAD GROUP PLC SEC ID: EX0053671	80.4814	2,049.000	35,873.35	164,906.43	0.24%	129,033.08
BARRATT DEVELOPMENTS PLC SEC ID: EX0081185	10.1313	3,221.000	30,210.30	32,632.87	0.05%	2,422.57
AVIVA PLC SEC ID: EX0216237	5.5587	14,767.000	53,931.96	82,084.78	0.12%	28,152.82
DIAGEO PLC SEC ID: EX0237407	54.6656	10,005.000	172,654.22	546,929.35	0.81%	374,275.13
SCHRODERS PLC SEC ID: EX0240542	48.2184	834.000	19,428.26	40,214.16	0.06%	20,785.90
BAE SYSTEMS PLC SEC ID: EX0263494	7.4468	9,195.000	52,817.23	68,473.01	0.10%	15,655.78
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	37.0239	8,265.000	285,526.08	306,002.46	0.45%	20,476.38
HALMA PLC SEC ID: EX0405202	43.3424	1,649.000	37,870.61	71,471.62	0.11%	33,601.01
STANDARD CHARTERED PLC SEC ID: EX0408289	6.0734	9,185.000	46,507.80	55,783.75	0.08%	9,275.95
IMPERIAL BRANDS PLC SEC ID: EX0454499	21.8947	3,135.000	54,579.06	68,639.84	0.10%	14,060.78
HSBC HOLDINGS PLC SEC ID: EX0540529	6.0767	68,488.000	344,775.68	416,183.76	0.62%	71,408.08



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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
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	4.0295	22,756.000	31,035.70	91,695.05	0.14%	60,659.35
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	27.1974	1,425.000	21,504.73	38,756.23	0.06%	17,251.50
PERSIMMON PLC SEC ID: EX0682537	38.6831	1,853.000	40,152.80	71,679.77	0.11%	31,526.97
PRUDENTIAL PLC SEC ID: EX0709959	17.2625	10,123.000	75,830.00	174,747.94	0.26%	98,917.94
RIO TINTO PLC SEC ID: EX0718877	66.2597	4,076.000	176,500.59	270,074.51	0.40%	93,573.92
ST JAMES'S PLACE PLC SEC ID: EX0766934	22.8022	2,696.000	28,615.49	61,474.64	0.09%	32,859.15
SSE PLC SEC ID: EX0790876	22.3349	3,199.000	44,001.44	71,449.28	0.11%	27,447.84
BP PLC SEC ID: EX0798051	4.4765	64,059.000	267,505.39	286,757.38	0.42%	19,251.99
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.6474	302,982.000	96,197.37	196,158.76	0.29%	99,961.39
SMITH & NEPHEW PLC SEC ID: EX0922321	17.5198	4,149.000	45,470.76	72,689.70	0.11%	27,218.94
GLAXOSMITHKLINE PLC SEC ID: EX0925282	21.7606	17,344.000	329,181.26	377,415.73	0.56%	48,234.47
ASTRAZENECA PLC SEC ID: EX0989528	117.5392	6,016.000	328,612.06	707,115.65	1.05%	378,503.59
BT GROUP PLC SEC ID: EX3091355	2.2965	35,836.000	47,877.12	82,296.30	0.12%	34,419.18
BARCLAYS PLC SEC ID: EX3134866	2.5328	67,042.000	91,004.87	169,805.42	0.25%	78,800.55
INTERTEK GROUP PLC SEC ID: EX3163832	76.2555	1,324.000	44,614.65	100,962.33	0.15%	56,347.68
BURBERRY GROUP PLC SEC ID: EX3174300	24.6171	1,734.000	19,319.59	42,686.10	0.06%	23,366.51
NEXT PLC SEC ID: EX3208983	110.3877	788.000	26,435.13	86,985.49	0.13%	60,550.36
J SAINSBURY PLC SEC ID: EXB019KW9	3.7356	12,932.000	31,344.64	48,308.44	0.07%	16,963.80
ADMIRAL GROUP PLC SEC ID: EXB02J636	42.7600	1,230.000	29,270.38	52,594.78	0.08%	23,324.40
SHELL PLC SEC ID: EXB03MLX5	21.9665	16,006.000	293,674.36	351,595.32	0.52%	57,920.96



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 PLC SEC ID: EXB03MM48	21.9746	11,373.000	254,835.25	249,917.09	0.37%	-4,918.16
BUNZL PLC SEC ID: EXB0744B8	39.0759	1,629.000	21,100.58	63,654.61	0.09%	42,554.03
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	93.8634	982.000	37,720.92	92,173.84	0.14%	54,452.92
UNILEVER PLC SEC ID: EXB10RZP7	53.4398	4,034.000	127,729.73	215,576.25	0.32%	87,846.52
EXPERIAN PLC SEC ID: EXB19NLV9	49.1936	4,130.000	41,363.46	203,169.67	0.30%	161,806.21
SEVERN TRENT PLC SEC ID: EXB1FH8J7	39.9156	1,517.000	31,477.57	60,552.03	0.09%	29,074.46
WHITBREAD PLC SEC ID: EXB1KJJ48	40.5658	729.000	14,111.96	29,572.45	0.04%	15,460.49
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	18.3528	1,459.000	27,044.10	26,776.73	0.04%	-267.37
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	40.8502	5,044.000	78,794.16	206,048.47	0.30%	127,254.31
3I GROUP PLC SEC ID: EXB1YW440	19.6260	4,938.000	28,687.29	96,913.09	0.14%	68,225.80
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	85.8992	2,987.000	162,940.92	256,580.97	0.38%	93,640.05
RELX PLC SEC ID: EXB2B0DG6	32.5339	4,848.000	39,186.98	157,724.29	0.23%	118,537.31
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	14.7500	6,236.000	55,989.08	91,980.75	0.14%	35,991.67
OCADO GROUP PLC SEC ID: EXB3MBS72	22.7277	2,061.000	29,111.02	46,841.73	0.07%	17,730.71
GLENCORE PLC SEC ID: EXB4T3BW4	5.0785	39,798.000	75,984.95	202,114.55	0.30%	126,129.60
ENTAIN PLC SEC ID: EXB5VQMV7	22.7954	2,641.000	19,956.39	60,202.63	0.09%	40,246.24
SEGRO PLC SEC ID: EXB5ZN1N1	19.4567	6,750.000	35,908.15	131,332.55	0.19%	95,424.40
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	1.6643	27,707.000	55,680.66	46,114.09	0.07%	-9,566.57
EVRAZ PLC SEC ID: EXB71N6K5	8.1484	8,276.000	21,229.00	67,435.93	0.10%	46,206.93
NATWEST GROUP PLC SEC ID: EXB7T7729	3.0570	25,915.000	34,788.51	79,222.00	0.12%	44,433.49



PARAMETRIC EAFE P11 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	11.5480	5,277.000	21,436.24	60,939.01	0.09%	39,502.77
WPP PLC SEC ID: EXB8KF9B6	15.1631	4,674.000	35,406.29	70,872.18	0.10%	35,465.89
COCA-COLA HBC AG SEC ID: EXB9895B6	34.6062	1,147.000	27,457.12	39,693.31	0.06%	12,236.19
COMPASS GROUP PLC SEC ID: EXBD6K458	22.3620	7,457.000	71,733.71	166,753.21	0.25%	95,019.50
NATIONAL GRID PLC SEC ID: EXBDR05C3	14.3545	14,148.000	144,797.71	203,086.91	0.30%	58,289.20
ABRDN PLC SEC ID: EXBF8Q6K3	3.2629	14,318.000	36,961.28	46,717.77	0.07%	9,756.49
BHP GROUP PLC SEC ID: EXBH0P3Z9	29.7911	7,307.000	133,633.22	217,683.78	0.32%	84,050.56
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	1.5205	103,825.000	145,671.92	157,866.50	0.23%	12,194.58
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	64.7563	833.000	27,158.26	53,941.96	0.08%	26,783.70
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	137.0703	608.000	23,212.46	83,338.77	0.12%	60,126.31
FERGUSON PLC SEC ID: EXBJVNSS5	177.5007	994.000	27,819.99	176,435.67	0.26%	148,615.68
M&G PLC SEC ID: EXBKFB1C0	2.7021	14,890.000	19,595.67	40,234.68	0.06%	20,639.01
TESCO PLC SEC ID: EXBLGZ985	3.9266	18,613.000	58,151.13	73,084.89	0.11%	14,933.76
BERKELEY GP HLDGSORD GBP0.0539 SEC ID: EXBLJNXL3	64.6750	676.000	26,344.73	43,720.29	0.06%	17,375.56
JD SPORTS FASHION PLC SEC ID: EXBM8Q5M5	2.9500	12,590.000	14,422.40	37,140.40	0.05%	22,718.00
INFORMA PLC SEC ID: EXBMJ6DW6	6.9971	4,658.000	26,938.73	32,592.44	0.05%	5,653.71
THUNGELA RESOURCES LTD SEC ID: EXBMV3M25	5.1754	504.000	368.08	2,608.37	0.00%	2,240.29
MELROSE INDUST PLC ORD GBP0.076190476 SEC ID: EXBNR5MZ0	2.1658	20,332.000	31,160.42	44,034.35	0.07%	12,873.93
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	10.0229	4,525.000	30,936.02	45,353.76	0.07%	14,417.74
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFGQN2	217.3892	356.000	34,905.88	77,390.56	0.11%	42,484.68



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DIRECT LINE INSURANCE GROUP PL SEC ID: EXBY9D0Y6	3.7789	8,749.000	30,099.10	33,061.73	0.05%	2,962.63
LAND SECURITIES GROUP PLC SEC ID: EXBYW0PQ8	10.5160	4,545.000	33,343.66	47,794.99	0.07%	14,451.33
TOTAL EQUITY POUND STERLING		1,124,559.000	5,415,414.92	9,385,181.73	13.88%	3,969,766.81
SINGAPORE DOLLAR						
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	24.2258	9,100.000	92,457.16	220,454.70	0.33%	127,997.54
SINGAPORE EXCHANGE LTD SEC ID: FM6303867	6.8983	6,400.000	44,830.88	44,149.39	0.07%	-681.49
ASCENDAS REAL ESTATE INVESTMEN SEC ID: FM6563874	2.1882	11,000.000	15,238.53	24,070.02	0.04%	8,831.49
SINGAPORE AIRLINES LTD SEC ID: FM6811737	3.7014	9,600.000	25,600.41	35,533.14	0.05%	9,932.73
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	19.9533	4,800.000	67,789.32	95,775.69	0.14%	27,986.37
VENTURE CORP LTD SEC ID: FM6927376	13.5816	2,600.000	27,253.89	35,312.09	0.05%	8,058.20
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	8.4560	12,900.000	86,744.07	109,082.82	0.16%	22,338.75
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	3.0709	12,000.000	26,632.46	36,850.50	0.05%	10,218.04
KEPPEL CORP LTD SEC ID: FMB1VQ5C0	3.7978	11,900.000	39,230.74	45,193.78	0.07%	5,963.04
TOTAL EQUITY SINGAPORE DOLLAR		80,300.000	425,777.46	646,422.13	0.96%	220,644.67
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	13.9002	8,381.000	54,635.95	116,497.27	0.17%	61,861.32
SWEDBANK AB SEC ID: SS4846522	20.1130	4,559.000	49,367.02	91,695.12	0.14%	42,328.10
SECURITAS AB SEC ID: SS5554042	13.7676	3,913.000	41,862.60	53,872.71	0.08%	12,010.11
H & M HENNES & MAURITZ AB SEC ID: SS5687438	19.6690	2,758.000	43,978.65	54,247.05	0.08%	10,268.40
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	11.0218	11,435.000	73,324.02	126,034.63	0.19%	52,710.61
SKANSKA AB SEC ID: SS7142093	25.8674	1,657.000	24,247.95	42,862.36	0.06%	18,614.41



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LUNDIN ENERGY AB SEC ID: SS7187627	35.8411	2,310.000	22,614.34	82,792.96	0.12%	60,178.62
ALFA LAVAL AB SEC ID: SS7332686	40.2481	1,300.000	19,539.70	52,322.49	0.08%	32,782.79
SKF AB SEC ID: SSB1Q3J35	23.6916	2,022.000	53,045.32	47,904.37	0.07%	-5,140.95
VOLVO AB SEC ID: SSB1QH836	23.1559	5,597.000	59,527.42	129,603.54	0.19%	70,076.12
SANDVIK AB SEC ID: SSB1VQ251	27.8997	3,464.000	47,353.30	96,644.68	0.14%	49,291.38
INDUSTRIVARDEN AB SEC ID: SSB1VSK16	31.8539	75.000	2,475.94	2,389.04	0.00%	-86.90
INDUSTRIVARDEN AB SEC ID: SSB1VSK57	31.3789	1,519.000	27,796.93	47,664.57	0.07%	19,867.64
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	17.7549	3,823.000	22,278.30	67,876.90	0.10%	45,598.60
ATLAS COPCO AB SEC ID: SSBD97BN3	69.1198	2,600.000	29,584.31	179,711.39	0.27%	150,127.08
ATLAS COPCO AB SEC ID: SSBD97BS2	58.7816	1,400.000	14,023.28	82,294.27	0.12%	68,270.99
ESSITY AB SEC ID: SSBF1K7P7	32.6270	2,890.000	47,496.25	94,292.04	0.14%	46,795.79
NORDIC ENTERTAINMENT GROUP AB SEC ID: SSBHWV254	51.8233	41.000	834.11	2,124.75	0.00%	1,290.64
EQT AB SEC ID: SSBJ7W9K6	54.4520	875.000	34,127.88	47,645.48	0.07%	13,517.60
EVOLUTION AB SEC ID: SSBJXSCH9	142.0611	595.000	48,524.60	84,526.36	0.12%	36,001.76
EPIROC AB SEC ID: SSBMD58R7	25.3152	2,600.000	8,730.05	65,819.51	0.10%	57,089.46
EPIROC AB SEC ID: SSBMD58W6	21.1733	1,661.000	6,083.58	35,168.87	0.05%	29,085.29
INVESTOR AB SEC ID: SSBMV7PQ6	25.1550	9,848.000	54,712.76	247,726.88	0.37%	193,014.12
BOLIDEN AB SEC ID: SSBMWPW38	38.6576	1,407.000	21,920.98	54,391.23	0.08%	32,470.25
NIBE INDUSTRIER AB SEC ID: SSBN7BZM0	15.1041	3,801.000	43,019.37	57,410.58	0.08%	14,391.21
KINNEVIK AB SEC ID: SSBNKF606	35.6478	841.000	35,294.92	29,979.82	0.04%	-5,315.10



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HEXAGON AB SEC ID: SSBNZFHC2	15.8662	8,113.000	19,908.24	128,722.31	0.19%	108,814.07
SWEDISH MATCH AB SEC ID: SSBP09MR0	7.9546	12,000.000	28,861.98	95,455.52	0.14%	66,593.54
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.8087	4,893.000	40,984.64	52,886.78	0.08%	11,902.14
ASSA ABLOY AB SEC ID: SSBYPC1T6	30.5064	4,200.000	27,660.10	128,126.71	0.19%	100,466.61
NORDEA BANK ABP SEC ID: SSBYZF9J2	12.2048	12,610.000	85,865.46	153,901.93	0.23%	68,036.47
TOTAL EQUITY SWEDISH KRONA		123,188.000	1,089,679.95	2,552,592.12	3.77%	1,462,912.17
SWISS FRANC						
SGS SA SEC ID: ES4824771	3,344.1256	22.000	31,118.38	73,570.76	0.11%	42,452.38
SWISSCOM AG SEC ID: ES5533975	564.7808	107.000	40,460.91	60,431.54	0.09%	19,970.63
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	13,861.6035	3.000	27,940.15	41,584.81	0.06%	13,644.66
GIVAUDAN SA SEC ID: ES5980614	5,259.2877	35.000	39,927.88	184,075.07	0.27%	144,147.19
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	439.4447	488.000	136,792.17	214,448.99	0.32%	77,656.82
NOVARTIS AG SEC ID: ES7103066	88.1084	8,617.000	413,470.48	759,230.38	1.12%	345,759.90
ABB LTD SEC ID: ES7108891	38.3032	7,005.000	127,572.54	268,314.22	0.40%	140,741.68
ROCHE HOLDING AG SEC ID: ES7110384	416.0676	2,736.000	456,933.81	1,138,360.97	1.68%	681,427.16
HOLCIM LTD SEC ID: ES7110756	51.0454	1,985.000	73,172.73	101,325.08	0.15%	28,152.35
NESTLE SA SEC ID: ES7123874	139.8672	11,158.000	573,721.69	1,560,638.23	2.31%	986,916.54
BALOISE HOLDING AG SEC ID: ES7124591	163.6394	199.000	18,010.91	32,564.23	0.05%	14,553.32
TEMENOS AG SEC ID: ES7147899	138.3417	233.000	26,872.34	32,233.61	0.05%	5,361.27
SONOVA HOLDING AG SEC ID: ES7156031	392.6906	280.000	42,997.51	109,953.36	0.16%	66,955.85

 PARAMETRIC EAFE P11 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
	12/31/2021		Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
STRAUMANN HOLDING AG SEC ID: ES7156833	2,125.8849	38.000	27,250.35	80,783.63	0.12%	53,533.28
CREDIT SUISSE GROUP AG SEC ID: ES7171584	9.7371	6,554.000	51,414.92	63,817.25	0.09%	12,402.33
SWATCH GROUP AG/THE SEC ID: ES7184728	306.2064	159.000	30,744.81	48,686.82	0.07%	17,942.01
LONZA GROUP AG SEC ID: ES7333374	835.8668	421.000	34,970.24	351,899.91	0.52%	316,929.67
SWISS LIFE HOLDING AG SEC ID: ES7437803	613.5104	123.000	18,511.97	75,461.78	0.11%	56,949.81
SWISS PRIME SITE AG SEC ID: ESB083BH9	98.3921	443.000	34,462.87	43,587.72	0.06%	9,124.85
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,659.9901	115.000	30,129.42	190,898.86	0.28%	160,769.44
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	269.4397	194.000	17,521.30	52,271.31	0.08%	34,750.01
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	323.1082	201.000	21,489.37	64,944.74	0.10%	43,455.37
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	84.3769	475.000	35,643.95	40,079.02	0.06%	4,435.07
GEBERIT AG SEC ID: ESB1WGG94	817.8675	155.000	28,368.29	126,769.47	0.19%	98,401.18
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	67.1459	938.000	34,007.17	62,982.87	0.09%	28,975.70
SWISS RE AG SEC ID: ESB545MG7	99.0616	1,548.000	79,047.50	153,347.40	0.23%	74,299.90
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	150.3046	2,513.000	82,065.19	377,715.36	0.56%	295,650.17
IDORSIA LTD SEC ID: ESBF0YK60	20.4577	592.000	4,747.52	12,110.94	0.02%	7,363.42
SIKA AG SEC ID: ESBF2DSG4	417.2749	600.000	18,597.62	250,364.92	0.37%	231,767.30
GROUPE BRUXELLES LAMBERT SA SEC ID: ESBHZLZG7	109.2883	404.000	33,918.22	44,152.46	0.07%	10,234.24
ALCON INC SEC ID: ESBJT1GR2	88.6133	1,930.000	66,641.71	171,023.65	0.25%	104,381.94
UBS GROUP AG SEC ID: ESBRLJ171	18.0212	11,385.000	109,609.54	205,171.16	0.30%	95,561.62
TOTAL EQUITY SWISS FRANC		61,656.000	2,768,133.46	6,992,800.52	10.34%	4,224,667.06

U.S. DOLLAR

 BNY MELLON PARAMETRIC EAFE PI1 - [REDACTED]	Asset Detail		Report ID: GL8013
	by Asset Type		Base Currency: USD
	12/31/2021		Alternate Base Currency:
			Exchange Rate:
			Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JACKSON FINANCIAL INC SEC ID: 46817M107	41.8300	253.000	6,327.00	10,582.99	0.02%	4,255.99
SEA LTD ADR SEC ID: 81141R100	223.7100	155.000	51,508.05	34,675.05	0.05%	-16,833.00
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	8.0100	5,306.000	36,956.29	42,501.06	0.06%	5,544.77
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	5.2000	8,500.000	32,127.44	44,200.00	0.07%	12,072.56
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	55.0100	900.000	37,817.01	49,509.00	0.07%	11,691.99
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	55.9300	637.000	24,537.11	35,627.41	0.05%	11,090.30
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	116.5600	368.000	39,049.30	42,894.08	0.06%	3,844.78
CYBERARK SOFTWARE LTD SEC ID: M2682V108	173.2800	282.000	24,469.14	48,864.96	0.07%	24,395.82
WIX.COM LTD SEC ID: M98068105	157.7900	217.000	22,923.40	34,240.43	0.05%	11,317.03
TOTAL EQUITY U.S. DOLLAR		16,618.000	275,714.74	343,094.98	0.51%	67,380.24
TOTAL EQUITY		3,542,237.000	32,244,178.39	66,610,400.17	98.50%	34,366,221.78
TOTAL ASSETS - BASE:		3,762,682.950	33,060,728.60	67,626,811.22	100.00%	34,566,082.62



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	10.4700	2,394,866.579	24,075,573.67	25,074,253.08	100.00%	998,679.41
TOTAL ASSETS - BASE:		2,394,866.579	24,075,573.67	25,074,253.08	100.00%	998,679.41



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	49,578,044.000	23,871,084.47	49,578,044.00	38.36%	25,706,959.53
STEPSTONE XL OP FUND II-A SEC ID: 99VVBW13	1.0000	49,936,551.000	26,367,616.80	49,936,551.00	38.64%	23,568,934.20
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1.0000	29,717,863.000	15,691,368.00	29,717,863.00	23.00%	14,026,495.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		129,232,458.000	65,930,069.27	129,232,458.00	100.00%	63,302,388.73
TOTAL PRIVATE EQUITY		129,232,458.000	65,930,069.27	129,232,458.00	100.00%	63,302,388.73
TOTAL ASSETS - BASE:		129,232,458.000	65,930,069.27	129,232,458.00	100.00%	63,302,388.73

 BNY MELLON <i>FIRST PRINCIPLES PI1 - [REDACTED]</i>	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

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			973,504.25	973,504.25	0.69%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	4,430,607.480	4,430,607.48	4,430,607.48	3.16%	0.00
SWAP COLLATERAL WITH BARCLAYS SEC ID: 99QAAAPN2	0.9153	-80,000.000	-73,226.18	-73,226.18	-0.05%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		4,350,607.480	5,330,885.55	5,330,885.55	3.80%	0.00
TOTAL CASH & CASH EQUIVALENTS		4,350,607.480	5,330,885.55	5,330,885.55	3.80%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	112.6540	760,000.000	837,957.52	856,170.40	0.61%	18,212.88
AT&T INC 3.500% 09/15/2053 DD 03/15/21 SEC ID: 00206RKJ0	101.2830	445,000.000	380,757.63	450,709.35	0.32%	69,951.72
AT&T INC 3.550% 09/15/2055 DD 03/15/21 SEC ID: 00206RLJ9	100.7640	182,000.000	147,438.59	183,390.48	0.13%	35,951.89
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20 SEC ID: 00287YCB3	119.8830	300,000.000	344,566.73	359,649.00	0.26%	15,082.27
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	106.1250	510,000.000	526,359.28	541,237.50	0.39%	14,878.22
AIR LEASE CORP 3.625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	104.9510	525,000.000	515,663.62	550,992.75	0.39%	35,329.13
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	98.4020	450,000.000	447,246.04	442,809.00	0.32%	-4,437.04
AIRCASTLE LTD 4.125% 05/01/2024 DD 03/20/17 SEC ID: 00928QAQ4	104.4270	750,000.000	771,416.37	783,202.50	0.56%	11,786.13
ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21 SEC ID: 015271AX7	99.1580	375,000.000	375,298.59	371,842.50	0.27%	-3,456.09



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	105.9290	950,000.000	986,717.52	1,006,325.50	0.72%	19,607.98
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21 SEC ID: 01609WAZ5	93.9600	500,000.000	500,564.17	469,800.00	0.34%	-30,764.17
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	117.6850	300,000.000	305,795.11	353,055.00	0.25%	47,259.89
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 SEC ID: 023135BJ4	121.6600	350,000.000	364,703.42	425,810.00	0.30%	61,106.58
AMGEN INC 4.563% 06/15/2048 DD 12/15/16 SEC ID: 031162CD0	124.3940	440,000.000	519,396.44	547,333.60	0.39%	27,937.16
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 SEC ID: 031162CF5	128.3830	1,000,000.000	1,281,893.50	1,283,830.00	0.92%	1,936.50
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 SEC ID: 03522AAJ9	126.7850	300,000.000	361,975.76	380,355.00	0.27%	18,379.24
ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 SEC ID: 03523TBF4	162.7270	120,000.000	181,086.29	195,272.40	0.14%	14,186.11
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 SEC ID: 035242AN6	125.9270	500,000.000	566,756.57	629,635.00	0.45%	62,878.43
ANTHEM INC 4.101% 03/01/2028 DD 03/02/18 SEC ID: 036752AG8	110.9570	250,000.000	270,464.73	277,392.50	0.20%	6,927.77
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	131.5890	440,000.000	562,659.37	578,991.60	0.41%	16,332.23
APPLE INC 3.750% 09/12/2047 DD 09/12/17 SEC ID: 037833DD9	117.3220	200,000.000	198,955.07	234,644.00	0.17%	35,688.93
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	100.0800	750,000.000	750,000.00	750,600.00	0.54%	600.00

 BNY MELLON <i>FIRST PRINCIPLES PI1 - [REDACTED]</i>	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	147.2950	250,000.000	352,052.12	368,237.50	0.26%	16,185.38
ATHENE GLOBAL FUNDING 144A 2.500% 01/14/2025 DD 01/14/20 SEC ID: 04685A2L4	102.6260	375,000.000	389,991.11	384,847.50	0.27%	-5,143.61
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16 SEC ID: 052528AK2	109.5200	374,000.000	417,028.97	409,604.80	0.29%	-7,424.17
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20 SEC ID: 052528AL0	102.5200	300,000.000	300,000.00	307,560.00	0.22%	7,560.00
AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	109.2340	250,000.000	266,136.94	273,085.00	0.19%	6,948.06
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19 SEC ID: 06051GHS1	124.1470	210,000.000	249,326.36	260,708.70	0.19%	11,382.34
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 SEC ID: 06051GJB6	101.1210	1,000,000.000	1,000,000.00	1,011,210.00	0.72%	11,210.00
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	96.0000	750,000.000	746,527.76	720,000.00	0.51%	-26,527.76
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 SEC ID: 067901AH1	130.0280	250,000.000	310,763.49	325,070.00	0.23%	14,306.51
BAXTER INTERNATIONAL INC 144A 3.132% 12/01/2051 DD 12/01/21 SEC ID: 071813CT4	103.2910	500,000.000	500,958.30	516,455.00	0.37%	15,496.70
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	109.0450	300,000.000	312,757.95	327,135.00	0.23%	14,377.05
BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17 SEC ID: 075887BX6	126.4950	500,000.000	603,124.58	632,475.00	0.45%	29,350.42
BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18 SEC ID: 084659AP6	112.3470	300,000.000	325,614.70	337,041.00	0.24%	11,426.30
BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 SEC ID: 09261BAF7	97.7280	500,000.000	502,863.98	488,640.00	0.35%	-14,223.98



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	101.4370	300,000.000	300,000.00	304,311.00	0.22%	4,311.00
BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98 SEC ID: 097023AS4	134.6770	450,000.000	605,576.85	606,046.50	0.43%	469.65
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 SEC ID: 097023DC6	106.7500	500,000.000	529,350.51	533,750.00	0.38%	4,399.49
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	111.1410	630,000.000	694,171.49	700,188.30	0.50%	6,016.81
BP CAPITAL MARKETS AMERICA INC 3.410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	106.7170	440,000.000	462,111.98	469,554.80	0.33%	7,442.82
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20 SEC ID: 110122CQ9	118.5810	550,000.000	613,861.69	652,195.50	0.47%	38,333.81
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 SEC ID: 110122CR7	124.0170	250,000.000	265,836.37	310,042.50	0.22%	44,206.13
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	100.7490	375,000.000	372,186.18	377,808.75	0.27%	5,622.57
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15 SEC ID: 12189LAW1	120.5730	250,000.000	292,782.36	301,432.50	0.21%	8,650.14
CIGNA CORP 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	107.4940	440,000.000	458,855.34	472,973.60	0.34%	14,118.26
FIRST-CITIZENS BANK & TRUST CO 5.000% 08/15/2022 DD 08/03/12 SEC ID: 125581GQ5	102.2280	110,000.000	112,359.66	112,450.80	0.08%	91.14
FIRST-CITIZENS BANK & TRUST CO 5.250% 03/07/2025 DD 03/09/18 SEC ID: 125581GW2	110.1630	1,320,000.000	1,404,205.18	1,454,151.60	1.04%	49,946.42
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	97.9120	250,000.000	248,700.74	244,780.00	0.17%	-3,920.74
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	112.3010	97,000.000	105,304.75	108,931.97	0.08%	3,627.22



FIRST PRINCIPLES P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 5.050% 03/25/2048 DD 03/09/18 SEC ID: 126650CZ1	131.1700	375,000.000	478,457.16	491,887.50	0.35%	13,430.34
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	108.9480	1,010,000.000	1,079,995.20	1,100,374.80	0.78%	20,379.60
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	104.2500	250,000.000	255,506.45	260,625.00	0.19%	5,118.55
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	110.0510	300,000.000	307,274.37	330,153.00	0.24%	22,878.63
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	114.5750	250,000.000	280,113.10	286,437.50	0.20%	6,324.40
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19 SEC ID: 161175BT0	112.3310	250,000.000	288,393.82	280,827.50	0.20%	-7,566.32
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16 SEC ID: 172967KR1	123.3570	630,000.000	766,762.68	777,149.10	0.55%	10,386.42
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 SEC ID: 172967LP4	107.9260	400,000.000	400,000.00	431,704.00	0.31%	31,704.00
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	110.4850	1,450,000.000	1,502,026.83	1,602,032.50	1.14%	100,005.67
CITIGROUP INC VAR RT 10/30/2024 DD 10/30/20 SEC ID: 172967MT5	99.3660	300,000.000	300,000.00	298,098.00	0.21%	-1,902.00
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21 SEC ID: 191216DQ0	104.3950	300,000.000	297,006.73	313,185.00	0.22%	16,178.27
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17 SEC ID: 20030NCE9	116.2900	250,000.000	260,789.61	290,725.00	0.21%	29,935.39
CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21 SEC ID: 209111GC1	100.3320	300,000.000	305,471.80	300,996.00	0.21%	-4,475.80

 BNY MELLON <i>FIRST PRINCIPLES PI1 - [REDACTED]</i>	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONSUMERS ENERGY CO 3.250% 08/15/2046 DD 08/10/16 SEC ID: 210518CZ7	106.1900	1,000,000.000	1,094,182.36	1,061,900.00	0.76%	-32,282.36
COSTCO WHOLESALE CORP 1.375% 06/20/2027 DD 04/20/20 SEC ID: 22160KAN5	99.2970	500,000.000	509,440.46	496,485.00	0.35%	-12,955.46
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13 SEC ID: 22546DAA4	107.6250	680,000.000	715,309.25	731,850.00	0.52%	16,540.75
CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	109.4880	660,000.000	711,219.42	722,620.80	0.52%	11,401.38
CROWN CASTLE INTERNATIONAL COR 5.200% 02/15/2049 DD 02/11/19 SEC ID: 22822VAM3	128.7380	350,000.000	470,406.73	450,583.00	0.32%	-19,823.73
DR HORTON INC 2.500% 10/15/2024 DD 10/10/19 SEC ID: 23331ABM0	102.9170	440,000.000	444,520.73	452,834.80	0.32%	8,314.07
DR HORTON INC 2.600% 10/15/2025 DD 05/05/20 SEC ID: 23331ABN8	103.2700	375,000.000	394,508.57	387,262.50	0.28%	-7,246.07
DAIMLER FINANCE NORTH AME 144A 2.850% 01/06/2022 DD 01/06/17 SEC ID: 233851CS1	100.0160	150,000.000	150,000.00	150,024.00	0.11%	24.00
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	110.2280	380,000.000	410,783.02	418,866.40	0.30%	8,083.38
DELL INTERNATIONAL LLC / EMC C 4.000% 07/15/2024 DD 01/15/21 SEC ID: 24703TAB2	106.1300	730,000.000	750,690.90	774,749.00	0.55%	24,058.10
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	115.6430	300,000.000	310,808.06	346,929.00	0.25%	36,120.94
DELL INTERNATIONAL LLC / EMC C 5.300% 10/01/2029 DD 04/01/21 SEC ID: 24703TAG1	117.3210	400,000.000	480,951.00	469,284.00	0.33%	-11,667.00
DELL INTERNATIONAL LLC / EMC C 6.200% 07/15/2030 DD 01/15/21 SEC ID: 24703TAH9	126.3040	300,000.000	373,603.99	378,912.00	0.27%	5,308.01
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19 SEC ID: 247361ZU5	101.9780	1,280,000.000	1,275,515.24	1,305,318.40	0.93%	29,803.16

 BNY MELLON <i>FIRST PRINCIPLES PI1 - [REDACTED]</i>	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	110.6560	250,000.000	269,583.64	276,640.00	0.20%	7,056.36
DOMINION ENERGY INC 4.600% 03/15/2049 DD 03/13/19 SEC ID: 25746UCZ0	125.1900	480,000.000	532,492.30	600,912.00	0.43%	68,419.70
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19 SEC ID: 260543CR2	140.7680	250,000.000	280,903.09	351,920.00	0.25%	71,016.91
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	103.5870	325,000.000	316,957.43	336,657.75	0.24%	19,700.32
DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19 SEC ID: 26441CBF1	114.7460	450,000.000	457,439.20	516,357.00	0.37%	58,917.80
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	113.7600	250,000.000	276,412.56	284,400.00	0.20%	7,987.44
EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21 SEC ID: 291011BS2	98.0650	500,000.000	491,115.67	490,325.00	0.35%	-790.67
ENERGY TRANSFER LP 4.050% 03/15/2025 DD 03/12/15 SEC ID: 29273RBD0	105.9690	250,000.000	257,241.55	264,922.50	0.19%	7,680.95
ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18 SEC ID: 29278NAF0	112.5740	360,000.000	385,080.89	405,266.40	0.29%	20,185.51
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 12/01/18 SEC ID: 29278NAN3	114.0750	700,000.000	759,808.55	798,525.00	0.57%	38,716.45
ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20 SEC ID: 29278NAQ6	106.0680	300,000.000	317,788.14	318,204.00	0.23%	415.86
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 SEC ID: 29379VBA0	120.7010	175,000.000	183,183.77	211,226.75	0.15%	28,042.98
EQUINIX INC 3.400% 02/15/2052 DD 05/17/21 SEC ID: 29444UBT2	102.3450	325,000.000	321,016.97	332,621.25	0.24%	11,604.28
FEDEX CORP 3.250% 05/15/2041 DD 04/29/21 SEC ID: 31428XCE4	102.4390	300,000.000	295,614.96	307,317.00	0.22%	11,702.04

 BNY MELLON <i>FIRST PRINCIPLES PI1 - [REDACTED]</i>	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIFTH THIRD BANCORP 2.550% 05/05/2027 DD 05/05/20 SEC ID: 316773DA5	103.2130	300,000.000	315,109.12	309,639.00	0.22%	-5,470.12
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	107.6390	250,000.000	265,315.91	269,097.50	0.19%	3,781.59
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	114.2330	300,000.000	327,496.33	342,699.00	0.24%	15,202.67
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21 SEC ID: 369550BQ0	103.1600	375,000.000	374,162.26	386,850.00	0.28%	12,687.74
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20 SEC ID: 37045VAW0	107.0470	1,500,000.000	1,526,824.53	1,605,705.00	1.15%	78,880.47
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/14/2022 DD 01/17/17 SEC ID: 37045XBR6	100.0300	250,000.000	250,033.01	250,075.00	0.18%	41.99
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17 SEC ID: 37045XBW5	105.2400	440,000.000	453,217.94	463,056.00	0.33%	9,838.06
GENERAL MOTORS FINANCIAL CO IN 1.500% 06/10/2026 DD 06/10/21 SEC ID: 37045XDK9	98.4410	375,000.000	374,679.21	369,153.75	0.26%	-5,525.46
GEORGIA-PACIFIC LLC 8.000% 01/15/2024 DD 12/11/03 SEC ID: 373298CF3	113.5870	5,000.000	5,413.79	5,679.35	0.00%	265.56
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	121.1680	440,000.000	533,323.65	533,139.20	0.38%	-184.45
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 SEC ID: 38141GFD1	142.0770	500,000.000	640,505.39	710,385.00	0.51%	69,879.61
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17 SEC ID: 38141GWM2	101.1290	300,000.000	300,000.00	303,387.00	0.22%	3,387.00
GOLDMAN SACHS GROUP INC/THE VAR RT 05/15/2026 DD 05/17/18 SEC ID: 38141GXD1	101.8200	510,000.000	510,000.00	519,282.00	0.37%	9,282.00
GOLDMAN SACHS GROUP INC/THE VAR RT 03/08/2023 DD 03/08/21 SEC ID: 38141GXV1	100.0050	500,000.000	500,000.00	500,025.00	0.36%	25.00



FIRST PRINCIPLES P11 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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 5.000% 03/15/2024 DD 03/17/14 SEC ID: 404119BN8	107.5460	320,000.000	328,920.10	344,147.20	0.25%	15,227.10
HCA INC 5.250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	110.6650	910,000.000	978,390.38	1,007,051.50	0.72%	28,661.12
HCA INC 4.500% 02/15/2027 DD 08/15/16 SEC ID: 404119BU2	110.2210	300,000.000	303,787.69	330,663.00	0.24%	26,875.31
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	109.6300	760,000.000	815,894.88	833,188.00	0.59%	17,293.12
WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15 SEC ID: 42217KBF2	107.7410	380,000.000	402,810.47	409,415.80	0.29%	6,605.33
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19 SEC ID: 43289DAH6	99.0930	750,000.000	754,687.50	743,197.50	0.53%	-11,490.00
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	99.5270	250,000.000	249,768.33	248,817.50	0.18%	-950.83
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20 SEC ID: 446413AS5	105.8000	250,000.000	269,184.42	264,500.00	0.19%	-4,684.42
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19 SEC ID: 44701QBE1	110.6310	375,000.000	417,173.60	414,866.25	0.30%	-2,307.35
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21 SEC ID: 44891ABS5	97.1880	250,000.000	247,403.92	242,970.00	0.17%	-4,433.92
INTEL CORP 4.750% 03/25/2050 DD 03/25/20 SEC ID: 458140BM1	133.6370	500,000.000	673,063.63	668,185.00	0.48%	-4,878.63
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20 SEC ID: 45866FAL8	101.3207	125,000.000	123,183.16	126,650.84	0.09%	3,467.68
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20 SEC ID: 45866FAN4	96.0686	250,000.000	231,745.05	240,171.62	0.17%	8,426.57
INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19 SEC ID: 459200KC4	121.7160	300,000.000	306,602.58	365,148.00	0.26%	58,545.42

 BNY MELLON <i>FIRST PRINCIPLES PI1 - [REDACTED]</i>	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL
	12/31/2021	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IPALCO ENTERPRISES INC 3.700% 09/01/2024 DD 08/22/17 SEC ID: 462613AM2	104.6200	440,000.000	452,450.57	460,328.00	0.33%	7,877.43
JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15 SEC ID: 46625HLL2	130.5500	530,000.000	599,816.69	691,915.00	0.49%	92,098.31
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	113.7430	125,000.000	125,000.00	142,178.75	0.10%	17,178.75
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18 SEC ID: 46647PAN6	116.4100	140,000.000	140,000.00	162,974.00	0.12%	22,974.00
JPMORGAN CHASE & CO VAR RT 02/04/2027 DD 02/04/21 SEC ID: 46647PBW5	96.8360	500,000.000	500,000.00	484,180.00	0.35%	-15,820.00
JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 SEC ID: 46647PCE4	107.4210	450,000.000	450,000.00	483,394.50	0.34%	33,394.50
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	114.9990	300,000.000	299,376.32	344,997.00	0.25%	45,620.68
KINDER MORGAN INC 4.300% 06/01/2025 DD 11/26/14 SEC ID: 49456BAF8	108.1060	690,000.000	727,944.80	745,931.40	0.53%	17,986.60
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20 SEC ID: 50077LAZ9	125.7800	600,000.000	728,488.04	754,680.00	0.54%	26,191.96
KROGER CO/THE 2.650% 10/15/2026 DD 10/03/16 SEC ID: 501044DE8	103.9660	300,000.000	288,447.73	311,898.00	0.22%	23,450.27
KROGER CO/THE 3.950% 01/15/2050 DD 01/13/20 SEC ID: 501044DN8	115.3970	550,000.000	627,182.80	634,683.50	0.45%	7,500.70
LFS 2019A LLC A A 144A 5.250% 05/15/2031 DD 05/30/19 SEC ID: 50201NAA9	100.0000	365,136.220	365,136.22	365,136.22	0.26%	0.00
LABORATORY CORP OF AMERICA HOL 3.250% 09/01/2024 DD 08/22/17 SEC ID: 50540RAT9	104.7190	375,000.000	397,428.82	392,696.25	0.28%	-4,732.57
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17 SEC ID: 526057BZ6	106.2300	920,000.000	952,964.29	977,316.00	0.70%	24,351.71

 BNY MELLON <i>FIRST PRINCIPLES PI1 - [REDACTED]</i>	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

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	106.8750	660,000.000	693,009.23	705,375.00	0.50%	12,365.77
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12 SEC ID: 539830BB4	118.0520	440,000.000	519,512.98	519,428.80	0.37%	-84.18
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	109.7220	330,000.000	354,877.93	362,082.60	0.26%	7,204.67
LOWE'S COS INC 4.550% 04/05/2049 DD 04/05/19 SEC ID: 548661DS3	125.7650	375,000.000	378,012.50	471,618.75	0.34%	93,606.25
MSCI INC 144A 4.000% 11/15/2029 DD 11/07/19 SEC ID: 55354GAH3	104.5000	375,000.000	391,536.48	391,875.00	0.28%	338.52
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	98.0420	375,000.000	375,000.00	367,657.50	0.26%	-7,342.50
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18 SEC ID: 56585ABC5	113.8690	360,000.000	381,618.67	409,928.40	0.29%	28,309.73
MARRIOTT INTERNATIONAL INC/MD 3.125% 06/15/2026 DD 06/10/16 SEC ID: 571903AS2	103.9060	250,000.000	258,183.90	259,765.00	0.19%	1,581.10
MARTIN MARIETTA MATERIALS INC 3.200% 07/15/2051 DD 07/02/21 SEC ID: 573284AX4	101.5530	375,000.000	370,612.02	380,823.75	0.27%	10,211.73
MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20 SEC ID: 575767AQ1	105.8540	800,000.000	804,795.00	846,832.00	0.60%	42,037.00
MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13 SEC ID: 58013MER1	108.9060	250,000.000	263,014.07	272,265.00	0.19%	9,250.93
MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17 SEC ID: 58013MFC3	122.3690	300,000.000	298,655.19	367,107.00	0.26%	68,451.81
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	136.2980	397,000.000	520,973.86	541,103.06	0.39%	20,129.20
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19 SEC ID: 606822BM5	105.7350	760,000.000	795,484.03	803,586.00	0.57%	8,101.97



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	107.9190	300,000.000	300,000.00	323,757.00	0.23%	23,757.00
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2025 DD 09/13/19 SEC ID: 60687YAZ2	102.6830	1,550,000.000	1,608,593.93	1,591,586.50	1.13%	-17,007.43
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	107.8810	700,000.000	700,000.00	755,167.00	0.54%	55,167.00
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17 SEC ID: 61746BEG7	126.0360	490,000.000	515,574.07	617,576.40	0.44%	102,002.33
MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21 SEC ID: 61747YEF8	96.2850	625,000.000	625,000.00	601,781.25	0.43%	-23,218.75
MORGAN STANLEY VAR RT 04/05/2024 DD 04/22/21 SEC ID: 61772BAA1	99.6980	300,000.000	300,000.00	299,094.00	0.21%	-906.00
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07 SEC ID: 62912XAC8	140.2880	300,000.000	427,710.02	420,864.00	0.30%	-6,846.02
NRG ENERGY INC 144A 2.450% 12/02/2027 DD 12/02/20 SEC ID: 629377CP5	99.1570	250,000.000	252,203.49	247,892.50	0.18%	-4,310.99
NXP BV / NXP FUNDING LLC 144A 4.875% 03/01/2024 DD 12/06/18 SEC ID: 62947QAZ1	107.4380	250,000.000	264,345.03	268,595.00	0.19%	4,249.97
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 SEC ID: 651639AX4	102.9150	250,000.000	255,291.33	257,287.50	0.18%	1,996.17
NEXTERA ENERGY CAPITAL HOLDING 3.550% 05/01/2027 DD 04/28/17 SEC ID: 65339KAT7	108.3730	250,000.000	264,815.80	270,932.50	0.19%	6,116.70
NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15 SEC ID: 655844BQ0	123.0190	260,000.000	270,784.66	319,849.40	0.23%	49,064.74
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	102.4430	250,000.000	252,894.78	256,107.50	0.18%	3,212.72
NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15 SEC ID: 666807BJ0	113.6930	300,000.000	294,078.46	341,079.00	0.24%	47,000.54



FIRST PRINCIPLES P11 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19 SEC ID: 677415CR0	115.0660	440,000.000	510,614.76	506,290.40	0.36%	-4,324.36
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 SEC ID: 68389XBM6	102.8240	450,000.000	473,606.67	462,708.00	0.33%	-10,898.67
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17 SEC ID: 68389XBN4	105.3640	440,000.000	467,213.26	463,601.60	0.33%	-3,611.66
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17 SEC ID: 68389XBQ7	104.1670	250,000.000	259,645.72	260,417.50	0.19%	771.78
PPG INDUSTRIES INC 1.200% 03/15/2026 DD 03/04/21 SEC ID: 693506BU0	97.8650	500,000.000	498,632.68	489,325.00	0.35%	-9,307.68
PACCAR FINANCIAL CORP 2.150% 08/15/2024 DD 08/15/19 SEC ID: 69371RQ25	102.4350	440,000.000	443,416.07	450,714.00	0.32%	7,297.93
PFIZER INC 4.300% 06/15/2043 DD 06/03/13 SEC ID: 717081DE0	122.8590	200,000.000	216,133.28	245,718.00	0.18%	29,584.72
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20 SEC ID: 75886FAF4	94.0790	375,000.000	361,671.63	352,796.25	0.25%	-8,875.38
NATWEST GROUP PLC 3.875% 09/12/2023 DD 09/12/16 SEC ID: 780097BD2	104.2850	250,000.000	256,613.20	260,712.50	0.19%	4,099.30
7-ELEVEN INC 144A 1.800% 02/10/2031 DD 02/10/21 SEC ID: 817826AE0	94.7420	300,000.000	286,595.86	284,226.00	0.20%	-2,369.86
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 SEC ID: 822582BQ4	116.6820	200,000.000	202,266.24	233,364.00	0.17%	31,097.76
SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16 SEC ID: 842587CX3	117.5200	440,000.000	504,307.84	517,088.00	0.37%	12,780.16
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20 SEC ID: 855244BA6	108.0860	500,000.000	508,770.03	540,430.00	0.39%	31,659.97
SUMITOMO MITSUI FINANCIAL GROU 1.474% 07/08/2025 DD 07/08/20 SEC ID: 86562MCA6	99.5210	375,000.000	380,941.10	373,203.75	0.27%	-7,737.35



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17 SEC ID: 86765BAU3	107.4120	320,000.000	318,980.67	343,718.40	0.25%	24,737.73
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	108.0890	1,290,000.000	1,353,131.55	1,394,348.10	0.99%	41,216.55
SYSCO CORP 3.300% 02/15/2050 DD 02/13/20 SEC ID: 871829BJ5	101.6400	500,000.000	500,989.54	508,200.00	0.36%	7,210.46
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	124.9330	995,000.000	1,179,478.03	1,243,083.35	0.89%	63,605.32
T-MOBILE USA INC 4.375% 04/15/2040 DD 04/15/21 SEC ID: 87264AAX3	114.6070	300,000.000	335,748.49	343,821.00	0.25%	8,072.51
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 SEC ID: 87264ABF1	109.5130	375,000.000	408,425.30	410,673.75	0.29%	2,248.45
TAMPA ELECTRIC CO 2.400% 03/15/2031 DD 03/18/21 SEC ID: 875127BH4	101.1090	300,000.000	303,494.09	303,327.00	0.22%	-167.09
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13 SEC ID: 88947EAN0	103.2500	500,000.000	518,269.99	516,250.00	0.37%	-2,019.99
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	122.1180	250,000.000	299,722.40	305,295.00	0.22%	5,572.60
TRUIST FINANCIAL CORP 1.125% 08/03/2027 DD 08/03/20 SEC ID: 89788MAC6	96.7420	300,000.000	293,585.52	290,226.00	0.21%	-3,359.52
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	109.4480	250,000.000	265,969.22	273,620.00	0.20%	7,650.78
UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20 SEC ID: 907818FL7	113.8360	250,000.000	290,016.50	284,590.00	0.20%	-5,426.50
UNITED PARCEL SERVICE INC 4.250% 03/15/2049 DD 03/15/19 SEC ID: 911312BQ8	128.4240	300,000.000	357,149.43	385,272.00	0.27%	28,122.57
UNITED RENTALS NORTH AMERICA I 3.875% 11/15/2027 DD 11/04/19 SEC ID: 911365BM5	103.6190	374,000.000	388,627.54	387,535.06	0.28%	-1,092.48

 FIRST PRINCIPLES P11 -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		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 3.375% 04/15/2032 DD 10/15/01 SEC ID: 912810FQ6	148.7910	802,282.450	993,825.08	1,193,724.08	0.85%	199,899.00
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	153.1130	2,794,078.560	3,612,927.06	4,278,097.51	3.05%	665,170.45
US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11 SEC ID: 912810QP6	154.8540	776,548.200	1,093,421.88	1,202,515.95	0.86%	109,094.07
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	126.4260	1,688,747.400	1,627,086.53	2,135,015.79	1.52%	507,929.26
US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	124.3670	2,688,056.850	2,549,120.19	3,343,055.66	2.38%	793,935.47
US TREAS-CPI INFLAT 1.375% 02/15/2044 DD 02/15/14 SEC ID: 912810RF7	142.7730	1,257,647.596	1,630,535.69	1,795,581.20	1.28%	165,045.51
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	128.7810	3,569,750.400	3,690,655.94	4,597,160.26	3.28%	906,504.32
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	136.7230	4,358,782.350	4,892,059.90	5,959,457.99	4.25%	1,067,398.09
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	135.1310	1,916,421.500	1,925,566.07	2,589,679.54	1.85%	664,113.47
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	140.3030	1,132,543.300	1,114,260.71	1,588,992.23	1.13%	474,731.52
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	142.0270	1,439,519.700	1,554,698.31	2,044,506.64	1.46%	489,808.33
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	121.0900	1,887,572.700	2,100,170.38	2,285,661.78	1.63%	185,491.40
US TREAS-CPI INFLAT 0.125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	118.5080	2,102,938.200	2,235,382.26	2,492,150.00	1.78%	256,767.74
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 SEC ID: 912810SZ2	102.4060	1,315,000.000	1,325,823.30	1,346,638.90	0.96%	20,815.60

 BNY MELLON FIRST PRINCIPLES PI1 - [REDACTED]	Asset Detail by Asset Type 12/31/2021		Report ID: GL8013
			Base Currency: USD
			Alternate Base Currency:
			Exchange Rate:
			Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 SEC ID: 913017BT5	124.6290	680,000.000	779,406.44	847,477.20	0.60%	68,070.76
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	111.9440	250,000.000	279,986.50	279,860.00	0.20%	-126.50
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17 SEC ID: 91324PCZ3	122.7890	200,000.000	209,136.89	245,578.00	0.18%	36,441.11
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 SEC ID: 91324PDF6	115.1770	755,000.000	791,680.15	869,586.35	0.62%	77,906.20
VALERO ENERGY CORP 4.000% 04/01/2029 DD 03/25/19 SEC ID: 91913YAW0	108.9090	440,000.000	469,494.53	479,199.60	0.34%	9,705.07
VENTAS REALTY LP 3.500% 02/01/2025 DD 01/14/15 SEC ID: 92277GAE7	105.4500	380,000.000	394,122.28	400,710.00	0.29%	6,587.72
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15 SEC ID: 92343VCX0	125.5020	160,000.000	197,100.43	200,803.20	0.14%	3,702.77
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15 SEC ID: 92343VCZ5	131.5730	260,000.000	271,523.68	342,089.80	0.24%	70,566.12
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21 SEC ID: 92343VGK4	104.9830	300,000.000	303,127.33	314,949.00	0.22%	11,821.67
VISA INC 3.650% 09/15/2047 DD 09/11/17 SEC ID: 92826CAJ1	116.9300	200,000.000	200,918.27	233,860.00	0.17%	32,941.73
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19 SEC ID: 92840VAD4	102.9970	1,260,000.000	1,269,083.91	1,297,762.20	0.93%	28,678.29
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18 SEC ID: 92857WBJ8	108.0930	440,000.000	467,393.92	475,609.20	0.34%	8,215.28
VULCAN MATERIALS CO 4.500% 06/15/2047 DD 06/15/17 SEC ID: 929160AV1	123.1730	500,000.000	608,875.17	615,865.00	0.44%	6,989.83
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16 SEC ID: 931427AQ1	106.4540	85,000.000	85,000.36	90,485.90	0.06%	5,485.54

 FIRST PRINCIPLES PI1 -	Asset Detail by Asset Type 12/31/2021		Report ID: GL8013
			Base Currency: USD
			Alternate Base Currency:
			Exchange Rate:
			Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	108.7180	660,000.000	706,177.23	717,538.80	0.51%	11,361.57
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	0.0053	1,535,000.000	49,580.50	80.99	0.00%	-49,499.51
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	0.0202	3,000,000.000	79,500.00	606.00	0.00%	-78,894.00
IFS R CPURNSA INDEX P 2.9215% 2026 OCT 18 SEC ID: 99QAGJJ79	0.0000	-6,200,000.000	0.00	0.00	0.00%	0.00
IFS_R CPURNSA INDEX P 2.9215% 2026 OCT 18 SEC ID: 99QAGJK44	1.3802	6,200,000.000	0.00	85,569.61	0.06%	85,569.61
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		116,679,025.426	125,259,665.94	134,901,737.93	96.20%	9,642,071.99
TOTAL FIXED INCOME SECURITIES		116,679,025.426	125,259,665.94	134,901,737.93	96.20%	9,642,071.99
TOTAL ASSETS - BASE:		121,029,632.906	130,590,551.49	140,232,623.48	100.00%	9,642,071.99



MARATHON EAFE P11 - [REDACTED]

Asset Detail
by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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	2,242.6724	13,361.430	19,379,259.29	29,965,310.33	100.00%	10,586,051.04
TOTAL ASSETS - BASE:		13,361.430	19,379,259.29	29,965,310.33	100.00%	10,586,051.04



EATON VANCE HY PII - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013
Base Currency: USD
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			4,774.95	4,752.64	0.01%	-22.31
INTEREST RECEIVABLE			2,773.89	2,729.28	0.01%	-44.61
NON-BASE CURRENCY			1,157.34	1,137.20	0.00%	-20.14
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-233,255.90	-228,280.84	-0.64%	4,975.06
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-224,549.72	-219,661.72	-0.62%	4,888.00
U.S. DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-280,061.02	-280,061.02	-0.79%	0.00
CASH			385.78	385.78	0.00%	0.00
FFX CONTRACTS RECEIVABLE			233,255.90	233,255.90	0.66%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-4,774.95	-4,774.95	-0.01%	0.00
RECEIVABLE FOR INVESTMENTS SOLD			19,635.24	19,635.24	0.06%	0.00
INTEREST RECEIVABLE			456,794.37	456,794.37	1.28%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	1,540,010.290	1,540,010.29	1,540,010.29	4.33%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,540,010.290	1,965,245.61	1,965,245.61	5.52%	0.00
TOTAL CASH & CASH EQUIVALENTS		1,540,010.290	1,740,695.89	1,745,583.89	4.91%	4,888.00
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
VIVION INVESTMENTS SARL REGS 3.000% 08/08/2024 SEC ID: ELBKLVS9	111.0703	200,000.000	220,268.46	222,140.65	0.62%	1,872.19
U.S. DOLLAR						
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20 SEC ID: 00165CAN4	106.5000	31,000.000	29,596.84	33,015.00	0.09%	3,418.16

 EATON VANCE HY P11 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL
	12/31/2021	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMC ENTERTAINMENT HOLDING 144A 10.000% 06/15/2026 DD 07/31/20 SEC ID: 00165CAP9	98.8500	24,882.000	25,760.92	24,595.86	0.07%	-1,165.06
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	103.6500	24,000.000	24,271.36	24,876.00	0.07%	604.64
API ESCROW CORP 144A 4.750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	102.0000	58,000.000	58,509.00	59,160.00	0.17%	651.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21 SEC ID: 00253XAA9	103.9880	114,000.000	118,394.34	118,546.32	0.33%	151.98
ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20 SEC ID: 00653VAA9	106.0000	35,000.000	35,000.00	37,100.00	0.10%	2,100.00
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21 SEC ID: 00653VAC5	100.0000	50,000.000	50,071.54	50,000.00	0.14%	-71.54
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21 SEC ID: 00653VAE1	101.7500	29,000.000	29,000.00	29,507.50	0.08%	507.50
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	97.7500	94,000.000	94,061.85	91,885.00	0.26%	-2,176.85
AETHON UNITED BR LP / AET 144A 8.250% 02/15/2026 DD 02/02/21 SEC ID: 00810GAC8	107.4200	112,000.000	116,884.75	120,310.40	0.34%	3,425.65
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21 SEC ID: 008911BK4	102.0000	70,000.000	70,000.00	71,400.00	0.20%	1,400.00
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01 SEC ID: 012873AK1	130.4850	36,000.000	39,189.97	46,974.60	0.13%	7,784.63
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	106.0000	94,000.000	94,000.00	99,640.00	0.28%	5,640.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	107.9720	76,000.000	76,385.00	82,058.72	0.23%	5,673.72
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	99.5360	67,490.000	67,477.53	67,176.85	0.19%	-300.68



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	109.2500	87,000.000	90,231.97	95,047.50	0.27%	4,815.53
ALLEGHENY TECHNOLOGIES INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	104.2500	32,000.000	32,000.00	33,360.00	0.09%	1,360.00
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19 SEC ID: 018581AK4	102.0330	104,000.000	104,000.00	106,114.32	0.30%	2,114.32
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	103.7500	135,000.000	136,336.22	140,062.50	0.39%	3,726.28
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	104.8310	169,000.000	173,490.69	177,164.39	0.50%	3,673.70
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	106.8430	60,000.000	63,132.92	64,105.80	0.18%	972.88
ALLIED UNIVERSAL HOLDCO L 144A 6.000% 06/01/2029 DD 05/14/21 SEC ID: 019576AC1	97.2500	204,000.000	207,818.01	198,390.00	0.56%	-9,428.01
ALTICE FRANCE SA/France 144A 8.125% 02/01/2027 DD 07/31/18 SEC ID: 02156LAA9	106.5480	200,000.000	205,551.58	213,096.00	0.60%	7,544.42
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	101.0000	43,000.000	43,358.44	43,430.00	0.12%	71.56
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	103.6250	84,000.000	79,869.99	87,045.00	0.24%	7,175.01
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	110.2040	43,000.000	43,000.00	47,387.72	0.13%	4,387.72
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	105.0000	100,000.000	104,275.80	105,000.00	0.30%	724.20
ARCONIC CORP 144A 6.125% 02/15/2028 DD 02/07/20 SEC ID: 03966VAA5	106.4200	33,000.000	33,894.12	35,118.60	0.10%	1,224.48



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19 SEC ID: 03969AAP5	100.6250	200,000.000	205,156.31	201,250.00	0.57%	-3,906.31
ARKO CORP 144A 5.125% 11/15/2029 DD 10/21/21 SEC ID: 041242AA6	96.6250	84,000.000	83,699.50	81,165.00	0.23%	-2,534.50
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	102.0000	17,000.000	17,076.10	17,340.00	0.05%	263.90
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	101.6250	20,000.000	20,170.38	20,325.00	0.06%	154.62
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	101.8750	16,000.000	16,000.00	16,300.00	0.05%	300.00
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	103.7700	12,000.000	12,000.00	12,452.40	0.03%	452.40
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	97.2500	22,000.000	22,000.00	21,395.00	0.06%	-605.00
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21 SEC ID: 04649VAZ3	100.2500	130,000.000	130,000.00	130,325.00	0.37%	325.00
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21 SEC ID: 04649VBA7	99.5210	31,000.000	30,690.00	30,851.51	0.09%	161.51
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/03/19 SEC ID: 053773BC0	103.7500	24,000.000	22,013.78	24,900.00	0.07%	2,886.22
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/15/20 SEC ID: 053773BE6	103.7500	35,000.000	32,667.51	36,312.50	0.10%	3,644.99
AVIS BUDGET CAR RENTAL LL 144A 5.375% 03/01/2029 DD 03/01/21 SEC ID: 053773BF3	105.4820	40,000.000	40,000.00	42,192.80	0.12%	2,192.80
BCPE EMPIRE HOLDINGS INC 144A 7.625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	102.1070	157,000.000	157,540.69	160,307.99	0.45%	2,767.30
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	101.5000	47,000.000	47,000.00	47,705.00	0.13%	705.00



EATON VANCE HY PII - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BWX TECHNOLOGIES INC 144A 4.125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	101.2500	38,000.000	38,000.00	38,475.00	0.11%	475.00
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19 SEC ID: 071734AJ6	88.0000	23,000.000	21,362.71	20,240.00	0.06%	-1,122.71
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20 SEC ID: 071734AK3	95.0240	23,000.000	23,000.00	21,855.52	0.06%	-1,144.48
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20 SEC ID: 071734AL1	87.8750	23,000.000	21,323.29	20,211.25	0.06%	-1,112.04
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21 SEC ID: 07403VAA7	98.7500	50,000.000	50,941.75	49,375.00	0.14%	-1,566.75
BELLRING BRANDS/POST HOLDINGS 0.000% 10/21/2024 DD 02/16/21 SEC ID: 07982EAD8	100.0780	40,098.860	40,730.00	40,130.14	0.11%	-599.86
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	99.8690	67,000.000	66,635.09	66,912.23	0.19%	277.14
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	103.6250	77,000.000	73,666.56	79,791.25	0.22%	6,124.69
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21 SEC ID: 097751BV2	103.7410	39,000.000	39,000.00	40,458.99	0.11%	1,458.99
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	101.7500	67,000.000	67,000.00	68,172.50	0.19%	1,172.50
BOOZ ALLEN HAMILTON INC 144A 4.000% 07/01/2029 DD 06/17/21 SEC ID: 09951LAB9	103.2500	38,000.000	38,000.00	39,235.00	0.11%	1,235.00
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21 SEC ID: 11135RAA3	98.2500	75,000.000	75,734.54	73,687.50	0.21%	-2,047.04
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19 SEC ID: 11284DAA3	103.5000	71,000.000	71,000.00	73,485.00	0.21%	2,485.00
BROOKFIELD PROPERTY REIT 144A 4.500% 04/01/2027 DD 09/29/21 SEC ID: 11284DAC9	98.1070	104,000.000	104,000.00	102,031.28	0.29%	-1,968.72



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 4.125% 03/01/2025 DD 02/19/20 SEC ID: 118230AT8	103.2500	52,000.000	52,000.00	53,690.00	0.15%	1,690.00
BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20 SEC ID: 118230AU5	100.7500	46,000.000	46,000.00	46,345.00	0.13%	345.00
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19 SEC ID: 12008RAM9	105.5000	124,000.000	127,630.14	130,820.00	0.37%	3,189.86
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	107.2500	24,000.000	24,235.99	25,740.00	0.07%	1,504.01
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	104.0000	83,000.000	83,759.12	86,320.00	0.24%	2,560.88
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	103.0000	200,000.000	199,848.55	206,000.00	0.58%	6,151.45
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	104.0000	215,000.000	209,952.87	223,600.00	0.63%	13,647.13
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	107.9140	54,000.000	54,854.91	58,273.56	0.16%	3,418.65
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	102.3190	157,000.000	157,967.02	160,640.83	0.45%	2,673.81
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	100.8780	103,000.000	102,953.00	103,904.34	0.29%	951.34
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21 SEC ID: 1248EPCN1	102.8750	38,000.000	38,000.00	39,092.50	0.11%	1,092.50
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17 SEC ID: 12508EAF8	103.5000	70,000.000	71,362.48	72,450.00	0.20%	1,087.52
CDK GLOBAL INC 144A 5.250% 05/15/2029 DD 05/15/19 SEC ID: 12508EAJ0	106.0000	44,000.000	44,000.00	46,640.00	0.13%	2,640.00
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21 SEC ID: 12543DBJ8	101.8750	45,000.000	46,446.06	45,843.75	0.13%	-602.31



EATON VANCE HY P11 - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHS/COMMUNITY HEALTH SYST 144A 6.125% 04/01/2030 DD 05/19/21 SEC ID: 12543DBL3	98.9320	82,000.000	82,000.00	81,124.24	0.23%	-875.76
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20 SEC ID: 12653CAJ7	104.0000	64,000.000	65,041.45	66,560.00	0.19%	1,518.55
CVR ENERGY INC 144A 5.750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	97.3000	143,000.000	141,894.82	139,139.00	0.39%	-2,755.82
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	100.0000	29,000.000	29,000.00	29,000.00	0.08%	0.00
CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21 SEC ID: 13123XBD3	101.0000	81,000.000	80,834.09	81,810.00	0.23%	975.91
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	102.5990	12,000.000	12,000.00	12,311.88	0.03%	311.88
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	103.5000	54,000.000	54,000.00	55,890.00	0.16%	1,890.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	101.5160	72,000.000	72,000.00	73,091.52	0.21%	1,091.52
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	98.6250	35,000.000	35,000.00	34,518.75	0.10%	-481.25
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	100.0000	45,000.000	45,000.00	45,000.00	0.13%	0.00
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	101.7720	78,000.000	78,313.06	79,382.16	0.22%	1,069.10
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20 SEC ID: 143658BL5	104.8250	27,000.000	27,000.00	28,302.75	0.08%	1,302.75
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	100.0000	66,000.000	66,000.00	66,000.00	0.19%	0.00



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CARROLS RESTAURANT GROUP 144A 5.875% 07/01/2029 DD 06/28/21 SEC ID: 14574XAF1	90.0000	38,000.000	37,805.78	34,200.00	0.10%	-3,605.78
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	106.5000	57,000.000	58,094.07	60,705.00	0.17%	2,610.93
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	104.2500	98,000.000	97,363.46	102,165.00	0.29%	4,801.54
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	107.8460	172,000.000	172,000.00	185,495.12	0.52%	13,495.12
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	102.0210	55,000.000	55,000.00	56,111.55	0.16%	1,111.55
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	101.6510	140,000.000	140,111.47	142,311.40	0.40%	2,199.93
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21 SEC ID: 15135BAX9	97.3520	82,000.000	82,069.17	79,828.64	0.22%	-2,240.53
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	98.0000	107,000.000	107,820.47	104,860.00	0.29%	-2,960.47
CENTRAL GARDEN & PET CO 5.125% 02/01/2028 DD 12/14/17 SEC ID: 153527AM8	104.5000	90,000.000	90,190.21	94,050.00	0.26%	3,859.79
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15 SEC ID: 156700AZ9	105.7720	115,000.000	115,000.00	121,637.80	0.34%	6,637.80
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16 SEC ID: 156700BA3	109.5000	8,000.000	8,113.97	8,760.00	0.02%	646.03
CHEMOURS CO/THE 144A 4.625% 11/15/2029 DD 08/18/21 SEC ID: 163851AH1	99.2250	61,000.000	61,000.00	60,527.25	0.17%	-472.75
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	106.0000	162,000.000	163,473.13	171,720.00	0.48%	8,246.87
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	105.0000	59,000.000	59,000.00	61,950.00	0.17%	2,950.00



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 INC 4.625% 10/15/2028 DD 04/15/21 SEC ID: 16411RAK5	105.7500	55,000.000	55,000.00	58,162.50	0.16%	3,162.50
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	102.7460	21,000.000	21,000.00	21,576.66	0.06%	576.66
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20 SEC ID: 172441BC0	106.0000	15,000.000	15,719.26	15,900.00	0.04%	180.74
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21 SEC ID: 172441BD8	101.2500	21,000.000	21,000.00	21,262.50	0.06%	262.50
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	97.5000	66,000.000	66,000.00	64,350.00	0.18%	-1,650.00
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	104.7500	21,000.000	20,999.99	21,997.50	0.06%	997.51
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	106.0000	150,000.000	153,357.75	159,000.00	0.45%	5,642.25
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	107.0000	73,000.000	73,658.95	78,110.00	0.22%	4,451.05
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21 SEC ID: 18453HAD8	106.7500	61,000.000	61,000.00	65,117.50	0.18%	4,117.50
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19 SEC ID: 18539UAC9	105.1250	23,000.000	23,376.32	24,178.75	0.07%	802.43
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	105.8750	157,000.000	157,801.06	166,223.75	0.47%	8,422.69
COINBASE GLOBAL INC 144A 3.375% 10/01/2028 DD 09/17/21 SEC ID: 19260QAC1	93.3750	131,000.000	131,000.00	122,321.25	0.34%	-8,678.75
COLGATE ENERGY PARTNERS I 144A 7.750% 02/15/2026 DD 01/27/21 SEC ID: 19416MAA7	108.0000	63,000.000	62,454.74	68,040.00	0.19%	5,585.26



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COLGATE ENERGY PARTNERS I 144A 5.875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	103.0000	143,000.000	143,478.04	147,290.00	0.41%	3,811.96
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	105.8830	100,000.000	100,104.95	105,883.00	0.30%	5,778.05
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	105.1250	200,000.000	200,895.79	210,250.00	0.59%	9,354.21
COVANTA HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	101.5000	38,000.000	38,148.59	38,570.00	0.11%	421.41
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	106.7500	55,000.000	51,752.32	58,712.50	0.16%	6,960.18
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21 SEC ID: 228701AG3	103.7500	71,000.000	71,976.32	73,662.50	0.21%	1,686.18
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	102.3750	76,000.000	76,000.00	77,805.00	0.22%	1,805.00
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	106.6250	111,000.000	114,834.53	118,353.75	0.33%	3,519.22
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19 SEC ID: 25277LAA4	50.0000	125,000.000	116,434.80	62,500.00	0.18%	-53,934.80
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21 SEC ID: 25460HAB8	100.0290	53,762.500	53,224.87	53,778.09	0.15%	553.22
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	101.8750	71,000.000	71,341.91	72,331.25	0.20%	989.34
EQT CORP VAR RT 02/01/2030 DD 01/21/20 SEC ID: 26884LAG4	128.5000	29,000.000	29,591.49	37,265.00	0.10%	7,673.51
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	112.7500	20,000.000	19,951.46	22,550.00	0.06%	2,598.54
EQT CORP 5.000% 01/15/2029 DD 11/16/20 SEC ID: 26884LAL3	110.7500	17,000.000	17,000.00	18,827.50	0.05%	1,827.50



EATON VANCE HY P11 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	108.7500	34,000.000	34,000.00	36,975.00	0.10%	2,975.00
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	112.0000	34,000.000	34,000.00	38,080.00	0.11%	4,080.00
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	104.0000	43,000.000	43,000.00	44,720.00	0.13%	1,720.00
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	105.7500	43,000.000	43,000.00	45,472.50	0.13%	2,472.50
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	106.1070	53,000.000	53,341.83	56,236.71	0.16%	2,894.88
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	104.9630	123,000.000	123,000.00	129,104.49	0.36%	6,104.49
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	110.6620	74,000.000	74,248.18	81,889.88	0.23%	7,641.70
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	101.6880	71,000.000	71,000.00	72,198.48	0.20%	1,198.48
EMERGENT BIOSOLUTIONS INC 144A 3.875% 08/15/2028 DD 08/07/20 SEC ID: 29089QAC9	95.9770	72,000.000	72,432.97	69,103.44	0.19%	-3,329.53
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20 SEC ID: 29163VAC7	103.5000	82,000.000	85,000.09	84,870.00	0.24%	-130.09
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07 SEC ID: 292505AG9	129.9610	52,000.000	63,464.66	67,579.72	0.19%	4,115.06
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	103.0000	49,000.000	48,689.33	50,470.00	0.14%	1,780.67
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21 SEC ID: 29280BAA3	98.0000	82,000.000	81,756.15	80,360.00	0.23%	-1,396.15



EATON VANCE HY PII - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENTEGRIS INC 144A 4.375% 04/15/2028 DD 04/30/20 SEC ID: 29362UAC8	102.7500	36,000.000	36,000.00	36,990.00	0.10%	990.00
AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21 SEC ID: 29365DAB5	97.6970	83,000.000	84,415.56	81,088.51	0.23%	-3,327.05
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	103.2500	171,000.000	171,597.44	176,557.50	0.50%	4,960.06
FAIR ISAAC CORP 144A 4.000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	102.7550	53,000.000	52,868.24	54,460.15	0.15%	1,591.91
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17 SEC ID: 337932AH0	107.7550	81,000.000	88,083.12	87,281.55	0.25%	-801.57
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	135.4230	24,000.000	32,315.41	32,501.52	0.09%	186.11
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	110.3750	33,000.000	32,891.33	36,423.75	0.10%	3,532.42
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	146.3750	11,000.000	16,045.94	16,101.25	0.05%	55.31
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21 SEC ID: 345370DA5	102.4000	152,000.000	151,995.03	155,648.00	0.44%	3,652.97
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20 SEC ID: 345397A29	101.6910	200,000.000	190,358.11	203,382.00	0.57%	13,023.89
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19 SEC ID: 345397ZR7	113.6250	375,000.000	393,765.42	426,093.75	1.20%	32,328.33
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	125.7090	107,000.000	98,505.56	134,508.63	0.38%	36,003.07
GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	102.7500	235,000.000	237,580.97	241,462.50	0.68%	3,881.53
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	101.0000	38,000.000	38,000.00	38,380.00	0.11%	380.00



EATON VANCE HY PII - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	98.5000	74,000.000	74,000.00	72,890.00	0.20%	-1,110.00
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	100.8750	110,000.000	110,000.00	110,962.50	0.31%	962.50
GAP INC/THE 144A 3.625% 10/01/2029 DD 09/27/21 SEC ID: 364760AP3	98.9100	44,000.000	44,000.00	43,520.40	0.12%	-479.60
GAP INC/THE 144A 3.875% 10/01/2031 DD 09/27/21 SEC ID: 364760AQ1	98.6250	26,000.000	26,000.00	25,642.50	0.07%	-357.50
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	104.4390	44,000.000	44,041.67	45,953.16	0.13%	1,911.49
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	102.2400	32,000.000	32,000.00	32,716.80	0.09%	716.80
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	101.1050	22,000.000	22,000.00	22,243.10	0.06%	243.10
GENESIS ENERGY LP / GENESIS EN 8.000% 01/15/2027 DD 12/17/20 SEC ID: 37185LAM4	103.0560	11,000.000	10,532.12	11,336.16	0.03%	804.04
GOODYEAR TIRE & RUBBER CO 144A 5.000% 07/15/2029 DD 05/18/21 SEC ID: 382550BL4	107.4200	107,000.000	107,290.13	114,939.40	0.32%	7,649.27
GOODYEAR TIRE & RUBBER CO 144A 5.250% 07/15/2031 DD 05/18/21 SEC ID: 382550BP5	108.5710	86,000.000	86,000.00	93,371.06	0.26%	7,371.06
GREAT WESTERN PETROLEUM L 144A 12.000% 09/01/2025 DD 02/22/21 SEC ID: 39143GAD2	105.0000	76,000.000	75,423.94	79,800.00	0.22%	4,376.06
GREYSTAR REAL ESTATE PART 144A 5.750% 12/01/2025 DD 11/24/17 SEC ID: 39807UAB2	101.7720	136,000.000	136,597.41	138,409.92	0.39%	1,812.51
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	99.6250	68,000.000	68,183.09	67,745.00	0.19%	-438.09
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	103.7500	76,000.000	77,988.46	78,850.00	0.22%	861.54



EATON VANCE HY PII - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HLF FINANCING SARL LLC / 144A 4.875% 06/01/2029 DD 05/20/21 SEC ID: 40390DAC9	98.1200	69,000.000	69,000.00	67,702.80	0.19%	-1,297.20
HCA INC 5.500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	131.2580	100,000.000	100,000.00	131,258.00	0.37%	31,258.00
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	119.1550	91,000.000	91,000.00	108,431.05	0.30%	17,431.05
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	116.8490	128,000.000	127,885.65	149,566.72	0.42%	21,681.07
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20 SEC ID: 418751AB9	104.0000	36,000.000	36,000.00	37,440.00	0.11%	1,440.00
HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	99.7500	45,000.000	44,598.97	44,887.50	0.13%	288.53
HEALTHEQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	99.0000	76,000.000	76,406.58	75,240.00	0.21%	-1,166.58
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21 SEC ID: 42236WAQ0	99.7500	29,367.000	29,323.37	29,293.58	0.08%	-29.79
HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	106.2500	58,000.000	58,000.00	61,625.00	0.17%	3,625.00
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21 SEC ID: 428040DA4	100.6250	12,000.000	11,868.94	12,075.00	0.03%	206.06
HERTZ CORP/THE 144A 5.000% 12/01/2029 DD 11/23/21 SEC ID: 428040DB2	100.0860	96,000.000	95,643.20	96,082.56	0.27%	439.36
HERTZ CORP 144A ESCROW 6.000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	3.2500	19,000.000	0.00	617.50	0.00%	617.50
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21 SEC ID: 431318AU8	103.0720	34,000.000	34,000.00	35,044.48	0.10%	1,044.48
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21 SEC ID: 431318AV6	103.0000	27,000.000	27,000.00	27,810.00	0.08%	810.00

 EATON VANCE HY P11 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HUSBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	106.0000	44,000.000	44,118.62	46,640.00	0.13%	2,521.38
HUSBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	100.0000	55,000.000	55,247.30	55,000.00	0.15%	-247.30
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21 SEC ID: 449691AA2	105.0730	200,000.000	200,000.00	210,146.00	0.59%	10,146.00
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20 SEC ID: 44988LAG2	99.9060	73,445.000	72,770.55	73,375.96	0.21%	605.41
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18 SEC ID: 44988MAA3	101.8750	22,000.000	22,459.76	22,412.50	0.06%	-47.26
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	105.7970	23,000.000	23,099.83	24,333.31	0.07%	1,233.48
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19 SEC ID: 451102BT3	104.1250	98,000.000	98,000.00	102,042.50	0.29%	4,042.50
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19 SEC ID: 451102BZ9	102.7500	62,000.000	62,000.00	63,705.00	0.18%	1,705.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19 SEC ID: 45174HBC0	103.7500	8,068.000	8,298.80	8,370.55	0.02%	71.75
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	102.4620	163,000.000	163,289.75	167,013.06	0.47%	3,723.31
INFRABUILD AUSTRALIA PTY 144A 12.000% 10/01/2024 DD 10/03/19 SEC ID: 45682RAA8	103.0000	95,000.000	95,000.00	97,850.00	0.27%	2,850.00
INGLES MARKETS INC 144A 4.000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	100.7500	45,000.000	45,000.00	45,337.50	0.13%	337.50
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19 SEC ID: 46590XAB2	108.7500	112,000.000	117,892.27	121,800.00	0.34%	3,907.73
JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	101.0000	67,000.000	67,000.00	67,670.00	0.19%	670.00

 EATON VANCE HY P11 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL
	12/31/2021	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JEFFERSON CAPITAL HOLDING 144A 6.000% 08/15/2026 DD 08/04/21 SEC ID: 472481AA8	101.2500	68,000.000	68,000.00	68,850.00	0.19%	850.00
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	103.3750	25,000.000	25,000.00	25,843.75	0.07%	843.75
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	100.1250	47,000.000	47,031.49	47,058.75	0.13%	27.26
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	103.0000	35,000.000	35,000.00	36,050.00	0.10%	1,050.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 SEC ID: 50077LAB2	117.2650	70,000.000	67,149.46	82,085.50	0.23%	14,936.04
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20 SEC ID: 50077LAX4	117.4090	21,000.000	23,164.95	24,655.89	0.07%	1,490.94
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20 SEC ID: 50077LAZ9	125.7800	30,000.000	36,625.56	37,734.00	0.11%	1,108.44
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	108.0810	60,000.000	60,000.00	64,848.60	0.18%	4,848.60
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20 SEC ID: 50077LBF2	113.8300	114,000.000	119,558.98	129,766.20	0.36%	10,207.22
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20 SEC ID: 50077LBJ4	135.8390	60,000.000	60,000.00	81,503.40	0.23%	21,503.40
LABL INC 144A 5.875% 11/01/2028 DD 10/29/21 SEC ID: 50168QAC9	103.0630	28,000.000	28,294.04	28,857.64	0.08%	563.60
LABL INC 144A 8.250% 11/01/2029 DD 10/29/21 SEC ID: 50168QAD7	100.5550	56,000.000	55,724.47	56,310.80	0.16%	586.33
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	124.2500	89,000.000	91,371.64	110,582.50	0.31%	19,210.86
BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	123.5000	11,000.000	11,722.17	13,585.00	0.04%	1,862.83



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	122.0000	10,000.000	10,000.00	12,200.00	0.03%	2,200.00
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	113.2500	43,000.000	43,000.00	48,697.50	0.14%	5,697.50
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	102.7680	87,000.000	87,713.93	89,408.16	0.25%	1,694.23
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20 SEC ID: 516806AF3	102.0000	40,000.000	40,000.00	40,800.00	0.11%	800.00
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	101.0000	44,000.000	44,000.00	44,440.00	0.12%	440.00
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16 SEC ID: 527298BM4	102.2130	95,000.000	96,490.15	97,102.35	0.27%	612.20
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20 SEC ID: 527298BR3	99.0000	66,000.000	66,574.10	65,340.00	0.18%	-1,234.10
LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	103.5000	63,000.000	63,737.74	65,205.00	0.18%	1,467.26
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	104.7920	64,000.000	64,245.32	67,066.88	0.19%	2,821.56
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	100.7500	32,000.000	32,213.29	32,240.00	0.09%	26.71
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20 SEC ID: 53219LAT6	104.2500	37,000.000	37,000.00	38,572.50	0.11%	1,572.50
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	99.5000	103,000.000	103,628.72	102,485.00	0.29%	-1,143.72
BATH & BODY WORKS INC 6.950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	117.0000	21,000.000	23,433.62	24,570.00	0.07%	1,136.38
BATH & BODY WORKS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	121.5000	13,000.000	12,938.38	15,795.00	0.04%	2,856.62



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	105.1800	49,000.000	49,000.00	51,538.20	0.14%	2,538.20
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	106.7500	40,000.000	42,481.61	42,700.00	0.12%	218.39
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	102.0900	34,000.000	34,000.00	34,710.60	0.10%	710.60
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	102.7500	107,000.000	105,269.49	109,942.50	0.31%	4,673.01
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20 SEC ID: 541056AA5	101.2000	33,000.000	33,000.00	33,396.00	0.09%	396.00
LOGMEIN 8/20 COV-LITE TLB SEC ID: 54142KAD3	99.3470	167,488.200	167,524.18	166,394.50	0.47%	-1,129.68
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14 SEC ID: 552953CC3	104.5000	130,000.000	131,945.29	135,850.00	0.38%	3,904.71
MGM RESORTS INTERNATIONAL 5.500% 04/15/2027 DD 04/10/19 SEC ID: 552953CF6	106.5000	8,000.000	8,355.66	8,520.00	0.02%	164.34
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20 SEC ID: 552953CH2	103.0000	80,000.000	80,000.00	82,400.00	0.23%	2,400.00
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19 SEC ID: 55303XAJ4	113.0000	114,000.000	115,823.04	128,820.00	0.36%	12,996.96
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	104.0000	45,000.000	45,000.00	46,800.00	0.13%	1,800.00
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	102.2500	25,000.000	25,000.00	25,562.50	0.07%	562.50
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21 SEC ID: 55760LAA5	100.2500	49,000.000	49,000.00	49,122.50	0.14%	122.50
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	100.0000	86,000.000	86,744.52	86,000.00	0.24%	-744.52



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	104.8750	101,000.000	103,154.02	105,923.75	0.30%	2,769.73
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	99.0000	11,000.000	10,646.09	10,890.00	0.03%	243.91
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	99.2350	82,000.000	82,000.00	81,372.70	0.23%	-627.30
MODIVCARE ESCROW ISSUER I 144A 5.000% 10/01/2029 DD 08/24/21 SEC ID: 60783XAA2	102.1260	41,000.000	41,000.00	41,871.66	0.12%	871.66
MOLINA HEALTHCARE INC 144A 4.375% 06/15/2028 DD 06/02/20 SEC ID: 60855RAJ9	103.0000	31,000.000	31,000.00	31,930.00	0.09%	930.00
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	103.7500	74,000.000	76,164.91	76,775.00	0.22%	610.09
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	100.6250	78,000.000	78,000.00	78,487.50	0.22%	487.50
MONEYGRAM INTERNATIONAL I 144A 5.375% 08/01/2026 DD 07/21/21 SEC ID: 60935YAA7	101.5000	62,000.000	62,131.59	62,930.00	0.18%	798.41
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	100.7500	102,000.000	103,263.17	102,765.00	0.29%	-498.17
MOZART DEBT MERGER SUB IN 144A 5.250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	101.3640	200,000.000	202,770.91	202,728.00	0.57%	-42.91
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	104.0000	100,000.000	103,001.15	104,000.00	0.29%	998.85
MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	105.2500	54,000.000	54,120.91	56,835.00	0.16%	2,714.09
NCL CORP LTD 144A 10.250% 02/01/2026 DD 07/21/20 SEC ID: 62886HAY7	116.2500	27,000.000	27,000.00	31,387.50	0.09%	4,387.50
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	99.5570	32,000.000	32,000.00	31,858.24	0.09%	-141.76



EATON VANCE HY PII - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	98.5000	18,000.000	18,000.00	17,730.00	0.05%	-270.00
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	105.7110	95,000.000	95,000.00	100,425.45	0.28%	5,425.45
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	107.1390	60,000.000	60,000.00	64,283.40	0.18%	4,283.40
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	97.9900	33,000.000	33,000.00	32,336.70	0.09%	-663.30
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	97.5000	55,000.000	55,000.00	53,625.00	0.15%	-1,375.00
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	98.0000	79,000.000	79,000.00	77,420.00	0.22%	-1,580.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	92.5000	60,000.000	60,000.00	55,500.00	0.16%	-4,500.00
NABORS INDUSTRIES INC 144A 9.000% 02/01/2025 DD 12/01/20 SEC ID: 62957HAH8	103.0000	34,000.000	35,305.98	35,020.00	0.10%	-285.98
NATIONAL CINEMEDIA LLC 5.750% 08/15/2026 DD 08/19/16 SEC ID: 63530QAH2	77.7220	61,000.000	52,455.06	47,410.42	0.13%	-5,044.64
NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 SEC ID: 63530QAJ8	89.7500	75,000.000	64,238.98	67,312.50	0.19%	3,073.52
NEPTUNE ENERGY BONDCO PLC 144A 6.625% 05/15/2025 DD 05/11/18 SEC ID: 64073KAA1	102.1250	275,000.000	273,749.05	280,843.75	0.79%	7,094.70
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21 SEC ID: 64083YAA9	103.2500	66,000.000	67,816.45	68,145.00	0.19%	328.55
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17 SEC ID: 64110LAS5	114.0000	115,000.000	115,000.00	131,100.00	0.37%	16,100.00
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18 SEC ID: 64110LAT3	120.2500	145,000.000	145,000.00	174,362.50	0.49%	29,362.50



EATON VANCE HY PII - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 FORTRESS ENERGY INC 144A 6.500% 09/30/2026 DD 04/12/21 SEC ID: 644393AB6	99.2500	122,000.000	123,214.75	121,085.00	0.34%	-2,129.75
NEW GOLD INC 144A 6.375% 05/15/2025 DD 05/18/17 SEC ID: 644532AA1	102.7500	13,000.000	13,330.24	13,357.50	0.04%	27.26
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	106.2500	111,000.000	112,736.63	117,937.50	0.33%	5,200.87
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	108.0000	98,000.000	91,935.43	105,840.00	0.30%	13,904.57
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	103.5000	3,000.000	3,000.00	3,105.00	0.01%	105.00
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21 SEC ID: 66977WAS8	100.4060	64,000.000	63,984.92	64,259.84	0.18%	274.92
BRUNDAGE-BONE CONCRETE PU 144A 6.000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	104.0000	51,000.000	51,631.11	53,040.00	0.15%	1,408.89
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	100.8750	37,000.000	37,000.00	37,323.75	0.10%	323.75
NUFARM AUSTRALIA LTD / NU 144A 5.750% 04/30/2026 DD 04/26/18 SEC ID: 67052NAA3	102.2720	129,000.000	126,904.82	131,930.88	0.37%	5,026.06
OASIS PETROLEUM INC 144A 6.375% 06/01/2026 DD 06/09/21 SEC ID: 674215AL2	104.7500	58,000.000	59,254.20	60,755.00	0.17%	1,500.80
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15 SEC ID: 674599CF0	103.7500	26,000.000	19,584.47	26,975.00	0.08%	7,390.53
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16 SEC ID: 674599CH6	102.5000	39,000.000	35,368.06	39,975.00	0.11%	4,606.94
OCCIDENTAL PETROLEUM CORP 3.000% 02/15/2027 DD 11/07/16 SEC ID: 674599CM5	101.5000	13,000.000	12,547.44	13,195.00	0.04%	647.56
OCCIDENTAL PETROLEUM CORP 4.200% 03/15/2048 DD 03/02/18 SEC ID: 674599CN3	100.0000	46,000.000	32,837.13	46,000.00	0.13%	13,162.87



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 3.500% 08/15/2029 DD 08/08/19 SEC ID: 674599CS2	102.5950	31,000.000	22,651.14	31,804.45	0.09%	9,153.31
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19 SEC ID: 674599CY9	101.2500	38,000.000	27,372.16	38,475.00	0.11%	11,102.84
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	123.0000	23,000.000	16,787.64	28,290.00	0.08%	11,502.36
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	124.7500	96,000.000	96,000.00	119,760.00	0.34%	23,760.00
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	135.0000	83,000.000	83,000.00	112,050.00	0.31%	29,050.00
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	118.7340	28,000.000	28,000.00	33,245.52	0.09%	5,245.52
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	123.7500	75,000.000	75,000.00	92,812.50	0.26%	17,812.50
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	121.8600	59,000.000	59,000.00	71,897.40	0.20%	12,897.40
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	102.5000	77,000.000	77,000.00	78,925.00	0.22%	1,925.00
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	101.2760	65,000.000	65,151.61	65,829.40	0.18%	677.79
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	102.0000	98,000.000	98,000.00	99,960.00	0.28%	1,960.00
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	103.7500	19,000.000	19,000.00	19,712.50	0.06%	712.50
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	98.2500	133,000.000	133,000.00	130,672.50	0.37%	-2,327.50
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	101.9250	97,000.000	97,000.00	98,867.25	0.28%	1,867.25



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	100.2500	78,000.000	78,248.10	78,195.00	0.22%	-53.10
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	99.7500	6,000.000	6,054.21	5,985.00	0.02%	-69.21
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20 SEC ID: 69007TAD6	104.0000	40,000.000	40,000.00	41,600.00	0.12%	1,600.00
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21 SEC ID: 690732AF9	102.5000	50,000.000	50,216.07	51,250.00	0.14%	1,033.93
PBF HOLDING CO LLC / PBF 144A 9.250% 05/15/2025 DD 05/13/20 SEC ID: 69318FAK4	95.1250	132,000.000	131,945.47	125,565.00	0.35%	-6,380.47
PGT INNOVATIONS INC 144A 4.375% 10/01/2029 DD 09/24/21 SEC ID: 69336VAB7	100.5000	71,000.000	71,262.18	71,355.00	0.20%	92.82
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	104.3750	98,000.000	101,514.30	102,287.50	0.29%	773.20
PRA GROUP INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	106.2500	78,000.000	78,586.49	82,875.00	0.23%	4,288.51
PRA GROUP INC 144A 5.000% 10/01/2029 DD 09/22/21 SEC ID: 69354NAD8	100.2500	46,000.000	46,000.00	46,115.00	0.13%	115.00
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	104.6250	131,000.000	132,104.32	137,058.75	0.39%	4,954.43
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	106.0000	80,000.000	80,402.38	84,800.00	0.24%	4,397.62
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	99.3750	78,000.000	78,000.00	77,512.50	0.22%	-487.50
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	99.0000	64,000.000	64,112.33	63,360.00	0.18%	-752.33
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	103.7500	59,000.000	59,809.59	61,212.50	0.17%	1,402.91



EATON VANCE HY P11 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PENINSULA PACIFIC ENTERTA 144A 8.500% 11/15/2027 DD 10/23/20 SEC ID: 70715XAA4	108.0000	130,000.000	135,805.78	140,400.00	0.39%	4,594.22
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	99.2060	129,000.000	129,000.00	127,975.74	0.36%	-1,024.26
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	100.0630	122,692.500	121,465.57	122,769.80	0.35%	1,304.23
PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21 SEC ID: 72147KAG3	101.0000	118,000.000	118,000.00	119,180.00	0.33%	1,180.00
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	99.4580	88,240.050	86,913.22	87,761.79	0.25%	848.57
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	98.0000	76,000.000	77,077.22	74,480.00	0.21%	-2,597.22
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17 SEC ID: 737446AM6	103.2500	70,000.000	71,935.48	72,275.00	0.20%	339.52
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20 SEC ID: 737446AQ7	101.8500	28,000.000	29,227.95	28,518.00	0.08%	-709.95
POWDR CORP 144A 6.000% 08/01/2025 DD 07/24/20 SEC ID: 73900LAA9	104.0000	72,000.000	73,793.53	74,880.00	0.21%	1,086.47
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	101.7500	35,000.000	35,000.00	35,612.50	0.10%	612.50
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	101.9220	49,000.000	48,909.33	49,941.78	0.14%	1,032.45
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	103.0000	24,000.000	24,000.00	24,720.00	0.07%	720.00
PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	106.5000	108,000.000	112,525.69	115,020.00	0.32%	2,494.31
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	104.1250	34,000.000	34,000.00	35,402.50	0.10%	1,402.50



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROG HOLDINGS INC 144A 6.000% 11/15/2029 DD 11/26/21 SEC ID: 74319RAA9	102.8960	58,000.000	58,000.00	59,679.68	0.17%	1,679.68
MODIVCARE INC 144A 5.875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	105.0000	54,000.000	54,672.10	56,700.00	0.16%	2,027.90
RADNET 4/21 TLB 0.000% 04/23/2028 DD 04/06/21 SEC ID: 75049EAM6	99.9060	25,934.840	25,934.84	25,910.46	0.07%	-24.38
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	99.8440	51,000.000	51,909.77	50,920.44	0.14%	-989.33
RITCHIE BROS HOLDINGS INC 144A 4.750% 12/15/2031 DD 12/21/21 SEC ID: 76774LAA5	104.3750	47,000.000	48,026.25	49,056.25	0.14%	1,030.00
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	102.0000	59,000.000	60,646.79	60,180.00	0.17%	-466.79
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17 SEC ID: 780153AW2	93.8840	35,000.000	31,574.31	32,859.40	0.09%	1,285.09
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	104.5000	82,000.000	85,048.39	85,690.00	0.24%	641.61
SPDR BLOOMBERG HIGH YIELD BO SEC ID: 78468R622	108.5700	5,433.000	584,114.97	589,860.81	1.66%	5,745.84
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21 SEC ID: 78471RAC0	101.0000	62,000.000	62,872.78	62,620.00	0.18%	-252.78
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21 SEC ID: 78471RAD8	100.5000	59,000.000	59,000.00	59,295.00	0.17%	295.00
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	102.5000	82,000.000	83,944.14	84,050.00	0.24%	105.86
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	106.5000	74,000.000	78,495.10	78,810.00	0.22%	314.90
SEAGATE HDD CAYMAN 3.125% 07/15/2029 DD 12/08/20 SEC ID: 81180WBF7	97.6120	42,000.000	42,000.00	40,997.04	0.12%	-1,002.96

 EATON VANCE HY P11 - [REDACTED]	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SEASpan CORP 144A 5.500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	101.0000	138,000.000	138,305.87	139,380.00	0.39%	1,074.13
SEAWORLD PARKS & ENTERTAINMENT 144A 5.250% 08/15/2029 DD 08/25/21 SEC ID: 81282UAG7	101.8260	62,000.000	61,961.28	63,132.12	0.18%	1,170.84
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18 SEC ID: 81527CAL1	99.1460	68,980.530	69,125.15	68,391.44	0.19%	-733.71
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	99.7500	30,000.000	30,144.35	29,925.00	0.08%	-219.35
TERMINIX CO LLC/THE 7.450% 08/15/2027 DD 08/19/97 SEC ID: 817609AB6	125.0000	141,000.000	149,502.94	176,250.00	0.50%	26,747.06
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20 SEC ID: 81761LAA0	108.3870	25,000.000	25,000.00	27,096.75	0.08%	2,096.75
SHELF DRILLING HOLDINGS L 144A 8.250% 02/15/2025 DD 02/07/18 SEC ID: 822538AE4	73.0000	80,000.000	80,408.76	58,400.00	0.16%	-22,008.76
SHELF DRILLING HOLDINGS L 144A 8.875% 11/15/2024 DD 03/26/21 SEC ID: 822538AG9	102.5000	23,000.000	22,643.12	23,575.00	0.07%	931.88
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	103.9340	300,000.000	301,568.84	311,802.00	0.88%	10,233.16
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21 SEC ID: 82967NBL1	100.0290	51,000.000	51,000.00	51,014.79	0.14%	14.79
SIRIUS XM RADIO INC 144A 3.875% 09/01/2031 DD 08/16/21 SEC ID: 82967NBM9	98.0450	51,000.000	51,000.00	50,002.95	0.14%	-997.05
SONIC AUTOMOTIVE INC 144A 4.625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	100.9500	70,000.000	70,000.00	70,665.00	0.20%	665.00
SONIC AUTOMOTIVE INC 144A 4.875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	100.9700	59,000.000	59,000.00	59,572.30	0.17%	572.30
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	105.2720	82,000.000	82,370.44	86,323.04	0.24%	3,952.60



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	104.8750	38,000.000	38,000.00	39,852.50	0.11%	1,852.50
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20 SEC ID: 84762LAW5	107.2500	34,000.000	34,039.66	36,465.00	0.10%	2,425.34
SPEEDWAY MOTORSPORTS LLC 144A 4.875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	102.0000	2,000.000	2,002.21	2,040.00	0.01%	37.79
COINMACH/CSC SERVICEWORKS/AIR- 0.000% 03/04/2028 DD 02/19/21 SEC ID: 84850XAK8	100.2360	94,933.170	95,281.65	95,157.21	0.27%	-124.44
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	126.5000	121,000.000	131,098.69	153,065.00	0.43%	21,966.31
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14 SEC ID: 85207UAF2	110.1250	107,000.000	108,058.61	117,833.75	0.33%	9,775.14
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	112.2660	80,000.000	79,395.63	89,812.80	0.25%	10,417.17
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	120.0600	73,000.000	73,000.00	87,643.80	0.25%	14,643.80
SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	106.8680	216,000.000	222,436.38	230,834.88	0.65%	8,398.50
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	102.9400	23,000.000	22,908.90	23,676.20	0.07%	767.30
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	102.0120	167,000.000	168,947.69	170,360.04	0.48%	1,412.35
SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	101.1250	43,000.000	43,000.00	43,483.75	0.12%	483.75
SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21 SEC ID: 86765LAT4	101.5530	43,000.000	43,000.00	43,667.79	0.12%	667.79



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUNOCO LP / SUNOCO FINANC 144A 4.500% 04/30/2030 DD 10/20/21 SEC ID: 86765LAU1	102.4920	91,000.000	91,000.00	93,267.72	0.26%	2,267.72
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	102.7840	68,000.000	69,120.17	69,893.12	0.20%	772.95
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	99.5000	32,000.000	32,000.00	31,840.00	0.09%	-160.00
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17 SEC ID: 87264AAT2	104.0650	25,000.000	25,000.00	26,016.25	0.07%	1,016.25
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18 SEC ID: 87264AAV7	105.2500	65,000.000	63,691.72	68,412.50	0.19%	4,720.78
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	100.2500	42,000.000	42,000.00	42,105.00	0.12%	105.00
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21 SEC ID: 87264ABS3	98.5000	52,000.000	52,000.00	51,220.00	0.14%	-780.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21 SEC ID: 87264ABT1	98.7600	31,000.000	31,000.00	30,615.60	0.09%	-384.40
TAP ROCK RESOURCES LLC 144A 7.000% 10/01/2026 DD 09/27/21 SEC ID: 87602LAA0	104.0000	101,000.000	101,590.05	105,040.00	0.30%	3,449.95
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	107.2000	49,000.000	49,000.00	52,528.00	0.15%	3,528.00
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	111.8780	97,000.000	97,470.06	108,521.66	0.30%	11,051.60
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	109.2500	11,000.000	11,727.40	12,017.50	0.03%	290.10
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	108.5950	12,000.000	12,581.54	13,031.40	0.04%	449.86
TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBT8	104.5000	54,000.000	53,284.53	56,430.00	0.16%	3,145.47



EATON VANCE HY P11 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	112.0000	112,000.000	115,171.56	125,440.00	0.35%	10,268.44
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	100.1890	35,000.000	35,000.00	35,066.15	0.10%	66.15
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDA5	104.1250	76,000.000	76,000.00	79,135.00	0.22%	3,135.00
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19 SEC ID: 88033GDC1	102.2500	25,000.000	25,000.00	25,562.50	0.07%	562.50
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDN7	101.2680	44,000.000	44,013.54	44,557.92	0.13%	544.38
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	94.1250	102,000.000	95,071.72	96,007.50	0.27%	935.78
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	105.9200	53,000.000	56,753.04	56,137.60	0.16%	-615.44
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19 SEC ID: 88146LAA1	108.0770	124,000.000	124,925.36	134,015.48	0.38%	9,090.12
TERVITA CORP 144A 11.000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	115.1250	37,000.000	37,974.42	42,596.25	0.12%	4,621.83
TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	102.6250	64,000.000	64,294.88	65,680.00	0.18%	1,385.12
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	106.1250	75,000.000	76,424.74	79,593.75	0.22%	3,169.01
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	104.5000	108,000.000	109,325.24	112,860.00	0.32%	3,534.76
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	103.0000	199,000.000	199,000.00	204,970.00	0.58%	5,970.00
TRANSDIGM 2/20 COV-LITE TLE SEC ID: 89364MBQ6	98.5450	59,984.150	60,164.09	59,111.38	0.17%	-1,052.71



EATON VANCE HY P11 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	96.6250	57,000.000	56,264.39	55,076.25	0.15%	-1,188.14
TECTUM HOLDINGS/TRUCK HERO 1/2 0.000% 01/31/2028 DD 01/08/21 SEC ID: 89778PAG2	99.3520	74,437.500	75,056.25	73,955.15	0.21%	-1,101.10
II-VI INC 144A 5.000% 12/15/2029 DD 12/10/21 SEC ID: 902104AC2	102.0840	58,000.000	58,377.94	59,208.72	0.17%	830.78
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	101.6250	73,000.000	73,112.95	74,186.25	0.21%	1,073.30
US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21 SEC ID: 90367UAA9	104.7500	108,000.000	110,965.49	113,130.00	0.32%	2,164.51
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21 SEC ID: 90473LAA0	101.0750	31,000.000	31,000.00	31,333.25	0.09%	333.25
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21 SEC ID: 90932LAG2	104.2740	43,000.000	43,000.00	44,837.82	0.13%	1,837.82
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21 SEC ID: 90932LAH0	103.1250	67,000.000	67,738.12	69,093.75	0.19%	1,355.63
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21 SEC ID: 90932RAJ3	100.1360	79,400.000	79,003.00	79,507.98	0.22%	504.98
UNIVAR SOLUTIONS USA INC/ 144A 5.125% 12/01/2027 DD 11/22/19 SEC ID: 91337CAA4	104.3470	43,000.000	43,202.09	44,869.21	0.13%	1,667.12
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21 SEC ID: 914906AV4	101.0000	59,000.000	59,077.72	59,590.00	0.17%	512.28
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21 SEC ID: 91705JAC9	103.0000	71,000.000	71,000.00	73,130.00	0.21%	2,130.00
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	100.5000	84,000.000	86,087.06	84,420.00	0.24%	-1,667.06
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17 SEC ID: 91911KAN2	101.6250	45,000.000	45,000.00	45,731.25	0.13%	731.25



EATON VANCE HY PII - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17 SEC ID: 91911KAP7	105.3180	115,000.000	114,083.72	121,115.70	0.34%	7,031.98
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18 SEC ID: 91911XAV6	105.6250	95,000.000	99,197.34	100,343.75	0.28%	1,146.41
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18 SEC ID: 91911XAW4	105.0000	162,000.000	168,274.25	170,100.00	0.48%	1,825.75
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20 SEC ID: 92047WAD3	102.0220	38,000.000	38,000.00	38,768.36	0.11%	768.36
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	96.8300	40,000.000	40,000.00	38,732.00	0.11%	-1,268.00
VAREX IMAGING CORP 144A 7.875% 10/15/2027 DD 09/30/20 SEC ID: 92214XACO	111.1100	82,000.000	87,353.06	91,110.20	0.26%	3,757.14
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21 SEC ID: 92328MAA1	103.7500	60,000.000	60,000.00	62,250.00	0.17%	2,250.00
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21 SEC ID: 92328MAB9	106.0000	53,000.000	53,000.00	56,180.00	0.16%	3,180.00
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21 SEC ID: 92328MAC7	105.0200	36,000.000	36,000.00	37,807.20	0.11%	1,807.20
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21 SEC ID: 92531HAD9	99.8750	77,610.000	78,005.00	77,512.99	0.22%	-492.01
VIAVI SOLUTIONS INC 144A 3.750% 10/01/2029 DD 09/29/21 SEC ID: 925550AF2	99.9950	47,000.000	47,000.00	46,997.65	0.13%	-2.35
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19 SEC ID: 92564RAA3	104.1470	80,000.000	80,000.00	83,317.60	0.23%	3,317.60
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	106.4230	154,000.000	154,000.00	163,891.42	0.46%	9,891.42
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	105.7500	106,000.000	106,000.00	112,095.00	0.32%	6,095.00



EATON VANCE HY P11 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VICTORIA'S SECRET & CO 144A 4.625% 07/15/2029 DD 07/15/21 SEC ID: 926400AA0	102.2500	85,000.000	85,075.73	86,912.50	0.24%	1,836.77
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	95.2200	260,000.000	263,532.45	247,572.00	0.70%	-15,960.45
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	100.2890	33,000.000	32,987.54	33,095.37	0.09%	107.83
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	99.8750	21,000.000	21,000.00	20,973.75	0.06%	-26.25
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	100.1630	75,000.000	75,000.00	75,122.25	0.21%	122.25
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21 SEC ID: 92943GAA9	102.3750	31,000.000	31,000.00	31,736.25	0.09%	736.25
WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21 SEC ID: 92943GAC5	105.2640	105,000.000	116,744.90	110,527.20	0.31%	-6,217.70
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	102.7130	75,000.000	81,881.13	77,034.75	0.22%	-4,846.38
WASH MULTIFAMILY ACQUISIT 144A 5.750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	105.0950	64,000.000	64,554.05	67,260.80	0.19%	2,706.75
WEATHERFORD INTERNATIONAL 144A 8.625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	103.8150	84,000.000	84,000.00	87,204.60	0.25%	3,204.60
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	106.0000	51,000.000	51,000.00	54,060.00	0.15%	3,060.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	109.6250	46,000.000	45,705.96	50,427.50	0.14%	4,721.54
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	108.7500	7,000.000	6,374.55	7,612.50	0.02%	1,237.95

 EATON VANCE HY P11 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	110.1020	63,000.000	57,149.22	69,364.26	0.19%	12,215.04
WHEEL PROS 4/21 COV-LITE TL 0.000% 05/11/2028 DD 04/12/21 SEC ID: 96289EAG4	99.7380	62,842.500	62,510.96	62,677.85	0.18%	166.89
WHEEL PROS INC 144A 6.500% 05/15/2029 DD 05/07/21 SEC ID: 96289WAA7	96.0000	67,000.000	67,239.45	64,320.00	0.18%	-2,919.45
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	104.2500	24,000.000	24,685.89	25,020.00	0.07%	334.11
WHITE CAP PARENT LLC 144A 8.250% 03/15/2026 DD 02/01/21 SEC ID: 96351CAA4	102.2500	34,000.000	33,846.36	34,765.00	0.10%	918.64
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	103.3750	70,000.000	70,194.00	72,362.50	0.20%	2,168.50
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20 SEC ID: 96926JAE7	103.7500	16,000.000	16,000.00	16,600.00	0.05%	600.00
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20 SEC ID: 98919VAB1	98.5000	34,000.000	34,691.02	33,490.00	0.09%	-1,201.02
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	103.0000	220,000.000	225,308.48	226,600.00	0.64%	1,291.52
HARD ROCK NORTHERN INDIANA 11/ 0.000% 11/17/2028 DD 11/05/21 SEC ID: 99AAI8037	99.9170	97,000.000	96,030.00	96,919.49	0.27%	889.49
RIVERBED TECHNOLOGY 12/21 EXIT 0.000% 12/08/2026 DD 11/17/21 SEC ID: 99AAI9621	97.5830	44,046.010	41,873.72	42,981.42	0.12%	1,107.70
AIR CANADA 8/21 TLB SEC ID: C0102MAP0	99.5890	99,000.000	98,010.00	98,593.11	0.28%	583.11
JAZZ PHARMACEUTICALS 5/21 USD TL SEC ID: G5080AAF9	100.3190	179,100.000	178,204.50	179,671.33	0.50%	1,466.83
TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	102.6480	85,931.970	87,933.85	88,207.45	0.25%	273.60

 EATON VANCE HY P11 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL
	12/31/2021	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		31,511,167.780	32,238,662.07	33,288,369.37	93.55%	1,049,707.30
TOTAL FIXED INCOME SECURITIES		31,711,167.780	32,458,930.53	33,510,510.02	94.17%	1,051,579.49
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
AIR TRANSPORT SERVICES GROUP I 1.125% 10/15/2024 DD 09/29/17 SEC ID: 00922RAB1	111.2500	4,000.000	3,709.80	4,450.00	0.01%	740.20
PELTON INTERACTIVE INC 144A 0.000% 02/15/2026 DD 02/11/21 SEC ID: 70614WAA8	84.7500	77,000.000	66,198.38	65,257.50	0.18%	-940.88
ROYAL CARIBBEAN CRUISES LTD 4.250% 06/15/2023 DD 06/09/20 SEC ID: 780153BB7	127.2500	9,000.000	9,000.00	11,452.50	0.03%	2,452.50
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		90,000.000	78,908.18	81,160.00	0.23%	2,251.82
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		90,000.000	78,908.18	81,160.00	0.23%	2,251.82
EQUITY						
U.S. DOLLAR						
CIVITAS RESOURCES INC SEC ID: 17888H103	48.9700	135.469	1,684.96	6,633.92	0.02%	4,948.96
HERTZ GLOBAL HLDGS INC NEW SEC ID: 42806J304	24.3500	8,605.000	86,050.00	209,531.75	0.59%	123,481.75
RIVERBED TECHNOLOGY COMMON STOCK SEC ID: 99VVCMBF4	15.5000	991.290	15,897.66	15,365.00	0.04%	-532.66
RIVERBED TECHNOLOGY PREFERRED STOCK SEC ID: 99VVCMBG2	22.5000	712.760	21,382.80	16,037.10	0.05%	-5,345.70
TOTAL EQUITY U.S. DOLLAR		10,444.519	125,015.42	247,567.77	0.70%	122,552.35
TOTAL EQUITY		10,444.519	125,015.42	247,567.77	0.70%	122,552.35
TOTAL ASSETS - BASE:		33,351,622.589	34,403,550.02	35,584,821.68	100.00%	1,181,271.66

	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013 Base Currency: USD 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	1.1527	14,546,494.055	14,800,000.00	16,767,426.56	100.00%	1,967,426.56
TOTAL ASSETS - BASE:		14,546,494.055	14,800,000.00	16,767,426.56	100.00%	1,967,426.56

 WELLINGTON EME PI1 - [REDACTED]	Asset Detail		Report ID: GL8013
	by Asset Type		Base Currency: USD
	12/31/2021		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						
WELLINGTON EME SEC ID: 99VVBUE1	13.2600	2,050,510.985	20,835,428.20	27,189,775.66	100.00%	6,354,347.46
TOTAL ASSETS - BASE:		2,050,510.985	20,835,428.20	27,189,775.66	100.00%	6,354,347.46

	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013 Base Currency: USD 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	76,068,889.830	47,177,255.04	76,068,889.83	100.00%	28,891,634.79
TOTAL ASSETS - BASE:		76,068,889.830	47,177,255.04	76,068,889.83	100.00%	28,891,634.79

 TOWNSEND QOF PI 1 - [REDACTED]	Asset Detail		Report ID: GL8013
	by Asset Type		Base Currency: USD
	12/31/2021		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	17,160,241.000	17,348,500.00	17,160,241.00	100.00%	-188,259.00
TOTAL ASSETS - BASE:		17,160,241.000	17,348,500.00	17,160,241.00	100.00%	-188,259.00

 AXIOM EME PI 1 -	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

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	22.9502	1,031,975.756	17,391,141.90	23,684,024.88	100.00%	6,292,882.98
TOTAL ASSETS - BASE:		1,031,975.756	17,391,141.90	23,684,024.88	100.00%	6,292,882.98



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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			30.41	30.41	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	8,503,787.550	8,503,787.55	8,503,787.55	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		8,503,787.550	8,503,817.96	8,503,817.96	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS		8,503,787.550	8,503,817.96	8,503,817.96	100.00%	0.00
TOTAL ASSETS - BASE:		8,503,787.550	8,503,817.96	8,503,817.96	100.00%	0.00

 PARAMETRIC US PI2 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

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			179,455.59	179,455.59	0.07%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-416.52	-416.52	0.00%	0.00
CASH			-19.89	-19.89	0.00%	0.00
INTEREST RECEIVABLE			14.74	14.74	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	862,607.420	862,607.42	862,607.42	0.32%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		862,607.420	1,041,641.34	1,041,641.34	0.39%	0.00
TOTAL CASH & CASH EQUIVALENTS		862,607.420	1,041,641.34	1,041,641.34	0.39%	0.00
EQUITY						
U.S. DOLLAR						
ACCO BRANDS CORP SEC ID: 00081T108	8.2600	7,205.000	40,965.42	59,513.30	0.02%	18,547.88
AFLAC INC SEC ID: 001055102	58.3900	2,724.000	79,502.76	159,054.36	0.06%	79,551.60
AGCO CORP SEC ID: 001084102	116.0200	558.000	20,210.76	64,739.16	0.02%	44,528.40
AGNC INVESTMENT CORP SEC ID: 00123Q104	15.0400	2,932.000	35,122.44	44,097.28	0.02%	8,974.84
AT&T INC SEC ID: 00206R102	24.6000	19,378.000	444,792.85	476,698.80	0.18%	31,905.95
ABBOTT LABORATORIES SEC ID: 002824100	140.7400	10,686.000	400,700.24	1,503,947.64	0.56%	1,103,247.40
ABBVIE INC SEC ID: 00287Y109	135.4000	10,892.000	326,377.18	1,474,776.80	0.55%	1,148,399.62
ABIOMED INC SEC ID: 003654100	359.1700	247.000	24,512.28	88,714.99	0.03%	64,202.71
ACI WORLDWIDE INC SEC ID: 004498101	34.7000	492.000	5,180.76	17,072.40	0.01%	11,891.64
ACTIVISION BLIZZARD INC SEC ID: 00507V109	66.5300	4,049.000	123,991.17	269,379.97	0.10%	145,388.80
ACUITY BRANDS INC SEC ID: 00508Y102	211.7200	273.000	14,927.64	57,799.56	0.02%	42,871.92
ACUTUS MEDICAL INC SEC ID: 005111109	3.4100	40,224.000	151,094.39	137,163.84	0.05%	-13,930.55

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		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	567.0600	3,068.000	108,142.53	1,739,740.08	0.65%	1,631,597.55
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	239.8800	314.000	30,304.14	75,322.32	0.03%	45,018.18
AECOM SEC ID: 00766T100	77.3500	1,410.000	30,098.87	109,063.50	0.04%	78,964.63
ADVANCED MICRO DEVICES INC SEC ID: 007903107	143.9000	7,581.000	246,829.86	1,090,905.90	0.41%	844,076.04
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	136.1300	1,092.000	37,709.36	148,653.96	0.06%	110,944.60
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	164.5100	517.000	31,800.67	85,051.67	0.03%	53,251.00
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	159.6500	2,530.000	56,630.72	403,914.50	0.15%	347,283.78
AGIOS PHARMACEUTICALS INC SEC ID: 00847X104	32.8700	1,145.000	40,475.02	37,636.15	0.01%	-2,838.87
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	304.2600	1,484.000	92,760.39	451,521.84	0.17%	358,761.45
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	117.0400	1,331.000	72,032.13	155,780.24	0.06%	83,748.11
ALASKA AIR GROUP INC SEC ID: 011659109	52.1000	1,164.000	19,497.00	60,644.40	0.02%	41,147.40
ALBANY INTERNATIONAL CORP SEC ID: 012348108	88.4500	197.000	4,873.78	17,424.65	0.01%	12,550.87
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	222.9600	566.000	82,251.12	126,195.36	0.05%	43,944.24
ALIGN TECHNOLOGY INC SEC ID: 016255101	657.1800	440.000	36,222.68	289,159.20	0.11%	252,936.52
ALLEGiant TRAVEL CO SEC ID: 01748X102	187.0400	233.000	10,876.44	43,580.32	0.02%	32,703.88
ALLETE INC SEC ID: 018522300	66.3500	1,208.000	59,923.92	80,150.80	0.03%	20,226.88
ALLIANT ENERGY CORP SEC ID: 018802108	61.4700	1,276.000	28,484.41	78,435.72	0.03%	49,951.31
ALLSTATE CORP/THE SEC ID: 020002101	117.6500	2,141.000	57,828.48	251,888.65	0.09%	194,060.17
ALLY FINANCIAL INC SEC ID: 02005N100	47.6100	2,493.000	39,805.74	118,691.73	0.04%	78,885.99
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	169.5800	1,145.000	90,037.26	194,169.10	0.07%	104,131.84

 PARAMETRIC US P12 - [REDACTED]	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALPHABET INC SEC ID: 02079K107	2,893.5900	1,130.000	246,077.90	3,269,756.70	1.22%	3,023,678.80
ALPHABET INC SEC ID: 02079K305	2,897.0400	2,150.000	1,005,964.82	6,228,636.00	2.32%	5,222,671.18
ALTRA INDUSTRIAL MOTION CORP SEC ID: 02208R106	51.5700	2,408.000	41,795.84	124,180.56	0.05%	82,384.72
ALTRIA GROUP INC SEC ID: 02209S103	47.3900	12,030.000	215,191.56	570,101.70	0.21%	354,910.14
AMAZON.COM INC SEC ID: 023135106	3,334.3400	2,352.000	1,225,824.15	7,842,367.68	2.92%	6,616,543.53
AMEREN CORP SEC ID: 023608102	89.0100	1,630.000	75,561.81	145,086.30	0.05%	69,524.49
AMERICAN ASSETS TRUST INC SEC ID: 024013104	37.5300	1,762.000	40,592.67	66,127.86	0.02%	25,535.19
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	88.9700	2,889.000	106,435.83	257,034.33	0.10%	150,598.50
AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	38.9200	1,311.000	15,006.03	51,024.12	0.02%	36,018.09
AMERICAN EXPRESS CO SEC ID: 025816109	163.6000	4,376.000	241,865.65	715,913.60	0.27%	474,047.95
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	137.3200	657.000	28,277.42	90,219.24	0.03%	61,941.82
NECESSITY RETAIL REIT INC/THE SEC ID: 02607T109	9.1300	6,742.000	40,018.77	61,554.46	0.02%	21,535.69
AMERICAN HOMES 4 RENT SEC ID: 02665T306	43.6100	1,644.000	27,451.24	71,694.84	0.03%	44,243.60
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	56.8600	4,564.000	111,953.96	259,509.04	0.10%	147,555.08
AMERICAN SOFTWARE INC/GA SEC ID: 029683109	26.1700	604.000	5,031.32	15,806.68	0.01%	10,775.36
AMERICAN STATES WATER CO SEC ID: 029899101	103.4400	286.000	5,052.19	29,583.84	0.01%	24,531.65
AMERICAN TOWER CORP SEC ID: 03027X100	292.5000	1,851.000	82,197.17	541,417.50	0.20%	459,220.33
AMERICAN WATER WORKS CO INC SEC ID: 030420103	188.8600	1,201.000	30,661.53	226,820.86	0.08%	196,159.33
AMERICAN WELL CORP SEC ID: 03044L105	6.0400	6,458.000	55,188.61	39,006.32	0.01%	-16,182.29
AMERISOURCEBERGEN CORP SEC ID: 03073E105	132.8900	1,580.000	34,727.76	209,966.20	0.08%	175,238.44

 PARAMETRIC US P12 - [REDACTED]	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	301.6600	1,522.000	71,111.48	459,126.52	0.17%	388,015.04
AMETEK INC SEC ID: 031100100	147.0400	1,519.000	43,068.71	223,353.76	0.08%	180,285.05
AMGEN INC SEC ID: 031162100	224.9700	4,134.000	226,835.34	930,025.98	0.35%	703,190.64
AMICUS THERAPEUTICS INC SEC ID: 03152W109	11.5500	3,805.000	31,567.47	43,947.75	0.02%	12,380.28
AMPHENOL CORP SEC ID: 032095101	87.4600	3,263.000	32,139.70	285,381.98	0.11%	253,242.28
ANALOG DEVICES INC SEC ID: 032654105	175.7700	3,357.120	140,189.90	590,080.98	0.22%	449,891.08
ANNALY CAPITAL MANAGEMENT INC SEC ID: 035710409	7.8200	15,769.000	108,191.06	123,313.58	0.05%	15,122.52
ANSYS INC SEC ID: 03662Q105	401.1200	464.000	19,965.92	186,119.68	0.07%	166,153.76
ANTHEM INC SEC ID: 036752103	463.5400	1,231.000	177,877.92	570,617.74	0.21%	392,739.82
ANTERIX INC SEC ID: 03676C100	58.7600	1,022.000	24,568.88	60,052.72	0.02%	35,483.84
APOLLO COMMERCIAL REAL ESTATE SEC ID: 03762U105	13.1600	4,686.000	40,000.01	61,667.76	0.02%	21,667.75
APPLE INC SEC ID: 037833100	177.5700	86,337.000	278,223.84	15,330,861.09	5.71%	15,052,637.25
APPFOLIO INC SEC ID: 03783C100	121.0600	981.000	31,990.41	118,759.86	0.04%	86,769.45
APPHARVEST INC SEC ID: 03783T103	3.8900	8,604.000	50,123.30	33,469.56	0.01%	-16,653.74
APPLE HOSPITALITY REIT INC SEC ID: 03784Y200	16.1500	4,148.000	35,719.28	66,990.20	0.02%	31,270.92
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	102.7000	146.000	4,991.74	14,994.20	0.01%	10,002.46
APPLIED MATERIALS INC SEC ID: 038222105	157.3600	6,880.000	98,677.17	1,082,636.80	0.40%	983,959.63
APTARGROUP INC SEC ID: 038336103	122.4800	651.000	64,954.19	79,734.48	0.03%	14,780.29
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	67.5900	4,291.000	136,581.53	290,028.69	0.11%	153,447.16
ARCOSA INC SEC ID: 039653100	52.7000	566.000	4,958.15	29,828.20	0.01%	24,870.05

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARCONIC CORP SEC ID: 03966V107	33.0100	747.000	9,159.70	24,658.47	0.01%	15,498.77
ARES MANAGEMENT CORP SEC ID: 03990B101	81.2700	1,069.000	35,566.99	86,877.63	0.03%	51,310.64
ARISTA NETWORKS INC SEC ID: 040413106	143.7500	1,280.000	47,075.64	184,000.00	0.07%	136,924.36
ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	116.1200	439.000	14,570.03	50,976.68	0.02%	36,406.65
ARROW ELECTRONICS INC SEC ID: 042735100	134.2700	835.000	27,989.20	112,115.45	0.04%	84,126.25
ARROW FINANCIAL CORP SEC ID: 042744102	35.2300	272.950	4,963.80	9,616.03	0.00%	4,652.23
ASHLAND GLOBAL HOLDINGS INC SEC ID: 044186104	107.6600	633.000	18,522.24	68,148.78	0.03%	49,626.54
ASPEN TECHNOLOGY INC SEC ID: 045327103	152.2000	533.000	8,240.18	81,122.60	0.03%	72,882.42
ASSOCIATED BANC-CORP SEC ID: 045487105	22.5900	2,515.000	30,143.21	56,813.85	0.02%	26,670.64
ASSURANT INC SEC ID: 04621X108	155.8600	364.000	10,782.18	56,733.04	0.02%	45,950.86
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	37.2900	1,210.000	14,442.71	45,120.90	0.02%	30,678.19
ATMOS ENERGY CORP SEC ID: 049560105	104.7700	489.000	25,088.54	51,232.53	0.02%	26,143.99
AUTODESK INC SEC ID: 052769106	281.1900	1,401.000	48,390.54	393,947.19	0.15%	345,556.65
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	246.5800	2,932.000	110,530.10	722,972.56	0.27%	612,442.46
AUTONATION INC SEC ID: 05329W102	116.8500	258.000	5,462.81	30,147.30	0.01%	24,684.49
AUTOZONE INC SEC ID: 053332102	2,096.3900	93.000	91,502.76	194,964.27	0.07%	103,461.51
AVALARA INC SEC ID: 05338G106	129.1100	444.000	32,483.04	57,324.84	0.02%	24,841.80
AVANOS MEDICAL INC SEC ID: 05350V106	34.6700	237.000	5,153.55	8,216.79	0.00%	3,063.24
AVANGRID INC SEC ID: 05351W103	49.8800	1,250.000	49,623.34	62,350.00	0.02%	12,726.66
AVANTOR INC SEC ID: 05352A100	42.1400	2,571.000	36,900.13	108,341.94	0.04%	71,441.81

 PARAMETRIC US P12 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVERY DENNISON CORP SEC ID: 053611109	216.5700	364.000	15,777.66	78,831.48	0.03%	63,053.82
AVISTA CORP SEC ID: 05379B107	42.4900	1,199.000	39,809.20	50,945.51	0.02%	11,136.31
AXSOME THERAPEUTICS INC SEC ID: 05464T104	37.7800	6,378.000	245,462.33	240,960.84	0.09%	-4,501.49
B&G FOODS INC SEC ID: 05508R106	30.7300	2,168.000	32,579.20	66,622.64	0.02%	34,043.44
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	66.9700	1,461.000	31,891.32	97,843.17	0.04%	65,951.85
BWX TECHNOLOGIES INC SEC ID: 05605H100	47.8800	1,026.000	18,815.93	49,124.88	0.02%	30,308.95
BALL CORP SEC ID: 058498106	96.2700	2,384.000	72,550.66	229,507.68	0.09%	156,957.02
BANCFIRST CORP SEC ID: 05945F103	70.5600	264.000	5,043.72	18,627.84	0.01%	13,584.12
BANK OF AMERICA CORP SEC ID: 060505104	44.4900	41,571.000	473,962.61	1,849,493.79	0.69%	1,375,531.18
BANK OF HAWAII CORP SEC ID: 062540109	83.7600	453.000	20,583.71	37,943.28	0.01%	17,359.57
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	58.0800	3,349.000	90,692.61	194,509.92	0.07%	103,817.31
BARNES GROUP INC SEC ID: 067806109	46.5900	343.000	8,046.78	15,980.37	0.01%	7,933.59
BAXTER INTERNATIONAL INC SEC ID: 071813109	85.8400	3,510.000	85,752.25	301,298.40	0.11%	215,546.15
BECTON DICKINSON AND CO SEC ID: 075887109	251.4800	1,620.000	125,588.13	407,397.60	0.15%	281,809.47
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	27.1000	703.000	10,258.48	19,051.30	0.01%	8,792.82
W R BERKLEY CORP SEC ID: 084423102	82.3900	1,080.000	20,381.00	88,981.20	0.03%	68,600.20
BERKSHIRE HATHAWAY INC SEC ID: 084670702	299.0000	10,110.000	978,950.30	3,022,890.00	1.12%	2,043,939.70
BERRY GLOBAL GROUP INC SEC ID: 08579W103	73.7800	978.000	35,455.73	72,156.84	0.03%	36,701.11
BEST BUY CO INC SEC ID: 086516101	101.6000	1,441.000	17,464.92	146,405.60	0.05%	128,940.68
BILL.COM HOLDINGS INC SEC ID: 090043100	249.1500	539.000	134,566.74	134,291.85	0.05%	-274.89

 PARAMETRIC US P12 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BIO-RAD LABORATORIES INC SEC ID: 090572207	755.5700	185.000	65,837.72	139,780.45	0.05%	73,942.73
BIOGEN INC SEC ID: 09062X103	239.9200	1,075.000	75,007.64	257,914.00	0.10%	182,906.36
BIO-TECHNE CORP SEC ID: 09073M104	517.3400	458.000	69,937.55	236,941.72	0.09%	167,004.17
BLACK HILLS CORP SEC ID: 092113109	70.5700	564.000	28,295.16	39,801.48	0.01%	11,506.32
BLACK KNIGHT INC SEC ID: 09215C105	82.8900	938.000	33,636.36	77,750.82	0.03%	44,114.46
BLACKBAUD INC SEC ID: 09227Q100	78.9800	188.000	4,998.92	14,848.24	0.01%	9,849.32
BLACKROCK INC SEC ID: 09247X101	915.5600	741.000	182,237.57	678,429.96	0.25%	496,192.39
BLACKSTONE MORTGAGE TRUST INC SEC ID: 09257W100	30.6200	1,657.000	37,229.50	50,737.34	0.02%	13,507.84
BLACKSTONE INC SEC ID: 09260D107	129.3900	1,757.000	230,520.96	227,338.23	0.08%	-3,182.73
BOEING CO/THE SEC ID: 097023105	201.3200	3,667.000	308,130.90	738,240.44	0.27%	430,109.54
BOOKING HOLDINGS INC SEC ID: 09857L108	2,399.2300	242.000	116,375.32	580,613.66	0.22%	464,238.34
BORGWARNER INC SEC ID: 099724106	45.0700	1,385.000	37,349.30	62,421.95	0.02%	25,072.65
BOSTON BEER CO INC/THE SEC ID: 100557107	505.1000	139.000	47,213.70	70,208.90	0.03%	22,995.20
BOSTON PROPERTIES INC SEC ID: 101121101	115.1800	1,574.000	122,501.55	181,293.32	0.07%	58,791.77
BOSTON SCIENTIFIC CORP SEC ID: 101137107	42.4800	8,778.000	46,962.30	372,889.44	0.14%	325,927.14
BOTTOMLINE TECHNOLOGIES DE INC SEC ID: 101388106	56.4700	216.000	5,080.32	12,197.52	0.00%	7,117.20
BRIGHTHOUSE FINANCIAL INC SEC ID: 10922N103	51.8000	1,278.000	30,721.73	66,200.40	0.02%	35,478.67
BRINK'S CO/THE SEC ID: 109696104	65.5700	979.000	36,007.95	64,193.03	0.02%	28,185.08
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	62.3500	10,304.000	262,500.07	642,454.40	0.24%	379,954.33
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	25.4100	3,496.000	37,744.32	88,833.36	0.03%	51,089.04

 PARAMETRIC US P12 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	182.8200	685.000	14,727.50	125,231.70	0.05%	110,504.20
BROADCOM INC SEC ID: 11135F101	665.4100	2,164.000	312,612.61	1,439,947.24	0.54%	1,127,334.63
BROWN & BROWN INC SEC ID: 115236101	70.2800	282.000	3,551.79	19,818.96	0.01%	16,267.17
BROWN-FORMAN CORP SEC ID: 115637209	72.8600	1,890.000	31,184.88	137,705.40	0.05%	106,520.52
BRUNOS INC NEW SEC ID: 116881202	0.0000	49.000	490.00	0.00	0.00%	-490.00
BRUNSWICK CORP/DE SEC ID: 117043109	100.7300	1,091.000	28,145.61	109,896.43	0.04%	81,750.82
BURLINGTON STORES INC SEC ID: 122017106	291.5100	392.000	24,762.64	114,271.92	0.04%	89,509.28
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	130.4000	444.000	18,845.74	57,897.60	0.02%	39,051.86
CBRE GROUP INC SEC ID: 12504L109	108.5100	1,484.000	34,639.38	161,028.84	0.06%	126,389.46
CDK GLOBAL INC SEC ID: 12508E101	41.7400	977.000	15,482.97	40,779.98	0.02%	25,297.01
CIGNA CORP SEC ID: 125523100	229.6300	2,179.000	100,888.88	500,363.77	0.19%	399,474.89
CIT GROUP INC SEC ID: 125581801	51.3400	2,342.000	36,551.91	120,238.28	0.04%	83,686.37
CMC MATERIALS INC SEC ID: 12571T100	191.6900	148.000	4,992.04	28,370.12	0.01%	23,378.08
CME GROUP INC SEC ID: 12572Q105	228.4600	2,080.000	122,378.46	475,196.80	0.18%	352,818.34
CMS ENERGY CORP SEC ID: 125896100	65.0500	3,119.000	45,324.68	202,890.95	0.08%	157,566.27
CSX CORP SEC ID: 126408103	37.6000	11,869.000	42,676.18	446,274.40	0.17%	403,598.22
CVB FINANCIAL CORP SEC ID: 126600105	21.4100	563.000	4,954.40	12,053.83	0.00%	7,099.43
CVS HEALTH CORP SEC ID: 126650100	103.1600	8,182.000	288,834.05	844,055.12	0.31%	555,221.07
COTERRA ENERGY INC SEC ID: 127097103	19.0000	6,820.000	39,680.46	129,580.00	0.05%	89,899.54
CACTUS INC SEC ID: 127203107	38.1300	2,354.000	30,618.77	89,758.02	0.03%	59,139.25



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	186.3500	1,694.000	17,295.74	315,676.90	0.12%	298,381.16
CADENCE BANK SEC ID: 12740C103	29.7900	5,614.000	55,063.18	167,241.06	0.06%	112,177.88
CAESARS ENTERTAINMENT INC SEC ID: 12769G100	93.5300	866.000	33,687.40	80,996.98	0.03%	47,309.58
CALERES INC SEC ID: 129500104	22.6800	6,255.000	41,319.27	141,863.40	0.05%	100,544.13
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	71.8600	472.000	9,888.40	33,917.92	0.01%	24,029.52
CALLAWAY GOLF CO SEC ID: 131193104	27.4400	781.000	4,810.96	21,430.64	0.01%	16,619.68
CAMDEN PROPERTY TRUST SEC ID: 133131102	178.6800	701.000	48,485.96	125,254.68	0.05%	76,768.72
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	145.0900	3,032.000	165,732.09	439,912.88	0.16%	274,180.79
CARETRUST REIT INC SEC ID: 14174T107	22.8300	2,469.000	33,521.67	56,367.27	0.02%	22,845.60
CARLISLE COS INC SEC ID: 142339100	248.1200	386.000	18,311.84	95,774.32	0.04%	77,462.48
CARMAX INC SEC ID: 143130102	130.2300	1,478.000	46,310.80	192,479.94	0.07%	146,169.14
CARRIER GLOBAL CORP SEC ID: 14448C104	54.2400	6,373.000	84,115.81	345,671.52	0.13%	261,555.71
CARTER'S INC SEC ID: 146229109	101.2200	570.000	23,356.90	57,695.40	0.02%	34,338.50
CARVANA CO SEC ID: 146869102	231.7900	551.000	31,186.60	127,716.29	0.05%	96,529.69
CASEY'S GENERAL STORES INC SEC ID: 147528103	197.3500	173.000	9,824.67	34,141.55	0.01%	24,316.88
CASSAVA SCIENCES INC SEC ID: 14817C107	43.7000	1,372.000	83,031.58	59,956.40	0.02%	-23,075.18
CATALENT INC SEC ID: 148806102	128.0300	1,125.000	28,811.25	144,033.75	0.05%	115,222.50
CATERPILLAR INC SEC ID: 149123101	206.7400	3,571.000	273,063.38	738,268.54	0.27%	465,205.16
CATCHMARK TIMBER TRUST INC SEC ID: 14912Y202	8.7100	4,016.000	29,703.32	34,979.36	0.01%	5,276.04
CATHAY GENERAL BANCORP SEC ID: 149150104	42.9900	498.000	6,957.06	21,409.02	0.01%	14,451.96

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CELANESE CORP SEC ID: 150870103	168.0600	1,095.000	35,554.65	184,025.70	0.07%	148,471.05
CELSIUS HOLDINGS INC SEC ID: 15118V207	74.5700	2,886.000	224,463.65	215,209.02	0.08%	-9,254.63
CENTENE CORP SEC ID: 15135B101	82.4000	2,200.000	24,576.24	181,280.00	0.07%	156,703.76
CENTERPOINT ENERGY INC SEC ID: 15189T107	27.9100	4,068.000	57,228.91	113,537.88	0.04%	56,308.97
CENTRAL PACIFIC FINANCIAL CORP SEC ID: 154760409	28.1700	371.000	4,889.59	10,451.07	0.00%	5,561.48
CERIDIAN HCM HOLDING INC SEC ID: 15677J108	104.4600	674.000	36,939.51	70,406.04	0.03%	33,466.53
CERNER CORP SEC ID: 156782104	92.8700	1,984.000	56,304.70	184,254.08	0.07%	127,949.38
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	651.9700	737.000	43,724.34	480,501.89	0.18%	436,777.55
CHENIERE ENERGY INC SEC ID: 16411R208	101.4200	1,468.000	52,709.72	148,884.56	0.06%	96,174.84
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	145.8100	321.000	15,310.46	46,805.01	0.02%	31,494.55
CHEVRON CORP SEC ID: 166764100	117.3500	8,903.000	576,191.47	1,044,767.05	0.39%	468,575.58
CHIMERA INVESTMENT CORP SEC ID: 16934Q208	15.0800	4,805.000	38,036.57	72,459.40	0.03%	34,422.83
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	1,748.2500	228.000	56,209.41	398,601.00	0.15%	342,391.59
CHURCH & DWIGHT CO INC SEC ID: 171340102	102.5000	1,497.000	54,769.80	153,442.50	0.06%	98,672.70
CIENA CORP SEC ID: 171779309	76.9700	1,253.000	15,324.19	96,443.41	0.04%	81,119.22
CINCINNATI FINANCIAL CORP SEC ID: 172062101	113.9300	791.000	22,258.74	90,118.63	0.03%	67,859.89
CISCO SYSTEMS INC/DELAWARE SEC ID: 17275R102	63.3700	20,184.000	456,170.85	1,279,060.08	0.48%	822,889.23
CITIGROUP INC SEC ID: 172967424	60.3900	8,401.000	308,936.53	507,336.39	0.19%	198,399.86
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	47.2500	4,772.000	97,718.85	225,477.00	0.08%	127,758.15
CITRIX SYSTEMS INC SEC ID: 177376100	94.5900	1,417.000	41,740.96	134,034.03	0.05%	92,293.07

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CIVITAS RESOURCES INC SEC ID: 17888H103	48.9700	2,947.000	31,876.80	144,314.59	0.05%	112,437.79
CLOROX CO/THE SEC ID: 189054109	174.3600	863.000	55,002.80	150,472.68	0.06%	95,469.88
CLOUDFLARE INC SEC ID: 18915M107	131.5000	1,706.000	237,232.83	224,339.00	0.08%	-12,893.83
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	619.1900	166.000	10,121.02	102,785.54	0.04%	92,664.52
COCA-COLA CO/THE SEC ID: 191216100	59.2100	21,406.000	520,624.78	1,267,449.26	0.47%	746,824.48
COEUR MINING INC SEC ID: 192108504	5.0400	8,806.000	23,864.26	44,382.24	0.02%	20,517.98
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	73.1800	850.000	28,584.60	62,203.00	0.02%	33,618.40
COGNEX CORP SEC ID: 192422103	77.7600	1,186.000	17,378.58	92,223.36	0.03%	74,844.78
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	88.7200	3,832.000	78,146.45	339,975.04	0.13%	261,828.59
COLFAX CORP SEC ID: 194014106	45.9700	2,357.000	45,954.71	108,351.29	0.04%	62,396.58
COLGATE-PALMOLIVE CO SEC ID: 194162103	85.3400	5,922.000	185,496.58	505,383.48	0.19%	319,886.90
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	32.7200	529.000	9,517.21	17,308.88	0.01%	7,791.67
COMCAST CORP SEC ID: 20030N101	50.3300	24,348.000	457,126.79	1,225,434.84	0.46%	768,308.05
COMERICA INC SEC ID: 200340107	87.0000	1,132.000	36,393.14	98,484.00	0.04%	62,090.86
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	68.7400	1,483.650	34,085.08	101,986.10	0.04%	67,901.02
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	74.4800	232.000	5,630.64	17,279.36	0.01%	11,648.72
COMMUNITY HEALTHCARE TRUST INC SEC ID: 20369C106	47.2700	1,051.000	36,390.62	49,680.77	0.02%	13,290.15
COMSCORE INC SEC ID: 20564W105	3.3400	16,131.000	30,411.93	53,877.54	0.02%	23,465.61
CONAGRA BRANDS INC SEC ID: 205887102	34.1500	9,133.000	256,365.23	311,891.95	0.12%	55,526.72

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONCENTRIX CORP SEC ID: 20602D101	178.6200	315.000	9,779.09	56,265.30	0.02%	46,486.21
CONMED CORP SEC ID: 207410101	141.7600	184.000	4,999.28	26,083.84	0.01%	21,084.56
CONOCOPHILLIPS SEC ID: 20825C104	72.1800	5,165.000	167,031.09	372,809.70	0.14%	205,778.61
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	57.8700	59.000	655.37	3,414.33	0.00%	2,758.96
CONSOLIDATED EDISON INC SEC ID: 209115104	85.3200	1,553.000	76,727.90	132,501.96	0.05%	55,774.06
COOPER COS INC/THE SEC ID: 216648402	418.9400	344.000	20,708.80	144,115.36	0.05%	123,406.56
COPART INC SEC ID: 217204106	151.6200	1,354.000	21,700.32	205,293.48	0.08%	183,593.16
CORNING INC SEC ID: 219350105	37.2300	5,606.000	95,966.16	208,711.38	0.08%	112,745.22
CORTEVA INC SEC ID: 22052L104	47.2800	1,918.000	33,562.33	90,683.04	0.03%	57,120.71
CORVEL CORP SEC ID: 221006109	208.0000	208.000	5,049.20	43,264.00	0.02%	38,214.80
COSTCO WHOLESALE CORP SEC ID: 22160K105	567.7000	2,694.000	184,013.73	1,529,383.80	0.57%	1,345,370.07
COSTAR GROUP INC SEC ID: 22160N109	79.0300	1,723.000	38,091.20	136,168.69	0.05%	98,077.49
COUPA SOFTWARE INC SEC ID: 22266L106	158.0500	309.000	48,210.74	48,837.45	0.02%	626.71
CRANE CO SEC ID: 224399105	101.7300	564.000	20,332.20	57,375.72	0.02%	37,043.52
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	204.7500	953.000	94,156.40	195,126.75	0.07%	100,970.35
CROWN CASTLE INTERNATIONAL COR SEC ID: 22822V101	208.7400	2,200.000	122,061.42	459,228.00	0.17%	337,166.58
CROWN HOLDINGS INC SEC ID: 228368106	110.6200	783.000	28,362.84	86,615.46	0.03%	58,252.62
CUBESMART SEC ID: 229663109	56.9100	1,573.000	35,523.91	89,519.43	0.03%	53,995.52
CULLEN/FROST BANKERS INC SEC ID: 229899109	126.0700	566.000	31,956.36	71,355.62	0.03%	39,399.26
CUMMINS INC SEC ID: 231021106	218.1400	956.000	104,038.61	208,541.84	0.08%	104,503.23



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CURTISS-WRIGHT CORP SEC ID: 231561101	138.6700	303.000	9,886.74	42,017.01	0.02%	32,130.27
CYRUSONE INC SEC ID: 23283R100	89.7200	648.000	32,944.32	58,138.56	0.02%	25,194.24
DR HORTON INC SEC ID: 23331A109	108.4500	1,289.000	21,849.00	139,792.05	0.05%	117,943.05
DTE ENERGY CO SEC ID: 233331107	119.5400	1,843.000	80,359.82	220,312.22	0.08%	139,952.40
DT MIDSTREAM INC SEC ID: 23345M107	47.9800	3,175.000	125,021.41	152,336.50	0.06%	27,315.09
DANA INC SEC ID: 235825205	22.8200	3,964.000	36,319.60	90,458.48	0.03%	54,138.88
DANAHER CORP SEC ID: 235851102	329.0100	3,642.000	211,419.64	1,198,254.42	0.45%	986,834.78
DARDEN RESTAURANTS INC SEC ID: 237194105	150.6400	977.000	57,370.71	147,175.28	0.05%	89,804.57
DARLING INGREDIENTS INC SEC ID: 237266101	69.2900	1,793.000	24,331.01	124,236.97	0.05%	99,905.96
DATADOG INC SEC ID: 23804L103	178.1100	1,320.000	225,758.00	235,105.20	0.09%	9,347.20
DAVITA INC SEC ID: 23918K108	113.7600	562.000	28,791.26	63,933.12	0.02%	35,141.86
DECKERS OUTDOOR CORP SEC ID: 243537107	366.3100	108.000	5,114.88	39,561.48	0.01%	34,446.60
DEERE & CO SEC ID: 244199105	342.8900	1,349.000	57,179.26	462,558.61	0.17%	405,379.35
DELEK US HOLDINGS INC SEC ID: 24665A103	14.9900	3,560.000	37,936.80	53,364.40	0.02%	15,427.60
DELL TECHNOLOGIES INC SEC ID: 24703L202	56.1700	882.000	18,257.57	49,541.94	0.02%	31,284.37
DELTA AIR LINES INC SEC ID: 247361702	39.0800	5,492.000	43,919.21	214,627.36	0.08%	170,708.15
DENTSPLY SIRONA INC SEC ID: 24906P109	55.7900	1,262.000	41,839.23	70,406.98	0.03%	28,567.75
DESIGNER BRANDS INC SEC ID: 250565108	14.2100	5,376.000	29,062.28	76,392.96	0.03%	47,330.68
DEVON ENERGY CORP SEC ID: 25179M103	44.0500	4,558.000	39,591.23	200,779.90	0.07%	161,188.67
DEXCOM INC SEC ID: 252131107	536.9500	538.000	34,926.96	288,879.10	0.11%	253,952.14



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DIAMONDBACK ENERGY INC SEC ID: 25278X109	107.8500	3,507.000	89,438.85	378,229.95	0.14%	288,791.10
DIGITAL REALTY TRUST INC SEC ID: 253868103	176.8700	1,085.000	79,607.71	191,903.95	0.07%	112,296.24
DIGITALBRIDGE GROUP INC SEC ID: 25401T108	8.3300	28,121.000	65,103.21	234,247.93	0.09%	169,144.72
WALT DISNEY CO/THE SEC ID: 254687106	154.8900	11,815.000	466,029.41	1,830,025.35	0.68%	1,363,995.94
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	115.5600	3,333.000	80,232.42	385,161.48	0.14%	304,929.06
DISH NETWORK CORP SEC ID: 25470M109	32.4400	1,271.000	26,995.63	41,231.24	0.02%	14,235.61
DOCUSIGN INC SEC ID: 256163106	152.3100	1,134.000	69,882.00	172,719.54	0.06%	102,837.54
DOLLAR GENERAL CORP SEC ID: 256677105	235.8300	1,462.000	96,298.34	344,783.46	0.13%	248,485.12
DOLLAR TREE INC SEC ID: 256746108	140.5200	1,666.000	53,713.75	234,106.32	0.09%	180,392.57
DOMINION ENERGY INC SEC ID: 25746U109	78.5600	4,590.000	187,117.38	360,590.40	0.13%	173,473.02
DOMINO'S PIZZA INC SEC ID: 25754A201	564.3300	351.000	15,029.82	198,079.83	0.07%	183,050.01
DONALDSON CO INC SEC ID: 257651109	59.2600	997.000	37,176.39	59,082.22	0.02%	21,905.83
DOUGLAS EMMETT INC SEC ID: 25960P109	33.5000	1,302.000	20,154.96	43,617.00	0.02%	23,462.04
DOVER CORP SEC ID: 260003108	181.6000	1,560.000	49,544.98	283,296.00	0.11%	233,751.02
DOW INC SEC ID: 260557103	56.7200	5,846.000	203,467.54	331,585.12	0.12%	128,117.58
DROPBOX INC SEC ID: 26210C104	24.5400	2,245.000	38,405.72	55,092.30	0.02%	16,686.58
DUKE REALTY CORP SEC ID: 264411505	65.6400	3,570.000	41,840.40	234,334.80	0.09%	192,494.40
DUKE ENERGY CORP SEC ID: 26441C204	104.9000	4,333.000	230,698.79	454,531.70	0.17%	223,832.91
DUPONT DE NEMOURS INC SEC ID: 26614N102	80.7800	5,819.000	242,365.91	470,058.82	0.17%	227,692.91
DYCOM INDUSTRIES INC SEC ID: 267475101	93.7600	321.000	4,798.95	30,096.96	0.01%	25,298.01

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
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					Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DYNATRACE INC SEC ID: 268150109	60.3500	1,092.000	39,857.54	65,902.20	0.02%	26,044.66
EOG RESOURCES INC SEC ID: 26875P101	88.8300	2,082.000	73,240.52	184,944.06	0.07%	111,703.54
EQT CORP SEC ID: 26884L109	21.8100	5,823.000	40,096.35	126,999.63	0.05%	86,903.28
EPR PROPERTIES SEC ID: 26884U109	47.4900	1,336.000	35,874.51	63,446.64	0.02%	27,572.13
EAGLE MATERIALS INC SEC ID: 26969P108	166.4600	492.000	29,234.64	81,898.32	0.03%	52,663.68
EAST WEST BANCORP INC SEC ID: 27579R104	78.6800	1,560.000	28,969.20	122,740.80	0.05%	93,771.60
EASTMAN CHEMICAL CO SEC ID: 277432100	120.9100	1,800.000	85,532.00	217,638.00	0.08%	132,106.00
EBAY INC SEC ID: 278642103	66.5000	6,508.000	77,582.16	432,782.00	0.16%	355,199.84
ECHOSTAR CORP SEC ID: 278768106	26.3500	573.000	9,385.79	15,098.55	0.01%	5,712.76
ECOLAB INC SEC ID: 278865100	234.5900	1,478.000	67,732.24	346,724.02	0.13%	278,991.78
EDISON INTERNATIONAL SEC ID: 281020107	68.2500	2,251.000	95,489.92	153,630.75	0.06%	58,140.83
EDITAS MEDICINE INC SEC ID: 28106W103	26.5500	1,594.000	32,323.35	42,320.70	0.02%	9,997.35
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	129.5500	3,060.000	89,095.52	396,423.00	0.15%	307,327.48
ELECTRONIC ARTS INC SEC ID: 285512109	131.9000	2,358.000	67,778.14	311,020.20	0.12%	243,242.06
EMCOR GROUP INC SEC ID: 29084Q100	127.3900	421.000	11,964.82	53,631.19	0.02%	41,666.37
EMERSON ELECTRIC CO SEC ID: 291011104	92.9700	4,080.000	211,213.50	379,317.60	0.14%	168,104.10
EMPLOYERS HOLDINGS INC SEC ID: 292218104	41.3800	315.000	5,021.10	13,034.70	0.00%	8,013.60
ENCORE CAPITAL GROUP INC SEC ID: 292554102	62.1100	1,331.000	29,892.60	82,668.41	0.03%	52,775.81
ENCORE WIRE CORP SEC ID: 292562105	143.1000	220.000	5,108.40	31,482.00	0.01%	26,373.60
ENERGIZER HOLDINGS INC SEC ID: 29272W109	40.1000	1,042.000	33,812.14	41,784.20	0.02%	7,972.06



PARAMETRIC US P12 - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENERSYS SEC ID: 29275Y102	79.0600	569.000	15,124.02	44,985.14	0.02%	29,861.12
ENPHASE ENERGY INC SEC ID: 29355A107	182.9400	1,010.000	206,090.45	184,769.40	0.07%	-21,321.05
ENTEGRIS INC SEC ID: 29362U104	138.5800	669.000	31,777.50	92,710.02	0.03%	60,932.52
ENTERGY CORP SEC ID: 29364G103	112.6500	1,197.000	97,533.76	134,842.05	0.05%	37,308.29
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	47.0900	390.000	5,190.90	18,365.10	0.01%	13,174.20
EQUIFAX INC SEC ID: 294429105	292.7900	775.000	26,793.85	226,912.25	0.08%	200,118.40
EQUINIX INC SEC ID: 29444U700	845.8400	380.000	137,767.35	321,419.20	0.12%	183,651.85
EQUITABLE HOLDINGS INC SEC ID: 29452E101	32.7900	2,781.000	45,446.54	91,188.99	0.03%	45,742.45
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	87.6600	800.000	36,140.81	70,128.00	0.03%	33,987.19
EQUITY RESIDENTIAL SEC ID: 29476L107	90.5000	1,945.000	98,237.86	176,022.50	0.07%	77,784.64
ERIE INDEMNITY CO SEC ID: 29530P102	192.6600	464.000	19,759.86	89,394.24	0.03%	69,634.38
ESSENTIAL UTILITIES INC SEC ID: 29670G102	53.6900	1,088.000	18,661.38	58,414.72	0.02%	39,753.34
ESSEX PROPERTY TRUST INC SEC ID: 297178105	352.2300	353.000	51,867.81	124,337.19	0.05%	72,469.38
ETSY INC SEC ID: 29786A106	218.9400	769.000	39,011.37	168,364.86	0.06%	129,353.49
EVERCORE INC SEC ID: 29977A105	135.8500	740.000	18,206.96	100,529.00	0.04%	82,322.04
EVERGY INC SEC ID: 30034W106	68.6100	1,663.000	62,327.32	114,098.43	0.04%	51,771.11
EVERSOURCE ENERGY SEC ID: 30040W108	90.9800	1,253.000	45,763.62	113,997.94	0.04%	68,234.32
EXACT SCIENCES CORP SEC ID: 30063P105	77.8300	1,502.000	15,891.16	116,900.66	0.04%	101,009.50
EXELON CORP SEC ID: 30161N101	57.7600	5,932.000	186,467.38	342,632.32	0.13%	156,164.94
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	134.2900	1,707.000	102,284.44	229,233.03	0.09%	126,948.59



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EXTRA SPACE STORAGE INC SEC ID: 30225T102	226.7300	585.000	19,660.03	132,637.05	0.05%	112,977.02
EXXON MOBIL CORP SEC ID: 30231G102	61.1900	16,021.000	670,727.88	980,324.99	0.36%	309,597.11
FMC CORP SEC ID: 302491303	109.8900	1,011.000	59,071.96	111,098.79	0.04%	52,026.83
META PLATFORMS INC SEC ID: 30303M102	336.3500	13,290.000	1,042,411.41	4,470,091.50	1.66%	3,427,680.09
FAIRFAX FINANCIAL HOLDINGS LTD SEC ID: 303901102	492.1300	10.000	4,202.63	4,921.30	0.00%	718.67
FASTENAL CO SEC ID: 311900104	64.0600	2,998.000	75,244.99	192,051.88	0.07%	116,806.89
FEDEX CORP SEC ID: 31428X106	258.6400	1,905.000	204,255.43	492,709.20	0.18%	288,453.77
F5 INC SEC ID: 315616102	244.7100	597.000	50,022.12	146,091.87	0.05%	96,069.75
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	109.1500	3,067.000	113,974.82	334,763.05	0.12%	220,788.23
FIFTH THIRD BANCORP SEC ID: 316773100	43.5500	7,553.000	111,010.68	328,933.15	0.12%	217,922.47
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	13.7800	2,510.000	9,638.40	34,587.80	0.01%	24,949.40
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	829.8400	24.000	4,320.24	19,916.16	0.01%	15,595.92
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	16.0900	1,067.000	5,217.63	17,168.03	0.01%	11,950.40
FIRST FINANCIAL BANCORP SEC ID: 320209109	24.3800	3,654.000	37,161.39	89,084.52	0.03%	51,923.13
FIRST HORIZON CORP SEC ID: 320517105	16.3300	6,724.000	54,813.52	109,802.92	0.04%	54,989.40
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	66.2000	887.000	10,226.50	58,719.40	0.02%	48,492.90
FIRST REPUBLIC BANK/CA SEC ID: 33616C100	206.5100	1,115.000	92,929.67	230,258.65	0.09%	137,328.98
FIRST SOLAR INC SEC ID: 336433107	87.1600	714.000	11,345.46	62,232.24	0.02%	50,886.78
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	74.8100	129.000	5,020.68	9,650.49	0.00%	4,629.81
FISERV INC SEC ID: 337738108	103.7900	4,361.000	72,799.33	452,628.19	0.17%	379,828.86



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIRSTENERGY CORP SEC ID: 337932107	41.5900	5,868.000	161,873.78	244,050.12	0.09%	82,176.34
FISKER INC SEC ID: 33813J106	15.7300	13,910.000	201,630.45	218,804.30	0.08%	17,173.85
FIVE BELOW INC SEC ID: 33829M101	206.8900	447.000	37,249.63	92,479.83	0.03%	55,230.20
FIVE9 INC SEC ID: 338307101	137.3200	494.000	33,231.38	67,836.08	0.03%	34,604.70
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	223.8400	612.000	73,759.07	136,990.08	0.05%	63,231.01
FOOT LOCKER INC SEC ID: 344849104	43.6300	1,411.000	38,997.98	61,561.93	0.02%	22,563.95
FORD MOTOR CO SEC ID: 345370860	20.7700	9,773.000	89,803.54	202,985.21	0.08%	113,181.67
FORTINET INC SEC ID: 34959E109	359.4000	1,048.000	66,337.37	376,651.20	0.14%	310,313.83
FORTIVE CORP SEC ID: 34959J108	76.2900	1,638.000	24,638.06	124,963.02	0.05%	100,324.96
FORTUNE BRANDS HOME & SECURITY SEC ID: 34964C106	106.9000	1,423.000	28,053.03	152,118.70	0.06%	124,065.67
FORWARD AIR CORP SEC ID: 349853101	121.0900	135.000	5,111.10	16,347.15	0.01%	11,236.05
FOUR CORNERS PROPERTY TRUST IN SEC ID: 35086T109	29.4100	153.000	2,761.90	4,499.73	0.00%	1,737.83
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	94.5600	228.000	5,180.16	21,559.68	0.01%	16,379.52
FRANKLIN RESOURCES INC SEC ID: 354613101	33.4900	3,856.000	65,363.83	129,137.44	0.05%	63,773.61
FRANKLIN STREET PROPERTIES COR SEC ID: 35471R106	5.9500	11,458.000	39,498.43	68,175.10	0.03%	28,676.67
FREEPORT-MCMORAN INC SEC ID: 35671D857	41.7300	9,585.000	52,843.86	399,982.05	0.15%	347,138.19
FULGENT GENETICS INC SEC ID: 359664109	100.5900	1,587.000	132,019.60	159,636.33	0.06%	27,616.73
HB FULLER CO SEC ID: 359694106	81.0000	228.000	5,344.32	18,468.00	0.01%	13,123.68
GATX CORP SEC ID: 361448103	104.1900	293.000	10,624.18	30,527.67	0.01%	19,903.49
GCP APPLIED TECHNOLOGIES INC SEC ID: 36164Y101	31.6600	648.000	6,370.38	20,515.68	0.01%	14,145.30

 PARAMETRIC US P12 - [REDACTED]	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GXO LOGISTICS INC SEC ID: 36262G101	90.8300	1,214.000	14,657.36	110,267.62	0.04%	95,610.26
ARTHUR J GALLAGHER & CO SEC ID: 363576109	169.6700	1,070.000	50,636.90	181,546.90	0.07%	130,910.00
GAP INC/THE SEC ID: 364760108	17.6500	4,873.000	37,112.89	86,008.45	0.03%	48,895.56
GARTNER INC SEC ID: 366651107	334.3200	916.000	40,923.64	306,237.12	0.11%	265,313.48
GENERAC HOLDINGS INC SEC ID: 368736104	351.9200	361.000	36,753.41	127,043.12	0.05%	90,289.71
GENERAL DYNAMICS CORP SEC ID: 369550108	208.4700	2,284.000	194,658.10	476,145.48	0.18%	281,487.38
GENERAL ELEC CO SEC ID: 369604301	94.4700	6,027.000	294,845.84	569,370.69	0.21%	274,524.85
GENERAL MILLS INC SEC ID: 370334104	67.3800	4,469.000	127,235.56	301,121.22	0.11%	173,885.66
GENERAL MOTORS CO SEC ID: 37045V100	58.6300	3,191.000	104,428.77	187,088.33	0.07%	82,659.56
GENTEX CORP SEC ID: 371901109	34.8500	1,502.000	30,037.49	52,344.70	0.02%	22,307.21
GENUINE PARTS CO SEC ID: 372460105	140.2000	1,473.000	64,646.82	206,514.60	0.08%	141,867.78
GILEAD SCIENCES INC SEC ID: 375558103	72.6100	8,554.000	203,546.74	621,105.94	0.23%	417,559.20
GLACIER BANCORP INC SEC ID: 37637Q105	56.7000	882.000	11,015.07	50,009.40	0.02%	38,994.33
GLOBAL PAYMENTS INC SEC ID: 37940X102	135.1800	2,118.000	48,456.53	286,311.24	0.11%	237,854.71
GLOBE LIFE INC SEC ID: 37959E102	93.7200	933.000	26,189.27	87,440.76	0.03%	61,251.49
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	382.5500	1,410.000	181,777.55	539,395.50	0.20%	357,617.95
GRACO INC SEC ID: 384109104	80.6200	1,643.000	17,673.20	132,458.66	0.05%	114,785.46
GRAHAM HOLDINGS CO SEC ID: 384637104	629.8300	19.000	4,433.51	11,966.77	0.00%	7,533.26
WW GRAINGER INC SEC ID: 384802104	518.2400	130.000	37,159.19	67,371.20	0.03%	30,212.01
GRAND CANYON EDUCATION INC SEC ID: 38526M106	85.7100	377.000	5,108.35	32,312.67	0.01%	27,204.32

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GRANITE CONSTRUCTION INC SEC ID: 387328107	38.7000	2,449.000	33,225.68	94,776.30	0.04%	61,550.62
GREEN DOT CORP SEC ID: 39304D102	36.2400	649.000	8,229.32	23,519.76	0.01%	15,290.44
GRIFFON CORP SEC ID: 398433102	28.4800	1,066.000	10,247.88	30,359.68	0.01%	20,111.80
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	195.2200	152.000	5,973.60	29,673.44	0.01%	23,699.84
GUARDANT HEALTH INC SEC ID: 40131M109	100.0200	510.000	32,109.60	51,010.20	0.02%	18,900.60
GUESS? INC SEC ID: 401617105	23.6800	4,688.000	31,953.72	111,011.84	0.04%	79,058.12
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	113.5300	434.000	24,620.82	49,272.02	0.02%	24,651.20
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	44.2700	379.000	4,839.83	16,778.33	0.01%	11,938.50
HCA HEALTHCARE INC SEC ID: 40412C101	256.9200	1,054.000	60,631.01	270,793.68	0.10%	210,162.67
HP INC SEC ID: 40434L105	37.6700	7,736.000	99,948.45	291,415.12	0.11%	191,466.67
HAEMONETICS CORP SEC ID: 405024100	53.0400	604.000	18,038.46	32,036.16	0.01%	13,997.70
HAIN CELESTIAL GROUP INC/THE SEC ID: 405217100	42.6100	1,457.000	31,250.36	62,082.77	0.02%	30,832.41
HALL OF FAME RESORT & ENTERTAI SEC ID: 40619L102	1.5200	101,846.000	241,665.19	154,805.92	0.06%	-86,859.27
HANESBRANDS INC SEC ID: 410345102	16.7200	3,976.000	31,517.60	66,478.72	0.02%	34,961.12
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	131.0600	142.000	6,178.42	18,610.52	0.01%	12,432.10
HARLEY-DAVIDSON INC SEC ID: 412822108	37.6900	1,857.000	35,893.75	69,990.33	0.03%	34,096.58
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	69.0400	2,263.000	55,768.39	156,237.52	0.06%	100,469.13
HASBRO INC SEC ID: 418056107	101.7800	1,083.000	44,375.94	110,227.74	0.04%	65,851.80
HAWAIIAN ELECTRIC INDUSTRIES I SEC ID: 419870100	41.5000	1,755.000	54,442.05	72,832.50	0.03%	18,390.45
HAWAIIAN HOLDINGS INC SEC ID: 419879101	18.3700	879.000	5,054.25	16,147.23	0.01%	11,092.98



PARAMETRIC US P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	36.0900	5,182.000	122,777.25	187,018.38	0.07%	64,241.13
HECLA MINING CO SEC ID: 422704106	5.2200	20,549.000	32,986.14	107,265.78	0.04%	74,279.64
HEICO CORP SEC ID: 422806109	144.2200	800.000	13,959.17	115,376.00	0.04%	101,416.83
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	166.9900	544.000	15,939.20	90,842.56	0.03%	74,903.36
HERITAGE COMMERCE CORP SEC ID: 426927109	11.9400	6,710.000	40,569.62	80,117.40	0.03%	39,547.78
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	24.4400	385.000	4,966.50	9,409.40	0.00%	4,442.90
HERON THERAPEUTICS INC SEC ID: 427746102	9.1300	5,244.000	47,720.92	47,877.72	0.02%	156.80
HERSHEY CO/THE SEC ID: 427866108	193.4700	932.000	49,928.96	180,314.04	0.07%	130,385.08
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	15.7700	5,291.000	36,089.42	83,439.07	0.03%	47,349.65
HILLENBRAND INC SEC ID: 431571108	51.9900	1,845.000	36,563.67	95,921.55	0.04%	59,357.88
HILLTOP HOLDINGS INC SEC ID: 432748101	35.1400	785.000	9,252.00	27,584.90	0.01%	18,332.90
HILTON GRAND VACATIONS INC SEC ID: 43283X105	52.1100	2,025.000	35,979.12	105,522.75	0.04%	69,543.63
HOLLYFRONTIER CORP SEC ID: 436106108	32.7800	3,006.000	60,230.21	98,536.68	0.04%	38,306.47
HOLOGIC INC SEC ID: 436440101	76.5600	1,911.000	35,479.86	146,306.16	0.05%	110,826.30
HOME BANCSHARES INC/AR SEC ID: 436893200	24.3500	836.000	4,932.40	20,356.60	0.01%	15,424.20
HOME DEPOT INC/THE SEC ID: 437076102	415.0100	5,586.000	232,416.40	2,318,245.86	0.86%	2,085,829.46
HOMESTREET INC SEC ID: 43785V102	52.0000	338.000	4,912.76	17,576.00	0.01%	12,663.24
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	208.5100	4,383.000	243,100.04	913,899.33	0.34%	670,799.29
HORIZON BANCORP INC/IN SEC ID: 440407104	20.8500	3,986.000	36,113.38	83,108.10	0.03%	46,994.72
HORMEL FOODS CORP SEC ID: 440452100	48.8100	2,968.000	33,285.11	144,868.08	0.05%	111,582.97



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HUBSPOT INC SEC ID: 443573100	659.1500	250.000	36,128.55	164,787.50	0.06%	128,658.95
HUMANA INC SEC ID: 444859102	463.8600	1,170.000	74,670.22	542,716.20	0.20%	468,045.98
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	204.4000	450.000	20,574.00	91,980.00	0.03%	71,406.00
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	15.4200	16,765.000	107,210.65	258,516.30	0.10%	151,305.65
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	186.7400	344.000	12,961.36	64,238.56	0.02%	51,277.20
HUNTSMAN CORP SEC ID: 447011107	34.8800	2,133.000	26,136.75	74,399.04	0.03%	48,262.29
HURON CONSULTING GROUP INC SEC ID: 447462102	49.9000	165.000	4,851.00	8,233.50	0.00%	3,382.50
HYATT HOTELS CORP SEC ID: 448579102	95.9000	514.000	19,943.20	49,292.60	0.02%	29,349.40
IAA INC SEC ID: 449253103	50.6200	1,105.000	31,681.45	55,935.10	0.02%	24,253.65
ICF INTERNATIONAL INC SEC ID: 44925C103	102.5500	198.000	4,950.00	20,304.90	0.01%	15,354.90
ICU MEDICAL INC SEC ID: 44930G107	237.3400	200.000	32,484.00	47,468.00	0.02%	14,984.00
IPG PHOTONICS CORP SEC ID: 44980X109	172.1400	287.000	25,000.57	49,404.18	0.02%	24,403.61
ISTAR INC SEC ID: 45031U101	25.8300	2,031.000	12,348.48	52,460.73	0.02%	40,112.25
ITT INC SEC ID: 45073V108	102.1900	788.000	15,320.78	80,525.72	0.03%	65,204.94
IDACORP INC SEC ID: 451107106	113.3100	315.000	15,032.32	35,692.65	0.01%	20,660.33
IDEX CORP SEC ID: 45167R104	236.3200	287.000	14,860.69	67,823.84	0.03%	52,963.15
IDEXX LABORATORIES INC SEC ID: 45168D104	658.4600	473.000	17,683.10	311,451.58	0.12%	293,768.48
ILLINOIS TOOL WORKS INC SEC ID: 452308109	246.8000	2,349.000	105,882.81	579,733.20	0.22%	473,850.39
ILLUMINA INC SEC ID: 452327109	380.4400	756.000	126,906.23	287,612.64	0.11%	160,706.41
IMAX CORP SEC ID: 45245E109	17.8400	3,629.000	30,978.51	64,741.36	0.02%	33,762.85

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INCYTE CORP SEC ID: 45337C102	73.4000	1,211.000	19,460.77	88,887.40	0.03%	69,426.63
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	25.8300	3,537.000	32,633.82	91,360.71	0.03%	58,726.89
INDEPENDENT BANK CORP SEC ID: 453836108	81.5300	460.000	10,036.96	37,503.80	0.01%	27,466.84
INDEPENDENT BANK CORP/MI SEC ID: 453838609	23.8700	2,880.000	36,115.59	68,745.60	0.03%	32,630.01
INDUS REALTY TRUST INC SEC ID: 45580R103	81.0600	835.000	25,894.34	67,685.10	0.03%	41,790.76
INGERSOLL RAND INC SEC ID: 45687V106	61.8700	2,163.000	15,650.68	133,824.81	0.05%	118,174.13
INGEVITY CORP SEC ID: 45688C107	71.7000	341.000	6,107.18	24,449.70	0.01%	18,342.52
INGLES MARKETS INC SEC ID: 457030104	86.3400	337.000	5,048.26	29,096.58	0.01%	24,048.32
INGREDION INC SEC ID: 457187102	96.6400	412.000	20,064.33	39,815.68	0.01%	19,751.35
INSIGHT ENTERPRISES INC SEC ID: 45765U103	106.6000	305.000	5,072.15	32,513.00	0.01%	27,440.85
INNOSPEC INC SEC ID: 45768S105	90.3400	156.000	4,873.11	14,093.04	0.01%	9,219.93
INSULET CORP SEC ID: 45784P101	266.0700	411.000	33,621.37	109,354.77	0.04%	75,733.40
INTEL CORP SEC ID: 458140100	51.5000	25,955.000	540,993.04	1,336,682.50	0.50%	795,689.46
INTEGER HOLDINGS CORP SEC ID: 45826H109	85.5900	883.000	26,896.18	75,575.97	0.03%	48,679.79
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	79.4200	1,135.000	18,637.04	90,141.70	0.03%	71,504.66
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	136.7700	2,651.000	98,572.33	362,577.27	0.13%	264,004.94
INTERDIGITAL INC SEC ID: 45867G101	71.6300	700.000	31,906.00	50,141.00	0.02%	18,235.00
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	42.3900	1,182.000	19,053.84	50,104.98	0.02%	31,051.14
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	133.6600	4,089.000	321,804.29	546,535.74	0.20%	224,731.45
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	150.6500	910.000	36,099.79	137,091.50	0.05%	100,991.71

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		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 PAPER CO SEC ID: 460146103	46.9800	1,028.000	38,171.60	48,295.44	0.02%	10,123.84
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	37.4500	3,696.000	36,512.41	138,415.20	0.05%	101,902.79
INTERSECT ENT INC SEC ID: 46071F103	27.3100	2,465.000	27,509.40	67,319.15	0.03%	39,809.75
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	52.3400	3,666.000	33,567.23	191,878.44	0.07%	158,311.21
INTUIT INC SEC ID: 461202103	643.2200	1,627.000	53,066.88	1,046,518.94	0.39%	993,452.06
INTUITIVE SURGICAL INC SEC ID: 46120E602	359.3000	2,472.000	100,457.09	888,189.60	0.33%	787,732.51
INVESTORS BANCORP INC SEC ID: 46146L101	15.1500	925.000	5,045.78	14,013.75	0.01%	8,967.97
INVITATION HOMES INC SEC ID: 46187W107	45.3400	3,556.000	79,315.49	161,229.04	0.06%	81,913.55
IQVIA HOLDINGS INC SEC ID: 46266C105	282.1400	577.000	52,639.59	162,794.78	0.06%	110,155.19
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	41.2900	6,304.000	52,260.16	260,292.16	0.10%	208,032.00
JPMORGAN CHASE & CO SEC ID: 46625H100	158.3500	18,242.000	737,888.90	2,888,620.70	1.08%	2,150,731.80
JACK IN THE BOX INC SEC ID: 466367109	87.4800	225.000	5,033.25	19,683.00	0.01%	14,649.75
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	38.8000	2,833.000	37,046.47	109,920.40	0.04%	72,873.93
JOHNSON & JOHNSON SEC ID: 478160104	171.0700	14,172.000	914,218.20	2,424,404.04	0.90%	1,510,185.84
JONES LANG LASALLE INC SEC ID: 48020Q107	269.3400	428.000	31,668.94	115,277.52	0.04%	83,608.58
ZIFF DAVIS INC SEC ID: 48123V102	110.8600	180.000	4,238.52	19,954.80	0.01%	15,716.28
JUNIPER NETWORKS INC SEC ID: 48203R104	35.7100	4,480.000	84,359.44	159,980.80	0.06%	75,621.36
KLA CORP SEC ID: 482480100	430.1100	583.000	68,155.85	250,754.13	0.09%	182,598.28
KB HOME SEC ID: 48666K109	44.7300	1,596.000	12,943.56	71,389.08	0.03%	58,445.52
KEMPER CORP SEC ID: 488401100	58.7900	431.000	18,006.43	25,338.49	0.01%	7,332.06

 PARAMETRIC US P12 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KENNAMETAL INC SEC ID: 489170100	35.9100	1,535.000	30,912.22	55,121.85	0.02%	24,209.63
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	23.8800	2,785.000	36,780.92	66,505.80	0.02%	29,724.88
KEURIG DR PEPPER INC SEC ID: 49271V100	36.8600	1,505.000	40,933.47	55,474.30	0.02%	14,540.83
KEYCORP SEC ID: 493267108	23.1300	6,436.000	51,101.84	148,864.68	0.06%	97,762.84
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	206.5100	1,265.000	21,921.34	261,235.15	0.10%	239,313.81
KFORCE INC SEC ID: 493732101	75.2200	426.000	5,197.20	32,043.72	0.01%	26,846.52
KIMBERLY-CLARK CORP SEC ID: 494368103	142.9200	1,900.000	119,036.49	271,548.00	0.10%	152,511.51
KIMCO REALTY CORP SEC ID: 49446R109	24.6500	3,660.000	38,306.90	90,219.00	0.03%	51,912.10
KITE REALTY GROUP TRUST SEC ID: 49803T300	21.7800	8,825.000	74,666.99	192,208.50	0.07%	117,541.51
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	60.9400	1,228.000	33,419.42	74,834.32	0.03%	41,414.90
KONTOOR BRANDS INC SEC ID: 50050N103	51.2500	176.000	2,492.49	9,020.00	0.00%	6,527.51
KORN FERRY SEC ID: 500643200	75.7300	1,332.000	33,897.74	100,872.36	0.04%	66,974.62
KRAFT HEINZ CO/THE SEC ID: 500754106	35.9000	2,401.000	68,372.99	86,195.90	0.03%	17,822.91
KROGER CO/THE SEC ID: 501044101	45.2600	7,912.000	90,643.20	358,097.12	0.13%	267,453.92
KYNDRYL HOLDINGS INC SEC ID: 50155Q100	18.1000	817.000	14,155.76	14,787.70	0.01%	631.94
LKQ CORP SEC ID: 501889208	60.0300	2,677.000	57,427.76	160,700.31	0.06%	103,272.55
LCI INDUSTRIES SEC ID: 50189K103	155.8700	506.000	37,223.49	78,870.22	0.03%	41,646.73
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	160.0900	622.000	20,223.92	99,575.98	0.04%	79,352.06
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	213.2400	1,141.000	44,322.60	243,306.84	0.09%	198,984.24
LA-Z-BOY INC SEC ID: 505336107	36.3100	514.000	4,821.32	18,663.34	0.01%	13,842.02

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	314.2100	831.000	55,604.11	261,108.51	0.10%	205,504.40
LAM RESEARCH CORP SEC ID: 512807108	719.1500	663.000	16,265.60	476,796.45	0.18%	460,530.85
LAMAR ADVERTISING CO SEC ID: 512816109	121.3000	766.000	18,621.46	92,915.80	0.03%	74,294.34
LAMB WESTON HOLDINGS INC SEC ID: 513272104	63.3800	820.000	13,565.92	51,971.60	0.02%	38,405.68
LANCASTER COLONY CORP SEC ID: 513847103	165.6000	292.000	35,809.08	48,355.20	0.02%	12,546.12
LANDSTAR SYSTEM INC SEC ID: 515098101	179.0200	356.000	34,532.00	63,731.12	0.02%	29,199.12
LATTICE SEMICONDUCTOR CORP SEC ID: 518415104	77.0600	1,948.000	34,786.54	150,112.88	0.06%	115,326.34
ESTEE LAUDER COS INC/THE SEC ID: 518439104	370.2000	1,363.000	142,744.92	504,582.60	0.19%	361,837.68
LEAR CORP SEC ID: 521865204	182.9500	803.000	38,882.32	146,908.85	0.05%	108,026.53
LEGGETT & PLATT INC SEC ID: 524660107	41.1600	1,251.000	35,727.30	51,491.16	0.02%	15,763.86
LEIDOS HOLDINGS INC SEC ID: 525327102	88.9000	1,002.000	27,957.76	89,077.80	0.03%	61,120.04
LENNAR CORP SEC ID: 526057104	116.1600	3,189.000	111,141.77	370,434.24	0.14%	259,292.47
LENNAR CORP SEC ID: 526057302	95.6200	13.000	395.56	1,243.06	0.00%	847.50
LENNOX INTERNATIONAL INC SEC ID: 526107107	324.3600	38.000	2,405.40	12,325.68	0.00%	9,920.28
LIBERTY BROADBAND CORP SEC ID: 530307305	161.1000	1,041.000	109,127.76	167,705.10	0.06%	58,577.34
LIBERTY OILFIELD SERVICES INC SEC ID: 53115L104	9.7000	10,985.000	35,761.17	106,554.50	0.04%	70,793.33
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229409	50.8500	862.000	24,045.93	43,832.70	0.02%	19,786.77
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229607	50.8500	416.000	13,836.16	21,153.60	0.01%	7,317.44
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229854	63.2400	1,158.000	38,039.51	73,231.92	0.03%	35,192.41
LIFE STORAGE INC SEC ID: 53223X107	153.1800	766.000	37,112.98	117,335.88	0.04%	80,222.90



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ELI LILLY & CO SEC ID: 532457108	276.2200	5,722.000	535,093.62	1,580,530.84	0.59%	1,045,437.22
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	139.4700	278.000	9,980.20	38,772.66	0.01%	28,792.46
LINCOLN NATIONAL CORP SEC ID: 534187109	68.2600	1,340.000	40,146.94	91,468.40	0.03%	51,321.46
LITTELFUSE INC SEC ID: 537008104	314.6800	275.000	32,692.25	86,537.00	0.03%	53,844.75
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	119.6900	826.000	37,070.88	98,863.94	0.04%	61,793.06
LIVERAMP HOLDINGS INC SEC ID: 53815P108	47.9500	924.000	11,400.69	44,305.80	0.02%	32,905.11
LOCKHEED MARTIN CORP SEC ID: 539830109	355.4100	906.000	77,971.28	322,001.46	0.12%	244,030.18
LOEWS CORP SEC ID: 540424108	57.7600	1,204.000	37,407.26	69,543.04	0.03%	32,135.78
LOWE'S COS INC SEC ID: 548661107	258.4800	4,649.000	133,208.26	1,201,673.52	0.45%	1,068,465.26
LULULEMON ATHLETICA INC SEC ID: 550021109	391.4500	860.000	92,845.56	336,647.00	0.13%	243,801.44
LUMEN TECHNOLOGIES INC SEC ID: 550241103	12.5500	17,829.000	251,839.62	223,753.95	0.08%	-28,085.67
M&T BANK CORP SEC ID: 55261F104	153.5800	1,085.000	82,071.55	166,634.30	0.06%	84,562.75
MDU RESOURCES GROUP INC SEC ID: 552690109	30.8400	2,344.000	49,448.06	72,288.96	0.03%	22,840.90
MGE ENERGY INC SEC ID: 55277P104	82.2500	721.000	35,571.64	59,302.25	0.02%	23,730.61
MGM RESORTS INTERNATIONAL SEC ID: 552953101	44.8800	3,013.000	30,503.52	135,223.44	0.05%	104,719.92
MKS INSTRUMENTS INC SEC ID: 55306N104	174.1700	313.000	14,856.87	54,515.21	0.02%	39,658.34
MRC GLOBAL INC SEC ID: 55345K103	6.8800	7,524.000	31,793.90	51,765.12	0.02%	19,971.22
MSA SAFETY INC SEC ID: 553498106	150.9600	138.000	4,854.84	20,832.48	0.01%	15,977.64
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	84.0600	634.000	34,255.02	53,294.04	0.02%	19,039.02
MSCI INC SEC ID: 55354G100	612.6900	302.000	11,030.49	185,032.38	0.07%	174,001.89



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MACERICH CO/THE SEC ID: 554382101	17.2800	6,167.000	41,478.07	106,565.76	0.04%	65,087.69
VERIS RESIDENTIAL INC SEC ID: 554489104	18.3800	3,223.000	40,083.00	59,238.74	0.02%	19,155.74
STEVEN MADDEN LTD SEC ID: 556269108	46.4700	1,071.000	18,714.14	49,769.37	0.02%	31,055.23
MADISON SQUARE GARDEN ENTERTAI SEC ID: 55826T102	70.3400	142.000	8,594.27	9,988.28	0.00%	1,394.01
MAGNOLIA OIL & GAS CORP SEC ID: 559663109	18.8700	14,318.000	68,031.29	270,180.66	0.10%	202,149.37
MANPOWERGROUP INC SEC ID: 56418H100	97.3300	412.000	15,714.52	40,099.96	0.01%	24,385.44
MARATHON DIGITAL HOLDINGS INC SEC ID: 565788106	32.8600	6,931.000	298,306.15	227,752.66	0.08%	-70,553.49
MARATHON PETROLEUM CORP SEC ID: 56585A102	63.9900	4,362.000	98,831.04	279,124.38	0.10%	180,293.34
MARAVAI LIFESCIENCES HOLDINGS SEC ID: 56600D107	41.9000	7,148.000	264,230.27	299,501.20	0.11%	35,270.93
MARKEL CORP SEC ID: 570535104	1,234.0000	90.000	51,289.94	111,060.00	0.04%	59,770.06
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	411.2700	217.000	34,019.49	89,245.59	0.03%	55,226.10
MARSH & MCLENNAN COS INC SEC ID: 571748102	173.8200	3,608.000	107,513.60	627,142.56	0.23%	519,628.96
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	165.2400	2,687.000	122,502.44	443,999.88	0.17%	321,497.44
MARTEN TRANSPORT LTD SEC ID: 573075108	17.1600	3,042.000	19,670.81	52,200.72	0.02%	32,529.91
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	440.5200	217.000	26,181.24	95,592.84	0.04%	69,411.60
MARVELL TECHNOLOGY INC SEC ID: 573874104	87.4900	4,702.000	87,856.13	411,377.98	0.15%	323,521.85
MASCO CORP SEC ID: 574599106	70.2200	2,938.000	42,183.77	206,306.36	0.08%	164,122.59
MASIMO CORP SEC ID: 574795100	292.7800	190.000	34,703.50	55,628.20	0.02%	20,924.70
MASTEC INC SEC ID: 576323109	92.2800	356.000	6,497.00	32,851.68	0.01%	26,354.68
MASTERCARD INC SEC ID: 57636Q104	359.3200	4,895.000	135,702.59	1,758,871.40	0.65%	1,623,168.81



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	132.2500	1,197.721	41,158.57	158,398.60	0.06%	117,240.03
MATSON INC SEC ID: 57686G105	90.0300	500.000	8,942.86	45,015.00	0.02%	36,072.14
MATTEL INC SEC ID: 577081102	21.5600	4,676.000	37,529.90	100,814.56	0.04%	63,284.66
MAXLINEAR INC SEC ID: 57776J100	75.3900	2,703.000	32,995.11	203,779.17	0.08%	170,784.06
MAXIMUS INC SEC ID: 577933104	79.6700	558.000	34,010.10	44,455.86	0.02%	10,445.76
MCCORMICK & CO INC/MD SEC ID: 579780206	96.6100	882.000	23,031.29	85,210.02	0.03%	62,178.73
MCDONALD'S CORP SEC ID: 580135101	268.0700	4,382.000	174,187.13	1,174,682.74	0.44%	1,000,495.61
MCKESSON CORP SEC ID: 58155Q103	248.5700	1,684.000	90,057.62	418,591.88	0.16%	328,534.26
MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	23.6300	2,442.000	40,399.10	57,704.46	0.02%	17,305.36
MERCK & CO INC SEC ID: 58933Y105	76.6400	16,037.000	637,316.45	1,229,075.68	0.46%	591,759.23
MERCURY SYSTEMS INC SEC ID: 589378108	55.0600	944.000	16,567.20	51,976.64	0.02%	35,409.44
MERITAGE HOMES CORP SEC ID: 59001A102	122.0600	221.000	5,049.85	26,975.26	0.01%	21,925.41
MERITOR INC SEC ID: 59001K100	24.7800	1,315.000	6,588.15	32,585.70	0.01%	25,997.55
MESA LABORATORIES INC SEC ID: 59064R109	328.0900	94.000	5,018.66	30,840.46	0.01%	25,821.80
METLIFE INC SEC ID: 59156R108	62.4900	2,341.000	74,592.28	146,289.09	0.05%	71,696.81
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,697.2100	170.000	51,214.42	288,525.70	0.11%	237,311.28
MICROSOFT CORP SEC ID: 594918104	336.3200	42,951.000	1,888,430.12	14,445,280.32	5.38%	12,556,850.20
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	87.0600	2,090.000	77,986.77	181,955.40	0.07%	103,968.63
MICRON TECHNOLOGY INC SEC ID: 595112103	93.1500	5,087.000	44,119.98	473,854.05	0.18%	429,734.07
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	229.4400	686.000	48,141.18	157,395.84	0.06%	109,254.66



Asset Detail
by Asset Type
12/31/2021

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
MIDDLEBY CORP/THE SEC ID: 596278101	196.7600	351.000	10,661.04	69,062.76	0.03%	58,401.72
MIRATI THERAPEUTICS INC SEC ID: 60468T105	146.6900	400.000	30,952.00	58,676.00	0.02%	27,724.00
MODEL N INC SEC ID: 607525102	30.0300	2,387.000	31,074.90	71,681.61	0.03%	40,606.71
MODERNA INC SEC ID: 60770K107	253.9800	1,944.000	33,334.88	493,737.12	0.18%	460,402.24
MOHAWK INDUSTRIES INC SEC ID: 608190104	182.1800	358.000	20,413.16	65,220.44	0.02%	44,807.28
MOLINA HEALTHCARE INC SEC ID: 60855R100	318.0800	304.000	37,848.00	96,696.32	0.04%	58,848.32
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	66.3100	8,903.000	171,359.49	590,357.93	0.22%	418,998.44
MONGODB INC SEC ID: 60937P106	529.3500	371.000	90,891.18	196,388.85	0.07%	105,497.67
MONSTER BEVERAGE CORP SEC ID: 61174X109	96.0400	2,188.000	95,243.70	210,135.52	0.08%	114,891.82
MOODY'S CORP SEC ID: 615369105	390.5800	332.000	14,046.22	129,672.56	0.05%	115,626.34
MOOG INC SEC ID: 615394202	80.9700	221.000	9,483.64	17,894.37	0.01%	8,410.73
MORGAN STANLEY SEC ID: 617446448	98.1600	9,040.000	199,765.16	887,366.40	0.33%	687,601.24
MORNINGSTAR INC SEC ID: 617700109	341.9900	83.000	4,849.69	28,385.17	0.01%	23,535.48
MOTOROLA SOLUTIONS INC SEC ID: 620076307	271.7000	590.000	40,018.09	160,303.00	0.06%	120,284.91
MUELLER INDUSTRIES INC SEC ID: 624756102	59.3600	476.000	8,653.68	28,255.36	0.01%	19,601.68
MURPHY USA INC SEC ID: 626755102	199.2400	350.000	9,641.63	69,734.00	0.03%	60,092.37
NRG ENERGY INC SEC ID: 629377508	43.0800	3,632.000	35,993.12	156,466.56	0.06%	120,473.44
NVR INC SEC ID: 62944T105	5,908.8700	21.000	35,047.61	124,086.27	0.05%	89,038.66
NASDAQ INC SEC ID: 631103108	210.0100	738.000	22,396.95	154,987.38	0.06%	132,590.43
NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	48.0700	1,237.000	37,136.29	59,462.59	0.02%	22,326.30



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	69.2000	1,765.000	22,680.25	122,138.00	0.05%	99,457.75
NATUS MEDICAL INC SEC ID: 639050103	23.7300	607.000	5,032.03	14,404.11	0.01%	9,372.08
NEKTAR THERAPEUTICS SEC ID: 640268108	13.5100	2,079.000	25,467.75	28,087.29	0.01%	2,619.54
NEOGEN CORP SEC ID: 640491106	45.4100	1,058.000	32,131.46	48,043.78	0.02%	15,912.32
NETAPP INC SEC ID: 64110D104	91.9900	1,045.000	27,505.61	96,129.55	0.04%	68,623.94
NETFLIX INC SEC ID: 64110L106	602.4400	2,277.000	219,936.98	1,371,755.88	0.51%	1,151,818.90
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	85.1700	577.000	30,927.20	49,143.09	0.02%	18,215.89
NEW JERSEY RESOURCES CORP SEC ID: 646025106	41.0600	1,549.000	40,720.46	63,601.94	0.02%	22,881.48
NEW RESIDENTIAL INVESTMENT COR SEC ID: 64828T201	10.7100	5,453.000	40,711.64	58,401.63	0.02%	17,689.99
NEW YORK TIMES CO/THE SEC ID: 650111107	48.3000	1,539.000	12,161.41	74,333.70	0.03%	62,172.29
NEWELL BRANDS INC SEC ID: 651229106	21.8400	2,435.000	41,144.32	53,180.40	0.02%	12,036.08
NEWMONT CORP SEC ID: 651639106	62.0200	4,974.000	170,586.18	308,487.48	0.11%	137,901.30
NEWS CORP SEC ID: 65249B109	22.3100	3,343.000	30,581.98	74,582.33	0.03%	44,000.35
NEXTERA ENERGY INC SEC ID: 65339F101	93.3600	9,595.000	108,874.36	895,789.20	0.33%	786,914.84
NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	83.8300	1,268.000	33,095.07	106,296.44	0.04%	73,201.37
NIKE INC SEC ID: 654106103	166.6700	6,842.000	222,570.13	1,140,356.14	0.42%	917,786.01
NIKOLA CORP SEC ID: 654110105	9.8700	11,392.000	156,474.12	112,439.04	0.04%	-44,035.08
NISOURCE INC SEC ID: 65473P105	27.6100	1,904.000	15,455.01	52,569.44	0.02%	37,114.43
NKARTA INC SEC ID: 65487U108	15.3500	5,596.000	102,215.94	85,898.60	0.03%	-16,317.34
NORFOLK SOUTHERN CORP SEC ID: 655844108	297.7100	2,280.000	98,464.09	678,778.80	0.25%	580,314.71



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORTHERN TRUST CORP SEC ID: 665859104	119.6100	502.000	32,397.02	60,044.22	0.02%	27,647.20
NORTHROP GRUMMAN CORP SEC ID: 666807102	387.0700	845.000	52,314.62	327,074.15	0.12%	274,759.53
NORTHWESTERN CORP SEC ID: 668074305	57.1600	854.000	41,009.08	48,814.64	0.02%	7,805.56
NU SKIN ENTERPRISES INC SEC ID: 67018T105	50.7500	1,509.000	31,550.64	76,581.75	0.03%	45,031.11
NUCOR CORP SEC ID: 670346105	114.1500	1,654.000	65,092.97	188,804.10	0.07%	123,711.13
NVIDIA CORP SEC ID: 67066G104	294.1100	13,862.000	94,860.95	4,076,952.82	1.52%	3,982,091.87
O-I GLASS INC SEC ID: 67098H104	12.0300	4,978.000	33,233.15	59,885.34	0.02%	26,652.19
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	706.2300	512.000	84,510.64	361,589.76	0.13%	277,079.12
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	28.9900	6,208.000	64,661.32	179,969.92	0.07%	115,308.60
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	11.3100	7,572.000	27,074.90	85,639.32	0.03%	58,564.42
OCEANFIRST FINANCIAL CORP SEC ID: 675234108	22.2000	784.000	10,339.79	17,404.80	0.01%	7,065.01
OIL STATES INTERNATIONAL INC SEC ID: 678026105	4.9700	13,465.000	35,889.22	66,921.05	0.02%	31,031.83
OKTA INC SEC ID: 679295105	224.1700	773.000	53,136.66	173,283.41	0.06%	120,146.75
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	358.3800	433.000	31,537.81	155,178.54	0.06%	123,640.73
OLD REPUBLIC INTERNATIONAL CORP SEC ID: 680223104	24.5800	1,639.000	15,193.53	40,286.62	0.01%	25,093.09
OLLIE'S BARGAIN OUTLET HOLDING SEC ID: 681116109	51.1900	697.000	32,298.98	35,679.43	0.01%	3,380.45
OMNICOM GROUP INC SEC ID: 681919106	73.2700	1,714.000	80,191.38	125,584.78	0.05%	45,393.40
ONE GAS INC SEC ID: 68235P108	77.5900	473.000	18,988.55	36,700.07	0.01%	17,711.52
ONEOK INC SEC ID: 682680103	58.7600	886.000	56,145.82	52,061.36	0.02%	-4,084.46
ORACLE CORP SEC ID: 68389X105	87.2100	12,031.000	214,968.72	1,049,223.51	0.39%	834,254.79

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ORGANON & CO SEC ID: 68622V106	30.4500	1,603.000	29,021.41	48,811.35	0.02%	19,789.94
ORMAT TECHNOLOGIES INC SEC ID: 686688102	79.3000	809.000	14,788.52	64,153.70	0.02%	49,365.18
OTIS WORLDWIDE CORP SEC ID: 68902V107	87.0700	1,985.000	64,919.95	172,833.95	0.06%	107,914.00
OTTER TAIL CORP SEC ID: 689648103	71.4200	937.000	25,055.38	66,920.54	0.02%	41,865.16
OUTFRONT MEDIA INC SEC ID: 69007J106	26.8200	2,790.000	34,378.08	74,827.80	0.03%	40,449.72
OWENS CORNING SEC ID: 690742101	90.5000	1,078.000	28,408.02	97,559.00	0.04%	69,150.98
OXFORD INDUSTRIES INC SEC ID: 691497309	101.5200	155.000	5,068.50	15,735.60	0.01%	10,667.10
PBF ENERGY INC SEC ID: 69318G106	12.9700	6,113.000	37,875.03	79,285.61	0.03%	41,410.58
PG&E CORP SEC ID: 69331C108	12.1400	9,611.000	69,605.29	116,677.54	0.04%	47,072.25
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	200.5200	2,976.000	227,546.10	596,747.52	0.22%	369,201.42
PNM RESOURCES INC SEC ID: 69349H107	45.6100	941.000	23,032.11	42,919.01	0.02%	19,886.90
PPG INDUSTRIES INC SEC ID: 693506107	172.4400	1,446.000	76,750.37	249,348.24	0.09%	172,597.87
PTC INC SEC ID: 69370C100	121.1500	996.000	22,294.00	120,665.40	0.04%	98,371.40
PACCAR INC SEC ID: 693718108	88.2600	2,578.000	97,811.90	227,534.28	0.08%	129,722.38
PACKAGING CORP OF AMERICA SEC ID: 695156109	136.1500	525.000	19,952.55	71,478.75	0.03%	51,526.20
PACWEST BANCORP SEC ID: 695263103	45.1700	2,168.000	34,812.24	97,928.56	0.04%	63,116.32
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	18.2100	9,209.000	173,732.78	167,695.89	0.06%	-6,036.89
PALO ALTO NETWORKS INC SEC ID: 697435105	556.7600	623.000	49,189.70	346,861.48	0.13%	297,671.78
PAPA JOHN'S INTERNATIONAL INC SEC ID: 698813102	133.4700	718.000	12,974.26	95,831.46	0.04%	82,857.20
PAR PACIFIC HOLDINGS INC SEC ID: 69888T207	16.4900	5,552.000	41,006.52	91,552.48	0.03%	50,545.96

 PARAMETRIC US P12 -	Asset Detail				Report ID: GL8013
	by Asset Type				Base Currency: USD
	12/31/2021				Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PARAMOUNT GROUP INC SEC ID: 69924R108	8.3400	5,982.000	40,652.69	49,889.88	0.02%	9,237.19
PARK NATIONAL CORP SEC ID: 700658107	137.3100	81.000	5,158.89	11,122.11	0.00%	5,963.22
PARKER-HANNIFIN CORP SEC ID: 701094104	318.1200	1,301.000	67,930.06	413,874.12	0.15%	345,944.06
PATTERSON-UTI ENERGY INC SEC ID: 703481101	8.4500	19,976.000	42,252.99	168,797.20	0.06%	126,544.21
PAYCHEX INC SEC ID: 704326107	136.5000	2,137.000	101,301.84	291,700.50	0.11%	190,398.66
PAYPAL HOLDINGS INC SEC ID: 70450Y103	188.5800	7,037.000	209,584.57	1,327,037.46	0.49%	1,117,452.89
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	22.3700	3,259.000	36,359.14	72,903.83	0.03%	36,544.69
PENN NATIONAL GAMING INC SEC ID: 707569109	51.8500	828.000	31,658.93	42,931.80	0.02%	11,272.87
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	107.2200	710.000	10,799.10	76,126.20	0.03%	65,327.10
PEOPLE'S UNITED FINANCIAL INC SEC ID: 712704105	17.8200	4,963.000	36,140.13	88,440.66	0.03%	52,300.53
PEPSICO INC SEC ID: 713448108	173.7100	6,347.000	432,078.71	1,102,537.37	0.41%	670,458.66
PERKINELMER INC SEC ID: 714046109	201.0600	1,455.000	99,421.87	292,542.30	0.11%	193,120.43
PFIZER INC SEC ID: 717081103	59.0500	26,637.000	628,510.81	1,572,914.85	0.59%	944,404.04
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	95.0000	7,815.000	322,305.70	742,425.00	0.28%	420,119.30
PHILLIPS 66 SEC ID: 718546104	72.4600	3,757.000	101,823.49	272,232.22	0.10%	170,408.73
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	70.5900	448.000	21,900.66	31,624.32	0.01%	9,723.66
PLEXUS CORP SEC ID: 729132100	95.8900	336.000	10,175.50	32,219.04	0.01%	22,043.54
POLARIS INC SEC ID: 731068102	109.9100	479.000	38,037.39	52,646.89	0.02%	14,609.50
POOL CORP SEC ID: 73278L105	566.0000	303.000	8,683.98	171,498.00	0.06%	162,814.02
POST HOLDINGS INC SEC ID: 737446104	112.7300	366.000	20,377.14	41,259.18	0.02%	20,882.04

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
POWER INTEGRATIONS INC SEC ID: 739276103	92.8900	642.000	16,587.72	59,635.38	0.02%	43,047.66
PREFERRED APARTMENT COMMUNITIE SEC ID: 74039L103	18.0600	7,853.000	39,937.50	141,825.18	0.05%	101,887.68
PREMIER INC SEC ID: 74051N102	41.1700	1,360.000	41,573.40	55,991.20	0.02%	14,417.80
PREMIER FINANCIAL CORP SEC ID: 74052F108	30.9100	732.000	5,223.11	22,626.12	0.01%	17,403.01
T ROWE PRICE GROUP INC SEC ID: 74144T108	196.6400	1,841.000	87,703.03	362,014.24	0.13%	274,311.21
PRIMIS FINANCIAL CORP SEC ID: 74167B109	15.0400	4,993.000	41,224.21	75,094.72	0.03%	33,870.51
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	72.3300	4,104.000	137,917.84	296,842.32	0.11%	158,924.48
PROCTER & GAMBLE CO/THE SEC ID: 742718109	163.5800	12,376.000	802,526.96	2,024,466.08	0.75%	1,221,939.12
PROGRESSIVE CORP/THE SEC ID: 743315103	102.6500	3,363.000	66,217.47	345,211.95	0.13%	278,994.48
PROLOGIS INC SEC ID: 74340W103	168.3600	5,582.000	256,000.74	939,785.52	0.35%	683,784.78
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	108.2400	1,643.000	88,749.08	177,838.32	0.07%	89,089.24
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	66.7300	3,830.000	127,133.50	255,575.90	0.10%	128,442.40
PUBLIC STORAGE SEC ID: 74460D109	374.5600	985.000	102,523.50	368,941.60	0.14%	266,418.10
PULTEGROUP INC SEC ID: 745867101	57.1600	3,169.000	68,357.88	181,140.04	0.07%	112,782.16
QUAKER CHEMICAL CORP SEC ID: 747316107	230.7800	122.000	4,941.00	28,155.16	0.01%	23,214.16
QUALCOMM INC SEC ID: 747525103	182.8700	7,488.000	328,741.13	1,369,330.56	0.51%	1,040,589.43
QUEST DIAGNOSTICS INC SEC ID: 74834L100	173.0100	892.000	77,307.22	154,324.92	0.06%	77,017.70
QURATE RETAIL INC SEC ID: 74915M100	7.6000	6,456.000	21,499.12	49,065.60	0.02%	27,566.48
RLI CORP SEC ID: 749607107	112.1000	166.000	4,999.09	18,608.60	0.01%	13,609.51
RLJ LODGING TRUST SEC ID: 74965L101	13.9300	4,399.000	35,592.91	61,278.07	0.02%	25,685.16

 PARAMETRIC US P12 - [REDACTED]	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RMR GROUP INC/THE SEC ID: 74967R106	34.6800	36.000	468.00	1,248.48	0.00%	780.48
RPM INTERNATIONAL INC SEC ID: 749685103	101.0000	752.000	19,908.98	75,952.00	0.03%	56,043.02
RANGE RESOURCES CORP SEC ID: 75281A109	17.8300	7,216.000	14,037.28	128,661.28	0.05%	114,624.00
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	100.4000	1,677.000	34,333.78	168,370.80	0.06%	134,037.02
RAYONIER INC SEC ID: 754907103	40.3600	1,383.000	31,323.03	55,817.88	0.02%	24,494.85
RAYTHEON TECHNOLOGIES CORP SEC ID: 75513E101	86.0600	9,290.000	256,017.81	799,497.40	0.30%	543,479.59
REATA PHARMACEUTICALS INC SEC ID: 75615P103	26.3700	548.000	28,386.40	14,450.76	0.01%	-13,935.64
REGENCY CENTERS CORP SEC ID: 758849103	75.3500	1,125.000	41,101.25	84,768.75	0.03%	43,667.50
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	631.5200	486.000	157,708.96	306,918.72	0.11%	149,209.76
REGIONS FINANCIAL CORP SEC ID: 7591EP100	21.8000	6,294.000	41,552.58	137,209.20	0.05%	95,656.62
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	109.4900	526.000	28,049.28	57,591.74	0.02%	29,542.46
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	162.2200	473.000	23,309.44	76,730.06	0.03%	53,420.62
RENASANT CORP SEC ID: 75970E107	37.9500	345.000	4,988.70	13,092.75	0.00%	8,104.05
RENEWABLE ENERGY GROUP INC SEC ID: 75972A301	42.4400	880.000	6,186.40	37,347.20	0.01%	31,160.80
REPLIGEN CORP SEC ID: 759916109	264.8400	360.000	37,396.80	95,342.40	0.04%	57,945.60
REPUBLIC SERVICES INC SEC ID: 760759100	139.4500	2,615.000	85,410.90	364,661.75	0.14%	279,250.85
RESMED INC SEC ID: 761152107	260.4800	966.000	24,246.60	251,623.68	0.09%	227,377.08
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	19.6000	5,874.000	53,859.59	115,130.40	0.04%	61,270.81
REVANCE THERAPEUTICS INC SEC ID: 761330109	16.3200	5,476.000	72,207.42	89,368.32	0.03%	17,160.90
REX AMERICAN RESOURCES CORP SEC ID: 761624105	96.0000	689.000	31,990.27	66,144.00	0.02%	34,153.73



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REXFORD INDUSTRIAL REALTY INC SEC ID: 76169C100	81.1100	1,192.000	25,127.36	96,683.12	0.04%	71,555.76
RINGCENTRAL INC SEC ID: 76680R206	187.3500	1,091.000	16,430.46	204,398.85	0.08%	187,968.39
RIOT BLOCKCHAIN INC SEC ID: 767292105	22.3300	6,391.000	163,902.20	142,711.03	0.05%	-21,191.17
ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	111.5200	924.000	28,297.13	103,044.48	0.04%	74,747.35
ROCKWELL AUTOMATION INC SEC ID: 773903109	348.8500	1,048.000	60,101.96	365,594.80	0.14%	305,492.84
ROKU INC SEC ID: 77543R102	228.2000	572.000	61,404.37	130,530.40	0.05%	69,126.03
ROPER TECHNOLOGIES INC SEC ID: 776696106	491.8600	485.000	89,528.49	238,552.10	0.09%	149,023.61
ROSS STORES INC SEC ID: 778296103	114.2800	1,283.000	69,104.39	146,621.24	0.05%	77,516.85
RUSH ENTERPRISES INC SEC ID: 781846209	55.6400	412.000	5,042.88	22,923.68	0.01%	17,880.80
RUSH STREET INTERACTIVE INC SEC ID: 782011100	16.5000	4,103.000	80,360.06	67,699.50	0.03%	-12,660.56
S&P GLOBAL INC SEC ID: 78409V104	471.9300	957.000	78,285.46	451,637.01	0.17%	373,351.55
SBA COMMUNICATIONS CORP SEC ID: 78410G104	389.0200	378.000	16,315.65	147,049.56	0.05%	130,733.91
SEI INVESTMENTS CO SEC ID: 784117103	60.9400	1,749.000	35,319.39	106,584.06	0.04%	71,264.67
SJW GROUP SEC ID: 784305104	73.2000	214.000	4,962.66	15,664.80	0.01%	10,702.14
SL GREEN REALTY CORP SEC ID: 78440X804	71.7000	926.000	37,302.69	66,394.20	0.02%	29,091.51
SLM CORP SEC ID: 78442P106	19.6700	2,501.000	14,947.14	49,194.67	0.02%	34,247.53
SPS COMMERCE INC SEC ID: 78463M107	142.3500	1,392.000	33,421.92	198,151.20	0.07%	164,729.28
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	81.9800	1,361.000	39,821.97	111,574.78	0.04%	71,752.81
SVB FINANCIAL GROUP SEC ID: 78486Q101	678.2400	348.000	59,733.12	236,027.52	0.09%	176,294.40
SABRA HEALTH CARE REIT INC SEC ID: 78573L106	13.5400	2,791.000	37,708.61	37,790.14	0.01%	81.53

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SAFEHOLD INC SEC ID: 78645L100	79.8500	2,321.000	58,392.30	185,331.85	0.07%	126,939.55
SAFETY INSURANCE GROUP INC SEC ID: 78648T100	85.0300	120.000	4,950.00	10,203.60	0.00%	5,253.60
SALESFORCE.COM INC SEC ID: 79466L302	254.1300	5,508.000	388,542.19	1,399,748.04	0.52%	1,011,205.85
SANDERSON FARMS INC SEC ID: 800013104	191.0800	109.000	5,261.43	20,827.72	0.01%	15,566.29
SANDY SPRING BANCORP INC SEC ID: 800363103	48.0800	276.000	4,832.76	13,270.08	0.00%	8,437.32
SANMINA CORP SEC ID: 801056102	41.4600	1,407.000	12,883.59	58,334.22	0.02%	45,450.63
SANTANDER CONSUMER USA HOLDING SEC ID: 80283M101	42.0200	2,439.000	37,894.86	102,486.78	0.04%	64,591.92
SAREPTA THERAPEUTICS INC SEC ID: 803607100	90.0500	1,347.000	99,574.66	121,297.35	0.05%	21,722.69
SAUL CENTERS INC SEC ID: 804395101	53.0200	1,710.000	41,944.97	90,664.20	0.03%	48,719.23
HENRY SCHEIN INC SEC ID: 806407102	77.5300	932.000	27,493.26	72,257.96	0.03%	44,764.70
SCHLUMBERGER LTD SEC ID: 806857108	29.9500	4,554.000	77,946.71	136,392.30	0.05%	58,445.59
CHARLES SCHWAB CORP/THE SEC ID: 808513105	84.1000	9,486.000	157,867.32	797,772.60	0.30%	639,905.28
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	83.5900	612.000	34,124.75	51,157.08	0.02%	17,032.33
SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	161.0000	745.000	43,000.42	119,945.00	0.04%	76,944.58
SEAGEN INC SEC ID: 811181C104	154.6000	1,234.000	27,004.51	190,776.40	0.07%	163,771.89
SEALED AIR CORP SEC ID: 81211K100	67.4700	1,606.000	39,188.13	108,356.82	0.04%	69,168.69
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	29.4000	1,142.000	15,084.22	33,574.80	0.01%	18,490.58
SEMTECH CORP SEC ID: 816850101	88.9300	943.000	31,863.97	83,860.99	0.03%	51,997.02
SEMPRA ENERGY SEC ID: 816851109	132.2800	1,489.000	78,923.46	196,964.92	0.07%	118,041.46
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	100.0600	265.000	9,877.89	26,515.90	0.01%	16,638.01

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					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 CORP INTERNATIONAL/US SEC ID: 817565104	70.9900	1,811.000	14,958.86	128,562.89	0.05%	113,604.03
SERVICENOW INC SEC ID: 81762P102	649.1100	1,058.000	130,406.32	686,758.38	0.26%	556,352.06
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	352.1600	1,200.000	150,032.70	422,592.00	0.16%	272,559.30
SHIFT4 PAYMENTS INC SEC ID: 82452J109	57.9300	2,347.000	166,465.97	135,961.71	0.05%	-30,504.26
SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	323.4700	612.000	43,739.76	197,963.64	0.07%	154,223.88
SILGAN HOLDINGS INC SEC ID: 827048109	42.8400	248.000	4,968.68	10,624.32	0.00%	5,655.64
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	29.5800	404.000	4,930.82	11,950.32	0.00%	7,019.50
SIMON PROPERTY GROUP INC SEC ID: 828806109	159.7700	2,470.000	140,486.25	394,631.90	0.15%	254,145.65
SIMPSON MANUFACTURING CO INC SEC ID: 829073105	139.0700	725.000	27,661.94	100,825.75	0.04%	73,163.81
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	6.3500	19,708.000	38,546.63	125,145.80	0.05%	86,599.17
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	42.5800	2,434.000	32,277.30	103,639.72	0.04%	71,362.42
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	155.1400	815.000	12,632.50	126,439.10	0.05%	113,806.60
A O SMITH CORP SEC ID: 831865209	85.8500	832.000	12,858.56	71,427.20	0.03%	58,568.64
J M SMUCKER CO/THE SEC ID: 832696405	135.8200	502.000	49,858.50	68,181.64	0.03%	18,323.14
SNAP-ON INC SEC ID: 833034101	215.3800	284.000	14,603.28	61,167.92	0.02%	46,564.64
SNOWFLAKE INC SEC ID: 833445109	338.7500	734.000	264,496.90	248,642.50	0.09%	-15,854.40
SONOCO PRODUCTS CO SEC ID: 835495102	57.8900	693.000	21,755.05	40,117.77	0.01%	18,362.72
SOUTHSTATE CORP SEC ID: 840441109	80.1100	268.000	6,934.43	21,469.48	0.01%	14,535.05
SOUTHERN CO/THE SEC ID: 842587107	68.5800	3,803.000	132,399.16	260,809.74	0.10%	128,410.58
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	41.8200	345.000	5,037.90	14,427.90	0.01%	9,390.00



PARAMETRIC US P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SOUTHWEST AIRLINES CO SEC ID: 844741108	42.8400	4,521.000	37,786.12	193,679.64	0.07%	155,893.52
SOUTHWESTERN ENERGY CO SEC ID: 845467109	4.6600	19,498.000	32,469.17	90,860.68	0.03%	58,391.51
SPIRE INC SEC ID: 84857L101	65.2200	1,285.000	66,214.62	83,807.70	0.03%	17,593.08
SPIRIT REALTY CAPITAL INC SEC ID: 84860W300	48.1900	1,328.000	38,218.20	63,996.32	0.02%	25,778.12
SPLUNK INC SEC ID: 848637104	115.7200	732.000	42,554.24	84,707.04	0.03%	42,152.80
SPROUTS FARMERS MARKET INC SEC ID: 85208M102	29.6800	2,069.000	33,264.17	61,407.92	0.02%	28,143.75
BLOCK INC SEC ID: 852234103	161.5100	2,176.000	118,832.39	351,445.76	0.13%	232,613.37
STANLEY BLACK & DECKER INC SEC ID: 854502101	188.6200	1,048.000	63,638.44	197,673.76	0.07%	134,035.32
STARBUCKS CORP SEC ID: 855244109	116.9700	8,325.000	165,412.62	973,775.25	0.36%	808,362.63
STEEL DYNAMICS INC SEC ID: 858119100	62.0700	1,509.000	35,322.23	93,663.63	0.03%	58,341.40
STERICYCLE INC SEC ID: 858912108	59.6400	738.000	37,822.50	44,014.32	0.02%	6,191.82
STIFEL FINANCIAL CORP SEC ID: 860630102	70.4200	1,089.000	24,700.72	76,687.38	0.03%	51,986.66
STORE CAPITAL CORP SEC ID: 862121100	34.4000	2,085.000	39,004.92	71,724.00	0.03%	32,719.08
STRATEGIC EDUCATION INC SEC ID: 86272C103	57.8400	138.000	4,953.81	7,981.92	0.00%	3,028.11
STRYKER CORP SEC ID: 863667101	267.4200	2,431.000	142,096.40	650,098.02	0.24%	508,001.62
STURM RUGER & CO INC SEC ID: 864159108	68.0200	115.000	3,192.40	7,822.30	0.00%	4,629.90
SUN COMMUNITIES INC SEC ID: 866674104	209.9700	361.000	28,887.22	75,799.17	0.03%	46,911.95
SYLVAMO CORP SEC ID: 871332102	27.8900	93.000	2,197.35	2,593.77	0.00%	396.42
SYNOPSYS INC SEC ID: 871607107	368.5000	923.000	23,407.28	340,125.50	0.13%	316,718.22
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	47.8700	2,070.000	36,012.65	99,090.90	0.04%	63,078.25

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TD SYNEX CORP SEC ID: 87162W100	114.3600	315.000	8,039.52	36,023.40	0.01%	27,983.88
SYNCHRONY FINANCIAL SEC ID: 87165B103	46.3900	5,516.000	97,279.66	255,887.24	0.10%	158,607.58
SYSO CORP SEC ID: 871829107	78.5500	3,169.000	137,923.02	248,924.95	0.09%	111,001.93
TJX COS INC/THE SEC ID: 872540109	75.9200	4,966.000	38,918.83	377,018.72	0.14%	338,099.89
T-MOBILE US INC SEC ID: 872590104	115.9800	3,295.000	118,172.06	382,154.10	0.14%	263,982.04
TPG RE FINANCE TRUST INC SEC ID: 87266M107	12.3200	6,065.000	30,360.32	74,720.80	0.03%	44,360.48
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	177.7200	462.000	6,842.22	82,106.64	0.03%	75,264.42
TARGET CORP SEC ID: 87612E106	231.4400	1,780.000	108,631.85	411,963.20	0.15%	303,331.35
TEGNA INC SEC ID: 87901J105	18.5600	2,166.000	14,843.68	40,200.96	0.01%	25,357.28
TELADOC HEALTH INC SEC ID: 87918A105	91.8200	618.000	28,353.84	56,744.76	0.02%	28,390.92
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	436.8900	229.000	14,788.97	100,047.81	0.04%	85,258.84
TELEFLEX INC SEC ID: 879369106	328.4800	269.000	14,883.77	88,361.12	0.03%	73,477.35
TENET HEALTHCARE CORP SEC ID: 88033G407	81.6900	2,070.000	33,011.15	169,098.30	0.06%	136,087.15
TERADYNE INC SEC ID: 880770102	163.5300	1,238.000	17,109.16	202,450.14	0.08%	185,340.98
TERMINIX GLOBAL HOLDINGS INC SEC ID: 88087E100	45.2300	735.000	16,865.16	33,244.05	0.01%	16,378.89
TERRENO REALTY CORP SEC ID: 88146M101	85.2900	1,110.000	25,241.40	94,671.90	0.04%	69,430.50
TESLA INC SEC ID: 88160R101	1,056.7800	4,439.000	618,795.45	4,691,046.42	1.75%	4,072,250.97
TETRA TECH INC SEC ID: 88162G103	169.8000	392.000	8,874.88	66,561.60	0.02%	57,686.72
TEXAS CAPITAL BANCSHARES INC SEC ID: 88224Q107	60.2500	1,306.000	33,836.93	78,686.50	0.03%	44,849.57
TEXAS INSTRUMENTS INC SEC ID: 882508104	188.4700	5,601.000	220,168.34	1,055,620.47	0.39%	835,452.13



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEXAS ROADHOUSE INC SEC ID: 882681109	89.2800	787.000	33,235.01	70,263.36	0.03%	37,028.35
TEXTRON INC SEC ID: 883203101	77.2000	1,748.000	31,848.56	134,945.60	0.05%	103,097.04
ODP CORP/THE SEC ID: 88337F105	39.2800	2,029.000	30,541.45	79,699.12	0.03%	49,157.67
TRADE DESK INC/THE SEC ID: 88339J105	91.6400	3,570.000	61,003.62	327,154.80	0.12%	266,151.18
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	667.2400	2,104.000	109,505.96	1,403,872.96	0.52%	1,294,367.00
THOR INDUSTRIES INC SEC ID: 885160101	103.7700	237.000	7,245.09	24,593.49	0.01%	17,348.40
3M CO SEC ID: 88579Y101	177.6300	3,584.000	268,203.98	636,625.92	0.24%	368,421.94
TOLL BROTHERS INC SEC ID: 889478103	72.3900	1,306.000	28,007.74	94,541.34	0.04%	66,533.60
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	31.5900	395.000	5,100.49	12,478.05	0.00%	7,377.56
TRACTOR SUPPLY CO SEC ID: 892356106	238.6000	804.000	26,097.84	191,834.40	0.07%	165,736.56
TRANSDIGM GROUP INC SEC ID: 893641100	636.2800	350.000	115,835.66	222,698.00	0.08%	106,862.34
TRANSUNION SEC ID: 89400J107	118.5800	761.000	54,491.41	90,239.38	0.03%	35,747.97
TRAVEL + LEISURE CO SEC ID: 894164102	55.2700	1,099.000	17,687.02	60,741.73	0.02%	43,054.71
TRAVELERS COS INC/THE SEC ID: 89417E109	156.4300	2,233.000	122,996.43	349,308.19	0.13%	226,311.76
TREX CO INC SEC ID: 89531P105	135.0300	898.000	36,752.49	121,256.94	0.05%	84,504.45
TRIMBLE INC SEC ID: 896239100	87.1900	1,544.000	28,618.04	134,621.36	0.05%	106,003.32
TRINITY INDUSTRIES INC SEC ID: 896522109	30.2000	1,700.000	12,223.01	51,340.00	0.02%	39,116.99
TRUIST FINANCIAL CORP SEC ID: 89832Q109	58.5500	10,530.000	288,079.58	616,531.50	0.23%	328,451.92
TWILIO INC SEC ID: 90138F102	263.3400	934.000	74,639.88	245,959.56	0.09%	171,319.68
TWITTER INC SEC ID: 90184L102	43.2200	5,209.000	106,242.94	225,132.98	0.08%	118,890.04

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
II-VI INC SEC ID: 902104108	68.3300	1,326.000	29,846.63	90,605.58	0.03%	60,758.95
TYLER TECHNOLOGIES INC SEC ID: 902252105	537.9500	191.000	31,883.63	102,748.45	0.04%	70,864.82
TYSON FOODS INC SEC ID: 902494103	87.1600	2,472.000	40,278.10	215,459.52	0.08%	175,181.42
UDR INC SEC ID: 902653104	59.9900	1,259.000	28,835.60	75,527.41	0.03%	46,691.81
UGI CORP SEC ID: 902681105	45.9100	2,214.000	56,267.28	101,644.74	0.04%	45,377.46
US BANCORP SEC ID: 902973304	56.1700	3,314.000	106,791.65	186,147.38	0.07%	79,355.73
UBER TECHNOLOGIES INC SEC ID: 90353T100	41.9300	6,823.000	194,495.57	286,088.39	0.11%	91,592.82
ULTA BEAUTY INC SEC ID: 90384S303	412.3400	277.000	17,403.91	114,218.18	0.04%	96,814.27
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	84.0900	671.000	38,340.40	56,424.39	0.02%	18,083.99
UNDER ARMOUR INC SEC ID: 904311107	21.1900	4,630.000	36,188.45	98,109.70	0.04%	61,921.25
UNION PACIFIC CORP SEC ID: 907818108	251.9300	2,586.000	172,741.18	651,490.98	0.24%	478,749.80
UNITED BANKSHARES INC/WV SEC ID: 909907107	36.2800	1,089.000	16,376.94	39,508.92	0.01%	23,131.98
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	43.7800	1,096.000	22,765.81	47,982.88	0.02%	25,217.07
UNITED PARCEL SERVICE INC SEC ID: 911312106	214.3400	3,060.000	230,960.75	655,880.40	0.24%	424,919.65
UNITED RENTALS INC SEC ID: 911363109	332.2900	468.000	20,193.29	155,511.72	0.06%	135,318.43
US FOODS HOLDING CORP SEC ID: 912008109	34.8300	1,986.000	36,001.25	69,172.38	0.03%	33,171.13
UNITED STATES STEEL CORP SEC ID: 912909108	23.8100	5,379.000	32,252.10	128,073.99	0.05%	95,821.89
UNITED THERAPEUTICS CORP SEC ID: 91307C102	216.0800	577.000	30,322.24	124,678.16	0.05%	94,355.92
UNITEDHEALTH GROUP INC SEC ID: 91324P102	502.1400	5,158.000	295,507.64	2,590,038.12	0.96%	2,294,530.48
UNITIL CORP SEC ID: 913259107	45.9900	723.000	19,860.65	33,250.77	0.01%	13,390.12

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITY SOFTWARE INC SEC ID: 91332U101	142.9900	928.000	130,616.00	132,694.72	0.05%	2,078.72
UNIVAR SOLUTIONS INC SEC ID: 91336L107	28.3500	2,954.000	35,535.42	83,745.90	0.03%	48,210.48
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	165.0300	413.000	25,399.50	68,157.39	0.03%	42,757.89
UNIVERSAL ELECTRONICS INC SEC ID: 913483103	40.7500	322.000	5,255.04	13,121.50	0.00%	7,866.46
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	129.6600	380.000	18,338.12	49,270.80	0.02%	30,932.68
UPSTART HOLDINGS INC SEC ID: 91680M107	151.3000	860.000	201,059.40	130,118.00	0.05%	-70,941.40
VF CORP SEC ID: 918204108	73.2200	1,232.000	42,717.44	90,207.04	0.03%	47,489.60
VSE CORP SEC ID: 918284100	60.9400	6.000	66.60	365.64	0.00%	299.04
VAIL RESORTS INC SEC ID: 91879Q109	327.9000	226.000	9,991.46	74,105.40	0.03%	64,113.94
VALERO ENERGY CORP SEC ID: 91913Y100	75.1100	3,761.000	105,209.46	282,488.71	0.11%	177,279.25
VALMONT INDUSTRIES INC SEC ID: 920253101	250.5000	241.000	20,325.94	60,370.50	0.02%	40,044.56
VALVOLINE INC SEC ID: 92047W101	37.2900	1,737.000	18,500.82	64,772.73	0.02%	46,271.91
VEEVA SYSTEMS INC SEC ID: 922475108	255.4800	729.000	24,530.85	186,244.92	0.07%	161,714.07
VENTAS INC SEC ID: 92276F100	51.1200	5,369.000	140,775.04	274,463.28	0.10%	133,688.24
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	51.9600	19,193.000	681,250.36	997,268.28	0.37%	316,017.92
VERISK ANALYTICS INC SEC ID: 92345Y106	228.7300	1,120.000	52,152.76	256,177.60	0.10%	204,024.84
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	219.6000	1,564.000	57,135.04	343,454.40	0.13%	286,319.36
VIASAT INC SEC ID: 92552V100	44.5400	1,471.000	49,496.79	65,518.34	0.02%	16,021.55
PARAMOUNT GLOBAL SEC ID: 92556H206	30.1800	5,297.000	90,306.72	159,863.46	0.06%	69,556.74
VIATRIS INC SEC ID: 92556V106	13.5300	3,817.000	42,941.98	51,644.01	0.02%	8,702.03

 BNY MELLON PARAMETRIC US P12 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			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 INC SEC ID: 925652109	30.1100	2,307.000	37,952.12	69,463.77	0.03%	31,511.65
VISA INC SEC ID: 92826C839	216.7100	9,807.000	218,083.16	2,125,274.97	0.79%	1,907,191.81
VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	21.8700	2,019.000	19,059.36	44,155.53	0.02%	25,096.17
VISHAY PRECISION GROUP INC SEC ID: 92835K103	37.1200	371.000	4,960.27	13,771.52	0.01%	8,811.25
VLASIC FOODS INTL INC COM SEC ID: 928559103	0.0000	332.000	3,527.39	0.00	0.00%	-3,527.39
VMWARE INC SEC ID: 928563402	115.8800	1,249.000	90,543.60	144,734.12	0.05%	54,190.52
VONAGE HOLDINGS CORP SEC ID: 92886T201	20.7900	7,229.000	13,662.81	150,290.91	0.06%	136,628.10
VONTIER CORP SEC ID: 928881101	30.7300	752.000	4,905.00	23,108.96	0.01%	18,203.96
VULCAN MATERIALS CO SEC ID: 929160109	207.5800	903.000	46,994.80	187,444.74	0.07%	140,449.94
W&T OFFSHORE INC SEC ID: 92922P106	3.2300	18,213.000	28,144.08	58,827.99	0.02%	30,683.91
WD-40 CO SEC ID: 929236107	244.6400	90.000	4,888.80	22,017.60	0.01%	17,128.80
WSFS FINANCIAL CORP SEC ID: 929328102	50.1200	587.000	9,817.89	29,420.44	0.01%	19,602.55
WEC ENERGY GROUP INC SEC ID: 92939U106	97.0700	1,556.000	39,499.43	151,040.92	0.06%	111,541.49
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	92.1100	1,257.000	67,770.72	115,782.27	0.04%	48,011.55
WALMART INC SEC ID: 931142103	144.6900	7,512.000	372,833.33	1,086,911.28	0.40%	714,077.95
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	56.3700	218.000	4,848.32	12,288.66	0.00%	7,440.34
WASTE MANAGEMENT INC SEC ID: 94106L109	166.9000	1,776.000	79,989.36	296,414.40	0.11%	216,425.04
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	194.1700	189.000	6,261.57	36,698.13	0.01%	30,436.56
WAYFAIR INC SEC ID: 94419L101	189.9700	439.000	37,900.63	83,396.83	0.03%	45,496.20
WEBSTER FINANCIAL CORP SEC ID: 947890109	55.8400	721.000	14,170.57	40,260.64	0.01%	26,090.07

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					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	47.9800	17,823.000	471,519.40	855,147.54	0.32%	383,628.14
WELLTOWER INC SEC ID: 95040Q104	85.7700	3,257.000	132,006.52	279,352.89	0.10%	147,346.37
WENDY'S CO/THE SEC ID: 95058W100	23.8500	3,177.000	14,804.82	75,771.45	0.03%	60,966.63
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	469.0100	509.000	63,098.68	238,726.09	0.09%	175,627.41
WESTERN DIGITAL CORP SEC ID: 958102105	65.2100	1,680.000	44,524.20	109,552.80	0.04%	65,028.60
WESTLAKE CORP SEC ID: 960413102	97.1300	636.000	25,331.88	61,774.68	0.02%	36,442.80
WESTROCK CO SEC ID: 96145D105	44.3600	1,220.000	40,063.70	54,119.20	0.02%	14,055.50
WEX INC SEC ID: 96208T104	140.3900	633.000	50,356.24	88,866.87	0.03%	38,510.63
WEYERHAEUSER CO SEC ID: 962166104	41.1800	3,900.000	64,229.66	160,602.00	0.06%	96,372.34
WHIRLPOOL CORP SEC ID: 963320106	234.6600	709.000	66,493.86	166,373.94	0.06%	99,880.08
WHITESTONE REIT SEC ID: 966084204	10.1300	7,255.000	41,055.24	73,493.15	0.03%	32,437.91
WILLIAMS COS INC/THE SEC ID: 969457100	26.0400	4,539.000	77,895.79	118,195.56	0.04%	40,299.77
WILLIAMS-SONOMA INC SEC ID: 969904101	169.1300	615.000	21,863.25	104,014.95	0.04%	82,151.70
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	40.8400	3,427.000	36,490.79	139,958.68	0.05%	103,467.89
WINTRUST FINANCIAL CORP SEC ID: 97650W108	90.8200	221.000	6,917.30	20,071.22	0.01%	13,153.92
WISDOMTREE INVESTMENTS INC SEC ID: 97717P104	6.1200	13,580.000	36,551.50	83,109.60	0.03%	46,558.10
WOODWARD INC SEC ID: 980745103	109.4600	387.000	12,527.19	42,361.02	0.02%	29,833.83
WORKDAY INC SEC ID: 98138H101	273.1800	976.000	88,352.23	266,623.68	0.10%	178,271.45
WORTHINGTON INDUSTRIES INC SEC ID: 981811102	54.6600	361.000	7,104.48	19,732.26	0.01%	12,627.78
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	89.6500	1,099.000	21,514.36	98,525.35	0.04%	77,010.99



PARAMETRIC US P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
XPO LOGISTICS INC SEC ID: 983793100	77.4300	1,214.000	21,381.54	94,000.02	0.03%	72,618.48
XILINX INC SEC ID: 983919101	212.0300	2,314.000	76,724.59	490,637.42	0.18%	413,912.83
XYLEM INC/NY SEC ID: 98419M100	119.9200	1,134.000	31,196.40	135,989.28	0.05%	104,792.88
YORK WATER CO/THE SEC ID: 987184108	49.7800	293.000	5,051.32	14,585.54	0.01%	9,534.22
YUM! BRANDS INC SEC ID: 988498101	138.8600	746.000	13,951.98	103,589.56	0.04%	89,637.58
YUM CHINA HOLDINGS INC SEC ID: 98850P109	49.8400	1,772.000	22,568.64	88,316.48	0.03%	65,747.84
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	595.2000	325.000	9,730.50	193,440.00	0.07%	183,709.50
ZENDESK INC SEC ID: 98936J101	104.2900	538.000	28,863.70	56,108.02	0.02%	27,244.32
ZILLOW GROUP INC SEC ID: 98954M200	63.8500	1,271.000	37,310.30	81,153.35	0.03%	43,843.05
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	127.0400	1,583.000	127,843.51	201,104.32	0.07%	73,260.81
ZIONS BANCORP NA SEC ID: 989701107	63.1600	1,913.000	29,670.63	120,825.08	0.04%	91,154.45
ZOETIS INC SEC ID: 98978V103	244.0300	2,294.000	156,999.37	559,804.82	0.21%	402,805.45
ZSCALER INC SEC ID: 98980G102	321.3300	688.000	54,166.40	221,075.04	0.08%	166,908.64
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	183.9100	1,311.000	240,881.58	241,106.01	0.09%	224.43
ZYNGA INC SEC ID: 98986T108	6.4000	6,370.000	38,766.45	40,768.00	0.02%	2,001.55
ALLEGION PLC SEC ID: G0176J109	132.4400	817.000	17,401.98	108,203.48	0.04%	90,801.50
AMCOR PLC SEC ID: G0250X107	12.0100	5,038.000	32,695.14	60,506.38	0.02%	27,811.24
AMDOCS LTD SEC ID: G02602103	74.8400	1,134.000	34,523.32	84,868.56	0.03%	50,345.24
AON PLC SEC ID: G0403H108	300.5600	1,742.000	85,375.42	523,575.52	0.19%	438,200.10
ARCH CAPITAL GROUP LTD SEC ID: G0450A105	44.4500	3,873.000	32,376.52	172,154.85	0.06%	139,778.33

 PARAMETRIC US P12 -	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARGO GROUP INTERNATIONAL HOLDI SEC ID: G0464B107	58.1100	261.000	4,844.35	15,166.71	0.01%	10,322.36
ASSURED GUARANTY LTD SEC ID: G0585R106	50.2000	1,804.000	24,191.64	90,560.80	0.03%	66,369.16
ATLASSIAN CORP PLC SEC ID: G06242104	381.2900	813.000	80,340.01	309,988.77	0.12%	229,648.76
ATHENE HOLDING LTD SEC ID: G0684D107	83.3300	1,380.000	36,319.70	114,995.40	0.04%	78,675.70
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	54.4700	814.000	25,022.36	44,338.58	0.02%	19,316.22
ACCENTURE PLC SEC ID: G1151C101	414.5500	4,175.000	347,486.47	1,730,746.25	0.64%	1,383,259.78
BUNGE LTD SEC ID: G16962105	93.3600	1,075.000	37,785.87	100,362.00	0.04%	62,576.13
CAPRI HOLDINGS LTD SEC ID: G1890L107	64.9100	2,046.000	41,098.91	132,805.86	0.05%	91,706.95
CIMPRESS PLC SEC ID: G2143T103	71.6100	253.000	8,574.17	18,117.33	0.01%	9,543.16
EATON CORP PLC SEC ID: G29183103	172.8200	2,960.000	161,906.01	511,547.20	0.19%	349,641.19
ENSTAR GROUP LTD SEC ID: G3075P101	247.5900	50.000	5,024.00	12,379.50	0.00%	7,355.50
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	244.4700	25.000	809.75	6,111.75	0.00%	5,302.00
HERBALIFE NUTRITION LTD SEC ID: G4412G101	40.9300	1,732.000	20,641.11	70,890.76	0.03%	50,249.65
HORIZON THERAPEUTICS PLC SEC ID: G46188101	107.7600	1,267.000	3,053.47	136,531.92	0.05%	133,478.45
IHS MARKIT LTD SEC ID: G47567105	132.9200	2,453.000	113,760.78	326,052.76	0.12%	212,291.98
INVESCO LTD SEC ID: G491BT108	23.0200	4,115.000	42,903.87	94,727.30	0.04%	51,823.43
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	81.3100	3,623.000	93,356.26	294,586.13	0.11%	201,229.87
MEDTRONIC PLC SEC ID: G5960L103	103.4500	6,369.000	487,811.74	658,873.05	0.25%	171,061.31
APTIV PLC SEC ID: G6095L109	164.9500	1,999.000	75,607.84	329,735.05	0.12%	254,127.21

 PARAMETRIC US P12 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORWEGIAN CRUISE LINE HOLDINGS SEC ID: G66721104	20.7400	3,144.000	38,020.05	65,206.56	0.02%	27,186.51
NOVOCURE LTD SEC ID: G6674U108	75.0800	930.000	28,941.60	69,824.40	0.03%	40,882.80
NVENT ELECTRIC PLC SEC ID: G6700G107	38.0000	1,475.000	18,185.50	56,050.00	0.02%	37,864.50
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	169.3300	353.000	20,092.76	59,773.49	0.02%	39,680.73
PENTAIR PLC SEC ID: G7S00T104	73.0300	1,475.000	37,002.19	107,719.25	0.04%	70,717.06
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	61.6900	1,083.000	36,355.89	66,810.27	0.02%	30,454.38
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	202.0300	650.000	15,270.15	131,319.50	0.05%	116,049.35
LIBERTY LATIN AMERICA LTD SEC ID: G9001E128	11.4000	4,657.000	43,105.53	53,089.80	0.02%	9,984.27
TRITON INTERNATIONAL LTD SEC ID: G9078F107	60.2300	1,181.000	35,687.49	71,131.63	0.03%	35,444.14
CHUBB LTD SEC ID: H1467J104	193.3100	3,596.000	265,962.64	695,142.76	0.26%	429,180.12
GARMIN LTD SEC ID: H2906T109	136.1700	465.000	38,157.90	63,319.05	0.02%	25,161.15
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	234.0300	727.000	127,254.08	170,139.81	0.06%	42,885.73
CUREVAC NV SEC ID: N2451R105	34.3100	5,516.000	198,608.58	189,253.96	0.07%	-9,354.62
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	92.2300	2,471.000	126,560.49	227,900.33	0.08%	101,339.84
NXP SEMICONDUCTORS NV SEC ID: N6596X109	227.7800	591.000	135,569.49	134,617.98	0.05%	-951.51
QIAGEN NV SEC ID: N72482123	55.5800	1,682.000	43,799.77	93,485.56	0.03%	49,685.79
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	76.9000	872.000	36,763.52	67,056.80	0.02%	30,293.28
TOTAL EQUITY U.S. DOLLAR		2,806,678.441	73,187,502.17	267,666,529.48	99.61%	194,479,027.31
TOTAL EQUITY		2,806,678.441	73,187,502.17	267,666,529.48	99.61%	194,479,027.31
TOTAL ASSETS - BASE:		3,669,285.861	74,229,143.51	268,708,170.82	100.00%	194,479,027.31

 BNY MELLON PARAMETRIC EAFE P12 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type 12/31/2021	Base Currency: USD
		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						
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,053.63	-1,056.26	0.00%	-2.63
NON-BASE CURRENCY			13,306.48	13,552.43	0.02%	245.95
DIVIDENDS RECEIVABLE			7,024.21	7,041.67	0.01%	17.46
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			19,277.06	19,537.84	0.03%	260.78
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			15,644.64	15,623.84	0.02%	-20.80
NON-BASE CURRENCY			1,837.88	1,852.44	0.00%	14.56
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			17,482.52	17,476.28	0.02%	-6.24
EURO CURRENCY UNIT						
DIVIDENDS RECEIVABLE			37,349.87	37,165.67	0.05%	-184.20
NON-BASE CURRENCY			6,652.58	6,703.61	0.01%	51.03
RECEIVABLE FOR INVESTMENTS SOLD			49,248.86	49,449.46	0.07%	200.60
DIVIDENDS RECEIVABLE RECLAIM			121,370.41	118,889.87	0.16%	-2,480.54
FOREIGN TAXES PAYABLE - DIVIDENDS			-7,993.89	-7,921.22	-0.01%	72.67
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			206,627.83	204,287.39	0.27%	-2,340.44
HONG KONG DOLLAR						
DIVIDENDS RECEIVABLE			2,897.26	2,894.45	0.00%	-2.81
NON-BASE CURRENCY			1,308.09	1,308.90	0.00%	0.81
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			4,205.35	4,203.35	0.01%	-2.00
ISRAELI SHEKEL						
NON-BASE CURRENCY			54.99	55.20	0.00%	0.21
JAPANESE YEN						
NON-BASE CURRENCY			385.59	379.71	0.00%	-5.88
DIVIDENDS RECEIVABLE RECLAIM			17,473.53	16,616.14	0.02%	-857.39
DIVIDENDS RECEIVABLE			15,336.31	15,282.37	0.02%	-53.94

	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
PARAMETRIC EAFE P12 - [REDACTED]		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,619.72	-1,614.03	0.00%	5.69
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			31,575.71	30,664.19	0.04%	-911.52
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			370.22	374.15	0.00%	3.93
NORWEGIAN KRONE						
DIVIDENDS RECEIVABLE RECLAIM			1,487.74	1,430.15	0.00%	-57.59
NON-BASE CURRENCY			947.06	965.31	0.00%	18.25
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			2,434.80	2,395.46	0.00%	-39.34
POUND STERLING						
DIVIDENDS RECEIVABLE			20,960.20	21,190.76	0.03%	230.56
NON-BASE CURRENCY			10,051.43	10,216.32	0.01%	164.89
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			31,011.63	31,407.08	0.04%	395.45
SINGAPORE DOLLAR						
NON-BASE CURRENCY			52.93	53.83	0.00%	0.90
FOREIGN TAXES PAYABLE - DIVIDENDS			-46.50	-47.24	0.00%	-0.74
DIVIDENDS RECEIVABLE			490.55	498.39	0.00%	7.84
TOTAL CASH & CASH EQUIVALENTS SINGAPORE DOLLAR			496.98	504.98	0.00%	8.00
SWEDISH KRONA						
NON-BASE CURRENCY			42,548.46	42,992.07	0.06%	443.61
DIVIDENDS RECEIVABLE RECLAIM			12,053.13	11,566.35	0.02%	-486.78
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			54,601.59	54,558.42	0.07%	-43.17
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			103,595.73	109,468.53	0.15%	5,872.80
NON-BASE CURRENCY			130.68	132.82	0.00%	2.14
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			103,726.41	109,601.35	0.15%	5,874.94
U.S. DOLLAR						
INTEREST RECEIVABLE			0.69	0.69	0.00%	0.00



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DIVIDENDS RECEIVABLE			1,001.00	1,001.00	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	262,316.350	262,316.35	262,316.35	0.35%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		262,316.350	263,318.04	263,318.04	0.35%	0.00
TOTAL CASH & CASH EQUIVALENTS		262,316.350	735,183.13	738,383.73	0.99%	3,200.60
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	80.9004	874.000	55,531.89	70,706.96	0.09%	15,175.07
VOLKSWAGEN AG SEC ID: ED5497166	201.8303	660.000	86,552.82	133,207.97	0.18%	46,655.15
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	83.3568	250.000	9,010.33	20,839.19	0.03%	11,828.86
SARTORIUS AG SEC ID: ED5843328	676.8614	133.000	42,080.25	90,022.57	0.12%	47,942.32
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	94.8880	840.000	37,690.18	79,705.89	0.11%	42,015.71
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		2,757.000	230,865.47	394,482.58	0.53%	163,617.11
TOTAL PREFERRED SECURITIES		2,757.000	230,865.47	394,482.58	0.53%	163,617.11
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	51.9841	1,063.000	40,368.01	55,259.07	0.07%	14,891.06
AUSTRALIA & NEW ZEALAND BANKIN SEC ID: AA6065582	20.0011	9,932.000	121,045.72	198,651.38	0.27%	77,605.66
WESTPAC BANKING CORP SEC ID: AA6076142	15.5225	15,657.000	198,317.39	243,036.06	0.32%	44,718.67
FORTESCUE METALS GROUP LTD SEC ID: AA6086257	13.9666	8,749.000	23,723.12	122,194.05	0.16%	98,470.93
TELSTRA CORP LTD SEC ID: AA6087289	3.0391	18,933.000	37,539.64	57,538.69	0.08%	19,999.05
BENDIGO & ADELAIDE BANK LTD SEC ID: AA6091281	6.6162	4,328.000	17,079.62	28,634.72	0.04%	11,555.10
ASX LTD SEC ID: AA6129222	67.5429	972.000	34,193.90	65,651.74	0.09%	31,457.84
BHP GROUP LTD SEC ID: AA6144692	30.1726	12,934.000	268,888.20	390,252.09	0.52%	121,363.89



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MIRVAC GROUP SEC ID: AA6161977	2.1157	26,515.000	37,592.55	56,098.20	0.07%	18,505.65
COMPUTERSHARE LTD SEC ID: AA6180415	14.5410	4,046.000	30,262.17	58,832.89	0.08%	28,570.72
CSL LTD SEC ID: AA6185497	211.3680	2,102.000	70,104.73	444,295.49	0.59%	374,190.76
REA GROUP LTD SEC ID: AA6198573	121.8827	673.000	24,350.64	82,027.03	0.11%	57,676.39
TRANSURBAN GROUP SEC ID: AA6200882	10.0478	9,514.000	54,160.07	95,595.06	0.13%	41,434.99
COCHLEAR LTD SEC ID: AA6211798	157.1300	364.000	28,652.65	57,195.34	0.08%	28,542.69
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	73.4321	6,718.000	321,012.47	493,316.51	0.66%	172,304.04
RIO TINTO LTD SEC ID: AA6220104	72.7850	1,806.000	85,508.95	131,449.67	0.18%	45,940.72
APA GROUP SEC ID: AA6247305	7.3141	7,036.000	43,866.67	51,462.17	0.07%	7,595.50
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	31.6776	3,218.000	33,180.25	101,938.42	0.14%	68,758.17
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	3.0972	15,183.000	51,890.81	47,025.29	0.06%	-4,865.52
GPT GROUP/THE SEC ID: AA6365867	3.9406	12,439.000	31,270.58	49,017.26	0.07%	17,746.68
LENDLEASE CORP LTD SEC ID: AA6512005	7.7722	4,004.000	29,397.81	31,119.75	0.04%	1,721.94
SUNCORP GROUP LTD SEC ID: AA6585084	8.0484	6,939.000	40,457.83	55,848.15	0.07%	15,390.32
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	20.9681	11,368.000	137,670.27	238,365.61	0.32%	100,695.34
NEWCREST MINING LTD SEC ID: AA6637109	17.7982	4,200.000	47,872.54	74,752.37	0.10%	26,879.83
QANTAS AIRWAYS LTD SEC ID: AA6710344	3.6425	10,716.000	23,841.83	39,033.25	0.05%	15,191.42
SANTOS LTD SEC ID: AA6776709	4.5877	19,157.000	69,641.37	87,886.29	0.12%	18,244.92
SONIC HEALTHCARE LTD SEC ID: AA6821125	33.9023	2,232.000	30,785.12	75,670.03	0.10%	44,884.91
STOCKLAND SEC ID: AA6850850	3.0827	11,252.000	36,690.29	34,686.45	0.05%	-2,003.84



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESFARMERS LTD SEC ID: AA6948837	43.1141	3,873.000	91,850.61	166,980.77	0.22%	75,130.16
WOODSIDE PETROLEUM LTD SEC ID: AA6979725	15.9442	3,499.000	41,965.46	55,788.78	0.07%	13,823.32
WOOLWORTHS GROUP LTD SEC ID: AA6981234	27.6352	4,658.000	96,964.18	128,724.62	0.17%	31,760.44
DEXUS SEC ID: AAB033YN9	8.0848	7,607.000	38,281.30	61,501.04	0.08%	23,219.74
GOODMAN GROUP SEC ID: AAB03FYZ5	19.2668	11,102.000	41,718.81	213,900.29	0.29%	172,181.48
BRAMBLES LTD SEC ID: AAB1FJ0C0	7.7285	6,687.000	51,174.81	51,680.76	0.07%	505.95
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	149.3361	1,837.000	85,162.54	274,330.36	0.37%	189,167.82
CROWN RESORTS LTD SEC ID: AAB29LCJ2	8.6955	5,029.000	30,736.65	43,729.76	0.06%	12,993.11
EVOLUTION MINING LTD SEC ID: AAB3X0F98	2.9518	12,223.000	37,129.75	36,080.13	0.05%	-1,049.62
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	40.2059	2,741.000	18,081.23	110,204.28	0.15%	92,123.05
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	9.0009	3,760.000	20,195.12	33,843.31	0.05%	13,648.19
SYDNEY AIRPORT SEC ID: AAB70DWB3	6.3108	8,473.000	30,217.72	53,471.36	0.07%	23,253.64
XERO LTD SEC ID: AAB8P4LP5	102.8340	572.000	57,334.04	58,821.02	0.08%	1,486.98
AFTERPAY LTD SEC ID: AABF5L8B9	60.3524	933.000	36,108.62	56,308.81	0.08%	20,200.19
ONEMARKET LTD SEC ID: AABFM70D5	0.0000	288.000	331.98	0.00	0.00%	-331.98
SCENTRE GROUP SEC ID: AABLZH0Z7	2.2975	34,522.000	46,970.45	79,313.54	0.11%	32,343.09
AMPOL LTD SEC ID: AABM91204	21.5643	1,765.000	28,321.27	38,060.99	0.05%	9,739.72
ENDEAVOUR GROUP LTD/AUSTRALIA SEC ID: AABNVS141	4.9003	4,658.000	22,933.31	22,825.68	0.03%	-107.63
MEDIBANK PVT LTD SEC ID: AABRTNNQ3	2.4356	17,676.000	29,935.30	43,051.97	0.06%	13,116.67
SOUTH32 LTD SEC ID: AABWSW5D2	2.9155	25,144.000	30,439.26	73,306.59	0.10%	42,867.33



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COLES GROUP LTD SEC ID: AABYWROT4	13.0433	6,141.000	63,268.25	80,098.76	0.11%	16,830.51
TOTAL EQUITY AUSTRALIAN DOLLAR		395,238.000	2,868,485.86	5,148,855.85	6.88%	2,280,369.99
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	172.6998	366.000	44,484.25	63,208.13	0.08%	18,723.88
AP MOLLER - MAERSK A/S SEC ID: SD4253045	3,585.4899	33.000	28,996.81	118,321.17	0.16%	89,324.36
DANSKE BANK A/S SEC ID: SD4588820	17.2700	3,317.000	44,571.86	57,284.53	0.08%	12,712.67
GENMAB A/S SEC ID: SD4595734	402.1253	298.000	43,241.04	119,833.34	0.16%	76,592.30
DSV A/S SEC ID: SDB1WT5G0	233.5538	1,000.000	18,674.67	233,553.76	0.31%	214,879.09
PANDORA A/S SEC ID: SDB44XTX3	124.6741	664.000	20,883.82	82,783.62	0.11%	61,899.80
CHR HANSEN HOLDING A/S SEC ID: SDB573M10	78.8043	401.000	29,638.69	31,600.54	0.04%	1,961.85
NOVOZYMES A/S SEC ID: SDB798FW3	82.1375	1,000.000	26,215.68	82,137.53	0.11%	55,921.85
COLOPLAST A/S SEC ID: SDB8FMRX8	175.9872	706.000	20,067.67	124,246.93	0.17%	104,179.26
AMBU A/S SEC ID: SDBD9G339	26.4516	976.000	29,645.91	25,816.75	0.03%	-3,829.16
NOVO NORDISK A/S SEC ID: SDBHC8X98	112.3810	8,059.000	128,236.10	905,678.68	1.21%	777,442.58
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	30.5799	4,155.000	32,325.13	127,059.36	0.17%	94,734.23
ORSTED AS SEC ID: SDBYT16L1	127.7015	1,000.000	34,832.99	127,701.54	0.17%	92,868.55
TOTAL EQUITY DANISH KRONE		21,975.000	501,814.62	2,099,225.88	2.80%	1,597,411.26
EURO CURRENCY UNIT						
OMV AG SEC ID: EA4651454	56.8031	1,605.000	40,295.68	91,169.04	0.12%	50,873.36
VOESTALPINE AG SEC ID: EA4943406	36.3904	1,254.000	18,129.71	45,633.56	0.06%	27,503.85
IMMOFINANZ AG SEC ID: EABFZ5BQ0	25.6325	29.000	0.00	743.34	0.00%	743.34
KBC GROUP NV SEC ID: EB4497740	85.8131	1,353.000	67,787.51	116,105.14	0.16%	48,317.63



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	116.2218	599.000	39,036.60	69,616.88	0.09%	30,580.28
UCB SA SEC ID: EB5596995	114.1180	609.000	37,440.96	69,497.87	0.09%	32,056.91
GROUPE BRUXELLES LAMBERT SA SEC ID: EB7097323	111.6276	13.000	849.51	1,451.16	0.00%	601.65
PROXIMUS SADP SEC ID: EBB00D9P7	19.4916	1,843.000	35,227.85	35,923.03	0.05%	695.18
AGEAS SA/NV SEC ID: EBB86S2N3	51.7995	942.000	32,325.77	48,795.09	0.07%	16,469.32
UMICORE SA SEC ID: EBBF44467	40.6549	1,042.000	18,950.42	42,362.41	0.06%	23,411.99
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	60.4649	3,249.000	159,464.25	196,450.54	0.26%	36,986.29
ADIDAS AG SEC ID: ED4031974	287.9390	1,014.000	56,943.99	291,970.19	0.39%	235,026.20
FRESENIUS SE & CO KGAA SEC ID: ED4352099	40.2569	1,816.000	52,442.46	73,106.49	0.10%	20,664.03
UNITED INTERNET AG SEC ID: ED4354137	39.7338	1,176.000	18,245.59	46,726.91	0.06%	28,481.32
HANNOVER RUECK SE SEC ID: ED4511801	190.0830	362.000	18,317.70	68,810.04	0.09%	50,492.34
GEA GROUP AG SEC ID: ED4557101	54.6879	1,209.000	29,215.90	66,117.73	0.09%	36,901.83
CONTINENTAL AG SEC ID: ED4598584	105.8847	617.000	40,692.67	65,330.85	0.09%	24,638.18
DEUTSCHE POST AG SEC ID: ED4617855	64.2973	4,704.000	88,871.85	302,454.44	0.40%	213,582.59
MERCK KGAA SEC ID: ED4741846	258.1444	552.000	27,434.01	142,495.71	0.19%	115,061.70
RWE AG SEC ID: ED4768963	40.6208	3,208.000	73,659.55	130,311.48	0.17%	56,651.93
SAP SE SEC ID: ED4846280	142.0363	4,302.000	232,479.66	611,040.08	0.82%	378,560.42
E.ON SE SEC ID: ED4942907	13.8647	5,279.000	51,243.25	73,191.98	0.10%	21,948.73
HENKEL AG & CO KGAA SEC ID: ED5002461	78.1256	295.000	15,490.14	23,047.06	0.03%	7,556.92
PUMA SE SEC ID: ED5064727	122.2490	434.000	23,163.89	53,056.07	0.07%	29,892.18

 PARAMETRIC EAFE P12 - [REDACTED]	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		Alternate Base Currency:
		Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAYER AG SEC ID: ED5069213	53.4484	4,221.000	258,224.09	225,605.70	0.30%	-32,618.39
BASF SE SEC ID: ED5086571	70.2562	2,969.000	180,732.92	208,590.71	0.28%	27,857.79
BEIERSDORF AG SEC ID: ED5107401	102.7801	379.000	22,819.99	38,953.67	0.05%	16,133.68
FRESENIUS MEDICAL CARE AG & CO SEC ID: ED5129074	64.9796	1,145.000	68,242.33	74,401.65	0.10%	6,159.32
ALLIANZ SE SEC ID: ED5231482	236.1396	1,827.000	232,606.57	431,427.01	0.58%	198,820.44
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	296.2406	595.000	98,076.08	176,263.16	0.24%	78,187.08
VOLKSWAGEN AG SEC ID: ED5497109	293.8525	190.000	18,425.63	55,831.97	0.07%	37,406.34
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	76.8633	3,143.000	114,336.14	241,581.50	0.32%	127,245.36
SIEMENS AG SEC ID: ED5727976	173.6277	3,144.000	304,363.79	545,885.48	0.73%	241,521.69
DEUTSCHE BANK AG SEC ID: ED5750358	12.5297	9,055.000	60,033.18	113,456.16	0.15%	53,422.98
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	100.6308	1,345.000	64,042.02	135,348.46	0.18%	71,306.44
DEUTSCHE TELEKOM AG SEC ID: ED5842353	18.5364	13,024.000	179,155.22	241,417.55	0.32%	62,262.33
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	46.3523	6,100.000	54,455.11	282,748.86	0.38%	228,293.75
CARL ZEISS MEDITEC AG SEC ID: ED5922965	210.2114	293.000	24,834.80	61,591.95	0.08%	36,757.15
DEUTSCHE BOERSE AG SEC ID: ED7021964	167.2821	449.000	53,378.61	75,109.67	0.10%	21,731.06
MTU AERO ENGINES AG SEC ID: EDB09DHL4	204.0137	197.000	35,511.96	40,190.69	0.05%	4,678.73
SYMRISE AG SEC ID: EDB1JB4K1	148.1772	544.000	46,267.41	80,608.38	0.11%	34,340.97
BRENNTAG SE SEC ID: EDB4YVF55	90.4984	1,037.000	39,496.72	93,846.82	0.13%	54,350.10
EVONIK INDUSTRIES AG SEC ID: EDB5ZQ9D2	32.3761	1,445.000	29,758.59	46,783.44	0.06%	17,024.85
COMMERZBANK AG SEC ID: EDB90LKT5	7.6067	8,671.000	30,598.24	65,957.96	0.09%	35,359.72



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KION GROUP AG SEC ID: EDBB22L93	109.7171	572.000	24,498.33	62,758.16	0.08%	38,259.83
VONOVIA SE SEC ID: EDBBJPFY6	55.1542	2,272.000	73,257.31	125,310.34	0.17%	52,053.03
KNORR-BREMSE AG SEC ID: EDBD2P9X9	98.8227	329.000	28,765.26	32,512.66	0.04%	3,747.40
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	74.8505	777.000	26,894.38	58,158.84	0.08%	31,264.46
AROUNDTOWN SA SEC ID: EDBF0CK46	6.0499	6,500.000	33,862.84	39,324.38	0.05%	5,461.54
SIEMENS ENERGY AG SEC ID: EDBMTVQK6	25.5756	1,422.000	36,456.24	36,368.54	0.05%	-87.70
VITESCO TECHNOLOGIES GROUP AG SEC ID: EDBMYLGD9	49.1270	123.000	4,771.41	6,042.63	0.01%	1,271.22
FUCHS PETROLUB SE PRF NPV (REG SEC ID: EDBNHRG84	45.3970	881.000	30,204.85	39,994.78	0.05%	9,789.93
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	36.7202	1,571.000	49,742.06	57,687.42	0.08%	7,945.36
ZALANDO SE SEC ID: EDBQV0SV6	80.9004	720.000	30,716.57	58,248.29	0.08%	27,531.72
COVESTRO AG SEC ID: EDBYTBWY7	61.6362	944.000	62,830.70	58,184.61	0.08%	-4,646.09
HELLOFRESH SE SEC ID: EDBYWH8S0	76.8065	658.000	42,073.18	50,538.67	0.07%	8,465.49
QIAGEN NV SEC ID: EDBYXS699	55.7114	1,629.000	38,657.88	90,753.92	0.12%	52,096.04
UNIPER SE SEC ID: EDBZ6CZ40	47.5350	964.000	26,012.02	45,823.70	0.06%	19,811.68
DELIVERY HERO SE SEC ID: EDBZCNB45	111.4456	782.000	25,836.38	87,150.46	0.12%	61,314.08
ENDESA SA SEC ID: EE5271783	22.9714	1,619.000	32,258.74	37,190.76	0.05%	4,932.02
BANKINTER SA SEC ID: EE5474007	5.1276	8,166.000	31,214.59	41,872.26	0.06%	10,657.67
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	5.9703	32,180.000	94,869.78	192,124.25	0.26%	97,254.47
NATURGY ENERGY GROUP SA SEC ID: EE5650424	32.5580	1,986.000	35,996.21	64,660.26	0.09%	28,664.05
REPSOL SA SEC ID: EE5669358	11.8678	2,950.000	38,044.25	35,010.07	0.05%	-3,034.18

 BNY MELLON PARAMETRIC EAFE P12 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANCO SANTANDER SA SEC ID: EE5705947	3.3439	65,016.000	140,726.47	217,409.38	0.29%	76,682.91
TELEFONICA SA SEC ID: EE5732529	4.3805	21,557.000	76,558.00	94,430.31	0.13%	17,872.31
ENAGAS SA SEC ID: EE7383073	23.1989	1,243.000	25,592.12	28,836.21	0.04%	3,244.09
SIEMENS GAMESA RENEWABLE ENERG SEC ID: EEB01CP25	23.9608	1,111.000	15,268.46	26,620.45	0.04%	11,351.99
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	26.8038	1,209.000	26,757.08	32,405.80	0.04%	5,648.72
FERROVIAL SA SEC ID: EEB038516	31.3412	2,928.000	38,495.51	91,767.13	0.12%	53,271.62
IBERDROLA SA SEC ID: EEB288C92	11.8383	26,359.000	176,202.89	312,044.48	0.42%	135,841.59
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	67.8226	2,233.000	61,540.43	151,447.88	0.20%	89,907.45
INTERNATIONAL CONSOLIDATED AIR SEC ID: EEB5282K7	1.9378	9,521.000	47,583.28	18,449.68	0.02%	-29,133.60
RED ELECTRICA CORP SA SEC ID: EEBD6FXN0	21.6352	1,860.000	24,956.17	40,241.53	0.05%	15,285.36
LINEA DIRECTA ASEGURADORA SA C SEC ID: EEBNCOLH0	1.8292	8,166.000	16,319.59	14,937.13	0.02%	-1,382.46
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	32.4443	4,675.000	62,945.88	151,677.18	0.20%	88,731.30
AENA SME SA SEC ID: EEBVRZ8L5	157.8434	306.000	30,299.72	48,300.07	0.06%	18,000.35
CELLNEX TELECOM SA SEC ID: EEBX90C09	58.2019	1,796.000	101,911.72	104,530.61	0.14%	2,618.89
GRIFOLS SA SEC ID: EEBY3DX0	19.1903	2,349.000	15,743.91	45,077.90	0.06%	29,333.99
BOUYGUES SA SEC ID: EF4002129	35.8104	1,253.000	37,073.49	44,870.47	0.06%	7,796.98
AIRBUS SE SEC ID: EF4012250	127.7758	2,352.000	80,455.51	300,528.66	0.40%	220,073.15
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	36.6861	3,011.000	52,699.80	110,461.76	0.15%	57,761.96
L'OREAL SA SEC ID: EF4057800	474.1555	1,041.000	113,022.10	493,595.92	0.66%	380,573.82
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	826.7444	1,179.000	163,504.24	974,731.65	1.30%	811,227.41



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
THALES SA SEC ID: EF4162790	85.0626	449.000	18,082.98	38,193.09	0.05%	20,110.11
CAPGEMINI SE SEC ID: EF4163434	245.0666	805.000	46,399.58	197,278.61	0.26%	150,879.03
PUBLICIS GROUPE SA SEC ID: EF4380426	67.3222	1,055.000	36,078.71	71,024.96	0.09%	34,946.25
FAURECIA SE SEC ID: EF4400448	47.5691	539.000	19,219.69	25,639.73	0.03%	6,420.04
CIE GENERALE DES ETABLISSEMENT SEC ID: EF4588366	163.9274	713.000	53,322.99	116,880.22	0.16%	63,557.23
PERNOD RICARD SA SEC ID: EF4682326	240.5178	880.000	76,952.35	211,655.66	0.28%	134,703.31
RENAULT SA SEC ID: EF4712792	34.7358	1,698.000	31,022.32	58,981.34	0.08%	27,959.02
REMY COINTREAU SA SEC ID: EF4741718	243.3608	218.000	20,266.49	53,052.65	0.07%	32,786.16
SEB SA SEC ID: EF4792133	155.6827	253.000	25,576.65	39,387.72	0.05%	13,811.07
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	196.1215	2,351.000	139,936.49	461,081.67	0.62%	321,145.18
VIVENDI SE SEC ID: EF4834778	13.5213	3,765.000	70,097.93	50,907.72	0.07%	-19,190.21
ORANGE SA SEC ID: EF5176179	10.7045	6,712.000	73,040.06	71,848.36	0.10%	-1,191.70
HERMES INTERNATIONAL SEC ID: EF5253978	1,746.7392	114.000	25,183.82	199,128.27	0.27%	173,944.45
KERING SA SEC ID: EF5505070	803.8867	374.000	54,901.27	300,653.62	0.40%	245,752.35
CNP ASSURANCES SEC ID: EF5543980	24.7341	2,342.000	23,829.99	57,927.26	0.08%	34,097.27
CARREFOUR SA SEC ID: EF5641560	18.3146	2,248.000	35,062.55	41,171.23	0.05%	6,108.68
SANOFI SEC ID: EF5671732	100.7332	4,390.000	324,623.16	442,218.64	0.59%	117,595.48
ACCOR SA SEC ID: EF5852845	32.3533	868.000	21,753.41	28,082.70	0.04%	6,329.29
STMICROELECTRONICS NV SEC ID: EF5962339	49.3204	3,603.000	36,996.58	177,701.27	0.24%	140,704.69
SOCIETE GENERALE SA SEC ID: EF5966512	34.3491	4,243.000	61,708.68	145,743.35	0.19%	84,034.67



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TELEPERFORMANCE SEC ID: EF5999331	445.7824	191.000	42,547.41	85,144.44	0.11%	42,597.03
EURAZEO SE SEC ID: EF7042395	87.3370	409.000	18,013.03	35,720.82	0.05%	17,707.79
SODEXO SA SEC ID: EF7062716	87.6326	555.000	34,591.62	48,636.11	0.06%	14,044.49
AXA SA SEC ID: EF7088422	29.7776	8,073.000	136,859.38	240,394.43	0.32%	103,535.05
ESSILORLUXOTTICA SA SEC ID: EF7212477	212.9293	1,058.000	77,287.36	225,279.23	0.30%	147,991.87
CREDIT AGRICOLE SA SEC ID: EF7262613	14.2719	7,751.000	56,351.33	110,621.19	0.15%	54,269.86
BNP PARIBAS SA SEC ID: EF7309687	69.1076	4,230.000	160,151.99	292,325.33	0.39%	132,173.34
CIE DE SAINT-GOBAIN SEC ID: EF7380480	70.3586	1,802.000	75,929.47	126,786.13	0.17%	50,856.66
WENDEL SE SEC ID: EF7390117	119.8609	301.000	22,613.86	36,078.12	0.05%	13,464.26
KLEPIERRE SA SEC ID: EF7582556	23.7106	1,708.000	20,969.09	40,497.74	0.05%	19,528.65
GECINA SA SEC ID: EF7742465	139.7619	274.000	33,873.46	38,294.76	0.05%	4,421.30
COVIVIO SEC ID: EF7745633	82.1058	526.000	30,875.56	43,187.67	0.06%	12,312.11
SAFRAN SA SEC ID: EFB058TZ0	122.4310	1,347.000	59,769.73	164,914.49	0.22%	105,144.76
ENGIE SA SEC ID: EFB0C2CQ3	14.7995	6,882.000	84,866.44	101,850.30	0.14%	16,983.86
ALSTOM SA SEC ID: EFB0DJ8Q0	35.5034	1,690.000	63,308.08	60,000.72	0.08%	-3,307.36
ELECTRICITE DE FRANCE SA SEC ID: EFB0NJJ12	11.7473	2,491.000	23,163.49	29,262.46	0.04%	6,098.97
ARKEMA SA SEC ID: EFB0Z5YZ7	140.8422	426.000	27,114.95	59,998.79	0.08%	32,883.84
LEGRAND SA SEC ID: EFB11ZRK7	117.0179	1,122.000	47,231.29	131,294.06	0.18%	84,062.77
EIFFAGE SA SEC ID: EFB13X011	102.8711	497.000	29,198.03	51,126.94	0.07%	21,928.91
TOTALENERGIES SE SEC ID: EFB15C551	50.7532	9,356.000	391,565.54	474,847.28	0.63%	83,281.74



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AEROPORTS DE PARIS SEC ID: EFB164FY4	128.8448	264.000	22,248.21	34,015.02	0.05%	11,766.81
VINCI SA SEC ID: EFB1XH021	105.6573	2,447.000	141,839.29	258,543.30	0.35%	116,704.01
DANONE SA SEC ID: EFB1Y9TB7	62.0797	2,784.000	175,554.66	172,830.02	0.23%	-2,724.64
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	174.3555	2,015.000	158,918.66	351,326.34	0.47%	192,407.68
BUREAU VERITAS SA SEC ID: EFB28DTJ8	33.1835	1,586.000	22,676.67	52,629.02	0.07%	29,952.35
GETLINK SE SEC ID: EFB292JQ6	16.5576	2,035.000	24,327.02	33,694.78	0.04%	9,367.76
EDENRED SEC ID: EFB62G1B5	46.1362	2,150.000	43,663.65	99,192.84	0.13%	55,529.19
VALEO SEC ID: EFBDC5ST5	30.2268	1,617.000	27,197.37	48,876.70	0.07%	21,679.33
BIOMERIEUX SEC ID: EFBFOLBX7	142.0363	300.000	20,046.95	42,610.88	0.06%	22,563.93
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	70.0743	847.000	37,996.40	59,352.90	0.08%	21,356.50
DASSAULT SYST SHS SEC ID: EFBM8H5Y8	59.4869	3,080.000	18,588.80	183,219.75	0.24%	164,630.95
STELLANTIS NV SEC ID: EFBMD8F96	18.9662	3,687.000	30,940.61	69,928.46	0.09%	38,987.85
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	123.7274	580.000	28,868.62	71,761.87	0.10%	42,893.25
WORLDLINE SA/FRANCE SEC ID: EFBNFWR47	55.7342	719.000	47,457.88	40,072.87	0.05%	-7,385.01
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	548.5853	91.000	17,988.55	49,921.26	0.07%	31,932.71
AMUNDI SA SEC ID: EFBYZR017	82.5039	523.000	27,469.78	43,149.52	0.06%	15,679.74
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	21.1860	3,269.000	45,366.33	69,257.15	0.09%	23,890.82
INTESA SANPAOLO SPA SEC ID: EI4076838	2.5860	64,077.000	96,898.65	165,702.66	0.22%	68,804.01
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	11.4971	4,949.000	26,819.51	56,899.11	0.08%	30,079.60
ENEL SPA SEC ID: EI7144567	8.0127	33,937.000	156,959.51	271,927.38	0.36%	114,967.87



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENI SPA SEC ID: EI7145051	13.8966	16,095.000	118,870.64	223,665.52	0.30%	104,794.88
SNAM SPA SEC ID: EI7251479	6.0272	8,118.000	32,909.63	48,928.48	0.07%	16,018.85
TENARIS SA SEC ID: EI7538511	10.4736	5,225.000	25,557.85	54,724.62	0.07%	29,166.77
TELECOM ITALIA SPA/MILANO SEC ID: EI7634393	0.4938	100,025.000	38,605.74	49,389.57	0.07%	10,783.83
ATLANTIA SPA SEC ID: EI7667161	19.8498	1,846.000	24,535.73	36,642.78	0.05%	12,107.05
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	8.0900	13,546.000	60,064.93	109,587.69	0.15%	49,522.76
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	64.2518	866.000	29,168.60	55,642.06	0.07%	26,473.46
FERRARI NV SEC ID: EIBD6G500	258.7130	521.000	26,125.26	134,789.47	0.18%	108,664.21
CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	19.4120	3,016.000	23,032.99	58,546.60	0.08%	35,513.61
MONCLER SPA SEC ID: EIBGLP233	72.8035	657.000	22,876.22	47,831.93	0.06%	24,955.71
FAURECIA SE SEC ID: EIBGPK545	46.7162	122.000	6,694.33	5,699.37	0.01%	-994.96
STELLANTIS NV SEC ID: EIBMD8KX1	18.9753	3,526.000	26,911.58	66,906.98	0.09%	39,995.40
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	14.6187	3,732.000	23,069.93	54,557.01	0.07%	31,487.08
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	17.5527	3,457.000	26,541.75	60,679.63	0.08%	34,137.88
UNICREDIT SPA SEC ID: EIBYMXPS6	15.4022	9,038.000	77,862.34	139,205.41	0.19%	61,343.07
EXOR NV SEC ID: EIBYSLCX9	89.7933	604.000	24,471.32	54,235.16	0.07%	29,763.84
ASM INTERNATIONAL NV SEC ID: EN5165290	442.0296	145.000	47,975.45	64,094.30	0.09%	16,118.85
WOLTERS KLUWER NV SEC ID: EN5671511	117.8139	1,164.000	30,462.85	137,135.40	0.18%	106,672.55
AEGON NV SEC ID: EN5927376	4.9957	16,895.000	33,595.04	84,402.69	0.11%	50,807.65
KONINKLIJKE KPN NV SEC ID: EN5956078	3.1046	13,596.000	28,490.99	42,209.54	0.06%	13,718.55



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	37.2604	3,305.000	107,157.65	123,145.49	0.16%	15,987.84
HEINEKEN NV SEC ID: EN7792554	112.4236	1,002.000	51,537.24	112,648.44	0.15%	61,111.20
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	92.2838	429.000	29,205.23	39,589.74	0.05%	10,384.51
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	225.1656	903.000	53,314.29	203,324.54	0.27%	150,010.25
ASML HOLDING NV SEC ID: ENB929F49	803.6592	1,882.000	75,487.26	1,512,486.69	2.02%	1,436,999.43
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	34.2695	7,175.000	110,226.97	245,883.83	0.33%	135,656.86
AKZO NOBEL NV SEC ID: ENBJ2KSG1	109.7398	1,006.000	66,510.42	110,398.24	0.15%	43,887.82
PROSUS NV SEC ID: ENBJDS7L4	83.6183	3,735.000	281,140.45	312,314.41	0.42%	31,173.96
UNILEVER PLC SEC ID: ENBLRB269	53.5109	6,983.000	218,478.94	373,666.94	0.50%	155,188.00
NN GROUP NV SEC ID: ENBNG8PQ5	54.1421	2,743.000	70,502.90	148,511.76	0.20%	78,008.86
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	28.1798	3,765.000	111,460.42	106,097.01	0.14%	-5,363.41
ARCELORMITTAL SA SEC ID: ENBYPBS65	32.0065	1,188.000	38,599.77	38,023.71	0.05%	-576.06
RELX PLC SEC ID: ENBYWLC62	32.4329	5,151.000	44,121.37	167,062.09	0.22%	122,940.72
ADYEN NV SEC ID: ENBZ1HM46	2,628.6378	78.000	110,727.32	205,033.75	0.27%	94,306.43
ING GROEP NV SEC ID: ENBZ57394	13.9216	16,754.000	94,530.29	233,242.53	0.31%	138,712.24
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	5.4950	12,293.000	46,835.36	67,549.43	0.09%	20,714.07
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	22.8577	2,224.000	31,738.34	50,835.57	0.07%	19,097.23
CRH PLC SEC ID: EZ4182240	52.9025	3,299.000	84,101.71	174,525.49	0.23%	90,423.78
DCC ORD EURO0.25 SEC ID: EZ4189476	81.9442	635.000	51,704.54	52,034.58	0.07%	330.04



PARAMETRIC EAFE PI2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KINGSPAN GROUP PLC SEC ID: EZ4491237	119.4060	480.000	24,586.63	57,314.88	0.08%	32,728.25
KERRY GROUP PLC SEC ID: EZ4519573	128.7879	627.000	22,054.17	80,750.01	0.11%	58,695.84
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	55.0860	1,500.000	38,790.37	82,628.95	0.11%	43,838.58
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	158.0708	568.000	52,425.09	89,784.21	0.12%	37,359.12
UPM-KYMMENE OYJ SEC ID: SF5051252	38.0507	2,326.000	32,603.62	88,505.96	0.12%	55,902.34
STORA ENSO OYJ SEC ID: SF5072670	18.3544	3,077.000	23,645.12	56,476.51	0.08%	32,831.39
SAMPO OYJ SEC ID: SF5226037	50.1050	1,920.000	52,336.15	96,201.66	0.13%	43,865.51
FORTUM OYJ SEC ID: SF5579559	30.6930	1,768.000	28,558.37	54,265.27	0.07%	25,706.90
ELISA OYJ SEC ID: SF5701518	61.5453	878.000	28,715.42	54,036.74	0.07%	25,321.32
NOKIA OYJ SEC ID: SF5902942	6.3388	29,984.000	132,782.51	190,061.17	0.25%	57,278.66
NESTE OYJ SEC ID: SFB06YV43	49.3090	2,905.000	17,128.67	143,242.62	0.19%	126,113.95
KONE OYJ SEC ID: SFB09M9D1	71.6891	878.000	18,503.75	62,943.02	0.08%	44,439.27
ORION OYJ SEC ID: SFB17NY41	41.5305	887.000	24,149.62	36,837.59	0.05%	12,687.97
TOTAL EQUITY EURO CURRENCY UNIT		871,933.000	11,883,525.33	24,681,115.03	32.96%	12,797,589.70
HONG KONG DOLLAR						
HANG LUNG PROPERTIES LTD HK/00101 SEC ID: FH6030503	2.0574	15,000.000	27,836.40	30,860.79	0.04%	3,024.39
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	10.1009	7,000.000	50,779.17	70,706.62	0.09%	19,927.45
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	58.4123	5,400.000	104,918.06	315,426.55	0.42%	210,508.49
MTR CORP LTD HK/00066 SEC ID: FH6290057	5.3679	6,500.000	24,721.83	34,891.55	0.05%	10,169.72



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	18.3036	3,400.000	47,937.85	62,232.08	0.08%	14,294.23
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	6.2337	7,000.000	36,830.84	43,636.08	0.06%	6,805.24
HONG KONG & CHINA GAS CO LTD HK/00003 SEC ID: FH6436551	1.5571	48,921.000	43,828.72	76,177.28	0.10%	32,348.56
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	5.1819	13,000.000	40,096.82	67,365.29	0.09%	27,268.47
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.2772	16,000.000	38,613.39	52,435.13	0.07%	13,821.74
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	12.1340	3,500.000	45,124.84	42,468.86	0.06%	-2,655.98
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	19.9069	8,000.000	25,097.52	159,255.03	0.21%	134,157.51
LINK REIT HK/00823 SEC ID: FHB0PB4M2	8.8055	14,140.000	61,253.71	124,509.19	0.17%	63,255.48
WYNN MACAU LTD HK/01128 SEC ID: FHB4JSTL9	0.8171	44,800.000	36,575.78	36,604.03	0.05%	28.25
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	10.0817	55,000.000	186,586.35	554,493.80	0.74%	367,907.45
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	2.3293	11,600.000	19,090.29	27,020.00	0.04%	7,929.71
SWIRE PROPERTIES LTD HK/01972 SEC ID: FHB67C2G2	2.5063	4,100.000	9,595.32	10,275.90	0.01%	680.58
WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBFGWS1	5.0793	12,000.000	43,349.25	60,951.99	0.08%	17,602.74
BUDWEISER BREWING CO APAC LTD HK/01876 SEC ID: FHBKDXJH8	2.6230	9,400.000	26,964.66	24,656.57	0.03%	-2,308.09

 PARAMETRIC EAFE PI2 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL
	12/31/2021	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WH GROUP LTD HK/00288 SEC ID: FHBLLHKZ0	0.6272	29,596.000	22,364.05	18,563.22	0.02%	-3,800.83
NEW WORLD DEVELOPMENT CO LTD HK/00017 SEC ID: FHBM94GQ6	3.9570	6,500.000	30,603.50	25,720.53	0.03%	-4,882.97
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	6.4518	10,000.000	66,492.62	64,517.78	0.09%	-1,974.84
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	6.3043	11,340.000	49,017.64	71,490.45	0.10%	22,472.81
TOTAL EQUITY HONG KONG DOLLAR		342,197.000	1,037,678.61	1,974,258.72	2.64%	936,580.11
ISRAELI SHEKEL						
BANK HAPOLIM BM SEC ID: FZ6075805	10.3136	5,939.000	27,261.28	61,252.38	0.08%	33,991.10
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	6.7279	8,105.000	24,819.70	54,529.85	0.07%	29,710.15
NICE LTD SEC ID: FZ6647132	305.7769	423.000	12,092.74	129,343.63	0.17%	117,250.89
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	38.5555	1,225.000	21,342.77	47,230.43	0.06%	25,887.66
TOTAL EQUITY ISRAELI SHEKEL		15,692.000	85,516.49	292,356.29	0.39%	206,839.80
JAPANESE YEN						
AJINOMOTO CO INC SEC ID: FJ6010907	30.3678	3,000.000	29,769.06	91,103.30	0.12%	61,334.24
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	38.8520	1,700.000	31,620.56	66,048.37	0.09%	34,427.81
ASAHI KASEI CORP SEC ID: FJ6054608	9.3873	6,000.000	32,835.39	56,324.09	0.08%	23,488.70
BANK OF KYOTO LTD/THE SEC ID: FJ6075751	46.2854	800.000	23,137.98	37,028.35	0.05%	13,890.37
Z HOLDINGS CORP SEC ID: FJ6084845	5.7957	12,200.000	52,637.48	70,707.14	0.09%	18,069.66
NTT DATA CORP SEC ID: FJ6125630	21.4146	3,000.000	19,803.45	64,243.85	0.09%	44,440.40
BRIDGESTONE CORP SEC ID: FJ6132107	42.9769	2,700.000	45,075.20	116,037.52	0.15%	70,962.32
OBIC CO LTD SEC ID: FJ6136744	187.5733	300.000	45,150.01	56,271.98	0.08%	11,121.97



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	19.2002	1,500.000	18,190.42	28,800.31	0.04%	10,609.89
CANON INC SEC ID: FJ6172327	24.3237	3,200.000	53,592.87	77,835.96	0.10%	24,243.09
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	133.2552	700.000	53,139.24	93,278.63	0.12%	40,139.39
KOSE CORP SEC ID: FJ6194461	113.3255	200.000	23,440.93	22,665.10	0.03%	-775.83
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	32.4345	3,000.000	19,058.15	97,303.64	0.13%	78,245.49
CYBERAGENT INC SEC ID: FJ6220506	16.6211	1,700.000	15,289.62	28,255.83	0.04%	12,966.21
RAKUTEN GROUP INC SEC ID: FJ6229598	10.0213	4,600.000	32,383.57	46,097.87	0.06%	13,714.30
KDDI CORP SEC ID: FJ6248994	29.1954	7,800.000	67,406.24	227,724.38	0.30%	160,318.14
DAIFUKU CO LTD SEC ID: FJ6250024	81.6291	700.000	32,767.42	57,140.38	0.08%	24,372.96
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	114.3676	400.000	19,398.86	45,747.04	0.06%	26,348.18
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	226.5642	1,100.000	46,261.27	249,220.62	0.33%	202,959.35
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	28.7265	3,000.000	33,953.32	86,179.50	0.12%	52,226.18
LAWSON INC SEC ID: FJ6266913	47.3275	200.000	8,549.55	9,465.50	0.01%	915.95
OTSUKA CORP SEC ID: FJ6267051	47.6749	700.000	27,933.15	33,372.41	0.04%	5,439.26
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	4.9412	5,000.000	18,046.68	24,705.83	0.03%	6,659.15
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	13.7814	3,300.000	27,919.24	45,478.70	0.06%	17,559.46
DISCO CORP SEC ID: FJ6270949	305.2408	100.000	19,171.20	30,524.08	0.04%	11,352.88
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	61.4216	1,200.000	67,129.70	73,705.88	0.10%	6,576.18
EISAI CO LTD SEC ID: FJ6307204	56.7149	1,100.000	39,468.48	62,386.35	0.08%	22,917.87
SBI HOLDINGS INC/JAPAN SEC ID: FJ6309465	27.2242	1,200.000	18,574.76	32,669.01	0.04%	14,094.25



PARAMETRIC EAFE PI2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FAST RETAILING CO LTD SEC ID: FJ6332434	567.1486	300.000	69,534.82	170,144.59	0.23%	100,609.77
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	5.4266	45,200.000	186,929.74	245,282.28	0.33%	58,352.54
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	54.5352	1,000.000	23,276.54	54,535.19	0.07%	31,258.65
SUBARU CORP SEC ID: FJ6356409	17.8629	4,000.000	20,527.45	71,451.52	0.10%	50,924.07
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	74.0393	1,200.000	48,689.12	88,847.21	0.12%	40,158.09
FANUC CORP SEC ID: FJ6356938	211.7147	900.000	100,808.06	190,543.19	0.25%	89,735.13
FUJITSU LTD SEC ID: FJ6356946	171.3343	700.000	43,083.62	119,934.01	0.16%	76,850.39
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	42.8553	2,904.000	18,227.69	124,451.74	0.17%	106,224.05
NIPPON BUILDING FUND INC SEC ID: FJ6396801	5,818.2452	8.000	36,499.33	46,545.96	0.06%	10,046.63
JAPAN REAL ESTATE INVESTMENT C SEC ID: FJ6397585	5,670.6180	6.000	25,137.60	34,023.71	0.05%	8,886.11
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	63.7402	1,600.000	29,817.38	101,984.29	0.14%	72,166.91
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	28.3531	1,000.000	23,104.03	28,353.09	0.04%	5,249.06
DENTSU GROUP INC SEC ID: FJ6416286	35.6042	1,600.000	29,582.35	56,966.70	0.08%	27,384.35
RESONA HOLDINGS INC SEC ID: FJ6421559	3.8852	14,300.000	43,994.34	55,558.34	0.07%	11,564.00
HIROSE ELECTRIC CO LTD SEC ID: FJ6428729	167.9476	300.000	28,714.20	50,384.27	0.07%	21,670.07
HITACHI LTD SEC ID: FJ6429107	54.1010	4,100.000	81,149.78	221,814.08	0.30%	140,664.30
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	33.3724	1,700.000	47,389.79	56,733.10	0.08%	9,343.31
HONDA MOTOR CO LTD SEC ID: FJ6435146	28.0492	4,700.000	116,741.97	131,831.01	0.18%	15,089.04
HOYA CORP SEC ID: FJ6441508	148.5824	1,800.000	49,099.77	267,448.23	0.36%	218,348.46
ISUZU MOTORS LTD SEC ID: FJ6467107	12.4267	4,800.000	29,018.55	59,648.30	0.08%	30,629.75



PARAMETRIC EAFE PI2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ITOCHU CORP SEC ID: FJ6467800	30.5501	7,900.000	72,696.68	241,346.02	0.32%	168,649.34
JSR CORP SEC ID: FJ6470986	37.9923	1,600.000	24,665.69	60,787.64	0.08%	36,121.95
JAPAN TOBACCO INC SEC ID: FJ6474533	20.1685	1,900.000	35,097.89	38,320.09	0.05%	3,222.20
AEON CO LTD SEC ID: FJ6480043	23.5248	4,500.000	47,083.63	105,861.67	0.14%	58,778.04
KAJIMA CORP SEC ID: FJ6481322	11.4715	4,000.000	19,760.86	45,885.98	0.06%	26,125.12
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	9.3266	3,300.000	31,643.91	30,777.65	0.04%	-866.26
KAO CORP SEC ID: FJ6483807	52.2687	2,900.000	80,514.41	151,579.18	0.20%	71,064.77
KEIO CORP SEC ID: FJ6487360	44.0276	600.000	19,995.09	26,416.57	0.04%	6,421.48
KIKKOMAN CORP SEC ID: FJ6490802	83.9738	1,800.000	21,176.91	151,152.80	0.20%	129,975.89
KEYENCE CORP SEC ID: FJ6490992	627.6758	880.000	48,358.74	552,354.67	0.74%	503,995.93
KOITO MANUFACTURING CO LTD SEC ID: FJ6496320	52.8852	700.000	24,039.39	37,019.67	0.05%	12,980.28
KOMATSU LTD SEC ID: FJ6496585	23.3902	3,100.000	62,472.63	72,509.66	0.10%	10,037.03
KONAMI HOLDINGS CORP SEC ID: FJ6496684	47.9354	1,000.000	19,409.50	47,935.39	0.06%	28,525.89
KUBOTA CORP SEC ID: FJ6497500	22.1745	5,300.000	49,532.83	117,524.64	0.16%	67,991.81
KYOCERA CORP SEC ID: FJ6499266	62.4115	1,300.000	64,855.57	81,134.99	0.11%	16,279.42
KYOWA KIRIN CO LTD SEC ID: FJ6499555	27.2242	2,000.000	21,017.20	54,448.35	0.07%	33,431.15
LASERTEC CORP SEC ID: FJ6506268	306.4565	200.000	33,459.13	61,291.30	0.08%	27,832.17
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	55.5078	3,000.000	83,653.59	166,523.39	0.22%	82,869.80
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	860.5792	35.000	22,620.06	30,120.27	0.04%	7,500.21
ORIX JREIT INC SEC ID: FJ6527777	1,561.3739	21.000	26,903.39	32,788.85	0.04%	5,885.46



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MAKITA CORP SEC ID: FJ6555802	42.4037	1,200.000	20,378.38	50,884.46	0.07%	30,506.08
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	34.2408	5,400.000	141,368.51	184,900.36	0.25%	43,531.85
MARUBENI CORP SEC ID: FJ6569464	9.7217	6,700.000	36,384.29	65,135.25	0.09%	28,750.96
PANASONIC CORP SEC ID: FJ6572708	10.9852	7,300.000	55,029.23	80,191.92	0.11%	25,162.69
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	12.7046	10,410.000	127,721.03	132,255.05	0.18%	4,534.02
MISUMI GROUP INC SEC ID: FJ6595170	40.9882	1,400.000	26,402.29	57,383.53	0.08%	30,981.24
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	13.8466	2,100.000	31,423.61	29,077.77	0.04%	-2,345.84
MITSUBISHI CORP SEC ID: FJ6596780	31.7138	5,600.000	105,288.88	177,597.16	0.24%	72,308.28
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	12.6655	7,700.000	70,504.53	97,524.64	0.13%	27,020.11
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	23.0906	1,900.000	42,735.66	43,872.17	0.06%	1,136.51
MITSUMI & CO LTD SEC ID: FJ6597309	23.6507	8,300.000	122,304.64	196,301.08	0.26%	73,996.44
MITSUMI CHEMICALS INC SEC ID: FJ6597366	26.8334	1,200.000	18,461.93	32,200.08	0.04%	13,738.15
MITSUMI OSK LINES LTD SEC ID: FJ6597580	74.1609	900.000	14,859.81	66,744.82	0.09%	51,885.01
MITSUMI FUDOSAN CO LTD SEC ID: FJ6597606	19.7864	2,800.000	48,021.79	55,401.85	0.07%	7,380.06
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	79.5189	2,700.000	50,690.44	214,701.06	0.29%	164,010.62
SEIKO EPSON CORP SEC ID: FJ6616505	17.9845	2,200.000	17,415.31	39,565.80	0.05%	22,150.49
NGK INSULATORS LTD SEC ID: FJ6619509	16.8816	2,500.000	29,526.47	42,203.99	0.06%	12,677.52
NINTENDO CO LTD SEC ID: FJ6639556	465.8938	500.000	64,713.86	232,946.91	0.31%	168,233.05
DENSO CORP SEC ID: FJ6640380	82.7493	2,000.000	59,303.88	165,498.68	0.22%	106,194.80
NEC CORP SEC ID: FJ6640406	46.1118	1,100.000	30,094.89	50,722.94	0.07%	20,628.05



PARAMETRIC EAFE PI2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	10.8897	3,000.000	32,212.98	32,669.01	0.04%	456.03
NIDEC CORP SEC ID: FJ6640687	117.4070	2,100.000	59,671.12	246,554.65	0.33%	186,883.53
NH FOODS LTD SEC ID: FJ6640760	35.9515	700.000	21,199.16	25,166.08	0.03%	3,966.92
NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	14.3980	1,210.000	13,074.53	17,421.56	0.02%	4,347.03
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	27.3544	8,000.000	84,217.89	218,835.49	0.29%	134,617.60
NSK LTD SEC ID: FJ6641545	6.4088	4,900.000	30,944.10	31,402.89	0.04%	458.79
NISSAN CHEMICAL CORP SEC ID: FJ6641586	58.0088	1,000.000	14,192.47	58,008.77	0.08%	43,816.30
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	72.8583	500.000	16,662.57	36,429.16	0.05%	19,766.59
NITTO DENKO CORP SEC ID: FJ6641800	77.2003	700.000	27,277.65	54,040.21	0.07%	26,762.56
NIPPON EXPRESS CO LTD SEC ID: FJ6642121	60.0061	400.000	17,503.69	24,002.43	0.03%	6,498.74
YAMAHA CORP SEC ID: FJ6642386	49.2380	1,400.000	18,378.87	68,933.18	0.09%	50,554.31
MINEBEA MITSUMI INC SEC ID: FJ6642402	28.3531	2,000.000	12,329.24	56,706.18	0.08%	44,376.94
NIPPON STEEL CORP SEC ID: FJ6642568	16.3128	4,100.000	31,970.65	66,882.46	0.09%	34,911.81
NOMURA HOLDINGS INC SEC ID: FJ6643103	4.3567	17,000.000	67,934.91	74,064.52	0.10%	6,129.61
NIPPON YUSEN KK SEC ID: FJ6643962	76.0714	1,200.000	14,359.94	91,285.66	0.12%	76,925.72
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	149.5810	400.000	15,118.77	59,832.40	0.08%	44,713.63
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	168.4252	800.000	13,841.12	134,740.14	0.18%	120,899.02
ODAKYU ELECTRIC RAILWAY CO LTD SEC ID: FJ6656105	18.5489	1,500.000	27,464.51	27,823.37	0.04%	358.86
OBAYASHI CORP SEC ID: FJ6656402	7.7287	4,500.000	26,081.38	34,779.21	0.05%	8,697.83
OJI HOLDINGS CORP SEC ID: FJ6657707	4.8370	6,500.000	26,522.52	31,440.23	0.04%	4,917.71



PARAMETRIC EAFE PI2 - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OLYMPUS CORP SEC ID: FJ6658804	23.0081	5,200.000	38,555.00	119,642.23	0.16%	81,087.23
OMRON CORP SEC ID: FJ6659422	99.5180	900.000	22,271.37	89,566.24	0.12%	67,294.87
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	24.8014	2,000.000	17,503.69	49,602.71	0.07%	32,099.02
ORIX CORP SEC ID: FJ6661147	20.3856	5,200.000	48,763.73	106,004.95	0.14%	57,241.22
OSAKA GAS CO LTD SEC ID: FJ6661766	16.5082	2,000.000	32,632.95	33,016.37	0.04%	383.42
UNITED URBAN INVESTMENT CORP SEC ID: FJ6723830	1,174.0698	29.000	28,929.42	34,048.02	0.05%	5,118.60
RICOH CO LTD SEC ID: FJ6738226	9.3005	3,800.000	29,102.74	35,341.93	0.05%	6,239.19
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	21.8662	2,000.000	24,629.90	43,732.36	0.06%	19,102.46
T&D HOLDINGS INC SEC ID: FJ6744299	12.7828	3,500.000	28,834.32	44,739.70	0.06%	15,905.38
SMC CORP SEC ID: FJ6763968	673.7875	300.000	55,398.10	202,136.26	0.27%	146,738.16
SOFTBANK GROUP CORP SEC ID: FJ6770625	47.1886	6,900.000	87,912.09	325,601.16	0.43%	237,689.07
SANTEN PHARMACEUTICAL CO LTD SEC ID: FJ6776606	12.2183	2,500.000	15,038.90	30,545.79	0.04%	15,506.89
SECOM CO LTD SEC ID: FJ6791597	69.3500	900.000	39,670.78	62,415.01	0.08%	22,744.23
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	16.6905	2,000.000	13,670.77	33,381.10	0.04%	19,710.33
SEKISUI HOUSE LTD SEC ID: FJ6793908	21.4407	2,700.000	29,835.84	57,889.80	0.08%	28,053.96
SHIMADZU CORP SEC ID: FJ6804366	42.1606	1,400.000	28,867.21	59,024.79	0.08%	30,157.58
SHIMIZU CORP SEC ID: FJ6804408	6.1917	4,000.000	16,694.52	24,766.62	0.03%	8,072.10
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	172.9842	1,800.000	104,802.36	311,371.64	0.42%	206,569.28
SHIONOGI & CO LTD SEC ID: FJ6804689	70.5571	1,600.000	36,424.84	112,891.32	0.15%	76,466.48
SHIMANO INC SEC ID: FJ6804820	266.2498	400.000	17,801.81	106,499.94	0.14%	88,698.13



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SHISEIDO CO LTD SEC ID: FJ6805264	55.6988	1,400.000	42,848.17	77,978.38	0.10%	35,130.21
SONY GROUP CORP SEC ID: FJ6821501	125.7001	5,100.000	109,740.05	641,070.75	0.86%	531,330.70
STANLEY ELECTRIC CO LTD SEC ID: FJ6841103	25.0011	900.000	17,315.24	22,500.98	0.03%	5,185.74
SUMITOMO CHEMICAL CO LTD SEC ID: FJ6858560	4.7067	10,000.000	29,632.52	47,067.00	0.06%	17,434.48
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	37.7752	1,300.000	27,365.58	49,107.73	0.07%	21,742.15
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	29.3778	1,400.000	29,233.70	41,128.91	0.05%	11,895.21
SUMITOMO CORP SEC ID: FJ6858941	14.7671	5,100.000	53,753.23	75,311.97	0.10%	21,558.74
SUZUKI MOTOR CORP SEC ID: FJ6865508	38.4612	1,700.000	38,594.04	65,384.05	0.09%	26,790.01
THK CO LTD SEC ID: FJ6869138	24.0806	1,100.000	22,461.80	26,488.65	0.04%	4,026.85
TDK CORP SEC ID: FJ6869302	38.9909	1,800.000	40,494.16	70,183.67	0.09%	29,689.51
TAISEI CORP SEC ID: FJ6870102	30.3504	1,600.000	17,631.46	48,560.64	0.06%	30,929.18
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	27.2415	4,249.000	146,767.84	115,749.32	0.15%	-31,018.52
ADVANTEST CORP SEC ID: FJ6870490	94.6550	800.000	24,702.46	75,724.03	0.10%	51,021.57
SYSMEX CORP SEC ID: FJ6883808	135.0354	1,400.000	27,661.54	189,049.55	0.25%	161,388.01
TERUMO CORP SEC ID: FJ6885076	42.2040	2,400.000	54,399.84	101,289.57	0.14%	46,889.73
TOHO CO LTD/TOKYO SEC ID: FJ6895208	42.7684	1,100.000	17,579.28	47,045.29	0.06%	29,466.01
TOKYO ELECTRON LTD SEC ID: FJ6895679	575.5721	700.000	47,475.03	402,900.45	0.54%	355,425.42
TOKYU CORP SEC ID: FJ6896545	13.2691	2,700.000	24,950.01	35,826.50	0.05%	10,876.49
TORAY INDUSTRIES INC SEC ID: FJ6897147	5.9207	7,000.000	31,087.55	41,445.01	0.06%	10,357.46
TOSHIBA CORP SEC ID: FJ6897212	41.0751	2,000.000	44,376.16	82,150.15	0.11%	37,773.99



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail**by Asset Type****12/31/2021****Report ID: GL8013****Base Currency: USD****Alternate Base Currency:****Exchange Rate:****Status: FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LIXIL CORP SEC ID: FJ6900214	26.6163	1,900.000	22,466.39	50,570.97	0.07%	28,104.58
MAZDA MOTOR CORP SEC ID: FJ6900305	7.6853	5,600.000	30,252.98	43,037.65	0.06%	12,784.67
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	79.8055	700.000	19,884.36	55,863.84	0.07%	35,979.48
TOYOTA TSUSHO CORP SEC ID: FJ6900586	46.0249	1,300.000	21,875.31	59,832.40	0.08%	37,957.09
TOYOTA MOTOR CORP SEC ID: FJ6900644	18.2841	44,800.000	353,907.98	819,125.55	1.09%	465,217.57
UNICHARM CORP SEC ID: FJ6911484	43.4111	1,200.000	19,499.23	52,093.27	0.07%	32,594.04
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	41.7698	900.000	34,907.17	37,592.81	0.05%	2,685.64
YAKULT HONSHA CO LTD SEC ID: FJ6985116	52.1037	700.000	20,810.22	36,472.58	0.05%	15,662.36
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	23.9590	2,000.000	23,341.74	47,918.03	0.06%	24,576.29
ASTELLAS PHARMA INC SEC ID: FJ6985389	16.2433	9,500.000	69,083.15	154,311.58	0.21%	85,228.43
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	23.4727	2,072.000	30,113.22	48,635.46	0.06%	18,522.24
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	48.9775	1,800.000	19,854.61	88,159.44	0.12%	68,304.83
M3 INC SEC ID: FJB02K2M5	50.3061	2,000.000	28,494.44	100,612.22	0.13%	72,117.78
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	43.9060	3,300.000	81,478.41	144,889.94	0.19%	63,411.53
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	25.4005	8,000.000	49,600.89	203,204.38	0.27%	153,603.49
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	78.1034	1,400.000	21,386.68	109,344.80	0.15%	87,958.12
MITSUBISHI CHEMICAL HOLDINGS C SEC ID: FJB0JQTJ2	7.3987	5,000.000	25,872.25	36,993.62	0.05%	11,121.37
SUMCO CORP SEC ID: FJB0MOC87	20.3986	1,600.000	19,925.84	32,637.75	0.04%	12,711.91
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	25.5048	1,900.000	39,341.91	48,459.04	0.06%	9,117.13
FUKUOKA FINANCIAL GROUP INC SEC ID: FJB1TK1Y9	17.1161	3,500.000	45,130.42	59,906.22	0.08%	14,775.80



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TIS INC SEC ID: FJB2Q4CR9	29.7425	1,800.000	35,547.36	53,536.54	0.07%	17,989.18
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	36.2034	1,600.000	44,311.84	57,925.41	0.08%	13,613.57
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	20.1945	3,300.000	42,421.03	66,641.92	0.09%	24,220.89
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	59.5719	1,000.000	19,510.65	59,571.88	0.08%	40,061.23
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3.7367	14,562.000	49,389.93	54,413.87	0.07%	5,023.94
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	42.1953	1,619.000	30,791.34	68,314.20	0.09%	37,522.86
NEXON CO LTD SEC ID: FJB63QM79	19.3131	2,100.000	26,243.21	40,557.51	0.05%	14,314.30
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	3.6299	10,500.000	29,633.58	38,113.85	0.05%	8,480.27
SOFTBANK CORP SEC ID: FJBF5M0K1	12.6308	7,500.000	88,845.54	94,731.02	0.13%	5,885.48
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	60.5445	5,200.000	84,068.42	314,831.32	0.42%	230,762.90
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	7.7878	10,500.000	78,017.89	81,771.53	0.11%	3,753.64
TOTAL EQUITY JAPANESE YEN		606,105.000	7,536,992.52	16,916,959.47	22.59%	9,379,966.95
NEW ZEALAND DOLLAR						
A2 MILK CO LTD/THE SEC ID: AN6287253	4.0600	8,568.000	38,812.48	34,785.86	0.05%	-4,026.62
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	22.4291	2,730.000	45,549.64	61,231.54	0.08%	15,681.90
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3.0946	11,740.000	13,747.69	36,330.82	0.05%	22,583.13
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	5.2718	8,029.000	22,878.09	42,327.32	0.06%	19,449.23
TOTAL EQUITY NEW ZEALAND DOLLAR		31,067.000	120,987.90	174,675.54	0.23%	53,687.64
NORWEGIAN KRONE						
TELENOR ASA SEC ID: SN4732491	15.7173	3,352.000	51,826.70	52,684.44	0.07%	857.74
EQUINOR ASA SEC ID: SN7133606	26.7512	4,353.000	42,418.29	116,447.92	0.16%	74,029.63
MOWI ASA SEC ID: SNB02L489	23.6667	2,797.000	47,142.12	66,195.74	0.09%	19,053.62



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORSK HYDRO ASA SEC ID: SNB11HK30	7.8836	8,242.000	16,517.49	64,976.68	0.09%	48,459.19
AKER BP ASA SEC ID: SNB1L95G4	30.7996	1,360.000	17,943.05	41,887.44	0.06%	23,944.39
DNB BANK ASA SEC ID: SNBNG7113	22.9069	5,304.000	114,682.08	121,498.25	0.16%	6,816.17
TOTAL EQUITY NORWEGIAN KRONE		25,408.000	290,529.73	463,690.47	0.62%	173,160.74
POUND STERLING						
BARRICK GOLD CORP SEC ID: EX0028368	18.4530	1,822.000	20,469.98	33,621.42	0.04%	13,151.44
ASHTED GROUP PLC SEC ID: EX0053671	80.4814	2,260.000	38,669.53	181,888.01	0.24%	143,218.48
BARRATT DEVELOPMENTS PLC SEC ID: EX0081185	10.1313	7,067.000	39,383.76	71,597.80	0.10%	32,214.04
AVIVA PLC SEC ID: EX0216237	5.5587	16,509.000	60,103.81	91,767.97	0.12%	31,664.16
DIAGEO PLC SEC ID: EX0237407	54.6656	10,737.000	185,286.07	586,944.57	0.78%	401,658.50
SCHRODERS PLC SEC ID: EX0240542	48.2184	985.000	23,407.74	47,495.14	0.06%	24,087.40
BAE SYSTEMS PLC SEC ID: EX0263494	7.4468	15,189.000	87,247.42	113,108.93	0.15%	25,861.51
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	37.0239	9,407.000	323,667.48	348,283.75	0.47%	24,616.27
STANDARD CHARTERED PLC SEC ID: EX0408289	6.0734	13,107.000	68,683.36	79,603.45	0.11%	10,920.09
IMPERIAL BRANDS PLC SEC ID: EX0454499	21.8947	4,064.000	68,939.61	88,980.00	0.12%	20,040.39
HSBC HOLDINGS PLC SEC ID: EX0540529	6.0767	82,809.000	413,637.38	503,208.76	0.67%	89,571.38
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	4.0295	24,659.000	33,631.00	99,363.17	0.13%	65,732.17
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	27.1974	1,312.000	19,799.55	35,682.93	0.05%	15,883.38
PERSIMMON PLC SEC ID: EX0682537	38.6831	2,014.000	43,503.31	77,907.75	0.10%	34,404.44
PRUDENTIAL PLC SEC ID: EX0709959	17.2625	10,863.000	81,373.14	187,522.17	0.25%	106,149.03
RIO TINTO PLC SEC ID: EX0718877	66.2597	4,673.000	195,597.90	309,631.55	0.41%	114,033.65



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ST JAMES'S PLACE PLC SEC ID: EX0766934	22.8022	2,836.000	27,088.25	64,666.94	0.09%	37,578.69
SSE PLC SEC ID: EX0790876	22.3349	4,252.000	58,982.78	94,967.91	0.13%	35,985.13
BP PLC SEC ID: EX0798051	4.4765	70,557.000	296,051.60	315,845.40	0.42%	19,793.80
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.6474	334,998.000	107,405.59	216,886.78	0.29%	109,481.19
SMITH & NEPHEW PLC SEC ID: EX0922321	17.5198	4,775.000	54,381.95	83,657.10	0.11%	29,275.15
GLAXOSMITHKLINE PLC SEC ID: EX0925282	21.7606	19,712.000	380,184.45	428,944.82	0.57%	48,760.37
ASTRAZENECA PLC SEC ID: EX0989528	117.5392	6,376.000	328,439.62	749,429.75	1.00%	420,990.13
BT GROUP PLC SEC ID: EX3091355	2.2965	37,513.000	51,735.91	86,147.48	0.12%	34,411.57
BARCLAYS PLC SEC ID: EX3134866	2.5328	74,096.000	108,422.89	187,671.94	0.25%	79,249.05
INTERTEK GROUP PLC SEC ID: EX3163832	76.2555	756.000	23,969.73	57,649.18	0.08%	33,679.45
BURBERRY GROUP PLC SEC ID: EX3174300	24.6171	2,688.000	34,350.65	66,170.84	0.09%	31,820.19
NEXT PLC SEC ID: EX3208983	110.3877	846.000	28,380.76	93,387.97	0.12%	65,007.21
J SAINSBURY PLC SEC ID: EXB019KW9	3.7356	14,078.000	35,114.12	52,589.39	0.07%	17,475.27
ADMIRAL GROUP PLC SEC ID: EXB02J636	42.7600	1,073.000	25,534.38	45,881.47	0.06%	20,347.09
SHELL PLC SEC ID: EXB03MLX5	21.9665	21,088.000	351,176.20	463,228.92	0.62%	112,052.72
SHELL PLC SEC ID: EXB03MM48	21.9746	11,884.000	264,171.02	261,146.11	0.35%	-3,024.91
BUNZL PLC SEC ID: EXB0744B8	39.0759	1,801.000	22,091.94	70,375.66	0.09%	48,283.72
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	7.9100	9,008.000	64,716.21	71,253.17	0.10%	6,536.96
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	30.0552	1,105.000	36,958.53	33,211.05	0.04%	-3,747.48
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	93.8634	1,563.000	49,739.63	146,708.47	0.20%	96,968.84



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNILEVER PLC SEC ID: EXB10RZP7	53.4398	5,266.000	159,819.00	281,414.12	0.38%	121,595.12
EXPERIAN PLC SEC ID: EXB19NLV9	49.1936	5,520.000	60,437.63	271,548.80	0.36%	211,111.17
SEVERN TRENT PLC SEC ID: EXB1FH8J7	39.9156	1,559.000	34,012.98	62,228.49	0.08%	28,215.51
WHITBREAD PLC SEC ID: EXB1KJJ48	40.5658	809.000	15,289.27	32,817.71	0.04%	17,528.44
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	18.3528	1,494.000	25,415.72	27,419.08	0.04%	2,003.36
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	40.8502	5,260.000	76,773.11	214,872.12	0.29%	138,099.01
3I GROUP PLC SEC ID: EXB1YW440	19.6260	4,223.000	19,302.93	82,880.52	0.11%	63,577.59
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	85.8992	2,975.000	171,215.07	255,550.18	0.34%	84,335.11
RELX PLC SEC ID: EXB2B0DG6	32.5339	4,950.000	40,011.35	161,042.75	0.22%	121,031.40
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	14.7500	4,044.000	35,764.54	59,648.84	0.08%	23,884.30
OCADO GROUP PLC SEC ID: EXB3MBS72	22.7277	2,541.000	53,721.49	57,751.01	0.08%	4,029.52
GLENCORE PLC SEC ID: EXB4T3BW4	5.0785	42,650.000	91,686.20	216,598.47	0.29%	124,912.27
ENTAIN PLC SEC ID: EXB5VQMV7	22.7954	2,760.000	17,988.86	62,915.29	0.08%	44,926.43
SEGRO PLC SEC ID: EXB5ZN1N1	19.4567	7,366.000	38,931.08	143,317.86	0.19%	104,386.78
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	1.6643	30,684.000	61,663.14	51,068.86	0.07%	-10,594.28
EVRAZ PLC SEC ID: EXB71N6K5	8.1484	5,005.000	12,838.40	40,782.60	0.05%	27,944.20
NATWEST GROUP PLC SEC ID: EXB7T7729	3.0570	22,245.000	36,026.06	68,002.83	0.09%	31,976.77
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	11.5480	6,321.000	27,977.71	72,995.17	0.10%	45,017.46
WPP PLC SEC ID: EXB8KF9B6	15.1631	5,168.000	39,148.33	78,362.73	0.10%	39,214.40
COCA-COLA HBC AG SEC ID: EXB9895B6	34.6062	1,347.000	27,982.70	46,614.55	0.06%	18,631.85

 PARAMETRIC EAFE P12 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
	12/31/2021		Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVEVA GROUP PLC SEC ID: EXBBG9VN7	46.1055	667.000	23,302.45	30,752.35	0.04%	7,449.90
COMPASS GROUP PLC SEC ID: EXBD6K458	22.3620	8,581.000	85,118.88	191,888.06	0.26%	106,769.18
NATIONAL GRID PLC SEC ID: EXBDR05C3	14.3545	14,728.000	156,350.92	211,412.50	0.28%	55,061.58
BHP GROUP PLC SEC ID: EXBH0P3Z9	29.7911	8,079.000	137,140.75	240,682.53	0.32%	103,541.78
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	1.5205	123,841.000	177,163.34	188,300.93	0.25%	11,137.59
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	64.7563	835.000	22,798.25	54,071.47	0.07%	31,273.22
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	137.0703	734.000	30,172.90	100,609.63	0.13%	70,436.73
FERGUSON PLC SEC ID: EXBJVNSS5	177.5007	1,066.000	29,829.79	189,215.72	0.25%	159,385.93
M&G PLC SEC ID: EXBKFB1C0	2.7021	11,801.000	15,704.73	31,887.82	0.04%	16,183.09
TESCO PLC SEC ID: EXBLGZ985	3.9266	14,189.000	49,378.19	55,713.82	0.07%	6,335.63
BERKELEY GP HLDGSORD GBP0.0539 SEC ID: EXBLJNXL3	64.6750	747.000	29,076.24	48,312.22	0.06%	19,235.98
JD SPORTS FASHION PLC SEC ID: EXBM8Q5M5	2.9500	17,465.000	23,725.78	51,521.61	0.07%	27,795.83
INFORMA PLC SEC ID: EXBMJ6DW6	6.9971	7,587.000	34,377.90	53,086.91	0.07%	18,709.01
THUNGELA RESOURCES LTD SEC ID: EXBMV3M25	5.1754	526.000	358.65	2,722.24	0.00%	2,363.59
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	10.0229	6,132.000	33,607.83	61,460.61	0.08%	27,852.78
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFGQN2	217.3892	268.000	31,506.19	58,260.31	0.08%	26,754.12
LAND SECURITIES GROUP PLC SEC ID: EXBYW0PQ8	10.5160	4,990.000	36,608.20	52,474.59	0.07%	15,866.39
TOTAL EQUITY POUND STERLING		1,212,905.000	6,014,523.81	10,356,633.02	13.83%	4,342,109.21
SINGAPORE DOLLAR						
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	24.2258	10,100.000	111,715.64	244,680.49	0.33%	132,964.85



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAPITALAND INTEGRATED COMMERCIAL SEC ID: FM6420125	1.5132	14,000.000	18,031.42	21,184.59	0.03%	3,153.17
ASCENDAS REAL ESTATE INVESTMENT SEC ID: FM6563874	2.1882	22,600.000	45,387.31	49,452.95	0.07%	4,065.64
SINGAPORE AIRLINES LTD SEC ID: FM6811737	3.7014	10,000.000	35,493.92	37,013.69	0.05%	1,519.77
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	19.9533	5,000.000	66,705.10	99,766.35	0.13%	33,061.25
UOL GROUP LTD SEC ID: FM6916841	5.2591	8,200.000	35,730.62	43,124.28	0.06%	7,393.66
VENTURE CORP LTD SEC ID: FM6927376	13.5816	2,800.000	29,049.70	38,028.41	0.05%	8,978.71
OVERSEA-CHINESE BANKING CORP LTD SEC ID: FMB0F9V21	8.4560	15,800.000	99,598.89	133,605.31	0.18%	34,006.42
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	3.0709	13,500.000	35,246.73	41,456.81	0.06%	6,210.08
TOTAL EQUITY SINGAPORE DOLLAR		102,000.000	476,959.33	708,312.88	0.95%	231,353.55
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	13.9002	8,128.000	53,462.27	112,980.53	0.15%	59,518.26
SWEDBANK AB SEC ID: SS4846522	20.1130	4,816.000	56,042.19	96,864.16	0.13%	40,821.97
SECURITAS AB SEC ID: SS5554042	13.7676	2,889.000	37,114.33	39,774.66	0.05%	2,660.33
H & M HENNES & MAURITZ AB SEC ID: SS5687438	19.6690	3,533.000	60,182.40	69,490.51	0.09%	9,308.11
TELEFONAKTIEBOLAGET LM ERICSSON SEC ID: SS5959373	11.0218	10,532.000	63,506.71	116,081.92	0.16%	52,575.21
TELIA CO AB SEC ID: SS5978381	3.9105	9,479.000	29,921.45	37,067.55	0.05%	7,146.10
SKANSKA AB SEC ID: SS7142093	25.8674	1,663.000	31,550.66	43,017.57	0.06%	11,466.91
ALFA LAVAL AB SEC ID: SS7332686	40.2481	1,592.000	32,145.86	64,074.93	0.09%	31,929.07
SKF AB SEC ID: SSB1Q3J35	23.6916	2,010.000	29,843.12	47,620.07	0.06%	17,776.95
VOLVO AB SEC ID: SSB1QH836	23.1559	5,985.000	63,651.23	138,588.03	0.19%	74,936.80



PARAMETRIC EAFE PI2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SANDVIK AB SEC ID: SSB1VQ251	27.8997	3,830.000	52,401.71	106,855.98	0.14%	54,454.27
INDUSTRIVARDEN AB SEC ID: SSB1VSK16	31.8539	100.000	3,308.84	3,185.39	0.00%	-123.45
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	17.7549	3,891.000	15,470.16	69,084.23	0.09%	53,614.07
TELE2 AB SEC ID: SSB97C732	14.2591	4,598.000	36,714.28	65,563.47	0.09%	28,849.19
ATLAS COPCO AB SEC ID: SSB97BN3	69.1198	2,800.000	31,860.03	193,535.35	0.26%	161,675.32
ATLAS COPCO AB SEC ID: SSB97BS2	58.7816	1,600.000	16,026.61	94,050.60	0.13%	78,023.99
ESSITY AB SEC ID: SSBF1K7P7	32.6270	2,558.000	31,756.81	83,459.88	0.11%	51,703.07
NORDIC ENTERTAINMENT GROUP AB SEC ID: SSBHWV254	51.8233	127.000	2,583.70	6,581.55	0.01%	3,997.85
EQT AB SEC ID: SSBJ7W9K6	54.4520	966.000	37,677.18	52,600.61	0.07%	14,923.43
EVOLUTION AB SEC ID: SSBJXSCH9	142.0611	614.000	54,820.62	87,225.52	0.12%	32,404.90
EPIROC AB SEC ID: SSBMD58R7	25.3152	3,793.000	15,555.32	96,020.54	0.13%	80,465.22
EPIROC AB SEC ID: SSBMD58W6	21.1733	1,600.000	5,093.48	33,877.30	0.05%	28,783.82
INVESTOR AB SEC ID: SSBMV7PQ6	25.1550	10,996.000	62,533.39	276,604.87	0.37%	214,071.48
BOLIDEN AB SEC ID: SSBMWPW38	38.6576	2,479.000	38,617.56	95,832.16	0.13%	57,214.60
NIBE INDUSTRIER AB SEC ID: SSBN7BZM0	15.1041	4,201.000	47,546.53	63,452.21	0.08%	15,905.68
KINNEVIK AB SEC ID: SSBNKF606	35.6478	1,006.000	18,218.70	35,861.71	0.05%	17,643.01
HEXAGON AB SEC ID: SSBNZFHC2	15.8662	7,994.000	28,000.35	126,834.23	0.17%	98,833.88
SWEDISH MATCH AB SEC ID: SSBP09MR0	7.9546	12,000.000	28,861.98	95,455.52	0.13%	66,593.54
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.8087	6,539.000	54,905.23	70,677.84	0.09%	15,772.61
ASSA ABLOY AB SEC ID: SSBYPC1T6	30.5064	4,212.000	27,891.16	128,492.78	0.17%	100,601.62

 PARAMETRIC EAFE P12 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL
	12/31/2021	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORDEA BANK ABP SEC ID: SSBYZF9J2	12.2048	13,964.000	85,218.73	170,427.17	0.23%	85,208.44
TOTAL EQUITY SWEDISH KRONA		140,495.000	1,152,482.59	2,721,238.84	3.63%	1,568,756.25
SWISS FRANC						
SGS SA SEC ID: ES4824771	3,344.1256	25.000	36,099.80	83,603.14	0.11%	47,503.34
SWISSCOM AG SEC ID: ES5533975	564.7808	119.000	45,267.66	67,208.91	0.09%	21,941.25
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	13,861.6035	4.000	25,194.29	55,446.41	0.07%	30,252.12
GIVAUDAN SA SEC ID: ES5980614	5,259.2877	39.000	44,253.03	205,112.22	0.27%	160,859.19
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	439.4447	565.000	134,580.23	248,286.23	0.33%	113,706.00
NOVARTIS AG SEC ID: ES7103066	88.1084	9,508.000	463,841.37	837,734.99	1.12%	373,893.62
ABB LTD SEC ID: ES7108891	38.3032	7,745.000	140,028.96	296,658.62	0.40%	156,629.66
ROCHE HOLDING AG SEC ID: ES7110384	416.0676	3,014.000	492,574.58	1,254,027.77	1.67%	761,453.19
ADECCO GROUP AG SEC ID: ES7110723	51.1442	912.000	34,917.85	46,643.47	0.06%	11,725.62
HOLCIM LTD SEC ID: ES7110756	51.0454	1,868.000	72,239.91	95,352.77	0.13%	23,112.86
NESTLE SA SEC ID: ES7123874	139.8672	12,294.000	632,132.49	1,719,527.37	2.30%	1,087,394.88
BALOISE HOLDING AG SEC ID: ES7124591	163.6394	336.000	39,184.28	54,982.82	0.07%	15,798.54
TEMENOS AG SEC ID: ES7147899	138.3417	316.000	40,642.30	43,715.96	0.06%	3,073.66
SONOVA HOLDING AG SEC ID: ES7156031	392.6906	276.000	45,364.08	108,382.59	0.14%	63,018.51
STRAUMANN HOLDING AG SEC ID: ES7156833	2,125.8849	44.000	31,553.04	93,538.93	0.12%	61,985.89
CREDIT SUISSE GROUP AG SEC ID: ES7171584	9.7371	10,458.000	85,950.39	101,831.07	0.14%	15,880.68
LONZA GROUP AG SEC ID: ES7333374	835.8668	311.000	60,865.68	259,954.56	0.35%	199,088.88



PARAMETRIC EAFE P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013
Base Currency: USD
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 LIFE HOLDING AG SEC ID: ES7437803	613.5104	140.000	18,409.20	85,891.46	0.11%	67,482.26
SWISS PRIME SITE AG SEC ID: ESB083BH9	98.3921	515.000	38,684.59	50,671.95	0.07%	11,987.36
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,659.9901	114.000	29,614.44	189,238.87	0.25%	159,624.43
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	269.4397	253.000	28,328.96	68,168.25	0.09%	39,839.29
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	323.1082	153.000	15,873.23	49,435.55	0.07%	33,562.32
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	84.3769	576.000	47,189.80	48,601.09	0.06%	1,411.29
GEBERIT AG SEC ID: ESB1WGG94	817.8675	166.000	30,381.52	135,766.01	0.18%	105,384.49
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	67.1459	996.000	35,565.26	66,877.33	0.09%	31,312.07
SWISS RE AG SEC ID: ESB545MG7	99.0616	1,481.000	74,593.03	146,710.27	0.20%	72,117.24
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	150.3046	2,523.000	81,500.84	379,218.41	0.51%	297,717.57
IDORSIA LTD SEC ID: ESBF0YK60	20.4577	697.000	5,589.56	14,258.99	0.02%	8,669.43
SIKA AG SEC ID: ESBF2DSG4	417.2749	889.000	40,829.13	370,957.36	0.50%	330,128.23
GROUPE BRUXELLES LAMBERT SA SEC ID: ESBHZLGZ7	109.2883	554.000	46,519.03	60,545.69	0.08%	14,026.66
ALCON INC SEC ID: ESBJT1GR2	88.6133	1,972.000	62,173.79	174,745.41	0.23%	112,571.62
BANQUE CANTONALE VAUDOISE SEC ID: ESBMFY8R7	77.7040	549.000	42,055.37	42,659.50	0.06%	604.13
UBS GROUP AG SEC ID: ESBRLJ171	18.0212	14,989.000	144,349.96	270,119.50	0.36%	125,769.54
VIFOR PHARMA AG SEC ID: ESBZ12TW9	178.0717	256.000	28,796.22	45,586.35	0.06%	16,790.13
TOTAL EQUITY SWISS FRANC		74,657.000	3,195,143.87	7,771,459.82	10.38%	4,576,315.95
U.S. DOLLAR						
JACKSON FINANCIAL INC SEC ID: 46817M107	41.8300	271.000	6,789.50	11,335.93	0.02%	4,546.43

 PARAMETRIC EAFE P12 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
	12/31/2021		Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SEA LTD ADR SEC ID: 81141R100	223.7100	223.000	75,887.13	49,887.33	0.07%	-25,999.80
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	8.0100	5,244.000	35,944.06	42,004.44	0.06%	6,060.38
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	5.2000	9,500.000	36,141.04	49,400.00	0.07%	13,258.96
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	55.0100	1,100.000	46,063.43	60,511.00	0.08%	14,447.57
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	55.9300	705.000	28,038.42	39,430.65	0.05%	11,392.23
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	116.5600	442.000	38,524.33	51,519.52	0.07%	12,995.19
CYBERARK SOFTWARE LTD SEC ID: M2682V108	173.2800	310.000	26,898.70	53,716.80	0.07%	26,818.10
WIX.COM LTD SEC ID: M98068105	157.7900	242.000	25,286.58	38,185.18	0.05%	12,898.60
ARGENX SE SEC ID: N0610Q109	305.0172	142.000	45,231.60	43,312.44	0.06%	-1,919.16
TOTAL EQUITY U.S. DOLLAR		18,179.000	364,804.79	439,303.29	0.59%	74,498.50
TOTAL EQUITY		3,857,851.000	35,529,445.45	73,748,085.10	98.49%	38,218,639.65
TOTAL ASSETS - BASE:		4,122,924.350	36,495,494.05	74,880,951.41	100.00%	38,385,457.36



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	10.4700	2,455,785.506	24,688,068.73	25,712,074.25	100.00%	1,024,005.52
TOTAL ASSETS - BASE:		2,455,785.506	24,688,068.73	25,712,074.25	100.00%	1,024,005.52



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	53,380,702.000	25,701,993.98	53,380,702.00	37.45%	27,678,708.02
STEPSTONE XL OP FUND II-A SEC ID: 99VVBW13	1.0000	56,464,903.000	29,809,473.64	56,464,903.00	39.61%	26,655,429.36
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1.0000	32,689,653.000	17,260,506.00	32,689,653.00	22.93%	15,429,147.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		142,535,258.000	72,771,973.62	142,535,258.00	100.00%	69,763,284.38
TOTAL PRIVATE EQUITY		142,535,258.000	72,771,973.62	142,535,258.00	100.00%	69,763,284.38
TOTAL ASSETS - BASE:		142,535,258.000	72,771,973.62	142,535,258.00	100.00%	69,763,284.38



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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			1,109,428.94	1,109,428.94	0.69%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	6,632,370.300	6,632,370.30	6,632,370.30	4.11%	0.00
SWAP COLLATERAL WITH BARCLAYS SEC ID: 99QAAAPN2	1.0000	-200,000.000	-200,000.00	-200,000.00	-0.12%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		6,432,370.300	7,541,799.24	7,541,799.24	4.68%	0.00
TOTAL CASH & CASH EQUIVALENTS		6,432,370.300	7,541,799.24	7,541,799.24	4.68%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	112.6540	840,000.000	926,163.57	946,293.60	0.59%	20,130.03
AT&T INC 3.500% 09/15/2053 DD 03/15/21 SEC ID: 00206RKJ0	101.2830	445,000.000	380,757.63	450,709.35	0.28%	69,951.72
AT&T INC 3.550% 09/15/2055 DD 03/15/21 SEC ID: 00206RLJ9	100.7640	218,000.000	176,602.31	219,665.52	0.14%	43,063.21
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20 SEC ID: 00287YCB3	119.8830	350,000.000	401,994.54	419,590.50	0.26%	17,595.96
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	106.1250	570,000.000	588,283.88	604,912.50	0.38%	16,628.62
AIR LEASE CORP 3.625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	104.9510	600,000.000	589,329.91	629,706.00	0.39%	40,376.09
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	98.4020	525,000.000	521,787.04	516,610.50	0.32%	-5,176.54
AIRCASTLE LTD 4.125% 05/01/2024 DD 03/20/17 SEC ID: 00928QAQ4	104.4270	850,000.000	874,271.89	887,629.50	0.55%	13,357.61
ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21 SEC ID: 015271AX7	99.1580	375,000.000	375,298.59	371,842.50	0.23%	-3,456.09



FIRST PRINCIPLES PI2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	105.9290	1,050,000.000	1,090,651.00	1,112,254.50	0.69%	21,603.50
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21 SEC ID: 01609WAZ5	93.9600	500,000.000	500,564.17	469,800.00	0.29%	-30,764.17
ALLY FINANCIAL INC 3.050% 06/05/2023 DD 06/03/20 SEC ID: 02005NBK5	102.5350	500,000.000	502,836.84	512,675.00	0.32%	9,838.16
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	117.6850	450,000.000	458,692.63	529,582.50	0.33%	70,889.87
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 SEC ID: 023135BJ4	121.6600	300,000.000	312,602.92	364,980.00	0.23%	52,377.08
AMGEN INC 4.563% 06/15/2048 DD 12/15/16 SEC ID: 031162CDO	124.3940	490,000.000	578,418.79	609,530.60	0.38%	31,111.81
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 SEC ID: 031162CF5	128.3830	1,000,000.000	1,281,893.50	1,283,830.00	0.80%	1,936.50
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 SEC ID: 03522AAJ9	126.7850	350,000.000	422,305.05	443,747.50	0.28%	21,442.45
ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 SEC ID: 03523TBF4	162.7270	160,000.000	241,448.38	260,363.20	0.16%	18,914.82
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 SEC ID: 035242AN6	125.9270	500,000.000	566,756.57	629,635.00	0.39%	62,878.43
ANTHEM INC 4.101% 03/01/2028 DD 03/02/18 SEC ID: 036752AG8	110.9570	280,000.000	302,920.52	310,679.60	0.19%	7,759.08
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	131.5890	490,000.000	626,597.94	644,786.10	0.40%	18,188.16
APPLE INC 3.750% 09/12/2047 DD 09/12/17 SEC ID: 037833DD9	117.3220	300,000.000	298,432.56	351,966.00	0.22%	53,533.44

 BNY MELLON FIRST PRINCIPLES PI2 - [REDACTED]	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013
		Base Currency: USD
		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	100.0800	750,000.000	750,000.00	750,600.00	0.47%	600.00
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	147.2950	280,000.000	394,298.34	412,426.00	0.26%	18,127.66
ATHENE GLOBAL FUNDING 144A 2.500% 01/14/2025 DD 01/14/20 SEC ID: 04685A2L4	102.6260	375,000.000	389,991.11	384,847.50	0.24%	-5,143.61
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16 SEC ID: 052528AK2	109.5200	438,000.000	488,392.21	479,697.60	0.30%	-8,694.61
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20 SEC ID: 052528AL0	102.5200	300,000.000	300,000.00	307,560.00	0.19%	7,560.00
AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	109.2340	280,000.000	298,073.37	305,855.20	0.19%	7,781.83
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19 SEC ID: 06051GHS1	124.1470	290,000.000	344,307.88	360,026.30	0.22%	15,718.42
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 SEC ID: 06051GJB6	101.1210	1,000,000.000	1,000,000.00	1,011,210.00	0.63%	11,210.00
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	96.0000	750,000.000	746,527.76	720,000.00	0.45%	-26,527.76
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 SEC ID: 067901AH1	130.0280	250,000.000	310,763.49	325,070.00	0.20%	14,306.51
BAXTER INTERNATIONAL INC 144A 3.132% 12/01/2051 DD 12/01/21 SEC ID: 071813CT4	103.2910	500,000.000	500,958.30	516,455.00	0.32%	15,496.70
BECTON DICKINSON AND CO 3.363% 06/06/2024 DD 06/06/17 SEC ID: 075887BV0	104.7130	223,000.000	229,738.02	233,509.99	0.14%	3,771.97
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	109.0450	300,000.000	312,757.95	327,135.00	0.20%	14,377.05
BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17 SEC ID: 075887BX6	126.4950	500,000.000	603,124.58	632,475.00	0.39%	29,350.42

 FIRST PRINCIPLES PI2 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18 SEC ID: 084659AP6	112.3470	350,000.000	379,883.82	393,214.50	0.24%	13,330.68
BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 SEC ID: 09261BAF7	97.7280	500,000.000	502,863.98	488,640.00	0.30%	-14,223.98
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	101.4370	350,000.000	350,000.00	355,029.50	0.22%	5,029.50
BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98 SEC ID: 097023AS4	134.6770	450,000.000	605,576.85	606,046.50	0.38%	469.65
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 SEC ID: 097023DC6	106.7500	250,000.000	264,675.25	266,875.00	0.17%	2,199.75
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	111.1410	700,000.000	771,301.66	777,987.00	0.48%	6,685.34
BP CAPITAL MARKETS AMERICA INC 3.410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	106.7170	490,000.000	514,624.75	522,913.30	0.32%	8,288.55
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20 SEC ID: 110122CQ9	118.5810	680,000.000	755,851.54	806,350.80	0.50%	50,499.26
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 SEC ID: 110122CR7	124.0170	300,000.000	319,003.61	372,051.00	0.23%	53,047.39
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	100.7490	280,000.000	278,259.18	282,097.20	0.17%	3,838.02
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15 SEC ID: 12189LAW1	120.5730	280,000.000	327,916.23	337,604.40	0.21%	9,688.17
CIGNA CORP 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	107.4940	490,000.000	510,998.00	526,720.60	0.33%	15,722.60
FIRST-CITIZENS BANK & TRUST CO 5.000% 08/01/2023 DD 08/01/13 SEC ID: 125581GR3	105.6250	1,000,000.000	1,054,431.10	1,056,250.00	0.65%	1,818.90
FIRST-CITIZENS BANK & TRUST CO 5.250% 03/07/2025 DD 03/09/18 SEC ID: 125581GW2	110.1630	1,480,000.000	1,574,411.88	1,630,412.40	1.01%	56,000.52

 FIRST PRINCIPLES PI2 -	Asset Detail by Asset Type 12/31/2021		Report ID: GL8013
			Base Currency: USD
			Alternate Base Currency:
			Exchange Rate:
			Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	97.9120	450,000.000	447,661.34	440,604.00	0.27%	-7,057.34
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	112.3010	108,000.000	117,246.53	121,285.08	0.08%	4,038.55
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 SEC ID: 126650CZ1	131.1700	375,000.000	478,457.16	491,887.50	0.30%	13,430.34
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	108.9480	1,120,000.000	1,197,618.45	1,220,217.60	0.76%	22,599.15
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	104.2500	250,000.000	255,506.45	260,625.00	0.16%	5,118.55
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	110.0510	300,000.000	307,274.37	330,153.00	0.20%	22,878.63
CHARTER COMMUNICATIONS OPERATI 3.750% 02/15/2028 DD 07/06/17 SEC ID: 161175BJ2	107.2060	480,000.000	454,972.18	514,588.80	0.32%	59,616.62
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	114.5750	280,000.000	313,726.66	320,810.00	0.20%	7,083.34
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19 SEC ID: 161175BT0	112.3310	250,000.000	288,393.82	280,827.50	0.17%	-7,566.32
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16 SEC ID: 172967KR1	123.3570	700,000.000	851,958.50	863,499.00	0.54%	11,540.50
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 SEC ID: 172967LP4	107.9260	600,000.000	600,000.00	647,556.00	0.40%	47,556.00
CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17 SEC ID: 172967LS8	107.3430	630,000.000	630,000.00	676,260.90	0.42%	46,260.90
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	110.4850	1,500,000.000	1,553,820.87	1,657,275.00	1.03%	103,454.13



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 10/30/2024 DD 10/30/20 SEC ID: 172967MT5	99.3660	350,000.000	350,000.00	347,781.00	0.22%	-2,219.00
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21 SEC ID: 191216DQ0	104.3950	600,000.000	594,013.46	626,370.00	0.39%	32,356.54
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17 SEC ID: 20030NCE9	116.2900	250,000.000	260,789.61	290,725.00	0.18%	29,935.39
CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21 SEC ID: 209111GC1	100.3320	350,000.000	356,383.77	351,162.00	0.22%	-5,221.77
CONSUMERS ENERGY CO 3.250% 08/15/2046 DD 08/10/16 SEC ID: 210518CZ7	106.1900	1,000,000.000	1,094,182.36	1,061,900.00	0.66%	-32,282.36
COSTCO WHOLESALE CORP 1.375% 06/20/2027 DD 04/20/20 SEC ID: 22160KAN5	99.2970	500,000.000	509,440.46	496,485.00	0.31%	-12,955.46
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13 SEC ID: 22546DAA4	107.6250	760,000.000	799,463.31	817,950.00	0.51%	18,486.69
CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	109.4880	730,000.000	786,651.76	799,262.40	0.50%	12,610.64
CROWN CASTLE INTERNATIONAL COR 5.200% 02/15/2049 DD 02/11/19 SEC ID: 22822VAM3	128.7380	350,000.000	470,406.73	450,583.00	0.28%	-19,823.73
DR HORTON INC 2.500% 10/15/2024 DD 10/10/19 SEC ID: 23331ABM0	102.9170	490,000.000	495,034.44	504,293.30	0.31%	9,258.86
DR HORTON INC 2.600% 10/15/2025 DD 05/05/20 SEC ID: 23331ABN8	103.2700	375,000.000	394,508.57	387,262.50	0.24%	-7,246.07
DAIMLER FINANCE NORTH AME 144A 2.850% 01/06/2022 DD 01/06/17 SEC ID: 233851CS1	100.0160	150,000.000	150,000.00	150,024.00	0.09%	24.00
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	110.2280	420,000.000	454,023.32	462,957.60	0.29%	8,934.28
DELL INTERNATIONAL LLC / EMC C 4.000% 07/15/2024 DD 01/15/21 SEC ID: 24703TAB2	106.1300	820,000.000	843,241.86	870,266.00	0.54%	27,024.14



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 / EMC C 6.020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	115.6430	300,000.000	310,808.06	346,929.00	0.22%	36,120.94
DELL INTERNATIONAL LLC / EMC C 5.300% 10/01/2029 DD 04/01/21 SEC ID: 24703TAG1	117.3210	800,000.000	961,901.99	938,568.00	0.58%	-23,333.99
DELL INTERNATIONAL LLC / EMC C 6.200% 07/15/2030 DD 01/15/21 SEC ID: 24703TAH9	126.3040	350,000.000	435,871.33	442,064.00	0.27%	6,192.67
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19 SEC ID: 247361ZU5	101.9780	1,430,000.000	1,424,989.69	1,458,285.40	0.90%	33,295.71
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	110.6560	280,000.000	301,933.66	309,836.80	0.19%	7,903.14
DOMINION ENERGY INC 4.600% 03/15/2049 DD 03/13/19 SEC ID: 25746UCZ0	125.1900	410,000.000	454,837.13	513,279.00	0.32%	58,441.87
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19 SEC ID: 260543CR2	140.7680	250,000.000	280,903.09	351,920.00	0.22%	71,016.91
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	103.5870	375,000.000	365,720.10	388,451.25	0.24%	22,731.15
DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19 SEC ID: 26441CBF1	114.7460	450,000.000	457,439.20	516,357.00	0.32%	58,917.80
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	113.7600	280,000.000	309,582.04	318,528.00	0.20%	8,945.96
EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21 SEC ID: 291011BS2	98.0650	1,000,000.000	982,231.35	980,650.00	0.61%	-1,581.35
ENERGY TRANSFER LP 4.050% 03/15/2025 DD 03/12/15 SEC ID: 29273RBD0	105.9690	290,000.000	298,400.17	307,310.10	0.19%	8,909.93
ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18 SEC ID: 29278NAF0	112.5740	400,000.000	427,867.66	450,296.00	0.28%	22,428.34
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 12/01/18 SEC ID: 29278NAN3	114.0750	770,000.000	835,789.42	878,377.50	0.54%	42,588.08

 BNY MELLON <i>FIRST PRINCIPLES PI2 - [REDACTED]</i>	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20 SEC ID: 29278NAQ6	106.0680	350,000.000	370,752.82	371,238.00	0.23%	485.18
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 SEC ID: 29379VBA0	120.7010	175,000.000	183,183.77	211,226.75	0.13%	28,042.98
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14 SEC ID: 29379VBC6	123.6690	250,000.000	301,187.33	309,172.50	0.19%	7,985.17
EQUINIX INC 3.400% 02/15/2052 DD 05/17/21 SEC ID: 29444UBT2	102.3450	325,000.000	321,016.97	332,621.25	0.21%	11,604.28
FEDEX CORP 3.250% 05/15/2041 DD 04/29/21 SEC ID: 31428XCE4	102.4390	350,000.000	344,884.12	358,536.50	0.22%	13,652.38
FIFTH THIRD BANCORP 2.550% 05/05/2027 DD 05/05/20 SEC ID: 316773DA5	103.2130	350,000.000	367,627.31	361,245.50	0.22%	-6,381.81
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	107.6390	280,000.000	297,153.78	301,389.20	0.19%	4,235.42
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	114.2330	300,000.000	327,496.33	342,699.00	0.21%	15,202.67
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20 SEC ID: 35805BAB4	95.6610	600,000.000	598,396.24	573,966.00	0.36%	-24,430.24
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21 SEC ID: 369550BQ0	103.1600	375,000.000	374,162.26	386,850.00	0.24%	12,687.74
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20 SEC ID: 37045VAW0	107.0470	1,500,000.000	1,526,824.53	1,605,705.00	1.00%	78,880.47
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/14/2022 DD 01/17/17 SEC ID: 37045XBR6	100.0300	250,000.000	250,033.01	250,075.00	0.16%	41.99
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17 SEC ID: 37045XBW5	105.2400	490,000.000	504,719.95	515,676.00	0.32%	10,956.05
GENERAL MOTORS FINANCIAL CO IN 1.500% 06/10/2026 DD 06/10/21 SEC ID: 37045XDK9	98.4410	375,000.000	374,679.21	369,153.75	0.23%	-5,525.46

 BNY MELLON FIRST PRINCIPLES PI2 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GEORGIA-PACIFIC LLC 8.000% 01/15/2024 DD 12/11/03 SEC ID: 373298CF3	113.5870	5,000.000	5,413.79	5,679.35	0.00%	265.56
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	121.1680	490,000.000	593,928.61	593,723.20	0.37%	-205.41
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 SEC ID: 38141GFD1	142.0770	625,000.000	800,631.78	887,981.25	0.55%	87,349.47
GOLDMAN SACHS GROUP INC/THE VAR RT 05/15/2026 DD 05/17/18 SEC ID: 38141GXD1	101.8200	580,000.000	580,000.00	590,556.00	0.37%	10,556.00
GOLDMAN SACHS GROUP INC/THE VAR RT 03/08/2023 DD 03/08/21 SEC ID: 38141GXV1	100.0050	500,000.000	500,000.00	500,025.00	0.31%	25.00
HCA INC 5.000% 03/15/2024 DD 03/17/14 SEC ID: 404119BN8	107.5460	340,000.000	349,477.61	365,656.40	0.23%	16,178.79
HCA INC 5.250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	110.6650	1,020,000.000	1,096,657.37	1,128,783.00	0.70%	32,125.63
HCA INC 4.500% 02/15/2027 DD 08/15/16 SEC ID: 404119BU2	110.2210	400,000.000	405,050.26	440,884.00	0.27%	35,833.74
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	109.6300	840,000.000	901,778.56	920,892.00	0.57%	19,113.44
WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15 SEC ID: 42217KBF2	107.7410	420,000.000	445,211.57	452,512.20	0.28%	7,300.63
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19 SEC ID: 43289DAH6	99.0930	750,000.000	754,687.50	743,197.50	0.46%	-11,490.00
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	99.5270	250,000.000	249,768.33	248,817.50	0.15%	-950.83
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20 SEC ID: 446413AS5	105.8000	250,000.000	269,184.42	264,500.00	0.16%	-4,684.42
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19 SEC ID: 44701QBE1	110.6310	375,000.000	417,173.60	414,866.25	0.26%	-2,307.35



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21 SEC ID: 44891ABS5	97.1880	700,000.000	692,730.94	680,316.00	0.42%	-12,414.94
INTEL CORP 4.750% 03/25/2050 DD 03/25/20 SEC ID: 458140BM1	133.6370	500,000.000	673,063.63	668,185.00	0.41%	-4,878.63
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20 SEC ID: 45866FAL8	101.3207	125,000.000	123,183.16	126,650.84	0.08%	3,467.68
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20 SEC ID: 45866FAN4	96.0686	250,000.000	231,745.05	240,171.62	0.15%	8,426.57
INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19 SEC ID: 459200KC4	121.7160	300,000.000	306,602.58	365,148.00	0.23%	58,545.42
IPALCO ENTERPRISES INC 3.700% 09/01/2024 DD 08/22/17 SEC ID: 462613AM2	104.6200	490,000.000	503,865.40	512,638.00	0.32%	8,772.60
JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15 SEC ID: 46625HLL2	130.5500	360,000.000	407,422.62	469,980.00	0.29%	62,557.38
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	113.7430	425,000.000	425,000.00	483,407.75	0.30%	58,407.75
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18 SEC ID: 46647PAN6	116.4100	140,000.000	140,000.00	162,974.00	0.10%	22,974.00
JPMORGAN CHASE & CO VAR RT 02/04/2027 DD 02/04/21 SEC ID: 46647PBW5	96.8360	500,000.000	500,000.00	484,180.00	0.30%	-15,820.00
JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 SEC ID: 46647PCE4	107.4210	525,000.000	525,000.00	563,960.25	0.35%	38,960.25
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	114.9990	300,000.000	299,376.32	344,997.00	0.21%	45,620.68
KINDER MORGAN INC 4.300% 06/01/2025 DD 11/26/14 SEC ID: 49456BAF8	108.1060	740,000.000	781,075.70	799,984.40	0.50%	18,908.70
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20 SEC ID: 50077LAZ9	125.7800	700,000.000	849,902.72	880,460.00	0.55%	30,557.28

 BNY MELLON <i>FIRST PRINCIPLES PI2 - [REDACTED]</i>	Asset Detail	Report ID:	GL8013
	by Asset Type	Base Currency:	USD
		Alternate Base Currency:	
		Exchange Rate:	
		Status:	FINAL
	12/31/2021		

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	103.9660	300,000.000	288,447.73	311,898.00	0.19%	23,450.27
KROGER CO/THE 3.950% 01/15/2050 DD 01/13/20 SEC ID: 501044DN8	115.3970	550,000.000	627,182.80	634,683.50	0.39%	7,500.70
LFS 2019A LLC A A 144A 5.250% 05/15/2031 DD 05/30/19 SEC ID: 50201NAA9	100.0000	407,037.100	407,037.10	407,037.10	0.25%	0.00
LABORATORY CORP OF AMERICA HOL 3.250% 09/01/2024 DD 08/22/17 SEC ID: 50540RAT9	104.7190	375,000.000	397,428.82	392,696.25	0.24%	-4,732.57
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17 SEC ID: 526057BZ6	106.2300	1,010,000.000	1,046,189.10	1,072,923.00	0.67%	26,733.90
LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17 SEC ID: 539439AQ2	106.8750	730,000.000	766,510.19	780,187.50	0.48%	13,677.31
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12 SEC ID: 539830BB4	118.0520	490,000.000	578,548.54	578,454.80	0.36%	-93.74
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	109.7220	360,000.000	387,139.58	394,999.20	0.24%	7,859.62
LOWE'S COS INC 4.550% 04/05/2049 DD 04/05/19 SEC ID: 548661DS3	125.7650	375,000.000	378,012.50	471,618.75	0.29%	93,606.25
MSCI INC 144A 4.000% 11/15/2029 DD 11/07/19 SEC ID: 55354GAH3	104.5000	375,000.000	391,536.48	391,875.00	0.24%	338.52
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	98.0420	375,000.000	375,000.00	367,657.50	0.23%	-7,342.50
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18 SEC ID: 56585ABC5	113.8690	390,000.000	413,420.22	444,089.10	0.28%	30,668.88
MARRIOTT INTERNATIONAL INC/MD 3.125% 06/15/2026 DD 06/10/16 SEC ID: 571903AS2	103.9060	280,000.000	289,165.97	290,936.80	0.18%	1,770.83
MARTIN MARIETTA MATERIALS INC 3.200% 07/15/2051 DD 07/02/21 SEC ID: 573284AX4	101.5530	375,000.000	370,612.02	380,823.75	0.24%	10,211.73

 BNY MELLON FIRST PRINCIPLES PI2 - [REDACTED]	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20 SEC ID: 575767AQ1	105.8540	800,000.000	804,795.00	846,832.00	0.52%	42,037.00
MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13 SEC ID: 58013MER1	108.9060	280,000.000	294,575.76	304,936.80	0.19%	10,361.04
MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17 SEC ID: 58013MFC3	122.3690	200,000.000	199,103.48	244,738.00	0.15%	45,634.52
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	136.2980	475,000.000	621,466.30	647,415.50	0.40%	25,949.20
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19 SEC ID: 606822BM5	105.7350	840,000.000	879,219.15	888,174.00	0.55%	8,954.85
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17 SEC ID: 60687YAK5	107.9190	300,000.000	300,000.00	323,757.00	0.20%	23,757.00
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2025 DD 09/13/19 SEC ID: 60687YAZ2	102.6830	350,000.000	364,474.98	359,390.50	0.22%	-5,084.48
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	107.8810	900,000.000	900,000.00	970,929.00	0.60%	70,929.00
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17 SEC ID: 61746BEG7	126.0360	510,000.000	536,617.90	642,783.60	0.40%	106,165.70
MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21 SEC ID: 61747YEF8	96.2850	625,000.000	625,000.00	601,781.25	0.37%	-23,218.75
MORGAN STANLEY VAR RT 04/05/2024 DD 04/22/21 SEC ID: 61772BAA1	99.6980	350,000.000	350,000.00	348,943.00	0.22%	-1,057.00
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07 SEC ID: 62912XAC8	140.2880	400,000.000	570,280.01	561,152.00	0.35%	-9,128.01
NRG ENERGY INC 144A 2.450% 12/02/2027 DD 12/02/20 SEC ID: 629377CP5	99.1570	250,000.000	252,203.49	247,892.50	0.15%	-4,310.99
NXP BV / NXP FUNDING LLC 144A 4.875% 03/01/2024 DD 12/06/18 SEC ID: 62947QAZ1	107.4380	280,000.000	296,066.45	300,826.40	0.19%	4,759.95



Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 SEC ID: 651639AX4	102.9150	280,000.000	285,926.30	288,162.00	0.18%	2,235.70
NEXTERA ENERGY CAPITAL HOLDING 3.550% 05/01/2027 DD 04/28/17 SEC ID: 65339KAT7	108.3730	280,000.000	296,593.71	303,444.40	0.19%	6,850.69
NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15 SEC ID: 655844BQ0	123.0190	290,000.000	302,029.05	356,755.10	0.22%	54,726.05
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	102.4430	280,000.000	283,242.13	286,840.40	0.18%	3,598.27
NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15 SEC ID: 666807BJ0	113.6930	450,000.000	441,117.70	511,618.50	0.32%	70,500.80
OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19 SEC ID: 677415CR0	115.0660	490,000.000	568,639.19	563,823.40	0.35%	-4,815.79
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 SEC ID: 68389XBM6	102.8240	525,000.000	552,541.13	539,826.00	0.33%	-12,715.13
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17 SEC ID: 68389XBN4	105.3640	490,000.000	520,305.63	516,283.60	0.32%	-4,022.03
PPG INDUSTRIES INC 1.200% 03/15/2026 DD 03/04/21 SEC ID: 693506BU0	97.8650	500,000.000	498,632.68	489,325.00	0.30%	-9,307.68
PACCAR FINANCIAL CORP 2.150% 08/15/2024 DD 08/15/19 SEC ID: 69371RQ25	102.4350	490,000.000	493,804.24	501,931.50	0.31%	8,127.26
PFIZER INC 4.300% 06/15/2043 DD 06/03/13 SEC ID: 717081DE0	122.8590	320,000.000	345,813.28	393,148.80	0.24%	47,335.52
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20 SEC ID: 75886FAF4	94.0790	375,000.000	361,671.63	352,796.25	0.22%	-8,875.38
NATWEST GROUP PLC 3.875% 09/12/2023 DD 09/12/16 SEC ID: 780097BD2	104.2850	280,000.000	287,406.80	291,998.00	0.18%	4,591.20
7-ELEVEN INC 144A 1.800% 02/10/2031 DD 02/10/21 SEC ID: 817826AE0	94.7420	350,000.000	334,361.87	331,597.00	0.21%	-2,764.87



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	116.6820	310,000.000	313,512.72	361,714.20	0.22%	48,201.48
SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16 SEC ID: 842587CX3	117.5200	490,000.000	561,615.52	575,848.00	0.36%	14,232.48
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20 SEC ID: 855244BA6	108.0860	500,000.000	508,770.03	540,430.00	0.34%	31,659.97
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	104.3210	300,000.000	310,675.44	312,963.00	0.19%	2,287.56
SUMITOMO MITSUI FINANCIAL GROU 1.474% 07/08/2025 DD 07/08/20 SEC ID: 86562MCA6	99.5210	375,000.000	380,941.10	373,203.75	0.23%	-7,737.35
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17 SEC ID: 86765BAU3	107.4120	360,000.000	358,853.26	386,683.20	0.24%	27,829.94
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	108.0890	1,430,000.000	1,499,983.03	1,545,672.70	0.96%	45,689.67
SYSCO CORP 3.300% 02/15/2050 DD 02/13/20 SEC ID: 871829BJ5	101.6400	500,000.000	500,989.54	508,200.00	0.32%	7,210.46
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	124.9330	995,000.000	1,179,478.03	1,243,083.35	0.77%	63,605.32
T-MOBILE USA INC 4.375% 04/15/2040 DD 04/15/21 SEC ID: 87264AAX3	114.6070	350,000.000	391,706.58	401,124.50	0.25%	9,417.92
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 SEC ID: 87264ABF1	109.5130	375,000.000	408,425.30	410,673.75	0.25%	2,248.45
TAMPA ELECTRIC CO 2.400% 03/15/2031 DD 03/18/21 SEC ID: 875127BH4	101.1090	350,000.000	354,076.42	353,881.50	0.22%	-194.92
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13 SEC ID: 88947EAN0	103.2500	500,000.000	518,269.99	516,250.00	0.32%	-2,019.99
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	122.1180	280,000.000	335,689.12	341,930.40	0.21%	6,241.28

 BNY MELLON <i>FIRST PRINCIPLES PI2 - [REDACTED]</i>	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRUIST FINANCIAL CORP 1.125% 08/03/2027 DD 08/03/20 SEC ID: 89788MAC6	96.7420	350,000.000	342,516.44	338,597.00	0.21%	-3,919.44
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	109.4480	280,000.000	297,885.54	306,454.40	0.19%	8,568.86
UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20 SEC ID: 907818FL7	113.8360	250,000.000	290,016.50	284,590.00	0.18%	-5,426.50
UNITED PARCEL SERVICE INC 4.250% 03/15/2049 DD 03/15/19 SEC ID: 911312BQ8	128.4240	350,000.000	416,674.31	449,484.00	0.28%	32,809.69
UNITED RENTALS NORTH AMERICA I 3.875% 11/15/2027 DD 11/04/19 SEC ID: 911365BM5	103.6190	438,000.000	455,130.66	453,851.22	0.28%	-1,279.44
US TREAS-CPI INFLAT 3.375% 04/15/2032 DD 10/15/01 SEC ID: 912810FQ6	148.7910	934,698.002	1,157,305.41	1,390,746.50	0.86%	233,441.09
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	153.1130	2,911,138.350	3,770,010.36	4,457,331.26	2.76%	687,320.90
US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11 SEC ID: 912810QP6	154.8540	757,608.000	1,066,743.47	1,173,186.29	0.73%	106,442.82
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	126.4260	2,166,002.107	2,090,697.41	2,738,389.82	1.70%	647,692.41
US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	124.3670	3,608,130.000	3,423,445.34	4,487,323.04	2.78%	1,063,877.70
US TREAS-CPI INFLAT 1.375% 02/15/2044 DD 02/15/14 SEC ID: 912810RF7	142.7730	1,210,189.197	1,565,944.50	1,727,823.42	1.07%	161,878.92
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	128.7810	3,922,028.400	4,076,229.41	5,050,827.39	3.13%	974,597.98
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	136.7230	4,878,101.803	5,405,097.17	6,669,487.13	4.13%	1,264,389.96
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	135.1310	2,434,187.495	2,542,607.92	3,289,341.90	2.04%	746,733.98



FIRST PRINCIPLES PI2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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	140.3030	1,614,715.195	1,596,281.32	2,265,493.86	1.40%	669,212.54
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	142.0270	1,631,821.950	1,743,057.56	2,317,627.76	1.44%	574,570.20
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	121.0900	1,935,972.000	2,152,359.86	2,344,268.49	1.45%	191,908.63
US TREAS-CPI INFLAT 0.125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	118.5080	2,543,705.553	2,702,246.72	3,014,494.58	1.87%	312,247.86
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 SEC ID: 912810SZ2	102.4060	1,315,000.000	1,325,823.30	1,346,638.90	0.83%	20,815.60
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21 SEC ID: 91282CCF6	98.0000	1,000,000.000	998,140.31	980,000.00	0.61%	-18,140.31
RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 SEC ID: 913017BT5	124.6290	700,000.000	807,861.69	872,403.00	0.54%	64,541.31
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	111.9440	280,000.000	313,584.84	313,443.20	0.19%	-141.64
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17 SEC ID: 91324PCZ3	122.7890	200,000.000	209,136.89	245,578.00	0.15%	36,441.11
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 SEC ID: 91324PDF6	115.1770	900,000.000	940,173.61	1,036,593.00	0.64%	96,419.39
VALERO ENERGY CORP 4.000% 04/01/2029 DD 03/25/19 SEC ID: 91913YAW0	108.9090	490,000.000	522,846.19	533,654.10	0.33%	10,807.91
VENTAS REALTY LP 3.500% 02/01/2025 DD 01/14/15 SEC ID: 92277GAE7	105.4500	420,000.000	435,608.82	442,890.00	0.27%	7,281.18
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15 SEC ID: 92343VCX0	125.5020	330,000.000	406,519.66	414,156.60	0.26%	7,636.94
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15 SEC ID: 92343VCZ5	131.5730	290,000.000	302,853.29	381,561.70	0.24%	78,708.41

 FIRST PRINCIPLES PI2 -	Asset Detail by Asset Type 12/31/2021				Report ID: GL8013
					Base Currency: USD
					Alternate Base Currency:
					Exchange Rate:
					Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21 SEC ID: 92343VGK4	104.9830	600,000.000	606,254.66	629,898.00	0.39%	23,643.34
VISA INC 3.650% 09/15/2047 DD 09/11/17 SEC ID: 92826CAJ1	116.9300	300,000.000	301,377.43	350,790.00	0.22%	49,412.57
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19 SEC ID: 92840VAD4	102.9970	1,400,000.000	1,410,093.26	1,441,958.00	0.89%	31,864.74
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18 SEC ID: 92857WBJ8	108.0930	490,000.000	520,506.87	529,655.70	0.33%	9,148.83
VULCAN MATERIALS CO 4.500% 06/15/2047 DD 06/15/17 SEC ID: 929160AV1	123.1730	500,000.000	608,875.17	615,865.00	0.38%	6,989.83
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16 SEC ID: 931427AQ1	106.4540	127,000.000	127,000.57	135,196.58	0.08%	8,196.01
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	108.7180	730,000.000	781,074.78	793,641.40	0.49%	12,566.62
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	0.0001	1,635,000.000	52,810.50	85.02	0.00%	-52,725.48
IRS-R US0003M P 6.75% 2034 JAN 29 SEC ID: 99QACLUU4	0.0002	3,250,000.000	86,125.00	656.50	0.00%	-85,468.50
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
IFS R CPURNSA INDEX P 2.9215% 2026 OCT 18 SEC ID: 99QAGJJ95	0.0000	-7,000,000.000	0.00	0.00	0.00%	0.00
IFS_R CPURNSA INDEX P 2.9215% 2026 OCT 18 SEC ID: 99QAGJLN1	1.3801	7,000,000.000	0.00	96,607.00	0.06%	96,607.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		133,177,335.152	142,526,462.84	153,763,223.81	95.32%	11,236,760.97
TOTAL FIXED INCOME SECURITIES		133,177,335.152	142,526,462.84	153,763,223.81	95.32%	11,236,760.97



Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 ASSETS - BASE:		<u>139,609,705.452</u>	<u>150,068,262.08</u>	<u>161,305,023.05</u>	<u>100.00%</u>	<u>11,236,760.97</u>



MARATHON EAFE PI2 - [REDACTED]

Asset Detail
by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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	2,242.6724	15,469.245	22,036,353.65	34,692,448.49	100.00%	12,656,094.84
TOTAL ASSETS - BASE:		15,469.245	22,036,353.65	34,692,448.49	100.00%	12,656,094.84

 BNY MELLON EATON VANCE HY PI2 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			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			4,774.95	4,752.64	0.01%	-22.31
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-233,255.90	-228,280.84	-0.58%	4,975.06
INTEREST RECEIVABLE			2,773.89	2,729.28	0.01%	-44.61
NON-BASE CURRENCY			1,157.34	1,137.20	0.00%	-20.14
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-224,549.72	-219,661.72	-0.56%	4,888.00
U.S. DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-309,696.96	-309,696.96	-0.78%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-4,774.95	-4,774.95	-0.01%	0.00
FFX CONTRACTS RECEIVABLE			233,255.90	233,255.90	0.59%	0.00
CASH			1,902.90	1,902.90	0.00%	0.00
RECEIVABLE FOR INVESTMENTS SOLD			22,138.86	22,138.86	0.06%	0.00
INTEREST RECEIVABLE			511,268.20	511,268.20	1.30%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	1,704,868.090	1,704,868.09	1,704,868.09	4.32%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,704,868.090	2,158,962.04	2,158,962.04	5.47%	0.00
TOTAL CASH & CASH EQUIVALENTS		1,704,868.090	1,934,412.32	1,939,300.32	4.91%	4,888.00
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
VIVION INVESTMENTS SARL REGS 3.000% 08/08/2024 SEC ID: ELBKLKVS9	111.0703	200,000.000	220,268.46	222,140.65	0.56%	1,872.19
U.S. DOLLAR						
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20 SEC ID: 00165CAN4	106.5000	34,000.000	32,332.00	36,210.00	0.09%	3,878.00



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMC ENTERTAINMENT HOLDING 144A 10.000% 06/15/2026 DD 07/31/20 SEC ID: 00165CAP9	98.8500	27,229.000	28,190.82	26,915.87	0.07%	-1,274.95
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	103.6500	25,000.000	25,279.61	25,912.50	0.07%	632.89
API ESCROW CORP 144A 4.750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	102.0000	65,000.000	65,578.20	66,300.00	0.17%	721.80
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21 SEC ID: 00253XAA9	103.9880	126,000.000	130,856.90	131,024.88	0.33%	167.98
ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20 SEC ID: 00653VAA9	106.0000	35,000.000	35,000.00	37,100.00	0.09%	2,100.00
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21 SEC ID: 00653VAC5	100.0000	52,000.000	52,071.64	52,000.00	0.13%	-71.64
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21 SEC ID: 00653VAE1	101.7500	32,000.000	32,000.00	32,560.00	0.08%	560.00
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	97.7500	102,000.000	102,068.66	99,705.00	0.25%	-2,363.66
AETHON UNITED BR LP / AET 144A 8.250% 02/15/2026 DD 02/02/21 SEC ID: 00810GAC8	107.4200	123,000.000	128,414.83	132,126.60	0.33%	3,711.77
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21 SEC ID: 008911BK4	102.0000	78,000.000	78,000.00	79,560.00	0.20%	1,560.00
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01 SEC ID: 012873AK1	130.4850	39,000.000	42,455.80	50,889.15	0.13%	8,433.35
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	106.0000	106,000.000	106,000.00	112,360.00	0.28%	6,360.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	107.9720	85,000.000	85,429.45	91,776.20	0.23%	6,346.75
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	99.5360	73,445.000	73,426.68	73,104.22	0.19%	-322.46



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	109.2500	13,000.000	13,951.86	14,202.50	0.04%	250.64
ALLEGHENY TECHNOLOGIES INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	104.2500	35,000.000	35,000.00	36,487.50	0.09%	1,487.50
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19 SEC ID: 018581AK4	102.0330	117,000.000	117,000.00	119,378.61	0.30%	2,378.61
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	103.7500	152,000.000	153,486.95	157,700.00	0.40%	4,213.05
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	104.8310	189,000.000	194,021.20	198,130.59	0.50%	4,109.39
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	106.8430	64,000.000	67,313.44	68,379.52	0.17%	1,066.08
ALLIED UNIVERSAL HOLDCO L 144A 6.000% 06/01/2029 DD 05/14/21 SEC ID: 019576AC1	97.2500	204,000.000	207,818.01	198,390.00	0.50%	-9,428.01
ALTICE FRANCE SA/France 144A 8.125% 02/01/2027 DD 07/31/18 SEC ID: 02156LAA9	106.5480	300,000.000	313,453.93	319,644.00	0.81%	6,190.07
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	101.0000	48,000.000	48,406.56	48,480.00	0.12%	73.44
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	103.6250	98,000.000	93,539.53	101,552.50	0.26%	8,012.97
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	110.2040	48,000.000	48,000.00	52,897.92	0.13%	4,897.92
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	105.0000	110,000.000	114,703.38	115,500.00	0.29%	796.62
ARCONIC CORP 144A 6.125% 02/15/2028 DD 02/07/20 SEC ID: 03966VAA5	106.4200	33,000.000	33,935.05	35,118.60	0.09%	1,183.55



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19 SEC ID: 03969AAP5	100.6250	200,000.000	205,918.54	201,250.00	0.51%	-4,668.54
ARKO CORP 144A 5.125% 11/15/2029 DD 10/21/21 SEC ID: 041242AA6	96.6250	94,000.000	93,657.62	90,827.50	0.23%	-2,830.12
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	102.0000	18,000.000	18,084.58	18,360.00	0.05%	275.42
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	101.6250	22,000.000	22,185.87	22,357.50	0.06%	171.63
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	101.8750	18,000.000	18,000.00	18,337.50	0.05%	337.50
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	103.7700	13,000.000	13,000.00	13,490.10	0.03%	490.10
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	97.2500	24,000.000	24,000.00	23,340.00	0.06%	-660.00
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21 SEC ID: 04649VAZ3	100.2500	160,000.000	160,000.00	160,400.00	0.41%	400.00
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21 SEC ID: 04649VBA7	99.5210	33,000.000	32,670.00	32,841.93	0.08%	171.93
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/03/19 SEC ID: 053773BC0	103.7500	29,000.000	26,571.53	30,087.50	0.08%	3,515.97
AVIS BUDGET CAR RENTAL LL 144A 5.750% 07/15/2027 DD 07/15/20 SEC ID: 053773BE6	103.7500	35,000.000	32,667.51	36,312.50	0.09%	3,644.99
AVIS BUDGET CAR RENTAL LL 144A 5.375% 03/01/2029 DD 03/01/21 SEC ID: 053773BF3	105.4820	45,000.000	45,000.00	47,466.90	0.12%	2,466.90
BCPE EMPIRE HOLDINGS INC 144A 7.625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	102.1070	175,000.000	175,599.18	178,687.25	0.45%	3,088.07
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	101.5000	53,000.000	53,000.00	53,795.00	0.14%	795.00



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BWX TECHNOLOGIES INC 144A 4.125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	101.2500	42,000.000	42,000.00	42,525.00	0.11%	525.00
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19 SEC ID: 071734AJ6	88.0000	25,000.000	23,220.34	22,000.00	0.06%	-1,220.34
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20 SEC ID: 071734AK3	95.0240	27,000.000	27,000.00	25,656.48	0.07%	-1,343.52
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20 SEC ID: 071734AL1	87.8750	25,000.000	23,177.48	21,968.75	0.06%	-1,208.73
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21 SEC ID: 07403VAA7	98.7500	55,000.000	56,050.43	54,312.50	0.14%	-1,737.93
BELLRING BRANDS/POST HOLDINGS 0.000% 10/21/2024 DD 02/16/21 SEC ID: 07982EAD8	100.0780	44,777.060	45,481.84	44,811.99	0.11%	-669.85
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	99.8690	76,000.000	75,574.17	75,900.44	0.19%	326.27
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	103.6250	86,000.000	82,302.46	89,117.50	0.23%	6,815.04
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21 SEC ID: 097751BV2	103.7410	42,000.000	42,000.00	43,571.22	0.11%	1,571.22
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	101.7500	74,000.000	74,000.00	75,295.00	0.19%	1,295.00
BOOZ ALLEN HAMILTON INC 144A 4.000% 07/01/2029 DD 06/17/21 SEC ID: 09951LAB9	103.2500	42,000.000	42,000.00	43,365.00	0.11%	1,365.00
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21 SEC ID: 11135RAA3	98.2500	83,000.000	83,811.21	81,547.50	0.21%	-2,263.71
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19 SEC ID: 11284DAA3	103.5000	81,000.000	81,000.00	83,835.00	0.21%	2,835.00
BROOKFIELD PROPERTY REIT 144A 4.500% 04/01/2027 DD 09/29/21 SEC ID: 11284DAC9	98.1070	115,000.000	115,000.00	112,823.05	0.29%	-2,176.95



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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 4.125% 03/01/2025 DD 02/19/20 SEC ID: 118230AT8	103.2500	57,000.000	57,000.00	58,852.50	0.15%	1,852.50
BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20 SEC ID: 118230AU5	100.7500	50,000.000	50,000.00	50,375.00	0.13%	375.00
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	107.2500	109,000.000	113,342.74	116,902.50	0.30%	3,559.76
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	104.0000	92,000.000	92,854.01	95,680.00	0.24%	2,825.99
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	103.0000	300,000.000	299,920.98	309,000.00	0.78%	9,079.02
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	104.0000	250,000.000	243,411.96	260,000.00	0.66%	16,588.04
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	107.9140	61,000.000	61,965.74	65,827.54	0.17%	3,861.80
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	102.3190	164,000.000	164,952.17	167,803.16	0.43%	2,850.99
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	100.8780	107,000.000	106,965.37	107,939.46	0.27%	974.09
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21 SEC ID: 1248EPCN1	102.8750	41,000.000	41,000.00	42,178.75	0.11%	1,178.75
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17 SEC ID: 12508EAF8	103.5000	80,000.000	81,557.12	82,800.00	0.21%	1,242.88
CDK GLOBAL INC 144A 5.250% 05/15/2029 DD 05/15/19 SEC ID: 12508EAJ0	106.0000	51,000.000	51,000.00	54,060.00	0.14%	3,060.00
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21 SEC ID: 12543DBJ8	101.8750	47,000.000	48,501.23	47,881.25	0.12%	-619.98



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHS/COMMUNITY HEALTH SYST 144A 6.125% 04/01/2030 DD 05/19/21 SEC ID: 12543DBL3	98.9320	91,000.000	91,000.00	90,028.12	0.23%	-971.88
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20 SEC ID: 12653CAJ7	104.0000	72,000.000	73,163.29	74,880.00	0.19%	1,716.71
CVR ENERGY INC 144A 5.750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	97.3000	160,000.000	158,812.57	155,680.00	0.39%	-3,132.57
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	100.0000	32,000.000	32,000.00	32,000.00	0.08%	0.00
CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21 SEC ID: 13123XBD3	101.0000	90,000.000	89,806.84	90,900.00	0.23%	1,093.16
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	102.5990	13,000.000	13,000.00	13,337.87	0.03%	337.87
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	103.5000	58,000.000	58,000.00	60,030.00	0.15%	2,030.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	101.5160	85,000.000	85,000.00	86,288.60	0.22%	1,288.60
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	98.6250	40,000.000	40,000.00	39,450.00	0.10%	-550.00
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	100.0000	50,000.000	50,000.00	50,000.00	0.13%	0.00
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	101.7720	87,000.000	87,322.90	88,541.64	0.22%	1,218.74
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20 SEC ID: 143658BL5	104.8250	30,000.000	30,000.00	31,447.50	0.08%	1,447.50
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	100.0000	73,000.000	73,000.00	73,000.00	0.19%	0.00



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CARROLS RESTAURANT GROUP 144A 5.875% 07/01/2029 DD 06/28/21 SEC ID: 14574XAF1	90.0000	42,000.000	41,784.21	37,800.00	0.10%	-3,984.21
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	106.5000	63,000.000	64,206.24	67,095.00	0.17%	2,888.76
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	104.2500	110,000.000	109,285.52	114,675.00	0.29%	5,389.48
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	107.8460	193,000.000	193,000.00	208,142.78	0.53%	15,142.78
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	102.0210	61,000.000	61,000.00	62,232.81	0.16%	1,232.81
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	101.6510	158,000.000	158,129.31	160,608.58	0.41%	2,479.27
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21 SEC ID: 15135BAX9	97.3520	91,000.000	91,076.09	88,590.32	0.22%	-2,485.77
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	98.0000	113,000.000	113,861.27	110,740.00	0.28%	-3,121.27
CENTRAL GARDEN & PET CO 5.125% 02/01/2028 DD 12/14/17 SEC ID: 153527AM8	104.5000	105,000.000	105,221.90	109,725.00	0.28%	4,503.10
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15 SEC ID: 156700AZ9	105.7720	100,000.000	100,000.00	105,772.00	0.27%	5,772.00
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16 SEC ID: 156700BA3	109.5000	14,000.000	14,199.47	15,330.00	0.04%	1,130.53
CHEMOURS CO/THE 144A 4.625% 11/15/2029 DD 08/18/21 SEC ID: 163851AH1	99.2250	67,000.000	67,000.00	66,480.75	0.17%	-519.25
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	106.0000	183,000.000	184,670.84	193,980.00	0.49%	9,309.16
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	105.0000	62,000.000	62,000.00	65,100.00	0.16%	3,100.00



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 INC 4.625% 10/15/2028 DD 04/15/21 SEC ID: 16411RAK5	105.7500	61,000.000	61,000.00	64,507.50	0.16%	3,507.50
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	102.7460	23,000.000	23,000.00	23,631.58	0.06%	631.58
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20 SEC ID: 172441BC0	106.0000	17,000.000	17,815.15	18,020.00	0.05%	204.85
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21 SEC ID: 172441BD8	101.2500	24,000.000	24,000.00	24,300.00	0.06%	300.00
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	97.5000	73,000.000	73,000.00	71,175.00	0.18%	-1,825.00
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	104.7500	22,000.000	21,999.99	23,045.00	0.06%	1,045.01
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	106.0000	175,000.000	178,917.38	185,500.00	0.47%	6,582.62
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	107.0000	85,000.000	85,791.20	90,950.00	0.23%	5,158.80
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21 SEC ID: 18453HAD8	106.7500	67,000.000	67,000.00	71,522.50	0.18%	4,522.50
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19 SEC ID: 18539UAC9	105.1250	25,000.000	25,409.04	26,281.25	0.07%	872.21
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	105.8750	173,000.000	172,576.28	183,163.75	0.46%	10,587.47
COINBASE GLOBAL INC 144A 3.375% 10/01/2028 DD 09/17/21 SEC ID: 19260QAC1	93.3750	145,000.000	145,000.00	135,393.75	0.34%	-9,606.25
COLGATE ENERGY PARTNERS I 144A 7.750% 02/15/2026 DD 01/27/21 SEC ID: 19416MAA7	108.0000	71,000.000	70,385.48	76,680.00	0.19%	6,294.52



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COLGATE ENERGY PARTNERS I 144A 5.875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	103.0000	159,000.000	159,534.71	163,770.00	0.42%	4,235.29
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	105.8830	112,000.000	112,104.95	118,588.96	0.30%	6,484.01
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	105.1250	200,000.000	201,009.77	210,250.00	0.53%	9,240.23
COVANTA HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	101.5000	42,000.000	42,160.96	42,630.00	0.11%	469.04
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	106.7500	60,000.000	56,457.04	64,050.00	0.16%	7,592.96
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21 SEC ID: 228701AG3	103.7500	79,000.000	80,086.31	81,962.50	0.21%	1,876.19
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	102.3750	84,000.000	84,000.00	85,995.00	0.22%	1,995.00
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	106.6250	124,000.000	128,568.88	132,215.00	0.34%	3,646.12
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19 SEC ID: 25277LAA4	50.0000	139,000.000	129,643.65	69,500.00	0.18%	-60,143.65
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21 SEC ID: 25460HAB8	100.0290	59,627.500	59,031.22	59,644.79	0.15%	613.57
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	101.8750	80,000.000	80,383.38	81,500.00	0.21%	1,116.62
EQT CORP VAR RT 02/01/2030 DD 01/21/20 SEC ID: 26884LAG4	128.5000	33,000.000	33,675.98	42,405.00	0.11%	8,729.02
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	112.7500	22,000.000	21,941.75	24,805.00	0.06%	2,863.25
EQT CORP 5.000% 01/15/2029 DD 11/16/20 SEC ID: 26884LAL3	110.7500	18,000.000	18,000.00	19,935.00	0.05%	1,935.00



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	108.7500	38,000.000	38,000.00	41,325.00	0.10%	3,325.00
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	112.0000	38,000.000	38,000.00	42,560.00	0.11%	4,560.00
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	104.0000	47,000.000	47,000.00	48,880.00	0.12%	1,880.00
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	105.7500	47,000.000	47,000.00	49,702.50	0.13%	2,702.50
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	106.1070	59,000.000	59,389.94	62,603.13	0.16%	3,213.19
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	104.9630	137,000.000	137,000.00	143,799.31	0.36%	6,799.31
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	110.6620	83,000.000	83,279.19	91,849.46	0.23%	8,570.27
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	101.6880	79,000.000	79,000.00	80,333.52	0.20%	1,333.52
EMERGENT BIOSOLUTIONS INC 144A 3.875% 08/15/2028 DD 08/07/20 SEC ID: 29089QAC9	95.9770	84,000.000	84,528.71	80,620.68	0.20%	-3,908.03
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20 SEC ID: 29163VAC7	103.5000	94,000.000	97,364.77	97,290.00	0.25%	-74.77
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07 SEC ID: 292505AG9	129.9610	55,000.000	67,079.98	71,478.55	0.18%	4,398.57
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	103.0000	50,000.000	49,663.44	51,500.00	0.13%	1,836.56
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21 SEC ID: 29280BAA3	98.0000	90,000.000	89,742.09	88,200.00	0.22%	-1,542.09



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENTEGRIS INC 144A 4.375% 04/15/2028 DD 04/30/20 SEC ID: 29362UAC8	102.7500	40,000.000	40,000.00	41,100.00	0.10%	1,100.00
AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21 SEC ID: 29365DAB5	97.6970	92,000.000	93,593.83	89,881.24	0.23%	-3,712.59
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	103.2500	192,000.000	192,678.91	198,240.00	0.50%	5,561.09
FAIR ISAAC CORP 144A 4.000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	102.7550	59,000.000	58,853.32	60,625.45	0.15%	1,772.13
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17 SEC ID: 337932AH0	107.7550	92,000.000	100,048.88	99,134.60	0.25%	-914.28
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	135.4230	27,000.000	36,354.84	36,564.21	0.09%	209.37
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	110.3750	37,000.000	36,901.21	40,838.75	0.10%	3,937.54
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	146.3750	12,000.000	17,503.96	17,565.00	0.04%	61.04
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21 SEC ID: 345370DA5	102.4000	168,000.000	167,993.78	172,032.00	0.44%	4,038.22
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20 SEC ID: 345397A29	101.6910	200,000.000	190,061.24	203,382.00	0.52%	13,320.76
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19 SEC ID: 345397ZR7	113.6250	410,000.000	429,971.94	465,862.50	1.18%	35,890.56
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	125.7090	121,000.000	111,385.59	152,107.89	0.39%	40,722.30
GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	102.7500	239,000.000	241,633.88	245,572.50	0.62%	3,938.62
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	101.0000	42,000.000	42,000.00	42,420.00	0.11%	420.00



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	98.5000	82,000.000	82,000.00	80,770.00	0.20%	-1,230.00
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	100.8750	122,000.000	122,000.00	123,067.50	0.31%	1,067.50
GAP INC/THE 144A 3.625% 10/01/2029 DD 09/27/21 SEC ID: 364760AP3	98.9100	49,000.000	49,000.00	48,465.90	0.12%	-534.10
GAP INC/THE 144A 3.875% 10/01/2031 DD 09/27/21 SEC ID: 364760AQ1	98.6250	29,000.000	29,000.00	28,601.25	0.07%	-398.75
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	104.4390	50,000.000	50,052.12	52,219.50	0.13%	2,167.38
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	102.2400	36,000.000	36,000.00	36,806.40	0.09%	806.40
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	101.1050	25,000.000	25,000.00	25,276.25	0.06%	276.25
GENESIS ENERGY LP / GENESIS EN 8.000% 01/15/2027 DD 12/17/20 SEC ID: 37185LAM4	103.0560	13,000.000	12,499.26	13,397.28	0.03%	898.02
GOODYEAR TIRE & RUBBER CO 144A 5.000% 07/15/2029 DD 05/18/21 SEC ID: 382550BL4	107.4200	118,000.000	118,318.19	126,755.60	0.32%	8,437.41
GOODYEAR TIRE & RUBBER CO 144A 5.250% 07/15/2031 DD 05/18/21 SEC ID: 382550BP5	108.5710	95,000.000	95,000.00	103,142.45	0.26%	8,142.45
GREAT WESTERN PETROLEUM L 144A 12.000% 09/01/2025 DD 02/22/21 SEC ID: 39143GAD2	105.0000	84,000.000	83,254.79	88,200.00	0.22%	4,945.21
GREYSTAR REAL ESTATE PART 144A 5.750% 12/01/2025 DD 11/24/17 SEC ID: 39807UAB2	101.7720	152,000.000	152,667.69	154,693.44	0.39%	2,025.75
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	99.6250	71,000.000	71,190.40	70,733.75	0.18%	-456.65
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	103.7500	87,000.000	89,261.38	90,262.50	0.23%	1,001.12



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HLF FINANCING SARL LLC / 144A 4.875% 06/01/2029 DD 05/20/21 SEC ID: 40390DAC9	98.1200	76,000.000	76,000.00	74,571.20	0.19%	-1,428.80
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	119.1550	103,000.000	103,000.00	122,729.65	0.31%	19,729.65
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	116.8490	285,000.000	284,745.36	333,019.65	0.84%	48,274.29
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20 SEC ID: 418751AB9	104.0000	40,000.000	40,000.00	41,600.00	0.11%	1,600.00
HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	99.7500	50,000.000	49,554.39	49,875.00	0.13%	320.61
HEALTHEQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	99.0000	82,000.000	82,427.04	81,180.00	0.21%	-1,247.04
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21 SEC ID: 42236WAQ0	99.7500	31,909.000	31,861.24	31,829.23	0.08%	-32.01
HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	106.2500	65,000.000	65,000.00	69,062.50	0.18%	4,062.50
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21 SEC ID: 428040DA4	100.6250	13,000.000	12,858.02	13,081.25	0.03%	223.23
HERTZ CORP/THE 144A 5.000% 12/01/2029 DD 11/23/21 SEC ID: 428040DB2	100.0860	105,000.000	104,613.46	105,090.30	0.27%	476.84
HERTZ CORP 144A ESCROW 6.000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	3.2500	21,000.000	0.00	682.50	0.00%	682.50
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21 SEC ID: 431318AU8	103.0720	38,000.000	38,000.00	39,167.36	0.10%	1,167.36
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21 SEC ID: 431318AV6	103.0000	30,000.000	30,000.00	30,900.00	0.08%	900.00
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	106.0000	50,000.000	50,140.03	53,000.00	0.13%	2,859.97

 EATON VANCE HY P12 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
		Alternate Base Currency:
		Exchange Rate:
		Status: FINAL
	12/31/2021	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HUBBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	100.0000	62,000.000	62,276.76	62,000.00	0.16%	-276.76
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21 SEC ID: 449691AA2	105.0730	200,000.000	200,000.00	210,146.00	0.53%	10,146.00
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20 SEC ID: 44988LAG2	99.9060	82,377.500	81,623.72	82,300.07	0.21%	676.35
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18 SEC ID: 44988MAA3	101.8750	24,000.000	24,501.31	24,450.00	0.06%	-51.31
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	105.7970	26,000.000	26,114.10	27,507.22	0.07%	1,393.12
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19 SEC ID: 451102BT3	104.1250	111,000.000	111,000.00	115,578.75	0.29%	4,578.75
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19 SEC ID: 451102BZ9	102.7500	71,000.000	71,000.00	72,952.50	0.18%	1,952.50
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19 SEC ID: 45174HBC0	103.7500	9,152.000	9,413.82	9,495.20	0.02%	81.38
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	102.4620	183,000.000	183,347.70	187,505.46	0.48%	4,157.76
INFRABUILD AUSTRALIA PTY 144A 12.000% 10/01/2024 DD 10/03/19 SEC ID: 45682RAA8	103.0000	106,000.000	106,000.00	109,180.00	0.28%	3,180.00
INGLES MARKETS INC 144A 4.000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	100.7500	50,000.000	50,000.00	50,375.00	0.13%	375.00
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19 SEC ID: 46590XAB2	108.7500	123,000.000	130,949.04	133,762.50	0.34%	2,813.46
JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	101.0000	74,000.000	74,000.00	74,740.00	0.19%	740.00
JEFFERSON CAPITAL HOLDING 144A 6.000% 08/15/2026 DD 08/04/21 SEC ID: 472481AA8	101.2500	76,000.000	76,000.00	76,950.00	0.20%	950.00

 EATON VANCE HY P12 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

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	103.3750	25,000.000	25,000.00	25,843.75	0.07%	843.75
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	100.1250	52,000.000	52,035.81	52,065.00	0.13%	29.19
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	103.0000	39,000.000	39,000.00	40,170.00	0.10%	1,170.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 SEC ID: 50077LAB2	117.2650	78,000.000	74,849.95	91,466.70	0.23%	16,616.75
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20 SEC ID: 50077LAX4	117.4090	23,000.000	25,371.16	27,004.07	0.07%	1,632.91
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20 SEC ID: 50077LAZ9	125.7800	30,000.000	36,625.56	37,734.00	0.10%	1,108.44
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	108.0810	66,000.000	66,000.00	71,333.46	0.18%	5,333.46
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20 SEC ID: 50077LBF2	113.8300	126,000.000	132,183.18	143,425.80	0.36%	11,242.62
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20 SEC ID: 50077LBJ4	135.8390	66,000.000	66,000.00	89,653.74	0.23%	23,653.74
LABL INC 144A 5.875% 11/01/2028 DD 10/29/21 SEC ID: 50168QAC9	103.0630	31,000.000	31,325.30	31,949.53	0.08%	624.23
LABL INC 144A 8.250% 11/01/2029 DD 10/29/21 SEC ID: 50168QAD7	100.5550	62,000.000	61,694.94	62,344.10	0.16%	649.16
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	124.2500	94,000.000	96,468.19	116,795.00	0.30%	20,326.81
BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	123.5000	12,000.000	12,787.80	14,820.00	0.04%	2,032.20
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	122.0000	10,000.000	10,000.00	12,200.00	0.03%	2,200.00



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	113.2500	48,000.000	48,000.00	54,360.00	0.14%	6,360.00
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	102.7680	96,000.000	96,777.01	98,657.28	0.25%	1,880.27
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20 SEC ID: 516806AF3	102.0000	45,000.000	45,000.00	45,900.00	0.12%	900.00
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	101.0000	49,000.000	49,000.00	49,490.00	0.13%	490.00
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16 SEC ID: 527298BM4	102.2130	115,000.000	116,803.85	117,544.95	0.30%	741.10
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20 SEC ID: 527298BR3	99.0000	68,000.000	68,599.86	67,320.00	0.17%	-1,279.86
LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	103.5000	69,000.000	69,812.63	71,415.00	0.18%	1,602.37
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	104.7920	73,000.000	73,337.92	76,498.16	0.19%	3,160.24
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	100.7500	36,000.000	36,255.96	36,270.00	0.09%	14.04
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20 SEC ID: 53219LAT6	104.2500	41,000.000	41,000.00	42,742.50	0.11%	1,742.50
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	99.5000	118,000.000	118,710.24	117,410.00	0.30%	-1,300.24
BATH & BODY WORKS INC 6.950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	117.0000	24,000.000	26,781.29	28,080.00	0.07%	1,298.71
BATH & BODY WORKS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	121.5000	14,000.000	13,933.65	17,010.00	0.04%	3,076.35
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	105.1800	55,000.000	55,000.00	57,849.00	0.15%	2,849.00



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013
Base Currency: USD
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 4.375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	106.7500	45,000.000	47,791.82	48,037.50	0.12%	245.68
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	102.0900	38,000.000	38,000.00	38,794.20	0.10%	794.20
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	102.7500	122,000.000	119,885.06	125,355.00	0.32%	5,469.94
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20 SEC ID: 541056AA5	101.2000	37,000.000	37,000.00	37,444.00	0.09%	444.00
LOGMEIN 8/20 COV-LITE TLB SEC ID: 54142KAD3	99.3470	186,819.170	186,864.76	185,599.24	0.47%	-1,265.52
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14 SEC ID: 552953CC3	104.5000	145,000.000	147,169.76	151,525.00	0.38%	4,355.24
MGM RESORTS INTERNATIONAL 5.500% 04/15/2027 DD 04/10/19 SEC ID: 552953CF6	106.5000	9,000.000	9,400.04	9,585.00	0.02%	184.96
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20 SEC ID: 552953CH2	103.0000	89,000.000	89,000.00	91,670.00	0.23%	2,670.00
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19 SEC ID: 55303XAJ4	113.0000	130,000.000	132,078.92	146,900.00	0.37%	14,821.08
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	104.0000	50,000.000	50,000.00	52,000.00	0.13%	2,000.00
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	102.2500	28,000.000	28,000.00	28,630.00	0.07%	630.00
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21 SEC ID: 55760LAA5	100.2500	54,000.000	54,000.00	54,135.00	0.14%	135.00
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	100.0000	94,000.000	94,812.96	94,000.00	0.24%	-812.96
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	104.8750	119,000.000	121,537.87	124,801.25	0.32%	3,263.38

 EATON VANCE HY P12 - [REDACTED]	Asset Detail		Report ID:	GL8013
	by Asset Type		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	FINAL
	12/31/2021			

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	99.0000	13,000.000	12,581.75	12,870.00	0.03%	288.25
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	99.2350	91,000.000	91,000.00	90,303.85	0.23%	-696.15
MODIVCARE ESCROW ISSUER I 144A 5.000% 10/01/2029 DD 08/24/21 SEC ID: 60783XAA2	102.1260	46,000.000	46,000.00	46,977.96	0.12%	977.96
MOLINA HEALTHCARE INC 144A 4.375% 06/15/2028 DD 06/02/20 SEC ID: 60855RAJ9	103.0000	33,000.000	33,000.00	33,990.00	0.09%	990.00
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	103.7500	83,000.000	85,432.75	86,112.50	0.22%	679.75
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	100.6250	87,000.000	87,000.00	87,543.75	0.22%	543.75
MONEYGRAM INTERNATIONAL I 144A 5.375% 08/01/2026 DD 07/21/21 SEC ID: 60935YAA7	101.5000	67,000.000	67,133.98	68,005.00	0.17%	871.02
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	100.7500	110,000.000	111,291.92	110,825.00	0.28%	-466.92
MOZART DEBT MERGER SUB IN 144A 5.250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	101.3640	222,000.000	225,073.12	225,028.08	0.57%	-45.04
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	104.0000	120,000.000	123,601.37	124,800.00	0.32%	1,198.63
MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	105.2500	59,000.000	59,133.05	62,097.50	0.16%	2,964.45
NCL CORP LTD 144A 10.250% 02/01/2026 DD 07/21/20 SEC ID: 62886HAY7	116.2500	34,000.000	34,000.00	39,525.00	0.10%	5,525.00
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	99.5570	36,000.000	36,000.00	35,840.52	0.09%	-159.48
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	98.5000	19,000.000	19,000.00	18,715.00	0.05%	-285.00



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	105.7110	110,000.000	110,000.00	116,282.10	0.29%	6,282.10
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	107.1390	68,000.000	68,000.00	72,854.52	0.18%	4,854.52
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	97.9900	36,000.000	36,000.00	35,276.40	0.09%	-723.60
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	97.5000	60,000.000	60,000.00	58,500.00	0.15%	-1,500.00
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	98.0000	88,000.000	88,000.00	86,240.00	0.22%	-1,760.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	92.5000	67,000.000	67,000.00	61,975.00	0.16%	-5,025.00
NABORS INDUSTRIES INC 144A 9.000% 02/01/2025 DD 12/01/20 SEC ID: 62957HAH8	103.0000	39,000.000	40,498.05	40,170.00	0.10%	-328.05
NATIONAL CINEMEDIA LLC 5.750% 08/15/2026 DD 08/19/16 SEC ID: 63530QAH2	77.7220	66,000.000	56,784.07	51,296.52	0.13%	-5,487.55
NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 SEC ID: 63530QAJ8	89.7500	81,000.000	69,374.86	72,697.50	0.18%	3,322.64
NEPTUNE ENERGY BONDCO PLC 144A 6.625% 05/15/2025 DD 05/11/18 SEC ID: 64073KAA1	102.1250	275,000.000	273,749.05	280,843.75	0.71%	7,094.70
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21 SEC ID: 64083YAA9	103.2500	73,000.000	75,005.52	75,372.50	0.19%	366.98
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18 SEC ID: 64110LAT3	120.2500	155,000.000	155,000.00	186,387.50	0.47%	31,387.50
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19 SEC ID: 64110LAV8	116.6250	100,000.000	119,563.08	116,625.00	0.30%	-2,938.08
NEW FORTRESS ENERGY INC 144A 6.500% 09/30/2026 DD 04/12/21 SEC ID: 644393AB6	99.2500	135,000.000	136,340.85	133,987.50	0.34%	-2,353.35



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 GOLD INC 144A 6.375% 05/15/2025 DD 05/18/17 SEC ID: 644532AA1	102.7500	16,000.000	16,406.44	16,440.00	0.04%	33.56
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	106.2500	122,000.000	123,863.71	129,625.00	0.33%	5,761.29
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	108.0000	77,000.000	72,101.48	83,160.00	0.21%	11,058.52
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	103.5000	4,000.000	4,000.00	4,140.00	0.01%	140.00
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21 SEC ID: 66977WAS8	100.4060	71,000.000	70,984.92	71,288.26	0.18%	303.34
BRUNDAGE-BONE CONCRETE PU 144A 6.000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	104.0000	56,000.000	56,692.55	58,240.00	0.15%	1,547.45
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	100.8750	41,000.000	41,000.00	41,358.75	0.10%	358.75
NUFARM AUSTRALIA LTD / NU 144A 5.750% 04/30/2026 DD 04/26/18 SEC ID: 67052NAA3	102.2720	148,000.000	145,681.65	151,362.56	0.38%	5,680.91
OASIS PETROLEUM INC 144A 6.375% 06/01/2026 DD 06/09/21 SEC ID: 674215AL2	104.7500	65,000.000	66,394.18	68,087.50	0.17%	1,693.32
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15 SEC ID: 674599CF0	103.7500	28,000.000	21,092.27	29,050.00	0.07%	7,957.73
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16 SEC ID: 674599CH6	102.5000	44,000.000	39,888.62	45,100.00	0.11%	5,211.38
OCCIDENTAL PETROLEUM CORP 3.000% 02/15/2027 DD 11/07/16 SEC ID: 674599CM5	101.5000	16,000.000	15,442.98	16,240.00	0.04%	797.02
OCCIDENTAL PETROLEUM CORP 4.200% 03/15/2048 DD 03/02/18 SEC ID: 674599CN3	100.0000	51,000.000	36,406.37	51,000.00	0.13%	14,593.63
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19 SEC ID: 674599CS2	102.5950	34,000.000	24,846.04	34,882.30	0.09%	10,036.26

 EATON VANCE HY P12 - [REDACTED]	Asset Detail		Report ID: GL8013
	by Asset Type		Base Currency: USD
			Alternate Base Currency:
			Exchange Rate:
			Status: FINAL
	12/31/2021		

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19 SEC ID: 674599CY9	101.2500	41,000.000	29,533.16	41,512.50	0.11%	11,979.34
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	123.0000	27,000.000	19,707.23	33,210.00	0.08%	13,502.77
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	124.7500	107,000.000	107,000.00	133,482.50	0.34%	26,482.50
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	135.0000	91,000.000	91,000.00	122,850.00	0.31%	31,850.00
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	118.7340	31,000.000	31,000.00	36,807.54	0.09%	5,807.54
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	123.7500	84,000.000	84,000.00	103,950.00	0.26%	19,950.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	121.8600	65,000.000	65,000.00	79,209.00	0.20%	14,209.00
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	102.5000	85,000.000	85,000.00	87,125.00	0.22%	2,125.00
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	101.2760	72,000.000	72,167.94	72,918.72	0.18%	750.78
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	102.0000	110,000.000	110,000.00	112,200.00	0.28%	2,200.00
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	103.7500	21,000.000	21,000.00	21,787.50	0.06%	787.50
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	98.2500	147,000.000	147,000.00	144,427.50	0.37%	-2,572.50
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	101.9250	109,000.000	109,000.00	111,098.25	0.28%	2,098.25
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	100.2500	86,000.000	86,275.11	86,215.00	0.22%	-60.11



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	99.7500	7,000.000	7,063.26	6,982.50	0.02%	-80.76
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20 SEC ID: 69007TAD6	104.0000	45,000.000	45,000.00	46,800.00	0.12%	1,800.00
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21 SEC ID: 690732AF9	102.5000	56,000.000	56,248.28	57,400.00	0.15%	1,151.72
PBF HOLDING CO LLC / PBF 144A 9.250% 05/15/2025 DD 05/13/20 SEC ID: 69318FAK4	95.1250	144,000.000	143,855.37	136,980.00	0.35%	-6,875.37
PGT INNOVATIONS INC 144A 4.375% 10/01/2029 DD 09/24/21 SEC ID: 69336VAB7	100.5000	78,000.000	78,276.76	78,390.00	0.20%	113.24
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	104.3750	100,000.000	103,586.01	104,375.00	0.26%	788.99
PRA GROUP INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	106.2500	87,000.000	87,639.81	92,437.50	0.23%	4,797.69
PRA GROUP INC 144A 5.000% 10/01/2029 DD 09/22/21 SEC ID: 69354NAD8	100.2500	51,000.000	51,000.00	51,127.50	0.13%	127.50
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	104.6250	149,000.000	150,286.56	155,891.25	0.40%	5,604.69
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	106.0000	89,000.000	89,485.19	94,340.00	0.24%	4,854.81
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	99.3750	87,000.000	87,000.00	86,456.25	0.22%	-543.75
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	99.0000	70,000.000	70,122.76	69,300.00	0.18%	-822.76
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	103.7500	63,000.000	63,943.63	65,362.50	0.17%	1,418.87
PENINSULA PACIFIC ENTERTA 144A 8.500% 11/15/2027 DD 10/23/20 SEC ID: 70715XAA4	108.0000	143,000.000	149,341.61	154,440.00	0.39%	5,098.39



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 4.250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	99.2060	143,000.000	143,000.00	141,864.58	0.36%	-1,135.42
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	100.0630	135,660.000	134,303.40	135,745.47	0.34%	1,442.07
PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21 SEC ID: 72147KAG3	101.0000	131,000.000	131,000.00	132,310.00	0.34%	1,310.00
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	99.4580	96,901.670	95,589.63	96,376.46	0.24%	786.83
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	98.0000	84,000.000	85,190.08	82,320.00	0.21%	-2,870.08
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17 SEC ID: 737446AM6	103.2500	200,000.000	198,149.59	206,500.00	0.52%	8,350.41
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20 SEC ID: 737446AQ7	101.8500	31,000.000	32,359.51	31,573.50	0.08%	-786.01
POWDR CORP 144A 6.000% 08/01/2025 DD 07/24/20 SEC ID: 73900LAA9	104.0000	81,000.000	83,050.52	84,240.00	0.21%	1,189.48
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	101.7500	40,000.000	40,000.00	40,700.00	0.10%	700.00
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	101.9220	53,000.000	52,902.34	54,018.66	0.14%	1,116.32
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	103.0000	27,000.000	27,000.00	27,810.00	0.07%	810.00
PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	106.5000	120,000.000	125,027.76	127,800.00	0.32%	2,772.24
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	104.1250	39,000.000	39,000.00	40,608.75	0.10%	1,608.75
PROG HOLDINGS INC 144A 6.000% 11/15/2029 DD 11/26/21 SEC ID: 74319RAA9	102.8960	65,000.000	65,000.00	66,882.40	0.17%	1,882.40



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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	105.0000	59,000.000	59,744.50	61,950.00	0.16%	2,205.50
RADNET 4/21 TLB 0.000% 04/23/2028 DD 04/06/21 SEC ID: 75049EAM6	99.9060	28,927.320	28,927.32	28,900.13	0.07%	-27.19
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	99.8440	58,000.000	59,064.02	57,909.52	0.15%	-1,154.50
RITCHIE BROS HOLDINGS INC 144A 4.750% 12/15/2031 DD 12/21/21 SEC ID: 76774LAA5	104.3750	52,000.000	53,134.74	54,275.00	0.14%	1,140.26
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	102.0000	65,000.000	66,813.09	66,300.00	0.17%	-513.09
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17 SEC ID: 780153AW2	93.8840	38,000.000	34,273.60	35,675.92	0.09%	1,402.32
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	104.5000	93,000.000	96,459.91	97,185.00	0.25%	725.09
SPDR BLOOMBERG HIGH YIELD BO SEC ID: 78468R622	108.5700	6,895.000	740,376.35	748,590.15	1.90%	8,213.80
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21 SEC ID: 78471RAC0	101.0000	69,000.000	69,969.40	69,690.00	0.18%	-279.40
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21 SEC ID: 78471RAD8	100.5000	66,000.000	66,000.00	66,330.00	0.17%	330.00
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	102.5000	94,000.000	96,240.17	96,350.00	0.24%	109.83
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	106.5000	82,000.000	86,983.79	87,330.00	0.22%	346.21
SEAGATE HDD CAYMAN 3.125% 07/15/2029 DD 12/08/20 SEC ID: 81180WBF7	97.6120	47,000.000	47,000.00	45,877.64	0.12%	-1,122.36
SEASPAN CORP 144A 5.500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	101.0000	152,000.000	152,335.48	153,520.00	0.39%	1,184.52



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SEAWORLD PARKS & ENTERTAI 144A 5.250% 08/15/2029 DD 08/25/21 SEC ID: 81282UAG7	101.8260	69,000.000	68,960.67	70,259.94	0.18%	1,299.27
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18 SEC ID: 81527CAL1	99.1460	77,600.000	77,763.18	76,937.30	0.19%	-825.88
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	99.7500	35,000.000	35,144.35	34,912.50	0.09%	-231.85
TERMINIX CO LLC/THE 7.450% 08/15/2027 DD 08/19/97 SEC ID: 817609AB6	125.0000	161,000.000	170,709.11	201,250.00	0.51%	30,540.89
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20 SEC ID: 81761LAA0	108.3870	28,000.000	28,509.01	30,348.36	0.08%	1,839.35
SHELF DRILLING HOLDINGS L 144A 8.250% 02/15/2025 DD 02/07/18 SEC ID: 822538AE4	73.0000	85,000.000	85,434.28	62,050.00	0.16%	-23,384.28
SHELF DRILLING HOLDINGS L 144A 8.875% 11/15/2024 DD 03/26/21 SEC ID: 822538AG9	102.5000	25,000.000	24,612.09	25,625.00	0.06%	1,012.91
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	103.9340	300,000.000	300,832.05	311,802.00	0.79%	10,969.95
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21 SEC ID: 82967NBL1	100.0290	57,000.000	57,000.00	57,016.53	0.14%	16.53
SIRIUS XM RADIO INC 144A 3.875% 09/01/2031 DD 08/16/21 SEC ID: 82967NBM9	98.0450	57,000.000	57,000.00	55,885.65	0.14%	-1,114.35
SONIC AUTOMOTIVE INC 144A 4.625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	100.9500	78,000.000	78,000.00	78,741.00	0.20%	741.00
SONIC AUTOMOTIVE INC 144A 4.875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	100.9700	65,000.000	65,000.00	65,630.50	0.17%	630.50
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	105.2720	91,000.000	91,410.36	95,797.52	0.24%	4,387.16
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19 SEC ID: 84762LAV7	104.8750	43,000.000	43,000.00	45,096.25	0.11%	2,096.25



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013
Base Currency: USD
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 5.500% 07/15/2030 DD 06/30/20 SEC ID: 84762LAW5	107.2500	37,000.000	37,039.66	39,682.50	0.10%	2,642.84
SPEEDWAY MOTORSPORTS LLC 144A 4.875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	102.0000	2,000.000	2,002.21	2,040.00	0.01%	37.79
COINMACH/CSC SERVICWORKS/AIR- 0.000% 03/04/2028 DD 02/19/21 SEC ID: 84850XAK8	100.2360	105,925.030	106,313.62	106,175.01	0.27%	-138.61
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	126.5000	131,000.000	141,923.02	165,715.00	0.42%	23,791.98
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14 SEC ID: 85207UAF2	110.1250	110,000.000	111,178.24	121,137.50	0.31%	9,959.26
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	112.2660	125,000.000	124,086.14	140,332.50	0.36%	16,246.36
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	120.0600	84,000.000	84,000.00	100,850.40	0.26%	16,850.40
SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	106.8680	236,000.000	242,929.37	252,208.48	0.64%	9,279.11
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	102.9400	25,000.000	24,900.96	25,735.00	0.07%	834.04
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	102.0120	187,000.000	189,209.86	190,762.44	0.48%	1,552.58
SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	101.1250	48,000.000	48,000.00	48,540.00	0.12%	540.00
SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21 SEC ID: 86765LAT4	101.5530	49,000.000	49,000.00	49,760.97	0.13%	760.97
SUNOCO LP / SUNOCO FINANC 144A 4.500% 04/30/2030 DD 10/20/21 SEC ID: 86765LAU1	102.4920	101,000.000	101,000.00	103,516.92	0.26%	2,516.92



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	102.7840	76,000.000	77,247.37	78,115.84	0.20%	868.47
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	99.5000	35,000.000	35,000.00	34,825.00	0.09%	-175.00
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17 SEC ID: 87264AAT2	104.0650	25,000.000	25,000.00	26,016.25	0.07%	1,016.25
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18 SEC ID: 87264AAV7	105.2500	70,000.000	68,598.83	73,675.00	0.19%	5,076.17
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	100.2500	46,000.000	46,000.00	46,115.00	0.12%	115.00
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21 SEC ID: 87264ABS3	98.5000	58,000.000	58,000.00	57,130.00	0.14%	-870.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21 SEC ID: 87264ABT1	98.7600	35,000.000	35,000.00	34,566.00	0.09%	-434.00
TAP ROCK RESOURCES LLC 144A 7.000% 10/01/2026 DD 09/27/21 SEC ID: 87602LAA0	104.0000	111,000.000	111,635.44	115,440.00	0.29%	3,804.56
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	107.2000	55,000.000	55,000.00	58,960.00	0.15%	3,960.00
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	111.8780	110,000.000	110,529.28	123,065.80	0.31%	12,536.52
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	109.2500	13,000.000	13,859.65	14,202.50	0.04%	342.85
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	108.5950	14,000.000	14,680.27	15,203.30	0.04%	523.03
TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBT8	104.5000	60,000.000	59,199.12	62,700.00	0.16%	3,500.88
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	112.0000	132,000.000	135,737.91	147,840.00	0.37%	12,102.09



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEMPUR SEALY INTERNATIONAL 144A 3.875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	100.1890	38,000.000	38,000.00	38,071.82	0.10%	71.82
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDA5	104.1250	85,000.000	85,000.00	88,506.25	0.22%	3,506.25
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19 SEC ID: 88033GDC1	102.2500	28,000.000	28,000.00	28,630.00	0.07%	630.00
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDN7	101.2680	49,000.000	49,015.08	49,621.32	0.13%	606.24
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	94.1250	110,000.000	102,335.76	103,537.50	0.26%	1,201.74
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	105.9200	64,000.000	68,222.21	67,788.80	0.17%	-433.41
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19 SEC ID: 88146LAA1	108.0770	135,000.000	136,030.52	145,903.95	0.37%	9,873.43
TERVITA CORP 144A 11.000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	115.1250	45,000.000	45,999.89	51,806.25	0.13%	5,806.36
TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	102.6250	70,000.000	70,319.45	71,837.50	0.18%	1,518.05
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	106.1250	85,000.000	86,682.65	90,206.25	0.23%	3,523.60
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	104.5000	111,000.000	112,362.45	115,995.00	0.29%	3,632.55
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	103.0000	222,000.000	222,000.00	228,660.00	0.58%	6,660.00
TRANSDIGM 2/20 COV-LITE TLE SEC ID: 89364MBQ6	98.5450	67,724.622	67,927.28	66,739.23	0.17%	-1,188.05
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	96.6250	62,000.000	61,070.07	59,907.50	0.15%	-1,162.57



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TECTUM HOLDINGS/TRUCK HERO 1/2 0.000% 01/31/2028 DD 01/08/21 SEC ID: 89778PAG2	99.3520	81,385.000	82,060.00	80,857.63	0.20%	-1,202.37
II-VI INC 144A 5.000% 12/15/2029 DD 12/10/21 SEC ID: 902104AC2	102.0840	64,000.000	64,417.72	65,333.76	0.17%	916.04
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	101.6250	80,000.000	80,124.24	81,300.00	0.21%	1,175.76
US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21 SEC ID: 90367UAA9	104.7500	122,000.000	125,389.72	127,795.00	0.32%	2,405.28
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21 SEC ID: 90473LAA0	101.0750	35,000.000	35,000.00	35,376.25	0.09%	376.25
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21 SEC ID: 90932LAG2	104.2740	48,000.000	48,000.00	50,051.52	0.13%	2,051.52
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21 SEC ID: 90932LAH0	103.1250	74,000.000	74,799.62	76,312.50	0.19%	1,512.88
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21 SEC ID: 90932RAJ3	100.1360	89,325.000	88,878.38	89,446.48	0.23%	568.10
UNIVAR SOLUTIONS USA INC/ 144A 5.125% 12/01/2027 DD 11/22/19 SEC ID: 91337CAA4	104.3470	50,000.000	50,224.55	52,173.50	0.13%	1,948.95
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21 SEC ID: 914906AV4	101.0000	66,000.000	66,084.77	66,660.00	0.17%	575.23
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21 SEC ID: 91705JAC9	103.0000	79,000.000	79,000.00	81,370.00	0.21%	2,370.00
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	100.5000	93,000.000	95,310.28	93,465.00	0.24%	-1,845.28
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17 SEC ID: 91911KAN2	101.6250	50,000.000	50,000.00	50,812.50	0.13%	812.50
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17 SEC ID: 91911KAP7	105.3180	130,000.000	128,964.18	136,913.40	0.35%	7,949.22



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18 SEC ID: 91911XAV6	105.6250	110,000.000	114,860.08	116,187.50	0.29%	1,327.42
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18 SEC ID: 91911XAW4	105.0000	203,000.000	210,640.01	213,150.00	0.54%	2,509.99
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20 SEC ID: 92047WAD3	102.0220	42,000.000	42,000.00	42,849.24	0.11%	849.24
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	96.8300	44,000.000	44,000.00	42,605.20	0.11%	-1,394.80
VAREX IMAGING CORP 144A 7.875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	111.1100	72,000.000	76,699.18	79,999.20	0.20%	3,300.02
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21 SEC ID: 92328MAA1	103.7500	66,000.000	66,000.00	68,475.00	0.17%	2,475.00
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21 SEC ID: 92328MAB9	106.0000	59,000.000	59,000.00	62,540.00	0.16%	3,540.00
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21 SEC ID: 92328MAC7	105.0200	40,000.000	40,000.00	42,008.00	0.11%	2,008.00
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21 SEC ID: 92531HAD9	99.8750	87,560.000	88,007.50	87,450.55	0.22%	-556.95
VIAVI SOLUTIONS INC 144A 3.750% 10/01/2029 DD 09/29/21 SEC ID: 925550AF2	99.9950	52,000.000	52,000.00	51,997.40	0.13%	-2.60
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	106.4230	172,000.000	172,000.00	183,047.56	0.46%	11,047.56
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	105.7500	120,000.000	120,000.00	126,900.00	0.32%	6,900.00
VICTORIA'S SECRET & CO 144A 4.625% 07/15/2029 DD 07/15/21 SEC ID: 926400AA0	102.2500	95,000.000	95,087.43	97,137.50	0.25%	2,050.07
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	95.2200	280,000.000	282,965.59	266,616.00	0.68%	-16,349.59



EATON VANCE HY P12 - [REDACTED]

Asset Detail
by Asset Type
12/31/2021

Report ID: GL8013
Base Currency: USD
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 7.000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	100.2890	36,000.000	35,986.41	36,104.04	0.09%	117.63
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	99.8750	23,000.000	23,000.00	22,971.25	0.06%	-28.75
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	100.1630	80,000.000	80,000.00	80,130.40	0.20%	130.40
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21 SEC ID: 92943GAA9	102.3750	36,000.000	36,000.00	36,855.00	0.09%	855.00
WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21 SEC ID: 92943GAC5	105.2640	121,000.000	134,534.59	127,369.44	0.32%	-7,165.15
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	102.7130	82,000.000	89,523.36	84,224.66	0.21%	-5,298.70
WASH MULTIFAMILY ACQUISIT 144A 5.750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	105.0950	71,000.000	71,615.17	74,617.45	0.19%	3,002.28
WEATHERFORD INTERNATIONAL 144A 8.625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	103.8150	93,000.000	93,000.00	96,547.95	0.24%	3,547.95
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	106.0000	57,000.000	57,000.00	60,420.00	0.15%	3,420.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	109.6250	51,000.000	50,673.99	55,908.75	0.14%	5,234.76
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	108.7500	8,000.000	7,285.18	8,700.00	0.02%	1,414.82
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	110.1020	71,000.000	64,407.83	78,172.42	0.20%	13,764.59
WHEEL PROS 4/21 COV-LITE TL 0.000% 05/11/2028 DD 04/12/21 SEC ID: 96289EAG4	99.7380	69,825.000	69,459.25	69,642.06	0.18%	182.81



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2021

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WHEEL PROS INC 144A 6.500% 05/15/2029 DD 05/07/21 SEC ID: 96289WAA7	96.0000	76,000.000	76,267.87	72,960.00	0.18%	-3,307.87
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	104.2500	26,000.000	26,731.68	27,105.00	0.07%	373.32
WHITE CAP PARENT LLC 144A 8.250% 03/15/2026 DD 02/01/21 SEC ID: 96351CAA4	102.2500	38,000.000	37,828.29	38,855.00	0.10%	1,026.71
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	103.3750	80,000.000	80,221.70	82,700.00	0.21%	2,478.30
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20 SEC ID: 96926JAE7	103.7500	18,000.000	18,000.00	18,675.00	0.05%	675.00
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20 SEC ID: 98919VAB1	98.5000	37,000.000	37,753.09	36,445.00	0.09%	-1,308.09
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16 SEC ID: 98954NAA7	102.7500	250,000.000	254,495.89	256,875.00	0.65%	2,379.11
HARD ROCK NORTHERN INDIANA 11/ 0.000% 11/17/2028 DD 11/05/21 SEC ID: 99AAI8037	99.9170	107,000.000	105,049.91	106,911.19	0.27%	1,861.28
RIVERBED TECHNOLOGY 12/21 EXIT 0.000% 12/08/2026 DD 11/17/21 SEC ID: 99AAI9621	97.5830	49,551.740	47,107.85	48,354.07	0.12%	1,246.22
AIR CANADA 8/21 TLB SEC ID: C0102MAP0	99.5890	110,000.000	108,900.00	109,547.90	0.28%	647.90
JAZZ PHARMACEUTICALS 5/21 USD TL SEC ID: G5080AAF9	100.3190	199,000.000	198,005.00	199,634.81	0.51%	1,629.81
TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	102.6480	95,069.300	97,294.96	97,586.74	0.25%	291.78
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		34,880,685.912	35,796,666.15	36,932,531.82	93.60%	1,135,865.67
TOTAL FIXED INCOME SECURITIES		35,080,685.912	36,016,934.61	37,154,672.47	94.16%	1,137,737.86
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						

 BNY MELLON <i>EATON VANCE HY PI2 - [REDACTED]</i>	Asset Detail		Report ID:	GL8013
	by Asset Type 12/31/2021		Base Currency:	USD
			Alternate Base Currency:	
			Exchange Rate:	
			Status:	

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AIR TRANSPORT SERVICES GROUP I 1.125% 10/15/2024 DD 09/29/17 SEC ID: 00922RAB1	111.2500	4,000.000	3,717.80	4,450.00	0.01%	732.20
PELTON INTERACTIVE INC 144A 0.000% 02/15/2026 DD 02/11/21 SEC ID: 70614WAA8	84.7500	86,000.000	73,936.92	72,885.00	0.18%	-1,051.92
ROYAL CARIBBEAN CRUISES LTD 4.250% 06/15/2023 DD 06/09/20 SEC ID: 780153BB7	127.2500	9,000.000	9,000.00	11,452.50	0.03%	2,452.50
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		99,000.000	86,654.72	88,787.50	0.23%	2,132.78
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		99,000.000	86,654.72	88,787.50	0.23%	2,132.78
EQUITY						
U.S. DOLLAR						
CIVITAS RESOURCES INC SEC ID: 17888H103	48.9700	153.294	1,906.46	7,506.81	0.02%	5,600.35
HERTZ GLOBAL HLDGS INC NEW SEC ID: 42806J304	24.3500	9,475.000	94,760.00	230,716.25	0.58%	135,956.25
RIVERBED TECHNOLOGY COMMON STOCK SEC ID: 99VVCMBF4	15.5000	1,160.530	18,611.82	17,988.22	0.05%	-623.60
RIVERBED TECHNOLOGY PREFERRED STOCK SEC ID: 99VVCMBG2	22.5000	816.660	24,499.80	18,374.85	0.05%	-6,124.95
TOTAL EQUITY U.S. DOLLAR		11,605.484	139,778.08	274,586.13	0.70%	134,808.05
TOTAL EQUITY		11,605.484	139,778.08	274,586.13	0.70%	134,808.05
TOTAL ASSETS - BASE:		36,896,159.486	38,177,779.73	39,457,346.42	100.00%	1,279,566.69



MARATHON EMD PI2 - [REDACTED]

Asset Detail
by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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	1.1527	18,190,183.760	18,500,000.00	20,967,164.92	100.00%	2,467,164.92
TOTAL ASSETS - BASE:		18,190,183.760	18,500,000.00	20,967,164.92	100.00%	2,467,164.92

 WELLINGTON EME PI2 - [REDACTED]	Asset Detail		Report ID: GL8013
	by Asset Type		Base Currency: USD
	12/31/2021		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						
WELLINGTON EME SEC ID: 99VVBUE1	13.2600	2,246,319.085	22,902,790.46	29,786,191.07	100.00%	6,883,400.61
TOTAL ASSETS - BASE:		2,246,319.085	22,902,790.46	29,786,191.07	100.00%	6,883,400.61



TOWNSEND FOO PI 2 - [REDACTED]

Asset Detail
by Asset Type

12/31/2021

Report ID: GL8013

Base Currency: USD

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	84,477,775.810	52,335,605.58	84,477,775.81	100.00%	32,142,170.23
TOTAL ASSETS - BASE:		84,477,775.810	52,335,605.58	84,477,775.81	100.00%	32,142,170.23

 TOWNSEND QOF PI 2 - [REDACTED]	Asset Detail			Report ID:	GL8013
	by Asset Type			Base Currency:	USD
				Alternate Base Currency:	
				Exchange Rate:	
				12/31/2021	

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	19,140,269.000	19,350,250.00	19,140,269.00	100.00%	-209,981.00
TOTAL ASSETS - BASE:		19,140,269.000	19,350,250.00	19,140,269.00	100.00%	-209,981.00

	Asset Detail by Asset Type 12/31/2021	Report ID: GL8013 Base Currency: USD 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	22.9502	1,152,668.386	19,414,219.58	26,453,941.96	100.00%	7,039,722.38
TOTAL ASSETS - BASE:		1,152,668.386	19,414,219.58	26,453,941.96	100.00%	7,039,722.38

2021 Nuclear Decommissioning Trust Contributions

2021 Contributions	Monticello	Prairie Island 1	Prairie Island 2	Total
Minnesota*	13,392,226	49,264	589,341	14,030,831
Wisconsin	3,864,074	293,292	672,783	4,830,150
North Dakota	1,074,581	732,119	443,304	2,250,004
South Dakota	817,396	143,872	272,983	1,234,251
				<u>22,345,236</u>

* 2021 approved contribution accrual under MPUC Order in
 Docket E002/M-20-743

CERTIFICATE OF SERVICE

I, Crystal Syvertsen, 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 28th day of March 2022

/s/

Crystal Syvertsen
Regulatory Administrator

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Sigurd W.	Anderson	mariner4anderson@gmail.com	Engineering Lab Design	30910 716th St Lake City, MN 55041	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Alison C	Archer	aarcher@misoenergy.org	MISO	2985 Ames Crossing Rd Eagan, MN 55121	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
James J.	Bertrand	james.bertrand@stinson.com	STINSON LLP	50 S 6th St Ste 2600 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
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_Official Service List 20-855
John	Coffman	john@johncoffman.net	AARP	871 Tuxedo Blvd. St, Louis, MO 63119-2044	Electronic Service	No	OFF_SL_20-855_Official Service List 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_Official Service List 20-855
Riley	Conlin	riley.conlin@stoel.com	Stoel Rives LLP	33 S. 6th Street Suite 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Brooke	Cooper	bcooper@allete.com	Minnesota Power	30 W Superior St Duluth, MN 558022191	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
George	Crocker	gwillc@nawo.org	North American Water Office	PO Box 174 Lake Elmo, MN 55042	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Kristen	Eide Tollefson	healingssystem69@gmail.com	R-CURE	28477 N Lake Ave Frontenac, MN 55026-1044	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
John	Farrell	jfarrell@ilsr.org	Institute for Local Self-Reliance	2720 E. 22nd St Institute for Local Self-Reliance Minneapolis, MN 55406	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Sharon	Ferguson	sharon.ferguson@state.mn.us	Department of Commerce	85 7th Place E Ste 280 Saint Paul, MN 551012198	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Edward	Garvey	edward.garvey@AESLconsulting.com	AESL Consulting	32 Lawton St Saint Paul, MN 55102-2617	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Janet	Gonzalez	Janet.gonzalez@state.mn.us	Public Utilities Commission	Suite 350 121 7th Place East St. Paul, MN 55101	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Thomas P.	Harlan	harlan@mdh-law.com	Madigan, Dahl & Harlan, P.A.	222 South Ninth Street Suite 3150 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Matthew B	Harris	matt.b.harris@xcelenergy.com	XCEL ENERGY	401 Nicollet Mall FL 8 Minneapolis, MN 55401	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Adam	Heinen	aheinen@dakotaelectric.com	Dakota Electric Association	4300 220th St W Farmington, MN 55024	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Michael	Hoppe	lu23@ibew23.org	Local Union 23, I.B.E.W.	445 Etna Street Ste. 61 St. Paul, MN 55106	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Alan	Jenkins	aj@jenkinsatlaw.com	Jenkins at Law	2950 Yellowtail Ave. Marathon, FL 33050	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Richard	Johnson	Rick.Johnson@lawmoss.com	Moss & Barnett	150 S. 5th Street Suite 1200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Sarah	Johnson Phillips	sarah.phillips@stoel.com	Stoel Rives LLP	33 South Sixth Street Suite 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Thomas	Koehler	TGK@IBEW160.org	Local Union #160, IBEW	2909 Anthony Ln St Anthony Village, MN 55418-3238	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Peder	Larson	plarson@larkinhoffman.com	Larkin Hoffman Daly & Lindgren, Ltd.	8300 Norman Center Drive Suite 1000 Bloomington, MN 55437	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Philip	Mahowald	pmahowald@thejacobsonlawgroup.com	Jacobson Law Group	180 East Fifth Street Suite 940 St. Paul, MN 55101	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Kavita	Maini	kmmaini@wi.rr.com	KM Energy Consulting, LLC	961 N Lost Woods Rd Oconomowoc, WI 53066	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Pam	Marshall	pam@energycents.org	Energy CENTS Coalition	823 7th St E St. Paul, MN 55106	Electronic Service	No	OFF_SL_20-855_Official Service List 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_Official Service List 20-855
Stacy	Miller	stacy.miller@minneapolismn.gov	City of Minneapolis	350 S. 5th Street Room M 301 Minneapolis, MN 55415	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
David	Moeller	dmoeller@allete.com	Minnesota Power	30 W Superior St Duluth, MN 558022093	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Andrew	Moratzka	andrew.moratzka@stoel.com	Stoel Rives LLP	33 South Sixth St Ste 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
David	Niles	david.niles@avantenergy.com	Minnesota Municipal Power Agency	220 South Sixth Street Suite 1300 Minneapolis, Minnesota 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Jeff	O'Neill	jeff.oneill@ci.monticello.mn.us	City of Monticello	505 Walnut Street Suite 1 Monticello, Minnesota 55362	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Carol A.	Overland	overland@legalelectric.org	Legalelectric - Overland Law Office	1110 West Avenue Red Wing, MN 55066	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
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_Official Service List 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_Official Service List 20-855
Richard	Savelkoul	rsavelkoul@martinsquires.com	Martin & Squires, P.A.	332 Minnesota Street Ste W2750 St. Paul, MN 55101	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Jessie	Seim	jessie.seim@piic.org	Prairie Island Indian Community	5636 Sturgeon Lake Rd Welch, MN 55089	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Will	Seuffert	Will.Seuffert@state.mn.us	Public Utilities Commission	121 7th PI E Ste 350 Saint Paul, MN 55101	Electronic Service	Yes	OFF_SL_20-855_Official Service List 20-855
Ken	Smith	ken.smith@districtenergy.com	District Energy St. Paul Inc.	76 W Kellogg Blvd St. Paul, MN 55102	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Byron E.	Starns	byron.starns@stinson.com	STINSON LLP	50 S 6th St Ste 2600 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
James M	Strommen	jstrommen@kennedy-graven.com	Kennedy & Graven, Chartered	150 S 5th St Ste 700 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Eric	Swanson	eswanson@winthrop.com	Winthrop & Weinstine	225 S 6th St Ste 3500 Capella Tower Minneapolis, MN 554024629	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Lynnette	Sweet	Regulatory.records@xcelenergy.com	Xcel Energy	414 Nicollet Mall FL 7 Minneapolis, MN 554011993	Electronic Service	Yes	OFF_SL_20-855_Official Service List 20-855
Thomas	Tynes	jjazynka@energyfreedomcoalition.com	Energy Freedom Coalition of America	101 Constitution Ave NW Ste 525 East Washington, DC 20001	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Lisa	Veith	lisa.veith@ci.stpaul.mn.us	City of St. Paul	400 City Hall and Courthouse 15 West Kellogg Blvd. St. Paul, MN 55102	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Joseph	Windler	jwindler@winthrop.com	Winthrop & Weinstine	225 South Sixth Street, Suite 3500 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Patrick	Zomer	Pat.Zomer@lawmoss.com	Moss & Barnett PA	150 S 5th St #1200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855