2302 Great Northern Drive
Fargo, ND 54802

March 22, 2024

—Via Electronic Mail—

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

RE: INFORMATIONAL LETTER ON NUCLEAR DECOMMISSIONING
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 (over 500 pages), the Company is providing the full report (including Attachments A.1, A.2, and A.3) via email only. Per direction given by John Hamre in an email to Lynnette Sweet dated March 23, 2023, paper copies of the MPUC filing letter, Attachment A and Attachment B will not 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 alex.j.nisbet@xcelenergy.com or at (701) 241-8632 if you have any questions regarding this filing.

Sincerely,

/s/

ALEX NISBET
REGULATORY POLICY SPECIALIST

ENCLOSURE

414 Nicollet Mall
Minneapolis, MN 55401

March 21, 2024

—Via Electronic Filing—

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

RE: COMPLIANCE FILING–ANNUAL INFORMATIONAL LETTER
NUCLEAR DECOMMISSIONING ACCRUAL
DOCKET NO. E002/M-20-855

Dear Mr. Seuffert:

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

Xcel Energy is required to review the financial parameters, funding methodology, and cost estimates for nuclear plant decommissioning every three years. Our most recent triennial review was filed on December 1, 2020 in Docket No. E002/M-20-855. Our next triennial review is due December 1, 2024.[1]

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 dockets[2] 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

[1] *See* August 24, 2022 ORDER APPROVING DECOMMISSIONING STUDY, DECOMMISSIONING ACCRUAL, AND TAKING OTHER ACTION in Docket No. E002/M-20-855, Order Point 8.
[2] *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.

c) The asset allocation by category (i.e., Small Cap, Large Cap, etc.).

- The Commission's February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761[3] 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

[3] 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.

report all contributions made into the NDT fund during the prior year, disaggregated by jurisdiction.

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

Attachment A:	External Fund Evaluation
A.1:	Monticello Qualified Fund
A.2:	Prairie Island Unit 1 Qualified Fund
A.3:	Prairie Island Unit 2 Qualified Fund
Attachment B:	2023 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 (303) 571-6967 or allison.m.johnson@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

ALLISON JOHNSON
SENIOR MANAGER, CAPITAL ASSET ACCOUNTING

Enclosures
cc: Service List

XCEL ENERGY
EXTERNAL FUND EVALUATION
MARCH 2024

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 April 2, 2021 Order of Docket No. E002/M-20-743). In August of 2022, the Commission approved the 2020 triennial filing (Docket No. E002/M-20-855) and the Company deposited $21.6 million into the Qualified Trust Fund for the Minnesota jurisdiction. The Wisconsin and North Dakota jurisdiction contributions remain unchanged, while the South Dakota contribution was revisited last year via settlement in the 2022 South Dakota rate case (Docket No. EL22-17). A contribution of $ 0.8 million is scheduled to true-up the newly approved South Dakota accrual amount. The following are the Minnesota jurisdictional balances at book value as of December 31, 2023:

Table 1

Book Value as of December 31, 2023
Minnesota Jurisdictional Balances

	Ending Balance
Qualified Trust Fund	
Monticello	$ 674,763,904
Prairie Island Unit 1	396,810,268
Prairie Island Unit 2	429,368,845
Total	$ 1,500,943,017

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, 2023 is $1,156.5 million. In addition, it should be noted that trustee fees, investment management fees, and income taxes also are paid from these funds, thereby impacting overall fund performance. The tables below show the breakdown in the Qualified Trust Fund.

Table 2

Summary of Qualified Trust Fund
From March 15, 1991 to December 31, 2023

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 03/15/1991	-	-	-	-
Contributions/Transfers	1,370,033,241	666,801,447	337,549,380	365,682,414
Market Value at 12/31/2023	3,209,781,760	1,437,861,737	845,096,300	926,823,721
Increase /(Decrease) in Market Value	1,839,748,519	771,060,290	507,546,920	561,141,308

Table 3

Market Value Change by Component
From March 15, 1991 to December 31, 2023

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	924,122,883	373,615,946	262,791,309	287,715,628
Realized Gains/(Losses)	204,851,945	59,839,097	70,893,712	74,119,135
Management Fees	(116,822,620)	(47,380,326)	(33,226,345)	(36,215,949)
Trustee Fees	(11,313,057)	(4,107,433)	(3,557,974)	(3,647,651)
Income Taxes	(317,597,251)	(126,998,411)	(91,011,481)	(99,587,361)
Unrealized Gains/(Losses)	1,156,506,621	516,091,417	301,657,698	338,757,506
Increase /(Decrease) in Market Value	1,839,748,519	771,060,290	507,546,920	561,141,308

Table 4

Summary of Qualified Trust Fund
From January 1, 2023 to December 31, 2023

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 12/31/2022	2,882,405,540	1,297,234,866	755,166,434	830,004,240
Contributions/Transfers	35,123,602	4,695,620	19,270,198	11,157,784
Total	2,917,529,142	1,301,930,486	774,436,632	841,162,024
Market Value at 12/31/2023	3,209,781,760	1,437,861,738	845,096,300	926,823,722
Increase /(Decrease) in Market Value	292,252,618	135,931,252	70,659,668	85,661,698

Table 5

Market Value Change by Component
From January 1, 2023 to December 31, 2023

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	75,561,128	33,823,308	19,962,464	21,775,357
Realized Gains/(Losses)	7,314,723	955,199	3,728,260	2,631,264
Management Fees	(8,746,749)	(3,794,106)	(2,366,575)	(2,586,068)
Trustee Fees	(863,678)	(322,581)	(264,827)	(276,269)
Income Taxes	(30,938,685)	(13,439,298)	(11,205,700)	(6,293,687)
Unrealized Gains/(Losses)	249,925,879	118,708,732	60,806,047	70,411,101
Increase /(Decrease) in Market Value	292,252,618	135,931,252	70,659,668	85,661,698

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, 2023 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 2023, there were eight investment managers covering eight asset categories. As of December 2023, 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
Emerging Markets Equity	Wellington EM Equity Axiom EM Equity
Investment Grade Fixed Income	NISA Intermediate Credit & TIPS Wellington Investment Grade Fixed Income
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 12/31/2023					
	2023	1 Year	3 Year	5 Year	15 Year	SI	1/1/09 to 12/31/23
Total Qualified Trust Fund	11.27%	11.27%	5.01%	9.27%	8.27%	5.74%	8.27%
Qualified Trust Fund Benchmark*	11.09%	11.09%	4.87%	9.08%	7.65%	5.39%	7.65%

* 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, 2023, the current allocation versus target was as follows:

Table 7

	Xcel Energy NDT		
	12/31/23 Actuals	**2023 Target Allocation**	**Benchmark**
Equities			
US Equities	30.3%	30.3%	Russell 3000
Non-US Equity - EAFE	11.6%	12.3%	MSCI EAFE ND
Non-US Equity - EM	5.0%	5.4%	MSCI EM ND
Private Equity	13.1%	10.0%	Custom Cambridge Private Equity Index
Total Equities	**60.1%**	**58.0%**	**Weighted avg equity benchmark**
Fixed Income			
US Investment Grade	18.5%	19.0%	Custom US corporate and inflation benchmark
High Yield	6.3%	6.6%	BofA/ML High Yield Master II
EM Debt	4.4%	4.4%	JPMorgan EMBI GD
Total Fixed Income	**29.3%**	**30.0%**	**Weighted avg fixed income benchmark**
Alternatives			
Real Assets - Real Estate	10.1% **10.1%**	12.0% **12.0%**	NCREIF ODCE Index
Total Alternatives	**10.1%**	**12.0%**	**Weighted avg alternatives benchmark**
Cash	**0.6%**	**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. 2023 Target Allocation reflects the target allocation approved by the NDTC in October 2022. The NDTC reviewed the target allocation and affirmed no changes in September 2023.

G. Required Additional Information

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

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

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

Table 8

Xcel Energy NDT Historical Returns (ending 12/31/2023)[4]

	5-year			10-year			20-year		
	Return	Benchmark	Excess return	Return	Benchmark	Excess return	Return	Benchmark	Excess return
Qualified Composite	9.3%	9.1%	0.2%	7.0%	6.8%	0.2%	5.7%	5.0%	0.6%
US equity	15.0%	15.2%	-0.1%	11.3%	11.5%	-0.2%	--	9.7%	--
EAFE equity	8.4%	8.2%	0.2%	4.4%	4.3%	0.2%	--	5.6%	--
EM equity	3.4%	3.7%	-0.2%	1.7%	2.7%	-1.0%	--	6.8%	--
IG fixed income	2.3%	2.0%	0.2%	2.5%	1.8%	0.7%	3.5%	2.6%	0.8%
High yield	5.4%	5.2%	0.2%	4.4%	4.5%	-0.1%	--	6.6%	--
EM debt	2.1%	1.7%	0.4%	3.3%	3.2%	0.1%	--	5.7%	--
Real Estate	8.2%	4.7%	3.5%	10.0%	7.2%	2.8%	--	--	--
Private equity	14.1%	14.7%	-0.6%	14.5%	13.3%	1.2%	--	--	--
Cash	3.1%	1.8%	1.2%	3.2%	1.3%	2.0%	--	--	--

[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

[4] Excess returns may differ from the difference between portfolio returns and benchmark returns due to rounding.

The next chart provides historical returns for the S&P 500 index, the 10-year Treasury note,[5] 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 10 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 15 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, 2022; therefore, for 2023 we calculated proxy returns – *i.e.*, the average return we would expect for the NDTs given the 2020 asset allocation reported by NISA and applying those asset class weights to benchmark indexes or passive investment vehicles. The 2023 proxy returns were combined with the return history from NISA to develop the 1, 3, 5, 10, 15, and 20-year returns shown in Table 9. Xcel Energy will work with the Department to review the historical data presented in Table 9 and discuss the applicability of this data and alternative options that may be more representative of the desired risk profile.

Table 9

	As of 12-31-23							
	2023 Return	**1-Year Return**	**3-Year Return**	**5-Year Return**	**10-Year Return**	**15-Year Return**	**20-Year Return**	**Since Inception**
Xcel Energy NDT Qualified Composite	11.3%	11.3%	5.0%	9.3%	7.0%	8.3%	5.7%	5.7%
S&P 500 index	26.3%	26.3%	10.0%	15.7%	12.0%	14.0%	9.7%	10.5%
10-year Treasury Note	3.8%	3.8%	-4.1%	0.4%	1.3%	1.9%	3.5%	5.3%
DOC portfolio (2014 Schwab)	21.6%	21.6%	4.6%	11.7%	9.0%	--	--	--
DOC portfolio (2017)	15.4%	15.4%	3.5%	8.9%	6.9%	--	--	--
Other NDTs (Proxy Return)	13.6%	13.6%	2.9%	7.9%	6.2%	7.9%	6.1%	6.6%

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

BNY MELLON

CASH MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U S DOLLAR						
CASH			39 81	39 81	0 00%	0 00
INTEREST RECEIVABLE			21,594 30	21,594 30	0 33%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	6,472,649 810	6,472,649 81	6,472,649 81	99 67%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		6,472,649 810	6,494,283 92	6,494,283 92	100 00%	0 00
TOTAL CASH & CASH EQUIVALENTS		6,472,649 810	6,494,283 92	6,494,283 92	100 00%	0 00
TOTAL ASSETS - BASE:		6,472,649 810	6,494,283 92	6,494,283 92	100.00%	0 00

BNY MELLON

PARAMETRIC US MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U S DOLLAR						
CASH			-36 03	-36 03	0 00%	0 00
PAYABLE FOR INVESTMENTS PURCHASED			-1,507 32	-1,507 32	0 00%	0 00
INTEREST RECEIVABLE			3,909 23	3,909 23	0 00%	0 00
DIVIDENDS RECEIVABLE			404,208 69	404,208 69	0 09%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	958,488 730	958,488 73	958,488 73	0 21%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		958,488 730	1,365,063 30	1,365,063 30	0 30%	0 00
TOTAL CASH & CASH EQUIVALENTS		958,488 730	1,365,063 30	1,365,063 30	0 30%	0 00
EQUITY						
U S DOLLAR						
ABM INDUSTRIES INC SEC ID: 000957100	44 8300	422 000	9,646 92	18,918 26	0 00%	9,271 34
AFLAC INC SEC ID: 001055102	82 5000	7,629 000	214,825 36	629,392 50	0 14%	414,567 14
AGCO CORP SEC ID: 001084102	121 4100	762 000	30,154 04	92,514 42	0 02%	62,360 38
AES CORP/THE SEC ID: 00130H105	19 2500	10,024 000	131,738 18	192,962 00	0 04%	61,223 82
ASGN INC SEC ID: 00191U102	96 1700	504 000	9,843 12	48,469 68	0 01%	38,626 56
AT&T INC SEC ID: 00206R102	16 7800	15,733 000	227,416 64	263,999 74	0 06%	36,583 10
ATN INTERNATIONAL INC SEC ID: 00215F107	38 9700	2,645 000	95,423 37	103,075 65	0 02%	7,652 28
ABBOTT LABORATORIES SEC ID: 002824100	110 0700	18,761 000	689,679 19	2,065,023 27	0 46%	1,375,344 08
ABBVIE INC SEC ID: 00287Y109	154 9700	19,231 000	801,730 29	2,980,228 07	0 66%	2,178,497 78
CONTRA ABIOMED INC SEC ID: 003CVR016	1 0200	678 000	0 00	691 56	0 00%	691 56
ACADIA HEALTHCARE CO INC SEC ID: 00404A109	77 7600	2,567 000	58,281 03	199,609 92	0 04%	141,328 89
ACI WORLDWIDE INC SEC ID: 004498101	30 6000	1,185 000	15,102 21	36,261 00	0 01%	21,158 79

BNY MELLON

PARAMETRIC US MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ACUITY BRANDS INC SEC ID: 00508Y102	204 8300	397 000	27,182 52	81,317 51	0 02%	54,134 99
ADOBE INC SEC ID: 00724F101	596 6000	4,647 000	352,907 28	2,772,400 20	0 61%	2,419,492 92
AECOM SEC ID: 00766T100	92 4300	1,708 000	45,349 43	157,870 44	0 03%	112,521 01
ADVANSIX INC SEC ID: 00773T101	29 9600	290 000	1,983 74	8,688 40	0 00%	6,704 66
ADVANCED MICRO DEVICES INC SEC ID: 007903107	147 4100	16,639 000	92,023 43	2,452,754 99	0 54%	2,360,731 56
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	140 6400	1,712 000	59,116 59	240,775 68	0 05%	181,659 09
ADVANCED ENERGY INDUSTRIES INC SEC ID: 007973100	108 9200	1,109 000	57,562 65	120,792 28	0 03%	63,229 63
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	151 4200	890 000	56,390 22	134,763 80	0 03%	78,373 58
AFFIRM HOLDINGS INC SEC ID: 00827B106	49 1400	5,313 000	79,142 14	261,080 82	0 06%	181,938 68
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	139 0300	3,164 000	106,300 45	439,890 92	0 10%	333,590 47
AGREE REALTY CORP SEC ID: 008492100	62 9500	1,257 000	42,536 88	79,128 15	0 02%	36,591 27
AIRBNB INC SEC ID: 009066101	136 1400	3,562 000	340,977 45	484,930 68	0 11%	143,953 23
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	273 8000	2,118 000	189,275 08	579,908 40	0 13%	390,633 32
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	118 3500	1,986 000	83,529 14	235,043 10	0 05%	151,513 96
ALASKA AIR GROUP INC SEC ID: 011659109	39 0700	2,612 000	72,175 66	102,050 84	0 02%	29,875 18
ALBANY INTERNATIONAL CORP SEC ID: 012348108	98 2200	220 000	5,442 80	21,608 40	0 00%	16,165 60
ALBEMARLE CORP SEC ID: 012653101	144 4800	1,576 000	133,283 46	227,700 48	0 05%	94,417 02
ALCOA CORP SEC ID: 013872106	34 0000	4,343 000	33,921 32	147,662 00	0 03%	113,740 68
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	126 7700	585 000	40,491 22	74,160 45	0 02%	33,669 23
ALIGN TECHNOLOGY INC SEC ID: 016255101	274 0000	826 000	145,854 66	226,324 00	0 05%	80,469 34

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Asset Detail

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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BREAD FINANCIAL HOLDINGS INC SEC ID: 018581108	32 9400	1,563 000	45,947 46	51,485 22	0 01%	5,537 76
ALLIANT ENERGY CORP SEC ID: 018802108	51 3000	2,636 000	70,702 73	135,226 80	0 03%	64,524 07
ALLISON TRANSMISSION HOLDINGS SEC ID: 01973R101	58 1500	1,221 000	35,763 09	71,001 15	0 02%	35,238 06
ALLSTATE CORP/THE SEC ID: 020002101	139 9800	3,307 000	128,390 32	462,913 86	0 10%	334,523 54
ALLY FINANCIAL INC SEC ID: 02005N100	34 9200	3,952 000	63,098 68	138,003 84	0 03%	74,905 16
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	191 4100	1,152 000	82,355 72	220,504 32	0 05%	138,148 60
ALPHABET INC SEC ID: 02079K107	140 9300	26,260 000	304,963 54	3,700,821 80	0 82%	3,395,858 26
ALPHABET INC SEC ID: 02079K305	139 6900	84,300 000	2,770,650 05	11,775,867 00	2 61%	9,005,216 95
ALTRIA GROUP INC SEC ID: 02209S103	40 3400	20,981 000	526,670 25	846,373 54	0 19%	319,703 29
AMAZON COM INC SEC ID: 023135106	151 9400	84,143 000	3,166,455 51	12,784,687 42	2 83%	9,618,231 91
U-HAUL HOLDING CO SEC ID: 023586100	71 8000	242 000	4,958 70	17,375 60	0 00%	12,416 90
U-HAUL HOLDING CO SEC ID: 023586506	70 4400	2,178 000	52,853 63	153,418 32	0 03%	100,564 69
AMEREN CORP SEC ID: 023608102	72 3400	2,584 000	117,359 34	186,926 56	0 04%	69,567 22
AMERICAN AIRLINES GROUP INC SEC ID: 02376R102	13 7400	8,049 000	100,657 74	110,593 26	0 02%	9,935 52
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	81 2200	6,142 000	304,817 26	498,853 24	0 11%	194,035 98
AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	55 8000	2,807 000	53,135 60	156,630 60	0 03%	103,495 00
AMERICAN EXPRESS CO SEC ID: 025816109	187 3400	7,733 000	522,609 41	1,448,700 22	0 32%	926,090 81
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	118 8900	1,708 000	73,145 52	203,064 12	0 04%	129,918 60
AMERICAN HOMES 4 RENT SEC ID: 02665T306	35 9600	4,525 000	71,030 84	162,719 00	0 04%	91,688 16
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	67 7500	8,221 000	227,191 76	556,972 75	0 12%	329,780 99

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN STATES WATER CO SEC ID: 029899101	80 4200	860 000	34,907 40	69,161 20	0 02%	34,253 80
AMERICAN TOWER CORP SEC ID: 03027X100	215 8800	4,146 000	253,189 26	895,038 48	0 20%	641,849 22
AMERICAN WATER WORKS CO INC SEC ID: 030420103	131 9900	2,291 000	186,300 54	302,389 09	0 07%	116,088 55
AMERISAFE INC SEC ID: 03071H100	46 7800	19 000	421 80	888 82	0 00%	467 02
CENCORA INC SEC ID: 03073E105	205 3800	1,548 000	77,324 96	317,928 24	0 07%	240,603 28
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	379 8300	750 000	35,109 71	284,872 50	0 06%	249,762 79
AMETEK INC SEC ID: 031100100	164 8900	1,570 000	80,284 72	258,877 30	0 06%	178,592 58
AMGEN INC SEC ID: 031162100	288 0200	5,567 000	308,781 86	1,603,407 34	0 35%	1,294,625 48
AMPHENOL CORP SEC ID: 032095101	99 1300	5,892 000	162,213 17	584,073 96	0 13%	421,860 79
ANALOG DEVICES INC SEC ID: 032654105	198 5600	5,240 000	314,935 70	1,040,454 40	0 23%	725,518 70
ANAPTYSBIO INC SEC ID: 032724106	21 4200	4,333 000	64,198 39	92,812 86	0 02%	28,614 47
ANAVEX LIFE SCIENCES CORP SEC ID: 032797300	9 3100	25,314 000	160,638 61	235,673 34	0 05%	75,034 73
ANSYS INC SEC ID: 03662Q105	362 8800	955 000	86,986 38	346,550 40	0 08%	259,564 02
ELEVANCE HEALTH INC SEC ID: 036752103	471 5600	2,432 000	224,533 02	1,146,833 92	0 25%	922,300 90
ANTERO MIDSTREAM CORP SEC ID: 03676B102	12 5300	12,957 000	67,446 18	162,351 21	0 04%	94,905 03
APOLLO GLOBAL MANAGEMENT INC SEC ID: 03769M106	93 1900	5,828 000	222,110 26	543,111 32	0 12%	321,001 06
APPLE INC SEC ID: 037833100	192 5300	145,508 000	954,234 61	28,014,655 24	6 20%	27,060,420 63
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	172 6900	337 000	11,522 03	58,196 53	0 01%	46,674 50
APPLIED MATERIALS INC SEC ID: 038222105	162 0700	11,601 000	176,417 58	1,880,174 07	0 42%	1,703,756 49
APTARGROUP INC SEC ID: 038336103	123 6200	672 000	38,910 28	83,072 64	0 02%	44,162 36

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARCBEST CORP SEC ID: 03937C105	120 2100	519 000	10,037 46	62,388 99	0 01%	52,351 53
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	72 2200	6,805 000	216,964 82	491,457 10	0 11%	274,492 28
ARES MANAGEMENT CORP SEC ID: 03990B101	118 9200	1,732 000	52,423 98	205,969 44	0 05%	153,545 46
ARISTA NETWORKS INC SEC ID: 040413106	235 5100	2,969 000	110,536 89	699,229 19	0 15%	588,692 30
ARROW FINANCIAL CORP SEC ID: 042744102	27 9400	566 000	9,702 31	15,814 04	0 00%	6,111 73
ARTESIAN RESOURCES CORP SEC ID: 043113208	41 4500	1,317 000	40,051 95	54,589 65	0 01%	14,537 70
ARVINAS INC SEC ID: 04335A105	41 1600	2,500 000	91,617 50	102,900 00	0 02%	11,282 50
ASPEN AEROGELS INC SEC ID: 04523Y105	15 7800	10,982 000	81,326 71	173,295 96	0 04%	91,969 25
ASSOCIATED BANC-CORP SEC ID: 045487105	21 3900	6,395 000	74,365 86	136,789 05	0 03%	62,423 19
ASSURANT INC SEC ID: 04621X108	168 4900	614 000	36,558 18	103,452 86	0 02%	66,894 68
ATEA PHARMACEUTICALS INC SEC ID: 04683R106	3 0500	29,928 000	88,564 94	91,280 40	0 02%	2,715 46
ATLANTA BRAVES HOLDINGS INC SEC ID: 047726302	39 5800	56 000	1,112 31	2,216 48	0 00%	1,104 17
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	36 5400	817 000	9,722 80	29,853 18	0 01%	20,130 38
ATLASSIAN CORP SEC ID: 049468101	237 8600	1,623 000	132,258 02	386,046 78	0 09%	253,788 76
ATMOS ENERGY CORP SEC ID: 049560105	115 9000	778 000	24,258 04	90,170 20	0 02%	65,912 16
ATRION CORP SEC ID: 049904105	378 7900	51 000	10,220 40	19,318 29	0 00%	9,097 89
AUTODESK INC SEC ID: 052769106	243 4800	2,128 000	109,944 88	518,125 44	0 11%	408,180 56
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	232 9700	2,939 000	147,707 41	684,698 83	0 15%	536,991 42
AUTONATION INC SEC ID: 05329W102	150 1800	1,723 000	56,528 35	258,760 14	0 06%	202,231 79
AUTOZONE INC SEC ID: 053332102	2,585 6100	274 000	172,252 84	708,457 14	0 16%	536,204 30

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVANOS MEDICAL INC SEC ID: 05350V106	22 4300	352 000	7,654 28	7,895 36	0 00%	241 08
AVANGRID INC SEC ID: 05351W103	32 4100	6,519 000	214,251 93	211,280 79	0 05%	-2,971 14
AVANTOR INC SEC ID: 05352A100	22 8300	4,032 000	57,866 22	92,050 56	0 02%	34,184 34
AVERY DENNISON CORP SEC ID: 053611109	202 1600	1,043 000	75,716 12	210,852 88	0 05%	135,136 76
AVIENT CORP SEC ID: 05368V106	41 5700	1,242 000	20,837 56	51,629 94	0 01%	30,792 38
AVISTA CORP SEC ID: 05379B107	35 7400	1,973 000	65,834 14	70,515 02	0 02%	4,680 88
AXON ENTERPRISE INC SEC ID: 05464C101	258 3300	844 000	51,045 12	218,030 52	0 05%	166,985 40
AXOS FINANCIAL INC SEC ID: 05465C100	54 6000	3,099 000	55,014 72	169,205 40	0 04%	114,190 68
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	66 6600	1,891 000	66,710 02	126,054 06	0 03%	59,344 04
BWX TECHNOLOGIES INC SEC ID: 05605H100	76 7300	1,005 000	18,989 84	77,113 65	0 02%	58,123 81
BADGER METER INC SEC ID: 056525108	154 3700	270 000	4,965 30	41,679 90	0 01%	36,714 60
BAKER HUGHES CO SEC ID: 05722G100	34 1800	7,685 000	102,658 93	262,673 30	0 06%	160,014 37
BALCHEM CORP SEC ID: 057665200	148 7500	123 000	5,078 67	18,296 25	0 00%	13,217 58
BALL CORP SEC ID: 058498106	57 5200	4,452 000	149,227 90	256,079 04	0 06%	106,851 14
BANCFIRST CORP SEC ID: 05945F103	97 3300	264 000	5,043 72	25,695 12	0 01%	20,651 40
BANK OF AMERICA CORP SEC ID: 060505104	33 6700	58,273 000	798,991 93	1,962,051 91	0 43%	1,163,059 98
BANK OF MARIN BANCORP SEC ID: 063425102	22 0200	4,292 000	80,751 25	94,509 84	0 02%	13,758 59
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	52 0500	3,815 000	100,542 13	198,570 75	0 04%	98,028 62
BANK OZK SEC ID: 06417N103	49 8300	3,092 000	55,027 14	154,074 36	0 03%	99,047 22
BARNES GROUP INC SEC ID: 067806109	32 6300	433 000	10,158 18	14,128 79	0 00%	3,970 61

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAXTER INTERNATIONAL INC SEC ID: 071813109	38 6600	5,636 000	152,124 64	217,887 76	0 05%	65,763 12
BECTON DICKINSON & CO SEC ID: 075887109	243 8300	2,185 000	182,948 59	532,768 55	0 12%	349,819 96
BELLRING BRANDS INC SEC ID: 07831C103	55 4300	929 000	15,453 21	51,494 47	0 01%	36,041 26
W R BERKLEY CORP SEC ID: 084423102	70 7200	3,523 000	74,431 57	249,146 56	0 06%	174,714 99
BERKSHIRE HATHAWAY INC SEC ID: 084670702	356 6600	17,837 000	1,847,125 02	6,361,744 42	1 41%	4,514,619 40
BERRY GLOBAL GROUP INC SEC ID: 08579W103	67 3900	1,200 000	40,213 74	80,868 00	0 02%	40,654 26
BEST BUY CO INC SEC ID: 086516101	78 2800	2,226 000	55,758 94	174,251 28	0 04%	118,492 34
BEYOND AIR INC SEC ID: 08862L103	1 9600	56,446 000	92,339 37	110,634 16	0 02%	18,294 79
BIO-RAD LABORATORIES INC SEC ID: 090572207	322 8900	251 000	35,554 15	81,045 39	0 02%	45,491 24
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	96 4200	1,673 000	106,033 90	161,310 66	0 04%	55,276 76
BIOGEN INC SEC ID: 09062X103	258 7700	1,006 000	96,174 75	260,322 62	0 06%	164,147 87
BIO-TECHNE CORP SEC ID: 09073M104	77 1600	1,592 000	31,893 88	122,838 72	0 03%	90,944 84
BLACK HILLS CORP SEC ID: 092113109	53 9500	1,098 000	45,137 58	59,237 10	0 01%	14,099 52
BLACKROCK INC SEC ID: 09247X101	811 8000	1,446 000	566,914 38	1,173,862 80	0 26%	606,948 42
BLACKSTONE INC SEC ID: 09260D107	130 9200	3,400 000	340,510 44	445,128 00	0 10%	104,617 56
BOEING CO/THE SEC ID: 097023105	260 6600	4,812 000	484,103 82	1,254,295 92	0 28%	770,192 10
BOOKING HOLDINGS INC SEC ID: 09857L108	3,547 2200	318 000	257,736 71	1,128,015 96	0 25%	870,279 25
BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	127 9100	1,189 000	35,384 64	152,084 99	0 03%	116,700 35
BORGWARNER INC SEC ID: 099724106	35 8500	4,312 000	102,465 88	154,585 20	0 03%	52,119 32
BOSTON BEER CO INC/THE SEC ID: 100557107	345 5900	227 000	67,859 02	78,448 93	0 02%	10,589 91

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOSTON SCIENTIFIC CORP SEC ID: 101137107	57 8100	12,576 000	123,881 95	727,018 56	0 16%	603,136 61
BRIGHTHOUSE FINANCIAL INC SEC ID: 10922N103	52 9200	2,094 000	50,334 29	110,814 48	0 02%	60,480 19
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	51 3100	15,044 000	422,702 33	771,907 64	0 17%	349,205 31
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	23 2700	5,542 000	59,830 89	128,962 34	0 03%	69,131 45
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	205 7500	1,874 000	147,781 06	385,575 50	0 09%	237,794 44
BROADCOM INC SEC ID: 11135F101	1,116 2500	3,816 000	561,810 07	4,259,610 00	0 94%	3,697,799 93
BROWN & BROWN INC SEC ID: 115236101	71 1100	1,850 000	23,300 75	131,553 50	0 03%	108,252 75
BROWN-FORMAN CORP SEC ID: 115637209	57 1000	4,742 000	145,124 46	270,768 20	0 06%	125,643 74
BRUKER CORP SEC ID: 116794108	73 4800	1,908 000	35,736 84	140,199 84	0 03%	104,463 00
BRUNOS INC NEW SEC ID: 116881202	0 0000	68 000	680 00	0 00	0 00%	-680 00
BRUNSWICK CORP/DE SEC ID: 117043109	96 7500	1,071 000	23,452 29	103,619 25	0 02%	80,166 96
BURLINGTON STORES INC SEC ID: 122017106	194 4800	736 000	34,793 91	143,137 28	0 03%	108,343 37
BYLINE BANCORP INC SEC ID: 124411109	23 5600	5,682 000	58,043 79	133,867 92	0 03%	75,824 13
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	178 5600	715 000	30,883 57	127,670 40	0 03%	96,786 83
CBRE GROUP INC SEC ID: 12504L109	93 0900	2,495 000	54,041 71	232,259 55	0 05%	178,217 84
CDW CORP/DE SEC ID: 12514G108	227 3200	1,249 000	61,399 77	283,922 68	0 06%	222,522 91
CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	86 3900	1,695 000	107,640 41	146,431 05	0 03%	38,790 64
CIGNA GROUP/THE SEC ID: 125523100	299 4500	3,302 000	200,504 02	988,783 90	0 22%	788,279 88
CME GROUP INC SEC ID: 12572Q105	210 6000	3,262 000	288,083 69	686,977 20	0 15%	398,893 51
CMS ENERGY CORP SEC ID: 125896100	58 0700	2,574 000	91,725 52	149,472 18	0 03%	57,746 66

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CNA FINANCIAL CORP SEC ID: 126117100	42 3100	3,166 000	86,313 05	133,953 46	0 03%	47,640 41
CSG SYSTEMS INTERNATIONAL INC SEC ID: 126349109	53 2100	278 000	5,017 90	14,792 38	0 00%	9,774 48
CSX CORP SEC ID: 126408103	34 6700	16,200 000	83,325 57	561,654 00	0 12%	478,328 43
CTS CORP SEC ID: 126501105	43 7400	1,004 000	19,586 37	43,914 96	0 01%	24,328 59
CNX RESOURCES CORP SEC ID: 12653C108	20 0000	5,714 000	32,118 55	114,280 00	0 03%	82,161 45
CVB FINANCIAL CORP SEC ID: 126600105	20 1900	5,973 000	75,803 55	120,594 87	0 03%	44,791 32
CVS HEALTH CORP SEC ID: 126650100	78 9600	11,916 000	448,513 46	940,887 36	0 21%	492,373 90
CABOT CORP SEC ID: 127055101	83 5000	2,476 000	74,074 54	206,746 00	0 05%	132,671 46
COTERRA ENERGY INC SEC ID: 127097103	25 5200	19,870 000	82,091 15	507,082 40	0 11%	424,991 25
CACI INTERNATIONAL INC SEC ID: 127190304	323 8600	361 000	36,219 13	116,913 46	0 03%	80,694 33
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	272 3700	2,671 000	94,951 25	727,500 27	0 16%	632,549 02
CADENCE BANK SEC ID: 12740C103	29 5900	657 000	6,878 79	19,440 63	0 00%	12,561 84
CALERES INC SEC ID: 129500104	30 7300	6,497 000	64,552 69	199,652 81	0 04%	135,100 12
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	51 8700	1,871 000	42,284 60	97,048 77	0 02%	54,764 17
CAMDEN PROPERTY TRUST SEC ID: 133131102	99 2900	1,315 000	101,540 02	130,566 35	0 03%	29,026 33
CAMPBELL SOUP CO SEC ID: 134429109	43 2300	1,364 000	55,117 42	58,965 72	0 01%	3,848 30
CANNAE HOLDINGS INC SEC ID: 13765N107	19 5100	376 000	3,243 61	7,335 76	0 00%	4,092 15
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	131 1200	5,644 000	335,095 74	740,041 28	0 16%	404,945 54
CAREDX INC SEC ID: 14167L103	12 0000	10,206 000	81,091 67	122,472 00	0 03%	41,380 33
CARETRUST REIT INC SEC ID: 14174T107	22 3800	4,078 000	55,363 85	91,265 64	0 02%	35,901 79

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CARLISLE COS INC SEC ID: 142339100	312 4300	620 000	38,181 49	193,706 60	0 04%	155,525 11
CARMAX INC SEC ID: 143130102	76 7400	1,937 000	50,536 33	148,645 38	0 03%	98,109 05
CARNIVAL CORP SEC ID: 143658300	18 5400	21,107 000	189,018 18	391,323 78	0 09%	202,305 60
CARRIER GLOBAL CORP SEC ID: 14448C104	57 4500	9,936 000	124,878 43	570,823 20	0 13%	445,944 77
CARTER'S INC SEC ID: 146229109	74 8900	727 000	29,892 09	54,445 03	0 01%	24,552 94
CASEY'S GENERAL STORES INC SEC ID: 147528103	274 7400	331 000	14,247 60	90,938 94	0 02%	76,691 34
CATERPILLAR INC SEC ID: 149123101	295 6700	5,986 000	404,233 46	1,769,880 62	0 39%	1,365,647 16
CAVCO INDUSTRIES INC SEC ID: 149568107	346 6200	211 000	9,826 27	73,136 82	0 02%	63,310 55
CELANESE CORP SEC ID: 150870103	155 3700	1,375 000	44,646 25	213,633 75	0 05%	168,987 50
CELSIUS HOLDINGS INC SEC ID: 15118V207	54 5200	3,831 000	81,547 84	208,866 12	0 05%	127,318 28
CENTENE CORP SEC ID: 15135B101	74 2100	3,644 000	60,575 03	270,421 24	0 06%	209,846 21
CENTERPOINT ENERGY INC SEC ID: 15189T107	28 5700	5,131 000	74,714 02	146,592 67	0 03%	71,878 65
CENTRAL GARDEN & PET CO SEC ID: 153527205	44 0400	1,929 000	40,373 97	84,953 16	0 02%	44,579 19
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	236 4000	513 000	27,316 20	121,273 20	0 03%	93,957 00
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	388 6800	917 000	90,324 42	356,419 56	0 08%	266,095 14
CHEMED CORP SEC ID: 16359R103	584 7500	77 000	4,924 15	45,025 75	0 01%	40,101 60
CHENIERE ENERGY INC SEC ID: 16411R208	170 7100	3,492 000	110,810 09	596,119 32	0 13%	485,309 23
CHEVRON CORP SEC ID: 166764100	149 1600	19,643 000	1,305,570 08	2,929,949 88	0 65%	1,624,379 80
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	2,286 9600	278 000	86,984 13	635,774 88	0 14%	548,790 75
CHOICE HOTELS INTERNATIONAL IN SEC ID: 169905106	113 3000	809 000	50,449 24	91,659 70	0 02%	41,210 46

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Asset Detail

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHURCH & DWIGHT CO INC SEC ID: 171340102	94 5600	2,956 000	75,327 61	279,519 36	0 06%	204,191 75
CIENA CORP SEC ID: 171779309	45 0100	1,857 000	31,006 71	83,583 57	0 02%	52,576 86
CINCINNATI FINANCIAL CORP SEC ID: 172062101	103 4600	899 000	67,389 04	93,010 54	0 02%	25,621 50
CISCO SYSTEMS INC SEC ID: 17275R102	50 5200	44,188 000	1,140,967 70	2,232,377 76	0 49%	1,091,410 06
CINTAS CORP SEC ID: 172908105	602 6600	631 000	67,072 18	380,278 46	0 08%	313,206 28
CITIGROUP INC SEC ID: 172967424	51 4400	10,252 000	390,747 48	527,362 88	0 12%	136,615 40
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	33 1400	10,806 000	225,828 64	358,110 84	0 08%	132,282 20
CITY HOLDING CO SEC ID: 177835105	110 2600	733 000	32,880 72	80,820 58	0 02%	47,939 86
CIVITAS RESOURCES INC SEC ID: 17888H103	68 3800	4,827 000	52,209 00	330,070 26	0 07%	277,861 26
CLAROS MORTGAGE TRUST INC SEC ID: 18270D106	13 6300	7,231 000	79,292 92	98,558 53	0 02%	19,265 61
CLEAN HARBORS INC SEC ID: 184496107	174 5100	974 000	42,690 42	169,972 74	0 04%	127,282 32
CLOROX CO/THE SEC ID: 189054109	142 5900	855 000	65,863 86	121,914 45	0 03%	56,050 59
CLOUDFLARE INC SEC ID: 18915M107	83 2600	2,580 000	168,227 17	214,810 80	0 05%	46,583 63
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	928 4000	166 000	10,121 02	154,114 40	0 03%	143,993 38
COCA-COLA CO/THE SEC ID: 191216100	58 9300	32,228 000	902,893 83	1,899,196 04	0 42%	996,302 21
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	76 0600	1,942 000	95,910 44	147,708 52	0 03%	51,798 08
COGENT BIOSCIENCES INC SEC ID: 19240Q201	5 8800	17,981 000	87,842 18	105,728 28	0 02%	17,886 10
COGNEX CORP SEC ID: 192422103	41 7400	1,619 000	26,127 81	67,577 06	0 01%	41,449 25
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	75 5300	5,797 000	172,503 91	437,847 41	0 10%	265,343 50
COHEN & STEERS INC SEC ID: 19247A100	75 7300	157 000	4,953 35	11,889 61	0 00%	6,936 26

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COINBASE GLOBAL INC SEC ID: 19260Q107	173 9200	4,966 000	166,539 81	863,686 72	0 19%	697,146 91
COLGATE-PALMOLIVE CO SEC ID: 194162103	79 7100	6,515 000	204,069 68	519,310 65	0 11%	315,240 97
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	26 6800	1,142 000	19,859 05	30,468 56	0 01%	10,609 51
COMCAST CORP SEC ID: 20030N101	43 8500	40,345 000	767,479 84	1,769,128 25	0 39%	1,001,648 41
COMERICA INC SEC ID: 200340107	55 8100	1,709 000	47,887 28	95,379 29	0 02%	47,492 01
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	53 4100	2,051 000	42,752 95	109,543 91	0 02%	66,790 96
COMMERCIAL METALS CO SEC ID: 201723103	50 0400	4,111 000	61,026 54	205,714 44	0 05%	144,687 90
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	52 1100	1,522 000	38,065 04	79,311 42	0 02%	41,246 38
CONAGRA BRANDS INC SEC ID: 205887102	28 6600	7,135 000	166,845 08	204,489 10	0 05%	37,644 02
CONCENTRIX CORP SEC ID: 20602D101	98 2100	515 000	31,996 96	50,578 15	0 01%	18,581 19
CONFLUENT INC SEC ID: 20717M103	23 4000	3,467 000	86,593 32	81,127 80	0 02%	-5,465 52
CONMED CORP SEC ID: 207410101	109 5100	161 000	4,929 82	17,631 11	0 00%	12,701 29
CONOCOPHILLIPS SEC ID: 20825C104	116 0700	8,242 000	335,860 33	956,648 94	0 21%	620,788 61
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	26 2100	168 000	1,996 90	4,403 28	0 00%	2,406 38
CONSOLIDATED COMMUNICATIONS HO SEC ID: 209034107	4 3500	20,177 000	89,086 45	87,769 95	0 02%	-1,316 50
CONSOLIDATED EDISON INC SEC ID: 209115104	90 9700	2,699 000	126,471 97	245,528 03	0 05%	119,056 06
CONSTELLATION BRANDS INC SEC ID: 21036P108	241 7500	1,126 000	134,172 79	272,210 50	0 06%	138,037 71
CONSTELLATION ENERGY CORP SEC ID: 21037T109	116 8900	2,819 000	72,135 52	329,512 91	0 07%	257,377 39
COOPER COS INC/THE SEC ID: 216648402	378 4400	615 000	94,741 02	232,740 60	0 05%	137,999 58
COPART INC SEC ID: 217204106	49 0000	5,960 000	18,377 18	292,040 00	0 06%	273,662 82

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Asset Detail

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12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CORNING INC SEC ID: 219350105	30 4500	11,899 000	224,058 17	362,324 55	0 08%	138,266 38
CORTEVA INC SEC ID: 22052L104	47 9200	7,918 000	163,910 60	379,430 56	0 08%	215,519 96
COSTCO WHOLESALE CORP SEC ID: 22160K105	660 0800	4,475 000	467,093 65	2,953,858 00	0 65%	2,486,764 35
COSTAR GROUP INC SEC ID: 22160N109	87 3900	2,700 000	18,614 34	235,953 00	0 05%	217,338 66
COUPANG INC SEC ID: 22266T109	16 1900	5,312 000	90,441 80	86,001 28	0 02%	-4,440 52
CRANE CO SEC ID: 224408104	118 1400	388 000	11,828 57	45,838 32	0 01%	34,009 75
CRANE NXT CO SEC ID: 224441105	56 8700	388 000	6,368 63	22,065 56	0 00%	15,696 93
CREDIT ACCEPTANCE CORP SEC ID: 225310101	532 7300	210 000	45,091 20	111,873 30	0 02%	66,782 10
CROCS INC SEC ID: 227046109	93 4100	1,489 000	73,583 94	139,087 49	0 03%	65,503 55
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	255 3200	353 000	91,811 77	90,127 96	0 02%	-1,683 81
CROWN CASTLE INC SEC ID: 22822V101	115 1900	3,517 000	222,031 42	405,123 23	0 09%	183,091 81
CROWN HOLDINGS INC SEC ID: 228368106	92 0900	1,595 000	50,121 38	146,883 55	0 03%	96,762 17
CUBESMART SEC ID: 229663109	46 3500	1,954 000	37,192 18	90,567 90	0 02%	53,375 72
CULLEN/FROST BANKERS INC SEC ID: 229899109	108 4900	1,263 000	71,034 01	137,022 87	0 03%	65,988 86
CUMMINS INC SEC ID: 231021106	239 5700	1,804 000	187,042 38	432,184 28	0 10%	245,141 90
CURTISS-WRIGHT CORP SEC ID: 231561101	222 7900	434 000	14,975 69	96,690 86	0 02%	81,715 17
DR HORTON INC SEC ID: 23331A109	151 9800	5,224 000	145,627 63	793,943 52	0 18%	648,315 89
DTE ENERGY CO SEC ID: 233331107	110 2600	1,244 000	44,029 49	137,163 44	0 03%	93,133 95
DT MIDSTREAM INC SEC ID: 23345M107	54 8000	622 000	7,874 42	34,085 60	0 01%	26,211 18
DXC TECHNOLOGY CO SEC ID: 23355L106	22 8700	6,643 000	106,051 99	151,925 41	0 03%	45,873 42

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DANA INC SEC ID: 235825205	14 6100	6,215 000	56,941 23	90,801 15	0 02%	33,859 92
DANAHER CORP SEC ID: 235851102	231 3400	5,980 000	296,931 36	1,383,413 20	0 31%	1,086,481 84
DARDEN RESTAURANTS INC SEC ID: 237194105	164 3000	2,273 000	128,307 67	373,453 90	0 08%	245,146 23
DARLING INGREDIENTS INC SEC ID: 237266101	49 8400	3,850 000	42,350 00	191,884 00	0 04%	149,534 00
DATADOG INC SEC ID: 23804L103	121 3800	739 000	90,608 79	89,699 82	0 02%	-908 97
DAVITA INC SEC ID: 23918K108	104 7600	1,950 000	90,147 42	204,282 00	0 05%	114,134 58
DECIPHERA PHARMACEUTICALS INC SEC ID: 24344T101	16 1300	19,811 000	163,940 00	319,551 43	0 07%	155,611 43
DECKERS OUTDOOR CORP SEC ID: 243537107	668 4300	397 000	55,007 84	265,366 71	0 06%	210,358 87
DEERE & CO SEC ID: 244199105	399 8700	2,659 000	164,670 35	1,063,254 33	0 24%	898,583 98
DELEK US HOLDINGS INC SEC ID: 24665A103	25 8000	4,470 000	47,498 75	115,326 00	0 03%	67,827 25
DELTA AIR LINES INC SEC ID: 247361702	40 2300	6,419 000	57,186 69	258,236 37	0 06%	201,049 68
DENTSPLY SIRONA INC SEC ID: 24906P109	35 5900	2,074 000	59,528 63	73,813 66	0 02%	14,285 03
DEXCOM INC SEC ID: 252131107	124 0900	3,416 000	61,633 18	423,891 44	0 09%	362,258 26
DIAMONDBACK ENERGY INC SEC ID: 25278X109	155 0800	4,300 000	112,686 50	666,844 00	0 15%	554,157 50
DIGITAL REALTY TRUST INC SEC ID: 253868103	134 5800	2,051 000	150,520 12	276,023 58	0 06%	125,503 46
WALT DISNEY CO/THE SEC ID: 254687106	90 2900	17,551 000	574,512 82	1,584,679 79	0 35%	1,010,166 97
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	112 4000	4,200 000	101,117 46	472,080 00	0 10%	370,962 54
DOLBY LABORATORIES INC SEC ID: 25659T107	86 1800	1,219 000	42,713 76	105,053 42	0 02%	62,339 66
DOLLAR GENERAL CORP SEC ID: 256677105	135 9500	2,824 000	151,528 16	383,922 80	0 08%	232,394 64
DOLLAR TREE INC SEC ID: 256746108	142 0500	2,060 000	60,408 58	292,623 00	0 06%	232,214 42

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Asset Detail

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOMINION ENERGY INC SEC ID: 25746U109	47 0000	4,832 000	187,895 14	227,104 00	0 05%	39,208 86
DONALDSON CO INC SEC ID: 257651109	65 3500	1,291 000	39,551 27	84,366 85	0 02%	44,815 58
DOORDASH INC SEC ID: 25809K105	98 8900	3,826 000	164,771 69	378,353 14	0 08%	213,581 45
DORMAN PRODUCTS INC SEC ID: 258278100	83 4100	753 000	36,708 75	62,807 73	0 01%	26,098 98
DOVER CORP SEC ID: 260003108	153 8100	1,509 000	52,983 78	232,099 29	0 05%	179,115 51
DOW INC SEC ID: 260557103	54 8400	3,878 000	125,884 68	212,669 52	0 05%	86,784 84
DROPBOX INC SEC ID: 26210C104	29 4800	3,259 000	52,686 73	96,075 32	0 02%	43,388 59
DUKE ENERGY CORP SEC ID: 26441C204	97 0400	7,831 000	476,998 15	759,920 24	0 17%	282,922 09
DUPONT DE NEMOURS INC SEC ID: 26614N102	76 9300	10,232 000	411,511 60	787,147 76	0 17%	375,636 16
DYCOM INDUSTRIES INC SEC ID: 267475101	115 0900	321 000	4,798 95	36,943 89	0 01%	32,144 94
DYNATRACE INC SEC ID: 268150109	54 6900	2,312 000	59,180 64	126,443 28	0 03%	67,262 64
EOG RESOURCES INC SEC ID: 26875P101	120 9500	3,656 000	191,935 44	442,193 20	0 10%	250,257 76
EQT CORP SEC ID: 26884L109	38 6600	10,562 000	60,472 45	408,326 92	0 09%	347,854 47
EPR PROPERTIES SEC ID: 26884U109	48 4500	3,289 000	77,680 32	159,352 05	0 04%	81,671 73
EAGLE MATERIALS INC SEC ID: 26969P108	202 8400	1,015 000	61,123 22	205,882 60	0 05%	144,759 38
EAST WEST BANCORP INC SEC ID: 27579R104	71 9500	2,079 000	36,100 19	149,584 05	0 03%	113,483 86
EASTGROUP PROPERTIES INC SEC ID: 277276101	183 5400	172 000	9,958 80	31,568 88	0 01%	21,610 08
EASTMAN CHEMICAL CO SEC ID: 277432100	89 8200	1,439 000	81,420 59	129,250 98	0 03%	47,830 39
EBAY INC SEC ID: 278642103	43 6200	8,344 000	100,170 00	363,965 28	0 08%	263,795 28
ECOLAB INC SEC ID: 278865100	198 3500	2,360 000	166,081 95	468,106 00	0 10%	302,024 05

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EDISON INTERNATIONAL SEC ID: 281020107	71 4900	3,175 000	134,590 47	226,980 75	0 05%	92,390 28
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	76 2500	5,826 000	147,572 22	444,232 50	0 10%	296,660 28
ELECTRONIC ARTS INC SEC ID: 285512109	136 8100	2,411 000	72,711 62	329,848 91	0 07%	257,137 29
ELEMENT SOLUTIONS INC SEC ID: 28618M106	23 1400	6,352 000	54,055 52	146,985 28	0 03%	92,929 76
EMBECTA CORP SEC ID: 29082K105	18 9300	437 000	4,345 68	8,272 41	0 00%	3,926 73
EMCOR GROUP INC SEC ID: 29084Q100	215 4300	532 000	15,119 44	114,608 76	0 03%	99,489 32
EMERSON ELECTRIC CO SEC ID: 291011104	97 3300	7,974 000	371,888 90	776,109 42	0 17%	404,220 52
ASPEN TECHNOLOGY INC SEC ID: 29109X106	220 1500	436 000	79,417 40	95,985 40	0 02%	16,568 00
ENCOMPASS HEALTH CORP SEC ID: 29261A100	66 7200	1,295 000	40,702 26	86,402 40	0 02%	45,700 14
ENERSYS SEC ID: 29275Y102	100 9600	329 000	12,202 61	33,215 84	0 01%	21,013 23
ENPHASE ENERGY INC SEC ID: 29355A107	132 1400	1,085 000	86,788 48	143,371 90	0 03%	56,583 42
ENTEGRIS INC SEC ID: 29362U104	119 8200	1,285 000	30,693 12	153,968 70	0 03%	123,275 58
ENTERGY CORP SEC ID: 29364G103	101 1900	1,803 000	126,913 67	182,445 57	0 04%	55,531 90
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	44 6500	390 000	5,190 90	17,413 50	0 00%	12,222 60
EPAM SYSTEMS INC SEC ID: 29414B104	297 3400	306 000	89,682 48	90,986 04	0 02%	1,303 56
ENVISTA HOLDINGS CORP SEC ID: 29415F104	24 0600	2,963 000	67,368 80	71,289 78	0 02%	3,920 98
EQUIFAX INC SEC ID: 294429105	247 2900	1,705 000	110,223 97	421,629 45	0 09%	311,405 48
EQUINIX INC SEC ID: 29444U700	805 3900	935 000	350,621 68	753,039 65	0 17%	402,417 97
EQUITABLE HOLDINGS INC SEC ID: 29452E101	33 3000	6,960 000	119,960 60	231,768 00	0 05%	111,807 40
EQUITY COMMONWEALTH SEC ID: 294628102	19 2000	1,496 000	29,873 99	28,723 20	0 01%	-1,150 79

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	70 5400	1,144 000	30,069 60	80,697 76	0 02%	50,628 16
EQUITY RESIDENTIAL SEC ID: 29476L107	61 1600	2,453 000	123,908 88	150,025 48	0 03%	26,116 60
ESSENTIAL UTILITIES INC SEC ID: 29670G102	37 3500	3,633 000	53,303 37	135,692 55	0 03%	82,389 18
ESSEX PROPERTY TRUST INC SEC ID: 297178105	247 9400	432 000	62,724 18	107,110 08	0 02%	44,385 90
ETSY INC SEC ID: 29786A106	81 0500	1,927 000	53,662 31	156,183 35	0 03%	102,521 04
EURONET WORLDWIDE INC SEC ID: 298736109	101 4900	437 000	22,510 60	44,351 13	0 01%	21,840 53
EVERCORE INC SEC ID: 29977A105	171 0500	427 000	15,145 56	73,038 35	0 02%	57,892 79
EVERGY INC SEC ID: 30034W106	52 2000	2,583 000	96,265 92	134,832 60	0 03%	38,566 68
EVERSOURCE ENERGY SEC ID: 30040W108	61 7200	4,036 000	196,026 01	249,101 92	0 06%	53,075 91
EXACT SCIENCES CORP SEC ID: 30063P105	73 9800	1,315 000	86,670 07	97,283 70	0 02%	10,613 63
EXELON CORP SEC ID: 30161N101	35 9000	8,459 000	170,726 22	303,678 10	0 07%	132,951 88
EXELIXIS INC SEC ID: 30161Q104	23 9900	5,342 000	40,652 62	128,154 58	0 03%	87,501 96
EXLSERVICE HOLDINGS INC SEC ID: 302081104	30 8500	4,510 000	42,078 30	139,133 50	0 03%	97,055 20
EXPEDIA GROUP INC SEC ID: 30212P303	151 7900	1,013 000	37,157 14	153,763 27	0 03%	116,606 13
EXP WORLD HOLDINGS INC SEC ID: 30212W100	15 5200	6,115 000	74,638 58	94,904 80	0 02%	20,266 22
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	127 2000	1,167 000	82,287 71	148,442 40	0 03%	66,154 69
EXTRA SPACE STORAGE INC SEC ID: 30225T102	160 3300	1,932 000	136,737 54	309,757 56	0 07%	173,020 02
EXXON MOBIL CORP SEC ID: 30231G102	99 9800	35,782 000	1,862,423 91	3,577,484 36	0 79%	1,715,060 45
FMC CORP SEC ID: 302491303	63 0500	887 000	34,397 85	55,925 35	0 01%	21,527 50
FLYWIRE CORP SEC ID: 302492103	23 1500	3,947 000	75,886 08	91,373 05	0 02%	15,486 97

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META PLATFORMS INC SEC ID: 30303M102	353 9600	21,777 000	1,801,654 98	7,708,186 92	1 71%	5,906,531 94
FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	477 0500	333 000	56,664 90	158,857 65	0 04%	102,192 75
FARMERS NATIONAL BANC CORP SEC ID: 309627107	14 4500	5,462 000	57,531 33	78,925 90	0 02%	21,394 57
FASTENAL CO SEC ID: 311900104	64 7700	6,532 000	132,149 78	423,077 64	0 09%	290,927 86
FEDEX CORP SEC ID: 31428X106	252 9700	2,297 000	237,378 43	581,072 09	0 13%	343,693 66
F5 INC SEC ID: 315616102	178 9800	475 000	36,797 75	85,015 50	0 02%	48,217 75
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	60 0700	2,546 000	59,344 08	152,938 22	0 03%	93,594 14
FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R303	51 0200	4,074 000	94,312 42	207,855 48	0 05%	113,543 06
FIFTH THIRD BANCORP SEC ID: 316773100	34 4900	9,395 000	146,066 45	324,033 55	0 07%	177,967 10
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	64 4400	1,458 000	57,512 94	93,953 52	0 02%	36,440 58
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	16 4500	10,745 000	44,428 78	176,755 25	0 04%	132,326 47
FIRST BUSEY CORP SEC ID: 319383204	24 8200	3,652 000	56,446 66	90,642 64	0 02%	34,195 98
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	1,418 9700	37 000	6,464 27	52,501 89	0 01%	46,037 62
FIRST FINANCIAL BANCORP SEC ID: 320209109	23 7500	4,791 000	55,317 09	113,786 25	0 03%	58,469 16
FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	30 3000	2,034 000	31,004 77	61,630 20	0 01%	30,625 43
FIRST FOUNDATION INC SEC ID: 32026V104	9 6800	17,637 000	78,752 45	170,726 16	0 04%	91,973 71
FIRST HORIZON CORP SEC ID: 320517105	14 1600	6,536 000	52,418 33	92,549 76	0 02%	40,131 43
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	52 6700	1,295 000	16,776 50	68,207 65	0 02%	51,431 15
FIRST SOLAR INC SEC ID: 336433107	172 2800	597 000	81,651 69	102,851 16	0 02%	21,199 47
1ST SOURCE CORP SEC ID: 336901103	54 9500	269 000	4,912 90	14,781 55	0 00%	9,868 65

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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
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	108 3900	249 000	9,691 08	26,989 11	0 01%	17,298 03
FISERV INC SEC ID: 337738108	132 8400	5,801 000	126,453 85	770,604 84	0 17%	644,150 99
FIRSTENERGY CORP SEC ID: 337932107	36 6600	9,292 000	256,324 82	340,644 72	0 08%	84,319 90
FIVE BELOW INC SEC ID: 33829M101	213 1600	702 000	58,499 42	149,638 32	0 03%	91,138 90
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	282 6100	972 000	112,503 74	274,696 92	0 06%	162,193 18
FLUOR CORP SEC ID: 343412102	39 1700	7,257 000	51,275 70	284,256 69	0 06%	232,980 99
FORD MOTOR CO SEC ID: 345370860	12 1900	41,292 000	219,059 06	503,349 48	0 11%	284,290 42
FORTINET INC SEC ID: 34959E109	58 5300	8,175 000	119,444 38	478,482 75	0 11%	359,038 37
FORTUNE BRANDS INNOVATIONS INC SEC ID: 34964C106	76 1400	2,881 000	83,379 36	219,359 34	0 05%	135,979 98
FORTREA HOLDINGS INC SEC ID: 34965K107	34 9000	1,305 000	23,135 22	45,544 50	0 01%	22,409 28
FORWARD AIR CORP SEC ID: 349853101	62 8700	234 000	7,607 34	14,711 58	0 00%	7,104 24
FOX CORP SEC ID: 35137L105	29 6700	2,551 000	66,114 16	75,688 17	0 02%	9,574 01
FRANKLIN RESOURCES INC SEC ID: 354613101	29 7900	5,420 000	87,926 61	161,461 80	0 04%	73,535 19
FREEPORT-MCMORAN INC SEC ID: 35671D857	42 5700	16,115 000	88,650 58	686,015 55	0 15%	597,364 97
FRONTIER COMMUNICATIONS PARENT SEC ID: 35909D109	25 3400	3,633 000	90,085 23	92,060 22	0 02%	1,974 99
HB FULLER CO SEC ID: 359694106	81 4100	1,797 000	55,317 26	146,293 77	0 03%	90,976 51
GATX CORP SEC ID: 361448103	120 2200	369 000	13,379 94	44,361 18	0 01%	30,981 24
GCI LIBERTY INC SR ESCROW SEC ID: 361ESC049	0 0000	1,864 000	0 00	0 00	0 00%	0 00
GXO LOGISTICS INC SEC ID: 36262G101	61 1600	2,753 000	31,910 63	168,373 48	0 04%	136,462 85
GE HEALTHCARE INC SEC ID: 36266G107	77 3200	2,089 000	94,498 67	161,521 48	0 04%	67,022 81

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARTHUR J GALLAGHER & CO SEC ID: 363576109	224 8800	1,830 000	77,958 38	411,530 40	0 09%	333,572 02
GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	49 3500	2,076 000	65,074 18	102,450 60	0 02%	37,376 42
GARTNER INC SEC ID: 366651107	451 1100	1,046 000	42,532 46	471,861 06	0 10%	429,328 60
GENERAC HOLDINGS INC SEC ID: 368736104	129 2400	1,184 000	38,527 36	153,020 16	0 03%	114,492 80
GENERAL DYNAMICS CORP SEC ID: 369550108	259 6700	2,470 000	200,884 84	641,384 90	0 14%	440,500 06
GENERAL ELECTRIC CO SEC ID: 369604301	127 6300	7,386 000	485,162 04	942,675 18	0 21%	457,513 14
GENERAL MILLS INC SEC ID: 370334104	65 1400	6,766 000	239,423 22	440,737 24	0 10%	201,314 02
GENERAL MOTORS CO SEC ID: 37045V100	35 9200	5,069 000	157,055 48	182,078 48	0 04%	25,023 00
GENTEX CORP SEC ID: 371901109	32 6600	4,529 000	76,951 18	147,917 14	0 03%	70,965 96
GENUINE PARTS CO SEC ID: 372460105	138 5000	1,783 000	93,732 89	246,945 50	0 05%	153,212 61
GETTY REALTY CORP SEC ID: 374297109	29 2200	2,087 000	35,963 76	60,982 14	0 01%	25,018 38
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	78 9800	457 000	4,958 45	36,093 86	0 01%	31,135 41
GILEAD SCIENCES INC SEC ID: 375558103	81 0100	10,365 000	178,976 15	839,668 65	0 19%	660,692 50
GLACIER BANCORP INC SEC ID: 37637Q105	41 3200	572 000	7,424 56	23,635 04	0 01%	16,210 48
GLOBAL PAYMENTS INC SEC ID: 37940X102	127 0000	2,434 000	60,289 58	309,118 00	0 07%	248,828 42
GLOBUS MEDICAL INC SEC ID: 379577208	53 2900	1,554 000	43,107 96	82,812 66	0 02%	39,704 70
GLOBE LIFE INC SEC ID: 37959E102	121 7200	1,315 000	53,522 41	160,061 80	0 04%	106,539 39
GODADDY INC SEC ID: 380237107	106 1600	1,959 000	98,747 43	207,967 44	0 05%	109,220 01
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	385 7700	3,366 000	554,348 69	1,298,501 82	0 29%	744,153 13
GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	14 3200	9,901 000	70,945 66	141,782 32	0 03%	70,836 66

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GRACO INC SEC ID: 384109104	86 7600	1,350 000	22,596 88	117,126 00	0 03%	94,529 12
WW GRAINGER INC SEC ID: 384802104	828 6900	556 000	114,495 46	460,751 64	0 10%	346,256 18
GRAND CANYON EDUCATION INC SEC ID: 38526M106	132 0400	844 000	53,699 75	111,441 76	0 02%	57,742 01
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	24 6500	2,476 000	23,992 56	61,033 40	0 01%	37,040 84
GREENBRIER COS INC/THE SEC ID: 393657101	44 1800	3,254 000	55,705 35	143,761 72	0 03%	88,056 37
GRIFFON CORP SEC ID: 398433102	60 9500	511 000	4,997 58	31,145 45	0 01%	26,147 87
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	304 7400	111 000	4,362 30	33,826 14	0 01%	29,463 84
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	52 3200	379 000	4,839 83	19,829 28	0 00%	14,989 45
HCA HEALTHCARE INC SEC ID: 40412C101	270 6800	3,244 000	229,952 82	878,085 92	0 19%	648,133 10
HP INC SEC ID: 40434L105	30 0900	7,032 000	72,367 14	211,592 88	0 05%	139,225 74
HAEMONETICS CORP SEC ID: 405024100	85 5100	2,526 000	115,672 20	215,998 26	0 05%	100,326 06
HALLIBURTON CO SEC ID: 406216101	36 1500	5,249 000	58,557 59	189,751 35	0 04%	131,193 76
HALOZYME THERAPEUTICS INC SEC ID: 40637H109	36 9600	3,615 000	56,932 02	133,610 40	0 03%	76,678 38
HANNON ARMSTRONG SUSTAINABLE I SEC ID: 41068X100	27 5800	2,318 000	58,801 07	63,930 44	0 01%	5,129 37
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	121 4200	595 000	24,926 93	72,244 90	0 02%	47,317 97
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	80 3800	3,130 000	62,178 99	251,589 40	0 06%	189,410 41
HASBRO INC SEC ID: 418056107	51 0600	885 000	24,773 31	45,188 10	0 01%	20,414 79
HAWAIIAN ELECTRIC INDUSTRIES I SEC ID: 419870100	14 1900	16,185 000	199,161 42	229,665 15	0 05%	30,503 73
HAWAIIAN HOLDINGS INC SEC ID: 419879101	14 2000	6,548 000	81,732 47	92,981 60	0 02%	11,249 13
HEALTH CATALYST INC SEC ID: 42225T107	9 2600	19,411 000	167,601 51	179,745 86	0 04%	12,144 35

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HEALTHCARE REALTY TRUST INC SEC ID: 42226K105	17 2300	8,994 000	154,387 01	154,966 62	0 03%	579 61
HEIDRICK & STRUGGLES INTERNATI SEC ID: 422819102	29 5300	366 000	4,933 68	10,807 98	0 00%	5,874 30
HELMERICH & PAYNE INC SEC ID: 423452101	36 2200	4,570 000	64,373 45	165,525 40	0 04%	101,151 95
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	163 4100	687 000	20,129 10	112,262 67	0 02%	92,133 57
HERITAGE COMMERCE CORP SEC ID: 426927109	9 9200	16,976 000	137,595 48	168,401 92	0 04%	30,806 44
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	21 3900	905 000	12,758 94	19,357 95	0 00%	6,599 01
HERSHEY CO/THE SEC ID: 427866108	186 4400	1,156 000	91,315 96	215,524 64	0 05%	124,208 68
HESS CORP SEC ID: 42809H107	144 1600	688 000	68,366 56	99,182 08	0 02%	30,815 52
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	16 9800	9,509 000	64,992 10	161,462 82	0 04%	96,470 72
HEXCEL CORP SEC ID: 428291108	73 7500	779 000	16,335 63	57,451 25	0 01%	41,115 62
HILLTOP HOLDINGS INC SEC ID: 432748101	35 2100	3,367 000	55,050 39	118,552 07	0 03%	63,501 68
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	182 0900	1,630 000	83,560 88	296,806 70	0 07%	213,245 82
HOLOGIC INC SEC ID: 436440101	71 4500	2,721 000	59,385 61	194,415 45	0 04%	135,029 84
HOME BANCSHARES INC/AR SEC ID: 436893200	25 3300	4,348 000	54,336 74	110,134 84	0 02%	55,798 10
HOME DEPOT INC/THE SEC ID: 437076102	346 5500	9,685 000	521,623 86	3,356,336 75	0 74%	2,834,712 89
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	209 7100	8,115 000	464,466 13	1,701,796 65	0 38%	1,237,330 52
HORACE MANN EDUCATORS CORP SEC ID: 440327104	32 7000	331 000	4,951 76	10,823 70	0 00%	5,871 94
HORIZON BANCORP INC/IN SEC ID: 440407104	14 3100	6,318 000	57,238 50	90,410 58	0 02%	33,172 08
HORMEL FOODS CORP SEC ID: 440452100	32 1100	2,759 000	80,688 14	88,591 49	0 02%	7,903 35
HOST HOTELS & RESORTS INC SEC ID: 44107P104	19 4700	6,566 000	67,273 67	127,840 02	0 03%	60,566 35

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HOWMET AEROSPACE INC SEC ID: 443201108	54 1200	4,411 000	67,206 58	238,723 32	0 05%	171,516 74
HUB GROUP INC SEC ID: 443320106	91 9400	293 000	10,600 74	26,938 42	0 01%	16,337 68
HUBBELL INC SEC ID: 443510607	328 9300	1,126 000	98,771 32	370,375 18	0 08%	271,603 86
HUBSPOT INC SEC ID: 443573100	580 5400	657 000	124,516 07	381,414 78	0 08%	256,898 71
HUDSON PACIFIC PROPERTIES INC SEC ID: 444097109	9 3100	17,339 000	76,556 68	161,426 09	0 04%	84,869 41
HUMANA INC SEC ID: 444859102	457 8100	1,215 000	101,113 61	556,239 15	0 12%	455,125 54
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	199 7400	1,282 000	85,169 79	256,066 68	0 06%	170,896 89
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	12 7200	12,950 000	84,082 71	164,724 00	0 04%	80,641 29
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	259 6400	782 000	64,879 70	203,038 48	0 04%	138,158 78
HUNTSMAN CORP SEC ID: 447011107	25 1300	4,558 000	67,368 77	114,542 54	0 03%	47,173 77
HURON CONSULTING GROUP INC SEC ID: 447462102	102 8000	165 000	4,851 00	16,962 00	0 00%	12,111 00
IAC INC SEC ID: 44891N208	52 3800	3,279 000	133,624 95	171,754 02	0 04%	38,129 07
ICF INTERNATIONAL INC SEC ID: 44925C103	134 0900	198 000	4,950 00	26,549 82	0 01%	21,599 82
IPG PHOTONICS CORP SEC ID: 44980X109	108 5400	844 000	74,955 64	91,607 76	0 02%	16,652 12
IDACORP INC SEC ID: 451107106	98 3200	566 000	34,926 70	55,649 12	0 01%	20,722 42
IDEX CORP SEC ID: 45167R104	217 1100	659 000	28,666 50	143,075 49	0 03%	114,408 99
IDEXX LABORATORIES INC SEC ID: 45168D104	555 0500	482 000	21,910 04	267,534 10	0 06%	245,624 06
ILLINOIS TOOL WORKS INC SEC ID: 452308109	261 9400	3,803 000	207,782 97	996,157 82	0 22%	788,374 85
INCYTE CORP SEC ID: 45337C102	62 7900	1,321 000	22,852 40	82,945 59	0 02%	60,093 19
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	15 3000	10,072 000	116,295 41	154,101 60	0 03%	37,806 19

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INDEPENDENT BANK CORP SEC ID: 453836108	65 8100	656 000	17,716 03	43,171 36	0 01%	25,455 33
INDEPENDENT BANK GROUP INC SEC ID: 45384B106	50 8800	2,049 000	52,998 28	104,253 12	0 02%	51,254 84
INGERSOLL RAND INC SEC ID: 45687V106	77 3400	3,698 000	96,116 67	286,003 32	0 06%	189,886 65
INGEVITY CORP SEC ID: 45688C107	47 2200	408 000	7,393 99	19,265 76	0 00%	11,871 77
INGLES MARKETS INC SEC ID: 457030104	86 3700	301 000	4,809 98	25,997 37	0 01%	21,187 39
INGREDION INC SEC ID: 457187102	108 5300	608 000	29,897 31	65,986 24	0 01%	36,088 93
INSIGHT ENTERPRISES INC SEC ID: 45765U103	177 1900	305 000	5,072 15	54,042 95	0 01%	48,970 80
INSPERITY INC SEC ID: 45778Q107	117 2200	352 000	5,026 56	41,261 44	0 01%	36,234 88
INSULET CORP SEC ID: 45784P101	216 9800	631 000	37,635 57	136,914 38	0 03%	99,278 81
INTEGRA LIFESCIENCES HOLDINGS SEC ID: 457985208	43 5500	1,344 000	42,994 56	58,531 20	0 01%	15,536 64
INTEL CORP SEC ID: 458140100	50 2500	38,000 000	795,856 76	1,909,500 00	0 42%	1,113,643 24
INTELLIA THERAPEUTICS INC SEC ID: 45826J105	30 4900	2,799 000	86,172 21	85,341 51	0 02%	-830 70
INTEGRAL AD SCIENCE HOLDING CO SEC ID: 45828L108	14 3900	9,119 000	74,096 87	131,222 41	0 03%	57,125 54
INTER PARFUMS INC SEC ID: 458334109	144 0100	883 000	29,156 66	127,160 83	0 03%	98,004 17
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	82 9000	1,471 000	24,094 98	121,945 90	0 03%	97,850 92
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	128 4300	5,970 000	270,569 98	766,727 10	0 17%	496,157 12
INTERDIGITAL INC SEC ID: 45867G101	108 5400	1,145 000	52,188 37	124,278 30	0 03%	72,089 93
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	54 3200	752 000	16,765 34	40,848 64	0 01%	24,083 30
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	163 5500	7,843 000	719,579 91	1,282,722 65	0 28%	563,142 74
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	80 9700	2,048 000	155,900 58	165,826 56	0 04%	9,925 98

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INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	32 6400	4,603 000	46,710 78	150,241 92	0 03%	103,531 14
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	71 6200	4,795 000	43,902 16	343,417 90	0 08%	299,515 74
INTUIT INC SEC ID: 461202103	625 0300	2,580 000	375,494 24	1,612,577 40	0 36%	1,237,083 16
INTUITIVE SURGICAL INC SEC ID: 46120E602	337 3600	3,657 000	196,930 51	1,233,725 52	0 27%	1,036,795 01
INVITATION HOMES INC SEC ID: 46187W107	34 1100	4,811 000	109,177 59	164,103 21	0 04%	54,925 62
IONIS PHARMACEUTICALS INC SEC ID: 462222100	50 5900	1,217 000	22,602 17	61,568 03	0 01%	38,965 86
IQVIA HOLDINGS INC SEC ID: 46266C105	231 3800	1,860 000	174,940 72	430,366 80	0 10%	255,426 08
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	41 1600	7,929 000	65,731 41	326,357 64	0 07%	260,626 23
IROBOT CORP SEC ID: 462726100	38 7000	1,274 000	42,284 06	49,303 80	0 01%	7,019 74
IRON MOUNTAIN INC SEC ID: 46284V101	69 9800	4,950 000	142,108 11	346,401 00	0 08%	204,292 89
ITRON INC SEC ID: 465741106	75 5100	324 000	11,877 84	24,465 24	0 01%	12,587 40
JPMORGAN CHASE & CO SEC ID: 46625H100	170 1000	30,758 000	1,351,646 53	5,231,935 80	1 16%	3,880,289 27
JABIL INC SEC ID: 466313103	127 4000	2,076 000	43,910 14	264,482 40	0 06%	220,572 26
JACK IN THE BOX INC SEC ID: 466367109	81 6300	350 000	10,024 00	28,570 50	0 01%	18,546 50
JACOBS SOLUTIONS INC SEC ID: 46982L108	129 8000	1,042 000	45,738 78	135,251 60	0 03%	89,512 82
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	40 4100	4,491 000	56,175 16	181,481 31	0 04%	125,306 15
JOHNSON & JOHNSON SEC ID: 478160104	156 7400	25,673 000	2,106,374 25	4,023,986 02	0 89%	1,917,611 77
JONES LANG LASALLE INC SEC ID: 48020Q107	188 8700	519 000	45,104 12	98,023 53	0 02%	52,919 41
ZIFF DAVIS INC SEC ID: 48123V102	67 1900	507 000	12,777 72	34,065 33	0 01%	21,287 61
JUNIPER NETWORKS INC SEC ID: 48203R104	29 4800	4,430 000	76,619 79	130,596 40	0 03%	53,976 61

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KLA CORP SEC ID: 482480100	581 3000	1,822 000	119,828 49	1,059,128 60	0 23%	939,300 11
KKR & CO INC SEC ID: 48251W104	82 8500	4,128 000	126,548 84	342,004 80	0 08%	215,455 96
KARUNA THERAPEUTICS INC SEC ID: 48576A100	316 5100	407 000	89,450 46	128,819 57	0 03%	39,369 11
KB HOME SEC ID: 48666K109	62 4600	2,800 000	58,078 12	174,888 00	0 04%	116,809 88
KEMPER CORP SEC ID: 488401100	48 6700	713 000	20,151 16	34,701 71	0 01%	14,550 55
KENNAMETAL INC SEC ID: 489170100	25 7900	2,528 000	57,600 17	65,197 12	0 01%	7,596 95
KENVUE INC SEC ID: 49177J102	21 5300	16,834 000	353,434 83	362,436 02	0 08%	9,001 19
KEURIG DR PEPPER INC SEC ID: 49271V100	33 3200	6,924 000	221,399 90	230,707 68	0 05%	9,307 78
KEYCORP SEC ID: 493267108	14 4000	5,640 000	51,640 52	81,216 00	0 02%	29,575 48
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	159 0900	1,996 000	43,300 23	317,543 64	0 07%	274,243 41
KIMBERLY-CLARK CORP SEC ID: 494368103	121 5100	2,118 000	139,509 14	257,358 18	0 06%	117,849 04
KIMCO REALTY CORP SEC ID: 49446R109	21 3100	5,803 000	60,733 39	123,661 93	0 03%	62,928 54
KINDER MORGAN INC SEC ID: 49456B101	17 6400	28,222 000	345,301 17	497,836 08	0 11%	152,534 91
KITE REALTY GROUP TRUST SEC ID: 49803T300	22 8600	13,841 000	123,605 75	316,405 26	0 07%	192,799 51
KNIFE RIVER CORP SEC ID: 498894104	66 1800	464 000	11,853 17	30,707 52	0 01%	18,854 35
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	57 6500	2,500 000	67,917 96	144,125 00	0 03%	76,207 04
KORN FERRY SEC ID: 500643200	59 3500	2,042 000	55,119 19	121,192 70	0 03%	66,073 51
KRAFT HEINZ CO/THE SEC ID: 500754106	36 9800	7,923 000	232,219 38	292,992 54	0 06%	60,773 16
KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	20 2900	1,748 000	10,068 48	35,466 92	0 01%	25,398 44
KROGER CO/THE SEC ID: 501044101	45 7100	9,608 000	109,909 11	439,181 68	0 10%	329,272 57

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KRONOS WORLDWIDE INC SEC ID: 50105F105	9 9400	9,131 000	80,312 15	90,762 14	0 02%	10,449 99
LKQ CORP SEC ID: 501889208	47 7900	2,344 000	58,429 20	112,019 76	0 02%	53,590 56
LCI INDUSTRIES SEC ID: 50189K103	125 7100	214 000	4,981 92	26,901 94	0 01%	21,920 02
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	227 6200	972 000	51,399 36	221,246 64	0 05%	169,847 28
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	210 6200	2,168 000	107,371 29	456,624 16	0 10%	349,252 87
LA-Z-BOY INC SEC ID: 505336107	36 9200	515 000	4,830 70	19,013 80	0 00%	14,183 10
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	227 2900	1,305 000	141,104 30	296,613 45	0 07%	155,509 15
LAKELAND FINANCIAL CORP SEC ID: 511656100	65 1600	1,170 000	30,263 12	76,237 20	0 02%	45,974 08
LAM RESEARCH CORP SEC ID: 512807108	783 2600	912 000	84,235 28	714,333 12	0 16%	630,097 84
LAMAR ADVERTISING CO SEC ID: 512816109	106 2800	837 000	29,927 49	88,956 36	0 02%	59,028 87
LAMB WESTON HOLDINGS INC SEC ID: 513272104	108 0900	1,451 000	35,428 61	156,838 59	0 03%	121,409 98
LANCASTER COLONY CORP SEC ID: 513847103	166 3900	151 000	9,917 68	25,124 89	0 01%	15,207 21
LANDSTAR SYSTEM INC SEC ID: 515098101	193 6500	381 000	17,145 00	73,780 65	0 02%	56,635 65
LANTHEUS HOLDINGS INC SEC ID: 516544103	62 0000	5,196 000	62,278 79	322,152 00	0 07%	259,873 21
LAS VEGAS SANDS CORP SEC ID: 517834107	49 2100	3,061 000	81,489 96	150,631 81	0 03%	69,141 85
ESTEE LAUDER COS INC/THE SEC ID: 518439104	146 2500	2,702 000	261,786 12	395,167 50	0 09%	133,381 38
LEAR CORP SEC ID: 521865204	141 2100	900 000	44,976 99	127,089 00	0 03%	82,112 01
LEGGETT & PLATT INC SEC ID: 524660107	26 1700	1,215 000	29,719 20	31,796 55	0 01%	2,077 35
LEIDOS HOLDINGS INC SEC ID: 525327102	108 2400	2,055 000	71,313 65	222,433 20	0 05%	151,119 55
LENNAR CORP SEC ID: 526057104	149 0400	1,519 000	56,787 59	226,391 76	0 05%	169,604 17

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Asset Detail

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LENNAR CORP SEC ID: 526057302	134 0500	54 000	1,770 94	7,238 70	0 00%	5,467 76
LENNOX INTERNATIONAL INC SEC ID: 526107107	447 5200	514 000	23,730 67	230,025 28	0 05%	206,294 61
LIBERTY BROADBAND CORP SEC ID: 530307305	80 5900	1,433 000	65,362 21	115,485 47	0 03%	50,123 26
LIBERTY MEDIA CORP-LIBERTY LIV SEC ID: 531229748	36 5500	83 000	1,314 25	3,033 65	0 00%	1,719 40
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229771	57 9800	1,942 000	58,113 63	112,597 16	0 02%	54,483 53
ELI LILLY & CO SEC ID: 532457108	582 9200	8,953 000	797,769 24	5,218,882 76	1 15%	4,421,113 52
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	217 4600	622 000	32,375 10	135,260 12	0 03%	102,885 02
LINDSAY CORP SEC ID: 535555106	129 1600	100 000	6,217 00	12,916 00	0 00%	6,699 00
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	93 6000	2,182 000	60,240 00	204,235 20	0 05%	143,995 20
LIVERAMP HOLDINGS INC SEC ID: 53815P108	37 8800	645 000	7,759 35	24,432 60	0 01%	16,673 25
LOCKHEED MARTIN CORP SEC ID: 539830109	453 2400	1,908 000	408,620 81	864,781 92	0 19%	456,161 11
LOEWS CORP SEC ID: 540424108	69 5900	2,614 000	81,208 91	181,908 26	0 04%	100,699 35
LOUISIANA-PACIFIC CORP SEC ID: 546347105	70 8300	2,122 000	36,880 36	150,301 26	0 03%	113,420 90
LOWE'S COS INC SEC ID: 548661107	222 5500	7,602 000	217,909 05	1,691,825 10	0 37%	1,473,916 05
LULULEMON ATHLETICA INC SEC ID: 550021109	511 2900	1,294 000	109,246 90	661,609 26	0 15%	552,362 36
LUMEN TECHNOLOGIES INC SEC ID: 550241103	1 8300	50,387 000	91,059 34	92,208 21	0 02%	1,148 87
M&T BANK CORP SEC ID: 55261F104	137 0800	626 000	49,737 49	85,812 08	0 02%	36,074 59
MDC HOLDINGS INC SEC ID: 552676108	55 2500	2,555 000	58,837 02	141,163 75	0 03%	82,326 73
MDU RESOURCES GROUP INC SEC ID: 552690109	19 8000	1,859 000	26,992 15	36,808 20	0 01%	9,816 05
MGE ENERGY INC SEC ID: 55277P104	72 3100	882 000	25,174 38	63,777 42	0 01%	38,603 04

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MGM RESORTS INTERNATIONAL SEC ID: 552953101	44 6800	7,754 000	104,591 54	346,448 72	0 08%	241,857 18
MKS INSTRUMENTS INC SEC ID: 55306N104	102 8700	523 000	21,341 81	53,801 01	0 01%	32,459 20
MSA SAFETY INC SEC ID: 553498106	168 8300	593 000	55,319 71	100,116 19	0 02%	44,796 48
MYR GROUP INC SEC ID: 55405W104	144 6300	215 000	5,061 10	31,095 45	0 01%	26,034 35
VERIS RESIDENTIAL INC SEC ID: 554489104	15 7300	5,248 000	65,263 88	82,551 04	0 02%	17,287 16
MACY'S INC SEC ID: 55616P104	20 1200	10,890 000	66,597 35	219,106 80	0 05%	152,509 45
STEVEN MADDEN LTD SEC ID: 556269108	42 0000	1,201 000	20,129 58	50,442 00	0 01%	30,312 42
MANHATTAN ASSOCIATES INC SEC ID: 562750109	215 3200	1,121 000	31,487 64	241,373 72	0 05%	209,886 08
MANPOWERGROUP INC SEC ID: 56418H100	79 4700	656 000	31,605 26	52,132 32	0 01%	20,527 06
MARATHON OIL CORP SEC ID: 565849106	24 1600	15,275 000	64,389 12	369,044 00	0 08%	304,654 88
MARATHON PETROLEUM CORP SEC ID: 56585A102	148 3600	3,669 000	55,522 48	544,332 84	0 12%	488,810 36
MARKEL GROUP INC SEC ID: 570535104	1,419 9000	73 000	27,502 53	103,652 70	0 02%	76,150 17
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	292 8500	346 000	27,960 82	101,326 10	0 02%	73,365 28
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	84 8900	778 000	35,022 18	66,044 42	0 01%	31,022 24
MARSH & MCLENNAN COS INC SEC ID: 571748102	189 4700	4,945 000	170,281 00	936,929 15	0 21%	766,648 15
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	225 5100	3,578 000	169,300 00	806,874 78	0 18%	637,574 78
MARTEN TRANSPORT LTD SEC ID: 573075108	20 9800	892 000	4,969 03	18,714 16	0 00%	13,745 13
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	498 9100	458 000	44,419 35	228,500 78	0 05%	184,081 43
MARVELL TECHNOLOGY INC SEC ID: 573874104	60 3100	8,422 000	185,788 60	507,930 82	0 11%	322,142 22
MASCO CORP SEC ID: 574599106	66 9800	2,430 000	28,982 15	162,761 40	0 04%	133,779 25

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MASIMO CORP SEC ID: 574795100	117 2100	875 000	36,303 75	102,558 75	0 02%	66,255 00
MASTEC INC SEC ID: 576323109	75 7200	450 000	8,212 50	34,074 00	0 01%	25,861 50
MASTERCARD INC SEC ID: 57636Q104	426 5100	8,254 000	481,443 22	3,520,413 54	0 78%	3,038,970 32
MASTERBRAND INC SEC ID: 57638P104	14 8500	2,881 000	13,409 30	42,782 85	0 01%	29,373 55
MATCH GROUP INC SEC ID: 57667L107	36 5000	2,008 000	57,954 10	73,292 00	0 02%	15,337 90
MAXLINEAR INC SEC ID: 57776J100	23 7700	1,228 000	10,794 12	29,189 56	0 01%	18,395 44
MAXIMUS INC SEC ID: 577933104	83 8600	866 000	20,860 81	72,622 76	0 02%	51,761 95
MCCORMICK & CO INC/MD SEC ID: 579780206	68 4200	2,272 000	82,032 61	155,450 24	0 03%	73,417 63
MCDONALD'S CORP SEC ID: 580135101	296 5100	8,363 000	574,383 11	2,479,713 13	0 55%	1,905,330 02
MCGRATH RENTCORP SEC ID: 580589109	119 6200	507 000	14,893 26	60,647 34	0 01%	45,754 08
MCKESSON CORP SEC ID: 58155Q103	462 9800	1,667 000	91,895 48	771,787 66	0 17%	679,892 18
MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	4 9100	16,304 000	82,421 72	80,052 64	0 02%	-2,369 08
MEDIFAST INC SEC ID: 58470H101	67 2200	398 000	21,971 06	26,753 56	0 01%	4,782 50
MERCK & CO INC SEC ID: 58933Y105	109 0200	26,168 000	1,112,932 57	2,852,835 36	0 63%	1,739,902 79
MERITAGE HOMES CORP SEC ID: 59001A102	174 2000	222 000	5,072 70	38,672 40	0 01%	33,599 70
METLIFE INC SEC ID: 59156R108	66 1300	1,807 000	59,412 86	119,496 91	0 03%	60,084 05
METROPOLITAN BANK HOLDING CORP SEC ID: 591774104	55 3800	2,299 000	76,527 22	127,318 62	0 03%	50,791 40
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,212 9600	256 000	48,386 03	310,517 76	0 07%	262,131 73
MICROSOFT CORP SEC ID: 594918104	376 0400	71,621 000	3,948,542 95	26,932,360 84	5 96%	22,983,817 89
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	90 1800	6,126 000	161,328 43	552,442 68	0 12%	391,114 25

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MICRON TECHNOLOGY INC SEC ID: 595112103	85 3400	8,813 000	210,569 76	752,101 42	0 17%	541,531 66
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	134 4600	811 000	47,776 97	109,047 06	0 02%	61,270 09
MIDDLEBY CORP/THE SEC ID: 596278101	147 1700	527 000	23,201 74	77,558 59	0 02%	54,356 85
MIDDLESEX WATER CO SEC ID: 596680108	65 6200	255 000	4,924 05	16,733 10	0 00%	11,809 05
MINERALS TECHNOLOGIES INC SEC ID: 603158106	71 3100	152 000	4,883 76	10,839 12	0 00%	5,955 36
MINERALYS THERAPEUTICS INC SEC ID: 603170101	8 6000	10,811 000	87,195 71	92,974 60	0 02%	5,778 89
MODERNA INC SEC ID: 60770K107	99 4500	3,441 000	76,544 49	342,207 45	0 08%	265,662 96
MOLINA HEALTHCARE INC SEC ID: 60855R100	361 3100	445 000	24,630 60	160,782 95	0 04%	136,152 35
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	72 4300	13,784 000	288,157 31	998,375 12	0 22%	710,217 81
MONGODB INC SEC ID: 60937P106	408 8500	989 000	178,461 81	404,352 65	0 09%	225,890 84
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	630 7800	736 000	99,433 18	464,254 08	0 10%	364,820 90
MONSTER BEVERAGE CORP SEC ID: 61174X109	57 6100	7,358 000	206,123 04	423,894 38	0 09%	217,771 34
MOODY'S CORP SEC ID: 615369105	390 5600	559 000	55,359 96	218,323 04	0 05%	162,963 08
MOOG INC SEC ID: 615394202	144 7800	360 000	14,846 40	52,120 80	0 01%	37,274 40
MORGAN STANLEY SEC ID: 617446448	93 2500	11,541 000	312,614 03	1,076,198 25	0 24%	763,584 22
MORNINGSTAR INC SEC ID: 617700109	286 2400	611 000	52,271 05	174,892 64	0 04%	122,621 59
MOTOROLA SOLUTIONS INC SEC ID: 620076307	313 0900	1,357 000	95,994 18	424,863 13	0 09%	328,868 95
MUELLER INDUSTRIES INC SEC ID: 624756102	47 1500	1,200 000	10,908 00	56,580 00	0 01%	45,672 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	356 5600	399 000	11,529 40	142,267 44	0 03%	130,738 04

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MYERS INDUSTRIES INC SEC ID: 628464109	19 5500	4,687 000	58,241 91	91,630 85	0 02%	33,388 94
NBT BANCORP INC SEC ID: 628778102	41 9100	273 000	5,978 70	11,441 43	0 00%	5,462 73
NRG ENERGY INC SEC ID: 629377508	51 7000	3,910 000	38,748 10	202,147 00	0 04%	163,398 90
NVR INC SEC ID: 62944T105	7,000 4500	49 000	49,298 50	343,022 05	0 08%	293,723 55
NASDAQ INC SEC ID: 631103108	58 1400	4,353 000	89,239 80	253,083 42	0 06%	163,843 62
NATERA INC SEC ID: 632307104	62 6400	5,586 000	196,213 25	349,907 04	0 08%	153,693 79
NNN REIT INC SEC ID: 637417106	43 1000	1,962 000	58,800 37	84,562 20	0 02%	25,761 83
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	41 4700	1,979 000	40,549 71	82,069 13	0 02%	41,519 42
NATURE'S SUNSHINE PRODUCTS INC SEC ID: 639027101	17 2900	7,730 000	63,312 93	133,651 70	0 03%	70,338 77
NEOGEN CORP SEC ID: 640491106	20 1100	866 000	9,941 91	17,415 26	0 00%	7,473 35
NETFLIX INC SEC ID: 64110L106	486 8800	5,683 000	777,939 99	2,766,939 04	0 61%	1,988,999 05
NET LEASE OFFICE PROPERTIES SEC ID: 64110Y108	18 4800	120 000	1,501 21	2,217 60	0 00%	716 39
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	131 7600	910 000	20,787 24	119,901 60	0 03%	99,114 36
RITHM CAPITAL CORP SEC ID: 64828T201	10 6800	9,887 000	60,661 74	105,593 16	0 02%	44,931 42
NEW YORK COMMUNITY BANCORP INC SEC ID: 649445103	10 2300	2,951 000	9,929 52	30,188 73	0 01%	20,259 21
NEW YORK TIMES CO/THE SEC ID: 650111107	48 9900	2,471 000	76,618 35	121,054 29	0 03%	44,435 94
NEWMONT CORP SEC ID: 651639106	41 3900	8,599 000	255,973 83	355,912 61	0 08%	99,938 78
NEWS CORP SEC ID: 65249B109	24 5500	5,413 000	60,116 36	132,889 15	0 03%	72,772 79
NEXTERA ENERGY INC SEC ID: 65339F101	60 7400	16,321 000	226,887 90	991,337 54	0 22%	764,449 64
NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	34 4300	3,306 000	48,808 91	113,825 58	0 03%	65,016 67

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NIKE INC SEC ID: 654106103	108 5700	8,540 000	478,280 31	927,187 80	0 21%	448,907 49
NISOURCE INC SEC ID: 65473P105	26 5500	2,607 000	27,532 93	69,215 85	0 02%	41,682 92
NORDSON CORP SEC ID: 655663102	264 1600	572 000	43,237 16	151,099 52	0 03%	107,862 36
NORFOLK SOUTHERN CORP SEC ID: 655844108	236 3800	2,804 000	121,256 74	662,809 52	0 15%	541,552 78
NORTHERN TRUST CORP SEC ID: 665859104	84 3800	2,416 000	165,729 68	203,862 08	0 05%	38,132 40
NORTHROP GRUMMAN CORP SEC ID: 666807102	468 1400	1,424 000	88,172 48	666,631 36	0 15%	578,458 88
NORTHWEST NATURAL HOLDING CO SEC ID: 66765N105	38 9400	2,271 000	87,290 88	88,432 74	0 02%	1,141 86
NUCOR CORP SEC ID: 670346105	174 0400	3,209 000	123,551 82	558,494 36	0 12%	434,942 54
NUTANIX INC SEC ID: 67059N108	47 6900	3,307 000	74,991 22	157,710 83	0 03%	82,719 61
NVIDIA CORP SEC ID: 67066G104	495 2200	23,870 000	480,610 79	11,820,901 40	2 62%	11,340,290 61
OGE ENERGY CORP SEC ID: 670837103	34 9300	1,751 000	47,625 60	61,162 43	0 01%	13,536 83
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	950 0800	482 000	113,425 46	457,938 56	0 10%	344,513 10
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	59 7100	11,308 000	117,777 82	675,200 68	0 15%	557,422 86
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	21 2800	12,402 000	44,342 15	263,914 56	0 06%	219,572 41
OKTA INC SEC ID: 679295105	90 5300	3,519 000	180,934 38	318,575 07	0 07%	137,640 69
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	405 3300	302 000	74,784 26	122,409 66	0 03%	47,625 40
OMNICOM GROUP INC SEC ID: 681919106	86 5100	2,430 000	113,723 75	210,219 30	0 05%	96,495 55
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	30 6600	3,072 000	77,860 62	94,187 52	0 02%	16,326 90
ON SEMICONDUCTOR CORP SEC ID: 682189105	83 5300	3,940 000	40,396 83	329,108 20	0 07%	288,711 37
ONE LIBERTY PROPERTIES INC SEC ID: 682406103	21 9100	320 000	5,032 28	7,011 20	0 00%	1,978 92

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ORACLE CORP SEC ID: 68389X105	105 4300	19,415 000	346,856 74	2,046,923 45	0 45%	1,700,066 71
ORMAT TECHNOLOGIES INC SEC ID: 686688102	75 7900	220 000	4,802 60	16,673 80	0 00%	11,871 20
OSHKOSH CORP SEC ID: 688239201	108 4100	1,107 000	23,667 66	120,009 87	0 03%	96,342 21
OTIS WORLDWIDE CORP SEC ID: 68902V107	89 4700	3,256 000	108,729 09	291,314 32	0 06%	182,585 23
OTTER TAIL CORP SEC ID: 689648103	84 9700	1,277 000	35,347 36	108,506 69	0 02%	73,159 33
OWENS CORNING SEC ID: 690742101	148 2300	1,446 000	40,919 94	214,340 58	0 05%	173,420 64
OXFORD INDUSTRIES INC SEC ID: 691497309	100 0000	155 000	5,068 50	15,500 00	0 00%	10,431 50
PG&E CORP SEC ID: 69331C108	18 0300	15,000 000	137,435 92	270,450 00	0 06%	133,014 08
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	154 8500	5,276 000	440,191 91	816,988 60	0 18%	376,796 69
PNM RESOURCES INC SEC ID: 69349H107	41 6000	1,656 000	40,561 08	68,889 60	0 02%	28,328 52
PPG INDUSTRIES INC SEC ID: 693506107	149 5500	1,986 000	105,038 40	297,006 30	0 07%	191,967 90
PTC INC SEC ID: 69370C100	174 9600	946 000	21,587 72	165,512 16	0 04%	143,924 44
PACCAR INC SEC ID: 693718108	97 6500	5,506 000	149,757 47	537,660 90	0 12%	387,903 43
PACIFIC PREMIER BANCORP INC SEC ID: 69478X105	29 1100	3,094 000	57,020 54	90,066 34	0 02%	33,045 80
PACIRA BIOSCIENCES INC SEC ID: 695127100	33 7400	752 000	12,791 52	25,372 48	0 01%	12,580 96
PACKAGING CORP OF AMERICA SEC ID: 695156109	162 9100	863 000	22,248 14	140,591 33	0 03%	118,343 19
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	17 1700	13,026 000	216,822 77	223,656 42	0 05%	6,833 65
PALO ALTO NETWORKS INC SEC ID: 697435105	294 8800	2,994 000	142,809 78	882,870 72	0 20%	740,060 94
PARK AEROSPACE CORP SEC ID: 70014A104	14 7000	6,145 000	68,090 98	90,331 50	0 02%	22,240 52
PARK HOTELS & RESORTS INC SEC ID: 700517105	15 3000	7,043 000	56,912 44	107,757 90	0 02%	50,845 46

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PARK NATIONAL CORP SEC ID: 700658107	132 8600	340 000	21,654 60	45,172 40	0 01%	23,517 80
PARKER-HANNIFIN CORP SEC ID: 701094104	460 7000	1,413 000	93,345 65	650,969 10	0 14%	557,623 45
PATTERSON-UTI ENERGY INC SEC ID: 703481101	10 8000	24,642 000	52,122 83	266,133 60	0 06%	214,010 77
PAYCHEX INC SEC ID: 704326107	119 1100	3,189 000	122,181 96	379,841 79	0 08%	257,659 83
PAYPAL HOLDINGS INC SEC ID: 70450Y103	61 4100	10,354 000	238,863 00	635,839 14	0 14%	396,976 14
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	15 9800	5,109 000	56,995 89	81,641 82	0 02%	24,645 93
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	160 5100	354 000	7,625 16	56,820 54	0 01%	49,195 38
PEPSICO INC SEC ID: 713448108	169 8400	14,021 000	1,161,443 43	2,381,326 64	0 53%	1,219,883 21
REVVITY INC SEC ID: 714046109	109 3100	1,407 000	72,251 90	153,799 17	0 03%	81,547 27
PFIZER INC SEC ID: 717081103	28 7900	10,715 000	262,879 33	308,484 85	0 07%	45,605 52
PHIBRO ANIMAL HEALTH CORP SEC ID: 71742Q106	11 5800	7,702 000	86,999 09	89,189 16	0 02%	2,190 07
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	94 0800	13,848 000	677,887 98	1,302,819 84	0 29%	624,931 86
PHILLIPS 66 SEC ID: 718546104	133 1400	3,895 000	105,668 01	518,580 30	0 11%	412,912 29
PHINIA INC SEC ID: 71880K101	30 2900	862 000	13,798 90	26,109 98	0 01%	12,311 08
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	71 8400	1,117 000	60,274 75	80,245 28	0 02%	19,970 53
PINTEREST INC SEC ID: 72352L106	37 0400	5,460 000	108,686 30	202,238 40	0 04%	93,552 10
PIONEER NATURAL RESOURCES CO SEC ID: 723787107	224 8800	1,888 000	140,964 48	424,573 44	0 09%	283,608 96
PIPER SANDLER COS SEC ID: 724078100	174 8700	172 000	4,819 44	30,077 64	0 01%	25,258 20
PLEXUS CORP SEC ID: 729132100	108 1300	298 000	9,506 20	32,222 74	0 01%	22,716 54
POLARIS INC SEC ID: 731068102	94 7700	760 000	60,351 60	72,025 20	0 02%	11,673 60

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Asset Detail

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
POPULAR INC SEC ID: 733174700	82 0700	1,547 000	41,928 35	126,962 29	0 03%	85,033 94
PORTLAND GENERAL ELECTRIC CO SEC ID: 736508847	43 3400	1,280 000	45,493 20	55,475 20	0 01%	9,982 00
POST HOLDINGS INC SEC ID: 737446104	88 0600	733 000	33,214 43	64,547 98	0 01%	31,333 55
POWER INTEGRATIONS INC SEC ID: 739276103	82 1100	458 000	8,408 88	37,606 38	0 01%	29,197 50
PREFERRED BANK/LOS ANGELES CA SEC ID: 740367404	73 0500	878 000	26,866 80	64,137 90	0 01%	37,271 10
PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	61 2200	1,790 000	51,440 64	109,583 80	0 02%	58,143 16
T ROWE PRICE GROUP INC SEC ID: 74144T108	107 6900	2,347 000	111,844 42	252,748 43	0 06%	140,904 01
PRICESMART INC SEC ID: 741511109	75 7800	1,148 000	64,737 14	86,995 44	0 02%	22,258 30
PRIMERICA INC SEC ID: 74164M108	205 7600	865 000	44,720 50	177,982 40	0 04%	133,261 90
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	78 6700	3,234 000	101,904 48	254,418 78	0 06%	152,514 30
PROCTER & GAMBLE CO/THE SEC ID: 742718109	146 5400	24,380 000	1,683,486 54	3,572,645 20	0 79%	1,889,158 66
PROCORE TECHNOLOGIES INC SEC ID: 74275K108	69 2200	1,524 000	75,481 10	105,491 28	0 02%	30,010 18
PROGRESSIVE CORP/THE SEC ID: 743315103	159 2800	6,188 000	198,895 31	985,624 64	0 22%	786,729 33
PROLOGIS INC SEC ID: 74340W103	133 3000	9,456 000	369,588 10	1,260,484 80	0 28%	890,896 70
PROS HOLDINGS INC SEC ID: 74346Y103	38 7900	613 000	9,814 13	23,778 27	0 01%	13,964 14
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	103 7100	6,060 000	340,169 49	628,482 60	0 14%	288,313 11
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	61 1500	4,296 000	132,634 02	262,700 40	0 06%	130,066 38
PUBLIC STORAGE SEC ID: 74460D109	305 0000	1,814 000	242,590 24	553,270 00	0 12%	310,679 76
PULTEGROUP INC SEC ID: 745867101	103 2200	2,828 000	52,675 64	291,906 16	0 06%	239,230 52
PURE STORAGE INC SEC ID: 74624M102	35 6600	8,555 000	131,941 69	305,071 30	0 07%	173,129 61

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
QUAKER CHEMICAL CORP SEC ID: 747316107	213 4200	505 000	74,492 55	107,777 10	0 02%	33,284 55
QORVO INC SEC ID: 74736K101	112 6100	1,105 000	28,562 16	124,434 05	0 03%	95,871 89
QUALCOMM INC SEC ID: 747525103	144 6300	12,501 000	471,755 20	1,808,019 63	0 40%	1,336,264 43
QUALYS INC SEC ID: 74758T303	196 2800	781 000	28,037 90	153,294 68	0 03%	125,256 78
QUANTA SERVICES INC SEC ID: 74762E102	215 8000	1,822 000	42,147 42	393,187 60	0 09%	351,040 18
QUANTUMSCAPE CORP SEC ID: 74767V109	6 9500	11,666 000	79,042 15	81,078 70	0 02%	2,036 55
QUEST DIAGNOSTICS INC SEC ID: 74834L100	137 8800	1,242 000	86,130 62	171,246 96	0 04%	85,116 34
RB GLOBAL INC SEC ID: 74935Q107	66 8900	1,033 000	47,281 17	69,097 37	0 02%	21,816 20
RMR GROUP INC/THE SEC ID: 74967R106	28 2300	77 000	1,001 00	2,173 71	0 00%	1,172 71
RXO INC SEC ID: 74982T103	23 2600	2,753 000	17,785 56	64,034 78	0 01%	46,249 22
RANGE RESOURCES CORP SEC ID: 75281A109	30 4400	12,168 000	23,669 19	370,393 92	0 08%	346,724 73
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	111 5000	2,142 000	60,409 74	238,833 00	0 05%	178,423 26
RTX CORP SEC ID: 75513E101	84 1400	15,927 000	543,891 31	1,340,097 78	0 30%	796,206 47
RBC BEARINGS INC SEC ID: 75524B104	284 8900	130 000	4,838 60	37,035 70	0 01%	32,197 10
READY CAPITAL CORP SEC ID: 75574U101	10 2500	7,360 000	81,075 40	75,440 00	0 02%	-5,635 40
REALTY INCOME CORP SEC ID: 756109104	57 4200	7,147 000	320,111 67	410,380 74	0 09%	90,269 07
REDFIN CORP SEC ID: 75737F108	10 3200	39,835 000	163,527 67	411,097 20	0 09%	247,569 53
REGAL REXNORD CORP SEC ID: 758750103	148 0200	505 000	29,266 64	74,750 10	0 02%	45,483 46
REGENCY CENTERS CORP SEC ID: 758849103	67 0000	1,833 000	66,964 49	122,811 00	0 03%	55,846 51
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	878 2900	921 000	275,495 17	808,905 09	0 18%	533,409 92

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REGIONS FINANCIAL CORP SEC ID: 7591EP100	19 3800	8,710 000	55,933 70	168,799 80	0 04%	112,866 10
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	161 7800	669 000	41,224 82	108,230 82	0 02%	67,006 00
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	279 6800	643 000	34,415 93	179,834 24	0 04%	145,418 31
RENASANT CORP SEC ID: 75970E107	33 6800	415 000	6,102 92	13,977 20	0 00%	7,874 28
REPLIGEN CORP SEC ID: 759916109	179 8000	637 000	60,183 76	114,532 60	0 03%	54,348 84
REPAY HOLDINGS CORP SEC ID: 76029L100	8 5400	11,071 000	81,321 49	94,546 34	0 02%	13,224 85
REPLIMUNE GROUP INC SEC ID: 76029N106	8 4300	11,493 000	92,696 04	96,885 99	0 02%	4,189 95
REPUBLIC SERVICES INC SEC ID: 760759100	164 9100	2,681 000	66,865 64	442,123 71	0 10%	375,258 07
RESMED INC SEC ID: 761152107	172 0200	1,722 000	106,801 77	296,218 44	0 07%	189,416 67
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	14 0300	9,207 000	84,417 53	129,174 21	0 03%	44,756 68
RINGCENTRAL INC SEC ID: 76680R206	33 9500	5,640 000	158,549 32	191,478 00	0 04%	32,928 68
RIVIAN AUTOMOTIVE INC SEC ID: 76954A103	23 4600	10,562 000	162,377 19	247,784 52	0 05%	85,407 33
ROBERT HALF INC SEC ID: 770323103	87 9200	1,166 000	34,465 11	102,514 72	0 02%	68,049 61
ROBINHOOD MARKETS INC SEC ID: 770700102	12 7400	9,487 000	75,758 70	120,864 38	0 03%	45,105 68
ROBLOX CORP SEC ID: 771049103	45 7200	6,443 000	210,852 18	294,573 96	0 07%	83,721 78
ROCKWELL AUTOMATION INC SEC ID: 773903109	310 4800	1,240 000	81,197 00	384,995 20	0 09%	303,798 20
ROGERS CORP SEC ID: 775133101	132 0700	110 000	4,951 10	14,527 70	0 00%	9,576 60
ROLLINS INC SEC ID: 775711104	43 6700	2,094 000	22,843 03	91,444 98	0 02%	68,601 95
ROPER TECHNOLOGIES INC SEC ID: 776696106	545 1700	1,290 000	368,027 82	703,269 30	0 16%	335,241 48
ROSS STORES INC SEC ID: 778296103	138 3900	3,978 000	194,450 14	550,515 42	0 12%	356,065 28

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROYAL GOLD INC SEC ID: 780287108	120 9600	746 000	43,299 19	90,236 16	0 02%	46,936 97
RUSH ENTERPRISES INC SEC ID: 781846209	50 3000	618 000	5,042 88	31,085 40	0 01%	26,042 52
RYDER SYSTEM INC SEC ID: 783549108	115 0600	1,753 000	68,748 89	201,700 18	0 04%	132,951 29
S&P GLOBAL INC SEC ID: 78409V104	440 5200	3,350 000	486,084 29	1,475,742 00	0 33%	989,657 71
SBA COMMUNICATIONS CORP SEC ID: 78410G104	253 6900	723 000	35,201 31	183,417 87	0 04%	148,216 56
SEI INVESTMENTS CO SEC ID: 784117103	63 5500	1,672 000	50,149 42	106,255 60	0 02%	56,106 18
SLM CORP SEC ID: 78442P106	19 1200	3,438 000	19,830 04	65,734 56	0 01%	45,904 52
SPS COMMERCE INC SEC ID: 78463M107	193 8400	558 000	10,041 21	108,162 72	0 02%	98,121 51
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	61 1100	2,688 000	96,327 54	164,263 68	0 04%	67,936 14
SSR MINING INC SEC ID: 784730103	10 7600	8,438 000	91,008 83	90,792 88	0 02%	-215 95
SAFETY INSURANCE GROUP INC SEC ID: 78648T100	75 9900	495 000	29,328 75	37,615 05	0 01%	8,286 30
SAIA INC SEC ID: 78709Y105	438 2200	416 000	75,537 28	182,299 52	0 04%	106,762 24
SALESFORCE INC SEC ID: 79466L302	263 1400	7,428 000	524,178 32	1,954,603 92	0 43%	1,430,425 60
SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	13 2800	6,947 000	55,780 37	92,256 16	0 02%	36,475 79
SANDY SPRING BANCORP INC SEC ID: 800363103	27 2400	276 000	4,832 76	7,518 24	0 00%	2,685 48
SAREPTA THERAPEUTICS INC SEC ID: 803607100	96 4300	1,040 000	54,281 60	100,287 20	0 02%	46,005 60
SAUL CENTERS INC SEC ID: 804395101	39 2700	3,050 000	74,810 22	119,773 50	0 03%	44,963 28
HENRY SCHEIN INC SEC ID: 806407102	75 7100	1,460 000	37,746 40	110,536 60	0 02%	72,790 20
SCHLUMBERGER LTD SEC ID: 806857108	52 0400	21,082 000	351,620 61	1,097,107 28	0 24%	745,486 67
CHARLES SCHWAB CORP/THE SEC ID: 808513105	68 8000	16,175 000	358,066 77	1,112,840 00	0 25%	754,773 23

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SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	124 3200	649 000	45,166 18	80,683 68	0 02%	35,517 50
SEALED AIR CORP SEC ID: 81211K100	36 5200	1,269 000	29,787 80	46,343 88	0 01%	16,556 08
SEMPRA SEC ID: 816851109	74 7300	6,768 000	236,478 26	505,772 64	0 11%	269,294 38
SENTINELONE INC SEC ID: 81730H109	27 4400	12,307 000	163,257 35	337,704 08	0 07%	174,446 73
SERVICENOW INC SEC ID: 81762P102	706 4900	2,202 000	294,738 94	1,555,690 98	0 34%	1,260,952 04
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	311 9000	1,980 000	170,566 29	617,562 00	0 14%	446,995 71
SILICON LABORATORIES INC SEC ID: 826919102	132 2700	588 000	34,485 81	77,774 76	0 02%	43,288 95
SILGAN HOLDINGS INC SEC ID: 827048109	45 2500	284 000	5,689 94	12,851 00	0 00%	7,161 06
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	19 8400	1,266 000	15,451 53	25,117 44	0 01%	9,665 91
SIMON PROPERTY GROUP INC SEC ID: 828806109	142 6400	3,915 000	222,670 62	558,435 60	0 12%	335,764 98
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	5 4700	20,595 000	40,984 05	112,654 65	0 02%	71,670 60
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	25 0800	3,809 000	58,501 33	95,529 72	0 02%	37,028 39
SKECHERS USA INC SEC ID: 830566105	62 3400	3,023 000	56,693 01	188,453 82	0 04%	131,760 81
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	112 4200	1,661 000	41,005 04	186,729 62	0 04%	145,724 58
A O SMITH CORP SEC ID: 831865209	82 4400	2,452 000	31,556 68	202,142 88	0 04%	170,586 20
SMARTSHEET INC SEC ID: 83200N103	47 8200	2,363 000	74,711 25	112,998 66	0 02%	38,287 41
J M SMUCKER CO/THE SEC ID: 832696405	126 3800	1,210 000	127,387 42	152,919 80	0 03%	25,532 38
SNAP-ON INC SEC ID: 833034101	288 8400	490 000	39,011 50	141,531 60	0 03%	102,520 10
SNOWFLAKE INC SEC ID: 833445109	199 0000	2,386 000	400,482 61	474,814 00	0 11%	74,331 39
SOFI TECHNOLOGIES INC SEC ID: 83406F102	9 9500	9,543 000	81,072 79	94,952 85	0 02%	13,880 06

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SONOCO PRODUCTS CO SEC ID: 835495102	55 8700	995 000	41,690 05	55,590 65	0 01%	13,900 60
SOUTHSTATE CORP SEC ID: 840441109	84 4500	503 000	16,034 04	42,478 35	0 01%	26,444 31
SOUTHERN CO/THE SEC ID: 842587107	70 1200	13,973 000	647,881 08	979,786 76	0 22%	331,905 68
SOUTHERN COPPER CORP SEC ID: 84265V105	86 0700	1,263 000	35,427 15	108,706 41	0 02%	73,279 26
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	31 3200	1,108 000	16,283 15	34,702 56	0 01%	18,419 41
SOUTHWEST AIRLINES CO SEC ID: 844741108	28 8800	7,440 000	130,995 25	214,867 20	0 05%	83,871 95
SPIRE INC SEC ID: 84857L101	62 3400	1,414 000	72,861 35	88,148 76	0 02%	15,287 41
SPLUNK INC SEC ID: 848637104	152 3500	2,401 000	149,322 73	365,792 35	0 08%	216,469 62
SPROUT SOCIAL INC SEC ID: 85209W109	61 4400	3,754 000	172,182 21	230,645 76	0 05%	58,463 55
BLOCK INC SEC ID: 852234103	77 3500	3,865 000	160,604 39	298,957 75	0 07%	138,353 36
STAG INDUSTRIAL INC SEC ID: 85254J102	39 2600	2,133 000	52,210 17	83,741 58	0 02%	31,531 41
STANLEY BLACK & DECKER INC SEC ID: 854502101	98 1000	1,586 000	99,451 77	155,586 60	0 03%	56,134 83
STARBUCKS CORP SEC ID: 855244109	96 0100	12,364 000	263,631 50	1,187,067 64	0 26%	923,436 14
STATE STREET CORP SEC ID: 857477103	77 4600	3,765 000	208,774 16	291,636 90	0 06%	82,862 74
STEEL DYNAMICS INC SEC ID: 858119100	118 1000	3,095 000	67,336 96	365,519 50	0 08%	298,182 54
STIFEL FINANCIAL CORP SEC ID: 860630102	69 1500	2,212 000	58,923 54	152,959 80	0 03%	94,036 26
STOCK YARDS BANCORP INC SEC ID: 861025104	51 4900	1,395 000	27,532 50	71,828 55	0 02%	44,296 05
STRATEGIC EDUCATION INC SEC ID: 86272C103	92 3700	204 000	9,764 90	18,843 48	0 00%	9,078 58
STRYKER CORP SEC ID: 863667101	299 4600	3,481 000	275,146 51	1,042,420 26	0 23%	767,273 75
SUN COMMUNITIES INC SEC ID: 866674104	133 6500	581 000	42,847 63	77,650 65	0 02%	34,803 02

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SUNRUN INC SEC ID: 86771W105	19 6300	4,971 000	92,639 58	97,580 73	0 02%	4,941 15
SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	10 7300	9,056 000	66,159 08	97,170 88	0 02%	31,011 80
SYLVAMO CORP SEC ID: 871332102	49 1100	167 000	3,338 69	8,201 37	0 00%	4,862 68
SYNOPSYS INC SEC ID: 871607107	514 9100	1,479 000	39,454 24	761,551 89	0 17%	722,097 65
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	37 6500	3,251 000	67,349 46	122,400 15	0 03%	55,050 69
TD SYNNEX CORP SEC ID: 87162W100	107 6100	1,574 000	113,454 27	169,378 14	0 04%	55,923 87
SYNCHRONY FINANCIAL SEC ID: 87165B103	38 1900	6,468 000	114,068 18	247,012 92	0 05%	132,944 74
SYSCO CORP SEC ID: 871829107	73 1300	5,579 000	224,023 10	407,992 27	0 09%	183,969 17
TELA BIO INC SEC ID: 872381108	6 6200	15,619 000	90,370 28	103,397 78	0 02%	13,027 50
TJX COS INC/THE SEC ID: 872540109	93 8100	10,419 000	402,647 53	977,406 39	0 22%	574,758 86
T-MOBILE US INC SEC ID: 872590104	160 3300	6,062 000	385,589 98	971,920 46	0 22%	586,330 48
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	160 9500	1,728 000	145,635 34	278,121 60	0 06%	132,486 26
TALOS ENERGY INC SEC ID: 87484T108	14 2300	11,437 000	63,880 64	162,748 51	0 04%	98,867 87
TANGER INC SEC ID: 875465106	27 7200	11,268 000	64,852 34	312,348 96	0 07%	247,496 62
TAPESTRY INC SEC ID: 876030107	36 8100	2,284 000	73,309 98	84,074 04	0 02%	10,764 06
TARGET CORP SEC ID: 87612E106	142 4200	4,239 000	280,348 76	603,718 38	0 13%	323,369 62
TARGA RESOURCES CORP SEC ID: 87612G101	86 8700	7,228 000	61,634 32	627,896 36	0 14%	566,262 04
TEGNA INC SEC ID: 87901J105	15 3000	3,701 000	38,739 39	56,625 30	0 01%	17,885 91
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	446 2900	535 000	45,249 54	238,765 15	0 05%	193,515 61
TELEFLEX INC SEC ID: 879369106	249 3400	359 000	19,863 47	89,513 06	0 02%	69,649 59

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TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	50 9700	1,988 000	19,671 26	101,328 36	0 02%	81,657 10
TENET HEALTHCARE CORP SEC ID: 88033G407	75 5700	2,857 000	62,187 60	215,903 49	0 05%	153,715 89
TENNANT CO SEC ID: 880345103	92 6900	205 000	9,667 80	19,001 45	0 00%	9,333 65
TERADYNE INC SEC ID: 880770102	108 5200	1,729 000	29,563 28	187,631 08	0 04%	158,067 80
TERRENO REALTY CORP SEC ID: 88146M101	62 6700	567 000	9,769 41	35,533 89	0 01%	25,764 48
TESLA INC SEC ID: 88160R101	248 4800	24,342 000	985,443 52	6,048,500 16	1 34%	5,063,056 64
TETRA TECH INC SEC ID: 88162G103	166 9300	853 000	53,064 06	142,391 29	0 03%	89,327 23
TEXAS INSTRUMENTS INC SEC ID: 882508104	170 4600	7,736 000	267,550 58	1,318,678 56	0 29%	1,051,127 98
TEXAS ROADHOUSE INC SEC ID: 882681109	122 2300	1,020 000	35,720 40	124,674 60	0 03%	88,954 20
TEXTRON INC SEC ID: 883203101	80 4200	3,535 000	92,187 47	284,284 70	0 06%	192,097 23
ODP CORP/THE SEC ID: 88337F105	56 3000	3,356 000	50,512 80	188,942 80	0 04%	138,430 00
TRADE DESK INC/THE SEC ID: 88339J105	71 9600	5,242 000	184,604 54	377,214 32	0 08%	192,609 78
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	530 7900	3,633 000	392,960 37	1,928,360 07	0 43%	1,535,399 70
3M CO SEC ID: 88579Y101	109 3200	5,083 000	380,529 50	555,673 56	0 12%	175,144 06
TIMKEN CO/THE SEC ID: 887389104	80 1500	1,937 000	59,799 48	155,250 55	0 03%	95,451 07
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	29 7600	1,087 000	14,036 02	32,349 12	0 01%	18,313 10
TRACTOR SUPPLY CO SEC ID: 892356106	215 0300	1,371 000	46,974 62	294,806 13	0 07%	247,831 51
TRANSDIGM GROUP INC SEC ID: 893641100	1,011 6000	626 000	134,841 04	633,261 60	0 14%	498,420 56
TRANSUNION SEC ID: 89400J107	68 7100	4,746 000	268,964 95	326,097 66	0 07%	57,132 71
TRAVEL + LEISURE CO SEC ID: 894164102	39 0900	3,044 000	64,657 66	118,989 96	0 03%	54,332 30

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRAVELERS COS INC/THE SEC ID: 89417E109	190 4900	634 000	51,410 30	120,770 66	0 03%	69,360 36
TRICO BANCSHARES SEC ID: 896095106	42 9700	422 000	6,055 70	18,133 34	0 00%	12,077 64
TRIMBLE INC SEC ID: 896239100	53 2000	2,225 000	51,931 01	118,370 00	0 03%	66,438 99
TRINITY INDUSTRIES INC SEC ID: 896522109	26 5900	3,272 000	56,005 28	87,002 48	0 02%	30,997 20
TRUIST FINANCIAL CORP SEC ID: 89832Q109	36 9200	7,768 000	179,773 56	286,794 56	0 06%	107,021 00
TWILIO INC SEC ID: 90138F102	75 8700	3,826 000	192,051 07	290,278 62	0 06%	98,227 55
TWIST BIOSCIENCE CORP SEC ID: 90184D100	36 8600	4,616 000	81,823 60	170,145 76	0 04%	88,322 16
TYLER TECHNOLOGIES INC SEC ID: 902252105	418 1200	433 000	20,142 28	181,045 96	0 04%	160,903 68
TYSON FOODS INC SEC ID: 902494103	53 7500	4,803 000	138,509 85	258,161 25	0 06%	119,651 40
UDR INC SEC ID: 902653104	38 2900	1,807 000	45,305 15	69,190 03	0 02%	23,884 88
UMB FINANCIAL CORP SEC ID: 902788108	83 5500	254 000	10,170 16	21,221 70	0 00%	11,051 54
UFP INDUSTRIES INC SEC ID: 90278Q108	125 5500	1,662 000	41,326 13	208,664 10	0 05%	167,337 97
US BANCORP SEC ID: 902973304	43 2800	6,718 000	221,704 40	290,755 04	0 06%	69,050 64
UBER TECHNOLOGIES INC SEC ID: 90353T100	61 5700	15,668 000	534,900 00	964,678 76	0 21%	429,778 76
UIPATH INC SEC ID: 90364P105	24 8400	14,938 000	166,190 25	371,059 92	0 08%	204,869 67
ULTA BEAUTY INC SEC ID: 90384S303	489 9900	629 000	67,430 73	308,203 71	0 07%	240,772 98
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	47 8200	3,160 000	121,629 27	151,111 20	0 03%	29,481 93
UNIFIRST CORP/MA SEC ID: 904708104	182 9100	97 000	4,938 27	17,742 27	0 00%	12,804 00
UNION PACIFIC CORP SEC ID: 907818108	245 6200	5,793 000	692,976 57	1,422,876 66	0 31%	729,900 09
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	41 2600	2,503 000	56,248 54	103,273 78	0 02%	47,025 24

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITED PARCEL SERVICE INC SEC ID: 911312106	157 2300	7,764 000	658,270 06	1,220,733 72	0 27%	562,463 66
UNITED RENTALS INC SEC ID: 911363109	573 4200	769 000	66,696 73	440,959 98	0 10%	374,263 25
US FOODS HOLDING CORP SEC ID: 912008109	45 4100	3,144 000	57,713 12	142,769 04	0 03%	85,055 92
UNITED THERAPEUTICS CORP SEC ID: 91307C102	219 8900	463 000	26,249 51	101,809 07	0 02%	75,559 56
UNITEDHEALTH GROUP INC SEC ID: 91324P102	526 4700	9,266 000	924,055 70	4,878,271 02	1 08%	3,954,215 32
UNITIL CORP SEC ID: 913259107	52 5700	434 000	12,143 23	22,815 38	0 01%	10,672 15
UNITY SOFTWARE INC SEC ID: 91332U101	40 8900	5,754 000	166,784 69	235,281 06	0 05%	68,496 37
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	191 2600	802 000	42,778 68	153,390 52	0 03%	110,611 84
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	152 4400	583 000	26,135 84	88,872 52	0 02%	62,736 68
UNUM GROUP SEC ID: 91529Y106	45 2200	3,998 000	57,876 05	180,789 56	0 04%	122,913 51
URBAN EDGE PROPERTIES SEC ID: 91704F104	18 3000	6,461 000	61,158 36	118,236 30	0 03%	57,077 94
VF CORP SEC ID: 918204108	18 8000	11,269 000	202,001 82	211,857 20	0 05%	9,855 38
VSE CORP SEC ID: 918284100	64 6100	442 000	4,906 20	28,557 62	0 01%	23,651 42
VAIL RESORTS INC SEC ID: 91879Q109	213 4700	318 000	21,824 38	67,883 46	0 02%	46,059 08
VALERO ENERGY CORP SEC ID: 91913Y100	130 0000	2,019 000	88,372 59	262,470 00	0 06%	174,097 41
VALLEY NATIONAL BANCORP SEC ID: 919794107	10 8600	9,998 000	66,041 79	108,578 28	0 02%	42,536 49
VALMONT INDUSTRIES INC SEC ID: 920253101	233 5100	242 000	20,410 28	56,509 42	0 01%	36,099 14
VALVOLINE INC SEC ID: 92047W101	37 5800	2,477 000	33,886 88	93,085 66	0 02%	59,198 78
VAREX IMAGING CORP SEC ID: 92214X106	20 5000	5,681 000	67,296 44	116,460 50	0 03%	49,164 06
VARONIS SYSTEMS INC SEC ID: 922280102	45 2800	7,545 000	172,370 52	341,637 60	0 08%	169,267 08

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Asset Detail

by Asset Type

12/31/2023

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
V2X INC SEC ID: 92242T101	46 4400	81 000	1,152 03	3,761 64	0 00%	2,609 61
VEEVA SYSTEMS INC SEC ID: 922475108	192 5200	1,382 000	35,627 96	266,062 64	0 06%	230,434 68
VENTAS INC SEC ID: 92276F100	49 8400	5,006 000	162,374 61	249,499 04	0 06%	87,124 43
VERALTO CORP SEC ID: 92338C103	82 2600	1,993 000	37,540 36	163,944 18	0 04%	126,403 82
VERISIGN INC SEC ID: 92343E102	205 9600	451 000	73,918 90	92,887 96	0 02%	18,969 06
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	37 7000	42,151 000	1,503,867 48	1,589,092 70	0 35%	85,225 22
VERISK ANALYTICS INC SEC ID: 92345Y106	238 8600	1,475 000	74,381 41	352,318 50	0 08%	277,937 09
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	406 8900	2,185 000	220,398 33	889,054 65	0 20%	668,656 32
VIAVI SOLUTIONS INC SEC ID: 925550105	10 0700	6,628 000	42,419 20	66,743 96	0 01%	24,324 76
VIATRIS INC SEC ID: 92556V106	10 8300	11,602 000	119,215 55	125,649 66	0 03%	6,434 11
VICI PROPERTIES INC SEC ID: 925652109	31 8800	3,656 000	63,052 72	116,553 28	0 03%	53,500 56
VIR BIOTECHNOLOGY INC SEC ID: 92764N102	10 0600	8,883 000	88,524 09	89,362 98	0 02%	838 89
VISA INC SEC ID: 92826C839	260 3500	16,746 000	780,765 13	4,359,821 10	0 96%	3,579,055 97
VISTEON CORP SEC ID: 92839U206	124 9000	1,123 000	59,633 26	140,262 70	0 03%	80,629 44
VISTRA CORP SEC ID: 92840M102	38 5200	4,458 000	76,686 61	171,722 16	0 04%	95,035 55
VITESSE ENERGY INC SEC ID: 92852X103	21 8900	528 000	2,546 96	11,557 92	0 00%	9,010 96
VLASIC FOODS INTL INC COM SEC ID: 928559103	0 0000	424 000	4,492 60	0 00	0 00%	-4,492 60
VULCAN MATERIALS CO SEC ID: 929160109	227 0100	936 000	51,676 89	212,481 36	0 05%	160,804 47
WD-40 CO SEC ID: 929236107	239 0700	328 000	23,211 58	78,414 96	0 02%	55,203 38
WSFS FINANCIAL CORP SEC ID: 929328102	45 9300	587 000	9,817 89	26,960 91	0 01%	17,143 02

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Asset Detail

by Asset Type

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WP CAREY INC SEC ID: 92936U109	64 8100	1,802 000	109,125 11	116,787 62	0 03%	7,662 51
WEC ENERGY GROUP INC SEC ID: 92939U106	84 1700	2,934 000	134,307 25	246,954 78	0 05%	112,647 53
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	126 9000	1,081 000	45,201 57	137,178 90	0 03%	91,977 33
WALMART INC SEC ID: 931142103	157 6500	13,183 000	779,951 25	2,078,299 95	0 46%	1,298,348 70
WALGREENS BOOTS ALLIANCE INC SEC ID: 931427108	26 1100	6,949 000	175,154 54	181,438 39	0 04%	6,283 85
WARNER BROS DISCOVERY INC SEC ID: 934423104	11 3800	8,511 000	102,945 54	96,855 18	0 02%	-6,090 36
WAFD INC SEC ID: 938824109	32 9600	1,272 000	19,728 72	41,925 12	0 01%	22,196 40
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	32 3800	526 000	11,698 24	17,031 88	0 00%	5,333 64
WASTE MANAGEMENT INC SEC ID: 94106L109	179 1000	3,684 000	248,298 25	659,804 40	0 15%	411,506 15
WATERS CORP SEC ID: 941848103	329 2300	330 000	39,539 61	108,645 90	0 02%	69,106 29
WATSCO INC SEC ID: 942622200	428 4700	640 000	161,809 53	274,220 80	0 06%	112,411 27
WEBSTER FINANCIAL CORP SEC ID: 947890109	50 7600	572 000	11,422 84	29,034 72	0 01%	17,611 88
WELLS FARGO & CO SEC ID: 949746101	49 2200	26,112 000	708,939 79	1,285,232 64	0 28%	576,292 85
WELLTOWER INC SEC ID: 95040Q104	90 1700	5,164 000	221,880 30	465,637 88	0 10%	243,757 58
WENDY'S CO/THE SEC ID: 95058W100	19 4800	4,237 000	19,744 42	82,536 76	0 02%	62,792 34
WESBANCO INC SEC ID: 950810101	31 3700	3,365 000	65,768 33	105,560 05	0 02%	39,791 72
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	352 1200	818 000	105,884 27	288,034 16	0 06%	182,149 89
WESTERN ALLIANCE BANCORP SEC ID: 957638109	65 7900	1,683 000	51,479 55	110,724 57	0 02%	59,245 02
WESTERN DIGITAL CORP SEC ID: 958102105	52 3700	2,369 000	67,475 04	124,064 53	0 03%	56,589 49
WEX INC SEC ID: 96208T104	194 5500	381 000	20,544 63	74,123 55	0 02%	53,578 92

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Asset Detail

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12/31/2023

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WEYERHAEUSER CO SEC ID: 962166104	34 7700	7,858 000	146,457 77	273,222 66	0 06%	126,764 89
WHIRLPOOL CORP SEC ID: 963320106	121 7700	545 000	46,266 85	66,364 65	0 01%	20,097 80
WHITESTONE REIT SEC ID: 966084204	12 2900	11,813 000	66,845 31	145,181 77	0 03%	78,336 46
WILLIAMS COS INC/THE SEC ID: 969457100	34 8300	8,855 000	153,772 76	308,419 65	0 07%	154,646 89
WILLIAMS-SONOMA INC SEC ID: 969904101	201 7800	1,116 000	45,329 34	225,186 48	0 05%	179,857 14
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	44 5000	601 000	5,065 39	26,744 50	0 01%	21,679 11
WINTRUST FINANCIAL CORP SEC ID: 97650W108	92 7500	1,742 000	56,089 82	161,570 50	0 04%	105,480 68
WOODWARD INC SEC ID: 980745103	136 1300	488 000	15,796 56	66,431 44	0 01%	50,634 88
WORKDAY INC SEC ID: 98138H101	276 0600	2,181 000	213,138 83	602,086 86	0 13%	388,948 03
WORTHINGTON ENTERPRISES INC SEC ID: 981811102	57 5500	456 000	5,936 93	26,242 80	0 01%	20,305 87
WORTHINGTON STEEL INC SEC ID: 982104101	28 1000	456 000	3,037 15	12,813 60	0 00%	9,776 45
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	80 4100	1,961 000	60,942 73	157,684 01	0 03%	96,741 28
XPO INC SEC ID: 983793100	87 5900	2,753 000	28,764 31	241,135 27	0 05%	212,370 96
XENCOR INC SEC ID: 98401F105	21 2300	11,010 000	199,891 55	233,742 30	0 05%	33,850 75
XYLEM INC/NY SEC ID: 98419M100	114 3600	4,570 000	92,899 74	522,625 20	0 12%	429,725 46
XOMETRY INC SEC ID: 98423F109	35 9100	5,005 000	108,688 57	179,729 55	0 04%	71,040 98
YORK WATER CO/THE SEC ID: 987184108	38 6200	545 000	10,224 20	21,047 90	0 00%	10,823 70
YUM! BRANDS INC SEC ID: 988498101	130 6600	1,899 000	79,235 61	248,123 34	0 05%	168,887 73
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	273 3300	374 000	12,032 60	102,225 42	0 02%	90,192 82
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	121 7000	1,673 000	110,477 07	203,604 10	0 05%	93,127 03

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ZIONS BANCORP NA SEC ID: 989701107	43 8700	2,461 000	65,129 76	107,964 07	0 02%	42,834 31
ZOETIS INC SEC ID: 98978V103	197 3700	5,182 000	270,797 15	1,022,771 34	0 23%	751,974 19
ZSCALER INC SEC ID: 98980G102	221 5600	2,273 000	226,451 81	503,605 88	0 11%	277,154 07
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	71 9100	2,664 000	174,829 60	191,568 24	0 04%	16,738 64
ZURN ELKAY WATER SOLUTIONS COR SEC ID: 98983L108	29 4100	2,265 000	28,726 32	66,613 65	0 01%	37,887 33
ALLEGION PLC SEC ID: G0176J109	126 6900	1,069 000	34,764 11	135,431 61	0 03%	100,667 50
AMCOR PLC SEC ID: G0250X107	9 6400	8,114 000	65,507 77	78,218 96	0 02%	12,711 19
AMDOCS LTD SEC ID: G02602103	87 8900	1,779 000	52,712 09	156,356 31	0 03%	103,644 22
AON PLC SEC ID: G0403H108	291 0200	2,606 000	147,427 46	758,398 12	0 17%	610,970 66
ASSURED GUARANTY LTD SEC ID: G0585R106	74 8300	1,966 000	26,934 20	147,115 78	0 03%	120,181 58
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	55 3700	1,354 000	47,999 07	74,970 98	0 02%	26,971 91
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	33 9700	3,078 000	56,774 09	104,559 66	0 02%	47,785 57
BIOHAVEN LTD SEC ID: G1110E107	42 8000	732 000	5,343 60	31,329 60	0 01%	25,986 00
ACCENTURE PLC SEC ID: G1151C101	350 9100	4,901 000	470,258 86	1,719,809 91	0 38%	1,249,551 05
CLARIVATE PLC SEC ID: G21810109	9 2600	10,181 000	86,594 40	94,276 06	0 02%	7,681 66
EATON CORP PLC SEC ID: G29183103	240 8200	4,221 000	222,770 14	1,016,501 22	0 22%	793,731 08
ENSTAR GROUP LTD SEC ID: G3075P101	294 3500	50 000	5,024 00	14,717 50	0 00%	9,693 50
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	34 7100	1,895 000	52,368 15	65,775 45	0 01%	13,407 30
HELEN OF TROY LTD SEC ID: G4388N106	120 8100	245 000	7,935 55	29,598 45	0 01%	21,662 90

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Asset Detail

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12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HERBALIFE LTD SEC ID: G4412G101	15 2600	1,732 000	20,641 11	26,430 32	0 01%	5,789 21
ICON PLC SEC ID: G4705A100	283 0700	321 000	89,571 84	90,865 47	0 02%	1,293 63
INVESCO LTD SEC ID: G491BT108	17 8400	6,701 000	69,862 92	119,545 84	0 03%	49,682 92
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	57 6400	4,931 000	130,475 16	284,222 84	0 06%	153,747 68
LINDE PLC SEC ID: G54950103	410 7100	3,958 000	1,171,554 69	1,625,590 18	0 36%	454,035 49
LIVANOVA PLC SEC ID: G5509L101	51 7400	1,607 000	67,362 40	83,146 18	0 02%	15,783 78
MEDTRONIC PLC SEC ID: G5960L103	82 3800	10,384 000	785,710 87	855,433 92	0 19%	69,723 05
APTIV PLC SEC ID: G6095L109	89 7200	2,347 000	109,495 34	210,572 84	0 05%	101,077 50
NORWEGIAN CRUISE LINE HOLDINGS SEC ID: G66721104	20 0400	13,784 000	179,679 44	276,231 36	0 06%	96,551 92
NOVOCURE LTD SEC ID: G6674U108	14 9300	6,572 000	89,154 18	98,119 96	0 02%	8,965 78
NVENT ELECTRIC PLC SEC ID: G6700G107	59 0900	1,880 000	22,866 48	111,089 20	0 02%	88,222 72
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	196 0000	600 000	41,926 25	117,600 00	0 03%	75,673 75
ROYALTY PHARMA PLC SEC ID: G7709Q104	28 0900	3,601 000	98,582 37	101,152 09	0 02%	2,569 72
PENTAIR PLC SEC ID: G7S00T104	72 7100	3,551 000	96,051 70	258,193 21	0 06%	162,141 51
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	37 5700	3,291 000	107,283 69	123,642 87	0 03%	16,359 18
SIRIUSPOINT LTD SEC ID: G8192H106	11 6000	21,759 000	200,070 30	252,404 40	0 06%	52,334 10
STERIS PLC SEC ID: G8473T100	219 8500	374 000	54,633 48	82,223 90	0 02%	27,590 42
STONECO LTD SEC ID: G85158106	18 0300	22,867 000	178,024 59	412,292 01	0 09%	234,267 42
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	243 9000	2,249 000	51,647 45	548,531 10	0 12%	496,883 65
WHITE MOUNTAINS INSURANCE GROU SEC ID: G9618E107	1,505 0100	62 000	28,722 62	93,310 62	0 02%	64,588 00

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WILLIS TOWERS WATSON PLC SEC ID: G96629103	241 2000	755 000	108,721 55	182,106 00	0 04%	73,384 45
PERRIGO CO PLC SEC ID: G97822103	32 1800	2,996 000	87,652 98	96,411 28	0 02%	8,758 30
CHUBB LTD SEC ID: H1467J104	226 0000	2,599 000	147,505 82	587,374 00	0 13%	439,868 18
GARMIN LTD SEC ID: H2906T109	128 5400	1,632 000	88,738 94	209,777 28	0 05%	121,038 34
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	187 9100	2,126 000	173,901 17	399,496 66	0 09%	225,595 49
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	95 0800	2,457 000	124,501 55	233,611 56	0 05%	109,110 01
QIAGEN NV SEC ID: N72482123	43 4300	2,679 000	49,107 62	116,348 97	0 03%	67,241 35
I-80 GOLD CORP SEC ID: NABLGXBS3	1 7600	51,552 000	88,705 37	90,731 52	0 02%	2,026 15
AADI BIOSCIENCE INC SEC ID: NABMYH7M4	2 0200	16,607 000	38,895 27	33,546 14	0 01%	-5,349 13
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	129 4900	3,324 000	151,296 82	430,424 76	0 10%	279,127 94
SCORPIO TANKERS INC SEC ID: Y7542C130	60 8000	6,001 000	64,545 75	364,860 80	0 08%	300,315 05
TOTAL EQUITY U S DOLLAR		4,830,582 000	136,776,926 20	450,643,541 96	99 70%	313,866,615 76
TOTAL EQUITY		4,830,582 000	136,776,926 20	450,643,541 96	99 70%	313,866,615 76
	TOTAL ASSETS - BASE:	5,789,070 730	138,141,989 50	452,008,605 26	**100.00%**	313,866,615 76

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PARAMETRIC EAFE MON [redacted]

Asset Detail

by Asset Type

12/31/2023

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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
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,874 73	-1,867 60	0 00%	7 13
DIVIDENDS RECEIVABLE			12,498 13	12,450 58	0 01%	-47 55
NON-BASE CURRENCY			68,883 41	69,317 48	0 04%	434 07
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			79,506 81	79,900 46	0 05%	393 65
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			25,077 84	25,089 99	0 01%	12 15
NON-BASE CURRENCY			371 99	374 56	0 00%	2 57
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			25,449 83	25,464 55	0 01%	14 72
EURO CURRENCY UNIT						
DIVIDENDS RECEIVABLE RECLAIM			268,253 66	267,394 45	0 16%	-859 21
FOREIGN TAXES PAYABLE - DIVIDENDS			-319 67	-317 97	0 00%	1 70
DIVIDENDS RECEIVABLE			9,485 46	9,576 49	0 01%	91 03
NON-BASE CURRENCY			11,721 51	11,775 24	0 01%	53 73
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			289,140 96	288,428 21	0 17%	-712 75
HONG KONG DOLLAR						
NON-BASE CURRENCY			14,410 25	14,409 10	0 01%	-1 15
ISRAELI SHEKEL						
NON-BASE CURRENCY			2,046 34	2,061 63	0 00%	15 29
DIVIDENDS RECEIVABLE			660 80	682 89	0 00%	22 09
FOREIGN TAXES PAYABLE - DIVIDENDS			-141 41	-146 14	0 00%	-4 73
TOTAL CASH & CASH EQUIVALENTS ISRAELI SHEKEL			2,565 73	2,598 38	0 00%	32 65
JAPANESE YEN						
NON-BASE CURRENCY			279,200 63	284,589 12	0 17%	5,388 49
FOREIGN TAXES PAYABLE - DIVIDENDS			-6,111 23	-6,191 22	0 00%	-79 99
DIVIDENDS RECEIVABLE			61,269 42	62,077 60	0 04%	808 18

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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			334,358 82	340,475 50	0 20%	6,116 68
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			670 63	675 12	0 00%	4 49
NORWEGIAN KRONE						
DIVIDENDS RECEIVABLE RECLAIM			16,265 27	15,555 64	0 01%	-709 63
NON-BASE CURRENCY			1,665 88	1,687 88	0 00%	22 00
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			17,931 15	17,243 52	0 01%	-687 63
POUND STERLING						
NON-BASE CURRENCY			109,475 15	110,155 61	0 06%	680 46
DIVIDENDS RECEIVABLE			28,499 13	28,888 29	0 02%	389 16
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			137,974 28	139,043 90	0 08%	1,069 62
SINGAPORE DOLLAR						
NON-BASE CURRENCY			6,852 29	6,906 31	0 00%	54 02
SWEDISH KRONA						
NON-BASE CURRENCY			2,199 17	2,212 81	0 00%	13 64
DIVIDENDS RECEIVABLE RECLAIM			31,250 79	28,183 77	0 02%	-3,067 02
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			33,449 96	30,396 58	0 02%	-3,053 38
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			204,024 30	223,194 67	0 13%	19,170 37
NON-BASE CURRENCY			0 58	0 59	0 00%	0 01
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			204,024 88	223,195 26	0 13%	19,170 38
U S DOLLAR						
DIVIDENDS RECEIVABLE			9,983 96	9,983 96	0 01%	0 00
INTEREST RECEIVABLE			419 41	419 41	0 00%	0 00
FOREIGN TAXES PAYABLE - DIVIDENDS			-56 00	-56 00	0 00%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	36,084 240	36,084 24	36,084 24	0 02%	0 00

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		36,084 240	46,431 61	46,431 61	0 03%	0 00
TOTAL CASH & CASH EQUIVALENTS		36,084 240	1,192,767 20	1,215,168 50	0 71%	22,401 30
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	80 4848	2,041 000	133,119 11	164,269 47	0 10%	31,150 36
VOLKSWAGEN AG SEC ID: ED5497166	123 4999	3,607 000	421,553 52	445,464 03	0 26%	23,910 51
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	99 3633	347 000	18,401 82	34,479 05	0 02%	16,077 23
SARTORIUS AG SEC ID: ED5843328	368 0694	723 000	202,848 59	266,114 16	0 16%	63,265 57
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	51 1674	723 000	32,440 47	36,994 02	0 02%	4,553 55
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		7,441 000	808,363 51	947,320 73	0 55%	138,957 22
TOTAL PREFERRED SECURITIES		7,441 000	808,363 51	947,320 73	0 55%	138,957 22
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	35 8984	1,779 000	40,819 95	63,863 31	0 04%	23,043 36
ANZ GROUP HOLDINGS LTD SEC ID: AA6065582	17 6865	41,506 000	616,124 94	734,096 37	0 43%	117,971 43
WESTPAC BANKING CORP SEC ID: AA6076142	15 6258	48,115 000	661,217 66	751,836 09	0 44%	90,618 43
FORTESCUE LTD SEC ID: AA6086257	19 8018	17,926 000	56,923 42	354,967 01	0 21%	298,043 59
TELSTRA GROUP LTD SEC ID: AA6087289	2 7021	33,385 000	68,667 19	90,209 81	0 05%	21,542 62
ASX LTD SEC ID: AA6129222	43 0290	1,636 000	47,491 01	70,395 43	0 04%	22,904 42
BHP GROUP LTD SEC ID: AA6144692	34 3973	45,134 000	1,167,730 76	1,552,486 09	0 90%	384,755 33
COMPUTERSHARE LTD SEC ID: AA6180415	16 6425	7,228 000	52,958 04	120,292 11	0 07%	67,334 07
CSL LTD SEC ID: AA6185497	195 5956	3,288 000	123,938 65	643,118 42	0 37%	519,179 77
REA GROUP LTD SEC ID: AA6198573	123 6077	1,185 000	49,916 32	146,475 13	0 09%	96,558 81

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSURBAN GROUP SEC ID: AA6200882	9 3550	22,331 000	151,312 49	208,906 92	0 12%	57,594 43
COCHLEAR LTD SEC ID: AA6211798	203 7975	753 000	82,791 47	153,459 50	0 09%	70,668 03
ORIGIN ENERGY LTD SEC ID: AA6214867	5 7795	17,575 000	95,217 54	101,574 79	0 06%	6,357 25
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	76 2867	19,913 000	1,088,411 02	1,519,097 65	0 88%	430,686 63
RIO TINTO LTD SEC ID: AA6220104	92 5676	3,885 000	231,397 00	359,625 13	0 21%	128,228 13
APA GROUP SEC ID: AA6247305	5 8273	5,692 000	30,280 41	33,168 82	0 02%	2,888 41
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	27 8535	6,916 000	41,837 62	192,634 99	0 11%	150,797 37
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	3 8621	24,208 000	75,947 64	93,493 74	0 05%	17,546 10
GPT GROUP/THE SEC ID: AA6365867	3 1661	21,710 000	65,861 01	68,736 12	0 04%	2,875 11
BLUESCOPE STEEL LTD SEC ID: AA6533233	15 9670	6,068 000	78,031 68	96,887 70	0 06%	18,856 02
SUNCORP GROUP LTD SEC ID: AA6585084	9 4505	13,119 000	113,727 64	123,981 73	0 07%	10,254 09
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	20 9481	41,252 000	680,587 85	864,152 88	0 50%	183,565 03
QANTAS AIRWAYS LTD SEC ID: AA6710344	3 6642	19,661 000	66,709 05	72,042 22	0 04%	5,333 17
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	9 3141	12,610 000	66,215 97	117,450 52	0 07%	51,234 55
REECE LTD SEC ID: AA6728809	15 2778	5,548 000	50,260 05	84,761 33	0 05%	34,501 28
SANTOS LTD SEC ID: AA6776709	5 1859	67,402 000	292,825 90	349,537 34	0 20%	56,711 44
SONIC HEALTHCARE LTD SEC ID: AA6821125	21 8898	2,736 000	39,548 35	59,890 46	0 03%	20,342 11
STOCKLAND SEC ID: AA6850850	3 0365	29,170 000	75,573 60	88,573 47	0 05%	12,999 87
WESFARMERS LTD SEC ID: AA6948837	38 9212	11,611 000	328,926 43	451,914 56	0 26%	122,988 13
WOOLWORTHS GROUP LTD SEC ID: AA6981234	25 3834	18,315 000	414,616 92	464,897 34	0 27%	50,280 42

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
DEXUS SEC ID: AAB033YN9	5 2404	8,403 000	39,754 57	44,035 48	0 03%	4,280 91
GOODMAN GROUP SEC ID: AAB03FYZ5	17 2635	18,126 000	115,099 32	312,917 39	0 18%	197,818 07
SEEK LTD SEC ID: AAB0767Y4	18 2392	4,318 000	45,159 95	78,756 93	0 05%	33,596 98
MINERAL RESOURCES LTD SEC ID: AAB17ZL55	47 7645	763 000	27,756 08	36,444 31	0 02%	8,688 23
BRAMBLES LTD SEC ID: AAB1FJ0C0	9 2800	14,047 000	101,689 18	130,355 60	0 08%	28,666 42
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	125 2999	2,825 000	155,215 13	353,972 30	0 21%	198,757 17
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	38 5460	4,507 000	41,288 59	173,726 60	0 10%	132,438 01
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	7 3557	4,852 000	21,119 41	35,690 02	0 02%	14,570 61
XERO LTD SEC ID: AAB8P4LP5	76 6279	1,443 000	75,646 66	110,574 07	0 06%	34,927 41
SCENTRE GROUP SEC ID: AABLZH0Z7	2 0402	139,786 000	257,661 82	285,195 10	0 17%	27,533 28
WOODSIDE ENERGY GROUP LTD SEC ID: AABMGT163	21 1938	13,141 000	191,882 23	278,507 61	0 16%	86,625 38
LOTTERY CORP LTD/THE SEC ID: AABNRQW79	3 3026	29,588 000	96,442 10	97,716 56	0 06%	1,274 46
MEDIBANK PVT LTD SEC ID: AABRTNNQ3	2 4292	33,435 000	75,344 28	81,219 17	0 05%	5,874 89
SOUTH32 LTD SEC ID: AABWSW5D2	2 2722	37,883 000	45,861 07	86,078 72	0 05%	40,217 65
COLES GROUP LTD SEC ID: AABYWR0T4	10 9927	10,209 000	94,634 32	112,224 05	0 07%	17,589 73
WISETECH GLOBAL LTD SEC ID: AABZ8GX82	51 4287	2,315 000	99,317 64	119,057 49	0 07%	19,739 85
TOTAL EQUITY AUSTRALIAN DOLLAR		877,298 000	8,439,739 93	12,368,998 38	7 21%	3,929,258 45
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	125 4825	831 000	70,566 71	104,275 98	0 06%	33,709 27
AP MOLLER - MAERSK A/S SEC ID: SD4253045	1,798 9583	71 000	64,643 32	127,726 04	0 07%	63,082 72
DANSKE BANK A/S SEC ID: SD4588820	26 7325	7,246 000	169,829 13	193,703 41	0 11%	23,874 28

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2023

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
GENMAB A/S SEC ID: SD4595734	319 3373	449 000	65,888 53	143,382 46	0 08%	77,493 93
ROCKWOOL A/S SEC ID: SD4713493	292 8123	304 000	50,623 26	89,014 94	0 05%	38,391 68
DSV A/S SEC ID: SDB1WT5G0	175 6726	1,503 000	56,099 94	264,035 88	0 15%	207,935 94
PANDORA A/S SEC ID: SDB44XTX3	138 2857	1,211 000	39,922 15	167,463 93	0 10%	127,541 78
CHR HANSEN HOLDING A/S SEC ID: SDB573M10	83 9020	1,086 000	75,537 81	91,117 56	0 05%	15,579 75
NOVOZYMES A/S SEC ID: SDB798FW3	54 9912	2,069 000	77,909 34	113,776 83	0 07%	35,867 49
COLOPLAST A/S SEC ID: SDB8FMRX8	114 3983	2,865 000	253,309 92	327,751 23	0 19%	74,441 31
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	31 7559	13,701 000	253,728 03	435,087 73	0 25%	181,359 70
NOVO NORDISK A/S SEC ID: SDBP6KMJ0	103 4475	36,041 000	1,085,424 41	3,728,351 69	2 17%	2,642,927 28
TRYG A/S SEC ID: SDBXDZ973	21 7683	3,642 000	71,215 05	79,280 09	0 05%	8,065 04
TOTAL EQUITY DANISH KRONE		71,019 000	2,334,697 60	5,864,967 77	3 42%	3,530,270 17
EURO CURRENCY UNIT						
VERBUND AG SEC ID: EA4661602	92 8458	915 000	33,152 69	84,953 94	0 05%	51,801 25
VOESTALPINE AG SEC ID: EA4943406	31 5488	2,344 000	36,196 58	73,950 40	0 04%	37,753 82
ERSTE GROUP BANK AG SEC ID: EA5289833	40 5738	2,416 000	44,185 32	98,026 29	0 06%	53,840 97
D'IETEREN GROUP SEC ID: EB4247491	195 4126	402 000	60,095 98	78,555 86	0 05%	18,459 88
SOLVAY SA SEC ID: EB4821105	30 6319	753 000	8,720 55	23,065 85	0 01%	14,345 30
UCB SA SEC ID: EB5596995	87 1569	3,340 000	244,479 37	291,104 00	0 17%	46,624 63
GROUPE BRUXELLES LAMBERT NV SEC ID: EB7097323	78 6732	671 000	45,178 42	52,789 70	0 03%	7,611 28
AGEAS SA/NV SEC ID: EBB86S2N3	43 4238	2,073 000	70,025 68	90,017 52	0 05%	19,991 84
UMICORE SA SEC ID: EBBF44467	27 5058	1,241 000	24,573 95	34,134 68	0 02%	9,560 73

BNY MELLON

PARAMETRIC EAFE MON [redacted]

Asset Detail

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12/31/2023

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
WAREHOUSES DE PAUW CVA SEC ID: EBBK8VQD3	31 4825	2,442 000	54,795 47	76,880 33	0 04%	22,084 86
ARGENX SE SEC ID: EBBNHKYX8	379 4473	917 000	344,485 77	347,953 15	0 20%	3,467 38
SYENSQO SA SEC ID: EBBPSLYH4	104 1243	753 000	40,352 17	78,405 60	0 05%	38,053 43
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	64 5337	8,395 000	423,681 92	541,760 02	0 32%	118,078 10
ADIDAS AG SEC ID: ED4031974	203 4323	1,708 000	124,993 71	347,462 44	0 20%	222,468 73
FRESENIUS SE & CO KGAA SEC ID: ED4352099	31 0075	5,353 000	125,502 20	165,983 28	0 10%	40,481 08
HANNOVER RUECK SE SEC ID: ED4511801	238 9358	776 000	75,721 62	185,414 18	0 11%	109,692 56
GEA GROUP AG SEC ID: ED4557101	41 6343	1,949 000	38,268 91	81,145 17	0 05%	42,876 26
CONTINENTAL AG SEC ID: ED4598584	84 9697	1,092 000	77,371 74	92,786 89	0 05%	15,415 15
DEUTSCHE POST AG SEC ID: ED4617855	49 5491	13,764 000	500,227 86	681,993 48	0 40%	181,765 62
MERCK KGAA SEC ID: ED4741846	159 1801	888 000	47,865 54	141,351 90	0 08%	93,486 36
RWE AG SEC ID: ED4768963	45 4895	6,498 000	164,118 13	295,590 69	0 17%	131,472 56
SAP SE SEC ID: ED4846280	154 0766	10,945 000	866,221 26	1,686,368 19	0 98%	820,146 93
E ON SE SEC ID: ED4942907	13 4215	19,716 000	185,956 81	264,618 24	0 15%	78,661 43
HENKEL AG & CO KGAA SEC ID: ED5002461	71 7802	646 000	30,417 97	46,369 98	0 03%	15,952 01
BASF SE SEC ID: ED5086571	53 8848	12,549 000	630,365 86	676,200 69	0 39%	45,834 83
BEIERSDORF AG SEC ID: ED5107401	149 9010	1,032 000	96,683 31	154,697 84	0 09%	58,014 53
HEIDELBERG MATERIALS AG SEC ID: ED5120677	89 4104	1,290 000	89,131 63	115,339 38	0 07%	26,207 75
FRESENIUS MEDICAL CARE AG SEC ID: ED5129074	41 9325	2,399 000	75,068 00	100,596 10	0 06%	25,528 10
ALLIANZ SE SEC ID: ED5231482	267 2701	3,957 000	599,206 32	1,057,587 66	0 62%	458,381 34

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	414 3542	1,417 000	273,712 24	587,139 92	0 34%	313,427 68
RHEINMETALL AG SEC ID: ED5334583	317 0346	553 000	91,960 31	175,320 11	0 10%	83,359 80
VOLKSWAGEN AG SEC ID: ED5497109	130 8458	212 000	20,559 11	27,739 31	0 02%	7,180 20
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	69 0959	4,387 000	132,814 54	303,123 53	0 18%	170,308 99
SIEMENS AG SEC ID: ED5727976	187 7021	8,913 000	1,086,293 34	1,672,989 07	0 97%	586,695 73
DEUTSCHE BANK AG SEC ID: ED5750358	13 6579	20,905 000	165,377 97	285,518 24	0 17%	120,140 27
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	111 3266	5,048 000	403,422 78	561,976 81	0 33%	158,554 03
DEUTSCHE TELEKOM AG SEC ID: ED5842353	24 0261	36,195 000	661,345 59	869,626 05	0 51%	208,280 46
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	41 7558	12,982 000	229,934 35	542,073 41	0 32%	312,139 06
RATIONAL AG SEC ID: ED5910606	772 7027	85 000	42,773 91	65,679 73	0 04%	22,905 82
CARL ZEISS MEDITEC AG SEC ID: ED5922965	109 1836	1,977 000	205,406 80	215,855 99	0 13%	10,449 19
BECHTLE AG SEC ID: ED5932402	50 1401	1,553 000	51,381 84	77,867 52	0 05%	26,485 68
DEUTSCHE BOERSE AG SEC ID: ED7021964	206 0172	1,829 000	229,724 66	376,805 50	0 22%	147,080 84
WACKER CHEMIE AG SEC ID: EDB11Y560	126 2615	394 000	48,964 27	49,747 03	0 03%	782 76
SYMRISE AG SEC ID: EDB1JB4K1	110 0673	1,343 000	110,033 23	147,820 42	0 09%	37,787 19
BRENNTAG SE SEC ID: EDB4YVF55	91 9290	2,339 000	124,076 21	215,021 87	0 13%	90,945 66
COMMERZBANK AG SEC ID: EDB90LKT5	11 8860	13,044 000	46,029 71	155,041 43	0 09%	109,011 72
LEG IMMOBILIEN SE SEC ID: EDB9G6L86	87 6208	1,029 000	75,094 01	90,161 84	0 05%	15,067 83
VONOVIA SE SEC ID: EDBBJPFY6	31 5267	8,063 000	173,394 06	254,199 87	0 15%	80,805 81
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	58 1046	3,053 000	145,872 40	177,393 31	0 10%	31,520 91

BNY MELLON

PARAMETRIC EAFE MON[redacted]

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12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	37 5802	10,135 000	340,983 47	380,875 26	0 22%	39,891 79
COVESTRO AG SEC ID: EDBYTBWY7	58 1930	4,008 000	122,608 15	233,237 39	0 14%	110,629 24
HELLOFRESH SE SEC ID: EDBYWH8S0	15 8075	11,718 000	181,711 61	185,232 77	0 11%	3,521 16
QIAGEN NV SEC ID: EDBYXS699	43 5232	1,561 000	45,541 98	67,939 73	0 04%	22,397 75
ENDESA SA SEC ID: EE5271783	20 3918	3,838 000	75,772 56	78,263 88	0 05%	2,491 32
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	9 0869	60,995 000	220,942 23	554,252 47	0 32%	333,310 24
NATURGY ENERGY GROUP SA SEC ID: EE5650424	29 8256	3,246 000	58,939 65	96,813 74	0 06%	37,874 09
REPSOL SA SEC ID: EE5669358	14 8575	8,054 000	64,304 68	119,662 65	0 07%	55,357 97
BANCO SANTANDER SA SEC ID: EE5705947	4 1750	167,628 000	400,305 98	699,851 04	0 41%	299,545 06
TELEFONICA SA SEC ID: EE5732529	3 9038	32,754 000	121,889 66	127,866 15	0 07%	5,976 49
ENAGAS SA SEC ID: EE7383073	16 8625	4,638 000	66,697 60	78,208 19	0 05%	11,510 59
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	44 3627	2,542 000	62,473 74	112,770 10	0 07%	50,296 36
CAIXABANK SA SEC ID: EEB283W91	4 1159	20,419 000	75,624 68	84,043 09	0 05%	8,418 41
IBERDROLA SA SEC ID: EEB288C92	13 1122	62,229 000	479,780 24	815,958 81	0 48%	336,178 57
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	71 6697	4,757 000	197,753 04	340,932 72	0 20%	143,179 68
REDEIA CORP SA SEC ID: EEBD6FXN0	16 4703	3,765 000	55,801 37	62,010 80	0 04%	6,209 43
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	43 5564	11,033 000	208,019 83	480,557 20	0 28%	272,537 37
FERROVIAL SE SEC ID: EEBRS7CF3	36 4755	5,650 000	87,525 65	206,086 82	0 12%	118,561 17
AENA SME SA SEC ID: EEBVRZ8L5	181 2731	759 000	87,852 43	137,586 26	0 08%	49,733 83
CELLNEX TELECOM SA SEC ID: EEBX90C09	39 3918	3,937 000	146,876 46	155,085 59	0 09%	8,209 13

BNY MELLON

PARAMETRIC EAFE MON [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GRIFOLS SA SEC ID: EEBYY3DX0	17 0724	13,830 000	175,605 58	236,110 82	0 14%	60,505 24
BOUYGUES SA SEC ID: EF4002129	37 6907	2,248 000	76,650 83	84,728 60	0 05%	8,077 77
AIRBUS SE SEC ID: EF4012250	154 4080	6,066 000	442,755 59	936,638 79	0 55%	493,883 20
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	31 5488	8,949 000	165,444 01	282,330 25	0 16%	116,886 24
L'OREAL SA SEC ID: EF4057800	497 8105	2,880 000	726,806 40	1,433,694 30	0 84%	706,887 90
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	810 3712	3,109 000	1,208,026 91	2,519,444 19	1 47%	1,311,417 28
THALES SA SEC ID: EF4162790	147 9679	1,079 000	80,841 80	159,657 33	0 09%	78,815 53
CAPGEMINI SE SEC ID: EF4163434	208 5027	1,766 000	142,187 86	368,215 75	0 21%	226,027 89
PUBLICIS GROUPE SA SEC ID: EF4380426	92 7906	2,311 000	107,533 35	214,439 08	0 12%	106,905 73
BOLLORE SE SEC ID: EF4572709	6 2468	17,589 000	48,552 15	109,874 90	0 06%	61,322 75
PERNOD RICARD SA SEC ID: EF4682326	176 4678	1,440 000	141,634 17	254,113 69	0 15%	112,479 52
RENAULT SA SEC ID: EF4712792	40 7671	2,835 000	52,036 17	115,574 76	0 07%	63,538 59
REMY COINTREAU SA SEC ID: EF4741718	127 0348	279 000	31,248 93	35,442 70	0 02%	4,193 77
SEB SA SEC ID: EF4792133	124 8255	853 000	49,115 12	106,476 11	0 06%	57,360 99
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	200 8033	5,329 000	443,573 65	1,070,080 66	0 62%	626,507 01
VIVENDI SE SEC ID: EF4834778	10 6886	7,359 000	76,341 80	78,657 35	0 05%	2,315 55
ORANGE SA SEC ID: EF5176179	11 3823	20,180 000	201,595 95	229,695 09	0 13%	28,099 14
HERMES INTERNATIONAL SCA SEC ID: EF5253978	2,119 6024	321 000	185,619 12	680,392 38	0 40%	494,773 26
KERING SA SEC ID: EF5505070	440 7554	543 000	88,402 17	239,330 16	0 14%	150,927 99
SANOFI SA SEC ID: EF5671732	99 1534	10,773 000	877,634 14	1,068,179 41	0 62%	190,545 27

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ACCOR SA SEC ID: EF5852845	38 2209	2,251 000	75,411 61	86,035 22	0 05%	10,623 61
NOKIA OYJ SEC ID: EF5946456	3 3846	10,953 000	79,218 78	37,072 04	0 02%	-42,146 74
STMICROELECTRONICS NV SEC ID: EF5962339	49 9799	6,891 000	54,202 77	344,411 42	0 20%	290,208 65
SOCIETE GENERALE SA SEC ID: EF5966512	26 5392	6,934 000	97,928 23	184,022 93	0 11%	86,094 70
EURAZEO SE SEC ID: EF7042395	79 3691	699 000	32,648 71	55,479 00	0 03%	22,830 29
SODEXO SA SEC ID: EF7062716	110 0452	895 000	64,196 94	98,490 48	0 06%	34,293 54
AXA SA SEC ID: EF7088422	32 5761	20,581 000	485,312 79	670,449 30	0 39%	185,136 51
ESSILORLUXOTTICA SA SEC ID: EF7212477	200 6044	2,890 000	347,003 43	579,746 83	0 34%	232,743 40
CREDIT AGRICOLE SA SEC ID: EF7262613	14 1970	12,510 000	91,782 43	177,603 99	0 10%	85,821 56
BNP PARIBAS SA SEC ID: EF7309687	69 1400	6,142 000	199,780 43	424,658 15	0 25%	224,877 72
CIE DE SAINT-GOBAIN SA SEC ID: EF7380480	73 6360	4,059 000	193,016 33	298,888 40	0 17%	105,872 07
KLEPIERRE SA SEC ID: EF7582556	27 2628	3,399 000	51,364 14	92,666 13	0 05%	41,301 99
COVIVIO SA/FRANCE SEC ID: EF7745633	53 7744	3,642 000	191,479 51	195,846 23	0 11%	4,366 72
SAFRAN SA SEC ID: EFB058TZ0	176 1475	3,991 000	396,873 90	703,004 63	0 41%	306,130 73
ENGIE SA SEC ID: EFB0C2CQ3	17 5838	17,723 000	240,479 01	311,638 01	0 18%	71,159 00
IPSEN SA SEC ID: EFB0R7JF3	119 1917	738 000	38,570 52	87,963 50	0 05%	49,392 98
ARKEMA SA SEC ID: EFB0Z5YZ7	113 7790	812 000	57,473 78	92,388 51	0 05%	34,914 73
LEGRAND SA SEC ID: EFB11ZRK7	103 9476	2,699 000	155,300 12	280,554 48	0 16%	125,254 36
EIFFAGE SA SEC ID: EFB13X011	107 1731	688 000	49,963 76	73,735 12	0 04%	23,771 36
TOTALENERGIES SE SEC ID: EFB15C551	68 0464	25,592 000	1,138,038 84	1,741,444 49	1 01%	603,405 65

BNY MELLON

PARAMETRIC EAFE MON [redacted]

Asset Detail

by Asset Type

12/31/2023

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
VINCI SA SEC ID: EFB1XH021	125 5987	4,880 000	362,437 04	612,921 68	0 36%	250,484 64
DANONE SA SEC ID: EFB1Y9TB7	64 8209	6,785 000	384,471 56	439,809 55	0 26%	55,337 99
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	194 5510	5,559 000	590,897 77	1,081,508 78	0 63%	490,611 01
BUREAU VERITAS SA SEC ID: EFB28DTJ8	25 2633	3,026 000	51,708 31	76,446 88	0 04%	24,738 57
GETLINK SE SEC ID: EFB292JQ6	18 2985	4,561 000	52,587 19	83,459 59	0 05%	30,872 40
EDENRED SE SEC ID: EFB62G1B5	59 8058	2,525 000	98,458 90	151,009 52	0 09%	52,550 62
BIOMERIEUX SEC ID: EFBF0LBX7	111 1278	764 000	75,402 98	84,901 63	0 05%	9,498 65
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	73 9232	1,412 000	88,300 48	104,379 53	0 06%	16,079 05
LA FRANCAISE DES JEUX SAEM SEC ID: EFBG0SC19	36 2767	1,684 000	49,473 52	61,089 97	0 04%	11,616 45
DASSAULT SYST SHS SEC ID: EFBM8H5Y8	48 8642	6,992 000	139,687 16	341,658 44	0 20%	201,971 28
EURONEXT NV SEC ID: EFBNBNSG3	86 8807	1,035 000	75,927 21	89,921 55	0 05%	13,994 34
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	65 1523	4,055 000	224,432 15	264,192 40	0 15%	39,760 25
CIE GENERALE DES ETABLISSEMENT SEC ID: EFBPBPJ08	35 8569	7,029 000	173,904 61	252,038 42	0 15%	78,133 81
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	264 5637	243 000	40,182 14	64,288 97	0 04%	24,106 83
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	21 1043	11,235 000	172,204 61	237,107 25	0 14%	64,902 64
INTESA SANPAOLO SPA SEC ID: EI4076838	2 9201	153,782 000	307,035 20	449,065 32	0 26%	142,030 12
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	12 3776	9,348 000	52,889 36	115,705 84	0 07%	62,816 48
ENEL SPA SEC ID: EI7144567	7 4343	80,431 000	377,524 54	597,947 74	0 35%	220,423 20
ENI SPA SEC ID: EI7145051	16 9542	25,675 000	194,390 64	435,298 27	0 25%	240,907 63
SNAM SPA SEC ID: EI7251479	5 1421	20,398 000	91,457 74	104,889 49	0 06%	13,431 75

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	8 3445	22,642 000	110,876 15	188,936 76	0 11%	78,060 61
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	53 9401	2,498 000	84,137 64	134,742 27	0 08%	50,604 63
PRYSMIAN SPA SEC ID: EIB1W4V62	45 4784	2,737 000	48,863 96	124,474 49	0 07%	75,610 53
DIASORIN SPA SEC ID: EIB234WN4	102 9976	1,408 000	138,707 04	145,020 57	0 08%	6,313 53
FERRARI NV SEC ID: EIBD6G500	337 1392	1,189 000	153,806 87	400,858 49	0 23%	247,051 62
MONCLER SPA SEC ID: EIBGLP233	61 5290	4,861 000	261,602 35	299,092 49	0 17%	37,490 14
STELLANTIS NV SEC ID: EIBMD8KX1	23 3633	19,923 000	269,921 06	465,467 97	0 27%	195,546 91
TENARIS S A USD1 SEC ID: EIBMHVLR8	17 3927	5,257 000	86,189 64	91,433 50	0 05%	5,243 86
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	11 2840	20,258 000	190,310 69	228,591 27	0 13%	38,280 58
UNICREDIT SPA SEC ID: EIBYMXPS6	27 1357	19,432 000	206,351 70	527,301 45	0 31%	320,949 75
POSTE ITALIANE SPA SEC ID: EIBYYN706	11 3503	6,527 000	45,648 80	74,083 27	0 04%	28,434 47
ASM INTERNATIONAL NV SEC ID: EN5165290	519 1303	497 000	160,440 41	258,007 74	0 15%	97,567 33
RANDSTAD NV SEC ID: EN5228650	62 6557	1,247 000	76,872 39	78,131 72	0 05%	1,259 33
WOLTERS KLUWER NV SEC ID: EN5671511	142 1685	2,605 000	86,272 94	370,348 83	0 22%	284,075 89
KONINKLIJKE KPN NV SEC ID: EN5956078	3 4443	30,200 000	71,654 81	104,017 82	0 06%	32,363 01
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	23 2915	9,478 000	146,563 05	220,757 27	0 13%	74,194 22
HEINEKEN NV SEC ID: EN7792554	101 5615	4,700 000	399,169 17	477,339 15	0 28%	78,169 98
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	84 6162	2,931 000	220,765 15	248,010 05	0 14%	27,244 90
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	101 6278	1,510 000	84,584 43	153,457 97	0 09%	68,873 54
ASML HOLDING NV SEC ID: ENB929F49	753 0399	4,262 000	1,083,050 55	3,209,456 08	1 87%	2,126,405 53

BNY MELLON

PARAMETRIC EAFE MON [redacted]

Asset Detail

by Asset Type

12/31/2023

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
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	28 7375	8,536 000	141,477 43	245,303 04	0 14%	103,825 61
BE SEMICONDUCTOR INDUSTRIES NV SEC ID: ENBG0SCK0	150 7295	795 000	78,467 70	119,829 95	0 07%	41,362 25
AKZO NOBEL NV SEC ID: ENBJ2KSG1	82 6499	1,439 000	105,717 19	118,933 22	0 07%	13,216 03
PROSUS NV SEC ID: ENBJDS7L4	29 8090	15,320 000	484,516 61	456,673 58	0 27%	-27,843 03
UNILEVER PLC SEC ID: ENBLRB269	48 4444	10,329 000	344,588 49	500,382 48	0 29%	155,793 99
EXOR NV SEC ID: ENBMJ1821	99 9708	726 000	29,414 19	72,578 82	0 04%	43,164 63
IMCD NV SEC ID: ENBNCBD44	174 0376	575 000	69,309 37	100,071 62	0 06%	30,762 25
NN GROUP NV SEC ID: ENBNG8PQ5	39 4912	1,538 000	44,788 48	60,737 52	0 04%	15,949 04
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	28 5110	6,980 000	145,667 93	199,006 90	0 12%	53,338 97
DSM-FIRMENICH AG SEC ID: ENBPCPSD2	101 6278	3,246 000	300,625 65	329,883 84	0 19%	29,258 19
AEGON LTD SEC ID: ENBPH0Y29	5 7972	32,451 000	64,527 54	188,125 04	0 11%	123,597 50
ARCELORMITTAL SA SEC ID: ENBYPBS65	28 3619	5,910 000	49,981 90	167,618 76	0 10%	117,636 86
ABN AMRO BANK NV SEC ID: ENBYQP139	15 0122	13,704 000	163,605 52	205,727 10	0 12%	42,121 58
RELX PLC SEC ID: ENBYWLC62	39 5686	5,536 000	44,121 76	219,051 56	0 13%	174,929 80
ADYEN NV SEC ID: ENBZ1HM46	1,288 6847	80 000	58,532 62	103,094 78	0 06%	44,562 16
ING GROEP NV SEC ID: ENBZ57394	14 9415	36,712 000	295,590 96	548,532 20	0 32%	252,941 24
EDP - ENERGIAS DE PORTUGAL SA SEC ID: EP4103594	5 0317	20,130 000	63,391 26	101,287 73	0 06%	37,896 47
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	14 7360	6,039 000	61,180 85	88,990 89	0 05%	27,810 04
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	25 4511	3,710 000	76,445 32	94,423 71	0 06%	17,978 39
EDP RENOVAVEIS SA SEC ID: EPB39GNW3	20 4636	6,998 000	135,268 20	143,204 56	0 08%	7,936 36

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
EXOR NV SEC ID: EXBMJ1829	99 9708	356 000	22,617 11	35,589 61	0 02%	12,972 50
DCC ORD EURO0 25 SEC ID: EZ4189476	73 6579	1,228 000	67,167 82	90,451 96	0 05%	23,284 14
KINGSPAN GROUP PLC SEC ID: EZ4491237	86 6046	1,657 000	72,298 80	143,503 76	0 08%	71,204 96
KERRY GROUP PLC SEC ID: EZ4519573	86 8918	3,723 000	271,736 02	323,498 06	0 19%	51,762 04
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	39 6348	6,920 000	248,547 26	274,273 11	0 16%	25,725 85
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	176 7440	1,822 000	237,826 07	322,027 57	0 19%	84,201 50
WARTSILA OYJ ABP SEC ID: SF4525181	14 4985	6,773 000	44,252 36	98,198 56	0 06%	53,946 20
UPM-KYMMENE OYJ SEC ID: SF5051252	37 6244	5,688 000	118,683 39	214,007 47	0 12%	95,324 08
STORA ENSO OYJ SEC ID: SF5072670	13 8357	7,836 000	79,268 76	108,416 87	0 06%	29,148 11
ELISA OYJ SEC ID: SF5701518	46 2517	2,001 000	53,795 27	92,549 64	0 05%	38,754 37
NOKIA OYJ SEC ID: SF5902942	3 3714	95,194 000	377,046 79	320,936 27	0 19%	-56,110 52
NESTE OYJ SEC ID: SFB06YV43	35 5808	7,291 000	159,055 83	259,419 44	0 15%	100,363 61
KONE OYJ SEC ID: SFB09M9D1	49 8860	1,969 000	53,377 83	98,225 52	0 06%	44,847 69
ORION OYJ SEC ID: SFB17NY41	43 3796	1,583 000	48,038 03	68,669 92	0 04%	20,631 89
NORDEA BANK ABP SEC ID: SFBFM0SV0	12 4008	16,333 000	193,242 03	202,542 28	0 12%	9,300 25
SAMPO PLC NPV A SEC ID: SFBMXX645	43 7552	3,850 000	122,146 04	168,457 47	0 10%	46,311 43
TOTAL EQUITY EURO CURRENCY UNIT		1,764,598 000	34,393,753 10	56,924,009 04	33 16%	22,530,255 94
HONG KONG DOLLAR						
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	8 2538	37,500 000	290,764 18	309,516 49	0 18%	18,752 31
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	34 3214	8,600 000	169,796 14	295,163 64	0 17%	125,367 50

BNY MELLON

PARAMETRIC EAFE MON [redacted]

Asset Detail

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12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	5 7949	41,000 000	228,749 40	237,592 13	0 14%	8,842 73
WHARF HOLDINGS LTD/THE HK/00004 SEC ID: FH6435579	3 2208	65,000 000	199,586 04	209,353 85	0 12%	9,767 81
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	5 6028	55,000 000	246,465 29	308,155 80	0 18%	61,690 51
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	2 7150	18,500 000	44,646 76	50,226 99	0 03%	5,580 23
SWIRE PACIFIC LTD HK/00019 SEC ID: FH6867748	8 4651	26,500 000	209,892 92	224,324 62	0 13%	14,431 70
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	11 9164	29,500 000	250,871 76	351,534 54	0 20%	100,662 78
LINK REIT HK/00823 SEC ID: FHB0PB4M2	5 6156	11,000 000	37,786 63	61,772 03	0 04%	23,985 40
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	8 7148	79,000 000	289,000 28	688,469 69	0 40%	399,469 41
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	2 9263	19,600 000	37,798 64	57,355 08	0 03%	19,556 44
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBYVS6J9	5 5324	37,000 000	195,622 79	204,698 70	0 12%	9,075 91
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	5 0201	54,576 000	261,134 00	273,979 06	0 16%	12,845 06
TOTAL EQUITY HONG KONG DOLLAR		482,776 000	2,462,114 83	3,272,142 62	1 91%	810,027 79
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	9 0283	12,846 000	63,471 43	115,977 52	0 07%	52,506 09
BANK LEUMI LE-ISRAEL BM SEC ID: FZ6076423	8 0841	7,918 000	37,126 84	64,009 83	0 04%	26,882 99
ELBIT SYSTEMS LTD SEC ID: FZ6308917	213 2800	448 000	76,000 53	95,549 45	0 06%	19,548 92

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	5 0265	15,177 000	49,259 18	76,287 51	0 04%	27,028 33
NICE LTD SEC ID: FZ6647132	202 4772	612 000	52,434 59	123,916 02	0 07%	71,481 43
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	38 8792	2,144 000	38,725 83	83,356 94	0 05%	44,631 11
TOTAL EQUITY ISRAELI SHEKEL		39,145 000	317,018 40	559,097 27	0 33%	242,078 87
JAPANESE YEN						
AISIN CORP SEC ID: FJ6010709	34 9908	2,200 000	57,330 07	76,979 72	0 04%	19,649 65
AJINOMOTO CO INC SEC ID: FJ6010907	38 5870	4,600 000	57,399 42	177,500 36	0 10%	120,100 94
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	37 2961	4,700 000	133,172 49	175,291 54	0 10%	42,119 05
ASAHI KASEI CORP SEC ID: FJ6054608	7 3698	12,700 000	78,195 66	93,596 97	0 05%	15,401 31
AGC INC SEC ID: FJ6055209	37 1400	2,000 000	74,037 66	74,280 04	0 04%	242 38
LY CORP SEC ID: FJ6084845	3 5445	27,100 000	69,515 05	96,055 26	0 06%	26,540 21
TREND MICRO INC/JAPAN SEC ID: FJ6125283	53 5395	1,600 000	75,330 38	85,663 22	0 05%	10,332 84
NTT DATA GROUP CORP SEC ID: FJ6125630	14 1793	5,500 000	43,186 71	77,986 24	0 05%	34,799 53
BRIDGESTONE CORP SEC ID: FJ6132107	41 4243	5,900 000	155,158 10	244,403 47	0 14%	89,245 37
OBIC CO LTD SEC ID: FJ6136744	172 3294	700 000	75,873 40	120,630 59	0 07%	44,757 19
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	15 9633	3,800 000	51,511 11	60,660 38	0 04%	9,149 27
USS CO LTD SEC ID: FJ6171493	20 1163	3,400 000	52,164 36	68,395 52	0 04%	16,231 16
CANON INC SEC ID: FJ6172327	25 6774	17,000 000	373,308 40	436,515 84	0 25%	63,207 44
CAPCOM CO LTD SEC ID: FJ6173697	32 3166	2,300 000	72,388 70	74,328 28	0 04%	1,939 58
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	25 4220	7,500 000	139,446 99	190,665 35	0 11%	51,218 36
CHUBU ELECTRIC POWER CO INC SEC ID: FJ6195609	12 9203	7,200 000	74,672 27	93,025 96	0 05%	18,353 69

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Asset Detail

by Asset Type

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	37 8919	6,800 000	76,140 46	257,664 93	0 15%	181,524 47
KDDI CORP SEC ID: FJ6248994	31 8201	18,800 000	343,559 16	598,218 21	0 35%	254,659 05
DAIFUKU CO LTD SEC ID: FJ6250024	20 2334	3,600 000	60,026 69	72,840 12	0 04%	12,813 43
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	115 9739	700 000	43,095 86	81,181 73	0 05%	38,085 87
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	163 0373	1,800 000	97,688 31	293,467 17	0 17%	195,778 86
DAI NIPPON PRINTING CO LTD SEC ID: FJ6250909	29 5999	2,800 000	75,065 95	82,879 84	0 05%	7,813 89
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	30 3022	6,100 000	105,517 91	184,843 25	0 11%	79,325 34
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	6 7322	15,700 000	66,061 81	105,694 93	0 06%	39,633 12
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	6 7158	5,600 000	20,212 29	37,608 74	0 02%	17,396 45
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	23 8615	5,300 000	50,727 87	126,466 17	0 07%	75,738 30
DISCO CORP SEC ID: FJ6270949	248 1203	1,200 000	53,557 15	297,744 37	0 17%	244,187 22
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	57 6607	3,100 000	161,465 44	178,748 06	0 10%	17,282 62
EISAI CO LTD SEC ID: FJ6307204	50 0213	5,800 000	272,738 73	290,123 43	0 17%	17,384 70
SBI HOLDINGS INC SEC ID: FJ6309465	22 4996	3,400 000	55,626 03	76,498 80	0 04%	20,872 77
FAST RETAILING CO LTD SEC ID: FJ6332434	248 1912	2,600 000	355,183 62	645,297 23	0 38%	290,113 61
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	8 5934	115,300 000	614,446 31	990,821 08	0 58%	376,374 77
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	43 0487	2,000 000	77,269 46	86,097 32	0 05%	8,827 86
SUBARU CORP SEC ID: FJ6356409	18 3430	6,400 000	58,022 24	117,395 38	0 07%	59,373 14
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	60 1007	3,600 000	127,600 85	216,362 61	0 13%	88,761 76
FANUC CORP SEC ID: FJ6356938	29 4155	5,000 000	108,706 03	147,077 61	0 09%	38,371 58

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Asset Detail

by Asset Type

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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
FUJITSU LTD SEC ID: FJ6356946	150 9079	2,000 000	160,629 86	301,815 87	0 18%	141,186 01
MCDONALD'S HOLDINGS CO JAPAN L SEC ID: FJ6371861	43 3395	1,400 000	43,670 21	60,675 28	0 04%	17,005 07
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	29 0892	4,067 000	38,369 21	118,305 91	0 07%	79,936 70
NIPPON BUILDING FUND INC SEC ID: FJ6396801	4,333 9483	18 000	76,020 81	78,011 07	0 05%	1,990 26
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	41 1406	1,200 000	22,620 21	49,368 71	0 03%	26,748 50
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	31 8414	2,500 000	66,868 44	79,603 49	0 05%	12,735 05
DENTSU GROUP INC SEC ID: FJ6416286	25 6632	2,600 000	48,071 32	66,724 36	0 04%	18,653 04
RESONA HOLDINGS INC SEC ID: FJ6421559	5 0823	19,900 000	64,369 14	101,137 40	0 06%	36,768 26
HIROSE ELECTRIC CO LTD SEC ID: FJ6428729	113 2430	1,100 000	124,697 22	124,567 32	0 07%	-129 90
HITACHI LTD SEC ID: FJ6429107	72 1379	9,300 000	266,789 77	670,882 42	0 39%	404,092 65
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	19 1942	6,800 000	100,287 10	130,520 65	0 08%	30,233 55
HONDA MOTOR CO LTD SEC ID: FJ6435146	10 3986	59,700 000	510,612 86	620,798 72	0 36%	110,185 86
HOYA CORP SEC ID: FJ6441508	125 0177	3,600 000	151,058 98	450,063 86	0 26%	299,004 88
ISUZU MOTORS LTD SEC ID: FJ6467107	12 8813	6,600 000	41,798 39	85,016 32	0 05%	43,217 93
ITOCHU CORP SEC ID: FJ6467800	40 9065	12,000 000	131,472 86	490,878 16	0 29%	359,405 30
JSR CORP SEC ID: FJ6470986	28 5147	2,600 000	41,456 59	74,138 18	0 04%	32,681 59
JAPAN TOBACCO INC SEC ID: FJ6474533	25 8547	15,600 000	333,594 67	403,333 82	0 23%	69,739 15
AEON CO LTD SEC ID: FJ6480043	22 3507	8,600 000	127,082 67	192,215 93	0 11%	65,133 26
KAJIMA CORP SEC ID: FJ6481322	16 7151	5,500 000	34,055 40	91,933 26	0 05%	57,877 86
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	13 2785	8,200 000	62,066 36	108,883 53	0 06%	46,817 17

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Asset Detail

by Asset Type

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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
KAO CORP SEC ID: FJ6483807	41 1406	8,900 000	311,744 74	366,151 24	0 21%	54,406 50
KIKKOMAN CORP SEC ID: FJ6490802	61 2427	2,000 000	23,529 90	122,485 46	0 07%	98,955 56
KEYENCE CORP SEC ID: FJ6490992	440 6299	1,480 000	157,694 94	652,132 24	0 38%	494,437 30
KINTETSU GROUP HOLDINGS CO LTD SEC ID: FJ6492964	31 7208	2,100 000	63,722 82	66,613 71	0 04%	2,890 89
KIRIN HOLDINGS CO LTD SEC ID: FJ6493749	14 6546	6,300 000	90,807 14	92,323 74	0 05%	1,516 60
KOMATSU LTD SEC ID: FJ6496585	26 1597	16,400 000	362,981 93	429,019 74	0 25%	66,037 81
KONAMI GROUP CORP SEC ID: FJ6496684	52 3691	1,600 000	44,939 01	83,790 61	0 05%	38,851 60
KUBOTA CORP SEC ID: FJ6497500	15 0553	7,100 000	69,073 05	106,892 83	0 06%	37,819 78
KYOCERA CORP SEC ID: FJ6499266	14 5978	12,800 000	157,421 30	186,852 04	0 11%	29,430 74
KYOWA KIRIN CO LTD SEC ID: FJ6499555	16 8109	2,000 000	21,017 20	33,621 79	0 02%	12,604 59
LASERTEC CORP SEC ID: FJ6506268	263 6544	900 000	129,051 99	237,288 99	0 14%	108,237 00
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	25 0319	18,300 000	217,199 85	458,084 14	0 27%	240,884 29
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	722 7976	58 000	35,216 31	41,922 26	0 02%	6,705 95
JFE HOLDINGS INC SEC ID: FJ6543790	15 5164	6,000 000	39,877 11	93,098 32	0 05%	53,221 21
MAKITA CORP SEC ID: FJ6555802	27 5926	3,000 000	58,342 18	82,777 70	0 05%	24,435 52
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	48 8013	13,200 000	375,549 56	644,176 51	0 38%	268,626 95
MARUBENI CORP SEC ID: FJ6569464	15 8072	15,600 000	108,898 85	246,592 43	0 14%	137,693 58
PANASONIC HOLDINGS CORP SEC ID: FJ6572708	9 9057	40,700 000	356,338 60	403,160 39	0 23%	46,821 79
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	17 1124	23,078 000	295,916 70	394,918 98	0 23%	99,002 28
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	13 7821	8,800 000	109,590 42	121,282 46	0 07%	11,692 04

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Asset Detail

by Asset Type

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MITSUBISHI CORP SEC ID: FJ6596780	15 9845	38,400 000	311,667 16	613,806 24	0 36%	302,139 08
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	14 1793	18,700 000	187,763 33	265,153 22	0 15%	77,389 89
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	58 4551	3,200 000	115,215 61	187,056 33	0 11%	71,840 72
MITSUI & CO LTD SEC ID: FJ6597309	37 5798	14,700 000	249,258 20	552,423 06	0 32%	303,164 86
MITSUI CHEMICALS INC SEC ID: FJ6597366	29 6638	2,500 000	48,080 08	74,159 46	0 04%	26,079 38
MITSUI OSK LINES LTD SEC ID: FJ6597580	32 0400	4,400 000	117,496 17	140,976 03	0 08%	23,479 86
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	24 5283	9,200 000	161,447 45	225,660 39	0 13%	64,212 94
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	21 2300	18,400 000	205,144 93	390,631 31	0 23%	185,486 38
SEIKO EPSON CORP SEC ID: FJ6616505	14 9702	4,200 000	42,640 26	62,874 88	0 04%	20,234 62
RENESAS ELECTRONICS CORP SEC ID: FJ6635679	18 0806	13,200 000	96,837 70	238,663 65	0 14%	141,825 95
NINTENDO CO LTD SEC ID: FJ6639556	52 1989	11,400 000	236,328 05	595,067 41	0 35%	358,739 36
DENSO CORP SEC ID: FJ6640380	15 0872	18,700 000	172,345 25	282,131 52	0 16%	109,786 27
NEC CORP SEC ID: FJ6640406	59 2283	2,500 000	84,370 46	148,070 65	0 09%	63,700 19
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	8 0863	4,300 000	32,416 57	34,770 89	0 02%	2,354 32
NIDEC CORP SEC ID: FJ6640687	40 3958	2,800 000	80,642 50	113,108 25	0 07%	32,465 75
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	1 2222	327,500 000	181,296 19	400,257 15	0 23%	218,960 96
NISSAN CHEMICAL CORP SEC ID: FJ6641586	39 0552	1,000 000	14,192 47	39,055 19	0 02%	24,862 72
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	34 9057	2,400 000	41,650 28	83,773 59	0 05%	42,123 31
NITTO DENKO CORP SEC ID: FJ6641800	74 8333	1,500 000	62,658 07	112,249 97	0 07%	49,591 90
YAMAHA CORP SEC ID: FJ6642386	23 1026	1,500 000	19,691 64	34,653 85	0 02%	14,962 21

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Asset Detail

by Asset Type

12/31/2023

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
MINEBEA MITSUMI INC SEC ID: FJ6642402	20 5597	4,000 000	35,842 76	82,238 62	0 05%	46,395 86
NIPPON STEEL CORP SEC ID: FJ6642568	22 9111	7,400 000	165,070 18	169,541 79	0 10%	4,471 61
NISSAN MOTOR CO LTD SEC ID: FJ6642865	3 9311	45,500 000	163,840 75	178,862 97	0 10%	15,022 22
NOMURA HOLDINGS INC SEC ID: FJ6643103	4 5233	23,900 000	98,533 76	108,107 75	0 06%	9,573 99
NIPPON YUSEN KK SEC ID: FJ6643962	31 0044	4,900 000	111,622 88	151,921 56	0 09%	40,298 68
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	133 9197	800 000	45,617 20	107,135 77	0 06%	61,518 57
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	37 2464	9,500 000	172,402 28	353,840 98	0 21%	181,438 70
OBAYASHI CORP SEC ID: FJ6656402	8 6537	8,500 000	51,851 31	73,556 54	0 04%	21,705 23
OLYMPUS CORP SEC ID: FJ6658804	14 4737	8,800 000	94,117 61	127,368 43	0 07%	33,250 82
OMRON CORP SEC ID: FJ6659422	46 6946	2,100 000	60,109 79	98,058 59	0 06%	37,948 80
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	17 8465	2,600 000	28,035 80	46,400 91	0 03%	18,365 11
ORIX CORP SEC ID: FJ6661147	18 8396	18,500 000	287,415 34	348,531 72	0 20%	61,116 38
OSAKA GAS CO LTD SEC ID: FJ6661766	20 8895	4,700 000	76,396 13	98,180 60	0 06%	21,784 47
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	21 1590	5,100 000	65,711 61	107,911 06	0 06%	42,199 45
T&D HOLDINGS INC SEC ID: FJ6744299	15 8923	5,500 000	43,009 75	87,407 79	0 05%	44,398 04
ROHM CO LTD SEC ID: FJ6747201	19 1694	11,800 000	218,493 39	226,198 76	0 13%	7,705 37
SMC CORP SEC ID: FJ6763968	537 3812	500 000	101,537 22	268,690 61	0 16%	167,153 39
SOFTBANK GROUP CORP SEC ID: FJ6770625	44 6375	12,600 000	236,214 08	562,432 99	0 33%	326,218 91
SECOM CO LTD SEC ID: FJ6791597	72 0315	2,100 000	108,092 57	151,266 14	0 09%	43,173 57
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	14 4169	4,700 000	44,478 87	67,759 61	0 04%	23,280 74

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Asset Detail

by Asset Type

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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
SEKISUI HOUSE LTD SEC ID: FJ6793908	22 2159	6,200 000	86,079 72	137,738 69	0 08%	51,658 97
SHARP CORP/JAPAN SEC ID: FJ6800604	7 1322	8,400 000	45,782 30	59,910 63	0 03%	14,128 33
SHIMADZU CORP SEC ID: FJ6804366	27 9614	3,000 000	42,980 61	83,884 24	0 05%	40,903 63
SHIMIZU CORP SEC ID: FJ6804408	6 6435	4,000 000	16,694 52	26,573 98	0 02%	9,879 46
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	41 9705	18,000 000	258,208 02	755,468 89	0 44%	497,260 87
SHIONOGI & CO LTD SEC ID: FJ6804689	48 2196	6,100 000	245,071 01	294,139 61	0 17%	49,068 60
SHIMANO INC SEC ID: FJ6804820	154 8801	600 000	45,556 65	92,928 08	0 05%	47,371 43
SHISEIDO CO LTD SEC ID: FJ6805264	30 1603	2,700 000	51,809 04	81,432 83	0 05%	29,623 79
SONY GROUP CORP SEC ID: FJ6821501	95 1199	12,800 000	637,809 59	1,217,534 45	0 71%	579,724 86
SUMITOMO ELECTRIC INDUSTRIES L SEC ID: FJ6858701	12 7359	4,600 000	48,326 14	58,584 91	0 03%	10,258 77
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	30 1177	2,400 000	53,344 82	72,282 60	0 04%	18,937 78
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	29 7489	3,200 000	68,796 90	95,196 49	0 06%	26,399 59
SUMITOMO CORP SEC ID: FJ6858941	21 8187	11,400 000	143,510 31	248,733 16	0 14%	105,222 85
SUZUKI MOTOR CORP SEC ID: FJ6865508	42 7933	3,700 000	106,487 90	158,335 23	0 09%	51,847 33
TDK CORP SEC ID: FJ6869302	47 6451	3,900 000	93,461 79	185,815 73	0 11%	92,353 94
TAISEI CORP SEC ID: FJ6870102	34 2034	2,100 000	29,618 94	71,827 21	0 04%	42,208 27
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	28 7559	3,866 000	108,424 41	111,170 13	0 06%	2,745 72
ADVANTEST CORP SEC ID: FJ6870490	34 0261	8,000 000	125,691 69	272,208 84	0 16%	146,517 15
SYSMEX CORP SEC ID: FJ6883808	55 7384	1,300 000	51,419 98	72,459 93	0 04%	21,039 95
TERUMO CORP SEC ID: FJ6885076	32 7848	7,000 000	128,395 55	229,493 55	0 13%	101,098 00

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOBU RAILWAY CO LTD SEC ID: FJ6895166	26 8762	2,700 000	59,566 86	72,565 62	0 04%	12,998 76
TOHO CO LTD/TOKYO SEC ID: FJ6895208	33 8275	1,200 000	19,177 40	40,592 99	0 02%	21,415 59
TOKYO ELECTRIC POWER CO HOLDIN SEC ID: FJ6895406	5 2383	20,700 000	56,898 19	108,433 47	0 06%	51,535 28
TOKYO GAS CO LTD SEC ID: FJ6895448	22 9678	4,000 000	77,210 70	91,871 19	0 05%	14,660 49
TOKYO ELECTRON LTD SEC ID: FJ6895679	179 1389	4,900 000	237,896 44	877,780 57	0 51%	639,884 13
TOKYU CORP SEC ID: FJ6896545	12 2074	5,800 000	60,697 34	70,802 95	0 04%	10,105 61
TOPPAN HOLDINGS INC SEC ID: FJ6897022	27 9118	4,200 000	75,981 14	117,229 40	0 07%	41,248 26
TORAY INDUSTRIES INC SEC ID: FJ6897147	5 2000	10,300 000	46,427 88	53,560 29	0 03%	7,132 41
MAZDA MOTOR CORP SEC ID: FJ6900305	10 8065	8,300 000	47,854 15	89,693 93	0 05%	41,839 78
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	81 5719	1,600 000	63,621 63	130,514 97	0 08%	66,893 34
TOYOTA TSUSHO CORP SEC ID: FJ6900586	58 9303	2,200 000	50,478 61	129,646 76	0 08%	79,168 15
TOYOTA MOTOR CORP SEC ID: FJ6900644	18 3749	112,800 000	1,131,034 30	2,072,694 08	1 21%	941,659 78
UNICHARM CORP SEC ID: FJ6911484	36 1612	3,000 000	40,677 61	108,483 48	0 06%	67,805 87
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	41 7151	2,300 000	87,019 61	95,944 82	0 06%	8,925 21
YAKULT HONSHA CO LTD SEC ID: FJ6985116	22 4642	1,500 000	20,988 24	33,696 27	0 02%	12,708 03
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	8 9339	11,400 000	44,349 31	101,846 37	0 06%	57,497 06
ASTELLAS PHARMA INC SEC ID: FJ6985389	11 9591	11,000 000	79,991 02	131,550 58	0 08%	51,559 56
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	18 4813	4,000 000	59,924 85	73,925 38	0 04%	14,000 53
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	41 7790	2,400 000	31,105 07	100,269 55	0 06%	69,164 48
M3 INC SEC ID: FJB02K2M5	16 5484	3,200 000	32,221 29	52,955 03	0 03%	20,733 74

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KDX REALTY INVESTMENT CORP SEC ID: FJB0C5Q58	1,140 5874	30 000	32,886 25	34,217 62	0 02%	1,331 37
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	39 6865	5,200 000	139,585 78	206,369 71	0 12%	66,783 93
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	27 4649	13,600 000	91,276 60	373,522 50	0 22%	282,245 90
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	20 0489	4,800 000	30,521 85	96,234 93	0 06%	65,713 08
MITSUBISHI CHEMICAL GROUP CORP SEC ID: FJB0JQTJ2	6 1285	14,100 000	71,978 47	86,412 26	0 05%	14,433 79
SUMCO CORP SEC ID: FJB0M0C87	14 9986	4,000 000	49,396 50	59,994 33	0 03%	10,597 83
INPEX CORP SEC ID: FJB10RB16	13 5090	11,600 000	68,052 96	156,704 50	0 09%	88,651 54
MONOTARO CO LTD SEC ID: FJB1GHR89	10 9200	18,600 000	204,674 99	203,111 80	0 12%	-1,563 19
MATSUKIYOCOCOKARA & CO SEC ID: FJB249GC1	17 7117	4,800 000	74,390 22	85,016 32	0 05%	10,626 10
MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	39 3389	4,200 000	131,938 60	165,223 44	0 10%	33,284 84
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	37 5160	8,700 000	287,346 62	326,388 86	0 19%	39,042 24
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	21 2229	5,700 000	78,343 59	120,970 36	0 07%	42,626 77
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	23 7551	9,400 000	188,403 27	223,298 35	0 13%	34,895 08
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3 9750	31,015 000	106,827 38	123,285 62	0 07%	16,458 24
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	48 9147	6,500 000	253,994 59	317,945 82	0 19%	63,951 23
NEXON CO LTD SEC ID: FJB63QM79	18 2260	3,300 000	53,499 60	60,145 77	0 04%	6,646 17
OPEN HOUSE GROUP CO LTD SEC ID: FJBD3D176	29 6709	6,800 000	194,865 04	201,761 96	0 12%	6,896 92
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	4 5723	18,500 000	50,441 55	84,587 18	0 05%	34,145 63
SOFTBANK CORP SEC ID: FJBF5M0K1	12 4805	43,500 000	498,082 48	542,901 50	0 32%	44,819 02
SG HOLDINGS CO LTD SEC ID: FJBFFY883	14 3566	4,400 000	44,009 50	63,169 25	0 04%	19,159 75

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 EXPRESS HOLDINGS INC SEC ID: FJBKSHP60	56 8449	600 000	34,028 88	34,106 97	0 02%	78 09
SHIZUOKA FINANCIAL GROUP INC SEC ID: FJBP38QJ7	8 4764	9,700 000	53,813 79	82,220 89	0 05%	28,407 10
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	42 2968	19,200 000	460,106 27	812,098 20	0 47%	351,991 93
NOMURA REAL ESTATE MASTER FUND SEC ID: FJBYSJJF3	1,170 3788	69 000	77,717 04	80,756 14	0 05%	3,039 10
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	8 9339	20,600 000	171,659 74	184,038 17	0 11%	12,378 43
JAPAN POST INSURANCE CO LTD SEC ID: FJBYT8157	17 7614	3,200 000	41,413 57	56,836 43	0 03%	15,422 86
JAPAN POST BANK CO LTD SEC ID: FJBYT8165	10 1858	9,600 000	78,893 85	97,784 09	0 06%	18,890 24
TOTAL EQUITY JAPANESE YEN		1,983,881 000	22,828,184 77	37,963,905 64	22 12%	15,135,720 87
NEW ZEALAND DOLLAR						
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	14 9423	4,633 000	43,639 52	69,227 86	0 04%	25,588 34
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3 2797	21,604 000	41,804 71	70,855 01	0 04%	29,050 30
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	5 5717	15,306 000	50,749 54	85,280 75	0 05%	34,531 21
MERIDIAN ENERGY LTD SEC ID: ANBWFD052	3 5077	12,231 000	28,524 85	42,902 08	0 02%	14,377 23
TOTAL EQUITY NEW ZEALAND DOLLAR		53,774 000	164,718 62	268,265 70	0 16%	103,547 08
NORWEGIAN KRONE						
TELENOR ASA SEC ID: SN4732491	11 4812	6,886 000	77,606 98	79,059 80	0 05%	1,452 82
KONGSBERG GRUPPEN ASA SEC ID: SN5208244	45 8265	2,253 000	94,392 89	103,247 06	0 06%	8,854 17
EQUINOR ASA SEC ID: SN7133606	31 7211	9,181 000	121,031 02	291,231 44	0 17%	170,200 42
YARA INTERNATIONAL ASA SEC ID: SN7751258	35 5662	6,494 000	220,266 77	230,967 12	0 13%	10,700 35
MOWI ASA SEC ID: SNB02L489	17 9210	4,404 000	69,166 86	78,923 95	0 05%	9,757 09
NORSK HYDRO ASA SEC ID: SNB11HK30	6 7351	13,471 000	26,996 74	90,728 99	0 05%	63,732 25

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
AKER BP ASA SEC ID: SNB1L95G4	29 0970	3,197 000	88,938 70	93,022 98	0 05%	4,084 28
GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	18 4625	2,901 000	44,781 04	53,559 82	0 03%	8,778 78
ADEVINTA ASA SEC ID: SNBJ0DP44	11 0677	6,502 000	60,301 54	71,962 03	0 04%	11,660 49
DNB BANK ASA SEC ID: SNBNG7113	21 2688	10,715 000	215,100 32	227,895 66	0 13%	12,795 34
TOTAL EQUITY NORWEGIAN KRONE		66,004 000	1,018,582 86	1,320,598 85	0 77%	302,015 99
POUND STERLING						
ANTOFAGASTA PLC SEC ID: EX0045610	21 4103	9,893 000	141,789 07	211,811 77	0 12%	70,022 70
ASHTEAD GROUP PLC SEC ID: EX0053671	69 6296	6,995 000	266,490 33	487,058 88	0 28%	220,568 55
BARRATT DEVELOPMENTS PLC SEC ID: EX0081185	7 1720	13,930 000	79,547 20	99,906 31	0 06%	20,359 11
BHP GROUP LTD SEC ID: EX0144405	34 2857	12,515 000	217,892 85	429,086 12	0 25%	211,193 27
DIAGEO PLC SEC ID: EX0237407	36 4083	16,080 000	322,639 69	585,445 27	0 34%	262,805 58
BAE SYSTEMS PLC SEC ID: EX0263494	14 1567	31,952 000	264,077 66	452,333 41	0 26%	188,255 75
HALMA PLC SEC ID: EX0405202	29 1164	4,379 000	117,236 26	127,500 86	0 07%	10,264 60
STANDARD CHARTERED PLC SEC ID: EX0408289	8 4978	44,117 000	283,467 66	374,898 18	0 22%	91,430 52
IMPERIAL BRANDS PLC SEC ID: EX0454499	23 0293	6,657 000	126,837 86	153,305 80	0 09%	26,467 94
HSBC HOLDINGS PLC SEC ID: EX0540529	8 1014	226,265 000	1,438,952 06	1,833,052 87	1 07%	394,100 81
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	3 2010	116,190 000	271,902 13	371,926 84	0 22%	100,024 71
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	30 1745	3,419 000	83,532 32	103,166 67	0 06%	19,634 35
PEARSON PLC SEC ID: EX0677602	12 2916	7,666 000	62,893 39	94,227 57	0 05%	31,334 18
PRUDENTIAL PLC SEC ID: EX0709959	11 3100	12,591 000	94,317 13	142,404 53	0 08%	48,087 40
RIO TINTO PLC SEC ID: EX0718877	74 4738	14,164 000	765,960 57	1,054,847 13	0 61%	288,886 56

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PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SSE PLC SEC ID: EX0790876	23 6603	12,410 000	177,884 04	293,624 17	0 17%	115,740 13
BP PLC SEC ID: EX0798051	5 9425	128,096 000	477,949 19	761,207 94	0 44%	283,258 75
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0 6082	560,577 000	214,813 89	340,946 90	0 20%	126,133 01
SMITH & NEPHEW PLC SEC ID: EX0922321	13 7487	7,041 000	75,836 52	96,804 73	0 06%	20,968 21
ASTRAZENECA PLC SEC ID: EX0989528	135 1288	17,558 000	1,562,348 95	2,372,591 47	1 38%	810,242 52
BT GROUP PLC SEC ID: EX3091355	1 5757	31,907 000	43,622 28	50,274 35	0 03%	6,652 07
BARCLAYS PLC SEC ID: EX3134866	1 9604	246,285 000	368,676 76	482,814 02	0 28%	114,137 26
INTERTEK GROUP PLC SEC ID: EX3163832	54 1280	4,875 000	219,231 60	263,874 04	0 15%	44,642 44
BURBERRY GROUP PLC SEC ID: EX3174300	18 0512	3,606 000	53,109 69	65,092 51	0 04%	11,982 82
NEXT PLC SEC ID: EX3208983	103 4883	1,308 000	60,145 91	135,362 65	0 08%	75,216 74
KINGFISHER PLC SEC ID: EX3319525	3 1016	20,663 000	36,416 03	64,088 12	0 04%	27,672 09
J SAINSBURY PLC SEC ID: EXB019KW9	3 8575	52,070 000	109,212 63	200,862 36	0 12%	91,649 73
ADMIRAL GROUP PLC SEC ID: EXB02J636	34 2156	2,355 000	55,407 77	80,577 81	0 05%	25,170 04
CENTRICA PLC SEC ID: EXB033F22	1 7930	54,903 000	89,333 18	98,441 42	0 06%	9,108 24
BUNZL PLC SEC ID: EXB0744B8	40 6661	3,415 000	69,405 52	138,874 80	0 08%	69,469 28
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	5 6193	11,576 000	54,972 08	65,049 23	0 04%	10,077 15
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	22 8062	9,104 000	171,069 23	207,627 39	0 12%	36,558 16
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	118 2250	5,784 000	433,737 67	683,813 12	0 40%	250,075 45
UNILEVER PLC SEC ID: EXB10RZP7	48 4424	9,860 000	340,047 37	477,642 06	0 28%	137,594 69
EXPERIAN PLC SEC ID: EXB19NLV9	40 8191	9,523 000	175,976 30	388,720 25	0 23%	212,743 95

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
MONDI PLC SEC ID: EXB1CRLC8	19 6001	5,189 000	83,961 96	101,704 67	0 06%	17,742 71
SEVERN TRENT PLC SEC ID: EXB1FH8J7	32 8771	2,671 000	59,234 79	87,814 71	0 05%	28,579 92
WHITBREAD PLC SEC ID: EXB1KJJ48	46 6067	2,044 000	54,426 03	95,264 07	0 06%	40,838 04
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	9 3570	21,257 000	194,243 35	198,902 43	0 12%	4,659 08
SMITHS GROUP PLC SEC ID: EXB1WY232	22 4811	3,538 000	60,621 65	79,538 12	0 05%	18,916 47
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	25 1212	6,981 000	97,713 68	175,371 16	0 10%	77,657 48
3I GROUP PLC SEC ID: EXB1YW440	30 8629	9,544 000	59,748 47	294,555 59	0 17%	234,807 12
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	69 0942	6,869 000	429,467 09	474,607 79	0 28%	45,140 70
RELX PLC SEC ID: EXB2B0DG6	39 6463	13,296 000	245,221 94	527,136 94	0 31%	281,915 00
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	13 5065	13,078 000	120,306 41	176,638 09	0 10%	56,331 68
OCADO GROUP PLC SEC ID: EXB3MBS72	9 6681	24,331 000	217,823 87	235,234 13	0 14%	17,410 26
GLENCORE PLC SEC ID: EXB4T3BW4	6 0183	73,278 000	143,081 28	441,011 25	0 26%	297,929 97
ENTAIN PLC SEC ID: EXB5VQMV7	12 6741	4,511 000	34,086 14	57,172 69	0 03%	23,086 55
SEGRO PLC SEC ID: EXB5ZN1N1	11 2998	12,443 000	71,852 59	140,603 75	0 08%	68,751 16
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	3 8206	87,329 000	154,082 00	333,647 04	0 19%	179,565 04
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	14 9470	10,333 000	53,367 24	154,447 67	0 09%	101,080 43
WPP PLC SEC ID: EXB8KF9B6	9 5992	28,692 000	232,320 62	275,421 51	0 16%	43,100 89
COCA-COLA HBC AG SEC ID: EXB9895B6	29 3841	8,033 000	210,501 36	236,042 80	0 14%	25,541 44
COMPASS GROUP PLC SEC ID: EXBD6K458	27 3572	22,062 000	372,746 40	603,554 72	0 35%	230,808 32
NATIONAL GRID PLC SEC ID: EXBDR05C3	13 4874	34,345 000	400,813 30	463,224 20	0 27%	62,410 90

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
PHOENIX GROUP HOLDINGS PLC SEC ID: EXBGXQNP3	6 8227	33,113 000	219,232 68	225,921 05	0 13%	6,688 37
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	90 3833	1,773 000	68,001 24	160,249 63	0 09%	92,248 39
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	64 3774	1,334 000	57,394 41	85,879 45	0 05%	28,485 04
M&G PLC SEC ID: EXBKFB1C0	2 8352	27,788 000	44,297 46	78,783 29	0 05%	34,485 83
WISE PLC SEC ID: EXBL9YR78	11 1418	10,485 000	79,775 69	116,821 27	0 07%	37,045 58
TESCO PLC SEC ID: EXBLGZ985	3 7033	60,050 000	186,405 09	222,382 80	0 13%	35,977 71
NATWEST GROUP PLC ORD GBP1 0769 SEC ID: EXBM8PJY6	2 7969	32,304 000	56,340 37	90,351 42	0 05%	34,011 05
JD SPORTS FASHION PLC SEC ID: EXBM8Q5M5	2 1155	72,713 000	159,385 62	153,826 57	0 09%	-5,559 05
INFORMA PLC SEC ID: EXBMJ6DW6	9 9587	10,044 000	61,912 13	100,025 56	0 06%	38,113 43
HALEON PLC SEC ID: EXBMX86B0	4 1004	51,636 000	196,515 43	211,727 95	0 12%	15,212 52
GSK PLC SEC ID: EXBN7SWP3	18 4872	23,865 000	431,826 69	441,195 83	0 26%	9,369 14
MELROSE INDUST PLC ORD GBP0 22857142 SEC ID: EXBNGDN84	7 2332	14,573 000	87,489 40	105,409 64	0 06%	17,920 24
SHELL PLC SEC ID: EXBP6MXD8	32 7815	74,818 000	1,657,237 66	2,452,644 92	1 43%	795,407 26
AVIVA PLC SEC ID: EXBPQY8M8	5 5416	39,855 000	170,925 03	220,858 70	0 13%	49,933 67
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	9 1964	8,811 000	50,655 79	81,029 54	0 05%	30,373 75
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFGQN2	133 9177	2,082 000	252,410 53	278,816 73	0 16%	26,406 20
TOTAL EQUITY POUND STERLING		2,574,797 000	16,402,158 18	23,967,079 23	13 96%	7,564,921 05
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	2 9490	24,900 000	57,892 85	73,429 61	0 04%	15,536 76
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	25 3279	16,700 000	195,996 27	422,975 51	0 25%	226,979 24

BNY MELLON

PARAMETRIC EAFE MON [redacted]

Asset Detail

by Asset Type

12/31/2023

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
CITY DEVELOPMENTS LTD SEC ID: FM6197921	5 0413	39,400 000	189,527 15	198,627 85	0 12%	9,100 70
SEATRIUM LTD SEC ID: FM6205138	0 0895	312,994 000	31,018 48	27,998 86	0 02%	-3,019 62
JARDINE CYCLE & CARRIAGE LTD SEC ID: FM6242263	22 5608	6,800 000	144,517 71	153,413 69	0 09%	8,895 98
SINGAPORE EXCHANGE LTD SEC ID: FM6303867	7 4521	11,500 000	74,475 47	85,698 58	0 05%	11,223 11
CAPITALAND ASCENDAS REIT SEC ID: FM6563874	2 2970	49,000 000	90,539 54	112,554 01	0 07%	22,014 47
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	21 5677	10,400 000	144,035 57	224,304 45	0 13%	80,268 88
UOL GROUP LTD SEC ID: FM6916841	4 7608	9,900 000	43,395 68	47,132 14	0 03%	3,736 46
SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY18	1 8725	92,000 000	162,118 81	172,268 97	0 10%	10,150 16
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	9 8552	53,400 000	418,689 76	526,267 91	0 31%	107,578 15
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	2 7064	16,400 000	39,813 11	44,384 81	0 03%	4,571 70
KEPPEL LTD SEC ID: FMB1VQ5C0	5 3597	16,400 000	54,065 90	87,899 33	0 05%	33,833 43
TOTAL EQUITY SINGAPORE DOLLAR		659,794 000	1,646,086 30	2,176,955 72	1 27%	530,869 42
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	13 7728	22,981 000	211,822 00	316,512 23	0 18%	104,690 23
SWEDBANK AB SEC ID: SS4846522	20 1730	8,125 000	98,045 99	163,905 25	0 10%	65,859 26
SECURITAS AB SEC ID: SS5554042	9 7818	7,911 000	55,790 66	77,384 20	0 05%	21,593 54
H & M HENNES & MAURITZ AB SEC ID: SS5687438	17 5256	7,707 000	102,045 55	135,069 52	0 08%	33,023 97
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	6 2622	26,715 000	153,822 20	167,295 97	0 10%	13,473 77
ALFA LAVAL AB SEC ID: SS7332686	40 0284	3,147 000	54,918 89	125,969 31	0 07%	71,050 42
GETINGE AB SEC ID: SS7698359	22 2567	3,587 000	77,601 30	79,834 90	0 05%	2,233 60
INDUTRADE AB SEC ID: SSB0LDBX2	25 9778	3,752 000	61,294 04	97,468 57	0 06%	36,174 53

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
HUSQVARNA AB SEC ID: SSB12PJ24	8 2339	9,334 000	55,531 82	76,855 21	0 04%	21,323 39
SKF AB SEC ID: SSB1Q3J35	19 9745	4,005 000	76,596 66	79,997 87	0 05%	3,401 21
VOLVO AB SEC ID: SSB1QH836	25 9678	14,612 000	182,008 32	379,442 08	0 22%	197,433 76
SANDVIK AB SEC ID: SSB1VQ251	21 6415	10,785 000	164,721 14	233,403 80	0 14%	68,682 66
INDUSTRIVARDEN AB SEC ID: SSB1VSK57	32 5764	2,786 000	76,870 75	90,757 83	0 05%	13,887 08
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	14 9933	5,977 000	38,273 59	89,614 82	0 05%	51,341 23
TELE2 AB SEC ID: SSB97C732	8 5871	25,533 000	210,574 17	219,255 68	0 13%	8,681 51
HOLMEN AB SEC ID: SSBDQQ1Q6	42 2412	1,438 000	56,582 05	60,742 78	0 04%	4,160 73
ESSITY AB SEC ID: SSBF1K7P7	24 8069	5,853 000	95,103 23	145,194 66	0 08%	50,091 43
EQT AB SEC ID: SSBJ7W9K6	28 2798	3,973 000	89,205 81	112,355 81	0 07%	23,150 00
EVOLUTION AB SEC ID: SSBJXSCH9	119 2913	290 000	29,405 64	34,594 48	0 02%	5,188 84
ATLAS COPCO AB SEC ID: SSBLDBN40	17 2209	27,586 000	162,227 84	475,056 71	0 28%	312,828 87
ATLAS COPCO AB SEC ID: SSBLDBN57	14 8246	13,932 000	60,202 62	206,536 20	0 12%	146,333 58
EPIROC AB SEC ID: SSBMD58R7	20 0638	7,139 000	54,560 22	143,235 49	0 08%	88,675 27
EPIROC AB SEC ID: SSBMD58W6	17 5037	2,898 000	12,573 87	50,725 82	0 03%	38,151 95
INVESTOR AB SEC ID: SSBMV7PN3	22 9712	8,972 000	185,062 67	206,097 33	0 12%	21,034 66
INVESTOR AB SEC ID: SSBMV7PQ6	23 1696	23,748 000	267,237 86	550,232 24	0 32%	282,994 38
VOLVO CAR AB SEC ID: SSBMXC0X5	3 2308	57,035 000	185,959 70	184,271 41	0 11%	-1,688 29
HEXAGON AB SEC ID: SSBNZFHC2	12 0016	35,740 000	302,387 00	428,936 03	0 25%	126,549 03
BOLIDEN AB SEC ID: SSBPYTZ53	31 2071	2,535 000	43,062 48	79,109 88	0 05%	36,047 40

BNY MELLON

PARAMETRIC EAFE MON [redacted]

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10 8605	15,790 000	142,400 88	171,486 53	0 10%	29,085 65
ASSA ABLOY AB SEC ID: SSBYPC1T6	28 8057	10,139 000	148,805 51	292,061 47	0 17%	143,255 96
NORDEA BANK ABP SEC ID: SSBYZF9J2	12 3757	33,141 000	257,096 34	410,141 60	0 24%	153,045 26
INVESTMENT AB LATOUR SEC ID: SSBZ404X0	26 0274	4,138 000	81,692 13	107,701 29	0 06%	26,009 16
TOTAL EQUITY SWEDISH KRONA		411,304 000	3,793,482 93	5,991,246 97	3 49%	2,197,764 04
SWISS FRANC						
BARRY CALLEBAUT AG SEC ID: ES5476928	1,685 9740	140 000	225,945 39	236,036 36	0 14%	10,090 97
SWISSCOM AG SEC ID: ES5533975	601 2000	363 000	161,067 91	218,235 61	0 13%	57,167 70
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	11,988 3562	14 000	110,755 95	167,836 99	0 10%	57,081 04
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962307	121,190 5186	1 000	27,285 93	121,190 52	0 07%	93,904 59
GIVAUDAN SA SEC ID: ES5980614	4,139 4879	93 000	160,745 34	384,972 38	0 22%	224,227 04
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	522 3074	1,864 000	683,516 92	973,580 94	0 57%	290,064 02
NOVARTIS AG SEC ID: ES7103066	100 8376	23,256 000	1,439,055 46	2,345,080 16	1 37%	906,024 70
ABB LTD SEC ID: ES7108891	44 3177	15,418 000	316,102 23	683,290 44	0 40%	367,188 21
ROCHE HOLDING AG SEC ID: ES7108917	310 5804	111 000	34,504 52	34,474 43	0 02%	-30 09
ROCHE HOLDING AG SEC ID: ES7110384	290 5008	6,043 000	1,239,861 64	1,755,496 35	1 02%	515,634 71
ADECCO GROUP AG SEC ID: ES7110723	49 0346	2,086 000	74,507 83	102,286 25	0 06%	27,778 42
HOLCIM AG SEC ID: ES7110756	78 4412	4,846 000	241,296 98	380,125 85	0 22%	138,828 87
NESTLE SA SEC ID: ES7123874	115 8558	29,572 000	2,172,374 32	3,426,086 52	2 00%	1,253,712 20
BALOISE HOLDING AG SEC ID: ES7124591	156 5972	512 000	53,638 12	80,177 75	0 05%	26,539 63
SONOVA HOLDING AG SEC ID: ES7156031	326 0263	590 000	100,147 99	192,355 49	0 11%	92,207 50

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SWATCH GROUP AG/THE SEC ID: ES7184728	271 6093	244 000	47,180 70	66,272 68	0 04%	19,091 98
LONZA GROUP AG SEC ID: ES7333374	420 2459	514 000	72,595 43	216,006 42	0 13%	143,410 99
SWISS LIFE HOLDING AG SEC ID: ES7437803	693 8751	312 000	76,635 13	216,489 04	0 13%	139,853 91
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	809 1249	104 000	61,104 83	84,148 99	0 05%	23,044 16
SWISS PRIME SITE AG SEC ID: ESB083BH9	106 7546	1,695 000	130,656 39	180,949 03	0 11%	50,292 64
AVOLTA AG SEC ID: ESB0R80X4	39 3037	877 000	32,513 45	34,469 39	0 02%	1,955 94
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,441 2167	240 000	155,871 26	345,892 00	0 20%	190,020 74
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	249 8663	638 000	96,237 20	159,414 72	0 09%	63,177 52
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	344 3237	1,079 000	250,342 12	371,525 22	0 22%	121,183 10
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	94 7662	1,760 000	97,334 92	166,788 57	0 10%	69,453 65
GEBERIT AG SEC ID: ESB1WGG94	640 4087	363 000	111,711 67	232,468 37	0 14%	120,756 70
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	56 0209	1,931 000	69,367 45	108,176 38	0 06%	38,808 93
SWISS RE AG SEC ID: ESB545MG7	112 3507	3,374 000	227,548 29	379,071 40	0 22%	151,523 11
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	137 5275	3,407 000	120,916 99	468,556 11	0 27%	347,639 12
SIKA AG SEC ID: ESBF2DSG4	325 1946	1,566 000	179,807 67	509,254 68	0 30%	329,447 01
ALCON INC SEC ID: ESBJT1GR2	77 9897	4,965 000	237,038 96	387,218 68	0 23%	150,179 72
SANDOZ GROUP AG SEC ID: ESBLPLD33	32 1511	4,551 000	75,009 08	146,319 80	0 09%	71,310 72
SGS SA CHF0 04 SEC ID: ESBMBQHZ0	86 1878	1,000 000	60,493 76	86,187 85	0 05%	25,694 09
BACHEM HOLDING AG CHF0 01 (REGD) (SUBD) SEC ID: ESBMXVKB4	77 2293	2,017 000	151,834 62	155,771 40	0 09%	3,936 78

BNY MELLON

PARAMETRIC EAFE MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 HLDG CHF0 01 (REGD) (POST SPLIT) SEC ID: ESBQ7ZV07	161 1121	1,202 000	113,133 71	193,656 75	0 11%	80,523 04
UBS GROUP AG SEC ID: ESBRJL171	31 0105	35,040 000	502,091 78	1,086,608 45	0 63%	584,516 67
VAT GROUP AG SEC ID: ESBYZWMR7	500 8020	287 000	89,912 65	143,730 17	0 08%	53,817 52
TOTAL EQUITY SWISS FRANC		152,075 000	10,000,144 59	16,840,202 14	9 81%	6,840,057 55
U S DOLLAR						
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	10 4400	19,251 000	164,241 64	200,980 44	0 12%	36,738 80
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	3 4800	18,200 000	66,507 63	63,336 00	0 04%	-3,171 63
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	41 2100	5,900 000	238,028 04	243,139 00	0 14%	5,110 96
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	66 7400	2,079 000	96,056 83	138,752 46	0 08%	42,695 63
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	152 7900	1,027 000	100,748 99	156,915 33	0 09%	56,166 34
CYBERARK SOFTWARE LTD SEC ID: M2682V108	219 0500	495 000	42,422 40	108,429 75	0 06%	66,007 35
MONDAY COM LTD SEC ID: M7S64H106	187 8100	1,128 000	222,260 48	211,849 68	0 12%	-10,410 80
WIX COM LTD SEC ID: M98068105	123 0200	843 000	76,325 22	103,705 86	0 06%	27,380 64
AERCAP HOLDINGS NV SEC ID: N00985106	74 3200	1,688 000	79,828 68	125,452 16	0 07%	45,623 48
CRH PLC SEC ID: NAB01ZKD3	69 1600	9,037 000	307,694 11	624,998 92	0 36%	317,304 81
TOTAL EQUITY U S DOLLAR		59,648 000	1,394,114 02	1,977,559 60	1 15%	583,445 58
TOTAL EQUITY		9,196,113 000	105,194,796 13	169,495,028 93	98 74%	64,300,232 80
	TOTAL ASSETS - BASE:	9,239,638 240	107,195,926 84	171,657,518 16	100.00%	64,461,591 32

BNY MELLON

WELLINGTON EMD MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	8 7200	3,841,209 736	38,496,195 41	33,495,348 90	100 00%	-5,000,846 51
TOTAL ASSETS - BASE:		3,841,209 736	38,496,195 41	33,495,348 90	100.00%	-5,000,846 51

BNY MELLON

STEPSTONE MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	46,065,715 000	24,617,911 95	46,065,715 00	26 00%	21,447,803 05
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1 0000	85,246,398 000	51,684,120 45	85,246,398 00	48 11%	33,562,277 55
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1 0000	45,888,709 000	22,724,689 00	45,888,709 00	25 90%	23,164,020 00
TOTAL PRIVATE EQUITY U S DOLLAR		177,200,822 000	99,026,721 40	177,200,822 00	100 00%	78,174,100 60
TOTAL PRIVATE EQUITY		177,200,822 000	99,026,721 40	177,200,822 00	100 00%	78,174,100 60
	TOTAL ASSETS - BASE:	177,200,822 000	99,026,721 40	177,200,822 00	100.00%	78,174,100 60

BNY MELLON

FIRST PRINCIPLES MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U S DOLLAR						
CASH			369 24	369 24	100 00%	0 00
TOTAL ASSETS - BASE:		0 000	369 24	369 24	100.00%	0 00

BNY MELLON

EATON VANCE HY MON [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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			-509,751 84	-529,032 67	-0 61%	-19,280 83
NON-BASE CURRENCY			1,076 63	1,104 65	0 00%	28 02
INTEREST RECEIVABLE			5,414 04	5,540 13	0 01%	126 09
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-503,261 17	-522,387 89	-0 60%	-19,126 72
U S DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-399,978 03	-399,978 03	-0 46%	0 00
CASH			-70,930 90	-70,930 90	-0 08%	0 00
RECEIVABLE FOR INVESTMENTS SOLD			205,192 74	205,192 74	0 24%	0 00
FFX CONTRACTS RECEIVABLE			509,751 84	509,751 84	0 59%	0 00
INTEREST RECEIVABLE			1,315,071 76	1,315,071 76	1 52%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	2,708,090 140	2,708,090 14	2,708,090 14	3 13%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		2,708,090 140	4,267,197 55	4,267,197 55	4 93%	0 00
TOTAL CASH & CASH EQUIVALENTS		2,708,090 140	3,763,936 38	3,744,809 66	4 33%	-19,126 72
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
SNF GROUP SACA REGS 2 625% 02/01/2029 SEC ID: EFBMG6YL9	101 3574	100,000 000	92,484 39	101,357 38	0 12%	8,872 99
IQVIA INC REGS 2 250% 03/15/2029 SEC ID: NABKP8GG1	101 0755	200,000 000	161,869 68	202,150 95	0 23%	40,281 27
AVANTOR FUNDING INC REGS 3 875% 07/15/2028 SEC ID: NABMW0Y35	107 9795	200,000 000	184,649 76	215,959 08	0 25%	31,309 32
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		500,000 000	439,003 83	519,467 41	0 60%	80,463 58
U S DOLLAR						
BAUSCH & LOMB 5/22 TL 0 000% 05/05/2027 DD 04/20/22 SEC ID: 99AAM2936	98 6880	153,610 130	151,113 97	151,594 77	0 18%	480 80

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AUTHENTIC BRANDS 12/21 TLB1 0 000% 12/21/2028 DD 11/30/21 SEC ID: 00076VAZ3	100 3470	164,304 710	164,698 77	164,874 85	0 19%	176 08
AHP HEALTH PARTNERS INC 144A 5 750% 07/15/2029 DD 07/08/21 SEC ID: 00150LAB7	86 6250	156,000 000	135,095 36	135,135 00	0 16%	39 64
AMN HEALTHCARE INC 144A 4 625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	94 6250	24,000 000	22,027 39	22,710 00	0 03%	682 61
AMN HEALTHCARE INC 144A 4 000% 04/15/2029 DD 10/20/20 SEC ID: 00175PAC7	90 1910	168,000 000	148,854 43	151,520 88	0 18%	2,666 45
API GROUP DE INC 144A 4 750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	93 9320	289,000 000	266,405 21	271,463 48	0 31%	5,058 27
AMERICAN AIRLINES INC/AAD 144A 5 500% 04/20/2026 DD 03/24/21 SEC ID: 00253XAA9	99 2800	162,500 000	165,988 02	161,330 00	0 19%	-4,658 02
AMERICAN AIRLINES INC/AAD 144A 5 750% 04/20/2029 DD 03/24/21 SEC ID: 00253XAB7	97 4460	75,000 000	79,397 80	73,084 50	0 08%	-6,313 30
ACUSHNET CO 144A 7 375% 10/15/2028 DD 10/03/23 SEC ID: 005095AA2	104 3290	174,000 000	175,303 12	181,532 46	0 21%	6,229 34
ADTALEM GLOBAL EDUCATION 144A 5 500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	96 1910	348,000 000	336,150 97	334,744 68	0 39%	-1,406 29
AETHON UNITED BR LP / AET 144A 8 250% 02/15/2026 DD 02/02/21 SEC ID: 00810GAC8	100 5000	340,000 000	339,528 94	341,700 00	0 39%	2,171 06
AG TTMT ESCROW ISSUER LLC 144A 8 625% 09/30/2027 DD 08/23/22 SEC ID: 00840KAA7	105 1390	145,000 000	146,710 61	152,451 55	0 18%	5,740 94
AIR CANADA 144A 3 875% 08/15/2026 DD 08/11/21 SEC ID: 008911BK4	95 5280	160,000 000	160,214 35	152,844 80	0 18%	-7,369 55
ALBERTSONS COS INC / SAFE 144A 5 875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	100 1600	158,000 000	158,000 00	158,252 80	0 18%	252 80
ALBERTSONS COS INC / SAFE 144A 4 875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	95 8180	287,000 000	280,127 97	274,997 66	0 32%	-5,130 31

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	100 1940	314,576 910	314,641 24	315,187 19	0 36%	545 95
ALLEGHENY LUDLUM LLC 6 950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	100 7500	61,000 000	62,151 35	61,457 50	0 07%	-693 85
ATI INC 5 875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	98 6470	52,000 000	52,000 00	51,296 44	0 06%	-703 56
ALLIANT HOLDINGS INTERMED 144A 6 750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	99 1360	231,000 000	233,078 92	229,004 16	0 26%	-4,074 76
ALLIANT HOLDINGS INTERMED 144A 7 000% 01/15/2031 DD 12/14/23 SEC ID: 01883LAF0	105 1510	123,000 000	123,298 40	129,335 73	0 15%	6,037 33
ALLIED UNIVERSAL HOLDCO L 144A 6 625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	99 4760	331,000 000	335,081 28	329,265 56	0 38%	-5,815 72
ALLIED UNIVERSAL HOLDCO L 144A 9 750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	97 9910	220,000 000	211,430 79	215,580 20	0 25%	4,149 41
ALLWYN ENTERTAINMENT FINA 144A 7 875% 04/30/2029 DD 04/28/23 SEC ID: 02007VAA8	101 7500	200,000 000	202,736 03	203,500 00	0 24%	763 97
AMERICAN AIRLINES INC 144A 7 250% 02/15/2028 DD 02/15/23 SEC ID: 023771T32	100 9690	63,000 000	63,000 00	63,610 47	0 07%	610 47
AMWINS GROUP INC 144A 4 875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	91 1900	250,000 000	236,301 07	227,975 00	0 26%	-8,326 07
ANTERO MIDSTREAM PARTNERS 144A 5 750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	99 2350	150,000 000	145,413 21	148,852 50	0 17%	3,439 29
ANTERO MIDSTREAM PARTNERS 144A 7 875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	102 5240	74,000 000	74,000 00	75,867 76	0 09%	1,867 76
ARCHES BUYER INC 144A 4 250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	90 5680	72,000 000	62,114 63	65,208 96	0 08%	3,094 33
ARCHES BUYER INC 144A 6 125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	86 5000	276,000 000	236,699 27	238,740 00	0 28%	2,040 73

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARCHROCK PARTNERS LP / AR 144A 6 250% 04/01/2028 DD 12/20/19 SEC ID: 03959KAC4	98 5000	181,000 000	182,907 01	178,285 00	0 21%	-4,622 01
ARKO CORP 144A 5 125% 11/15/2029 DD 10/21/21 SEC ID: 041242AA6	86 2500	241,000 000	229,579 56	207,862 50	0 24%	-21,717 06
ASBURY AUTOMOTIVE GROUP INC 4 500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	94 9750	26,000 000	26,088 44	24,693 50	0 03%	-1,394 94
ASBURY AUTOMOTIVE GROUP INC 4 750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	93 4040	183,000 000	170,479 71	170,929 32	0 20%	449 61
ASBURY AUTOMOTIVE GROUP I 144A 4 625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	92 5900	52,000 000	51,378 08	48,146 80	0 06%	-3,231 28
ASBURY AUTOMOTIVE GROUP I 144A 5 000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	90 9360	21,000 000	21,000 00	19,096 56	0 02%	-1,903 44
ASHTON WOODS USA LLC / AS 144A 4 625% 08/01/2029 DD 08/02/21 SEC ID: 045086AM7	88 9250	59,000 000	51,283 82	52,465 75	0 06%	1,181 93
ASHTON WOODS USA LLC / AS 144A 4 625% 04/01/2030 DD 09/23/21 SEC ID: 045086AP0	89 1620	203,000 000	174,548 98	180,998 86	0 21%	6,449 88
ASSUREDPARTNERS INC 144A 5 625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	93 3400	38,000 000	38,000 00	35,469 20	0 04%	-2,530 80
ATHENAHEALTH 2/22 COV-LITE TLB 0 000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAB9	99 4500	220,831 630	219,773 02	219,617 06	0 25%	-155 96
AVIENT CORP 144A 7 125% 08/01/2030 DD 08/10/22 SEC ID: 05368VAA4	104 0870	215,000 000	215,411 33	223,787 05	0 26%	8,375 72
BCPE EMPIRE HOLDINGS INC 144A 7 625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	96 4970	459,000 000	439,530 33	442,921 23	0 51%	3,390 90
BWX TECHNOLOGIES INC 144A 4 125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	92 7290	80,000 000	80,000 00	74,183 20	0 09%	-5,816 80
BWX TECHNOLOGIES INC 144A 4 125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	91 2500	284,000 000	263,352 50	259,150 00	0 30%	-4,202 50

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BALL CORP 3 125% 09/15/2031 DD 09/14/21 SEC ID: 058498AX4	86 2960	300,000 000	238,480 17	258,888 00	0 30%	20,407 83
BALL CORP 6 875% 03/15/2028 DD 11/25/22 SEC ID: 058498AY2	103 9600	72,000 000	73,105 96	74,851 20	0 09%	1,745 24
BAUSCH & LOMB ESCROW CORP 144A 8 375% 10/01/2028 DD 09/29/23 SEC ID: 071705AA5	105 4940	205,000 000	205,955 05	216,262 70	0 25%	10,307 65
BELLRING BRANDS INC 144A 7 000% 03/15/2030 DD 03/10/22 SEC ID: 07831CAA1	103 6600	258,000 000	259,260 00	267,442 80	0 31%	8,182 80
BERRY GLOBAL INC 144A 5 625% 07/15/2027 DD 06/05/19 SEC ID: 085770AB1	99 2560	148,000 000	141,354 26	146,898 88	0 17%	5,544 62
BLACK KNIGHT INFOSERV LLC 144A 3 625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	94 8510	176,000 000	166,704 29	166,937 76	0 19%	233 47
BOMBARDIER INC 144A 7 875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	100 0220	132,000 000	128,704 77	132,029 04	0 15%	3,324 27
BOMBARDIER INC 144A 7 125% 06/15/2026 DD 06/08/21 SEC ID: 097751BV2	99 5460	66,000 000	66,000 00	65,700 36	0 08%	-299 64
BOMBARDIER INC 144A 8 750% 11/15/2030 DD 11/17/23 SEC ID: 097751CA7	106 4960	170,000 000	170,000 00	181,043 20	0 21%	11,043 20
BOOZ ALLEN HAMILTON INC 144A 3 875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	94 3110	114,000 000	114,000 00	107,514 54	0 12%	-6,485 46
BOOZ ALLEN HAMILTON INC 144A 4 000% 07/01/2029 DD 06/17/21 SEC ID: 09951LAB9	93 7110	64,000 000	64,000 00	59,975 04	0 07%	-4,024 96
BOYNE USA INC 144A 4 750% 05/15/2029 DD 04/26/21 SEC ID: 103557AC8	94 0390	267,000 000	242,626 11	251,084 13	0 29%	8,458 02
BROADSTREET PARTNERS INC 144A 5 875% 04/15/2029 DD 04/21/21 SEC ID: 11135RAA3	93 3510	330,000 000	305,169 34	308,058 30	0 36%	2,888 96
BUILDERS FIRSTSOURCE INC 144A 5 000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	96 5730	42,000 000	42,324 48	40,560 66	0 05%	-1,763 82

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BUILDERS FIRSTSOURCE INC 144A 4 250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	90 1920	492,000 000	447,072 03	443,744 64	0 51%	-3,327 39
CCO HOLDINGS LLC / CCO HO 144A 5 125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	96 5020	210,000 000	210,202 32	202,654 20	0 23%	-7,548 12
CCO HOLDINGS LLC / CCO HO 144A 5 000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	95 7140	144,000 000	142,038 37	137,828 16	0 16%	-4,210 21
CCO HOLDINGS LLC / CCO HO 144A 5 375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	94 2910	95,000 000	96,147 53	89,576 45	0 10%	-6,571 08
CCO HOLDINGS LLC / CCO HO 144A 4 750% 03/01/2030 DD 10/01/19 SEC ID: 1248EPCD3	91 3600	591,000 000	574,599 44	539,937 60	0 62%	-34,661 84
CCO HOLDINGS LLC / CCO HO 144A 4 500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	90 1540	478,000 000	447,091 94	430,936 12	0 50%	-16,155 82
CCO HOLDINGS LLC / CCO HO 144A 4 250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	87 4040	230,000 000	217,137 87	201,029 20	0 23%	-16,108 67
CCO HOLDINGS LLC / CCO HOLDING 4 500% 05/01/2032 DD 05/01/21 SEC ID: 1248EPCN1	85 6070	65,000 000	65,000 00	55,644 55	0 06%	-9,355 45
CCO HOLDINGS LLC / CCO HO 144A 4 750% 02/01/2032 DD 01/19/22 SEC ID: 1248EPCQ4	88 1960	107,000 000	107,000 00	94,369 72	0 11%	-12,630 28
CCO HOLDINGS LLC / CCO HO 144A 6 375% 09/01/2029 DD 08/09/22 SEC ID: 1248EPCS0	98 6330	222,000 000	222,000 00	218,965 26	0 25%	-3,034 74
CD&R SMOKEY BUYER INC 144A 6 750% 07/15/2025 DD 07/01/20 SEC ID: 12510CAA9	98 9340	107,000 000	99,070 30	105,859 38	0 12%	6,789 08
CHURCHILL DOWNS INC 144A 5 750% 04/01/2030 DD 04/13/22 SEC ID: 12511VAA6	97 4990	187,000 000	187,769 73	182,323 13	0 21%	-5,446 60
CP ATLAS BUYER INC 144A 7 000% 12/01/2028 DD 11/25/20 SEC ID: 12597YAA7	87 0530	6,000 000	5,321 11	5,223 18	0 01%	-97 93
CTR PARTNERSHIP LP / CARE 144A 3 875% 06/30/2028 DD 06/17/21 SEC ID: 126458AE8	91 3490	254,000 000	223,373 62	232,026 46	0 27%	8,652 84

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CVR ENERGY INC 144A 5 750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	92 2500	171,000 000	169,704 61	157,747 50	0 18%	-11,957 11
CAESARS ENTERTAINMENT INC 144A 4 625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	90 1750	249,000 000	223,754 80	224,535 75	0 26%	780 95
CAESARS ENTERTAINMENT INC 144A 7 000% 02/15/2030 DD 02/06/23 SEC ID: 12769GAB6	102 5050	100,000 000	100,000 00	102,505 00	0 12%	2,505 00
CALDERYS FINANCING LLC 144A 11 250% 06/01/2028 DD 05/24/23 SEC ID: 128786AA8	104 7390	270,000 000	274,777 74	282,795 30	0 33%	8,017 56
CALLON PETROLEUM CO 144A 8 000% 08/01/2028 DD 07/06/21 SEC ID: 13123XBD3	102 2160	141,000 000	140,757 99	144,124 56	0 17%	3,366 57
CALLON PETROLEUM CO 144A 7 500% 06/15/2030 DD 06/24/22 SEC ID: 13123XBF8	100 8670	65,000 000	65,000 00	65,563 55	0 08%	563 55
CALPINE CORP 144A 5 250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	98 5950	19,000 000	19,000 00	18,733 05	0 02%	-266 95
CALPINE CORP 144A 4 500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	95 0400	75,000 000	75,000 00	71,280 00	0 08%	-3,720 00
CALPINE CORP 144A 5 125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	95 8850	175,000 000	175,064 02	167,798 75	0 19%	-7,265 27
CALPINE CORP 144A 4 625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	92 7710	145,000 000	132,683 94	134,517 95	0 16%	1,834 01
CALPINE CORP 144A 5 000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	91 6870	75,000 000	75,000 00	68,765 25	0 08%	-6,234 75
CANPACK SA / CANPACK US L 144A 3 875% 11/15/2029 DD 10/12/21 SEC ID: 13806CAA0	85 7120	270,000 000	242,618 89	231,422 40	0 27%	-11,196 49
CARGO AIRCRAFT MANAGEMENT 144A 4 750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	91 5210	196,000 000	196,945 02	179,381 16	0 21%	-17,563 86
CARNIVAL CORP 144A 5 750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	97 6500	113,000 000	113,000 00	110,344 50	0 13%	-2,655 50

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Asset Detail

by Asset Type

12/31/2023

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CARS COM INC 144A 6 375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	95 8980	280,000 000	286,207 15	268,514 40	0 31%	-17,692 75
CATALENT PHARMA SOLUTIONS 144A 3 500% 04/01/2030 DD 09/29/21 SEC ID: 14879EAK4	87 0360	218,000 000	185,928 50	189,738 48	0 22%	3,809 98
CENTENE CORP 4 250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	96 3940	164,000 000	163,263 90	158,086 16	0 18%	-5,177 74
CENTENE CORP 4 625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	95 8790	192,000 000	192,000 00	184,087 68	0 21%	-7,912 32
CENTENE CORP 3 375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	89 6810	32,000 000	32,670 88	28,697 92	0 03%	-3,972 96
CENTENE CORP 3 000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	86 6530	106,000 000	106,146 87	91,852 18	0 11%	-14,294 69
PERMIAN RESOURCES OPERATI 144A 5 375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	98 6610	168,000 000	168,000 00	165,750 48	0 19%	-2,249 52
CENTRAL PARENT LLC / CDK 144A 8 000% 06/15/2029 DD 08/09/23 SEC ID: 154915AA0	104 3760	162,000 000	162,576 08	169,089 12	0 20%	6,513 04
CHART INDUSTRIES INC 144A 9 500% 01/01/2031 DD 12/22/22 SEC ID: 16115QAG5	108 6290	275,000 000	281,150 16	298,729 75	0 35%	17,579 59
CHENIERE ENERGY PARTNERS LP 4 500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	95 4450	273,000 000	274,907 41	260,564 85	0 30%	-14,342 56
CHENIERE ENERGY PARTNERS LP 4 000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	90 7650	107,000 000	107,000 00	97,118 55	0 11%	-9,881 45
CHOBANI LLC / CHOBANI FIN 144A 7 500% 04/15/2025 DD 04/13/17 SEC ID: 17027NAA0	99 5000	223,000 000	219,327 95	221,885 00	0 26%	2,557 05
CHOBANI LLC / CHOBANI FIN 144A 4 625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	93 4810	190,000 000	174,456 28	177,613 90	0 21%	3,157 62
CIENA CORP 144A 4 000% 01/31/2030 DD 01/18/22 SEC ID: 171779AL5	91 0060	160,000 000	154,416 69	145,609 60	0 17%	-8,807 09

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Asset Detail

by Asset Type

12/31/2023

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CINEMARK USA INC 144A 8 750% 05/01/2025 DD 04/20/20 SEC ID: 172441BC0	100 5000	16,000 000	16,104 55	16,080 00	0 02%	-24 55
CINEMARK USA INC 144A 5 875% 03/15/2026 DD 03/16/21 SEC ID: 172441BD8	97 7630	217,000 000	205,857 56	212,145 71	0 25%	6,288 15
CINEMARK USA INC 144A 5 250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	91 6650	136,000 000	135,073 10	124,664 40	0 14%	-10,408 70
CIVITAS RESOURCES INC 144A 8 625% 11/01/2030 DD 10/17/23 SEC ID: 17888HAC7	106 0470	71,000 000	71,000 00	75,293 37	0 09%	4,293 37
CLARIOS GLOBAL LP 144A 6 750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	100 8800	36,000 000	35,999 99	36,316 80	0 04%	316 81
CLARIVATE SCIENCE HOLDING 144A 4 875% 07/01/2029 DD 06/24/21 SEC ID: 18064PAD1	93 8380	316,000 000	279,012 94	296,528 08	0 34%	17,515 14
CLEAN HARBORS INC 144A 5 125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	95 6790	320,000 000	327,051 30	306,172 80	0 35%	-20,878 50
CLEAR CHANNEL OUTDOOR HOL 144A 5 125% 08/15/2027 DD 08/23/19 SEC ID: 18453HAA4	95 4590	75,000 000	68,497 41	71,594 25	0 08%	3,096 84
CLEAR CHANNEL OUTDOOR HOL 144A 7 750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	86 1770	292,000 000	264,931 96	251,636 84	0 29%	-13,295 12
CLEVELAND-CLIFFS INC 144A 6 750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	100 1890	269,000 000	269,758 94	269,508 41	0 31%	-250 53
CLOUD SOFTWARE GROUP INC 144A 9 000% 09/30/2029 DD 04/10/23 SEC ID: 18912UAA0	95 2550	277,000 000	236,424 62	263,856 35	0 30%	27,431 73
PERMIAN RESOURCES OPERATI 144A 7 750% 02/15/2026 DD 01/27/21 SEC ID: 19416MAA7	101 7490	207,000 000	207,180 79	210,620 43	0 24%	3,439 64
PERMIAN RESOURCES OPERATI 144A 5 875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	97 4950	204,000 000	204,678 93	198,889 80	0 23%	-5,789 13
COMPASS MINERALS INTERNAT 144A 6 750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	99 0000	416,000 000	420,814 53	411,840 00	0 48%	-8,974 53

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Asset Detail

by Asset Type

12/31/2023

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
COMPASS GROUP DIVERSIFIED 144A 5 250% 04/15/2029 DD 03/23/21 SEC ID: 20451RAB8	94 4620	247,000 000	216,570 00	233,321 14	0 27%	16,751 14
CONNECT FINCO SARL / CONN 144A 6 750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	99 4150	229,000 000	230,490 82	227,660 35	0 26%	-2,830 47
COVANTA HOLDING CORP 5 000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	85 1160	40,000 000	38,980 69	34,046 40	0 04%	-4,934 29
COVANTA HOLDING CORP 144A 4 875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	87 3690	407,000 000	375,356 66	355,591 83	0 41%	-19,764 83
CROWN AMERICAS LLC / CROWN AME 4 750% 02/01/2026 DD 02/01/19 SEC ID: 228187AB6	99 0540	140,000 000	139,996 46	138,675 60	0 16%	-1,320 86
CROWN AMERICAS LLC / CROWN AME 4 250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	97 0000	310,000 000	301,922 83	300,700 00	0 35%	-1,222 83
CROWNROCK LP / CROWNROCK 144A 5 000% 05/01/2029 DD 04/20/21 SEC ID: 228701AG3	97 5000	82,000 000	83,047 44	79,950 00	0 09%	-3,097 44
CUSHMAN & WAKEFIELD US BO 144A 6 750% 05/15/2028 DD 05/22/20 SEC ID: 23166MAA1	99 5000	65,000 000	61,884 19	64,675 00	0 07%	2,790 81
CUSHMAN & WAKEFIELD US BO 144A 8 875% 09/01/2031 DD 08/24/23 SEC ID: 23166MAC7	105 9770	137,000 000	136,809 11	145,188 49	0 17%	8,379 38
DT MIDSTREAM INC 144A 4 125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	92 0050	270,000 000	253,127 09	248,413 50	0 29%	-4,713 59
DARLING INGREDIENTS INC 144A 6 000% 06/15/2030 DD 06/09/22 SEC ID: 237266AJ0	100 0660	287,000 000	282,983 59	287,189 42	0 33%	4,205 83
DAVE & BUSTER'S 6/23 COV-LITE 0 000% 06/29/2029 DD 06/22/23 SEC ID: 23833EAW4	100 1610	125,732 380	119,445 77	125,934 81	0 15%	6,489 04
DAVE & BUSTER'S INC 144A 7 625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	101 2500	277,000 000	280,935 72	280,462 50	0 32%	-473 22
DEXKO GLOBAL 7/23 INCREMENTAL 0 000% 10/04/2028 DD 07/20/23 SEC ID: 25213YBC8	99 5310	112,000 000	109,227 96	111,474 72	0 13%	2,246 76

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Asset Detail

by Asset Type

12/31/2023

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
OLYMPUS WATER US HOLDING 144A 9 750% 11/15/2028 DD 06/08/23 SEC ID: 25259KAA8	106 0810	294,000 000	294,427 60	311,878 14	0 36%	17,450 54
DISH NETWORK CORP 144A 11 750% 11/15/2027 DD 11/15/22 SEC ID: 25470MAG4	104 6940	170,000 000	172,841 45	177,979 80	0 21%	5,138 35
DORNOCH DEBT MERGER SUB I 144A 6 625% 10/15/2029 DD 10/04/21 SEC ID: 25830JAA9	90 1570	238,000 000	199,072 91	214,573 66	0 25%	15,500 75
DYCOM INDUSTRIES INC 144A 4 500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	92 7920	183,000 000	177,523 83	169,809 36	0 20%	-7,714 47
COPELAND 5/23 COV-LITE TLB 0 000% 05/31/2030 DD 04/17/23 SEC ID: 26872NAC3	100 2880	61,625 370	61,009 11	61,802 85	0 07%	793 74
EQM MIDSTREAM PARTNERS LP 144A 6 000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	99 9760	22,000 000	22,000 00	21,994 72	0 03%	-5 28
EQM MIDSTREAM PARTNERS LP 144A 6 500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	101 8090	59,000 000	59,000 00	60,067 31	0 07%	1,067 31
EQM MIDSTREAM PARTNERS LP 144A 4 500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	94 5090	396,000 000	363,165 04	374,255 64	0 43%	11,090 60
EQM MIDSTREAM PARTNERS LP 144A 4 750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	93 0640	96,000 000	94,879 71	89,341 44	0 10%	-5,538 27
EQM MIDSTREAM PARTNERS LP 144A 7 500% 06/01/2030 DD 06/07/22 SEC ID: 26885BAN0	107 5100	105,000 000	105,000 00	112,885 50	0 13%	7,885 50
EDGEWELL PERSONAL CARE CO 144A 5 500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	98 1250	193,000 000	188,982 58	189,381 25	0 22%	398 67
EDGEWELL PERSONAL CARE CO 144A 4 125% 04/01/2029 DD 03/08/21 SEC ID: 28035QAB8	91 0000	67,000 000	64,008 36	60,970 00	0 07%	-3,038 36
CAESARS ENTERTAINMENT INC 144A 6 250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	100 2790	212,000 000	212,000 00	212,591 48	0 25%	591 48
CAESARS ENTERTAINMENT INC 144A 8 125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	102 5380	210,000 000	211,280 85	215,329 80	0 25%	4,048 95

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Asset Detail

by Asset Type

12/31/2023

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
ELDORADO GOLD CORP 144A 6 250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	94 3170	167,000 000	163,043 42	157,509 39	0 18%	-5,534 03
EMRLD BORROWER LP / EMERA 144A 6 625% 12/15/2030 DD 05/19/23 SEC ID: 29103CAA6	102 1370	244,000 000	240,963 89	249,214 28	0 29%	8,250 39
ENCOMPASS HEALTH CORP 4 750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	94 2330	237,000 000	219,476 34	223,332 21	0 26%	3,855 87
ENERGY TRANSFER LP 5 000% 05/15/2050 DD 01/22/20 SEC ID: 29278NAR4	89 5930	253,000 000	210,652 10	226,670 29	0 26%	16,018 19
ENDO LUXEMBOURG FINANCE C 144A 6 125% 04/01/2029 DD 03/25/21 SEC ID: 29280BAA3	64 0000	231,000 000	228,950 22	147,840 00	0 17%	-81,110 22
AUDACY CAPITAL CORP 144A 6 750% 03/31/2029 DD 03/25/21 SEC ID: 29365DAB5	1 5000	140,000 000	141,944 23	2,100 00	0 00%	-139,844 23
ENVIVA PARTNERS LP / ENVI 144A 6 500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	49 2480	504,000 000	484,260 06	248,209 92	0 29%	-236,050 14
EVERGREEN ACQCO 1 LP / TV 144A 9 750% 04/26/2028 DD 02/06/23 SEC ID: 30015DAA9	106 5000	303,000 000	303,540 85	322,695 00	0 37%	19,154 15
FAIR ISAAC CORP 144A 4 000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	94 5880	200,000 000	196,114 76	189,176 00	0 22%	-6,938 76
FERRELLGAS LP / FERRELLGA 144A 5 875% 04/01/2029 DD 03/30/21 SEC ID: 315289AC2	94 4830	289,000 000	245,383 61	273,055 87	0 32%	27,672 26
FERTITTA ENTERTAINMENT LL 144A 4 625% 01/15/2029 DD 01/27/22 SEC ID: 31556TAA7	90 7370	76,000 000	76,000 00	68,960 12	0 08%	-7,039 88
FIRST QUANTUM MINERALS LT 144A 6 875% 10/15/2027 DD 10/01/20 SEC ID: 335934AT2	84 9850	200,000 000	205,363 75	169,970 00	0 20%	-35,393 75
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17 SEC ID: 337932AH0	96 1970	139,000 000	146,575 52	133,713 83	0 15%	-12,861 69
FIRSTENERGY CORP 2 650% 03/01/2030 DD 02/20/20 SEC ID: 337932AL1	86 3930	42,000 000	39,659 96	36,285 06	0 04%	-3,374 90

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Asset Detail

by Asset Type

12/31/2023

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORD MOTOR CO 7 450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	109 1210	179,000 000	199,254 60	195,326 59	0 23%	-3,928 01
FORD MOTOR CO 4 750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	82 8550	292,000 000	279,074 42	241,936 60	0 28%	-37,137 82
FORD MOTOR CO 9 625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	117 9690	21,000 000	28,529 35	24,773 49	0 03%	-3,755 86
FORD MOTOR CO 3 250% 02/12/2032 DD 11/12/21 SEC ID: 345370DA5	83 2620	359,000 000	342,406 10	298,910 58	0 35%	-43,495 52
FORD MOTOR CO 6 100% 08/19/2032 DD 08/19/22 SEC ID: 345370DB3	100 9910	269,000 000	254,484 58	271,665 79	0 31%	17,181 21
FORD MOTOR CREDIT CO LLC 4 271% 01/09/2027 DD 01/09/20 SEC ID: 345397A45	95 9650	400,000 000	410,966 21	383,860 00	0 44%	-27,106 21
FORD MOTOR CREDIT CO LLC 4 125% 08/17/2027 DD 08/17/20 SEC ID: 345397A86	94 7620	572,000 000	569,550 53	542,038 64	0 63%	-27,511 89
FORTREA HOLDINGS INC 144A 7 500% 07/01/2030 DD 06/27/23 SEC ID: 34965KAA5	102 7450	289,000 000	289,392 44	296,933 05	0 34%	7,540 61
FREEPORT-MCMORAN INC 5 450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	97 2700	159,000 000	146,887 91	154,659 30	0 18%	7,771 39
GEMS MENASA CAYMAN LTD / 144A 7 125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	98 4150	459,000 000	456,334 41	451,724 85	0 52%	-4,609 56
GFL ENVIRONMENTAL INC 144A 3 750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	97 6480	67,000 000	67,000 00	65,424 16	0 08%	-1,575 84
GFL ENVIRONMENTAL INC 144A 3 500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	92 4130	183,000 000	182,700 89	169,115 79	0 20%	-13,585 10
GFL ENVIRONMENTAL INC 144A 4 750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	94 1770	748,000 000	700,323 64	704,443 96	0 81%	4,120 32
GTCR W-2 MERGER SUB LLC 144A 7 500% 01/15/2031 DD 10/04/23 SEC ID: 36268NAA8	105 6720	200,000 000	200,000 00	211,344 00	0 24%	11,344 00

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Asset Detail

by Asset Type

12/31/2023

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GARTNER INC 144A 4 500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	94 8030	77,000 000	77,059 89	72,998 31	0 08%	-4,061 58
GARTNER INC 144A 3 750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	88 3960	56,000 000	56,000 00	49,501 76	0 06%	-6,498 24
GARTNER INC 144A 3 625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	90 1780	188,000 000	175,444 33	169,534 64	0 20%	-5,909 69
GOODYEAR TIRE & RUBBER CO/THE 5 000% 07/15/2029 DD 01/15/22 SEC ID: 382550BN0	94 5060	226,000 000	217,503 68	213,583 56	0 25%	-3,920 12
GREYSTAR REAL ESTATE PART 144A 7 750% 09/01/2030 DD 08/21/23 SEC ID: 39807UAD8	104 7500	404,000 000	406,608 81	423,190 00	0 49%	16,581 19
GRIFOLS SA 144A 4 750% 10/15/2028 DD 10/05/21 SEC ID: 39843UAA0	90 6870	443,000 000	405,664 13	401,743 41	0 46%	-3,920 72
GROUP 1 AUTOMOTIVE INC 144A 4 000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	92 7200	205,000 000	195,795 91	190,076 00	0 22%	-5,719 91
GTCR AP FINANCE INC 144A 8 000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	101 0060	130,000 000	130,597 39	131,307 80	0 15%	710 41
HCA INC 5 500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	96 4580	150,000 000	150,000 00	144,687 00	0 17%	-5,313 00
HCA INC 5 875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	103 2960	214,000 000	220,561 04	221,053 44	0 26%	492 40
HCA INC 5 625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	102 4230	228,000 000	227,852 56	233,524 44	0 27%	5,671 88
HARD ROCK NORTHERN INDIANA 12/ 0 000% 12/11/2028 DD 11/05/21 SEC ID: 40443NAC4	97 3750	201,299 120	197,933 34	196,015 02	0 23%	-1,918 32
HAT HOLDINGS I LLC / HAT 144A 3 750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	84 1850	260,000 000	239,297 38	218,881 00	0 25%	-20,416 38
HAT HOLDINGS I LLC / HAT 144A 3 375% 06/15/2026 DD 06/28/21 SEC ID: 418751AE3	93 9860	128,000 000	119,451 33	120,302 08	0 14%	850 75

BNY MELLON

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HEALTHEQUITY INC 144A 4 500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	92 8970	400,000 000	373,079 72	371,588 00	0 43%	-1,491 72
HEARTLAND DENTAL LLC / HE 144A 10 500% 04/30/2028 DD 05/16/23 SEC ID: 42239PAB5	103 7540	444,000 000	444,436 44	460,667 76	0 53%	16,231 32
HERBALIFE NUTRITION LTD / 144A 7 875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	98 7510	123,000 000	123,270 42	121,463 73	0 14%	-1,806 69
HERTZ CORP/THE 144A 4 625% 12/01/2026 DD 11/23/21 SEC ID: 428040DA4	89 6540	22,000 000	21,851 65	19,723 88	0 02%	-2,127 77
HERTZ CORP/THE 144A 5 000% 12/01/2029 DD 11/23/21 SEC ID: 428040DB2	82 0470	175,000 000	174,487 45	143,582 25	0 17%	-30,905 20
HERTZ CORP 144A ESCROW 6 000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	8 0000	33,000 000	0 00	2,640 00	0 00%	2,640 00
HUDBAY MINERALS INC 144A 6 125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	97 9950	59,000 000	60,575 35	57,817 05	0 07%	-2,758 30
HUDBAY MINERALS INC 144A 4 500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	96 7530	300,000 000	288,038 41	290,259 00	0 34%	2,220 59
ILIAD HOLDING SASU 144A 6 500% 10/15/2026 DD 10/27/21 SEC ID: 449691AA2	99 8040	200,000 000	200,000 00	199,608 00	0 23%	-392 00
ARBY'S/INSPIRE BRANDS 1/22 TLB 0 000% 12/15/2027 DD 01/20/22 SEC ID: 44988LAH0	100 0710	301,198 400	300,095 54	301,412 25	0 35%	1,316 71
IRB HOLDING CORP 144A 7 000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	100 0000	236,000 000	236,568 98	236,000 00	0 27%	-568 98
IMOLA MERGER CORP 144A 4 750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	95 0420	295,000 000	296,200 00	280,373 90	0 32%	-15,826 10
INGLES MARKETS INC 144A 4 000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	88 2500	296,000 000	267,866 94	261,220 00	0 30%	-6,646 94
INTERNATIONAL GAME TECHNO 144A 4 125% 04/15/2026 DD 03/25/21 SEC ID: 460599AF0	97 1920	325,000 000	312,316 78	315,874 00	0 36%	3,557 22

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JACOBS ENTERTAINMENT INC 144A 6 750% 02/15/2029 DD 02/04/22 SEC ID: 469815AK0	94 0000	247,000 000	240,325 70	232,180 00	0 27%	-8,145 70
JANE STREET GROUP / JSG F 144A 4 500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	93 2510	250,000 000	244,423 53	233,127 50	0 27%	-11,296 03
JAZZ SECURITIES DAC 144A 4 375% 01/15/2029 DD 04/29/21 SEC ID: 47216FAA5	93 1450	200,000 000	200,000 00	186,290 00	0 22%	-13,710 00
JEFFERSON CAPITAL HOLDING 144A 6 000% 08/15/2026 DD 08/04/21 SEC ID: 472481AA8	95 7070	167,000 000	167,577 22	159,830 69	0 18%	-7,746 53
JONES DESLAURIERS INSURAN 144A 10 500% 12/15/2030 DD 12/15/22 SEC ID: 48020RAA3	105 3900	244,000 000	240,511 90	257,151 60	0 30%	16,639 70
KFC HOLDING CO/PIZZA HUT 144A 4 750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	98 4800	25,000 000	25,000 00	24,620 00	0 03%	-380 00
KB HOME 4 800% 11/15/2029 DD 11/04/19 SEC ID: 48666KAY5	95 5500	103,000 000	95,086 47	98,416 50	0 11%	3,330 03
KB HOME 4 000% 06/15/2031 DD 06/09/21 SEC ID: 48666KAZ2	89 5000	10,000 000	8,646 49	8,950 00	0 01%	303 51
KEN GARFF AUTOMOTIVE LLC 144A 4 875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	94 6390	80,000 000	80,038 39	75,711 20	0 09%	-4,327 19
KINETIK HOLDINGS LP 144A 5 875% 06/15/2030 DD 06/08/22 SEC ID: 49461MAA8	98 1260	329,000 000	322,642 60	322,834 54	0 37%	191 94
KORN FERRY 144A 4 625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	96 3680	345,000 000	325,087 54	332,469 60	0 38%	7,382 06
KRAFT HEINZ FOODS CO 3 875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	98 1440	102,000 000	102,000 00	100,106 88	0 12%	-1,893 12
KRONOS ACQUISITION HOLDIN 144A 7 000% 12/31/2027 DD 12/22/20 SEC ID: 50106GAF9	95 5000	106,000 000	99,957 39	101,230 00	0 12%	1,272 61
BATH & BODY WORKS INC 6 875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	101 2680	100,000 000	106,215 25	101,268 00	0 12%	-4,947 25

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Asset Detail

by Asset Type

12/31/2023

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BATH & BODY WORKS INC 6 750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	100 7660	18,000 000	19,070 88	18,137 88	0 02%	-933 00
BATH & BODY WORKS INC 144A 9 375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	105 5740	16,000 000	16,000 00	16,891 84	0 02%	891 84
BATH & BODY WORKS INC 144A 6 625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	102 2890	93,000 000	98,206 30	95,128 77	0 11%	-3,077 53
LCM INVESTMENTS HOLDINGS 144A 4 875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	92 8750	265,000 000	255,461 86	246,118 75	0 28%	-9,343 11
LCM INVESTMENTS HOLDINGS 144A 8 250% 08/01/2031 DD 07/26/23 SEC ID: 50190EAC8	104 3700	39,000 000	39,000 00	40,704 30	0 05%	1,704 30
LCPR SENIOR SECURED FINAN 144A 6 750% 10/15/2027 DD 10/25/19 SEC ID: 50201DAA1	97 9460	200,000 000	189,636 71	195,892 00	0 23%	6,255 29
LCPR SENIOR SECURED FINAN 144A 5 125% 07/15/2029 DD 03/30/21 SEC ID: 50201DAD5	87 1140	200,000 000	199,986 00	174,228 00	0 20%	-25,758 00
VITAL ENERGY INC 9 750% 10/15/2030 DD 09/25/23 SEC ID: 516806AJ5	103 7750	156,000 000	154,631 87	161,889 00	0 19%	7,257 13
LEEWARD RENEWABLE ENERGY 144A 4 250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	87 1090	206,000 000	191,433 68	179,444 54	0 21%	-11,989 14
LEVEL 3 FINANCING INC 144A 4 250% 07/01/2028 DD 06/15/20 SEC ID: 527298BR3	49 5000	116,000 000	116,717 72	57,420 00	0 07%	-59,297 72
LIFE TIME INC 144A 5 750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	99 2630	219,000 000	216,255 23	217,385 97	0 25%	1,130 74
LIFE TIME INC 144A 8 000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	100 9480	100,000 000	99,024 27	100,948 00	0 12%	1,923 73
REGIONALCARE HOSPITAL PAR 144A 9 750% 12/01/2026 DD 11/16/18 SEC ID: 53219LAR0	99 3900	85,000 000	79,721 65	84,481 50	0 10%	4,759 85
LEGACY LIFEPOINT HEALTH L 144A 4 375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	92 4380	239,000 000	210,720 02	220,926 82	0 26%	10,206 80

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Asset Detail

by Asset Type

12/31/2023

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
LIFEPOINT HEALTH INC 144A 5 375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	74 1020	271,000 000	261,326 36	200,816 42	0 23%	-60,509 94
LIFEPOINT HEALTH INC 144A 9 875% 08/15/2030 DD 08/14/23 SEC ID: 53219LAV1	101 0380	125,000 000	125,000 00	126,297 50	0 15%	1,297 50
BATH & BODY WORKS INC 6 950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	99 9220	36,000 000	39,590 87	35,971 92	0 04%	-3,618 95
LINDBLAD EXPEDITIONS HOLD 144A 9 000% 05/15/2028 DD 05/02/23 SEC ID: 535219AA7	103 2990	97,000 000	97,000 00	100,200 03	0 12%	3,200 03
LINDBLAD EXPEDITIONS LLC 144A 6 750% 02/15/2027 DD 02/04/22 SEC ID: 53523LAA8	99 5000	92,000 000	87,205 28	91,540 00	0 11%	4,334 72
LITHIA MOTORS INC 144A 4 625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	96 1620	82,000 000	82,000 00	78,852 84	0 09%	-3,147 16
LITHIA MOTORS INC 144A 4 375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	90 8830	70,000 000	72,764 37	63,618 10	0 07%	-9,146 27
LITHIA MOTORS INC 144A 3 875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	90 3050	133,000 000	134,548 09	120,105 65	0 14%	-14,442 44
LIVE NATION ENTERTAINMENT 144A 4 750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	95 8840	256,000 000	247,989 84	245,463 04	0 28%	-2,526 80
MGM RESORTS INTERNATIONAL 5 500% 04/15/2027 DD 04/10/19 SEC ID: 552953CF6	99 2060	45,000 000	46,300 45	44,642 70	0 05%	-1,657 75
M/I HOMES INC 4 950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	96 2070	74,000 000	74,000 00	71,193 18	0 08%	-2,806 82
MIWD HOLDCO II LLC / MIWD 144A 5 500% 02/01/2030 DD 01/19/22 SEC ID: 55337PAA0	88 5000	129,000 000	111,792 54	114,165 00	0 13%	2,372 46
MSCI INC 144A 3 625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	90 2750	44,000 000	44,000 00	39,721 00	0 05%	-4,279 00
MSCI INC 144A 3 875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	91 3530	303,000 000	285,494 29	276,799 59	0 32%	-8,694 70

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MACQUARIE AIRFINANCE HOLD 144A 8 125% 03/30/2029 DD 09/18/23 SEC ID: 55609NAB4	104 5220	179,000 000	179,567 62	187,094 38	0 22%	7,526 76
MADISON IAQ LLC 144A 5 875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	88 1360	362,000 000	319,265 74	319,052 32	0 37%	-213 42
MASONITE INTERNATIONAL CO 144A 5 375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	96 0000	89,000 000	89,116 49	85,440 00	0 10%	-3,676 49
MATCH GROUP HOLDINGS II L 144A 3 625% 10/01/2031 DD 10/04/21 SEC ID: 57667JAA0	86 4020	338,000 000	283,404 93	292,038 76	0 34%	8,633 83
MCGRAW-HILL EDUCATION INC 144A 5 750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	96 4250	99,000 000	94,539 73	95,460 75	0 11%	921 02
MCGRAW-HILL EDUCATION INC 144A 8 000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	93 0000	273,000 000	248,022 86	253,890 00	0 29%	5,867 14
EXPRESS OIL/MAVIS TIRE 4/21 TL 0 000% 05/04/2028 DD 04/13/21 SEC ID: 57777YAB2	100 0570	172,117 340	171,890 49	172,215 45	0 20%	324 96
MCAFEE CORP 144A 7 375% 02/15/2030 DD 02/17/22 SEC ID: 579063AB4	91 3630	285,000 000	261,632 77	260,384 55	0 30%	-1,248 22
MCAFEE 3/22 (USD) COV-LITE TLB 0 000% 03/01/2029 DD 01/24/22 SEC ID: 57906HAD9	99 3130	168,435 000	167,592 84	167,277 85	0 19%	-314 99
MERITAGE HOMES CORP 144A 3 875% 04/15/2029 DD 04/15/21 SEC ID: 59001ABD3	91 8950	94,000 000	82,179 62	86,381 30	0 10%	4,201 68
MAVIS TIRE EXPRESS SERVIC 144A 6 500% 05/15/2029 DD 05/04/21 SEC ID: 59155LAA0	90 4330	475,000 000	412,368 19	429,556 75	0 50%	17,188 56
STAGWELL GLOBAL LLC 144A 5 625% 08/15/2029 DD 08/20/21 SEC ID: 59565JAA9	91 9870	240,000 000	203,127 49	220,768 80	0 25%	17,641 31
ATHENAHEALTH GROUP INC 144A 6 500% 02/15/2030 DD 02/15/22 SEC ID: 60337JAA4	90 7820	233,000 000	232,838 09	211,522 06	0 24%	-21,316 03
MODIVCARE ESCROW ISSUER I 144A 5 000% 10/01/2029 DD 08/24/21 SEC ID: 60783XAA2	81 7930	105,000 000	94,242 78	85,882 65	0 10%	-8,360 13

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Asset Detail

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12/31/2023

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
MOLINA HEALTHCARE INC 144A 3 875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	89 8600	126,000 000	128,902 77	113,223 60	0 13%	-15,679 17
MOLINA HEALTHCARE INC 144A 3 875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	87 4130	144,000 000	144,000 00	125,874 72	0 15%	-18,125 28
MOOG INC 144A 4 250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	94 4260	269,000 000	265,635 56	254,005 94	0 29%	-11,629 62
MEDLINE BORROWER LP 144A 5 250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	94 2370	749,000 000	701,637 28	705,835 13	0 82%	4,197 85
MURPHY OIL USA INC 5 625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	99 1290	312,000 000	316,022 06	309,282 48	0 36%	-6,739 58
MURPHY OIL USA INC 4 750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	94 7500	27,000 000	27,148 97	25,582 50	0 03%	-1,566 47
NCR VOYIX CORP 144A 5 250% 10/01/2030 DD 08/20/20 SEC ID: 62886EAZ1	91 8120	93,000 000	77,266 96	85,385 16	0 10%	8,118 20
NCR VOYIX CORP 144A 5 125% 04/15/2029 DD 04/06/21 SEC ID: 62886EBA5	95 0500	236,000 000	207,185 39	224,318 00	0 26%	17,132 61
NCL CORP LTD 144A 3 625% 12/15/2024 DD 12/16/19 SEC ID: 62886HAP6	97 2460	58,000 000	55,608 33	56,402 68	0 07%	794 35
NCL CORP LTD 144A 5 875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	97 6280	57,000 000	57,000 00	55,647 96	0 06%	-1,352 04
NCL CORP LTD 144A 5 875% 02/15/2027 DD 02/18/22 SEC ID: 62886HBE0	99 1490	134,000 000	130,485 12	132,859 66	0 15%	2,374 54
NCL CORP LTD 144A 7 750% 02/15/2029 DD 02/18/22 SEC ID: 62886HBG5	100 4730	45,000 000	45,000 00	45,212 85	0 05%	212 85
NCL FINANCE LTD 144A 6 125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	95 5110	117,000 000	103,888 44	111,747 87	0 13%	7,859 43
NRG ENERGY INC 5 750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	99 6280	165,000 000	165,000 00	164,386 20	0 19%	-613 80

BNY MELLON

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Asset Detail

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12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NRG ENERGY INC 144A 5 250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	96 8210	105,000 000	105,000 00	101,662 05	0 12%	-3,337 95
NRG ENERGY INC 144A 3 375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	88 3810	205,000 000	180,657 75	181,181 05	0 21%	523 30
NRG ENERGY INC 144A 3 625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	85 9240	92,000 000	92,000 00	79,050 08	0 09%	-12,949 92
NRG ENERGY INC 144A 3 875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	85 6050	136,000 000	136,000 00	116,422 80	0 13%	-19,577 20
NABORS INDUSTRIES LTD 144A 7 250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	96 1210	100,000 000	100,000 00	96,121 00	0 11%	-3,879 00
NATIONAL CINEME 5 750% 08/15/2026 DD 08/19/16 SEC ID: 635ESCAA4	0 0000	103,000 000	92,958 31	0 00	0 00%	-92,958 31
NESCO HOLDINGS II INC 144A 5 500% 04/15/2029 DD 04/01/21 SEC ID: 64083YAA9	92 4590	113,000 000	115,352 60	104,478 67	0 12%	-10,873 93
NEW FORTRESS ENERGY INC 144A 6 500% 09/30/2026 DD 04/12/21 SEC ID: 644393AB6	96 0210	155,000 000	153,677 74	148,832 55	0 17%	-4,845 19
NEW GOLD INC 144A 7 500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	100 9020	207,000 000	207,488 21	208,867 14	0 24%	1,378 93
NEXTERA ENERGY OPERATING 144A 4 500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	96 2500	266,000 000	259,356 61	256,025 00	0 30%	-3,331 61
NEXTERA ENERGY OPERATING 144A 4 250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	96 7500	5,000 000	5,000 00	4,837 50	0 01%	-162 50
NOVA CHEMICALS CORP 144A 4 875% 06/01/2024 DD 06/09/17 SEC ID: 66977WAQ2	99 1260	151,000 000	149,793 10	149,680 26	0 17%	-112 84
NOVA CHEMICALS CORP 144A 4 250% 05/15/2029 DD 05/11/21 SEC ID: 66977WAS8	84 1980	258,000 000	246,480 13	217,230 84	0 25%	-29,249 29
BRUNDAGE-BONE CONCRETE PU 144A 6 000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	99 9510	188,000 000	184,264 18	187,907 88	0 22%	3,643 70

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NOVELIS CORP 144A 4 750% 01/30/2030 DD 01/16/20 SEC ID: 670001AE6	94 0480	410,000 000	389,464 33	385,596 80	0 45%	-3,867 53
NOVELIS CORP 144A 3 250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	94 1310	63,000 000	63,000 00	59,302 53	0 07%	-3,697 47
NUFARM AUSTRALIA LTD / NU 144A 5 000% 01/27/2030 DD 01/27/22 SEC ID: 67052NAB1	92 7480	286,000 000	270,460 73	265,259 28	0 31%	-5,201 45
OCCIDENTAL PETROLEUM CORP 6 200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	103 2500	41,000 000	30,457 88	42,332 50	0 05%	11,874 62
OCCIDENTAL PETROLEUM CORP 8 500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	109 0770	241,000 000	252,525 83	262,875 57	0 30%	10,349 74
OCCIDENTAL PETROLEUM CORP 8 875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	117 0200	242,000 000	257,177 21	283,188 40	0 33%	26,011 19
OCCIDENTAL PETROLEUM CORP 6 375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	105 3600	96,000 000	101,978 22	101,145 60	0 12%	-832 62
OCCIDENTAL PETROLEUM CORP 6 625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	106 3510	128,000 000	128,000 00	136,129 28	0 16%	8,129 28
OCCIDENTAL PETROLEUM CORP 6 125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	103 8190	102,000 000	102,000 00	105,895 38	0 12%	3,895 38
OI EUROPEAN GROUP BV 144A 4 750% 02/15/2030 DD 11/16/21 SEC ID: 67777LAD5	93 5300	240,000 000	207,296 19	224,472 00	0 26%	17,175 81
ON SEMICONDUCTOR CORP 144A 3 875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	92 7530	131,000 000	131,000 00	121,506 43	0 14%	-9,493 57
1011778 BC ULC / NEW RED 144A 3 875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	94 4470	162,000 000	162,389 33	153,004 14	0 18%	-9,385 19
1011778 BC ULC / NEW RED 144A 4 375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	95 5790	264,000 000	256,924 62	252,328 56	0 29%	-4,596 06
1011778 BC ULC / NEW RED 144A 5 750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	99 6690	32,000 000	32,000 00	31,894 08	0 04%	-105 92

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
1011778 BC ULC / NEW RED 144A 4 000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	89 6590	228,000 000	228,000 00	204,422 52	0 24%	-23,577 48
OPEN TEXT CORP 144A 3 875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	92 9730	163,000 000	163,000 00	151,545 99	0 18%	-11,454 01
OPEN TEXT HOLDINGS INC 144A 4 125% 02/15/2030 DD 02/18/20 SEC ID: 683720AA4	90 5030	143,000 000	143,000 00	129,419 29	0 15%	-13,580 71
OPTION CARE HEALTH INC 144A 4 375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	90 3850	366,000 000	339,663 56	330,809 10	0 38%	-8,854 46
OUTFRONT MEDIA CAPITAL LL 144A 4 625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	89 2080	171,000 000	153,394 80	152,545 68	0 18%	-849 12
OUTFRONT MEDIA CAPITAL LL 144A 4 250% 01/15/2029 DD 01/19/21 SEC ID: 69007TAE4	90 2370	48,000 000	41,980 26	43,313 76	0 05%	1,333 50
OUTFRONT MEDIA CAPITAL LL 144A 7 375% 02/15/2031 DD 11/20/23 SEC ID: 69007TAG9	105 1550	229,000 000	230,699 33	240,804 95	0 28%	10,105 62
OWENS-BROCKWAY GLASS CONT 144A 7 250% 05/15/2031 DD 05/25/23 SEC ID: 69073TAU7	101 3890	352,000 000	353,247 37	356,889 28	0 41%	3,641 91
OXFORD FINANCE LLC / OXFO 144A 6 375% 02/01/2027 DD 02/07/22 SEC ID: 69145LAC8	94 4250	96,000 000	96,549 09	90,648 00	0 10%	-5,901 09
P&L DEVELOPMENT LLC / PLD 144A 7 750% 11/15/2025 DD 11/03/20 SEC ID: 69306RAA4	81 2500	158,000 000	136,087 00	128,375 00	0 15%	-7,712 00
PGT INNOVATIONS INC 144A 4 375% 10/01/2029 DD 09/24/21 SEC ID: 69336VAB7	99 6780	242,000 000	233,800 69	241,220 76	0 28%	7,420 07
PERFORMANCE FOOD GROUP IN 144A 5 500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	98 5380	149,000 000	150,490 00	146,821 62	0 17%	-3,668 38
PRA GROUP INC 144A 7 375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	99 0050	99,000 000	99,233 54	98,014 95	0 11%	-1,218 59
CLARIOS GLOBAL LP / CLARI 144A 6 250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	100 1210	305,000 000	305,483 57	305,369 05	0 35%	-114 52

BNY MELLON

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Asset Detail

by Asset Type

12/31/2023

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
CLARIOS GLOBAL LP / CLARI 144A 8 500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	100 3460	377,000 000	377,327 76	378,304 42	0 44%	976 66
PARKLAND CORP 144A 4 500% 10/01/2029 DD 04/13/21 SEC ID: 70137WAG3	91 6470	47,000 000	44,762 00	43,074 09	0 05%	-1,687 91
PARKLAND CORP 144A 4 625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	92 0000	294,000 000	277,353 29	270,480 00	0 31%	-6,873 29
PATRICK INDUSTRIES INC 144A 7 500% 10/15/2027 DD 09/17/19 SEC ID: 703343AC7	100 2500	75,000 000	72,299 40	75,187 50	0 09%	2,888 10
PATRICK INDUSTRIES INC 144A 4 750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	91 0620	146,000 000	141,224 13	132,950 52	0 15%	-8,273 61
PATTERN ENERGY OPERATIONS 144A 4 500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	94 5860	188,000 000	182,088 98	177,821 68	0 21%	-4,267 30
PELOTON INTERACTIVE 5/22 COV-L 0 000% 05/25/2027 DD 05/16/22 SEC ID: 70614EAD2	100 2750	114,260 000	109,118 30	114,574 22	0 13%	5,455 92
PERFORMANCE FOOD GROUP IN 144A 4 250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	91 7360	271,000 000	271,197 03	248,604 56	0 29%	-22,592 47
PERMIAN RESOURCES OPERATI 144A 7 000% 01/15/2032 DD 09/12/23 SEC ID: 71424VAA8	103 0720	185,000 000	185,000 00	190,683 20	0 22%	5,683 20
PERRIGO FINANCE UNLIMITED CO VAR RT 06/15/2030 DD 06/19/20 SEC ID: 71429MAC9	90 9530	200,000 000	182,734 67	181,906 00	0 21%	-828 67
PETSMART 2/21 COV-LITE TL 0 000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	98 7500	205,275 000	203,222 25	202,709 06	0 23%	-513 19
PETSMART INC / PETSMART F 144A 4 750% 02/15/2028 DD 02/12/21 SEC ID: 71677KAA6	94 3440	255,000 000	260,100 00	240,577 20	0 28%	-19,522 80
PETSMART INC / PETSMART F 144A 7 750% 02/15/2029 DD 02/12/21 SEC ID: 71677KAB4	97 2600	250,000 000	252,936 24	243,150 00	0 28%	-9,786 24
PILGRIM'S PRIDE CORP 3 500% 03/01/2032 DD 09/01/22 SEC ID: 72147KAH1	84 5420	263,000 000	255,684 26	222,345 46	0 26%	-33,338 80

BNY MELLON

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PLAYTIKA 3/21 COV-LITE TLB 0 000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	99 7920	145,182 750	143,216 99	144,880 77	0 17%	1,663 78
PLAYTIKA HOLDING CORP 144A 4 250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	87 2550	257,000 000	234,522 95	224,245 35	0 26%	-10,277 60
ACCENTCARE 6/21 TL 0 000% 06/20/2026 DD 06/07/21 SEC ID: 72941DAF9	77 6670	315,423 830	270,870 73	244,980 23	0 28%	-25,890 50
PRECISION DRILLING CORP 144A 7 125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	99 5410	51,000 000	51,000 00	50,765 91	0 06%	-234 09
PRECISION DRILLING CORP 144A 6 875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	96 4330	183,000 000	173,340 97	176,472 39	0 20%	3,131 42
PRESIDIO HOLDINGS INC 144A 4 875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	98 0300	40,000 000	40,000 00	39,212 00	0 05%	-788 00
PRESIDIO HOLDINGS INC 144A 8 250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	101 0300	278,000 000	282,636 21	280,863 40	0 32%	-1,772 81
PRESTIGE BRANDS INC 144A 5 125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	97 1130	58,000 000	58,000 00	56,325 54	0 07%	-1,674 46
MODIVCARE INC 144A 5 875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	98 7500	194,000 000	190,306 36	191,575 00	0 22%	1,268 64
ROCKET MORTGAGE LLC / ROC 144A 3 625% 03/01/2029 DD 09/14/20 SEC ID: 74841CAA9	90 5080	277,000 000	245,129 24	250,707 16	0 29%	5,577 92
RAISING CANE'S RESTAURANT 144A 9 375% 05/01/2029 DD 11/08/23 SEC ID: 75103AAA3	106 7230	277,000 000	280,665 41	295,622 71	0 34%	14,957 30
REAL HERO MERGER SUB 2 IN 144A 6 250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	86 2140	190,000 000	172,077 81	163,806 60	0 19%	-8,271 21
RESORTS WORLD LAS VEGAS L 144A 8 450% 07/27/2030 DD 07/27/23 SEC ID: 76120HAD9	102 0380	200,000 000	197,052 82	204,076 00	0 24%	7,023 18
RITCHIE BROS HOLDINGS INC 144A 6 750% 03/15/2028 DD 03/15/23 SEC ID: 76774LAB3	102 9570	54,000 000	55,278 87	55,596 78	0 06%	317 91

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Asset Detail

by Asset Type

12/31/2023

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
RITCHIE BROS HOLDINGS INC 144A 7 750% 03/15/2031 DD 03/15/23 SEC ID: 76774LAC1	106 6110	54,000 000	55,247 68	57,569 94	0 07%	2,322 26
ROCKET MORTGAGE LLC / ROC 144A 2 875% 10/15/2026 DD 10/05/21 SEC ID: 77313LAA1	92 2500	113,000 000	106,588 34	104,242 50	0 12%	-2,345 84
ROCKET MORTGAGE LLC / ROC 144A 4 000% 10/15/2033 DD 10/05/21 SEC ID: 77313LAB9	85 0190	25,000 000	19,665 35	21,254 75	0 02%	1,589 40
ROLLER BEARING CO OF AMER 144A 4 375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	92 5430	211,000 000	208,437 68	195,265 73	0 23%	-13,171 95
ROLLS-ROYCE PLC 144A 3 625% 10/14/2025 DD 10/14/15 SEC ID: 77578JAB4	96 0500	400,000 000	382,496 78	384,200 00	0 44%	1,703 22
ROYAL CARIBBEAN CRUISES L 144A 11 625% 08/15/2027 DD 08/18/22 SEC ID: 780153BL5	108 8160	177,000 000	177,325 88	192,604 32	0 22%	15,278 44
SS&C TECHNOLOGIES INC 144A 5 500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	98 5390	152,000 000	154,078 35	149,779 28	0 17%	-4,299 07
SS&C TECHNOLOGIES 4/18 COV-LT TLB3 SEC ID: 78466DBD5	100 1170	29,983 800	29,970 06	30,018 88	0 03%	48 82
SS&C TECHNOLOGIES 4/18 COV-LT TLB4 SEC ID: 78466DBE3	100 1170	27,366 580	27,354 01	27,398 60	0 03%	44 59
SRS DISTRIBUTION INC 144A 6 125% 07/01/2029 DD 06/04/21 SEC ID: 78471RAC0	94 8030	176,000 000	179,242 40	166,853 28	0 19%	-12,389 12
SRS DISTRIBUTION INC 144A 6 000% 12/01/2029 DD 11/12/21 SEC ID: 78471RAD8	93 2410	193,000 000	182,262 77	179,955 13	0 21%	-2,307 64
SCIENCE APPLICATIONS INTE 144A 4 875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	95 2500	348,000 000	341,728 29	331,470 00	0 38%	-10,258 29
LIGHT & WONDER INTERNATIO 144A 7 000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	101 0180	300,000 000	302,778 79	303,054 00	0 35%	275 21
SEAGATE HDD CAYMAN 4 091% 06/01/2029 DD 06/18/20 SEC ID: 81180WBC4	92 5110	55,000 000	48,663 71	50,881 05	0 06%	2,217 34

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SEAGATE HDD CAYMAN 9 625% 12/01/2032 DD 11/30/22 SEC ID: 81180WBM2	114 3500	244,725 000	260,344 36	279,843 04	0 32%	19,498 68
SEASPAN CORP 144A 5 500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	83 6580	253,000 000	252,913 87	211,654 74	0 24%	-41,259 13
SEAWORLD PARKS & ENTERTAI 144A 8 750% 05/01/2025 DD 04/30/20 SEC ID: 81282UAC6	100 5000	119,000 000	119,777 52	119,595 00	0 14%	-182 52
SEAWORLD PARKS & ENTERTAI 144A 5 250% 08/15/2029 DD 08/25/21 SEC ID: 81282UAG7	93 3540	186,000 000	176,036 78	173,638 44	0 20%	-2,398 34
SENSATA TECHNOLOGIES BV 144A 5 000% 10/01/2025 DD 03/26/15 SEC ID: 81725WAJ2	100 1520	46,000 000	45,688 70	46,069 92	0 05%	381 22
SENSATA TECHNOLOGIES INC 144A 3 750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	88 0780	249,000 000	225,570 89	219,314 22	0 25%	-6,256 67
SIRIUS XM RADIO INC 144A 5 000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	96 5310	313,000 000	305,563 84	302,142 03	0 35%	-3,421 81
SONIC AUTOMOTIVE INC 144A 4 625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	91 1030	150,000 000	150,189 77	136,654 50	0 16%	-13,535 27
SONIC AUTOMOTIVE INC 144A 4 875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	89 1380	100,000 000	100,000 00	89,138 00	0 10%	-10,862 00
SOUTHWESTERN ENERGY CO 4 750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	92 5310	152,000 000	152,599 21	140,647 12	0 16%	-11,952 09
SPECTRUM BRANDS INC 144A 3 875% 03/15/2031 DD 03/03/21 SEC ID: 84762LAX3	91 0740	169,000 000	136,564 25	153,915 06	0 18%	17,350 81
SPEEDWAY MOTORSPORTS LLC 144A 4 875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	93 8730	232,000 000	233,919 94	217,785 36	0 25%	-16,134 58
SPIRIT AEROSYSTEMS INC 4 600% 06/15/2028 DD 05/30/18 SEC ID: 85205TAK6	88 4440	75,000 000	64,469 22	66,333 00	0 08%	1,863 78
SPIRIT AEROSYSTEMS INC 144A 9 375% 11/30/2029 DD 11/23/22 SEC ID: 85205TAN0	109 4060	17,000 000	17,242 76	18,599 02	0 02%	1,356 26

BNY MELLON

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SPRINT CAPITAL CORP 6 875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	108 2860	208,000 000	231,919 11	225,234 88	0 26%	-6,684 23
SPRINT LLC 7 125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	100 4320	205,000 000	204,734 50	205,885 60	0 24%	1,151 10
SPRINT LLC 7 625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	104 4220	124,000 000	124,000 00	129,483 28	0 15%	5,483 28
SMYRNA READY MIX CONCRETE 144A 6 000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	98 4650	415,000 000	422,586 50	408,629 75	0 47%	-13,956 75
STANDARD INDUSTRIES INC/N 144A 5 000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	97 4830	174,000 000	167,747 56	169,620 42	0 20%	1,872 86
STANDARD INDUSTRIES INC/N 144A 4 375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	92 0190	487,000 000	462,420 15	448,132 53	0 52%	-14,287 62
STANDARD INDUSTRIES INC/N 144A 3 375% 01/15/2031 DD 08/21/20 SEC ID: 853496AH0	86 0190	144,000 000	122,302 39	123,867 36	0 14%	1,564 97
SUBURBAN PROPANE PARTNERS 144A 5 000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	91 4100	236,000 000	213,148 12	215,727 60	0 25%	2,579 48
SUMMER BC BIDCO B LLC 144A 5 500% 10/31/2026 DD 07/01/21 SEC ID: 865632AA1	93 6000	200,000 000	197,703 75	187,200 00	0 22%	-10,503 75
SUMMIT MATERIALS LLC / SU 144A 7 250% 01/15/2031 DD 12/14/23 SEC ID: 86614RAP2	105 2360	206,000 000	208,283 85	216,786 16	0 25%	8,502 31
SUNOCO LP / SUNOCO FINANCE COR 4 500% 04/30/2030 DD 04/30/22 SEC ID: 86765LAZ0	92 5910	157,000 000	157,000 00	145,367 87	0 17%	-11,632 13
SUPERIOR PLUS LP / SUPERI 144A 4 500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	92 7270	163,000 000	162,457 41	151,145 01	0 17%	-11,312 40
TMS INTERNATIONAL CORP/DE 144A 6 250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	82 5000	131,000 000	124,887 64	108,075 00	0 12%	-16,812 64
TARGA RESOURCES PARTNERS LP / 6 500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	101 3200	87,000 000	87,000 00	88,148 40	0 10%	1,148 40

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Asset Detail
by Asset Type
12/31/2023

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
TARGA RESOURCES PARTNERS LP / 6 875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	103 2710	226,000 000	228,150 69	233,392 46	0 27%	5,241 77
TARGA RESOURCES PARTNERS LP / 5 500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	100 0090	20,000 000	20,785 50	20,001 80	0 02%	-783 70
TARGA RESOURCES PARTNERS LP / 4 875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	97 0270	20,000 000	20,655 33	19,405 40	0 02%	-1,249 93
TARGA RESOURCES PARTNERS LP / 4 000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBU5	91 4810	91,000 000	89,982 82	83,247 71	0 10%	-6,735 11
TAYLOR MORRISON COMMUNITI 144A 5 875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	100 5000	126,000 000	126,000 00	126,630 00	0 15%	630 00
TEMPUR SEALY INTERNATIONA 144A 3 875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	84 5530	330,000 000	290,677 27	279,024 90	0 32%	-11,652 37
TENET HEALTHCARE CORP 6 875% 11/15/2031 DD 11/06/01 SEC ID: 88033GAV2	102 6850	94,000 000	89,538 45	96,523 90	0 11%	6,985 45
TENET HEALTHCARE CORP 5 125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDB3	97 7520	130,000 000	130,000 00	127,077 60	0 15%	-2,922 40
TENET HEALTHCARE CORP 6 125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDK3	99 7170	170,000 000	168,330 29	169,518 90	0 20%	1,188 61
TENET HEALTHCARE CORP 4 375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDR8	92 6890	30,000 000	30,007 39	27,806 70	0 03%	-2,200 69
TENET HEALTHCARE CORP 6 250% 02/01/2027 DD 02/05/19 SEC ID: 88033GDS6	100 4890	125,000 000	120,144 36	125,611 25	0 15%	5,466 89
TEAM HEALTH HOLDINGS INC 144A 6 375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	83 7500	295,000 000	266,510 48	247,062 50	0 29%	-19,447 98
TERRAFORM POWER OPERATING 144A 5 000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	97 0230	284,000 000	295,729 79	275,545 32	0 32%	-20,184 47
SECURE ENERGY SERVICES IN 144A 11 000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	105 0000	131,000 000	135,463 55	137,550 00	0 16%	2,086 45

BNY MELLON

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLOUD SOFTWARE GROUP INC 144A 6 500% 03/31/2029 DD 09/30/22 SEC ID: 88632QAE3	95 2840	148,000 000	134,377 97	141,020 32	0 16%	6,642 35
TOPBUILD CORP 144A 4 125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	88 9580	253,000 000	239,326 11	225,063 74	0 26%	-14,262 37
TOWNSQUARE MEDIA INC 144A 6 875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	97 9600	269,000 000	265,423 29	263,512 40	0 30%	-1,910 89
TRANSALTA CORP 7 750% 11/15/2029 DD 11/17/22 SEC ID: 89346DAH0	106 1140	127,000 000	127,920 86	134,764 78	0 16%	6,843 92
TRANSDIGM INC 7 500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	100 4240	156,000 000	156,282 02	156,661 44	0 18%	379 42
TRANSDIGM INC 5 500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	97 9420	677,000 000	667,086 19	663,067 34	0 77%	-4,018 85
TRANSOCEAN POSEIDON LTD 144A 6 875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	99 5030	72,000 000	71,122 87	71,642 16	0 08%	519 29
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19 SEC ID: 89686QAB2	98 0830	200,000 000	195,704 63	196,166 00	0 23%	461 37
COHERENT CORP 144A 5 000% 12/15/2029 DD 12/10/21 SEC ID: 902104AC2	94 9760	211,000 000	192,539 39	200,399 36	0 23%	7,859 97
US FOODS INC 144A 4 750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	94 9930	365,000 000	352,824 39	346,724 45	0 40%	-6,099 94
US ACUTE CARE SOLUTIONS L 144A 6 375% 03/01/2026 DD 03/05/21 SEC ID: 90367UAA9	83 5560	341,000 000	347,374 24	284,925 96	0 33%	-62,448 28
ASP UNIFRAX HOLDINGS INC 144A 5 250% 09/30/2028 DD 09/30/21 SEC ID: 90473LAA0	72 2100	207,000 000	191,923 80	149,474 70	0 17%	-42,449 10
UNITED AIRLINES INC 144A 4 375% 04/15/2026 DD 04/21/21 SEC ID: 90932LAG2	97 4940	74,000 000	74,000 00	72,145 56	0 08%	-1,854 44
UNITED AIRLINES INC 144A 4 625% 04/15/2029 DD 04/21/21 SEC ID: 90932LAH0	93 5290	368,000 000	357,331 13	344,186 72	0 40%	-13,144 41

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITED AIR LINES 4/21 TLB 0 000% 04/21/2028 DD 04/12/21 SEC ID: 90932RAJ3	100 2220	116,104 590	115,524 06	116,362 34	0 13%	838 28
UNIVISION COMMUNICATIONS 144A 4 500% 05/01/2029 DD 05/21/21 SEC ID: 914906AV4	89 4800	73,000 000	73,101 36	65,320 40	0 08%	-7,780 96
UNIVISION COMMUNICATIONS 144A 7 375% 06/30/2030 DD 06/24/22 SEC ID: 914906AX0	99 7200	104,000 000	104,081 26	103,708 80	0 12%	-372 46
UNIVISION COMMUNICATIONS 144A 8 000% 08/15/2028 DD 08/07/23 SEC ID: 914906AY8	103 1810	73,000 000	73,362 33	75,322 13	0 09%	1,959 80
URBAN ONE INC 144A 7 375% 02/01/2028 DD 01/25/21 SEC ID: 91705JAC9	84 9980	119,000 000	110,437 19	101,147 62	0 12%	-9,289 57
VM CONSOLIDATED INC 144A 5 500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	94 6140	252,000 000	245,060 56	238,427 28	0 28%	-6,633 28
VT TOPCO INC 144A 8 500% 08/15/2030 DD 08/10/23 SEC ID: 91838PAA9	104 0370	400,000 000	404,296 43	416,148 00	0 48%	11,851 57
VALVOLINE INC 144A 3 625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	85 3410	330,000 000	283,939 18	281,625 30	0 33%	-2,313 88
VAREX IMAGING CORP 144A 7 875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	100 5520	182,000 000	188,924 17	183,004 64	0 21%	-5,919 53
VENTURE GLOBAL CALCASIEU 144A 3 875% 11/01/2033 DD 11/22/21 SEC ID: 92328MAC7	84 8350	66,000 000	66,000 00	55,991 10	0 06%	-10,008 90
VENTURE GLOBAL LNG INC 144A 8 125% 06/01/2028 DD 05/26/23 SEC ID: 92332YAA9	100 9850	155,000 000	155,000 00	156,526 75	0 18%	1,526 75
VENTURE GLOBAL LNG INC 144A 8 375% 06/01/2031 DD 05/26/23 SEC ID: 92332YAB7	100 0230	248,000 000	248,000 00	248,057 04	0 29%	57 04
VENTURE GLOBAL LNG INC 144A 9 500% 02/01/2029 DD 10/24/23 SEC ID: 92332YAC5	105 7910	249,000 000	249,782 39	263,419 59	0 30%	13,637 20
VENTURE GLOBAL LNG INC 144A 9 875% 02/01/2032 DD 10/24/23 SEC ID: 92332YAD3	104 1760	237,000 000	236,348 14	246,897 12	0 29%	10,548 98

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VERSCEND/COTIVITI 2/21 TLB1 0 000% 08/27/2025 DD 02/11/21 SEC ID: 92531HAD9	100 0830	257,662 570	258,534 14	257,876 43	0 30%	-657 71
VIASAT INC 144A 5 625% 04/15/2027 DD 03/27/19 SEC ID: 92552VAL4	96 7500	89,000 000	84,879 27	86,107 50	0 10%	1,228 23
VIAVI SOLUTIONS INC 144A 3 750% 10/01/2029 DD 09/29/21 SEC ID: 925550AF2	87 5440	348,000 000	322,623 90	304,653 12	0 35%	-17,970 78
VICI PROPERTIES LP / VICI 144A 4 625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	94 2550	257,000 000	257,000 00	242,235 35	0 28%	-14,764 65
VICI PROPERTIES LP / VICI 144A 4 125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	91 0930	179,000 000	179,000 00	163,056 47	0 19%	-15,943 53
VICI PROPERTIES LP / VICI 144A 5 750% 02/01/2027 DD 02/01/22 SEC ID: 92564RAJ4	100 0520	193,000 000	194,361 77	193,100 36	0 22%	-1,261 41
VIKING CRUISES LTD 144A 5 875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	96 5000	567,000 000	537,839 50	547,155 00	0 63%	9,315 50
VIKING CRUISES LTD 144A 7 000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	99 1410	56,000 000	55,983 92	55,518 96	0 06%	-464 96
VIKING OCEAN CRUISES SHIP 144A 5 625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	97 5000	36,000 000	36,000 00	35,100 00	0 04%	-900 00
VIRGIN MEDIA VENDOR FINAN 144A 5 000% 07/15/2028 DD 06/24/20 SEC ID: 92770QAA5	93 9200	574,000 000	524,277 46	539,100 80	0 62%	14,823 34
VISTAJET MALTA FINANCE PL 144A 6 375% 02/01/2030 DD 01/31/22 SEC ID: 92840JAB5	69 7810	304,000 000	282,277 46	212,134 24	0 25%	-70,143 22
VISTRA OPERATIONS CO LLC 144A 4 375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	93 3270	349,000 000	324,323 48	325,711 23	0 38%	1,387 75
VISTAJET MALTA FINANCE PL 144A 9 500% 06/01/2028 DD 05/03/23 SEC ID: 92841HAA0	84 6320	104,000 000	103,072 58	88,017 28	0 10%	-15,055 30
WR GRACE HOLDINGS LLC 144A 4 875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	96 2170	126,000 000	127,791 20	121,233 42	0 14%	-6,557 78

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WR GRACE HOLDINGS LLC 144A 7 375% 03/01/2031 DD 02/17/23 SEC ID: 92943GAE1	100 0310	81,000 000	80,969 27	81,025 11	0 09%	55 84
WASH MULTIFAMILY ACQUISIT 144A 5 750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	96 7220	215,000 000	216,925 69	207,952 30	0 24%	-8,973 39
WATCO COS LLC / WATCO FIN 144A 6 500% 06/15/2027 DD 06/18/20 SEC ID: 941130AB2	100 0000	280,000 000	271,026 52	280,000 00	0 32%	8,973 48
WEATHERFORD INTERNATIONAL 144A 8 625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	104 3870	280,000 000	278,879 88	292,283 60	0 34%	13,403 72
WESCO DISTRIBUTION INC 144A 7 125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	100 7430	87,000 000	87,000 00	87,646 41	0 10%	646 41
WESCO DISTRIBUTION INC 144A 7 250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	102 7610	325,000 000	330,743 22	333,973 25	0 39%	3,230 03
WESTERN MIDSTREAM OPERATING LP 4 500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	96 7240	112,000 000	107,604 51	108,330 88	0 13%	726 37
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	93 7650	109,000 000	101,110 97	102,203 85	0 12%	1,092 88
WHEEL PROS INC 144A 6 500% 05/15/2029 DD 05/07/21 SEC ID: 96289WAA7	30 5000	116,000 000	116,320 58	35,380 00	0 04%	-80,940 58
WHITE CAP BUYER LLC 144A 6 875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	96 8010	134,000 000	124,034 78	129,713 34	0 15%	5,678 56
WHITE CAP PARENT LLC 144A 8 250% 03/15/2026 DD 02/01/21 SEC ID: 96351CAA4	99 5350	119,000 000	115,642 16	118,446 65	0 14%	2,804 49
WILLIAM CARTER CO/THE 144A 5 625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	98 7480	124,000 000	124,043 88	122,447 52	0 14%	-1,596 36
WINDSOR HOLDINGS III LLC 144A 8 500% 06/15/2030 DD 07/07/23 SEC ID: 97360AAA5	104 5030	393,000 000	395,361 51	410,696 79	0 47%	15,335 28
YUM! BRANDS INC 3 625% 03/15/2031 DD 09/25/20 SEC ID: 988498AN1	90 1850	351,000 000	297,921 37	316,549 35	0 37%	18,627 98

BNY MELLON

EATON VANCE HY MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ZIGGO BOND CO BV 144A 6 000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	97 3260	380,000 000	385,845 68	369,838 80	0 43%	-16,006 88
RIVERBED TECHNOLOGY 7/23 PIK T 0 000% 07/01/2028 DD 07/01/23 SEC ID: 99AAQ6578	67 8750	32,116 880	20,091 17	21,799 33	0 03%	1,708 16
AIR CANADA 8/21 TLB SEC ID: C0102MAP0	100 1560	166,465 000	164,800 35	166,724 69	0 19%	1,924 34
POWER SOLUTIONS 5/23 TL 0 000% 05/06/2030 DD 05/04/23 SEC ID: C8000CAK9	100 1250	133,665 000	133,696 67	133,832 08	0 15%	135 41
JAZZ PHARMACEUTICALS 5/21 USD TL SEC ID: G5080AAF9	100 4580	272,250 000	270,888 75	273,496 91	0 32%	2,608 16
TRAVELPORT 9/20 STUB TL 0 000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	96 5280	173,794 510	170,308 30	167,760 36	0 19%	-2,547 94
TOTAL FIXED INCOME SECURITIES U S DOLLAR		86,154,506 500	83,340,113 23	81,638,971 30	94 30%	-1,701,141 93
TOTAL FIXED INCOME SECURITIES		86,654,506 500	83,779,117 06	82,158,438 71	94 90%	-1,620,678 35
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U S DOLLAR						
CRYOPORT INC 144A 0 750% 12/01/2026 DD 11/12/21 SEC ID: 229050AC3	79 5000	347,000 000	290,285 08	275,865 00	0 32%	-14,420 08
NEXTERA ENERGY PARTNERS L 144A 2 500% 06/15/2026 DD 12/12/22 SEC ID: 65341BAG1	89 6000	224,000 000	198,008 84	200,704 00	0 23%	2,695 16
PELOTON INTERACTIVE INC 0 000% 02/15/2026 DD 02/11/21 SEC ID: 70614WAB6	77 3880	197,000 000	174,977 85	152,454 36	0 18%	-22,523 49
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U S DOLLAR		768,000 000	663,271 77	629,023 36	0 73%	-34,248 41
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		768,000 000	663,271 77	629,023 36	0 73%	-34,248 41
EQUITY						
U S DOLLAR						
NATIONAL CINEMEDIA INC SEC ID: 635309206	4 1400	11,094 000	34,504 16	45,929 16	0 05%	11,425 00
TOTAL ASSETS - BASE:		90,141,690 640	88,240,829 37	86,578,200 89	100.00%	-1,662,628 48

BNY MELLON

MARATHON EMD MON - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 0748	31,500,000 000	31,500,000 00	33,856,765 36	100 00%	2,356,765 36
TOTAL ASSETS - BASE:		31,500,000 000	31,500,000 00	33,856,765 36	100.00%	2,356,765 36

BNY MELLON

WELLINGTON EME MON-[redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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: 99VVBUAE1	11 3400	3,715,988 894	38,212,499 83	42,139,314 06	100 00%	3,926,814 23
TOTAL ASSETS - BASE:		3,715,988 894	38,212,499 83	42,139,314 06	100.00%	3,926,814 23

BNY MELLON

TOWNSEND FOO MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	108,810,155 440	51,739,224 54	108,810,155 44	100 00%	57,070,930 90
	TOTAL ASSETS - BASE:	108,810,155 440	51,739,224 54	108,810,155 44	100.00%	57,070,930 90

BNY MELLON

TOWNSEND QOF MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	31,966,226 000	30,026,250 00	31,966,226 00	100 00%	1,939,976 00
	TOTAL ASSETS - BASE:	31,966,226 000	30,026,250 00	31,966,226 00	100.00%	1,939,976 00

BNY MELLON

AXIOM EME MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	16 9304	1,802,224 756	30,563,995 04	30,512,297 74	100 00%	-51,697 30
TOTAL ASSETS - BASE:		1,802,224 756	30,563,995 04	30,512,297 74	100.00%	-51,697 30

BNY MELLON

NISA TIPS MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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			179,596 92	179,596 92	0 28%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	79,796 390	79,796 39	79,796 39	0 13%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		79,796 390	259,393 31	259,393 31	0 41%	0 00
TOTAL CASH & CASH EQUIVALENTS		79,796 390	259,393 31	259,393 31	0 41%	0 00
FIXED INCOME SECURITIES						
U S DOLLAR						
US TREAS-CPI INFLAT 2 125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	103 2100	3,637,754 250	3,594,786 55	3,754,526 16	5 95%	159,739 61
US TREAS-CPI INFLAT 2 125% 02/15/2041 DD 02/15/11 SEC ID: 912810QP6	103 2270	266,680 200	278,265 68	275,285 97	0 44%	-2,979 71
US TREAS-CPI INFLAT 0 750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	81 5350	3,593,622 100	2,775,735 58	2,930,059 78	4 64%	154,324 20
US TREAS-CPI INFLAT 0 625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	78 6060	186,748 950	149,282 23	146,795 88	0 23%	-2,486 35
US TREAS-CPI INFLAT 1 375% 02/15/2044 DD 02/15/14 SEC ID: 912810RF7	89 9310	138,212 700	126,019 57	124,296 06	0 20%	-1,723 51
US TREAS-CPI INFLAT 0 750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	78 7130	4,336,816 000	3,210,587 50	3,413,637 98	5 41%	203,050 48
US TREAS-CPI INFLAT 1 000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	82 3630	233,236 850	195,886 78	192,100 87	0 30%	-3,785 91
US TREAS-CPI INFLAT 0 875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	79 3720	5,005,275 660	3,688,884 97	3,972,787 40	6 30%	283,902 43
US TREAS-CPI INFLAT 1 000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	81 2780	7,049,679 010	5,613,980 65	5,729,838 11	9 08%	115,857 46
US TREAS-CPI INFLAT 1 000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	81 1040	6,596,049 138	5,232,130 40	5,349,659 69	8 48%	117,529 29

BNY MELLON

NISA TIPS MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 0 250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	65 7520	18,524,378 400	11,466,715 39	12,180,149 29	19 30%	713,433 90
US TREAS-CPI INFLAT 0 125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	62 4670	13,589,817 400	8,336,743 01	8,489,151 24	13 45%	152,408 23
US TREAS-CPI INFLAT 0 125% 02/15/2052 DD 02/15/22 SEC ID: 912810TE8	61 8820	20,677,773 250	12,478,679 18	12,795,819 64	20 28%	317,140 46
US TREAS-CPI INFLAT 1 500% 02/15/2053 DD 02/15/23 SEC ID: 912810TP3	91 3680	3,824,029 400	3,581,706 38	3,493,939 18	5 54%	-87,767 20
TOTAL FIXED INCOME SECURITIES U S DOLLAR		87,660,073 308	60,729,403 87	62,848,047 25	99 59%	2,118,643 38
TOTAL FIXED INCOME SECURITIES		87,660,073 308	60,729,403 87	62,848,047 25	99 59%	2,118,643 38
TOTAL ASSETS - BASE:		87,739,869 698	60,988,797 18	63,107,440 56	100.00%	2,118,643 38

BNY MELLON

NISA INT CR MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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						
RECEIVABLE FOR INVESTMENTS SOLD			781,049 06	781,049 06	1 18%	0 00
INTEREST RECEIVABLE			646,760 66	646,760 66	0 98%	0 00
PAYABLE FOR INVESTMENTS PURCHASED			-803,990 86	-803,990 86	-1 22%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	239,667 410	239,667 41	239,667 41	0 36%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		239,667 410	863,486 27	863,486 27	1 31%	0 00
TOTAL CASH & CASH EQUIVALENTS		239,667 410	863,486 27	863,486 27	1 31%	0 00
FIXED INCOME SECURITIES						
U S DOLLAR						
AFLAC INC 3 600% 04/01/2030 DD 04/01/20 SEC ID: 001055BJ0	94 6710	14,000 000	12,382 30	13,253 94	0 02%	871 64
AT&T INC 4 500% 05/15/2035 DD 05/04/15 SEC ID: 00206RCP5	94 9180	100,000 000	87,681 64	94,918 00	0 14%	7,236 36
AT&T INC 4 350% 03/01/2029 DD 02/19/19 SEC ID: 00206RHJ4	98 7810	16,000 000	14,845 60	15,804 96	0 02%	959 36
APTIV PLC / APTIV CORP 2 396% 02/18/2025 DD 02/18/22 SEC ID: 00217GAA1	96 6970	57,000 000	54,697 11	55,117 29	0 08%	420 18
ABBVIE INC 4 250% 11/14/2028 DD 09/18/18 SEC ID: 00287YBF5	99 5730	529,000 000	511,299 31	526,741 17	0 80%	15,441 86
AERCAP IRELAND CAPITAL DAC / A 3 650% 07/21/2027 DD 07/21/17 SEC ID: 00774MAB1	95 0770	23,000 000	20,910 61	21,867 71	0 03%	957 10
AERCAP IRELAND CAPITAL DAC / A 3 300% 01/30/2032 DD 10/29/21 SEC ID: 00774MAX3	87 1330	35,000 000	28,528 30	30,496 55	0 05%	1,968 25
AGREE LP 2 000% 06/15/2028 DD 05/14/21 SEC ID: 008513AB9	86 8020	20,000 000	16,600 91	17,360 40	0 03%	759 49
AIR LEASE CORP 3 625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	94 6360	24,000 000	22,092 43	22,712 64	0 03%	620 21

BNY MELLON

NISA INT CR MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALEXANDRIA REAL ESTATE EQUITIE 2 000% 05/18/2032 DD 02/18/21 SEC ID: 015271AW9	80 3570	13,000 000	9,387 15	10,446 41	0 02%	1,059 26
ALIBABA GROUP HOLDING LTD 3 400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	94 8780	20,000 000	18,415 56	18,975 60	0 03%	560 04
ALLSTATE CORP/THE 1 450% 12/15/2030 DD 11/24/20 SEC ID: 020002BJ9	80 9060	63,000 000	46,892 16	50,970 78	0 08%	4,078 62
ALTRIA GROUP INC 4 800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	99 7420	25,000 000	23,697 03	24,935 50	0 04%	1,238 47
ALTRIA GROUP INC 2 450% 02/04/2032 DD 02/04/21 SEC ID: 02209SBL6	81 6720	35,000 000	27,031 64	28,585 20	0 04%	1,553 56
AMAZON COM INC 1 500% 06/03/2030 DD 06/03/20 SEC ID: 023135BS4	84 8080	155,000 000	122,072 18	131,452 40	0 20%	9,380 22
AMCOR FLEXIBLES NORTH AMERICA 4 000% 05/17/2025 DD 05/17/22 SEC ID: 02343JAA8	98 2780	466,000 000	454,599 59	457,975 48	0 69%	3,375 89
AMERICA MOVIL SAB DE CV 3 625% 04/22/2029 DD 04/22/19 SEC ID: 02364WBH7	94 5270	16,000 000	14,388 11	15,124 32	0 02%	736 21
AMERICAN EXPRESS CO VAR RT 05/01/2026 DD 05/01/23 SEC ID: 025816DE6	99 7280	361,000 000	356,495 79	360,018 08	0 55%	3,522 29
AMERICAN FINANCIAL GROUP INC/O 5 250% 04/02/2030 DD 04/02/20 SEC ID: 025932AP9	100 3120	106,000 000	109,088 45	106,330 72	0 16%	-2,757 73
AMERICAN HONDA FINANCE CORP 4 700% 01/12/2028 DD 01/12/23 SEC ID: 02665WED9	100 9480	175,000 000	169,775 53	176,659 00	0 27%	6,883 47
AMERICAN HONDA FINANCE CORP 5 125% 07/07/2028 DD 07/07/23 SEC ID: 02665WEM9	102 8100	65,000 000	64,385 41	66,826 50	0 10%	2,441 09
AMERICAN HONDA FINANCE CORP 5 650% 11/15/2028 DD 11/15/23 SEC ID: 02665WEV9	104 7580	320,000 000	319,946 83	335,225 60	0 51%	15,278 77
AMERICAN HOMES 4 RENT LP 2 375% 07/15/2031 DD 07/08/21 SEC ID: 02666TAC1	82 5950	14,000 000	10,654 72	11,563 30	0 02%	908 58

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN INTERNATIONAL GROUP I VAR RT 04/01/2048 DD 03/26/18 SEC ID: 026874DM6	98 5140	155,000 000	142,741 90	152,696 70	0 23%	9,954 80
AMERICAN INTERNATIONAL GROUP I 3 400% 06/30/2030 DD 05/11/20 SEC ID: 026874DR5	92 1500	161,000 000	141,591 91	148,361 50	0 22%	6,769 59
AMERICAN TOWER CORP 3 800% 08/15/2029 DD 06/13/19 SEC ID: 03027XAW0	94 9980	15,000 000	13,305 64	14,249 70	0 02%	944 06
AMERICAN TOWER CORP 5 800% 11/15/2028 DD 09/15/23 SEC ID: 03027XCE8	103 8750	200,000 000	199,746 84	207,750 00	0 31%	8,003 16
AMERICAN WATER CAPITAL CORP 2 800% 05/01/2030 DD 04/14/20 SEC ID: 03040WAW5	89 6110	14,000 000	11,828 60	12,545 54	0 02%	716 94
AMGEN INC 5 150% 03/02/2028 DD 03/02/23 SEC ID: 031162DP2	102 3060	48,000 000	47,846 92	49,106 88	0 07%	1,259 96
AMGEN INC 5 250% 03/02/2033 DD 03/02/23 SEC ID: 031162DR8	102 6690	16,000 000	15,204 40	16,427 04	0 02%	1,222 64
ANALOG DEVICES INC 2 100% 10/01/2031 DD 10/05/21 SEC ID: 032654AV7	85 2730	24,000 000	18,914 64	20,465 52	0 03%	1,550 88
ANHEUSER-BUSCH INBEV WORLDWIDE 3 500% 06/01/2030 DD 04/03/20 SEC ID: 035240AV2	95 3540	56,000 000	50,869 62	53,398 24	0 08%	2,528 62
ELEVANCE HEALTH INC 1 500% 03/15/2026 DD 03/17/21 SEC ID: 036752AR4	93 2020	33,000 000	30,123 60	30,756 66	0 05%	633 06
ELEVANCE HEALTH INC 5 350% 10/15/2025 DD 11/04/22 SEC ID: 036752AV5	100 6380	225,000 000	224,621 90	226,435 50	0 34%	1,813 60
AON CORP 3 750% 05/02/2029 DD 05/02/19 SEC ID: 037389BC6	95 7730	86,000 000	77,841 39	82,364 78	0 12%	4,523 39
APPALACHIAN POWER CO 2 700% 04/01/2031 DD 03/11/21 SEC ID: 037735CZ8	85 5560	51,000 000	41,493 11	43,633 56	0 07%	2,140 45
APPLE INC 0 700% 02/08/2026 DD 02/08/21 SEC ID: 037833EB2	92 6490	975,000 000	887,028 37	903,327 75	1 37%	16,299 38

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
APPLIED MATERIALS INC 1 750% 06/01/2030 DD 05/29/20 SEC ID: 038222AN5	85 1680	27,000 000	21,626 16	22,995 36	0 03%	1,369 20
ARCH CAPITAL FINANCE LLC 4 011% 12/15/2026 DD 12/08/16 SEC ID: 03939CAA1	97 0090	26,000 000	24,652 98	25,222 34	0 04%	569 36
ARIZONA PUBLIC SERVICE CO 2 200% 12/15/2031 DD 08/16/21 SEC ID: 040555DD3	81 4920	13,000 000	9,829 75	10,593 96	0 02%	764 21
ARTHUR J GALLAGHER & CO 2 400% 11/09/2031 DD 11/09/21 SEC ID: 04316JAA7	82 4720	13,000 000	9,986 16	10,721 36	0 02%	735 20
ASTRAZENECA FINANCE LLC 4 900% 03/03/2030 DD 03/03/23 SEC ID: 04636NAG8	103 1030	35,000 000	34,798 89	36,086 05	0 05%	1,287 16
ASTRAZENECA FINANCE LLC 4 875% 03/03/2033 DD 03/03/23 SEC ID: 04636NAH6	103 6110	15,000 000	14,342 42	15,541 65	0 02%	1,199 23
ATLANTIC CITY ELECTRIC CO 2 300% 03/15/2031 DD 03/10/21 SEC ID: 048303CJ8	84 4320	366,000 000	289,854 66	309,021 12	0 47%	19,166 46
ATMOS ENERGY CORP 5 450% 10/15/2032 DD 10/03/22 SEC ID: 049560AX3	105 3030	10,000 000	9,802 69	10,530 30	0 02%	727 61
AUTOZONE INC 6 250% 11/01/2028 DD 10/25/23 SEC ID: 053332BG6	106 3380	45,000 000	46,319 08	47,852 10	0 07%	1,533 02
AVALONBAY COMMUNITIES INC 3 300% 06/01/2029 DD 05/15/19 SEC ID: 05348EBF5	93 3190	16,000 000	14,150 00	14,931 04	0 02%	781 04
AVALONBAY COMMUNITIES INC 2 300% 03/01/2030 DD 02/25/20 SEC ID: 05348EBG3	86 9930	111,000 000	92,399 30	96,562 23	0 15%	4,162 93
AVNET INC 6 250% 03/15/2028 DD 03/09/23 SEC ID: 053807AW3	103 7520	130,000 000	131,200 96	134,877 60	0 20%	3,676 64
BAT CAPITAL CORP 4 906% 04/02/2030 DD 04/02/20 SEC ID: 05526DBN4	98 4210	37,000 000	34,794 37	36,415 77	0 06%	1,621 40
BAT CAPITAL CORP 2 259% 03/25/2028 DD 09/25/20 SEC ID: 05526DBR5	89 5610	32,000 000	27,139 32	28,659 52	0 04%	1,520 20

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Asset Detail
by Asset Type
12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAT INTERNATIONAL FINANCE PLC 4 448% 03/16/2028 DD 03/16/22 SEC ID: 05530QAP5	98 3740	50,000 000	47,868 05	49,187 00	0 07%	1,318 95
BHP BILLITON FINANCE USA LTD 5 100% 09/08/2028 DD 09/08/23 SEC ID: 055451BC1	102 7200	17,000 000	16,658 21	17,462 40	0 03%	804 19
BHP BILLITON FINANCE USA LTD 5 250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	103 9370	113,000 000	111,777 00	117,448 81	0 18%	5,671 81
BP CAPITAL MARKETS PLC 3 723% 11/28/2028 DD 11/28/16 SEC ID: 05565QDH8	96 8960	239,000 000	220,548 20	231,581 44	0 35%	11,033 24
BANCO SANTANDER SA 3 496% 03/24/2025 DD 03/24/22 SEC ID: 05964HAP0	97 8900	153,000 000	148,381 79	149,771 70	0 23%	1,389 91
BANCO SANTANDER SA 5 588% 08/08/2028 DD 08/08/23 SEC ID: 05964HAU9	102 0550	12,000 000	11,674 10	12,246 60	0 02%	572 50
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18 SEC ID: 06051GHM4	96 6640	60,000 000	55,474 50	57,998 40	0 09%	2,523 90
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	81 3130	215,000 000	164,558 73	174,822 95	0 26%	10,264 22
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	92 5370	1,794,000 000	1,615,687 95	1,660,113 78	2 51%	44,425 83
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21 SEC ID: 06051GJZ3	88 2160	120,000 000	101,823 28	105,859 20	0 16%	4,035 92
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22 SEC ID: 06051GKK4	85 0780	538,000 000	421,146 82	457,719 64	0 69%	36,572 82
BANK OF MONTREAL VAR RT 12/15/2032 DD 12/12/17 SEC ID: 06368BGS1	92 0580	15,000 000	13,095 48	13,808 70	0 02%	713 22
BANK OF MONTREAL 5 203% 02/01/2028 DD 01/12/23 SEC ID: 06368LGV2	101 9390	110,000 000	109,522 00	112,132 90	0 17%	2,610 90
BANK OF NOVA SCOTIA/THE VAR RT 05/04/2037 DD 04/12/22 SEC ID: 06417XAG6	89 6710	67,000 000	56,529 28	60,079 57	0 09%	3,550 29

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANK OF NOVA SCOTIA/THE 5 250% 06/12/2028 DD 06/12/23 SEC ID: 06418GAD9	101 5940	94,000 000	90,875 99	95,498 36	0 14%	4,622 37
BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20 SEC ID: 06738EBP9	85 8720	440,000 000	338,283 90	377,836 80	0 57%	39,552 90
BAXTER INTERNATIONAL INC 2 272% 12/01/2028 DD 06/01/22 SEC ID: 071813CP2	89 4860	77,000 000	65,368 17	68,904 22	0 10%	3,536 05
TRUIST BANK VAR RT 09/17/2029 DD 09/16/19 SEC ID: 07330MAC1	93 0830	536,000 000	524,169 95	498,924 88	0 76%	-25,245 07
BECTON DICKINSON & CO 3 700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	96 9630	70,000 000	66,123 02	67,874 10	0 10%	1,751 08
BELL TELEPHONE CO OF CANADA OR 5 100% 05/11/2033 DD 05/11/23 SEC ID: 0778FPAL3	102 7880	38,000 000	36,066 69	39,059 44	0 06%	2,992 75
AMCOR FLEXIBLES NORTH AMERICA 2 630% 06/19/2030 DD 06/19/20 SEC ID: 081437AT2	86 6530	15,000 000	12,085 48	12,997 95	0 02%	912 47
BERKSHIRE HATHAWAY ENERGY CO 3 250% 04/15/2028 DD 04/15/18 SEC ID: 084659AM3	94 9480	19,000 000	17,198 97	18,040 12	0 03%	841 15
BIOGEN INC 2 250% 05/01/2030 DD 04/30/20 SEC ID: 09062XAH6	85 4210	64,000 000	51,776 17	54,669 44	0 08%	2,893 27
BLACK HILLS CORP 4 350% 05/01/2033 DD 08/17/18 SEC ID: 092113AQ2	92 4230	11,000 000	9,364 75	10,166 53	0 02%	801 78
BLACK HILLS CORP 6 150% 05/15/2034 DD 09/15/23 SEC ID: 092113AW9	104 3730	175,000 000	173,671 66	182,652 75	0 28%	8,981 09
BLACKROCK INC 2 100% 02/25/2032 DD 12/10/21 SEC ID: 09247XAS0	83 6590	174,000 000	139,519 28	145,566 66	0 22%	6,047 38
BOEING CO/THE 3 250% 03/01/2028 DD 02/23/18 SEC ID: 097023BX2	94 0030	335,000 000	299,372 98	314,910 05	0 48%	15,537 07
BOEING CO/THE 4 875% 05/01/2025 DD 05/04/20 SEC ID: 097023CT0	99 5080	295,000 000	291,322 90	293,548 60	0 44%	2,225 70

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOEING CO/THE 2 196% 02/04/2026 DD 02/04/21 SEC ID: 097023DG7	94 5210	35,000 000	32,371 34	33,082 35	0 05%	711 01
BOSTON PROPERTIES LP 3 400% 06/21/2029 DD 06/21/19 SEC ID: 10112RBB9	89 7080	17,000 000	14,076 39	15,250 36	0 02%	1,173 97
BOSTON SCIENTIFIC CORP 2 650% 06/01/2030 DD 05/18/20 SEC ID: 101137BA4	89 4390	22,000 000	18,414 24	19,676 58	0 03%	1,262 34
BRISTOL-MYERS SQUIBB CO 2 950% 03/15/2032 DD 03/02/22 SEC ID: 110122DU9	89 0070	381,000 000	316,942 44	339,116 67	0 51%	22,174 23
BRISTOL-MYERS SQUIBB CO 5 750% 02/01/2031 DD 11/13/23 SEC ID: 110122DY1	107 3090	55,000 000	56,360 85	59,019 95	0 09%	2,659 10
BRIXMOR OPERATING PARTNERSHIP 4 050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	93 6340	14,000 000	12,149 82	13,108 76	0 02%	958 94
BROADRIDGE FINANCIAL SOLUTIONS 2 900% 12/01/2029 DD 12/09/19 SEC ID: 11133TAD5	89 6340	29,000 000	24,498 81	25,993 86	0 04%	1,495 05
BROADCOM CORP / BROADCOM CAYMA 3 500% 01/15/2028 DD 10/17/17 SEC ID: 11134LAR0	95 9550	55,000 000	50,990 12	52,775 25	0 08%	1,785 13
BROADCOM INC 144A 4 000% 04/15/2029 DD 04/14/22 SEC ID: 11135FBR1	96 6200	31,000 000	27,960 81	29,952 20	0 05%	1,991 39
PARAMOUNT GLOBAL 4 200% 06/01/2029 DD 03/05/19 SEC ID: 124857AZ6	93 5230	60,000 000	51,376 67	56,113 80	0 08%	4,737 13
CBRE SERVICES INC 4 875% 03/01/2026 DD 08/13/15 SEC ID: 12505BAD2	99 9380	292,000 000	286,990 12	291,818 96	0 44%	4,828 84
CBRE SERVICES INC 2 500% 04/01/2031 DD 03/18/21 SEC ID: 12505BAE0	84 7720	14,000 000	10,784 09	11,868 08	0 02%	1,083 99
CI FINANCIAL CORP 3 200% 12/17/2030 DD 12/17/20 SEC ID: 125491AN0	79 1290	67,000 000	50,914 67	53,016 43	0 08%	2,101 76
CIGNA GROUP/THE 4 375% 10/15/2028 DD 04/15/19 SEC ID: 125523AH3	99 1370	72,000 000	68,585 73	71,378 64	0 11%	2,792 91

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 NV 3 850% 11/15/2027 DD 11/14/17 SEC ID: 12594KAB8	96 3390	20,000 000	18,619 23	19,267 80	0 03%	648 57
CSX CORP 2 600% 11/01/2026 DD 10/18/16 SEC ID: 126408HE6	95 1410	27,000 000	24,906 55	25,688 07	0 04%	781 52
CVS HEALTH CORP 4 300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	98 4200	170,000 000	160,969 90	167,314 00	0 25%	6,344 10
CVS HEALTH CORP 3 750% 04/01/2030 DD 03/31/20 SEC ID: 126650DJ6	94 1190	156,000 000	140,999 67	146,825 64	0 22%	5,825 97
CVS HEALTH CORP 1 300% 08/21/2027 DD 08/21/20 SEC ID: 126650DM9	88 8870	145,000 000	123,976 04	128,886 15	0 20%	4,910 11
CAMDEN PROPERTY TRUST 2 800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89 3930	14,000 000	11,808 68	12,515 02	0 02%	706 34
CAMPBELL SOUP CO 2 375% 04/24/2030 DD 04/24/20 SEC ID: 134429BJ7	86 8050	23,000 000	18,572 74	19,965 15	0 03%	1,392 41
CANADIAN IMPERIAL BANK OF COMM 1 250% 06/22/2026 DD 06/22/21 SEC ID: 13607HVE9	91 6670	130,000 000	116,175 04	119,167 10	0 18%	2,992 06
CANADIAN IMPERIAL BANK OF COMM 6 092% 10/03/2033 DD 10/03/23 SEC ID: 13607LWW9	106 9280	27,000 000	27,167 58	28,870 56	0 04%	1,702 98
CANADIAN NATURAL RESOURCES LTD 6 450% 06/30/2033 DD 09/16/02 SEC ID: 136385AE1	107 0950	26,000 000	26,608 75	27,844 70	0 04%	1,235 95
CANADIAN NATURAL RESOURCES LTD 5 850% 02/01/2035 DD 12/01/04 SEC ID: 136385AG6	102 0430	91,000 000	95,427 37	92,859 13	0 14%	-2,568 24
CANADIAN NATURAL RESOURCES LTD 3 850% 06/01/2027 DD 05/30/17 SEC ID: 136385AX9	97 2240	23,000 000	21,477 78	22,361 52	0 03%	883 74
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21 SEC ID: 14040HCG8	75 8580	287,000 000	194,346 28	217,712 46	0 33%	23,366 18
CAPITAL ONE FINANCIAL CORP VAR RT 03/03/2026 DD 03/03/22 SEC ID: 14040HCM5	95 8350	164,000 000	155,011 58	157,169 40	0 24%	2,157 82

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CARRIER GLOBAL CORP 2 493% 02/15/2027 DD 08/15/20 SEC ID: 14448CAP9	94 0790	25,000 000	22,558 03	23,519 75	0 04%	961 72
CELANESE US HOLDINGS LLC 6 050% 03/15/2025 DD 07/14/22 SEC ID: 15089QAL8	100 6220	23,000 000	23,000 00	23,143 06	0 04%	143 06
CENTENE CORP 4 625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	95 8790	216,000 000	194,208 16	207,098 64	0 31%	12,890 48
CENTENE CORP 3 375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	89 6810	41,000 000	35,325 91	36,769 21	0 06%	1,443 30
CENOVUS ENERGY INC 2 650% 01/15/2032 DD 09/13/21 SEC ID: 15135UAW9	82 9080	13,000 000	10,081 22	10,778 04	0 02%	696 82
CENTERPOINT ENERGY RESOURCES C 5 250% 03/01/2028 DD 02/23/23 SEC ID: 15189YAG1	102 6240	19,000 000	18,675 82	19,498 56	0 03%	822 74
CHARTER COMMUNICATIONS OPERATI 4 908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	99 0670	42,000 000	41,162 26	41,608 14	0 06%	445 88
CHUBB INA HOLDINGS INC 1 375% 09/15/2030 DD 09/17/20 SEC ID: 171239AG1	82 3920	14,000 000	10,736 65	11,534 88	0 02%	798 23
CHURCH & DWIGHT CO INC 5 600% 11/15/2032 DD 11/02/22 SEC ID: 17136MAC6	107 3460	16,000 000	15,889 02	17,175 36	0 03%	1,286 34
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20 SEC ID: 172967MP3	95 7740	1,064,000 000	952,905 81	1,019,035 36	1 54%	66,129 55
CITIGROUP INC VAR RT 01/25/2033 DD 01/25/22 SEC ID: 17327CAQ6	85 4630	34,000 000	27,669 86	29,057 42	0 04%	1,387 56
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23 SEC ID: 17327CAR4	103 6630	160,000 000	153,743 54	165,860 80	0 25%	12,117 26
CITIZENS FINANCIAL GROUP INC 2 500% 02/06/2030 DD 02/06/20 SEC ID: 174610AS4	83 8940	11,000 000	8,430 36	9,228 34	0 01%	797 98
COCA-COLA CO/THE 1 650% 06/01/2030 DD 05/01/20 SEC ID: 191216CV0	85 7870	345,000 000	274,919 97	295,965 15	0 45%	21,045 18

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COCA-COLA FEMSA SAB DE CV 2 750% 01/22/2030 DD 01/22/20 SEC ID: 191241AH1	89 5600	84,000 000	71,389 11	75,230 40	0 11%	3,841 29
COLUMBIA PIPELINE GROUP INC 4 500% 06/01/2025 DD 12/01/15 SEC ID: 198280AF6	98 7360	47,000 000	45,946 96	46,405 92	0 07%	458 96
COLUMBIA PIPELINES OPERAT 144A 5 927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	103 5410	45,000 000	44,999 20	46,593 45	0 07%	1,594 25
COMCAST CORP 4 250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	97 3270	29,000 000	26,603 02	28,224 83	0 04%	1,621 81
COMCAST CORP 4 250% 10/15/2030 DD 10/05/18 SEC ID: 20030NCU3	98 7040	559,000 000	531,615 30	551,755 36	0 84%	20,140 06
CONAGRA BRANDS INC 1 375% 11/01/2027 DD 10/16/20 SEC ID: 205887CF7	87 7920	34,000 000	28,647 79	29,849 28	0 05%	1,201 49
CONAGRA BRANDS INC 5 300% 10/01/2026 DD 07/31/23 SEC ID: 205887CJ9	101 2690	172,000 000	171,582 67	174,182 68	0 26%	2,600 01
CONCENTRIX CORP 6 600% 08/02/2028 DD 08/02/23 SEC ID: 20602DAB7	102 9210	141,000 000	138,561 32	145,118 61	0 22%	6,557 29
CONCENTRIX CORP 6 850% 08/02/2033 DD 08/02/23 SEC ID: 20602DAC5	103 0000	120,000 000	114,868 83	123,600 00	0 19%	8,731 17
CONSTELLATION BRANDS INC 3 600% 02/15/2028 DD 02/07/18 SEC ID: 21036PAY4	96 0460	30,000 000	27,598 54	28,813 80	0 04%	1,215 26
COOPERATIEVE RABOBANK UA/NY 5 500% 10/05/2026 DD 10/05/23 SEC ID: 21688AAY8	102 3380	18,000 000	17,906 54	18,420 84	0 03%	514 30
COREBRIDGE FINANCIAL INC 3 850% 04/05/2029 DD 04/05/23 SEC ID: 21871XAF6	94 2600	75,000 000	66,874 77	70,695 00	0 11%	3,820 23
COREBRIDGE FINANCIAL INC 144A 6 050% 09/15/2033 DD 09/15/23 SEC ID: 21871XAQ2	104 3400	27,000 000	26,604 73	28,171 80	0 04%	1,567 07
CORPORATE OFFICE PROPERTIES LP 2 750% 04/15/2031 DD 03/11/21 SEC ID: 22003BAM8	80 7910	14,000 000	10,490 49	11,310 74	0 02%	820 25

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UBS GROUP AG 144A VAR RT 09/22/2029 DD 09/22/23 SEC ID: 225401BE7	104 2820	200,000 000	200,000 00	208,564 00	0 32%	8,564 00
CREDIT SUISSE AG/NEW YORK NY 3 700% 02/21/2025 DD 04/07/22 SEC ID: 22550L2H3	97 9570	164,000 000	159,261 75	160,649 48	0 24%	1,387 73
CREDIT SUISSE AG/NEW YORK NY 5 000% 07/09/2027 DD 08/23/22 SEC ID: 22550L2K6	100 0820	16,000 000	15,299 73	16,013 12	0 02%	713 39
CROWN CASTLE INC 2 250% 01/15/2031 DD 06/15/20 SEC ID: 22822VAT8	82 9150	14,000 000	10,838 27	11,608 10	0 02%	769 83
DTE ENERGY CO 3 400% 06/15/2029 DD 06/13/19 SEC ID: 233331BC0	93 5510	16,000 000	14,041 23	14,968 16	0 02%	926 93
DTE ENERGY CO 4 875% 06/01/2028 DD 05/12/23 SEC ID: 233331BJ5	100 8290	50,000 000	48,598 47	50,414 50	0 08%	1,816 03
JOHN DEERE CAPITAL CORP 2 000% 06/17/2031 DD 06/17/21 SEC ID: 24422EVS5	85 0250	255,000 000	207,497 73	216,813 75	0 33%	9,316 02
JOHN DEERE CAPITAL CORP 4 150% 09/15/2027 DD 09/08/22 SEC ID: 24422EWK1	99 4110	60,000 000	58,482 55	59,646 60	0 09%	1,164 05
JOHN DEERE CAPITAL CORP 4 700% 06/10/2030 DD 06/08/23 SEC ID: 24422EWZ8	101 8020	13,000 000	12,418 84	13,234 26	0 02%	815 42
JOHN DEERE CAPITAL CORP 5 150% 09/08/2026 DD 09/08/23 SEC ID: 24422EXD6	101 8450	200,000 000	199,872 06	203,690 00	0 31%	3,817 94
DELL INTERNATIONAL LLC / EMC C 6 020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	102 3640	550,000 000	550,918 58	563,002 00	0 85%	12,083 42
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/26/2025 DD 11/26/19 SEC ID: 251526CB3	98 3710	201,000 000	195,279 65	197,725 71	0 30%	2,446 06
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21 SEC ID: 251526CG2	98 7960	370,000 000	361,739 62	365,545 20	0 55%	3,805 58
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/16/2027 DD 11/16/21 SEC ID: 251526CP2	91 4830	20,000 000	17,448 22	18,296 60	0 03%	848 38

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DEVON ENERGY CORP 5 250% 10/15/2027 DD 10/15/21 SEC ID: 25179MBD4	100 5840	62,000 000	62,048 42	62,362 08	0 09%	313 66
DIAGEO CAPITAL PLC 2 125% 04/29/2032 DD 04/29/20 SEC ID: 25243YBE8	83 5850	19,000 000	14,649 77	15,881 15	0 02%	1,231 38
DIAMONDBACK ENERGY INC 6 250% 03/15/2033 DD 10/28/22 SEC ID: 25278XAV1	106 9710	38,000 000	38,598 12	40,648 98	0 06%	2,050 86
DISCOVER BANK 3 450% 07/27/2026 DD 07/27/16 SEC ID: 25466AAJ0	94 5740	65,000 000	59,345 39	61,473 10	0 09%	2,127 71
WALT DISNEY CO/THE 6 550% 03/15/2033 DD 09/15/19 SEC ID: 254687DV5	115 6190	48,000 000	52,631 44	55,497 12	0 08%	2,865 68
WALT DISNEY CO/THE 2 650% 01/13/2031 DD 05/13/20 SEC ID: 254687FX9	89 1100	131,000 000	111,407 60	116,734 10	0 18%	5,326 50
TWDC ENTERPRISES 18 CORP 7 000% 03/01/2032 DD 02/28/02 SEC ID: 25468PBW5	116 8720	10,000 000	10,775 84	11,687 20	0 02%	911 36
DISCOVER FINANCIAL SERVICES 6 700% 11/29/2032 DD 11/29/22 SEC ID: 254709AS7	104 9120	230,000 000	220,299 89	241,297 60	0 37%	20,997 71
DOLLAR GENERAL CORP 3 500% 04/03/2030 DD 04/03/20 SEC ID: 256677AG0	92 2240	15,000 000	12,803 50	13,833 60	0 02%	1,030 10
DOLLAR GENERAL CORP 5 200% 07/05/2028 DD 06/07/23 SEC ID: 256677AN5	101 4350	190,000 000	188,618 61	192,726 50	0 29%	4,107 89
DOLLAR GENERAL CORP 5 450% 07/05/2033 DD 06/07/23 SEC ID: 256677AP0	102 0110	104,000 000	99,599 24	106,091 44	0 16%	6,492 20
DOMINION ENERGY INC 3 375% 04/01/2030 DD 04/03/20 SEC ID: 25746UDG1	92 1940	193,000 000	165,369 71	177,934 42	0 27%	12,564 71
DUKE ENERGY FLORIDA LLC 2 400% 12/15/2031 DD 12/02/21 SEC ID: 26444HAK7	84 4960	47,000 000	37,659 54	39,713 12	0 06%	2,053 58
ERP OPERATING LP 3 375% 06/01/2025 DD 05/14/15 SEC ID: 26884ABD4	97 8560	321,000 000	320,511 74	314,117 76	0 48%	-6,393 98

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Asset Detail

by Asset Type

12/31/2023

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
ERP OPERATING LP 3 000% 07/01/2029 DD 06/26/19 SEC ID: 26884ABL6	92 1500	16,000 000	13,945 21	14,744 00	0 02%	798 79
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	100 4450	56,000 000	55,862 86	56,249 20	0 09%	386 34
ERAC USA FINANCE LLC 144A 4 600% 05/01/2028 DD 05/01/23 SEC ID: 26884TAV4	99 4730	50,000 000	49,184 90	49,736 50	0 08%	551 60
EATON CORP 4 150% 03/15/2033 DD 08/23/22 SEC ID: 278062AH7	97 9800	10,000 000	8,972 60	9,798 00	0 01%	825 40
EATON VANCE CORP 3 500% 04/06/2027 DD 04/06/17 SEC ID: 278265AE3	95 9000	23,000 000	21,429 52	22,057 00	0 03%	627 48
EBAY INC 1 400% 05/10/2026 DD 05/10/21 SEC ID: 278642AX1	92 6140	32,000 000	28,902 10	29,636 48	0 04%	734 38
ECOLAB INC 2 125% 02/01/2032 DD 12/15/21 SEC ID: 278865BM1	85 2760	12,000 000	9,381 67	10,233 12	0 02%	851 45
ENBRIDGE INC 5 700% 03/08/2033 DD 03/08/23 SEC ID: 29250NBR5	104 1520	176,000 000	167,321 10	183,307 52	0 28%	15,986 42
ENERGY TRANSFER LP 4 750% 01/15/2026 DD 06/23/15 SEC ID: 29273RBG3	99 3680	793,000 000	778,643 25	787,988 24	1 19%	9,344 99
ENTERGY LOUISIANA LLC 1 600% 12/15/2030 DD 11/13/20 SEC ID: 29364WBE7	80 2820	14,000 000	10,559 20	11,239 48	0 02%	680 28
ENTERGY LOUISIANA LLC 2 350% 06/15/2032 DD 03/10/21 SEC ID: 29364WBH0	83 3320	89,000 000	69,571 04	74,165 48	0 11%	4,594 44
ENTERGY MISSISSIPPI LLC 5 000% 09/01/2033 DD 05/12/23 SEC ID: 29366WAD8	100 8570	226,000 000	215,527 02	227,936 82	0 35%	12,409 80
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 SEC ID: 29379VBR3	89 6240	23,000 000	19,091 17	20,613 52	0 03%	1,522 35
ENTERPRISE PRODUCTS OPERATING 2 800% 01/31/2030 DD 01/15/20 SEC ID: 29379VBX0	90 5670	142,000 000	124,198 10	128,605 14	0 19%	4,407 04

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Asset Detail

by Asset Type

12/31/2023

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
EQUINIX INC 3 200% 11/18/2029 DD 11/18/19 SEC ID: 29444UBE5	91 9690	29,000 000	24,787 80	26,671 01	0 04%	1,883 21
EQUINIX INC 1 800% 07/15/2027 DD 06/22/20 SEC ID: 29444UBG0	90 6160	64,000 000	56,137 12	57,994 24	0 09%	1,857 12
EQUINOR ASA 1 750% 01/22/2026 DD 05/22/20 SEC ID: 29446MAJ1	94 5730	147,000 000	142,579 71	139,022 31	0 21%	-3,557 40
ESSENTIAL UTILITIES INC 2 400% 05/01/2031 DD 04/19/21 SEC ID: 29670GAF9	83 5330	14,000 000	10,924 91	11,694 62	0 02%	769 71
ESSEX PORTFOLIO LP 3 000% 01/15/2030 DD 08/07/19 SEC ID: 29717PAU1	89 2880	40,000 000	34,368 53	35,715 20	0 05%	1,346 67
ESSEX PORTFOLIO LP 1 700% 03/01/2028 DD 03/01/21 SEC ID: 29717PAY3	87 5010	20,000 000	16,810 13	17,500 20	0 03%	690 07
ESTEE LAUDER COS INC/THE 2 375% 12/01/2029 DD 11/21/19 SEC ID: 29736RAP5	89 1290	24,000 000	20,118 41	21,390 96	0 03%	1,272 55
EVERGY METRO INC 2 250% 06/01/2030 DD 05/26/20 SEC ID: 30037DAA3	85 3040	15,000 000	12,132 02	12,795 60	0 02%	663 58
EVERSOURCE ENERGY 5 450% 03/01/2028 DD 03/06/23 SEC ID: 30040WAT5	102 8720	52,000 000	51,456 76	53,493 44	0 08%	2,036 68
EXPORT-IMPORT BANK OF KOREA 5 125% 01/11/2033 DD 01/11/23 SEC ID: 302154DW6	103 8290	195,000 000	199,617 64	202,466 55	0 31%	2,848 91
EXTRA SPACE STORAGE LP 3 875% 12/15/2027 DD 06/15/23 SEC ID: 30225VAM9	95 5320	77,000 000	71,593 58	73,559 64	0 11%	1,966 06
EXTRA SPACE STORAGE LP 4 000% 06/15/2029 DD 06/15/23 SEC ID: 30225VAN7	95 4220	16,000 000	14,343 40	15,267 52	0 02%	924 12
EXTRA SPACE STORAGE LP 2 200% 10/15/2030 DD 04/15/23 SEC ID: 30225VAP2	83 2940	185,000 000	147,521 32	154,093 90	0 23%	6,572 58
META PLATFORMS INC 3 850% 08/15/2032 DD 08/09/22 SEC ID: 30303M8H8	95 2550	155,000 000	133,148 26	147,645 25	0 22%	14,496 99

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Asset Detail

by Asset Type

12/31/2023

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
FEDERAL REALTY OP LP 5 375% 05/01/2028 DD 04/12/23 SEC ID: 313747BC0	101 1630	65,000 000	64,125 67	65,755 95	0 10%	1,630 28
FIDELITY NATIONAL INFORMATION 1 150% 03/01/2026 DD 03/02/21 SEC ID: 31620MBR6	92 4300	150,000 000	136,525 04	138,645 00	0 21%	2,119 96
FIFTH THIRD BANCORP VAR RT 11/01/2027 DD 11/01/21 SEC ID: 316773DD9	90 0460	182,000 000	159,575 67	163,883 72	0 25%	4,308 05
FIFTH THIRD BANK NA VAR RT 10/27/2025 DD 10/27/22 SEC ID: 31677QBT5	99 7370	529,000 000	523,251 63	527,608 73	0 80%	4,357 10
FISERV INC 3 200% 07/01/2026 DD 06/24/19 SEC ID: 337738AT5	96 2940	758,000 000	718,797 86	729,908 52	1 11%	11,110 66
FOX CORP 4 709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	99 5020	198,000 000	190,459 96	197,013 96	0 30%	6,554 00
FOX CORP 3 500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	92 3880	14,000 000	12,074 61	12,934 32	0 02%	859 71
GE CAPITAL INTERNATIONAL FUNDI 3 373% 11/15/2025 DD 05/15/16 SEC ID: 36164Q6M5	97 0770	131,000 000	125,585 01	127,170 87	0 19%	1,585 86
HALEON US CAPITAL LLC 3 375% 03/24/2029 DD 09/24/22 SEC ID: 36264FAL5	94 6410	42,000 000	38,608 39	39,749 22	0 06%	1,140 83
GE HEALTHCARE TECHNOLOGIES INC 5 650% 11/15/2027 DD 05/15/23 SEC ID: 36267VAF0	103 5850	301,000 000	306,375 19	311,790 85	0 47%	5,415 66
GE HEALTHCARE TECHNOLOGIES INC 5 857% 03/15/2030 DD 03/15/23 SEC ID: 36267VAH6	105 1720	17,000 000	16,793 48	17,879 24	0 03%	1,085 76
GENERAL ELECTRIC CO 6 750% 03/15/2032 DD 03/20/02 SEC ID: 36962GXZ2	113 9690	260,000 000	280,242 54	296,319 40	0 45%	16,076 86
GENERAL MILLS INC 4 200% 04/17/2028 DD 04/17/18 SEC ID: 370334CG7	98 4870	29,000 000	27,388 74	28,561 23	0 04%	1,172 49
GENERAL MOTORS FINANCIAL CO IN 4 000% 10/06/2026 DD 10/06/16 SEC ID: 37045XBQ8	97 3240	163,000 000	153,242 69	158,638 12	0 24%	5,395 43

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Asset Detail

by Asset Type

12/31/2023

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
GENERAL MOTORS FINANCIAL CO IN 5 000% 04/09/2027 DD 06/09/22 SEC ID: 37045XDW3	99 7850	508,000 000	487,026 16	506,907 80	0 77%	19,881 64
GENERAL MOTORS FINANCIAL CO IN 5 400% 04/06/2026 DD 04/06/23 SEC ID: 37045XEF9	100 6850	413,000 000	410,006 44	415,829 05	0 63%	5,822 61
GENUINE PARTS CO 2 750% 02/01/2032 DD 01/10/22 SEC ID: 372460AC9	83 7430	13,000 000	10,110 91	10,886 59	0 02%	775 68
GENUINE PARTS CO 6 500% 11/01/2028 DD 11/01/23 SEC ID: 372460AE5	106 2860	54,000 000	55,052 64	57,394 44	0 09%	2,341 80
GLOBAL PAYMENTS INC 2 650% 02/15/2025 DD 08/14/19 SEC ID: 37940XAA0	96 8990	203,000 000	195,227 33	196,704 97	0 30%	1,477 64
GLOBAL PAYMENTS INC 5 300% 08/15/2029 DD 08/22/22 SEC ID: 37940XAN2	100 7430	245,000 000	235,212 43	246,820 35	0 37%	11,607 92
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 SEC ID: 38141GXR0	80 9410	409,000 000	315,559 67	331,048 69	0 50%	15,489 02
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21 SEC ID: 38141GYM0	91 5180	360,000 000	320,998 17	329,464 80	0 50%	8,466 63
GOLDMAN SACHS GROUP INC/THE 3 750% 05/22/2025 DD 05/22/15 SEC ID: 38148LAE6	97 9620	408,000 000	397,089 86	399,684 96	0 61%	2,595 10
HCA INC 5 250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	99 8960	105,000 000	108,144 85	104,890 80	0 16%	-3,254 05
HCA INC 5 875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	103 2960	475,000 000	484,840 22	490,656 00	0 74%	5,815 78
HEALTHPEAK OP LLC 3 500% 07/15/2029 DD 07/05/19 SEC ID: 40414LAR0	93 3680	16,000 000	14,054 34	14,938 88	0 02%	884 54
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 SEC ID: 404280CT4	83 6200	459,000 000	353,581 16	383,815 80	0 58%	30,234 64
HSBC HOLDINGS PLC VAR RT 12/09/2025 DD 06/09/22 SEC ID: 404280DE6	98 6540	193,000 000	188,796 25	190,402 22	0 29%	1,605 97

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Asset Detail

by Asset Type

12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22 SEC ID: 404280DR7	107 2360	350,000 000	350,000 00	375,326 00	0 57%	25,326 00
HARTFORD FINANCIAL SERVICES GR 2 800% 08/19/2029 DD 08/19/19 SEC ID: 416515BE3	90 8520	15,000 000	12,871 92	13,627 80	0 02%	755 88
HEALTHPEAK OP LLC 3 000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	89 0490	69,000 000	58,636 16	61,443 81	0 09%	2,807 65
HONEYWELL INTERNATIONAL INC 1 750% 09/01/2031 DD 08/16/21 SEC ID: 438516CF1	83 5960	13,000 000	9,962 91	10,867 48	0 02%	904 57
HORMEL FOODS CORP 1 800% 06/11/2030 DD 06/11/20 SEC ID: 440452AF7	85 1760	22,000 000	17,562 51	18,738 72	0 03%	1,176 21
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	75 7330	178,000 000	125,275 14	134,804 74	0 20%	9,529 60
HUNTINGTON NATIONAL BANK/THE VAR RT 11/18/2025 DD 11/18/22 SEC ID: 44644MAH4	98 8830	206,000 000	201,564 81	203,698 98	0 31%	2,134 17
ING GROEP NV VAR RT 04/01/2027 DD 04/01/21 SEC ID: 456837AV5	92 5390	23,000 000	20,700 64	21,283 97	0 03%	583 33
TRANE TECHNOLOGIES FINANCING L 3 800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	96 8870	16,000 000	14,713 57	15,501 92	0 02%	788 35
INTEL CORP 5 200% 02/10/2033 DD 02/10/23 SEC ID: 458140CG3	104 5790	144,000 000	142,947 51	150,593 76	0 23%	7,646 25
INTERCONTINENTAL EXCHANGE INC 4 000% 09/15/2027 DD 05/23/22 SEC ID: 45866FAU8	98 2906	21,000 000	19,824 64	20,641 02	0 03%	816 38
INTERCONTINENTAL EXCHANGE INC 4 350% 06/15/2029 DD 05/23/22 SEC ID: 45866FAV6	99 7030	175,000 000	168,622 16	174,480 21	0 26%	5,858 05
INTERNATIONAL BUSINESS MACHINE 1 700% 05/15/2027 DD 05/07/20 SEC ID: 459200KH3	91 3900	347,000 000	306,087 44	317,123 30	0 48%	11,035 86
INTERNATIONAL FLAVORS & FRAGRA 4 450% 09/26/2028 DD 09/26/18 SEC ID: 459506AK7	97 6080	18,000 000	16,515 31	17,569 44	0 03%	1,054 13

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Asset Detail

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ISRAEL GOVERNMENT INTERNATIONA 2 750% 07/03/2030 DD 04/03/20 SEC ID: 46513JB34	88 2500	170,000 000	149,151 00	150,025 00	0 23%	874 00
ITC HOLDINGS CORP 3 350% 11/15/2027 DD 05/15/18 SEC ID: 465685AP0	94 9260	74,000 000	68,797 93	70,245 24	0 11%	1,447 31
JBS USA LUX SA / JBS USA FOOD 3 000% 05/15/2032 DD 05/15/23 SEC ID: 46590XAP1	81 4320	20,000 000	14,873 53	16,286 40	0 02%	1,412 87
JBS USA LUX SA / JBS USA FOOD 5 125% 02/01/2028 DD 08/01/23 SEC ID: 46590XAZ9	99 4370	51,000 000	49,625 06	50,712 87	0 08%	1,087 81
JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17 SEC ID: 46647PAF3	95 5000	313,000 000	288,444 20	298,915 00	0 45%	10,470 80
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20 SEC ID: 46647PBR6	91 5260	1,369,000 000	1,222,236 19	1,252,990 94	1 90%	30,754 75
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22 SEC ID: 46647PDF0	97 9590	235,000 000	218,600 31	230,203 65	0 35%	11,603 34
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23 SEC ID: 46647PDY9	108 6060	440,000 000	446,316 72	477,866 40	0 72%	31,549 68
JACKSON FINANCIAL INC 3 125% 11/23/2031 DD 05/23/22 SEC ID: 46817MAL1	84 1440	13,000 000	9,978 41	10,938 72	0 02%	960 31
JAPAN BANK FOR INTERNATIONAL C 2 000% 10/17/2029 DD 10/17/19 SEC ID: 471048CF3	88 1170	115,000 000	108,780 32	101,334 55	0 15%	-7,445 77
JAPAN BANK FOR INTERNATIONAL C 1 250% 01/21/2031 DD 01/21/21 SEC ID: 471048CL0	81 2970	243,000 000	215,660 97	197,551 71	0 30%	-18,109 26
JAPAN BANK FOR INTERNATIONAL C 1 875% 04/15/2031 DD 04/15/21 SEC ID: 471048CM8	84 4020	189,000 000	174,597 37	159,519 78	0 24%	-15,077 59
JAPAN INTERNATIONAL COOPERATIO 1 000% 07/22/2030 DD 07/22/20 SEC ID: 47109LAD6	80 4050	5,000 000	4,389 29	4,020 25	0 01%	-369 04
JAPAN INTERNATIONAL COOPERATIO 1 750% 04/28/2031 DD 04/28/21 SEC ID: 47109LAE4	83 0700	109,000 000	99,534 75	90,546 30	0 14%	-8,988 45

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Asset Detail

by Asset Type

12/31/2023

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JOBSOHIO BEVERAGE SYS STWD LIQ 4 433% 01/01/2033 DD 02/01/23 SEC ID: 47770VBR0	99 1740	95,000 000	94,460 83	94,215 30	0 14%	-245 53
JOHNSON CONTROLS INTERNATIONAL 3 900% 02/14/2026 DD 08/14/16 SEC ID: 478375AR9	97 7190	118,000 000	114,029 90	115,308 42	0 17%	1,278 52
KELLANOVA 2 100% 06/01/2030 DD 06/01/20 SEC ID: 487836BX5	86 0120	23,000 000	18,326 55	19,782 76	0 03%	1,456 21
KENVUE INC 5 350% 03/22/2026 DD 09/22/23 SEC ID: 49177JAD4	101 6900	145,000 000	147,063 69	147,450 50	0 22%	386 81
KENVUE INC 5 000% 03/22/2030 DD 09/22/23 SEC ID: 49177JAH5	103 3640	35,000 000	34,984 18	36,177 40	0 05%	1,193 22
KENVUE INC 4 900% 03/22/2033 DD 09/22/23 SEC ID: 49177JAK8	103 2570	181,000 000	177,113 95	186,895 17	0 28%	9,781 22
KIMCO REALTY OP LLC 3 300% 02/01/2025 DD 08/10/17 SEC ID: 49446RAU3	97 8630	141,000 000	137,114 41	137,986 83	0 21%	872 42
KIMCO REALTY OP LLC 1 900% 03/01/2028 DD 08/24/20 SEC ID: 49446RAX7	88 2400	21,000 000	17,687 79	18,530 40	0 03%	842 61
KINDER MORGAN ENERGY PARTNERS 7 300% 08/15/2033 DD 08/19/02 SEC ID: 494550AQ9	113 4350	45,000 000	46,665 78	51,045 75	0 08%	4,379 97
KINDER MORGAN INC 4 800% 02/01/2033 DD 08/03/22 SEC ID: 49456BAV3	96 3220	78,000 000	71,185 94	75,131 16	0 11%	3,945 22
KREDITANSTALT FUER WIEDERAUFBA 1 750% 09/14/2029 DD 09/17/19 SEC ID: 500769JD7	88 8780	268,000 000	253,688 15	238,193 04	0 36%	-15,495 11
KREDITANSTALT FUER WIEDERAUFBA 0 750% 09/30/2030 DD 08/25/20 SEC ID: 500769JG0	81 2630	120,000 000	105,135 75	97,515 60	0 15%	-7,620 15
L3HARRIS TECHNOLOGIES INC 2 900% 12/15/2029 DD 11/27/19 SEC ID: 502431AF6	90 4690	39,000 000	34,125 62	35,282 91	0 05%	1,157 29
L3HARRIS TECHNOLOGIES INC 5 400% 01/15/2027 DD 07/31/23 SEC ID: 502431AP4	102 1280	91,000 000	90,427 04	92,936 48	0 14%	2,509 44

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Asset Detail
by Asset Type
12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LYB INTERNATIONAL FINANCE III 1 250% 10/01/2025 DD 10/08/20 SEC ID: 50249AAF0	93 4010	41,000 000	37,734 82	38,294 41	0 06%	559 59
LABORATORY CORP OF AMERICA HOL 1 550% 06/01/2026 DD 05/26/21 SEC ID: 50540RAX0	92 4280	194,000 000	176,028 29	179,310 32	0 27%	3,282 03
LANDWIRTSCHAFTLICHE RENTENBANK 0 875% 09/03/2030 DD 09/03/20 SEC ID: 515110BY9	81 5130	98,000 000	86,453 99	79,882 74	0 12%	-6,571 25
LEGG MASON INC 4 750% 03/15/2026 DD 03/22/16 SEC ID: 524901AV7	99 6800	181,000 000	185,401 40	180,420 80	0 27%	-4,980 60
LENNOX INTERNATIONAL INC 5 500% 09/15/2028 DD 09/15/23 SEC ID: 526107AG2	102 7700	17,000 000	16,675 24	17,470 90	0 03%	795 66
LINCOLN NATIONAL CORP 3 050% 01/15/2030 DD 08/19/19 SEC ID: 534187BJ7	88 4550	16,000 000	13,017 08	14,152 80	0 02%	1,135 72
LLOYDS BANKING GROUP PLC VAR RT 03/06/2029 DD 03/06/23 SEC ID: 539439AX7	102 5180	13,000 000	12,664 68	13,327 34	0 02%	662 66
LOEWS CORP 3 200% 05/15/2030 DD 05/08/20 SEC ID: 540424AT5	91 4370	14,000 000	12,076 51	12,801 18	0 02%	724 67
LOWE'S COS INC 4 500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	99 5600	35,000 000	32,179 65	34,846 00	0 05%	2,666 35
LOWE'S COS INC 2 625% 04/01/2031 DD 03/31/21 SEC ID: 548661EA1	87 5910	208,000 000	165,833 19	182,189 28	0 28%	16,356 09
LOWE'S COS INC 5 150% 07/01/2033 DD 03/30/23 SEC ID: 548661EQ6	102 9560	27,000 000	26,047 20	27,798 12	0 04%	1,750 92
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	96 2080	16,000 000	14,673 83	15,393 28	0 02%	719 45
MPLX LP 4 875% 06/01/2025 DD 06/01/16 SEC ID: 55336VAJ9	99 3660	235,000 000	231,617 98	233,510 10	0 35%	1,892 12
MPLX LP 5 000% 03/01/2033 DD 02/09/23 SEC ID: 55336VBV1	98 0940	80,000 000	72,242 80	78,475 20	0 12%	6,232 40

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Asset Detail

by Asset Type

12/31/2023

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
WARNERMEDIA HOLDINGS INC 3 788% 03/15/2025 DD 03/15/23 SEC ID: 55903VAY9	98 0020	53,000 000	51,508 82	51,941 06	0 08%	432 24
WARNERMEDIA HOLDINGS INC 3 755% 03/15/2027 DD 03/15/23 SEC ID: 55903VBA0	95 8950	237,000 000	218,160 47	227,271 15	0 34%	9,110 68
WARNERMEDIA HOLDINGS INC 4 279% 03/15/2032 DD 03/15/23 SEC ID: 55903VBC6	91 6420	100,000 000	82,568 82	91,642 00	0 14%	9,073 18
MAGELLAN MIDSTREAM PARTNERS LP 5 000% 03/01/2026 DD 02/29/16 SEC ID: 559080AK2	99 7860	32,000 000	31,376 07	31,931 52	0 05%	555 45
MARATHON OIL CORP 6 800% 03/15/2032 DD 03/04/02 SEC ID: 565849AB2	108 3860	11,000 000	11,068 30	11,922 46	0 02%	854 16
MARKEL GROUP INC 3 500% 11/01/2027 DD 11/02/17 SEC ID: 570535AR5	95 0550	21,000 000	19,332 44	19,961 55	0 03%	629 11
MARSH & MCLENNAN COS INC 2 375% 12/15/2031 DD 12/08/21 SEC ID: 571748BP6	85 0020	144,000 000	112,688 61	122,402 88	0 19%	9,714 27
MARSH & MCLENNAN COS INC 5 400% 09/15/2033 DD 09/11/23 SEC ID: 571748BU5	105 4700	26,000 000	26,015 17	27,422 20	0 04%	1,407 03
MARRIOTT INTERNATIONAL INC/MD 4 000% 04/15/2028 DD 04/06/18 SEC ID: 571903AY9	96 8770	163,000 000	152,429 62	157,909 51	0 24%	5,479 89
MARRIOTT INTERNATIONAL INC/MD 2 750% 10/15/2033 DD 09/22/21 SEC ID: 571903BH5	82 5590	46,000 000	35,533 39	37,977 14	0 06%	2,443 75
MCDONALD'S CORP 3 600% 07/01/2030 DD 03/27/20 SEC ID: 58013MFQ2	94 9990	35,000 000	32,268 87	33,249 65	0 05%	980 78
MCKESSON CORP 4 900% 07/15/2028 DD 06/15/23 SEC ID: 581557BT1	101 8230	27,000 000	26,322 67	27,492 21	0 04%	1,169 54
MEDTRONIC GLOBAL HOLDINGS SCA 4 500% 03/30/2033 DD 03/30/23 SEC ID: 58507LBC2	100 2150	15,000 000	13,886 05	15,032 25	0 02%	1,146 20
MERCK & CO INC 2 150% 12/10/2031 DD 12/10/21 SEC ID: 58933YBE4	85 5320	19,000 000	14,966 03	16,251 08	0 02%	1,285 05

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Asset Detail

by Asset Type

12/31/2023

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
MICRON TECHNOLOGY INC 2 703% 04/15/2032 DD 11/01/21 SEC ID: 595112BS1	84 1210	24,000 000	18,273 50	20,189 04	0 03%	1,915 54
MID-AMERICA APARTMENTS LP 1 700% 02/15/2031 DD 08/12/20 SEC ID: 59523UAS6	81 2190	46,000 000	35,121 26	37,360 74	0 06%	2,239 48
MID-AMERICA APARTMENTS LP 1 100% 09/15/2026 DD 08/19/21 SEC ID: 59523UAT4	90 7330	73,000 000	65,524 02	66,235 09	0 10%	711 07
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2033 DD 07/20/22 SEC ID: 606822CK8	101 6970	28,000 000	27,256 69	28,475 16	0 04%	1,218 47
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 02/22/2034 DD 02/22/23 SEC ID: 606822CX0	103 5500	327,000 000	308,879 30	338,608 50	0 51%	29,729 20
MIZUHO FINANCIAL GROUP INC VAR RT 09/08/2031 DD 09/08/20 SEC ID: 60687YBL2	81 6620	203,000 000	153,677 93	165,773 86	0 25%	12,095 93
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2028 DD 09/13/22 SEC ID: 60687YCL1	101 4070	335,000 000	335,000 00	339,713 45	0 51%	4,713 45
MONDELEZ INTERNATIONAL INC 1 500% 02/04/2031 DD 09/04/20 SEC ID: 609207AX3	81 6150	22,000 000	16,566 96	17,955 30	0 03%	1,388 34
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	95 5540	1,082,000 000	987,727 96	1,033,894 28	1 57%	46,166 32
MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22 SEC ID: 61747YES0	97 4920	102,000 000	93,964 95	99,441 84	0 15%	5,476 89
MORGAN STANLEY VAR RT 11/01/2034 DD 11/01/23 SEC ID: 61747YFJ9	110 9240	205,000 000	215,486 68	227,394 20	0 34%	11,907 52
NXP BV / NXP FUNDING LLC 5 550% 12/01/2028 DD 12/01/21 SEC ID: 62947QBC1	103 0460	150,000 000	146,443 35	154,569 00	0 23%	8,125 65
NXP BV / NXP FUNDING LLC / NXP 4 400% 06/01/2027 DD 05/16/22 SEC ID: 62954HBE7	98 7550	42,000 000	39,899 20	41,477 10	0 06%	1,577 90
NASDAQ INC 5 350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	102 9400	62,000 000	61,646 00	63,822 80	0 10%	2,176 80

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Asset Detail

by Asset Type

12/31/2023

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
NATIONAL AUSTRALIA BANK LTD/NE 4 900% 06/13/2028 DD 06/13/23 SEC ID: 63253QAE4	101 2630	12,000 000	11,627 95	12,151 56	0 02%	523 61
NATIONAL GRID PLC 5 602% 06/12/2028 DD 06/12/23 SEC ID: 636274AD4	103 1100	113,000 000	112,535 03	116,514 30	0 18%	3,979 27
NNN REIT INC 5 600% 10/15/2033 DD 08/15/23 SEC ID: 637417AS5	103 4370	30,000 000	28,906 55	31,031 10	0 05%	2,124 55
NATIONAL RURAL UTILITIES COOPE 3 700% 03/15/2029 DD 01/31/19 SEC ID: 637432NS0	95 0070	16,000 000	14,542 44	15,201 12	0 02%	658 68
NATWEST GROUP PLC VAR RT 11/28/2035 DD 08/28/20 SEC ID: 639057AB4	83 0200	197,000 000	151,368 27	163,549 40	0 25%	12,181 13
OVINTIV INC 5 375% 01/01/2026 DD 03/10/15 SEC ID: 651290AR9	100 0450	121,000 000	119,966 83	121,054 45	0 18%	1,087 62
NEWMONT CORP 2 600% 07/15/2032 DD 12/20/21 SEC ID: 651639AZ9	85 6520	127,000 000	102,141 61	108,778 04	0 16%	6,636 43
NEXTERA ENERGY CAPITAL HOLDING 2 250% 06/01/2030 DD 05/12/20 SEC ID: 65339KBR0	85 5900	216,000 000	171,949 74	184,874 40	0 28%	12,924 66
NEXTERA ENERGY CAPITAL HOLDING 5 749% 09/01/2025 DD 08/10/23 SEC ID: 65339KBS8	100 9830	727,000 000	724,250 02	734,146 41	1 11%	9,896 39
NISOURCE INC 3 600% 05/01/2030 DD 04/13/20 SEC ID: 65473PAJ4	93 1570	43,000 000	38,209 31	40,057 51	0 06%	1,848 20
NISOURCE INC 0 950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	93 4690	371,000 000	342,809 87	346,769 99	0 53%	3,960 12
NISOURCE INC 5 250% 03/30/2028 DD 03/24/23 SEC ID: 65473PAN5	102 0300	47,000 000	46,899 68	47,954 10	0 07%	1,054 42
NOMURA HOLDINGS INC 2 329% 01/22/2027 DD 01/11/22 SEC ID: 65535HAZ2	91 7490	26,000 000	23,025 50	23,854 74	0 04%	829 24
NORFOLK SOUTHERN CORP 2 550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	89 9240	58,000 000	49,363 90	52,155 92	0 08%	2,792 02

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORFOLK SOUTHERN CORP 5 050% 08/01/2030 DD 08/02/23 SEC ID: 655844CR7	102 6010	98,000 000	95,912 29	100,548 98	0 15%	4,636 69
NORTHERN TRUST CORP 3 150% 05/03/2029 DD 05/03/19 SEC ID: 665859AU8	94 2620	11,000 000	9,769 71	10,368 82	0 02%	599 11
NORTHROP GRUMMAN CORP 3 250% 01/15/2028 DD 10/13/17 SEC ID: 666807BN1	95 5990	20,000 000	18,348 74	19,119 80	0 03%	771 06
NSTAR ELECTRIC CO 1 950% 08/15/2031 DD 08/23/21 SEC ID: 67021CAR8	81 8860	13,000 000	9,905 50	10,645 18	0 02%	739 68
NUCOR CORP 3 125% 04/01/2032 DD 03/11/22 SEC ID: 670346AV7	89 9340	12,000 000	9,855 06	10,792 08	0 02%	937 02
NUCOR CORP 4 300% 05/23/2027 DD 05/23/22 SEC ID: 670346AY1	99 0790	57,000 000	55,580 67	56,475 03	0 09%	894 36
NVIDIA CORP 3 200% 09/16/2026 DD 09/16/16 SEC ID: 67066GAE4	97 3150	360,000 000	340,958 63	350,334 00	0 53%	9,375 37
NUTRIEN LTD 3 000% 04/01/2025 DD 04/01/18 SEC ID: 67077MAD0	97 0770	52,000 000	50,069 58	50,480 04	0 08%	410 46
O'REILLY AUTOMOTIVE INC 4 200% 04/01/2030 DD 03/27/20 SEC ID: 67103HAJ6	96 4750	36,000 000	33,738 22	34,731 00	0 05%	992 78
OCCIDENTAL PETROLEUM CORP 8 875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	117 0200	57,000 000	64,540 21	66,701 40	0 10%	2,161 19
OESTERREICHISCHE KONTROLLBANK 0 375% 09/17/2025 DD 09/17/20 SEC ID: 676167CB3	93 3040	213,000 000	204,741 79	198,737 52	0 30%	-6,004 27
ONCOR ELECTRIC DELIVERY CO LLC 2 750% 05/15/2030 DD 03/20/20 SEC ID: 68233JBU7	89 5660	14,000 000	11,787 17	12,539 24	0 02%	752 07
ONEOK INC 3 400% 09/01/2029 DD 08/15/19 SEC ID: 682680AY9	92 2410	16,000 000	13,863 49	14,758 56	0 02%	895 07
ONEOK INC 6 100% 11/15/2032 DD 11/18/22 SEC ID: 682680BG7	106 4510	56,000 000	56,251 59	59,612 56	0 09%	3,360 97

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 2 800% 04/01/2027 DD 04/01/20 SEC ID: 68389XBU8	94 3660	45,000 000	40,995 26	42,464 70	0 06%	1,469 44
ORACLE CORP 6 250% 11/09/2032 DD 11/09/22 SEC ID: 68389XCJ2	108 9540	424,000 000	435,557 68	461,964 96	0 70%	26,407 28
OTIS WORLDWIDE CORP 2 565% 02/15/2030 DD 08/15/20 SEC ID: 68902VAK3	89 1880	15,000 000	12,431 61	13,378 20	0 02%	946 59
PNC FINANCIAL SERVICES GROUP I VAR RT 12/02/2028 DD 12/02/22 SEC ID: 693475BK0	101 2750	14,000 000	13,508 65	14,178 50	0 02%	669 85
PPG INDUSTRIES INC 1 200% 03/15/2026 DD 03/04/21 SEC ID: 693506BU0	92 4630	34,000 000	30,795 43	31,437 42	0 05%	641 99
PPL CAPITAL FUNDING INC 3 100% 05/15/2026 DD 05/17/16 SEC ID: 69352PAL7	95 8780	30,000 000	28,238 34	28,763 40	0 04%	525 06
PACIFIC GAS AND ELECTRIC CO 3 150% 01/01/2026 DD 07/02/20 SEC ID: 694308JP3	95 9280	91,000 000	85,844 68	87,294 48	0 13%	1,449 80
PACIFIC GAS AND ELECTRIC CO 6 100% 01/15/2029 DD 06/05/23 SEC ID: 694308KL0	103 5720	61,000 000	60,243 15	63,178 92	0 10%	2,935 77
PARKER-HANNIFIN CORP 3 250% 06/14/2029 DD 06/14/19 SEC ID: 701094AN4	94 1880	238,000 000	215,077 03	224,167 44	0 34%	9,090 41
PARKER-HANNIFIN CORP 4 500% 09/15/2029 DD 06/15/22 SEC ID: 701094AS3	100 5180	15,000 000	14,119 26	15,077 70	0 02%	958 44
PENSKE TRUCK LEASING CO L 144A 5 550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101 6200	170,000 000	168,233 80	172,754 00	0 26%	4,520 20
PEPSICO INC 2 750% 03/19/2030 DD 03/19/20 SEC ID: 713448ES3	91 9830	115,000 000	98,670 17	105,780 45	0 16%	7,110 28
PFIZER INVESTMENT ENTERPRISES 4 650% 05/19/2030 DD 05/19/23 SEC ID: 716973AD4	100 8290	382,000 000	364,338 77	385,166 78	0 58%	20,828 01
PHILIP MORRIS INTERNATIONAL IN 3 375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93 8930	70,000 000	61,589 85	65,725 10	0 10%	4,135 25

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Asset Detail

by Asset Type

12/31/2023

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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
PHILIP MORRIS INTERNATIONAL IN 5 625% 11/17/2029 DD 11/17/22 SEC ID: 718172CW7	104 9740	40,000 000	40,214 96	41,989 60	0 06%	1,774 64
PHILIP MORRIS INTERNATIONAL IN 4 875% 02/15/2028 DD 02/15/23 SEC ID: 718172CZ0	101 1620	112,000 000	108,242 38	113,301 44	0 17%	5,059 06
PHILLIPS EDISON GROCERY CENTER 2 625% 11/15/2031 DD 10/06/21 SEC ID: 71845JAA6	80 0250	14,000 000	10,301 02	11,203 50	0 02%	902 48
PHILLIPS 66 CO 3 750% 03/01/2028 DD 03/01/23 SEC ID: 718547AH5	96 2020	50,000 000	47,248 09	48,101 00	0 07%	852 91
PHILLIPS 66 CO 3 150% 12/15/2029 DD 12/15/22 SEC ID: 718547AK8	91 5870	158,000 000	138,405 13	144,707 46	0 22%	6,302 33
PIEDMONT NATURAL GAS CO INC 3 500% 06/01/2029 DD 05/24/19 SEC ID: 720186AL9	93 3470	16,000 000	14,140 35	14,935 52	0 02%	795 17
PLAINS ALL AMERICAN PIPELINE L 4 650% 10/15/2025 DD 08/24/15 SEC ID: 72650RBJ0	98 8980	39,000 000	37,903 77	38,570 22	0 06%	666 45
PROGRESS ENERGY INC 7 750% 03/01/2031 DD 02/22/01 SEC ID: 743263AE5	115 5310	333,000 000	359,374 28	384,718 23	0 58%	25,343 95
PROGRESSIVE CORP/THE 3 200% 03/26/2030 DD 03/26/20 SEC ID: 743315AW3	92 6860	156,000 000	137,727 38	144,590 16	0 22%	6,862 78
PROGRESSIVE CORP/THE 4 950% 06/15/2033 DD 05/25/23 SEC ID: 743315BB8	102 7950	10,000 000	9,387 19	10,279 50	0 02%	892 31
PROLOGIS LP 4 750% 06/15/2033 DD 03/30/23 SEC ID: 74340XCE9	101 4960	108,000 000	98,498 91	109,615 68	0 17%	11,116 77
PRUDENTIAL FINANCIAL INC VAR RT 10/01/2050 DD 08/21/20 SEC ID: 744320BH4	86 3550	15,000 000	12,020 85	12,953 25	0 02%	932 40
PRUDENTIAL FINANCIAL INC VAR RT 09/01/2052 DD 08/17/22 SEC ID: 744320BK7	99 5200	31,000 000	28,951 14	30,851 20	0 05%	1,900 06
PUBLIC SERVICE ENTERPRISE GROU 5 850% 11/15/2027 DD 11/08/22 SEC ID: 744573AV8	104 1670	252,000 000	252,000 00	262,500 84	0 40%	10,500 84

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Asset Detail

by Asset Type

12/31/2023

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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
PUBLIC SERVICE ENTERPRISE GROU 5 875% 10/15/2028 DD 10/04/23 SEC ID: 744573AW6	104 9880	46,000 000	46,485 54	48,294 48	0 07%	1,808 94
PUBLIC STORAGE OPERATING CO 1 850% 05/01/2028 DD 04/23/21 SEC ID: 74460WAD9	89 9020	29,000 000	24,884 08	26,071 58	0 04%	1,187 50
PUBLIC STORAGE OPERATING CO 5 125% 01/15/2029 DD 07/26/23 SEC ID: 74460WAF4	103 2840	41,000 000	40,971 53	42,346 44	0 06%	1,374 91
PUGET ENERGY INC 2 379% 06/15/2028 DD 06/14/21 SEC ID: 745310AM4	89 4670	19,000 000	16,348 32	16,998 73	0 03%	650 41
QUALCOMM INC 5 400% 05/20/2033 DD 11/09/22 SEC ID: 747525BS1	108 2370	103,000 000	103,550 01	111,484 11	0 17%	7,934 10
RPM INTERNATIONAL INC 3 750% 03/15/2027 DD 03/02/17 SEC ID: 749685AV5	96 1570	24,000 000	22,496 37	23,077 68	0 03%	581 31
RAYMOND JAMES FINANCIAL INC 4 650% 04/01/2030 DD 03/31/20 SEC ID: 754730AG4	100 9090	13,000 000	12,236 74	13,118 17	0 02%	881 43
RTX CORP 3 500% 03/15/2027 DD 09/15/20 SEC ID: 75513ECH2	96 4210	687,000 000	640,002 63	662,412 27	1 00%	22,409 64
CITIZENS BANK NA/PROVIDENCE RI 2 250% 04/28/2025 DD 04/30/20 SEC ID: 75524KNH3	95 6050	126,000 000	118,771 87	120,462 30	0 18%	1,690 43
REALTY INCOME CORP 3 000% 01/15/2027 DD 10/12/16 SEC ID: 756109AS3	94 9580	130,000 000	120,710 01	123,445 40	0 19%	2,735 39
REALTY INCOME CORP 2 850% 12/15/2032 DD 06/15/21 SEC ID: 756109BL7	85 0980	262,000 000	202,661 06	222,956 76	0 34%	20,295 70
REPUBLIC SERVICES INC 4 875% 04/01/2029 DD 03/28/23 SEC ID: 760759BB5	101 9540	55,000 000	54,130 16	56,074 70	0 08%	1,944 54
REPUBLIC SERVICES INC 5 000% 12/15/2033 DD 12/12/23 SEC ID: 760759BH2	102 0930	110,000 000	109,377 87	112,302 30	0 17%	2,924 43
REYNOLDS AMERICAN INC 5 700% 08/15/2035 DD 06/12/15 SEC ID: 761713BA3	98 5450	125,000 000	106,813 77	123,181 25	0 19%	16,367 48

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROCKWELL AUTOMATION INC 1 750% 08/15/2031 DD 08/17/21 SEC ID: 773903AL3	82 6610	13,000 000	10,005 95	10,745 93	0 02%	739 98
ROGERS COMMUNICATIONS INC 3 200% 03/15/2027 DD 03/15/23 SEC ID: 775109CG4	95 5070	299,000 000	274,690 64	285,565 93	0 43%	10,875 29
ROGERS COMMUNICATIONS INC 3 800% 03/15/2032 DD 03/15/23 SEC ID: 775109CH2	92 1280	45,000 000	38,740 44	41,457 60	0 06%	2,717 16
ROHM AND HAAS CO 7 850% 07/15/2029 DD 07/06/99 SEC ID: 775371AU1	112 6960	14,000 000	15,100 27	15,777 44	0 02%	677 17
ROPER TECHNOLOGIES INC 4 200% 09/15/2028 DD 08/28/18 SEC ID: 776743AF3	98 3430	44,000 000	42,269 12	43,270 92	0 07%	1,001 80
ROPER TECHNOLOGIES INC 2 000% 06/30/2030 DD 06/22/20 SEC ID: 776743AJ5	85 0280	28,000 000	22,097 44	23,807 84	0 04%	1,710 40
ROSS STORES INC 1 875% 04/15/2031 DD 10/21/20 SEC ID: 778296AG8	82 4250	14,000 000	10,650 50	11,539 50	0 02%	889 00
NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18 SEC ID: 78009PEH0	98 5390	12,000 000	11,157 20	11,824 68	0 02%	667 48
ROYAL BANK OF CANADA 3 625% 05/04/2027 DD 04/14/22 SEC ID: 78016EZD2	96 7180	64,000 000	60,429 72	61,899 52	0 09%	1,469 80
ROYAL BANK OF CANADA 6 000% 11/01/2027 DD 10/25/22 SEC ID: 78016FZU1	104 8400	210,000 000	209,673 62	220,164 00	0 33%	10,490 38
ROYAL BANK OF CANADA 5 200% 08/01/2028 DD 07/20/23 SEC ID: 78016HZS2	102 0970	12,000 000	11,643 54	12,251 64	0 02%	608 10
ROYALTY PHARMA PLC 1 200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	93 3510	173,000 000	159,833 59	161,497 23	0 24%	1,663 64
RYDER SYSTEM INC 6 300% 12/01/2028 DD 11/01/23 SEC ID: 78355HKX6	105 9220	45,000 000	45,838 26	47,664 90	0 07%	1,826 64
S&P GLOBAL INC 2 500% 12/01/2029 DD 11/26/19 SEC ID: 78409VAP9	90 1210	57,000 000	48,367 08	51,368 97	0 08%	3,001 89

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
S&P GLOBAL INC 2 900% 03/01/2032 DD 03/01/23 SEC ID: 78409VBK9	89 3890	32,000 000	26,931 42	28,604 48	0 04%	1,673 06
S&P GLOBAL INC 144A 5 250% 09/15/2033 DD 09/12/23 SEC ID: 78409VBP8	104 8330	105,000 000	101,334 17	110,074 65	0 17%	8,740 48
SABINE PASS LIQUEFACTION LLC 5 875% 06/30/2026 DD 12/31/16 SEC ID: 785592AV8	101 8240	215,000 000	215,363 75	218,921 60	0 33%	3,557 85
SAN DIEGO GAS & ELECTRIC CO 1 700% 10/01/2030 DD 09/28/20 SEC ID: 797440BZ6	82 7440	14,000 000	10,807 19	11,584 16	0 02%	776 97
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22 SEC ID: 80281LAR6	91 1680	145,000 000	126,407 64	132,193 60	0 20%	5,785 96
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23 SEC ID: 80281LAT2	103 5350	68,000 000	67,674 58	70,403 80	0 11%	2,729 22
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22 SEC ID: 80282KBC9	91 6710	19,000 000	16,586 30	17,417 49	0 03%	831 19
SANTANDER HOLDINGS USA INC VAR RT 06/12/2029 DD 06/12/23 SEC ID: 80282KBG0	103 2330	107,000 000	107,054 15	110,459 31	0 17%	3,405 16
CHARLES SCHWAB CORP/THE 3 250% 05/22/2029 DD 05/22/19 SEC ID: 808513BA2	93 8640	379,000 000	327,316 79	355,744 56	0 54%	28,427 77
SHERWIN-WILLIAMS CO/THE 3 450% 06/01/2027 DD 05/16/17 SEC ID: 824348AW6	96 5790	120,000 000	112,814 59	115,894 80	0 18%	3,080 21
SIMON PROPERTY GROUP LP 2 450% 09/13/2029 DD 09/13/19 SEC ID: 828807DF1	89 1050	57,000 000	48,243 47	50,789 85	0 08%	2,546 38
SOUTHERN CALIFORNIA EDISON CO 5 625% 02/01/2036 DD 01/31/06 SEC ID: 842400FC2	101 9530	63,000 000	66,155 41	64,230 39	0 10%	-1,925 02
SOUTHERN CALIFORNIA EDISON CO 5 950% 11/01/2032 DD 11/08/22 SEC ID: 842400HT3	107 6250	10,000 000	9,909 21	10,762 50	0 02%	853 29
SOUTHERN CALIFORNIA GAS CO 2 550% 02/01/2030 DD 01/09/20 SEC ID: 842434CU4	88 0810	15,000 000	12,438 54	13,212 15	0 02%	773 61

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SOUTHERN CALIFORNIA GAS CO 5 200% 06/01/2033 DD 05/23/23 SEC ID: 842434CZ3	103 0200	139,000 000	136,243 16	143,197 80	0 22%	6,954 64
SOUTHERN CO/THE 3 250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	96 5060	30,000 000	28,223 11	28,951 80	0 04%	728 69
SOUTHERN CO/THE 1 750% 03/15/2028 DD 02/26/21 SEC ID: 842587DH7	88 9970	52,000 000	45,146 75	46,278 44	0 07%	1,131 69
SOUTHWEST GAS CORP 2 200% 06/15/2030 DD 06/04/20 SEC ID: 845011AC9	85 1470	15,000 000	11,837 44	12,772 05	0 02%	934 61
SOUTHWEST GAS CORP 5 450% 03/23/2028 DD 03/23/23 SEC ID: 845011AH8	102 3790	48,000 000	47,748 79	49,141 92	0 07%	1,393 13
SPECTRA ENERGY PARTNERS LP 3 500% 03/15/2025 DD 03/12/15 SEC ID: 84756NAF6	97 7520	204,000 000	198,154 73	199,414 08	0 30%	1,259 35
SPIRIT REALTY LP 3 400% 01/15/2030 DD 09/16/19 SEC ID: 84861TAF5	91 1710	16,000 000	13,378 82	14,587 36	0 02%	1,208 54
SPRINT LLC 7 625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	104 4220	127,000 000	130,825 87	132,615 94	0 20%	1,790 07
STARBUCKS CORP 3 000% 02/14/2032 DD 02/14/22 SEC ID: 855244BC2	89 8780	12,000 000	9,870 91	10,785 36	0 02%	914 45
STATE STREET CORP VAR RT 12/03/2029 DD 12/03/18 SEC ID: 857477BD4	96 9690	443,000 000	444,356 35	429,572 67	0 65%	-14,783 68
STATE STREET CORP VAR RT 03/30/2031 DD 09/30/20 SEC ID: 857477BN2	89 8540	10,000 000	8,495 68	8,985 40	0 01%	489 72
STEEL DYNAMICS INC 5 000% 12/15/2026 DD 12/06/16 SEC ID: 858119BF6	100 6050	385,000 000	388,538 04	387,329 25	0 59%	-1,208 79
SUMITOMO MITSUI BANKING CORP 3 650% 07/23/2025 DD 07/23/15 SEC ID: 865622BW3	97 7420	29,000 000	29,023 07	28,345 18	0 04%	-677 89
SUMITOMO MITSUI FINANCIAL GROU 1 902% 09/17/2028 DD 09/17/21 SEC ID: 86562MCG3	87 5990	475,000 000	398,759 69	416,095 25	0 63%	17,335 56

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	97 6910	31,000 000	29,493 65	30,284 21	0 05%	790 56
SYNCHRONY FINANCIAL 4 875% 06/13/2025 DD 06/13/22 SEC ID: 87165BAS2	98 3080	496,000 000	476,106 86	487,607 68	0 74%	11,500 82
SYSCO CORP 3 250% 07/15/2027 DD 06/22/17 SEC ID: 871829BF3	95 6760	251,000 000	235,354 20	240,146 76	0 36%	4,792 56
SYSCO CORP 5 950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	106 4330	21,000 000	21,027 36	22,350 93	0 03%	1,323 57
T-MOBILE USA INC 2 250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	94 7540	955,000 000	893,351 18	904,900 70	1 37%	11,549 52
T-MOBILE USA INC 3 500% 04/15/2031 DD 03/23/21 SEC ID: 87264ABW4	91 3550	43,000 000	37,477 41	39,282 65	0 06%	1,805 24
T-MOBILE USA INC 2 400% 03/15/2029 DD 12/06/21 SEC ID: 87264ACS2	89 8310	121,000 000	104,963 09	108,695 51	0 16%	3,732 42
TAKE-TWO INTERACTIVE SOFTWARE 4 950% 03/28/2028 DD 04/14/23 SEC ID: 874054AK5	100 8250	65,000 000	63,857 06	65,536 25	0 10%	1,679 19
TAKEDA PHARMACEUTICAL CO LTD 5 000% 11/26/2028 DD 11/26/19 SEC ID: 874060AW6	101 5790	25,000 000	24,319 41	25,394 75	0 04%	1,075 34
TARGET CORP 6 350% 11/01/2032 DD 10/31/02 SEC ID: 87612EAK2	112 8680	29,000 000	31,145 44	32,731 72	0 05%	1,586 28
TARGET CORP 4 400% 01/15/2033 DD 01/24/23 SEC ID: 87612EBQ8	101 1570	10,000 000	9,157 45	10,115 70	0 02%	958 25
TELUS CORP 3 700% 09/15/2027 DD 03/06/17 SEC ID: 87971MBF9	96 1800	21,000 000	19,603 89	20,197 80	0 03%	593 91
TELUS CORP 3 400% 05/13/2032 DD 02/28/22 SEC ID: 87971MBW2	89 1890	31,000 000	26,084 68	27,648 59	0 04%	1,563 91
TEXAS INSTRUMENTS INC 3 650% 08/16/2032 DD 08/16/22 SEC ID: 882508BP8	95 2400	160,000 000	139,987 62	152,384 00	0 23%	12,396 38

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
THERMO FISHER SCIENTIFIC INC 4 950% 11/21/2032 DD 11/21/22 SEC ID: 883556CU4	103 3760	16,000 000	15,226 21	16,540 16	0 03%	1,313 95
THERMO FISHER SCIENTIFIC INC 5 086% 08/10/2033 DD 08/10/23 SEC ID: 883556CX8	104 4320	50,000 000	48,959 12	52,216 00	0 08%	3,256 88
3M CO 2 375% 08/26/2029 DD 08/26/19 SEC ID: 88579YBJ9	88 5780	16,000 000	13,299 27	14,172 48	0 02%	873 21
TORONTO-DOMINION BANK/THE 5 156% 01/10/2028 DD 01/10/23 SEC ID: 89115A2M3	101 4500	250,000 000	248,221 18	253,625 00	0 38%	5,403 82
TORONTO-DOMINION BANK/THE 5 523% 07/17/2028 DD 07/17/23 SEC ID: 89115A2U5	103 0250	12,000 000	11,763 67	12,363 00	0 02%	599 33
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16 SEC ID: 891160MJ9	95 9770	95,000 000	88,706 26	91,178 15	0 14%	2,471 89
TRACTOR SUPPLY CO 1 750% 11/01/2030 DD 10/30/20 SEC ID: 892356AA4	82 0190	86,000 000	65,473 78	70,536 34	0 11%	5,062 56
TRACTOR SUPPLY CO 5 250% 05/15/2033 DD 05/05/23 SEC ID: 892356AB2	102 5270	26,000 000	25,360 04	26,657 02	0 04%	1,296 98
TOYOTA MOTOR CREDIT CORP 3 375% 04/01/2030 DD 04/01/20 SEC ID: 89236TGY5	94 1320	159,000 000	143,318 85	149,669 88	0 23%	6,351 03
TOYOTA MOTOR CREDIT CORP 4 550% 09/20/2027 DD 09/20/22 SEC ID: 89236TKJ3	100 8450	125,000 000	124,376 59	126,056 25	0 19%	1,679 66
TOYOTA MOTOR CREDIT CORP 5 600% 09/11/2025 DD 09/11/23 SEC ID: 89236TKZ7	101 6380	105,000 000	104,984 80	106,719 90	0 16%	1,735 10
TOYOTA MOTOR CREDIT CORP 5 250% 09/11/2028 DD 09/11/23 SEC ID: 89236TLB9	103 6360	335,000 000	334,449 00	347,180 60	0 53%	12,731 60
TRANSCANADA PIPELINES LTD 4 100% 04/15/2030 DD 04/06/20 SEC ID: 89352HBA6	95 2310	51,000 000	46,414 04	48,567 81	0 07%	2,153 77
TRINITY ACQUISITION PLC 4 400% 03/15/2026 DD 03/22/16 SEC ID: 89641UAC5	98 7420	33,000 000	31,792 50	32,584 86	0 05%	792 36

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Asset Detail
by Asset Type
12/31/2023

Report ID: GL8013
Base Currency: USD
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 BANK 1 500% 03/10/2025 DD 03/09/20 SEC ID: 89788JAA7	95 5390	324,000 000	307,592 89	309,546 36	0 47%	1,953 47
TRUIST FINANCIAL CORP 1 950% 06/05/2030 DD 06/05/20 SEC ID: 89788MAB8	83 5800	127,000 000	96,967 88	106,146 60	0 16%	9,178 72
TUCSON ELECTRIC POWER CO 3 250% 05/15/2032 DD 02/17/22 SEC ID: 898813AU4	88 7580	105,000 000	87,153 95	93,195 90	0 14%	6,041 95
UBS GROUP AG 3 750% 03/26/2025 DD 09/26/15 SEC ID: 902613AX6	97 9820	153,000 000	148,482 51	149,912 46	0 23%	1,429 95
UDR INC 2 100% 06/15/2033 DD 02/26/21 SEC ID: 90265EAV2	76 9640	12,000 000	8,465 62	9,235 68	0 01%	770 06
UNILEVER CAPITAL CORP 5 900% 11/15/2032 DD 11/12/02 SEC ID: 904764AH0	111 2120	15,000 000	15,462 41	16,681 80	0 03%	1,219 39
UNION PACIFIC CORP 2 400% 02/05/2030 DD 01/31/20 SEC ID: 907818FH6	89 1850	53,000 000	45,417 98	47,268 05	0 07%	1,850 07
UNION PACIFIC CORP 2 800% 02/14/2032 DD 02/14/22 SEC ID: 907818FX1	88 8860	33,000 000	27,700 77	29,332 38	0 04%	1,631 61
UNITED PARCEL SERVICE INC 4 875% 03/03/2033 DD 02/27/23 SEC ID: 911312BZ8	103 9930	116,000 000	110,465 27	120,631 88	0 18%	10,166 61
US BANCORP VAR RT 11/03/2036 DD 11/03/21 SEC ID: 91159HJB7	77 7110	67,000 000	48,512 47	52,066 37	0 08%	3,553 90
U S TREASURY NOTE 0 250% 10/31/2025 DD 10/31/20 SEC ID: 91282CAT8	92 9100	285,000 000	262,277 60	264,793 50	0 40%	2,515 90
U S TREASURY NOTE 1 125% 02/15/2031 DD 02/15/21 SEC ID: 91282CBL4	83 6090	25,000 000	20,885 68	20,902 25	0 03%	16 57
U S TREASURY NOTE 1 875% 02/15/2032 DD 02/15/22 SEC ID: 91282CDY4	86 1330	270,000 000	224,378 00	232,559 10	0 35%	8,181 10
U S TREASURY NOTE 2 750% 08/15/2032 DD 08/15/22 SEC ID: 91282CFF3	91 7540	360,000 000	308,255 46	330,314 40	0 50%	22,058 94

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NISA INT CR MONTI - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
U S TREASURY NOTE 4 250% 10/15/2025 DD 10/15/22 SEC ID: 91282CFP1	99 8320	575,000 000	571,290 14	574,034 00	0 87%	2,743 86
U S TREASURY NOTE 4 125% 10/31/2027 DD 10/31/22 SEC ID: 91282CFU0	100 7030	615,000 000	609,518 54	619,323 45	0 94%	9,804 91
U S TREASURY NOTE 4 125% 11/15/2032 DD 11/15/22 SEC ID: 91282CFV8	101 8400	225,000 000	233,913 46	229,140 00	0 35%	-4,773 46
U S TREASURY NOTE 4 500% 11/15/2025 DD 11/15/22 SEC ID: 91282CFW6	100 3560	30,000 000	30,199 12	30,106 80	0 05%	-92 32
U S TREASURY NOTE 3 500% 02/15/2033 DD 02/15/23 SEC ID: 91282CGM7	97 1640	240,000 000	232,575 32	233,193 60	0 35%	618 28
U S TREASURY NOTE 3 625% 03/31/2030 DD 03/31/23 SEC ID: 91282CGS4	98 5820	155,000 000	156,336 95	152,802 10	0 23%	-3,534 85
U S TREASURY NOTE 3 750% 04/15/2026 DD 04/15/23 SEC ID: 91282CGV7	99 1020	750,000 000	749,255 78	743,265 00	1 13%	-5,990 78
U S TREASURY NOTE 3 625% 05/31/2028 DD 05/31/23 SEC ID: 91282CHE4	99 0270	60,000 000	59,729 83	59,416 20	0 09%	-313 63
U S TREASURY NOTE 4 375% 08/15/2026 DD 08/15/23 SEC ID: 91282CHU8	100 7110	375,000 000	373,424 78	377,666 25	0 57%	4,241 47
U S TREASURY NOTE 4 125% 08/31/2030 DD 08/31/23 SEC ID: 91282CHW4	101 3980	5,000 000	4,929 21	5,069 90	0 01%	140 69
U S TREASURY NOTE 4 625% 10/15/2026 DD 10/15/23 SEC ID: 91282CJC6	101 5310	5,000 000	4,964 10	5,076 55	0 01%	112 45
U S TREASURY NOTE 4 500% 11/15/2033 DD 11/15/23 SEC ID: 91282CJJ1	105 2030	470,000 000	490,890 22	494,454 10	0 75%	3,563 88
U S TREASURY NOTE 4 375% 12/15/2026 DD 12/15/23 SEC ID: 91282CJP7	101 0230	475,000 000	479,861 33	479,859 25	0 73%	-2 08
RTX CORP 4 125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	97 7490	185,000 000	176,163 77	180,835 65	0 27%	4,671 88

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Asset Detail

by Asset Type

12/31/2023

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
UNITEDHEALTH GROUP INC 2 000% 05/15/2030 DD 05/18/20 SEC ID: 91324PDX7	86 5640	15,000 000	12,149 98	12,984 60	0 02%	834 62
UNITEDHEALTH GROUP INC 5 300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	104 7670	130,000 000	129,372 77	136,197 10	0 21%	6,824 33
UNITEDHEALTH GROUP INC 5 350% 02/15/2033 DD 10/28/22 SEC ID: 91324PER9	105 9200	130,000 000	129,566 37	137,696 00	0 21%	8,129 63
UNIVERSAL HEALTH SERVICES INC 2 650% 10/15/2030 DD 10/15/22 SEC ID: 913903AW0	84 9180	38,000 000	30,695 83	32,268 84	0 05%	1,573 01
VF CORP 2 400% 04/23/2025 DD 04/23/20 SEC ID: 918204BA5	95 5000	51,000 000	48,357 58	48,705 00	0 07%	347 42
VALERO ENERGY CORP 4 350% 06/01/2028 DD 06/01/18 SEC ID: 91913YAV2	98 6670	18,000 000	16,988 61	17,760 06	0 03%	771 45
VALERO ENERGY PARTNERS LP 4 500% 03/15/2028 DD 03/29/18 SEC ID: 91914JAB8	98 2710	68,000 000	65,421 94	66,824 28	0 10%	1,402 34
VERALTO CORP 144A 5 500% 09/18/2026 DD 09/18/23 SEC ID: 92338CAA1	101 3170	120,000 000	119,982 52	121,580 40	0 18%	1,597 88
VERALTO CORP 144A 5 350% 09/18/2028 DD 09/18/23 SEC ID: 92338CAC7	102 2160	127,000 000	126,566 98	129,814 32	0 20%	3,247 34
VERIZON COMMUNICATIONS INC 6 400% 09/15/2033 DD 09/18/13 SEC ID: 92343VBS2	111 1970	118,000 000	120,311 69	131,212 46	0 20%	10,900 77
VERIZON COMMUNICATIONS INC 4 329% 09/21/2028 DD 06/21/18 SEC ID: 92343VER1	99 0320	150,000 000	142,516 60	148,548 00	0 22%	6,031 40
VERIZON COMMUNICATIONS INC 1 750% 01/20/2031 DD 11/20/20 SEC ID: 92343VFR0	82 1350	160,000 000	123,201 44	131,416 00	0 20%	8,214 56
VERIZON MASTER TRUST 7 A1A 5 230% 11/22/2027 DD 11/23/22 SEC ID: 92348KBC6	99 9980	135,000 000	134,980 87	134,997 30	0 20%	16 43
VIATRIS INC 2 300% 06/22/2027 DD 06/22/21 SEC ID: 92556VAC0	90 7450	37,000 000	32,104 17	33,575 65	0 05%	1,471 48

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Asset Detail

by Asset Type

12/31/2023

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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 4 375% 05/15/2025 DD 04/29/22 SEC ID: 925650AA1	98 2670	166,000 000	162,380 86	163,123 22	0 25%	742 36
WEC ENERGY GROUP INC 5 600% 09/12/2026 DD 09/12/23 SEC ID: 92939UAM8	101 8050	26,000 000	25,918 80	26,469 30	0 04%	550 50
WRKCO INC 4 650% 03/15/2026 DD 12/03/18 SEC ID: 92940PAB0	99 3450	28,000 000	27,189 94	27,816 60	0 04%	626 66
WASTE CONNECTIONS INC 4 250% 12/01/2028 DD 11/16/18 SEC ID: 941053AH3	99 3700	43,000 000	41,556 57	42,729 10	0 06%	1,172 53
WASTE CONNECTIONS INC 3 200% 06/01/2032 DD 03/09/22 SEC ID: 94106BAE1	90 0230	12,000 000	9,919 58	10,802 76	0 02%	883 18
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 SEC ID: 95000U2G7	89 0170	738,000 000	612,546 36	656,945 46	0 99%	44,399 10
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20 SEC ID: 95000U2K8	96 2520	169,000 000	161,251 01	162,665 88	0 25%	1,414 87
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20 SEC ID: 95000U2S1	91 6530	355,000 000	312,554 58	325,368 15	0 49%	12,813 57
WELLS FARGO & CO VAR RT 10/23/2029 DD 10/23/23 SEC ID: 95000U3G6	105 4880	330,000 000	339,804 52	348,110 40	0 53%	8,305 88
WELLTOWER OP LLC 4 125% 03/15/2029 DD 02/15/19 SEC ID: 95040QAH7	96 6240	342,000 000	319,803 19	330,454 08	0 50%	10,650 89
WELLTOWER OP LLC 2 050% 01/15/2029 DD 06/28/21 SEC ID: 95040QAN4	88 0110	18,000 000	14,863 08	15,841 98	0 02%	978 90
WESTLAKE CORP 3 600% 08/15/2026 DD 02/15/17 SEC ID: 960413AT9	96 6250	100,000 000	95,147 90	96,625 00	0 15%	1,477 10
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 SEC ID: 961214EX7	81 3590	417,000 000	306,589 54	339,267 03	0 51%	32,677 49
WEYERHAEUSER CO 4 000% 04/15/2030 DD 03/30/20 SEC ID: 962166BY9	95 3720	51,000 000	46,315 45	48,639 72	0 07%	2,324 27

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03 SEC ID: 969457BM1	121 3620	160,000 000	185,317 79	194,179 20	0 29%	8,861 41
WORKDAY INC 3 700% 04/01/2029 DD 04/01/22 SEC ID: 98138HAH4	96 0940	71,000 000	65,297 48	68,226 74	0 10%	2,929 26
ZIMMER BIOMET HOLDINGS INC 2 600% 11/24/2031 DD 11/24/21 SEC ID: 98956PAV4	85 5900	20,000 000	15,685 26	17,118 00	0 03%	1,432 74
TOTAL FIXED INCOME SECURITIES U S DOLLAR		67,805,000 000	63,069,020 64	65,185,784 48	98 69%	2,116,763 84
TOTAL FIXED INCOME SECURITIES		67,805,000 000	63,069,020 64	65,185,784 48	98 69%	2,116,763 84
TOTAL ASSETS - BASE:		68,044,667 410	63,932,506 91	66,049,270 75	100.00%	2,116,763 84

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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			1,188,549 95	1,188,549 95	0 89%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	800,960 660	800,960 66	800,960 66	0 60%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		800,960 660	1,989,510 61	1,989,510 61	1 48%	0 00
TOTAL CASH & CASH EQUIVALENTS		800,960 660	1,989,510 61	1,989,510 61	1 48%	0 00
FIXED INCOME SECURITIES						
U S DOLLAR						
COREBRIDGE GLOBAL FUNDING 144A 5 900% 09/19/2028 DD 09/19/23 SEC ID: 00138CAV0	103 1200	75,000 000	74,933 04	77,340 00	0 06%	2,406 96
AT&T INC 4 300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	98 0730	1,400,000 000	1,511,042 41	1,373,022 00	1 02%	-138,020 41
APTIV PLC / APTIV CORP 2 396% 02/18/2025 DD 02/18/22 SEC ID: 00217GAA1	96 6970	425,000 000	418,396 60	410,962 25	0 31%	-7,434 35
AERCAP IRELAND CAPITAL DAC / A 3 875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	95 3590	420,000 000	429,279 19	400,507 80	0 30%	-28,771 39
AIR LEASE CORP 1 875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	92 0190	525,000 000	523,145 53	483,099 75	0 36%	-40,045 78
AKER BP ASA 144A 4 000% 01/15/2031 DD 09/30/20 SEC ID: 00973RAJ2	91 9460	425,000 000	399,385 07	390,770 50	0 29%	-8,614 57
ALAMEDA CA CORRIDOR TRANSPRTNA 6 600% 10/01/2029 DD 01/01/99 SEC ID: 010869KF1	106 6340	325,000 000	341,040 30	346,560 50	0 26%	5,520 20
ALLY AUTO RECEIVABLES TRU 2 A4 4 870% 04/17/2028 DD 10/12/22 SEC ID: 02008MAD1	99 9770	325,000 000	323,851 36	324,925 25	0 24%	1,073 89
ALTRIA GROUP INC 4 800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	99 7420	400,000 000	398,379 56	398,968 00	0 30%	588 44
AMAZON COM INC 3 875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	93 0060	750,000 000	762,985 92	697,545 00	0 52%	-65,440 92

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Asset Detail

by Asset Type

12/31/2023

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
AMERICAN EXPRESS CO VAR RT 07/27/2029 DD 07/28/23 SEC ID: 025816DH9	102 1770	325,000 000	325,000 00	332,075 25	0 25%	7,075 25
AMERICAN TOWER CORP 3 950% 03/15/2029 DD 03/15/19 SEC ID: 03027XAU4	95 5290	425,000 000	404,576 98	405,998 25	0 30%	1,421 27
AMERIPRISE FINANCIAL INC 5 700% 12/15/2028 DD 11/09/23 SEC ID: 03076CAN6	104 7050	350,000 000	349,645 96	366,467 50	0 27%	16,821 54
AMGEN INC 5 250% 03/02/2030 DD 03/02/23 SEC ID: 031162DQ0	102 9370	370,000 000	371,271 24	380,866 90	0 28%	9,595 66
ANHEUSER-BUSCH INBEV WORLDWIDE 8 200% 01/15/2039 DD 01/15/11 SEC ID: 03523TBF4	133 8430	295,000 000	432,240 32	394,836 85	0 29%	-37,403 47
APIDOS CLO XL LTD 40A B 144A VAR RT 07/15/2035 DD 07/28/22 SEC ID: 03769RAE5	100 2844	575,000 000	575,000 00	576,635 30	0 43%	1,635 30
APPLE INC 4 650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	98 9520	370,000 000	466,905 91	366,122 40	0 27%	-100,783 51
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	98 8480	1,000,000 000	1,000,000 00	988,480 00	0 74%	-11,520 00
ARIZONA PUBLIC SERVICE CO 5 550% 08/01/2033 DD 06/30/23 SEC ID: 040555DG6	103 4680	318,000 000	310,621 88	329,028 24	0 25%	18,406 36
ASHTEAD CAPITAL INC 144A 4 000% 05/01/2028 DD 11/04/19 SEC ID: 045054AJ2	94 1760	425,000 000	410,682 70	400,248 00	0 30%	-10,434 70
ASTRAZENECA PLC 6 450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	117 1730	320,000 000	437,222 25	374,953 60	0 28%	-62,268 65
AUTOZONE INC 3 750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	97 1470	470,000 000	489,535 40	456,590 90	0 34%	-32,944 50
AUXILIOR TERM FUNDI 1A A3 144A 5 700% 02/15/2030 DD 12/08/23 SEC ID: 05335JAG8	100 9270	165,000 000	164,960 31	166,529 55	0 12%	1,569 24
EQUITABLE HOLDINGS INC 4 350% 04/20/2028 DD 10/20/18 SEC ID: 054561AJ4	96 6390	400,000 000	399,710 08	386,556 00	0 29%	-13,154 08

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Asset Detail

by Asset Type

12/31/2023

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
BHP BILLITON FINANCE USA LTD 5 250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	103 9370	385,000 000	381,833 56	400,157 45	0 30%	18,323 89
BPCE SA 144A 4 500% 03/15/2025 DD 09/15/14 SEC ID: 05578QAD5	98 0990	400,000 000	399,737 06	392,396 00	0 29%	-7,341 06
BANK OF AMERICA CORP 4 183% 11/25/2027 DD 11/25/16 SEC ID: 06051GGC7	97 2650	125,000 000	122,397 32	121,581 25	0 09%	-816 07
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 SEC ID: 06051GGM5	90 5270	425,000 000	367,655 89	384,739 75	0 29%	17,083 86
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19 SEC ID: 06051GHQ5	94 7490	775,000 000	740,512 76	734,304 75	0 55%	-6,208 01
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	92 5370	775,000 000	710,572 95	717,161 75	0 54%	6,588 80
BANK OF AMERICA CORP VAR RT 07/22/2033 DD 07/22/22 SEC ID: 06051GKY4	99 0570	200,000 000	190,502 12	198,114 00	0 15%	7,611 88
BANK5 2023-5YR4 5YR4 XA VAR RT 12/15/2056 DD 12/01/23 SEC ID: 06211FBR8	4 0550	1,000,000 000	40,437 00	40,550 00	0 03%	113 00
BANK OF MONTREAL 2 650% 03/08/2027 DD 03/08/22 SEC ID: 06368FAJ8	94 2000	425,000 000	406,706 37	400,350 00	0 30%	-6,356 37
BANK OF NOVA SCOTIA/THE 2 450% 02/02/2032 DD 01/10/22 SEC ID: 06417XAE1	83 7230	475,000 000	407,328 12	397,684 25	0 30%	-9,643 87
BANNER HEALTH 2 480% 01/01/2032 DD 11/04/21 SEC ID: 06654DAF4	82 7690	450,000 000	393,064 19	372,460 50	0 28%	-20,603 69
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20 SEC ID: 06738EBL8	96 4570	425,000 000	413,677 80	409,942 25	0 31%	-3,735 55
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20 SEC ID: 06738EBM6	84 4360	375,000 000	315,473 61	316,635 00	0 24%	1,161 39
BARINGS CLO LTD 20 2A B2R 144A VAR RT 10/20/2030 DD 10/20/17 SEC ID: 06759FAD8	99 3286	600,000 000	586,498 95	595,971 60	0 44%	9,472 65

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Asset Detail

by Asset Type

12/31/2023

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
BAY AREA CA TOLL AUTH TOLL BRI 2 069% 04/01/2031 DD 03/17/21 SEC ID: 072024XH0	84 5870	260,000 000	225,776 44	219,926 20	0 16%	-5,850 24
BAYLOR SCOTT & WHITE HOLDINGS 1 777% 11/15/2030 DD 01/21/21 SEC ID: 072863AH6	83 2780	650,000 000	527,837 43	541,307 00	0 40%	13,469 57
BECTON DICKINSON & CO 3 363% 06/06/2024 DD 06/06/17 SEC ID: 075887BV0	99 0370	372,000 000	373,974 66	368,417 64	0 27%	-5,557 02
BERRY GLOBAL INC 144A 5 500% 04/15/2028 DD 03/30/23 SEC ID: 08576PAK7	101 2850	135,000 000	133,944 57	136,734 75	0 10%	2,790 18
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	84 7260	350,000 000	350,000 00	296,541 00	0 22%	-53,459 00
BOEING CO/THE 3 625% 02/01/2031 DD 11/02/20 SEC ID: 097023DC6	93 0320	250,000 000	261,742 50	232,580 00	0 17%	-29,162 50
BON SECOURS MERCY HEALTH INC 2 095% 06/01/2031 DD 10/15/20 SEC ID: 09778PAB1	80 7520	625,000 000	507,508 93	504,700 00	0 38%	-2,808 93
BOSTON PROPERTIES LP 3 650% 02/01/2026 DD 01/20/16 SEC ID: 10112RAX2	96 2730	425,000 000	421,695 98	409,160 25	0 31%	-12,535 73
BOSTON SCIENTIFIC CORP 4 000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	95 5530	420,000 000	451,512 52	401,322 60	0 30%	-50,189 92
BRAVO RESIDENTIAL NQM2 A1 144A VAR RT 11/25/2061 DD 05/01/22 SEC ID: 10568KAA6	100 4040	125,058 875	125,057 07	125,564 11	0 09%	507 04
BRIXMOR OPERATING PARTNERSHIP 4 050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	93 6340	350,000 000	330,098 73	327,719 00	0 24%	-2,379 73
BROADCOM INC 144A 3 137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	82 2950	420,000 000	417,275 09	345,639 00	0 26%	-71,636 09
BROOKFIELD FINANCE INC 4 350% 04/15/2030 DD 04/09/20 SEC ID: 11271LAE2	96 4980	400,000 000	391,650 56	385,992 00	0 29%	-5,658 56
BROOKLYN UNION GAS CO/THE 144A 4 632% 08/05/2027 DD 08/05/22 SEC ID: 114259AV6	97 5640	380,000 000	380,153 67	370,743 20	0 28%	-9,410 47

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CIGNA GROUP/THE 3 400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	96 4140	420,000 000	431,259 60	404,938 80	0 30%	-26,320 80
CME GROUP INC 2 650% 03/15/2032 DD 03/08/22 SEC ID: 12572QAK1	89 0690	175,000 000	156,587 09	155,870 75	0 12%	-716 34
CNH INDUSTRIAL CAPITAL LLC 1 450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	91 7530	300,000 000	299,116 36	275,259 00	0 21%	-23,857 36
CSX CORP 4 250% 03/15/2029 DD 11/15/18 SEC ID: 126408HM8	99 9820	395,000 000	396,319 30	394,928 90	0 29%	-1,390 40
CSL FINANCE PLC 144A 4 625% 04/27/2042 DD 04/27/22 SEC ID: 12661PAD1	95 4370	400,000 000	381,080 98	381,748 00	0 28%	667 02
CVS HEALTH CORP 4 300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	98 4200	400,000 000	400,071 43	393,680 00	0 29%	-6,391 43
CALIFORNIA ST 5 125% 03/01/2038 DD 03/15/23 SEC ID: 13063D3S5	101 0570	80,000 000	77,878 88	80,845 60	0 06%	2,966 72
CAMDEN PROPERTY TRUST 2 800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89 3930	450,000 000	414,159 07	402,268 50	0 30%	-11,890 57
CANADIAN PACIFIC RAILWAY CO 2 900% 02/01/2025 DD 02/02/15 SEC ID: 13645RAS3	97 5870	365,000 000	360,771 32	356,192 55	0 27%	-4,578 77
CAPITAL ONE FINANCIAL CORP 3 800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	95 0310	420,000 000	439,965 95	399,130 20	0 30%	-40,835 75
CARLYLE GLOBAL MA 4A A1R3 144A VAR RT 04/22/2032 DD 09/21/21 SEC ID: 14309YBQ6	99 9711	550,000 000	543,050 93	549,841 05	0 41%	6,790 12
CENTERPOINT ENERGY RESOURCES C 1 750% 10/01/2030 DD 10/01/20 SEC ID: 15189YAF3	83 1160	485,000 000	414,225 96	403,112 60	0 30%	-11,113 36
CHARTER COMMUNICATIONS OPERATI 5 050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	99 0800	470,000 000	512,147 35	465,676 00	0 35%	-46,471 35
CHASE AUTO OWNER TR AA A3 144A 5 680% 01/25/2029 DD 09/28/23 SEC ID: 16144KAC2	101 9820	635,000 000	634,857 59	647,585 70	0 48%	12,728 11

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Asset Detail

by Asset Type

12/31/2023

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
CHENIERE ENERGY PARTNERS 144A 5 950% 06/30/2033 DD 06/21/23 SEC ID: 16411QAP6	102 5910	145,000 000	144,685 64	148,756 95	0 11%	4,071 31
CHURCH & DWIGHT CO INC 2 300% 12/15/2031 DD 12/10/21 SEC ID: 17136MAA0	85 1180	450,000 000	377,003 90	383,031 00	0 29%	6,027 10
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20 SEC ID: 172967MQ1	97 2040	850,000 000	835,393 04	826,234 00	0 62%	-9,159 04
CITIGROUP COMMERCIAL M GC19 A4 4 023% 03/11/2047 DD 03/01/14 SEC ID: 17322AAD4	99 8250	66,441 527	66,845 71	66,325 25	0 05%	-520 46
CITIZENS FINANCIAL GROUP INC 2 850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	93 2140	250,000 000	239,451 82	233,035 00	0 17%	-6,416 82
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16 SEC ID: 18551PAC3	96 4990	400,000 000	397,972 55	385,996 00	0 29%	-11,976 55
CLEVELAND OH ARPT SYS REVENUE 2 592% 01/01/2026 DD 10/01/19 SEC ID: 186352SJ0	95 8640	450,000 000	439,861 91	431,388 00	0 32%	-8,473 91
CLOROX CO/THE 4 400% 05/01/2029 DD 05/11/22 SEC ID: 189054AY5	99 0890	395,000 000	395,351 46	391,401 55	0 29%	-3,949 91
COMCAST CORP 4 250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	97 3270	400,000 000	398,022 22	389,308 00	0 29%	-8,714 22
COMM 2015-LC19 MORTGAG LC19 A4 3 183% 02/10/2048 DD 02/01/15 SEC ID: 200474BC7	97 2600	500,000 000	491,890 67	486,300 00	0 36%	-5,590 67
CONNECTICUT ST 1 990% 06/01/2030 DD 06/04/21 SEC ID: 20772KPB9	86 6070	530,000 000	468,503 33	459,017 10	0 34%	-9,486 23
CONSOLIDATED EDISON CO OF NEW 3 350% 04/01/2030 DD 03/31/20 SEC ID: 209111FX6	93 3410	425,000 000	403,948 11	396,699 25	0 30%	-7,248 86
COREVEST AMERICAN FIN 1 A 144A VAR RT 06/17/2055 DD 06/01/22 SEC ID: 21873EAA7	98 6680	282,718 477	282,706 47	278,952 67	0 21%	-3,753 80
COX COMMUNICATIONS INC 144A 1 800% 10/01/2030 DD 09/17/20 SEC ID: 224044CL9	81 5010	470,000 000	382,362 56	383,054 70	0 29%	692 14

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Asset Detail

by Asset Type

12/31/2023

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
CREDIT AGRICOLE SA 144A 4 375% 03/17/2025 DD 03/17/15 SEC ID: 225313AF2	98 2590	350,000 000	347,809 63	343,906 50	0 26%	-3,903 13
UBS GROUP AG 144A VAR RT 09/22/2034 DD 09/22/23 SEC ID: 225401BG2	106 1400	200,000 000	200,000 00	212,280 00	0 16%	12,280 00
CROWN CASTLE INC 4 450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	98 5250	385,000 000	400,664 49	379,321 25	0 28%	-21,343 24
DALLAS-FORT WORTH TX INTERNATI 2 416% 11/01/2032 DD 08/12/20 SEC ID: 2350366U9	83 8670	550,000 000	474,234 98	461,268 50	0 34%	-12,966 48
DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 04/25/2066 DD 05/01/21 SEC ID: 24381WAA6	85 4290	327,085 750	309,230 57	279,426 09	0 21%	-29,804 48
DELL INTERNATIONAL LLC / EMC C 6 020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	102 3640	209,000 000	213,319 23	213,940 76	0 16%	621 53
DENVER CITY & CNTY CO ARPT REV 5 500% 11/15/2030 DD 11/15/22 SEC ID: 249182SY3	115 3150	270,000 000	286,767 39	311,350 50	0 23%	24,583 11
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20 SEC ID: 251526CE7	93 7540	300,000 000	263,892 09	281,262 00	0 21%	17,369 91
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	120 6990	300,000 000	367,015 22	362,097 00	0 27%	-4,918 22
DEVON ENERGY CORP 4 500% 01/15/2030 DD 07/15/21 SEC ID: 25179MBF9	96 1430	400,000 000	390,962 68	384,572 00	0 29%	-6,390 68
DIAMONDBACK ENERGY INC 3 500% 12/01/2029 DD 12/05/19 SEC ID: 25278XAN9	92 9820	425,000 000	403,126 15	395,173 50	0 29%	-7,952 65
DISCOVERY COMMUNICATIONS LLC 4 125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	94 7580	470,000 000	497,532 60	445,362 60	0 33%	-52,170 00
DOLLAR GENERAL CORP 5 000% 11/01/2032 DD 09/20/22 SEC ID: 256677AL9	99 9180	375,000 000	370,094 10	374,692 50	0 28%	4,598 40
DOMINION ENERGY INC 1 450% 04/15/2026 DD 04/05/21 SEC ID: 25746UDJ5	92 6910	425,000 000	402,464 78	393,936 75	0 29%	-8,528 03

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOW CHEMICAL CO/THE 4 375% 11/15/2042 DD 11/14/12 SEC ID: 260543CG6	88 5840	425,000 000	368,837 96	376,482 00	0 28%	7,644 04
DUKE ENERGY CORP 2 650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	94 9510	425,000 000	418,829 53	403,541 75	0 30%	-15,287 78
EDP FINANCE BV 144A 3 625% 07/15/2024 DD 06/28/17 SEC ID: 26835PAF7	98 7630	400,000 000	399,433 98	395,052 00	0 29%	-4,381 98
ERAC USA FINANCE LLC 144A 4 900% 05/01/2033 DD 05/01/23 SEC ID: 26884TAW2	100 0930	400,000 000	389,350 69	400,372 00	0 30%	11,021 31
EASTMAN CHEMICAL CO 4 500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	97 7910	470,000 000	506,176 07	459,617 70	0 34%	-46,558 37
EDISON INTERNATIONAL 5 750% 06/15/2027 DD 06/21/19 SEC ID: 281020AN7	102 1970	375,000 000	385,157 54	383,238 75	0 29%	-1,918 79
ENBRIDGE INC 6 200% 11/15/2030 DD 11/09/23 SEC ID: 29250NBY0	107 1420	85,000 000	84,857 97	91,070 70	0 07%	6,212 73
ENERGY TRANSFER LP 4 050% 03/15/2025 DD 03/12/15 SEC ID: 29273RBD0	98 3860	460,000 000	465,092 89	452,575 60	0 34%	-12,517 29
EQUIFAX INC 3 100% 05/15/2030 DD 04/27/20 SEC ID: 294429AS4	89 5800	425,000 000	391,871 06	380,715 00	0 28%	-11,156 06
EQUINIX INC 2 900% 11/18/2026 DD 11/18/19 SEC ID: 29444UBD7	95 0700	425,000 000	410,027 12	404,047 50	0 30%	-5,979 62
EVERSOURCE ENERGY 2 550% 03/15/2031 DD 03/11/21 SEC ID: 30040WAL2	84 5820	450,000 000	375,931 09	380,619 00	0 28%	4,687 91
EXELON CORP 3 400% 04/15/2026 DD 04/07/16 SEC ID: 30161NAU5	96 8470	400,000 000	395,633 74	387,388 00	0 29%	-8,245 74
TELEDYNE FLIR LLC 2 500% 08/01/2030 DD 08/03/20 SEC ID: 302445AE1	86 1290	475,000 000	416,850 00	409,112 75	0 31%	-7,737 25
FHLMC POOL #SD-1218 4 000% 07/01/2049 DD 06/01/22 SEC ID: 3132DNK77	96 4860	1,127,704 162	1,048,780 01	1,088,076 64	0 81%	39,296 63

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FHLMC POOL #SD-8213 3 000% 05/01/2052 DD 04/01/22 SEC ID: 3132DWDS9	88 5730	585,298 823	551,690 51	518,416 73	0 39%	-33,273 78
FHLMC POOL #RA-5661 2 000% 07/01/2051 DD 07/01/21 SEC ID: 3133KMJE6	82 5760	1,788,103 423	1,572,097 49	1,476,544 28	1 10%	-95,553 21
FHLMC POOL #RA-7778 4 500% 08/01/2052 DD 08/01/22 SEC ID: 3133KPUB2	97 0710	568,742 973	528,596 05	552,084 49	0 41%	23,488 44
FHLMC POOL #RA-7928 4 500% 09/01/2052 DD 09/01/22 SEC ID: 3133KPYZ5	97 0750	2,088,399 930	1,979,627 55	2,027,314 23	1 51%	47,686 68
FHLMC MULTICLASS MTG K118 X1 VAR RT 09/25/2030 DD 10/01/20 SEC ID: 3137F62P1	5 0410	6,892,245 555	427,803 84	347,438 10	0 26%	-80,365 74
FHLMC MULTICLASS MTG 5179 GM 2 000% 01/25/2048 DD 12/01/21 SEC ID: 3137H4YP9	69 7710	500,000 000	377,286 59	348,855 00	0 26%	-28,431 59
FHLMC MULTICLASS MTG K141 A2 2 250% 02/25/2032 DD 04/01/22 SEC ID: 3137H6ZM0	85 5160	896,000 000	739,816 45	766,223 36	0 57%	26,406 91
FHLMC MULTICLASS MTG K142 A2 2 400% 03/25/2032 DD 04/01/22 SEC ID: 3137H73P6	86 3660	1,050,000 000	909,712 90	906,843 00	0 68%	-2,869 90
FHLMC MULTICLASS MT VAR RT 06/25/2055 DD 06/01/22 SEC ID: 3137H7Z22	2 3330	7,675,384 155	214,473 31	179,066 71	0 13%	-35,406 60
FHLMC MULTICLASS MT VAR RT 06/25/2054 DD 06/01/22 SEC ID: 3137H7ZD8	1 8310	27,718,383 903	597,857 84	507,523 61	0 38%	-90,334 23
FHLMC MULTICLASS MT VAR RT 06/25/2032 DD 07/01/22 SEC ID: 3137H8BN0	2 7100	18,867,324 735	596,471 68	511,304 50	0 38%	-85,167 18
FHLMC MULTICLASS MTG K750 A2 3 000% 09/25/2029 DD 11/01/22 SEC ID: 3137H9D71	93 5310	650,000 000	578,281 44	607,951 50	0 45%	29,670 06
FHLMC MULTICLASS MTG K752 A2 4 284% 07/25/2030 DD 08/01/23 SEC ID: 3137HAGZ3	99 3320	800,000 000	750,028 49	794,656 00	0 59%	44,627 51
FHLMC MULTICLASS MTG K507 A2 VAR RT 09/25/2028 DD 09/01/23 SEC ID: 3137HAMS2	101 4990	615,000 000	603,920 94	624,218 85	0 47%	20,297 91

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FNMA POOL #0CB1273 2 000% 08/01/2051 DD 07/01/21 SEC ID: 3140QLMX1	82 4500	1,793,662 880	1,575,868 97	1,478,875 04	1 10%	-96,993 93
FNMA POOL #0FM3004 4 000% 01/01/2046 DD 04/01/20 SEC ID: 3140X6KS9	96 5300	1,044,737 123	1,012,855 35	1,008,484 74	0 75%	-4,370 61
FNMA POOL #0FM9518 2 500% 11/01/2051 DD 11/01/21 SEC ID: 3140XDSG2	85 9970	1,530,501 241	1,397,684 88	1,316,185 15	0 98%	-81,499 73
FNMA POOL #0FM9993 3 500% 07/01/2051 DD 12/01/21 SEC ID: 3140XEC77	93 1360	775,635 812	713,040 23	722,396 17	0 54%	9,355 94
FNMA POOL #0FS2715 3 500% 04/01/2052 DD 08/01/22 SEC ID: 3140XJAR4	92 3880	774,514 504	711,590 98	715,558 46	0 53%	3,967 48
FNMA POOL #0MA4379 2 500% 07/01/2051 DD 06/01/21 SEC ID: 31418D2M3	85 3290	1,551,011 587	1,415,093 01	1,323,462 68	0 99%	-91,630 33
FNMA POOL #0MA4398 2 000% 08/01/2051 DD 07/01/21 SEC ID: 31418D3G5	81 9660	1,807,365 386	1,585,725 49	1,481,425 11	1 11%	-104,300 38
FNMA POOL #0MA4238 2 500% 01/01/2051 DD 12/01/20 SEC ID: 31418DV82	85 4830	1,531,151 702	1,398,949 32	1,308,874 41	0 98%	-90,074 91
FEDEX CORP 2 400% 05/15/2031 DD 04/29/21 SEC ID: 31428XCD6	86 2090	450,000 000	375,809 54	387,940 50	0 29%	12,130 96
FIDELITY NATIONAL INFORMATION 5 100% 07/15/2032 DD 07/13/22 SEC ID: 31620MBY1	102 3090	265,000 000	265,296 57	271,118 85	0 20%	5,822 28
FIRSTKEY HOMES 202 SFR2 A 144A 4 250% 07/17/2039 DD 06/29/22 SEC ID: 33767PAA6	96 0280	407,694 353	394,132 85	391,500 73	0 29%	-2,632 12
FIRSTKEY HOMES 202 SFR3 A 144A 2 135% 12/17/2038 DD 12/09/21 SEC ID: 33768JAA9	90 8970	365,586 013	340,428 66	332,306 72	0 25%	-8,121 94
FLORIDA ST BRD OF ADMIN FIN CO 1 258% 07/01/2025 DD 09/16/20 SEC ID: 341271AD6	94 8830	350,000 000	338,325 88	332,090 50	0 25%	-6,235 38
FLORIDA ST MUNI PWR AGY 3 059% 10/01/2025 DD 06/27/17 SEC ID: 342816P90	96 9780	460,000 000	455,848 56	446,098 80	0 33%	-9,749 76

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORD CREDIT AUTO OWNER TRU B B 4 510% 10/15/2027 DD 06/27/22 SEC ID: 34534LAF4	98 6810	390,000 000	389,996 95	384,855 90	0 29%	-5,141 05
FOX CORP 3 500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	92 3880	425,000 000	397,557 82	392,649 00	0 29%	-4,908 82
GCAT 2022-NQM3 TR NQM3 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 36168MAA1	96 5670	507,366 884	500,873 48	489,948 98	0 37%	-10,924 50
GM FINANCIAL CONSUMER AUT 4 A3 0 680% 09/16/2026 DD 10/21/21 SEC ID: 362554AC1	96 6480	360,217 523	351,214 40	348,143 03	0 26%	-3,071 37
GM FINANCIAL CONSUMER AUT 4 A4 4 880% 08/16/2028 DD 10/12/22 SEC ID: 36265QAE6	100 0720	625,000 000	624,730 67	625,450 00	0 47%	719 33
GENERAL MILLS INC 2 250% 10/14/2031 DD 10/14/21 SEC ID: 370334CQ5	84 3610	440,000 000	374,516 06	371,188 40	0 28%	-3,327 66
GENERAL MOTORS FINANCIAL CO IN 5 800% 01/07/2029 DD 12/07/23 SEC ID: 37045XEN2	102 3800	400,000 000	399,676 22	409,520 00	0 31%	9,843 78
GILEAD SCIENCES INC 4 600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	99 0230	395,000 000	467,795 76	391,140 85	0 29%	-76,654 91
GOLDEN ST TOBACCO SECURITIZATI 1 400% 06/01/2025 DD 10/07/21 SEC ID: 38122NA77	94 9960	350,000 000	338,338 51	332,486 00	0 25%	-5,852 51
GOLDEN ST TOBACCO SECURITIZATI 2 687% 06/01/2030 DD 12/15/21 SEC ID: 38122NC91	86 3910	450,000 000	377,838 20	388,759 50	0 29%	10,921 30
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22 SEC ID: 38141GZU1	98 3300	625,000 000	624,197 46	614,562 50	0 46%	-9,634 96
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 SEC ID: 38148YAA6	87 4920	350,000 000	292,360 49	306,222 00	0 23%	13,861 51
HCA INC 5 250% 06/15/2026 DD 03/15/16 SEC ID: 404119BT5	100 3780	375,000 000	381,449 16	376,417 50	0 28%	-5,031 66
HSBC HOLDINGS PLC 4 300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	98 3620	575,000 000	597,491 96	565,581 50	0 42%	-31,910 46

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HSBC HOLDINGS PLC VAR RT 03/09/2034 DD 03/09/23 SEC ID: 404280DV8	106 5010	375,000 000	382,347 79	399,378 75	0 30%	17,030 96
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23 SEC ID: 404280DZ9	101 4440	305,000 000	305,000 00	309,404 20	0 23%	4,404 20
HIT TRUST 2022-HI3 HI32 A 144A VAR RT 07/15/2024 DD 07/06/22 SEC ID: 40442AAA7	99 9780	266,513 234	266,140 76	266,454 60	0 20%	313 84
L3HARRIS TECHNOLOGIES INC 4 400% 06/15/2028 DD 06/04/18 SEC ID: 413875AW5	98 9200	400,000 000	401,062 41	395,680 00	0 30%	-5,382 41
HEALTHPEAK OP LLC 3 000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	89 0490	425,000 000	392,561 26	378,458 25	0 28%	-14,103 01
HONDA AUTO RECEIVABLES 20 2 A4 4 910% 09/17/2029 DD 05/30/23 SEC ID: 437927AD8	100 5400	500,000 000	500,676 53	502,700 00	0 38%	2,023 47
HONDA AUTO RECEIVABLES 20 4 A3 5 670% 06/21/2028 DD 11/08/23 SEC ID: 438123AC5	102 1200	50,000 000	49,991 46	51,060 00	0 04%	1,068 54
HONDA AUTO RECEIVABLES 20 4 A4 5 660% 02/21/2030 DD 11/08/23 SEC ID: 438123AD3	102 7970	95,000 000	94,978 04	97,657 15	0 07%	2,679 11
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	75 7330	200,000 000	166,300 44	151,466 00	0 11%	-14,834 44
HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23 SEC ID: 446150BC7	103 2020	75,000 000	75,000 00	77,401 50	0 06%	2,401 50
IDAHO ST HSG & FIN ASSN SF MTG 5 750% 01/01/2053 DD 08/30/23 SEC ID: 45129Y3S3	109 9260	350,000 000	376,670 81	384,741 00	0 29%	8,070 19
ILLINOIS ST 5 000% 03/01/2025 DD 06/02/22 SEC ID: 452153DE6	102 0700	300,000 000	304,644 49	306,210 00	0 23%	1,565 51
ILLINOIS ST 5 000% 03/01/2026 DD 06/02/22 SEC ID: 452153DF3	103 9700	150,000 000	154,050 53	155,955 00	0 12%	1,904 47
ILLUMINA INC 5 750% 12/13/2027 DD 12/13/22 SEC ID: 452327AP4	102 6440	120,000 000	119,866 79	123,172 80	0 09%	3,306 01

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IMPERIAL FUND MOR NQM4 A1 144A VAR RT 06/25/2067 DD 05/01/22 SEC ID: 45276NAA9	97 7340	497,195 729	497,192 84	485,929 27	0 36%	-11,263 57
TRANE TECHNOLOGIES FINANCING L 3 800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	96 8870	425,000 000	411,297 73	411,769 75	0 31%	472 02
INTEL CORP 2 800% 08/12/2041 DD 08/12/21 SEC ID: 458140BV1	75 1420	410,000 000	311,172 24	308,082 20	0 23%	-3,090 04
INTERCONTINENTAL EXCHANGE INC 2 100% 06/15/2030 DD 05/26/20 SEC ID: 45866FAK0	86 4517	100,000 000	87,717 46	86,451 70	0 06%	-1,265 76
INTERPUBLIC GROUP OF COS INC/T 4 650% 10/01/2028 DD 09/21/18 SEC ID: 460690BP4	99 0970	400,000 000	403,932 93	396,388 00	0 30%	-7,544 93
IOWA ST STUDENT LOAN LIQUIDITY 2 639% 12/01/2028 DD 10/23/19 SEC ID: 462590MF4	90 8240	400,000 000	360,000 16	363,296 00	0 27%	3,295 84
IOWA ST STUDENT LOAN LIQUIDITY 4 021% 12/01/2025 DD 06/23/22 SEC ID: 462590MY3	98 7850	145,000 000	145,000 00	143,238 25	0 11%	-1,761 75
IQVIA INC 144A 6 250% 02/01/2029 DD 11/28/23 SEC ID: 46266TAE8	104 4850	330,000 000	329,539 44	344,800 50	0 26%	15,261 06
ITC HOLDINGS CORP 144A 2 950% 05/14/2030 DD 05/14/20 SEC ID: 465685AQ8	87 9970	450,000 000	388,722 27	395,986 50	0 30%	7,264 23
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	88 8720	1,025,000 000	992,240 45	910,938 00	0 68%	-81,302 45
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19 SEC ID: 46647PBD7	94 1070	275,000 000	253,327 00	258,794 25	0 19%	5,467 25
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20 SEC ID: 46647PBP0	88 0160	175,000 000	157,576 30	154,028 00	0 11%	-3,548 30
JOHNSON & JOHNSON 3 625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	92 1630	400,000 000	399,252 36	368,652 00	0 28%	-30,600 36
KANSAS ST DEV FIN AUTH REVENUE 5 501% 05/01/2034 DD 03/10/04 SEC ID: 485428ZY5	104 2280	290,000 000	296,922 69	302,261 20	0 23%	5,338 51

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KEYSIGHT TECHNOLOGIES INC 3 000% 10/30/2029 DD 10/22/19 SEC ID: 49338LAF0	91 0060	450,000 000	415,014 96	409,527 00	0 31%	-5,487 96
KRAFT HEINZ FOODS CO 6 500% 02/09/2040 DD 08/09/12 SEC ID: 50076QAN6	112 4240	225,000 000	248,206 16	252,954 00	0 19%	4,747 84
KRAFT HEINZ FOODS CO 3 000% 06/01/2026 DD 05/24/16 SEC ID: 50077LAD8	96 1130	300,000 000	292,059 64	288,339 00	0 22%	-3,720 64
LYB INTERNATIONAL FINANCE III 3 375% 10/01/2040 DD 10/08/20 SEC ID: 50249AAH6	76 8890	495,000 000	369,619 26	380,600 55	0 28%	10,981 29
LOS ANGELES CA UNIF SCH DIST 5 750% 07/01/2034 DD 10/15/09 SEC ID: 544646XZ0	106 1600	400,000 000	444,070 78	424,640 00	0 32%	-19,430 78
LOWE'S COS INC 4 500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	99 5600	400,000 000	402,177 39	398,240 00	0 30%	-3,937 39
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	96 2080	375,000 000	375,000 00	360,780 00	0 27%	-14,220 00
MPLX LP 4 950% 09/01/2032 DD 08/11/22 SEC ID: 55336VBU3	98 0250	375,000 000	367,457 09	367,593 75	0 27%	136 66
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	90 0070	450,000 000	450,000 00	405,031 50	0 30%	-44,968 50
MAGNETITE XIV-R LT 14RA B 144A VAR RT 10/18/2031 DD 10/04/18 SEC ID: 55954LAE3	99 9948	300,000 000	291,557 37	299,984 40	0 22%	8,427 03
MANULIFE FINANCIAL CORP 4 150% 03/04/2026 DD 03/04/16 SEC ID: 56501RAC0	98 6020	400,000 000	402,585 08	394,408 00	0 29%	-8,177 08
MARSH & MCLENNAN COS INC 4 375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	99 6300	400,000 000	402,592 79	398,520 00	0 30%	-4,072 79
MARVELL TECHNOLOGY INC 2 450% 04/15/2028 DD 04/12/21 SEC ID: 573874AF1	90 3430	450,000 000	414,427 54	406,543 50	0 30%	-7,884 04
MASSACHUSETTS ST DEV FIN AGY R 3 967% 07/01/2025 DD 09/02/15 SEC ID: 57584XCS8	98 1240	450,000 000	451,506 19	441,558 00	0 33%	-9,948 19

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MCDONALD'S CORP 3 600% 07/01/2030 DD 03/27/20 SEC ID: 58013MFQ2	94 9990	100,000 000	96,757 75	94,999 00	0 07%	-1,758 75
MERCEDES-BENZ AUTO LEASE A A4 4 710% 02/15/2029 DD 05/24/23 SEC ID: 58768RAD2	99 4920	635,000 000	626,793 37	631,774 20	0 47%	4,980 83
MERCEDES-BENZ AUTO RECEIV 2 A4 6 010% 01/15/2031 DD 10/25/23 SEC ID: 58769FAD7	104 8040	625,000 000	624,783 27	655,025 00	0 49%	30,241 73
METLIFE INC 5 875% 02/06/2041 DD 08/06/10 SEC ID: 59156RAY4	109 2190	355,000 000	357,098 59	387,727 45	0 29%	30,628 86
METROPOLITAN EDISON CO 144A 4 300% 01/15/2029 DD 01/10/19 SEC ID: 591894CC2	96 8770	400,000 000	381,448 97	387,508 00	0 29%	6,059 03
MET TRANSPRTN AUTH NY REVENUE 6 200% 11/15/2026 DD 07/07/10 SEC ID: 59259YDK2	102 0500	270,000 000	279,888 67	275,535 00	0 21%	-4,353 67
MIAMI-DADE CNTY FL AVIATION RE 1 229% 10/01/2025 DD 12/17/20 SEC ID: 59333P6A1	93 9080	450,000 000	432,662 52	422,586 00	0 32%	-10,076 52
MICHIGAN ST HSG DEV AUTH SF MT 5 750% 06/01/2054 DD 09/27/23 SEC ID: 594654US2	108 3110	410,000 000	433,704 73	444,075 10	0 33%	10,370 37
MID-AMERICA APARTMENTS LP 1 100% 09/15/2026 DD 08/19/21 SEC ID: 59523UAT4	90 7330	410,000 000	378,058 04	372,005 30	0 28%	-6,052 74
BERKSHIRE HATHAWAY ENERGY CO 6 125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	108 5610	342,000 000	434,819 62	371,278 62	0 28%	-63,541 00
MILEAGE PLUS HOLDINGS LLC 144A 6 500% 06/20/2027 DD 07/02/20 SEC ID: 599191AA1	100 2890	280,000 000	280,975 39	280,809 20	0 21%	-166 19
MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20 SEC ID: 6174468P7	92 1880	800,000 000	730,021 51	737,504 00	0 55%	7,482 49
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20 SEC ID: 6174468Q5	96 0790	600,000 000	580,477 21	576,474 00	0 43%	-4,003 21
MORGAN STANLEY VAR RT 01/24/2029 DD 01/23/18 SEC ID: 61744YAP3	95 4420	345,000 000	322,031 42	329,274 90	0 25%	7,243 48

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MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23 SEC ID: 61747YFG5	101 6900	240,000 000	240,000 00	244,056 00	0 18%	4,056 00
MORGAN STANLEY 3 950% 04/23/2027 DD 04/23/15 SEC ID: 61761JZN2	97 1250	350,000 000	341,311 45	339,937 50	0 25%	-1,373 95
MOTOROLA SOLUTIONS INC 4 600% 05/23/2029 DD 05/23/19 SEC ID: 620076BN8	99 3340	400,000 000	393,218 52	397,336 00	0 30%	4,117 48
NASDAQ INC 5 350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	102 9400	150,000 000	149,728 87	154,410 00	0 12%	4,681 13
NATIONAL AUSTRALIA BANK LTD/NE 2 500% 07/12/2026 DD 07/12/16 SEC ID: 63254AAS7	95 0910	425,000 000	413,676 41	404,136 75	0 30%	-9,539 66
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23 SEC ID: 639057AK4	102 6260	370,000 000	370,000 00	379,716 20	0 28%	9,716 20
NEW JERSEY ST TURNPIKE AUTH TU 1 863% 01/01/2031 DD 02/04/21 SEC ID: 646140DU4	83 4510	540,000 000	468,342 25	450,635 40	0 34%	-17,706 85
NEW YORK CITY NY TRANSITIONAL 3 900% 08/01/2031 DD 09/25/18 SEC ID: 64971XGG7	95 4290	850,000 000	839,211 52	811,146 50	0 61%	-28,065 02
NEW YORK ST TRANSPRTN DEV CORP 5 500% 06/30/2040 DD 12/06/23 SEC ID: 650116GS9	110 1180	105,000 000	108,994 61	115,623 90	0 09%	6,629 29
NEXTERA ENERGY CAPITAL HOLDING 3 500% 04/01/2029 DD 04/04/19 SEC ID: 65339KBJ8	94 7980	425,000 000	406,329 70	402,891 50	0 30%	-3,438 20
NISOURCE INC 0 950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	93 4690	450,000 000	429,418 98	420,610 50	0 31%	-8,808 48
NISSAN AUTO RECEIVABLES 2 B A3 4 460% 05/17/2027 DD 09/28/22 SEC ID: 65480JAC4	99 2630	345,000 000	344,946 49	342,457 35	0 26%	-2,489 14
NORTH CAROLINA ST HSG FIN AGY 6 000% 07/01/2053 DD 12/13/22 SEC ID: 658207T88	107 8600	225,000 000	241,515 95	242,685 00	0 18%	1,169 05
NORTHERN TRUST CORP 1 950% 05/01/2030 DD 05/01/20 SEC ID: 665859AV6	86 0430	475,000 000	422,433 30	408,704 25	0 31%	-13,729 05

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Asset Detail
by Asset Type
12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORTHROP GRUMMAN CORP 5 050% 11/15/2040 DD 11/08/10 SEC ID: 666807BD3	99 6520	300,000 000	304,066 69	298,956 00	0 22%	-5,110 69
NUTRIEN LTD 4 900% 03/27/2028 DD 03/27/23 SEC ID: 67077MBA5	100 9670	50,000 000	49,922 53	50,483 50	0 04%	560 97
O'REILLY AUTOMOTIVE INC 4 700% 06/15/2032 DD 06/15/22 SEC ID: 67103HAL1	99 0970	85,000 000	84,765 54	84,232 45	0 06%	-533 09
OHIO ST AIR QUALITY DEV AUTH VAR RT 11/01/2039 DD 06/02/22 SEC ID: 677525WV5	101 9530	50,000 000	50,000 00	50,976 50	0 04%	976 50
ONE GAS INC 4 250% 09/01/2032 DD 08/08/22 SEC ID: 68235PAM0	96 0610	65,000 000	64,538 71	62,439 65	0 05%	-2,099 06
ONEOK INC 5 850% 01/15/2026 DD 05/07/20 SEC ID: 682680BD4	101 4920	375,000 000	387,085 06	380,595 00	0 28%	-6,490 06
ORACLE CORP 2 950% 04/01/2030 DD 04/01/20 SEC ID: 68389XBV6	90 3310	180,000 000	152,180 72	162,595 80	0 12%	10,415 08
ORACLE CORP 2 875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	88 7060	265,000 000	231,642 22	235,070 90	0 18%	3,428 68
OREGON ST SCH BRDS ASSN SHORT- 5 550% 06/30/2028 DD 10/31/02 SEC ID: 686053BN8	102 0400	425,000 000	427,154 40	433,670 00	0 32%	6,515 60
PNC BANK NA 2 700% 10/22/2029 DD 10/22/19 SEC ID: 69349LAS7	87 7730	450,000 000	412,377 51	394,978 50	0 29%	-17,399 01
PACIFIC GAS AND ELECTRIC CO 5 900% 06/15/2032 DD 06/08/22 SEC ID: 694308KG1	101 8650	375,000 000	376,265 02	381,993 75	0 29%	5,728 73
PENSKE TRUCK LEASING CO L 144A 5 875% 11/15/2027 DD 11/21/22 SEC ID: 709599BR4	102 2880	245,000 000	244,403 95	250,605 60	0 19%	6,201 65
PENSKE TRUCK LEASING CO L 144A 5 550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101 6200	125,000 000	124,505 33	127,025 00	0 09%	2,519 67
PHILADELPHIA PA AUTH FOR INDL 3 964% 04/15/2026 DD 12/19/12 SEC ID: 71783DAD7	98 5150	335,000 000	334,010 93	330,025 25	0 25%	-3,985 68

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Asset Detail

by Asset Type

12/31/2023

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
PHILADELPHIA PA REDEV AUTH 5 239% 09/01/2034 DD 05/25/23 SEC ID: 717868HQ9	102 1220	525,000 000	520,992 60	536,140 50	0 40%	15,147 90
PHILIP MORRIS INTERNATIONAL IN 3 375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93 8930	425,000 000	403,028 54	399,045 25	0 30%	-3,983 29
PORSCHE FINANCIAL A 2A A3 144A 5 790% 01/22/2029 DD 11/10/23 SEC ID: 732916AD3	102 1750	120,000 000	119,992 45	122,610 00	0 09%	2,617 55
PORT AUTH OF NEW YORK & NEW JE 5 072% 07/15/2053 DD 06/14/23 SEC ID: 73358XJB9	103 5520	110,000 000	110,000 00	113,907 20	0 09%	3,907 20
PORT OF OAKLAND CA 2 099% 05/01/2030 DD 12/03/20 SEC ID: 735000TS0	86 4270	520,000 000	458,858 19	449,420 40	0 34%	-9,437 79
PRINCIPAL FINANCIAL GROUP INC 3 700% 05/15/2029 DD 05/10/19 SEC ID: 74251VAR3	94 3420	400,000 000	388,275 87	377,368 00	0 28%	-10,907 87
PROGRESS RESIDENTI SFR1 A 144A 1 052% 04/17/2038 DD 02/26/21 SEC ID: 74331FAA9	90 7260	303,003 444	273,319 73	274,902 90	0 21%	1,583 17
PROGRESS RESIDENTI SFR5 A 144A 4 451% 06/17/2039 DD 06/23/22 SEC ID: 74332YAA7	96 8330	101,634 586	101,040 03	98,415 82	0 07%	-2,624 21
PRUDENTIAL FUNDING ASIA PLC 3 625% 03/24/2032 DD 03/24/22 SEC ID: 744330AB7	90 7270	425,000 000	399,970 51	385,589 75	0 29%	-14,380 76
PUBLIC SERVICE ELECTRIC AND GA 3 100% 03/15/2032 DD 03/11/22 SEC ID: 74456QCJ3	89 4310	150,000 000	138,600 64	134,146 50	0 10%	-4,454 14
COOPERATIEVE RABOBANK UA 144A VAR RT 02/28/2029 DD 02/28/23 SEC ID: 74977RDS0	101 6480	370,000 000	370,000 00	376,097 60	0 28%	6,097 60
CITIZENS BANK NA/PROVIDENCE RI VAR RT 08/09/2028 DD 08/09/22 SEC ID: 75524KPG3	95 0090	250,000 000	250,000 00	237,522 50	0 18%	-12,477 50
REALTY INCOME CORP 5 625% 10/13/2032 DD 10/13/22 SEC ID: 756109BP8	105 3760	350,000 000	349,616 92	368,816 00	0 28%	19,199 08
REGIONS FINANCIAL CORP 1 800% 08/12/2028 DD 08/12/21 SEC ID: 7591EPAT7	85 7300	450,000 000	406,441 90	385,785 00	0 29%	-20,656 90

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Asset Detail

by Asset Type

12/31/2023

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
REPUBLIC SERVICES INC 5 000% 04/01/2034 DD 03/28/23 SEC ID: 760759BC3	102 5770	375,000 000	375,328 72	384,663 75	0 29%	9,335 03
ROYAL BANK OF CANADA 3 875% 05/04/2032 DD 04/14/22 SEC ID: 78016FZQ0	94 5170	425,000 000	410,003 39	401,697 25	0 30%	-8,306 14
ROYALTY PHARMA PLC 1 200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	93 3510	450,000 000	429,974 41	420,079 50	0 31%	-9,894 91
SANTANDER DRIVE AUTO RECEI 3 B 4 130% 08/16/2027 DD 05/18/22 SEC ID: 80285UAE1	98 6920	235,000 000	234,981 78	231,926 20	0 17%	-3,055 58
SANTANDER DRIVE AUTO RECE 6 A3 4 490% 11/16/2026 DD 09/21/22 SEC ID: 802918AC6	99 5510	270,133 046	270,128 02	268,920 15	0 20%	-1,207 87
SCHLUMBERGER INVESTMENT SA 4 500% 05/15/2028 DD 05/15/23 SEC ID: 806854AK1	101 0800	220,000 000	219,630 33	222,376 00	0 17%	2,745 67
CHARLES SCHWAB CORP/THE 2 300% 05/13/2031 DD 05/13/21 SEC ID: 808513BS3	83 6410	475,000 000	418,615 13	397,294 75	0 30%	-21,320 38
SOUTHERN CO/THE 3 250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	96 5060	400,000 000	392,957 00	386,024 00	0 29%	-6,933 00
STARBUCKS CORP 3 550% 08/15/2029 DD 05/13/19 SEC ID: 855244AT6	96 4740	425,000 000	410,331 83	410,014 50	0 31%	-317 33
STATE STREET CORP VAR RT 11/21/2029 DD 11/21/23 SEC ID: 857477CF8	103 4720	400,000 000	400,000 00	413,888 00	0 31%	13,888 00
TD SYNNEX CORP 1 250% 08/09/2024 DD 02/09/22 SEC ID: 87162WAD2	97 4920	425,000 000	418,766 38	414,341 00	0 31%	-4,425 38
SYSCO CORP 5 950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	106 4330	375,000 000	402,720 86	399,123 75	0 30%	-3,597 11
T-MOBILE USA INC 5 750% 01/15/2034 DD 09/14/23 SEC ID: 87264ADC6	106 3120	430,000 000	429,391 49	457,141 60	0 34%	27,750 11
TARGA RESOURCES PARTNERS LP / 6 500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	101 3200	375,000 000	382,980 76	379,950 00	0 28%	-3,030 76

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Asset Detail

by Asset Type

12/31/2023

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
TEXAS ST 4 680% 10/01/2031 DD 08/29/23 SEC ID: 882724U21	101 7760	440,000 000	440,000 00	447,814 40	0 33%	7,814 40
TEXTRON INC 3 000% 06/01/2030 DD 03/17/20 SEC ID: 883203CB5	89 6690	200,000 000	182,614 86	179,338 00	0 13%	-3,276 86
TORONTO-DOMINION BANK/THE 3 200% 03/10/2032 DD 03/10/22 SEC ID: 89114TZV7	88 7430	450,000 000	414,211 27	399,343 50	0 30%	-14,867 77
TOWD POINT MORTGAGE 1 A1 144A VAR RT 01/25/2058 DD 02/01/18 SEC ID: 89176EAA8	97 0980	345,370 086	342,739 26	335,347 45	0 25%	-7,391 81
TOWD POINT MORTGAGE 5 A1 144A VAR RT 07/25/2058 DD 09/01/18 SEC ID: 89176VAA0	94 1390	239,245 567	234,864 84	225,223 38	0 17%	-9,641 46
TRANSCANADA PIPELINES LTD 4 250% 05/15/2028 DD 05/07/18 SEC ID: 89352HAW9	97 4240	400,000 000	400,293 16	389,696 00	0 29%	-10,597 16
TRANSCONTINENTAL GAS PIPE LINE 7 850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	104 7570	350,000 000	375,045 54	366,649 50	0 27%	-8,396 04
TRUIST BANK 2 250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	82 7490	475,000 000	421,407 96	393,057 75	0 29%	-28,350 21
UBS COMMERCIAL MORTGAGE C4 A4 3 563% 10/15/2050 DD 10/01/17 SEC ID: 90276RBE7	93 2880	325,000 000	319,179 33	303,186 00	0 23%	-15,993 33
UMASS MEMORIAL HEALTH CARE OBL 5 363% 07/01/2052 DD 06/08/22 SEC ID: 90407JAA6	100 7970	350,000 000	349,561 83	352,789 50	0 26%	3,227 67
UNION PACIFIC CORP 3 375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	88 6510	470,000 000	495,888 83	416,659 70	0 31%	-79,229 13
US BANCORP 3 000% 07/30/2029 DD 07/29/19 SEC ID: 91159HHW3	90 4550	425,000 000	400,284 28	384,433 75	0 29%	-15,850 53
US BANCORP VAR RT 07/22/2033 DD 07/22/22 SEC ID: 91159HJG6	94 9560	125,000 000	125,176 78	118,695 00	0 09%	-6,481 78
U S TREASURY BOND 1 250% 05/15/2050 DD 05/15/20 SEC ID: 912810SN9	54 1950	3,450,000 000	2,281,172 42	1,869,727 50	1 40%	-411,444 92

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Asset Detail

by Asset Type

12/31/2023

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
U S TREASURY BOND 1 125% 05/15/2040 DD 05/15/20 SEC ID: 912810SR0	64 7190	1,720,000 000	1,257,551 29	1,113,166 80	0 83%	-144,384 49
U S TREASURY BOND 1 875% 02/15/2051 DD 02/15/21 SEC ID: 912810SU3	63 7500	1,550,000 000	1,198,282 03	988,125 00	0 74%	-210,157 03
U S TREASURY BOND 3 250% 05/15/2042 DD 05/15/22 SEC ID: 912810TH1	88 0660	530,000 000	505,416 85	466,749 80	0 35%	-38,667 05
U S TREASURY BOND 3 625% 02/15/2053 DD 02/15/23 SEC ID: 912810TN8	92 7890	450,000 000	430,853 81	417,550 50	0 31%	-13,303 31
U S TREASURY BOND 3 875% 02/15/2043 DD 02/15/23 SEC ID: 912810TQ1	95 6950	630,000 000	607,506 32	602,878 50	0 45%	-4,627 82
U S TREASURY BOND 3 625% 05/15/2053 DD 05/15/23 SEC ID: 912810TR9	92 9060	575,000 000	545,190 52	534,209 50	0 40%	-10,981 02
U S TREASURY NOTE 0 750% 01/31/2028 DD 01/31/21 SEC ID: 91282CBJ9	88 2340	2,330,000 000	2,054,154 73	2,055,852 20	1 53%	1,697 47
U S TREASURY NOTE 3 125% 08/15/2025 DD 08/15/22 SEC ID: 91282CFE6	98 0230	515,000 000	505,949 09	504,818 45	0 38%	-1,130 64
U S TREASURY NOTE 3 125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	97 2540	2,125,000 000	2,079,531 83	2,066,647 50	1 54%	-12,884 33
U S TREASURY NOTE 4 000% 07/31/2030 DD 07/31/23 SEC ID: 91282CHR5	100 6880	1,175,000 000	1,121,727 14	1,183,084 00	0 88%	61,356 86
UNITEDHEALTH GROUP INC 2 000% 05/15/2030 DD 05/18/20 SEC ID: 91324PDX7	86 5640	200,000 000	175,541 85	173,128 00	0 13%	-2,413 85
UNITEDHEALTH GROUP INC 5 300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	104 7670	290,000 000	289,637 49	303,824 30	0 23%	14,186 81
VAR ENERGI ASA 144A 7 500% 01/15/2028 DD 11/15/22 SEC ID: 92212WAD2	105 9750	210,000 000	208,678 21	222,547 50	0 17%	13,869 29
VERIZON COMMUNICATIONS INC 4 016% 12/03/2029 DD 06/03/19 SEC ID: 92343VEU4	96 8030	400,000 000	392,408 49	387,212 00	0 29%	-5,196 49

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Asset Detail

by Asset Type

12/31/2023

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
VERUS SECURITIZATION 5 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 924921AA7	94 0210	517,693 801	506,759 08	486,740 89	0 36%	-20,018 19
VOLKSWAGEN AUTO LEASE TRU A A3 3 440% 07/21/2025 DD 06/14/22 SEC ID: 92868AAC9	99 2270	110,000 000	109,995 33	109,149 70	0 08%	-845 63
VOYA FINANCIAL INC 3 650% 06/15/2026 DD 06/13/16 SEC ID: 929089AB6	96 7250	370,000 000	362,765 54	357,882 50	0 27%	-4,883 04
VOYA CLO 2015-3 LT 3A A3R 144A VAR RT 10/20/2031 DD 11/16/18 SEC ID: 92913UAS5	99 4012	500,000 000	493,016 59	497,006 00	0 37%	3,989 41
VOYA CLO 2014-4 L 4A A2RA 144A VAR RT 07/14/2031 DD 07/16/18 SEC ID: 92914RBA9	99 5786	400,000 000	391,272 72	398,314 40	0 30%	7,041 68
WELLS FARGO COMMERCIAL RB1 A5 3 635% 03/15/2050 DD 03/01/17 SEC ID: 95000TBS4	93 3530	600,000 000	590,676 72	560,118 00	0 42%	-30,558 72
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19 SEC ID: 95000U2F9	95 5930	850,000 000	806,489 71	812,540 50	0 61%	6,050 79
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20 SEC ID: 95000U2J1	86 5400	600,000 000	506,299 22	519,240 00	0 39%	12,940 78
WELLS FARGO & CO VAR RT 07/25/2033 DD 07/25/22 SEC ID: 95000U3B7	97 5550	210,000 000	213,405 60	204,865 50	0 15%	-8,540 10
WEST VIRGINIA ST ECON DEV AUTH VAR RT 12/01/2042 DD 06/01/22 SEC ID: 95648VBM0	100 0030	575,000 000	575,000 00	575,017 25	0 43%	17 25
WESTERN MIDSTREAM OPERATING LP 6 150% 04/01/2033 DD 04/04/23 SEC ID: 958667AE7	103 9560	35,000 000	34,910 17	36,384 60	0 03%	1,474 43
WESTPAC BANKING CORP 3 400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	95 4710	410,000 000	429,588 82	391,431 10	0 29%	-38,157 72
WISCONSIN ST GEN FUND ANNUAL A 4 346% 05/01/2029 DD 02/16/23 SEC ID: 977100HW9	100 2000	120,000 000	120,000 00	120,240 00	0 09%	240 00
WORKDAY INC 3 500% 04/01/2027 DD 04/01/22 SEC ID: 98138HAG6	96 8290	380,000 000	375,303 88	367,950 20	0 27%	-7,353 68

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WORLD OMNI SELECT AUTO TR A A3 0 530% 03/15/2027 DD 09/22/21 SEC ID: 98163HAC3	98 1750	241,929 618	236,648 76	237,514 40	0 18%	865 64
ZOETIS INC 5 600% 11/16/2032 DD 11/16/22 SEC ID: 98978VAV5	107 3720	340,000 000	364,045 47	365,064 80	0 27%	1,019 33
AMERICA MOVIL SAB DE CV 3 625% 04/22/2029 SEC ID: NABK7K1Y1	94 5268	200,000 000	191,461 97	189,053 55	0 14%	-2,408 42
ENEL FINANCE INTERNATIONA 144A 2 250% 07/12/2031 SEC ID: NABKX7FP5	81 4045	500,000 000	397,468 65	407,022 66	0 30%	9,554 01
AMERICA MOVIL SAB DE CV 2 875% 05/07/2030 SEC ID: NABMBKZG4	89 2011	200,000 000	182,962 10	178,402 15	0 13%	-4,559 95
AON CORP / AON GLOBAL HOLDINGS 2 850% 05/28/2027 SEC ID: NABNR46P3	94 5722	390,000 000	379,054 06	368,831 62	0 28%	-10,222 44
TOTAL FIXED INCOME SECURITIES U S DOLLAR		202,607,056 407	135,219,194 16	131,995,623 19	98 52%	-3,223,570 97
TOTAL FIXED INCOME SECURITIES		202,607,056 407	135,219,194 16	131,995,623 19	98 52%	-3,223,570 97
TOTAL ASSETS - BASE:		203,408,017 067	137,208,704 77	133,985,133 80	100.00%	-3,223,570 97

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Asset Detail

by Asset Type

12/31/2023

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

CASH PII [redacted]

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			26,517 96	26,517 96	0 41%	0 00
CASH			31 80	31 80	0 00%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	6,473,390 010	6,473,390 01	6,473,390 01	99 59%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		6,473,390 010	6,499,939 77	6,499,939 77	100 00%	0 00
TOTAL CASH & CASH EQUIVALENTS		6,473,390 010	6,499,939 77	6,499,939 77	100 00%	0 00
TOTAL ASSETS - BASE:		6,473,390 010	6,499,939 77	6,499,939 77	100.00%	0 00

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PARAMETRIC US PII [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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			2,343 20	2,343 20	0 00%	0 00
DIVIDENDS RECEIVABLE			235,862 31	235,862 31	0 09%	0 00
CASH			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	601,165 880	601,165 88	601,165 88	0 24%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		601,165 880	839,371 95	839,371 95	0 34%	0 00
TOTAL CASH & CASH EQUIVALENTS		601,165 880	839,371 95	839,371 95	0 34%	0 00
EQUITY						
U S DOLLAR						
ABM INDUSTRIES INC SEC ID: 000957100	44 8300	316 000	7,223 76	14,166 28	0 01%	6,942 52
AFLAC INC SEC ID: 001055102	82 5000	5,330 000	122,470 34	439,725 00	0 18%	317,254 66
AT&T INC SEC ID: 00206R102	16 7800	11,125 000	160,550 41	186,677 50	0 07%	26,127 09
ATN INTERNATIONAL INC SEC ID: 00215F107	38 9700	1,458 000	52,602 35	56,818 26	0 02%	4,215 91
ABBOTT LABORATORIES SEC ID: 002824100	110 0700	10,421 000	350,868 01	1,147,039 47	0 46%	796,171 46
ABBVIE INC SEC ID: 00287Y109	154 9700	10,245 000	359,943 90	1,587,667 65	0 64%	1,227,723 75
CONTRA ABIOMED INC SEC ID: 003CVR016	1 0200	340 000	0 00	346 80	0 00%	346 80
ACCOLADE INC SEC ID: 00437E102	12 0100	5,757 000	44,305 12	69,141 57	0 03%	24,836 45
ACI WORLDWIDE INC SEC ID: 004498101	30 6000	492 000	5,180 76	15,055 20	0 01%	9,874 44
ACUITY BRANDS INC SEC ID: 00508Y102	204 8300	258 000	14,107 44	52,846 14	0 02%	38,738 70
ADOBE INC SEC ID: 00724F101	596 6000	2,702 000	102,930 79	1,612,013 20	0 65%	1,509,082 41
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	61 0300	539 000	33,342 65	32,895 17	0 01%	-447 48
AECOM SEC ID: 00766T100	92 4300	1,450 000	31,019 60	134,023 50	0 05%	103,003 90

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Asset Detail

by Asset Type

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADVANSIX INC SEC ID: 00773T101	29 9600	183 000	1,021 53	5,482 68	0 00%	4,461 15
ADVANCED MICRO DEVICES INC SEC ID: 007903107	147 4100	9,049 000	284,696 90	1,333,913 09	0 54%	1,049,216 19
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	139 0300	2,375 000	53,797 96	330,196 25	0 13%	276,398 29
AGREE REALTY CORP SEC ID: 008492100	62 9500	333 000	9,813 51	20,962 35	0 01%	11,148 84
AIRBNB INC SEC ID: 009066101	136 1400	1,906 000	182,456 85	259,482 84	0 10%	77,025 99
AIR LEASE CORP SEC ID: 00912X302	41 9400	1,285 000	45,638 82	53,892 90	0 02%	8,254 08
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	273 8000	1,382 000	86,407 60	378,391 60	0 15%	291,984 00
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	118 3500	1,096 000	36,166 27	129,711 60	0 05%	93,545 33
ALAMO GROUP INC SEC ID: 011311107	210 1900	146 000	4,950 86	30,687 74	0 01%	25,736 88
ALASKA AIR GROUP INC SEC ID: 011659109	39 0700	856 000	14,338 00	33,443 92	0 01%	19,105 92
ALBANY INTERNATIONAL CORP SEC ID: 012348108	98 2200	197 000	4,873 78	19,349 34	0 01%	14,475 56
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	126 7700	397 000	31,289 54	50,327 69	0 02%	19,038 15
ALIGN TECHNOLOGY INC SEC ID: 016255101	274 0000	398 000	35,469 07	109,052 00	0 04%	73,582 93
ALLEGIANT TRAVEL CO SEC ID: 01748X102	82 6100	669 000	42,369 42	55,266 09	0 02%	12,896 67
ALLIANT ENERGY CORP SEC ID: 018802108	51 3000	1,340 000	30,649 35	68,742 00	0 03%	38,092 65
ALLSTATE CORP/THE SEC ID: 020002101	139 9800	2,169 000	81,166 87	303,616 62	0 12%	222,449 75
ALLY FINANCIAL INC SEC ID: 02005N100	34 9200	2,252 000	35,958 18	78,639 84	0 03%	42,681 66
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	191 4100	820 000	28,138 84	156,956 20	0 06%	128,817 36
ALPHABET INC SEC ID: 02079K107	140 9300	20,420 000	222,376 89	2,877,790 60	1 16%	2,655,413 71
ALPHABET INC SEC ID: 02079K305	139 6900	39,140 000	991,735 97	5,467,466 60	2 19%	4,475,730 63

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Asset Detail

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALTRIA GROUP INC SEC ID: 02209S103	40 3400	11,951 000	220,740 06	482,103 34	0 19%	261,363 28
AMAZON COM INC SEC ID: 023135106	151 9400	47,104 000	1,637,177 57	7,156,981 76	2 87%	5,519,804 19
U-HAUL HOLDING CO SEC ID: 023586100	71 8000	148 000	2,857 01	10,626 40	0 00%	7,769 39
U-HAUL HOLDING CO SEC ID: 023586506	70 4400	1,332 000	30,452 16	93,826 08	0 04%	63,373 92
AMEREN CORP SEC ID: 023608102	72 3400	1,500 000	63,125 36	108,510 00	0 04%	45,384 64
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	81 2200	2,728 000	100,427 23	221,568 16	0 09%	121,140 93
AMERICAN EXPRESS CO SEC ID: 025816109	187 3400	2,916 000	164,357 87	546,283 44	0 22%	381,925 57
AMERICAN HOMES 4 RENT SEC ID: 02665T306	35 9600	2,898 000	41,120 51	104,212 08	0 04%	63,091 57
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	67 7500	3,868 000	95,143 27	262,057 00	0 11%	166,913 73
AMERICAN SOFTWARE INC/GA SEC ID: 029683109	11 3000	604 000	5,031 32	6,825 20	0 00%	1,793 88
AMERICAN TOWER CORP SEC ID: 03027X100	215 8800	2,286 000	101,514 18	493,501 68	0 20%	391,987 50
AMERICAN WATER WORKS CO INC SEC ID: 030420103	131 9900	1,132 000	28,899 96	149,412 68	0 06%	120,512 72
CENCORA INC SEC ID: 03073E105	205 3800	1,128 000	37,000 21	231,668 64	0 09%	194,668 43
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	379 8300	1,073 000	50,106 63	407,557 59	0 16%	357,450 96
AMETEK INC SEC ID: 031100100	164 8900	1,497 000	61,639 27	246,840 33	0 10%	185,201 06
AMGEN INC SEC ID: 031162100	288 0200	3,475 000	191,664 72	1,000,869 50	0 40%	809,204 78
AMPHENOL CORP SEC ID: 032095101	99 1300	4,620 000	61,793 31	457,980 60	0 18%	396,187 29
ANALOG DEVICES INC SEC ID: 032654105	198 5600	3,315 000	206,798 33	658,226 40	0 26%	451,428 07
ANSYS INC SEC ID: 03662Q105	362 8800	547 000	29,023 82	198,495 36	0 08%	169,471 54
ELEVANCE HEALTH INC SEC ID: 036752103	471 5600	915 000	149,201 18	431,477 40	0 17%	282,276 22

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Asset Detail

by Asset Type

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ANTERIX INC SEC ID: 03676C100	33 3200	1,380 000	47,884 10	45,981 60	0 02%	-1,902 50
APA CORP SEC ID: 03743Q108	35 8800	3,094 000	34,363 87	111,012 72	0 04%	76,648 85
APELLIS PHARMACEUTICALS INC SEC ID: 03753U106	59 8600	985 000	26,831 40	58,962 10	0 02%	32,130 70
APOGEE ENTERPRISES INC SEC ID: 037598109	53 4100	1,708 000	31,645 70	91,224 28	0 04%	59,578 58
APOLLO GLOBAL MANAGEMENT INC SEC ID: 03769M106	93 1900	3,289 000	140,309 43	306,501 91	0 12%	166,192 48
APPLE INC SEC ID: 037833100	192 5300	80,244 000	543,974 90	15,449,377 32	6 20%	14,905,402 42
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	172 6900	146 000	4,991 74	25,212 74	0 01%	20,221 00
APPLIED MATERIALS INC SEC ID: 038222105	162 0700	6,237 000	105,639 14	1,010,830 59	0 41%	905,191 45
ARBUTUS BIOPHARMA CORP SEC ID: 03879J100	2 5000	22,540 000	50,607 30	56,350 00	0 02%	5,742 70
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	72 2200	3,817 000	122,263 05	275,663 74	0 11%	153,400 69
ARCOSA INC SEC ID: 039653100	82 6400	433 000	5,891 40	35,783 12	0 01%	29,891 72
ARISTA NETWORKS INC SEC ID: 040413106	235 5100	1,180 000	43,057 45	277,901 80	0 11%	234,844 35
ARMADA HOFFLER PROPERTIES INC SEC ID: 04208T108	12 3700	4,448 000	33,609 64	55,021 76	0 02%	21,412 12
ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	98 3200	10 000	383 68	983 20	0 00%	599 52
ARROW FINANCIAL CORP SEC ID: 042744102	27 9400	287 000	4,919 70	8,018 78	0 00%	3,099 08
ARTESIAN RESOURCES CORP SEC ID: 043113208	41 4500	224 000	5,028 80	9,284 80	0 00%	4,256 00
ASSOCIATED BANC-CORP SEC ID: 045487105	21 3900	2,860 000	29,199 51	61,175 40	0 02%	31,975 89
ASSURANT INC SEC ID: 04621X108	168 4900	342 000	10,105 19	57,623 58	0 02%	47,518 39
ATEA PHARMACEUTICALS INC SEC ID: 04683R106	3 0500	16,488 000	48,794 64	50,288 40	0 02%	1,493 76
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	36 5400	802 000	9,587 27	29,305 08	0 01%	19,717 81

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ATLASSIAN CORP SEC ID: 049468101	237 8600	1,209 000	131,099 42	287,572 74	0 12%	156,473 32
ATMOS ENERGY CORP SEC ID: 049560105	115 9000	538 000	17,382 78	62,354 20	0 03%	44,971 42
ATRION CORP SEC ID: 049904105	378 7900	14 000	3,289 44	5,303 06	0 00%	2,013 62
AUTODESK INC SEC ID: 052769106	243 4800	1,560 000	53,912 82	379,828 80	0 15%	325,915 98
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	232 9700	2,789 000	105,255 76	649,753 33	0 26%	544,497 57
AUTONATION INC SEC ID: 05329W102	150 1800	529 000	11,207 50	79,445 22	0 03%	68,237 72
AUTOZONE INC SEC ID: 053332102	2,585 6100	90 000	76,095 25	232,704 90	0 09%	156,609 65
AVALONBAY COMMUNITIES INC SEC ID: 053484101	187 2200	626 000	79,476 42	117,199 72	0 05%	37,723 30
AVANTOR INC SEC ID: 05352A100	22 8300	2,317 000	33,255 10	52,897 11	0 02%	19,642 01
AVEPOINT INC SEC ID: 053604104	8 2100	25,526 000	91,770 97	209,568 46	0 08%	117,797 49
AVERY DENNISON CORP SEC ID: 053611109	202 1600	640 000	18,284 80	129,382 40	0 05%	111,097 60
AVIENT CORP SEC ID: 05368V106	41 5700	1,466 000	32,953 35	60,941 62	0 02%	27,988 27
AVIDXCHANGE HOLDINGS INC SEC ID: 05368X102	12 3900	5,782 000	38,599 85	71,638 98	0 03%	33,039 13
AVISTA CORP SEC ID: 05379B107	35 7400	1,232 000	38,925 49	44,031 68	0 02%	5,106 19
AXON ENTERPRISE INC SEC ID: 05464C101	258 3300	441 000	40,148 64	113,923 53	0 05%	73,774 89
BOK FINANCIAL CORP SEC ID: 05561Q201	85 6500	327 000	15,020 32	28,007 55	0 01%	12,987 23
BWX TECHNOLOGIES INC SEC ID: 05605H100	76 7300	630 000	11,904 08	48,339 90	0 02%	36,435 82
BAKER HUGHES CO SEC ID: 05722G100	34 1800	3,316 000	62,050 42	113,340 88	0 05%	51,290 46
BALCHEM CORP SEC ID: 057665200	148 7500	356 000	24,365 36	52,955 00	0 02%	28,589 64
BALL CORP SEC ID: 058498106	57 5200	1,704 000	38,305 92	98,014 08	0 04%	59,708 16

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Asset Detail

by Asset Type

12/31/2023

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
BANCFIRST CORP SEC ID: 05945F103	97 3300	264 000	5,043 72	25,695 12	0 01%	20,651 40
BANK OF AMERICA CORP SEC ID: 060505104	33 6700	36,411 000	498,458 61	1,225,958 37	0 49%	727,499 76
BANK OF HAWAII CORP SEC ID: 062540109	72 4600	324 000	14,878 08	23,477 04	0 01%	8,598 96
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	52 0500	2,798 000	75,633 12	145,635 90	0 06%	70,002 78
BARNES GROUP INC SEC ID: 067806109	32 6300	209 000	4,903 14	6,819 67	0 00%	1,916 53
BATH & BODY WORKS INC SEC ID: 070830104	43 1600	2,696 000	26,291 35	116,359 36	0 05%	90,068 01
BAXTER INTERNATIONAL INC SEC ID: 071813109	38 6600	3,403 000	83,185 00	131,559 98	0 05%	48,374 98
BECTON DICKINSON & CO SEC ID: 075887109	243 8300	1,428 000	97,596 96	348,189 24	0 14%	250,592 28
BELLRING BRANDS INC SEC ID: 07831C103	55 4300	550 000	5,923 46	30,486 50	0 01%	24,563 04
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	27 6400	703 000	10,258 48	19,430 92	0 01%	9,172 44
W R BERKLEY CORP SEC ID: 084423102	70 7200	1,759 000	21,358 17	124,396 48	0 05%	103,038 31
BERKSHIRE HATHAWAY INC SEC ID: 084670702	356 6600	9,523 000	889,465 83	3,396,473 18	1 36%	2,507,007 35
BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	24 8300	4,166 000	36,311 69	103,441 78	0 04%	67,130 09
BERRY GLOBAL GROUP INC SEC ID: 08579W103	67 3900	954 000	15,006 42	64,290 06	0 03%	49,283 64
BEST BUY CO INC SEC ID: 086516101	78 2800	1,195 000	14,483 40	93,544 60	0 04%	79,061 20
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	96 4200	1,228 000	30,086 00	118,403 76	0 05%	88,317 76
BIOGEN INC SEC ID: 09062X103	258 7700	799 000	39,244 14	206,757 23	0 08%	167,513 09
BIO-TECHNE CORP SEC ID: 09073M104	77 1600	812 000	14,837 10	62,653 92	0 03%	47,816 82
BLACKBAUD INC SEC ID: 09227Q100	86 7000	188 000	4,998 92	16,299 60	0 01%	11,300 68
BLACKROCK INC SEC ID: 09247X101	811 8000	641 000	132,791 09	520,363 80	0 21%	387,572 71

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Asset Detail

by Asset Type

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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
BLACKSTONE INC SEC ID: 09260D107	130 9200	3,407 000	327,797 51	446,044 44	0 18%	118,246 93
BLUE OWL CAPITAL INC SEC ID: 09581B103	14 9000	11,004 000	94,364 30	163,959 60	0 07%	69,595 30
BOEING CO/THE SEC ID: 097023105	260 6600	3,187 000	262,958 30	830,723 42	0 33%	567,765 12
BOOKING HOLDINGS INC SEC ID: 09857L108	3,547 2200	171 000	81,469 91	606,574 62	0 24%	525,104 71
BORGWARNER INC SEC ID: 099724106	35 8500	2,246 000	55,107 62	80,519 10	0 03%	25,411 48
BOSTON BEER CO INC/THE SEC ID: 100557107	345 5900	58 000	5,150 40	20,044 22	0 01%	14,893 82
BOSTON SCIENTIFIC CORP SEC ID: 101137107	57 8100	6,615 000	49,378 76	382,413 15	0 15%	333,034 39
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	51 3100	10,863 000	303,765 47	557,380 53	0 22%	253,615 06
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	23 2700	3,158 000	34,095 61	73,486 66	0 03%	39,391 05
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	205 7500	685 000	14,727 50	140,938 75	0 06%	126,211 25
BROADCOM INC SEC ID: 11135F101	1,116 2500	2,148 000	375,388 39	2,397,705 00	0 96%	2,022,316 61
BROOKDALE SENIOR LIVING INC SEC ID: 112463104	5 8200	13,820 000	34,485 90	80,432 40	0 03%	45,946 50
BROOKFIELD INFRASTRUCTURE CORP SEC ID: 11275Q107	35 2800	2,351 000	84,142 30	82,943 28	0 03%	-1,199 02
BROOKFIELD RENEWABLE CORP SEC ID: 11284V105	28 7900	1,680 000	48,313 40	48,367 20	0 02%	53 80
BROWN & BROWN INC SEC ID: 115236101	71 1100	1,382 000	17,406 29	98,274 02	0 04%	80,867 73
BROWN-FORMAN CORP SEC ID: 115637209	57 1000	1,317 000	21,085 96	75,200 70	0 03%	54,114 74
BRUNOS INC NEW SEC ID: 116881202	0 0000	50 000	500 00	0 00	0 00%	-500 00
BRUNSWICK CORP/DE SEC ID: 117043109	96 7500	903 000	20,341 83	87,365 25	0 04%	67,023 42
BURLINGTON STORES INC SEC ID: 122017106	194 4800	261 000	47,778 66	50,759 28	0 02%	2,980 62
BYLINE BANCORP INC SEC ID: 124411109	23 5600	3,239 000	33,089 76	76,310 84	0 03%	43,221 08

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
C3 AI INC SEC ID: 12468P104	28 7100	8,727 000	94,387 50	250,552 17	0 10%	156,164 67
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	178 5600	402 000	16,361 30	71,781 12	0 03%	55,419 82
CBRE GROUP INC SEC ID: 12504L109	93 0900	1,423 000	32,425 28	132,467 07	0 05%	100,041 79
CDW CORP/DE SEC ID: 12514G108	227 3200	323 000	31,349 17	73,424 36	0 03%	42,075 19
CIGNA GROUP/THE SEC ID: 125523100	299 4500	2,283 000	120,373 39	683,644 35	0 27%	563,270 96
CME GROUP INC SEC ID: 12572Q105	210 6000	1,753 000	103,678 37	369,181 80	0 15%	265,503 43
CMS ENERGY CORP SEC ID: 125896100	58 0700	1,589 000	30,429 35	92,273 23	0 04%	61,843 88
CNA FINANCIAL CORP SEC ID: 126117100	42 3100	1,804 000	49,173 02	76,327 24	0 03%	27,154 22
CSX CORP SEC ID: 126408103	34 6700	11,127 000	40,007 87	385,773 09	0 15%	345,765 22
CVB FINANCIAL CORP SEC ID: 126600105	20 1900	554 000	4,875 20	11,185 26	0 00%	6,310 06
CVS HEALTH CORP SEC ID: 126650100	78 9600	6,405 000	213,062 14	505,738 80	0 20%	292,676 66
CABOT CORP SEC ID: 127055101	83 5000	1,707 000	44,822 28	142,534 50	0 06%	97,712 22
COTERRA ENERGY INC SEC ID: 127097103	25 5200	10,595 000	43,773 45	270,384 40	0 11%	226,610 95
CACTUS INC SEC ID: 127203107	45 4000	2,076 000	27,003 38	94,250 40	0 04%	67,247 02
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	272 3700	1,601 000	16,346 21	436,064 37	0 18%	419,718 16
CADENCE BANK SEC ID: 12740C103	29 5900	3,543 000	33,739 42	104,837 37	0 04%	71,097 95
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	51 8700	279 000	5,091 75	14,471 73	0 01%	9,379 98
TOPGOLF CALLAWAY BRANDS CORP SEC ID: 131193104	14 3400	781 000	4,810 96	11,199 54	0 00%	6,388 58
CALLON PETROLEUM CO SEC ID: 13123X508	32 4000	1,308 000	42,678 50	42,379 20	0 02%	-299 30
CAMDEN PROPERTY TRUST SEC ID: 133131102	99 2900	428 000	22,136 16	42,496 12	0 02%	20,359 96

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	131 1200	3,228 000	173,862 59	423,255 36	0 17%	249,392 77
CAPITOL FEDERAL FINANCIAL INC SEC ID: 14057J101	6 4500	7,125 000	44,286 87	45,956 25	0 02%	1,669 38
CAREDX INC SEC ID: 14167L103	12 0000	5,580 000	44,338 10	66,960 00	0 03%	22,621 90
CARETRUST REIT INC SEC ID: 14174T107	22 3800	2,992 000	36,743 55	66,960 96	0 03%	30,217 41
CARLISLE COS INC SEC ID: 142339100	312 4300	264 000	21,060 22	82,481 52	0 03%	61,421 30
CARMAX INC SEC ID: 143130102	76 7400	1,537 000	40,100 33	117,949 38	0 05%	77,849 05
CARNIVAL CORP SEC ID: 143658300	18 5400	3,056 000	56,892 44	56,658 24	0 02%	-234 20
CARRIER GLOBAL CORP SEC ID: 14448C104	57 4500	5,374 000	62,550 10	308,736 30	0 12%	246,186 20
CARTER'S INC SEC ID: 146229109	74 8900	542 000	22,250 67	40,590 38	0 02%	18,339 71
CASEY'S GENERAL STORES INC SEC ID: 147528103	274 7400	113 000	4,901 94	31,045 62	0 01%	26,143 68
CATALENT INC SEC ID: 148806102	44 9300	1,036 000	34,550 95	46,547 48	0 02%	11,996 53
CATERPILLAR INC SEC ID: 149123101	295 6700	3,490 000	231,939 57	1,031,888 30	0 41%	799,948 73
CATHAY GENERAL BANCORP SEC ID: 149150104	44 5700	471 000	6,579 87	20,992 47	0 01%	14,412 60
CELANESE CORP SEC ID: 150870103	155 3700	1,122 000	36,431 34	174,325 14	0 07%	137,893 80
CELSIUS HOLDINGS INC SEC ID: 15118V207	54 5200	6,387 000	101,498 56	348,219 24	0 14%	246,720 68
CENTENE CORP SEC ID: 15135B101	74 2100	1,759 000	18,325 20	130,535 39	0 05%	112,210 19
CENTERPOINT ENERGY INC SEC ID: 15189T107	28 5700	3,850 000	55,009 40	109,994 50	0 04%	54,985 10
CENTRAL GARDEN & PET CO SEC ID: 153527205	44 0400	1,057 000	22,123 01	46,550 28	0 02%	24,427 27
CHAMPIONX CORP SEC ID: 15872M104	29 2100	1,593 000	44,839 98	46,531 53	0 02%	1,691 55
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	236 4000	200 000	33,978 00	47,280 00	0 02%	13,302 00

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Asset Detail

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	388 6800	393 000	23,522 58	152,751 24	0 06%	129,228 66
CHEMOURS CO/THE SEC ID: 163851108	31 5400	1,072 000	11,221 47	33,810 88	0 01%	22,589 41
CHENIERE ENERGY INC SEC ID: 16411R208	170 7100	2,525 000	78,168 26	431,042 75	0 17%	352,874 49
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	105 6300	366 000	13,240 44	38,660 58	0 02%	25,420 14
CHEVRON CORP SEC ID: 166764100	149 1600	8,497 000	549,910 26	1,267,412 52	0 51%	717,502 26
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	2,286 9600	180 000	80,182 76	411,652 80	0 17%	331,470 04
CHURCH & DWIGHT CO INC SEC ID: 171340102	94 5600	1,672 000	41,186 43	158,104 32	0 06%	116,917 89
CIENA CORP SEC ID: 171779309	45 0100	1,727 000	25,278 11	77,732 27	0 03%	52,454 16
CINCINNATI FINANCIAL CORP SEC ID: 172062101	103 4600	647 000	20,270 98	66,938 62	0 03%	46,667 64
CIRRUS LOGIC INC SEC ID: 172755100	83 1900	266 000	3,777 20	22,128 54	0 01%	18,351 34
CISCO SYSTEMS INC SEC ID: 17275R102	50 5200	21,188 000	518,268 04	1,070,417 76	0 43%	552,149 72
CINTAS CORP SEC ID: 172908105	602 6600	446 000	16,825 45	268,786 36	0 11%	251,960 91
CITIGROUP INC SEC ID: 172967424	51 4400	7,133 000	267,825 93	366,921 52	0 15%	99,095 59
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	33 1400	4,358 000	89,472 49	144,424 12	0 06%	54,951 63
CITY HOLDING CO SEC ID: 177835105	110 2600	156 000	4,907 76	17,200 56	0 01%	12,292 80
CLEARWAY ENERGY INC SEC ID: 18539C204	27 4300	1,644 000	34,011 14	45,094 92	0 02%	11,083 78
CLEVELAND-CLIFFS INC SEC ID: 185899101	20 4200	2,339 000	36,692 22	47,762 38	0 02%	11,070 16
CLOROX CO/THE SEC ID: 189054109	142 5900	1,068 000	68,030 53	152,286 12	0 06%	84,255 59
CLOUDFLARE INC SEC ID: 18915M107	83 2600	978 000	83,188 68	81,428 28	0 03%	-1,760 40
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	928 4000	158 000	9,996 66	146,687 20	0 06%	136,690 54

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COCA-COLA CO/THE SEC ID: 191216100	58 9300	17,152 000	402,471 36	1,010,767 36	0 41%	608,296 00
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	76 0600	973 000	44,663 95	74,006 38	0 03%	29,342 43
COGNEX CORP SEC ID: 192422103	41 7400	707 000	9,920 29	29,510 18	0 01%	19,589 89
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	75 5300	3,947 000	80,491 66	298,116 91	0 12%	217,625 25
COHERENT CORP SEC ID: 19247G107	43 5300	1,257 000	30,541 74	54,717 21	0 02%	24,175 47
COINBASE GLOBAL INC SEC ID: 19260Q107	173 9200	775 000	44,562 50	134,788 00	0 05%	90,225 50
COLGATE-PALMOLIVE CO SEC ID: 194162103	79 7100	5,036 000	175,761 41	401,419 56	0 16%	225,658 15
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	26 6800	529 000	9,517 21	14,113 72	0 01%	4,596 51
COMCAST CORP SEC ID: 20030N101	43 8500	22,596 000	276,723 42	990,834 60	0 40%	714,111 18
COMERICA INC SEC ID: 200340107	55 8100	1,365 000	44,914 22	76,180 65	0 03%	31,266 43
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	53 4100	1,447 000	28,699 21	77,284 27	0 03%	48,585 06
COMMERCIAL METALS CO SEC ID: 201723103	50 0400	1,375 000	19,717 50	68,805 00	0 03%	49,087 50
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	52 1100	219 000	5,315 13	11,412 09	0 00%	6,096 96
CONAGRA BRANDS INC SEC ID: 205887102	28 6600	3,332 000	73,214 54	95,495 12	0 04%	22,280 58
CONCENTRIX CORP SEC ID: 20602D101	98 2100	273 000	9,676 12	26,811 33	0 01%	17,135 21
CONFLUENT INC SEC ID: 20717M103	23 4000	1,910 000	47,707 25	44,694 00	0 02%	-3,013 25
CONOCOPHILLIPS SEC ID: 20825C104	116 0700	5,378 000	287,322 73	624,224 46	0 25%	336,901 73
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	26 2100	59 000	655 37	1,546 39	0 00%	891 02
CONSOLIDATED EDISON INC SEC ID: 209115104	90 9700	1,403 000	66,866 89	127,630 91	0 05%	60,764 02
CONSTELLATION BRANDS INC SEC ID: 21036P108	241 7500	497 000	53,466 49	120,149 75	0 05%	66,683 26

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONSTELLATION ENERGY CORP SEC ID: 21037T109	116 8900	1,232 000	57,290 11	144,008 48	0 06%	86,718 37
COOPER COS INC/THE SEC ID: 216648402	378 4400	159 000	21,814 66	60,171 96	0 02%	38,357 30
COPART INC SEC ID: 217204106	49 0000	1,760 000	4,946 70	86,240 00	0 03%	81,293 30
CORNING INC SEC ID: 219350105	30 4500	4,480 000	55,819 66	136,416 00	0 05%	80,596 34
CORTEVA INC SEC ID: 22052L104	47 9200	3,411 000	62,614 20	163,455 12	0 07%	100,840 92
COSTCO WHOLESALE CORP SEC ID: 22160K105	660 0800	2,635 000	157,490 35	1,739,310 80	0 70%	1,581,820 45
COSTAR GROUP INC SEC ID: 22160N109	87 3900	1,980 000	88,841 34	173,032 20	0 07%	84,190 86
COURSERA INC SEC ID: 22266M104	19 3700	3,288 000	39,510 32	63,688 56	0 03%	24,178 24
COUPANG INC SEC ID: 22266T109	16 1900	3,929 000	65,717 52	63,610 51	0 03%	-2,107 01
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	255 3200	1,171 000	115,693 94	298,979 72	0 12%	183,285 78
CROWN CASTLE INC SEC ID: 22822V101	115 1900	2,043 000	100,114 23	235,333 17	0 09%	135,218 94
CROWN HOLDINGS INC SEC ID: 228368106	92 0900	531 000	18,044 86	48,899 79	0 02%	30,854 93
CUBESMART SEC ID: 229663109	46 3500	1,197 000	22,013 13	55,480 95	0 02%	33,467 82
CULLEN/FROST BANKERS INC SEC ID: 229899109	108 4900	499 000	28,173 54	54,136 51	0 02%	25,962 97
CUMMINS INC SEC ID: 231021106	239 5700	906 000	106,806 25	217,050 42	0 09%	110,244 17
CUSTOM TRUCK ONE SOURCE INC SEC ID: 23204X103	6 1800	17,475 000	101,417 97	107,995 50	0 04%	6,577 53
DR HORTON INC SEC ID: 23331A109	151 9800	1,718 000	42,998 56	261,101 64	0 10%	218,103 08
DTE ENERGY CO SEC ID: 233331107	110 2600	1,473 000	52,229 32	162,412 98	0 07%	110,183 66
DT MIDSTREAM INC SEC ID: 23345M107	54 8000	736 000	9,334 57	40,332 80	0 02%	30,998 23
DXC TECHNOLOGY CO SEC ID: 23355L106	22 8700	2,063 000	32,477 44	47,180 81	0 02%	14,703 37

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DANA INC SEC ID: 235825205	14 6100	3,199 000	34,922 08	46,737 39	0 02%	11,815 31
DANAHER CORP SEC ID: 235851102	231 3400	3,238 000	136,814 67	749,078 92	0 30%	612,264 25
DARDEN RESTAURANTS INC SEC ID: 237194105	164 3000	528 000	21,736 68	86,750 40	0 03%	65,013 72
DARLING INGREDIENTS INC SEC ID: 237266101	49 8400	1,553 000	23,051 12	77,401 52	0 03%	54,350 40
DATADOG INC SEC ID: 23804L103	121 3800	1,435 000	91,134 67	174,180 30	0 07%	83,045 63
DAVITA INC SEC ID: 23918K108	104 7600	1,010 000	28,274 95	105,807 60	0 04%	77,532 65
DECKERS OUTDOOR CORP SEC ID: 243537107	668 4300	108 000	5,114 88	72,190 44	0 03%	67,075 56
DEERE & CO SEC ID: 244199105	399 8700	1,428 000	80,965 29	571,014 36	0 23%	490,049 07
DELTA AIR LINES INC SEC ID: 247361702	40 2300	3,876 000	52,272 18	155,931 48	0 06%	103,659 30
DENNY'S CORP SEC ID: 24869P104	10 8800	1,279 000	4,898 57	13,915 52	0 01%	9,016 95
DENTSPLY SIRONA INC SEC ID: 24906P109	35 5900	1,430 000	41,952 38	50,893 70	0 02%	8,941 32
DESIGNER BRANDS INC SEC ID: 250565108	8 8500	6,293 000	33,515 22	55,693 05	0 02%	22,177 83
DEVON ENERGY CORP SEC ID: 25179M103	45 3000	1,092 000	49,008 50	49,467 60	0 02%	459 10
DEXCOM INC SEC ID: 252131107	124 0900	2,708 000	45,408 09	336,035 72	0 13%	290,627 63
DIAMOND HILL INVESTMENT GROUP SEC ID: 25264R207	165 5900	66 000	5,039 10	10,928 94	0 00%	5,889 84
DIAMONDBACK ENERGY INC SEC ID: 25278X109	155 0800	2,410 000	60,054 26	373,742 80	0 15%	313,688 54
DIGITAL REALTY TRUST INC SEC ID: 253868103	134 5800	1,505 000	104,157 93	202,542 90	0 08%	98,384 97
DIGITALBRIDGE GROUP INC SEC ID: 25401T603	17 5400	9,145 000	91,783 69	160,403 30	0 06%	68,619 61
WALT DISNEY CO/THE SEC ID: 254687106	90 2900	10,154 000	385,361 79	916,804 66	0 37%	531,442 87
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	112 4000	3,192 000	76,838 66	358,780 80	0 14%	281,942 14

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOCUSIGN INC SEC ID: 256163106	59 4500	2,549 000	112,316 07	151,538 05	0 06%	39,221 98
DOLBY LABORATORIES INC SEC ID: 25659T107	86 1800	297 000	9,771 30	25,595 46	0 01%	15,824 16
DOLLAR GENERAL CORP SEC ID: 256677105	135 9500	1,022 000	53,146 20	138,940 90	0 06%	85,794 70
DOLLAR TREE INC SEC ID: 256746108	142 0500	879 000	26,414 63	124,861 95	0 05%	98,447 32
DOMINION ENERGY INC SEC ID: 25746U109	47 0000	4,419 000	179,959 40	207,693 00	0 08%	27,733 60
DONALDSON CO INC SEC ID: 257651109	65 3500	678 000	19,695 90	44,307 30	0 02%	24,611 40
DOORDASH INC SEC ID: 25809K105	98 8900	2,052 000	88,374 38	202,922 28	0 08%	114,547 90
DOUGLAS DYNAMICS INC SEC ID: 25960R105	29 6800	352 000	5,047 68	10,447 36	0 00%	5,399 68
DOVER CORP SEC ID: 260003108	153 8100	1,026 000	32,584 61	157,809 06	0 06%	125,224 45
DOW INC SEC ID: 260557103	54 8400	2,642 000	85,308 99	144,887 28	0 06%	59,578 29
DRAFTKINGS INC SEC ID: 26142V105	35 2500	1,358 000	48,017 09	47,869 50	0 02%	-147 59
DROPBOX INC SEC ID: 26210C104	29 4800	1,755 000	28,374 57	51,737 40	0 02%	23,362 83
DUKE ENERGY CORP SEC ID: 26441C204	97 0400	4,122 000	252,315 51	399,998 88	0 16%	147,683 37
DUPONT DE NEMOURS INC SEC ID: 26614N102	76 9300	3,914 000	171,467 73	301,104 02	0 12%	129,636 29
DYCOM INDUSTRIES INC SEC ID: 267475101	115 0900	321 000	4,798 95	36,943 89	0 01%	32,144 94
EOG RESOURCES INC SEC ID: 26875P101	120 9500	2,173 000	122,576 96	262,824 35	0 11%	140,247 39
EQT CORP SEC ID: 26884L109	38 6600	4,323 000	29,768 85	167,127 18	0 07%	137,358 33
EAGLE BANCORP INC SEC ID: 268948106	30 1400	166 000	1,933 15	5,003 24	0 00%	3,070 09
EAST WEST BANCORP INC SEC ID: 27579R104	71 9500	952 000	17,678 64	68,496 40	0 03%	50,817 76
EASTMAN CHEMICAL CO SEC ID: 277432100	89 8200	547 000	34,685 27	49,131 54	0 02%	14,446 27

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Asset Detail

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EBAY INC SEC ID: 278642103	43 6200	5,876 000	70,108 90	256,311 12	0 10%	186,202 22
ECOLAB INC SEC ID: 278865100	198 3500	1,169 000	53,586 42	231,871 15	0 09%	178,284 73
EDISON INTERNATIONAL SEC ID: 281020107	71 4900	2,402 000	99,825 54	171,718 98	0 07%	71,893 44
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	76 2500	2,997 000	119,526 32	228,521 25	0 09%	108,994 93
ELECTRONIC ARTS INC SEC ID: 285512109	136 8100	1,799 000	32,481 90	246,121 19	0 10%	213,639 29
EMBECTA CORP SEC ID: 29082K105	18 9300	285 000	2,313 40	5,395 05	0 00%	3,081 65
EMCOR GROUP INC SEC ID: 29084Q100	215 4300	398 000	11,311 16	85,741 14	0 03%	74,429 98
EMERSON ELECTRIC CO SEC ID: 291011104	97 3300	3,686 000	196,563 34	358,758 38	0 14%	162,195 04
ASPEN TECHNOLOGY INC SEC ID: 29109X106	220 1500	271 000	52,119 05	59,660 65	0 02%	7,541 60
EMPIRE STATE REALTY TRUST INC SEC ID: 292104106	9 6900	9,457 000	54,808 31	91,638 33	0 04%	36,830 02
EMPLOYERS HOLDINGS INC SEC ID: 292218104	39 4000	315 000	5,021 10	12,411 00	0 00%	7,389 90
ENCORE WIRE CORP SEC ID: 292562105	213 6000	220 000	5,108 40	46,992 00	0 02%	41,883 60
ENCOMPASS HEALTH CORP SEC ID: 29261A100	66 7200	600 000	18,950 83	40,032 00	0 02%	21,081 17
ENERGIZER HOLDINGS INC SEC ID: 29272W109	31 6800	198 000	3,887 05	6,272 64	0 00%	2,385 59
ENERSYS SEC ID: 29275Y102	100 9600	202 000	5,369 16	20,393 92	0 01%	15,024 76
ENTEGRIS INC SEC ID: 29362U104	119 8200	800 000	7,832 00	95,856 00	0 04%	88,024 00
ENTERGY CORP SEC ID: 29364G103	101 1900	1,054 000	96,855 89	106,654 26	0 04%	9,798 37
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	44 6500	390 000	5,190 90	17,413 50	0 01%	12,222 60
EPAM SYSTEMS INC SEC ID: 29414B104	297 3400	169 000	49,530 52	50,250 46	0 02%	719 94
ENVISTA HOLDINGS CORP SEC ID: 29415F104	24 0600	2,171 000	37,921 51	52,234 26	0 02%	14,312 75

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUIFAX INC SEC ID: 294429105	247 2900	781 000	51,007 74	193,133 49	0 08%	142,125 75
EQUINIX INC SEC ID: 29444U700	805 3900	407 000	99,904 16	327,793 73	0 13%	227,889 57
EQUITABLE HOLDINGS INC SEC ID: 29452E101	33 3000	2,001 000	32,701 34	66,633 30	0 03%	33,931 96
EQUITRANS MIDSTREAM CORP SEC ID: 294600101	10 1800	5,672 000	30,945 76	57,740 96	0 02%	26,795 20
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	70 5400	584 000	9,962 80	41,195 36	0 02%	31,232 56
EQUITY RESIDENTIAL SEC ID: 29476L107	61 1600	1,326 000	66,961 62	81,098 16	0 03%	14,136 54
ESSENTIAL PROPERTIES REALTY TR SEC ID: 29670E107	25 5600	2,757 000	32,414 36	70,468 92	0 03%	38,054 56
ESSENTIAL UTILITIES INC SEC ID: 29670G102	37 3500	1,028 000	17,632 26	38,395 80	0 02%	20,763 54
ESSEX PROPERTY TRUST INC SEC ID: 297178105	247 9400	322 000	49,314 16	79,836 68	0 03%	30,522 52
ETSY INC SEC ID: 29786A106	81 0500	675 000	34,242 75	54,708 75	0 02%	20,466 00
EVERCORE INC SEC ID: 29977A105	171 0500	623 000	16,135 62	106,564 15	0 04%	90,428 53
EVERGY INC SEC ID: 30034W106	52 2000	1,367 000	47,277 23	71,357 40	0 03%	24,080 17
EVERSOURCE ENERGY SEC ID: 30040W108	61 7200	1,841 000	68,521 03	113,626 52	0 05%	45,105 49
EXACT SCIENCES CORP SEC ID: 30063P105	73 9800	2,365 000	51,406 55	174,962 70	0 07%	123,556 15
EXELON CORP SEC ID: 30161N101	35 9000	2,920 000	62,801 38	104,828 00	0 04%	42,026 62
EXELIXIS INC SEC ID: 30161Q104	23 9900	1,706 000	27,138 93	40,926 94	0 02%	13,788 01
EXPEDIA GROUP INC SEC ID: 30212P303	151 7900	1,175 000	96,290 41	178,353 25	0 07%	82,062 84
EXP WORLD HOLDINGS INC SEC ID: 30212W100	15 5200	6,699 000	77,147 54	103,968 48	0 04%	26,820 94
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	127 2000	1,409 000	85,300 33	179,224 80	0 07%	93,924 47
EXPONENT INC SEC ID: 30214U102	88 0400	744 000	9,830 10	65,501 76	0 03%	55,671 66

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EXTRA SPACE STORAGE INC SEC ID: 30225T102	160 3300	879 000	70,937 03	140,930 07	0 06%	69,993 04
EXXON MOBIL CORP SEC ID: 30231G102	99 9800	19,937 000	931,515 47	1,993,301 26	0 80%	1,061,785 79
FMC CORP SEC ID: 302491303	63 0500	1,278 000	78,059 74	80,577 90	0 03%	2,518 16
FLYWIRE CORP SEC ID: 302492103	23 1500	2,114 000	40,646 65	48,939 10	0 02%	8,292 45
META PLATFORMS INC SEC ID: 30303M102	353 9600	11,544 000	770,345 57	4,086,114 24	1 64%	3,315,768 67
FEDEX CORP SEC ID: 31428X106	252 9700	1,737 000	188,412 55	439,408 89	0 18%	250,996 34
F5 INC SEC ID: 315616102	178 9800	511 000	43,737 58	91,458 78	0 04%	47,721 20
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	60 0700	2,317 000	57,292 75	139,182 19	0 06%	81,889 44
FIFTH THIRD BANCORP SEC ID: 316773100	34 4900	6,415 000	95,548 54	221,253 35	0 09%	125,704 81
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	64 4400	626 000	9,615 36	40,339 44	0 02%	30,724 08
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	16 4500	5,524 000	22,537 92	90,869 80	0 04%	68,331 88
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	1,418 9700	77 000	15,462 06	109,260 69	0 04%	93,798 63
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	15 4400	1,067 000	5,217 63	16,474 48	0 01%	11,256 85
FIRST FINANCIAL BANCORP SEC ID: 320209109	23 7500	1,249 000	11,514 53	29,663 75	0 01%	18,149 22
FIRST HORIZON CORP SEC ID: 320517105	14 1600	7,790 000	64,127 55	110,306 40	0 04%	46,178 85
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	52 6700	465 000	4,998 75	24,491 55	0 01%	19,492 80
FIRST SOLAR INC SEC ID: 336433107	172 2800	562 000	21,627 18	96,821 36	0 04%	75,194 18
1ST SOURCE CORP SEC ID: 336901103	54 9500	837 000	21,850 66	45,993 15	0 02%	24,142 49
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	108 3900	187 000	7,278 04	20,268 93	0 01%	12,990 89
FISERV INC SEC ID: 337738108	132 8400	3,028 000	35,723 14	402,239 52	0 16%	366,516 38

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIRSTENERGY CORP SEC ID: 337932107	36 6600	6,822 000	188,189 87	250,094 52	0 10%	61,904 65
FIVE BELOW INC SEC ID: 33829M101	213 1600	244 000	47,426 28	52,011 04	0 02%	4,584 76
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	282 6100	477 000	77,793 47	134,804 97	0 05%	57,011 50
FLUOR CORP SEC ID: 343412102	39 1700	3,907 000	27,607 95	153,037 19	0 06%	125,429 24
FLOWSERVE CORP SEC ID: 34354P105	41 2200	1,383 000	31,115 58	57,007 26	0 02%	25,891 68
FLUSHING FINANCIAL CORP SEC ID: 343873105	16 4800	3,548 000	37,134 82	58,471 04	0 02%	21,336 22
FOOT LOCKER INC SEC ID: 344849104	31 1500	1,275 000	35,239 62	39,716 25	0 02%	4,476 63
FORD MOTOR CO SEC ID: 345370860	12 1900	23,530 000	124,283 60	286,830 70	0 12%	162,547 10
FORTINET INC SEC ID: 34959E109	58 5300	1,914 000	51,111 61	112,026 42	0 04%	60,914 81
FORTIVE CORP SEC ID: 34959J108	73 6300	1,713 000	24,866 16	126,128 19	0 05%	101,262 03
FORTUNE BRANDS INNOVATIONS INC SEC ID: 34964C106	76 1400	1,350 000	26,558 06	102,789 00	0 04%	76,230 94
FORTREA HOLDINGS INC SEC ID: 34965K107	34 9000	419 000	6,243 51	14,623 10	0 01%	8,379 59
FORWARD AIR CORP SEC ID: 349853101	62 8700	153 000	4,974 03	9,619 11	0 00%	4,645 08
FOX CORP SEC ID: 35137L105	29 6700	1,634 000	50,180 74	48,480 78	0 02%	-1,699 96
FOX FACTORY HOLDING CORP SEC ID: 35138V102	67 4800	741 000	48,135 36	50,002 68	0 02%	1,867 32
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	96 6500	230 000	5,146 25	22,229 50	0 01%	17,083 25
FRANKLIN RESOURCES INC SEC ID: 354613101	29 7900	2,000 000	32,448 40	59,580 00	0 02%	27,131 60
FREEPORT-MCMORAN INC SEC ID: 35671D857	42 5700	9,470 000	62,493 73	403,137 90	0 16%	340,644 17
FRONTIER COMMUNICATIONS PARENT SEC ID: 35909D109	25 3400	2,002 000	49,644 59	50,730 68	0 02%	1,086 09
HB FULLER CO SEC ID: 359694106	81 4100	1,070 000	32,995 60	87,108 70	0 03%	54,113 10

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FULTON FINANCIAL CORP SEC ID: 360271100	16 4600	4,143 000	37,354 14	68,193 78	0 03%	30,839 64
GATX CORP SEC ID: 361448103	120 2200	135 000	4,895 10	16,229 70	0 01%	11,334 60
GCI LIBERTY INC SR ESCROW SEC ID: 361ESC049	0 0000	1,115 000	0 00	0 00	0 00%	0 00
G-III APPAREL GROUP LTD SEC ID: 36237H101	33 9800	2,594 000	37,112 17	88,144 12	0 04%	51,031 95
GXO LOGISTICS INC SEC ID: 36262G101	61 1600	896 000	8,374 18	54,799 36	0 02%	46,425 18
GE HEALTHCARE INC SEC ID: 36266G107	77 3200	1,121 000	55,777 82	86,675 72	0 03%	30,897 90
ARTHUR J GALLAGHER & CO SEC ID: 363576109	224 8800	803 000	31,527 09	180,578 64	0 07%	149,051 55
GARTNER INC SEC ID: 366651107	451 1100	848 000	36,692 84	382,541 28	0 15%	345,848 44
GENERAC HOLDINGS INC SEC ID: 368736104	129 2400	381 000	20,392 91	49,240 44	0 02%	28,847 53
GENERAL DYNAMICS CORP SEC ID: 369550108	259 6700	1,760 000	132,565 12	457,019 20	0 18%	324,454 08
GENERAL ELECTRIC CO SEC ID: 369604301	127 6300	4,057 000	287,820 09	517,794 91	0 21%	229,974 82
GENERAL MILLS INC SEC ID: 370334104	65 1400	4,189 000	119,272 77	272,871 46	0 11%	153,598 69
GENERAL MOTORS CO SEC ID: 37045V100	35 9200	4,839 000	142,541 57	173,816 88	0 07%	31,275 31
GENTEX CORP SEC ID: 371901109	32 6600	1,532 000	48,485 14	50,035 12	0 02%	1,549 98
GENUINE PARTS CO SEC ID: 372460105	138 5000	583 000	35,193 84	80,745 50	0 03%	45,551 66
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	78 9800	457 000	4,958 45	36,093 86	0 01%	31,135 41
GILEAD SCIENCES INC SEC ID: 375558103	81 0100	7,374 000	160,861 68	597,367 74	0 24%	436,506 06
GLACIER BANCORP INC SEC ID: 37637Q105	41 3200	857 000	10,690 57	35,411 24	0 01%	24,720 67
GLAUKOS CORP SEC ID: 377322102	79 4900	1,110 000	29,991 65	88,233 90	0 04%	58,242 25
GLOBAL INDUSTRIAL CO SEC ID: 37892E102	38 8400	1,648 000	45,069 56	64,008 32	0 03%	18,938 76

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GLOBAL PAYMENTS INC SEC ID: 37940X102	127 0000	1,996 000	47,697 31	253,492 00	0 10%	205,794 69
GLOBUS MEDICAL INC SEC ID: 379577208	53 2900	722 000	30,829 40	38,475 38	0 02%	7,645 98
GLOBE LIFE INC SEC ID: 37959E102	121 7200	819 000	22,753 64	99,688 68	0 04%	76,935 04
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	385 7700	1,918 000	305,618 22	739,906 86	0 30%	434,288 64
GRACO INC SEC ID: 384109104	86 7600	1,643 000	17,673 20	142,546 68	0 06%	124,873 48
GRAHAM HOLDINGS CO SEC ID: 384637104	696 5200	12 000	2,925 27	8,358 24	0 00%	5,432 97
WW GRAINGER INC SEC ID: 384802104	828 6900	276 000	54,853 32	228,718 44	0 09%	173,865 12
GRAND CANYON EDUCATION INC SEC ID: 38526M106	132 0400	377 000	5,108 35	49,779 08	0 02%	44,670 73
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	24 6500	2,181 000	10,425 85	53,761 65	0 02%	43,335 80
GRIFFON CORP SEC ID: 398433102	60 9500	511 000	4,997 58	31,145 45	0 01%	26,147 87
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	304 7400	131 000	5,148 30	39,920 94	0 02%	34,772 64
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	109 0400	414 000	23,486 22	45,142 56	0 02%	21,656 34
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	52 3200	379 000	4,839 83	19,829 28	0 01%	14,989 45
HCA HEALTHCARE INC SEC ID: 40412C101	270 6800	1,101 000	95,923 06	298,018 68	0 12%	202,095 62
HP INC SEC ID: 40434L105	30 0900	3,968 000	73,733 37	119,397 12	0 05%	45,663 75
HALLIBURTON CO SEC ID: 406216101	36 1500	2,991 000	33,369 60	108,124 65	0 04%	74,755 05
HALOZYME THERAPEUTICS INC SEC ID: 40637H109	36 9600	758 000	4,972 48	28,015 68	0 01%	23,043 20
HANNON ARMSTRONG SUSTAINABLE I SEC ID: 41068X100	27 5800	1,521 000	29,078 91	41,949 18	0 02%	12,870 27
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	121 4200	136 000	4,955 84	16,513 12	0 01%	11,557 28
HARLEY-DAVIDSON INC SEC ID: 412822108	36 8400	1,528 000	33,384 16	56,291 52	0 02%	22,907 36

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	80 3800	2,153 000	52,917 27	173,058 14	0 07%	120,140 87
HASBRO INC SEC ID: 418056107	51 0600	905 000	45,088 45	46,209 30	0 02%	1,120 85
HAWAIIAN ELECTRIC INDUSTRIES I SEC ID: 419870100	14 1900	1,220 000	44,785 10	17,311 80	0 01%	-27,473 30
HAWAIIAN HOLDINGS INC SEC ID: 419879101	14 2000	879 000	5,054 25	12,481 80	0 01%	7,427 55
HEALTH CATALYST INC SEC ID: 42225T107	9 2600	10,408 000	89,868 71	96,378 08	0 04%	6,509 37
HEALTHCARE REALTY TRUST INC SEC ID: 42226K105	17 2300	2,818 000	48,375 97	48,554 14	0 02%	178 17
HECLA MINING CO SEC ID: 422704106	4 8100	19,109 000	30,674 94	91,914 29	0 04%	61,239 35
HEICO CORP SEC ID: 422806109	178 8700	414 000	15,066 94	74,052 18	0 03%	58,985 24
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	163 4100	514 000	15,060 20	83,992 74	0 03%	68,932 54
HERITAGE COMMERCE CORP SEC ID: 426927109	9 9200	985 000	4,869 25	9,771 20	0 00%	4,901 95
HERSHEY CO/THE SEC ID: 427866108	186 4400	612 000	33,932 30	114,101 28	0 05%	80,168 98
HESS CORP SEC ID: 42809H107	144 1600	407 000	40,443 59	58,673 12	0 02%	18,229 53
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	16 9800	4,727 000	26,504 17	80,264 46	0 03%	53,760 29
HEXCEL CORP SEC ID: 428291108	73 7500	1,134 000	33,214 19	83,632 50	0 03%	50,418 31
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	182 0900	765 000	76,030 16	139,298 85	0 06%	63,268 69
HOLOGIC INC SEC ID: 436440101	71 4500	1,984 000	36,485 40	141,756 80	0 06%	105,271 40
HOME BANCSHARES INC/AR SEC ID: 436893200	25 3300	2,217 000	22,420 27	56,156 61	0 02%	33,736 34
HOME DEPOT INC/THE SEC ID: 437076102	346 5500	5,293 000	193,567 67	1,834,289 15	0 74%	1,640,721 48
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	209 7100	4,540 000	209,303 48	952,083 40	0 38%	742,779 92
HORACE MANN EDUCATORS CORP SEC ID: 440327104	32 7000	331 000	4,951 76	10,823 70	0 00%	5,871 94

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HORMEL FOODS CORP SEC ID: 440452100	32 1100	1,189 000	29,504 18	38,178 79	0 02%	8,674 61
HOST HOTELS & RESORTS INC SEC ID: 44107P104	19 4700	2,423 000	37,331 32	47,175 81	0 02%	9,844 49
HUBSPOT INC SEC ID: 443573100	580 5400	226 000	32,660 21	131,202 04	0 05%	98,541 83
HUMANA INC SEC ID: 444859102	457 8100	971 000	61,969 90	444,533 51	0 18%	382,563 61
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	199 7400	544 000	24,871 68	108,658 56	0 04%	83,786 88
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	12 7200	11,479 000	65,831 76	146,012 88	0 06%	80,181 12
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	259 6400	580 000	43,033 57	150,591 20	0 06%	107,557 63
HUNTSMAN CORP SEC ID: 447011107	25 1300	2,045 000	33,348 72	51,390 85	0 02%	18,042 13
HYATT HOTELS CORP SEC ID: 448579102	130 4100	263 000	10,325 38	34,297 83	0 01%	23,972 45
IAC INC SEC ID: 44891N208	52 3800	2,223 000	105,386 31	116,440 74	0 05%	11,054 43
ICF INTERNATIONAL INC SEC ID: 44925C103	134 0900	198 000	4,950 00	26,549 82	0 01%	21,599 82
CRESCENT ENERGY CO SEC ID: 44952J104	13 2100	4,495 000	44,617 88	59,378 95	0 02%	14,761 07
ITT INC SEC ID: 45073V108	119 3200	809 000	15,859 06	96,529 88	0 04%	80,670 82
IDACORP INC SEC ID: 451107106	98 3200	315 000	15,032 32	30,970 80	0 01%	15,938 48
IDEX CORP SEC ID: 45167R104	217 1100	516 000	46,208 50	112,028 76	0 04%	65,820 26
IDEXX LABORATORIES INC SEC ID: 45168D104	555 0500	428 000	16,000 78	237,561 40	0 10%	221,560 62
ILLINOIS TOOL WORKS INC SEC ID: 452308109	261 9400	1,747 000	78,739 92	457,609 18	0 18%	378,869 26
ILLUMINA INC SEC ID: 452327109	139 2400	691 000	27,163 21	96,214 84	0 04%	69,051 63
IMMUNOVANT INC SEC ID: 45258J102	42 1300	7,055 000	111,297 62	297,227 15	0 12%	185,929 53
INCYTE CORP SEC ID: 45337C102	62 7900	1,021 000	16,407 47	64,108 59	0 03%	47,701 12

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	15 3000	2,913 000	23,595 30	44,568 90	0 02%	20,973 60
INDEPENDENT BANK CORP SEC ID: 453836108	65 8100	190 000	4,932 40	12,503 90	0 01%	7,571 50
INGERSOLL RAND INC SEC ID: 45687V106	77 3400	1,920 000	13,475 09	148,492 80	0 06%	135,017 71
INGEVITY CORP SEC ID: 45688C107	47 2200	259 000	4,733 04	12,229 98	0 00%	7,496 94
INGLES MARKETS INC SEC ID: 457030104	86 3700	301 000	4,809 98	25,997 37	0 01%	21,187 39
INGREDION INC SEC ID: 457187102	108 5300	455 000	24,374 35	49,381 15	0 02%	25,006 80
INSIGHT ENTERPRISES INC SEC ID: 45765U103	177 1900	305 000	5,072 15	54,042 95	0 02%	48,970 80
INSMED INC SEC ID: 457669307	30 9900	1,748 000	29,991 94	54,170 52	0 02%	24,178 58
INSPIRE MEDICAL SYSTEMS INC SEC ID: 457730109	203 4300	259 000	48,694 59	52,688 37	0 02%	3,993 78
INSTALLED BUILDING PRODUCTS IN SEC ID: 45780R101	182 8200	678 000	27,669 18	123,951 96	0 05%	96,282 78
INSULET CORP SEC ID: 45784P101	216 9800	389 000	15,372 81	84,405 22	0 03%	69,032 41
INTEL CORP SEC ID: 458140100	50 2500	22,377 000	466,406 06	1,124,444 25	0 45%	658,038 19
INTELLIA THERAPEUTICS INC SEC ID: 45826J105	30 4900	1,543 000	47,506 25	47,046 07	0 02%	-460 18
INTER PARFUMS INC SEC ID: 458334109	144 0100	629 000	10,258 99	90,582 29	0 04%	80,323 30
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	82 9000	1,474 000	24,203 52	122,194 60	0 05%	97,991 08
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	128 4300	4,013 000	272,305 26	515,389 59	0 21%	243,084 33
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	54 3200	1,103 000	17,780 36	59,914 96	0 02%	42,134 60
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	163 5500	4,165 000	327,595 61	681,185 75	0 27%	353,590 14
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	80 9700	1,365 000	78,245 66	110,524 05	0 04%	32,278 39
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	32 6400	3,469 000	34,237 99	113,228 16	0 05%	78,990 17

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INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	71 6200	752 000	49,218 40	53,858 24	0 02%	4,639 84
INTUIT INC SEC ID: 461202103	625 0300	1,461 000	47,665 27	913,168 83	0 37%	865,503 56
INTUITIVE SURGICAL INC SEC ID: 46120E602	337 3600	2,220 000	92,722 04	748,939 20	0 30%	656,217 16
INVITATION HOMES INC SEC ID: 46187W107	34 1100	2,651 000	59,814 85	90,425 61	0 04%	30,610 76
IQVIA HOLDINGS INC SEC ID: 46266C105	231 3800	497 000	61,162 22	114,995 86	0 05%	53,833 64
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	41 1600	4,789 000	38,654 72	197,115 24	0 08%	158,460 52
ITRON INC SEC ID: 465741106	75 5100	524 000	19,209 84	39,567 24	0 02%	20,357 40
JPMORGAN CHASE & CO SEC ID: 46625H100	170 1000	16,380 000	662,571 00	2,786,238 00	1 12%	2,123,667 00
JACK IN THE BOX INC SEC ID: 466367109	81 6300	225 000	5,033 25	18,366 75	0 01%	13,333 50
JACOBS SOLUTIONS INC SEC ID: 46982L108	129 8000	670 000	27,365 06	86,966 00	0 03%	59,600 94
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	40 4100	2,559 000	32,011 01	103,409 19	0 04%	71,398 18
JETBLUE AIRWAYS CORP SEC ID: 477143101	5 5500	852 000	4,311 12	4,728 60	0 00%	417 48
JOHNSON & JOHNSON SEC ID: 478160104	156 7400	12,775 000	889,380 63	2,002,353 50	0 80%	1,112,972 87
JONES LANG LASALLE INC SEC ID: 48020Q107	188 8700	493 000	37,568 51	93,112 91	0 04%	55,544 40
ZIFF DAVIS INC SEC ID: 48123V102	67 1900	180 000	4,238 52	12,094 20	0 00%	7,855 68
JUNIPER NETWORKS INC SEC ID: 48203R104	29 4800	3,157 000	58,783 90	93,068 36	0 04%	34,284 46
KLA CORP SEC ID: 482480100	581 3000	654 000	98,423 30	380,170 20	0 15%	281,746 90
KARUNA THERAPEUTICS INC SEC ID: 48576A100	316 5100	340 000	39,110 20	107,613 40	0 04%	68,503 20
KB HOME SEC ID: 48666K109	62 4600	1,511 000	12,254 21	94,377 06	0 04%	82,122 85
KELLANOVA SEC ID: 487836108	55 9100	1,037 000	48,690 73	57,978 67	0 02%	9,287 94

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KEMPER CORP SEC ID: 488401100	48 6700	329 000	9,298 36	16,012 43	0 01%	6,714 07
KENNAMETAL INC SEC ID: 489170100	25 7900	1,353 000	27,247 65	34,893 87	0 01%	7,646 22
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	12 3800	2,516 000	33,228 78	31,148 08	0 01%	-2,080 70
KENVUE INC SEC ID: 49177J102	21 5300	9,275 000	194,733 62	199,690 75	0 08%	4,957 13
KEURIG DR PEPPER INC SEC ID: 49271V100	33 3200	2,276 000	61,969 10	75,836 32	0 03%	13,867 22
KEYCORP SEC ID: 493267108	14 4000	6,524 000	48,212 36	93,945 60	0 04%	45,733 24
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	159 0900	1,187 000	20,815 68	188,839 83	0 08%	168,024 15
KFORCE INC SEC ID: 493732101	67 5600	380 000	4,913 40	25,672 80	0 01%	20,759 40
KIMBERLY-CLARK CORP SEC ID: 494368103	121 5100	2,237 000	160,377 87	271,817 87	0 11%	111,440 00
KIMCO REALTY CORP SEC ID: 49446R109	21 3100	3,307 000	34,612 75	70,472 17	0 03%	35,859 42
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	57 6500	761 000	14,866 69	43,871 65	0 02%	29,004 96
KONTOOR BRANDS INC SEC ID: 50050N103	62 4200	236 000	3,466 47	14,731 12	0 01%	11,264 65
KRAFT HEINZ CO/THE SEC ID: 500754106	36 9800	2,107 000	66,798 54	77,916 86	0 03%	11,118 32
KROGER CO/THE SEC ID: 501044101	45 7100	7,233 000	82,470 29	330,620 43	0 13%	248,150 14
LKQ CORP SEC ID: 501889208	47 7900	1,508 000	32,581 12	72,067 32	0 03%	39,486 20
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	227 6200	450 000	15,174 00	102,429 00	0 04%	87,255 00
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	210 6200	999 000	38,806 55	210,409 38	0 08%	171,602 83
LA-Z-BOY INC SEC ID: 505336107	36 9200	514 000	4,821 32	18,976 88	0 01%	14,155 56
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	227 2900	419 000	38,079 92	95,234 51	0 04%	57,154 59
LAKELAND FINANCIAL CORP SEC ID: 511656100	65 1600	346 000	5,102 35	22,545 36	0 01%	17,443 01

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LAM RESEARCH CORP SEC ID: 512807108	783 2600	682 000	111,771 07	534,183 32	0 21%	422,412 25
LAMAR ADVERTISING CO SEC ID: 512816109	106 2800	725 000	17,624 75	77,053 00	0 03%	59,428 25
LAMB WESTON HOLDINGS INC SEC ID: 513272104	108 0900	752 000	12,444 91	81,283 68	0 03%	68,838 77
LANCASTER COLONY CORP SEC ID: 513847103	166 3900	68 000	4,872 20	11,314 52	0 00%	6,442 32
LAS VEGAS SANDS CORP SEC ID: 517834107	49 2100	1,373 000	36,896 67	67,565 33	0 03%	30,668 66
ESTEE LAUDER COS INC/THE SEC ID: 518439104	146 2500	470 000	37,555 99	68,737 50	0 03%	31,181 51
LEAR CORP SEC ID: 521865204	141 2100	769 000	35,204 07	108,590 49	0 04%	73,386 42
LEIDOS HOLDINGS INC SEC ID: 525327102	108 2400	830 000	24,715 57	89,839 20	0 04%	65,123 63
LENNAR CORP SEC ID: 526057104	149 0400	1,145 000	42,805 65	170,650 80	0 07%	127,845 15
LENNAR CORP SEC ID: 526057302	134 0500	28 000	904 28	3,753 40	0 00%	2,849 12
LENNOX INTERNATIONAL INC SEC ID: 526107107	447 5200	392 000	18,784 80	175,427 84	0 07%	156,643 04
LIBERTY MEDIA CORP-LIBERTY LIV SEC ID: 531229722	37 3900	264 000	7,152 79	9,870 96	0 00%	2,718 17
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229789	28 7800	1,056 000	25,926 73	30,391 68	0 01%	4,464 95
ELI LILLY & CO SEC ID: 532457108	582 9200	4,913 000	432,281 27	2,863,885 96	1 15%	2,431,604 69
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	217 4600	421 000	14,010 88	91,550 66	0 04%	77,539 78
LINDSAY CORP SEC ID: 535555106	129 1600	80 000	4,973 60	10,332 80	0 00%	5,359 20
LIONS GATE ENTERTAINMENT CORP SEC ID: 535919500	10 1900	5,325 000	27,934 62	54,261 75	0 02%	26,327 13
LITTELFUSE INC SEC ID: 537008104	267 5600	143 000	16,273 60	38,261 08	0 02%	21,987 48
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	93 6000	833 000	27,608 00	77,968 80	0 03%	50,360 80
LIVERAMP HOLDINGS INC SEC ID: 53815P108	37 8800	1,265 000	16,031 23	47,918 20	0 02%	31,886 97

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LOCKHEED MARTIN CORP SEC ID: 539830109	453 2400	769 000	173,185 76	348,541 56	0 14%	175,355 80
LOWE'S COS INC SEC ID: 548661107	222 5500	4,130 000	118,421 56	919,131 50	0 37%	800,709 94
LUCID GROUP INC SEC ID: 549498103	4 2100	9,559 000	45,649 22	40,243 39	0 02%	-5,405 83
LULULEMON ATHLETICA INC SEC ID: 550021109	511 2900	715 000	66,394 49	365,572 35	0 15%	299,177 86
LUMEN TECHNOLOGIES INC SEC ID: 550241103	1 8300	27,760 000	50,170 10	50,800 80	0 02%	630 70
LUMINAR TECHNOLOGIES INC SEC ID: 550424105	3 3700	16,058 000	52,113 21	54,115 46	0 02%	2,002 25
M&T BANK CORP SEC ID: 55261F104	137 0800	835 000	67,405 71	114,461 80	0 05%	47,056 09
MDC HOLDINGS INC SEC ID: 552676108	55 2500	1,391 000	32,981 62	76,852 75	0 03%	43,871 13
MGE ENERGY INC SEC ID: 55277P104	72 3100	550 000	16,324 79	39,770 50	0 02%	23,445 71
MGM RESORTS INTERNATIONAL SEC ID: 552953101	44 6800	2,953 000	32,134 93	131,940 04	0 05%	99,805 11
MKS INSTRUMENTS INC SEC ID: 55306N104	102 8700	310 000	7,777 90	31,889 70	0 01%	24,111 80
MSA SAFETY INC SEC ID: 553498106	168 8300	138 000	4,854 84	23,298 54	0 01%	18,443 70
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	101 2600	578 000	31,229 34	58,528 28	0 02%	27,298 94
MSCI INC SEC ID: 55354G100	565 6500	273 000	9,107 28	154,422 45	0 06%	145,315 17
MACERICH CO/THE SEC ID: 554382101	15 4300	5,569 000	37,456 52	85,929 67	0 03%	48,473 15
MANHATTAN ASSOCIATES INC SEC ID: 562750109	215 3200	112 000	2,021 04	24,115 84	0 01%	22,094 80
MANPOWERGROUP INC SEC ID: 56418H100	79 4700	747 000	27,982 62	59,364 09	0 02%	31,381 47
MARATHON OIL CORP SEC ID: 565849106	24 1600	11,275 000	46,173 26	272,404 00	0 11%	226,230 74
MARATHON PETROLEUM CORP SEC ID: 56585A102	148 3600	2,346 000	35,740 09	348,052 56	0 14%	312,312 47
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	84 8900	302 000	13,183 95	25,636 78	0 01%	12,452 83

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MARSH & MCLENNAN COS INC SEC ID: 571748102	189 4700	3,078 000	88,666 54	583,188 66	0 23%	494,522 12
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	225 5100	2,106 000	91,596 52	474,924 06	0 19%	383,327 54
MARTEN TRANSPORT LTD SEC ID: 573075108	20 9800	1,860 000	9,869 66	39,022 80	0 02%	29,153 14
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	498 9100	263 000	24,547 70	131,213 33	0 05%	106,665 63
MARVELL TECHNOLOGY INC SEC ID: 573874104	60 3100	4,695 000	76,120 03	283,155 45	0 11%	207,035 42
MASCO CORP SEC ID: 574599106	66 9800	2,319 000	27,792 85	155,326 62	0 06%	127,533 77
MASTEC INC SEC ID: 576323109	75 7200	336 000	6,132 00	25,441 92	0 01%	19,309 92
MASTERCARD INC SEC ID: 57636Q104	426 5100	4,430 000	292,043 59	1,889,439 30	0 76%	1,597,395 71
MASTERBRAND INC SEC ID: 57638P104	14 8500	1,350 000	4,271 14	20,047 50	0 01%	15,776 36
MATCH GROUP INC SEC ID: 57667L107	36 5000	1,423 000	30,894 92	51,939 50	0 02%	21,044 58
MATSON INC SEC ID: 57686G105	109 6000	571 000	10,212 74	62,581 60	0 03%	52,368 86
MATTEL INC SEC ID: 577081102	18 8800	4,224 000	33,902 60	79,749 12	0 03%	45,846 52
MAXIMUS INC SEC ID: 577933104	83 8600	248 000	4,969 30	20,797 28	0 01%	15,827 98
MCCORMICK & CO INC/MD SEC ID: 579780206	68 4200	1,540 000	38,243 12	105,366 80	0 04%	67,123 68
MCDONALD'S CORP SEC ID: 580135101	296 5100	4,396 000	174,695 73	1,303,457 96	0 52%	1,128,762 23
MCGRATH RENTCORP SEC ID: 580589109	119 6200	186 000	5,025 72	22,249 32	0 01%	17,223 60
MCKESSON CORP SEC ID: 58155Q103	462 9800	1,309 000	69,944 18	606,040 82	0 24%	536,096 64
MERCK & CO INC SEC ID: 58933Y105	109 0200	14,193 000	571,020 23	1,547,320 86	0 62%	976,300 63
MERIT MEDICAL SYSTEMS INC SEC ID: 589889104	75 9600	1,001 000	29,149 11	76,035 96	0 03%	46,886 85
MERITAGE HOMES CORP SEC ID: 59001A102	174 2000	221 000	5,049 85	38,498 20	0 02%	33,448 35

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MESA LABORATORIES INC SEC ID: 59064R109	104 7700	94 000	5,018 66	9,848 38	0 00%	4,829 72
METLIFE INC SEC ID: 59156R108	66 1300	4,345 000	138,344 47	287,334 85	0 12%	148,990 38
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,212 9600	134 000	21,328 78	162,536 64	0 07%	141,207 86
MICROSOFT CORP SEC ID: 594918104	376 0400	39,407 000	1,779,826 70	14,818,608 28	5 95%	13,038,781 58
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	90 1800	3,587 000	98,776 52	323,475 66	0 13%	224,699 14
MICRON TECHNOLOGY INC SEC ID: 595112103	85 3400	5,096 000	70,199 35	434,892 64	0 17%	364,693 29
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	134 4600	822 000	61,758 20	110,526 12	0 04%	48,767 92
MIDDLEBY CORP/THE SEC ID: 596278101	147 1700	462 000	15,559 41	67,992 54	0 03%	52,433 13
MIDDLESEX WATER CO SEC ID: 596680108	65 6200	233 000	4,499 23	15,289 46	0 01%	10,790 23
MIDLAND STATES BANCORP INC SEC ID: 597742105	27 5600	2,899 000	36,604 87	79,896 44	0 03%	43,291 57
MINERALYS THERAPEUTICS INC SEC ID: 603170101	8 6000	5,956 000	48,040 14	51,221 60	0 02%	3,181 46
MODEL N INC SEC ID: 607525102	26 9300	2,748 000	35,773 79	74,003 64	0 03%	38,229 85
MODERNA INC SEC ID: 60770K107	99 4500	2,124 000	60,458 35	211,231 80	0 08%	150,773 45
MOHAWK INDUSTRIES INC SEC ID: 608190104	103 5000	385 000	24,321 24	39,847 50	0 02%	15,526 26
MOLINA HEALTHCARE INC SEC ID: 60855R100	361 3100	241 000	29,857 49	87,075 71	0 03%	57,218 22
MOLSON COORS BEVERAGE CO SEC ID: 60871R209	61 2100	1,123 000	37,159 45	68,738 83	0 03%	31,579 38
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	72 4300	8,445 000	156,092 57	611,671 35	0 25%	455,578 78
MONGODB INC SEC ID: 60937P106	408 8500	529 000	91,088 51	216,281 65	0 09%	125,193 14
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	630 7800	345 000	5,226 75	217,619 10	0 09%	212,392 35
MONSTER BEVERAGE CORP SEC ID: 61174X109	57 6100	5,224 000	80,081 86	300,954 64	0 12%	220,872 78

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MOODY'S CORP SEC ID: 615369105	390 5600	648 000	115,288 20	253,082 88	0 10%	137,794 68
MOOG INC SEC ID: 615394202	144 7800	270 000	11,134 80	39,090 60	0 02%	27,955 80
MORGAN STANLEY SEC ID: 617446448	93 2500	6,904 000	171,234 35	643,798 00	0 26%	472,563 65
MOTOROLA SOLUTIONS INC SEC ID: 620076307	313 0900	600 000	47,023 14	187,854 00	0 08%	140,830 86
MUELLER INDUSTRIES INC SEC ID: 624756102	47 1500	900 000	8,181 00	42,435 00	0 02%	34,254 00
MURPHY USA INC SEC ID: 626755102	356 5600	307 000	8,906 37	109,463 92	0 04%	100,557 55
MYERS INDUSTRIES INC SEC ID: 628464109	19 5500	2,670 000	33,180 28	52,198 50	0 02%	19,018 22
NRG ENERGY INC SEC ID: 629377508	51 7000	1,909 000	31,352 17	98,695 30	0 04%	67,343 13
NVR INC SEC ID: 62944T105	7,000 4500	22 000	15,137 32	154,009 90	0 06%	138,872 58
NOV INC SEC ID: 62955J103	20 2800	2,878 000	44,340 59	58,365 84	0 02%	14,025 25
NAPCO SECURITY TECHNOLOGIES IN SEC ID: 630402105	34 2500	4,039 000	123,618 59	138,335 75	0 06%	14,717 16
NASDAQ INC SEC ID: 631103108	58 1400	2,370 000	26,129 25	137,791 80	0 06%	111,662 55
NATIONAL HEALTHCARE CORP SEC ID: 635906100	92 4200	211 000	9,881 13	19,500 62	0 01%	9,619 49
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	41 4700	1,062 000	21,760 38	44,041 14	0 02%	22,280 76
NEOGEN CORP SEC ID: 640491106	20 1100	7,759 000	87,953 26	156,033 49	0 06%	68,080 23
NETFLIX INC SEC ID: 64110L106	486 8800	2,543 000	144,032 08	1,238,135 84	0 50%	1,094,103 76
NET LEASE OFFICE PROPERTIES SEC ID: 64110Y108	18 4800	255 000	3,190 05	4,712 40	0 00%	1,522 35
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	131 7600	858 000	39,193 44	113,050 08	0 05%	73,856 64
RITHM CAPITAL CORP SEC ID: 64828T201	10 6800	4,924 000	36,762 66	52,588 32	0 02%	15,825 66
NEW YORK MORTGAGE TRUST INC SEC ID: 649604840	8 5300	3,545 000	34,958 70	30,238 85	0 01%	-4,719 85

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEW YORK TIMES CO/THE SEC ID: 650111107	48 9900	1,492 000	11,785 88	73,093 08	0 03%	61,307 20
NEWMARK GROUP INC SEC ID: 65158N102	10 9600	1,455 000	3,800 03	15,946 80	0 01%	12,146 77
NEWMONT CORP SEC ID: 651639106	41 3900	2,772 000	81,063 26	114,733 08	0 05%	33,669 82
NEWS CORP SEC ID: 65249B109	24 5500	2,841 000	25,202 85	69,746 55	0 03%	44,543 70
NEXTERA ENERGY INC SEC ID: 65339F101	60 7400	12,294 000	230,899 46	746,737 56	0 30%	515,838 10
NIKE INC SEC ID: 654106103	108 5700	6,273 000	213,215 60	681,059 61	0 27%	467,844 01
NISOURCE INC SEC ID: 65473P105	26 5500	1,797 000	14,563 49	47,710 35	0 02%	33,146 86
NORDSON CORP SEC ID: 655663102	264 1600	217 000	29,036 77	57,322 72	0 02%	28,285 95
NORFOLK SOUTHERN CORP SEC ID: 655844108	236 3800	1,940 000	83,550 56	458,577 20	0 18%	375,026 64
NORTHERN TRUST CORP SEC ID: 665859104	84 3800	453 000	32,682 77	38,224 14	0 02%	5,541 37
NORTHROP GRUMMAN CORP SEC ID: 666807102	468 1400	764 000	47,299 50	357,658 96	0 14%	310,359 46
NUCOR CORP SEC ID: 670346105	174 0400	642 000	81,291 40	111,733 68	0 04%	30,442 28
NVIDIA CORP SEC ID: 67066G104	495 2200	12,423 000	323,175 36	6,152,118 06	2 47%	5,828,942 70
OGE ENERGY CORP SEC ID: 670837103	34 9300	1,308 000	37,233 46	45,688 44	0 02%	8,454 98
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	950 0800	308 000	40,713 36	292,624 64	0 12%	251,911 28
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	59 7100	1,295 000	74,593 28	77,324 45	0 03%	2,731 17
OIL STATES INTERNATIONAL INC SEC ID: 678026105	6 7900	11,874 000	31,649 21	80,624 46	0 03%	48,975 25
OKTA INC SEC ID: 679295105	90 5300	1,889 000	97,127 93	171,011 17	0 07%	73,883 24
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	405 3300	590 000	42,630 38	239,144 70	0 10%	196,514 32
OLD NATIONAL BANCORP/IN SEC ID: 680033107	16 8900	1,104 000	10,411 42	18,646 56	0 01%	8,235 14

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OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	29 4000	2,881 000	26,706 87	84,701 40	0 03%	57,994 53
OMNICOM GROUP INC SEC ID: 681919106	86 5100	1,197 000	56,002 42	103,552 47	0 04%	47,550 05
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	30 6600	1,711 000	42,276 07	52,459 26	0 02%	10,183 19
ON SEMICONDUCTOR CORP SEC ID: 682189105	83 5300	4,324 000	46,211 79	361,183 72	0 14%	314,971 93
1-800-FLOWERS COM INC SEC ID: 68243Q106	10 7800	2,485 000	14,288 75	26,788 30	0 01%	12,499 55
ONEOK INC SEC ID: 682680103	70 2200	3,303 000	74,675 05	231,936 66	0 09%	157,261 61
ONEMAIN HOLDINGS INC SEC ID: 68268W103	49 2000	1,555 000	33,756 27	76,506 00	0 03%	42,749 73
OOMA INC SEC ID: 683416101	10 7300	4,831 000	48,435 77	51,836 63	0 02%	3,400 86
OPEN LENDING CORP SEC ID: 68373J104	8 5100	15,379 000	106,965 94	130,875 29	0 05%	23,909 35
ORACLE CORP SEC ID: 68389X105	105 4300	10,370 000	185,284 94	1,093,309 10	0 44%	908,024 16
ORMAT TECHNOLOGIES INC SEC ID: 686688102	75 7900	502 000	9,957 56	38,046 58	0 02%	28,089 02
OSHKOSH CORP SEC ID: 688239201	108 4100	216 000	8,340 48	23,416 56	0 01%	15,076 08
OTIS WORLDWIDE CORP SEC ID: 68902V107	89 4700	2,060 000	67,029 24	184,308 20	0 07%	117,278 96
PG&E CORP SEC ID: 69331C108	18 0300	16,350 000	165,282 52	294,790 50	0 12%	129,507 98
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	154 8500	1,770 000	131,959 55	274,084 50	0 11%	142,124 95
PNM RESOURCES INC SEC ID: 69349H107	41 6000	1,383 000	25,490 37	57,532 80	0 02%	32,042 43
PPG INDUSTRIES INC SEC ID: 693506107	149 5500	1,500 000	50,790 90	224,325 00	0 09%	173,534 10
PRA GROUP INC SEC ID: 69354N106	26 2000	6,558 000	128,041 03	171,819 60	0 07%	43,778 57
PTC INC SEC ID: 69370C100	174 9600	708 000	16,156 56	123,871 68	0 05%	107,715 12
PACCAR INC SEC ID: 693718108	97 6500	3,589 000	90,768 20	350,465 85	0 14%	259,697 65

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PACIFIC BIOSCIENCES OF CALIFOR SEC ID: 69404D108	9 8100	7,813 000	42,703 05	76,645 53	0 03%	33,942 48
PACKAGING CORP OF AMERICA SEC ID: 695156109	162 9100	651 000	41,650 41	106,054 41	0 04%	64,404 00
PAGERDUTY INC SEC ID: 69553P100	23 1500	1,583 000	28,665 21	36,646 45	0 01%	7,981 24
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	17 1700	8,251 000	137,342 90	141,669 67	0 06%	4,326 77
PALO ALTO NETWORKS INC SEC ID: 697435105	294 8800	1,731 000	47,888 74	510,437 28	0 20%	462,548 54
PARAMOUNT GROUP INC SEC ID: 69924R108	5 1700	10,235 000	44,373 72	52,914 95	0 02%	8,541 23
PARK HOTELS & RESORTS INC SEC ID: 700517105	15 3000	4,047 000	32,704 76	61,919 10	0 02%	29,214 34
PARKER-HANNIFIN CORP SEC ID: 701094104	460 7000	1,007 000	52,493 70	463,924 90	0 19%	411,431 20
PATTERSON-UTI ENERGY INC SEC ID: 703481101	10 8000	24,452 000	51,051 01	264,081 60	0 11%	213,030 59
PAYCHEX INC SEC ID: 704326107	119 1100	1,787 000	56,823 68	212,849 57	0 09%	156,025 89
PAYCOM SOFTWARE INC SEC ID: 70432V102	206 7200	481 000	16,873 48	99,432 32	0 04%	82,558 84
PAYLOCITY HOLDING CORP SEC ID: 70438V106	164 8500	326 000	29,750 76	53,741 10	0 02%	23,990 34
PAYPAL HOLDINGS INC SEC ID: 70450Y103	61 4100	5,338 000	98,493 38	327,806 58	0 13%	229,313 20
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	15 9800	2,936 000	32,756 08	46,917 28	0 02%	14,161 20
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	160 5100	265 000	5,708 10	42,535 15	0 02%	36,827 05
PEPSICO INC SEC ID: 713448108	169 8400	6,437 000	523,196 01	1,093,260 08	0 44%	570,064 07
REVVITY INC SEC ID: 714046109	109 3100	441 000	14,886 81	48,205 71	0 02%	33,318 90
PFIZER INC SEC ID: 717081103	28 7900	23,190 000	609,182 35	667,640 10	0 27%	58,457 75
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	94 0800	7,892 000	325,549 66	742,479 36	0 30%	416,929 70
PHILLIPS 66 SEC ID: 718546104	133 1400	3,437 000	93,106 65	457,602 18	0 18%	364,495 53

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PHINIA INC SEC ID: 71880K101	30 2900	449 000	7,421 25	13,600 21	0 01%	6,178 96
PILGRIM'S PRIDE CORP SEC ID: 72147K108	27 6600	1,117 000	5,683 25	30,896 22	0 01%	25,212 97
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	71 8400	460 000	20,363 55	33,046 40	0 01%	12,682 85
PINTEREST INC SEC ID: 72352L106	37 0400	1,327 000	49,601 62	49,152 08	0 02%	-449 54
PIONEER NATURAL RESOURCES CO SEC ID: 723787107	224 8800	417 000	95,760 81	93,774 96	0 04%	-1,985 85
PLANET FITNESS INC SEC ID: 72703H101	73 0000	560 000	29,153 60	40,880 00	0 02%	11,726 40
PLEXUS CORP SEC ID: 729132100	108 1300	158 000	5,040 20	17,084 54	0 01%	12,044 34
POLARIS INC SEC ID: 731068102	94 7700	432 000	34,305 12	40,940 64	0 02%	6,635 52
POPULAR INC SEC ID: 733174700	82 0700	1,034 000	24,703 68	84,860 38	0 03%	60,156 70
POST HOLDINGS INC SEC ID: 737446104	88 0600	434 000	12,733 20	38,218 04	0 02%	25,484 84
POSTAL REALTY TRUST INC SEC ID: 73757R102	14 5600	2,644 000	38,303 34	38,496 64	0 02%	193 30
POTLATCHDELTIC CORP SEC ID: 737630103	49 1000	1,076 000	33,059 72	52,831 60	0 02%	19,771 88
PREMIER FINANCIAL CORP SEC ID: 74052F108	24 1000	732 000	5,223 11	17,641 20	0 01%	12,418 09
PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	61 2200	1,069 000	30,273 73	65,444 18	0 03%	35,170 45
T ROWE PRICE GROUP INC SEC ID: 74144T108	107 6900	1,651 000	78,640 92	177,796 19	0 07%	99,155 27
PRIMIS FINANCIAL CORP SEC ID: 74167B109	12 6600	4,507 000	37,212 08	57,058 62	0 02%	19,846 54
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	78 6700	2,478 000	80,623 31	194,944 26	0 08%	114,320 95
PROCTER & GAMBLE CO/THE SEC ID: 742718109	146 5400	11,230 000	733,803 63	1,645,644 20	0 66%	911,840 57
PROCORE TECHNOLOGIES INC SEC ID: 74275K108	69 2200	816 000	40,416 48	56,483 52	0 02%	16,067 04
PROGRESSIVE CORP/THE SEC ID: 743315103	159 2800	2,268 000	44,656 92	361,247 04	0 15%	316,590 12

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROLOGIS INC SEC ID: 74340W103	133 3000	4,716 000	185,092 72	628,642 80	0 25%	443,550 08
PROSPERITY BANCSHARES INC SEC ID: 743606105	67 7300	471 000	16,733 67	31,900 83	0 01%	15,167 16
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	103 7100	3,454 000	189,923 19	358,214 34	0 14%	168,291 15
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	61 1500	3,279 000	100,870 89	200,510 85	0 08%	99,639 96
PUBLIC STORAGE SEC ID: 74460D109	305 0000	890 000	108,906 20	271,450 00	0 11%	162,543 80
PULTEGROUP INC SEC ID: 745867101	103 2200	1,297 000	32,906 90	133,876 34	0 05%	100,969 44
PURE STORAGE INC SEC ID: 74624M102	35 6600	1,503 000	39,992 32	53,596 98	0 02%	13,604 66
QUALCOMM INC SEC ID: 747525103	144 6300	7,005 000	300,613 54	1,013,133 15	0 41%	712,519 61
QUANTA SERVICES INC SEC ID: 74762E102	215 8000	1,366 000	31,598 99	294,782 80	0 12%	263,183 81
RB GLOBAL INC SEC ID: 74935Q107	66 8900	528 000	27,725 28	35,317 92	0 01%	7,592 64
RMR GROUP INC/THE SEC ID: 74967R106	28 2300	20 000	260 00	564 60	0 00%	304 60
RPM INTERNATIONAL INC SEC ID: 749685103	111 6300	859 000	24,731 52	95,890 17	0 04%	71,158 65
RXO INC SEC ID: 74982T103	23 2600	896 000	4,667 40	20,840 96	0 01%	16,173 56
RANGE RESOURCES CORP SEC ID: 75281A109	30 4400	6,532 000	12,707 16	198,834 08	0 08%	186,126 92
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	111 5000	913 000	18,692 15	101,799 50	0 04%	83,107 35
RAYONIER INC SEC ID: 754907103	33 4100	1,219 000	27,609 25	40,726 79	0 02%	13,117 54
RTX CORP SEC ID: 75513E101	84 1400	9,546 000	309,309 18	803,200 44	0 32%	493,891 26
REALTY INCOME CORP SEC ID: 756109104	57 4200	1,697 000	83,432 55	97,441 74	0 04%	14,009 19
REDFIN CORP SEC ID: 75737F108	10 3200	21,359 000	87,683 69	220,424 88	0 09%	132,741 19
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	878 2900	468 000	171,354 06	411,039 72	0 17%	239,685 66

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REGIONS FINANCIAL CORP SEC ID: 7591EP100	19 3800	7,014 000	48,588 92	135,931 32	0 05%	87,342 40
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	161 7800	345 000	18,554 10	55,814 10	0 02%	37,260 00
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	279 6800	447 000	22,028 16	125,016 96	0 05%	102,988 80
REPLIGEN CORP SEC ID: 759916109	179 8000	343 000	32,406 64	61,671 40	0 02%	29,264 76
REPUBLIC SERVICES INC SEC ID: 760759100	164 9100	1,877 000	48,412 68	309,536 07	0 12%	261,123 39
RESMED INC SEC ID: 761152107	172 0200	915 000	23,601 94	157,398 30	0 06%	133,796 36
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	14 0300	6,652 000	57,809 70	93,327 56	0 04%	35,517 86
REXFORD INDUSTRIAL REALTY INC SEC ID: 76169C100	56 1000	856 000	48,423 92	48,021 60	0 02%	-402 32
RINGCENTRAL INC SEC ID: 76680R206	33 9500	3,024 000	83,638 17	102,664 80	0 04%	19,026 63
RIVIAN AUTOMOTIVE INC SEC ID: 76954A103	23 4600	3,080 000	43,602 40	72,256 80	0 03%	28,654 40
ROBERT HALF INC SEC ID: 770323103	87 9200	769 000	31,006 08	67,610 48	0 03%	36,604 40
ROBINHOOD MARKETS INC SEC ID: 770700102	12 7400	9,820 000	79,038 90	125,106 80	0 05%	46,067 90
ROBLOX CORP SEC ID: 771049103	45 7200	3,252 000	102,006 36	148,681 44	0 06%	46,675 08
ROCKWELL AUTOMATION INC SEC ID: 773903109	310 4800	1,001 000	57,419 76	310,790 48	0 12%	253,370 72
ROGERS CORP SEC ID: 775133101	132 0700	110 000	4,951 10	14,527 70	0 01%	9,576 60
ROKU INC SEC ID: 77543R102	91 6600	478 000	45,859 32	43,813 48	0 02%	-2,045 84
ROPER TECHNOLOGIES INC SEC ID: 776696106	545 1700	431 000	107,086 69	234,968 27	0 09%	127,881 58
ROSS STORES INC SEC ID: 778296103	138 3900	1,217 000	67,260 19	168,420 63	0 07%	101,160 44
ROYAL GOLD INC SEC ID: 780287108	120 9600	1,045 000	93,397 52	126,403 20	0 05%	33,005 68
RUSH STREET INTERACTIVE INC SEC ID: 782011100	4 4900	14,814 000	51,364 35	66,514 86	0 03%	15,150 51

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RYMAN HOSPITALITY PROPERTIES I SEC ID: 78377T107	110 0600	488 000	13,519 13	53,709 28	0 02%	40,190 15
S&P GLOBAL INC SEC ID: 78409V104	440 5200	1,622 000	225,080 63	714,523 44	0 29%	489,442 81
SBA COMMUNICATIONS CORP SEC ID: 78410G104	253 6900	648 000	73,107 20	164,391 12	0 07%	91,283 92
SEI INVESTMENTS CO SEC ID: 784117103	63 5500	872 000	14,640 88	55,415 60	0 02%	40,774 72
SJW GROUP SEC ID: 784305104	65 3500	214 000	4,962 66	13,984 90	0 01%	9,022 24
SLM CORP SEC ID: 78442P106	19 1200	3,528 000	20,584 41	67,455 36	0 03%	46,870 95
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	61 1100	1,386 000	61,492 76	84,698 46	0 03%	23,205 70
SAGE THERAPEUTICS INC SEC ID: 78667J108	21 6700	2,317 000	50,202 80	50,209 39	0 02%	6 59
SALESFORCE INC SEC ID: 79466L302	263 1400	4,694 000	337,517 51	1,235,179 16	0 50%	897,661 65
SANDY SPRING BANCORP INC SEC ID: 800363103	27 2400	276 000	4,832 76	7,518 24	0 00%	2,685 48
SANMINA CORP SEC ID: 801056102	51 3700	1,333 000	12,210 93	68,476 21	0 03%	56,265 28
HENRY SCHEIN INC SEC ID: 806407102	75 7100	1,030 000	31,687 52	77,981 30	0 03%	46,293 78
SCHLUMBERGER LTD SEC ID: 806857108	52 0400	5,209 000	86,304 08	271,076 36	0 11%	184,772 28
CHARLES SCHWAB CORP/THE SEC ID: 808513105	68 8000	9,438 000	208,700 33	649,334 40	0 26%	440,634 07
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	124 3200	583 000	35,570 66	72,478 56	0 03%	36,907 90
SEALED AIR CORP SEC ID: 81211K100	36 5200	899 000	19,824 16	32,831 48	0 01%	13,007 32
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	23 5000	600 000	5,106 00	14,100 00	0 01%	8,994 00
SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	99 4800	321 000	5,091 06	31,933 08	0 01%	26,842 02
SEMPRA SEC ID: 816851109	74 7300	2,832 000	75,155 45	211,635 36	0 08%	136,479 91
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	66 0000	136 000	4,944 96	8,976 00	0 00%	4,031 04

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	68 4500	1,420 000	15,804 60	97,199 00	0 04%	81,394 40
SERVICENOW INC SEC ID: 81762P102	706 4900	1,130 000	197,402 27	798,333 70	0 32%	600,931 43
SHENANDOAH TELECOMMUNICATIONS SEC ID: 82312B106	21 6200	5,407 000	93,735 34	116,899 34	0 05%	23,164 00
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	311 9000	1,032 000	157,831 14	321,880 80	0 13%	164,049 66
SHOCKWAVE MEDICAL INC SEC ID: 82489T104	190 5600	709 000	110,632 36	135,107 04	0 05%	24,474 68
SILICON LABORATORIES INC SEC ID: 826919102	132 2700	397 000	22,605 67	52,511 19	0 02%	29,905 52
SILGAN HOLDINGS INC SEC ID: 827048109	45 2500	588 000	11,780 58	26,607 00	0 01%	14,826 42
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	19 8400	404 000	4,930 82	8,015 36	0 00%	3,084 54
SIMON PROPERTY GROUP INC SEC ID: 828806109	142 6400	1,754 000	110,322 83	250,190 56	0 10%	139,867 73
SIMPSON MANUFACTURING CO INC SEC ID: 829073105	197 9800	168 000	4,935 84	33,260 64	0 01%	28,324 80
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	5 4700	22,006 000	43,119 42	120,372 82	0 05%	77,253 40
SITIO ROYALTIES CORP SEC ID: 82983N108	23 5100	3,895 000	36,290 81	91,571 45	0 04%	55,280 64
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	25 0800	2,189 000	33,622 34	54,900 12	0 02%	21,277 78
SKECHERS USA INC SEC ID: 830566105	62 3400	1,053 000	4,794 66	65,644 02	0 03%	60,849 36
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	112 4200	738 000	12,481 04	82,965 96	0 03%	70,484 92
A O SMITH CORP SEC ID: 831865209	82 4400	1,824 000	28,189 92	150,370 56	0 06%	122,180 64
J M SMUCKER CO/THE SEC ID: 832696405	126 3800	595 000	57,612 24	75,196 10	0 03%	17,583 86
SNAP-ON INC SEC ID: 833034101	288 8400	437 000	41,351 78	126,223 08	0 05%	84,871 30
SNOWFLAKE INC SEC ID: 833445109	199 0000	1,681 000	297,343 71	334,519 00	0 13%	37,175 29
SONOCO PRODUCTS CO SEC ID: 835495102	55 8700	534 000	17,336 55	29,834 58	0 01%	12,498 03

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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	84 4500	412 000	9,898 64	34,793 40	0 01%	24,894 76
SOUTHERN CO/THE SEC ID: 842587107	70 1200	5,605 000	254,669 65	393,022 60	0 16%	138,352 95
SOUTHERN COPPER CORP SEC ID: 84265V105	86 0700	1,128 000	31,166 00	97,086 96	0 04%	65,920 96
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	31 3200	345 000	5,037 90	10,805 40	0 00%	5,767 50
SOUTHWEST AIRLINES CO SEC ID: 844741108	28 8800	3,860 000	62,623 49	111,476 80	0 04%	48,853 31
SOUTHWESTERN ENERGY CO SEC ID: 845467109	6 5500	17,752 000	29,562 08	116,275 60	0 05%	86,713 52
SPIRIT REALTY CAPITAL INC SEC ID: 84860W300	43 6900	1,090 000	28,906 35	47,622 10	0 02%	18,715 75
SPLUNK INC SEC ID: 848637104	152 3500	1,212 000	71,438 64	184,648 20	0 07%	113,209 56
BLOCK INC SEC ID: 852234103	77 3500	2,892 000	133,650 50	223,696 20	0 09%	90,045 70
STAG INDUSTRIAL INC SEC ID: 85254J102	39 2600	1,148 000	28,102 30	45,070 48	0 02%	16,968 18
STANLEY BLACK & DECKER INC SEC ID: 854502101	98 1000	1,032 000	60,789 94	101,239 20	0 04%	40,449 26
STARBUCKS CORP SEC ID: 855244109	96 0100	7,342 000	125,724 04	704,905 42	0 28%	579,181 38
STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	21 0200	2,717 000	34,116 93	57,111 34	0 02%	22,994 41
STATE STREET CORP SEC ID: 857477103	77 4600	617 000	31,948 26	47,792 82	0 02%	15,844 56
STEEL DYNAMICS INC SEC ID: 858119100	118 1000	3,431 000	66,434 97	405,201 10	0 16%	338,766 13
STERICYCLE INC SEC ID: 858912108	49 5600	776 000	29,387 12	38,458 56	0 02%	9,071 44
STIFEL FINANCIAL CORP SEC ID: 860630102	69 1500	1,240 000	32,304 65	85,746 00	0 03%	53,441 35
STOCK YARDS BANCORP INC SEC ID: 861025104	51 4900	327 000	4,907 18	16,837 23	0 01%	11,930 05
STONEX GROUP INC SEC ID: 861896108	73 8300	1,920 000	122,968 20	141,753 60	0 06%	18,785 40
STRYKER CORP SEC ID: 863667101	299 4600	2,209 000	131,231 53	661,507 14	0 27%	530,275 61

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STURM RUGER & CO INC SEC ID: 864159108	45 4500	79 000	2,193 04	3,590 55	0 00%	1,397 51
SUMMIT MATERIALS INC SEC ID: 86614U100	38 4600	2,935 000	34,737 28	112,880 10	0 05%	78,142 82
SUN COMMUNITIES INC SEC ID: 866674104	133 6500	355 000	22,741 35	47,445 75	0 02%	24,704 40
SUPER MICRO COMPUTER INC SEC ID: 86800U104	284 2600	167 000	50,120 04	47,471 42	0 02%	-2,648 62
SYNAPTICS INC SEC ID: 87157D109	114 0800	194 000	4,855 82	22,131 52	0 01%	17,275 70
SYNOPSYS INC SEC ID: 871607107	514 9100	903 000	82,468 20	464,963 73	0 19%	382,495 53
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	37 6500	1,368 000	17,524 08	51,505 20	0 02%	33,981 12
TD SYNNEX CORP SEC ID: 87162W100	107 6100	273 000	7,954 87	29,377 53	0 01%	21,422 66
SYNCHRONY FINANCIAL SEC ID: 87165B103	38 1900	4,982 000	87,862 57	190,262 58	0 08%	102,400 01
SYSCO CORP SEC ID: 871829107	73 1300	1,647 000	60,448 68	120,445 11	0 05%	59,996 43
TJX COS INC/THE SEC ID: 872540109	93 8100	5,849 000	108,733 74	548,694 69	0 22%	439,960 95
T-MOBILE US INC SEC ID: 872590104	160 3300	3,323 000	91,283 09	532,776 59	0 21%	441,493 50
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	160 9500	1,006 000	75,288 33	161,915 70	0 07%	86,627 37
TALOS ENERGY INC SEC ID: 87484T108	14 2300	6,342 000	35,425 07	90,246 66	0 04%	54,821 59
TARGET CORP SEC ID: 87612E106	142 4200	2,698 000	151,033 77	384,249 16	0 15%	233,215 39
TARGA RESOURCES CORP SEC ID: 87612G101	86 8700	3,763 000	32,090 21	326,891 81	0 13%	294,801 60
TEGNA INC SEC ID: 87901J105	15 3000	2,000 000	13,706 07	30,600 00	0 01%	16,893 93
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	446 2900	125 000	11,670 59	55,786 25	0 02%	44,115 66
TELEFLEX INC SEC ID: 879369106	249 3400	154 000	12,679 52	38,398 36	0 02%	25,718 84
TELEPHONE AND DATA SYSTEMS INC SEC ID: 879433829	18 3500	6,119 000	43,725 25	112,283 65	0 05%	68,558 40

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TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	50 9700	1,552 000	15,357 04	79,105 44	0 03%	63,748 40
TENET HEALTHCARE CORP SEC ID: 88033G407	75 5700	1,973 000	28,860 12	149,099 61	0 06%	120,239 49
TERADYNE INC SEC ID: 880770102	108 5200	1,170 000	16,169 40	126,968 40	0 05%	110,799 00
TERRENO REALTY CORP SEC ID: 88146M101	62 6700	2,392 000	42,955 92	149,906 64	0 06%	106,950 72
TESLA INC SEC ID: 88160R101	248 4800	13,453 000	404,605 85	3,342,801 44	1 34%	2,938,195 59
TETRA TECH INC SEC ID: 88162G103	166 9300	370 000	8,376 80	61,764 10	0 02%	53,387 30
TEXAS INSTRUMENTS INC SEC ID: 882508104	170 4600	5,084 000	170,492 95	866,618 64	0 35%	696,125 69
TEXAS ROADHOUSE INC SEC ID: 882681109	122 2300	552 000	23,310 96	67,470 96	0 03%	44,160 00
TEXTRON INC SEC ID: 883203101	80 4200	1,384 000	36,674 08	111,301 28	0 04%	74,627 20
TRADE DESK INC/THE SEC ID: 88339J105	71 9600	2,651 000	62,517 71	190,765 96	0 08%	128,248 25
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	530 7900	1,920 000	104,009 46	1,019,116 80	0 41%	915,107 34
THOR INDUSTRIES INC SEC ID: 885160101	118 2500	264 000	6,293 76	31,218 00	0 01%	24,924 24
3M CO SEC ID: 88579Y101	109 3200	3,021 000	226,057 80	330,255 72	0 13%	104,197 92
TOAST INC SEC ID: 888787108	18 2600	2,731 000	40,492 08	49,868 06	0 02%	9,375 98
TORO CO/THE SEC ID: 891092108	95 9900	736 000	10,992 16	70,648 64	0 03%	59,656 48
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	29 7600	249 000	3,215 24	7,410 24	0 00%	4,195 00
TRACTOR SUPPLY CO SEC ID: 892356106	215 0300	814 000	45,591 54	175,034 42	0 07%	129,442 88
TRANSDIGM GROUP INC SEC ID: 893641100	1,011 6000	262 000	78,939 22	265,039 20	0 11%	186,099 98
TRANSUNION SEC ID: 89400J107	68 7100	708 000	48,568 80	48,646 68	0 02%	77 88
TRAVEL + LEISURE CO SEC ID: 894164102	39 0900	1,042 000	16,898 56	40,731 78	0 02%	23,833 22

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TRAVELERS COS INC/THE SEC ID: 89417E109	190 4900	2,086 000	96,978 76	397,362 14	0 16%	300,383 38
TRICO BANCSHARES SEC ID: 896095106	42 9700	422 000	6,055 70	18,133 34	0 01%	12,077 64
TRIMBLE INC SEC ID: 896239100	53 2000	1,458 000	27,024 03	77,565 60	0 03%	50,541 57
TRINITY INDUSTRIES INC SEC ID: 896522109	26 5900	1,299 000	14,506 61	34,540 41	0 01%	20,033 80
TRUIST FINANCIAL CORP SEC ID: 89832Q109	36 9200	3,124 000	74,892 01	115,338 08	0 05%	40,446 07
TWILIO INC SEC ID: 90138F102	75 8700	1,899 000	95,325 30	144,077 13	0 06%	48,751 83
TWIST BIOSCIENCE CORP SEC ID: 90184D100	36 8600	2,524 000	44,742 90	93,034 64	0 04%	48,291 74
TYLER TECHNOLOGIES INC SEC ID: 902252105	418 1200	105 000	11,110 72	43,902 60	0 02%	32,791 88
TYSON FOODS INC SEC ID: 902494103	53 7500	2,338 000	38,339 08	125,667 50	0 05%	87,328 42
UDR INC SEC ID: 902653104	38 2900	1,181 000	26,938 61	45,220 49	0 02%	18,281 88
UGI CORP SEC ID: 902681105	24 6000	2,111 000	48,104 13	51,930 60	0 02%	3,826 47
UMB FINANCIAL CORP SEC ID: 902788108	83 5500	190 000	7,607 60	15,874 50	0 01%	8,266 90
US BANCORP SEC ID: 902973304	43 2800	3,162 000	84,003 72	136,851 36	0 05%	52,847 64
UMH PROPERTIES INC SEC ID: 903002103	15 3200	2,244 000	21,205 80	34,378 08	0 01%	13,172 28
USANA HEALTH SCIENCES INC SEC ID: 90328M107	53 6000	1,599 000	77,311 02	85,706 40	0 03%	8,395 38
UBER TECHNOLOGIES INC SEC ID: 90353T100	61 5700	8,360 000	286,454 19	514,725 20	0 21%	228,271 01
UIPATH INC SEC ID: 90364P105	24 8400	8,009 000	89,105 12	198,943 56	0 08%	109,838 44
ULTA BEAUTY INC SEC ID: 90384S303	489 9900	441 000	47,813 11	216,085 59	0 09%	168,272 48
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	47 8200	1,071 000	49,244 22	51,215 22	0 02%	1,971 00
UNIFIRST CORP/MA SEC ID: 904708104	182 9100	97 000	4,938 27	17,742 27	0 01%	12,804 00

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNION PACIFIC CORP SEC ID: 907818108	245 6200	2,728 000	252,786 90	670,051 36	0 27%	417,264 46
UNITED BANKSHARES INC/WV SEC ID: 909907107	37 5500	586 000	10,942 20	22,004 30	0 01%	11,062 10
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	41 2600	1,594 000	37,962 17	65,768 44	0 03%	27,806 27
UNITED PARCEL SERVICE INC SEC ID: 911312106	157 2300	2,941 000	262,079 23	462,413 43	0 19%	200,334 20
UNITED RENTALS INC SEC ID: 911363109	573 4200	601 000	93,570 58	344,625 42	0 14%	251,054 84
US FOODS HOLDING CORP SEC ID: 912008109	45 4100	1,792 000	32,897 16	81,374 72	0 03%	48,477 56
UNITED THERAPEUTICS CORP SEC ID: 91307C102	219 8900	548 000	24,908 59	120,499 72	0 05%	95,591 13
UNITEDHEALTH GROUP INC SEC ID: 91324P102	526 4700	4,964 000	383,035 01	2,613,397 08	1 05%	2,230,362 07
UNITIL CORP SEC ID: 913259107	52 5700	537 000	14,936 01	28,230 09	0 01%	13,294 08
UNITY SOFTWARE INC SEC ID: 91332U101	40 8900	3,085 000	89,423 72	126,145 65	0 05%	36,721 93
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	152 4400	410 000	24,507 64	62,500 40	0 03%	37,992 76
URBAN OUTFITTERS INC SEC ID: 917047102	35 6900	1,785 000	28,288 32	63,706 65	0 03%	35,418 33
URBAN EDGE PROPERTIES SEC ID: 91704F104	18 3000	3,682 000	34,855 13	67,380 60	0 03%	32,525 47
VF CORP SEC ID: 918204108	18 8000	2,409 000	47,980 23	45,289 20	0 02%	-2,691 03
VSE CORP SEC ID: 918284100	64 6100	370 000	4,713 80	23,905 70	0 01%	19,191 90
VAIL RESORTS INC SEC ID: 91879Q109	213 4700	208 000	9,195 68	44,401 76	0 02%	35,206 08
VALERO ENERGY CORP SEC ID: 91913Y100	130 0000	3,323 000	107,981 07	431,990 00	0 17%	324,008 93
VALMONT INDUSTRIES INC SEC ID: 920253101	233 5100	187 000	19,106 48	43,666 37	0 02%	24,559 89
VALVOLINE INC SEC ID: 92047W101	37 5800	1,589 000	15,933 02	59,714 62	0 02%	43,781 60
VAREX IMAGING CORP SEC ID: 92214X106	20 5000	3,150 000	37,316 75	64,575 00	0 03%	27,258 25

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VEEVA SYSTEMS INC SEC ID: 922475108	192 5200	268 000	48,422 24	51,595 36	0 02%	3,173 12
VENTAS INC SEC ID: 92276F100	49 8400	4,850 000	127,164 83	241,724 00	0 10%	114,559 17
VERALTO CORP SEC ID: 92338C103	82 2600	1,079 000	17,289 57	88,758 54	0 04%	71,468 97
VERISIGN INC SEC ID: 92343E102	205 9600	717 000	16,880 47	147,673 32	0 06%	130,792 85
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	37 7000	15,366 000	513,992 83	579,298 20	0 23%	65,305 37
VERINT SYSTEMS INC SEC ID: 92343X100	27 0300	145 000	3,210 69	3,919 35	0 00%	708 66
VERISK ANALYTICS INC SEC ID: 92345Y106	238 8600	740 000	36,444 00	176,756 40	0 07%	140,312 40
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	406 8900	1,452 000	60,251 19	590,804 28	0 24%	530,553 09
PARAMOUNT GLOBAL SEC ID: 92556H206	14 7900	3,352 000	53,460 35	49,576 08	0 02%	-3,884 27
VIATRIS INC SEC ID: 92556V106	10 8300	4,454 000	44,789 97	48,236 82	0 02%	3,446 85
VICI PROPERTIES INC SEC ID: 925652109	31 8800	3,786 000	79,554 66	120,697 68	0 05%	41,143 02
VICTORIA'S SECRET & CO SEC ID: 926400102	26 5400	898 000	7,448 56	23,832 92	0 01%	16,384 36
VIMEO INC SEC ID: 92719V100	3 9200	24,593 000	91,367 99	96,404 56	0 04%	5,036 57
VIR BIOTECHNOLOGY INC SEC ID: 92764N102	10 0600	4,894 000	48,773 71	49,233 64	0 02%	459 93
VISA INC SEC ID: 92826C839	260 3500	8,496 000	215,432 96	2,211,933 60	0 89%	1,996,500 64
VITESSE ENERGY INC SEC ID: 92852X103	21 8900	301 000	1,452 06	6,588 89	0 00%	5,136 83
VLASIC FOODS INTL INC COM SEC ID: 928559103	0 0000	304 000	3,211 50	0 00	0 00%	-3,211 50
VONTIER CORP SEC ID: 928881101	34 5500	685 000	4,337 41	23,666 75	0 01%	19,329 34
VORNADO REALTY TRUST SEC ID: 929042109	28 2500	2,907 000	44,147 80	82,122 75	0 03%	37,974 95
VULCAN MATERIALS CO SEC ID: 929160109	227 0100	664 000	36,410 98	150,734 64	0 06%	114,323 66

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Asset Detail

by Asset Type

12/31/2023

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
W&T OFFSHORE INC SEC ID: 92922P106	3 2600	16,061 000	24,819 24	52,358 86	0 02%	27,539 62
WD-40 CO SEC ID: 929236107	239 0700	90 000	4,888 80	21,516 30	0 01%	16,627 50
WSFS FINANCIAL CORP SEC ID: 929328102	45 9300	810 000	14,728 33	37,203 30	0 01%	22,474 97
WP CAREY INC SEC ID: 92936U109	64 8100	3,836 000	259,491 22	248,611 16	0 10%	-10,880 06
WEC ENERGY GROUP INC SEC ID: 92939U106	84 1700	2,104 000	46,908 39	177,093 68	0 07%	130,185 29
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	126 9000	1,184 000	63,926 88	150,249 60	0 06%	86,322 72
WALMART INC SEC ID: 931142103	157 6500	6,933 000	454,949 08	1,092,987 45	0 44%	638,038 37
WALGREENS BOOTS ALLIANCE INC SEC ID: 931427108	26 1100	2,815 000	70,957 07	73,499 65	0 03%	2,542 58
WARNER BROS DISCOVERY INC SEC ID: 934423104	11 3800	9,534 000	103,591 91	108,496 92	0 04%	4,905 01
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	32 3800	218 000	4,848 32	7,058 84	0 00%	2,210 52
WASTE MANAGEMENT INC SEC ID: 94106L109	179 1000	2,871 000	259,118 21	514,196 10	0 21%	255,077 89
WATSCO INC SEC ID: 942622200	428 4700	356 000	67,470 61	152,535 32	0 06%	85,064 71
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	208 3400	149 000	4,936 37	31,042 66	0 01%	26,106 29
WEBSTER FINANCIAL CORP SEC ID: 947890109	50 7600	1,252 000	23,465 40	63,551 52	0 03%	40,086 12
WEIS MARKETS INC SEC ID: 948849104	63 9600	737 000	32,254 81	47,138 52	0 02%	14,883 71
WELLS FARGO & CO SEC ID: 949746101	49 2200	15,152 000	450,029 76	745,781 44	0 30%	295,751 68
WELLTOWER INC SEC ID: 95040Q104	90 1700	2,870 000	198,194 76	258,787 90	0 10%	60,593 14
WENDY'S CO/THE SEC ID: 95058W100	19 4800	3,177 000	14,804 82	61,887 96	0 02%	47,083 14
WESBANCO INC SEC ID: 950810101	31 3700	1,866 000	36,380 43	58,536 42	0 02%	22,155 99
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	352 1200	368 000	25,605 54	129,580 16	0 05%	103,974 62

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESTERN DIGITAL CORP SEC ID: 958102105	52 3700	1,340 000	36,034 55	70,175 80	0 03%	34,141 25
WESTLAKE CORP SEC ID: 960413102	139 9600	472 000	18,799 76	66,061 12	0 03%	47,261 36
WESTROCK CO SEC ID: 96145D105	41 5200	1,139 000	48,463 75	47,291 28	0 02%	-1,172 47
WEX INC SEC ID: 96208T104	194 5500	504 000	41,150 17	98,053 20	0 04%	56,903 03
WEYERHAEUSER CO SEC ID: 962166104	34 7700	3,526 000	57,274 93	122,599 02	0 05%	65,324 09
WHIRLPOOL CORP SEC ID: 963320106	121 7700	453 000	38,455 39	55,161 81	0 02%	16,706 42
WILLIAMS COS INC/THE SEC ID: 969457100	34 8300	5,625 000	96,533 93	195,918 75	0 08%	99,384 82
WILLIAMS-SONOMA INC SEC ID: 969904101	201 7800	553 000	19,887 91	111,584 34	0 04%	91,696 43
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	44 5000	601 000	5,065 39	26,744 50	0 01%	21,679 11
WINTRUST FINANCIAL CORP SEC ID: 97650W108	92 7500	390 000	11,633 70	36,172 50	0 01%	24,538 80
WISDOMTREE INC SEC ID: 97717P104	6 9300	12,233 000	32,926 44	84,774 69	0 03%	51,848 25
WOLFSPEED INC SEC ID: 977852102	43 5100	1,110 000	48,095 75	48,296 10	0 02%	200 35
WOODWARD INC SEC ID: 980745103	136 1300	365 000	11,815 05	49,687 45	0 02%	37,872 40
WORKDAY INC SEC ID: 98138H101	276 0600	1,004 000	111,070 62	277,164 24	0 11%	166,093 62
WORTHINGTON ENTERPRISES INC SEC ID: 981811102	57 5500	342 000	4,452 70	19,682 10	0 01%	15,229 40
WORTHINGTON STEEL INC SEC ID: 982104101	28 1000	342 000	2,277 86	9,610 20	0 00%	7,332 34
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	80 4100	1,042 000	20,555 30	83,787 22	0 03%	63,231 92
XPO INC SEC ID: 983793100	87 5900	896 000	7,548 50	78,480 64	0 03%	70,932 14
XPEL INC SEC ID: 98379L100	53 8500	2,318 000	102,286 75	124,824 30	0 05%	22,537 55
XENCOR INC SEC ID: 98401F105	21 2300	2,316 000	48,467 30	49,168 68	0 02%	701 38

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Asset Detail

by Asset Type

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
XYLEM INC/NY SEC ID: 98419M100	114 3600	950 000	24,870 03	108,642 00	0 04%	83,771 97
YETI HOLDINGS INC SEC ID: 98585X104	51 7800	3,078 000	91,436 99	159,378 84	0 06%	67,941 85
YORK WATER CO/THE SEC ID: 987184108	38 6200	503 000	8,910 09	19,425 86	0 01%	10,515 77
YUM! BRANDS INC SEC ID: 988498101	130 6600	1,170 000	23,961 09	152,872 20	0 06%	128,911 11
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	273 3300	476 000	46,072 32	130,105 08	0 05%	84,032 76
ZILLOW GROUP INC SEC ID: 98954M200	57 8600	2,613 000	72,884 00	151,188 18	0 06%	78,304 18
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	121 7000	1,270 000	80,340 32	154,559 00	0 06%	74,218 68
ZIONS BANCORP NA SEC ID: 989701107	43 8700	1,713 000	26,568 63	75,149 31	0 03%	48,580 68
ZOETIS INC SEC ID: 98978V103	197 3700	2,631 000	212,912 16	519,280 47	0 21%	306,368 31
ZSCALER INC SEC ID: 98980G102	221 5600	1,107 000	74,169 03	245,266 92	0 10%	171,097 89
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	71 9100	1,835 000	129,958 72	131,954 85	0 05%	1,996 13
ALKERMES PLC SEC ID: G01767105	27 7400	2,207 000	34,547 27	61,222 18	0 02%	26,674 91
ALLEGION PLC SEC ID: G0176J109	126 6900	726 000	15,000 95	91,976 94	0 04%	76,975 99
AMCOR PLC SEC ID: G0250X107	9 6400	3,437 000	22,287 87	33,132 68	0 01%	10,844 81
AMDOCS LTD SEC ID: G02602103	87 8900	985 000	29,981 22	86,571 65	0 03%	56,590 43
AON PLC SEC ID: G0403H108	291 0200	1,610 000	78,906 10	468,542 20	0 19%	389,636 10
ARCH CAPITAL GROUP LTD SEC ID: G0450A105	74 2700	4,209 000	35,251 56	312,602 43	0 13%	277,350 87
ASSURED GUARANTY LTD SEC ID: G0585R106	74 8300	1,919 000	26,139 79	143,598 77	0 06%	117,458 98
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	55 3700	770 000	23,669 80	42,634 90	0 02%	18,965 10
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	33 9700	1,696 000	30,660 20	57,613 12	0 02%	26,952 92

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Asset Detail

by Asset Type

12/31/2023

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
BIOHAVEN LTD SEC ID: G1110E107	42 8000	131 000	956 30	5,606 80	0 00%	4,650 50
ACCENTURE PLC SEC ID: G1151C101	350 9100	3,508 000	201,998 16	1,230,992 28	0 49%	1,028,994 12
EATON CORP PLC SEC ID: G29183103	240 8200	2,412 000	124,169 75	580,857 84	0 23%	456,688 09
ENSTAR GROUP LTD SEC ID: G3075P101	294 3500	50 000	5,024 00	14,717 50	0 01%	9,693 50
EVEREST GROUP LTD SEC ID: G3223R108	353 5800	268 000	24,972 24	94,759 44	0 04%	69,787 20
FERGUSON PLC SEC ID: G3421J106	193 0700	581 000	88,820 42	112,173 67	0 05%	23,353 25
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	120 8100	183 000	5,927 37	22,108 23	0 01%	16,180 86
ICON PLC SEC ID: G4705A100	283 0700	198 000	45,009 36	56,047 86	0 02%	11,038 50
INVESCO LTD SEC ID: G491BT108	17 8400	5,766 000	41,779 67	102,865 44	0 04%	61,085 77
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	57 6400	3,274 000	88,355 28	188,713 36	0 08%	100,358 08
LINDE PLC SEC ID: G54950103	410 7100	2,332 000	712,424 52	957,775 72	0 38%	245,351 20
MEDTRONIC PLC SEC ID: G5960L103	82 3800	6,146 000	471,968 30	506,307 48	0 20%	34,339 18
APTIV PLC SEC ID: G6095L109	89 7200	1,757 000	65,558 98	157,638 04	0 06%	92,079 06
NU HOLDINGS LTD/CAYMAN ISLANDS SEC ID: G6683N103	8 3300	6,605 000	49,509 47	55,019 65	0 02%	5,510 18
NVENT ELECTRIC PLC SEC ID: G6700G107	59 0900	1,399 000	17,314 78	82,666 91	0 03%	65,352 13
PENTAIR PLC SEC ID: G7S00T104	72 7100	992 000	22,304 84	72,128 32	0 03%	49,823 48
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	37 5700	956 000	34,396 88	35,916 92	0 01%	1,520 04
TEXTAINER GROUP HOLDINGS LTD SEC ID: G8766E109	49 2000	1,125 000	45,055 62	55,350 00	0 02%	10,294 38
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	243 9000	1,207 000	26,135 73	294,387 30	0 12%	268,251 57

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Asset Detail

by Asset Type

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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
TRONOX HOLDINGS PLC SEC ID: G9087Q102	14 1600	4,376 000	24,243 04	61,964 16	0 02%	37,721 12
BUNGE GLOBAL SA SEC ID: H11356104	100 9500	971 000	34,130 65	98,022 45	0 04%	63,891 80
CHUBB LTD SEC ID: H1467J104	226 0000	1,359 000	115,209 74	307,134 00	0 12%	191,924 26
GARMIN LTD SEC ID: H2906T109	128 5400	391 000	49,320 74	50,259 14	0 02%	938 40
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	187 9100	1,227 000	101,238 63	230,565 57	0 09%	129,326 94
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	95 0800	998 000	37,622 10	94,889 84	0 04%	57,267 74
QIAGEN NV SEC ID: N72482123	43 4300	1,152 000	38,222 60	50,031 36	0 02%	11,808 76
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	129 4900	2,839 000	130,435 63	367,622 11	0 15%	237,186 48
SCORPIO TANKERS INC SEC ID: Y7542C130	60 8000	3,327 000	35,786 88	202,281 60	0 08%	166,494 72
TOTAL EQUITY U S DOLLAR		2,764,820 000	70,112,207 46	248,255,403 40	99 66%	178,143,195 94
TOTAL EQUITY		2,764,820 000	70,112,207 46	248,255,403 40	99 66%	178,143,195 94
	TOTAL ASSETS - BASE:	3,365,985 880	70,951,579 41	249,094,775 35	100.00%	178,143,195 94

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

PARAMETRIC EAFE PII - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
DIVIDENDS RECEIVABLE			9,330 09	9,295 58	0 01%	-34 51
NON-BASE CURRENCY			10,828 44	10,895 40	0 01%	66 96
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,399 52	-1,394 34	0 00%	5 18
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			18,759 01	18,796 64	0 02%	37 63
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			12,996 42	12,991 71	0 01%	-4 71
NON-BASE CURRENCY			173 44	174 65	0 00%	1 21
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			13,169 86	13,166 36	0 01%	-3 50
EURO CURRENCY UNIT						
DIVIDENDS RECEIVABLE RECLAIM			134,731 35	134,531 48	0 14%	-199 87
NON-BASE CURRENCY			4,402 35	4,418 73	0 00%	16 38
DIVIDENDS RECEIVABLE			4,090 69	4,146 73	0 00%	56 04
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			143,224 39	143,096 94	0 15%	-127 45
HONG KONG DOLLAR						
NON-BASE CURRENCY			2,548 42	2,548 41	0 00%	-0 01
ISRAELI SHEKEL						
FOREIGN TAXES PAYABLE - DIVIDENDS			-68 43	-70 71	0 00%	-2 28
NON-BASE CURRENCY			1,099 93	1,108 06	0 00%	8 13
DIVIDENDS RECEIVABLE			319 75	330 43	0 00%	10 68
TOTAL CASH & CASH EQUIVALENTS ISRAELI SHEKEL			1,351 25	1,367 78	0 00%	16 53
JAPANESE YEN						
NON-BASE CURRENCY			302 96	308 75	0 00%	5 79
FOREIGN TAXES PAYABLE - DIVIDENDS			-3,106 59	-3,147 46	0 00%	-40 87
DIVIDENDS RECEIVABLE			31,155 76	31,569 13	0 03%	413 37
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			28,352 13	28,730 42	0 03%	378 29

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			477 00	480 18	0 00%	3 18
NORWEGIAN KRONE						
DIVIDENDS RECEIVABLE RECLAIM			5,838 27	5,727 46	0 01%	-110 81
NON-BASE CURRENCY			8 59	8 71	0 00%	0 12
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			5,846 86	5,736 17	0 01%	-110 69
POUND STERLING						
NON-BASE CURRENCY			15,350 33	15,428 65	0 02%	78 32
DIVIDENDS RECEIVABLE			17,365 17	17,588 21	0 02%	223 04
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			32,715 50	33,016 86	0 03%	301 36
SINGAPORE DOLLAR						
NON-BASE CURRENCY			831 01	836 86	0 00%	5 85
SWEDISH KRONA						
DIVIDENDS RECEIVABLE RECLAIM			15,476 09	13,768 92	0 01%	-1,707 17
NON-BASE CURRENCY			7 83	7 88	0 00%	0 05
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			15,483 92	13,776 80	0 01%	-1,707 12
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			112,343 74	122,953 01	0 13%	10,609 27
NON-BASE CURRENCY			146 79	150 19	0 00%	3 40
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			112,490 53	123,103 20	0 13%	10,612 67
U S DOLLAR						
INTEREST RECEIVABLE			786 24	786 24	0 00%	0 00
FOREIGN TAXES PAYABLE - DIVIDENDS			-31 38	-31 38	0 00%	0 00
DIVIDENDS RECEIVABLE			4,839 70	4,839 70	0 01%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	256,948 510	256,948 51	256,948 51	0 27%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		256,948 510	262,543 07	262,543 07	0 28%	0 00
TOTAL CASH & CASH EQUIVALENTS		256,948 510	637,792 95	647,199 69	0 68%	9,406 74

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PII - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	80 4848	713 000	39,255 97	57,385 66	0 06%	18,129 69
VOLKSWAGEN AG SEC ID: ED5497166	123 4999	1,026 000	111,797 20	126,710 87	0 13%	14,913 67
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	99 3633	580 000	26,375 59	57,630 70	0 06%	31,255 11
SARTORIUS AG SEC ID: ED5843328	368 0694	401 000	125,020 41	147,595 82	0 16%	22,575 41
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	51 1674	2,637 000	139,055 53	134,928 40	0 14%	-4,127 13
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		5,357 000	441,504 70	524,251 45	0 55%	82,746 75
TOTAL PREFERRED SECURITIES		5,357 000	441,504 70	524,251 45	0 55%	82,746 75
EQUITY						
AUSTRALIAN DOLLAR						
ANZ GROUP HOLDINGS LTD SEC ID: AA6065582	17 6865	23,023 000	336,196 45	407,196 57	0 43%	71,000 12
WESTPAC BANKING CORP SEC ID: AA6076142	15 6258	15,056 000	187,491 64	235,262 27	0 25%	47,770 63
FORTESCUE LTD SEC ID: AA6086257	19 8018	10,121 000	46,799 24	200,413 99	0 21%	153,614 75
TELSTRA GROUP LTD SEC ID: AA6087289	2 7021	59,006 000	145,738 60	159,440 47	0 17%	13,701 87
ASX LTD SEC ID: AA6129222	43 0290	689 000	21,512 80	29,646 97	0 03%	8,134 17
BHP GROUP LTD SEC ID: AA6144692	34 3973	25,142 000	645,947 30	864,816 00	0 91%	218,868 70
COMPUTERSHARE LTD SEC ID: AA6180415	16 6425	3,777 000	28,250 18	62,858 78	0 07%	34,608 60
CSL LTD SEC ID: AA6185497	195 5956	2,075 000	91,137 41	405,860 93	0 43%	314,723 52
REA GROUP LTD SEC ID: AA6198573	123 6077	409 000	14,798 53	50,555 55	0 05%	35,757 02
TRANSURBAN GROUP SEC ID: AA6200882	9 3550	8,449 000	49,235 76	79,040 55	0 08%	29,804 79
COCHLEAR LTD SEC ID: AA6211798	203 7975	369 000	36,527 19	75,201 27	0 08%	38,674 08

BNY MELLON

PARAMETRIC EAFE PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ORIGIN ENERGY LTD SEC ID: AA6214867	5 7795	10,485 000	57,080 01	60,598 10	0 06%	3,518 09
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	76 2867	11,046 000	612,052 15	842,663 22	0 89%	230,611 07
RIO TINTO LTD SEC ID: AA6220104	92 5676	2,086 000	112,553 78	193,096 02	0 20%	80,542 24
APA GROUP SEC ID: AA6247305	5 8273	6,780 000	39,109 68	39,508 88	0 04%	399 20
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	27 8535	3,411 000	42,376 87	95,008 38	0 10%	52,631 51
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	3 8621	13,446 000	42,184 07	51,929 81	0 05%	9,745 74
SUNCORP GROUP LTD SEC ID: AA6585084	9 4505	7,433 000	46,634 42	70,245 92	0 07%	23,611 50
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	20 9481	22,882 000	370,181 80	479,335 45	0 50%	109,153 65
QANTAS AIRWAYS LTD SEC ID: AA6710344	3 6642	6,447 000	21,522 47	23,623 22	0 02%	2,100 75
QBE INSURANCE GROUP LTD SEC ID: AA6715749	10 1056	4,249 000	26,418 45	42,938 71	0 05%	16,520 26
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	9 3141	6,764 000	34,091 97	63,000 42	0 07%	28,908 45
REECE LTD SEC ID: AA6728809	15 2778	2,625 000	23,780 21	40,104 27	0 04%	16,324 06
SANTOS LTD SEC ID: AA6776709	5 1859	34,203 000	153,889 40	177,371 97	0 19%	23,482 57
SONIC HEALTHCARE LTD SEC ID: AA6821125	21 8898	2,177 000	30,997 63	47,654 07	0 05%	16,656 44
WASHINGTON H SOUL PATTINSON & SEC ID: AA6821802	22 3606	1,432 000	24,211 46	32,020 39	0 03%	7,808 93
STOCKLAND SEC ID: AA6850850	3 0365	16,201 000	41,973 53	49,193 65	0 05%	7,220 12
WESFARMERS LTD SEC ID: AA6948837	38 9212	5,458 000	147,395 00	212,432 15	0 22%	65,037 15
WOOLWORTHS GROUP LTD SEC ID: AA6981234	25 3834	10,078 000	226,696 71	255,814 11	0 27%	29,117 40
DEXUS SEC ID: AAB033YN9	5 2404	23,713 000	119,551 80	124,266 74	0 13%	4,714 94
GOODMAN GROUP SEC ID: AAB03FYZ5	17 2635	10,939 000	70,926 78	188,844 93	0 20%	117,918 15

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PII - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SEEK LTD SEC ID: AAB0767Y4	18 2392	3,153 000	35,158 23	57,508 25	0 06%	22,350 02
MINERAL RESOURCES LTD SEC ID: AAB17ZL55	47 7645	585 000	21,525 65	27,942 23	0 03%	6,416 58
BRAMBLES LTD SEC ID: AAB1FJ0C0	9 2800	7,802 000	60,080 35	72,402 25	0 08%	12,321 90
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	125 2999	1,634 000	63,116 65	204,740 09	0 22%	141,623 44
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	38 5460	2,678 000	25,307 26	103,226 06	0 11%	77,918 80
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	7 3557	3,920 000	16,980 49	28,834 47	0 03%	11,853 98
XERO LTD SEC ID: AAB8P4LP5	76 6279	801 000	41,990 98	61,378 95	0 06%	19,387 97
SCENTRE GROUP SEC ID: AABLZH0Z7	2 0402	68,777 000	123,416 70	140,320 66	0 15%	16,903 96
AMPOL LTD SEC ID: AABM91204	24 6670	1,569 000	25,176 25	38,702 45	0 04%	13,526 20
WOODSIDE ENERGY GROUP LTD SEC ID: AABMGT163	21 1938	6,403 000	97,796 99	135,703 84	0 14%	37,906 85
LOTTERY CORP LTD/THE SEC ID: AABNRQW79	3 3026	14,902 000	48,573 08	49,214 96	0 05%	641 88
MEDIBANK PVT LTD SEC ID: AABRTNNQ3	2 4292	18,571 000	41,848 91	45,112 04	0 05%	3,263 13
SOUTH32 LTD SEC ID: AABWSW5D2	2 2722	21,568 000	26,110 17	49,007 36	0 05%	22,897 19
VICINITY LTD SEC ID: AABY7QXS0	1 3920	30,225 000	26,805 14	42,073 02	0 04%	15,267 88
COLES GROUP LTD SEC ID: AABYWR0T4	10 9927	6,681 000	63,950 61	73,441 95	0 08%	9,491 34
WISETECH GLOBAL LTD SEC ID: AABZ8GX82	51 4287	954 000	34,714 03	49,063 00	0 05%	14,348 97
TOTAL EQUITY AUSTRALIAN DOLLAR		540,194 000	4,599,814 78	6,838,615 34	7 18%	2,238,800 56
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	125 4825	392 000	43,682 19	49,189 15	0 05%	5,506 96
AP MOLLER - MAERSK A/S SEC ID: SD4253045	1,798 9583	39 000	34,766 20	70,159 37	0 07%	35,393 17
DANSKE BANK A/S SEC ID: SD4588820	26 7325	3,811 000	88,802 99	101,877 41	0 11%	13,074 42

BNY MELLON

PARAMETRIC EAFE PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GENMAB A/S SEC ID: SD4595734	319 3373	253 000	36,648 91	80,792 34	0 08%	44,143 43
ROCKWOOL A/S SEC ID: SD4713493	292 8123	169 000	28,142 53	49,485 28	0 05%	21,342 75
DSV A/S SEC ID: SDB1WT5G0	175 6726	1,640 000	122,721 13	288,103 02	0 30%	165,381 89
PANDORA A/S SEC ID: SDB44XTX3	138 2857	600 000	20,459 78	82,971 39	0 09%	62,511 61
CHR HANSEN HOLDING A/S SEC ID: SDB573M10	83 9020	758 000	51,925 89	63,597 71	0 07%	11,671 82
NOVOZYMES A/S SEC ID: SDB798FW3	54 9912	1,210 000	36,370 66	66,539 38	0 07%	30,168 72
COLOPLAST A/S SEC ID: SDB8FMRX8	114 3983	1,325 000	109,164 99	151,577 79	0 16%	42,412 80
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	31 7559	6,508 000	100,541 76	206,667 47	0 22%	106,125 71
NOVO NORDISK A/S SEC ID: SDBP6KMJ0	103 4475	18,897 000	458,393 81	1,954,847 59	2 05%	1,496,453 78
TRYG A/S SEC ID: SDBXDZ973	21 7683	1,954 000	43,442 39	42,535 23	0 04%	-907 16
DEMANT A/S SEC ID: SDBZ01RF9	43 8626	985 000	24,722 77	43,204 64	0 05%	18,481 87
TOTAL EQUITY DANISH KRONE		38,541 000	1,199,786 00	3,251,547 77	3 42%	2,051,761 77
EURO CURRENCY UNIT						
OMV AG SEC ID: EA4651454	43 9319	2,974 000	109,978 12	130,653 56	0 14%	20,675 44
VERBUND AG SEC ID: EA4661602	92 8458	442 000	38,955 48	41,037 86	0 04%	2,082 38
VOESTALPINE AG SEC ID: EA4943406	31 5488	2,726 000	59,207 89	86,002 04	0 09%	26,794 15
D'IETEREN GROUP SEC ID: EB4247491	195 4126	223 000	33,336 82	43,577 01	0 05%	10,240 19
SOLVAY SA SEC ID: EB4821105	30 6319	600 000	7,579 44	18,379 17	0 02%	10,799 73
UCB SA SEC ID: EB5596995	87 1569	1,853 000	128,084 88	161,501 71	0 17%	33,416 83
AGEAS SA/NV SEC ID: EBB86S2N3	43 4238	1,147 000	39,380 98	49,807 09	0 05%	10,426 11
UMICORE SA SEC ID: EBBF44467	27 5058	844 000	15,349 46	23,214 88	0 02%	7,865 42

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

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

PARAMETRIC EAFE PII - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARGENX SE SEC ID: EBBNHKYX8	379 4473	543 000	207,701 01	206,039 87	0 22%	-1,661 14
SYENSQO SA SEC ID: EBBPSLYH4	104 1243	600 000	35,071 97	62,474 59	0 07%	27,402 62
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	64 5337	6,536 000	371,596 65	421,791 96	0 44%	50,195 31
ADIDAS AG SEC ID: ED4031974	203 4323	928 000	55,386 02	188,785 22	0 20%	133,399 20
FRESENIUS SE & CO KGAA SEC ID: ED4352099	31 0075	2,795 000	62,209 89	86,666 03	0 09%	24,456 14
HANNOVER RUECK SE SEC ID: ED4511801	238 9358	355 000	25,611 91	84,822 21	0 09%	59,210 30
GEA GROUP AG SEC ID: ED4557101	41 6343	1,088 000	24,128 95	45,298 07	0 05%	21,169 12
CONTINENTAL AG SEC ID: ED4598584	84 9697	597 000	38,246 77	50,726 90	0 05%	12,480 13
DEUTSCHE POST AG SEC ID: ED4617855	49 5491	7,635 000	258,943 09	378,307 20	0 40%	119,364 11
MERCK KGAA SEC ID: ED4741846	159 1801	491 000	29,226 08	78,157 41	0 08%	48,931 33
RWE AG SEC ID: ED4768963	45 4895	3,609 000	112,277 71	164,171 56	0 17%	51,893 85
SAP SE SEC ID: ED4846280	154 0766	6,237 000	452,599 48	960,975 64	1 01%	508,376 16
E ON SE SEC ID: ED4942907	13 4215	10,862 000	104,597 18	145,784 31	0 15%	41,187 13
HENKEL AG & CO KGAA SEC ID: ED5002461	71 7802	930 000	50,502 74	66,755 55	0 07%	16,252 81
BASF SE SEC ID: ED5086571	53 8848	5,423 000	271,247 12	292,217 42	0 31%	20,970 30
BEIERSDORF AG SEC ID: ED5107401	149 9010	600 000	72,544 00	89,940 60	0 09%	17,396 60
HEIDELBERG MATERIALS AG SEC ID: ED5120677	89 4104	962 000	68,591 06	86,012 78	0 09%	17,421 72
FRESENIUS MEDICAL CARE AG SEC ID: ED5129074	41 9325	1,176 000	38,808 52	49,312 64	0 05%	10,504 12
ALLIANZ SE SEC ID: ED5231482	267 2701	2,381 000	362,000 29	636,370 03	0 67%	274,369 74
DEUTSCHE LUFTHANSA AG SEC ID: ED5287484	8 8902	5,379 000	31,865 99	47,820 51	0 05%	15,954 52

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PII - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	414 3542	757 000	163,291 09	313,666 14	0 33%	150,375 05
RHEINMETALL AG SEC ID: ED5334583	317 0346	289 000	54,791 69	91,622 98	0 10%	36,831 29
VOLKSWAGEN AG SEC ID: ED5497109	130 8458	68 000	6,594 43	8,897 51	0 01%	2,303 08
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	69 0959	2,792 000	95,427 29	192,915 63	0 20%	97,488 34
SIEMENS AG SEC ID: ED5727976	187 7021	4,944 000	588,610 93	927,999 32	0 97%	339,388 39
DEUTSCHE BANK AG SEC ID: ED5750358	13 6579	11,611 000	87,447 47	158,581 79	0 17%	71,134 32
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	111 3266	2,413 000	200,269 39	268,631 15	0 28%	68,361 76
DEUTSCHE TELEKOM AG SEC ID: ED5842353	24 0261	20,103 000	360,512 91	482,997 44	0 51%	122,484 53
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	41 7558	9,170 000	167,497 22	382,900 41	0 40%	215,403 19
RATIONAL AG SEC ID: ED5910606	772 7027	47 000	23,651 45	36,317 03	0 04%	12,665 58
DEUTSCHE BOERSE AG SEC ID: ED7021964	206 0172	895 000	132,802 21	184,385 42	0 19%	51,583 21
MTU AERO ENGINES AG SEC ID: EDB09DHL4	215 6829	188 000	23,742 23	40,548 39	0 04%	16,806 16
SYMRISE AG SEC ID: EDB1JB4K1	110 0673	746 000	67,914 85	82,110 23	0 09%	14,195 38
BRENNTAG SE SEC ID: EDB4YVF55	91 9290	945 000	35,365 15	86,872 88	0 09%	51,507 73
EVONIK INDUSTRIES AG SEC ID: EDB5ZQ9D2	20 4360	1,868 000	33,659 67	38,174 49	0 04%	4,514 82
COMMERZBANK AG SEC ID: EDB90LKT5	11 8860	9,225 000	31,926 07	109,648 66	0 12%	77,722 59
LEG IMMOBILIEN SE SEC ID: EDB9G6L86	87 6208	572 000	41,743 22	50,119 12	0 05%	8,375 90
VONOVIA SE SEC ID: EDBBJPFY6	31 5267	4,284 000	109,565 33	135,060 43	0 14%	25,495 10
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	58 1046	1,722 000	78,802 27	100,056 10	0 11%	21,253 83
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	37 5802	5,622 000	190,945 23	211,275 85	0 22%	20,330 62

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PII - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COVESTRO AG SEC ID: EDBYTBWY7	58 1930	1,281 000	38,197 50	74,545 18	0 08%	36,347 68
QIAGEN NV SEC ID: EDBYXS699	43 5232	871 000	21,077 48	37,908 72	0 04%	16,831 24
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	9 0869	33,309 000	132,198 93	302,673 91	0 32%	170,474 98
NATURGY ENERGY GROUP SA SEC ID: EE5650424	29 8256	1,869 000	33,102 56	55,743 95	0 06%	22,641 39
REPSOL SA SEC ID: EE5669358	14 8575	4,680 000	35,212 12	69,533 30	0 07%	34,321 18
BANCO SANTANDER SA SEC ID: EE5705947	4 1750	94,828 000	234,607 85	395,909 24	0 42%	161,301 39
TELEFONICA SA SEC ID: EE5732529	3 9038	21,891 000	81,229 17	85,458 81	0 09%	4,229 64
ENAGAS SA SEC ID: EE7383073	16 8625	4,034 000	56,780 68	68,023 25	0 07%	11,242 57
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	44 3627	1,179 000	27,002 42	52,303 68	0 05%	25,301 26
CAIXABANK SA SEC ID: EEB283W91	4 1159	23,970 000	43,022 78	98,658 74	0 10%	55,635 96
IBERDROLA SA SEC ID: EEB288C92	13 1122	34,924 000	289,227 50	457,930 32	0 48%	168,702 82
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	71 6697	2,862 000	131,916 26	205,118 66	0 22%	73,202 40
REDEIA CORP SA SEC ID: EEBD6FXN0	16 4703	3,004 000	34,763 94	49,476 88	0 05%	14,712 94
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	43 5564	6,129 000	108,380 40	266,956 87	0 28%	158,576 47
FERROVIAL SE SEC ID: EEBRS7CF3	36 4755	2,805 000	47,030 06	102,313 90	0 11%	55,283 84
AENA SME SA SEC ID: EEBVRZ8L5	181 2731	421 000	40,993 29	76,315 96	0 08%	35,322 67
CELLNEX TELECOM SA SEC ID: EEBX90C09	39 3918	2,131 000	78,743 83	83,943 97	0 09%	5,200 14
GRIFOLS SA SEC ID: EEBYY3DX0	17 0724	3,152 000	26,629 89	53,812 10	0 06%	27,182 21
BOUYGUES SA SEC ID: EF4002129	37 6907	1,263 000	34,728 99	47,603 30	0 05%	12,874 31
AIRBUS SE SEC ID: EF4012250	154 4080	3,169 000	177,293 55	489,318 88	0 51%	312,025 33

BNY MELLON

PARAMETRIC EAFE PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	31 5488	4,962 000	88,287 48	156,545 17	0 16%	68,257 69
L'OREAL SA SEC ID: EF4057800	497 8105	1,598 000	371,998 24	795,501 21	0 84%	423,502 97
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	810 3712	1,117 000	177,957 89	905,184 68	0 95%	727,226 79
THALES SA SEC ID: EF4162790	147 9679	613 000	40,315 30	90,704 30	0 10%	50,389 00
CAPGEMINI SE SEC ID: EF4163434	208 5027	920 000	72,985 39	191,822 47	0 20%	118,837 08
PUBLICIS GROUPE SA SEC ID: EF4380426	92 7906	1,283 000	58,785 59	119,050 34	0 13%	60,264 75
BOLLORE SE SEC ID: EF4572709	6 2468	7,962 000	22,033 95	49,736 99	0 05%	27,703 04
PERNOD RICARD SA SEC ID: EF4682326	176 4678	796 000	69,290 08	140,468 40	0 15%	71,178 32
RENAULT SA SEC ID: EF4712792	40 7671	1,455 000	26,507 75	59,316 15	0 06%	32,808 40
REMY COINTREAU SA SEC ID: EF4741718	127 0348	909 000	106,923 31	115,474 59	0 12%	8,551 28
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	200 8033	2,976 000	270,417 30	597,590 55	0 63%	327,173 25
ORANGE SA SEC ID: EF5176179	11 3823	11,208 000	112,614 70	127,572 97	0 13%	14,958 27
HERMES INTERNATIONAL SCA SEC ID: EF5253978	2,119 6024	227 000	274,845 17	481,149 75	0 51%	206,304 58
KERING SA SEC ID: EF5505070	440 7554	339 000	48,476 11	149,416 06	0 16%	100,939 95
SANOFI SA SEC ID: EF5671732	99 1534	7,602 000	648,946 83	753,764 03	0 79%	104,817 20
ACCOR SA SEC ID: EF5852845	38 2209	1,250 000	41,876 74	47,776 11	0 05%	5,899 37
NOKIA OYJ SEC ID: EF5946456	3 3846	4,216 000	27,418 81	14,269 67	0 01%	-13,149 14
STMICROELECTRONICS NV SEC ID: EF5962339	49 9799	3,840 000	77,310 01	191,922 77	0 20%	114,612 76
SOCIETE GENERALE SA SEC ID: EF5966512	26 5392	3,837 000	55,927 60	101,830 98	0 11%	45,903 38
EURAZEO SE SEC ID: EF7042395	79 3691	554 000	27,881 23	43,970 48	0 05%	16,089 25

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PII - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SODEXO SA SEC ID: EF7062716	110 0452	597 000	38,937 77	65,697 00	0 07%	26,759 23
AXA SA SEC ID: EF7088422	32 5761	13,412 000	339,184 45	436,911 04	0 46%	97,726 59
ESSILORLUXOTTICA SA SEC ID: EF7212477	200 6044	1,816 000	222,943 52	364,297 66	0 38%	141,354 14
CREDIT AGRICOLE SA SEC ID: EF7262613	14 1970	10,331 000	77,885 74	146,668 81	0 15%	68,783 07
BNP PARIBAS SA SEC ID: EF7309687	69 1400	3,768 000	132,829 17	260,519 68	0 27%	127,690 51
CIE DE SAINT-GOBAIN SA SEC ID: EF7380480	73 6360	2,785 000	127,940 89	205,076 17	0 22%	77,135 28
KLEPIERRE SA SEC ID: EF7582556	27 2628	2,138 000	29,149 80	58,287 79	0 06%	29,137 99
COVIVIO SA/FRANCE SEC ID: EF7745633	53 7744	2,019 000	106,149 68	108,570 44	0 11%	2,420 76
SAFRAN SA SEC ID: EFB058TZ0	176 1475	2,217 000	210,769 88	390,518 98	0 41%	179,749 10
ENGIE SA SEC ID: EFB0C2CQ3	17 5838	10,145 000	130,190 03	178,387 84	0 19%	48,197 81
IPSEN SA SEC ID: EFB0R7JF3	119 1917	220 000	22,580 67	26,222 18	0 03%	3,641 51
ARKEMA SA SEC ID: EFB0Z5YZ7	113 7790	384 000	24,441 64	43,691 12	0 05%	19,249 48
LEGRAND SA SEC ID: EFB11ZRK7	103 9476	1,487 000	90,810 82	154,570 03	0 16%	63,759 21
EIFFAGE SA SEC ID: EFB13X011	107 1731	420 000	24,757 83	45,012 72	0 05%	20,254 89
TOTALENERGIES SE SEC ID: EFB15C551	68 0464	13,466 000	610,661 60	916,313 36	0 96%	305,651 76
AEROPORTS DE PARIS SA SEC ID: EFB164FY4	129 4650	301 000	25,696 99	38,968 96	0 04%	13,271 97
VINCI SA SEC ID: EFB1XH021	125 5987	3,147 000	248,118 26	395,259 12	0 42%	147,140 86
DANONE SA SEC ID: EFB1Y9TB7	64 8209	3,859 000	229,555 55	250,143 71	0 26%	20,588 16
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	194 5510	3,209 000	341,035 30	624,314 02	0 66%	283,278 72
BUREAU VERITAS SA SEC ID: EFB28DTJ8	25 2633	1,628 000	29,434 12	41,128 73	0 04%	11,694 61

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PARAMETRIC EAFE PII - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GETLINK SE SEC ID: EFB292JQ6	18 2985	2,502 000	42,402 82	45,782 92	0 05%	3,380 10
EDENRED SE SEC ID: EFB62G1B5	59 8058	1,956 000	41,668 45	116,980 05	0 12%	75,311 60
BIOMERIEUX SEC ID: EFBF0LBX7	111 1278	263 000	17,574 49	29,226 61	0 03%	11,652 12
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	73 9232	1,058 000	42,175 32	78,210 72	0 08%	36,035 40
DASSAULT SYST SHS SEC ID: EFBM8H5Y8	48 8642	3,745 000	40,529 27	182,996 41	0 19%	142,467 14
STELLANTIS NV SEC ID: EFBMD8F96	23 3578	5,922 000	42,362 64	138,325 04	0 15%	95,962 40
EURONEXT NV SEC ID: EFBNBNSG3	86 8807	575 000	42,181 79	49,956 42	0 05%	7,774 63
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	65 1523	2,249 000	133,792 02	146,527 43	0 15%	12,735 41
CIE GENERALE DES ETABLISSEMENT SEC ID: EFBPBPJ08	35 8569	3,812 000	87,617 57	136,686 65	0 14%	49,069 08
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	264 5637	82 000	20,084 48	21,694 22	0 02%	1,609 74
AMUNDI SA SEC ID: EFBYZR017	68 0464	720 000	28,778 15	48,993 44	0 05%	20,215 29
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	21 1043	5,930 000	97,859 64	125,148 73	0 13%	27,289 09
INTESA SANPAOLO SPA SEC ID: EI4076838	2 9201	90,679 000	163,364 33	264,795 59	0 28%	101,431 26
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	12 3776	4,008 000	22,676 56	49,609 43	0 05%	26,932 87
ENEL SPA SEC ID: EI7144567	7 4343	43,715 000	216,180 78	324,990 18	0 34%	108,809 40
ENI SPA SEC ID: EI7145051	16 9542	13,578 000	151,146 80	230,203 69	0 24%	79,056 89
SNAM SPA SEC ID: EI7251479	5 1421	6,330 000	26,519 04	32,549 78	0 03%	6,030 74
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	8 3445	11,837 000	52,665 18	98,774 16	0 10%	46,108 98
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	53 9401	716 000	24,714 59	38,621 08	0 04%	13,906 49
PRYSMIAN SPA SEC ID: EIB1W4V62	45 4784	1,573 000	30,981 18	71,537 59	0 08%	40,556 41

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PARAMETRIC EAFE PII - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FERRARI NV SEC ID: EIBD6G500	337 1392	714 000	115,748 02	240,717 37	0 25%	124,969 35
MONCLER SPA SEC ID: EIBGLP233	61 5290	2,696 000	147,160 86	165,882 20	0 17%	18,721 34
STELLANTIS NV SEC ID: EIBMD8KX1	23 3633	5,775 000	97,619 29	134,923 33	0 14%	37,304 04
TENARIS S A USD1 SEC ID: EIBMHVLR8	17 3927	3,783 000	19,628 98	65,796 64	0 07%	46,167 66
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	11 2840	11,237 000	107,461 93	126,798 31	0 13%	19,336 38
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	15 0067	2,702 000	28,474 18	40,548 02	0 04%	12,073 84
UNICREDIT SPA SEC ID: EIBYMXPS6	27 1357	11,140 000	129,745 54	302,292 00	0 32%	172,546 46
POSTE ITALIANE SPA SEC ID: EIBYYN706	11 3503	4,229 000	31,471 07	48,000 33	0 05%	16,529 26
ASM INTERNATIONAL NV SEC ID: EN5165290	519 1303	259 000	78,726 18	134,454 74	0 14%	55,728 56
RANDSTAD NV SEC ID: EN5228650	62 6557	793 000	37,492 84	49,686 01	0 05%	12,193 17
WOLTERS KLUWER NV SEC ID: EN5671511	142 1685	1,447 000	63,306 47	205,717 75	0 22%	142,411 28
KONINKLIJKE KPN NV SEC ID: EN5956078	3 4443	15,975 000	38,032 96	55,022 67	0 06%	16,989 71
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	23 2915	5,267 000	89,020 38	122,676 57	0 13%	33,656 19
HEINEKEN NV SEC ID: EN7792554	101 5615	2,066 000	159,301 04	209,826 10	0 22%	50,525 06
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	84 6162	671 000	58,713 14	56,777 46	0 06%	-1,935 68
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	101 6278	1,013 000	47,858 54	102,948 96	0 11%	55,090 42
ASML HOLDING NV SEC ID: ENB929F49	753 0399	2,411 000	603,228 95	1,815,579 21	1 91%	1,212,350 26
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	28 7375	5,979 000	96,085 85	171,821 34	0 18%	75,735 49
OCI NV SEC ID: ENBD4TZK6	28 9860	4,236 000	112,502 03	122,784 76	0 13%	10,282 73
BE SEMICONDUCTOR INDUSTRIES NV SEC ID: ENBG0SCK0	150 7295	435 000	42,935 15	65,567 33	0 07%	22,632 18

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PARAMETRIC EAFE PII - [redacted]

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AKZO NOBEL NV SEC ID: ENBJ2KSG1	82 6499	799 000	58,699 12	66,037 28	0 07%	7,338 16
PROSUS NV SEC ID: ENBJDS7L4	29 8090	9,210 000	273,331 13	274,540 71	0 29%	1,209 58
UNILEVER PLC SEC ID: ENBLRB269	48 4444	6,249 000	204,616 48	302,729 22	0 32%	98,112 74
EXOR NV SEC ID: ENBMJ1821	99 9708	594 000	24,066 17	59,382 67	0 06%	35,316 50
IMCD NV SEC ID: ENBNCBD44	174 0376	323 000	40,534 46	56,214 15	0 06%	15,679 69
NN GROUP NV SEC ID: ENBNG8PQ5	39 4912	1,224 000	34,292 87	48,337 27	0 05%	14,044 40
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	28 5110	4,076 000	86,694 68	116,210 90	0 12%	29,516 22
DSM-FIRMENICH AG SEC ID: ENBPCPSD2	101 6278	2,037 000	189,339 61	207,015 83	0 22%	17,676 22
AEGON LTD SEC ID: ENBPH0Y29	5 7972	13,720 000	27,281 68	79,537 63	0 08%	52,255 95
ARCELORMITTAL SA SEC ID: ENBYPBS65	28 3619	1,045 000	28,244 90	29,638 18	0 03%	1,393 28
ABN AMRO BANK NV SEC ID: ENBYQP139	15 0122	3,280 000	24,541 32	49,239 99	0 05%	24,698 67
RELX PLC SEC ID: ENBYWLC62	39 5686	4,451 000	35,469 91	176,119 67	0 19%	140,649 76
ADYEN NV SEC ID: ENBZ1HM46	1,288 6847	48 000	43,091 82	61,856 87	0 06%	18,765 05
ING GROEP NV SEC ID: ENBZ57394	14 9415	20,799 000	171,518 64	310,768 17	0 33%	139,249 53
EDP - ENERGIAS DE PORTUGAL SA SEC ID: EP4103594	5 0317	15,205 000	76,469 97	76,506 71	0 08%	36 74
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	14 7360	2,917 000	27,107 78	42,985 00	0 05%	15,877 22
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	25 4511	5,252 000	99,318 10	133,669 37	0 14%	34,351 27
DCC ORD EURO0 25 SEC ID: EZ4189476	73 6579	760 000	42,974 75	55,980 04	0 06%	13,005 29
KINGSPAN GROUP PLC SEC ID: EZ4491237	86 6046	841 000	34,576 15	72,834 43	0 08%	38,258 28
KERRY GROUP PLC SEC ID: EZ4519573	86 8918	790 000	25,181 79	68,644 50	0 07%	43,462 71

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PARAMETRIC EAFE PII - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	39 6348	3,838 000	141,430 84	152,118 52	0 16%	10,687 68
BANK OF IRELAND GROUP PLC SEC ID: EZBD1RP68	9 0780	3,200 000	28,494 63	29,049 64	0 03%	555 01
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	176 7440	1,012 000	117,759 58	178,864 93	0 19%	61,105 35
WARTSILA OYJ ABP SEC ID: SF4525181	14 4985	3,683 000	44,370 22	53,398 10	0 06%	9,027 88
UPM-KYMMENE OYJ SEC ID: SF5051252	37 6244	2,111 000	28,919 90	79,425 06	0 08%	50,505 16
STORA ENSO OYJ SEC ID: SF5072670	13 8357	2,783 000	21,666 48	38,504 87	0 04%	16,838 39
ELISA OYJ SEC ID: SF5701518	46 2517	684 000	14,165 08	31,636 16	0 03%	17,471 08
NOKIA OYJ SEC ID: SF5902942	3 3714	54,662 000	212,591 44	184,287 01	0 19%	-28,304 43
NESTE OYJ SEC ID: SFB06YV43	35 5808	4,492 000	84,080 95	159,828 85	0 17%	75,747 90
KONE OYJ SEC ID: SFB09M9D1	49 8860	1,228 000	25,879 95	61,260 00	0 06%	35,380 05
ORION OYJ SEC ID: SFB17NY41	43 3796	912 000	24,830 27	39,562 20	0 04%	14,731 93
NORDEA BANK ABP SEC ID: SFBFM0SV0	12 4008	15,555 000	190,455 68	192,894 46	0 20%	2,438 78
SAMPO PLC NPV A SEC ID: SFBMXX645	43 7552	1,735 000	47,919 44	75,915 25	0 08%	27,995 81
TOTAL EQUITY EURO CURRENCY UNIT		1,004,575 000	18,915,306 28	31,590,986 32	33 19%	12,675,680 04
HONG KONG DOLLAR						
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	8 2538	21,000 000	162,404 81	173,329 24	0 18%	10,924 43
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	34 3214	5,000 000	89,051 20	171,606 77	0 18%	82,555 57
HENDERSON LAND DEVELOPMENT CO HK/00012 SEC ID: FH6420530	3 0800	40,000 000	120,026 20	123,198 29	0 13%	3,172 09
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	5 7949	17,500 000	95,062 23	101,411 27	0 11%	6,349 04

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PARAMETRIC EAFE PII - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WHARF HOLDINGS LTD/THE HK/00004 SEC ID: FH6435579	3 2208	37,000 000	113,610 57	119,170 65	0 13%	5,560 08
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	5 6028	10,000 000	18,442 23	56,028 33	0 06%	37,586 10
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	2 7150	15,000 000	36,200 02	40,724 59	0 04%	4,524 57
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	11 9164	16,000 000	130,806 57	190,662 80	0 20%	59,856 23
LINK REIT HK/00823 SEC ID: FHB0PB4M2	5 6156	12,960 000	55,604 42	72,778 69	0 08%	17,174 27
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	8 7148	47,800 000	150,684 05	416,567 74	0 44%	265,883 69
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	2 9263	8,400 000	13,823 96	24,580 75	0 03%	10,756 79
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBYVS6J9	5 5324	20,000 000	105,808 25	110,647 94	0 12%	4,839 69
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	5 0201	30,392 000	144,921 19	152,572 04	0 16%	7,650 85
TOTAL EQUITY HONG KONG DOLLAR		281,052 000	1,236,445 70	1,753,279 10	1 84%	516,833 40
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	9 0283	7,135 000	38,869 45	64,416 91	0 07%	25,547 46
ELBIT SYSTEMS LTD SEC ID: FZ6308917	213 2800	251 000	44,974 72	53,533 28	0 06%	8,558 56
ICL GROUP LTD SEC ID: FZ6455536	5 0848	22,558 000	97,894 36	114,703 82	0 12%	16,809 46
NICE LTD SEC ID: FZ6647132	202 4772	489 000	13,979 53	99,011 33	0 10%	85,031 80
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	38 8792	1,110 000	36,901 17	43,155 88	0 05%	6,254 71
TOTAL EQUITY ISRAELI SHEKEL		31,543 000	232,619 23	374,821 22	0 39%	142,201 99

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JAPANESE YEN						
AISIN CORP SEC ID: FJ6010709	34 9908	1,400 000	44,367 71	48,987 09	0 05%	4,619 38
AJINOMOTO CO INC SEC ID: FJ6010907	38 5870	3,000 000	29,769 06	115,761 11	0 12%	85,992 05
ANA HOLDINGS INC SEC ID: FJ6014909	21 7052	1,200 000	23,539 95	26,046 25	0 03%	2,506 30
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	37 2961	2,600 000	63,287 56	96,969 79	0 10%	33,682 23
ASAHI KASEI CORP SEC ID: FJ6054608	7 3698	7,300 000	42,205 31	53,799 83	0 06%	11,594 52
LY CORP SEC ID: FJ6084845	3 5445	16,100 000	41,064 77	57,066 04	0 06%	16,001 27
TREND MICRO INC/JAPAN SEC ID: FJ6125283	53 5395	900 000	42,373 33	48,185 56	0 05%	5,812 23
NTT DATA GROUP CORP SEC ID: FJ6125630	14 1793	3,000 000	19,803 45	42,537 95	0 04%	22,734 50
BRIDGESTONE CORP SEC ID: FJ6132107	41 4243	3,200 000	68,600 65	132,557 82	0 14%	63,957 17
OBIC CO LTD SEC ID: FJ6136744	172 3294	400 000	38,259 23	68,931 77	0 07%	30,672 54
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	15 9633	2,100 000	27,534 67	33,522 84	0 04%	5,988 17
USS CO LTD SEC ID: FJ6171493	20 1163	1,500 000	22,758 30	30,174 49	0 03%	7,416 19
CANON INC SEC ID: FJ6172327	25 6774	5,800 000	117,256 41	148,928 93	0 16%	31,672 52
CAPCOM CO LTD SEC ID: FJ6173697	32 3166	1,300 000	40,915 36	42,011 63	0 04%	1,096 27
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	25 4220	4,000 000	64,384 44	101,688 19	0 11%	37,303 75
KOSE CORP SEC ID: FJ6194461	75 0106	1,500 000	110,215 10	112,515 96	0 12%	2,300 86
CHUBU ELECTRIC POWER CO INC SEC ID: FJ6195609	12 9203	4,000 000	41,484 59	51,681 09	0 05%	10,196 50
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	37 8919	4,100 000	55,698 46	155,356 79	0 16%	99,658 33
RAKUTEN GROUP INC SEC ID: FJ6229598	4 4545	8,700 000	35,344 12	38,754 43	0 04%	3,410 31
KDDI CORP SEC ID: FJ6248994	31 8201	11,700 000	198,778 45	372,295 38	0 39%	173,516 93

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAIFUKU CO LTD SEC ID: FJ6250024	20 2334	2,100 000	35,813 56	42,490 07	0 04%	6,676 51
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	115 9739	400 000	19,398 86	46,389 56	0 05%	26,990 70
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	163 0373	1,000 000	42,055 71	163,037 32	0 17%	120,981 61
DAI NIPPON PRINTING CO LTD SEC ID: FJ6250909	29 5999	1,600 000	42,894 84	47,359 91	0 05%	4,465 07
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	30 3022	3,400 000	43,187 46	103,027 38	0 11%	59,839 92
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	6 7322	8,300 000	34,109 49	55,876 94	0 06%	21,767 45
OTSUKA CORP SEC ID: FJ6267051	41 2328	800 000	24,826 00	32,986 24	0 03%	8,160 24
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	6 7158	4,200 000	15,159 21	28,206 56	0 03%	13,047 35
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	23 8615	2,200 000	38,233 44	52,495 39	0 06%	14,261 95
DISCO CORP SEC ID: FJ6270949	248 1203	600 000	53,494 05	148,872 19	0 16%	95,378 14
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	57 6607	1,700 000	87,598 46	98,023 13	0 10%	10,424 67
EISAI CO LTD SEC ID: FJ6307204	50 0213	3,300 000	150,018 76	165,070 23	0 17%	15,051 47
SBI HOLDINGS INC SEC ID: FJ6309465	22 4996	1,100 000	17,026 86	24,749 61	0 03%	7,722 75
FAST RETAILING CO LTD SEC ID: FJ6332434	248 1912	1,500 000	198,505 30	372,286 86	0 39%	173,781 56
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	8 5934	64,600 000	314,398 03	555,134 79	0 58%	240,736 76
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	43 0487	900 000	19,111 56	38,743 80	0 04%	19,632 24
SUBARU CORP SEC ID: FJ6356409	18 3430	3,600 000	25,035 90	66,034 90	0 07%	40,999 00
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	60 1007	2,000 000	79,265 33	120,201 45	0 13%	40,936 12
FANUC CORP SEC ID: FJ6356938	29 4155	4,000 000	92,719 55	117,662 08	0 12%	24,942 53
FUJITSU LTD SEC ID: FJ6356946	150 9079	1,100 000	101,335 57	165,998 73	0 17%	64,663 16

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MCDONALD'S HOLDINGS CO JAPAN L SEC ID: FJ6371861	43 3395	1,100 000	43,548 54	47,673 43	0 05%	4,124 89
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	29 0892	2,541 000	15,949 23	73,915 74	0 08%	57,966 51
NIPPON BUILDING FUND INC SEC ID: FJ6396801	4,333 9483	9 000	38,222 97	39,005 53	0 04%	782 56
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	41 1406	800 000	17,914 41	32,912 47	0 03%	14,998 06
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	31 8414	1,400 000	34,488 79	44,577 96	0 05%	10,089 17
DENTSU GROUP INC SEC ID: FJ6416286	25 6632	1,600 000	29,582 35	41,061 15	0 04%	11,478 80
HIKARI TSUSHIN INC SEC ID: FJ6416328	165 8391	200 000	24,877 63	33,167 83	0 03%	8,290 20
RESONA HOLDINGS INC SEC ID: FJ6421559	5 0823	12,100 000	37,225 97	61,495 60	0 06%	24,269 63
HITACHI LTD SEC ID: FJ6429107	72 1379	5,300 000	148,758 38	382,330 84	0 40%	233,572 46
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	19 1942	3,800 000	56,636 74	72,938 01	0 08%	16,301 27
HONDA MOTOR CO LTD SEC ID: FJ6435146	10 3986	36,400 000	311,725 34	378,510 44	0 40%	66,785 10
HOYA CORP SEC ID: FJ6441508	125 0177	2,100 000	88,014 97	262,537 25	0 28%	174,522 28
ISUZU MOTORS LTD SEC ID: FJ6467107	12 8813	3,000 000	16,353 81	38,643 78	0 04%	22,289 97
ITOCHU CORP SEC ID: FJ6467800	40 9065	6,800 000	66,614 31	278,164 29	0 29%	211,549 98
JAPAN TOBACCO INC SEC ID: FJ6474533	25 8547	7,600 000	152,155 40	196,495 96	0 21%	44,340 56
AEON CO LTD SEC ID: FJ6480043	22 3507	3,700 000	49,958 14	82,697 55	0 09%	32,739 41
KAJIMA CORP SEC ID: FJ6481322	16 7151	3,500 000	17,290 75	58,502 98	0 06%	41,212 23
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	13 2785	4,400 000	39,702 57	58,425 31	0 06%	18,722 74
KAO CORP SEC ID: FJ6483807	41 1406	2,700 000	74,073 77	111,079 59	0 12%	37,005 82
KIKKOMAN CORP SEC ID: FJ6490802	61 2427	1,400 000	16,470 93	85,739 82	0 09%	69,268 89

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Asset Detail

by Asset Type

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KEYENCE CORP SEC ID: FJ6490992	440 6299	880 000	48,358 74	387,754 31	0 41%	339,395 57
KINTETSU GROUP HOLDINGS CO LTD SEC ID: FJ6492964	31 7208	1,400 000	42,417 40	44,409 14	0 05%	1,991 74
KOMATSU LTD SEC ID: FJ6496585	26 1597	4,600 000	100,344 92	120,334 80	0 13%	19,989 88
KONAMI GROUP CORP SEC ID: FJ6496684	52 3691	800 000	15,527 61	41,895 31	0 04%	26,367 70
KUBOTA CORP SEC ID: FJ6497500	15 0553	5,000 000	46,048 34	75,276 64	0 08%	29,228 30
KYOCERA CORP SEC ID: FJ6499266	14 5978	6,800 000	84,597 55	99,265 15	0 10%	14,667 60
KYOWA KIRIN CO LTD SEC ID: FJ6499555	16 8109	7,000 000	104,508 72	117,676 27	0 12%	13,167 55
LASERTEC CORP SEC ID: FJ6506268	263 6544	400 000	58,279 37	105,461 77	0 11%	47,182 40
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	25 0319	10,300 000	114,834 32	257,828 78	0 27%	142,994 46
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	722 7976	32 000	17,287 42	23,129 52	0 02%	5,842 10
JFE HOLDINGS INC SEC ID: FJ6543790	15 5164	3,000 000	31,404 63	46,549 16	0 05%	15,144 53
MAKITA CORP SEC ID: FJ6555802	27 5926	1,400 000	25,418 38	38,629 59	0 04%	13,211 21
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	48 8013	7,000 000	221,710 98	341,608 75	0 36%	119,897 77
MARUBENI CORP SEC ID: FJ6569464	15 8072	9,700 000	43,358 30	153,329 91	0 16%	109,971 61
PANASONIC HOLDINGS CORP SEC ID: FJ6572708	9 9057	11,800 000	96,227 33	116,886 80	0 12%	20,659 47
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	17 1124	16,280 000	224,301 37	278,589 17	0 29%	54,287 80
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	13 7821	3,900 000	48,568 48	53,750 18	0 06%	5,181 70
MITSUBISHI CORP SEC ID: FJ6596780	15 9845	20,100 000	157,101 32	321,289 20	0 34%	164,187 88
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	14 1793	10,700 000	105,966 97	151,718 69	0 16%	45,751 72
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	58 4551	1,800 000	65,057 74	105,219 18	0 11%	40,161 44

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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
MITSUI & CO LTD SEC ID: FJ6597309	37 5798	7,900 000	137,774 31	296,880 42	0 31%	159,106 11
MITSUI CHEMICALS INC SEC ID: FJ6597366	29 6638	1,200 000	19,585 13	35,596 54	0 04%	16,011 41
MITSUI OSK LINES LTD SEC ID: FJ6597580	32 0400	2,700 000	14,720 39	86,508 02	0 09%	71,787 63
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	24 5283	5,100 000	93,549 64	125,094 34	0 13%	31,544 70
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	21 2300	14,600 000	176,148 03	309,957 45	0 33%	133,809 42
SEIKO EPSON CORP SEC ID: FJ6616505	14 9702	2,000 000	15,832 11	29,940 42	0 03%	14,108 31
RENESAS ELECTRONICS CORP SEC ID: FJ6635679	18 0806	7,700 000	109,662 43	139,220 46	0 15%	29,558 03
NINTENDO CO LTD SEC ID: FJ6639556	52 1989	6,400 000	111,479 43	334,072 93	0 35%	222,593 50
DENSO CORP SEC ID: FJ6640380	15 0872	16,500 000	185,672 49	248,939 58	0 26%	63,267 09
NEC CORP SEC ID: FJ6640406	59 2283	1,500 000	49,078 94	88,842 39	0 09%	39,763 45
NIDEC CORP SEC ID: FJ6640687	40 3958	1,600 000	42,375 12	64,633 28	0 07%	22,258 16
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	1 2222	177,500 000	87,667 82	216,933 26	0 23%	129,265 44
NISSAN CHEMICAL CORP SEC ID: FJ6641586	39 0552	1,000 000	14,192 47	39,055 19	0 04%	24,862 72
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	34 9057	1,200 000	13,330 06	41,886 79	0 04%	28,556 73
NITTO DENKO CORP SEC ID: FJ6641800	74 8333	900 000	40,472 68	67,349 98	0 07%	26,877 30
YAMAHA CORP SEC ID: FJ6642386	23 1026	5,000 000	102,344 16	115,512 84	0 12%	13,168 68
MINEBEA MITSUMI INC SEC ID: FJ6642402	20 5597	2,000 000	12,329 24	41,119 31	0 04%	28,790 07
NIPPON STEEL CORP SEC ID: FJ6642568	22 9111	4,100 000	40,562 84	93,935 31	0 10%	53,372 47
NISSAN MOTOR CO LTD SEC ID: FJ6642865	3 9311	11,600 000	39,579 53	45,600 23	0 05%	6,020 70
NOMURA HOLDINGS INC SEC ID: FJ6643103	4 5233	13,300 000	54,832 59	60,160 38	0 06%	5,327 79

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Asset Detail

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NIPPON YUSEN KK SEC ID: FJ6643962	31 0044	2,700 000	67,929 59	83,711 88	0 09%	15,782 29
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	133 9197	400 000	22,650 37	53,567 88	0 06%	30,917 51
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	37 2464	6,200 000	86,854 62	230,927 80	0 24%	144,073 18
OBAYASHI CORP SEC ID: FJ6656402	8 6537	4,700 000	25,829 44	40,672 44	0 04%	14,843 00
OLYMPUS CORP SEC ID: FJ6658804	14 4737	5,200 000	34,099 39	75,263 16	0 08%	41,163 77
OMRON CORP SEC ID: FJ6659422	46 6946	800 000	18,457 66	37,355 65	0 04%	18,897 99
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	17 8465	1,200 000	10,502 22	21,415 80	0 02%	10,913 58
ORIX CORP SEC ID: FJ6661147	18 8396	8,900 000	123,192 37	167,672 02	0 18%	44,479 65
OSAKA GAS CO LTD SEC ID: FJ6661766	20 8895	2,400 000	35,971 81	50,134 77	0 05%	14,162 96
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	21 1590	2,800 000	35,055 55	59,245 29	0 06%	24,189 74
T&D HOLDINGS INC SEC ID: FJ6744299	15 8923	3,300 000	27,079 59	52,444 68	0 06%	25,365 09
ROHM CO LTD SEC ID: FJ6747201	19 1694	2,400 000	42,297 69	46,006 53	0 05%	3,708 84
SMC CORP SEC ID: FJ6763968	537 3812	200 000	27,128 60	107,476 24	0 11%	80,347 64
SOFTBANK GROUP CORP SEC ID: FJ6770625	44 6375	8,200 000	169,371 81	366,027 82	0 38%	196,656 01
SECOM CO LTD SEC ID: FJ6791597	72 0315	1,200 000	59,952 29	86,437 80	0 09%	26,485 51
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	14 4169	2,800 000	24,394 48	40,367 43	0 04%	15,972 95
SEKISUI HOUSE LTD SEC ID: FJ6793908	22 2159	3,500 000	44,992 99	77,755 71	0 08%	32,762 72
SHIMADZU CORP SEC ID: FJ6804366	27 9614	1,000 000	8,070 43	27,961 41	0 03%	19,890 98
SHIMIZU CORP SEC ID: FJ6804408	6 6435	3,000 000	12,520 89	19,930 49	0 02%	7,409 60
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	41 9705	9,500 000	168,557 71	398,719 69	0 42%	230,161 98

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Asset Detail

by Asset Type

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SHIONOGI & CO LTD SEC ID: FJ6804689	48 2196	1,500 000	33,530 39	72,329 41	0 08%	38,799 02
SHIMANO INC SEC ID: FJ6804820	154 8801	400 000	26,926 63	61,952 05	0 07%	35,025 42
SONY GROUP CORP SEC ID: FJ6821501	95 1199	8,300 000	495,360 13	789,495 00	0 83%	294,134 87
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	29 7489	1,720 000	37,265 82	51,168 11	0 05%	13,902 29
SUMITOMO CORP SEC ID: FJ6858941	21 8187	6,300 000	79,221 16	137,457 80	0 14%	58,236 64
SUZUKI MOTOR CORP SEC ID: FJ6865508	42 7933	2,100 000	55,774 78	89,865 94	0 09%	34,091 16
TDK CORP SEC ID: FJ6869302	47 6451	2,200 000	58,475 87	104,819 13	0 11%	46,343 26
TAISEI CORP SEC ID: FJ6870102	34 2034	1,200 000	13,223 59	41,044 12	0 04%	27,820 53
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	28 7559	1,946 000	52,042 09	55,958 89	0 06%	3,916 80
ADVANTEST CORP SEC ID: FJ6870490	34 0261	4,400 000	63,748 42	149,714 86	0 16%	85,966 44
SYSMEX CORP SEC ID: FJ6883808	55 7384	800 000	26,540 74	44,590 72	0 05%	18,049 98
TERUMO CORP SEC ID: FJ6885076	32 7848	3,900 000	103,445 11	127,860 69	0 13%	24,415 58
TOBU RAILWAY CO LTD SEC ID: FJ6895166	26 8762	1,900 000	42,424 75	51,064 69	0 05%	8,639 94
TOHO CO LTD/TOKYO SEC ID: FJ6895208	33 8275	900 000	14,383 04	30,444 75	0 03%	16,061 71
TOKYO ELECTRIC POWER CO HOLDIN SEC ID: FJ6895406	5 2383	10,800 000	39,889 18	56,573 98	0 06%	16,684 80
TOKYO GAS CO LTD SEC ID: FJ6895448	22 9678	2,200 000	38,384 92	50,529 16	0 05%	12,144 24
TOKYO ELECTRON LTD SEC ID: FJ6895679	179 1389	2,700 000	143,618 45	483,675 01	0 51%	340,056 56
TOKYU CORP SEC ID: FJ6896545	12 2074	3,163 000	28,444 36	38,612 02	0 04%	10,167 66
TOPPAN HOLDINGS INC SEC ID: FJ6897022	27 9118	2,400 000	32,340 86	66,988 23	0 07%	34,647 37
TORAY INDUSTRIES INC SEC ID: FJ6897147	5 2000	6,300 000	27,978 80	32,760 18	0 03%	4,781 38

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Asset Detail

by Asset Type

12/31/2023

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
TOTO LTD SEC ID: FJ6897469	26 3371	1,000 000	13,670 77	26,337 07	0 03%	12,666 30
TOSOH CORP SEC ID: FJ6900289	12 7749	2,100 000	24,314 76	26,827 21	0 03%	2,512 45
MAZDA MOTOR CORP SEC ID: FJ6900305	10 8065	5,100 000	27,551 82	55,113 14	0 06%	27,561 32
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	81 5719	900 000	31,621 68	73,414 67	0 08%	41,792 99
TOYOTA TSUSHO CORP SEC ID: FJ6900586	58 9303	1,200 000	21,427 87	70,716 42	0 07%	49,288 55
TOYOTA MOTOR CORP SEC ID: FJ6900644	18 3749	62,600 000	621,374 52	1,150,271 72	1 21%	528,897 20
UNICHARM CORP SEC ID: FJ6911484	36 1612	1,600 000	32,688 83	57,857 85	0 06%	25,169 02
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	41 7151	1,100 000	40,283 88	45,886 65	0 05%	5,602 77
YAKULT HONSHA CO LTD SEC ID: FJ6985116	22 4642	1,000 000	13,228 91	22,464 18	0 02%	9,235 27
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	8 9339	5,400 000	21,007 57	48,243 02	0 05%	27,235 45
ASTELLAS PHARMA INC SEC ID: FJ6985389	11 9591	9,000 000	65,447 20	107,632 29	0 11%	42,185 09
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	18 4813	2,300 000	34,091 63	42,507 09	0 04%	8,415 46
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	41 7790	1,100 000	12,081 08	45,956 88	0 05%	33,875 80
YOKOGAWA ELECTRIC CORP SEC ID: FJ6986429	19 0736	1,700 000	15,004 83	32,425 17	0 03%	17,420 34
M3 INC SEC ID: FJB02K2M5	16 5484	1,800 000	25,644 99	29,787 21	0 03%	4,142 22
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	39 6865	3,000 000	74,071 28	119,059 45	0 13%	44,988 17
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	27 4649	7,400 000	126,420 90	203,240 18	0 21%	76,819 28
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	20 0489	4,500 000	28,614 24	90,220 25	0 09%	61,606 01
MITSUBISHI CHEMICAL GROUP CORP SEC ID: FJB0JQTJ2	6 1285	7,100 000	41,354 59	43,512 56	0 05%	2,157 97
SUMCO CORP SEC ID: FJB0M0C87	14 9986	2,300 000	28,416 33	34,496 74	0 04%	6,080 41

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Asset Detail

by Asset Type

12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INPEX CORP SEC ID: FJB10RB16	13 5090	4,900 000	51,574 42	66,194 14	0 07%	14,619 72
NOMURA REAL ESTATE HOLDINGS IN SEC ID: FJB1CWJM8	26 3087	400 000	9,502 14	10,523 48	0 01%	1,021 34
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	5 4440	13,945 000	69,937 24	75,917 07	0 08%	5,979 83
MONOTARO CO LTD SEC ID: FJB1GHR89	10 9200	10,300 000	113,341 53	112,475 89	0 12%	-865 64
MATSUKIYOCOCOKARA & CO SEC ID: FJB249GC1	17 7117	2,700 000	41,844 50	47,821 68	0 05%	5,977 18
ZOZO INC SEC ID: FJB292RC9	22 5209	1,200 000	24,771 50	27,025 11	0 03%	2,253 61
MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	39 3389	1,800 000	58,859 93	70,810 05	0 07%	11,950 12
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	37 5160	2,200 000	62,561 69	82,535 11	0 09%	19,973 42
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	21 2229	2,900 000	33,544 47	61,546 32	0 06%	28,001 85
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	23 7551	5,200 000	103,342 15	123,526 75	0 13%	20,184 60
KOEI TECMO HOLDINGS CO LTD SEC ID: FJB60DR01	11 4094	8,700 000	99,506 08	99,261 96	0 10%	-244 12
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3 9750	16,600 000	57,031 29	65,985 53	0 07%	8,954 24
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	48 9147	1,800 000	60,813 06	88,046 54	0 09%	27,233 48
NEXON CO LTD SEC ID: FJB63QM79	18 2260	2,100 000	26,243 21	38,274 58	0 04%	12,031 37
SUNTORY BEVERAGE & FOOD LTD SEC ID: FJBBD7Q83	32 9834	3,000 000	96,477 53	98,950 21	0 10%	2,472 68
OPEN HOUSE GROUP CO LTD SEC ID: FJBD3D176	29 6709	1,400 000	40,119 27	41,539 23	0 04%	1,419 96
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	4 5723	10,400 000	28,356 33	47,551 71	0 05%	19,195 38
SOFTBANK CORP SEC ID: FJBF5M0K1	12 4805	21,800 000	249,885 23	272,074 77	0 29%	22,189 54
SG HOLDINGS CO LTD SEC ID: FJBFFY883	14 3566	2,400 000	24,005 18	34,455 95	0 04%	10,450 77
NIPPON EXPRESS HOLDINGS INC SEC ID: FJBKSHP60	56 8449	500 000	28,939 13	28,422 47	0 03%	-516 66

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Asset Detail

by Asset Type

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SHIZUOKA FINANCIAL GROUP INC SEC ID: FJBP38QJ7	8 4764	4,100 000	24,999 73	34,753 16	0 04%	9,753 43
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	42 2968	10,600 000	273,234 59	448,345 88	0 47%	175,111 29
NOMURA REAL ESTATE MASTER FUND SEC ID: FJBYSJJF3	1,170 3788	37 000	41,036 54	43,304 02	0 05%	2,267 48
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	8 9339	11,100 000	81,799 80	99,166 20	0 10%	17,366 40
JAPAN POST BANK CO LTD SEC ID: FJBYT8165	10 1858	8,400 000	63,177 65	85,561 08	0 09%	22,383 43
TOTAL EQUITY JAPANESE YEN		1,105,553 000	12,375,053 62	21,074,174 92	22 14%	8,699,121 30
NEW ZEALAND DOLLAR						
EBOS GROUP LTD SEC ID: AN6160039	22 4768	831 000	18,618 60	18,678 24	0 02%	59 64
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	14 9423	1,209 000	18,325 34	18,065 29	0 02%	-260 05
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3 2797	13,883 000	21,491 99	45,532 31	0 05%	24,040 32
MERCURY NZ LTD SEC ID: ANB8W6K59	4 1788	8,618 000	25,434 16	36,012 81	0 04%	10,578 65
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	5 5717	9,633 000	37,760 63	53,672 38	0 06%	15,911 75
MERIDIAN ENERGY LTD SEC ID: ANBWFD052	3 5077	9,485 000	20,317 24	33,270 07	0 03%	12,952 83
TOTAL EQUITY NEW ZEALAND DOLLAR		43,659 000	141,947 96	205,231 10	0 22%	63,283 14
NORWEGIAN KRONE						
TELENOR ASA SEC ID: SN4732491	11 4812	9,608 000	109,637 11	110,311 73	0 12%	674 62
KONGSBERG GRUPPEN ASA SEC ID: SN5208244	45 8265	1,056 000	44,062 52	48,392 76	0 05%	4,330 24
EQUINOR ASA SEC ID: SN7133606	31 7211	5,352 000	79,667 13	169,771 34	0 18%	90,104 21
YARA INTERNATIONAL ASA SEC ID: SN7751258	35 5662	530 000	17,221 29	18,850 10	0 02%	1,628 81
MOWI ASA SEC ID: SNB02L489	17 9210	2,530 000	40,236 94	45,340 06	0 05%	5,103 12
AKER BP ASA SEC ID: SNB1L95G4	29 0970	2,196 000	75,814 63	63,896 92	0 07%	-11,917 71

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GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	18 4625	3,317 000	54,632 73	61,240 24	0 06%	6,607 51
DNB BANK ASA SEC ID: SNBNG7113	21 2688	10,013 000	199,064 08	212,964 94	0 22%	13,900 86
TOTAL EQUITY NORWEGIAN KRONE		34,602 000	620,336 43	730,768 09	0 77%	110,431 66
POUND STERLING						
ANTOFAGASTA PLC SEC ID: EX0045610	21 4103	6,757 000	108,192 79	144,669 17	0 15%	36,476 38
ASHTEAD GROUP PLC SEC ID: EX0053671	69 6296	3,881 000	160,765 08	270,232 38	0 28%	109,467 30
BARRATT DEVELOPMENTS PLC SEC ID: EX0081185	7 1720	7,737 000	44,182 65	55,489 95	0 06%	11,307 30
BHP GROUP LTD SEC ID: EX0144405	34 2857	7,307 000	133,633 22	250,525 95	0 26%	116,892 73
DIAGEO PLC SEC ID: EX0237407	36 4083	10,005 000	172,654 22	364,264 92	0 38%	191,610 70
BAE SYSTEMS PLC SEC ID: EX0263494	14 1567	17,525 000	145,197 67	248,095 37	0 26%	102,897 70
HALMA PLC SEC ID: EX0405202	29 1164	2,079 000	47,827 87	60,533 06	0 06%	12,705 19
STANDARD CHARTERED PLC SEC ID: EX0408289	8 4978	12,628 000	67,205 15	107,310 43	0 11%	40,105 28
IMPERIAL BRANDS PLC SEC ID: EX0454499	23 0293	3,594 000	64,661 29	82,767 17	0 09%	18,105 88
HSBC HOLDINGS PLC SEC ID: EX0540529	8 1014	125,507 000	773,937 18	1,016,776 64	1 07%	242,839 46
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	3 2010	64,450 000	155,560 68	206,305 92	0 22%	50,745 24
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	30 1745	2,325 000	56,393 44	70,155 75	0 07%	13,762 31
PEARSON PLC SEC ID: EX0677602	12 2916	3,880 000	35,667 31	47,691 49	0 05%	12,024 18
PRUDENTIAL PLC SEC ID: EX0709959	11 3100	10,123 000	75,830 00	114,491 39	0 12%	38,661 39
RIO TINTO PLC SEC ID: EX0718877	74 4738	7,857 000	443,021 46	585,140 77	0 61%	142,119 31
SSE PLC SEC ID: EX0790876	23 6603	5,631 000	95,678 21	133,231 08	0 14%	37,552 87
BP PLC SEC ID: EX0798051	5 9425	68,091 000	281,694 01	404,629 42	0 43%	122,935 41

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Asset Detail

by Asset Type

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PARAMETRIC EAFE PII - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0 6082	302,982 000	96,197 37	184,275 79	0 19%	88,078 42
SMITH & NEPHEW PLC SEC ID: EX0922321	13 7487	11,815 000	141,651 98	162,441 11	0 17%	20,789 13
ASTRAZENECA PLC SEC ID: EX0989528	135 1288	8,579 000	671,672 15	1,159,269 98	1 22%	487,597 83
BT GROUP PLC SEC ID: EX3091355	1 5757	29,736 000	39,567 74	46,853 62	0 05%	7,285 88
BARCLAYS PLC SEC ID: EX3134866	1 9604	64,791 000	82,957 64	127,015 46	0 13%	44,057 82
INTERTEK GROUP PLC SEC ID: EX3163832	54 1280	1,324 000	44,614 65	71,665 48	0 08%	27,050 83
BURBERRY GROUP PLC SEC ID: EX3174300	18 0512	6,754 000	115,637 77	121,917 59	0 13%	6,279 82
NEXT PLC SEC ID: EX3208983	103 4883	788 000	26,435 13	81,548 75	0 09%	55,113 62
J SAINSBURY PLC SEC ID: EXB019KW9	3 8575	28,872 000	61,161 74	111,375 03	0 12%	50,213 29
ADMIRAL GROUP PLC SEC ID: EXB02J636	34 2156	1,516 000	45,645 50	51,870 90	0 05%	6,225 40
CENTRICA PLC SEC ID: EXB033F22	1 7930	30,484 000	49,601 39	54,658 01	0 06%	5,056 62
BUNZL PLC SEC ID: EXB0744B8	40 6661	1,910 000	31,239 38	77,672 29	0 08%	46,432 91
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	22 8062	5,050 000	94,882 62	115,171 17	0 12%	20,288 55
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	118 2250	2,230 000	158,642 29	263,641 64	0 28%	104,999 35
UNILEVER PLC SEC ID: EXB10RZP7	48 4424	4,709 000	155,762 53	228,115 26	0 24%	72,352 73
EXPERIAN PLC SEC ID: EXB19NLV9	40 8191	5,176 000	76,903 26	211,279 64	0 22%	134,376 38
MONDI PLC SEC ID: EXB1CRLC8	19 6001	3,148 000	51,332 55	61,700 96	0 06%	10,368 41
SEVERN TRENT PLC SEC ID: EXB1FH8J7	32 8771	2,782 000	62,644 47	91,464 07	0 10%	28,819 60
WHITBREAD PLC SEC ID: EXB1KJJ48	46 6067	1,568 000	37,932 75	73,079 29	0 08%	35,146 54
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	9 3570	11,790 000	106,528 97	110,319 41	0 12%	3,790 44

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PARAMETRIC EAFE PII - [redacted]

Asset Detail

by Asset Type

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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SMITHS GROUP PLC SEC ID: EXB1WY232	22 4811	1,992 000	35,831 23	44,782 35	0 05%	8,951 12
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	25 1212	5,044 000	78,794 16	126,711 37	0 13%	47,917 21
3I GROUP PLC SEC ID: EXB1YW440	30 8629	5,468 000	39,184 30	168,758 38	0 18%	129,574 08
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	69 0942	4,311 000	255,617 46	297,864 92	0 31%	42,247 46
RELX PLC SEC ID: EXB2B0DG6	39 6463	6,875 000	100,949 49	272,568 18	0 29%	171,618 69
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	13 5065	7,467 000	67,340 02	100,853 09	0 11%	33,513 07
OCADO GROUP PLC SEC ID: EXB3MBS72	9 6681	13,495 000	124,894 09	130,470 78	0 14%	5,576 69
GLENCORE PLC SEC ID: EXB4T3BW4	6 0183	40,799 000	81,928 68	245,541 88	0 26%	163,613 20
ENTAIN PLC SEC ID: EXB5VQMV7	12 6741	11,628 000	130,568 47	147,373 99	0 15%	16,805 52
SEGRO PLC SEC ID: EXB5ZN1N1	11 2998	14,991 000	127,159 10	169,395 70	0 18%	42,236 60
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	3 8206	48,504 000	85,580 27	185,313 20	0 19%	99,732 93
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	14 9470	6,663 000	39,123 11	99,592 07	0 10%	60,468 96
WPP PLC SEC ID: EXB8KF9B6	9 5992	4,674 000	35,406 29	44,866 87	0 05%	9,460 58
COCA-COLA HBC AG SEC ID: EXB9895B6	29 3841	4,455 000	111,166 33	130,906 34	0 14%	19,740 01
COMPASS GROUP PLC SEC ID: EXBD6K458	27 3572	9,567 000	121,050 65	261,726 41	0 27%	140,675 76
NATIONAL GRID PLC SEC ID: EXBDR05C3	13 4874	22,497 000	257,887 69	303,425 68	0 32%	45,537 99
ABRDN PLC SEC ID: EXBF8Q6K3	2 2774	50,921 000	119,046 47	115,969 03	0 12%	-3,077 44
PHOENIX GROUP HOLDINGS PLC SEC ID: EXBGXQNP3	6 8227	18,367 000	116,026 15	125,313 07	0 13%	9,286 92
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	90 3833	1,025 000	36,870 24	92,642 90	0 10%	55,772 66
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	64 3774	608 000	23,212 46	39,141 46	0 04%	15,929 00

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Asset Detail

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PARAMETRIC EAFE PII - [redacted]

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
M&G PLC SEC ID: EXBKFB1C0	2 8352	20,208 000	29,249 02	57,292 81	0 06%	28,043 79
WISE PLC SEC ID: EXBL9YR78	11 1418	5,235 000	46,287 98	58,327 07	0 06%	12,039 09
TESCO PLC SEC ID: EXBLGZ985	3 7033	33,011 000	102,677 96	122,249 44	0 13%	19,571 48
BERKELEY GROUP HOLDINGS PLC SEC ID: EXBLJNXL3	59 7626	868 000	36,492 06	51,873 96	0 05%	15,381 90
NATWEST GROUP PLC ORD GBP1 0769 SEC ID: EXBM8PJY6	2 7969	24,063 000	34,787 07	67,302 07	0 07%	32,515 00
INFORMA PLC SEC ID: EXBMJ6DW6	9 9587	8,007 000	50,375 10	79,739 61	0 08%	29,364 51
HALEON PLC SEC ID: EXBMX86B0	4 1004	28,535 000	109,598 70	117,004 75	0 12%	7,406 05
GSK PLC SEC ID: EXBN7SWP3	18 4872	16,720 000	328,346 38	309,105 14	0 32%	-19,241 24
MELROSE INDUST PLC ORD GBP0 22857142 SEC ID: EXBNGDN84	7 2332	7,476 000	45,298 86	54,075 51	0 06%	8,776 65
SHELL PLC SEC ID: EXBP6MXD8	32 7815	41,500 000	982,682 00	1,360,431 50	1 43%	377,749 50
SCHRODERS PLC ORD GBP0 20 SEC ID: EXBP9LHF0	5 4804	21,100 000	104,545 55	115,635 71	0 12%	11,090 16
AVIVA PLC SEC ID: EXBPQY8M8	5 5416	14,632 000	75,935 89	81,084 04	0 09%	5,148 15
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	9 1964	5,873 000	42,567 97	54,010 50	0 06%	11,442 53
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFGQN2	133 9177	349 000	34,219 53	46,737 29	0 05%	12,517 76
TOTAL EQUITY POUND STERLING		1,392,309 000	9,023,814 84	13,245,733 38	13 91%	4,221,918 54
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	2 9490	16,400 000	45,194 76	48,363 28	0 05%	3,168 52
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	25 3279	9,100 000	92,457 16	230,483 66	0 24%	138,026 50
SEATRIUM LTD SEC ID: FM6205138	0 0895	227,111 000	22,507 31	20,316 20	0 02%	-2,191 11
SINGAPORE EXCHANGE LTD SEC ID: FM6303867	7 4521	6,400 000	41,447 22	47,693 12	0 05%	6,245 90

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PARAMETRIC EAFE PII - [redacted]

Asset Detail

by Asset Type

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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
CAPITALAND ASCENDAS REIT SEC ID: FM6563874	2 2970	21,500 000	35,276 28	49,385 94	0 05%	14,109 66
SINGAPORE AIRLINES LTD SEC ID: FM6811737	4 9731	11,600 000	35,197 87	57,687 82	0 06%	22,489 95
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	21 5677	4,800 000	67,789 32	103,525 13	0 11%	35,735 81
UOL GROUP LTD SEC ID: FM6916841	4 7608	5,500 000	24,108 71	26,184 52	0 03%	2,075 81
SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY18	1 8725	13,500 000	23,789 17	25,278 60	0 03%	1,489 43
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	9 8552	29,600 000	244,712 79	291,714 05	0 31%	47,001 26
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	2 7064	46,900 000	117,052 05	126,929 72	0 13%	9,877 67
KEPPEL LTD SEC ID: FMB1VQ5C0	5 3597	11,900 000	39,230 74	63,780 61	0 07%	24,549 87
TOTAL EQUITY SINGAPORE DOLLAR		404,311 000	788,763 38	1,091,342 65	1 15%	302,579 27
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	13 7728	16,264 000	159,567 48	224,000 48	0 24%	64,433 00
SWEDBANK AB SEC ID: SS4846522	20 1730	4,559 000	49,367 02	91,968 50	0 10%	42,601 48
SECURITAS AB SEC ID: SS5554042	9 7818	3,158 000	23,138 97	30,891 08	0 03%	7,752 11
H & M HENNES & MAURITZ AB SEC ID: SS5687438	17 5256	4,103 000	50,333 25	71,907 39	0 08%	21,574 14
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	6 2622	14,030 000	80,112 42	87,859 35	0 09%	7,746 93
ALFA LAVAL AB SEC ID: SS7332686	40 0284	1,716 000	29,978 35	68,688 70	0 07%	38,710 35
GETINGE AB SEC ID: SS7698359	22 2567	1,620 000	27,136 04	36,055 90	0 04%	8,919 86
INDUTRADE AB SEC ID: SSB0LDBX2	25 9778	1,954 000	41,804 25	50,760 55	0 05%	8,956 30
SKF AB SEC ID: SSB1Q3J35	19 9745	2,334 000	35,100 25	46,620 48	0 05%	11,520 23
VOLVO AB SEC ID: SSB1QH836	25 9678	8,342 000	114,854 64	216,623 72	0 23%	101,769 08
SANDVIK AB SEC ID: SSB1VQ251	21 6415	5,990 000	92,906 46	129,632 71	0 14%	36,726 25

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PARAMETRIC EAFE PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INDUSTRIVARDEN AB SEC ID: SSB1VSK57	32 5764	1,519 000	27,796 93	49,483 54	0 05%	21,686 61
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	14 9933	3,876 000	22,455 02	58,113 94	0 06%	35,658 92
SAGAX AB SEC ID: SSB9M3PK7	27 5257	1,306 000	24,482 62	35,948 58	0 04%	11,465 96
HOLMEN AB SEC ID: SSBDQQ1Q6	42 2412	1,070 000	43,422 54	45,198 03	0 05%	1,775 49
ESSITY AB SEC ID: SSBF1K7P7	24 8069	2,705 000	34,686 51	67,102 61	0 07%	32,416 10
EQT AB SEC ID: SSBJ7W9K6	28 2798	2,436 000	53,886 61	68,889 69	0 07%	15,003 08
EVOLUTION AB SEC ID: SSBJXSCH9	119 2913	404 000	31,471 28	48,193 69	0 05%	16,722 41
ATLAS COPCO AB SEC ID: SSBLDBN40	17 2209	13,027 000	61,007 33	224,337 12	0 24%	163,329 79
ATLAS COPCO AB SEC ID: SSBLDBN57	14 8246	9,763 000	50,741 39	144,732 48	0 15%	93,991 09
EPIROC AB SEC ID: SSBMD58R7	20 0638	8,105 000	117,289 89	162,617 13	0 17%	45,327 24
EPIROC AB SEC ID: SSBMD58W6	17 5037	2,459 000	17,169 37	43,041 68	0 05%	25,872 31
INVESTOR AB SEC ID: SSBMV7PN3	22 9712	3,539 000	72,997 86	81,294 97	0 09%	8,297 11
INVESTOR AB SEC ID: SSBMV7PQ6	23 1696	14,216 000	151,987 75	329,379 38	0 35%	177,391 63
NIBE INDUSTRIER AB SEC ID: SSBN7BZM0	7 0253	2,537 000	19,114 41	17,823 21	0 02%	-1,291 20
HEXAGON AB SEC ID: SSBNZFHC2	12 0016	20,070 000	157,694 04	240,871 47	0 25%	83,177 43
BEIJER REF AB SEC ID: SSBP2NJ42	13 3858	3,460 000	45,009 85	46,314 84	0 05%	1,304 99
FASTIGHETS AB BALDER SEC ID: SSBPMRNZ7	7 0968	9,732 000	43,395 68	69,065 59	0 07%	25,669 91
BOLIDEN AB SEC ID: SSBPYTZ53	31 2071	1,331 000	20,336 60	41,536 59	0 04%	21,199 99
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10 8605	3,195 000	25,501 01	34,699 14	0 04%	9,198 13
ASSA ABLOY AB SEC ID: SSBYPC1T6	28 8057	5,631 000	62,682 12	162,205 16	0 17%	99,523 04

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Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PII - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORDEA BANK ABP SEC ID: SSBYZF9J2	12 3757	19,162 000	164,248 88	237,142 31	0 25%	72,893 43
INVESTMENT AB LATOUR SEC ID: SSBZ404X0	26 0274	1,626 000	25,029 55	42,320 51	0 04%	17,290 96
TOTAL EQUITY SWEDISH KRONA		195,239 000	1,976,706 37	3,305,320 52	3 47%	1,328,614 15
SWISS FRANC						
SWISSCOM AG SEC ID: ES5533975	601 2000	107 000	40,460 91	64,328 40	0 07%	23,867 49
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	11,988 3562	9 000	92,714 39	107,895 21	0 11%	15,180 82
GIVAUDAN SA SEC ID: ES5980614	4,139 4879	54 000	100,162 83	223,532 35	0 23%	123,369 52
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	522 3074	1,035 000	400,859 48	540,588 13	0 57%	139,728 65
NOVARTIS AG SEC ID: ES7103066	100 8376	12,900 000	740,869 22	1,300,805 56	1 37%	559,936 34
ABB LTD SEC ID: ES7108891	44 3177	9,139 000	195,928 96	405,019 54	0 43%	209,090 58
ROCHE HOLDING AG SEC ID: ES7110384	290 5008	3,890 000	787,157 73	1,130,048 12	1 19%	342,890 39
ADECCO GROUP AG SEC ID: ES7110723	49 0346	1,296 000	43,030 17	63,548 89	0 07%	20,518 72
HOLCIM AG SEC ID: ES7110756	78 4412	2,896 000	129,712 63	227,165 59	0 24%	97,452 96
NESTLE SA SEC ID: ES7123874	115 8558	16,403 000	1,165,894 17	1,900,382 02	2 00%	734,487 85
BALOISE HOLDING AG SEC ID: ES7124591	156 5972	283 000	28,581 39	44,317 00	0 05%	15,735 61
TEMENOS AG SEC ID: ES7147899	92 9365	546 000	46,335 42	50,743 33	0 05%	4,407 91
SONOVA HOLDING AG SEC ID: ES7156031	326 0263	280 000	42,997 51	91,287 35	0 10%	48,289 84
SWATCH GROUP AG/THE SEC ID: ES7184728	271 6093	152 000	29,391 26	41,284 62	0 04%	11,893 36
SWATCH GROUP AG/THE SEC ID: ES7184736	52 3377	1,200 000	61,835 26	62,805 20	0 07%	969 94
LONZA GROUP AG SEC ID: ES7333374	420 2459	383 000	31,786 10	160,954 20	0 17%	129,168 10
SWISS LIFE HOLDING AG SEC ID: ES7437803	693 8751	174 000	49,336 88	120,734 27	0 13%	71,397 39

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Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PII - [redacted]

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
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	809 1249	50 000	32,116 16	40,456 25	0 04%	8,340 09
SWISS PRIME SITE AG SEC ID: ESB083BH9	106 7546	573 000	44,517 97	61,170 38	0 06%	16,652 41
AVOLTA AG SEC ID: ESB0R80X4	39 3037	1,484 000	55,017 05	58,326 76	0 06%	3,309 71
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,441 2167	128 000	42,530 18	184,475 73	0 19%	141,945 55
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	249 8663	354 000	53,627 90	88,452 68	0 09%	34,824 78
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	344 3237	306 000	48,502 07	105,363 04	0 11%	56,860 97
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	94 7662	988 000	57,858 96	93,629 04	0 10%	35,770 08
GEBERIT AG SEC ID: ESB1WGG94	640 4087	202 000	53,905 72	129,362 56	0 14%	75,456 84
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	56 0209	938 000	34,007 17	52,547 61	0 06%	18,540 44
SWISS RE AG SEC ID: ESB545MG7	112 3507	1,695 000	94,457 07	190,434 50	0 20%	95,977 43
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	137 5275	2,513 000	82,065 19	345,606 55	0 36%	263,541 36
SIG GROUP AG SEC ID: ESBD5GN66	22 9906	1,240 000	23,853 31	28,508 29	0 03%	4,654 98
SIKA AG SEC ID: ESBF2DSG4	325 1946	825 000	81,892 25	268,285 51	0 28%	186,393 26
ALCON INC SEC ID: ESBJT1GR2	77 9897	4,122 000	222,172 47	321,473 39	0 34%	99,300 92
SANDOZ GROUP AG SEC ID: ESBLPLD33	32 1511	2,528 000	38,604 93	81,278 06	0 09%	42,673 13
SGS SA CHF0 04 SEC ID: ESBMBQHZ0	86 1878	550 000	31,118 38	47,403 31	0 05%	16,284 93
BACHEM HOLDING AG CHF0 01 (REGD) (SUBD) SEC ID: ESBMXVKB4	77 2293	502 000	34,983 67	38,769 08	0 04%	3,785 41
STRAUMANN HLDG CHF0 01 (REGD) (POST SPLIT) SEC ID: ESBQ7ZV07	161 1121	627 000	60,169 39	101,017 29	0 11%	40,847 90
UBS GROUP AG SEC ID: ESBRJL171	31 0105	17,800 000	251,391 39	551,987 17	0 58%	300,595 78

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PARAMETRIC EAFE PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
VAT GROUP AG SEC ID: ESBYZWMR7	500 8020	158 000	32,483 28	79,126 72	0 08%	46,643 44
TOTAL EQUITY SWISS FRANC		88,330 000	5,362,328 82	9,403,113 70	9 88%	4,040,784 88
U S DOLLAR						
FUTU HOLDINGS LTD ADR SEC ID: 36118L106	54 6300	892 000	35,330 12	48,729 96	0 05%	13,399 84
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	10 4400	15,350 000	138,533 50	160,254 00	0 17%	21,720 50
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	3 4800	8,500 000	32,127 44	29,580 00	0 03%	-2,547 44
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	41 2100	3,300 000	132,918 53	135,993 00	0 14%	3,074 47
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	66 7400	1,155 000	53,032 29	77,084 70	0 08%	24,052 41
GRAB HOLDINGS LTD SEC ID: G4124C109	3 3700	37,140 000	112,206 78	125,161 80	0 13%	12,955 02
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	152 7900	564 000	63,764 48	86,173 56	0 09%	22,409 08
CYBERARK SOFTWARE LTD SEC ID: M2682V108	219 0500	282 000	24,469 14	61,772 10	0 06%	37,302 96
WIX COM LTD SEC ID: M98068105	123 0200	468 000	42,372 72	57,573 36	0 06%	15,200 64
AERCAP HOLDINGS NV SEC ID: N00985106	74 3200	965 000	47,931 67	71,718 80	0 08%	23,787 13
CRH PLC SEC ID: NAB01ZKD3	69 1600	4,365 000	141,841 17	301,883 40	0 32%	160,042 23
TOTAL EQUITY U S DOLLAR		72,981 000	824,527 84	1,155,924 68	1 21%	331,396 84
TOTAL EQUITY		5,232,889 000	57,297,451 25	94,020,858 79	98 77%	36,723,407 54
	TOTAL ASSETS - BASE:	5,495,194 510	58,376,748 90	95,192,309 93	100.00%	36,815,561 03

BNY MELLON

WELLINGTON EMD PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	8 7200	2,182,275 402	21,669,614 31	19,029,441 51	100 00%	-2,640,172 80
TOTAL ASSETS - BASE:		2,182,275 402	21,669,614 31	19,029,441 51	100.00%	-2,640,172 80

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

STEPSTONE PII - [redacted]

Report ID: GL8013
Base Currency: USD
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	36,799,314 000	19,844,344 47	36,799,314 00	31 91%	16,954,969 53
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1 0000	50,728,808 000	30,729,574 80	50,728,808 00	43 98%	19,999,233 20
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1 0000	27,811,346 000	14,022,678 00	27,811,346 00	24 11%	13,788,668 00
TOTAL PRIVATE EQUITY U S DOLLAR		115,339,468 000	64,596,597 27	115,339,468 00	100 00%	50,742,870 73
TOTAL PRIVATE EQUITY		115,339,468 000	64,596,597 27	115,339,468 00	100 00%	50,742,870 73
TOTAL ASSETS - BASE:		115,339,468 000	64,596,597 27	115,339,468 00	**100.00%**	50,742,870 73

BNY MELLON

EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
INTEREST RECEIVABLE			2,771 22	2,834 51	0 01%	63 29
NON-BASE CURRENCY			1,076 65	1,104 65	0 00%	28 00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-304,495 31	-316,058 94	-0 57%	-11,563 63
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-300,647 44	-312,119 78	-0 56%	-11,472 34
U S DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-291,254 65	-291,254 65	-0 53%	0 00
CASH			1,507 72	1,507 72	0 00%	0 00
INTEREST RECEIVABLE			849,642 65	849,642 65	1 54%	0 00
RECEIVABLE FOR INVESTMENTS SOLD			148,230 93	148,230 93	0 27%	0 00
FFX CONTRACTS RECEIVABLE			304,495 31	304,495 31	0 55%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	1,919,040 940	1,919,040 94	1,919,040 94	3 47%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		1,919,040 940	2,931,662 90	2,931,662 90	5 31%	0 00
TOTAL CASH & CASH EQUIVALENTS		1,919,040 940	2,631,015 46	2,619,543 12	4 74%	-11,472 34
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
SNF GROUP SACA REGS 2 625% 02/01/2029 SEC ID: EFBMG6YL9	101 3574	100,000 000	92,484 39	101,357 38	0 18%	8,872 99
IQVIA INC REGS 2 250% 03/15/2029 SEC ID: NABKP8GG1	101 0755	100,000 000	79,604 33	101,075 48	0 18%	21,471 15
AVANTOR FUNDING INC REGS 3 875% 07/15/2028 SEC ID: NABMW0Y35	107 9795	100,000 000	96,560 73	107,979 54	0 20%	11,418 81
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		300,000 000	268,649 45	310,412 40	0 56%	41,762 95
U S DOLLAR						
BAUSCH & LOMB 5/22 TL 0 000% 05/05/2027 DD 04/20/22 SEC ID: 99AAM2936	98 6880	97,751 900	96,163 43	96,469 40	0 17%	305 97

BNY MELLON

EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AUTHENTIC BRANDS 12/21 TLB1 0 000% 12/21/2028 DD 11/30/21 SEC ID: 00076VAZ3	100 3470	140,738 260	141,168 38	141,226 62	0 26%	58 24
AHP HEALTH PARTNERS INC 144A 5 750% 07/15/2029 DD 07/08/21 SEC ID: 00150LAB7	86 6250	176,000 000	153,086 18	152,460 00	0 28%	-626 18
AMN HEALTHCARE INC 144A 4 625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	94 6250	15,000 000	13,767 12	14,193 75	0 03%	426 63
AMN HEALTHCARE INC 144A 4 000% 04/15/2029 DD 10/20/20 SEC ID: 00175PAC7	90 1910	107,000 000	94,810 42	96,504 37	0 17%	1,693 95
API GROUP DE INC 144A 4 750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	93 9320	180,000 000	165,232 52	169,077 60	0 31%	3,845 08
AMERICAN AIRLINES INC/AAD 144A 5 500% 04/20/2026 DD 03/24/21 SEC ID: 00253XAA9	99 2800	95,000 000	97,039 17	94,316 00	0 17%	-2,723 17
ACUSHNET CO 144A 7 375% 10/15/2028 DD 10/03/23 SEC ID: 005095AA2	104 3290	112,000 000	112,838 05	116,848 48	0 21%	4,010 43
ADTALEM GLOBAL EDUCATION 144A 5 500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	96 1910	251,000 000	239,496 55	241,439 41	0 44%	1,942 86
AETHON UNITED BR LP / AET 144A 8 250% 02/15/2026 DD 02/02/21 SEC ID: 00810GAC8	100 5000	179,000 000	180,980 66	179,895 00	0 33%	-1,085 66
AG TTMT ESCROW ISSUER LLC 144A 8 625% 09/30/2027 DD 08/23/22 SEC ID: 00840KAA7	105 1390	103,000 000	103,852 41	108,293 17	0 20%	4,440 76
AIR CANADA 144A 3 875% 08/15/2026 DD 08/11/21 SEC ID: 008911BK4	95 5280	70,000 000	70,000 00	66,869 60	0 12%	-3,130 40
ALBERTSONS COS INC / SAFE 144A 5 875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	100 1600	94,000 000	94,000 00	94,150 40	0 17%	150 40
ALBERTSONS COS INC / SAFE 144A 4 875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	95 8180	162,000 000	157,999 13	155,225 16	0 28%	-2,773 97
ALIXPARTNERS 2/21 (USD) COV-LI 0 000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	100 1940	274,118 660	274,259 73	274,650 45	0 50%	390 72

BNY MELLON

EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	100 7500	87,000 000	88,650 90	87,652 50	0 16%	-998 40
ATI INC 5 875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	98 6470	32,000 000	32,000 00	31,567 04	0 06%	-432 96
ALLIANT HOLDINGS INTERMED 144A 6 750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	99 1360	131,000 000	132,158 84	129,868 16	0 24%	-2,290 68
ALLIANT HOLDINGS INTERMED 144A 7 000% 01/15/2031 DD 12/14/23 SEC ID: 01883LAF0	105 1510	78,000 000	78,190 23	82,017 78	0 15%	3,827 55
ALLIED UNIVERSAL HOLDCO L 144A 6 625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	99 4760	214,000 000	213,082 97	212,878 64	0 39%	-204 33
ALLIED UNIVERSAL HOLDCO L 144A 9 750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	97 9910	150,000 000	145,389 94	146,986 50	0 27%	1,596 56
ALLWYN ENTERTAINMENT FINA 144A 7 875% 04/30/2029 DD 04/28/23 SEC ID: 02007VAA8	101 7500	200,000 000	202,736 03	203,500 00	0 37%	763 97
AMERICAN AIRLINES INC 144A 7 250% 02/15/2028 DD 02/15/23 SEC ID: 023771T32	100 9690	42,000 000	42,000 00	42,406 98	0 08%	406 98
AMWINS GROUP INC 144A 4 875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	91 1900	159,000 000	145,925 29	144,992 10	0 26%	-933 19
ANTERO MIDSTREAM PARTNERS 144A 5 750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	99 2350	129,000 000	124,908 92	128,013 15	0 23%	3,104 23
ANTERO MIDSTREAM PARTNERS 144A 7 875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	102 5240	43,000 000	43,000 00	44,085 32	0 08%	1,085 32
ARCHES BUYER INC 144A 4 250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	90 5680	70,000 000	59,587 77	63,397 60	0 11%	3,809 83
ARCHES BUYER INC 144A 6 125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	86 5000	179,000 000	148,711 53	154,835 00	0 28%	6,123 47
ARCHROCK PARTNERS LP / AR 144A 6 875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	100 2500	100,000 000	102,393 10	100,250 00	0 18%	-2,143 10

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARKO CORP 144A 5 125% 11/15/2029 DD 10/21/21 SEC ID: 041242AA6	86 2500	160,000 000	149,183 11	138,000 00	0 25%	-11,183 11
ASBURY AUTOMOTIVE GROUP INC 4 500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	94 9750	17,000 000	17,053 02	16,145 75	0 03%	-907 27
ASBURY AUTOMOTIVE GROUP INC 4 750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	93 4040	138,000 000	126,652 03	128,897 52	0 23%	2,245 49
ASBURY AUTOMOTIVE GROUP I 144A 4 625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	92 5900	28,000 000	27,663 29	25,925 20	0 05%	-1,738 09
ASBURY AUTOMOTIVE GROUP I 144A 5 000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	90 9360	12,000 000	12,000 00	10,912 32	0 02%	-1,087 68
ASHTON WOODS USA LLC / AS 144A 4 625% 08/01/2029 DD 08/02/21 SEC ID: 045086AM7	88 9250	37,000 000	32,161 04	32,902 25	0 06%	741 21
ASHTON WOODS USA LLC / AS 144A 4 625% 04/01/2030 DD 09/23/21 SEC ID: 045086AP0	89 1620	127,000 000	109,201 48	113,235 74	0 20%	4,034 26
ASSUREDPARTNERS INC 144A 5 625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	93 3400	22,000 000	22,000 00	20,534 80	0 04%	-1,465 20
ATHENAHEALTH 2/22 COV-LITE TLB 0 000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAB9	99 4500	119,084 750	118,513 89	118,429 78	0 21%	-84 11
AVIENT CORP 144A 7 125% 08/01/2030 DD 08/10/22 SEC ID: 05368VAA4	104 0870	175,000 000	174,775 75	182,152 25	0 33%	7,376 50
BCPE EMPIRE HOLDINGS INC 144A 7 625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	96 4970	262,000 000	251,512 10	252,822 14	0 46%	1,310 04
BWX TECHNOLOGIES INC 144A 4 125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	92 7290	77,000 000	74,554 89	71,401 33	0 13%	-3,153 56
BWX TECHNOLOGIES INC 144A 4 125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	91 2500	109,000 000	102,257 90	99,462 50	0 18%	-2,795 40
BALL CORP 3 125% 09/15/2031 DD 09/14/21 SEC ID: 058498AX4	86 2960	190,000 000	151,575 26	163,962 40	0 30%	12,387 14

BNY MELLON

EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BALL CORP 6 875% 03/15/2028 DD 11/25/22 SEC ID: 058498AY2	103 9600	46,000 000	46,706 99	47,821 60	0 09%	1,114 61
BAUSCH & LOMB ESCROW CORP 144A 8 375% 10/01/2028 DD 09/29/23 SEC ID: 071705AA5	105 4940	125,000 000	125,521 06	131,867 50	0 24%	6,346 44
BELLRING BRANDS INC 144A 7 000% 03/15/2030 DD 03/10/22 SEC ID: 07831CAA1	103 6600	194,000 000	194,426 15	201,100 40	0 36%	6,674 25
BERRY GLOBAL INC 144A 5 625% 07/15/2027 DD 06/05/19 SEC ID: 085770AB1	99 2560	94,000 000	89,777 13	93,300 64	0 17%	3,523 51
BLACK KNIGHT INFOSERV LLC 144A 3 625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	94 8510	30,000 000	29,735 97	28,455 30	0 05%	-1,280 67
BOMBARDIER INC 144A 7 875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	100 0220	89,000 000	86,947 35	89,019 58	0 16%	2,072 23
BOMBARDIER INC 144A 7 125% 06/15/2026 DD 06/08/21 SEC ID: 097751BV2	99 5460	39,000 000	39,000 00	38,822 94	0 07%	-177 06
BOMBARDIER INC 144A 8 750% 11/15/2030 DD 11/17/23 SEC ID: 097751CA7	106 4960	110,000 000	110,000 00	117,145 60	0 21%	7,145 60
BOOZ ALLEN HAMILTON INC 144A 3 875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	94 3110	67,000 000	67,000 00	63,188 37	0 11%	-3,811 63
BOOZ ALLEN HAMILTON INC 144A 4 000% 07/01/2029 DD 06/17/21 SEC ID: 09951LAB9	93 7110	38,000 000	38,000 00	35,610 18	0 06%	-2,389 82
BOYNE USA INC 144A 4 750% 05/15/2029 DD 04/26/21 SEC ID: 103557AC8	94 0390	171,000 000	155,706 86	160,806 69	0 29%	5,099 83
BROADSTREET PARTNERS INC 144A 5 875% 04/15/2029 DD 04/21/21 SEC ID: 11135RAA3	93 3510	211,000 000	194,133 55	196,970 61	0 36%	2,837 06
BUILDERS FIRSTSOURCE INC 144A 5 000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	96 5730	24,000 000	24,185 45	23,177 52	0 04%	-1,007 93
BUILDERS FIRSTSOURCE INC 144A 4 250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	90 1920	298,000 000	262,761 82	268,772 16	0 49%	6,010 34

BNY MELLON

EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CCO HOLDINGS LLC / CCO HO 144A 5 125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	96 5020	200,000 000	199,897 37	193,004 00	0 35%	-6,893 37
CCO HOLDINGS LLC / CCO HO 144A 5 000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	95 7140	237,000 000	231,750 04	226,842 18	0 41%	-4,907 86
CCO HOLDINGS LLC / CCO HO 144A 5 375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	94 2910	54,000 000	54,652 27	50,917 14	0 09%	-3,735 13
CCO HOLDINGS LLC / CCO HO 144A 4 500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	90 1540	397,000 000	363,936 39	357,911 38	0 65%	-6,025 01
CCO HOLDINGS LLC / CCO HO 144A 4 250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	87 4040	180,000 000	167,705 14	157,327 20	0 28%	-10,377 94
CCO HOLDINGS LLC / CCO HOLDING 4 500% 05/01/2032 DD 05/01/21 SEC ID: 1248EPCN1	85 6070	38,000 000	38,000 00	32,530 66	0 06%	-5,469 34
CCO HOLDINGS LLC / CCO HO 144A 4 750% 02/01/2032 DD 01/19/22 SEC ID: 1248EPCQ4	88 1960	58,000 000	58,000 00	51,153 68	0 09%	-6,846 32
CCO HOLDINGS LLC / CCO HO 144A 6 375% 09/01/2029 DD 08/09/22 SEC ID: 1248EPCS0	98 6330	123,000 000	123,000 00	121,318 59	0 22%	-1,681 41
CD&R SMOKEY BUYER INC 144A 6 750% 07/15/2025 DD 07/01/20 SEC ID: 12510CAA9	98 9340	72,000 000	66,680 17	71,232 48	0 13%	4,552 31
CHURCHILL DOWNS INC 144A 5 750% 04/01/2030 DD 04/13/22 SEC ID: 12511VAA6	97 4990	178,000 000	174,396 91	173,548 22	0 31%	-848 69
CP ATLAS BUYER INC 144A 7 000% 12/01/2028 DD 11/25/20 SEC ID: 12597YAA7	87 0530	4,000 000	3,547 41	3,482 12	0 01%	-65 29
CTR PARTNERSHIP LP / CARE 144A 3 875% 06/30/2028 DD 06/17/21 SEC ID: 126458AE8	91 3490	163,000 000	143,396 45	148,898 87	0 27%	5,502 42
CVR ENERGY INC 144A 5 750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	92 2500	105,000 000	101,687 11	96,862 50	0 18%	-4,824 61
CAESARS ENTERTAINMENT INC 144A 4 625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	90 1750	85,000 000	78,030 35	76,648 75	0 14%	-1,381 60

BNY MELLON

EATON VANCE HY PII [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAESARS ENTERTAINMENT INC 144A 7 000% 02/15/2030 DD 02/06/23 SEC ID: 12769GAB6	102 5050	70,000 000	70,000 00	71,753 50	0 13%	1,753 50
CALDERYS FINANCING LLC 144A 11 250% 06/01/2028 DD 05/24/23 SEC ID: 128786AA8	104 7390	178,000 000	181,036 81	186,435 42	0 34%	5,398 61
CALLON PETROLEUM CO 144A 8 000% 08/01/2028 DD 07/06/21 SEC ID: 13123XBD3	102 2160	131,000 000	130,328 34	133,902 96	0 24%	3,574 62
CALLON PETROLEUM CO 144A 7 500% 06/15/2030 DD 06/24/22 SEC ID: 13123XBF8	100 8670	65,000 000	62,815 94	65,563 55	0 12%	2,747 61
CALPINE CORP 144A 5 250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	98 5950	12,000 000	12,000 00	11,831 40	0 02%	-168 60
CALPINE CORP 144A 4 500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	95 0400	155,000 000	149,045 71	147,312 00	0 27%	-1,733 71
CALPINE CORP 144A 5 125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	95 8850	122,000 000	117,775 60	116,979 70	0 21%	-795 90
CALPINE CORP 144A 4 625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	92 7710	35,000 000	35,000 00	32,469 85	0 06%	-2,530 15
CALPINE CORP 144A 5 000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	91 6870	45,000 000	45,000 00	41,259 15	0 07%	-3,740 85
CARGO AIRCRAFT MANAGEMENT 144A 4 750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	91 5210	113,000 000	113,524 27	103,418 73	0 19%	-10,105 54
CARNIVAL CORP 144A 5 750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	97 6500	66,000 000	66,000 00	64,449 00	0 12%	-1,551 00
CARS COM INC 144A 6 375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	95 8980	185,000 000	189,218 11	177,411 30	0 32%	-11,806 81
CATALENT PHARMA SOLUTIONS 144A 3 500% 04/01/2030 DD 09/29/21 SEC ID: 14879EAK4	87 0360	136,000 000	116,164 48	118,368 96	0 21%	2,204 48
CENTENE CORP 4 250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	96 3940	98,000 000	97,560 08	94,466 12	0 17%	-3,093 96

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CENTENE CORP 4 625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	95 8790	111,000 000	111,000 00	106,425 69	0 19%	-4,574 31
CENTENE CORP 3 000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	86 6530	50,000 000	50,088 47	43,326 50	0 08%	-6,761 97
PERMIAN RESOURCES OPERATI 144A 5 375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	98 6610	107,000 000	107,000 00	105,567 27	0 19%	-1,432 73
CENTRAL PARENT LLC / CDK 144A 8 000% 06/15/2029 DD 08/09/23 SEC ID: 154915AA0	104 3760	103,000 000	103,366 29	107,507 28	0 19%	4,140 99
CHART INDUSTRIES INC 144A 9 500% 01/01/2031 DD 12/22/22 SEC ID: 16115QAG5	108 6290	192,000 000	196,999 99	208,567 68	0 38%	11,567 69
CHENIERE ENERGY PARTNERS LP 4 500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	95 4450	212,000 000	209,107 54	202,343 40	0 37%	-6,764 14
CHENIERE ENERGY PARTNERS LP 4 000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	90 7650	59,000 000	59,000 00	53,551 35	0 10%	-5,448 65
CHOBANI LLC / CHOBANI FIN 144A 7 500% 04/15/2025 DD 04/13/17 SEC ID: 17027NAA0	99 5000	151,000 000	148,556 85	150,245 00	0 27%	1,688 15
CHOBANI LLC / CHOBANI FIN 144A 4 625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	93 4810	110,000 000	100,999 04	102,829 10	0 19%	1,830 06
CIENA CORP 144A 4 000% 01/31/2030 DD 01/18/22 SEC ID: 171779AL5	91 0060	133,000 000	123,987 51	121,037 98	0 22%	-2,949 53
CINEMARK USA INC 144A 8 750% 05/01/2025 DD 04/20/20 SEC ID: 172441BC0	100 5000	9,000 000	9,057 94	9,045 00	0 02%	-12 94
CINEMARK USA INC 144A 5 875% 03/15/2026 DD 03/16/21 SEC ID: 172441BD8	97 7630	143,000 000	135,356 06	139,801 09	0 25%	4,445 03
CINEMARK USA INC 144A 5 250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	91 6650	79,000 000	78,475 73	72,415 35	0 13%	-6,060 38
CIVITAS RESOURCES INC 144A 8 625% 11/01/2030 DD 10/17/23 SEC ID: 17888HAC7	106 0470	45,000 000	45,000 00	47,721 15	0 09%	2,721 15

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLARIOS GLOBAL LP 144A 6 750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	100 8800	21,000 000	20,999 99	21,184 80	0 04%	184 81
CLARIVATE SCIENCE HOLDING 144A 4 875% 07/01/2029 DD 06/24/21 SEC ID: 18064PAD1	93 8380	202,000 000	178,749 98	189,552 76	0 34%	10,802 78
CLEAN HARBORS INC 144A 5 125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	95 6790	190,000 000	190,210 30	181,790 10	0 33%	-8,420 20
CLEAR CHANNEL OUTDOOR HOL 144A 5 125% 08/15/2027 DD 08/23/19 SEC ID: 18453HAA4	95 4590	45,000 000	41,098 45	42,956 55	0 08%	1,858 10
CLEAR CHANNEL OUTDOOR HOL 144A 7 750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	86 1770	200,000 000	178,511 74	172,354 00	0 31%	-6,157 74
CLEVELAND-CLIFFS INC 144A 6 750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	100 1890	197,000 000	197,398 50	197,372 33	0 36%	-26 17
CLOUD SOFTWARE GROUP INC 144A 9 000% 09/30/2029 DD 04/10/23 SEC ID: 18912UAA0	95 2550	165,000 000	141,006 10	157,170 75	0 28%	16,164 65
PERMIAN RESOURCES OPERATI 144A 7 750% 02/15/2026 DD 01/27/21 SEC ID: 19416MAA7	101 7490	63,000 000	62,705 71	64,101 87	0 12%	1,396 16
PERMIAN RESOURCES OPERATI 144A 5 875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	97 4950	199,000 000	193,839 34	194,015 05	0 35%	175 71
COMPASS MINERALS INTERNAT 144A 6 750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	99 0000	267,000 000	270,228 80	264,330 00	0 48%	-5,898 80
COMPASS GROUP DIVERSIFIED 144A 5 250% 04/15/2029 DD 03/23/21 SEC ID: 20451RAB8	94 4620	209,000 000	185,124 93	197,425 58	0 36%	12,300 65
CONNECT FINCO SARL / CONN 144A 6 750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	99 4150	200,000 000	200,542 58	198,830 00	0 36%	-1,712 58
COVANTA HOLDING CORP 5 000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	85 1160	22,000 000	21,439 64	18,725 52	0 03%	-2,714 12
COVANTA HOLDING CORP 144A 4 875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	87 3690	255,000 000	234,270 47	222,790 95	0 40%	-11,479 52

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Asset Detail

by Asset Type

12/31/2023

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
CROWN AMERICAS LLC / CROWN AME 4 250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	97 0000	215,000 000	208,061 65	208,550 00	0 38%	488 35
CROWNROCK LP / CROWNROCK 144A 5 000% 05/01/2029 DD 04/20/21 SEC ID: 228701AG3	97 5000	75,000 000	73,499 46	73,125 00	0 13%	-374 46
CUSHMAN & WAKEFIELD US BO 144A 6 750% 05/15/2028 DD 05/22/20 SEC ID: 23166MAA1	99 5000	42,000 000	39,986 71	41,790 00	0 08%	1,803 29
CUSHMAN & WAKEFIELD US BO 144A 8 875% 09/01/2031 DD 08/24/23 SEC ID: 23166MAC7	105 9770	87,000 000	86,879 30	92,199 99	0 17%	5,320 69
DT MIDSTREAM INC 144A 4 125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	92 0050	134,000 000	128,213 13	123,286 70	0 22%	-4,926 43
DARLING INGREDIENTS INC 144A 6 000% 06/15/2030 DD 06/09/22 SEC ID: 237266AJ0	100 0660	189,000 000	186,050 57	189,124 74	0 34%	3,074 17
DAVE & BUSTER'S 6/23 COV-LITE 0 000% 06/29/2029 DD 06/22/23 SEC ID: 23833EAW4	100 1610	68,311 290	64,895 73	68,421 27	0 12%	3,525 54
DAVE & BUSTER'S INC 144A 7 625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	101 2500	212,000 000	215,019 31	214,650 00	0 39%	-369 31
DEXKO GLOBAL 7/23 INCREMENTAL 0 000% 10/04/2028 DD 07/20/23 SEC ID: 25213YBC8	99 5310	71,000 000	69,242 73	70,667 01	0 13%	1,424 28
OLYMPUS WATER US HOLDING 144A 9 750% 11/15/2028 DD 06/08/23 SEC ID: 25259KAA8	106 0810	218,000 000	218,265 41	231,256 58	0 42%	12,991 17
DISH NETWORK CORP 144A 11 750% 11/15/2027 DD 11/15/22 SEC ID: 25470MAG4	104 6940	112,000 000	113,872 04	117,257 28	0 21%	3,385 24
DORNOCH DEBT MERGER SUB I 144A 6 625% 10/15/2029 DD 10/04/21 SEC ID: 25830JAA9	90 1570	156,000 000	130,436 49	140,644 92	0 25%	10,208 43
DYCOM INDUSTRIES INC 144A 4 500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	92 7920	116,000 000	111,625 27	107,638 72	0 19%	-3,986 55
COPELAND 5/23 COV-LITE TLB 0 000% 05/31/2030 DD 04/17/23 SEC ID: 26872NAC3	100 2880	42,471 530	42,046 81	42,593 85	0 08%	547 04

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Asset Detail

by Asset Type

12/31/2023

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
EQM MIDSTREAM PARTNERS LP 144A 6 000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	99 9760	13,000 000	13,000 00	12,996 88	0 02%	-3 12
EQM MIDSTREAM PARTNERS LP 144A 6 500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	101 8090	34,000 000	34,000 00	34,615 06	0 06%	615 06
EQM MIDSTREAM PARTNERS LP 144A 4 500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	94 5090	193,000 000	179,332 53	182,402 37	0 33%	3,069 84
EQM MIDSTREAM PARTNERS LP 144A 4 750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	93 0640	55,000 000	54,416 14	51,185 20	0 09%	-3,230 94
EQM MIDSTREAM PARTNERS LP 144A 7 500% 06/01/2030 DD 06/07/22 SEC ID: 26885BAN0	107 5100	67,000 000	66,729 98	72,031 70	0 13%	5,301 72
EDGEWELL PERSONAL CARE CO 144A 5 500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	98 1250	63,000 000	62,668 10	61,818 75	0 11%	-849 35
EDGEWELL PERSONAL CARE CO 144A 4 125% 04/01/2029 DD 03/08/21 SEC ID: 28035QAB8	91 0000	46,000 000	43,138 42	41,860 00	0 08%	-1,278 42
CAESARS ENTERTAINMENT INC 144A 6 250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	100 2790	153,000 000	152,700 11	153,426 87	0 28%	726 76
CAESARS ENTERTAINMENT INC 144A 8 125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	102 5380	147,000 000	148,249 79	150,730 86	0 27%	2,481 07
ELDORADO GOLD CORP 144A 6 250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	94 3170	111,000 000	106,008 19	104,691 87	0 19%	-1,316 32
EMRLD BORROWER LP / EMERA 144A 6 625% 12/15/2030 DD 05/19/23 SEC ID: 29103CAA6	102 1370	158,000 000	156,045 88	161,376 46	0 29%	5,330 58
ENCOMPASS HEALTH CORP 4 750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	94 2330	164,000 000	151,899 83	154,542 12	0 28%	2,642 29
ENERGY TRANSFER LP 5 000% 05/15/2050 DD 01/22/20 SEC ID: 29278NAR4	89 5930	188,000 000	157,555 04	168,434 84	0 30%	10,879 80
ENDO LUXEMBOURG FINANCE C 144A 6 125% 04/01/2029 DD 03/25/21 SEC ID: 29280BAA3	64 0000	127,000 000	124,879 81	81,280 00	0 15%	-43,599 81

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AUDACY CAPITAL CORP 144A 6 750% 03/31/2029 DD 03/25/21 SEC ID: 29365DAB5	1 5000	83,000 000	84,149 56	1,245 00	0 00%	-82,904 56
ENVIVA PARTNERS LP / ENVI 144A 6 500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	49 2480	291,000 000	286,113 70	143,311 68	0 26%	-142,802 02
EVERGREEN ACQCO 1 LP / TV 144A 9 750% 04/26/2028 DD 02/06/23 SEC ID: 30015DAA9	106 5000	196,000 000	196,362 49	208,740 00	0 38%	12,377 51
FAIR ISAAC CORP 144A 4 000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	94 5880	116,000 000	112,466 84	109,722 08	0 20%	-2,744 76
FERRELLGAS LP / FERRELLGA 144A 5 875% 04/01/2029 DD 03/30/21 SEC ID: 315289AC2	94 4830	149,000 000	126,751 99	140,779 67	0 25%	14,027 68
FERTITTA ENTERTAINMENT LL 144A 4 625% 01/15/2029 DD 01/27/22 SEC ID: 31556TAA7	90 7370	41,000 000	41,000 00	37,202 17	0 07%	-3,797 83
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17 SEC ID: 337932AH0	96 1970	81,000 000	85,414 56	77,919 57	0 14%	-7,494 99
FIRSTENERGY CORP 2 650% 03/01/2030 DD 02/20/20 SEC ID: 337932AL1	86 3930	24,000 000	22,662 82	20,734 32	0 04%	-1,928 50
FORD MOTOR CO 7 450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	109 1210	109,000 000	120,709 24	118,941 89	0 22%	-1,767 35
FORD MOTOR CO 4 750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	82 8550	33,000 000	32,895 89	27,342 15	0 05%	-5,553 74
FORD MOTOR CO 9 625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	117 9690	11,000 000	14,944 31	12,976 59	0 02%	-1,967 72
FORD MOTOR CO 3 250% 02/12/2032 DD 11/12/21 SEC ID: 345370DA5	83 2620	461,000 000	399,034 54	383,837 82	0 69%	-15,196 72
FORD MOTOR CO 6 100% 08/19/2032 DD 08/19/22 SEC ID: 345370DB3	100 9910	280,000 000	268,853 78	282,774 80	0 51%	13,921 02
FORD MOTOR CREDIT CO LLC 4 125% 08/17/2027 DD 08/17/20 SEC ID: 345397A86	94 7620	200,000 000	188,138 51	189,524 00	0 34%	1,385 49

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EATON VANCE HY PII [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 CREDIT CO LLC 5 113% 05/03/2029 DD 05/03/19 SEC ID: 345397ZR7	97 3450	375,000 000	389,143 34	365,043 75	0 66%	-24,099 59
FORTREA HOLDINGS INC 144A 7 500% 07/01/2030 DD 06/27/23 SEC ID: 34965KAA5	102 7450	187,000 000	187,224 36	192,133 15	0 35%	4,908 79
FREEPORT-MCMORAN INC 5 450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	97 2700	95,000 000	87,783 43	92,406 50	0 17%	4,623 07
GEMS MENASA CAYMAN LTD / 144A 7 125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	98 4150	435,000 000	432,549 11	428,105 25	0 77%	-4,443 86
GFL ENVIRONMENTAL INC 144A 3 750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	97 6480	38,000 000	38,000 00	37,106 24	0 07%	-893 76
GFL ENVIRONMENTAL INC 144A 3 500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	92 4130	159,000 000	149,955 63	146,936 67	0 27%	-3,018 96
GFL ENVIRONMENTAL INC 144A 4 750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	94 1770	430,000 000	398,403 20	404,961 10	0 73%	6,557 90
GTCR W-2 MERGER SUB LLC 144A 7 500% 01/15/2031 DD 10/04/23 SEC ID: 36268NAA8	105 6720	200,000 000	200,975 43	211,344 00	0 38%	10,368 57
GARTNER INC 144A 4 500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	94 8030	44,000 000	44,029 92	41,713 32	0 08%	-2,316 60
GARTNER INC 144A 3 750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	88 3960	181,000 000	164,657 62	159,996 76	0 29%	-4,660 86
GARTNER INC 144A 3 625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	90 1780	22,000 000	22,000 00	19,839 16	0 04%	-2,160 84
GOODYEAR TIRE & RUBBER CO/THE 5 000% 07/15/2029 DD 01/15/22 SEC ID: 382550BN0	94 5060	144,000 000	137,612 31	136,088 64	0 25%	-1,523 67
GREYSTAR REAL ESTATE PART 144A 7 750% 09/01/2030 DD 08/21/23 SEC ID: 39807UAD8	104 7500	258,000 000	259,667 65	270,255 00	0 49%	10,587 35
GRIFOLS SA 144A 4 750% 10/15/2028 DD 10/05/21 SEC ID: 39843UAA0	90 6870	224,000 000	201,223 46	203,138 88	0 37%	1,915 42

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GROUP 1 AUTOMOTIVE INC 144A 4 000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	92 7200	142,000 000	133,345 93	131,662 40	0 24%	-1,683 53
GTCR AP FINANCE INC 144A 8 000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	101 0060	76,000 000	76,358 42	76,764 56	0 14%	406 14
HCA INC 5 500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	96 4580	100,000 000	100,000 00	96,458 00	0 17%	-3,542 00
HCA INC 5 875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	103 2960	91,000 000	91,000 00	93,999 36	0 17%	2,999 36
HCA INC 5 625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	102 4230	128,000 000	127,917 23	131,101 44	0 24%	3,184 21
HARD ROCK NORTHERN INDIANA 12/ 0 000% 12/11/2028 DD 11/05/21 SEC ID: 40443NAC4	97 3750	124,667 680	122,196 52	121,395 15	0 22%	-801 37
HAT HOLDINGS I LLC / HAT 144A 3 750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	84 1850	206,000 000	179,699 62	173,421 10	0 31%	-6,278 52
HAT HOLDINGS I LLC / HAT 144A 3 375% 06/15/2026 DD 06/28/21 SEC ID: 418751AE3	93 9860	81,000 000	75,031 65	76,128 66	0 14%	1,097 01
HEALTHEQUITY INC 144A 4 500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	92 8970	211,000 000	194,754 96	196,012 67	0 35%	1,257 71
HEARTLAND DENTAL LLC / HE 144A 10 500% 04/30/2028 DD 05/16/23 SEC ID: 42239PAB5	103 7540	293,000 000	293,205 40	303,999 22	0 55%	10,793 82
HERBALIFE NUTRITION LTD / 144A 7 875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	98 7510	90,000 000	90,427 62	88,875 90	0 16%	-1,551 72
HERTZ CORP/THE 144A 4 625% 12/01/2026 DD 11/23/21 SEC ID: 428040DA4	89 6540	12,000 000	11,919 08	10,758 48	0 02%	-1,160 60
HERTZ CORP/THE 144A 5 000% 12/01/2029 DD 11/23/21 SEC ID: 428040DB2	82 0470	96,000 000	95,720 46	78,765 12	0 14%	-16,955 34
HERTZ CORP 144A ESCROW 6 000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	8 0000	19,000 000	0 00	1,520 00	0 00%	1,520 00

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HUDBAY MINERALS INC 144A 6 125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	97 9950	20,000 000	20,090 38	19,599 00	0 04%	-491 38
HUDBAY MINERALS INC 144A 4 500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	96 7530	107,000 000	103,211 67	103,525 71	0 19%	314 04
ILIAD HOLDING SASU 144A 6 500% 10/15/2026 DD 10/27/21 SEC ID: 449691AA2	99 8040	200,000 000	200,000 00	199,608 00	0 36%	-392 00
ARBY'S/INSPIRE BRANDS 1/22 TLB 0 000% 12/15/2027 DD 01/20/22 SEC ID: 44988LAH0	100 0710	185,765 970	185,123 56	185,897 86	0 34%	774 30
IRB HOLDING CORP 144A 7 000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	100 0000	212,000 000	212,102 92	212,000 00	0 38%	-102 92
IMOLA MERGER CORP 144A 4 750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	95 0420	213,000 000	207,778 14	202,439 46	0 37%	-5,338 68
INGLES MARKETS INC 144A 4 000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	88 2500	177,000 000	160,725 91	156,202 50	0 28%	-4,523 41
INTERNATIONAL GAME TECHNO 144A 6 500% 02/15/2025 DD 02/13/15 SEC ID: 460599AC7	100 1140	200,000 000	200,456 23	200,228 00	0 36%	-228 23
JACOBS ENTERTAINMENT INC 144A 6 750% 02/15/2029 DD 02/04/22 SEC ID: 469815AK0	94 0000	188,000 000	180,004 93	176,720 00	0 32%	-3,284 93
JANE STREET GROUP / JSG F 144A 4 500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	93 2510	172,000 000	165,527 80	160,391 72	0 29%	-5,136 08
JEFFERSON CAPITAL HOLDING 144A 6 000% 08/15/2026 DD 08/04/21 SEC ID: 472481AA8	95 7070	88,000 000	85,520 81	84,222 16	0 15%	-1,298 65
JONES DESLAURIERS INSURAN 144A 10 500% 12/15/2030 DD 12/15/22 SEC ID: 48020RAA3	105 3900	148,000 000	145,795 02	155,977 20	0 28%	10,182 18
KFC HOLDING CO/PIZZA HUT 144A 4 750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	98 4800	25,000 000	25,000 00	24,620 00	0 04%	-380 00
KB HOME 4 800% 11/15/2029 DD 11/04/19 SEC ID: 48666KAY5	95 5500	100,000 000	91,171 55	95,550 00	0 17%	4,378 45

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
KB HOME 4 000% 06/15/2031 DD 06/09/21 SEC ID: 48666KAZ2	89 5000	5,000 000	4,323 26	4,475 00	0 01%	151 74
KEN GARFF AUTOMOTIVE LLC 144A 4 875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	94 6390	77,000 000	73,176 29	72,872 03	0 13%	-304 26
KINETIK HOLDINGS LP 144A 5 875% 06/15/2030 DD 06/08/22 SEC ID: 49461MAA8	98 1260	165,000 000	162,226 38	161,907 90	0 29%	-318 48
KORN FERRY 144A 4 625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	96 3680	213,000 000	200,556 37	205,263 84	0 37%	4,707 47
KRAFT HEINZ FOODS CO 3 875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	98 1440	60,000 000	60,000 00	58,886 40	0 11%	-1,113 60
KRONOS ACQUISITION HOLDIN 144A 7 000% 12/31/2027 DD 12/22/20 SEC ID: 50106GAF9	95 5000	67,000 000	63,180 62	63,985 00	0 12%	804 38
BATH & BODY WORKS INC 6 875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	101 2680	101,000 000	104,859 55	102,280 68	0 19%	-2,578 87
BATH & BODY WORKS INC 6 750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	100 7660	11,000 000	11,654 45	11,084 26	0 02%	-570 19
BATH & BODY WORKS INC 144A 9 375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	105 5740	10,000 000	10,000 00	10,557 40	0 02%	557 40
BATH & BODY WORKS INC 144A 6 625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	102 2890	16,000 000	15,228 44	16,366 24	0 03%	1,137 80
LCM INVESTMENTS HOLDINGS 144A 4 875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	92 8750	164,000 000	154,082 49	152,315 00	0 28%	-1,767 49
LCM INVESTMENTS HOLDINGS 144A 8 250% 08/01/2031 DD 07/26/23 SEC ID: 50190EAC8	104 3700	25,000 000	25,000 00	26,092 50	0 05%	1,092 50
LCPR SENIOR SECURED FINAN 144A 6 750% 10/15/2027 DD 10/25/19 SEC ID: 50201DAA1	97 9460	200,000 000	191,287 62	195,892 00	0 35%	4,604 38
VITAL ENERGY INC 9 750% 10/15/2030 DD 09/25/23 SEC ID: 516806AJ5	103 7750	100,000 000	99,126 25	103,775 00	0 19%	4,648 75

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LEEWARD RENEWABLE ENERGY 144A 4 250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	87 1090	136,000 000	125,220 05	118,468 24	0 21%	-6,751 81
LEVEL 3 FINANCING INC 144A 4 250% 07/01/2028 DD 06/15/20 SEC ID: 527298BR3	49 5000	66,000 000	66,410 65	32,670 00	0 06%	-33,740 65
LIFE TIME INC 144A 5 750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	99 2630	148,000 000	145,848 76	146,909 24	0 27%	1,060 48
LIFE TIME INC 144A 8 000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	100 9480	102,000 000	99,986 30	102,966 96	0 19%	2,980 66
REGIONALCARE HOSPITAL PAR 144A 9 750% 12/01/2026 DD 11/16/18 SEC ID: 53219LAR0	99 3900	48,000 000	44,836 65	47,707 20	0 09%	2,870 55
LEGACY LIFEPOINT HEALTH L 144A 4 375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	92 4380	117,000 000	109,488 84	108,152 46	0 20%	-1,336 38
LIFEPOINT HEALTH INC 144A 5 375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	74 1020	225,000 000	199,321 07	166,729 50	0 30%	-32,591 57
LIFEPOINT HEALTH INC 144A 9 875% 08/15/2030 DD 08/14/23 SEC ID: 53219LAV1	101 0380	80,000 000	80,000 00	80,830 40	0 15%	830 40
BATH & BODY WORKS INC 6 950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	99 9220	21,000 000	23,094 66	20,983 62	0 04%	-2,111 04
LINDBLAD EXPEDITIONS HOLD 144A 9 000% 05/15/2028 DD 05/02/23 SEC ID: 535219AA7	103 2990	65,000 000	65,000 00	67,144 35	0 12%	2,144 35
LINDBLAD EXPEDITIONS LLC 144A 6 750% 02/15/2027 DD 02/04/22 SEC ID: 53523LAA8	99 5000	70,000 000	66,671 98	69,650 00	0 13%	2,978 02
LITHIA MOTORS INC 144A 4 625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	96 1620	59,000 000	58,092 67	56,735 58	0 10%	-1,357 09
LITHIA MOTORS INC 144A 4 375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	90 8830	96,000 000	90,484 17	87,247 68	0 16%	-3,236 49
LITHIA MOTORS INC 144A 3 875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	90 3050	44,000 000	42,523 55	39,734 20	0 07%	-2,789 35

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
LIVE NATION ENTERTAINMENT 144A 4 750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	95 8840	157,000 000	151,885 03	150,537 88	0 27%	-1,347 15
MGM RESORTS INTERNATIONAL 5 500% 04/15/2027 DD 04/10/19 SEC ID: 552953CF6	99 2060	25,000 000	25,722 14	24,801 50	0 04%	-920 64
M/I HOMES INC 4 950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	96 2070	55,000 000	53,948 63	52,913 85	0 10%	-1,034 78
MIWD HOLDCO II LLC / MIWD 144A 5 500% 02/01/2030 DD 01/19/22 SEC ID: 55337PAA0	88 5000	36,000 000	29,690 89	31,860 00	0 06%	2,169 11
MSCI INC 144A 3 625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	90 2750	75,000 000	68,215 91	67,706 25	0 12%	-509 66
MSCI INC 144A 3 875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	91 3530	138,000 000	129,507 43	126,067 14	0 23%	-3,440 29
MACQUARIE AIRFINANCE HOLD 144A 8 125% 03/30/2029 DD 09/18/23 SEC ID: 55609NAB4	104 5220	113,000 000	113,362 05	118,109 86	0 21%	4,747 81
MADISON IAQ LLC 144A 5 875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	88 1360	193,000 000	171,723 21	170,102 48	0 31%	-1,620 73
MASONITE INTERNATIONAL CO 144A 5 375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	96 0000	121,000 000	120,525 06	116,160 00	0 21%	-4,365 06
MATCH GROUP HOLDINGS II L 144A 3 625% 10/01/2031 DD 10/04/21 SEC ID: 57667JAA0	86 4020	215,000 000	176,046 86	185,764 30	0 34%	9,717 44
MCGRAW-HILL EDUCATION INC 144A 5 750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	96 4250	66,000 000	62,159 90	63,640 50	0 12%	1,480 60
MCGRAW-HILL EDUCATION INC 144A 8 000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	93 0000	169,000 000	156,250 04	157,170 00	0 28%	919 96
EXPRESS OIL/MAVIS TIRE 4/21 TL 0 000% 05/04/2028 DD 04/13/21 SEC ID: 57777YAB2	100 0570	110,433 700	110,288 14	110,496 65	0 20%	208 51
MCAFEE CORP 144A 7 375% 02/15/2030 DD 02/17/22 SEC ID: 579063AB4	91 3630	176,000 000	161,893 63	160,798 88	0 29%	-1,094 75

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
MCAFEE 3/22 (USD) COV-LITE TLB 0 000% 03/01/2029 DD 01/24/22 SEC ID: 57906HAD9	99 3130	91,605 000	91,146 96	90,975 67	0 16%	-171 29
MERITAGE HOMES CORP 144A 3 875% 04/15/2029 DD 04/15/21 SEC ID: 59001ABD3	91 8950	60,000 000	52,471 78	55,137 00	0 10%	2,665 22
MAVIS TIRE EXPRESS SERVIC 144A 6 500% 05/15/2029 DD 05/04/21 SEC ID: 59155LAA0	90 4330	326,000 000	283,128 95	294,811 58	0 53%	11,682 63
STAGWELL GLOBAL LLC 144A 5 625% 08/15/2029 DD 08/20/21 SEC ID: 59565JAA9	91 9870	151,000 000	127,837 55	138,900 37	0 25%	11,062 82
ATHENAHEALTH GROUP INC 144A 6 500% 02/15/2030 DD 02/15/22 SEC ID: 60337JAA4	90 7820	216,000 000	197,140 43	196,089 12	0 35%	-1,051 31
MODIVCARE ESCROW ISSUER I 144A 5 000% 10/01/2029 DD 08/24/21 SEC ID: 60783XAA2	81 7930	74,000 000	65,567 38	60,526 82	0 11%	-5,040 56
MOLINA HEALTHCARE INC 144A 3 875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	89 8600	94,000 000	93,363 70	84,468 40	0 15%	-8,895 30
MOLINA HEALTHCARE INC 144A 3 875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	87 4130	98,000 000	95,218 04	85,664 74	0 16%	-9,553 30
MOOG INC 144A 4 250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	94 4260	162,000 000	157,935 80	152,970 12	0 28%	-4,965 68
MEDLINE BORROWER LP 144A 5 250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	94 2370	343,000 000	325,526 05	323,232 91	0 59%	-2,293 14
MURPHY OIL USA INC 5 625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	99 1290	222,000 000	224,861 83	220,066 38	0 40%	-4,795 45
MURPHY OIL USA INC 4 750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	94 7500	16,000 000	16,093 06	15,160 00	0 03%	-933 06
NCR VOYIX CORP 144A 5 250% 10/01/2030 DD 08/20/20 SEC ID: 62886EAZ1	91 8120	59,000 000	49,032 89	54,169 08	0 10%	5,136 19
NCR VOYIX CORP 144A 5 125% 04/15/2029 DD 04/06/21 SEC ID: 62886EBA5	95 0500	73,000 000	63,797 77	69,386 50	0 13%	5,588 73

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Asset Detail

by Asset Type

12/31/2023

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
NCL CORP LTD 144A 3 625% 12/15/2024 DD 12/16/19 SEC ID: 62886HAP6	97 2460	88,000 000	84,775 28	85,576 48	0 15%	801 20
NCL CORP LTD 144A 5 875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	97 6280	32,000 000	32,000 00	31,240 96	0 06%	-759 04
NCL CORP LTD 144A 5 875% 02/15/2027 DD 02/18/22 SEC ID: 62886HBE0	99 1490	29,000 000	29,000 00	28,753 21	0 05%	-246 79
NCL CORP LTD 144A 7 750% 02/15/2029 DD 02/18/22 SEC ID: 62886HBG5	100 4730	25,000 000	25,000 00	25,118 25	0 05%	118 25
NCL FINANCE LTD 144A 6 125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	95 5110	75,000 000	66,409 35	71,633 25	0 13%	5,223 90
NRG ENERGY INC 5 750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	99 6280	135,000 000	133,386 17	134,497 80	0 24%	1,111 63
NRG ENERGY INC 144A 5 250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	96 8210	60,000 000	60,000 00	58,092 60	0 11%	-1,907 40
NRG ENERGY INC 144A 3 375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	88 3810	33,000 000	33,000 00	29,165 73	0 05%	-3,834 27
NRG ENERGY INC 144A 3 625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	85 9240	55,000 000	55,000 00	47,258 20	0 09%	-7,741 80
NRG ENERGY INC 144A 3 875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	85 6050	99,000 000	95,338 28	84,748 95	0 15%	-10,589 33
NABORS INDUSTRIES LTD 144A 7 250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	96 1210	60,000 000	60,000 00	57,672 60	0 10%	-2,327 40
NATIONAL CINEME 5 750% 08/15/2026 DD 08/19/16 SEC ID: 635ESCAA4	0 0000	61,000 000	55,031 42	0 00	0 00%	-55,031 42
NESCO HOLDINGS II INC 144A 5 500% 04/15/2029 DD 04/01/21 SEC ID: 64083YAA9	92 4590	66,000 000	67,376 40	61,022 94	0 11%	-6,353 46
NEW FORTRESS ENERGY INC 144A 6 500% 09/30/2026 DD 04/12/21 SEC ID: 644393AB6	96 0210	98,000 000	96,426 43	94,100 58	0 17%	-2,325 85

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 7 500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	100 9020	132,000 000	131,798 68	133,190 64	0 24%	1,391 96
NEXTERA ENERGY OPERATING 144A 4 500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	96 2500	169,000 000	161,732 00	162,662 50	0 29%	930 50
NEXTERA ENERGY OPERATING 144A 4 250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	96 7500	3,000 000	3,000 00	2,902 50	0 01%	-97 50
NOVA CHEMICALS CORP 144A 4 875% 06/01/2024 DD 06/09/17 SEC ID: 66977WAQ2	99 1260	98,000 000	97,234 68	97,143 48	0 18%	-91 20
NOVA CHEMICALS CORP 144A 4 250% 05/15/2029 DD 05/11/21 SEC ID: 66977WAS8	84 1980	142,000 000	132,355 84	119,561 16	0 22%	-12,794 68
BRUNDAGE-BONE CONCRETE PU 144A 6 000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	99 9510	102,000 000	100,043 87	101,950 02	0 18%	1,906 15
NOVELIS CORP 144A 4 750% 01/30/2030 DD 01/16/20 SEC ID: 670001AE6	94 0480	270,000 000	253,604 19	253,929 60	0 46%	325 41
NOVELIS CORP 144A 3 250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	94 1310	47,000 000	46,127 19	44,241 57	0 08%	-1,885 62
NUFARM AUSTRALIA LTD / NU 144A 5 000% 01/27/2030 DD 01/27/22 SEC ID: 67052NAB1	92 7480	181,000 000	169,137 04	167,873 88	0 30%	-1,263 16
OCCIDENTAL PETROLEUM CORP 6 200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	103 2500	23,000 000	17,086 14	23,747 50	0 04%	6,661 36
OCCIDENTAL PETROLEUM CORP 8 500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	109 0770	136,000 000	138,675 83	148,344 72	0 27%	9,668 89
OCCIDENTAL PETROLEUM CORP 8 875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	117 0200	223,000 000	242,889 09	260,954 60	0 47%	18,065 51
OCCIDENTAL PETROLEUM CORP 6 375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	105 3600	28,000 000	28,000 00	29,500 80	0 05%	1,500 80
OCCIDENTAL PETROLEUM CORP 6 625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	106 3510	105,000 000	105,811 04	111,668 55	0 20%	5,857 51

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Asset Detail

by Asset Type

12/31/2023

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
OCCIDENTAL PETROLEUM CORP 6 125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	103 8190	59,000 000	59,000 00	61,253 21	0 11%	2,253 21
OI EUROPEAN GROUP BV 144A 4 750% 02/15/2030 DD 11/16/21 SEC ID: 67777LAD5	93 5300	147,000 000	127,114 44	137,489 10	0 25%	10,374 66
ON SEMICONDUCTOR CORP 144A 3 875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	92 7530	97,000 000	95,020 09	89,970 41	0 16%	-5,049 68
1011778 BC ULC / NEW RED 144A 3 875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	94 4470	65,000 000	65,076 63	61,390 55	0 11%	-3,686 08
1011778 BC ULC / NEW RED 144A 4 375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	95 5790	118,000 000	115,992 92	112,783 22	0 20%	-3,209 70
1011778 BC ULC / NEW RED 144A 5 750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	99 6690	19,000 000	19,000 00	18,937 11	0 03%	-62 89
1011778 BC ULC / NEW RED 144A 4 000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	89 6590	230,000 000	216,229 84	206,215 70	0 37%	-10,014 14
OPEN TEXT CORP 144A 3 875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	92 9730	122,000 000	120,163 53	113,427 06	0 21%	-6,736 47
OPTION CARE HEALTH INC 144A 4 375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	90 3850	242,000 000	225,391 32	218,731 70	0 40%	-6,659 62
OUTFRONT MEDIA CAPITAL LL 144A 4 625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	89 2080	140,000 000	122,334 51	124,891 20	0 23%	2,556 69
OUTFRONT MEDIA CAPITAL LL 144A 7 375% 02/15/2031 DD 11/20/23 SEC ID: 69007TAG9	105 1550	146,000 000	147,085 06	153,526 30	0 28%	6,441 24
OWENS-BROCKWAY GLASS CONT 144A 7 250% 05/15/2031 DD 05/25/23 SEC ID: 69073TAU7	101 3890	224,000 000	224,811 45	227,111 36	0 41%	2,299 91
OXFORD FINANCE LLC / OXFO 144A 6 375% 02/01/2027 DD 02/07/22 SEC ID: 69145LAC8	94 4250	70,000 000	69,353 79	66,097 50	0 12%	-3,256 29
P&L DEVELOPMENT LLC / PLD 144A 7 750% 11/15/2025 DD 11/03/20 SEC ID: 69306RAA4	81 2500	108,000 000	93,450 40	87,750 00	0 16%	-5,700 40

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
PGT INNOVATIONS INC 144A 4 375% 10/01/2029 DD 09/24/21 SEC ID: 69336VAB7	99 6780	156,000 000	145,670 58	155,497 68	0 28%	9,827 10
PERFORMANCE FOOD GROUP IN 144A 5 500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	98 5380	118,000 000	119,180 00	116,274 84	0 21%	-2,905 16
PRA GROUP INC 144A 7 375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	99 0050	55,000 000	55,135 21	54,452 75	0 10%	-682 46
CLARIOS GLOBAL LP / CLARI 144A 6 250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	100 1210	221,000 000	220,698 79	221,267 41	0 40%	568 62
CLARIOS GLOBAL LP / CLARI 144A 8 500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	100 3460	154,000 000	154,106 14	154,532 84	0 28%	426 70
PARKLAND CORP 144A 4 500% 10/01/2029 DD 04/13/21 SEC ID: 70137WAG3	91 6470	26,000 000	24,761 96	23,828 22	0 04%	-933 74
PARKLAND CORP 144A 4 625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	92 0000	130,000 000	123,720 47	119,600 00	0 22%	-4,120 47
PATRICK INDUSTRIES INC 144A 7 500% 10/15/2027 DD 09/17/19 SEC ID: 703343AC7	100 2500	45,000 000	43,376 24	45,112 50	0 08%	1,736 26
PATRICK INDUSTRIES INC 144A 4 750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	91 0620	91,000 000	86,585 01	82,866 42	0 15%	-3,718 59
PATTERN ENERGY OPERATIONS 144A 4 500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	94 5860	109,000 000	106,165 72	103,098 74	0 19%	-3,066 98
PELOTON INTERACTIVE 5/22 COV-L 0 000% 05/25/2027 DD 05/16/22 SEC ID: 70614EAD2	100 2750	62,055 000	59,262 54	62,225 65	0 11%	2,963 11
PERFORMANCE FOOD GROUP IN 144A 4 250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	91 7360	159,000 000	154,984 04	145,860 24	0 26%	-9,123 80
PERMIAN RESOURCES OPERATI 144A 7 000% 01/15/2032 DD 09/12/23 SEC ID: 71424VAA8	103 0720	118,000 000	118,000 00	121,624 96	0 22%	3,624 96
PERRIGO FINANCE UNLIMITED CO VAR RT 06/15/2030 DD 06/19/20 SEC ID: 71429MAC9	90 9530	200,000 000	175,503 50	181,906 00	0 33%	6,402 50

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Asset Detail

by Asset Type

12/31/2023

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
PETSMART 2/21 COV-LITE TL 0 000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	98 7500	120,232 500	119,030 17	118,729 59	0 21%	-300 58
PETSMART INC / PETSMART F 144A 7 750% 02/15/2029 DD 02/12/21 SEC ID: 71677KAB4	97 2600	250,000 000	252,936 24	243,150 00	0 44%	-9,786 24
PILGRIM'S PRIDE CORP 3 500% 03/01/2032 DD 09/01/22 SEC ID: 72147KAH1	84 5420	173,000 000	159,945 31	146,257 66	0 26%	-13,687 65
PLAYTIKA 3/21 COV-LITE TLB 0 000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	99 7920	86,684 160	85,380 71	86,503 86	0 16%	1,123 15
PLAYTIKA HOLDING CORP 144A 4 250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	87 2550	137,000 000	125,759 38	119,539 35	0 22%	-6,220 03
ACCENTCARE 6/21 TL 0 000% 06/20/2026 DD 06/07/21 SEC ID: 72941DAF9	77 6670	201,025 850	172,230 09	156,130 75	0 28%	-16,099 34
PRECISION DRILLING CORP 144A 7 125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	99 5410	33,000 000	33,000 00	32,848 53	0 06%	-151 47
PRECISION DRILLING CORP 144A 6 875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	96 4330	59,000 000	58,092 27	56,895 47	0 10%	-1,196 80
PRESIDIO HOLDINGS INC 144A 4 875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	98 0300	54,000 000	52,121 53	52,936 20	0 10%	814 67
PRESIDIO HOLDINGS INC 144A 8 250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	101 0300	147,000 000	149,393 99	148,514 10	0 27%	-879 89
PRESTIGE BRANDS INC 144A 5 125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	97 1130	44,000 000	43,338 83	42,729 72	0 08%	-609 11
MODIVCARE INC 144A 5 875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	98 7500	125,000 000	122,328 98	123,437 50	0 22%	1,108 52
ROCKET MORTGAGE LLC / ROC 144A 3 625% 03/01/2029 DD 09/14/20 SEC ID: 74841CAA9	90 5080	212,000 000	185,242 28	191,876 96	0 35%	6,634 68
RAISING CANE'S RESTAURANT 144A 9 375% 05/01/2029 DD 11/08/23 SEC ID: 75103AAA3	106 7230	177,000 000	179,335 62	188,899 71	0 34%	9,564 09

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REAL HERO MERGER SUB 2 IN 144A 6 250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	86 2140	122,000 000	110,006 17	105,181 08	0 19%	-4,825 09
RESORTS WORLD LAS VEGAS L 144A 8 450% 07/27/2030 DD 07/27/23 SEC ID: 76120HAD9	102 0380	200,000 000	197,052 82	204,076 00	0 37%	7,023 18
RITCHIE BROS HOLDINGS INC 144A 6 750% 03/15/2028 DD 03/15/23 SEC ID: 76774LAB3	102 9570	36,000 000	36,852 59	37,064 52	0 07%	211 93
RITCHIE BROS HOLDINGS INC 144A 7 750% 03/15/2031 DD 03/15/23 SEC ID: 76774LAC1	106 6110	117,000 000	120,864 61	124,734 87	0 23%	3,870 26
ROCKET MORTGAGE LLC / ROC 144A 2 875% 10/15/2026 DD 10/05/21 SEC ID: 77313LAA1	92 2500	62,000 000	58,484 11	57,195 00	0 10%	-1,289 11
ROCKET MORTGAGE LLC / ROC 144A 4 000% 10/15/2033 DD 10/05/21 SEC ID: 77313LAB9	85 0190	15,000 000	11,799 21	12,752 85	0 02%	953 64
ROLLER BEARING CO OF AMER 144A 4 375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	92 5430	189,000 000	180,131 93	174,906 27	0 32%	-5,225 66
ROLLS-ROYCE PLC 144A 3 625% 10/14/2025 DD 10/14/15 SEC ID: 77578JAB4	96 0500	250,000 000	239,060 48	240,125 00	0 43%	1,064 52
ROYAL CARIBBEAN CRUISES L 144A 11 625% 08/15/2027 DD 08/18/22 SEC ID: 780153BL5	108 8160	148,000 000	151,175 48	161,047 68	0 29%	9,872 20
SS&C TECHNOLOGIES INC 144A 5 500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	98 5390	102,000 000	102,306 14	100,509 78	0 18%	-1,796 36
SRS DISTRIBUTION INC 144A 6 125% 07/01/2029 DD 06/04/21 SEC ID: 78471RAC0	94 8030	183,000 000	167,400 95	173,489 49	0 31%	6,088 54
SRS DISTRIBUTION INC 144A 6 000% 12/01/2029 DD 11/12/21 SEC ID: 78471RAD8	93 2410	22,000 000	22,000 00	20,513 02	0 04%	-1,486 98
SCIENCE APPLICATIONS INTE 144A 4 875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	95 2500	220,000 000	214,627 71	209,550 00	0 38%	-5,077 71
LIGHT & WONDER INTERNATIO 144A 7 000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	101 0180	184,000 000	184,578 09	185,873 12	0 34%	1,295 03

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
SEAGATE HDD CAYMAN 4 091% 06/01/2029 DD 06/18/20 SEC ID: 81180WBC4	92 5110	36,000 000	31,850 12	33,303 96	0 06%	1,453 84
SEAGATE HDD CAYMAN 9 625% 12/01/2032 DD 11/30/22 SEC ID: 81180WBM2	114 3500	120,120 000	124,413 04	137,357 22	0 25%	12,944 18
SEASPAN CORP 144A 5 500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	83 6580	170,000 000	164,286 94	142,218 60	0 26%	-22,068 34
SEAWORLD PARKS & ENTERTAI 144A 8 750% 05/01/2025 DD 04/30/20 SEC ID: 81282UAC6	100 5000	74,000 000	74,483 50	74,370 00	0 13%	-113 50
SEAWORLD PARKS & ENTERTAI 144A 5 250% 08/15/2029 DD 08/25/21 SEC ID: 81282UAG7	93 3540	125,000 000	116,892 67	116,692 50	0 21%	-200 17
SENSATA TECHNOLOGIES BV 144A 5 000% 10/01/2025 DD 03/26/15 SEC ID: 81725WAJ2	100 1520	25,000 000	24,832 15	25,038 00	0 05%	205 85
SENSATA TECHNOLOGIES INC 144A 3 750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	88 0780	162,000 000	144,885 98	142,686 36	0 26%	-2,199 62
SIRIUS XM RADIO INC 144A 5 000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	96 5310	277,000 000	276,101 08	267,390 87	0 48%	-8,710 21
SONIC AUTOMOTIVE INC 144A 4 625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	91 1030	90,000 000	86,675 34	81,992 70	0 15%	-4,682 64
SONIC AUTOMOTIVE INC 144A 4 875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	89 1380	59,000 000	59,000 00	52,591 42	0 10%	-6,408 58
SOUTHWESTERN ENERGY CO 4 750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	92 5310	172,000 000	161,352 87	159,153 32	0 29%	-2,199 55
SPECTRUM BRANDS INC 144A 3 875% 03/15/2031 DD 03/03/21 SEC ID: 84762LAX3	91 0740	108,000 000	87,292 99	98,359 92	0 18%	11,066 93
SPEEDWAY MOTORSPORTS LLC 144A 4 875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	93 8730	189,000 000	190,561 25	177,419 97	0 32%	-13,141 28
COINMACH/CSC SERVICEWORKS/AIR- 0 000% 03/04/2028 DD 02/19/21 SEC ID: 84850XAK8	87 5360	0 020	0 02	0 02	0 00%	0 00

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
SPIRIT AEROSYSTEMS INC 4 600% 06/15/2028 DD 05/30/18 SEC ID: 85205TAK6	88 4440	49,000 000	42,112 58	43,337 56	0 08%	1,224 98
SPIRIT AEROSYSTEMS INC 144A 9 375% 11/30/2029 DD 11/23/22 SEC ID: 85205TAN0	109 4060	11,000 000	11,157 08	12,034 66	0 02%	877 58
SPRINT LLC 7 125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	100 4320	100,000 000	100,000 97	100,432 00	0 18%	431 03
SPRINT LLC 7 625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	104 4220	93,000 000	93,535 92	97,112 46	0 18%	3,576 54
SMYRNA READY MIX CONCRETE 144A 6 000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	98 4650	274,000 000	279,657 06	269,794 10	0 49%	-9,862 96
STANDARD INDUSTRIES INC/N 144A 5 000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	97 4830	98,000 000	94,523 01	95,533 34	0 17%	1,010 33
STANDARD INDUSTRIES INC/N 144A 4 375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	92 0190	273,000 000	258,107 89	251,211 87	0 45%	-6,896 02
STANDARD INDUSTRIES INC/N 144A 3 375% 01/15/2031 DD 08/21/20 SEC ID: 853496AH0	86 0190	31,000 000	28,174 72	26,665 89	0 05%	-1,508 83
SUBURBAN PROPANE PARTNERS 144A 5 000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	91 4100	154,000 000	140,761 41	140,771 40	0 25%	9 99
SUMMER BC BIDCO B LLC 144A 5 500% 10/31/2026 DD 07/01/21 SEC ID: 865632AA1	93 6000	200,000 000	197,703 75	187,200 00	0 34%	-10,503 75
SUMMIT MATERIALS LLC / SU 144A 7 250% 01/15/2031 DD 12/14/23 SEC ID: 86614RAP2	105 2360	132,000 000	133,441 61	138,911 52	0 25%	5,469 91
SUNOCO LP / SUNOCO FINANCE COR 4 500% 04/30/2030 DD 04/30/22 SEC ID: 86765LAZ0	92 5910	195,000 000	184,177 72	180,552 45	0 33%	-3,625 27
SUPERIOR PLUS LP / SUPERI 144A 4 500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	92 7270	138,000 000	132,557 27	127,963 26	0 23%	-4,594 01
TMS INTERNATIONAL CORP/DE 144A 6 250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	82 5000	74,000 000	70,576 39	61,050 00	0 11%	-9,526 39

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Asset Detail

by Asset Type

12/31/2023

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
TARGA RESOURCES PARTNERS LP / 6 500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	101 3200	49,000 000	49,000 00	49,646 80	0 09%	646 80
TARGA RESOURCES PARTNERS LP / 6 875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	103 2710	97,000 000	97,354 92	100,172 87	0 18%	2,817 95
TARGA RESOURCES PARTNERS LP / 5 500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	100 0090	11,000 000	11,432 04	11,000 99	0 02%	-431 05
TARGA RESOURCES PARTNERS LP / 4 875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	97 0270	12,000 000	12,392 62	11,643 24	0 02%	-749 38
TARGA RESOURCES PARTNERS LP / 4 000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBU5	91 4810	54,000 000	53,405 11	49,399 74	0 09%	-4,005 37
TAYLOR MORRISON COMMUNITI 144A 5 875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	100 5000	112,000 000	114,088 94	112,560 00	0 20%	-1,528 94
TEMPUR SEALY INTERNATIONA 144A 3 875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	84 5530	186,000 000	161,158 29	157,268 58	0 28%	-3,889 71
TENET HEALTHCARE CORP 6 875% 11/15/2031 DD 11/06/01 SEC ID: 88033GAV2	102 6850	50,000 000	47,576 91	51,342 50	0 09%	3,765 59
TENET HEALTHCARE CORP 5 125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDB3	97 7520	76,000 000	76,000 00	74,291 52	0 13%	-1,708 48
TENET HEALTHCARE CORP 6 125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDK3	99 7170	168,000 000	164,540 47	167,524 56	0 30%	2,984 09
TENET HEALTHCARE CORP 4 375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDR8	92 6890	11,000 000	11,002 73	10,195 79	0 02%	-806 94
TENET HEALTHCARE CORP 6 250% 02/01/2027 DD 02/05/19 SEC ID: 88033GDS6	100 4890	75,000 000	72,086 63	75,366 75	0 14%	3,280 12
TEAM HEALTH HOLDINGS INC 144A 6 375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	83 7500	187,000 000	168,101 56	156,612 50	0 28%	-11,489 06
TERRAFORM POWER OPERATING 144A 5 000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	97 0230	150,000 000	148,593 09	145,534 50	0 26%	-3,058 59

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
SECURE ENERGY SERVICES IN 144A 11 000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	105 0000	71,000 000	73,342 65	74,550 00	0 13%	1,207 35
CLOUD SOFTWARE GROUP INC 144A 6 500% 03/31/2029 DD 09/30/22 SEC ID: 88632QAE3	95 2840	94,000 000	85,338 75	89,566 96	0 16%	4,228 21
TOPBUILD CORP 144A 4 125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	88 9580	199,000 000	182,961 36	177,026 42	0 32%	-5,934 94
TOWNSQUARE MEDIA INC 144A 6 875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	97 9600	120,000 000	121,560 00	117,552 00	0 21%	-4,008 00
TRANSALTA CORP 7 750% 11/15/2029 DD 11/17/22 SEC ID: 89346DAH0	106 1140	131,000 000	133,782 78	139,009 34	0 25%	5,226 56
TRANSDIGM INC 144A 6 250% 03/15/2026 DD 02/13/19 SEC ID: 893647BE6	99 8210	70,000 000	69,748 12	69,874 70	0 13%	126 58
TRANSDIGM INC 7 500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	100 4240	108,000 000	108,195 13	108,457 92	0 20%	262 79
TRANSDIGM INC 5 500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	97 9420	409,000 000	401,293 38	400,582 78	0 72%	-710 60
TRANSOCEAN POSEIDON LTD 144A 6 875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	99 5030	42,750 000	42,309 60	42,537 53	0 08%	227 93
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19 SEC ID: 89686QAB2	98 0830	200,000 000	194,789 56	196,166 00	0 36%	1,376 44
COHERENT CORP 144A 5 000% 12/15/2029 DD 12/10/21 SEC ID: 902104AC2	94 9760	111,000 000	101,771 66	105,423 36	0 19%	3,651 70
US FOODS INC 144A 4 750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	94 9930	208,000 000	199,189 39	197,585 44	0 36%	-1,603 95
US ACUTE CARE SOLUTIONS L 144A 6 375% 03/01/2026 DD 03/05/21 SEC ID: 90367UAA9	83 5560	263,000 000	268,016 22	219,752 28	0 40%	-48,263 94
ASP UNIFRAX HOLDINGS INC 144A 5 250% 09/30/2028 DD 09/30/21 SEC ID: 90473LAA0	72 2100	127,000 000	117,101 39	91,706 70	0 17%	-25,394 69

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITED AIRLINES INC 144A 4 375% 04/15/2026 DD 04/21/21 SEC ID: 90932LAG2	97 4940	43,000 000	43,000 00	41,922 42	0 08%	-1,077 58
UNITED AIRLINES INC 144A 4 625% 04/15/2029 DD 04/21/21 SEC ID: 90932LAH0	93 5290	110,000 000	107,305 24	102,881 90	0 19%	-4,423 34
UNITED AIR LINES 4/21 TLB 0 000% 04/21/2028 DD 04/12/21 SEC ID: 90932RAJ3	100 2220	61,922 460	61,612 86	62,059 93	0 11%	447 07
UNIVISION COMMUNICATIONS 144A 4 500% 05/01/2029 DD 05/21/21 SEC ID: 914906AV4	89 4800	65,000 000	61,734 49	58,162 00	0 11%	-3,572 49
UNIVISION COMMUNICATIONS 144A 7 375% 06/30/2030 DD 06/24/22 SEC ID: 914906AX0	99 7200	62,000 000	62,007 95	61,826 40	0 11%	-181 55
UNIVISION COMMUNICATIONS 144A 8 000% 08/15/2028 DD 08/07/23 SEC ID: 914906AY8	103 1810	47,000 000	47,233 28	48,495 07	0 09%	1,261 79
URBAN ONE INC 144A 7 375% 02/01/2028 DD 01/25/21 SEC ID: 91705JAC9	84 9980	79,000 000	72,270 88	67,148 42	0 12%	-5,122 46
VM CONSOLIDATED INC 144A 5 500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	94 6140	210,000 000	201,001 17	198,689 40	0 36%	-2,311 77
VT TOPCO INC 144A 8 500% 08/15/2030 DD 08/10/23 SEC ID: 91838PAA9	104 0370	257,000 000	259,811 31	267,375 09	0 48%	7,563 78
VALVOLINE INC 144A 3 625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	85 3410	216,000 000	186,665 91	184,336 56	0 33%	-2,329 35
VAREX IMAGING CORP 144A 7 875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	100 5520	42,000 000	43,051 47	42,231 84	0 08%	-819 63
VENTURE GLOBAL CALCASIEU 144A 3 875% 11/01/2033 DD 11/22/21 SEC ID: 92328MAC7	84 8350	36,000 000	36,000 00	30,540 60	0 06%	-5,459 40
VENTURE GLOBAL LNG INC 144A 8 125% 06/01/2028 DD 05/26/23 SEC ID: 92332YAA9	100 9850	107,000 000	107,000 00	108,053 95	0 20%	1,053 95
VENTURE GLOBAL LNG INC 144A 8 375% 06/01/2031 DD 05/26/23 SEC ID: 92332YAB7	100 0230	171,000 000	171,000 00	171,039 33	0 31%	39 33

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EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
VENTURE GLOBAL LNG INC 144A 9 500% 02/01/2029 DD 10/24/23 SEC ID: 92332YAC5	105 7910	159,000 000	159,498 78	168,207 69	0 30%	8,708 91
VENTURE GLOBAL LNG INC 144A 9 875% 02/01/2032 DD 10/24/23 SEC ID: 92332YAD3	104 1760	151,000 000	150,590 17	157,305 76	0 28%	6,715 59
VERSCEND/COTIVITI 2/21 TLB1 0 000% 08/27/2025 DD 02/11/21 SEC ID: 92531HAD9	100 0830	177,265 320	177,812 97	177,412 45	0 32%	-400 52
VIASAT INC 144A 5 625% 04/15/2027 DD 03/27/19 SEC ID: 92552VAL4	96 7500	57,000 000	53,731 68	55,147 50	0 10%	1,415 82
VIAVI SOLUTIONS INC 144A 3 750% 10/01/2029 DD 09/29/21 SEC ID: 925550AF2	87 5440	251,000 000	225,114 79	219,735 44	0 40%	-5,379 35
VICI PROPERTIES LP / VICI 144A 4 250% 12/01/2026 DD 11/26/19 SEC ID: 92564RAA3	96 2760	80,000 000	80,000 00	77,020 80	0 14%	-2,979 20
VICI PROPERTIES LP / VICI 144A 4 625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	94 2550	154,000 000	154,000 00	145,152 70	0 26%	-8,847 30
VICI PROPERTIES LP / VICI 144A 4 125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	91 0930	106,000 000	106,000 00	96,558 58	0 17%	-9,441 42
VICI PROPERTIES LP / VICI 144A 5 750% 02/01/2027 DD 02/01/22 SEC ID: 92564RAJ4	100 0520	114,000 000	114,804 35	114,059 28	0 21%	-745 07
VIKING CRUISES LTD 144A 5 875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	96 5000	340,000 000	326,539 73	328,100 00	0 59%	1,560 27
VIKING CRUISES LTD 144A 7 000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	99 1410	33,000 000	32,990 68	32,716 53	0 06%	-274 15
VIKING OCEAN CRUISES SHIP 144A 5 625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	97 5000	21,000 000	21,000 00	20,475 00	0 04%	-525 00
VIRGIN MEDIA VENDOR FINAN 144A 5 000% 07/15/2028 DD 06/24/20 SEC ID: 92770QAA5	93 9200	205,000 000	187,246 43	192,536 00	0 35%	5,289 57
VISTAJET MALTA FINANCE PL 144A 6 375% 02/01/2030 DD 01/31/22 SEC ID: 92840JAB5	69 7810	208,000 000	189,730 86	145,144 48	0 26%	-44,586 38

BNY MELLON

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Asset Detail

by Asset Type

12/31/2023

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VISTRA OPERATIONS CO LLC 144A 4 375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	93 3270	171,000 000	157,934 57	159,589 17	0 29%	1,654 60
VISTAJET MALTA FINANCE PL 144A 9 500% 06/01/2028 DD 05/03/23 SEC ID: 92841HAA0	84 6320	73,000 000	72,349 04	61,781 36	0 11%	-10,567 68
WR GRACE HOLDINGS LLC 144A 4 875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	96 2170	75,000 000	76,066 21	72,162 75	0 13%	-3,903 46
WR GRACE HOLDINGS LLC 144A 7 375% 03/01/2031 DD 02/17/23 SEC ID: 92943GAE1	100 0310	104,000 000	104,024 79	104,032 24	0 19%	7 45
WASH MULTIFAMILY ACQUISIT 144A 5 750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	96 7220	250,000 000	244,942 28	241,805 00	0 44%	-3,137 28
WATCO COS LLC / WATCO FIN 144A 6 500% 06/15/2027 DD 06/18/20 SEC ID: 941130AB2	100 0000	174,000 000	169,345 97	174,000 00	0 31%	4,654 03
WEATHERFORD INTERNATIONAL 144A 8 625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	104 3870	175,000 000	172,827 68	182,677 25	0 33%	9,849 57
WESCO DISTRIBUTION INC 144A 7 125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	100 7430	51,000 000	51,000 00	51,378 93	0 09%	378 93
WESCO DISTRIBUTION INC 144A 7 250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	102 7610	197,000 000	199,209 41	202,439 17	0 37%	3,229 76
WESTERN MIDSTREAM OPERATING LP 4 500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	96 7240	7,000 000	6,555 02	6,770 68	0 01%	215 66
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	93 7650	181,000 000	167,362 35	169,714 65	0 31%	2,352 30
WHEEL PROS INC 144A 6 500% 05/15/2029 DD 05/07/21 SEC ID: 96289WAA7	30 5000	67,000 000	67,184 24	20,435 00	0 04%	-46,749 24
WHITE CAP BUYER LLC 144A 6 875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	96 8010	44,000 000	42,890 13	42,592 44	0 08%	-297 69
WHITE CAP PARENT LLC 144A 8 250% 03/15/2026 DD 02/01/21 SEC ID: 96351CAA4	99 5350	94,000 000	89,958 63	93,562 90	0 17%	3,604 27

BNY MELLON

EATON VANCE HY PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WILLIAM CARTER CO/THE 144A 5 625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	98 7480	90,000 000	89,389 90	88,873 20	0 16%	-516 70
WINDSOR HOLDINGS III LLC 144A 8 500% 06/15/2030 DD 07/07/23 SEC ID: 97360AAA5	104 5030	250,000 000	251,488 44	261,257 50	0 47%	9,769 06
YUM! BRANDS INC 3 625% 03/15/2031 DD 09/25/20 SEC ID: 988498AN1	90 1850	205,000 000	179,713 85	184,879 25	0 33%	5,165 40
ZIGGO BOND CO BV 144A 6 000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	97 3260	220,000 000	223,384 37	214,117 20	0 39%	-9,267 17
RIVERBED TECHNOLOGY 7/23 PIK T 0 000% 07/01/2028 DD 07/01/23 SEC ID: 99AAQ6578	67 8750	18,352 510	11,480 67	12,456 77	0 02%	976 10
AIR CANADA 8/21 TLB SEC ID: C0102MAP0	100 1560	97,515 000	96,539 85	97,667 12	0 18%	1,127 27
POWER SOLUTIONS 5/23 TL 0 000% 05/06/2030 DD 05/04/23 SEC ID: C8000CAK9	100 1250	87,780 000	87,791 10	87,889 73	0 16%	98 63
JAZZ PHARMACEUTICALS 5/21 USD TL SEC ID: G5080AAF9	100 4580	148,322 600	147,580 98	149,001 92	0 27%	1,420 94
TRAVELPORT 9/20 STUB TL 0 000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	96 5280	101,618 380	99,585 62	98,090 19	0 18%	-1,495 43
TOTAL FIXED INCOME SECURITIES U S DOLLAR		54,619,592 540	52,526,753 89	51,893,880 79	93 92%	-632,873 10
TOTAL FIXED INCOME SECURITIES		54,919,592 540	52,795,403 34	52,204,293 19	94 48%	-591,110 15
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U S DOLLAR						
CRYOPORT INC 144A 0 750% 12/01/2026 DD 11/12/21 SEC ID: 229050AC3	79 5000	222,000 000	185,917 10	176,490 00	0 32%	-9,427 10
NEXTERA ENERGY PARTNERS L 144A 2 500% 06/15/2026 DD 12/12/22 SEC ID: 65341BAG1	89 6000	147,000 000	129,928 78	131,712 00	0 24%	1,783 22
PELOTON INTERACTIVE INC 0 000% 02/15/2026 DD 02/11/21 SEC ID: 70614WAB6	77 3880	123,000 000	107,317 74	95,187 24	0 17%	-12,130 50
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U S DOLLAR		492,000 000	423,163 62	403,389 24	0 73%	-19,774 38

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

EATON VANCE HY PII - [redacted]

Report ID: GL8013
Base Currency: USD
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 CONVERTIBLE OR EXCHANGEABLE SECURITIES		492,000 000	423,163 62	403,389 24	0 73%	-19,774 38
EQUITY						
U S DOLLAR						
NATIONAL CINEMEDIA INC SEC ID: 635309206	4 1400	6,210 000	19,315 97	25,709 40	0 05%	6,393 43
TOTAL ASSETS - BASE:		57,336,843 480	55,868,898 39	55,252,934 95	**100.00%**	-615,963 44

BNY MELLON

MARATHON EMD PII - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 0713	14,546,494 055	14,800,000 00	15,583,361 49	100 00%	783,361 49
	TOTAL ASSETS - BASE:	14,546,494 055	14,800,000 00	15,583,361 49	100.00%	783,361 49

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

WELLINGTON EME PI1 - [redacted]

Report ID: GL8013
Base Currency: USD
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: 99VVBUAE1	11 3400	2,195,527 095	22,414,786 41	24,897,277 26	100 00%	2,482,490 85
	TOTAL ASSETS - BASE:	2,195,527 095	22,414,786 41	24,897,277 26	100.00%	2,482,490 85

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

TOWNSEND FOO PI 1 - [redacted]

Report ID: GL8013
Base Currency: USD
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	68,707,839 350	31,483,211 49	68,707,839 35	100 00%	37,224,627 86
	TOTAL ASSETS - BASE:	68,707,839 350	31,483,211 49	68,707,839 35	100.00%	37,224,627 86

BNY MELLON

TOWNSEND QOF PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	18,469,375 000	17,348,500 00	18,469,375 00	100 00%	1,120,875 00
	TOTAL ASSETS - BASE:	18,469,375 000	17,348,500 00	18,469,375 00	100.00%	1,120,875 00

BNY MELLON

AXIOM EME PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	16 9304	1,020,593 097	17,199,318 17	17,278,999 46	100 00%	79,681 29
	TOTAL ASSETS - BASE:	1,020,593 097	17,199,318 17	17,278,999 46	100.00%	79,681 29

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

NISA TIPS PI 1 - [redacted]

Report ID: GL8013
Base Currency: USD
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			131,053 81	131,053 81	0 33%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	73,957 320	73,957 32	73,957 32	0 18%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		73,957 320	205,011 13	205,011 13	0 51%	0 00
TOTAL CASH & CASH EQUIVALENTS		73,957 320	205,011 13	205,011 13	0 51%	0 00
FIXED INCOME SECURITIES						
U S DOLLAR						
US TREAS-CPI INFLAT 2 125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	103 2100	5,694 000	6,489 95	5,876 78	0 01%	-613 17
US TREAS-CPI INFLAT 2 125% 02/15/2041 DD 02/15/11 SEC ID: 912810QP6	103 2270	547,502 250	563,103 17	565,170 15	1 41%	2,066 98
US TREAS-CPI INFLAT 0 750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	81 5350	88,207 650	82,253 51	71,920 11	0 18%	-10,333 40
US TREAS-CPI INFLAT 0 625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	78 6060	2,374,675 200	1,994,286 13	1,866,637 19	4 66%	-127,648 94
US TREAS-CPI INFLAT 1 375% 02/15/2044 DD 02/15/14 SEC ID: 912810RF7	89 9310	1,220,632 300	1,104,772 12	1,097,726 83	2 74%	-7,045 29
US TREAS-CPI INFLAT 0 750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	78 7130	97,724 400	89,154 54	76,921 81	0 19%	-12,232 73
US TREAS-CPI INFLAT 1 000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	82 3630	4,102,435 650	3,692,845 42	3,378,889 07	8 44%	-313,956 35
US TREAS-CPI INFLAT 0 875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	79 3720	2,368,169 640	2,097,691 62	1,879,663 61	4 70%	-218,028 01
US TREAS-CPI INFLAT 1 000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	81 2780	1,783,992 400	1,546,095 98	1,449,993 34	3 62%	-96,102 64
US TREAS-CPI INFLAT 1 000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	81 1040	7,555,552 453	6,634,615 58	6,127,855 26	15 31%	-506,760 32

BNY MELLON

NISA TIPS PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 0 250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	65 7520	7,928,178 500	4,998,703 52	5,212,935 93	13 02%	214,232 41
US TREAS-CPI INFLAT 0 125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	62 4670	11,952,761 150	8,002,014 03	7,466,531 31	18 66%	-535,482 72
US TREAS-CPI INFLAT 0 125% 02/15/2052 DD 02/15/22 SEC ID: 912810TE8	61 8820	7,095,414 750	4,480,771 13	4,390,784 56	10 97%	-89,986 57
US TREAS-CPI INFLAT 1 500% 02/15/2053 DD 02/15/23 SEC ID: 912810TP3	91 3680	6,815,832 000	6,460,242 27	6,227,489 38	15 56%	-232,752 89
TOTAL FIXED INCOME SECURITIES U S DOLLAR		53,936,772 343	41,753,038 97	39,818,395 33	99 49%	-1,934,643 64
TOTAL FIXED INCOME SECURITIES		53,936,772 343	41,753,038 97	39,818,395 33	99 49%	-1,934,643 64
TOTAL ASSETS - BASE:		54,010,729 663	41,958,050 10	40,023,406 46	100.00%	-1,934,643 64

BNY MELLON

NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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			384,721 82	384,721 82	0 99%	0 00
PAYABLE FOR INVESTMENTS PURCHASED			-185,356 98	-185,356 98	-0 48%	0 00
RECEIVABLE FOR INVESTMENTS SOLD			71,070 76	71,070 76	0 18%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	202,227 560	202,227 56	202,227 56	0 52%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		202,227 560	472,663 16	472,663 16	1 22%	0 00
TOTAL CASH & CASH EQUIVALENTS		202,227 560	472,663 16	472,663 16	1 22%	0 00
FIXED INCOME SECURITIES						
U S DOLLAR						
AFLAC INC 3 600% 04/01/2030 DD 04/01/20 SEC ID: 001055BJ0	94 6710	8,000 000	7,075 60	7,573 68	0 02%	498 08
AT&T INC 4 500% 05/15/2035 DD 05/04/15 SEC ID: 00206RCP5	94 9180	55,000 000	48,224 92	52,204 90	0 13%	3,979 98
AT&T INC 4 350% 03/01/2029 DD 02/19/19 SEC ID: 00206RHJ4	98 7810	9,000 000	8,350 65	8,890 29	0 02%	539 64
APTIV PLC / APTIV CORP 2 396% 02/18/2025 DD 02/18/22 SEC ID: 00217GAA1	96 6970	30,000 000	28,787 95	29,009 10	0 07%	221 15
ABBVIE INC 3 200% 11/21/2029 DD 05/21/20 SEC ID: 00287YBX6	93 5950	23,000 000	20,820 13	21,526 85	0 06%	706 72
AERCAP IRELAND CAPITAL DAC / A 3 650% 07/21/2027 DD 07/21/17 SEC ID: 00774MAB1	95 0770	12,000 000	10,909 88	11,409 24	0 03%	499 36
AERCAP IRELAND CAPITAL DAC / A 6 500% 07/15/2025 DD 06/08/20 SEC ID: 00774MAN5	101 2880	120,000 000	119,977 30	121,545 60	0 31%	1,568 30
AERCAP IRELAND CAPITAL DAC / A 4 625% 10/15/2027 DD 09/25/20 SEC ID: 00774MAR6	98 0000	25,000 000	23,956 21	24,500 00	0 06%	543 79
ADVANCED MICRO DEVICES INC 3 924% 06/01/2032 DD 06/09/22 SEC ID: 007903BF3	96 8960	75,000 000	67,603 84	72,672 00	0 19%	5,068 16

BNY MELLON

NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AGREE LP 2 000% 06/15/2028 DD 05/14/21 SEC ID: 008513AB9	86 8020	11,000 000	9,130 51	9,548 22	0 02%	417 71
AIR LEASE CORP 3 625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	94 6360	13,000 000	11,966 73	12,302 68	0 03%	335 95
ALEXANDRIA REAL ESTATE EQUITIE 2 000% 05/18/2032 DD 02/18/21 SEC ID: 015271AW9	80 3570	7,000 000	5,054 62	5,624 99	0 01%	570 37
ALIBABA GROUP HOLDING LTD 3 400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	94 8780	42,000 000	39,169 01	39,848 76	0 10%	679 75
ALLSTATE CORP/THE 1 450% 12/15/2030 DD 11/24/20 SEC ID: 020002BJ9	80 9060	36,000 000	26,795 53	29,126 16	0 08%	2,330 63
ALLY FINANCIAL INC VAR RT 06/13/2029 DD 06/13/23 SEC ID: 02005NBT6	103 4920	30,000 000	29,622 83	31,047 60	0 08%	1,424 77
ALTRIA GROUP INC 4 800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	99 7420	23,000 000	21,801 27	22,940 66	0 06%	1,139 39
AMCOR FLEXIBLES NORTH AMERICA 4 000% 05/17/2025 DD 05/17/22 SEC ID: 02343JAA8	98 2780	270,000 000	263,394 61	265,350 60	0 68%	1,955 99
AMERICA MOVIL SAB DE CV 3 625% 04/22/2029 DD 04/22/19 SEC ID: 02364WBH7	94 5270	9,000 000	8,093 32	8,507 43	0 02%	414 11
AMERICAN ELECTRIC POWER CO INC 5 625% 03/01/2033 DD 03/01/23 SEC ID: 025537AX9	104 3940	65,000 000	64,053 08	67,856 10	0 17%	3,803 02
AMERICAN EXPRESS CO VAR RT 05/01/2026 DD 05/01/23 SEC ID: 025816DE6	99 7280	215,000 000	212,317 43	214,415 20	0 55%	2,097 77
AMERICAN FINANCIAL GROUP INC/O 5 250% 04/02/2030 DD 04/02/20 SEC ID: 025932AP9	100 3120	58,000 000	59,689 90	58,180 96	0 15%	-1,508 94
AMERICAN HONDA FINANCE CORP 4 700% 01/12/2028 DD 01/12/23 SEC ID: 02665WED9	100 9480	70,000 000	69,886 04	70,663 60	0 18%	777 56
AMERICAN HONDA FINANCE CORP 5 125% 07/07/2028 DD 07/07/23 SEC ID: 02665WEM9	102 8100	37,000 000	36,659 46	38,039 70	0 10%	1,380 24

BNY MELLON

NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN HONDA FINANCE CORP 5 650% 11/15/2028 DD 11/15/23 SEC ID: 02665WEV9	104 7580	220,000 000	219,963 45	230,467 60	0 59%	10,504 15
AMERICAN HOMES 4 RENT LP 2 375% 07/15/2031 DD 07/08/21 SEC ID: 02666TAC1	82 5950	7,000 000	5,327 35	5,781 65	0 01%	454 30
AMERICAN INTERNATIONAL GROUP I VAR RT 04/01/2048 DD 03/26/18 SEC ID: 026874DM6	98 5140	88,000 000	81,040 57	86,692 32	0 22%	5,651 75
AMERICAN INTERNATIONAL GROUP I 3 400% 06/30/2030 DD 05/11/20 SEC ID: 026874DR5	92 1500	78,000 000	68,597 32	71,877 00	0 19%	3,279 68
AMERICAN TOWER CORP 3 800% 08/15/2029 DD 06/13/19 SEC ID: 03027XAW0	94 9980	8,000 000	7,096 35	7,599 84	0 02%	503 49
AMERICAN TOWER CORP 5 800% 11/15/2028 DD 09/15/23 SEC ID: 03027XCE8	103 8750	121,000 000	120,844 87	125,688 75	0 32%	4,843 88
AMERICAN WATER CAPITAL CORP 3 750% 09/01/2028 DD 08/09/18 SEC ID: 03040WAS4	96 3290	9,000 000	8,339 44	8,669 61	0 02%	330 17
AMGEN INC 5 150% 03/02/2028 DD 03/02/23 SEC ID: 031162DP2	102 3060	27,000 000	26,522 29	27,622 62	0 07%	1,100 33
ANALOG DEVICES INC 2 100% 10/01/2031 DD 10/05/21 SEC ID: 032654AV7	85 2730	15,000 000	11,821 65	12,790 95	0 03%	969 30
ANHEUSER-BUSCH INBEV WORLDWIDE 4 750% 01/23/2029 DD 01/23/19 SEC ID: 035240AQ3	101 6430	60,000 000	57,972 44	60,985 80	0 16%	3,013 36
ANHEUSER-BUSCH INBEV WORLDWIDE 3 500% 06/01/2030 DD 04/03/20 SEC ID: 035240AV2	95 3540	20,000 000	17,787 46	19,070 80	0 05%	1,283 34
ELEVANCE HEALTH INC 1 500% 03/15/2026 DD 03/17/21 SEC ID: 036752AR4	93 2020	18,000 000	16,431 06	16,776 36	0 04%	345 30
ELEVANCE HEALTH INC 5 350% 10/15/2025 DD 11/04/22 SEC ID: 036752AV5	100 6380	130,000 000	129,781 52	130,829 40	0 34%	1,047 88
AON CORP 3 750% 05/02/2029 DD 05/02/19 SEC ID: 037389BC6	95 7730	48,000 000	43,446 36	45,971 04	0 12%	2,524 68

BNY MELLON

NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AON CORP 2 800% 05/15/2030 DD 05/15/20 SEC ID: 037389BE2	88 8290	50,000 000	42,488 64	44,414 50	0 11%	1,925 86
APPALACHIAN POWER CO 2 700% 04/01/2031 DD 03/11/21 SEC ID: 037735CZ8	85 5560	7,000 000	5,619 94	5,988 92	0 02%	368 98
APPLE INC 0 700% 02/08/2026 DD 02/08/21 SEC ID: 037833EB2	92 6490	215,000 000	195,232 33	199,195 35	0 51%	3,963 02
APPLIED MATERIALS INC 1 750% 06/01/2030 DD 05/29/20 SEC ID: 038222AN5	85 1680	18,000 000	14,417 44	15,330 24	0 04%	912 80
ARCH CAPITAL FINANCE LLC 4 011% 12/15/2026 DD 12/08/16 SEC ID: 03939CAA1	97 0090	14,000 000	13,274 68	13,581 26	0 03%	306 58
ARCHER-DANIELS-MIDLAND CO 3 250% 03/27/2030 DD 03/27/20 SEC ID: 039482AB0	93 5460	30,000 000	26,170 42	28,063 80	0 07%	1,893 38
ARIZONA PUBLIC SERVICE CO 2 200% 12/15/2031 DD 08/16/21 SEC ID: 040555DD3	81 4920	7,000 000	5,292 93	5,704 44	0 01%	411 51
ARTHUR J GALLAGHER & CO 2 400% 11/09/2031 DD 11/09/21 SEC ID: 04316JAA7	82 4720	7,000 000	5,377 16	5,773 04	0 01%	395 88
ASTRAZENECA FINANCE LLC 4 875% 03/03/2033 DD 03/03/23 SEC ID: 04636NAH6	103 6110	54,000 000	51,223 72	55,949 94	0 14%	4,726 22
ATHENE GLOBAL FUNDING 144A 2 646% 10/04/2031 DD 10/04/21 SEC ID: 04685A3E9	81 3900	25,000 000	19,075 03	20,347 50	0 05%	1,272 47
ATHENE HOLDING LTD 3 500% 01/15/2031 DD 10/08/20 SEC ID: 04686JAC5	88 1730	22,000 000	18,367 34	19,398 06	0 05%	1,030 72
ATLANTIC CITY ELECTRIC CO 2 300% 03/15/2031 DD 03/10/21 SEC ID: 048303CJ8	84 4320	217,000 000	171,853 72	183,217 44	0 47%	11,363 72
AUTOZONE INC 6 250% 11/01/2028 DD 10/25/23 SEC ID: 053332BG6	106 3380	26,000 000	26,762 13	27,647 88	0 07%	885 75
AVALONBAY COMMUNITIES INC 3 300% 06/01/2029 DD 05/15/19 SEC ID: 05348EBF5	93 3190	37,000 000	33,076 69	34,528 03	0 09%	1,451 34

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVALONBAY COMMUNITIES INC 2 300% 03/01/2030 DD 02/25/20 SEC ID: 05348EBG3	86 9930	33,000 000	27,470 07	28,707 69	0 07%	1,237 62
AVNET INC 6 250% 03/15/2028 DD 03/09/23 SEC ID: 053807AW3	103 7520	82,000 000	82,949 15	85,076 64	0 22%	2,127 49
BAT CAPITAL CORP 2 259% 03/25/2028 DD 09/25/20 SEC ID: 05526DBR5	89 5610	93,000 000	79,437 72	83,291 73	0 21%	3,854 01
BHP BILLITON FINANCE USA LTD 5 100% 09/08/2028 DD 09/08/23 SEC ID: 055451BC1	102 7200	9,000 000	8,819 06	9,244 80	0 02%	425 74
BHP BILLITON FINANCE USA LTD 5 250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	103 9370	125,000 000	123,838 47	129,921 25	0 33%	6,082 78
BP CAPITAL MARKETS PLC 3 723% 11/28/2028 DD 11/28/16 SEC ID: 05565QDH8	96 8960	146,000 000	134,728 20	141,468 16	0 36%	6,739 96
BANCO SANTANDER SA 3 496% 03/24/2025 DD 03/24/22 SEC ID: 05964HAP0	97 8900	90,000 000	87,283 40	88,101 00	0 23%	817 60
BANCO SANTANDER SA 5 588% 08/08/2028 DD 08/08/23 SEC ID: 05964HAU9	102 0550	7,000 000	6,809 89	7,143 85	0 02%	333 96
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18 SEC ID: 06051GHM4	96 6640	35,000 000	32,360 12	33,832 40	0 09%	1,472 28
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	81 3130	125,000 000	95,673 69	101,641 25	0 26%	5,967 56
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	92 5370	1,062,000 000	956,444 04	982,742 94	2 53%	26,298 90
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21 SEC ID: 06051GJZ3	88 2160	70,000 000	59,396 90	61,751 20	0 16%	2,354 30
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22 SEC ID: 06051GKK4	85 0780	310,000 000	242,668 24	263,741 80	0 68%	21,073 56
BANK OF MONTREAL VAR RT 12/15/2032 DD 12/12/17 SEC ID: 06368BGS1	92 0580	8,000 000	6,984 26	7,364 64	0 02%	380 38

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANK OF MONTREAL 5 203% 02/01/2028 DD 01/12/23 SEC ID: 06368LGV2	101 9390	59,000 000	58,743 62	60,144 01	0 15%	1,400 39
BANK OF NOVA SCOTIA/THE VAR RT 05/04/2037 DD 04/12/22 SEC ID: 06417XAG6	89 6710	47,000 000	39,654 86	42,145 37	0 11%	2,490 51
BANK OF NOVA SCOTIA/THE 5 250% 06/12/2028 DD 06/12/23 SEC ID: 06418GAD9	101 5940	52,000 000	50,271 83	52,828 88	0 14%	2,557 05
BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20 SEC ID: 06738EBP9	85 8720	255,000 000	196,050 90	218,973 60	0 56%	22,922 70
BARCLAYS PLC VAR RT 05/09/2034 DD 05/09/23 SEC ID: 06738ECG8	103 9220	17,000 000	16,489 06	17,666 74	0 05%	1,177 68
BAXTER INTERNATIONAL INC 2 272% 12/01/2028 DD 06/01/22 SEC ID: 071813CP2	89 4860	26,000 000	21,834 77	23,266 36	0 06%	1,431 59
TRUIST BANK VAR RT 09/17/2029 DD 09/16/19 SEC ID: 07330MAC1	93 0830	293,000 000	286,533 22	272,733 19	0 70%	-13,800 03
BELL TELEPHONE CO OF CANADA OR 5 100% 05/11/2033 DD 05/11/23 SEC ID: 0778FPAL3	102 7880	6,000 000	5,558 98	6,167 28	0 02%	608 30
AMCOR FLEXIBLES NORTH AMERICA 2 630% 06/19/2030 DD 06/19/20 SEC ID: 081437AT2	86 6530	8,000 000	6,445 59	6,932 24	0 02%	486 65
BERKSHIRE HATHAWAY ENERGY CO 3 250% 04/15/2028 DD 04/15/18 SEC ID: 084659AM3	94 9480	10,000 000	9,052 09	9,494 80	0 02%	442 71
BIOGEN INC 2 250% 05/01/2030 DD 04/30/20 SEC ID: 09062XAH6	85 4210	46,000 000	37,132 87	39,293 66	0 10%	2,160 79
BLACK HILLS CORP 4 350% 05/01/2033 DD 08/17/18 SEC ID: 092113AQ2	92 4230	6,000 000	5,108 04	5,545 38	0 01%	437 34
BLACK HILLS CORP 6 150% 05/15/2034 DD 09/15/23 SEC ID: 092113AW9	104 3730	35,000 000	34,734 33	36,530 55	0 09%	1,796 22
BLACKROCK INC 2 100% 02/25/2032 DD 12/10/21 SEC ID: 09247XAS0	83 6590	56,000 000	44,351 63	46,849 04	0 12%	2,497 41

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOEING CO/THE 3 250% 03/01/2028 DD 02/23/18 SEC ID: 097023BX2	94 0030	190,000 000	169,793 63	178,605 70	0 46%	8,812 07
BOEING CO/THE 4 875% 05/01/2025 DD 05/04/20 SEC ID: 097023CT0	99 5080	90,000 000	88,888 76	89,557 20	0 23%	668 44
BOEING CO/THE 2 196% 02/04/2026 DD 02/04/21 SEC ID: 097023DG7	94 5210	19,000 000	17,573 01	17,958 99	0 05%	385 98
BOSTON PROPERTIES LP 3 650% 02/01/2026 DD 01/20/16 SEC ID: 10112RAX2	96 2730	63,000 000	59,301 34	60,651 99	0 16%	1,350 65
BOSTON PROPERTIES LP 3 400% 06/21/2029 DD 06/21/19 SEC ID: 10112RBB9	89 7080	9,000 000	7,452 21	8,073 72	0 02%	621 51
BOSTON SCIENTIFIC CORP 2 650% 06/01/2030 DD 05/18/20 SEC ID: 101137BA4	89 4390	21,000 000	17,577 23	18,782 19	0 05%	1,204 96
BRISTOL-MYERS SQUIBB CO 2 950% 03/15/2032 DD 03/02/22 SEC ID: 110122DU9	89 0070	238,000 000	197,985 04	211,836 66	0 55%	13,851 62
PROVINCE OF BRITISH COLUMBIA C 7 250% 09/01/2036 DD 08/29/96 SEC ID: 110709EC2	126 4450	15,000 000	19,656 04	18,966 75	0 05%	-689 29
BRIXMOR OPERATING PARTNERSHIP 4 050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	93 6340	8,000 000	6,942 75	7,490 72	0 02%	547 97
BROADRIDGE FINANCIAL SOLUTIONS 2 900% 12/01/2029 DD 12/09/19 SEC ID: 11133TAD5	89 6340	18,000 000	15,206 16	16,134 12	0 04%	927 96
BROADCOM CORP / BROADCOM CAYMA 3 500% 01/15/2028 DD 10/17/17 SEC ID: 11134LAR0	95 9550	40,000 000	36,227 10	38,382 00	0 10%	2,154 90
BROADCOM INC 144A 2 450% 02/15/2031 DD 01/19/21 SEC ID: 11135FBH3	85 5880	60,000 000	46,472 96	51,352 80	0 13%	4,879 84
BROADCOM INC 144A 3 137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	82 2950	50,000 000	35,589 38	41,147 50	0 11%	5,558 12
BROADCOM INC 144A 4 000% 04/15/2029 DD 04/14/22 SEC ID: 11135FBR1	96 6200	20,000 000	18,039 23	19,324 00	0 05%	1,284 77

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 GLOBAL 4 200% 06/01/2029 DD 03/05/19 SEC ID: 124857AZ6	93 5230	34,000 000	29,113 45	31,797 82	0 08%	2,684 37
CBRE SERVICES INC 4 875% 03/01/2026 DD 08/13/15 SEC ID: 12505BAD2	99 9380	168,000 000	165,117 60	167,895 84	0 43%	2,778 24
CBRE SERVICES INC 2 500% 04/01/2031 DD 03/18/21 SEC ID: 12505BAE0	84 7720	8,000 000	6,162 34	6,781 76	0 02%	619 42
CI FINANCIAL CORP 3 200% 12/17/2030 DD 12/17/20 SEC ID: 125491AN0	79 1290	8,000 000	6,056 40	6,330 32	0 02%	273 92
CIGNA GROUP/THE 4 375% 10/15/2028 DD 04/15/19 SEC ID: 125523AH3	99 1370	51,000 000	48,496 53	50,559 87	0 13%	2,063 34
CNH INDUSTRIAL NV 3 850% 11/15/2027 DD 11/14/17 SEC ID: 12594KAB8	96 3390	11,000 000	10,240 58	10,597 29	0 03%	356 71
CSX CORP 2 600% 11/01/2026 DD 10/18/16 SEC ID: 126408HE6	95 1410	14,000 000	12,914 51	13,319 74	0 03%	405 23
CVS HEALTH CORP 3 750% 04/01/2030 DD 03/31/20 SEC ID: 126650DJ6	94 1190	109,000 000	98,694 55	102,589 71	0 26%	3,895 16
CVS HEALTH CORP 1 300% 08/21/2027 DD 08/21/20 SEC ID: 126650DM9	88 8870	110,000 000	94,050 78	97,775 70	0 25%	3,724 92
CAMDEN PROPERTY TRUST 2 800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89 3930	8,000 000	6,747 81	7,151 44	0 02%	403 63
CAMPBELL SOUP CO 2 375% 04/24/2030 DD 04/24/20 SEC ID: 134429BJ7	86 8050	22,000 000	17,765 23	19,097 10	0 05%	1,331 87
CANADIAN IMPERIAL BANK OF COMM 1 250% 06/22/2026 DD 06/22/21 SEC ID: 13607HVE9	91 6670	79,000 000	70,598 67	72,416 93	0 19%	1,818 26
CANADIAN NATURAL RESOURCES LTD 5 850% 02/01/2035 DD 12/01/04 SEC ID: 136385AG6	102 0430	50,000 000	52,432 62	51,021 50	0 13%	-1,411 12
CANADIAN NATURAL RESOURCES LTD 3 850% 06/01/2027 DD 05/30/17 SEC ID: 136385AX9	97 2240	12,000 000	11,205 80	11,666 88	0 03%	461 08

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21 SEC ID: 14040HCG8	75 8580	142,000 000	96,157 39	107,718 36	0 28%	11,560 97
CAPITAL ONE FINANCIAL CORP VAR RT 03/03/2026 DD 03/03/22 SEC ID: 14040HCM5	95 8350	96,000 000	90,738 49	92,001 60	0 24%	1,263 11
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23 SEC ID: 14040HCY9	99 6930	40,000 000	39,265 43	39,877 20	0 10%	611 77
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23 SEC ID: 14040HDA0	103 0780	60,000 000	56,524 09	61,846 80	0 16%	5,322 71
CARRIER GLOBAL CORP 2 493% 02/15/2027 DD 08/15/20 SEC ID: 14448CAP9	94 0790	13,000 000	11,730 18	12,230 27	0 03%	500 09
CARRIER GLOBAL CORP 2 722% 02/15/2030 DD 08/15/20 SEC ID: 14448CAQ7	89 5950	30,000 000	24,643 65	26,878 50	0 07%	2,234 85
CELANESE US HOLDINGS LLC 6 050% 03/15/2025 DD 07/14/22 SEC ID: 15089QAL8	100 6220	14,000 000	14,000 00	14,087 08	0 04%	87 08
CENTENE CORP 4 625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	95 8790	35,000 000	31,468 91	33,557 65	0 09%	2,088 74
CENTENE CORP 2 450% 07/15/2028 DD 07/01/21 SEC ID: 15135BAY7	89 2350	50,000 000	43,772 17	44,617 50	0 11%	845 33
CENOVUS ENERGY INC 2 650% 01/15/2032 DD 09/13/21 SEC ID: 15135UAW9	82 9080	7,000 000	5,428 35	5,803 56	0 01%	375 21
CENTERPOINT ENERGY RESOURCES C 5 250% 03/01/2028 DD 02/23/23 SEC ID: 15189YAG1	102 6240	10,000 000	9,829 38	10,262 40	0 03%	433 02
CHARTER COMMUNICATIONS OPERATI 4 908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	99 0670	22,000 000	21,561 18	21,794 74	0 06%	233 56
CHUBB INA HOLDINGS INC 1 375% 09/15/2030 DD 09/17/20 SEC ID: 171239AG1	82 3920	8,000 000	6,135 22	6,591 36	0 02%	456 14
CHURCH & DWIGHT CO INC 5 600% 11/15/2032 DD 11/02/22 SEC ID: 17136MAC6	107 3460	15,000 000	14,895 95	16,101 90	0 04%	1,205 95

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	94 9300	35,000 000	33,244 11	33,225 50	0 09%	-18 61
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20 SEC ID: 172967MP3	95 7740	514,000 000	460,332 31	492,278 36	1 27%	31,946 05
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23 SEC ID: 17327CAR4	103 6630	130,000 000	124,916 62	134,761 90	0 35%	9,845 28
CITIZENS FINANCIAL GROUP INC 2 500% 02/06/2030 DD 02/06/20 SEC ID: 174610AS4	83 8940	6,000 000	4,598 37	5,033 64	0 01%	435 27
COCA-COLA CO/THE 1 650% 06/01/2030 DD 05/01/20 SEC ID: 191216CV0	85 7870	90,000 000	71,718 26	77,208 30	0 20%	5,490 04
COCA-COLA FEMSA SAB DE CV 2 750% 01/22/2030 DD 01/22/20 SEC ID: 191241AH1	89 5600	58,000 000	49,292 49	51,944 80	0 13%	2,652 31
COLUMBIA PIPELINE GROUP INC 4 500% 06/01/2025 DD 12/01/15 SEC ID: 198280AF6	98 7360	103,000 000	100,971 31	101,698 08	0 26%	726 77
COLUMBIA PIPELINES OPERAT 144A 5 927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	103 5410	25,000 000	24,999 55	25,885 25	0 07%	885 70
COMCAST CORP 7 050% 03/15/2033 DD 03/14/03 SEC ID: 20030NAC5	116 8150	20,000 000	21,594 28	23,363 00	0 06%	1,768 72
COMCAST CORP 4 250% 10/15/2030 DD 10/05/18 SEC ID: 20030NCU3	98 7040	305,000 000	290,058 44	301,047 20	0 78%	10,988 76
COMCAST CORP 4 800% 05/15/2033 DD 05/09/23 SEC ID: 20030NEE7	101 4310	16,000 000	15,327 25	16,228 96	0 04%	901 71
CONAGRA BRANDS INC 1 375% 11/01/2027 DD 10/16/20 SEC ID: 205887CF7	87 7920	32,000 000	26,962 62	28,093 44	0 07%	1,130 82
CONAGRA BRANDS INC 5 300% 10/01/2026 DD 07/31/23 SEC ID: 205887CJ9	101 2690	60,000 000	59,924 63	60,761 40	0 16%	836 77
CONCENTRIX CORP 6 600% 08/02/2028 DD 08/02/23 SEC ID: 20602DAB7	102 9210	51,000 000	49,985 50	52,489 71	0 14%	2,504 21

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Asset Detail

by Asset Type

12/31/2023

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONCENTRIX CORP 6 850% 08/02/2033 DD 08/02/23 SEC ID: 20602DAC5	103 0000	70,000 000	67,006 82	72,100 00	0 19%	5,093 18
CONSTELLATION BRANDS INC 3 600% 02/15/2028 DD 02/07/18 SEC ID: 21036PAY4	96 0460	58,000 000	53,948 20	55,706 68	0 14%	1,758 48
COOPERATIEVE RABOBANK UA/NY 5 500% 10/05/2026 DD 10/05/23 SEC ID: 21688AAY8	102 3380	52,000 000	52,081 18	53,215 76	0 14%	1,134 58
COREBRIDGE FINANCIAL INC 3 850% 04/05/2029 DD 04/05/23 SEC ID: 21871XAF6	94 2600	70,000 000	62,416 46	65,982 00	0 17%	3,565 54
COREBRIDGE FINANCIAL INC 144A 6 050% 09/15/2033 DD 09/15/23 SEC ID: 21871XAQ2	104 3400	16,000 000	15,765 76	16,694 40	0 04%	928 64
CORPORATE OFFICE PROPERTIES LP 2 750% 04/15/2031 DD 03/11/21 SEC ID: 22003BAM8	80 7910	8,000 000	5,994 56	6,463 28	0 02%	468 72
CREDIT SUISSE AG/NEW YORK NY 3 700% 02/21/2025 DD 04/07/22 SEC ID: 22550L2H3	97 9570	96,000 000	93,226 40	94,038 72	0 24%	812 32
CREDIT SUISSE AG/NEW YORK NY 5 000% 07/09/2027 DD 08/23/22 SEC ID: 22550L2K6	100 0820	9,000 000	8,606 10	9,007 38	0 02%	401 28
CROWN CASTLE INC 2 250% 01/15/2031 DD 06/15/20 SEC ID: 22822VAT8	82 9150	8,000 000	6,193 30	6,633 20	0 02%	439 90
DTE ENERGY CO 3 400% 06/15/2029 DD 06/13/19 SEC ID: 233331BC0	93 5510	9,000 000	7,898 19	8,419 59	0 02%	521 40
DTE ENERGY CO 4 875% 06/01/2028 DD 05/12/23 SEC ID: 233331BJ5	100 8290	29,000 000	28,187 12	29,240 41	0 08%	1,053 29
JOHN DEERE CAPITAL CORP 2 000% 06/17/2031 DD 06/17/21 SEC ID: 24422EVS5	85 0250	150,000 000	122,057 49	127,537 50	0 33%	5,480 01
JOHN DEERE CAPITAL CORP 4 150% 09/15/2027 DD 09/08/22 SEC ID: 24422EWK1	99 4110	35,000 000	34,114 83	34,793 85	0 09%	679 02
JOHN DEERE CAPITAL CORP 4 700% 06/10/2030 DD 06/08/23 SEC ID: 24422EWZ8	101 8020	7,000 000	6,687 07	7,126 14	0 02%	439 07

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
JOHN DEERE CAPITAL CORP 5 150% 09/08/2026 DD 09/08/23 SEC ID: 24422EXD6	101 8450	50,000 000	49,968 02	50,922 50	0 13%	954 48
JOHN DEERE CAPITAL CORP 5 150% 09/08/2033 DD 09/08/23 SEC ID: 24422EXE4	105 4330	15,000 000	14,922 07	15,814 95	0 04%	892 88
DELL INTERNATIONAL LLC / EMC C 6 020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	102 3640	409,000 000	410,343 28	418,668 76	1 08%	8,325 48
DENTSPLY SIRONA INC 3 250% 06/01/2030 DD 05/26/20 SEC ID: 24906PAA7	88 5630	23,000 000	19,443 70	20,369 49	0 05%	925 79
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/26/2025 DD 11/26/19 SEC ID: 251526CB3	98 3710	127,000 000	123,385 65	124,931 17	0 32%	1,545 52
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21 SEC ID: 251526CG2	98 7960	213,000 000	208,244 71	210,435 48	0 54%	2,190 77
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/16/2027 DD 11/16/21 SEC ID: 251526CP2	91 4830	11,000 000	9,596 52	10,063 13	0 03%	466 61
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	120 6990	20,000 000	23,230 48	24,139 80	0 06%	909 32
DEVON ENERGY CORP 7 950% 04/15/2032 DD 03/25/02 SEC ID: 251799AA0	116 4170	6,000 000	6,570 91	6,985 02	0 02%	414 11
DEVON ENERGY CORP 5 250% 10/15/2027 DD 10/15/21 SEC ID: 25179MBD4	100 5840	21,000 000	21,370 30	21,122 64	0 05%	-247 66
DIAGEO CAPITAL PLC 2 125% 04/29/2032 DD 04/29/20 SEC ID: 25243YBE8	83 5850	17,000 000	13,107 66	14,209 45	0 04%	1,101 79
DIAMONDBACK ENERGY INC 6 250% 03/15/2033 DD 10/28/22 SEC ID: 25278XAV1	106 9710	16,000 000	16,337 87	17,115 36	0 04%	777 49
DICK'S SPORTING GOODS INC 3 150% 01/15/2032 DD 01/14/22 SEC ID: 253393AF9	85 3260	126,000 000	99,015 39	107,510 76	0 28%	8,495 37
DIGITAL REALTY TRUST LP 4 450% 07/15/2028 DD 06/21/18 SEC ID: 25389JAT3	97 6910	29,000 000	27,418 39	28,330 39	0 07%	912 00

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
DISCOVER BANK 3 450% 07/27/2026 DD 07/27/16 SEC ID: 25466AAJ0	94 5740	27,000 000	24,651 17	25,534 98	0 07%	883 81
WALT DISNEY CO/THE 6 550% 03/15/2033 DD 09/15/19 SEC ID: 254687DV5	115 6190	77,000 000	83,893 16	89,026 63	0 23%	5,133 47
TWDC ENTERPRISES 18 CORP 7 000% 03/01/2032 DD 02/28/02 SEC ID: 25468PBW5	116 8720	21,000 000	22,629 26	24,543 12	0 06%	1,913 86
DISCOVER FINANCIAL SERVICES 6 700% 11/29/2032 DD 11/29/22 SEC ID: 254709AS7	104 9120	102,000 000	97,698 22	107,010 24	0 28%	9,312 02
DISCOVERY COMMUNICATIONS LLC 4 125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	94 7580	75,000 000	65,184 33	71,068 50	0 18%	5,884 17
DOLLAR GENERAL CORP 3 500% 04/03/2030 DD 04/03/20 SEC ID: 256677AG0	92 2240	185,000 000	160,038 59	170,614 40	0 44%	10,575 81
DOMINION ENERGY INC 3 375% 04/01/2030 DD 04/03/20 SEC ID: 25746UDG1	92 1940	112,000 000	95,965 84	103,257 28	0 27%	7,291 44
DUKE ENERGY CAROLINAS LLC 6 450% 10/15/2032 DD 10/08/02 SEC ID: 264399ED4	110 1560	16,000 000	16,652 24	17,624 96	0 05%	972 72
DUKE ENERGY OHIO INC 3 650% 02/01/2029 DD 01/08/19 SEC ID: 26442EAF7	96 3530	171,000 000	156,146 67	164,763 63	0 42%	8,616 96
DUKE ENERGY PROGRESS LLC 3 400% 04/01/2032 DD 03/17/22 SEC ID: 26442UAN4	90 5540	23,000 000	19,808 58	20,827 42	0 05%	1,018 84
ERP OPERATING LP 3 375% 06/01/2025 DD 05/14/15 SEC ID: 26884ABD4	97 8560	176,000 000	175,732 29	172,226 56	0 44%	-3,505 73
ERP OPERATING LP 3 000% 07/01/2029 DD 06/26/19 SEC ID: 26884ABL6	92 1500	8,000 000	6,972 60	7,372 00	0 02%	399 40
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	100 4450	29,000 000	28,928 99	29,129 05	0 08%	200 06
EASTMAN CHEMICAL CO 5 750% 03/08/2033 DD 03/08/23 SEC ID: 277432AX8	103 4470	16,000 000	15,747 60	16,551 52	0 04%	803 92

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EATON VANCE CORP 3 500% 04/06/2027 DD 04/06/17 SEC ID: 278265AE3	95 9000	12,000 000	11,180 62	11,508 00	0 03%	327 38
EBAY INC 1 400% 05/10/2026 DD 05/10/21 SEC ID: 278642AX1	92 6140	17,000 000	15,354 24	15,744 38	0 04%	390 14
ECOLAB INC 2 125% 02/01/2032 DD 12/15/21 SEC ID: 278865BM1	85 2760	41,000 000	31,622 49	34,963 16	0 09%	3,340 67
EDISON INTERNATIONAL 6 950% 11/15/2029 DD 11/10/22 SEC ID: 281020AW7	108 6390	8,000 000	8,176 84	8,691 12	0 02%	514 28
ENBRIDGE INC 3 125% 11/15/2029 DD 11/15/19 SEC ID: 29250NAZ8	91 3440	30,000 000	26,154 49	27,403 20	0 07%	1,248 71
ENBRIDGE INC 5 700% 03/08/2033 DD 03/08/23 SEC ID: 29250NBR5	104 1520	107,000 000	101,723 62	111,442 64	0 29%	9,719 02
ENERGY TRANSFER LP 4 750% 01/15/2026 DD 06/23/15 SEC ID: 29273RBG3	99 3680	449,000 000	440,860 95	446,162 32	1 15%	5,301 37
ENERGY TRANSFER LP 5 750% 02/15/2033 DD 12/14/22 SEC ID: 29273VAQ3	103 1650	18,000 000	17,132 49	18,569 70	0 05%	1,437 21
ENTERGY MISSISSIPPI LLC 2 850% 06/01/2028 DD 05/13/16 SEC ID: 29364NAT5	92 3700	30,000 000	26,920 05	27,711 00	0 07%	790 95
ENTERGY LOUISIANA LLC 1 600% 12/15/2030 DD 11/13/20 SEC ID: 29364WBE7	80 2820	8,000 000	6,033 82	6,422 56	0 02%	388 74
ENTERGY LOUISIANA LLC 2 350% 06/15/2032 DD 03/10/21 SEC ID: 29364WBH0	83 3320	63,000 000	49,246 92	52,499 16	0 14%	3,252 24
ENTERGY MISSISSIPPI LLC 5 000% 09/01/2033 DD 05/12/23 SEC ID: 29366WAD8	100 8570	109,000 000	103,948 87	109,934 13	0 28%	5,985 26
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 SEC ID: 29379VBR3	89 6240	13,000 000	10,790 66	11,651 12	0 03%	860 46
ENTERPRISE PRODUCTS OPERATING 2 800% 01/31/2030 DD 01/15/20 SEC ID: 29379VBX0	90 5670	77,000 000	67,346 87	69,736 59	0 18%	2,389 72

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUINIX INC 3 200% 11/18/2029 DD 11/18/19 SEC ID: 29444UBE5	91 9690	19,000 000	16,240 28	17,474 11	0 04%	1,233 83
EQUINIX INC 1 800% 07/15/2027 DD 06/22/20 SEC ID: 29444UBG0	90 6160	37,000 000	32,454 27	33,527 92	0 09%	1,073 65
EQUINOR ASA 1 750% 01/22/2026 DD 05/22/20 SEC ID: 29446MAJ1	94 5730	83,000 000	80,267 70	78,495 59	0 20%	-1,772 11
ESSENTIAL UTILITIES INC 2 400% 05/01/2031 DD 04/19/21 SEC ID: 29670GAF9	83 5330	7,000 000	5,462 46	5,847 31	0 02%	384 85
ESSEX PORTFOLIO LP 3 000% 01/15/2030 DD 08/07/19 SEC ID: 29717PAU1	89 2880	24,000 000	20,621 12	21,429 12	0 06%	808 00
ESSEX PORTFOLIO LP 1 700% 03/01/2028 DD 03/01/21 SEC ID: 29717PAY3	87 5010	11,000 000	9,245 58	9,625 11	0 02%	379 53
ESTEE LAUDER COS INC/THE 2 375% 12/01/2029 DD 11/21/19 SEC ID: 29736RAP5	89 1290	22,000 000	18,441 89	19,608 38	0 05%	1,166 49
EVERGY METRO INC 2 250% 06/01/2030 DD 05/26/20 SEC ID: 30037DAA3	85 3040	8,000 000	6,470 41	6,824 32	0 02%	353 91
EVERGY METRO INC 4 950% 04/15/2033 DD 04/06/23 SEC ID: 30037DAB1	100 1260	16,000 000	15,216 08	16,020 16	0 04%	804 08
EVERSOURCE ENERGY 4 600% 07/01/2027 DD 06/27/22 SEC ID: 30040WAR9	99 2610	130,000 000	125,797 82	129,039 30	0 33%	3,241 48
EVERSOURCE ENERGY 5 450% 03/01/2028 DD 03/06/23 SEC ID: 30040WAT5	102 8720	30,000 000	29,686 60	30,861 60	0 08%	1,175 00
EXPORT-IMPORT BANK OF KOREA 5 125% 01/11/2033 DD 01/11/23 SEC ID: 302154DW6	103 8290	110,000 000	112,604 83	114,211 90	0 29%	1,607 07
EXTRA SPACE STORAGE LP 3 900% 04/01/2029 DD 03/31/22 SEC ID: 30225VAH0	94 7070	9,000 000	8,067 52	8,523 63	0 02%	456 11
EXTRA SPACE STORAGE LP 5 700% 04/01/2028 DD 03/28/23 SEC ID: 30225VAJ6	102 5860	85,000 000	85,592 63	87,198 10	0 22%	1,605 47

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
META PLATFORMS INC 3 850% 08/15/2032 DD 08/09/22 SEC ID: 30303M8H8	95 2550	90,000 000	77,311 91	85,729 50	0 22%	8,417 59
FEDERAL REALTY OP LP 5 375% 05/01/2028 DD 04/12/23 SEC ID: 313747BC0	101 1630	10,000 000	9,684 17	10,116 30	0 03%	432 13
FIDELITY NATIONAL INFORMATION 1 150% 03/01/2026 DD 03/02/21 SEC ID: 31620MBR6	92 4300	41,000 000	37,116 27	37,896 30	0 10%	780 03
FIFTH THIRD BANCORP VAR RT 11/01/2027 DD 11/01/21 SEC ID: 316773DD9	90 0460	85,000 000	74,527 10	76,539 10	0 20%	2,012 00
FIFTH THIRD BANK NA VAR RT 10/27/2025 DD 10/27/22 SEC ID: 31677QBT5	99 7370	331,000 000	327,403 19	330,129 47	0 85%	2,726 28
FISERV INC 3 200% 07/01/2026 DD 06/24/19 SEC ID: 337738AT5	96 2940	422,000 000	396,751 31	406,360 68	1 05%	9,609 37
FOX CORP 3 500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	92 3880	85,000 000	73,309 93	78,529 80	0 20%	5,219 87
FREEPORT-MCMORAN INC 5 000% 09/01/2027 DD 08/15/19 SEC ID: 35671DCC7	98 7500	32,000 000	31,146 90	31,600 00	0 08%	453 10
GE CAPITAL INTERNATIONAL FUNDI 3 373% 11/15/2025 DD 05/15/16 SEC ID: 36164Q6M5	97 0770	76,000 000	72,862 90	73,778 52	0 19%	915 62
GE HEALTHCARE TECHNOLOGIES INC 5 650% 11/15/2027 DD 05/15/23 SEC ID: 36267VAF0	103 5850	203,000 000	205,982 15	210,277 55	0 54%	4,295 40
GENERAL ELECTRIC CO 6 750% 03/15/2032 DD 03/20/02 SEC ID: 36962GXZ2	113 9690	150,000 000	161,678 39	170,953 50	0 44%	9,275 11
GENERAL MILLS INC 4 200% 04/17/2028 DD 04/17/18 SEC ID: 370334CG7	98 4870	27,000 000	25,499 86	26,591 49	0 07%	1,091 63
GENERAL MOTORS FINANCIAL CO IN 4 000% 10/06/2026 DD 10/06/16 SEC ID: 37045XBQ8	97 3240	171,000 000	160,763 81	166,424 04	0 43%	5,660 23
GENERAL MOTORS FINANCIAL CO IN 5 400% 04/06/2026 DD 04/06/23 SEC ID: 37045XEF9	100 6850	231,000 000	229,325 64	232,582 35	0 60%	3,256 71

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GENUINE PARTS CO 2 750% 02/01/2032 DD 01/10/22 SEC ID: 372460AC9	83 7430	7,000 000	5,444 33	5,862 01	0 02%	417 68
GENUINE PARTS CO 6 500% 11/01/2028 DD 11/01/23 SEC ID: 372460AE5	106 2860	27,000 000	27,526 31	28,697 22	0 07%	1,170 91
GLOBAL PAYMENTS INC 2 650% 02/15/2025 DD 08/14/19 SEC ID: 37940XAA0	96 8990	98,000 000	94,247 68	94,961 02	0 24%	713 34
GLOBAL PAYMENTS INC 5 300% 08/15/2029 DD 08/22/22 SEC ID: 37940XAN2	100 7430	180,000 000	170,350 80	181,337 40	0 47%	10,986 60
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 SEC ID: 38141GXR0	80 9410	273,000 000	210,630 29	220,968 93	0 57%	10,338 64
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21 SEC ID: 38141GYA6	92 2200	50,000 000	46,159 18	46,110 00	0 12%	-49 18
GOLDMAN SACHS GROUP INC/THE 3 750% 05/22/2025 DD 05/22/15 SEC ID: 38148LAE6	97 9620	83,000 000	80,780 53	81,308 46	0 21%	527 93
HCA INC 5 250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	99 8960	57,000 000	58,707 19	56,940 72	0 15%	-1,766 47
HCA INC 5 875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	103 2960	255,000 000	260,282 66	263,404 80	0 68%	3,122 14
HEALTHPEAK OP LLC 3 500% 07/15/2029 DD 07/05/19 SEC ID: 40414LAR0	93 3680	8,000 000	7,027 16	7,469 44	0 02%	442 28
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 SEC ID: 404280CT4	83 6200	255,000 000	196,433 98	213,231 00	0 55%	16,797 02
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22 SEC ID: 404280DR7	107 2360	200,000 000	200,000 00	214,472 00	0 55%	14,472 00
HSBC HOLDINGS PLC VAR RT 03/09/2029 DD 03/09/23 SEC ID: 404280DU0	103 3070	30,000 000	29,985 41	30,992 10	0 08%	1,006 69
HARTFORD FINANCIAL SERVICES GR 2 800% 08/19/2029 DD 08/19/19 SEC ID: 416515BE3	90 8520	8,000 000	6,865 01	7,268 16	0 02%	403 15

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HONEYWELL INTERNATIONAL INC 1 750% 09/01/2031 DD 08/16/21 SEC ID: 438516CF1	83 5960	7,000 000	5,364 64	5,851 72	0 02%	487 08
HORMEL FOODS CORP 1 800% 06/11/2030 DD 06/11/20 SEC ID: 440452AF7	85 1760	21,000 000	16,764 22	17,886 96	0 05%	1,122 74
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	75 7330	102,000 000	71,786 88	77,247 66	0 20%	5,460 78
HUNTINGTON NATIONAL BANK/THE VAR RT 11/18/2025 DD 11/18/22 SEC ID: 44644MAH4	98 8830	139,000 000	136,007 33	137,447 37	0 35%	1,440 04
ING GROEP NV VAR RT 04/01/2027 DD 04/01/21 SEC ID: 456837AV5	92 5390	13,000 000	11,700 36	12,030 07	0 03%	329 71
TRANE TECHNOLOGIES FINANCING L 3 800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	96 8870	8,000 000	7,356 78	7,750 96	0 02%	394 18
INTEL CORP 5 200% 02/10/2033 DD 02/10/23 SEC ID: 458140CG3	104 5790	87,000 000	86,345 74	90,983 73	0 23%	4,637 99
INTERCONTINENTAL EXCHANGE INC 4 000% 09/15/2027 DD 05/23/22 SEC ID: 45866FAU8	98 2906	11,000 000	10,384 34	10,811 96	0 03%	427 62
INTERCONTINENTAL EXCHANGE INC 4 350% 06/15/2029 DD 05/23/22 SEC ID: 45866FAV6	99 7030	95,000 000	91,537 75	94,717 83	0 24%	3,180 08
INTERNATIONAL BUSINESS MACHINE 3 500% 05/15/2029 DD 05/15/19 SEC ID: 459200KA8	95 4530	24,000 000	22,206 51	22,908 72	0 06%	702 21
INTERNATIONAL BUSINESS MACHINE 1 700% 05/15/2027 DD 05/07/20 SEC ID: 459200KH3	91 3900	29,000 000	25,580 79	26,503 10	0 07%	922 31
INTERNATIONAL FLAVORS & FRAGRA 4 450% 09/26/2028 DD 09/26/18 SEC ID: 459506AK7	97 6080	9,000 000	8,257 65	8,784 72	0 02%	527 07
ISRAEL GOVERNMENT INTERNATIONA 2 750% 07/03/2030 DD 04/03/20 SEC ID: 46513JB34	88 2500	200,000 000	175,471 76	176,500 00	0 45%	1,028 24
ITC HOLDINGS CORP 3 350% 11/15/2027 DD 05/15/18 SEC ID: 465685AP0	94 9260	11,000 000	10,078 11	10,441 86	0 03%	363 75

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JBS USA LUX SA / JBS USA FOOD 3 000% 05/15/2032 DD 05/15/23 SEC ID: 46590XAP1	81 4320	19,000 000	14,129 85	15,472 08	0 04%	1,342 23
JBS USA LUX SA / JBS USA FOOD 5 125% 02/01/2028 DD 08/01/23 SEC ID: 46590XAZ9	99 4370	30,000 000	29,191 21	29,831 10	0 08%	639 89
JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17 SEC ID: 46647PAF3	95 5000	526,000 000	484,733 02	502,330 00	1 29%	17,596 98
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20 SEC ID: 46647PBR6	91 5260	508,000 000	453,539 80	464,952 08	1 20%	11,412 28
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22 SEC ID: 46647PDF0	97 9590	135,000 000	125,578 91	132,244 65	0 34%	6,665 74
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23 SEC ID: 46647PDY9	108 6060	245,000 000	254,367 03	266,084 70	0 69%	11,717 67
JACKSON FINANCIAL INC 3 125% 11/23/2031 DD 05/23/22 SEC ID: 46817MAL1	84 1440	7,000 000	5,372 99	5,890 08	0 02%	517 09
JAPAN BANK FOR INTERNATIONAL C 2 000% 10/17/2029 DD 10/17/19 SEC ID: 471048CF3	88 1170	63,000 000	59,592 70	55,513 71	0 14%	-4,078 99
JAPAN BANK FOR INTERNATIONAL C 1 250% 01/21/2031 DD 01/21/21 SEC ID: 471048CL0	81 2970	134,000 000	118,924 14	108,937 98	0 28%	-9,986 16
JAPAN BANK FOR INTERNATIONAL C 1 875% 04/15/2031 DD 04/15/21 SEC ID: 471048CM8	84 4020	104,000 000	96,074 72	87,778 08	0 23%	-8,296 64
JAPAN INTERNATIONAL COOPERATIO 1 750% 04/28/2031 DD 04/28/21 SEC ID: 47109LAE4	83 0700	60,000 000	54,789 79	49,842 00	0 13%	-4,947 79
JOBSOHIO BEVERAGE SYS STWD LIQ 4 433% 01/01/2033 DD 02/01/23 SEC ID: 47770VBR0	99 1740	55,000 000	54,687 85	54,545 70	0 14%	-142 15
JOHNSON CONTROLS INTERNATIONAL 3 900% 02/14/2026 DD 08/14/16 SEC ID: 478375AR9	97 7190	68,000 000	65,720 20	66,448 92	0 17%	728 72
KELLANOVA 2 100% 06/01/2030 DD 06/01/20 SEC ID: 487836BX5	86 0120	21,000 000	16,732 93	18,062 52	0 05%	1,329 59

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KENVUE INC 5 000% 03/22/2030 DD 09/22/23 SEC ID: 49177JAH5	103 3640	21,000 000	20,990 51	21,706 44	0 06%	715 93
KENVUE INC 4 900% 03/22/2033 DD 09/22/23 SEC ID: 49177JAK8	103 2570	124,000 000	121,337 74	128,038 68	0 33%	6,700 94
KIMCO REALTY OP LLC 1 900% 03/01/2028 DD 08/24/20 SEC ID: 49446RAX7	88 2400	11,000 000	9,265 03	9,706 40	0 02%	441 37
KIMCO REALTY OP LLC 4 600% 02/01/2033 DD 08/24/22 SEC ID: 49446RBA6	96 6320	17,000 000	15,619 67	16,427 44	0 04%	807 77
KINDER MORGAN INC 5 200% 06/01/2033 DD 01/31/23 SEC ID: 49456BAX9	99 5840	38,000 000	35,732 64	37,841 92	0 10%	2,109 28
KREDITANSTALT FUER WIEDERAUFBA 1 750% 09/14/2029 DD 09/17/19 SEC ID: 500769JD7	88 8780	147,000 000	139,149 85	130,650 66	0 34%	-8,499 19
KREDITANSTALT FUER WIEDERAUFBA 0 750% 09/30/2030 DD 08/25/20 SEC ID: 500769JG0	81 2630	72,000 000	63,081 44	58,509 36	0 15%	-4,572 08
KRAFT HEINZ FOODS CO 3 875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	98 1440	34,000 000	32,617 92	33,368 96	0 09%	751 04
L3HARRIS TECHNOLOGIES INC 5 400% 01/15/2027 DD 07/31/23 SEC ID: 502431AP4	102 1280	52,000 000	51,678 81	53,106 56	0 14%	1,427 75
LYB INTERNATIONAL FINANCE III 1 250% 10/01/2025 DD 10/08/20 SEC ID: 50249AAF0	93 4010	90,000 000	82,977 19	84,060 90	0 22%	1,083 71
LABORATORY CORP OF AMERICA HOL 1 550% 06/01/2026 DD 05/26/21 SEC ID: 50540RAX0	92 4280	129,000 000	116,969 97	119,232 12	0 31%	2,262 15
LANDWIRTSCHAFTLICHE RENTENBANK 0 875% 09/03/2030 DD 09/03/20 SEC ID: 515110BY9	81 5130	60,000 000	52,931 02	48,907 80	0 13%	-4,023 22
LEGG MASON INC 4 750% 03/15/2026 DD 03/22/16 SEC ID: 524901AV7	99 6800	100,000 000	102,431 72	99,680 00	0 26%	-2,751 72
LENNOX INTERNATIONAL INC 5 500% 09/15/2028 DD 09/15/23 SEC ID: 526107AG2	102 7700	9,000 000	8,828 07	9,249 30	0 02%	421 23

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LINCOLN NATIONAL CORP 3 050% 01/15/2030 DD 08/19/19 SEC ID: 534187BJ7	88 4550	8,000 000	6,508 55	7,076 40	0 02%	567 85
LLOYDS BANKING GROUP PLC VAR RT 03/06/2029 DD 03/06/23 SEC ID: 539439AX7	102 5180	7,000 000	6,819 45	7,176 26	0 02%	356 81
LOCKHEED MARTIN CORP 3 900% 06/15/2032 DD 05/05/22 SEC ID: 539830BR9	96 5760	17,000 000	15,755 29	16,417 92	0 04%	662 63
LOEWS CORP 3 200% 05/15/2030 DD 05/08/20 SEC ID: 540424AT5	91 4370	8,000 000	6,900 85	7,314 96	0 02%	414 11
LOWE'S COS INC 3 650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	96 5040	9,000 000	8,153 44	8,685 36	0 02%	531 92
LOWE'S COS INC 5 150% 07/01/2033 DD 03/30/23 SEC ID: 548661EQ6	102 9560	24,000 000	23,153 07	24,709 44	0 06%	1,556 37
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	96 2080	9,000 000	8,254 03	8,658 72	0 02%	404 69
MPLX LP 5 000% 03/01/2033 DD 02/09/23 SEC ID: 55336VBV1	98 0940	45,000 000	40,636 57	44,142 30	0 11%	3,505 73
WARNERMEDIA HOLDINGS INC 3 788% 03/15/2025 DD 03/15/23 SEC ID: 55903VAY9	98 0020	28,000 000	27,212 21	27,440 56	0 07%	228 35
WARNERMEDIA HOLDINGS INC 3 755% 03/15/2027 DD 03/15/23 SEC ID: 55903VBA0	95 8950	117,000 000	107,884 95	112,197 15	0 29%	4,312 20
MAGELLAN MIDSTREAM PARTNERS LP 5 000% 03/01/2026 DD 02/29/16 SEC ID: 559080AK2	99 7860	17,000 000	16,668 54	16,963 62	0 04%	295 08
MARATHON OIL CORP 6 800% 03/15/2032 DD 03/04/02 SEC ID: 565849AB2	108 3860	6,000 000	6,037 26	6,503 16	0 02%	465 90
MARATHON PETROLEUM CORP 3 800% 04/01/2028 DD 04/01/19 SEC ID: 56585ABD3	95 6280	29,000 000	27,281 35	27,732 12	0 07%	450 77
MARATHON PETROLEUM CORP 4 700% 05/01/2025 DD 04/27/20 SEC ID: 56585ABH4	99 3380	82,000 000	80,850 99	81,457 16	0 21%	606 17

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MARKEL GROUP INC 3 500% 11/01/2027 DD 11/02/17 SEC ID: 570535AR5	95 0550	11,000 000	10,126 52	10,456 05	0 03%	329 53
MARSH & MCLENNAN COS INC 2 375% 12/15/2031 DD 12/08/21 SEC ID: 571748BP6	85 0020	79,000 000	61,822 23	67,151 58	0 17%	5,329 35
MARRIOTT INTERNATIONAL INC/MD 4 000% 04/15/2028 DD 04/06/18 SEC ID: 571903AY9	96 8770	131,000 000	122,565 67	126,908 87	0 33%	4,343 20
MCKESSON CORP 1 300% 08/15/2026 DD 08/12/21 SEC ID: 581557BR5	91 7230	48,000 000	43,274 87	44,027 04	0 11%	752 17
MCKESSON CORP 4 900% 07/15/2028 DD 06/15/23 SEC ID: 581557BT1	101 8230	51,000 000	50,190 70	51,929 73	0 13%	1,739 03
MEDTRONIC GLOBAL HOLDINGS SCA 4 500% 03/30/2033 DD 03/30/23 SEC ID: 58507LBC2	100 2150	14,000 000	12,960 31	14,030 10	0 04%	1,069 79
MERCK & CO INC 2 150% 12/10/2031 DD 12/10/21 SEC ID: 58933YBE4	85 5320	18,000 000	14,178 35	15,395 76	0 04%	1,217 41
MICRON TECHNOLOGY INC 2 703% 04/15/2032 DD 11/01/21 SEC ID: 595112BS1	84 1210	35,000 000	27,270 86	29,442 35	0 08%	2,171 49
MID-AMERICA APARTMENTS LP 1 700% 02/15/2031 DD 08/12/20 SEC ID: 59523UAS6	81 2190	25,000 000	19,087 64	20,304 75	0 05%	1,217 11
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2028 DD 07/20/22 SEC ID: 606822CL6	100 1500	35,000 000	34,275 83	35,052 50	0 09%	776 67
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 02/22/2034 DD 02/22/23 SEC ID: 606822CX0	103 5500	216,000 000	204,030 36	223,668 00	0 58%	19,637 64
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2025 DD 09/13/19 SEC ID: 60687YAZ2	97 9920	111,000 000	107,449 57	108,771 12	0 28%	1,321 55
MIZUHO FINANCIAL GROUP INC VAR RT 09/08/2031 DD 09/08/20 SEC ID: 60687YBL2	81 6620	80,000 000	60,562 74	65,329 60	0 17%	4,766 86
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2028 DD 09/13/22 SEC ID: 60687YCL1	101 4070	200,000 000	200,000 00	202,814 00	0 52%	2,814 00

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 VAR RT 05/27/2029 DD 02/27/23 SEC ID: 60687YCP2	102 4590	29,000 000	28,798 48	29,713 11	0 08%	914 63
MONDELEZ INTERNATIONAL INC 1 500% 02/04/2031 DD 09/04/20 SEC ID: 609207AX3	81 6150	20,000 000	15,060 86	16,323 00	0 04%	1,262 14
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	95 5540	654,000 000	597,017 65	624,923 16	1 61%	27,905 51
MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22 SEC ID: 61747YES0	97 4920	34,000 000	31,321 65	33,147 28	0 09%	1,825 63
MORGAN STANLEY VAR RT 11/01/2029 DD 11/01/23 SEC ID: 61747YFH3	106 1160	420,000 000	432,081 08	445,687 20	1 15%	13,606 12
MORGAN STANLEY VAR RT 11/01/2034 DD 11/01/23 SEC ID: 61747YFJ9	110 9240	35,000 000	36,790 41	38,823 40	0 10%	2,032 99
NXP BV / NXP FUNDING LLC / NXP 4 400% 06/01/2027 DD 05/16/22 SEC ID: 62954HBE7	98 7550	77,000 000	73,148 52	76,041 35	0 20%	2,892 83
NASDAQ INC 5 350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	102 9400	9,000 000	8,824 70	9,264 60	0 02%	439 90
NATIONAL AUSTRALIA BANK LTD/NE 4 900% 06/13/2028 DD 06/13/23 SEC ID: 63253QAE4	101 2630	7,000 000	6,782 97	7,088 41	0 02%	305 44
NATIONAL GRID PLC 5 602% 06/12/2028 DD 06/12/23 SEC ID: 636274AD4	103 1100	36,000 000	35,924 90	37,119 60	0 10%	1,194 70
NNN REIT INC 5 600% 10/15/2033 DD 08/15/23 SEC ID: 637417AS5	103 4370	16,000 000	15,416 82	16,549 92	0 04%	1,133 10
NATIONAL RURAL UTILITIES COOPE 3 700% 03/15/2029 DD 01/31/19 SEC ID: 637432NS0	95 0070	9,000 000	8,180 12	8,550 63	0 02%	370 51
NATIONAL RURAL UTILITIES COOPE 5 450% 10/30/2025 DD 10/31/22 SEC ID: 63743HFF4	101 0050	95,000 000	95,196 84	95,954 75	0 25%	757 91
NATWEST GROUP PLC VAR RT 11/28/2035 DD 08/28/20 SEC ID: 639057AB4	83 0200	37,000 000	28,429 57	30,717 40	0 08%	2,287 83

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OVINTIV INC 5 375% 01/01/2026 DD 03/10/15 SEC ID: 651290AR9	100 0450	18,000 000	17,729 05	18,008 10	0 05%	279 05
NEWMONT CORP 2 600% 07/15/2032 DD 12/20/21 SEC ID: 651639AZ9	85 6520	65,000 000	52,281 20	55,673 80	0 14%	3,392 60
NEXTERA ENERGY CAPITAL HOLDING 2 250% 06/01/2030 DD 05/12/20 SEC ID: 65339KBR0	85 5900	139,000 000	110,652 85	118,970 10	0 31%	8,317 25
NEXTERA ENERGY CAPITAL HOLDING 5 749% 09/01/2025 DD 08/10/23 SEC ID: 65339KBS8	100 9830	342,000 000	340,706 33	345,361 86	0 89%	4,655 53
NISOURCE INC 0 950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	93 4690	191,000 000	176,537 41	178,525 79	0 46%	1,988 38
NISOURCE INC 5 250% 03/30/2028 DD 03/24/23 SEC ID: 65473PAN5	102 0300	10,000 000	9,772 85	10,203 00	0 03%	430 15
NOMURA HOLDINGS INC 2 329% 01/22/2027 DD 01/11/22 SEC ID: 65535HAZ2	91 7490	56,000 000	50,035 22	51,379 44	0 13%	1,344 22
NORFOLK SOUTHERN CORP 2 550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	89 9240	8,000 000	6,731 45	7,193 92	0 02%	462 47
NORFOLK SOUTHERN CORP 5 050% 08/01/2030 DD 08/02/23 SEC ID: 655844CR7	102 6010	85,000 000	83,189 23	87,210 85	0 22%	4,021 62
NORTHERN TRUST CORP 3 150% 05/03/2029 DD 05/03/19 SEC ID: 665859AU8	94 2620	6,000 000	5,328 94	5,655 72	0 01%	326 78
NORTHROP GRUMMAN CORP 3 250% 01/15/2028 DD 10/13/17 SEC ID: 666807BN1	95 5990	11,000 000	10,091 80	10,515 89	0 03%	424 09
NSTAR ELECTRIC CO 1 950% 08/15/2031 DD 08/23/21 SEC ID: 67021CAR8	81 8860	7,000 000	5,333 72	5,732 02	0 01%	398 30
NUCOR CORP 3 125% 04/01/2032 DD 03/11/22 SEC ID: 670346AV7	89 9340	6,000 000	4,927 52	5,396 04	0 01%	468 52
NUTRIEN LTD 4 900% 03/27/2028 DD 03/27/23 SEC ID: 67077MBA5	100 9670	10,000 000	9,654 87	10,096 70	0 03%	441 83

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
O'REILLY AUTOMOTIVE INC 4 200% 04/01/2030 DD 03/27/20 SEC ID: 67103HAJ6	96 4750	22,000 000	20,617 81	21,224 50	0 05%	606 69
OCCIDENTAL PETROLEUM CORP 8 875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	117 0200	47,000 000	53,288 93	54,999 40	0 14%	1,710 47
OESTERREICHISCHE KONTROLLBANK 0 375% 09/17/2025 DD 09/17/20 SEC ID: 676167CB3	93 3040	117,000 000	112,463 80	109,165 68	0 28%	-3,298 12
ONCOR ELECTRIC DELIVERY CO LLC 7 250% 01/15/2033 DD 07/15/03 SEC ID: 68233DAP2	116 6180	15,000 000	16,976 59	17,492 70	0 05%	516 11
ONCOR ELECTRIC DELIVERY CO LLC 2 750% 05/15/2030 DD 03/20/20 SEC ID: 68233JBU7	89 5660	31,000 000	26,484 71	27,765 46	0 07%	1,280 75
ONEOK INC 3 400% 09/01/2029 DD 08/15/19 SEC ID: 682680AY9	92 2410	8,000 000	6,931 76	7,379 28	0 02%	447 52
ONEOK INC 6 100% 11/15/2032 DD 11/18/22 SEC ID: 682680BG7	106 4510	39,000 000	39,162 64	41,515 89	0 11%	2,353 25
PROVINCE OF ONTARIO CANADA 2 125% 01/21/2032 DD 01/21/22 SEC ID: 683234AU2	85 6580	90,000 000	79,251 23	77,092 20	0 20%	-2,159 03
ORACLE CORP 2 800% 04/01/2027 DD 04/01/20 SEC ID: 68389XBU8	94 3660	29,000 000	26,419 16	27,366 14	0 07%	946 98
ORACLE CORP 1 650% 03/25/2026 DD 03/24/21 SEC ID: 68389XCC7	93 3270	54,000 000	49,625 60	50,396 58	0 13%	770 98
ORACLE CORP 6 250% 11/09/2032 DD 11/09/22 SEC ID: 68389XCJ2	108 9540	230,000 000	236,269 51	250,594 20	0 65%	14,324 69
OTIS WORLDWIDE CORP 2 565% 02/15/2030 DD 08/15/20 SEC ID: 68902VAK3	89 1880	8,000 000	6,630 19	7,135 04	0 02%	504 85
PNC FINANCIAL SERVICES GROUP I VAR RT 12/02/2028 DD 12/02/22 SEC ID: 693475BK0	101 2750	8,000 000	7,719 23	8,102 00	0 02%	382 77
PPG INDUSTRIES INC 1 200% 03/15/2026 DD 03/04/21 SEC ID: 693506BU0	92 4630	18,000 000	16,303 46	16,643 34	0 04%	339 88

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PPL CAPITAL FUNDING INC 3 100% 05/15/2026 DD 05/17/16 SEC ID: 69352PAL7	95 8780	16,000 000	15,060 46	15,340 48	0 04%	280 02
PACIFIC GAS AND ELECTRIC CO 6 100% 01/15/2029 DD 06/05/23 SEC ID: 694308KL0	103 5720	9,000 000	8,747 76	9,321 48	0 02%	573 72
PANAMA GOVERNMENT INTERNATIONA 2 252% 09/29/2032 DD 09/29/20 SEC ID: 698299BN3	72 8100	60,000 000	47,323 13	43,686 00	0 11%	-3,637 13
PARKER-HANNIFIN CORP 3 250% 06/14/2029 DD 06/14/19 SEC ID: 701094AN4	94 1880	24,000 000	21,822 08	22,605 12	0 06%	783 04
PARKER-HANNIFIN CORP 4 500% 09/15/2029 DD 06/15/22 SEC ID: 701094AS3	100 5180	103,000 000	97,100 79	103,533 54	0 27%	6,432 75
PENSKE TRUCK LEASING CO L 144A 5 550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101 6200	25,000 000	24,730 19	25,405 00	0 07%	674 81
PEPSICO INC 2 250% 03/19/2025 DD 03/19/20 SEC ID: 713448EQ7	97 1460	400,000 000	385,234 09	388,584 00	1 00%	3,349 91
PERUVIAN GOVERNMENT INTERNATIO 2 783% 01/23/2031 DD 04/23/20 SEC ID: 715638DF6	87 0710	65,000 000	57,170 66	56,596 15	0 15%	-574 51
PFIZER INVESTMENT ENTERPRISES 4 450% 05/19/2026 DD 05/19/23 SEC ID: 716973AB8	99 7580	70,000 000	69,730 93	69,830 60	0 18%	99 67
PFIZER INVESTMENT ENTERPRISES 4 650% 05/19/2030 DD 05/19/23 SEC ID: 716973AD4	100 8290	220,000 000	209,227 32	221,823 80	0 57%	12,596 48
PHILIP MORRIS INTERNATIONAL IN 3 375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93 8930	40,000 000	35,194 19	37,557 20	0 10%	2,363 01
PHILIP MORRIS INTERNATIONAL IN 5 625% 11/17/2029 DD 11/17/22 SEC ID: 718172CW7	104 9740	43,000 000	43,231 08	45,138 82	0 12%	1,907 74
PHILIP MORRIS INTERNATIONAL IN 4 875% 02/15/2028 DD 02/15/23 SEC ID: 718172CZ0	101 1620	73,000 000	70,550 85	73,848 26	0 19%	3,297 41
PHILLIPS EDISON GROCERY CENTER 2 625% 11/15/2031 DD 10/06/21 SEC ID: 71845JAA6	80 0250	7,000 000	5,150 51	5,601 75	0 01%	451 24

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PHILLIPS 66 CO 3 750% 03/01/2028 DD 03/01/23 SEC ID: 718547AH5	96 2020	29,000 000	27,403 89	27,898 58	0 07%	494 69
PHILLIPS 66 CO 3 150% 12/15/2029 DD 12/15/22 SEC ID: 718547AK8	91 5870	78,000 000	68,318 05	71,437 86	0 18%	3,119 81
PIEDMONT NATURAL GAS CO INC 3 500% 06/01/2029 DD 05/24/19 SEC ID: 720186AL9	93 3470	9,000 000	7,953 97	8,401 23	0 02%	447 26
PINNACLE WEST CAPITAL CORP 1 300% 06/15/2025 DD 06/17/20 SEC ID: 723484AH4	94 2040	69,000 000	64,628 46	65,000 76	0 17%	372 30
PIONEER NATURAL RESOURCES CO 5 100% 03/29/2026 DD 03/29/23 SEC ID: 723787AV9	100 7630	55,000 000	55,380 71	55,419 65	0 14%	38 94
PLAINS ALL AMERICAN PIPELINE L 4 650% 10/15/2025 DD 08/24/15 SEC ID: 72650RBJ0	98 8980	57,000 000	55,899 64	56,371 86	0 15%	472 22
PLAINS ALL AMERICAN PIPELINE L 3 800% 09/15/2030 DD 06/11/20 SEC ID: 72650RBN1	92 1550	7,000 000	5,988 18	6,450 85	0 02%	462 67
PROGRESS ENERGY INC 7 750% 03/01/2031 DD 02/22/01 SEC ID: 743263AE5	115 5310	79,000 000	85,256 90	91,269 49	0 24%	6,012 59
PROGRESSIVE CORP/THE 3 200% 03/26/2030 DD 03/26/20 SEC ID: 743315AW3	92 6860	91,000 000	80,340 97	84,344 26	0 22%	4,003 29
PROLOGIS LP 4 750% 06/15/2033 DD 03/30/23 SEC ID: 74340XCE9	101 4960	58,000 000	52,897 57	58,867 68	0 15%	5,970 11
PRUDENTIAL FINANCIAL INC VAR RT 10/01/2050 DD 08/21/20 SEC ID: 744320BH4	86 3550	8,000 000	6,411 12	6,908 40	0 02%	497 28
PRUDENTIAL FINANCIAL INC VAR RT 09/01/2052 DD 08/17/22 SEC ID: 744320BK7	99 5200	18,000 000	16,810 35	17,913 60	0 05%	1,103 25
PUBLIC SERVICE ENTERPRISE GROU 2 450% 11/15/2031 DD 11/08/21 SEC ID: 744573AU0	83 9610	70,000 000	54,965 12	58,772 70	0 15%	3,807 58
PUBLIC SERVICE ENTERPRISE GROU 5 850% 11/15/2027 DD 11/08/22 SEC ID: 744573AV8	104 1670	11,000 000	11,000 00	11,458 37	0 03%	458 37

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PUBLIC SERVICE ENTERPRISE GROU 5 875% 10/15/2028 DD 10/04/23 SEC ID: 744573AW6	104 9880	27,000 000	27,285 00	28,346 76	0 07%	1,061 76
PUBLIC STORAGE OPERATING CO 1 850% 05/01/2028 DD 04/23/21 SEC ID: 74460WAD9	89 9020	47,000 000	40,622 92	42,253 94	0 11%	1,631 02
PUGET ENERGY INC 2 379% 06/15/2028 DD 06/14/21 SEC ID: 745310AM4	89 4670	70,000 000	60,413 47	62,626 90	0 16%	2,213 43
QUALCOMM INC 5 400% 05/20/2033 DD 11/09/22 SEC ID: 747525BS1	108 2370	46,000 000	45,897 88	49,789 02	0 13%	3,891 14
RPM INTERNATIONAL INC 3 750% 03/15/2027 DD 03/02/17 SEC ID: 749685AV5	96 1570	13,000 000	12,185 53	12,500 41	0 03%	314 88
RAYMOND JAMES FINANCIAL INC 4 650% 04/01/2030 DD 03/31/20 SEC ID: 754730AG4	100 9090	7,000 000	6,589 01	7,063 63	0 02%	474 62
RTX CORP 3 500% 03/15/2027 DD 09/15/20 SEC ID: 75513ECH2	96 4210	446,000 000	415,891 47	430,037 66	1 11%	14,146 19
CITIZENS BANK NA/PROVIDENCE RI 2 250% 04/28/2025 DD 04/30/20 SEC ID: 75524KNH3	95 6050	74,000 000	69,754 91	70,747 70	0 18%	992 79
CITIZENS BANK NA/PROVIDENCE RI VAR RT 01/26/2026 DD 01/26/23 SEC ID: 75524KQB3	96 7730	106,000 000	101,132 49	102,579 38	0 26%	1,446 89
REALTY INCOME CORP 3 000% 01/15/2027 DD 10/12/16 SEC ID: 756109AS3	94 9580	53,000 000	49,212 54	50,327 74	0 13%	1,115 20
REALTY INCOME CORP 2 850% 12/15/2032 DD 06/15/21 SEC ID: 756109BL7	85 0980	144,000 000	111,386 23	122,541 12	0 32%	11,154 89
REPUBLIC SERVICES INC 4 875% 04/01/2029 DD 03/28/23 SEC ID: 760759BB5	101 9540	8,000 000	7,739 10	8,156 32	0 02%	417 22
REYNOLDS AMERICAN INC 5 700% 08/15/2035 DD 06/12/15 SEC ID: 761713BA3	98 5450	70,000 000	59,815 78	68,981 50	0 18%	9,165 72
ROCKWELL AUTOMATION INC 1 750% 08/15/2031 DD 08/17/21 SEC ID: 773903AL3	82 6610	7,000 000	5,387 81	5,786 27	0 01%	398 46

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROGERS COMMUNICATIONS INC 2 950% 03/15/2025 DD 03/15/23 SEC ID: 775109CF6	97 0340	77,000 000	74,321 24	74,716 18	0 19%	394 94
ROGERS COMMUNICATIONS INC 3 200% 03/15/2027 DD 03/15/23 SEC ID: 775109CG4	95 5070	122,000 000	111,803 86	116,518 54	0 30%	4,714 68
ROHM AND HAAS CO 7 850% 07/15/2029 DD 07/06/99 SEC ID: 775371AU1	112 6960	7,000 000	7,550 13	7,888 72	0 02%	338 59
ROPER TECHNOLOGIES INC 2 000% 06/30/2030 DD 06/22/20 SEC ID: 776743AJ5	85 0280	18,000 000	14,205 50	15,305 04	0 04%	1,099 54
ROSS STORES INC 1 875% 04/15/2031 DD 10/21/20 SEC ID: 778296AG8	82 4250	29,000 000	22,422 39	23,903 25	0 06%	1,480 86
NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18 SEC ID: 78009PEH0	98 5390	6,000 000	5,578 60	5,912 34	0 02%	333 74
ROYAL BANK OF CANADA 3 625% 05/04/2027 DD 04/14/22 SEC ID: 78016EZD2	96 7180	60,000 000	56,652 86	58,030 80	0 15%	1,377 94
ROYAL BANK OF CANADA 6 000% 11/01/2027 DD 10/25/22 SEC ID: 78016FZU1	104 8400	120,000 000	119,813 49	125,808 00	0 32%	5,994 51
ROYAL BANK OF CANADA 5 200% 08/01/2028 DD 07/20/23 SEC ID: 78016HZS2	102 0970	186,000 000	184,174 96	189,900 42	0 49%	5,725 46
ROYALTY PHARMA PLC 1 200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	93 3510	62,000 000	57,038 11	57,877 62	0 15%	839 51
RYDER SYSTEM INC 4 300% 06/15/2027 DD 05/17/22 SEC ID: 78355HKU2	97 7800	40,000 000	39,119 52	39,112 00	0 10%	-7 52
RYDER SYSTEM INC 6 300% 12/01/2028 DD 11/01/23 SEC ID: 78355HKX6	105 9220	26,000 000	26,484 32	27,539 72	0 07%	1,055 40
S&P GLOBAL INC 2 500% 12/01/2029 DD 11/26/19 SEC ID: 78409VAP9	90 1210	125,000 000	106,068 16	112,651 25	0 29%	6,583 09
S&P GLOBAL INC 2 900% 03/01/2032 DD 03/01/23 SEC ID: 78409VBK9	89 3890	19,000 000	15,990 53	16,983 91	0 04%	993 38

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SABINE PASS LIQUEFACTION LLC 5 875% 06/30/2026 DD 12/31/16 SEC ID: 785592AV8	101 8240	15,000 000	14,915 60	15,273 60	0 04%	358 00
SALESFORCE INC 1 500% 07/15/2028 DD 07/12/21 SEC ID: 79466LAH7	89 0540	45,000 000	39,504 19	40,074 30	0 10%	570 11
SAN DIEGO GAS & ELECTRIC CO 1 700% 10/01/2030 DD 09/28/20 SEC ID: 797440BZ6	82 7440	8,000 000	6,175 53	6,619 52	0 02%	443 99
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22 SEC ID: 80281LAR6	91 1680	85,000 000	74,101 03	77,492 80	0 20%	3,391 77
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23 SEC ID: 80281LAT2	103 5350	69,000 000	69,047 58	71,439 15	0 18%	2,391 57
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22 SEC ID: 80282KBC9	91 6710	10,000 000	8,729 63	9,167 10	0 02%	437 47
SANTANDER HOLDINGS USA INC VAR RT 06/12/2029 DD 06/12/23 SEC ID: 80282KBG0	103 2330	35,000 000	35,000 00	36,131 55	0 09%	1,131 55
CHARLES SCHWAB CORP/THE 3 250% 05/22/2029 DD 05/22/19 SEC ID: 808513BA2	93 8640	182,000 000	157,181 14	170,832 48	0 44%	13,651 34
CHARLES SCHWAB CORP/THE 2 450% 03/03/2027 DD 03/03/22 SEC ID: 808513BY0	93 1420	63,000 000	56,619 34	58,679 46	0 15%	2,060 12
SHERWIN-WILLIAMS CO/THE 3 450% 06/01/2027 DD 05/16/17 SEC ID: 824348AW6	96 5790	66,000 000	62,049 14	63,742 14	0 16%	1,693 00
SIMON PROPERTY GROUP LP 2 450% 09/13/2029 DD 09/13/19 SEC ID: 828807DF1	89 1050	9,000 000	7,471 56	8,019 45	0 02%	547 89
SOUTHERN CALIFORNIA EDISON CO 5 625% 02/01/2036 DD 01/31/06 SEC ID: 842400FC2	101 9530	35,000 000	36,753 01	35,683 55	0 09%	-1,069 46
SOUTHERN CALIFORNIA GAS CO 2 550% 02/01/2030 DD 01/09/20 SEC ID: 842434CU4	88 0810	24,000 000	20,219 18	21,139 44	0 05%	920 26
SOUTHERN CALIFORNIA GAS CO 5 200% 06/01/2033 DD 05/23/23 SEC ID: 842434CZ3	103 0200	76,000 000	74,492 65	78,295 20	0 20%	3,802 55

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SOUTHERN CO/THE 3 250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	96 5060	16,000 000	15,052 33	15,440 96	0 04%	388 63
SOUTHERN CO GAS CAPITAL CORP 5 750% 09/15/2033 DD 09/14/23 SEC ID: 8426EPAG3	105 2590	22,000 000	21,860 79	23,156 98	0 06%	1,296 19
SOUTHWEST GAS CORP 2 200% 06/15/2030 DD 06/04/20 SEC ID: 845011AC9	85 1470	8,000 000	6,313 30	6,811 76	0 02%	498 46
SOUTHWEST GAS CORP 5 450% 03/23/2028 DD 03/23/23 SEC ID: 845011AH8	102 3790	30,000 000	29,697 34	30,713 70	0 08%	1,016 36
SOUTHWESTERN ELECTRIC POWER CO 5 300% 04/01/2033 DD 03/30/23 SEC ID: 845437BU5	100 1970	100,000 000	94,538 57	100,197 00	0 26%	5,658 43
SPIRIT REALTY LP 3 400% 01/15/2030 DD 09/16/19 SEC ID: 84861TAF5	91 1710	8,000 000	6,689 42	7,293 68	0 02%	604 26
SPRINT LLC 7 625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	104 4220	134,000 000	138,194 87	139,925 48	0 36%	1,730 61
STARBUCKS CORP 2 250% 03/12/2030 DD 03/12/20 SEC ID: 855244AW9	87 8710	46,000 000	38,885 12	40,420 66	0 10%	1,535 54
STARBUCKS CORP 3 000% 02/14/2032 DD 02/14/22 SEC ID: 855244BC2	89 8780	36,000 000	29,374 27	32,356 08	0 08%	2,981 81
STATE STREET CORP VAR RT 12/03/2029 DD 12/03/18 SEC ID: 857477BD4	96 9690	243,000 000	243,744 00	235,634 67	0 61%	-8,109 33
STATE STREET CORP VAR RT 03/30/2031 DD 09/30/20 SEC ID: 857477BN2	89 8540	6,000 000	5,097 40	5,391 24	0 01%	293 84
STEEL DYNAMICS INC 5 000% 12/15/2026 DD 12/06/16 SEC ID: 858119BF6	100 6050	210,000 000	211,929 84	211,270 50	0 54%	-659 34
SUMITOMO MITSUI BANKING CORP 3 650% 07/23/2025 DD 07/23/15 SEC ID: 865622BW3	97 7420	16,000 000	16,012 74	15,638 72	0 04%	-374 02
SUMITOMO MITSUI FINANCIAL GROU 3 040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	90 9830	105,000 000	89,477 59	95,532 15	0 25%	6,054 56

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUMITOMO MITSUI FINANCIAL GROU 1 902% 09/17/2028 DD 09/17/21 SEC ID: 86562MCG3	87 5990	87,000 000	72,304 07	76,211 13	0 20%	3,907 06
SYNCHRONY FINANCIAL 3 950% 12/01/2027 DD 12/01/17 SEC ID: 87165BAM5	93 5200	8,000 000	7,014 89	7,481 60	0 02%	466 71
SYNCHRONY FINANCIAL 4 875% 06/13/2025 DD 06/13/22 SEC ID: 87165BAS2	98 3080	286,000 000	274,529 36	281,160 88	0 72%	6,631 52
SYSCO CORP 3 250% 07/15/2027 DD 06/22/17 SEC ID: 871829BF3	95 6760	137,000 000	128,460 27	131,076 12	0 34%	2,615 85
SYSCO CORP 5 950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	106 4330	20,000 000	20,026 05	21,286 60	0 05%	1,260 55
TJX COS INC/THE 3 875% 04/15/2030 DD 04/01/20 SEC ID: 872540AT6	96 4510	22,000 000	20,410 37	21,219 22	0 05%	808 85
T-MOBILE USA INC 2 250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	94 7540	578,000 000	540,687 94	547,678 12	1 41%	6,990 18
T-MOBILE USA INC 3 500% 04/15/2031 DD 03/23/21 SEC ID: 87264ABW4	91 3550	79,000 000	68,853 85	72,170 45	0 19%	3,316 60
TSMC ARIZONA CORP 2 500% 10/25/2031 DD 10/25/21 SEC ID: 872898AC5	86 2280	64,000 000	52,306 59	55,185 92	0 14%	2,879 33
TAKE-TWO INTERACTIVE SOFTWARE 4 950% 03/28/2028 DD 04/14/23 SEC ID: 874054AK5	100 8250	10,000 000	9,662 72	10,082 50	0 03%	419 78
TAKEDA PHARMACEUTICAL CO LTD 5 000% 11/26/2028 DD 11/26/19 SEC ID: 874060AW6	101 5790	23,000 000	22,373 87	23,363 17	0 06%	989 30
TARGET CORP 6 350% 11/01/2032 DD 10/31/02 SEC ID: 87612EAK2	112 8680	15,000 000	16,109 71	16,930 20	0 04%	820 49
TARGET CORP 4 400% 01/15/2033 DD 01/24/23 SEC ID: 87612EBQ8	101 1570	6,000 000	5,494 47	6,069 42	0 02%	574 95
TELUS CORP 3 700% 09/15/2027 DD 03/06/17 SEC ID: 87971MBF9	96 1800	11,000 000	10,268 69	10,579 80	0 03%	311 11

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TELUS CORP 3 400% 05/13/2032 DD 02/28/22 SEC ID: 87971MBW2	89 1890	19,000 000	15,987 38	16,945 91	0 04%	958 53
TEXAS INSTRUMENTS INC 3 650% 08/16/2032 DD 08/16/22 SEC ID: 882508BP8	95 2400	91,000 000	79,617 87	86,668 40	0 22%	7,050 53
THERMO FISHER SCIENTIFIC INC 4 950% 11/21/2032 DD 11/21/22 SEC ID: 883556CU4	103 3760	50,000 000	47,038 40	51,688 00	0 13%	4,649 60
3M CO 2 375% 08/26/2029 DD 08/26/19 SEC ID: 88579YBJ9	88 5780	9,000 000	7,480 84	7,972 02	0 02%	491 18
TORONTO-DOMINION BANK/THE 4 108% 06/08/2027 DD 06/08/22 SEC ID: 89115A2C5	98 1610	36,000 000	34,414 85	35,337 96	0 09%	923 11
TORONTO-DOMINION BANK/THE 5 156% 01/10/2028 DD 01/10/23 SEC ID: 89115A2M3	101 4500	139,000 000	138,010 97	141,015 50	0 36%	3,004 53
TORONTO-DOMINION BANK/THE 5 523% 07/17/2028 DD 07/17/23 SEC ID: 89115A2U5	103 0250	7,000 000	6,862 14	7,211 75	0 02%	349 61
TRACTOR SUPPLY CO 1 750% 11/01/2030 DD 10/30/20 SEC ID: 892356AA4	82 0190	51,000 000	38,827 48	41,829 69	0 11%	3,002 21
TRACTOR SUPPLY CO 5 250% 05/15/2033 DD 05/05/23 SEC ID: 892356AB2	102 5270	16,000 000	15,606 19	16,404 32	0 04%	798 13
TOYOTA MOTOR CREDIT CORP 3 375% 04/01/2030 DD 04/01/20 SEC ID: 89236TGY5	94 1320	83,000 000	74,814 24	78,129 56	0 20%	3,315 32
TOYOTA MOTOR CREDIT CORP 4 550% 09/20/2027 DD 09/20/22 SEC ID: 89236TKJ3	100 8450	85,000 000	82,897 57	85,718 25	0 22%	2,820 68
TOYOTA MOTOR CREDIT CORP 4 550% 05/17/2030 DD 05/18/23 SEC ID: 89236TKU8	100 7930	57,000 000	54,902 82	57,452 01	0 15%	2,549 19
TOYOTA MOTOR CREDIT CORP 5 600% 09/11/2025 DD 09/11/23 SEC ID: 89236TKZ7	101 6380	60,000 000	59,991 32	60,982 80	0 16%	991 48
TRANSCANADA PIPELINES LTD 4 100% 04/15/2030 DD 04/06/20 SEC ID: 89352HBA6	95 2310	8,000 000	7,128 09	7,618 48	0 02%	490 39

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRINITY ACQUISITION PLC 4 400% 03/15/2026 DD 03/22/16 SEC ID: 89641UAC5	98 7420	67,000 000	64,882 63	66,157 14	0 17%	1,274 51
TRUIST BANK 2 250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	82 7490	130,000 000	98,901 33	107,573 70	0 28%	8,672 37
TRUIST FINANCIAL CORP 1 125% 08/03/2027 DD 08/03/20 SEC ID: 89788MAC6	87 6110	35,000 000	31,450 74	30,663 85	0 08%	-786 89
TRUIST FINANCIAL CORP VAR RT 03/02/2027 DD 03/02/21 SEC ID: 89788MAD4	91 5810	46,000 000	40,791 37	42,127 26	0 11%	1,335 89
TUCSON ELECTRIC POWER CO 3 250% 05/15/2032 DD 02/17/22 SEC ID: 898813AU4	88 7580	58,000 000	48,142 25	51,479 64	0 13%	3,337 39
TYSON FOODS INC 4 000% 03/01/2026 DD 02/19/19 SEC ID: 902494BJ1	98 0840	49,000 000	47,489 00	48,061 16	0 12%	572 16
UBS GROUP AG 3 750% 03/26/2025 DD 09/26/15 SEC ID: 902613AX6	97 9820	91,000 000	88,313 12	89,163 62	0 23%	850 50
UDR INC 2 100% 06/15/2033 DD 02/26/21 SEC ID: 90265EAV2	76 9640	6,000 000	4,232 80	4,617 84	0 01%	385 04
UNILEVER CAPITAL CORP 5 900% 11/15/2032 DD 11/12/02 SEC ID: 904764AH0	111 2120	14,000 000	14,431 60	15,569 68	0 04%	1,138 08
UNION PACIFIC CORP 2 400% 02/05/2030 DD 01/31/20 SEC ID: 907818FH6	89 1850	78,000 000	64,736 54	69,564 30	0 18%	4,827 76
UNITED PARCEL SERVICE INC 4 875% 03/03/2033 DD 02/27/23 SEC ID: 911312BZ8	103 9930	63,000 000	59,994 07	65,515 59	0 17%	5,521 52
US BANCORP 3 100% 04/27/2026 DD 04/26/16 SEC ID: 91159HHM5	95 8590	35,000 000	32,887 04	33,550 65	0 09%	663 61
US BANCORP VAR RT 11/03/2036 DD 11/03/21 SEC ID: 91159HJB7	77 7110	129,000 000	90,782 07	100,247 19	0 26%	9,465 12
U S TREASURY NOTE 0 250% 10/31/2025 DD 10/31/20 SEC ID: 91282CAT8	92 9100	200,000 000	184,054 46	185,820 00	0 48%	1,765 54

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
U S TREASURY NOTE 1 125% 02/15/2031 DD 02/15/21 SEC ID: 91282CBL4	83 6090	10,000 000	8,354 26	8,360 90	0 02%	6 64
U S TREASURY NOTE 1 375% 10/31/2028 DD 10/31/21 SEC ID: 91282CDF5	89 0980	295,000 000	257,103 37	262,839 10	0 68%	5,735 73
U S TREASURY NOTE 1 875% 02/15/2032 DD 02/15/22 SEC ID: 91282CDY4	86 1330	205,000 000	170,361 08	176,572 65	0 45%	6,211 57
U S TREASURY NOTE 2 750% 08/15/2032 DD 08/15/22 SEC ID: 91282CFF3	91 7540	255,000 000	218,347 61	233,972 70	0 60%	15,625 09
U S TREASURY NOTE 4 250% 10/15/2025 DD 10/15/22 SEC ID: 91282CFP1	99 8320	1,460,000 000	1,451,254 68	1,457,547 20	3 75%	6,292 52
U S TREASURY NOTE 3 750% 04/15/2026 DD 04/15/23 SEC ID: 91282CGV7	99 1020	200,000 000	199,044 75	198,204 00	0 51%	-840 75
U S TREASURY NOTE 3 625% 05/31/2028 DD 05/31/23 SEC ID: 91282CHE4	99 0270	380,000 000	378,299 80	376,302 60	0 97%	-1,997 20
U S TREASURY NOTE 3 750% 05/31/2030 DD 05/31/23 SEC ID: 91282CHF1	99 2500	25,000 000	25,095 80	24,812 50	0 06%	-283 30
U S TREASURY NOTE 4 625% 06/30/2025 DD 06/30/23 SEC ID: 91282CHL8	100 2540	5,000 000	4,978 76	5,012 70	0 01%	33 94
U S TREASURY NOTE 4 625% 09/30/2028 DD 09/30/23 SEC ID: 91282CJA0	103 3160	85,000 000	84,528 55	87,818 60	0 23%	3,290 05
U S TREASURY NOTE 5 000% 10/31/2025 DD 10/31/23 SEC ID: 91282CJE2	101 1600	5,000 000	4,994 60	5,058 00	0 01%	63 40
U S TREASURY NOTE 4 500% 11/15/2033 DD 11/15/23 SEC ID: 91282CJJ1	105 2030	175,000 000	184,296 88	184,105 25	0 47%	-191 63
RTX CORP 4 125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	97 7490	80,000 000	76,178 93	78,199 20	0 20%	2,020 27
UNITEDHEALTH GROUP INC 2 000% 05/15/2030 DD 05/18/20 SEC ID: 91324PDX7	86 5640	8,000 000	6,479 99	6,925 12	0 02%	445 13

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITEDHEALTH GROUP INC 5 300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	104 7670	85,000 000	84,589 88	89,051 95	0 23%	4,462 07
UNITEDHEALTH GROUP INC 5 350% 02/15/2033 DD 10/28/22 SEC ID: 91324PER9	105 9200	75,000 000	74,749 83	79,440 00	0 20%	4,690 17
VF CORP 2 400% 04/23/2025 DD 04/23/20 SEC ID: 918204BA5	95 5000	187,000 000	177,725 44	178,585 00	0 46%	859 56
VALERO ENERGY CORP 4 350% 06/01/2028 DD 06/01/18 SEC ID: 91913YAV2	98 6670	10,000 000	9,438 12	9,866 70	0 03%	428 58
VALERO ENERGY PARTNERS LP 4 500% 03/15/2028 DD 03/29/18 SEC ID: 91914JAB8	98 2710	39,000 000	37,538 22	38,325 69	0 10%	787 47
VERALTO CORP 144A 5 500% 09/18/2026 DD 09/18/23 SEC ID: 92338CAA1	101 3170	70,000 000	69,989 81	70,921 90	0 18%	932 09
VERALTO CORP 144A 5 350% 09/18/2028 DD 09/18/23 SEC ID: 92338CAC7	102 2160	74,000 000	73,766 58	75,639 84	0 19%	1,873 26
VERIZON COMMUNICATIONS INC 6 400% 09/15/2033 DD 09/18/13 SEC ID: 92343VBS2	111 1970	61,000 000	62,195 02	67,830 17	0 17%	5,635 15
VERIZON COMMUNICATIONS INC 4 329% 09/21/2028 DD 06/21/18 SEC ID: 92343VER1	99 0320	85,000 000	80,759 43	84,177 20	0 22%	3,417 77
VERIZON COMMUNICATIONS INC 1 750% 01/20/2031 DD 11/20/20 SEC ID: 92343VFR0	82 1350	90,000 000	69,300 81	73,921 50	0 19%	4,620 69
VERIZON COMMUNICATIONS INC 7 750% 12/01/2030 DD 06/01/01 SEC ID: 92344GAM8	117 1020	75,000 000	82,845 05	87,826 50	0 23%	4,981 45
VERIZON MASTER TRUST 7 A1A 5 230% 11/22/2027 DD 11/23/22 SEC ID: 92348KBC6	99 9980	75,000 000	74,989 39	74,998 50	0 19%	9 11
VIATRIS INC 2 300% 06/22/2027 DD 06/22/21 SEC ID: 92556VAC0	90 7450	72,000 000	62,836 22	65,336 40	0 17%	2,500 18
VICI PROPERTIES LP 4 375% 05/15/2025 DD 04/29/22 SEC ID: 925650AA1	98 2670	94,000 000	91,967 01	92,370 98	0 24%	403 97

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VMWARE LLC 4 700% 05/15/2030 DD 04/07/20 SEC ID: 928563AF2	98 7770	21,000 000	19,800 92	20,743 17	0 05%	942 25
WEC ENERGY GROUP INC 5 600% 09/12/2026 DD 09/12/23 SEC ID: 92939UAM8	101 8050	59,000 000	59,011 15	60,064 95	0 15%	1,053 80
WALMART INC 4 150% 09/09/2032 DD 09/09/22 SEC ID: 931142EY5	100 1490	100,000 000	95,708 60	100,149 00	0 26%	4,440 40
WASTE CONNECTIONS INC 3 200% 06/01/2032 DD 03/09/22 SEC ID: 94106BAE1	90 0230	36,000 000	29,484 28	32,408 28	0 08%	2,924 00
WASTE MANAGEMENT INC 4 875% 02/15/2029 DD 08/03/23 SEC ID: 94106LBV0	102 4390	24,000 000	23,804 55	24,585 36	0 06%	780 81
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 SEC ID: 95000U2G7	89 0170	582,000 000	483,065 02	518,078 94	1 33%	35,013 92
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20 SEC ID: 95000U2K8	96 2520	105,000 000	100,185 54	101,064 60	0 26%	879 06
WELLTOWER OP LLC 4 125% 03/15/2029 DD 02/15/19 SEC ID: 95040QAH7	96 6240	187,000 000	174,863 15	180,686 88	0 47%	5,823 73
WELLTOWER OP LLC 2 050% 01/15/2029 DD 06/28/21 SEC ID: 95040QAN4	88 0110	25,000 000	20,643 17	22,002 75	0 06%	1,359 58
WESTLAKE CORP 3 600% 08/15/2026 DD 02/15/17 SEC ID: 960413AT9	96 6250	15,000 000	14,195 14	14,493 75	0 04%	298 61
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 SEC ID: 961214EX7	81 3590	246,000 000	181,282 42	200,143 14	0 52%	18,860 72
WRKCO INC 4 000% 03/15/2028 DD 09/15/18 SEC ID: 96145DAH8	96 5060	10,000 000	9,267 83	9,650 60	0 02%	382 77
WEYERHAEUSER CO 4 000% 11/15/2029 DD 02/25/19 SEC ID: 962166BX1	95 6480	8,000 000	7,173 16	7,651 84	0 02%	478 68
WEYERHAEUSER CO 4 000% 04/15/2030 DD 03/30/20 SEC ID: 962166BY9	95 3720	44,000 000	40,192 05	41,963 68	0 11%	1,771 63

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03 SEC ID: 969457BM1	121 3620	89,000 000	103,064 17	108,012 18	0 28%	4,948 01
WILLIAMS COS INC/THE 3 750% 06/15/2027 DD 06/05/17 SEC ID: 96949LAD7	96 4520	47,000 000	44,226 64	45,332 44	0 12%	1,105 80
WORKDAY INC 3 700% 04/01/2029 DD 04/01/22 SEC ID: 98138HAH4	96 0940	19,000 000	17,179 16	18,257 86	0 05%	1,078 70
ZIMMER BIOMET HOLDINGS INC 2 600% 11/24/2031 DD 11/24/21 SEC ID: 98956PAV4	85 5900	18,000 000	14,116 74	15,406 20	0 04%	1,289 46
TOTAL FIXED INCOME SECURITIES U S DOLLAR		39,967,000 000	37,096,935 05	38,361,478 85	98 78%	1,264,543 80
TOTAL FIXED INCOME SECURITIES		39,967,000 000	37,096,935 05	38,361,478 85	98 78%	1,264,543 80
TOTAL ASSETS - BASE:		40,169,227 560	37,569,598 21	38,834,142 01	100.00%	1,264,543 80

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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			721,395 56	721,395 56	0 89%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	581,104 660	581,104 66	581,104 66	0 72%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		581,104 660	1,302,500 22	1,302,500 22	1 61%	0 00
TOTAL CASH & CASH EQUIVALENTS		581,104 660	1,302,500 22	1,302,500 22	1 61%	0 00
FIXED INCOME SECURITIES						
U S DOLLAR						
COREBRIDGE GLOBAL FUNDING 144A 5 900% 09/19/2028 DD 09/19/23 SEC ID: 00138CAV0	103 1200	45,000 000	44,959 82	46,404 00	0 06%	1,444 18
AT&T INC 4 300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	98 0730	760,000 000	820,280 16	745,354 80	0 92%	-74,925 36
ABBVIE INC 3 800% 03/15/2025 DD 09/15/20 SEC ID: 00287YCX5	98 6680	210,000 000	209,423 80	207,202 80	0 26%	-2,221 00
AERCAP IRELAND CAPITAL DAC / A 3 875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	95 3590	235,000 000	240,191 93	224,093 65	0 28%	-16,098 28
AIR LEASE CORP 1 875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	92 0190	250,000 000	249,116 94	230,047 50	0 28%	-19,069 44
AKER BP ASA 144A 4 000% 01/15/2031 DD 09/30/20 SEC ID: 00973RAJ2	91 9460	250,000 000	234,932 40	229,865 00	0 28%	-5,067 40
ALAMEDA CA CORRIDOR TRANSPRTNA 6 600% 10/01/2029 DD 01/01/99 SEC ID: 010869KF1	106 6340	175,000 000	183,637 08	186,609 50	0 23%	2,972 42
ALLY AUTO RECEIVABLES TRU 2 A4 4 870% 04/17/2028 DD 10/12/22 SEC ID: 02008MAD1	99 9770	200,000 000	199,293 15	199,954 00	0 25%	660 85
ALTRIA GROUP INC 4 800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	99 7420	225,000 000	224,088 50	224,419 50	0 28%	331 00
AMAZON COM INC 3 875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	93 0060	300,000 000	305,194 42	279,018 00	0 34%	-26,176 42

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMCOR FINANCE USA INC 5 625% 05/26/2033 DD 05/26/23 SEC ID: 02343UAJ4	104 2090	115,000 000	113,927 16	119,840 35	0 15%	5,913 19
AMERICAN EXPRESS CO VAR RT 07/27/2029 DD 07/28/23 SEC ID: 025816DH9	102 1770	195,000 000	195,000 00	199,245 15	0 25%	4,245 15
AMERICAN TOWER CORP 3 950% 03/15/2029 DD 03/15/19 SEC ID: 03027XAU4	95 5290	225,000 000	214,187 84	214,940 25	0 27%	752 41
AMERIPRISE FINANCIAL INC 5 700% 12/15/2028 DD 11/09/23 SEC ID: 03076CAN6	104 7050	230,000 000	229,779 64	240,821 50	0 30%	11,041 86
AMGEN INC 5 250% 03/02/2030 DD 03/02/23 SEC ID: 031162DQ0	102 9370	220,000 000	220,759 75	226,461 40	0 28%	5,701 65
ELEVANCE HEALTH INC 1 500% 03/15/2026 DD 03/17/21 SEC ID: 036752AR4	93 2020	230,000 000	217,972 32	214,364 60	0 26%	-3,607 72
AON CORP 3 750% 05/02/2029 DD 05/02/19 SEC ID: 037389BC6	95 7730	225,000 000	215,048 38	215,489 25	0 27%	440 87
APIDOS CLO XL LTD 40A B 144A VAR RT 07/15/2035 DD 07/28/22 SEC ID: 03769RAE5	100 2844	320,000 000	320,000 00	320,910 08	0 40%	910 08
APPLE INC 4 650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	98 9520	210,000 000	265,000 63	207,799 20	0 26%	-57,201 43
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	98 8480	750,000 000	750,000 00	741,360 00	0 92%	-8,640 00
ARIZONA PUBLIC SERVICE CO 5 550% 08/01/2033 DD 06/30/23 SEC ID: 040555DG6	103 4680	196,000 000	191,442 53	202,797 28	0 25%	11,354 75
ASHTEAD CAPITAL INC 144A 4 000% 05/01/2028 DD 11/04/19 SEC ID: 045054AJ2	94 1760	225,000 000	217,420 24	211,896 00	0 26%	-5,524 24
ASTRAZENECA PLC 6 450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	117 1730	180,000 000	245,937 49	210,911 40	0 26%	-35,026 09
ATMOS ENERGY CORP 5 900% 11/15/2033 DD 10/10/23 SEC ID: 049560AZ8	108 6870	225,000 000	223,925 03	244,545 75	0 30%	20,620 72

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Asset Detail

by Asset Type

12/31/2023

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
AUTOZONE INC 3 750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	97 1470	250,000 000	260,391 16	242,867 50	0 30%	-17,523 66
AUXILIOR TERM FUNDI 1A A3 144A 5 700% 02/15/2030 DD 12/08/23 SEC ID: 05335JAG8	100 9270	100,000 000	99,975 95	100,927 00	0 12%	951 05
AVANGRID INC 3 200% 04/15/2025 DD 04/09/20 SEC ID: 05351WAC7	97 1420	225,000 000	223,297 02	218,569 50	0 27%	-4,727 52
EQUITABLE HOLDINGS INC 4 350% 04/20/2028 DD 10/20/18 SEC ID: 054561AJ4	96 6390	225,000 000	224,836 90	217,437 75	0 27%	-7,399 15
BHP BILLITON FINANCE USA LTD 5 250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	103 9370	230,000 000	228,108 36	239,055 10	0 30%	10,946 74
BPCE SA 144A 4 500% 03/15/2025 DD 09/15/14 SEC ID: 05578QAD5	98 0990	225,000 000	224,852 11	220,722 75	0 27%	-4,129 36
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 SEC ID: 06051GGM5	90 5270	250,000 000	216,268 16	226,317 50	0 28%	10,049 34
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19 SEC ID: 06051GHQ5	94 7490	225,000 000	214,987 57	213,185 25	0 26%	-1,802 32
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20 SEC ID: 06051GHZ5	85 9900	175,000 000	146,633 53	150,482 50	0 19%	3,848 97
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	92 5370	475,000 000	435,512 45	439,550 75	0 54%	4,038 30
BANK OF AMERICA CORP VAR RT 07/22/2033 DD 07/22/22 SEC ID: 06051GKY4	99 0570	250,000 000	238,127 65	247,642 50	0 31%	9,514 85
BANK5 2023-5YR4 5YR4 XA VAR RT 12/15/2056 DD 12/01/23 SEC ID: 06211FBR8	4 0550	1,000,000 000	40,437 00	40,550 00	0 05%	113 00
BANK OF MONTREAL 2 650% 03/08/2027 DD 03/08/22 SEC ID: 06368FAJ8	94 2000	225,000 000	215,315 12	211,950 00	0 26%	-3,365 12
BANK OF NOVA SCOTIA/THE 2 450% 02/02/2032 DD 01/10/22 SEC ID: 06417XAE1	83 7230	250,000 000	214,383 23	209,307 50	0 26%	-5,075 73

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANNER HEALTH 2 480% 01/01/2032 DD 11/04/21 SEC ID: 06654DAF4	82 7690	250,000 000	218,368 98	206,922 50	0 26%	-11,446 48
BARCLAYS PLC 4 375% 01/12/2026 DD 01/12/16 SEC ID: 06738EAN5	98 7100	225,000 000	224,316 23	222,097 50	0 27%	-2,218 73
BARINGS CLO LTD 20 2A B2R 144A VAR RT 10/20/2030 DD 10/20/17 SEC ID: 06759FAD8	99 3286	300,000 000	293,249 47	297,985 80	0 37%	4,736 33
BAY AREA CA TOLL AUTH TOLL BRI 2 069% 04/01/2031 DD 03/17/21 SEC ID: 072024XH0	84 5870	145,000 000	125,914 35	122,651 15	0 15%	-3,263 20
BAYLOR SCOTT & WHITE HOLDINGS 1 777% 11/15/2030 DD 01/21/21 SEC ID: 072863AH6	83 2780	412,000 000	334,567 72	343,105 36	0 42%	8,537 64
BECTON DICKINSON & CO 4 669% 06/06/2047 DD 06/06/17 SEC ID: 075887BX6	93 7240	250,000 000	234,077 10	234,310 00	0 29%	232 90
BERRY GLOBAL INC 144A 5 500% 04/15/2028 DD 03/30/23 SEC ID: 08576PAK7	101 2850	80,000 000	79,374 57	81,028 00	0 10%	1,653 43
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	84 7260	300,000 000	300,000 00	254,178 00	0 31%	-45,822 00
BOEING CO/THE 3 625% 02/01/2031 DD 11/02/20 SEC ID: 097023DC6	93 0320	250,000 000	261,742 45	232,580 00	0 29%	-29,162 45
BON SECOURS MERCY HEALTH INC 2 095% 06/01/2031 DD 10/15/20 SEC ID: 09778PAB1	80 7520	375,000 000	304,505 36	302,820 00	0 37%	-1,685 36
BOSTON PROPERTIES LP 3 650% 02/01/2026 DD 01/20/16 SEC ID: 10112RAX2	96 2730	225,000 000	223,250 80	216,614 25	0 27%	-6,636 55
BOSTON SCIENTIFIC CORP 4 000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	95 5530	230,000 000	247,256 86	219,771 90	0 27%	-27,484 96
BP CAPITAL MARKETS AMERICA INC 3 410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	97 6760	190,000 000	194,980 18	185,584 40	0 23%	-9,395 78
BRAVO RESIDENTIAL NQM2 A1 144A VAR RT 11/25/2061 DD 05/01/22 SEC ID: 10568KAA6	100 4040	78,161 790	78,160 78	78,477 56	0 10%	316 78

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BRIXMOR OPERATING PARTNERSHIP 4 050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	93 6340	200,000 000	188,627 84	187,268 00	0 23%	-1,359 84
BROADCOM INC 144A 3 137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	82 2950	235,000 000	233,288 11	193,393 25	0 24%	-39,894 86
BROOKFIELD FINANCE INC 4 350% 04/15/2030 DD 04/09/20 SEC ID: 11271LAE2	96 4980	225,000 000	220,303 46	217,120 50	0 27%	-3,182 96
BROOKLYN UNION GAS CO/THE 144A 4 632% 08/05/2027 DD 08/05/22 SEC ID: 114259AV6	97 5640	220,000 000	220,087 81	214,640 80	0 27%	-5,447 01
CIGNA GROUP/THE 3 400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	96 4140	225,000 000	231,031 93	216,931 50	0 27%	-14,100 43
CME GROUP INC 2 650% 03/15/2032 DD 03/08/22 SEC ID: 12572QAK1	89 0690	225,000 000	201,326 24	200,405 25	0 25%	-920 99
CNH INDUSTRIAL CAPITAL LLC 1 450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	91 7530	250,000 000	249,263 61	229,382 50	0 28%	-19,881 11
CSX CORP 4 250% 03/15/2029 DD 11/15/18 SEC ID: 126408HM8	99 9820	225,000 000	225,751 52	224,959 50	0 28%	-792 02
CSL FINANCE PLC 144A 4 625% 04/27/2042 DD 04/27/22 SEC ID: 12661PAD1	95 4370	250,000 000	238,175 61	238,592 50	0 29%	416 89
CVS HEALTH CORP 4 300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	98 4200	225,000 000	225,040 17	221,445 00	0 27%	-3,595 17
CALIFORNIA ST 5 125% 03/01/2038 DD 03/15/23 SEC ID: 13063D3S5	101 0570	45,000 000	43,806 87	45,475 65	0 06%	1,668 78
CAMDEN PROPERTY TRUST 2 800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89 3930	250,000 000	229,486 00	223,482 50	0 28%	-6,003 50
CANADIAN PACIFIC RAILWAY CO 2 900% 02/01/2025 DD 02/02/15 SEC ID: 13645RAS3	97 5870	215,000 000	212,509 16	209,812 05	0 26%	-2,697 11
CAPITAL ONE FINANCIAL CORP 3 800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	95 0310	230,000 000	240,933 72	218,571 30	0 27%	-22,362 42

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CARLYLE GLOBAL MA 4A A1R3 144A VAR RT 04/22/2032 DD 09/21/21 SEC ID: 14309YBQ6	99 9711	300,000 000	296,209 61	299,913 30	0 37%	3,703 69
CENTERPOINT ENERGY RESOURCES C 1 750% 10/01/2030 DD 10/01/20 SEC ID: 15189YAF3	83 1160	275,000 000	234,870 39	228,569 00	0 28%	-6,301 39
CHARTER COMMUNICATIONS OPERATI 5 050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	99 0800	225,000 000	245,176 77	222,930 00	0 28%	-22,246 77
CHASE AUTO OWNER TR AA A3 144A 5 680% 01/25/2029 DD 09/28/23 SEC ID: 16144KAC2	101 9820	375,000 000	374,915 91	382,432 50	0 47%	7,516 59
CHENIERE ENERGY PARTNERS 144A 5 950% 06/30/2033 DD 06/21/23 SEC ID: 16411QAP6	102 5910	90,000 000	89,804 88	92,331 90	0 11%	2,527 02
CHURCH & DWIGHT CO INC 2 300% 12/15/2031 DD 12/10/21 SEC ID: 17136MAA0	85 1180	275,000 000	230,391 28	234,074 50	0 29%	3,683 22
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20 SEC ID: 172967MQ1	97 2040	475,000 000	466,837 28	461,719 00	0 57%	-5,118 28
CITIGROUP COMMERCIAL M GC19 A4 4 023% 03/11/2047 DD 03/01/14 SEC ID: 17322AAD4	99 8250	38,065 458	38,297 01	37,998 84	0 05%	-298 17
CITIZENS FINANCIAL GROUP INC 2 850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	93 2140	200,000 000	191,561 46	186,428 00	0 23%	-5,133 46
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16 SEC ID: 18551PAC3	96 4990	225,000 000	223,859 55	217,122 75	0 27%	-6,736 80
CLEVELAND OH ARPT SYS REVENUE 2 592% 01/01/2026 DD 10/01/19 SEC ID: 186352SJ0	95 8640	250,000 000	244,367 76	239,660 00	0 30%	-4,707 76
CLOROX CO/THE 4 400% 05/01/2029 DD 05/11/22 SEC ID: 189054AY5	99 0890	225,000 000	225,200 21	222,950 25	0 28%	-2,249 96
COLUMBIA PIPELINES OPERAT 144A 5 927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	103 5410	25,000 000	24,999 55	25,885 25	0 03%	885 70
COMCAST CORP 4 250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	97 3270	225,000 000	223,887 50	218,985 75	0 27%	-4,901 75

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Asset Detail

by Asset Type

12/31/2023

WELLNGTON IG FI PI 1 - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COMM 2015-LC19 MORTGAG LC19 A4 3 183% 02/10/2048 DD 02/01/15 SEC ID: 200474BC7	97 2600	300,000 000	295,134 38	291,780 00	0 36%	-3,354 38
CONNECTICUT ST 1 990% 06/01/2030 DD 06/04/21 SEC ID: 20772KPB9	86 6070	300,000 000	265,190 56	259,821 00	0 32%	-5,369 56
CONSOLIDATED EDISON CO OF NEW 3 350% 04/01/2030 DD 03/31/20 SEC ID: 209111FX6	93 3410	225,000 000	213,854 89	210,017 25	0 26%	-3,837 64
COREVEST AMERICAN FIN 1 A 144A VAR RT 06/17/2055 DD 06/01/22 SEC ID: 21873EAA7	98 6680	329,838 223	329,824 26	325,444 78	0 40%	-4,379 48
COX COMMUNICATIONS INC 144A 4 500% 06/30/2043 DD 05/01/13 SEC ID: 224044CC9	84 8470	250,000 000	216,603 55	212,117 50	0 26%	-4,486 05
CREDIT AGRICOLE SA 144A 4 375% 03/17/2025 DD 03/17/15 SEC ID: 225313AF2	98 2590	200,000 000	198,748 38	196,518 00	0 24%	-2,230 38
CROWN CASTLE INC 4 450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	98 5250	210,000 000	218,544 27	206,902 50	0 26%	-11,641 77
DH EUROPE FINANCE II SARL 2 600% 11/15/2029 DD 11/07/19 SEC ID: 23291KAH8	90 6320	250,000 000	225,675 38	226,580 00	0 28%	904 62
DTE ENERGY CO 1 050% 06/01/2025 DD 08/06/20 SEC ID: 233331BG1	94 2420	250,000 000	240,884 74	235,605 00	0 29%	-5,279 74
DALLAS-FORT WORTH TX INTERNATI 2 416% 11/01/2032 DD 08/12/20 SEC ID: 2350366U9	83 8670	300,000 000	258,673 65	251,601 00	0 31%	-7,072 65
DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 04/25/2066 DD 05/01/21 SEC ID: 24381WAA6	85 4290	181,714 306	171,794 76	155,236 71	0 19%	-16,558 05
DENVER CITY & CNTY CO ARPT REV 5 500% 11/15/2030 DD 11/15/22 SEC ID: 249182SY3	115 3150	155,000 000	164,625 73	178,738 25	0 22%	14,112 52
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20 SEC ID: 251526CE7	93 7540	150,000 000	131,946 04	140,631 00	0 17%	8,684 96
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	120 6990	175,000 000	214,092 22	211,223 25	0 26%	-2,868 97

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Asset Detail

by Asset Type

12/31/2023

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
DEVON ENERGY CORP 4 500% 01/15/2030 DD 07/15/21 SEC ID: 25179MBF9	96 1430	225,000 000	219,916 52	216,321 75	0 27%	-3,594 77
DIAGEO CAPITAL PLC 2 375% 10/24/2029 DD 10/03/19 SEC ID: 25243YBB4	89 9460	250,000 000	222,491 72	224,865 00	0 28%	2,373 28
DIAMONDBACK ENERGY INC 3 500% 12/01/2029 DD 12/05/19 SEC ID: 25278XAN9	92 9820	225,000 000	213,419 73	209,209 50	0 26%	-4,210 23
WALT DISNEY CO/THE 6 650% 11/15/2037 DD 11/15/19 SEC ID: 254687EH5	117 7540	125,000 000	151,897 58	147,192 50	0 18%	-4,705 08
DISCOVERY COMMUNICATIONS LLC 4 125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	94 7580	250,000 000	264,645 00	236,895 00	0 29%	-27,750 00
DOLLAR GENERAL CORP 5 000% 11/01/2032 DD 09/20/22 SEC ID: 256677AL9	99 9180	225,000 000	222,056 45	224,815 50	0 28%	2,759 05
DOMINION ENERGY INC 1 450% 04/15/2026 DD 04/05/21 SEC ID: 25746UDJ5	92 6910	250,000 000	236,743 98	231,727 50	0 29%	-5,016 48
DOW CHEMICAL CO/THE 4 375% 11/15/2042 DD 11/14/12 SEC ID: 260543CG6	88 5840	250,000 000	216,963 49	221,460 00	0 27%	4,496 51
DUKE ENERGY CORP 2 650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	94 9510	230,000 000	226,660 65	218,387 30	0 27%	-8,273 35
ERP OPERATING LP 1 850% 08/01/2031 DD 08/09/21 SEC ID: 26884ABN2	82 1710	125,000 000	107,885 81	102,713 75	0 13%	-5,172 06
EASTMAN CHEMICAL CO 4 500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	97 7910	250,000 000	269,242 60	244,477 50	0 30%	-24,765 10
EDISON INTERNATIONAL 5 750% 06/15/2027 DD 06/21/19 SEC ID: 281020AN7	102 1970	200,000 000	205,417 38	204,394 00	0 25%	-1,023 38
ENBRIDGE INC 6 200% 11/15/2030 DD 11/09/23 SEC ID: 29250NBY0	107 1420	55,000 000	54,908 10	58,928 10	0 07%	4,020 00
EQUIFAX INC 2 600% 12/01/2024 DD 11/19/19 SEC ID: 294429AQ8	97 3610	150,000 000	148,648 66	146,041 50	0 18%	-2,607 16

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Asset Detail

by Asset Type

12/31/2023

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
EQUIFAX INC 3 100% 05/15/2030 DD 04/27/20 SEC ID: 294429AS4	89 5800	75,000 000	69,153 72	67,185 00	0 08%	-1,968 72
EQUINIX INC 2 900% 11/18/2026 DD 11/18/19 SEC ID: 29444UBD7	95 0700	225,000 000	217,073 19	213,907 50	0 26%	-3,165 69
EXELON CORP 3 400% 04/15/2026 DD 04/07/16 SEC ID: 30161NAU5	96 8470	225,000 000	222,543 98	217,905 75	0 27%	-4,638 23
TELEDYNE FLIR LLC 2 500% 08/01/2030 DD 08/03/20 SEC ID: 302445AE1	86 1290	250,000 000	219,394 75	215,322 50	0 27%	-4,072 25
FHLMC POOL #SD-1218 4 000% 07/01/2049 DD 06/01/22 SEC ID: 3132DNK77	96 4860	642,127 970	597,187 70	619,563 59	0 77%	22,375 89
FHLMC POOL #SD-8179 3 000% 10/01/2051 DD 10/01/21 SEC ID: 3132DWCQ4	88 6650	364,855 235	317,235 92	323,498 89	0 40%	6,262 97
FHLMC POOL #SD-8213 3 000% 05/01/2052 DD 04/01/22 SEC ID: 3132DWDS9	88 5730	391,734 840	369,241 15	346,971 30	0 43%	-22,269 85
FHLMC POOL #RA-5661 2 000% 07/01/2051 DD 07/01/21 SEC ID: 3133KMJE6	82 5760	987,571 627	868,271 06	815,497 15	1 01%	-52,773 91
FHLMC POOL #RA-7778 4 500% 08/01/2052 DD 08/01/22 SEC ID: 3133KPUB2	97 0710	726,566 657	680,874 07	705,285 52	0 87%	24,411 45
FHLMC POOL #RA-7928 4 500% 09/01/2052 DD 09/01/22 SEC ID: 3133KPYZ5	97 0750	427,379 443	402,683 91	414,878 59	0 51%	12,194 68
FHLMC MULTICLASS MTG K118 X1 VAR RT 09/25/2030 DD 10/01/20 SEC ID: 3137F62P1	5 0410	3,446,123 274	213,901 96	173,719 07	0 21%	-40,182 89
FHLMC MULTICLASS MTG K126 A2 2 074% 01/25/2031 DD 03/01/21 SEC ID: 3137FXYV4	86 1170	450,000 000	389,075 69	387,526 50	0 48%	-1,549 19
FHLMC MULTICLASS MTG 5179 GM 2 000% 01/25/2048 DD 12/01/21 SEC ID: 3137H4YP9	69 7710	500,000 000	377,286 59	348,855 00	0 43%	-28,431 59
FHLMC MULTICLASS MTG K142 A2 2 400% 03/25/2032 DD 04/01/22 SEC ID: 3137H73P6	86 3660	650,000 000	564,024 17	561,379 00	0 69%	-2,645 17

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Asset Detail

by Asset Type

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

WELLNGTON IG FI PI 1 [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FHLMC MULTICLASS MT VAR RT 06/25/2055 DD 06/01/22 SEC ID: 3137H7Z22	2 3330	4,261,884 308	119,089 86	99,429 76	0 12%	-19,660 10
FHLMC MULTICLASS MT VAR RT 06/25/2054 DD 06/01/22 SEC ID: 3137H7ZD8	1 8310	16,048,274 561	346,145 30	293,843 91	0 36%	-52,301 39
FHLMC MULTICLASS MT VAR RT 06/25/2032 DD 07/01/22 SEC ID: 3137H8BN0	2 7100	10,921,086 381	345,259 28	295,961 44	0 37%	-49,297 84
FHLMC MULTICLASS MTG K750 A2 3 000% 09/25/2029 DD 11/01/22 SEC ID: 3137H9D71	93 5310	450,000 000	400,348 69	420,889 50	0 52%	20,540 81
FHLMC MULTICLASS MTG K752 A2 4 284% 07/25/2030 DD 08/01/23 SEC ID: 3137HAGZ3	99 3320	450,000 000	421,891 03	446,994 00	0 55%	25,102 97
FHLMC MULTICLASS MTG K506 A2 VAR RT 08/25/2028 DD 09/01/23 SEC ID: 3137HAMH6	100 9220	405,000 000	393,804 71	408,734 10	0 51%	14,929 39
FNMA POOL #0CB1273 2 000% 08/01/2051 DD 07/01/21 SEC ID: 3140QLMX1	82 4500	990,642 016	870,354 15	816,784 34	1 01%	-53,569 81
FNMA POOL #0FM3004 4 000% 01/01/2046 DD 04/01/20 SEC ID: 3140X6KS9	96 5300	594,601 504	576,456 31	573,968 83	0 71%	-2,487 48
FNMA POOL #0FM4129 4 000% 09/01/2050 DD 08/01/20 SEC ID: 3140X7ST7	95 4670	264,700 155	261,971 21	252,701 30	0 31%	-9,269 91
FNMA POOL #0FM9518 2 500% 11/01/2051 DD 11/01/21 SEC ID: 3140XDSG2	85 9970	845,419 903	772,054 79	727,035 75	0 90%	-45,019 04
FNMA POOL #0FM9993 3 500% 07/01/2051 DD 12/01/21 SEC ID: 3140XEC77	93 1360	424,271 913	390,032 30	395,149 89	0 49%	5,117 59
FNMA POOL #0FS2715 3 500% 04/01/2052 DD 08/01/22 SEC ID: 3140XJAR4	92 3880	423,658 174	389,239 26	391,409 31	0 48%	2,170 05
FNMA POOL #0MA4379 2 500% 07/01/2051 DD 06/01/21 SEC ID: 31418D2M3	85 3290	856,749 635	781,670 86	731,055 90	0 90%	-50,614 96
FNMA POOL #0MA4398 2 000% 08/01/2051 DD 07/01/21 SEC ID: 31418D3G5	81 9660	998,210 525	875,798 42	818,193 24	1 01%	-57,605 18

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Asset Detail

by Asset Type

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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
FNMA POOL #0MA4238 2 500% 01/01/2051 DD 12/01/20 SEC ID: 31418DV82	85 4830	845,778 546	772,752 48	722,996 87	0 89%	-49,755 61
FNMA POOL #0MA4684 4 500% 05/01/2052 DD 05/01/22 SEC ID: 31418EF21	97 0710	461,735 783	451,519 39	448,211 54	0 55%	-3,307 85
FEDEX CORP 2 400% 05/15/2031 DD 04/29/21 SEC ID: 31428XCD6	86 2090	270,000 000	225,485 73	232,764 30	0 29%	7,278 57
FIDELITY NATIONAL INFORMATION 5 100% 07/15/2032 DD 07/13/22 SEC ID: 31620MBY1	102 3090	155,000 000	155,180 13	158,578 95	0 20%	3,398 82
FIFTH THIRD BANCORP VAR RT 07/27/2029 DD 07/27/23 SEC ID: 316773DK3	104 2080	20,000 000	20,000 00	20,841 60	0 03%	841 60
FIRSTKEY HOMES 202 SFR2 A 144A 4 250% 07/17/2039 DD 06/29/22 SEC ID: 33767PAA6	96 0280	119,325 177	115,355 93	114,585 58	0 14%	-770 35
FIRSTKEY HOMES 202 SFR3 A 144A 2 135% 12/17/2038 DD 12/09/21 SEC ID: 33768JAA9	90 8970	202,554 413	188,615 86	184,115 88	0 23%	-4,499 98
FISERV INC 3 500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	94 1670	250,000 000	261,491 87	235,417 50	0 29%	-26,074 37
FLORIDA ST BRD OF ADMIN FIN CO 1 258% 07/01/2025 DD 09/16/20 SEC ID: 341271AD6	94 8830	200,000 000	193,328 29	189,766 00	0 23%	-3,562 29
FLORIDA ST MUNI PWR AGY 3 059% 10/01/2025 DD 06/27/17 SEC ID: 342816P90	96 9780	250,000 000	247,743 77	242,445 00	0 30%	-5,298 77
FORD CREDIT AUTO OWNER TRU B B 4 510% 10/15/2027 DD 06/27/22 SEC ID: 34534LAF4	98 6810	220,000 000	219,998 29	217,098 20	0 27%	-2,900 09
FOX CORP 4 709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	99 5020	225,000 000	240,209 49	223,879 50	0 28%	-16,329 99
GCAT 2022-NQM3 TR NQM3 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 36168MAA1	96 5670	282,868 263	279,248 08	273,157 40	0 34%	-6,090 68
GM FINANCIAL CONSUMER AUT 4 A3 0 680% 09/16/2026 DD 10/21/21 SEC ID: 362554AC1	96 6480	198,119 638	193,168 06	191,478 67	0 24%	-1,689 39

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Asset Detail

by Asset Type

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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
GM FINANCIAL CONSUMER AUT 4 A4 4 880% 08/16/2028 DD 10/12/22 SEC ID: 36265QAE6	100 0720	375,000 000	374,838 40	375,270 00	0 46%	431 60
GENERAL MILLS INC 4 950% 03/29/2033 DD 03/29/23 SEC ID: 370334CT9	101 4170	40,000 000	39,923 72	40,566 80	0 05%	643 08
GENERAL MOTORS FINANCIAL CO IN 5 800% 01/07/2029 DD 12/07/23 SEC ID: 37045XEN2	102 3800	250,000 000	249,797 64	255,950 00	0 32%	6,152 36
GILEAD SCIENCES INC 4 600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	99 0230	220,000 000	260,544 50	217,850 60	0 27%	-42,693 90
GOLDEN ST TOBACCO SECURITIZATI 1 400% 06/01/2025 DD 10/07/21 SEC ID: 38122NA77	94 9960	200,000 000	193,336 27	189,992 00	0 23%	-3,344 27
GOLDEN ST TOBACCO SECURITIZATI 2 687% 06/01/2030 DD 12/15/21 SEC ID: 38122NC91	86 3910	250,000 000	209,910 12	215,977 50	0 27%	6,067 38
GOLDMAN SACHS GROUP INC/THE 3 800% 03/15/2030 DD 03/19/20 SEC ID: 38141GXH2	94 0610	250,000 000	228,586 37	235,152 50	0 29%	6,566 13
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22 SEC ID: 38141GZU1	98 3300	355,000 000	354,541 42	349,071 50	0 43%	-5,469 92
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 SEC ID: 38148YAA6	87 4920	200,000 000	167,063 12	174,984 00	0 22%	7,920 88
HCA INC 5 250% 06/15/2026 DD 03/15/16 SEC ID: 404119BT5	100 3780	200,000 000	203,439 55	200,756 00	0 25%	-2,683 55
HSBC HOLDINGS PLC 4 300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	98 3620	310,000 000	322,126 09	304,922 20	0 38%	-17,203 89
HSBC HOLDINGS PLC VAR RT 03/09/2034 DD 03/09/23 SEC ID: 404280DV8	106 5010	225,000 000	229,408 68	239,627 25	0 30%	10,218 57
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23 SEC ID: 404280DZ9	101 4440	215,000 000	215,000 00	218,104 60	0 27%	3,104 60
HIT TRUST 2022-HI3 HI32 A 144A VAR RT 07/15/2024 DD 07/06/22 SEC ID: 40442AAA7	99 9780	155,062 245	154,845 54	155,028 13	0 19%	182 59

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Asset Detail

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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
L3HARRIS TECHNOLOGIES INC 4 400% 06/15/2028 DD 06/04/18 SEC ID: 413875AW5	98 9200	225,000 000	225,597 60	222,570 00	0 28%	-3,027 60
HEALTHPEAK OP LLC 3 000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	89 0490	250,000 000	230,918 38	222,622 50	0 28%	-8,295 88
HONDA AUTO RECEIVABLES 20 2 A4 4 910% 09/17/2029 DD 05/30/23 SEC ID: 437927AD8	100 5400	318,000 000	318,430 29	319,717 20	0 40%	1,286 91
HONDA AUTO RECEIVABLES 20 4 A3 5 670% 06/21/2028 DD 11/08/23 SEC ID: 438123AC5	102 1200	35,000 000	34,994 02	35,742 00	0 04%	747 98
HONDA AUTO RECEIVABLES 20 4 A4 5 660% 02/21/2030 DD 11/08/23 SEC ID: 438123AD3	102 7970	60,000 000	59,986 13	61,678 20	0 08%	1,692 07
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	75 7330	175,000 000	145,512 90	132,532 75	0 16%	-12,980 15
HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23 SEC ID: 446150BC7	103 2020	30,000 000	30,000 00	30,960 60	0 04%	960 60
HUNTSMAN INTERNATIONAL LLC 4 500% 05/01/2029 DD 03/13/19 SEC ID: 44701QBE1	96 3540	125,000 000	120,676 07	120,442 50	0 15%	-233 57
IDAHO ST HSG & FIN ASSN SF MTG 5 750% 01/01/2053 DD 08/30/23 SEC ID: 45129Y3S3	109 9260	225,000 000	242,145 52	247,333 50	0 31%	5,187 98
ILLINOIS ST 5 000% 03/01/2027 DD 06/02/22 SEC ID: 452153DG1	106 0130	250,000 000	258,964 66	265,032 50	0 33%	6,067 84
ILLUMINA INC 5 750% 12/13/2027 DD 12/13/22 SEC ID: 452327AP4	102 6440	70,000 000	69,922 30	71,850 80	0 09%	1,928 50
IMPERIAL FUND MOR NQM4 A1 144A VAR RT 06/25/2067 DD 05/01/22 SEC ID: 45276NAA9	97 7340	277,197 619	277,196 07	270,916 32	0 33%	-6,279 75
TRANE TECHNOLOGIES FINANCING L 3 800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	96 8870	225,000 000	217,745 86	217,995 75	0 27%	249 89
INTEL CORP 2 800% 08/12/2041 DD 08/12/21 SEC ID: 458140BV1	75 1420	230,000 000	174,560 06	172,826 60	0 21%	-1,733 46

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Asset Detail

by Asset Type

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Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTERCONTINENTAL EXCHANGE INC 2 100% 06/15/2030 DD 05/26/20 SEC ID: 45866FAK0	86 4517	75,000 000	65,788 08	64,838 78	0 08%	-949 30
INTERPUBLIC GROUP OF COS INC/T 4 650% 10/01/2028 DD 09/21/18 SEC ID: 460690BP4	99 0970	225,000 000	227,212 26	222,968 25	0 28%	-4,244 01
IOWA ST STUDENT LOAN LIQUIDITY 2 639% 12/01/2028 DD 10/23/19 SEC ID: 462590MF4	90 8240	225,000 000	202,500 08	204,354 00	0 25%	1,853 92
IOWA ST STUDENT LOAN LIQUIDITY 4 021% 12/01/2025 DD 06/23/22 SEC ID: 462590MY3	98 7850	80,000 000	80,000 00	79,028 00	0 10%	-972 00
IQVIA INC 144A 6 250% 02/01/2029 DD 11/28/23 SEC ID: 46266TAE8	104 4850	205,000 000	204,713 89	214,194 25	0 26%	9,480 36
ITC HOLDINGS CORP 144A 2 950% 05/14/2030 DD 05/14/20 SEC ID: 465685AQ8	87 9970	275,000 000	237,552 49	241,991 75	0 30%	4,439 26
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	88 8720	350,000 000	323,196 71	311,052 00	0 38%	-12,144 71
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19 SEC ID: 46647PBD7	94 1070	250,000 000	230,297 27	235,267 50	0 29%	4,970 23
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20 SEC ID: 46647PBP0	88 0160	525,000 000	472,728 93	462,084 00	0 57%	-10,644 93
JOHNSON & JOHNSON 3 625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	92 1630	300,000 000	299,439 24	276,489 00	0 34%	-22,950 24
KANSAS ST DEV FIN AUTH REVENUE 5 501% 05/01/2034 DD 03/10/04 SEC ID: 485428ZY5	104 2280	175,000 000	179,177 49	182,399 00	0 23%	3,221 51
KEYSIGHT TECHNOLOGIES INC 3 000% 10/30/2029 DD 10/22/19 SEC ID: 49338LAF0	91 0060	250,000 000	230,563 88	227,515 00	0 28%	-3,048 88
KRAFT HEINZ FOODS CO 6 500% 02/09/2040 DD 08/09/12 SEC ID: 50076QAN6	112 4240	125,000 000	137,892 32	140,530 00	0 17%	2,637 68
KRAFT HEINZ FOODS CO 3 875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	98 1440	225,000 000	218,332 27	220,824 00	0 27%	2,491 73

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Asset Detail

by Asset Type

12/31/2023

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
LKQ CORP 5 750% 06/15/2028 DD 05/24/23 SEC ID: 501889AD1	102 3700	75,000 000	74,928 46	76,777 50	0 09%	1,849 04
LYB INTERNATIONAL FINANCE III 3 375% 10/01/2040 DD 10/08/20 SEC ID: 50249AAH6	76 8890	290,000 000	216,544 62	222,978 10	0 28%	6,433 48
LOCKHEED MARTIN CORP VAR RT 06/01/2040 DD 06/01/11 SEC ID: 539830AW9	108 5500	100,000 000	110,900 16	108,550 00	0 13%	-2,350 16
LOS ANGELES CA UNIF SCH DIST 5 750% 07/01/2034 DD 10/15/09 SEC ID: 544646XZ0	106 1600	220,000 000	244,238 94	233,552 00	0 29%	-10,686 94
LOWE'S COS INC 4 500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	99 5600	225,000 000	226,224 79	224,010 00	0 28%	-2,214 79
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	96 2080	215,000 000	215,000 00	206,847 20	0 26%	-8,152 80
MPLX LP 4 950% 09/01/2032 DD 08/11/22 SEC ID: 55336VBU3	98 0250	225,000 000	220,474 28	220,556 25	0 27%	81 97
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	90 0070	250,000 000	250,000 00	225,017 50	0 28%	-24,982 50
MANULIFE FINANCIAL CORP 4 150% 03/04/2026 DD 03/04/16 SEC ID: 56501RAC0	98 6020	225,000 000	226,454 12	221,854 50	0 27%	-4,599 62
MARSH & MCLENNAN COS INC 4 375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	99 6300	225,000 000	226,458 44	224,167 50	0 28%	-2,290 94
MARVELL TECHNOLOGY INC 2 450% 04/15/2028 DD 04/12/21 SEC ID: 573874AF1	90 3430	250,000 000	230,237 51	225,857 50	0 28%	-4,380 01
MASSACHUSETTS ST DEV FIN AGY R 3 967% 07/01/2025 DD 09/02/15 SEC ID: 57584XCS8	98 1240	260,000 000	260,870 26	255,122 40	0 32%	-5,747 86
MCDONALD'S CORP 3 600% 07/01/2030 DD 03/27/20 SEC ID: 58013MFQ2	94 9990	150,000 000	143,915 71	142,498 50	0 18%	-1,417 21
MERCEDES-BENZ AUTO LEASE A A4 4 710% 02/15/2029 DD 05/24/23 SEC ID: 58768RAD2	99 4920	385,000 000	380,024 33	383,044 20	0 47%	3,019 87

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Asset Detail

by Asset Type

12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MERCEDES-BENZ AUTO RECEIV 2 A4 6 010% 01/15/2031 DD 10/25/23 SEC ID: 58769FAD7	104 8040	380,000 000	379,868 22	398,255 20	0 49%	18,386 98
METLIFE INC 5 875% 02/06/2041 DD 08/06/10 SEC ID: 59156RAY4	109 2190	200,000 000	201,182 30	218,438 00	0 27%	17,255 70
METROPOLITAN EDISON CO 144A 4 300% 01/15/2029 DD 01/10/19 SEC ID: 591894CC2	96 8770	250,000 000	238,405 60	242,192 50	0 30%	3,786 90
MET TRANSPRTN AUTH NY REVENUE 6 200% 11/15/2026 DD 07/07/10 SEC ID: 59259YDK2	102 0500	145,000 000	150,310 58	147,972 50	0 18%	-2,338 08
MIAMI-DADE CNTY FL AVIATION RE 1 229% 10/01/2025 DD 12/17/20 SEC ID: 59333P6A1	93 9080	250,000 000	240,368 07	234,770 00	0 29%	-5,598 07
MICHIGAN ST HSG DEV AUTH SF MT 5 750% 06/01/2054 DD 09/27/23 SEC ID: 594654US2	108 3110	245,000 000	259,165 02	265,361 95	0 33%	6,196 93
MID-AMERICA APARTMENTS LP 1 100% 09/15/2026 DD 08/19/21 SEC ID: 59523UAT4	90 7330	240,000 000	221,302 25	217,759 20	0 27%	-3,543 05
BERKSHIRE HATHAWAY ENERGY CO 6 125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	108 5610	197,000 000	245,176 02	213,865 17	0 26%	-31,310 85
MILEAGE PLUS HOLDINGS LLC 144A 6 500% 06/20/2027 DD 07/02/20 SEC ID: 599191AA1	100 2890	157,500 000	158,048 65	157,955 18	0 20%	-93 47
MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20 SEC ID: 6174468P7	92 1880	400,000 000	365,689 55	368,752 00	0 46%	3,062 45
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20 SEC ID: 6174468Q5	96 0790	325,000 000	314,425 16	312,256 75	0 39%	-2,168 41
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23 SEC ID: 61747YFG5	101 6900	160,000 000	160,000 00	162,704 00	0 20%	2,704 00
MORGAN STANLEY 3 950% 04/23/2027 DD 04/23/15 SEC ID: 61761JZN2	97 1250	225,000 000	219,414 51	218,531 25	0 27%	-883 26
MOTOROLA SOLUTIONS INC 4 600% 05/23/2029 DD 05/23/19 SEC ID: 620076BN8	99 3340	225,000 000	221,185 38	223,501 50	0 28%	2,316 12

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Asset Detail

by Asset Type

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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NRG ENERGY INC 144A 4 450% 06/15/2029 DD 05/28/19 SEC ID: 629377CL4	94 4260	225,000 000	208,337 34	212,458 50	0 26%	4,121 16
NATIONAL AUSTRALIA BANK LTD/NE 2 500% 07/12/2026 DD 07/12/16 SEC ID: 63254AAS7	95 0910	250,000 000	243,339 08	237,727 50	0 29%	-5,611 58
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23 SEC ID: 639057AK4	102 6260	220,000 000	220,000 00	225,777 20	0 28%	5,777 20
NEW JERSEY ST TURNPIKE AUTH TU 1 863% 01/01/2031 DD 02/04/21 SEC ID: 646140DU4	83 4510	300,000 000	260,190 14	250,353 00	0 31%	-9,837 14
NEW YORK CITY NY TRANSITIONAL 3 900% 08/01/2031 DD 09/25/18 SEC ID: 64971XGG7	95 4290	480,000 000	473,907 68	458,059 20	0 57%	-15,848 48
NEW YORK ST URBAN DEV CORP REV 3 900% 03/15/2033 DD 01/16/19 SEC ID: 6500358W1	94 2500	310,000 000	281,163 67	292,175 00	0 36%	11,011 33
NEW YORK ST TRANSPRTN DEV CORP 5 500% 06/30/2038 DD 12/06/23 SEC ID: 650116GQ3	111 1960	100,000 000	104,764 84	111,196 00	0 14%	6,431 16
NEXTERA ENERGY CAPITAL HOLDING 3 500% 04/01/2029 DD 04/04/19 SEC ID: 65339KBJ8	94 7980	225,000 000	215,115 70	213,295 50	0 26%	-1,820 20
NISOURCE INC 0 950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	93 4690	250,000 000	238,566 11	233,672 50	0 29%	-4,893 61
NISSAN AUTO RECEIVABLES 2 B A3 4 460% 05/17/2027 DD 09/28/22 SEC ID: 65480JAC4	99 2630	200,000 000	199,968 99	198,526 00	0 25%	-1,442 99
NORTH CAROLINA ST HSG FIN AGY 6 000% 07/01/2053 DD 12/13/22 SEC ID: 658207T88	107 8600	130,000 000	139,542 56	140,218 00	0 17%	675 44
NORTHERN TRUST CORP 1 950% 05/01/2030 DD 05/01/20 SEC ID: 665859AV6	86 0430	250,000 000	222,333 32	215,107 50	0 27%	-7,225 82
NORTHROP GRUMMAN CORP 2 930% 01/15/2025 DD 10/13/17 SEC ID: 666807BM3	97 7210	210,000 000	208,124 15	205,214 10	0 25%	-2,910 05
NUTRIEN LTD 4 900% 03/27/2028 DD 03/27/23 SEC ID: 67077MBA5	100 9670	30,000 000	29,953 52	30,290 10	0 04%	336 58

BNY MELLON

WELLNGTON IG FI PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
O'REILLY AUTOMOTIVE INC 4 700% 06/15/2032 DD 06/15/22 SEC ID: 67103HAL1	99 0970	50,000 000	49,862 09	49,548 50	0 06%	-313 59
OHIO ST AIR QUALITY DEV AUTH VAR RT 11/01/2039 DD 06/02/22 SEC ID: 677525WV5	101 9530	25,000 000	25,000 00	25,488 25	0 03%	488 25
ONEOK INC 5 850% 01/15/2026 DD 05/07/20 SEC ID: 682680BD4	101 4920	200,000 000	206,445 36	202,984 00	0 25%	-3,461 36
ORACLE CORP 2 950% 04/01/2030 DD 04/01/20 SEC ID: 68389XBV6	90 3310	100,000 000	84,544 85	90,331 00	0 11%	5,786 15
OREGON ST SCH BRDS ASSN SHORT- 5 550% 06/30/2028 DD 10/31/02 SEC ID: 686053BN8	102 0400	225,000 000	226,140 58	229,590 00	0 28%	3,449 42
OVINTIV INC 5 650% 05/15/2028 DD 05/31/23 SEC ID: 69047QAB8	102 1250	65,000 000	64,984 59	66,381 25	0 08%	1,396 66
PNC BANK NA 2 700% 10/22/2029 DD 10/22/19 SEC ID: 69349LAS7	87 7730	250,000 000	229,098 63	219,432 50	0 27%	-9,666 13
PACIFIC GAS AND ELECTRIC CO 5 900% 06/15/2032 DD 06/08/22 SEC ID: 694308KG1	101 8650	200,000 000	200,674 69	203,730 00	0 25%	3,055 31
PENSKE TRUCK LEASING CO L 144A 5 875% 11/15/2027 DD 11/21/22 SEC ID: 709599BR4	102 2880	135,000 000	134,671 57	138,088 80	0 17%	3,417 23
PENSKE TRUCK LEASING CO L 144A 5 550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101 6200	80,000 000	79,683 43	81,296 00	0 10%	1,612 57
PHILADELPHIA PA AUTH FOR INDL 3 964% 04/15/2026 DD 12/19/12 SEC ID: 71783DAD7	98 5150	185,000 000	184,453 78	182,252 75	0 23%	-2,201 03
PHILADELPHIA PA REDEV AUTH 5 239% 09/01/2034 DD 05/25/23 SEC ID: 717868HQ9	102 1220	300,000 000	297,710 05	306,366 00	0 38%	8,655 95
PHILIP MORRIS INTERNATIONAL IN 3 375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93 8930	225,000 000	213,368 07	211,259 25	0 26%	-2,108 82
PHILLIPS 66 1 300% 02/15/2026 DD 11/18/20 SEC ID: 718546AZ7	92 9240	250,000 000	237,357 46	232,310 00	0 29%	-5,047 46

BNY MELLON

WELLNGTON IG FI PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PORSCHE FINANCIAL A 2A A3 144A 5 790% 01/22/2029 DD 11/10/23 SEC ID: 732916AD3	102 1750	100,000 000	99,993 71	102,175 00	0 13%	2,181 29
PORT AUTH OF NEW YORK & NEW JE 5 072% 07/15/2053 DD 06/14/23 SEC ID: 73358XJB9	103 5520	65,000 000	65,000 00	67,308 80	0 08%	2,308 80
PORT OF OAKLAND CA 2 099% 05/01/2030 DD 12/03/20 SEC ID: 735000TS0	86 4270	290,000 000	255,901 67	250,638 30	0 31%	-5,263 37
LINDE INC/CT 1 100% 08/10/2030 DD 08/10/20 SEC ID: 74005PBT0	83 1480	275,000 000	223,862 78	228,657 00	0 28%	4,794 22
PRINCIPAL FINANCIAL GROUP INC 3 700% 05/15/2029 DD 05/10/19 SEC ID: 74251VAR3	94 3420	225,000 000	218,405 15	212,269 50	0 26%	-6,135 65
PROGRESS RESIDENTI SFR1 A 144A 1 052% 04/17/2038 DD 02/26/21 SEC ID: 74331FAA9	90 7260	163,919 896	147,861 47	148,717 96	0 18%	856 49
PROGRESS RESIDENTI SFR5 A 144A 4 451% 06/17/2039 DD 06/23/22 SEC ID: 74332YAA7	96 8330	98,674 355	98,097 12	95,549 34	0 12%	-2,547 78
PRUDENTIAL FUNDING ASIA PLC 3 625% 03/24/2032 DD 03/24/22 SEC ID: 744330AB7	90 7270	225,000 000	211,749 08	204,135 75	0 25%	-7,613 33
PUBLIC SERVICE ELECTRIC AND GA 3 100% 03/15/2032 DD 03/11/22 SEC ID: 74456QCJ3	89 4310	225,000 000	208,444 54	201,219 75	0 25%	-7,224 79
COOPERATIEVE RABOBANK UA 144A VAR RT 02/28/2029 DD 02/28/23 SEC ID: 74977RDS0	101 6480	250,000 000	250,000 00	254,120 00	0 31%	4,120 00
REALTY INCOME CORP 5 625% 10/13/2032 DD 10/13/22 SEC ID: 756109BP8	105 3760	140,000 000	139,846 75	147,526 40	0 18%	7,679 65
REGIONS FINANCIAL CORP 1 800% 08/12/2028 DD 08/12/21 SEC ID: 7591EPAT7	85 7300	250,000 000	225,801 06	214,325 00	0 26%	-11,476 06
REPUBLIC SERVICES INC 5 000% 04/01/2034 DD 03/28/23 SEC ID: 760759BC3	102 5770	225,000 000	225,197 24	230,798 25	0 29%	5,601 01
ROYAL BANK OF CANADA 3 875% 05/04/2032 DD 04/14/22 SEC ID: 78016FZQ0	94 5170	225,000 000	217,060 61	212,663 25	0 26%	-4,397 36

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WELLNGTON IG FI PI 1 [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROYALTY PHARMA PLC 1 200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	93 3510	250,000 000	238,874 67	233,377 50	0 29%	-5,497 17
SANTANDER DRIVE AUTO RECEI 3 B 4 130% 08/16/2027 DD 05/18/22 SEC ID: 80285UAE1	98 6920	130,000 000	129,989 90	128,299 60	0 16%	-1,690 30
SANTANDER DRIVE AUTO RECE 6 A3 4 490% 11/16/2026 DD 09/21/22 SEC ID: 802918AC6	99 5510	153,825 762	153,822 89	153,135 08	0 19%	-687 81
SCHLUMBERGER INVESTMENT SA 4 500% 05/15/2028 DD 05/15/23 SEC ID: 806854AK1	101 0800	135,000 000	134,773 16	136,458 00	0 17%	1,684 84
CHARLES SCHWAB CORP/THE 2 300% 05/13/2031 DD 05/13/21 SEC ID: 808513BS3	83 6410	250,000 000	220,323 76	209,102 50	0 26%	-11,221 26
SOUTHERN CO/THE 3 250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	96 5060	225,000 000	221,038 32	217,138 50	0 27%	-3,899 82
STARBUCKS CORP 3 550% 08/15/2029 DD 05/13/19 SEC ID: 855244AT6	96 4740	125,000 000	120,685 83	120,592 50	0 15%	-93 33
STARBUCKS CORP 4 800% 02/15/2033 DD 02/16/23 SEC ID: 855244BF5	102 3650	100,000 000	99,817 82	102,365 00	0 13%	2,547 18
STATE STREET CORP VAR RT 05/13/2033 DD 05/13/22 SEC ID: 857477BU6	97 4090	220,000 000	220,000 00	214,299 80	0 26%	-5,700 20
SYSCO CORP 5 950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	106 4330	200,000 000	214,784 43	212,866 00	0 26%	-1,918 43
T-MOBILE USA INC 5 750% 01/15/2034 DD 09/14/23 SEC ID: 87264ADC6	106 3120	260,000 000	259,632 07	276,411 20	0 34%	16,779 13
TARGA RESOURCES PARTNERS LP / 6 500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	101 3200	200,000 000	204,256 42	202,640 00	0 25%	-1,616 42
TEXAS ST 4 680% 10/01/2031 DD 08/29/23 SEC ID: 882724U21	101 7760	265,000 000	265,000 00	269,706 40	0 33%	4,706 40
TEXTRON INC 3 000% 06/01/2030 DD 03/17/20 SEC ID: 883203CB5	89 6690	175,000 000	159,787 99	156,920 75	0 19%	-2,867 24

BNY MELLON

WELLNGTON IG FI PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TORONTO-DOMINION BANK/THE 3 200% 03/10/2032 DD 03/10/22 SEC ID: 89114TZV7	88 7430	250,000 000	230,117 35	221,857 50	0 27%	-8,259 85
TOWD POINT MORTGAGE 1 A1 144A VAR RT 01/25/2058 DD 02/01/18 SEC ID: 89176EAA8	97 0980	191,709 666	190,249 33	186,146 25	0 23%	-4,103 08
TOWD POINT MORTGAGE 5 A1 144A VAR RT 07/25/2058 DD 09/01/18 SEC ID: 89176VAA0	94 1390	132,131 204	129,711 81	124,386 99	0 15%	-5,324 82
TRANSCANADA PIPELINES LTD 4 250% 05/15/2028 DD 05/07/18 SEC ID: 89352HAW9	97 4240	225,000 000	225,164 89	219,204 00	0 27%	-5,960 89
TRANSCONTINENTAL GAS PIPE LINE 7 850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	104 7570	200,000 000	214,311 74	209,514 00	0 26%	-4,797 74
TRUIST BANK 2 250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	82 7490	250,000 000	221,793 65	206,872 50	0 26%	-14,921 15
UBS GROUP AG 144A VAR RT 01/12/2034 DD 01/12/23 SEC ID: 902613AV0	103 5770	405,000 000	403,428 73	419,486 85	0 52%	16,058 12
UBS COMMERCIAL MORTGAGE C4 A4 3 563% 10/15/2050 DD 10/01/17 SEC ID: 90276RBE7	93 2880	190,000 000	186,597 14	177,247 20	0 22%	-9,349 94
UMASS MEMORIAL HEALTH CARE OBL 5 363% 07/01/2052 DD 06/08/22 SEC ID: 90407JAA6	100 7970	200,000 000	199,749 64	201,594 00	0 25%	1,844 36
UNION PACIFIC CORP 3 375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	88 6510	250,000 000	263,770 66	221,627 50	0 27%	-42,143 16
US BANCORP 3 000% 07/30/2029 DD 07/29/19 SEC ID: 91159HHW3	90 4550	225,000 000	211,915 20	203,523 75	0 25%	-8,391 45
U S TREASURY BOND 5 375% 02/15/2031 DD 02/15/01 SEC ID: 912810FP8	109 7420	625,000 000	688,596 10	685,887 50	0 85%	-2,708 60
U S TREASURY BOND 1 250% 05/15/2050 DD 05/15/20 SEC ID: 912810SN9	54 1950	1,950,000 000	1,289,358 31	1,056,802 50	1 31%	-232,555 81
U S TREASURY BOND 1 375% 08/15/2050 DD 08/15/20 SEC ID: 912810SP4	56 0390	900,000 000	614,325 80	504,351 00	0 62%	-109,974 80

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
U S TREASURY BOND 1 125% 05/15/2040 DD 05/15/20 SEC ID: 912810SR0	64 7190	1,065,000 000	778,658 31	689,257 35	0 85%	-89,400 96
U S TREASURY BOND 3 250% 05/15/2042 DD 05/15/22 SEC ID: 912810TH1	88 0660	245,000 000	233,636 08	215,761 70	0 27%	-17,874 38
U S TREASURY BOND 3 625% 02/15/2053 DD 02/15/23 SEC ID: 912810TN8	92 7890	175,000 000	167,554 27	162,380 75	0 20%	-5,173 52
U S TREASURY BOND 3 875% 02/15/2043 DD 02/15/23 SEC ID: 912810TQ1	95 6950	370,000 000	356,789 41	354,071 50	0 44%	-2,717 91
U S TREASURY BOND 3 625% 05/15/2053 DD 05/15/23 SEC ID: 912810TR9	92 9060	350,000 000	331,855 11	325,171 00	0 40%	-6,684 11
U S TREASURY NOTE 0 375% 11/30/2025 DD 11/30/20 SEC ID: 91282CAZ4	92 8910	800,000 000	747,061 42	743,128 00	0 92%	-3,933 42
U S TREASURY NOTE 0 750% 01/31/2028 DD 01/31/21 SEC ID: 91282CBJ9	88 2340	425,000 000	374,712 49	374,994 50	0 46%	282 01
U S TREASURY NOTE 2 625% 05/31/2027 DD 05/31/22 SEC ID: 91282CET4	95 7730	220,000 000	214,800 69	210,700 60	0 26%	-4,100 09
U S TREASURY NOTE 3 125% 08/15/2025 DD 08/15/22 SEC ID: 91282CFE6	98 0230	555,000 000	545,245 97	544,027 65	0 67%	-1,218 32
U S TREASURY NOTE 3 125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	97 2540	875,000 000	856,277 83	850,972 50	1 05%	-5,305 33
U S TREASURY NOTE 3 750% 04/15/2026 DD 04/15/23 SEC ID: 91282CGV7	99 1020	825,000 000	821,308 92	817,591 50	1 01%	-3,717 42
U S TREASURY NOTE 4 375% 08/31/2028 DD 08/31/23 SEC ID: 91282CHX2	102 2340	475,000 000	477,594 37	485,611 50	0 60%	8,017 13
UNITEDHEALTH GROUP INC 5 950% 02/15/2041 DD 02/17/11 SEC ID: 91324PBQ4	109 3900	130,000 000	133,659 77	142,207 00	0 18%	8,547 23
UNITEDHEALTH GROUP INC 5 300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	104 7670	120,000 000	119,850 01	125,720 40	0 16%	5,870 39

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

WELLNGTON IG FI PI 1 - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VAR ENERGI ASA 144A 7 500% 01/15/2028 DD 11/15/22 SEC ID: 92212WAD2	105 9750	200,000 000	201,349 58	211,950 00	0 26%	10,600 42
VERIZON COMMUNICATIONS INC 4 016% 12/03/2029 DD 06/03/19 SEC ID: 92343VEU4	96 8030	225,000 000	220,729 77	217,806 75	0 27%	-2,923 02
VERIZON COMMUNICATIONS INC 2 550% 03/21/2031 DD 03/22/21 SEC ID: 92343VGJ7	86 3500	118,000 000	100,098 49	101,893 00	0 13%	1,794 51
VERUS SECURITIZATION 5 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 924921AA7	94 0210	285,624 155	279,591 21	268,546 69	0 33%	-11,044 52
VOLKSWAGEN AUTO LEASE TRU A A3 3 440% 07/21/2025 DD 06/14/22 SEC ID: 92868AAC9	99 2270	100,000 000	99,995 75	99,227 00	0 12%	-768 75
VOYA FINANCIAL INC 3 650% 06/15/2026 DD 06/13/16 SEC ID: 929089AB6	96 7250	215,000 000	210,796 19	207,958 75	0 26%	-2,837 44
VOYA CLO 2015-3 LT 3A A3R 144A VAR RT 10/20/2031 DD 11/16/18 SEC ID: 92913UAS5	99 4012	250,000 000	245,089 64	248,503 00	0 31%	3,413 36
VOYA CLO 2014-4 L 4A A2RA 144A VAR RT 07/14/2031 DD 07/16/18 SEC ID: 92914RBA9	99 5786	300,000 000	293,454 55	298,735 80	0 37%	5,281 25
WALMART INC 2 500% 09/22/2041 DD 09/22/21 SEC ID: 931142EU3	74 3020	150,000 000	120,507 87	111,453 00	0 14%	-9,054 87
WELLS FARGO & CO 4 300% 07/22/2027 DD 07/22/15 SEC ID: 94974BGL8	97 9370	100,000 000	98,821 49	97,937 00	0 12%	-884 49
WELLS FARGO COMMERCIAL RB1 A5 3 635% 03/15/2050 DD 03/01/17 SEC ID: 95000TBS4	93 3530	325,000 000	319,949 89	303,397 25	0 38%	-16,552 64
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19 SEC ID: 95000U2F9	95 5930	440,000 000	417,477 05	420,609 20	0 52%	3,132 15
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20 SEC ID: 95000U2J1	86 5400	450,000 000	380,939 71	389,430 00	0 48%	8,490 29
WEST VIRGINIA ST ECON DEV AUTH VAR RT 12/01/2042 DD 06/01/22 SEC ID: 95648VBM0	100 0030	325,000 000	325,000 00	325,009 75	0 40%	9 75

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

WELLNGTON IG FI PI 1 - [redacted]

Report ID: GL8013
Base Currency: USD
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 6 150% 04/01/2033 DD 04/04/23 SEC ID: 958667AE7	103 9560	20,000 000	19,948 66	20,791 20	0 03%	842 54
WESTPAC BANKING CORP 3 400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	95 4710	235,000 000	246,227 73	224,356 85	0 28%	-21,870 88
WISCONSIN ST GEN FUND ANNUAL A 4 346% 05/01/2029 DD 02/16/23 SEC ID: 977100HW9	100 2000	70,000 000	70,000 00	70,140 00	0 09%	140 00
WORKDAY INC 3 700% 04/01/2029 DD 04/01/22 SEC ID: 98138HAH4	96 0940	150,000 000	141,763 35	144,141 00	0 18%	2,377 65
WORLD OMNI SELECT AUTO TR A A3 0 530% 03/15/2027 DD 09/22/21 SEC ID: 98163HAC3	98 1750	131,045 210	128,184 66	128,653 63	0 16%	468 97
AMERICA MOVIL SAB DE CV 3 625% 04/22/2029 SEC ID: NABK7K1Y1	94 5268	200,000 000	192,728 94	189,053 55	0 23%	-3,675 39
TOTAL FIXED INCOME SECURITIES U S DOLLAR		120,266,709 830	81,397,352 70	79,590,547 70	98 39%	-1,806,805 00
TOTAL FIXED INCOME SECURITIES		120,266,709 830	81,397,352 70	79,590,547 70	98 39%	-1,806,805 00
TOTAL ASSETS - BASE:		120,847,814 490	82,699,852 92	80,893,047 92	100.00%	-1,806,805 00

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CASH PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U S DOLLAR						
CASH			23 97	23 97	0 00%	0 00
INTEREST RECEIVABLE			17,103 62	17,103 62	0 36%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	4,758,879 930	4,758,879 93	4,758,879 93	99 64%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		4,758,879 930	4,776,007 52	4,776,007 52	100 00%	0 00
TOTAL CASH & CASH EQUIVALENTS		4,758,879 930	4,776,007 52	4,776,007 52	100 00%	0 00
TOTAL ASSETS - BASE:		4,758,879 930	4,776,007 52	4,776,007 52	100.00%	0 00

BNY MELLON

PARAMETRIC US PI2 [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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						
PAYABLE FOR INVESTMENTS PURCHASED			-595 92	-595 92	0 00%	0 00
DIVIDENDS RECEIVABLE			242,551 41	242,551 41	0 09%	0 00
INTEREST RECEIVABLE			2,832 32	2,832 32	0 00%	0 00
CASH			-19 50	-19 50	0 00%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	775,459 240	775,459 24	775,459 24	0 29%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		775,459 240	1,020,227 55	1,020,227 55	0 38%	0 00
TOTAL CASH & CASH EQUIVALENTS		775,459 240	1,020,227 55	1,020,227 55	0 38%	0 00
EQUITY						
U S DOLLAR						
ACCO BRANDS CORP SEC ID: 00081T108	6 0800	9,239 000	52,251 54	56,173 12	0 02%	3,921 58
AFLAC INC SEC ID: 001055102	82 5000	2,724 000	79,502 76	224,730 00	0 08%	145,227 24
AGCO CORP SEC ID: 001084102	121 4100	558 000	20,210 76	67,746 78	0 02%	47,536 02
AT&T INC SEC ID: 00206R102	16 7800	18,045 000	260,154 81	302,795 10	0 11%	42,640 29
ATN INTERNATIONAL INC SEC ID: 00215F107	38 9700	1,587 000	57,256 02	61,845 39	0 02%	4,589 37
ABBOTT LABORATORIES SEC ID: 002824100	110 0700	10,686 000	400,700 24	1,176,208 02	0 43%	775,507 78
ABBVIE INC SEC ID: 00287Y109	154 9700	10,892 000	326,377 18	1,687,933 24	0 62%	1,361,556 06
CONTRA ABIOMED INC SEC ID: 003CVR016	0 0000	247 000	0 00	0 00	0 00%	0 00
ACCOLADE INC SEC ID: 00437E102	12 0100	6,394 000	49,206 83	76,791 94	0 03%	27,585 11
ACI WORLDWIDE INC SEC ID: 004498101	30 6000	492 000	5,180 76	15,055 20	0 01%	9,874 44
ADTRAN HOLDINGS INC SEC ID: 00486H105	7 3400	7,546 000	53,619 33	55,387 64	0 02%	1,768 31
ACUITY BRANDS INC SEC ID: 00508Y102	204 8300	273 000	14,927 64	55,918 59	0 02%	40,990 95

BNY MELLON

PARAMETRIC US PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	596 6000	3,068 000	108,142 53	1,830,368 80	0 67%	1,722,226 27
AECOM SEC ID: 00766T100	92 4300	1,410 000	30,098 87	130,326 30	0 05%	100,227 43
ADVANCED MICRO DEVICES INC SEC ID: 007903107	147 4100	11,456 000	317,968 28	1,688,728 96	0 62%	1,370,760 68
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	140 6400	1,092 000	37,709 36	153,578 88	0 06%	115,869 52
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	151 4200	517 000	31,800 67	78,284 14	0 03%	46,483 47
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	139 0300	2,530 000	56,630 72	351,745 90	0 13%	295,115 18
AIRBNB INC SEC ID: 009066101	136 1400	2,294 000	219,598 15	312,305 16	0 12%	92,707 01
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	273 8000	1,484 000	92,760 39	406,319 20	0 15%	313,558 81
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	118 3500	1,000 000	40,851 93	118,350 00	0 04%	77,498 07
ALASKA AIR GROUP INC SEC ID: 011659109	39 0700	1,164 000	19,497 00	45,477 48	0 02%	25,980 48
ALBANY INTERNATIONAL CORP SEC ID: 012348108	98 2200	197 000	4,873 78	19,349 34	0 01%	14,475 56
ALBEMARLE CORP SEC ID: 012653101	144 4800	366 000	53,827 62	52,879 68	0 02%	-947 94
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	126 7700	685 000	75,939 10	86,837 45	0 03%	10,898 35
ALIGN TECHNOLOGY INC SEC ID: 016255101	274 0000	477 000	44,356 39	130,698 00	0 05%	86,341 61
ALLEGIANT TRAVEL CO SEC ID: 01748X102	82 6100	233 000	10,876 44	19,248 13	0 01%	8,371 69
ALLETE INC SEC ID: 018522300	61 1600	1,208 000	59,923 92	73,881 28	0 03%	13,957 36
ALLIANT ENERGY CORP SEC ID: 018802108	51 3000	1,276 000	28,484 41	65,458 80	0 02%	36,974 39
ALLSTATE CORP/THE SEC ID: 020002101	139 9800	2,141 000	57,828 48	299,697 18	0 11%	241,868 70
ALLY FINANCIAL INC SEC ID: 02005N100	34 9200	2,493 000	39,805 74	87,055 56	0 03%	47,249 82
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	191 4100	1,145 000	90,037 26	219,164 45	0 08%	129,127 19

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	140 9300	22,600 000	246,077 90	3,185,018 00	1 17%	2,938,940 10
ALPHABET INC SEC ID: 02079K305	139 6900	43,381 000	1,042,430 33	6,059,891 89	2 23%	5,017,461 56
ALTRIA GROUP INC SEC ID: 02209S103	40 3400	12,030 000	215,191 56	485,290 20	0 18%	270,098 64
AMAZON COM INC SEC ID: 023135106	151 9400	50,115 000	1,589,629 62	7,614,473 10	2 80%	6,024,843 48
AMEREN CORP SEC ID: 023608102	72 3400	1,630 000	75,561 81	117,914 20	0 04%	42,352 39
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	81 2200	2,889 000	106,435 83	234,644 58	0 09%	128,208 75
AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	55 8000	1,311 000	15,006 03	73,153 80	0 03%	58,147 77
AMERICAN EXPRESS CO SEC ID: 025816109	187 3400	4,376 000	241,865 65	819,799 84	0 30%	577,934 19
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	118 8900	657 000	28,277 42	78,110 73	0 03%	49,833 31
AMERICAN HOMES 4 RENT SEC ID: 02665T306	35 9600	1,644 000	27,451 24	59,118 24	0 02%	31,667 00
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	67 7500	4,564 000	111,953 96	309,211 00	0 11%	197,257 04
AMERICAN SOFTWARE INC/GA SEC ID: 029683109	11 3000	604 000	5,031 32	6,825 20	0 00%	1,793 88
AMERICAN STATES WATER CO SEC ID: 029899101	80 4200	286 000	5,052 19	23,000 12	0 01%	17,947 93
AMERICAN TOWER CORP SEC ID: 03027X100	215 8800	2,539 000	194,506 29	548,119 32	0 20%	353,613 03
AMERICAN WATER WORKS CO INC SEC ID: 030420103	131 9900	1,201 000	30,661 53	158,519 99	0 06%	127,858 46
CENCORA INC SEC ID: 03073E105	205 3800	1,580 000	34,727 76	324,500 40	0 12%	289,772 64
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	379 8300	1,408 000	65,785 13	534,800 64	0 20%	469,015 51
AMETEK INC SEC ID: 031100100	164 8900	1,519 000	43,068 71	250,467 91	0 09%	207,399 20
AMGEN INC SEC ID: 031162100	288 0200	3,902 000	213,935 21	1,123,854 04	0 41%	909,918 83
AMPHENOL CORP SEC ID: 032095101	99 1300	3,263 000	32,139 70	323,461 19	0 12%	291,321 49

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Asset Detail

by Asset Type

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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ANALOG DEVICES INC SEC ID: 032654105	198 5600	3,357 000	140,177 14	666,565 92	0 25%	526,388 78
ANSYS INC SEC ID: 03662Q105	362 8800	668 000	61,422 80	242,403 84	0 09%	180,981 04
ELEVANCE HEALTH INC SEC ID: 036752103	471 5600	1,231 000	177,877 92	580,490 36	0 21%	402,612 44
ANTERIX INC SEC ID: 03676C100	33 3200	1,022 000	24,568 88	34,053 04	0 01%	9,484 16
APOLLO COMMERCIAL REAL ESTATE SEC ID: 03762U105	11 7400	4,686 000	40,000 01	55,013 64	0 02%	15,013 63
APOLLO GLOBAL MANAGEMENT INC SEC ID: 03769M106	93 1900	2,069 000	66,778 14	192,810 11	0 07%	126,031 97
APPLE INC SEC ID: 037833100	192 5300	86,513 000	310,203 92	16,656,347 89	6 13%	16,346,143 97
APPFOLIO INC SEC ID: 03783C100	173 2400	981 000	31,990 41	169,948 44	0 06%	137,958 03
APPLE HOSPITALITY REIT INC SEC ID: 03784Y200	16 6100	4,148 000	35,719 28	68,898 28	0 03%	33,179 00
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	172 6900	146 000	4,991 74	25,212 74	0 01%	20,221 00
APPLIED MATERIALS INC SEC ID: 038222105	162 0700	6,880 000	98,677 17	1,115,041 60	0 41%	1,016,364 43
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	72 2200	4,291 000	136,581 53	309,896 02	0 11%	173,314 49
ARCOSA INC SEC ID: 039653100	82 6400	566 000	4,958 15	46,774 24	0 02%	41,816 09
ARES MANAGEMENT CORP SEC ID: 03990B101	118 9200	1,435 000	60,261 01	170,650 20	0 06%	110,389 19
ARISTA NETWORKS INC SEC ID: 040413106	235 5100	1,280 000	47,075 64	301,452 80	0 11%	254,377 16
ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	98 3200	439 000	14,570 03	43,162 48	0 02%	28,592 45
ARRAY TECHNOLOGIES INC SEC ID: 04271T100	16 8000	12,178 000	103,699 99	204,590 40	0 08%	100,890 41
ARROW ELECTRONICS INC SEC ID: 042735100	122 2500	835 000	27,989 20	102,078 75	0 04%	74,089 55
ARROW FINANCIAL CORP SEC ID: 042744102	27 9400	288 000	4,936 83	8,046 72	0 00%	3,109 89
ARVINAS INC SEC ID: 04335A105	41 1600	1,797 000	48,155 61	73,964 52	0 03%	25,808 91

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Asset Detail

by Asset Type

12/31/2023

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
ASHLAND INC SEC ID: 044186104	84 3100	633 000	18,522 24	53,368 23	0 02%	34,845 99
ASPEN AEROGELS INC SEC ID: 04523Y105	15 7800	23,941 000	175,851 64	377,788 98	0 14%	201,937 34
ASSOCIATED BANC-CORP SEC ID: 045487105	21 3900	2,515 000	30,143 21	53,795 85	0 02%	23,652 64
ASSURANT INC SEC ID: 04621X108	168 4900	364 000	10,782 18	61,330 36	0 02%	50,548 18
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	36 5400	1,210 000	14,442 71	44,213 40	0 02%	29,770 69
ATLASSIAN CORP SEC ID: 049468101	237 8600	1,711 000	188,082 05	406,978 46	0 15%	218,896 41
ATMOS ENERGY CORP SEC ID: 049560105	115 9000	489 000	25,088 54	56,675 10	0 02%	31,586 56
AUTODESK INC SEC ID: 052769106	243 4800	1,401 000	48,390 54	341,115 48	0 13%	292,724 94
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	232 9700	2,995 000	123,867 20	697,745 15	0 26%	573,877 95
AUTONATION INC SEC ID: 05329W102	150 1800	258 000	5,462 81	38,746 44	0 01%	33,283 63
AUTOZONE INC SEC ID: 053332102	2,585 6100	93 000	91,502 76	240,461 73	0 09%	148,958 97
AVANTOR INC SEC ID: 05352A100	22 8300	2,571 000	36,900 13	58,695 93	0 02%	21,795 80
AVERY DENNISON CORP SEC ID: 053611109	202 1600	364 000	15,777 66	73,586 24	0 03%	57,808 58
AVISTA CORP SEC ID: 05379B107	35 7400	1,199 000	39,809 20	42,852 26	0 02%	3,043 06
B&G FOODS INC SEC ID: 05508R106	10 5000	4,863 000	52,744 23	51,061 50	0 02%	-1,682 73
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	66 6600	1,461 000	31,891 32	97,390 26	0 04%	65,498 94
BWX TECHNOLOGIES INC SEC ID: 05605H100	76 7300	1,026 000	18,815 93	78,724 98	0 03%	59,909 05
BAKER HUGHES CO SEC ID: 05722G100	34 1800	2,009 000	49,315 90	68,667 62	0 03%	19,351 72
BALL CORP SEC ID: 058498106	57 5200	2,242 000	59,714 92	128,959 84	0 05%	69,244 92
BANCFIRST CORP SEC ID: 05945F103	97 3300	264 000	5,043 72	25,695 12	0 01%	20,651 40

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Asset Detail

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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANK OF AMERICA CORP SEC ID: 060505104	33 6700	41,571 000	473,962 61	1,399,695 57	0 52%	925,732 96
BANK OF HAWAII CORP SEC ID: 062540109	72 4600	453 000	20,583 71	32,824 38	0 01%	12,240 67
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	52 0500	3,349 000	90,692 61	174,315 45	0 06%	83,622 84
BAXTER INTERNATIONAL INC SEC ID: 071813109	38 6600	3,510 000	85,752 25	135,696 60	0 05%	49,944 35
BECTON DICKINSON & CO SEC ID: 075887109	243 8300	1,548 000	106,999 16	377,448 84	0 14%	270,449 68
BELLRING BRANDS INC SEC ID: 07831C103	55 4300	464 000	6,471 69	25,719 52	0 01%	19,247 83
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	27 6400	703 000	10,258 48	19,430 92	0 01%	9,172 44
W R BERKLEY CORP SEC ID: 084423102	70 7200	1,620 000	20,381 00	114,566 40	0 04%	94,185 40
BERKSHIRE HATHAWAY INC SEC ID: 084670702	356 6600	10,110 000	978,950 30	3,605,832 60	1 33%	2,626,882 30
BERRY GLOBAL GROUP INC SEC ID: 08579W103	67 3900	978 000	35,455 73	65,907 42	0 02%	30,451 69
BEST BUY CO INC SEC ID: 086516101	78 2800	1,441 000	17,464 92	112,801 48	0 04%	95,336 56
BIOGEN INC SEC ID: 09062X103	258 7700	1,075 000	75,007 64	278,177 75	0 10%	203,170 11
BIO-TECHNE CORP SEC ID: 09073M104	77 1600	1,832 000	69,937 55	141,357 12	0 05%	71,419 57
BLACK HILLS CORP SEC ID: 092113109	53 9500	564 000	28,295 16	30,427 80	0 01%	2,132 64
BLACKBAUD INC SEC ID: 09227Q100	86 7000	188 000	4,998 92	16,299 60	0 01%	11,300 68
BLACKROCK INC SEC ID: 09247X101	811 8000	809 000	229,922 57	656,746 20	0 24%	426,823 63
BLACKSTONE INC SEC ID: 09260D107	130 9200	1,837 000	174,547 81	240,500 04	0 09%	65,952 23
BOEING CO/THE SEC ID: 097023105	260 6600	3,667 000	308,130 90	955,840 22	0 35%	647,709 32
BOOKING HOLDINGS INC SEC ID: 09857L108	3,547 2200	242 000	116,375 32	858,427 24	0 32%	742,051 92
BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	127 9100	477 000	45,329 31	61,013 07	0 02%	15,683 76

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BORGWARNER INC SEC ID: 099724106	35 8500	1,385 000	32,914 68	49,652 25	0 02%	16,737 57
BOSTON SCIENTIFIC CORP SEC ID: 101137107	57 8100	8,778 000	46,962 30	507,456 18	0 19%	460,493 88
BRANDYWINE REALTY TRUST SEC ID: 105368203	5 4000	11,204 000	48,014 14	60,501 60	0 02%	12,487 46
BRIDGEBIO PHARMA INC SEC ID: 10806X102	40 3700	17,229 000	97,607 28	695,534 73	0 26%	597,927 45
BRIGHTHOUSE FINANCIAL INC SEC ID: 10922N103	52 9200	1,278 000	30,721 73	67,631 76	0 02%	36,910 03
BRINK'S CO/THE SEC ID: 109696104	87 9500	979 000	36,007 95	86,103 05	0 03%	50,095 10
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	51 3100	11,855 000	341,443 21	608,280 05	0 22%	266,836 84
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	23 2700	3,496 000	37,744 32	81,351 92	0 03%	43,607 60
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	205 7500	685 000	14,727 50	140,938 75	0 05%	126,211 25
BROADCOM INC SEC ID: 11135F101	1,116 2500	2,283 000	362,134 50	2,548,398 75	0 94%	2,186,264 25
BROOKFIELD INFRASTRUCTURE CORP SEC ID: 11275Q107	35 2800	2,609 000	93,376 10	92,045 52	0 03%	-1,330 58
BROOKFIELD RENEWABLE CORP SEC ID: 11284V105	28 7900	3,803 000	105,595 29	109,488 37	0 04%	3,893 08
BROWN & BROWN INC SEC ID: 115236101	71 1100	282 000	3,551 79	20,053 02	0 01%	16,501 23
BROWN-FORMAN CORP SEC ID: 115637209	57 1000	1,890 000	31,184 88	107,919 00	0 04%	76,734 12
BRUNOS INC NEW SEC ID: 116881202	0 0000	49 000	490 00	0 00	0 00%	-490 00
BRUNSWICK CORP/DE SEC ID: 117043109	96 7500	1,091 000	28,145 61	105,554 25	0 04%	77,408 64
BURLINGTON STORES INC SEC ID: 122017106	194 4800	392 000	24,762 64	76,236 16	0 03%	51,473 52
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	178 5600	444 000	18,845 74	79,280 64	0 03%	60,434 90
CBRE GROUP INC SEC ID: 12504L109	93 0900	1,484 000	34,639 38	138,145 56	0 05%	103,506 18
CIGNA GROUP/THE SEC ID: 125523100	299 4500	2,179 000	100,888 88	652,501 55	0 24%	551,612 67

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CME GROUP INC SEC ID: 12572Q105	210 6000	2,080 000	122,378 46	438,048 00	0 16%	315,669 54
CMS ENERGY CORP SEC ID: 125896100	58 0700	3,119 000	45,324 68	181,120 33	0 07%	135,795 65
CSX CORP SEC ID: 126408103	34 6700	11,869 000	42,676 18	411,498 23	0 15%	368,822 05
CVB FINANCIAL CORP SEC ID: 126600105	20 1900	563 000	4,954 40	11,366 97	0 00%	6,412 57
CVS HEALTH CORP SEC ID: 126650100	78 9600	7,492 000	249,221 15	591,568 32	0 22%	342,347 17
CABLE ONE INC SEC ID: 12685J105	556 5900	97 000	52,506 10	53,989 23	0 02%	1,483 13
COTERRA ENERGY INC SEC ID: 127097103	25 5200	6,820 000	39,680 46	174,046 40	0 06%	134,365 94
CACTUS INC SEC ID: 127203107	45 4000	2,354 000	30,618 77	106,871 60	0 04%	76,252 83
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	272 3700	1,694 000	17,295 74	461,394 78	0 17%	444,099 04
CADENCE BANK SEC ID: 12740C103	29 5900	5,614 000	55,063 18	166,118 26	0 06%	111,055 08
CALERES INC SEC ID: 129500104	30 7300	6,255 000	41,319 27	192,216 15	0 07%	150,896 88
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	51 8700	645 000	18,031 51	33,456 15	0 01%	15,424 64
TOPGOLF CALLAWAY BRANDS CORP SEC ID: 131193104	14 3400	781 000	4,810 96	11,199 54	0 00%	6,388 58
CAMDEN PROPERTY TRUST SEC ID: 133131102	99 2900	701 000	48,485 96	69,602 29	0 03%	21,116 33
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	131 1200	3,032 000	165,732 09	397,555 84	0 15%	231,823 75
CARETRUST REIT INC SEC ID: 14174T107	22 3800	2,469 000	33,521 67	55,256 22	0 02%	21,734 55
CARLISLE COS INC SEC ID: 142339100	312 4300	386 000	18,311 84	120,597 98	0 04%	102,286 14
CARMAX INC SEC ID: 143130102	76 7400	1,478 000	46,310 80	113,421 72	0 04%	67,110 92
CARRIER GLOBAL CORP SEC ID: 14448C104	57 4500	6,373 000	84,115 81	366,128 85	0 13%	282,013 04
CARTER'S INC SEC ID: 146229109	74 8900	570 000	23,356 90	42,687 30	0 02%	19,330 40

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Asset Detail

by Asset Type

12/31/2023

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
CASEY'S GENERAL STORES INC SEC ID: 147528103	274 7400	173 000	9,824 67	47,530 02	0 02%	37,705 35
CATALENT INC SEC ID: 148806102	44 9300	1,128 000	28,951 56	50,681 04	0 02%	21,729 48
CATERPILLAR INC SEC ID: 149123101	295 6700	3,571 000	273,063 38	1,055,837 57	0 39%	782,774 19
CATHAY GENERAL BANCORP SEC ID: 149150104	44 5700	498 000	6,957 06	22,195 86	0 01%	15,238 80
CELANESE CORP SEC ID: 150870103	155 3700	1,095 000	35,554 65	170,130 15	0 06%	134,575 50
CELSIUS HOLDINGS INC SEC ID: 15118V207	54 5200	2,493 000	55,759 02	135,918 36	0 05%	80,159 34
CENTENE CORP SEC ID: 15135B101	74 2100	2,200 000	24,576 24	163,262 00	0 06%	138,685 76
CENTERPOINT ENERGY INC SEC ID: 15189T107	28 5700	4,068 000	57,228 91	116,222 76	0 04%	58,993 85
CENTRAL PACIFIC FINANCIAL CORP SEC ID: 154760409	19 6800	371 000	4,889 59	7,301 28	0 00%	2,411 69
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	388 6800	737 000	43,724 34	286,457 16	0 11%	242,732 82
CHENIERE ENERGY INC SEC ID: 16411R208	170 7100	1,468 000	52,709 72	250,602 28	0 09%	197,892 56
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	105 6300	321 000	15,310 46	33,907 23	0 01%	18,596 77
CHEVRON CORP SEC ID: 166764100	149 1600	8,934 000	580,393 83	1,332,595 44	0 49%	752,201 61
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	2,286 9600	228 000	56,209 41	521,426 88	0 19%	465,217 47
CHURCH & DWIGHT CO INC SEC ID: 171340102	94 5600	1,497 000	54,769 80	141,556 32	0 05%	86,786 52
CIENA CORP SEC ID: 171779309	45 0100	1,253 000	15,324 19	56,397 53	0 02%	41,073 34
CINCINNATI FINANCIAL CORP SEC ID: 172062101	103 4600	791 000	22,258 74	81,836 86	0 03%	59,578 12
CISCO SYSTEMS INC SEC ID: 17275R102	50 5200	20,184 000	456,170 85	1,019,695 68	0 38%	563,524 83
CINTAS CORP SEC ID: 172908105	602 6600	247 000	107,084 38	148,857 02	0 05%	41,772 64
CITIGROUP INC SEC ID: 172967424	51 4400	7,243 000	260,045 77	372,579 92	0 14%	112,534 15

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Asset Detail

by Asset Type

12/31/2023

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
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	33 1400	5,046 000	102,749 64	167,224 44	0 06%	64,474 80
CIVITAS RESOURCES INC SEC ID: 17888H103	68 3800	2,947 000	31,876 80	201,515 86	0 07%	169,639 06
CLAROS MORTGAGE TRUST INC SEC ID: 18270D106	13 6300	4,308 000	47,242 22	58,718 04	0 02%	11,475 82
CLOROX CO/THE SEC ID: 189054109	142 5900	863 000	55,002 80	123,055 17	0 05%	68,052 37
CLOUDFLARE INC SEC ID: 18915M107	83 2600	632 000	53,757 92	52,620 32	0 02%	-1,137 60
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	928 4000	166 000	10,121 02	154,114 40	0 06%	143,993 38
COCA-COLA CO/THE SEC ID: 191216100	58 9300	21,406 000	520,624 78	1,261,455 58	0 46%	740,830 80
COEUR MINING INC SEC ID: 192108504	3 2600	8,806 000	23,864 26	28,707 56	0 01%	4,843 30
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	76 0600	850 000	28,584 60	64,651 00	0 02%	36,066 40
COGNEX CORP SEC ID: 192422103	41 7400	1,186 000	17,378 58	49,503 64	0 02%	32,125 06
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	75 5300	3,832 000	78,146 45	289,430 96	0 11%	211,284 51
COHERENT CORP SEC ID: 19247G107	43 5300	1,326 000	29,846 63	57,720 78	0 02%	27,874 15
ENOVIS CORP SEC ID: 194014502	56 0200	785 000	24,882 40	43,975 70	0 02%	19,093 30
COLGATE-PALMOLIVE CO SEC ID: 194162103	79 7100	5,922 000	185,496 58	472,042 62	0 17%	286,546 04
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	26 6800	963 000	19,134 65	25,692 84	0 01%	6,558 19
COMCAST CORP SEC ID: 20030N101	43 8500	21,427 000	353,559 03	939,573 95	0 35%	586,014 92
COMERICA INC SEC ID: 200340107	55 8100	1,132 000	36,393 14	63,176 92	0 02%	26,783 78
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	53 4100	1,634 000	34,049 03	87,271 94	0 03%	53,222 91
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	52 1100	232 000	5,630 64	12,089 52	0 00%	6,458 88
CONAGRA BRANDS INC SEC ID: 205887102	28 6600	3,537 000	75,581 45	101,370 42	0 04%	25,788 97

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Asset Detail

by Asset Type

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONCENTRIX CORP SEC ID: 20602D101	98 2100	315 000	9,779 09	30,936 15	0 01%	21,157 06
CONMED CORP SEC ID: 207410101	109 5100	184 000	4,999 28	20,149 84	0 01%	15,150 56
CONOCOPHILLIPS SEC ID: 20825C104	116 0700	5,426 000	196,928 64	629,795 82	0 23%	432,867 18
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	26 2100	59 000	655 37	1,546 39	0 00%	891 02
CONSOLIDATED COMMUNICATIONS HO SEC ID: 209034107	4 3500	12,104 000	53,444 16	52,652 40	0 02%	-791 76
CONSOLIDATED EDISON INC SEC ID: 209115104	90 9700	1,553 000	76,727 90	141,276 41	0 05%	64,548 51
CONSTELLATION BRANDS INC SEC ID: 21036P108	241 7500	537 000	128,536 32	129,819 75	0 05%	1,283 43
CONSTELLATION ENERGY CORP SEC ID: 21037T109	116 8900	1,977 000	55,384 74	231,091 53	0 09%	175,706 79
COOPER COS INC/THE SEC ID: 216648402	378 4400	344 000	20,708 80	130,183 36	0 05%	109,474 56
COPART INC SEC ID: 217204106	49 0000	5,416 000	21,700 32	265,384 00	0 10%	243,683 68
CORE LABORATORIES INC SEC ID: 21867A105	17 6600	2,884 000	52,364 02	50,931 44	0 02%	-1,432 58
CORNING INC SEC ID: 219350105	30 4500	5,606 000	95,966 16	170,702 70	0 06%	74,736 54
CORTEVA INC SEC ID: 22052L104	47 9200	1,918 000	33,562 33	91,910 56	0 03%	58,348 23
CORVEL CORP SEC ID: 221006109	247 2100	208 000	5,049 20	51,419 68	0 02%	46,370 48
COSTCO WHOLESALE CORP SEC ID: 22160K105	660 0800	2,694 000	184,013 73	1,778,255 52	0 65%	1,594,241 79
COSTAR GROUP INC SEC ID: 22160N109	87 3900	1,646 000	36,413 33	143,843 94	0 05%	107,430 61
CRANE CO SEC ID: 224408104	118 1400	564 000	13,216 37	66,630 96	0 02%	53,414 59
CRANE NXT CO SEC ID: 224441105	56 8700	564 000	7,115 83	32,074 68	0 01%	24,958 85
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	255 3200	988 000	98,273 80	252,256 16	0 09%	153,982 36
CROWN CASTLE INC SEC ID: 22822V101	115 1900	2,771 000	185,716 50	319,191 49	0 12%	133,474 99

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CROWN HOLDINGS INC SEC ID: 228368106	92 0900	783 000	28,362 84	72,106 47	0 03%	43,743 63
CUBESMART SEC ID: 229663109	46 3500	1,573 000	35,523 91	72,908 55	0 03%	37,384 64
CULLEN/FROST BANKERS INC SEC ID: 229899109	108 4900	566 000	31,956 36	61,405 34	0 02%	29,448 98
CUMMINS INC SEC ID: 231021106	239 5700	956 000	104,038 61	229,028 92	0 08%	124,990 31
CURTISS-WRIGHT CORP SEC ID: 231561101	222 7900	303 000	9,886 74	67,505 37	0 02%	57,618 63
DR HORTON INC SEC ID: 23331A109	151 9800	1,289 000	21,849 00	195,902 22	0 07%	174,053 22
DTE ENERGY CO SEC ID: 233331107	110 2600	1,843 000	80,359 82	203,209 18	0 07%	122,849 36
DT MIDSTREAM INC SEC ID: 23345M107	54 8000	921 000	14,356 28	50,470 80	0 02%	36,114 52
DANA INC SEC ID: 235825205	14 6100	3,964 000	36,319 60	57,914 04	0 02%	21,594 44
DANAHER CORP SEC ID: 235851102	231 3400	3,642 000	187,680 38	842,540 28	0 31%	654,859 90
DARDEN RESTAURANTS INC SEC ID: 237194105	164 3000	977 000	57,370 71	160,521 10	0 06%	103,150 39
DARLING INGREDIENTS INC SEC ID: 237266101	49 8400	1,793 000	24,331 01	89,363 12	0 03%	65,032 11
DATADOG INC SEC ID: 23804L103	121 3800	2,860 000	181,629 30	347,146 80	0 13%	165,517 50
DECIPHERA PHARMACEUTICALS INC SEC ID: 24344T101	16 1300	11,750 000	97,235 23	189,527 50	0 07%	92,292 27
DECKERS OUTDOOR CORP SEC ID: 243537107	668 4300	108 000	5,114 88	72,190 44	0 03%	67,075 56
DEERE & CO SEC ID: 244199105	399 8700	1,349 000	57,179 26	539,424 63	0 20%	482,245 37
DELEK US HOLDINGS INC SEC ID: 24665A103	25 8000	3,560 000	37,936 80	91,848 00	0 03%	53,911 20
DELTA AIR LINES INC SEC ID: 247361702	40 2300	5,492 000	43,919 21	220,943 16	0 08%	177,023 95
DESIGNER BRANDS INC SEC ID: 250565108	8 8500	5,376 000	29,062 28	47,577 60	0 02%	18,515 32
DEVON ENERGY CORP SEC ID: 25179M103	45 3000	4,558 000	39,591 23	206,477 40	0 08%	166,886 17

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Asset Detail

by Asset Type

12/31/2023

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
DEXCOM INC SEC ID: 252131107	124 0900	2,152 000	34,926 96	267,041 68	0 10%	232,114 72
DIAMONDBACK ENERGY INC SEC ID: 25278X109	155 0800	2,677 000	67,687 66	415,149 16	0 15%	347,461 50
DIGITAL REALTY TRUST INC SEC ID: 253868103	134 5800	1,707 000	136,116 41	229,728 06	0 08%	93,611 65
DIGITALBRIDGE GROUP INC SEC ID: 25401T603	17 5400	7,030 000	65,100 89	123,306 20	0 05%	58,205 31
WALT DISNEY CO/THE SEC ID: 254687106	90 2900	10,556 000	331,393 50	953,101 24	0 35%	621,707 74
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	112 4000	3,333 000	80,232 42	374,629 20	0 14%	294,396 78
DOCUSIGN INC SEC ID: 256163106	59 4500	2,367 000	104,317 91	140,718 15	0 05%	36,400 24
DOLLAR GENERAL CORP SEC ID: 256677105	135 9500	1,272 000	66,204 24	172,928 40	0 06%	106,724 16
DOLLAR TREE INC SEC ID: 256746108	142 0500	1,666 000	53,713 75	236,655 30	0 09%	182,941 55
DOMINION ENERGY INC SEC ID: 25746U109	47 0000	3,975 000	154,642 14	186,825 00	0 07%	32,182 86
DOMINO'S PIZZA INC SEC ID: 25754A201	412 2300	351 000	15,029 82	144,692 73	0 05%	129,662 91
DONALDSON CO INC SEC ID: 257651109	65 3500	997 000	37,176 39	65,153 95	0 02%	27,977 56
DOORDASH INC SEC ID: 25809K105	98 8900	2,272 000	97,848 68	224,678 08	0 08%	126,829 40
DOVER CORP SEC ID: 260003108	153 8100	1,560 000	49,544 98	239,943 60	0 09%	190,398 62
DOW INC SEC ID: 260557103	54 8400	5,846 000	203,467 54	320,594 64	0 12%	117,127 10
DRAFTKINGS INC SEC ID: 26142V105	35 2500	9,370 000	107,619 45	330,292 50	0 12%	222,673 05
DROPBOX INC SEC ID: 26210C104	29 4800	2,245 000	38,405 72	66,182 60	0 02%	27,776 88
DUKE ENERGY CORP SEC ID: 26441C204	97 0400	4,639 000	260,270 63	450,168 56	0 17%	189,897 93
DUN & BRADSTREET HOLDINGS INC SEC ID: 26484T106	11 7000	4,401 000	47,997 90	51,491 70	0 02%	3,493 80
DUPONT DE NEMOURS INC SEC ID: 26614N102	76 9300	5,819 000	242,365 91	447,655 67	0 16%	205,289 76

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Asset Detail

by Asset Type

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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
DYCOM INDUSTRIES INC SEC ID: 267475101	115 0900	321 000	4,798 95	36,943 89	0 01%	32,144 94
EOG RESOURCES INC SEC ID: 26875P101	120 9500	2,330 000	103,030 28	281,813 50	0 10%	178,783 22
EQT CORP SEC ID: 26884L109	38 6600	5,823 000	40,096 35	225,117 18	0 08%	185,020 83
EPR PROPERTIES SEC ID: 26884U109	48 4500	1,336 000	35,874 51	64,729 20	0 02%	28,854 69
EAGLE MATERIALS INC SEC ID: 26969P108	202 8400	492 000	29,234 64	99,797 28	0 04%	70,562 64
EAST WEST BANCORP INC SEC ID: 27579R104	71 9500	1,560 000	28,969 20	112,242 00	0 04%	83,272 80
EASTMAN CHEMICAL CO SEC ID: 277432100	89 8200	1,800 000	85,532 00	161,676 00	0 06%	76,144 00
EBAY INC SEC ID: 278642103	43 6200	6,508 000	77,582 16	283,878 96	0 10%	206,296 80
ECOLAB INC SEC ID: 278865100	198 3500	1,478 000	67,732 24	293,161 30	0 11%	225,429 06
EDISON INTERNATIONAL SEC ID: 281020107	71 4900	2,251 000	95,489 92	160,923 99	0 06%	65,434 07
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	76 2500	3,062 000	89,242 56	233,477 50	0 09%	144,234 94
ELANCO ANIMAL HEALTH INC SEC ID: 28414H103	14 9000	4,912 000	49,100 44	73,188 80	0 03%	24,088 36
ELECTRONIC ARTS INC SEC ID: 285512109	136 8100	2,358 000	67,778 14	322,597 98	0 12%	254,819 84
EMBECTA CORP SEC ID: 29082K105	18 9300	324 000	2,913 95	6,133 32	0 00%	3,219 37
EMCOR GROUP INC SEC ID: 29084Q100	215 4300	421 000	11,964 82	90,696 03	0 03%	78,731 21
EMERSON ELECTRIC CO SEC ID: 291011104	97 3300	4,080 000	211,213 50	397,106 40	0 15%	185,892 90
ASPEN TECHNOLOGY INC SEC ID: 29109X106	220 1500	223 000	40,619 45	49,093 45	0 02%	8,474 00
ENCORE CAPITAL GROUP INC SEC ID: 292554102	50 7500	1,331 000	29,892 60	67,548 25	0 02%	37,655 65
ENCORE WIRE CORP SEC ID: 292562105	213 6000	220 000	5,108 40	46,992 00	0 02%	41,883 60
ENERSYS SEC ID: 29275Y102	100 9600	569 000	15,124 02	57,446 24	0 02%	42,322 22

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Asset Detail

by Asset Type

12/31/2023

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
ENTEGRIS INC SEC ID: 29362U104	119 8200	1,631 000	104,186 51	195,426 42	0 07%	91,239 91
ENTERGY CORP SEC ID: 29364G103	101 1900	1,197 000	97,533 76	121,124 43	0 04%	23,590 67
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	44 6500	390 000	5,190 90	17,413 50	0 01%	12,222 60
EQUIFAX INC SEC ID: 294429105	247 2900	775 000	26,793 85	191,649 75	0 07%	164,855 90
EQUINIX INC SEC ID: 29444U700	805 3900	313 000	97,040 73	252,087 07	0 09%	155,046 34
EQUITABLE HOLDINGS INC SEC ID: 29452E101	33 3000	2,781 000	45,446 54	92,607 30	0 03%	47,160 76
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	70 5400	800 000	36,140 81	56,432 00	0 02%	20,291 19
EQUITY RESIDENTIAL SEC ID: 29476L107	61 1600	1,945 000	98,237 86	118,956 20	0 04%	20,718 34
ESAB CORP SEC ID: 29605J106	86 6200	785 000	21,033 30	67,996 70	0 03%	46,963 40
ESSENTIAL UTILITIES INC SEC ID: 29670G102	37 3500	1,088 000	18,661 38	40,636 80	0 01%	21,975 42
ESSEX PROPERTY TRUST INC SEC ID: 297178105	247 9400	353 000	51,867 81	87,522 82	0 03%	35,655 01
ETSY INC SEC ID: 29786A106	81 0500	769 000	39,011 37	62,327 45	0 02%	23,316 08
EVERCORE INC SEC ID: 29977A105	171 0500	740 000	18,206 96	126,577 00	0 05%	108,370 04
EVERGY INC SEC ID: 30034W106	52 2000	1,663 000	62,327 32	86,808 60	0 03%	24,481 28
EVERSOURCE ENERGY SEC ID: 30040W108	61 7200	1,017 000	28,990 30	62,769 24	0 02%	33,778 94
EXACT SCIENCES CORP SEC ID: 30063P105	73 9800	2,875 000	57,573 57	212,692 50	0 08%	155,118 93
EXELON CORP SEC ID: 30161N101	35 9000	5,932 000	131,072 32	212,958 80	0 08%	81,886 48
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	127 2000	1,707 000	102,284 44	217,130 40	0 08%	114,845 96
EXTRA SPACE STORAGE INC SEC ID: 30225T102	160 3300	1,270 000	56,730 67	203,619 10	0 07%	146,888 43
EXXON MOBIL CORP SEC ID: 30231G102	99 9800	21,271 000	1,061,986 09	2,126,674 58	0 78%	1,064,688 49

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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
FMC CORP SEC ID: 302491303	63 0500	1,509 000	88,712 92	95,142 45	0 04%	6,429 53
FLYWIRE CORP SEC ID: 302492103	23 1500	2,348 000	45,145 30	54,356 20	0 02%	9,210 90
META PLATFORMS INC SEC ID: 30303M102	353 9600	12,781 000	829,401 42	4,523,962 76	1 67%	3,694,561 34
FASTENAL CO SEC ID: 311900104	64 7700	3,802 000	121,714 65	246,255 54	0 09%	124,540 89
FEDEX CORP SEC ID: 31428X106	252 9700	1,905 000	204,255 43	481,907 85	0 18%	277,652 42
F5 INC SEC ID: 315616102	178 9800	629 000	54,594 92	112,578 42	0 04%	57,983 50
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	60 0700	2,560 000	74,864 05	153,779 20	0 06%	78,915 15
FIFTH THIRD BANCORP SEC ID: 316773100	34 4900	7,553 000	111,010 68	260,502 97	0 10%	149,492 29
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	16 4500	2,510 000	9,638 40	41,289 50	0 02%	31,651 10
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	1,418 9700	169 000	40,820 80	239,805 93	0 09%	198,985 13
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	15 4400	1,067 000	5,217 63	16,474 48	0 01%	11,256 85
FIRST FINANCIAL BANCORP SEC ID: 320209109	23 7500	3,654 000	37,161 39	86,782 50	0 03%	49,621 11
FIRST HORIZON CORP SEC ID: 320517105	14 1600	6,724 000	54,813 52	95,211 84	0 04%	40,398 32
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	52 6700	887 000	10,226 50	46,718 29	0 02%	36,491 79
FIRST SOLAR INC SEC ID: 336433107	172 2800	714 000	11,345 46	123,007 92	0 05%	111,662 46
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	108 3900	129 000	5,020 68	13,982 31	0 01%	8,961 63
FISERV INC SEC ID: 337738108	132 8400	4,361 000	72,799 33	579,315 24	0 21%	506,515 91
FIRSTENERGY CORP SEC ID: 337932107	36 6600	5,868 000	161,873 78	215,120 88	0 08%	53,247 10
FIVE BELOW INC SEC ID: 33829M101	213 1600	447 000	37,249 63	95,282 52	0 04%	58,032 89
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	282 6100	612 000	73,759 07	172,957 32	0 06%	99,198 25

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Asset Detail

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12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORD MOTOR CO SEC ID: 345370860	12 1900	6,762 000	34,907 03	82,428 78	0 03%	47,521 75
FORTINET INC SEC ID: 34959E109	58 5300	5,240 000	66,337 37	306,697 20	0 11%	240,359 83
FORTIVE CORP SEC ID: 34959J108	73 6300	1,638 000	24,638 06	120,605 94	0 04%	95,967 88
FORTUNE BRANDS INNOVATIONS INC SEC ID: 34964C106	76 1400	1,423 000	24,166 51	108,347 22	0 04%	84,180 71
FORTREA HOLDINGS INC SEC ID: 34965K107	34 9000	831 000	7,832 55	29,001 90	0 01%	21,169 35
FORWARD AIR CORP SEC ID: 349853101	62 8700	135 000	5,111 10	8,487 45	0 00%	3,376 35
FOUR CORNERS PROPERTY TRUST IN SEC ID: 35086T109	25 3000	153 000	2,761 90	3,870 90	0 00%	1,109 00
FOX FACTORY HOLDING CORP SEC ID: 35138V102	67 4800	807 000	52,422 72	54,456 36	0 02%	2,033 64
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	96 6500	228 000	5,180 16	22,036 20	0 01%	16,856 04
FRANKLIN RESOURCES INC SEC ID: 354613101	29 7900	3,856 000	65,363 83	114,870 24	0 04%	49,506 41
FREEPORT-MCMORAN INC SEC ID: 35671D857	42 5700	9,585 000	52,843 86	408,033 45	0 15%	355,189 59
HB FULLER CO SEC ID: 359694106	81 4100	228 000	5,344 32	18,561 48	0 01%	13,217 16
GATX CORP SEC ID: 361448103	120 2200	293 000	10,624 18	35,224 46	0 01%	24,600 28
GCI LIBERTY INC SR ESCROW SEC ID: 361ESC049	0 0000	604 000	0 00	0 00	0 00%	0 00
GXO LOGISTICS INC SEC ID: 36262G101	61 1600	1,214 000	14,657 36	74,248 24	0 03%	59,590 88
GE HEALTHCARE INC SEC ID: 36266G107	77 3200	2,009 000	61,536 10	155,335 88	0 06%	93,799 78
ARTHUR J GALLAGHER & CO SEC ID: 363576109	224 8800	696 000	19,508 88	156,516 48	0 06%	137,007 60
GAP INC/THE SEC ID: 364760108	20 9100	4,873 000	37,112 89	101,894 43	0 04%	64,781 54
GARTNER INC SEC ID: 366651107	451 1100	916 000	40,923 64	413,216 76	0 15%	372,293 12
GENERAL DYNAMICS CORP SEC ID: 369550108	259 6700	2,284 000	194,658 10	593,086 28	0 22%	398,428 18

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Asset Detail

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GENERAL ELECTRIC CO SEC ID: 369604301	127 6300	6,027 000	233,309 74	769,226 01	0 28%	535,916 27
GENERAL MILLS INC SEC ID: 370334104	65 1400	4,469 000	127,235 56	291,110 66	0 11%	163,875 10
GENERAL MOTORS CO SEC ID: 37045V100	35 9200	3,948 000	113,846 17	141,812 16	0 05%	27,965 99
GENTEX CORP SEC ID: 371901109	32 6600	1,502 000	30,037 49	49,055 32	0 02%	19,017 83
GENUINE PARTS CO SEC ID: 372460105	138 5000	1,473 000	64,646 82	204,010 50	0 08%	139,363 68
GILEAD SCIENCES INC SEC ID: 375558103	81 0100	8,554 000	203,546 74	692,959 54	0 26%	489,412 80
GLACIER BANCORP INC SEC ID: 37637Q105	41 3200	882 000	11,015 07	36,444 24	0 01%	25,429 17
GLOBAL NET LEASE INC SEC ID: 379378201	9 9500	4,517 000	40,017 53	44,944 15	0 02%	4,926 62
GLOBAL PAYMENTS INC SEC ID: 37940X102	127 0000	2,118 000	48,456 53	268,986 00	0 10%	220,529 47
GLOBE LIFE INC SEC ID: 37959E102	121 7200	933 000	26,189 27	113,564 76	0 04%	87,375 49
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	385 7700	1,410 000	181,777 55	543,935 70	0 20%	362,158 15
GRACO INC SEC ID: 384109104	86 7600	1,643 000	17,673 20	142,546 68	0 05%	124,873 48
GRAHAM HOLDINGS CO SEC ID: 384637104	696 5200	19 000	4,433 51	13,233 88	0 00%	8,800 37
WW GRAINGER INC SEC ID: 384802104	828 6900	141 000	45,807 39	116,845 29	0 04%	71,037 90
GRAND CANYON EDUCATION INC SEC ID: 38526M106	132 0400	377 000	5,108 35	49,779 08	0 02%	44,670 73
GRANITE CONSTRUCTION INC SEC ID: 387328107	50 8600	2,449 000	33,225 68	124,556 14	0 05%	91,330 46
GREAT LAKES DREDGE & DOCK CORP SEC ID: 390607109	7 6800	21,374 000	115,751 62	164,152 32	0 06%	48,400 70
GRIFFON CORP SEC ID: 398433102	60 9500	1,066 000	10,247 88	64,972 70	0 02%	54,724 82
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	304 7400	152 000	5,973 60	46,320 48	0 02%	40,346 88
GUESS? INC SEC ID: 401617105	23 0600	4,688 000	31,953 72	108,105 28	0 04%	76,151 56

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Asset Detail

by Asset Type

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HF SINCLAIR CORP SEC ID: 403949100	55 5700	3,006 000	60,230 21	167,043 42	0 06%	106,813 21
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	52 3200	379 000	4,839 83	19,829 28	0 01%	14,989 45
HCA HEALTHCARE INC SEC ID: 40412C101	270 6800	1,037 000	58,865 22	280,695 16	0 10%	221,829 94
HP INC SEC ID: 40434L105	30 0900	7,736 000	99,948 45	232,776 24	0 09%	132,827 79
HAEMONETICS CORP SEC ID: 405024100	85 5100	604 000	18,038 46	51,648 04	0 02%	33,609 58
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	121 4200	142 000	6,178 42	17,241 64	0 01%	11,063 22
HARLEY-DAVIDSON INC SEC ID: 412822108	36 8400	1,857 000	35,893 75	68,411 88	0 03%	32,518 13
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	80 3800	2,263 000	55,768 39	181,899 94	0 07%	126,131 55
HASBRO INC SEC ID: 418056107	51 0600	815 000	27,494 62	41,613 90	0 02%	14,119 28
HAWAIIAN ELECTRIC INDUSTRIES I SEC ID: 419870100	14 1900	11,016 000	170,533 68	156,317 04	0 06%	-14,216 64
HAWAIIAN HOLDINGS INC SEC ID: 419879101	14 2000	7,137 000	63,123 51	101,345 40	0 04%	38,221 89
HEALTHCARE REALTY TRUST INC SEC ID: 42226K105	17 2300	3,067 000	52,650 05	52,844 41	0 02%	194 36
HECLA MINING CO SEC ID: 422704106	4 8100	20,549 000	32,986 14	98,840 69	0 04%	65,854 55
HEICO CORP SEC ID: 422806109	178 8700	800 000	13,959 17	143,096 00	0 05%	129,136 83
HELMERICH & PAYNE INC SEC ID: 423452101	36 2200	1,439 000	48,218 70	52,120 58	0 02%	3,901 88
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	163 4100	544 000	15,939 20	88,895 04	0 03%	72,955 84
HERITAGE COMMERCE CORP SEC ID: 426927109	9 9200	6,710 000	40,569 62	66,563 20	0 02%	25,993 58
HERC HOLDINGS INC SEC ID: 42704L104	148 8900	373 000	47,333 70	55,535 97	0 02%	8,202 27
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	21 3900	385 000	4,966 50	8,235 15	0 00%	3,268 65
HERSHEY CO/THE SEC ID: 427866108	186 4400	932 000	49,928 96	173,762 08	0 06%	123,833 12

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Asset Detail

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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HESS CORP SEC ID: 42809H107	144 1600	747 000	74,229 39	107,687 52	0 04%	33,458 13
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	16 9800	5,291 000	36,089 42	89,841 18	0 03%	53,751 76
HILLENBRAND INC SEC ID: 431571108	47 8500	1,845 000	36,563 67	88,283 25	0 03%	51,719 58
HILLTOP HOLDINGS INC SEC ID: 432748101	35 2100	785 000	9,252 00	27,639 85	0 01%	18,387 85
HILTON GRAND VACATIONS INC SEC ID: 43283X105	40 1800	2,025 000	35,979 12	81,364 50	0 03%	45,385 38
HOLOGIC INC SEC ID: 436440101	71 4500	1,911 000	35,479 86	136,540 95	0 05%	101,061 09
HOME BANCSHARES INC/AR SEC ID: 436893200	25 3300	836 000	4,932 40	21,175 88	0 01%	16,243 48
HOME DEPOT INC/THE SEC ID: 437076102	346 5500	5,411 000	198,097 15	1,875,182 05	0 69%	1,677,084 90
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	209 7100	4,383 000	243,100 04	919,158 93	0 34%	676,058 89
HORIZON BANCORP INC/IN SEC ID: 440407104	14 3100	3,986 000	36,113 38	57,039 66	0 02%	20,926 28
HORMEL FOODS CORP SEC ID: 440452100	32 1100	2,968 000	33,285 11	95,302 48	0 04%	62,017 37
HUBSPOT INC SEC ID: 443573100	580 5400	337 000	60,151 86	195,641 98	0 07%	135,490 12
HUMANA INC SEC ID: 444859102	457 8100	1,170 000	74,670 22	535,637 70	0 20%	460,967 48
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	199 7400	450 000	20,574 00	89,883 00	0 03%	69,309 00
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	12 7200	16,765 000	107,210 65	213,250 80	0 08%	106,040 15
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	259 6400	344 000	12,961 36	89,316 16	0 03%	76,354 80
HUNTSMAN CORP SEC ID: 447011107	25 1300	2,133 000	26,136 75	53,602 29	0 02%	27,465 54
HURON CONSULTING GROUP INC SEC ID: 447462102	102 8000	165 000	4,851 00	16,962 00	0 01%	12,111 00
HYATT HOTELS CORP SEC ID: 448579102	130 4100	514 000	19,943 20	67,030 74	0 02%	47,087 54
IAC INC SEC ID: 44891N208	52 3800	2,462 000	116,716 11	128,959 56	0 05%	12,243 45

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Asset Detail

by Asset Type

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Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ICF INTERNATIONAL INC SEC ID: 44925C103	134 0900	198 000	4,950 00	26,549 82	0 01%	21,599 82
ICU MEDICAL INC SEC ID: 44930G107	99 7400	533 000	52,931 64	53,161 42	0 02%	229 78
CRESCENT ENERGY CO SEC ID: 44952J104	13 2100	5,317 000	52,776 23	70,237 57	0 03%	17,461 34
IPG PHOTONICS CORP SEC ID: 44980X109	108 5400	669 000	65,362 69	72,613 26	0 03%	7,250 57
ITT INC SEC ID: 45073V108	119 3200	788 000	15,320 78	94,024 16	0 03%	78,703 38
IDACORP INC SEC ID: 451107106	98 3200	315 000	15,032 32	30,970 80	0 01%	15,938 48
IDEX CORP SEC ID: 45167R104	217 1100	287 000	14,860 69	62,310 57	0 02%	47,449 88
IDEXX LABORATORIES INC SEC ID: 45168D104	555 0500	473 000	17,683 10	262,538 65	0 10%	244,855 55
ILLINOIS TOOL WORKS INC SEC ID: 452308109	261 9400	2,349 000	105,882 81	615,297 06	0 23%	509,414 25
ILLUMINA INC SEC ID: 452327109	139 2400	920 000	116,941 20	128,100 80	0 05%	11,159 60
IMAX CORP SEC ID: 45245E109	15 0200	3,629 000	30,978 51	54,507 58	0 02%	23,529 07
INCYTE CORP SEC ID: 45337C102	62 7900	1,211 000	19,460 77	76,038 69	0 03%	56,577 92
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	15 3000	3,537 000	32,633 82	54,116 10	0 02%	21,482 28
INDEPENDENT BANK CORP SEC ID: 453836108	65 8100	1,090 000	38,998 06	71,732 90	0 03%	32,734 84
INDEPENDENT BANK CORP/MI SEC ID: 453838609	26 0200	2,880 000	36,115 59	74,937 60	0 03%	38,822 01
INGERSOLL RAND INC SEC ID: 45687V106	77 3400	2,163 000	15,650 68	167,286 42	0 06%	151,635 74
INGEVITY CORP SEC ID: 45688C107	47 2200	341 000	6,107 18	16,102 02	0 01%	9,994 84
INGLES MARKETS INC SEC ID: 457030104	86 3700	337 000	5,048 26	29,106 69	0 01%	24,058 43
INGREDION INC SEC ID: 457187102	108 5300	412 000	20,064 33	44,714 36	0 02%	24,650 03
INSIGHT ENTERPRISES INC SEC ID: 45765U103	177 1900	305 000	5,072 15	54,042 95	0 02%	48,970 80

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Asset Detail

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INNOSPEC INC SEC ID: 45768S105	123 2400	156 000	4,873 11	19,225 44	0 01%	14,352 33
INSULET CORP SEC ID: 45784P101	216 9800	483 000	43,774 09	104,801 34	0 04%	61,027 25
INTEL CORP SEC ID: 458140100	50 2500	25,955 000	540,993 04	1,304,238 75	0 48%	763,245 71
INTEGER HOLDINGS CORP SEC ID: 45826H109	99 0800	883 000	26,896 18	87,487 64	0 03%	60,591 46
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	82 9000	1,135 000	18,637 04	94,091 50	0 03%	75,454 46
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	128 4300	2,848 000	121,385 91	365,768 64	0 13%	244,382 73
INTERDIGITAL INC SEC ID: 45867G101	108 5400	700 000	31,906 00	75,978 00	0 03%	44,072 00
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	54 3200	1,182 000	19,053 84	64,206 24	0 02%	45,152 40
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	163 5500	4,089 000	321,804 29	668,755 95	0 25%	346,951 66
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	80 9700	910 000	36,099 79	73,682 70	0 03%	37,582 91
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	32 6400	3,696 000	36,512 41	120,637 44	0 04%	84,125 03
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	71 6200	3,666 000	33,567 23	262,558 92	0 10%	228,991 69
INTUIT INC SEC ID: 461202103	625 0300	1,627 000	53,066 88	1,016,923 81	0 37%	963,856 93
INTUITIVE SURGICAL INC SEC ID: 46120E602	337 3600	2,472 000	100,457 09	833,953 92	0 31%	733,496 83
INVITATION HOMES INC SEC ID: 46187W107	34 1100	3,556 000	79,315 49	121,295 16	0 04%	41,979 67
IQVIA HOLDINGS INC SEC ID: 46266C105	231 3800	577 000	52,639 59	133,506 26	0 05%	80,866 67
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	41 1600	5,832 000	48,347 28	240,045 12	0 09%	191,697 84
JPMORGAN CHASE & CO SEC ID: 46625H100	170 1000	18,242 000	737,888 90	3,102,964 20	1 14%	2,365,075 30
JACK IN THE BOX INC SEC ID: 466367109	81 6300	225 000	5,033 25	18,366 75	0 01%	13,333 50
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	40 4100	2,833 000	35,438 02	114,481 53	0 04%	79,043 51

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Asset Detail

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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
JOHNSON & JOHNSON SEC ID: 478160104	156 7400	14,172 000	914,218 20	2,221,319 28	0 82%	1,307,101 08
JONES LANG LASALLE INC SEC ID: 48020Q107	188 8700	428 000	31,668 94	80,836 36	0 03%	49,167 42
ZIFF DAVIS INC SEC ID: 48123V102	67 1900	180 000	4,238 52	12,094 20	0 00%	7,855 68
JUNIPER NETWORKS INC SEC ID: 48203R104	29 4800	4,480 000	84,359 44	132,070 40	0 05%	47,710 96
KLA CORP SEC ID: 482480100	581 3000	583 000	68,155 85	338,897 90	0 12%	270,742 05
KKR REAL ESTATE FINANCE TRUST SEC ID: 48251K100	13 2300	3,990 000	48,184 25	52,787 70	0 02%	4,603 45
KKR & CO INC SEC ID: 48251W104	82 8500	1,713 000	129,927 48	141,922 05	0 05%	11,994 57
KB HOME SEC ID: 48666K109	62 4600	1,596 000	12,943 56	99,686 16	0 04%	86,742 60
KENNAMETAL INC SEC ID: 489170100	25 7900	1,535 000	30,912 22	39,587 65	0 01%	8,675 43
KENVUE INC SEC ID: 49177J102	21 5300	22,800 000	478,691 00	490,884 00	0 18%	12,193 00
KEURIG DR PEPPER INC SEC ID: 49271V100	33 3200	5,855 000	180,162 61	195,088 60	0 07%	14,925 99
KEYCORP SEC ID: 493267108	14 4000	6,436 000	51,101 84	92,678 40	0 03%	41,576 56
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	159 0900	1,385 000	36,591 34	220,339 65	0 08%	183,748 31
KFORCE INC SEC ID: 493732101	67 5600	426 000	5,197 20	28,780 56	0 01%	23,583 36
KIMBERLY-CLARK CORP SEC ID: 494368103	121 5100	2,442 000	183,778 39	296,727 42	0 11%	112,949 03
KIMCO REALTY CORP SEC ID: 49446R109	21 3100	3,660 000	38,306 90	77,994 60	0 03%	39,687 70
KITE REALTY GROUP TRUST SEC ID: 49803T300	22 8600	8,825 000	74,666 99	201,739 50	0 07%	127,072 51
KNIFE RIVER CORP SEC ID: 498894104	66 1800	586 000	15,106 33	38,781 48	0 01%	23,675 15
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	57 6500	1,228 000	33,419 42	70,794 20	0 03%	37,374 78
KONTOOR BRANDS INC SEC ID: 50050N103	62 4200	176 000	2,492 49	10,985 92	0 00%	8,493 43

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Asset Detail

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KORN FERRY SEC ID: 500643200	59 3500	1,332 000	33,897 74	79,054 20	0 03%	45,156 46
KRAFT HEINZ CO/THE SEC ID: 500754106	36 9800	2,401 000	68,372 99	88,788 98	0 03%	20,415 99
KROGER CO/THE SEC ID: 501044101	45 7100	7,912 000	90,643 20	361,657 52	0 13%	271,014 32
KRONOS WORLDWIDE INC SEC ID: 50105F105	9 9400	11,668 000	103,325 14	115,979 92	0 04%	12,654 78
LKQ CORP SEC ID: 501889208	47 7900	2,677 000	57,427 76	127,933 83	0 05%	70,506 07
LCI INDUSTRIES SEC ID: 50189K103	125 7100	506 000	37,223 49	63,609 26	0 02%	26,385 77
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	227 6200	622 000	20,223 92	141,579 64	0 05%	121,355 72
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	210 6200	1,141 000	44,322 60	240,317 42	0 09%	195,994 82
LA-Z-BOY INC SEC ID: 505336107	36 9200	514 000	4,821 32	18,976 88	0 01%	14,155 56
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	227 2900	831 000	47,771 56	188,877 99	0 07%	141,106 43
LAM RESEARCH CORP SEC ID: 512807108	783 2600	663 000	16,265 60	519,301 38	0 19%	503,035 78
LAMAR ADVERTISING CO SEC ID: 512816109	106 2800	766 000	18,621 46	81,410 48	0 03%	62,789 02
LAMB WESTON HOLDINGS INC SEC ID: 513272104	108 0900	820 000	13,565 92	88,633 80	0 03%	75,067 88
LANCASTER COLONY CORP SEC ID: 513847103	166 3900	292 000	35,809 08	48,585 88	0 02%	12,776 80
LANDSTAR SYSTEM INC SEC ID: 515098101	193 6500	356 000	34,532 00	68,939 40	0 03%	34,407 40
LAS VEGAS SANDS CORP SEC ID: 517834107	49 2100	1,337 000	42,234 15	65,793 77	0 02%	23,559 62
LATTICE SEMICONDUCTOR CORP SEC ID: 518415104	68 9900	1,948 000	34,786 54	134,392 52	0 05%	99,605 98
ESTEE LAUDER COS INC/THE SEC ID: 518439104	146 2500	1,166 000	102,318 29	170,527 50	0 06%	68,209 21
LEAR CORP SEC ID: 521865204	141 2100	803 000	38,882 32	113,391 63	0 04%	74,509 31
LEIDOS HOLDINGS INC SEC ID: 525327102	108 2400	1,002 000	27,957 76	108,456 48	0 04%	80,498 72

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Asset Detail

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12/31/2023

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LENNAR CORP SEC ID: 526057104	149 0400	3,189 000	111,141 77	475,288 56	0 18%	364,146 79
LENNAR CORP SEC ID: 526057302	134 0500	13 000	395 56	1,742 65	0 00%	1,347 09
LENNOX INTERNATIONAL INC SEC ID: 526107107	447 5200	38 000	2,405 40	17,005 76	0 01%	14,600 36
LIBERTY ENERGY INC SEC ID: 53115L104	18 1400	10,985 000	35,761 17	199,267 90	0 07%	163,506 73
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229789	28 7800	416 000	10,844 37	11,972 48	0 00%	1,128 11
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229813	28 7400	862 000	18,049 46	24,773 88	0 01%	6,724 42
ELI LILLY & CO SEC ID: 532457108	582 9200	5,457 000	497,079 37	3,180,994 44	1 17%	2,683,915 07
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	217 4600	278 000	9,980 20	60,453 88	0 02%	50,473 68
LITTELFUSE INC SEC ID: 537008104	267 5600	275 000	32,692 25	73,579 00	0 03%	40,886 75
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	93 6000	826 000	37,070 88	77,313 60	0 03%	40,242 72
LIVERAMP HOLDINGS INC SEC ID: 53815P108	37 8800	924 000	11,400 69	35,001 12	0 01%	23,600 43
LOCKHEED MARTIN CORP SEC ID: 539830109	453 2400	906 000	77,971 28	410,635 44	0 15%	332,664 16
LOEWS CORP SEC ID: 540424108	69 5900	1,204 000	37,407 26	83,786 36	0 03%	46,379 10
LOWE'S COS INC SEC ID: 548661107	222 5500	4,649 000	133,208 26	1,034,634 95	0 38%	901,426 69
LULULEMON ATHLETICA INC SEC ID: 550021109	511 2900	860 000	92,845 56	439,709 40	0 16%	346,863 84
LUMEN TECHNOLOGIES INC SEC ID: 550241103	1 8300	30,225 000	54,624 59	55,311 75	0 02%	687 16
LUMINAR TECHNOLOGIES INC SEC ID: 550424105	3 3700	17,483 000	56,737 33	58,917 71	0 02%	2,180 38
LYFT INC SEC ID: 55087P104	14 9900	5,049 000	52,034 95	75,684 51	0 03%	23,649 56
M&T BANK CORP SEC ID: 55261F104	137 0800	1,670 000	118,151 28	228,923 60	0 08%	110,772 32
MDU RESOURCES GROUP INC SEC ID: 552690109	19 8000	2,344 000	34,341 73	46,411 20	0 02%	12,069 47

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MGE ENERGY INC SEC ID: 55277P104	72 3100	721 000	35,571 64	52,135 51	0 02%	16,563 87
MGM RESORTS INTERNATIONAL SEC ID: 552953101	44 6800	3,013 000	30,503 52	134,620 84	0 05%	104,117 32
MKS INSTRUMENTS INC SEC ID: 55306N104	102 8700	313 000	14,856 87	32,198 31	0 01%	17,341 44
MRC GLOBAL INC SEC ID: 55345K103	11 0100	17,168 000	120,764 80	189,019 68	0 07%	68,254 88
MSA SAFETY INC SEC ID: 553498106	168 8300	381 000	34,262 70	64,324 23	0 02%	30,061 53
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	101 2600	634 000	34,255 02	64,198 84	0 02%	29,943 82
MSCI INC SEC ID: 55354G100	565 6500	302 000	11,030 49	170,826 30	0 06%	159,795 81
MACERICH CO/THE SEC ID: 554382101	15 4300	6,167 000	41,478 07	95,156 81	0 04%	53,678 74
VERIS RESIDENTIAL INC SEC ID: 554489104	15 7300	3,223 000	40,083 00	50,697 79	0 02%	10,614 79
STEVEN MADDEN LTD SEC ID: 556269108	42 0000	1,071 000	18,714 14	44,982 00	0 02%	26,267 86
MAGNOLIA OIL & GAS CORP SEC ID: 559663109	21 2900	10,057 000	47,513 30	214,113 53	0 08%	166,600 23
MANPOWERGROUP INC SEC ID: 56418H100	79 4700	412 000	15,714 52	32,741 64	0 01%	17,027 12
MARATHON PETROLEUM CORP SEC ID: 56585A102	148 3600	4,362 000	98,831 04	647,146 32	0 24%	548,315 28
MARKEL GROUP INC SEC ID: 570535104	1,419 9000	90 000	51,289 94	127,791 00	0 05%	76,501 06
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	292 8500	157 000	12,939 69	45,977 45	0 02%	33,037 76
MARSH & MCLENNAN COS INC SEC ID: 571748102	189 4700	3,608 000	107,513 60	683,607 76	0 25%	576,094 16
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	225 5100	2,687 000	122,502 44	605,945 37	0 22%	483,442 93
MARTEN TRANSPORT LTD SEC ID: 573075108	20 9800	3,042 000	19,670 81	63,821 16	0 02%	44,150 35
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	498 9100	217 000	26,181 24	108,263 47	0 04%	82,082 23
MARVELL TECHNOLOGY INC SEC ID: 573874104	60 3100	5,452 000	113,873 63	328,810 12	0 12%	214,936 49

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MASCO CORP SEC ID: 574599106	66 9800	2,938 000	42,183 77	196,787 24	0 07%	154,603 47
MASTEC INC SEC ID: 576323109	75 7200	356 000	6,497 00	26,956 32	0 01%	20,459 32
MASTERCARD INC SEC ID: 57636Q104	426 5100	4,895 000	135,702 59	2,087,766 45	0 77%	1,952,063 86
MASTERBRAND INC SEC ID: 57638P104	14 8500	1,423 000	3,886 52	21,131 55	0 01%	17,245 03
MATCH GROUP INC SEC ID: 57667L107	36 5000	1,197 000	30,523 21	43,690 50	0 02%	13,167 29
MATSON INC SEC ID: 57686G105	109 6000	500 000	8,942 86	54,800 00	0 02%	45,857 14
MATTEL INC SEC ID: 577081102	18 8800	4,676 000	37,529 90	88,282 88	0 03%	50,752 98
MAXLINEAR INC SEC ID: 57776J100	23 7700	2,703 000	32,995 11	64,250 31	0 02%	31,255 20
MCCORMICK & CO INC/MD SEC ID: 579780206	68 4200	1,321 000	52,396 00	90,382 82	0 03%	37,986 82
MCDONALD'S CORP SEC ID: 580135101	296 5100	4,382 000	174,187 13	1,299,306 82	0 48%	1,125,119 69
MCKESSON CORP SEC ID: 58155Q103	462 9800	1,459 000	78,024 99	675,487 82	0 25%	597,462 83
MERCK & CO INC SEC ID: 58933Y105	109 0200	16,037 000	637,316 45	1,748,353 74	0 64%	1,111,037 29
MERCURY SYSTEMS INC SEC ID: 589378108	36 5700	944 000	16,567 20	34,522 08	0 01%	17,954 88
MERITAGE HOMES CORP SEC ID: 59001A102	174 2000	221 000	5,049 85	38,498 20	0 01%	33,448 35
MESA LABORATORIES INC SEC ID: 59064R109	104 7700	94 000	5,018 66	9,848 38	0 00%	4,829 72
METLIFE INC SEC ID: 59156R108	66 1300	2,341 000	74,592 28	154,810 33	0 06%	80,218 05
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,212 9600	170 000	51,214 42	206,203 20	0 08%	154,988 78
MICROSOFT CORP SEC ID: 594918104	376 0400	42,951 000	1,888,430 12	16,151,294 04	5 95%	14,262,863 92
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	90 1800	2,090 000	77,986 77	188,476 20	0 07%	110,489 43
MICRON TECHNOLOGY INC SEC ID: 595112103	85 3400	5,087 000	44,119 98	434,124 58	0 16%	390,004 60

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MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	134 4600	686 000	48,141 18	92,239 56	0 03%	44,098 38
MIDDLEBY CORP/THE SEC ID: 596278101	147 1700	351 000	10,661 04	51,656 67	0 02%	40,995 63
MODEL N INC SEC ID: 607525102	26 9300	2,387 000	31,074 90	64,281 91	0 02%	33,207 01
MODERNA INC SEC ID: 60770K107	99 4500	2,293 000	63,355 86	228,038 85	0 08%	164,682 99
MOHAWK INDUSTRIES INC SEC ID: 608190104	103 5000	358 000	20,413 16	37,053 00	0 01%	16,639 84
MOLINA HEALTHCARE INC SEC ID: 60855R100	361 3100	304 000	37,848 00	109,838 24	0 04%	71,990 24
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	72 4300	8,903 000	171,359 49	644,844 29	0 24%	473,484 80
MONGODB INC SEC ID: 60937P106	408 8500	778 000	128,420 76	318,085 30	0 12%	189,664 54
MONSTER BEVERAGE CORP SEC ID: 61174X109	57 6100	4,376 000	95,243 70	252,101 36	0 09%	156,857 66
MOODY'S CORP SEC ID: 615369105	390 5600	332 000	14,046 22	129,665 92	0 05%	115,619 70
MOOG INC SEC ID: 615394202	144 7800	221 000	9,483 64	31,996 38	0 01%	22,512 74
MORGAN STANLEY SEC ID: 617446448	93 2500	9,040 000	199,765 16	842,980 00	0 31%	643,214 84
MORNINGSTAR INC SEC ID: 617700109	286 2400	83 000	4,849 69	23,757 92	0 01%	18,908 23
MOTOROLA SOLUTIONS INC SEC ID: 620076307	313 0900	590 000	40,018 09	184,723 10	0 07%	144,705 01
MUELLER INDUSTRIES INC SEC ID: 624756102	47 1500	952 000	8,653 68	44,886 80	0 02%	36,233 12
MURPHY USA INC SEC ID: 626755102	356 5600	350 000	9,641 63	124,796 00	0 05%	115,154 37
NRG ENERGY INC SEC ID: 629377508	51 7000	3,632 000	35,993 12	187,774 40	0 07%	151,781 28
NVR INC SEC ID: 62944T105	7,000 4500	17 000	24,190 33	119,007 65	0 04%	94,817 32
NCR ATLEOS CORP SEC ID: 63001N106	24 2900	2,792 000	39,895 95	67,817 68	0 02%	27,921 73
NASDAQ INC SEC ID: 631103108	58 1400	2,214 000	22,396 95	128,721 96	0 05%	106,325 01

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NATERA INC SEC ID: 632307104	62 6400	2,751 000	106,647 51	172,322 64	0 06%	65,675 13
NNN REIT INC SEC ID: 637417106	43 1000	1,237 000	37,136 29	53,314 70	0 02%	16,178 41
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	41 4700	1,765 000	22,680 25	73,194 55	0 03%	50,514 30
NEOGEN CORP SEC ID: 640491106	20 1100	8,901 000	100,897 83	178,999 11	0 07%	78,101 28
NERDWALLET INC SEC ID: 64082B102	14 7200	12,771 000	130,077 63	187,989 12	0 07%	57,911 49
NETAPP INC SEC ID: 64110D104	88 1600	1,045 000	27,505 61	92,127 20	0 03%	64,621 59
NETFLIX INC SEC ID: 64110L106	486 8800	2,521 000	170,261 62	1,227,424 48	0 45%	1,057,162 86
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	131 7600	577 000	30,927 20	76,025 52	0 03%	45,098 32
NEW JERSEY RESOURCES CORP SEC ID: 646025106	44 5800	1,549 000	40,720 46	69,054 42	0 03%	28,333 96
RITHM CAPITAL CORP SEC ID: 64828T201	10 6800	5,453 000	40,711 64	58,238 04	0 02%	17,526 40
NEW YORK TIMES CO/THE SEC ID: 650111107	48 9900	1,539 000	12,161 41	75,395 61	0 03%	63,234 20
NEWELL BRANDS INC SEC ID: 651229106	8 6800	6,059 000	48,022 58	52,592 12	0 02%	4,569 54
NEWMONT CORP SEC ID: 651639106	41 3900	2,905 000	74,844 72	120,237 95	0 04%	45,393 23
NEWS CORP SEC ID: 65249B109	24 5500	3,343 000	30,581 98	82,070 65	0 03%	51,488 67
NEXTERA ENERGY INC SEC ID: 65339F101	60 7400	11,788 000	241,691 22	716,003 12	0 26%	474,311 90
NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	34 4300	1,323 000	35,565 87	45,550 89	0 02%	9,985 02
NIKE INC SEC ID: 654106103	108 5700	6,842 000	222,570 13	742,835 94	0 27%	520,265 81
NISOURCE INC SEC ID: 65473P105	26 5500	1,904 000	15,455 01	50,551 20	0 02%	35,096 19
NORFOLK SOUTHERN CORP SEC ID: 655844108	236 3800	2,220 000	95,872 93	524,763 60	0 19%	428,890 67
NORTHERN TRUST CORP SEC ID: 665859104	84 3800	502 000	32,397 02	42,358 76	0 02%	9,961 74

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NORTHROP GRUMMAN CORP SEC ID: 666807102	468 1400	845 000	52,314 62	395,578 30	0 15%	343,263 68
NORTHWESTERN ENERGY GROUP INC SEC ID: 668074305	50 8900	854 000	41,009 08	43,460 06	0 02%	2,450 98
NUCOR CORP SEC ID: 670346105	174 0400	1,654 000	65,092 97	287,862 16	0 11%	222,769 19
NUTANIX INC SEC ID: 67059N108	47 6900	1,961 000	44,470 67	93,520 09	0 03%	49,049 42
NVIDIA CORP SEC ID: 67066G104	495 2200	14,150 000	135,947 03	7,007,363 00	2 58%	6,871,415 97
O-I GLASS INC SEC ID: 67098H104	16 3800	4,978 000	33,233 15	81,539 64	0 03%	48,306 49
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	950 0800	512 000	84,510 64	486,440 96	0 18%	401,930 32
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	59 7100	6,208 000	64,661 32	370,679 68	0 14%	306,018 36
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	21 2800	7,572 000	27,074 90	161,132 16	0 06%	134,057 26
OCEANFIRST FINANCIAL CORP SEC ID: 675234108	17 3600	784 000	10,339 79	13,610 24	0 01%	3,270 45
OIL STATES INTERNATIONAL INC SEC ID: 678026105	6 7900	13,465 000	35,889 22	91,427 35	0 03%	55,538 13
OKTA INC SEC ID: 679295105	90 5300	970 000	64,765 15	87,814 10	0 03%	23,048 95
OLAPLEX HOLDINGS INC SEC ID: 679369108	2 5400	20,656 000	42,579 22	52,466 24	0 02%	9,887 02
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	405 3300	433 000	31,537 81	175,507 89	0 06%	143,970 08
OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	29 4000	1,639 000	15,193 53	48,186 60	0 02%	32,993 07
OMNICOM GROUP INC SEC ID: 681919106	86 5100	1,714 000	80,191 38	148,278 14	0 05%	68,086 76
ONE GAS INC SEC ID: 68235P108	63 7200	473 000	18,988 55	30,139 56	0 01%	11,151 01
ORACLE CORP SEC ID: 68389X105	105 4300	11,541 000	206,213 45	1,216,767 63	0 45%	1,010,554 18
ORMAT TECHNOLOGIES INC SEC ID: 686688102	75 7900	809 000	14,788 52	61,314 11	0 02%	46,525 59
OTIS WORLDWIDE CORP SEC ID: 68902V107	89 4700	1,985 000	64,919 95	177,597 95	0 07%	112,678 00

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OTTER TAIL CORP SEC ID: 689648103	84 9700	937 000	25,055 38	79,616 89	0 03%	54,561 51
OUTFRONT MEDIA INC SEC ID: 69007J106	13 9600	8,258 000	98,932 82	115,281 68	0 04%	16,348 86
OWENS CORNING SEC ID: 690742101	148 2300	1,078 000	28,408 02	159,791 94	0 06%	131,383 92
OXFORD INDUSTRIES INC SEC ID: 691497309	100 0000	155 000	5,068 50	15,500 00	0 01%	10,431 50
PBF ENERGY INC SEC ID: 69318G106	43 9600	5,933 000	36,759 78	260,814 68	0 10%	224,054 90
PG&E CORP SEC ID: 69331C108	18 0300	9,611 000	69,605 29	173,286 33	0 06%	103,681 04
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	154 8500	2,976 000	227,546 10	460,833 60	0 17%	233,287 50
PNM RESOURCES INC SEC ID: 69349H107	41 6000	941 000	23,032 11	39,145 60	0 01%	16,113 49
PPG INDUSTRIES INC SEC ID: 693506107	149 5500	1,579 000	93,864 81	236,139 45	0 09%	142,274 64
PTC INC SEC ID: 69370C100	174 9600	996 000	22,294 00	174,260 16	0 06%	151,966 16
PACCAR INC SEC ID: 693718108	97 6500	3,867 000	97,811 90	377,612 55	0 14%	279,800 65
PACKAGING CORP OF AMERICA SEC ID: 695156109	162 9100	525 000	19,952 55	85,527 75	0 03%	65,575 20
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	17 1700	2,938 000	53,491 29	50,445 46	0 02%	-3,045 83
PALO ALTO NETWORKS INC SEC ID: 697435105	294 8800	1,869 000	49,189 70	551,130 72	0 20%	501,941 02
PAPA JOHN'S INTERNATIONAL INC SEC ID: 698813102	76 2300	718 000	12,974 26	54,733 14	0 02%	41,758 88
PAR PACIFIC HOLDINGS INC SEC ID: 69888T207	36 3700	3,409 000	25,178 54	123,985 33	0 05%	98,806 79
PARK NATIONAL CORP SEC ID: 700658107	132 8600	81 000	5,158 89	10,761 66	0 00%	5,602 77
PARKER-HANNIFIN CORP SEC ID: 701094104	460 7000	1,301 000	67,930 06	599,370 70	0 22%	531,440 64
PATTERSON-UTI ENERGY INC SEC ID: 703481101	10 8000	14,786 000	31,275 17	159,688 80	0 06%	128,413 63
PAYCHEX INC SEC ID: 704326107	119 1100	2,137 000	101,301 84	254,538 07	0 09%	153,236 23

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PAYCOM SOFTWARE INC SEC ID: 70432V102	206 7200	301 000	61,036 78	62,222 72	0 02%	1,185 94
PAYPAL HOLDINGS INC SEC ID: 70450Y103	61 4100	6,179 000	124,441 87	379,452 39	0 14%	255,010 52
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	15 9800	3,259 000	36,359 14	52,078 82	0 02%	15,719 68
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	160 5100	710 000	10,799 10	113,962 10	0 04%	103,163 00
PEPSICO INC SEC ID: 713448108	169 8400	6,347 000	432,078 71	1,077,974 48	0 40%	645,895 77
REVVITY INC SEC ID: 714046109	109 3100	1,455 000	99,421 87	159,046 05	0 06%	59,624 18
PFIZER INC SEC ID: 717081103	28 7900	10,055 000	177,140 26	289,483 45	0 11%	112,343 19
PHATHOM PHARMACEUTICALS INC SEC ID: 71722W107	9 1300	5,467 000	44,588 39	49,913 71	0 02%	5,325 32
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	94 0800	7,815 000	322,305 70	735,235 20	0 27%	412,929 50
PHILLIPS 66 SEC ID: 718546104	133 1400	3,757 000	101,823 49	500,206 98	0 18%	398,383 49
PHINIA INC SEC ID: 71880K101	30 2900	277 000	4,434 62	8,390 33	0 00%	3,955 71
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	71 8400	448 000	21,900 66	32,184 32	0 01%	10,283 66
PINTEREST INC SEC ID: 72352L106	37 0400	3,246 000	64,616 63	120,231 84	0 04%	55,615 21
PIONEER NATURAL RESOURCES CO SEC ID: 723787107	224 8800	241 000	53,906 88	54,196 08	0 02%	289 20
PLEXUS CORP SEC ID: 729132100	108 1300	336 000	10,175 50	36,331 68	0 01%	26,156 18
POLARIS INC SEC ID: 731068102	94 7700	479 000	38,037 39	45,394 83	0 02%	7,357 44
POOL CORP SEC ID: 73278L105	398 7100	303 000	8,683 98	120,809 13	0 04%	112,125 15
POST HOLDINGS INC SEC ID: 737446104	88 0600	366 000	13,905 22	32,229 96	0 01%	18,324 74
POTLATCHDELTIC CORP SEC ID: 737630103	49 1000	923 000	29,681 45	45,319 30	0 02%	15,637 85
POWER INTEGRATIONS INC SEC ID: 739276103	82 1100	642 000	16,587 72	52,714 62	0 02%	36,126 90

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PREMIER FINANCIAL CORP SEC ID: 74052F108	24 1000	732 000	5,223 11	17,641 20	0 01%	12,418 09
T ROWE PRICE GROUP INC SEC ID: 74144T108	107 6900	1,841 000	87,703 03	198,257 29	0 07%	110,554 26
PRIMIS FINANCIAL CORP SEC ID: 74167B109	12 6600	4,993 000	41,224 21	63,211 38	0 02%	21,987 17
PRIMO WATER CORP SEC ID: 74167P108	15 0500	5,744 000	75,452 44	86,447 20	0 03%	10,994 76
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	78 6700	4,104 000	137,917 84	322,861 68	0 12%	184,943 84
PROCTER & GAMBLE CO/THE SEC ID: 742718109	146 5400	12,589 000	831,961 43	1,844,792 06	0 68%	1,012,830 63
PROGRESSIVE CORP/THE SEC ID: 743315103	159 2800	3,363 000	66,217 47	535,658 64	0 20%	469,441 17
PROLOGIS INC SEC ID: 74340W103	133 3000	7,277 000	297,778 97	970,024 10	0 36%	672,245 13
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	103 7100	1,643 000	88,749 08	170,395 53	0 06%	81,646 45
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	61 1500	3,830 000	127,133 50	234,204 50	0 09%	107,071 00
PUBLIC STORAGE SEC ID: 74460D109	305 0000	985 000	102,523 50	300,425 00	0 11%	197,901 50
PULTEGROUP INC SEC ID: 745867101	103 2200	2,959 000	63,366 67	305,427 98	0 11%	242,061 31
QUAKER CHEMICAL CORP SEC ID: 747316107	213 4200	122 000	4,941 00	26,037 24	0 01%	21,096 24
QUALCOMM INC SEC ID: 747525103	144 6300	7,488 000	328,741 13	1,082,989 44	0 40%	754,248 31
QUEST DIAGNOSTICS INC SEC ID: 74834L100	137 8800	643 000	54,963 20	88,656 84	0 03%	33,693 64
RB GLOBAL INC SEC ID: 74935Q107	66 8900	580 000	23,146 02	38,796 20	0 01%	15,650 18
RLI CORP SEC ID: 749607107	133 1200	166 000	4,999 09	22,097 92	0 01%	17,098 83
RLJ LODGING TRUST SEC ID: 74965L101	11 7200	4,399 000	35,592 91	51,556 28	0 02%	15,963 37
RMR GROUP INC/THE SEC ID: 74967R106	28 2300	36 000	468 00	1,016 28	0 00%	548 28
RPM INTERNATIONAL INC SEC ID: 749685103	111 6300	752 000	19,908 98	83,945 76	0 03%	64,036 78

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RXO INC SEC ID: 74982T103	23 2600	1,214 000	8,169 36	28,237 64	0 01%	20,068 28
RANGE RESOURCES CORP SEC ID: 75281A109	30 4400	7,216 000	14,037 28	219,655 04	0 08%	205,617 76
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	111 5000	1,677 000	34,333 78	186,985 50	0 07%	152,651 72
RAYONIER INC SEC ID: 754907103	33 4100	2,402 000	61,006 41	80,250 82	0 03%	19,244 41
RTX CORP SEC ID: 75513E101	84 1400	9,290 000	256,017 81	781,660 60	0 29%	525,642 79
REALTY INCOME CORP SEC ID: 756109104	57 4200	926 000	53,059 80	53,170 92	0 02%	111 12
REDFIN CORP SEC ID: 75737F108	10 3200	23,002 000	105,009 13	237,380 64	0 09%	132,371 51
REGENCY CENTERS CORP SEC ID: 758849103	67 0000	1,125 000	41,101 25	75,375 00	0 03%	34,273 75
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	878 2900	486 000	157,708 96	426,848 94	0 16%	269,139 98
REGIONS FINANCIAL CORP SEC ID: 7591EP100	19 3800	6,294 000	41,552 58	121,977 72	0 04%	80,425 14
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	161 7800	526 000	28,049 28	85,096 28	0 03%	57,047 00
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	279 6800	473 000	23,309 44	132,288 64	0 05%	108,979 20
RENASANT CORP SEC ID: 75970E107	33 6800	345 000	4,988 70	11,619 60	0 00%	6,630 90
REPLIGEN CORP SEC ID: 759916109	179 8000	360 000	37,396 80	64,728 00	0 02%	27,331 20
REPUBLIC SERVICES INC SEC ID: 760759100	164 9100	2,615 000	85,410 90	431,239 65	0 16%	345,828 75
RESMED INC SEC ID: 761152107	172 0200	1,226 000	61,239 40	210,896 52	0 08%	149,657 12
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	14 0300	5,874 000	53,859 59	82,412 22	0 03%	28,552 63
REX AMERICAN RESOURCES CORP SEC ID: 761624105	47 3000	2,067 000	31,990 27	97,769 10	0 04%	65,778 83
REXFORD INDUSTRIAL REALTY INC SEC ID: 76169C100	56 1000	1,192 000	25,127 36	66,871 20	0 02%	41,743 84
RINGCENTRAL INC SEC ID: 76680R206	33 9500	1,541 000	31,451 46	52,316 95	0 02%	20,865 49

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RIVIAN AUTOMOTIVE INC SEC ID: 76954A103	23 4600	3,356 000	47,509 18	78,731 76	0 03%	31,222 58
ROBERT HALF INC SEC ID: 770323103	87 9200	924 000	28,297 13	81,238 08	0 03%	52,940 95
ROBLOX CORP SEC ID: 771049103	45 7200	3,866 000	126,519 85	176,753 52	0 07%	50,233 67
ROCKWELL AUTOMATION INC SEC ID: 773903109	310 4800	1,048 000	60,101 96	325,383 04	0 12%	265,281 08
ROKU INC SEC ID: 77543R102	91 6600	760 000	48,016 80	69,661 60	0 03%	21,644 80
ROLLINS INC SEC ID: 775711104	43 6700	1,283 000	46,109 60	56,028 61	0 02%	9,919 01
ROPER TECHNOLOGIES INC SEC ID: 776696106	545 1700	485 000	89,528 49	264,407 45	0 10%	174,878 96
ROSS STORES INC SEC ID: 778296103	138 3900	1,283 000	69,104 39	177,554 37	0 07%	108,449 98
ROYAL GOLD INC SEC ID: 780287108	120 9600	484 000	45,195 92	58,544 64	0 02%	13,348 72
RUSH ENTERPRISES INC SEC ID: 781846209	50 3000	618 000	5,042 88	31,085 40	0 01%	26,042 52
S&P GLOBAL INC SEC ID: 78409V104	440 5200	1,899 000	262,511 07	836,547 48	0 31%	574,036 41
SBA COMMUNICATIONS CORP SEC ID: 78410G104	253 6900	378 000	16,315 65	95,894 82	0 04%	79,579 17
SEI INVESTMENTS CO SEC ID: 784117103	63 5500	1,749 000	35,319 39	111,148 95	0 04%	75,829 56
SJW GROUP SEC ID: 784305104	65 3500	214 000	4,962 66	13,984 90	0 01%	9,022 24
SLM CORP SEC ID: 78442P106	19 1200	2,501 000	14,947 14	47,819 12	0 02%	32,871 98
SPS COMMERCE INC SEC ID: 78463M107	193 8400	1,392 000	33,421 92	269,825 28	0 10%	236,403 36
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	61 1100	1,361 000	39,821 97	83,170 71	0 03%	43,348 74
SALESFORCE INC SEC ID: 79466L302	263 1400	4,967 000	306,975 05	1,307,016 38	0 48%	1,000,041 33
SANDY SPRING BANCORP INC SEC ID: 800363103	27 2400	276 000	4,832 76	7,518 24	0 00%	2,685 48
SANMINA CORP SEC ID: 801056102	51 3700	1,407 000	12,883 59	72,277 59	0 03%	59,394 00

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Asset Detail

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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SAUL CENTERS INC SEC ID: 804395101	39 2700	1,710 000	41,944 97	67,151 70	0 02%	25,206 73
HENRY SCHEIN INC SEC ID: 806407102	75 7100	932 000	27,493 26	70,561 72	0 03%	43,068 46
SCHLUMBERGER LTD SEC ID: 806857108	52 0400	5,754 000	137,226 91	299,438 16	0 11%	162,211 25
CHARLES SCHWAB CORP/THE SEC ID: 808513105	68 8000	9,486 000	157,867 32	652,636 80	0 24%	494,769 48
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	124 3200	612 000	34,124 75	76,083 84	0 03%	41,959 09
SEALED AIR CORP SEC ID: 81211K100	36 5200	1,606 000	39,188 13	58,651 12	0 02%	19,462 99
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	23 5000	1,142 000	15,084 22	26,837 00	0 01%	11,752 78
SEMPRA SEC ID: 816851109	74 7300	2,978 000	78,923 46	222,545 94	0 08%	143,622 48
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	66 0000	265 000	9,877 89	17,490 00	0 01%	7,612 11
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	68 4500	1,811 000	14,958 86	123,962 95	0 05%	109,004 09
SERVICE PROPERTIES TRUST SEC ID: 81761L102	8 5400	16,894 000	108,886 83	144,274 76	0 05%	35,387 93
SERVICENOW INC SEC ID: 81762P102	706 4900	1,321 000	220,291 83	933,273 29	0 34%	712,981 46
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	311 9000	1,200 000	150,032 70	374,280 00	0 14%	224,247 30
SHOCKWAVE MEDICAL INC SEC ID: 82489T104	190 5600	276 000	51,725 16	52,594 56	0 02%	869 40
SILGAN HOLDINGS INC SEC ID: 827048109	45 2500	248 000	4,968 68	11,222 00	0 00%	6,253 32
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	19 8400	404 000	4,930 82	8,015 36	0 00%	3,084 54
SIMON PROPERTY GROUP INC SEC ID: 828806109	142 6400	2,470 000	140,486 25	352,320 80	0 13%	211,834 55
SIMPSON MANUFACTURING CO INC SEC ID: 829073105	197 9800	725 000	27,661 94	143,535 50	0 05%	115,873 56
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	5 4700	19,708 000	38,546 63	107,802 76	0 04%	69,256 13
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	25 0800	2,434 000	32,277 30	61,044 72	0 02%	28,767 42

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	112 4200	815 000	12,632 50	91,622 30	0 03%	78,989 80
A O SMITH CORP SEC ID: 831865209	82 4400	832 000	12,858 56	68,590 08	0 03%	55,731 52
J M SMUCKER CO/THE SEC ID: 832696405	126 3800	741 000	79,398 90	93,647 58	0 03%	14,248 68
SNAP-ON INC SEC ID: 833034101	288 8400	284 000	14,603 28	82,030 56	0 03%	67,427 28
SNOWFLAKE INC SEC ID: 833445109	199 0000	1,148 000	185,495 88	228,452 00	0 08%	42,956 12
SONOCO PRODUCTS CO SEC ID: 835495102	55 8700	693 000	21,755 05	38,717 91	0 01%	16,962 86
SOTERA HEALTH CO SEC ID: 83601L102	16 8500	15,275 000	104,104 12	257,383 75	0 09%	153,279 63
SOUTHSTATE CORP SEC ID: 840441109	84 4500	268 000	6,934 43	22,632 60	0 01%	15,698 17
SOUTHERN CO/THE SEC ID: 842587107	70 1200	3,803 000	132,399 16	266,666 36	0 10%	134,267 20
SOUTHERN COPPER CORP SEC ID: 84265V105	86 0700	1,134 000	60,020 58	97,603 38	0 04%	37,582 80
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	31 3200	345 000	5,037 90	10,805 40	0 00%	5,767 50
SOUTHWEST AIRLINES CO SEC ID: 844741108	28 8800	4,521 000	37,786 12	130,566 48	0 05%	92,780 36
SOUTHWESTERN ENERGY CO SEC ID: 845467109	6 5500	19,498 000	32,469 17	127,711 90	0 05%	95,242 73
SPIRE INC SEC ID: 84857L101	62 3400	1,285 000	66,214 62	80,106 90	0 03%	13,892 28
SPIRIT REALTY CAPITAL INC SEC ID: 84860W300	43 6900	1,328 000	38,218 20	58,020 32	0 02%	19,802 12
SPLUNK INC SEC ID: 848637104	152 3500	1,242 000	74,384 10	189,218 70	0 07%	114,834 60
SPROUTS FARMERS MARKET INC SEC ID: 85208M102	48 1100	2,069 000	33,264 17	99,539 59	0 04%	66,275 42
SPROUT SOCIAL INC SEC ID: 85209W109	61 4400	1,908 000	87,514 71	117,227 52	0 04%	29,712 81
BLOCK INC SEC ID: 852234103	77 3500	4,692 000	232,113 09	362,926 20	0 13%	130,813 11
STAR HOLDINGS SEC ID: 85512G106	14 9800	10,590 000	133,472 89	158,638 20	0 06%	25,165 31

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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	96 0100	7,831 000	134,016 61	751,854 31	0 28%	617,837 70
STEEL DYNAMICS INC SEC ID: 858119100	118 1000	1,509 000	35,322 23	178,212 90	0 07%	142,890 67
STIFEL FINANCIAL CORP SEC ID: 860630102	69 1500	1,089 000	24,700 72	75,304 35	0 03%	50,603 63
STRATEGIC EDUCATION INC SEC ID: 86272C103	92 3700	138 000	4,953 81	12,747 06	0 00%	7,793 25
STRYKER CORP SEC ID: 863667101	299 4600	2,431 000	142,096 40	727,987 26	0 27%	585,890 86
STURM RUGER & CO INC SEC ID: 864159108	45 4500	115 000	3,192 40	5,226 75	0 00%	2,034 35
SUN COMMUNITIES INC SEC ID: 866674104	133 6500	361 000	28,887 22	48,247 65	0 02%	19,360 43
SYLVAMO CORP SEC ID: 871332102	49 1100	93 000	2,197 35	4,567 23	0 00%	2,369 88
SYNOPSYS INC SEC ID: 871607107	514 9100	923 000	23,407 28	475,261 93	0 18%	451,854 65
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	37 6500	2,070 000	36,012 65	77,935 50	0 03%	41,922 85
TD SYNNEX CORP SEC ID: 87162W100	107 6100	315 000	8,039 52	33,897 15	0 01%	25,857 63
SYNCHRONY FINANCIAL SEC ID: 87165B103	38 1900	5,516 000	97,279 66	210,656 04	0 08%	113,376 38
SYSCO CORP SEC ID: 871829107	73 1300	3,169 000	137,923 02	231,748 97	0 09%	93,825 95
TELA BIO INC SEC ID: 872381108	6 6200	9,370 000	54,216 07	62,029 40	0 02%	7,813 33
TFS FINANCIAL CORP SEC ID: 87240R107	14 6900	3,907 000	47,885 29	57,393 83	0 02%	9,508 54
TJX COS INC/THE SEC ID: 872540109	93 8100	4,966 000	38,918 83	465,860 46	0 17%	426,941 63
T-MOBILE US INC SEC ID: 872590104	160 3300	3,295 000	118,172 06	528,287 35	0 19%	410,115 29
TPG RE FINANCE TRUST INC SEC ID: 87266M107	6 5000	6,065 000	30,360 32	39,422 50	0 01%	9,062 18
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	160 9500	872 000	60,124 72	140,348 40	0 05%	80,223 68
TANDEM DIABETES CARE INC SEC ID: 875372203	29 5800	1,970 000	56,415 95	58,272 60	0 02%	1,856 65

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TARGET CORP SEC ID: 87612E106	142 4200	1,922 000	119,747 12	273,731 24	0 10%	153,984 12
TEGNA INC SEC ID: 87901J105	15 3000	2,166 000	14,843 68	33,139 80	0 01%	18,296 12
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	446 2900	229 000	14,788 97	102,200 41	0 04%	87,411 44
TELEFLEX INC SEC ID: 879369106	249 3400	269 000	14,883 77	67,072 46	0 02%	52,188 69
TELEPHONE AND DATA SYSTEMS INC SEC ID: 879433829	18 3500	6,667 000	47,640 72	122,339 45	0 05%	74,698 73
TENABLE HOLDINGS INC SEC ID: 88025T102	46 0600	3,453 000	101,126 10	159,045 18	0 06%	57,919 08
TENET HEALTHCARE CORP SEC ID: 88033G407	75 5700	2,070 000	33,011 15	156,429 90	0 06%	123,418 75
TERADYNE INC SEC ID: 880770102	108 5200	1,238 000	17,109 16	134,347 76	0 05%	117,238 60
TERRENO REALTY CORP SEC ID: 88146M101	62 6700	1,110 000	25,241 40	69,563 70	0 03%	44,322 30
TESLA INC SEC ID: 88160R101	248 4800	15,418 000	1,138,063 86	3,831,064 64	1 41%	2,693,000 78
TETRA TECH INC SEC ID: 88162G103	166 9300	392 000	8,874 88	65,436 56	0 02%	56,561 68
TEXAS CAPITAL BANCSHARES INC SEC ID: 88224Q107	64 6300	1,306 000	33,836 93	84,406 78	0 03%	50,569 85
TEXAS INSTRUMENTS INC SEC ID: 882508104	170 4600	5,601 000	220,168 34	954,746 46	0 35%	734,578 12
TEXAS ROADHOUSE INC SEC ID: 882681109	122 2300	787 000	33,235 01	96,195 01	0 04%	62,960 00
TEXTRON INC SEC ID: 883203101	80 4200	1,748 000	31,848 56	140,574 16	0 05%	108,725 60
ODP CORP/THE SEC ID: 88337F105	56 3000	2,029 000	30,541 45	114,232 70	0 04%	83,691 25
TRADE DESK INC/THE SEC ID: 88339J105	71 9600	3,746 000	68,501 22	269,562 16	0 10%	201,060 94
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	530 7900	2,104 000	109,505 96	1,116,782 16	0 41%	1,007,276 20
THOR INDUSTRIES INC SEC ID: 885160101	118 2500	237 000	7,245 09	28,025 25	0 01%	20,780 16
3M CO SEC ID: 88579Y101	109 3200	3,584 000	268,203 98	391,802 88	0 14%	123,598 90

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Asset Detail

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Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOAST INC SEC ID: 888787108	18 2600	3,034 000	44,984 05	55,400 84	0 02%	10,416 79
TOLL BROTHERS INC SEC ID: 889478103	102 7900	1,306 000	28,007 74	134,243 74	0 05%	106,236 00
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	29 7600	395 000	5,100 49	11,755 20	0 00%	6,654 71
TRACTOR SUPPLY CO SEC ID: 892356106	215 0300	804 000	26,097 84	172,884 12	0 06%	146,786 28
TRANSDIGM GROUP INC SEC ID: 893641100	1,011 6000	350 000	115,835 66	354,060 00	0 13%	238,224 34
TRAVEL + LEISURE CO SEC ID: 894164102	39 0900	1,099 000	17,687 02	42,959 91	0 02%	25,272 89
TRAVELERS COS INC/THE SEC ID: 89417E109	190 4900	1,823 000	84,751 63	347,263 27	0 13%	262,511 64
TREDEGAR CORP SEC ID: 894650100	5 4100	10,830 000	53,234 45	58,590 30	0 02%	5,355 85
TREX CO INC SEC ID: 89531P105	82 7900	898 000	36,752 49	74,345 42	0 03%	37,592 93
TRIMBLE INC SEC ID: 896239100	53 2000	1,544 000	28,618 04	82,140 80	0 03%	53,522 76
TRINITY INDUSTRIES INC SEC ID: 896522109	26 5900	1,700 000	12,223 01	45,203 00	0 02%	32,979 99
TRUIST FINANCIAL CORP SEC ID: 89832Q109	36 9200	7,851 000	199,979 53	289,858 92	0 11%	89,879 39
TWILIO INC SEC ID: 90138F102	75 8700	2,059 000	108,812 85	156,216 33	0 06%	47,403 48
TWIST BIOSCIENCE CORP SEC ID: 90184D100	36 8600	2,751 000	48,766 47	101,401 86	0 04%	52,635 39
TYLER TECHNOLOGIES INC SEC ID: 902252105	418 1200	191 000	31,883 63	79,860 92	0 03%	47,977 29
TYSON FOODS INC SEC ID: 902494103	53 7500	2,472 000	40,278 10	132,870 00	0 05%	92,591 90
UDR INC SEC ID: 902653104	38 2900	1,259 000	28,835 60	48,207 11	0 02%	19,371 51
US BANCORP SEC ID: 902973304	43 2800	2,556 000	76,970 51	110,623 68	0 04%	33,653 17
UBER TECHNOLOGIES INC SEC ID: 90353T100	61 5700	11,115 000	301,580 30	684,350 55	0 25%	382,770 25
ULTA BEAUTY INC SEC ID: 90384S303	489 9900	277 000	17,403 91	135,727 23	0 05%	118,323 32

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Asset Detail

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Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNION PACIFIC CORP SEC ID: 907818108	245 6200	2,586 000	172,741 18	635,173 32	0 23%	462,432 14
UNITED BANKSHARES INC/WV SEC ID: 909907107	37 5500	1,089 000	16,376 94	40,891 95	0 02%	24,515 01
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	41 2600	1,096 000	22,765 81	45,220 96	0 02%	22,455 15
UNITED PARCEL SERVICE INC SEC ID: 911312106	157 2300	3,060 000	230,960 75	481,123 80	0 18%	250,163 05
UNITED RENTALS INC SEC ID: 911363109	573 4200	468 000	20,193 29	268,360 56	0 10%	248,167 27
US FOODS HOLDING CORP SEC ID: 912008109	45 4100	1,986 000	36,001 25	90,184 26	0 03%	54,183 01
UNITED STATES STEEL CORP SEC ID: 912909108	48 6500	5,379 000	32,252 10	261,688 35	0 10%	229,436 25
UNITED THERAPEUTICS CORP SEC ID: 91307C102	219 8900	577 000	30,322 24	126,876 53	0 05%	96,554 29
UNITEDHEALTH GROUP INC SEC ID: 91324P102	526 4700	5,158 000	295,507 64	2,715,532 26	1 00%	2,420,024 62
UNITIL CORP SEC ID: 913259107	52 5700	723 000	19,860 65	38,008 11	0 01%	18,147 46
UNITY SOFTWARE INC SEC ID: 91332U101	40 8900	3,873 000	101,032 20	158,366 97	0 06%	57,334 77
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	191 2600	413 000	25,399 50	78,990 38	0 03%	53,590 88
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	152 4400	380 000	18,338 12	57,927 20	0 02%	39,589 08
VSE CORP SEC ID: 918284100	64 6100	6 000	66 60	387 66	0 00%	321 06
VAIL RESORTS INC SEC ID: 91879Q109	213 4700	226 000	9,991 46	48,244 22	0 02%	38,252 76
VALERO ENERGY CORP SEC ID: 91913Y100	130 0000	3,761 000	105,209 46	488,930 00	0 18%	383,720 54
VALMONT INDUSTRIES INC SEC ID: 920253101	233 5100	241 000	20,325 94	56,275 91	0 02%	35,949 97
VALVOLINE INC SEC ID: 92047W101	37 5800	1,737 000	18,500 82	65,276 46	0 02%	46,775 64
VEEVA SYSTEMS INC SEC ID: 922475108	192 5200	729 000	24,530 85	140,347 08	0 05%	115,816 23
VENTAS INC SEC ID: 92276F100	49 8400	5,369 000	140,775 04	267,590 96	0 10%	126,815 92

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Asset Detail

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VERALTO CORP SEC ID: 92338C103	82 2600	1,214 000	23,739 26	99,863 64	0 04%	76,124 38
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	37 7000	23,087 000	802,445 16	870,379 90	0 32%	67,934 74
VERISK ANALYTICS INC SEC ID: 92345Y106	238 8600	1,120 000	52,152 76	267,523 20	0 10%	215,370 44
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	406 8900	1,564 000	57,135 04	636,375 96	0 23%	579,240 92
PARAMOUNT GLOBAL SEC ID: 92556H206	14 7900	3,722 000	59,360 85	55,048 38	0 02%	-4,312 47
VICI PROPERTIES INC SEC ID: 925652109	31 8800	2,307 000	37,952 12	73,547 16	0 03%	35,595 04
VISA INC SEC ID: 92826C839	260 3500	9,807 000	218,083 16	2,553,252 45	0 94%	2,335,169 29
VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	23 9700	2,019 000	19,059 36	48,395 43	0 02%	29,336 07
VISHAY PRECISION GROUP INC SEC ID: 92835K103	34 0700	371 000	4,960 27	12,639 97	0 00%	7,679 70
VITESSE ENERGY INC SEC ID: 92852X103	21 8900	333 000	1,606 40	7,289 37	0 00%	5,682 97
VLASIC FOODS INTL INC COM SEC ID: 928559103	0 0000	332 000	3,527 39	0 00	0 00%	-3,527 39
VONTIER CORP SEC ID: 928881101	34 5500	752 000	4,905 00	25,981 60	0 01%	21,076 60
VULCAN MATERIALS CO SEC ID: 929160109	227 0100	903 000	46,994 80	204,990 03	0 08%	157,995 23
W&T OFFSHORE INC SEC ID: 92922P106	3 2600	18,213 000	28,144 08	59,374 38	0 02%	31,230 30
WD-40 CO SEC ID: 929236107	239 0700	90 000	4,888 80	21,516 30	0 01%	16,627 50
WSFS FINANCIAL CORP SEC ID: 929328102	45 9300	587 000	9,817 89	26,960 91	0 01%	17,143 02
WP CAREY INC SEC ID: 92936U109	64 8100	1,233 000	79,860 24	79,910 73	0 03%	50 49
WEC ENERGY GROUP INC SEC ID: 92939U106	84 1700	1,910 000	68,693 81	160,764 70	0 06%	92,070 89
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	126 9000	1,257 000	67,770 72	159,513 30	0 06%	91,742 58
WALMART INC SEC ID: 931142103	157 6500	7,982 000	444,075 93	1,258,362 30	0 46%	814,286 37

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WARNER BROS DISCOVERY INC SEC ID: 934423104	11 3800	15,071 000	182,702 08	171,507 98	0 06%	-11,194 10
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	32 3800	218 000	4,848 32	7,058 84	0 00%	2,210 52
WASTE MANAGEMENT INC SEC ID: 94106L109	179 1000	2,397 000	182,814 54	429,302 70	0 16%	246,488 16
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	208 3400	189 000	6,261 57	39,376 26	0 01%	33,114 69
WEBSTER FINANCIAL CORP SEC ID: 947890109	50 7600	721 000	14,170 57	36,597 96	0 01%	22,427 39
WELLS FARGO & CO SEC ID: 949746101	49 2200	15,985 000	389,223 88	786,781 70	0 29%	397,557 82
WELLTOWER INC SEC ID: 95040Q104	90 1700	3,257 000	132,006 52	293,683 69	0 11%	161,677 17
WENDY'S CO/THE SEC ID: 95058W100	19 4800	3,177 000	14,804 82	61,887 96	0 02%	47,083 14
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	352 1200	509 000	63,098 68	179,229 08	0 07%	116,130 40
WESTERN DIGITAL CORP SEC ID: 958102105	52 3700	2,288 000	65,950 12	119,822 56	0 04%	53,872 44
WESTLAKE CORP SEC ID: 960413102	139 9600	636 000	25,331 88	89,014 56	0 03%	63,682 68
WEX INC SEC ID: 96208T104	194 5500	633 000	50,356 24	123,150 15	0 05%	72,793 91
WEYERHAEUSER CO SEC ID: 962166104	34 7700	3,900 000	64,229 66	135,603 00	0 05%	71,373 34
WHIRLPOOL CORP SEC ID: 963320106	121 7700	709 000	66,493 86	86,334 93	0 03%	19,841 07
WHITESTONE REIT SEC ID: 966084204	12 2900	7,255 000	41,055 24	89,163 95	0 03%	48,108 71
WILLIAMS COS INC/THE SEC ID: 969457100	34 8300	4,539 000	77,895 79	158,093 37	0 06%	80,197 58
WILLIAMS-SONOMA INC SEC ID: 969904101	201 7800	615 000	21,863 25	124,094 70	0 05%	102,231 45
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	44 5000	3,427 000	36,490 79	152,501 50	0 06%	116,010 71
WINTRUST FINANCIAL CORP SEC ID: 97650W108	92 7500	221 000	6,917 30	20,497 75	0 01%	13,580 45
WISDOMTREE INC SEC ID: 97717P104	6 9300	13,580 000	36,551 50	94,109 40	0 03%	57,557 90

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PARAMETRIC US PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WOLFSPEED INC SEC ID: 977852102	43 5100	1,209 000	52,384 92	52,603 59	0 02%	218 67
WOODWARD INC SEC ID: 980745103	136 1300	387 000	12,527 19	52,682 31	0 02%	40,155 12
WORKDAY INC SEC ID: 98138H101	276 0600	812 000	62,630 66	224,160 72	0 08%	161,530 06
WORTHINGTON ENTERPRISES INC SEC ID: 981811102	57 5500	361 000	4,700 07	20,775 55	0 01%	16,075 48
WORTHINGTON STEEL INC SEC ID: 982104101	28 1000	361 000	2,404 41	10,144 10	0 00%	7,739 69
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	80 4100	1,099 000	21,514 36	88,370 59	0 03%	66,856 23
XPO INC SEC ID: 983793100	87 5900	1,214 000	13,212 18	106,334 26	0 04%	93,122 08
XYLEM INC/NY SEC ID: 98419M100	114 3600	1,134 000	31,196 40	129,684 24	0 05%	98,487 84
YORK WATER CO/THE SEC ID: 987184108	38 6200	293 000	5,051 32	11,315 66	0 00%	6,264 34
YUM! BRANDS INC SEC ID: 988498101	130 6600	746 000	13,951 98	97,472 36	0 04%	83,520 38
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	273 3300	473 000	48,220 86	129,285 09	0 05%	81,064 23
ZILLOW GROUP INC SEC ID: 98954M200	57 8600	1,271 000	37,310 30	73,540 06	0 03%	36,229 76
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	121 7000	1,329 000	97,266 46	161,739 30	0 06%	64,472 84
ZIONS BANCORP NA SEC ID: 989701107	43 8700	1,913 000	29,670 63	83,923 31	0 03%	54,252 68
ZOETIS INC SEC ID: 98978V103	197 3700	2,294 000	156,999 37	452,766 78	0 17%	295,767 41
ZSCALER INC SEC ID: 98980G102	221 5600	1,114 000	94,276 74	246,817 84	0 09%	152,541 10
ALLEGION PLC SEC ID: G0176J109	126 6900	817 000	17,401 98	103,505 73	0 04%	86,103 75
AMCOR PLC SEC ID: G0250X107	9 6400	5,038 000	32,695 14	48,566 32	0 02%	15,871 18
AMDOCS LTD SEC ID: G02602103	87 8900	1,134 000	34,523 32	99,667 26	0 04%	65,143 94
AON PLC SEC ID: G0403H108	291 0200	1,742 000	85,375 42	506,956 84	0 19%	421,581 42

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PARAMETRIC US PI2 [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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	74 2700	3,873 000	32,376 52	287,647 71	0 11%	255,271 19
ASSURED GUARANTY LTD SEC ID: G0585R106	74 8300	1,804 000	24,191 64	134,993 32	0 05%	110,801 68
BIOHAVEN LTD SEC ID: G1110E107	42 8000	154 000	1,124 20	6,591 20	0 00%	5,467 00
ACCENTURE PLC SEC ID: G1151C101	350 9100	4,175 000	347,486 47	1,465,049 25	0 54%	1,117,562 78
CAPRI HOLDINGS LTD SEC ID: G1890L107	50 2400	2,046 000	41,098 91	102,791 04	0 04%	61,692 13
EATON CORP PLC SEC ID: G29183103	240 8200	2,960 000	161,906 01	712,827 20	0 26%	550,921 19
ENSTAR GROUP LTD SEC ID: G3075P101	294 3500	225 000	46,747 50	66,228 75	0 02%	19,481 25
FERGUSON PLC SEC ID: G3421J106	193 0700	283 000	53,464 36	54,638 81	0 02%	1,174 45
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	120 8100	25 000	809 75	3,020 25	0 00%	2,210 50
HERBALIFE LTD SEC ID: G4412G101	15 2600	1,732 000	20,641 11	26,430 32	0 01%	5,789 21
INVESCO LTD SEC ID: G491BT108	17 8400	4,115 000	42,903 87	73,411 60	0 03%	30,507 73
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	57 6400	3,623 000	93,356 26	208,829 72	0 08%	115,473 46
LINDE PLC SEC ID: G54950103	410 7100	2,379 000	704,468 56	977,079 09	0 36%	272,610 53
MEDTRONIC PLC SEC ID: G5960L103	82 3800	6,204 000	469,233 42	511,085 52	0 19%	41,852 10
APTIV PLC SEC ID: G6095L109	89 7200	1,999 000	75,607 84	179,350 28	0 07%	103,742 44
NVENT ELECTRIC PLC SEC ID: G6700G107	59 0900	1,475 000	18,185 50	87,157 75	0 03%	68,972 25
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	196 0000	353 000	20,092 76	69,188 00	0 03%	49,095 24
ROYALTY PHARMA PLC SEC ID: G7709Q104	28 0900	2,161 000	59,162 37	60,702 49	0 02%	1,540 12
PENTAIR PLC SEC ID: G7S00T104	72 7100	1,475 000	37,002 19	107,247 25	0 04%	70,245 06

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PARAMETRIC US PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	37 5700	1,083 000	36,355 89	40,688 31	0 01%	4,332 42
STONECO LTD SEC ID: G85158106	18 0300	13,565 000	105,608 53	244,576 95	0 09%	138,968 42
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	243 9000	650 000	15,270 15	158,535 00	0 06%	143,264 85
BUNGE GLOBAL SA SEC ID: H11356104	100 9500	1,075 000	37,785 87	108,521 25	0 04%	70,735 38
CHUBB LTD SEC ID: H1467J104	226 0000	2,471 000	151,169 09	558,446 00	0 21%	407,276 91
GARMIN LTD SEC ID: H2906T109	128 5400	465 000	38,157 90	59,771 10	0 02%	21,613 20
GLOBANT SA SEC ID: L44385109	237 9800	604 000	100,771 36	143,739 92	0 05%	42,968 56
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	187 9100	1,349 000	110,063 16	253,490 59	0 09%	143,427 43
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	95 0800	2,471 000	126,560 49	234,942 68	0 09%	108,382 19
QIAGEN NV SEC ID: N72482123	43 4300	1,682 000	43,799 77	73,049 26	0 03%	29,249 49
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	129 4900	968 000	44,963 60	125,346 32	0 05%	80,382 72
TOTAL EQUITY U S DOLLAR		2,947,022 000	72,701,742 47	270,502,346 95	99 62%	197,800,604 48
TOTAL EQUITY		2,947,022 000	72,701,742 47	270,502,346 95	99 62%	197,800,604 48
	TOTAL ASSETS - BASE:	3,722,481 240	73,721,970 02	271,522,574 50	100.00%	197,800,604 48

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
NON-BASE CURRENCY			12,089 46	12,164 74	0 01%	75 28
DIVIDENDS RECEIVABLE			4,842 39	4,823 66	0 00%	-18 73
FOREIGN TAXES PAYABLE - DIVIDENDS			-726 35	-723 55	0 00%	2 80
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			16,205 50	16,264 85	0 02%	59 35
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			13,715 48	13,753 78	0 01%	38 30
NON-BASE CURRENCY			1,547 29	1,558 03	0 00%	10 74
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			15,262 77	15,311 81	0 01%	49 04
EURO CURRENCY UNIT						
DIVIDENDS RECEIVABLE			34,284 60	34,701 51	0 03%	416 91
DIVIDENDS RECEIVABLE RECLAIM			176,403 59	176,445 75	0 17%	42 16
FOREIGN TAXES PAYABLE - DIVIDENDS			-7,453 54	-7,546 98	-0 01%	-93 44
NON-BASE CURRENCY			1,721 91	1,728 49	0 00%	6 58
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			204,956 56	205,328 77	0 19%	372 21
HONG KONG DOLLAR						
NON-BASE CURRENCY			3,172 66	3,172 66	0 00%	0 00
ISRAELI SHEKEL						
FOREIGN TAXES PAYABLE - DIVIDENDS			-91 68	-94 75	0 00%	-3 07
DIVIDENDS RECEIVABLE			428 42	442 74	0 00%	14 32
NON-BASE CURRENCY			1,343 45	1,353 39	0 00%	9 94
TOTAL CASH & CASH EQUIVALENTS ISRAELI SHEKEL			1,680 19	1,701 38	0 00%	21 19
JAPANESE YEN						
NON-BASE CURRENCY			420 15	427 83	0 00%	7 68
FOREIGN TAXES PAYABLE - DIVIDENDS			-3,930 06	-3,987 03	0 00%	-56 97
DIVIDENDS RECEIVABLE			39,401 59	39,976 75	0 04%	575 16

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Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PI2 - [redacted]

Report ID: GL8013
Base Currency: USD
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			35,891 68	36,417 55	0 03%	525 87
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			1,763 24	1,775 02	0 00%	11 78
NORWEGIAN KRONE						
NON-BASE CURRENCY			9 28	9 41	0 00%	0 13
DIVIDENDS RECEIVABLE RECLAIM			7,344 36	7,221 37	0 01%	-122 99
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			7,353 64	7,230 78	0 01%	-122 86
POUND STERLING						
DIVIDENDS RECEIVABLE			21,894 75	22,157 53	0 02%	262 78
NON-BASE CURRENCY			17,229 13	17,317 35	0 02%	88 22
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			39,123 88	39,474 88	0 04%	351 00
SINGAPORE DOLLAR						
NON-BASE CURRENCY			848 05	854 08	0 00%	6 03
SWEDISH KRONA						
DIVIDENDS RECEIVABLE RECLAIM			27,670 63	26,335 08	0 02%	-1,335 55
NON-BASE CURRENCY			274 80	276 51	0 00%	1 71
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			27,945 43	26,611 59	0 02%	-1,333 84
SWISS FRANC						
NON-BASE CURRENCY			89 31	91 38	0 00%	2 07
DIVIDENDS RECEIVABLE RECLAIM			126,713 31	138,708 90	0 13%	11,995 59
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			126,802 62	138,800 28	0 13%	11,997 66
U S DOLLAR						
DIVIDENDS RECEIVABLE			5,770 12	5,770 12	0 01%	0 00
INTEREST RECEIVABLE			977 64	977 64	0 00%	0 00
FOREIGN TAXES PAYABLE - DIVIDENDS			-28 00	-28 00	0 00%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	314,745 310	314,745 31	314,745 31	0 29%	0 00

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Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PI2 - [redacted]

Report ID: GL8013
Base Currency: USD
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		314,745 310	321,465 07	321,465 07	0 30%	0 00
TOTAL CASH & CASH EQUIVALENTS		314,745 310	802,471 29	814,408 72	0 76%	11,937 43
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	80 4848	1,389 000	89,892 90	111,793 39	0 10%	21,900 49
VOLKSWAGEN AG SEC ID: ED5497166	123 4999	217 000	20,432 68	26,799 47	0 03%	6,366 79
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	99 3633	393 000	19,674 40	39,049 76	0 04%	19,375 36
SARTORIUS AG SEC ID: ED5843328	368 0694	131 000	41,415 56	48,217 09	0 05%	6,801 53
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	51 1674	2,958 000	150,335 56	151,353 13	0 14%	1,017 57
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		5,088 000	321,751 10	377,212 84	0 35%	55,461 74
TOTAL PREFERRED SECURITIES		5,088 000	321,751 10	377,212 84	0 35%	55,461 74
EQUITY						
AUSTRALIAN DOLLAR						
ANZ GROUP HOLDINGS LTD SEC ID: AA6065582	17 6865	25,833 000	382,141 10	456,895 66	0 43%	74,754 56
WESTPAC BANKING CORP SEC ID: AA6076142	15 6258	14,969 000	185,720 99	233,902 82	0 22%	48,181 83
FORTESCUE LTD SEC ID: AA6086257	19 8018	10,687 000	51,704 56	211,621 80	0 20%	159,917 24
TELSTRA GROUP LTD SEC ID: AA6087289	2 7021	18,933 000	37,539 64	51,158 97	0 05%	13,619 33
ASX LTD SEC ID: AA6129222	43 0290	739 000	23,073 95	31,798 42	0 03%	8,724 47
BHP GROUP LTD SEC ID: AA6144692	34 3973	28,330 000	741,570 91	974,474 47	0 91%	232,903 56
COMPUTERSHARE LTD SEC ID: AA6180415	16 6425	4,046 000	30,262 17	67,335 62	0 06%	37,073 45
CSL LTD SEC ID: AA6185497	195 5956	2,102 000	70,104 73	411,142 01	0 38%	341,037 28
REA GROUP LTD SEC ID: AA6198573	123 6077	673 000	24,350 64	83,187 98	0 08%	58,837 34
TRANSURBAN GROUP SEC ID: AA6200882	9 3550	9,514 000	54,160 07	89,003 65	0 08%	34,843 58

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COCHLEAR LTD SEC ID: AA6211798	203 7975	620 000	68,874 67	126,354 43	0 12%	57,479 76
ORIGIN ENERGY LTD SEC ID: AA6214867	5 7795	11,469 000	62,747 07	66,285 14	0 06%	3,538 07
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	76 2867	12,394 000	710,297 19	945,497 73	0 88%	235,200 54
RIO TINTO LTD SEC ID: AA6220104	92 5676	2,598 000	150,557 79	240,490 63	0 23%	89,932 84
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	27 8535	7,664 000	152,348 71	213,469 43	0 20%	61,120 72
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	3 8621	15,104 000	47,385 71	58,333 17	0 05%	10,947 46
ORICA LTD SEC ID: AA6458001	10 8767	4,395 000	48,037 06	47,802 92	0 04%	-234 14
SUNCORP GROUP LTD SEC ID: AA6585084	9 4505	13,216 000	81,097 58	124,898 44	0 12%	43,800 86
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	20 9481	25,674 000	422,032 49	537,822 67	0 50%	115,790 18
QANTAS AIRWAYS LTD SEC ID: AA6710344	3 6642	27,367 000	84,725 85	100,278 70	0 09%	15,552 85
QBE INSURANCE GROUP LTD SEC ID: AA6715749	10 1056	5,948 000	48,889 88	60,108 13	0 06%	11,218 25
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	9 3141	7,541 000	58,692 34	70,237 46	0 07%	11,545 12
REECE LTD SEC ID: AA6728809	15 2778	4,329 000	55,482 58	66,137 67	0 06%	10,655 09
SANTOS LTD SEC ID: AA6776709	5 1859	41,949 000	186,101 52	217,541 64	0 20%	31,440 12
SONIC HEALTHCARE LTD SEC ID: AA6821125	21 8898	7,851 000	149,166 39	171,856 73	0 16%	22,690 34
STOCKLAND SEC ID: AA6850850	3 0365	18,199 000	47,149 94	55,260 49	0 05%	8,110 55
WESFARMERS LTD SEC ID: AA6948837	38 9212	6,957 000	193,601 16	270,775 09	0 25%	77,173 93
WOOLWORTHS GROUP LTD SEC ID: AA6981234	25 3834	3,517 000	69,737 26	89,273 49	0 08%	19,536 23
DEXUS SEC ID: AAB033YN9	5 2404	4,056 000	18,164 01	21,255 26	0 02%	3,091 25
GOODMAN GROUP SEC ID: AAB03FYZ5	17 2635	11,102 000	41,718 81	191,658 88	0 18%	149,940 07

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Asset Detail

by Asset Type

12/31/2023

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

PARAMETRIC EAFE PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SEEK LTD SEC ID: AAB0767Y4	18 2392	2,148 000	26,358 60	39,177 83	0 04%	12,819 23
MINERAL RESOURCES LTD SEC ID: AAB17ZL55	47 7645	547 000	22,184 42	26,127 18	0 02%	3,942 76
BRAMBLES LTD SEC ID: AAB1FJ0C0	9 2800	15,690 000	130,249 18	145,602 57	0 14%	15,353 39
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	125 2999	1,837 000	85,162 54	230,175 97	0 22%	145,013 43
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	38 5460	2,741 000	18,081 23	105,654 45	0 10%	87,573 22
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	7 3557	2,948 000	12,236 59	21,684 70	0 02%	9,448 11
XERO LTD SEC ID: AAB8P4LP5	76 6279	900 000	47,180 88	68,965 11	0 06%	21,784 23
SCENTRE GROUP SEC ID: AABLZH0Z7	2 0402	87,000 000	143,609 07	177,499 71	0 17%	33,890 64
AMPOL LTD SEC ID: AABM91204	24 6670	1,765 000	28,321 27	43,537 17	0 04%	15,215 90
WOODSIDE ENERGY GROUP LTD SEC ID: AABMGT163	21 1938	6,747 000	107,148 41	142,994 51	0 13%	35,846 10
MEDIBANK PVT LTD SEC ID: AABRTNNQ3	2 4292	22,187 000	39,664 96	53,895 91	0 05%	14,230 95
SOUTH32 LTD SEC ID: AABWSW5D2	2 2722	24,225 000	29,326 72	55,044 66	0 05%	25,717 94
COLES GROUP LTD SEC ID: AABYWR0T4	10 9927	18,478 000	192,457 48	203,122 34	0 19%	10,664 86
WISETECH GLOBAL LTD SEC ID: AABZ8GX82	51 4287	1,032 000	37,393 67	53,074 44	0 05%	15,680 77
TOTAL EQUITY AUSTRALIAN DOLLAR		536,021 000	5,216,811 79	7,652,416 05	7 16%	2,435,604 26
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	125 4825	329 000	39,404 05	41,283 75	0 04%	1,879 70
AP MOLLER - MAERSK A/S SEC ID: SD4253045	1,798 9583	33 000	28,996 81	59,365 62	0 06%	30,368 81
DANSKE BANK A/S SEC ID: SD4588820	26 7325	4,281 000	99,754 82	114,441 66	0 11%	14,686 84
GENMAB A/S SEC ID: SD4595734	319 3373	298 000	43,241 04	95,162 52	0 09%	51,921 48
ROCKWOOL A/S SEC ID: SD4713493	292 8123	187 000	31,139 96	54,755 90	0 05%	23,615 94

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DSV A/S SEC ID: SDB1WT5G0	175 6726	1,000 000	18,674 67	175,672 57	0 16%	156,997 90
PANDORA A/S SEC ID: SDB44XTX3	138 2857	664 000	20,883 82	91,821 67	0 09%	70,937 85
CHR HANSEN HOLDING A/S SEC ID: SDB573M10	83 9020	677 000	47,089 40	56,801 65	0 05%	9,712 25
NOVOZYMES A/S SEC ID: SDB798FW3	54 9912	1,291 000	40,287 57	70,993 67	0 07%	30,706 10
COLOPLAST A/S SEC ID: SDB8FMRX8	114 3983	1,782 000	143,809 02	203,857 83	0 19%	60,048 81
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	31 7559	6,067 000	88,128 56	192,663 11	0 18%	104,534 55
NOVO NORDISK A/S SEC ID: SDBP6KMJ0	103 4475	21,120 000	521,532 24	2,184,811 40	2 04%	1,663,279 16
TRYG A/S SEC ID: SDBXDZ973	21 7683	2,195 000	48,800 43	47,781 38	0 04%	-1,019 05
ORSTED AS SEC ID: SDBYT16L1	55 4654	1,000 000	34,832 99	55,465 41	0 05%	20,632 42
TOTAL EQUITY DANISH KRONE		40,924 000	1,206,575 38	3,444,878 14	3 22%	2,238,302 76
EURO CURRENCY UNIT						
OMV AG SEC ID: EA4651454	43 9319	3,337 000	116,028 26	146,600 85	0 14%	30,572 59
VOESTALPINE AG SEC ID: EA4943406	31 5488	2,669 000	44,090 36	84,203 76	0 08%	40,113 40
ERSTE GROUP BANK AG SEC ID: EA5289833	40 5738	1,616 000	63,749 75	65,567 25	0 06%	1,817 50
D'IETEREN GROUP SEC ID: EB4247491	195 4126	248 000	37,074 14	48,462 32	0 05%	11,388 18
KBC GROUP NV SEC ID: EB4497740	64 8650	803 000	48,927 55	52,086 63	0 05%	3,159 08
SOFINA SA SEC ID: EB4820305	248 9881	222 000	50,240 57	55,275 36	0 05%	5,034 79
SOLVAY SA SEC ID: EB4821105	30 6319	599 000	6,937 07	18,348 53	0 02%	11,411 46
UCB SA SEC ID: EB5596995	87 1569	433 000	18,802 13	37,738 93	0 04%	18,936 80
GROUPE BRUXELLES LAMBERT NV SEC ID: EB7097323	78 6732	13 000	849 51	1,022 75	0 00%	173 24
AGEAS SA/NV SEC ID: EBB86S2N3	43 4238	1,282 000	44,518 60	55,669 30	0 05%	11,150 70

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UMICORE SA SEC ID: EBBF44467	27 5058	1,003 000	18,241 14	27,588 30	0 03%	9,347 16
ARGENX SE SEC ID: EBBNHKYX8	379 4473	610 000	230,610 31	231,462 84	0 22%	852 53
SYENSQO SA SEC ID: EBBPSLYH4	104 1243	599 000	32,099 53	62,370 46	0 06%	30,270 93
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	64 5337	7,333 000	413,360 56	473,225 28	0 44%	59,864 72
ADIDAS AG SEC ID: ED4031974	203 4323	1,073 000	67,306 60	218,282 91	0 20%	150,976 31
FRESENIUS SE & CO KGAA SEC ID: ED4352099	31 0075	2,665 000	69,887 76	82,635 06	0 08%	12,747 30
HANNOVER RUECK SE SEC ID: ED4511801	238 9358	430 000	28,386 76	102,742 39	0 10%	74,355 63
GEA GROUP AG SEC ID: ED4557101	41 6343	1,209 000	29,215 90	50,335 82	0 05%	21,119 92
CONTINENTAL AG SEC ID: ED4598584	84 9697	756 000	50,503 45	64,237 08	0 06%	13,733 63
DEUTSCHE POST AG SEC ID: ED4617855	49 5491	8,566 000	260,784 53	424,437 38	0 40%	163,652 85
MERCK KGAA SEC ID: ED4741846	159 1801	552 000	27,434 01	87,867 40	0 08%	60,433 39
RWE AG SEC ID: ED4768963	45 4895	4,054 000	109,780 24	184,414 38	0 17%	74,634 14
SAP SE SEC ID: ED4846280	154 0766	6,925 000	535,463 93	1,066,980 33	1 00%	531,516 40
E ON SE SEC ID: ED4942907	13 4215	16,486 000	131,088 06	221,266 81	0 21%	90,178 75
HENKEL AG & CO KGAA SEC ID: ED5002461	71 7802	261 000	12,289 62	18,734 62	0 02%	6,445 00
BASF SE SEC ID: ED5086571	53 8848	6,516 000	311,544 85	351,113 53	0 33%	39,568 68
BEIERSDORF AG SEC ID: ED5107401	149 9010	582 000	43,363 04	87,242 38	0 08%	43,879 34
HEIDELBERG MATERIALS AG SEC ID: ED5120677	89 4104	805 000	55,620 91	71,975 35	0 07%	16,354 44
FRESENIUS MEDICAL CARE AG SEC ID: ED5129074	41 9325	1,307 000	42,907 69	54,805 80	0 05%	11,898 11
ALLIANZ SE SEC ID: ED5231482	267 2701	2,835 000	479,104 49	757,710 64	0 71%	278,606 15

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	414 3542	809 000	172,120 50	335,212 56	0 31%	163,092 06
RHEINMETALL AG SEC ID: ED5334583	317 0346	335 000	65,214 21	106,206 57	0 10%	40,992 36
VOLKSWAGEN AG SEC ID: ED5497109	130 8458	190 000	18,425 63	24,860 70	0 02%	6,435 07
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	69 0959	2,753 000	92,148 29	190,220 90	0 18%	98,072 61
NEMETSCHEK SE SEC ID: ED5633968	86 6929	711 000	31,107 48	61,638 67	0 06%	30,531 19
SIEMENS AG SEC ID: ED5727976	187 7021	5,548 000	670,471 46	1,041,371 41	0 97%	370,899 95
DEUTSCHE BANK AG SEC ID: ED5750358	13 6579	13,043 000	97,792 69	178,139 89	0 17%	80,347 20
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	111 3266	2,965 000	238,948 14	330,083 45	0 31%	91,135 31
DEUTSCHE TELEKOM AG SEC ID: ED5842353	24 0261	22,512 000	392,929 13	540,876 41	0 51%	147,947 28
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	41 7558	8,399 000	129,336 46	350,706 71	0 33%	221,370 25
RATIONAL AG SEC ID: ED5910606	772 7027	52 000	26,167 57	40,180 54	0 04%	14,012 97
CARL ZEISS MEDITEC AG SEC ID: ED5922965	109 1836	1,231 000	127,268 69	134,405 02	0 13%	7,136 33
BECHTLE AG SEC ID: ED5932402	50 1401	927 000	30,670 30	46,479 84	0 04%	15,809 54
DEUTSCHE BOERSE AG SEC ID: ED7021964	206 0172	1,154 000	175,453 85	237,743 88	0 22%	62,290 03
WACKER CHEMIE AG SEC ID: EDB11Y560	126 2615	470 000	58,409 16	59,342 90	0 06%	933 74
SYMRISE AG SEC ID: EDB1JB4K1	110 0673	838 000	76,463 48	92,236 42	0 09%	15,772 94
BRENNTAG SE SEC ID: EDB4YVF55	91 9290	1,037 000	39,496 72	95,330 35	0 09%	55,833 63
COMMERZBANK AG SEC ID: EDB90LKT5	11 8860	8,671 000	30,598 24	103,063 80	0 10%	72,465 56
VONOVIA SE SEC ID: EDBBJPFY6	31 5267	4,660 000	109,269 57	146,914 47	0 14%	37,644 90
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	58 1046	1,737 000	77,192 30	100,927 67	0 09%	23,735 37

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	37 5802	6,308 000	213,834 89	237,055 86	0 22%	23,220 97
SCOUT24 SE SEC ID: EDBYT9340	70 8743	811 000	45,326 47	57,479 09	0 05%	12,152 62
COVESTRO AG SEC ID: EDBYTBWY7	58 1930	1,422 000	42,401 91	82,750 39	0 08%	40,348 48
QIAGEN NV SEC ID: EDBYXS699	43 5232	3,893 000	134,487 79	169,435 86	0 16%	34,948 07
ENDESA SA SEC ID: EE5271783	20 3918	4,814 000	67,290 85	98,166 31	0 09%	30,875 46
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	9 0869	39,859 000	129,093 96	362,192 79	0 34%	233,098 83
NATURGY ENERGY GROUP SA SEC ID: EE5650424	29 8256	1,986 000	35,996 21	59,233 54	0 06%	23,237 33
REPSOL SA SEC ID: EE5669358	14 8575	2,690 000	35,110 56	39,966 79	0 04%	4,856 23
BANCO SANTANDER SA SEC ID: EE5705947	4 1750	106,516 000	310,900 34	444,706 93	0 42%	133,806 59
TELEFONICA SA SEC ID: EE5732529	3 9038	25,139 000	90,008 22	98,138 46	0 09%	8,130 24
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	44 3627	1,378 000	31,244 14	61,131 86	0 06%	29,887 72
CAIXABANK SA SEC ID: EEB283W91	4 1159	14,007 000	51,743 42	57,651 77	0 05%	5,908 35
IBERDROLA SA SEC ID: EEB288C92	13 1122	40,191 000	335,564 72	526,992 25	0 49%	191,427 53
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	71 6697	2,982 000	110,003 77	213,719 02	0 20%	103,715 25
REDEIA CORP SA SEC ID: EEBD6FXN0	16 4703	2,663 000	38,367 97	43,860 49	0 04%	5,492 52
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	43 5564	6,884 000	114,895 41	299,841 91	0 28%	184,946 50
FERROVIAL SE SEC ID: EEBRS7CF3	36 4755	3,087 000	58,313 26	112,600 00	0 11%	54,286 74
AENA SME SA SEC ID: EEBVRZ8L5	181 2731	474 000	56,448 14	85,923 43	0 08%	29,475 29
CELLNEX TELECOM SA SEC ID: EEBX90C09	39 3918	3,435 000	115,546 75	135,310 90	0 13%	19,764 15
GRIFOLS SA SEC ID: EEBYY3DX0	17 0724	5,924 000	64,694 59	101,136 69	0 09%	36,442 10

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Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PI2 - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOUYGUES SA SEC ID: EF4002129	37 6907	1,403 000	47,838 58	52,879 99	0 05%	5,041 41
AIRBUS SE SEC ID: EF4012250	154 4080	3,764 000	268,496 92	581,191 63	0 54%	312,694 71
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	31 5488	5,500 000	99,049 97	173,518 42	0 16%	74,468 45
L'OREAL SA SEC ID: EF4057800	497 8105	1,793 000	423,477 31	892,574 27	0 84%	469,096 96
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	810 3712	1,205 000	178,872 41	976,497 34	0 91%	797,624 93
THALES SA SEC ID: EF4162790	147 9679	673 000	49,597 27	99,582 37	0 09%	49,985 10
CAPGEMINI SE SEC ID: EF4163434	208 5027	1,033 000	89,553 15	215,383 28	0 20%	125,830 13
PUBLICIS GROUPE SA SEC ID: EF4380426	92 7906	1,442 000	67,066 29	133,804 05	0 13%	66,737 76
PERNOD RICARD SA SEC ID: EF4682326	176 4678	939 000	87,238 64	165,703 30	0 16%	78,464 66
RENAULT SA SEC ID: EF4712792	40 7671	1,698 000	31,022 32	69,222 55	0 06%	38,200 23
REMY COINTREAU SA SEC ID: EF4741718	127 0348	1,020 000	119,970 20	129,575 45	0 12%	9,605 25
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	200 8033	3,857 000	388,651 90	774,498 24	0 72%	385,846 34
VIVENDI SE SEC ID: EF4834778	10 6886	4,931 000	51,153 87	52,705 46	0 05%	1,551 59
ORANGE SA SEC ID: EF5176179	11 3823	12,579 000	134,218 95	143,178 13	0 13%	8,959 18
HERMES INTERNATIONAL SCA SEC ID: EF5253978	2,119 6024	255 000	300,885 07	540,498 62	0 51%	239,613 55
KERING SA SEC ID: EF5505070	440 7554	374 000	54,901 27	164,842 50	0 15%	109,941 23
SANOFI SA SEC ID: EF5671732	99 1534	6,884 000	547,214 37	682,571 90	0 64%	135,357 53
ACCOR SA SEC ID: EF5852845	38 2209	1,404 000	47,035 94	53,662 13	0 05%	6,626 19
STMICROELECTRONICS NV SEC ID: EF5962339	49 9799	4,314 000	71,264 87	215,613 24	0 20%	144,348 37
SOCIETE GENERALE SA SEC ID: EF5966512	26 5392	4,826 000	77,699 79	128,078 26	0 12%	50,378 47

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EURAZEO SE SEC ID: EF7042395	79 3691	618 000	28,531 40	49,050 11	0 05%	20,518 71
SODEXO SA SEC ID: EF7062716	110 0452	555 000	34,591 62	61,075 10	0 06%	26,483 48
AXA SA SEC ID: EF7088422	32 5761	15,048 000	355,571 65	490,205 58	0 46%	134,633 93
ESSILORLUXOTTICA SA SEC ID: EF7212477	200 6044	2,105 000	256,367 32	422,272 35	0 40%	165,905 03
CREDIT AGRICOLE SA SEC ID: EF7262613	14 1970	11,517 000	86,632 45	163,506 40	0 15%	76,873 95
BNP PARIBAS SA SEC ID: EF7309687	69 1400	4,615 000	187,161 70	319,081 30	0 30%	131,919 60
CIE DE SAINT-GOBAIN SA SEC ID: EF7380480	73 6360	3,525 000	128,159 06	259,566 79	0 24%	131,407 73
KLEPIERRE SA SEC ID: EF7582556	27 2628	2,302 000	31,163 23	62,758 88	0 06%	31,595 65
GECINA SA SEC ID: EF7742465	121 6220	459 000	49,798 17	55,824 48	0 05%	6,026 31
SAFRAN SA SEC ID: EFB058TZ0	176 1475	2,070 000	167,121 72	364,625 30	0 34%	197,503 58
ENGIE SA SEC ID: EFB0C2CQ3	17 5838	11,584 000	155,847 12	203,690 95	0 19%	47,843 83
IPSEN SA SEC ID: EFB0R7JF3	119 1917	1,139 000	128,590 60	135,759 39	0 13%	7,168 79
ARKEMA SA SEC ID: EFB0Z5YZ7	113 7790	426 000	27,114 95	48,469 83	0 05%	21,354 88
LEGRAND SA SEC ID: EFB11ZRK7	103 9476	1,661 000	97,479 54	172,656 91	0 16%	75,177 37
EIFFAGE SA SEC ID: EFB13X011	107 1731	497 000	29,198 03	53,265 05	0 05%	24,067 02
TOTALENERGIES SE SEC ID: EFB15C551	68 0464	15,190 000	754,084 32	1,033,625 42	0 97%	279,541 10
AEROPORTS DE PARIS SA SEC ID: EFB164FY4	129 4650	264 000	22,248 21	34,178 75	0 03%	11,930 54
VINCI SA SEC ID: EFB1XH021	125 5987	3,155 000	223,092 63	396,263 91	0 37%	173,171 28
DANONE SA SEC ID: EFB1Y9TB7	64 8209	5,842 000	349,702 49	378,683 48	0 35%	28,980 99
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	194 5510	3,604 000	377,392 05	701,161 65	0 66%	323,769 60

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Asset Detail

by Asset Type

12/31/2023

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

PARAMETRIC EAFE PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BUREAU VERITAS SA SEC ID: EFB28DTJ8	25 2633	1,540 000	21,811 15	38,905 55	0 04%	17,094 40
GETLINK SE SEC ID: EFB292JQ6	18 2985	2,794 000	37,190 23	51,126 09	0 05%	13,935 86
EDENRED SE SEC ID: EFB62G1B5	59 8058	2,150 000	43,663 65	128,582 36	0 12%	84,918 71
BIOMERIEUX SEC ID: EFBF0LBX7	111 1278	300 000	20,046 95	33,338 34	0 03%	13,291 39
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	73 9232	764 000	48,734 69	56,477 31	0 05%	7,742 62
DASSAULT SYST SHS SEC ID: EFBM8H5Y8	48 8642	4,207 000	62,461 63	205,571 66	0 19%	143,110 03
STELLANTIS NV SEC ID: EFBMD8F96	23 3578	3,687 000	30,940 61	86,120 30	0 08%	55,179 69
DASSAULT AVIATION SA SEC ID: EFBMT9L17	197 9533	221 000	27,321 68	43,747 67	0 04%	16,425 99
EURONEXT NV SEC ID: EFBNBNSG3	86 8807	646 000	47,390 32	56,124 95	0 05%	8,734 63
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	65 1523	2,524 000	149,282 91	164,444 30	0 15%	15,161 39
CIE GENERALE DES ETABLISSEMENT SEC ID: EFBPBPJ08	35 8569	5,261 000	105,628 89	188,643 36	0 18%	83,014 47
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	264 5637	84 000	16,866 50	22,223 35	0 02%	5,356 85
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	21 1043	6,367 000	106,928 91	134,371 33	0 13%	27,442 42
INTESA SANPAOLO SPA SEC ID: EI4076838	2 9201	99,471 000	193,065 75	290,469 47	0 27%	97,403 72
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	12 3776	4,949 000	26,819 51	61,256 76	0 06%	34,437 25
ENEL SPA SEC ID: EI7144567	7 4343	50,071 000	255,890 78	372,242 56	0 35%	116,351 78
ENI SPA SEC ID: EI7145051	16 9542	15,989 000	122,969 29	271,080 19	0 25%	148,110 90
SNAM SPA SEC ID: EI7251479	5 1421	13,281 000	55,234 36	68,292 84	0 06%	13,058 48
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	8 3445	13,546 000	60,064 93	113,034 95	0 11%	52,970 02
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	53 9401	866 000	29,168 60	46,712 09	0 04%	17,543 49

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Asset Detail

by Asset Type

12/31/2023

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

PARAMETRIC EAFE PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LEONARDO SPA SEC ID: EIB0DJNG9	16 4979	3,231 000	49,675 99	53,304 87	0 05%	3,628 88
PRYSMIAN SPA SEC ID: EIB1W4V62	45 4784	1,607 000	58,066 20	73,083 85	0 07%	15,017 65
FERRARI NV SEC ID: EIBD6G500	337 1392	749 000	85,466 98	252,517 25	0 24%	167,050 27
MONCLER SPA SEC ID: EIBGLP233	61 5290	3,025 000	165,375 16	186,125 24	0 17%	20,750 08
STELLANTIS NV SEC ID: EIBMD8KX1	23 3633	10,568 000	134,889 24	246,903 86	0 23%	112,014 62
TENARIS S A USD1 SEC ID: EIBMHVLR8	17 3927	5,225 000	25,557 85	90,876 94	0 09%	65,319 09
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	11 2840	6,196 000	50,247 02	69,915 66	0 07%	19,668 64
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	15 0067	3,389 000	26,019 67	50,857 61	0 05%	24,837 94
UNICREDIT SPA SEC ID: EIBYMXPS6	27 1357	12,349 000	141,543 44	335,099 10	0 31%	193,555 66
POSTE ITALIANE SPA SEC ID: EIBYYN706	11 3503	4,235 000	31,515 72	48,068 44	0 04%	16,552 72
INFRASTRUTTURE WIRELESS ITALIA SEC ID: EIBZ0P4R9	12 6482	3,243 000	26,408 25	41,018 25	0 04%	14,610 00
ASM INTERNATIONAL NV SEC ID: EN5165290	519 1303	308 000	96,943 98	159,892 12	0 15%	62,948 14
RANDSTAD NV SEC ID: EN5228650	62 6557	778 000	47,960 48	48,746 17	0 05%	785 69
WOLTERS KLUWER NV SEC ID: EN5671511	142 1685	1,595 000	80,514 78	226,758 69	0 21%	146,243 91
KONINKLIJKE KPN NV SEC ID: EN5956078	3 4443	20,846 000	53,422 28	71,799 85	0 07%	18,377 57
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	23 2915	6,114 000	95,765 96	142,404 51	0 13%	46,638 55
HEINEKEN NV SEC ID: EN7792554	101 5615	1,202 000	72,015 12	122,076 95	0 11%	50,061 83
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	84 6162	561 000	34,996 90	47,469 68	0 04%	12,472 78
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	101 6278	903 000	53,314 29	91,769 91	0 09%	38,455 62
ASML HOLDING NV SEC ID: ENB929F49	753 0399	2,665 000	572,907 01	2,006,851 35	1 88%	1,433,944 34

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 AHOLD DELHAIZE NV SEC ID: ENBD0Q396	28 7375	9,934 000	195,833 27	285,478 02	0 27%	89,644 75
OCI NV SEC ID: ENBD4TZK6	28 9860	4,753 000	126,232 81	137,770 53	0 13%	11,537 72
BE SEMICONDUCTOR INDUSTRIES NV SEC ID: ENBG0SCK0	150 7295	555 000	53,142 11	83,654 87	0 08%	30,512 76
AKZO NOBEL NV SEC ID: ENBJ2KSG1	82 6499	898 000	65,972 23	74,219 62	0 07%	8,247 39
PROSUS NV SEC ID: ENBJDS7L4	29 8090	11,120 000	341,839 60	331,475 86	0 31%	-10,363 74
UNILEVER PLC SEC ID: ENBLRB269	48 4444	6,983 000	218,478 94	338,287 43	0 32%	119,808 49
EXOR NV SEC ID: ENBMJ1821	99 9708	604 000	24,471 32	60,382 38	0 06%	35,911 06
IMCD NV SEC ID: ENBNCBD44	174 0376	360 000	46,357 06	62,653 54	0 06%	16,296 48
NN GROUP NV SEC ID: ENBNG8PQ5	39 4912	3,136 000	87,150 51	123,844 52	0 12%	36,694 01
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	28 5110	5,300 000	119,491 00	151,108 39	0 14%	31,617 39
DSM-FIRMENICH AG SEC ID: ENBPCPSD2	101 6278	731 000	62,313 76	74,289 92	0 07%	11,976 16
AEGON LTD SEC ID: ENBPH0Y29	5 7972	16,895 000	33,595 04	97,943 75	0 09%	64,348 71
ARCELORMITTAL SA SEC ID: ENBYPBS65	28 3619	1,159 000	31,326 15	32,871 43	0 03%	1,545 28
ABN AMRO BANK NV SEC ID: ENBYQP139	15 0122	4,050 000	34,589 87	60,799 38	0 06%	26,209 51
RELX PLC SEC ID: ENBYWLC62	39 5686	5,151 000	44,121 37	203,817 67	0 19%	159,696 30
ADYEN NV SEC ID: ENBZ1HM46	1,288 6847	29 000	30,946 64	37,371 86	0 03%	6,425 22
ING GROEP NV SEC ID: ENBZ57394	14 9415	23,517 000	161,139 88	351,379 16	0 33%	190,239 28
EDP - ENERGIAS DE PORTUGAL SA SEC ID: EP4103594	5 0317	20,691 000	89,079 94	104,110 51	0 10%	15,030 57
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	14 7360	3,872 000	47,492 05	57,057 91	0 05%	9,565 86
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	25 4511	5,892 000	123,226 79	149,958 09	0 14%	26,731 30

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DCC ORD EURO0 25 SEC ID: EZ4189476	73 6580	757 000	40,598 14	55,759 06	0 05%	15,160 92
KINGSPAN GROUP PLC SEC ID: EZ4491237	86 6046	983 000	65,385 64	85,132 28	0 08%	19,746 64
KERRY GROUP PLC SEC ID: EZ4519573	86 8918	602 000	19,189 59	52,308 84	0 05%	33,119 25
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	39 6348	4,055 000	141,038 42	160,719 28	0 15%	19,680 86
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	176 7440	1,137 000	132,907 70	200,957 93	0 19%	68,050 23
UPM-KYMMENE OYJ SEC ID: SF5051252	37 6244	3,730 000	83,848 72	140,338 93	0 13%	56,490 21
STORA ENSO OYJ SEC ID: SF5072670	13 8357	3,063 000	23,509 29	42,378 88	0 04%	18,869 59
ELISA OYJ SEC ID: SF5701518	46 2517	878 000	28,715 42	40,608 99	0 04%	11,893 57
NOKIA OYJ SEC ID: SF5902942	3 3714	65,563 000	258,861 97	221,038 57	0 21%	-37,823 40
NESTE OYJ SEC ID: SFB06YV43	35 5808	4,494 000	74,513 73	159,900 01	0 15%	85,386 28
KONE OYJ SEC ID: SFB09M9D1	49 8860	1,502 000	44,661 76	74,928 76	0 07%	30,267 00
ORION OYJ SEC ID: SFB17NY41	43 3796	3,180 000	118,352 39	137,947 15	0 13%	19,594 76
NORDEA BANK ABP SEC ID: SFBFM0SV0	12 4008	9,656 000	113,903 94	119,742 14	0 11%	5,838 20
SAMPO PLC NPV A SEC ID: SFBMXX645	43 7552	2,961 000	103,188 82	129,559 11	0 12%	26,370 29
TOTAL EQUITY EURO CURRENCY UNIT		1,120,062 000	21,295,589 44	35,597,044 20	33 31%	14,301,454 76
HONG KONG DOLLAR						
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	8 2538	24,000 000	186,169 94	198,090 56	0 19%	11,920 62
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	34 3214	5,400 000	104,918 06	185,335 31	0 17%	80,417 25
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	5 7949	21,500 000	114,918 17	124,590 99	0 12%	9,672 82

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Asset Detail

by Asset Type

12/31/2023

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

PARAMETRIC EAFE PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WHARF HOLDINGS LTD/THE HK/00004 SEC ID: FH6435579	3 2208	40,000 000	122,822 13	128,833 14	0 12%	6,011 01
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	5 6028	13,000 000	40,096 82	72,836 83	0 07%	32,740 01
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	2 7150	16,000 000	38,613 39	43,439 56	0 04%	4,826 17
SWIRE PACIFIC LTD HK/00019 SEC ID: FH6867748	8 4651	2,500 000	15,634 96	21,162 70	0 02%	5,527 74
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	11 9164	18,500 000	147,224 89	220,453 86	0 21%	73,228 97
LINK REIT HK/00823 SEC ID: FHB0PB4M2	5 6156	14,140 000	61,253 71	79,405 14	0 07%	18,151 43
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	8 7148	55,000 000	186,586 35	479,314 34	0 45%	292,727 99
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	2 9263	11,600 000	19,090 29	33,944 84	0 03%	14,854 55
SWIRE PROPERTIES LTD HK/01972 SEC ID: FHB67C2G2	2 0234	61,400 000	122,269 74	124,238 18	0 12%	1,968 44
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBYVS6J9	5 5324	23,000 000	121,200 95	127,245 14	0 12%	6,044 19
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	5 0201	34,340 000	164,368 18	172,391 55	0 16%	8,023 37
TOTAL EQUITY HONG KONG DOLLAR		340,380 000	1,445,167 58	2,011,282 14	1 88%	566,114 56
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	9 0283	14,709 000	103,581 58	132,797 24	0 12%	29,215 66
ELBIT SYSTEMS LTD SEC ID: FZ6308917	213 2800	224 000	41,819 34	47,774 72	0 04%	5,955 38
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	5 0265	12,352 000	45,540 94	62,087 59	0 06%	16,546 65

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Asset Detail

by Asset Type

12/31/2023

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

PARAMETRIC EAFE PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NICE LTD SEC ID: FZ6647132	202 4772	423 000	12,092 74	85,647 84	0 08%	73,555 10
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	38 8792	1,225 000	21,342 77	47,626 98	0 04%	26,284 21
AZRIELI GROUP LTD SEC ID: FZB5MN1W9	65 0393	941 000	50,597 55	61,201 98	0 06%	10,604 43
TOTAL EQUITY ISRAELI SHEKEL		29,874 000	274,974 92	437,136 35	0 41%	162,161 43
JAPANESE YEN						
AISIN CORP SEC ID: FJ6010709	34 9908	1,000 000	26,059 13	34,990 78	0 03%	8,931 65
AJINOMOTO CO INC SEC ID: FJ6010907	38 5870	3,000 000	29,769 06	115,761 11	0 11%	85,992 05
ANA HOLDINGS INC SEC ID: FJ6014909	21 7052	1,400 000	27,726 91	30,387 29	0 03%	2,660 38
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	37 2961	6,000 000	186,765 76	223,776 43	0 21%	37,010 67
ASAHI KASEI CORP SEC ID: FJ6054608	7 3698	7,900 000	46,090 33	58,221 74	0 05%	12,131 41
AGC INC SEC ID: FJ6055209	37 1400	1,300 000	48,124 48	48,282 03	0 05%	157 55
LY CORP SEC ID: FJ6084845	3 5445	16,900 000	45,766 95	59,901 62	0 06%	14,134 67
TREND MICRO INC/JAPAN SEC ID: FJ6125283	53 5395	1,000 000	47,081 49	53,539 51	0 05%	6,458 02
NTT DATA GROUP CORP SEC ID: FJ6125630	14 1793	3,000 000	19,803 45	42,537 95	0 04%	22,734 50
BRIDGESTONE CORP SEC ID: FJ6132107	41 4243	3,600 000	79,615 09	149,127 54	0 14%	69,512 45
OBIC CO LTD SEC ID: FJ6136744	172 3294	500 000	69,280 38	86,164 71	0 08%	16,884 33
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	15 9633	2,300 000	29,960 06	36,715 49	0 03%	6,755 43
CANON INC SEC ID: FJ6172327	25 6774	6,300 000	122,377 28	161,767 63	0 15%	39,390 35
CAPCOM CO LTD SEC ID: FJ6173697	32 3166	1,500 000	47,210 02	48,474 96	0 05%	1,264 94
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	25 4220	4,500 000	75,629 65	114,399 21	0 11%	38,769 56
CHIBA BANK LTD/THE SEC ID: FJ6190568	7 2244	5,000 000	26,910 73	36,122 15	0 03%	9,211 42

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHUBU ELECTRIC POWER CO INC SEC ID: FJ6195609	12 9203	4,500 000	46,670 16	58,141 23	0 05%	11,471 07
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	37 8919	7,200 000	160,215 68	272,821 69	0 26%	112,606 01
KDDI CORP SEC ID: FJ6248994	31 8201	9,800 000	125,960 62	311,837 15	0 29%	185,876 53
DAIFUKU CO LTD SEC ID: FJ6250024	20 2334	2,100 000	32,767 42	42,490 07	0 04%	9,722 65
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	115 9739	400 000	19,398 86	46,389 56	0 04%	26,990 70
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	163 0373	1,100 000	46,261 27	179,341 05	0 17%	133,079 78
DAI NIPPON PRINTING CO LTD SEC ID: FJ6250909	29 5999	1,600 000	39,805 88	47,359 91	0 04%	7,554 03
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	30 3022	3,800 000	52,421 60	115,148 25	0 11%	62,726 65
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	6 7322	9,200 000	37,873 14	61,935 88	0 06%	24,062 74
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	6 7158	5,000 000	18,046 68	33,579 23	0 03%	15,532 55
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	23 8615	3,300 000	27,919 24	78,743 09	0 07%	50,823 85
DISCO CORP SEC ID: FJ6270949	248 1203	600 000	50,534 37	148,872 19	0 14%	98,337 82
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	57 6607	1,900 000	103,105 71	109,555 26	0 10%	6,449 55
EISAI CO LTD SEC ID: FJ6307204	50 0213	3,700 000	170,750 45	185,078 74	0 17%	14,328 29
SBI HOLDINGS INC SEC ID: FJ6309465	22 4996	1,200 000	18,574 76	26,999 58	0 03%	8,424 82
FAST RETAILING CO LTD SEC ID: FJ6332434	248 1912	1,600 000	207,841 28	397,105 99	0 37%	189,264 71
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	8 5934	70,700 000	367,335 84	607,554 64	0 57%	240,218 80
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	43 0487	1,000 000	23,276 54	43,048 66	0 04%	19,772 12
SUBARU CORP SEC ID: FJ6356409	18 3430	4,000 000	20,527 45	73,372 11	0 07%	52,844 66
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	60 1007	2,200 000	95,359 28	132,221 60	0 12%	36,862 32

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FANUC CORP SEC ID: FJ6356938	29 4155	4,500 000	100,808 06	132,369 85	0 12%	31,561 79
FUJITSU LTD SEC ID: FJ6356946	150 9079	1,200 000	107,425 87	181,089 52	0 17%	73,663 65
MCDONALD'S HOLDINGS CO JAPAN L SEC ID: FJ6371861	43 3395	1,200 000	47,507 49	52,007 38	0 05%	4,499 89
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	29 0892	2,904 000	18,227 69	84,475 13	0 08%	66,247 44
NIPPON BUILDING FUND INC SEC ID: FJ6396801	4,333 9483	10 000	42,446 35	43,339 48	0 04%	893 13
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	41 1406	1,600 000	29,817 38	65,824 94	0 06%	36,007 56
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	31 8414	1,600 000	40,181 16	50,946 24	0 05%	10,765 08
DENTSU GROUP INC SEC ID: FJ6416286	25 6632	1,600 000	29,582 35	41,061 15	0 04%	11,478 80
RESONA HOLDINGS INC SEC ID: FJ6421559	5 0823	14,300 000	43,994 34	72,676 62	0 07%	28,682 28
HIROSE ELECTRIC CO LTD SEC ID: FJ6428729	113 2430	300 000	28,714 20	33,972 91	0 03%	5,258 71
HITACHI LTD SEC ID: FJ6429107	72 1379	6,100 000	183,641 23	440,041 16	0 41%	256,399 93
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	19 1942	4,200 000	62,212 01	80,615 69	0 08%	18,403 68
HONDA MOTOR CO LTD SEC ID: FJ6435146	10 3986	40,900 000	364,575 34	425,304 32	0 40%	60,728 98
HOYA CORP SEC ID: FJ6441508	125 0177	2,300 000	98,568 38	287,540 80	0 27%	188,972 42
ISUZU MOTORS LTD SEC ID: FJ6467107	12 8813	4,800 000	29,018 55	61,830 05	0 06%	32,811 50
ITOCHU CORP SEC ID: FJ6467800	40 9065	7,500 000	73,407 44	306,798 85	0 29%	233,391 41
JSR CORP SEC ID: FJ6470986	28 5147	1,600 000	24,665 69	45,623 49	0 04%	20,957 80
JAPAN TOBACCO INC SEC ID: FJ6474533	25 8547	11,900 000	248,579 84	307,671 31	0 29%	59,091 47
AEON CO LTD SEC ID: FJ6480043	22 3507	4,500 000	47,083 63	100,578 10	0 09%	53,494 47
KAJIMA CORP SEC ID: FJ6481322	16 7151	4,000 000	19,760 86	66,860 55	0 06%	47,099 69

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Asset Detail

by Asset Type

12/31/2023

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

PARAMETRIC EAFE PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	13 2785	4,900 000	46,139 85	65,064 55	0 06%	18,924 70
KAO CORP SEC ID: FJ6483807	41 1406	2,900 000	80,514 41	119,307 71	0 11%	38,793 30
KIKKOMAN CORP SEC ID: FJ6490802	61 2427	1,600 000	18,823 92	97,988 37	0 09%	79,164 45
KEYENCE CORP SEC ID: FJ6490992	440 6299	1,480 000	306,347 52	652,132 24	0 61%	345,784 72
KINTETSU GROUP HOLDINGS CO LTD SEC ID: FJ6492964	31 7208	1,600 000	48,477 04	50,753 30	0 05%	2,276 26
KOMATSU LTD SEC ID: FJ6496585	26 1597	5,900 000	134,809 13	154,342 47	0 14%	19,533 34
KONAMI GROUP CORP SEC ID: FJ6496684	52 3691	1,000 000	19,409 50	52,369 13	0 05%	32,959 63
KUBOTA CORP SEC ID: FJ6497500	15 0553	5,300 000	49,532 83	79,793 24	0 07%	30,260 41
KYOCERA CORP SEC ID: FJ6499266	14 5978	9,200 000	114,125 87	134,299 91	0 13%	20,174 04
KYOWA KIRIN CO LTD SEC ID: FJ6499555	16 8109	7,900 000	119,537 19	132,806 08	0 12%	13,268 89
LASERTEC CORP SEC ID: FJ6506268	263 6544	500 000	69,316 44	131,827 21	0 12%	62,510 77
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	25 0319	11,400 000	134,607 36	285,363 89	0 27%	150,756 53
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	722 7976	35 000	22,620 06	25,297 92	0 02%	2,677 86
JFE HOLDINGS INC SEC ID: FJ6543790	15 5164	3,800 000	47,057 98	58,962 27	0 06%	11,904 29
MAKITA CORP SEC ID: FJ6555802	27 5926	1,800 000	33,990 45	49,666 62	0 05%	15,676 17
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	48 8013	10,300 000	363,364 83	502,652 88	0 47%	139,288 05
MARUBENI CORP SEC ID: FJ6569464	15 8072	9,800 000	76,003 25	154,910 63	0 14%	78,907 38
PANASONIC HOLDINGS CORP SEC ID: FJ6572708	9 9057	12,800 000	106,262 02	126,792 46	0 12%	20,530 44
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	17 1124	18,310 000	260,885 05	313,327 26	0 29%	52,442 21
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	13 7821	5,000 000	65,890 20	68,910 49	0 06%	3,020 29

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Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PI2 - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MITSUBISHI CORP SEC ID: FJ6596780	15 9845	25,500 000	212,009 70	407,605 71	0 38%	195,596 01
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	14 1793	12,000 000	118,922 07	170,151 80	0 16%	51,229 73
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	58 4551	1,900 000	42,735 66	111,064 69	0 10%	68,329 03
MITSUI & CO LTD SEC ID: FJ6597309	37 5798	9,000 000	141,965 75	338,218 20	0 32%	196,252 45
MITSUI CHEMICALS INC SEC ID: FJ6597366	29 6638	1,200 000	18,461 93	35,596 54	0 03%	17,134 61
MITSUI OSK LINES LTD SEC ID: FJ6597580	32 0400	2,700 000	14,859 81	86,508 02	0 08%	71,648 21
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	24 5283	5,700 000	104,230 88	139,811 33	0 13%	35,580 45
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	21 2300	11,100 000	104,455 88	235,652 58	0 22%	131,196 70
SEIKO EPSON CORP SEC ID: FJ6616505	14 9702	2,200 000	17,415 31	32,934 46	0 03%	15,519 15
RENESAS ELECTRONICS CORP SEC ID: FJ6635679	18 0806	8,800 000	128,536 04	159,109 10	0 15%	30,573 06
NINTENDO CO LTD SEC ID: FJ6639556	52 1989	6,900 000	137,616 77	360,172 38	0 34%	222,555 61
DENSO CORP SEC ID: FJ6640380	15 0872	16,300 000	178,424 27	245,922 13	0 23%	67,497 86
NEC CORP SEC ID: FJ6640406	59 2283	1,600 000	50,948 79	94,765 22	0 09%	43,816 43
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	8 0863	2,600 000	19,531 71	21,024 26	0 02%	1,492 55
NIDEC CORP SEC ID: FJ6640687	40 3958	2,100 000	59,671 12	84,831 19	0 08%	25,160 07
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	1 2222	187,500 000	84,493 32	229,154 85	0 21%	144,661 53
NISSAN CHEMICAL CORP SEC ID: FJ6641586	39 0552	1,000 000	14,192 47	39,055 19	0 04%	24,862 72
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	34 9057	1,500 000	16,662 57	52,358 49	0 05%	35,695 92
NITTO DENKO CORP SEC ID: FJ6641800	74 8333	900 000	39,323 46	67,349 98	0 06%	28,026 52
YAMAHA CORP SEC ID: FJ6642386	23 1026	5,500 000	110,790 36	127,064 13	0 12%	16,273 77

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MINEBEA MITSUMI INC SEC ID: FJ6642402	20 5597	2,600 000	22,738 58	53,455 10	0 05%	30,716 52
NIPPON STEEL CORP SEC ID: FJ6642568	22 9111	5,100 000	54,277 42	116,846 37	0 11%	62,568 95
NISSAN MOTOR CO LTD SEC ID: FJ6642865	3 9311	9,500 000	35,556 44	37,345 02	0 03%	1,788 58
NOMURA HOLDINGS INC SEC ID: FJ6643103	4 5233	14,900 000	61,428 99	67,397 72	0 06%	5,968 73
NIPPON YUSEN KK SEC ID: FJ6643962	31 0044	3,600 000	14,359 94	111,615 84	0 10%	97,255 90
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	133 9197	500 000	26,430 08	66,959 86	0 06%	40,529 78
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	37 2464	6,400 000	92,112 27	238,377 08	0 22%	146,264 81
OBAYASHI CORP SEC ID: FJ6656402	8 6537	5,300 000	30,267 30	45,864 66	0 04%	15,597 36
OLYMPUS CORP SEC ID: FJ6658804	14 4737	5,200 000	38,555 00	75,263 16	0 07%	36,708 16
OMRON CORP SEC ID: FJ6659422	46 6946	900 000	22,271 37	42,025 11	0 04%	19,753 74
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	17 8465	2,000 000	17,503 69	35,693 01	0 03%	18,189 32
ORIX CORP SEC ID: FJ6661147	18 8396	12,800 000	187,088 02	241,146 27	0 23%	54,058 25
OSAKA GAS CO LTD SEC ID: FJ6661766	20 8895	2,900 000	47,138 04	60,579 52	0 06%	13,441 48
RICOH CO LTD SEC ID: FJ6738226	7 6819	3,700 000	28,336 88	28,423 18	0 03%	86 30
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	21 1590	3,200 000	42,582 06	67,708 90	0 06%	25,126 84
T&D HOLDINGS INC SEC ID: FJ6744299	15 8923	3,500 000	28,834 32	55,623 14	0 05%	26,788 82
ROHM CO LTD SEC ID: FJ6747201	19 1694	2,400 000	46,185 39	46,006 53	0 04%	-178 86
SMC CORP SEC ID: FJ6763968	537 3812	300 000	55,398 10	161,214 36	0 15%	105,816 26
SOFTBANK GROUP CORP SEC ID: FJ6770625	44 6375	9,200 000	188,375 59	410,665 36	0 38%	222,289 77
SECOM CO LTD SEC ID: FJ6791597	72 0315	1,300 000	62,948 57	93,640 95	0 09%	30,692 38

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	14 4169	2,900 000	25,734 94	41,809 12	0 04%	16,074 18
SEKISUI HOUSE LTD SEC ID: FJ6793908	22 2159	3,900 000	52,571 57	86,642 08	0 08%	34,070 51
SHARP CORP/JAPAN SEC ID: FJ6800604	7 1322	4,600 000	25,071 26	32,808 20	0 03%	7,736 94
SHIMADZU CORP SEC ID: FJ6804366	27 9614	1,400 000	28,867 21	39,145 98	0 04%	10,278 77
SHIMIZU CORP SEC ID: FJ6804408	6 6435	6,100 000	28,031 53	40,525 32	0 04%	12,493 79
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	41 9705	11,000 000	161,065 11	461,675 43	0 43%	300,610 32
SHIONOGI & CO LTD SEC ID: FJ6804689	48 2196	3,700 000	138,489 68	178,412 55	0 17%	39,922 87
SHIMANO INC SEC ID: FJ6804820	154 8801	400 000	17,801 81	61,952 05	0 06%	44,150 24
SHISEIDO CO LTD SEC ID: FJ6805264	30 1603	1,000 000	19,467 92	30,160 31	0 03%	10,692 39
HULIC CO LTD SEC ID: FJ6805314	10 4731	3,600 000	26,537 38	37,703 22	0 04%	11,165 84
SONY GROUP CORP SEC ID: FJ6821501	95 1199	7,700 000	328,018 92	732,423 07	0 69%	404,404 15
SUMITOMO ELECTRIC INDUSTRIES L SEC ID: FJ6858701	12 7359	4,500 000	50,041 11	57,311 32	0 05%	7,270 21
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	30 1177	1,200 000	25,260 54	36,141 30	0 03%	10,880 76
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	29 7489	2,000 000	43,069 22	59,497 80	0 06%	16,428 58
SUMITOMO CORP SEC ID: FJ6858941	21 8187	7,100 000	87,878 12	154,912 76	0 14%	67,034 64
SUZUKI MOTOR CORP SEC ID: FJ6865508	42 7933	2,300 000	59,672 73	98,424 60	0 09%	38,751 87
TDK CORP SEC ID: FJ6869302	47 6451	2,500 000	63,939 42	119,112 64	0 11%	55,173 22
TAISEI CORP SEC ID: FJ6870102	34 2034	1,600 000	17,631 46	54,725 50	0 05%	37,094 04
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	28 7559	2,949 000	82,779 48	84,801 01	0 08%	2,021 53
ADVANTEST CORP SEC ID: FJ6870490	34 0261	5,300 000	70,115 93	180,338 35	0 17%	110,222 42

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SYSMEX CORP SEC ID: FJ6883808	55 7384	1,400 000	27,661 54	78,033 77	0 07%	50,372 23
TERUMO CORP SEC ID: FJ6885076	32 7848	4,100 000	100,112 95	134,417 65	0 13%	34,304 70
TOHO CO LTD/TOKYO SEC ID: FJ6895208	33 8275	1,100 000	17,579 28	37,210 24	0 03%	19,630 96
TOKYO ELECTRIC POWER CO HOLDIN SEC ID: FJ6895406	5 2383	11,700 000	39,265 15	61,288 48	0 06%	22,023 33
TOKYO GAS CO LTD SEC ID: FJ6895448	22 9678	2,500 000	48,256 69	57,419 49	0 05%	9,162 80
TOKYO ELECTRON LTD SEC ID: FJ6895679	179 1389	3,100 000	170,493 01	555,330 57	0 52%	384,837 56
TOKYU CORP SEC ID: FJ6896545	12 2074	3,600 000	35,791 24	43,946 66	0 04%	8,155 42
TOPPAN HOLDINGS INC SEC ID: FJ6897022	27 9118	2,600 000	47,035 94	72,570 58	0 07%	25,534 64
TORAY INDUSTRIES INC SEC ID: FJ6897147	5 2000	6,800 000	30,199 33	35,360 19	0 03%	5,160 86
MAZDA MOTOR CORP SEC ID: FJ6900305	10 8065	5,600 000	30,252 98	60,516 39	0 06%	30,263 41
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	81 5719	900 000	31,621 68	73,414 67	0 07%	41,792 99
TOYOTA TSUSHO CORP SEC ID: FJ6900586	58 9303	1,300 000	21,875 31	76,609 45	0 07%	54,734 14
TOYOTA MOTOR CORP SEC ID: FJ6900644	18 3749	70,400 000	705,160 01	1,293,596 31	1 21%	588,436 30
UNICHARM CORP SEC ID: FJ6911484	36 1612	1,200 000	19,499 23	43,393 39	0 04%	23,894 16
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	41 7151	1,500 000	56,764 45	62,572 71	0 06%	5,808 26
YAKULT HONSHA CO LTD SEC ID: FJ6985116	22 4642	1,300 000	18,342 46	29,203 43	0 03%	10,860 97
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	8 9339	6,000 000	23,341 74	53,603 35	0 05%	30,261 61
ASTELLAS PHARMA INC SEC ID: FJ6985389	11 9591	9,500 000	69,083 15	113,611 86	0 11%	44,528 71
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	18 4813	2,072 000	30,113 22	38,293 35	0 04%	8,180 13
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	41 7790	1,800 000	19,854 61	75,202 16	0 07%	55,347 55

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Asset Detail

by Asset Type

12/31/2023

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

PARAMETRIC EAFE PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
M3 INC SEC ID: FJB02K2M5	16 5484	2,000 000	28,494 44	33,096 89	0 03%	4,602 45
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	39 6865	3,300 000	81,478 41	130,965 39	0 12%	49,486 98
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	27 4649	8,400 000	60,249 98	230,705 07	0 22%	170,455 09
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	20 0489	4,200 000	21,386 68	84,205 56	0 08%	62,818 88
MITSUBISHI CHEMICAL GROUP CORP SEC ID: FJB0JQTJ2	6 1285	7,900 000	46,014 25	48,415 38	0 05%	2,401 13
SUMCO CORP SEC ID: FJB0M0C87	14 9986	2,800 000	36,487 35	41,996 03	0 04%	5,508 68
INPEX CORP SEC ID: FJB10RB16	13 5090	6,300 000	67,743 81	85,106 76	0 08%	17,362 95
KOBE BUSSAN CO LTD SEC ID: FJB14RJB2	29 5503	1,200 000	27,959 90	35,460 35	0 03%	7,500 45
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	5 4440	9,500 000	39,341 91	51,718 33	0 05%	12,376 42
MATSUKIYOCOCOKARA & CO SEC ID: FJB249GC1	17 7117	3,000 000	46,493 89	53,135 20	0 05%	6,641 31
TIS INC SEC ID: FJB2Q4CR9	22 0386	1,800 000	35,547 36	39,669 46	0 04%	4,122 10
MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	39 3389	2,100 000	68,669 92	82,611 72	0 08%	13,941 80
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	37 5160	5,400 000	176,741 44	202,586 19	0 19%	25,844 75
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	21 2229	3,300 000	42,421 03	70,035 47	0 07%	27,614 44
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	23 7551	2,000 000	19,510 65	47,510 29	0 04%	27,999 64
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3 9750	19,362 000	65,462 72	76,964 57	0 07%	11,501 85
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	48 9147	2,019 000	47,946 33	98,758 86	0 09%	50,812 53
NEXON CO LTD SEC ID: FJB63QM79	18 2260	2,100 000	26,243 21	38,274 58	0 04%	12,031 37
GLP J-REIT SEC ID: FJB8RBZV5	996 5953	21 000	20,307 97	20,928 50	0 02%	620 53
OPEN HOUSE GROUP CO LTD SEC ID: FJBD3D176	29 6709	4,300 000	123,223 49	127,584 77	0 12%	4,361 28

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	4 5723	10,500 000	29,633 58	48,008 94	0 04%	18,375 36
SOFTBANK CORP SEC ID: FJBF5M0K1	12 4805	22,300 000	253,557 96	278,315 02	0 26%	24,757 06
SG HOLDINGS CO LTD SEC ID: FJBFFY883	14 3566	2,500 000	36,045 61	35,891 62	0 03%	-153 99
NIPPON EXPRESS HOLDINGS INC SEC ID: FJBKSHP60	56 8449	400 000	23,014 22	22,737 98	0 02%	-276 24
SHIZUOKA FINANCIAL GROUP INC SEC ID: FJBP38QJ7	8 4764	4,600 000	28,048 47	38,991 35	0 04%	10,942 88
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	42 2968	11,100 000	273,015 36	469,494 27	0 44%	196,478 91
NOMURA REAL ESTATE MASTER FUND SEC ID: FJBYSJJF3	1,170 3788	34 000	36,977 74	39,792 88	0 04%	2,815 14
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	8 9339	14,500 000	118,638 62	129,541 43	0 12%	10,902 81
JAPAN POST INSURANCE CO LTD SEC ID: FJBYT8157	17 7614	1,800 000	26,120 44	31,970 49	0 03%	5,850 05
JAPAN POST BANK CO LTD SEC ID: FJBYT8165	10 1858	5,100 000	37,218 86	51,947 80	0 05%	14,728 94
TOTAL EQUITY JAPANESE YEN		1,211,996 000	13,906,730 59	23,833,702 05	22 30%	9,926,971 46
NEW ZEALAND DOLLAR						
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3 2797	11,740 000	13,747 69	38,503 88	0 04%	24,756 19
MERCURY NZ LTD SEC ID: ANB8W6K59	4 1788	10,924 000	32,239 81	45,649 10	0 04%	13,409 29
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	5 5717	20,466 000	88,157 02	114,030 82	0 11%	25,873 80
TOTAL EQUITY NEW ZEALAND DOLLAR		43,130 000	134,144 52	198,183 80	0 19%	64,039 28
NORWEGIAN KRONE						
TELENOR ASA SEC ID: SN4732491	11 4812	4,296 000	48,417 03	49,323 39	0 05%	906 36
KONGSBERG GRUPPEN ASA SEC ID: SN5208244	45 8265	853 000	26,597 09	39,089 99	0 04%	12,492 90
EQUINOR ASA SEC ID: SN7133606	31 7211	6,287 000	101,480 70	199,430 57	0 19%	97,949 87
MOWI ASA SEC ID: SNB02L489	17 9210	3,905 000	68,140 79	69,981 39	0 07%	1,840 60

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Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PI2 - [redacted]

Report ID: GL8013
Base Currency: USD
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	6 7351	25,229 000	122,639 75	169,920 70	0 16%	47,280 95
AKER BP ASA SEC ID: SNB1L95G4	29 0970	2,133 000	37,927 52	62,063 82	0 06%	24,136 30
DNB BANK ASA SEC ID: SNBNG7113	21 2688	11,234 000	224,229 88	238,934 20	0 22%	14,704 32
TOTAL EQUITY NORWEGIAN KRONE		53,937 000	629,432 76	828,744 06	0 78%	199,311 30
POUND STERLING						
ANTOFAGASTA PLC SEC ID: EX0045610	21 4103	2,555 000	48,831 85	54,703 24	0 05%	5,871 39
ASHTEAD GROUP PLC SEC ID: EX0053671	69 6296	4,354 000	181,374 84	303,167 17	0 28%	121,792 33
BARRATT DEVELOPMENTS PLC SEC ID: EX0081185	7 1720	8,691 000	49,630 36	62,332 07	0 06%	12,701 71
BHP GROUP LTD SEC ID: EX0144405	34 2857	8,079 000	137,140 75	276,994 55	0 26%	139,853 80
DIAGEO PLC SEC ID: EX0237407	36 4083	10,737 000	185,286 07	390,915 79	0 37%	205,629 72
BAE SYSTEMS PLC SEC ID: EX0263494	14 1567	19,479 000	134,144 58	275,757 47	0 26%	141,612 89
HALMA PLC SEC ID: EX0405202	29 1164	2,498 000	59,499 59	72,732 85	0 07%	13,233 26
STANDARD CHARTERED PLC SEC ID: EX0408289	8 4978	27,458 000	180,635 99	233,333 06	0 22%	52,697 07
IMPERIAL BRANDS PLC SEC ID: EX0454499	23 0293	4,064 000	68,939 61	93,590 92	0 09%	24,651 31
HSBC HOLDINGS PLC SEC ID: EX0540529	8 1014	140,822 000	870,399 85	1,140,848 87	1 07%	270,449 02
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	3 2010	72,314 000	175,989 32	231,478 76	0 22%	55,489 44
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	30 1745	2,133 000	52,113 47	64,362 24	0 06%	12,248 77
PEARSON PLC SEC ID: EX0677602	12 2916	4,497 000	45,618 59	55,275 42	0 05%	9,656 83
PERSIMMON PLC SEC ID: EX0682537	17 7070	6,259 000	107,378 24	110,827 94	0 10%	3,449 70
PRUDENTIAL PLC SEC ID: EX0709959	11 3100	10,863 000	81,373 14	122,860 81	0 11%	41,487 67
RIO TINTO PLC SEC ID: EX0718877	74 4738	8,816 000	487,863 50	656,561 16	0 61%	168,697 66

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SSE PLC SEC ID: EX0790876	23 6603	6,821 000	107,161 90	161,386 82	0 15%	54,224 92
BP PLC SEC ID: EX0798051	5 9425	75,868 000	320,340 64	450,844 09	0 42%	130,503 45
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0 6082	352,616 000	117,469 07	214,463 54	0 20%	96,994 47
SMITH & NEPHEW PLC SEC ID: EX0922321	13 7487	3,800 000	38,073 71	52,245 13	0 05%	14,171 42
ASTRAZENECA PLC SEC ID: EX0989528	135 1288	10,928 000	932,803 85	1,476,687 53	1 38%	543,883 68
BT GROUP PLC SEC ID: EX3091355	1 5757	105,812 000	160,204 18	166,722 97	0 16%	6,518 79
BARCLAYS PLC SEC ID: EX3134866	1 9604	73,558 000	101,899 40	144,202 18	0 13%	42,302 78
INTERTEK GROUP PLC SEC ID: EX3163832	54 1280	1,096 000	39,350 07	59,324 30	0 06%	19,974 23
BURBERRY GROUP PLC SEC ID: EX3174300	18 0512	7,578 000	128,499 99	136,791 75	0 13%	8,291 76
NEXT PLC SEC ID: EX3208983	103 4883	1,503 000	60,440 28	155,542 86	0 15%	95,102 58
ADMIRAL GROUP PLC SEC ID: EXB02J636	34 2156	1,645 000	49,529 47	56,284 71	0 05%	6,755 24
CENTRICA PLC SEC ID: EXB033F22	1 7930	34,228 000	55,693 20	61,371 01	0 06%	5,677 81
BUNZL PLC SEC ID: EXB0744B8	40 6661	2,131 000	33,998 71	86,659 50	0 08%	52,660 79
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	22 8062	5,666 000	89,639 89	129,219 77	0 12%	39,579 88
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	118 2250	2,571 000	151,847 61	303,956 35	0 28%	152,108 74
UNILEVER PLC SEC ID: EXB10RZP7	48 4424	5,266 000	159,819 00	255,097 68	0 24%	95,278 68
EXPERIAN PLC SEC ID: EXB19NLV9	40 8191	5,815 000	70,460 47	237,363 04	0 22%	166,902 57
MONDI PLC SEC ID: EXB1CRLC8	19 6001	3,427 000	55,850 42	67,169 38	0 06%	11,318 96
SEVERN TRENT PLC SEC ID: EXB1FH8J7	32 8771	1,588 000	36,331 06	52,208 82	0 05%	15,877 76
WHITBREAD PLC SEC ID: EXB1KJJ48	46 6067	1,524 000	42,414 07	71,028 59	0 07%	28,614 52

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Asset Detail

by Asset Type

12/31/2023

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

PARAMETRIC EAFE PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	9 3570	13,229 000	122,504 07	123,784 18	0 12%	1,280 11
SMITHS GROUP PLC SEC ID: EXB1WY232	22 4811	2,237 000	40,330 27	50,290 22	0 05%	9,959 95
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	25 1212	5,260 000	76,773 11	132,137 56	0 12%	55,364 45
3I GROUP PLC SEC ID: EXB1YW440	30 8629	6,142 000	57,311 20	189,559 98	0 18%	132,248 78
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	69 0942	6,205 000	392,782 39	428,729 26	0 40%	35,946 87
RELX PLC SEC ID: EXB2B0DG6	39 6463	7,700 000	123,803 16	305,276 36	0 29%	181,473 20
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	13 5065	8,278 000	74,804 11	111,806 86	0 10%	37,002 75
OCADO GROUP PLC SEC ID: EXB3MBS72	9 6681	15,142 000	140,136 68	146,394 12	0 14%	6,257 44
GLENCORE PLC SEC ID: EXB4T3BW4	6 0183	45,231 000	106,328 11	272,215 12	0 25%	165,887 01
ENTAIN PLC SEC ID: EXB5VQMV7	12 6741	2,760 000	17,988 86	34,980 41	0 03%	16,991 55
SEGRO PLC SEC ID: EXB5ZN1N1	11 2998	11,545 000	71,545 63	130,456 51	0 12%	58,910 88
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	3 8206	54,484 000	96,131 22	208,160 24	0 19%	112,029 02
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	14 9470	9,304 000	71,021 33	139,067 17	0 13%	68,045 84
WPP PLC SEC ID: EXB8KF9B6	9 5992	17,857 000	156,945 93	171,413 70	0 16%	14,467 77
COCA-COLA HBC AG SEC ID: EXB9895B6	29 3841	5,000 000	126,128 84	146,920 70	0 14%	20,791 86
COMPASS GROUP PLC SEC ID: EXBD6K458	27 3572	15,079 000	250,720 78	412,519 34	0 39%	161,798 56
NATIONAL GRID PLC SEC ID: EXBDR05C3	13 4874	22,357 000	258,431 83	301,537 44	0 28%	43,105 61
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	90 3833	1,041 000	32,726 28	94,089 04	0 09%	61,362 76
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	64 3774	729 000	29,899 40	46,931 12	0 04%	17,031 72
M&G PLC SEC ID: EXBKFB1C0	2 8352	20,166 000	30,890 14	57,173 73	0 05%	26,283 59

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WISE PLC SEC ID: EXBL9YR78	11 1418	6,536 000	49,729 99	72,822 49	0 07%	23,092 50
TESCO PLC SEC ID: EXBLGZ985	3 7033	43,328 000	131,378 96	160,456 32	0 15%	29,077 36
BERKELEY GROUP HOLDINGS PLC SEC ID: EXBLJNXL3	59 7626	938 000	39,170 72	56,057 34	0 05%	16,886 62
NATWEST GROUP PLC ORD GBP1 0769 SEC ID: EXBM8PJY6	2 7969	24,641 000	45,448 93	68,918 68	0 06%	23,469 75
JD SPORTS FASHION PLC SEC ID: EXBM8Q5M5	2 1155	21,881 000	48,238 99	46,289 93	0 04%	-1,949 06
INFORMA PLC SEC ID: EXBMJ6DW6	9 9587	8,993 000	45,817 83	89,558 93	0 08%	43,741 10
HALEON PLC SEC ID: EXBMX86B0	4 1004	54,340 000	212,523 67	222,815 42	0 21%	10,291 75
GSK PLC SEC ID: EXBN7SWP3	18 4872	14,138 000	264,569 33	261,371 33	0 24%	-3,198 00
MELROSE INDUST PLC ORD GBP0 22857142 SEC ID: EXBNGDN84	7 2332	7,986 000	48,389 00	57,764 45	0 05%	9,375 45
SHELL PLC SEC ID: EXBP6MXD8	32 7815	46,565 000	1,034,315 85	1,526,469 72	1 43%	492,153 87
SCHRODERS PLC ORD GBP0 20 SEC ID: EXBP9LHF0	5 4804	3,680 000	19,771 30	20,167 74	0 02%	396 44
AVIVA PLC SEC ID: EXBPQY8M8	5 5416	16,398 000	85,140 79	90,870 43	0 09%	5,729 64
WOODSIDE ENERGY GROUP LTD SEC ID: EXBPXZF72	21 1999	1,459 000	32,947 00	30,930 69	0 03%	-2,016 31
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	9 1964	6,132 000	33,607 83	56,392 37	0 05%	22,784 54
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFGQN2	133 9177	407 000	47,546 67	54,504 52	0 05%	6,957 85
LAND SECURITIES GROUP PLC SEC ID: EXBYW0PQ8	8 9848	6,244 000	50,719 66	56,101 03	0 05%	5,381 37
TOTAL EQUITY POUND STERLING		1,570,472 000	10,084,566 60	14,859,246 79	13 91%	4,774,680 19
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	2 9490	28,200 000	72,809 37	83,161 25	0 08%	10,351 88
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	25 3279	10,100 000	111,715 64	255,811 54	0 24%	144,095 90

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SINGAPORE EXCHANGE LTD SEC ID: FM6303867	7 4521	6,300 000	40,410 42	46,947 92	0 04%	6,537 50
CAPITALAND INTEGRATED COMMERCI SEC ID: FM6420125	1 5617	52,200 000	74,832 20	81,519 22	0 08%	6,687 02
CAPITALAND ASCENDAS REIT SEC ID: FM6563874	2 2970	26,900 000	52,507 63	61,789 86	0 06%	9,282 23
SINGAPORE AIRLINES LTD SEC ID: FM6811737	4 9731	24,600 000	105,555 42	122,337 96	0 11%	16,782 54
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	21 5677	5,000 000	66,705 10	107,838 68	0 10%	41,133 58
UOL GROUP LTD SEC ID: FM6916841	4 7608	8,200 000	35,730 62	39,038 74	0 04%	3,308 12
SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY18	1 8725	31,400 000	55,331 85	58,796 15	0 06%	3,464 30
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	9 8552	33,300 000	264,087 05	328,178 30	0 31%	64,091 25
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	2 7064	12,500 000	31,007 62	33,829 88	0 03%	2,822 26
KEPPEL LTD SEC ID: FMB1VQ5C0	5 3597	11,300 000	48,276 94	60,564 78	0 06%	12,287 84
CAPITALAND INVESTMENT LTD/SING SEC ID: FMBNHXFJ7	2 3956	10,700 000	24,786 25	25,632 63	0 02%	846 38
TOTAL EQUITY SINGAPORE DOLLAR		260,700 000	983,756 11	1,305,446 91	1 22%	321,690 80
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	13 7728	10,197 000	79,475 16	140,441 03	0 13%	60,965 87
SWEDBANK AB SEC ID: SS4846522	20 1730	6,985 000	93,439 45	140,908 08	0 13%	47,468 63
SECURITAS AB SEC ID: SS5554042	9 7818	4,342 000	35,820 83	42,472 79	0 04%	6,651 96
H & M HENNES & MAURITZ AB SEC ID: SS5687438	17 5256	4,268 000	54,065 60	74,799 11	0 07%	20,733 51
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	6 2622	19,454 000	110,124 69	121,825 78	0 11%	11,701 09
TELIA CO AB SEC ID: SS5978381	2 5531	45,893 000	116,519 83	117,170 52	0 11%	650 69
ALFA LAVAL AB SEC ID: SS7332686	40 0284	1,829 000	37,950 32	73,211 91	0 07%	35,261 59
GETINGE AB SEC ID: SS7698359	22 2567	2,196 000	36,784 41	48,875 78	0 05%	12,091 37

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INDUTRADE AB SEC ID: SSB0LDBX2	25 9778	1,764 000	26,701 78	45,824 77	0 04%	19,122 99
SKF AB SEC ID: SSB1Q3J35	19 9745	2,499 000	47,794 03	49,916 27	0 05%	2,122 24
VOLVO AB SEC ID: SSB1QH836	25 9678	13,993 000	249,798 99	363,367 99	0 34%	113,569 00
SANDVIK AB SEC ID: SSB1VQ251	21 6415	6,934 000	114,953 25	150,062 31	0 14%	35,109 06
INDUSTRIVARDEN AB SEC ID: SSB1VSK57	32 5764	1,767 000	48,754 70	57,562 49	0 05%	8,807 79
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	14 9933	3,891 000	15,470 16	58,338 84	0 05%	42,868 68
TELE2 AB SEC ID: SSB97C732	8 5871	4,552 000	36,346 98	39,088 70	0 04%	2,741 72
SAGAX AB SEC ID: SSB9M3PK7	27 5257	1,828 000	26,838 66	50,317 00	0 05%	23,478 34
HOLMEN AB SEC ID: SSBDQQ1Q6	42 2412	708 000	27,640 33	29,906 74	0 03%	2,266 41
ESSITY AB SEC ID: SSBF1K7P7	24 8069	3,512 000	52,974 97	87,121 76	0 08%	34,146 79
EQT AB SEC ID: SSBJ7W9K6	28 2798	2,244 000	50,568 40	63,459 96	0 06%	12,891 56
EVOLUTION AB SEC ID: SSBJXSCH9	119 2913	501 000	45,808 72	59,764 95	0 06%	13,956 23
ATLAS COPCO AB SEC ID: SSBLDBN40	17 2209	18,146 000	115,901 42	312,491 09	0 29%	196,589 67
ATLAS COPCO AB SEC ID: SSBLDBN57	14 8246	7,838 000	28,709 93	116,195 14	0 11%	87,485 21
EPIROC AB SEC ID: SSBMD58R7	20 0638	3,793 000	15,555 32	76,102 01	0 07%	60,546 69
EPIROC AB SEC ID: SSBMD58W6	17 5037	2,486 000	17,401 76	43,514 28	0 04%	26,112 52
INVESTOR AB SEC ID: SSBMV7PN3	22 9712	5,527 000	114,003 71	126,961 65	0 12%	12,957 94
INVESTOR AB SEC ID: SSBMV7PQ6	23 1696	14,968 000	150,835 25	346,802 94	0 32%	195,967 69
HEXAGON AB SEC ID: SSBNZFHC2	12 0016	12,183 000	75,644 73	146,215 10	0 14%	70,570 37
FASTIGHETS AB BALDER SEC ID: SSBPMRNZ7	7 0968	7,768 000	37,419 33	55,127 57	0 05%	17,708 24

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOLIDEN AB SEC ID: SSBPYTZ53	31 2071	5,218 000	123,866 87	162,838 40	0 15%	38,971 53
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10 8605	4,524 000	37,313 12	49,132 68	0 05%	11,819 56
ASSA ABLOY AB SEC ID: SSBYPC1T6	28 8057	6,239 000	77,499 57	179,719 06	0 17%	102,219 49
NORDEA BANK ABP SEC ID: SSBYZF9J2	12 3757	19,430 000	154,774 83	240,458 99	0 23%	85,684 16
INVESTMENT AB LATOUR SEC ID: SSBZ404X0	26 0274	1,804 000	27,769 56	46,953 39	0 04%	19,183 83
TOTAL EQUITY SWEDISH KRONA		249,281 000	2,284,526 66	3,716,949 08	3 48%	1,432,422 42
SWISS FRANC						
SWISSCOM AG SEC ID: ES5533975	601 2000	119 000	45,267 66	71,542 80	0 07%	26,275 14
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	11,988 3562	15 000	156,063 55	179,825 34	0 17%	23,761 79
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962307	121,190 5186	1 000	111,338 65	121,190 52	0 11%	9,851 87
GIVAUDAN SA SEC ID: ES5980614	4,139 4879	60 000	110,553 43	248,369 27	0 23%	137,815 84
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	522 3074	1,161 000	423,158 86	606,398 86	0 57%	183,240 00
NOVARTIS AG SEC ID: ES7103066	100 8376	14,475 000	844,229 04	1,459,624 84	1 37%	615,395 80
ABB LTD SEC ID: ES7108891	44 3177	10,482 000	230,532 01	464,538 23	0 43%	234,006 22
ROCHE HOLDING AG SEC ID: ES7110384	290 5008	3,042 000	500,698 57	883,703 44	0 83%	383,004 87
ADECCO GROUP AG SEC ID: ES7110723	49 0346	1,455 000	48,309 33	71,345 39	0 07%	23,036 06
HOLCIM AG SEC ID: ES7110756	78 4412	3,516 000	175,630 20	275,799 11	0 26%	100,168 91
NESTLE SA SEC ID: ES7123874	115 8558	18,405 000	1,321,457 62	2,132,325 25	2 00%	810,867 63
BALOISE HOLDING AG SEC ID: ES7124591	156 5972	274 000	28,758 49	42,907 62	0 04%	14,149 13
SONOVA HOLDING AG SEC ID: ES7156031	326 0263	328 000	58,197 80	106,936 61	0 10%	48,738 81
SWATCH GROUP AG/THE SEC ID: ES7184728	271 6093	176 000	39,499 02	47,803 24	0 04%	8,304 22

BNY MELLON

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SWATCH GROUP AG/THE SEC ID: ES7184736	52 3377	2,321 000	113,406 64	121,475 73	0 11%	8,069 09
LONZA GROUP AG SEC ID: ES7333374	420 2459	223 000	18,318 22	93,714 85	0 09%	75,396 63
SWISS LIFE HOLDING AG SEC ID: ES7437803	693 8751	195 000	51,651 74	135,305 65	0 13%	83,653 91
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	809 1249	45 000	28,904 55	36,410 62	0 03%	7,506 07
SWISS PRIME SITE AG SEC ID: ESB083BH9	106 7546	515 000	38,684 59	54,978 61	0 05%	16,294 02
AVOLTA AG SEC ID: ESB0R80X4	39 3037	1,403 000	52,014 10	55,143 16	0 05%	3,129 06
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,441 2167	144 000	58,231 57	207,535 20	0 19%	149,303 63
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	249 8663	398 000	61,797 65	99,446 80	0 09%	37,649 15
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	344 3237	672 000	170,433 23	231,385 49	0 22%	60,952 26
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	94 7662	1,151 000	63,446 96	109,075 93	0 10%	45,628 97
GEBERIT AG SEC ID: ESB1WGG94	640 4087	227 000	63,525 85	145,372 78	0 14%	81,846 93
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	56 0209	996 000	35,565 26	55,796 83	0 05%	20,231 57
SWISS RE AG SEC ID: ESB545MG7	112 3507	1,903 000	118,830 02	213,803 46	0 20%	94,973 44
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	137 5275	2,523 000	81,500 84	346,981 82	0 32%	265,480 98
SIG GROUP AG SEC ID: ESBD5GN66	22 9906	1,376 000	26,469 47	31,635 00	0 03%	5,165 53
SIKA AG SEC ID: ESBF2DSG4	325 1946	1,220 000	150,492 99	396,737 36	0 37%	246,244 37
GROUPE BRUXELLES LAMBERT NV SEC ID: ESBHZLGZ7	78 6732	380 000	31,908 36	29,895 81	0 03%	-2,012 55
ALCON INC SEC ID: ESBJT1GR2	77 9897	3,181 000	146,039 62	248,085 12	0 23%	102,045 50
SANDOZ GROUP AG SEC ID: ESBLPLD33	32 1511	4,170 000	86,259 22	134,070 22	0 13%	47,811 00
SGS SA CHF0 04 SEC ID: ESBMBQHZ0	86 1878	625 000	36,099 80	53,867 40	0 05%	17,767 60

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

PARAMETRIC EAFE PI2 - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BACHEM HOLDING AG CHF0 01 (REGD) (SUBD) SEC ID: ESBMXVKB4	77 2293	1,529 000	116,415 60	118,083 53	0 11%	1,667 93
STRAUMANN HLDG CHF0 01 (REGD) (POST SPLIT) SEC ID: ESBQ7ZV07	161 1121	705 000	66,871 04	113,584 03	0 11%	46,712 99
UBS GROUP AG SEC ID: ESBRJL171	31 0105	21,347 000	285,386 87	661,981 46	0 62%	376,594 59
VAT GROUP AG SEC ID: ESBYZWMR7	500 8020	165 000	50,092 78	82,632 33	0 08%	32,539 55
TOTAL EQUITY SWISS FRANC		100,923 000	6,046,041 20	10,489,309 71	9 82%	4,443,268 51
U S DOLLAR						
FUTU HOLDINGS LTD ADR SEC ID: 36118L106	54 6300	409 000	21,149 39	22,343 67	0 02%	1,194 28
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	10 4400	17,513 000	157,524 34	182,835 72	0 17%	25,311 38
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	3 4800	12,600 000	46,132 02	43,848 00	0 04%	-2,284 02
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	41 2100	3,700 000	149,090 08	152,477 00	0 14%	3,386 92
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	66 7400	2,516 000	137,304 28	167,917 84	0 16%	30,613 56
GRAB HOLDINGS LTD SEC ID: G4124C109	3 3700	14,415 000	38,910 19	48,578 55	0 05%	9,668 36
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	152 7900	633 000	62,186 88	96,716 07	0 09%	34,529 19
CYBERARK SOFTWARE LTD SEC ID: M2682V108	219 0500	310 000	26,898 70	67,905 50	0 06%	41,006 80
MONDAY COM LTD SEC ID: M7S64H106	187 8100	270 000	53,200 80	50,708 70	0 05%	-2,492 10
AERCAP HOLDINGS NV SEC ID: N00985106	74 3200	1,283 000	70,460 14	95,352 56	0 09%	24,892 42
CRH PLC SEC ID: NAB01ZKD3	69 1600	5,239 000	176,659 34	362,329 24	0 34%	185,669 90
TOTAL EQUITY U S DOLLAR		58,888 000	939,516 16	1,291,012 85	1 21%	351,496 69
TOTAL EQUITY		5,616,588 000	64,447,833 71	105,665,352 13	98 88%	41,217,518 42
	TOTAL ASSETS - BASE:	5,936,421 310	65,572,056 10	106,856,973 69	**100.00%**	41,284,917 59

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

WELLINGTON EMD PI2 - [redacted]

Report ID: GL8013
Base Currency: USD
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	8 7200	2,420,726 014	24,045,130 36	21,108,730 84	100 00%	-2,936,399 52
TOTAL ASSETS - BASE:		2,420,726 014	24,045,130 36	21,108,730 84	100.00%	-2,936,399 52

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

STEPSTONE PI2 - [redacted]

Report ID: GL8013
Base Currency: USD
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	39,621,837 000	21,356,916 98	39,621,837 00	31 04%	18,264,920 02
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1 0000	57,450,896 000	34,744,372 64	57,450,896 00	45 00%	22,706,523 36
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1 0000	30,592,482 000	15,424,948 00	30,592,482 00	23 96%	15,167,534 00
TOTAL PRIVATE EQUITY U S DOLLAR		127,665,215 000	71,526,237 62	127,665,215 00	100 00%	56,138,977 38
TOTAL PRIVATE EQUITY		127,665,215 000	71,526,237 62	127,665,215 00	100 00%	56,138,977 38
TOTAL ASSETS - BASE:		127,665,215 000	71,526,237 62	127,665,215 00	**100.00%**	56,138,977 38

BNY MELLON

FIRST PRINCIPLES PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U S DOLLAR						
CASH			369 24	369 24	100 00%	0 00
TOTAL ASSETS - BASE:		0 000	369 24	369 24	100.00%	0 00

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

EATON VANCE HY PI2 - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
INTEREST RECEIVABLE			2,899 53	2,963 38	0 00%	63 85
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-402,662 03	-418,032 79	-0 70%	-15,370 76
NON-BASE CURRENCY			1,081 99	1,104 59	0 00%	22 60
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-398,680 51	-413,964 82	-0 69%	-15,284 31
U S DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-275,920 90	-275,920 90	-0 46%	0 00
RECEIVABLE FOR INVESTMENTS SOLD			150,825 67	150,825 67	0 25%	0 00
INTEREST RECEIVABLE			913,284 96	913,284 96	1 52%	0 00
FFX CONTRACTS RECEIVABLE			402,662 03	402,662 03	0 67%	0 00
CASH			-2,145 84	-2,145 84	0 00%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	2,165,912 810	2,165,912 81	2,165,912 81	3 60%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		2,165,912 810	3,354,618 73	3,354,618 73	5 58%	0 00
TOTAL CASH & CASH EQUIVALENTS		2,165,912 810	2,955,938 22	2,940,653 91	4 89%	-15,284 31
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
SNF GROUP SACA REGS 2 625% 02/01/2029 SEC ID: EFBMG6YL9	101 3574	200,000 000	187,866 16	202,714 76	0 34%	14,848 60
IQVIA INC REGS 2 250% 03/15/2029 SEC ID: NABKP8GG1	101 0755	100,000 000	79,604 33	101,075 48	0 17%	21,471 15
AVANTOR FUNDING INC REGS 3 875% 07/15/2028 SEC ID: NABMW0Y35	107 9795	100,000 000	96,560 73	107,979 54	0 18%	11,418 81
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		400,000 000	364,031 22	411,769 78	0 69%	47,738 56
U S DOLLAR						
BAUSCH & LOMB 5/22 TL 0 000% 05/05/2027 DD 04/20/22 SEC ID: 99AAM2936	98 6880	105,731 650	104,013 51	104,344 45	0 17%	330 94

BNY MELLON

EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AUTHENTIC BRANDS 12/21 TLB1 0 000% 12/21/2028 DD 11/30/21 SEC ID: 00076VAZ3	100 3470	113,859 110	114,131 35	114,254 20	0 19%	122 85
AHP HEALTH PARTNERS INC 144A 5 750% 07/15/2029 DD 07/08/21 SEC ID: 00150LAB7	86 6250	221,000 000	192,287 37	191,441 25	0 32%	-846 12
AMN HEALTHCARE INC 144A 4 625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	94 6250	16,000 000	14,684 93	15,140 00	0 03%	455 07
AMN HEALTHCARE INC 144A 4 000% 04/15/2029 DD 10/20/20 SEC ID: 00175PAC7	90 1910	157,000 000	139,471 04	141,599 87	0 24%	2,128 83
API GROUP DE INC 144A 4 750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	93 9320	238,000 000	218,324 56	223,558 16	0 37%	5,233 60
AMERICAN AIRLINES INC/AAD 144A 5 500% 04/20/2026 DD 03/24/21 SEC ID: 00253XAA9	99 2800	105,000 000	107,253 81	104,244 00	0 17%	-3,009 81
ACUSHNET CO 144A 7 375% 10/15/2028 DD 10/03/23 SEC ID: 005095AA2	104 3290	121,000 000	121,907 99	126,238 09	0 21%	4,330 10
ADTALEM GLOBAL EDUCATION 144A 5 500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	96 1910	257,000 000	245,782 43	247,210 87	0 41%	1,428 44
AETHON UNITED BR LP / AET 144A 8 250% 02/15/2026 DD 02/02/21 SEC ID: 00810GAC8	100 5000	143,000 000	144,844 41	143,715 00	0 24%	-1,129 41
AG TTMT ESCROW ISSUER LLC 144A 8 625% 09/30/2027 DD 08/23/22 SEC ID: 00840KAA7	105 1390	167,000 000	169,441 65	175,582 13	0 29%	6,140 48
AIR CANADA 144A 3 875% 08/15/2026 DD 08/11/21 SEC ID: 008911BK4	95 5280	78,000 000	78,000 00	74,511 84	0 12%	-3,488 16
ALBERTSONS COS INC / SAFE 144A 5 875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	100 1600	106,000 000	106,000 00	106,169 60	0 18%	169 60
ALBERTSONS COS INC / SAFE 144A 4 875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	95 8180	165,000 000	162,271 03	158,099 70	0 26%	-4,171 33
ALIXPARTNERS 2/21 (USD) COV-LI 0 000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	100 1940	382,024 640	381,266 21	382,765 77	0 64%	1,499 56

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	100 7500	13,000 000	13,486 50	13,097 50	0 02%	-389 00
ATI INC 5 875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	98 6470	35,000 000	35,000 00	34,526 45	0 06%	-473 55
ALLIANT HOLDINGS INTERMED 144A 6 750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	99 1360	149,000 000	150,282 50	147,712 64	0 25%	-2,569 86
ALLIANT HOLDINGS INTERMED 144A 7 000% 01/15/2031 DD 12/14/23 SEC ID: 01883LAF0	105 1510	86,000 000	86,208 88	90,429 86	0 15%	4,220 98
ALLIED UNIVERSAL HOLDCO L 144A 6 625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	99 4760	213,000 000	213,469 19	211,883 88	0 35%	-1,585 31
ALLIED UNIVERSAL HOLDCO L 144A 9 750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	97 9910	149,000 000	143,464 42	146,006 59	0 24%	2,542 17
ALLWYN ENTERTAINMENT FINA 144A 7 875% 04/30/2029 DD 04/28/23 SEC ID: 02007VAA8	101 7500	200,000 000	202,736 03	203,500 00	0 34%	763 97
AMERICAN AIRLINES INC 144A 7 250% 02/15/2028 DD 02/15/23 SEC ID: 023771T32	100 9690	42,000 000	42,000 00	42,406 98	0 07%	406 98
AMWINS GROUP INC 144A 4 875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	91 1900	211,000 000	193,473 43	192,410 90	0 32%	-1,062 53
ANTERO MIDSTREAM PARTNERS 144A 5 750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	99 2350	108,000 000	104,574 06	107,173 80	0 18%	2,599 74
ANTERO MIDSTREAM PARTNERS 144A 7 875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	102 5240	98,000 000	98,688 75	100,473 52	0 17%	1,784 77
ARCHES BUYER INC 144A 4 250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	90 5680	72,000 000	61,313 18	65,208 96	0 11%	3,895 78
ARCHES BUYER INC 144A 6 125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	86 5000	202,000 000	173,141 92	174,730 00	0 29%	1,588 08
ARCHROCK PARTNERS LP / AR 144A 6 875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	100 2500	110,000 000	112,632 41	110,275 00	0 18%	-2,357 41

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EATON VANCE HY PI2 [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARKO CORP 144A 5 125% 11/15/2029 DD 10/21/21 SEC ID: 041242AA6	86 2500	158,000 000	149,224 95	136,275 00	0 23%	-12,949 95
ASBURY AUTOMOTIVE GROUP INC 4 500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	94 9750	18,000 000	18,058 93	17,095 50	0 03%	-963 43
ASBURY AUTOMOTIVE GROUP INC 4 750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	93 4040	124,000 000	114,832 74	115,820 96	0 19%	988 22
ASBURY AUTOMOTIVE GROUP I 144A 4 625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	92 5900	31,000 000	30,625 63	28,702 90	0 05%	-1,922 73
ASBURY AUTOMOTIVE GROUP I 144A 5 000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	90 9360	13,000 000	13,000 00	11,821 68	0 02%	-1,178 32
ASHTON WOODS USA LLC / AS 144A 4 625% 08/01/2029 DD 08/02/21 SEC ID: 045086AM7	88 9250	40,000 000	34,768 69	35,570 00	0 06%	801 31
ASHTON WOODS USA LLC / AS 144A 4 625% 04/01/2030 DD 09/23/21 SEC ID: 045086AP0	89 1620	138,000 000	118,659 63	123,043 56	0 20%	4,383 93
ASSUREDPARTNERS INC 144A 5 625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	93 3400	24,000 000	24,000 00	22,401 60	0 04%	-1,598 40
ATHENAHEALTH 2/22 COV-LITE TLB 0 000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAB9	99 4500	131,285 960	130,656 63	130,563 89	0 22%	-92 74
AVIENT CORP 144A 7 125% 08/01/2030 DD 08/10/22 SEC ID: 05368VAA4	104 0870	173,000 000	172,667 03	180,070 51	0 30%	7,403 48
BCPE EMPIRE HOLDINGS INC 144A 7 625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	96 4970	264,000 000	254,628 02	254,752 08	0 42%	124 06
BWX TECHNOLOGIES INC 144A 4 125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	92 7290	83,000 000	80,554 89	76,965 07	0 13%	-3,589 82
BWX TECHNOLOGIES INC 144A 4 125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	91 2500	114,000 000	107,179 52	104,025 00	0 17%	-3,154 52
BALL CORP 3 125% 09/15/2031 DD 09/14/21 SEC ID: 058498AX4	86 2960	195,000 000	155,505 92	168,277 20	0 28%	12,771 28

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EATON VANCE HY PI2 [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BALL CORP 6 875% 03/15/2028 DD 11/25/22 SEC ID: 058498AY2	103 9600	50,000 000	50,767 65	51,980 00	0 09%	1,212 35
BAUSCH & LOMB ESCROW CORP 144A 8 375% 10/01/2028 DD 09/29/23 SEC ID: 071705AA5	105 4940	140,000 000	140,640 68	147,691 60	0 25%	7,050 92
BELLRING BRANDS INC 144A 7 000% 03/15/2030 DD 03/10/22 SEC ID: 07831CAA1	103 6600	156,000 000	156,760 00	161,709 60	0 27%	4,949 60
BERRY GLOBAL INC 144A 5 625% 07/15/2027 DD 06/05/19 SEC ID: 085770AB1	99 2560	102,000 000	97,416 00	101,241 12	0 17%	3,825 12
BLACK KNIGHT INFOSERV LLC 144A 3 625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	94 8510	110,000 000	102,926 40	104,336 10	0 17%	1,409 70
BOMBARDIER INC 144A 7 875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	100 0220	135,000 000	132,300 47	135,029 70	0 22%	2,729 23
BOMBARDIER INC 144A 7 125% 06/15/2026 DD 06/08/21 SEC ID: 097751BV2	99 5460	42,000 000	42,000 00	41,809 32	0 07%	-190 68
BOMBARDIER INC 144A 8 750% 11/15/2030 DD 11/17/23 SEC ID: 097751CA7	106 4960	120,000 000	120,000 00	127,795 20	0 21%	7,795 20
BOOZ ALLEN HAMILTON INC 144A 3 875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	94 3110	74,000 000	74,000 00	69,790 14	0 12%	-4,209 86
BOOZ ALLEN HAMILTON INC 144A 4 000% 07/01/2029 DD 06/17/21 SEC ID: 09951LAB9	93 7110	42,000 000	42,000 00	39,358 62	0 07%	-2,641 38
BOYNE USA INC 144A 4 750% 05/15/2029 DD 04/26/21 SEC ID: 103557AC8	94 0390	186,000 000	169,428 31	174,912 54	0 29%	5,484 23
BROADSTREET PARTNERS INC 144A 5 875% 04/15/2029 DD 04/21/21 SEC ID: 11135RAA3	93 3510	245,000 000	225,133 69	228,709 95	0 38%	3,576 26
BUILDERS FIRSTSOURCE INC 144A 5 000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	96 5730	109,000 000	111,557 89	105,264 57	0 18%	-6,293 32
BUILDERS FIRSTSOURCE INC 144A 4 250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	90 1920	181,000 000	167,111 26	163,247 52	0 27%	-3,863 74

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CCO HOLDINGS LLC / CCO HO 144A 5 125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	96 5020	300,000 000	299,943 33	289,506 00	0 48%	-10,437 33
CCO HOLDINGS LLC / CCO HO 144A 5 000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	95 7140	272,000 000	265,667 79	260,342 08	0 43%	-5,325 71
CCO HOLDINGS LLC / CCO HO 144A 5 375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	94 2910	61,000 000	61,736 86	57,517 51	0 10%	-4,219 35
CCO HOLDINGS LLC / CCO HO 144A 4 500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	90 1540	390,000 000	358,750 31	351,600 60	0 59%	-7,149 71
CCO HOLDINGS LLC / CCO HO 144A 4 250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	87 4040	187,000 000	174,261 31	163,445 48	0 27%	-10,815 83
CCO HOLDINGS LLC / CCO HOLDING 4 500% 05/01/2032 DD 05/01/21 SEC ID: 1248EPCN1	85 6070	41,000 000	41,000 00	35,098 87	0 06%	-5,901 13
CCO HOLDINGS LLC / CCO HO 144A 4 750% 02/01/2032 DD 01/19/22 SEC ID: 1248EPCQ4	88 1960	64,000 000	64,000 00	56,445 44	0 09%	-7,554 56
CCO HOLDINGS LLC / CCO HO 144A 6 375% 09/01/2029 DD 08/09/22 SEC ID: 1248EPCS0	98 6330	131,000 000	131,000 00	129,209 23	0 22%	-1,790 77
CD&R SMOKEY BUYER INC 144A 6 750% 07/15/2025 DD 07/01/20 SEC ID: 12510CAA9	98 9340	72,000 000	66,727 24	71,232 48	0 12%	4,505 24
CHURCHILL DOWNS INC 144A 5 750% 04/01/2030 DD 04/13/22 SEC ID: 12511VAA6	97 4990	183,000 000	180,145 20	178,423 17	0 30%	-1,722 03
CP ATLAS BUYER INC 144A 7 000% 12/01/2028 DD 11/25/20 SEC ID: 12597YAA7	87 0530	4,000 000	3,547 41	3,482 12	0 01%	-65 29
CTR PARTNERSHIP LP / CARE 144A 3 875% 06/30/2028 DD 06/17/21 SEC ID: 126458AE8	91 3490	244,000 000	215,440 33	222,891 56	0 37%	7,451 23
CVR ENERGY INC 144A 5 750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	92 2500	115,000 000	112,468 62	106,087 50	0 18%	-6,381 12
CAESARS ENTERTAINMENT INC 144A 4 625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	90 1750	92,000 000	84,532 50	82,961 00	0 14%	-1,571 50

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAESARS ENTERTAINMENT INC 144A 7 000% 02/15/2030 DD 02/06/23 SEC ID: 12769GAB6	102 5050	70,000 000	70,000 00	71,753 50	0 12%	1,753 50
CALDERYS FINANCING LLC 144A 11 250% 06/01/2028 DD 05/24/23 SEC ID: 128786AA8	104 7390	238,000 000	242,518 77	249,278 82	0 41%	6,760 05
CALLON PETROLEUM CO 144A 8 000% 08/01/2028 DD 07/06/21 SEC ID: 13123XBD3	102 2160	180,000 000	178,519 21	183,988 80	0 31%	5,469 59
CALLON PETROLEUM CO 144A 7 500% 06/15/2030 DD 06/24/22 SEC ID: 13123XBF8	100 8670	69,000 000	66,815 94	69,598 23	0 12%	2,782 29
CALPINE CORP 144A 5 250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	98 5950	13,000 000	13,000 00	12,817 35	0 02%	-182 65
CALPINE CORP 144A 4 500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	95 0400	109,000 000	105,993 40	103,593 60	0 17%	-2,399 80
CALPINE CORP 144A 5 125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	95 8850	125,000 000	121,620 50	119,856 25	0 20%	-1,764 25
CALPINE CORP 144A 4 625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	92 7710	40,000 000	40,000 00	37,108 40	0 06%	-2,891 60
CALPINE CORP 144A 5 000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	91 6870	100,000 000	91,202 02	91,687 00	0 15%	484 98
CARGO AIRCRAFT MANAGEMENT 144A 4 750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	91 5210	154,000 000	149,843 72	140,942 34	0 23%	-8,901 38
CARNIVAL CORP 144A 5 750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	97 6500	73,000 000	73,000 00	71,284 50	0 12%	-1,715 50
CARS COM INC 144A 6 375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	95 8980	234,000 000	239,490 63	224,401 32	0 37%	-15,089 31
CATALENT PHARMA SOLUTIONS 144A 3 500% 04/01/2030 DD 09/29/21 SEC ID: 14879EAK4	87 0360	208,000 000	175,879 20	181,034 88	0 30%	5,155 68
CENTENE CORP 4 250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	96 3940	110,000 000	109,506 23	106,033 40	0 18%	-3,472 83

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CENTENE CORP 4 625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	95 8790	127,000 000	127,000 00	121,766 33	0 20%	-5,233 67
CENTENE CORP 3 000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	86 6530	67,000 000	67,102 63	58,057 51	0 10%	-9,045 12
PERMIAN RESOURCES OPERATI 144A 5 375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	98 6610	113,000 000	113,000 00	111,486 93	0 19%	-1,513 07
CENTRAL PARENT LLC / CDK 144A 8 000% 06/15/2029 DD 08/09/23 SEC ID: 154915AA0	104 3760	112,000 000	112,398 29	116,901 12	0 19%	4,502 83
CHART INDUSTRIES INC 144A 9 500% 01/01/2031 DD 12/22/22 SEC ID: 16115QAG5	108 6290	230,000 000	236,910 16	249,846 70	0 42%	12,936 54
CHENIERE ENERGY PARTNERS LP 4 500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	95 4450	223,000 000	221,064 05	212,842 35	0 35%	-8,221 70
CHENIERE ENERGY PARTNERS LP 4 000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	90 7650	62,000 000	62,000 00	56,274 30	0 09%	-5,725 70
CHOBANI LLC / CHOBANI FIN 144A 7 500% 04/15/2025 DD 04/13/17 SEC ID: 17027NAA0	99 5000	150,000 000	147,547 08	149,250 00	0 25%	1,702 92
CHOBANI LLC / CHOBANI FIN 144A 4 625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	93 4810	260,000 000	238,582 58	243,050 60	0 40%	4,468 02
CIENA CORP 144A 4 000% 01/31/2030 DD 01/18/22 SEC ID: 171779AL5	91 0060	145,000 000	135,117 86	131,958 70	0 22%	-3,159 16
CINEMARK USA INC 144A 8 750% 05/01/2025 DD 04/20/20 SEC ID: 172441BC0	100 5000	9,000 000	9,057 67	9,045 00	0 02%	-12 67
CINEMARK USA INC 144A 5 875% 03/15/2026 DD 03/16/21 SEC ID: 172441BD8	97 7630	109,000 000	104,257 01	106,561 67	0 18%	2,304 66
CINEMARK USA INC 144A 5 250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	91 6650	87,000 000	86,436 32	79,748 55	0 13%	-6,687 77
CIVITAS RESOURCES INC 144A 8 625% 11/01/2030 DD 10/17/23 SEC ID: 17888HAC7	106 0470	49,000 000	49,000 00	51,963 03	0 09%	2,963 03

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLARIOS GLOBAL LP 144A 6 750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	100 8800	72,000 000	72,096 18	72,633 60	0 12%	537 42
CLARIVATE SCIENCE HOLDING 144A 4 875% 07/01/2029 DD 06/24/21 SEC ID: 18064PAD1	93 8380	220,000 000	194,964 08	206,443 60	0 34%	11,479 52
CLEAN HARBORS INC 144A 5 125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	95 6790	205,000 000	206,227 30	196,141 95	0 33%	-10,085 35
CLEAR CHANNEL OUTDOOR HOL 144A 5 125% 08/15/2027 DD 08/23/19 SEC ID: 18453HAA4	95 4590	45,000 000	41,098 45	42,956 55	0 07%	1,858 10
CLEAR CHANNEL OUTDOOR HOL 144A 7 750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	86 1770	201,000 000	181,642 05	173,215 77	0 29%	-8,426 28
CLEVELAND-CLIFFS INC 144A 6 750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	100 1890	193,000 000	192,743 39	193,364 77	0 32%	621 38
CLOUD SOFTWARE GROUP INC 144A 9 000% 09/30/2029 DD 04/10/23 SEC ID: 18912UAA0	95 2550	179,000 000	152,977 88	170,506 45	0 28%	17,528 57
PERMIAN RESOURCES OPERATI 144A 7 750% 02/15/2026 DD 01/27/21 SEC ID: 19416MAA7	101 7490	71,000 000	70,668 33	72,241 79	0 12%	1,573 46
PERMIAN RESOURCES OPERATI 144A 5 875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	97 4950	177,000 000	174,614 85	172,566 15	0 29%	-2,048 70
COMPASS MINERALS INTERNAT 144A 6 750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	99 0000	279,000 000	282,228 78	276,210 00	0 46%	-6,018 78
COMPASS GROUP DIVERSIFIED 144A 5 250% 04/15/2029 DD 03/23/21 SEC ID: 20451RAB8	94 4620	244,000 000	215,596 26	230,487 28	0 38%	14,891 02
CONNECT FINCO SARL / CONN 144A 6 750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	99 4150	200,000 000	200,611 56	198,830 00	0 33%	-1,781 56
COVANTA HOLDING CORP 5 000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	85 1160	22,000 000	21,439 64	18,725 52	0 03%	-2,714 12
COVANTA HOLDING CORP 144A 4 875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	87 3690	303,000 000	278,024 14	264,728 07	0 44%	-13,296 07

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CROWN AMERICAS LLC / CROWN AME 4 250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	97 0000	215,000 000	208,568 73	208,550 00	0 35%	-18 73
CROWNROCK LP / CROWNROCK 144A 5 000% 05/01/2029 DD 04/20/21 SEC ID: 228701AG3	97 5000	81,000 000	79,569 58	78,975 00	0 13%	-594 58
CUSHMAN & WAKEFIELD US BO 144A 6 750% 05/15/2028 DD 05/22/20 SEC ID: 23166MAA1	99 5000	45,000 000	42,842 91	44,775 00	0 07%	1,932 09
CUSHMAN & WAKEFIELD US BO 144A 8 875% 09/01/2031 DD 08/24/23 SEC ID: 23166MAC7	105 9770	95,000 000	94,874 81	100,678 15	0 17%	5,803 34
DT MIDSTREAM INC 144A 4 125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	92 0050	133,000 000	128,327 57	122,366 65	0 20%	-5,960 92
DARLING INGREDIENTS INC 144A 6 000% 06/15/2030 DD 06/09/22 SEC ID: 237266AJ0	100 0660	244,000 000	240,373 55	244,161 04	0 41%	3,787 49
DAVE & BUSTER'S 6/23 COV-LITE 0 000% 06/29/2029 DD 06/22/23 SEC ID: 23833EAW4	100 1610	76,231 440	72,419 87	76,354 17	0 13%	3,934 30
DAVE & BUSTER'S INC 144A 7 625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	101 2500	204,000 000	206,877 58	206,550 00	0 34%	-327 58
DEXKO GLOBAL 7/23 INCREMENTAL 0 000% 10/04/2028 DD 07/20/23 SEC ID: 25213YBC8	99 5310	77,000 000	75,094 22	76,638 87	0 13%	1,544 65
OLYMPUS WATER US HOLDING 144A 9 750% 11/15/2028 DD 06/08/23 SEC ID: 25259KAA8	106 0810	220,000 000	220,294 90	233,378 20	0 39%	13,083 30
DISH NETWORK CORP 144A 11 750% 11/15/2027 DD 11/15/22 SEC ID: 25470MAG4	104 6940	111,000 000	112,855 33	116,210 34	0 19%	3,355 01
DORNOCH DEBT MERGER SUB I 144A 6 625% 10/15/2029 DD 10/04/21 SEC ID: 25830JAA9	90 1570	165,000 000	138,007 63	148,759 05	0 25%	10,751 42
DYCOM INDUSTRIES INC 144A 4 500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	92 7920	115,000 000	111,738 61	106,710 80	0 18%	-5,027 81
COPELAND 5/23 COV-LITE TLB 0 000% 05/31/2030 DD 04/17/23 SEC ID: 26872NAC3	100 2880	42,471 530	42,046 81	42,593 85	0 07%	547 04

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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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
EQM MIDSTREAM PARTNERS LP 144A 6 000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	99 9760	14,000 000	14,000 00	13,996 64	0 02%	-3 36
EQM MIDSTREAM PARTNERS LP 144A 6 500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	101 8090	38,000 000	38,000 00	38,687 42	0 06%	687 42
EQM MIDSTREAM PARTNERS LP 144A 4 500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	94 5090	175,000 000	163,640 09	165,390 75	0 28%	1,750 66
EQM MIDSTREAM PARTNERS LP 144A 4 750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	93 0640	60,000 000	59,366 58	55,838 40	0 09%	-3,528 18
EQM MIDSTREAM PARTNERS LP 144A 7 500% 06/01/2030 DD 06/07/22 SEC ID: 26885BAN0	107 5100	123,000 000	120,893 32	132,237 30	0 22%	11,343 98
EDGEWELL PERSONAL CARE CO 144A 5 500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	98 1250	69,000 000	68,701 68	67,706 25	0 11%	-995 43
EDGEWELL PERSONAL CARE CO 144A 4 125% 04/01/2029 DD 03/08/21 SEC ID: 28035QAB8	91 0000	100,000 000	90,722 67	91,000 00	0 15%	277 33
CAESARS ENTERTAINMENT INC 144A 6 250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	100 2790	157,000 000	156,800 05	157,438 03	0 26%	637 98
CAESARS ENTERTAINMENT INC 144A 8 125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	102 5380	183,000 000	184,856 91	187,644 54	0 31%	2,787 63
ELDORADO GOLD CORP 144A 6 250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	94 3170	109,000 000	105,624 88	102,805 53	0 17%	-2,819 35
EMRLD BORROWER LP / EMERA 144A 6 625% 12/15/2030 DD 05/19/23 SEC ID: 29103CAA6	102 1370	175,000 000	172,826 81	178,739 75	0 30%	5,912 94
ENCOMPASS HEALTH CORP 4 750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	94 2330	186,000 000	171,858 14	175,273 38	0 29%	3,415 24
ENERGY TRANSFER LP 5 000% 05/15/2050 DD 01/22/20 SEC ID: 29278NAR4	89 5930	190,000 000	159,166 55	170,226 70	0 28%	11,060 15
ENDO LUXEMBOURG FINANCE C 144A 6 125% 04/01/2029 DD 03/25/21 SEC ID: 29280BAA3	64 0000	140,000 000	137,654 27	89,600 00	0 15%	-48,054 27

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AUDACY CAPITAL CORP 144A 6 750% 03/31/2029 DD 03/25/21 SEC ID: 29365DAB5	1 5000	92,000 000	93,294 83	1,380 00	0 00%	-91,914 83
ENVIVA PARTNERS LP / ENVI 144A 6 500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	49 2480	288,000 000	283,650 88	141,834 24	0 24%	-141,816 64
EVERGREEN ACQCO 1 LP / TV 144A 9 750% 04/26/2028 DD 02/06/23 SEC ID: 30015DAA9	106 5000	243,000 000	243,725 43	258,795 00	0 43%	15,069 57
FAIR ISAAC CORP 144A 4 000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	94 5880	88,000 000	87,085 74	83,237 44	0 14%	-3,848 30
FERRELLGAS LP / FERRELLGA 144A 5 875% 04/01/2029 DD 03/30/21 SEC ID: 315289AC2	94 4830	198,000 000	168,273 18	187,076 34	0 31%	18,803 16
FERTITTA ENTERTAINMENT LL 144A 4 625% 01/15/2029 DD 01/27/22 SEC ID: 31556TAA7	90 7370	46,000 000	46,000 00	41,739 02	0 07%	-4,260 98
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17 SEC ID: 337932AH0	96 1970	92,000 000	97,016 37	88,501 24	0 15%	-8,515 13
FIRSTENERGY CORP 2 650% 03/01/2030 DD 02/20/20 SEC ID: 337932AL1	86 3930	26,000 000	24,551 41	22,462 18	0 04%	-2,089 23
FORD MOTOR CO 7 450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	109 1210	112,000 000	124,554 70	122,215 52	0 20%	-2,339 18
FORD MOTOR CO 4 750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	82 8550	37,000 000	36,904 99	30,656 35	0 05%	-6,248 64
FORD MOTOR CO 9 625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	117 9690	12,000 000	16,302 34	14,156 28	0 02%	-2,146 06
FORD MOTOR CO 3 250% 02/12/2032 DD 11/12/21 SEC ID: 345370DA5	83 2620	308,000 000	279,910 63	256,446 96	0 43%	-23,463 67
FORD MOTOR CO 6 100% 08/19/2032 DD 08/19/22 SEC ID: 345370DB3	100 9910	190,000 000	181,946 11	191,882 90	0 32%	9,936 79
FORD MOTOR CREDIT CO LLC 4 125% 08/17/2027 DD 08/17/20 SEC ID: 345397A86	94 7620	200,000 000	188,138 51	189,524 00	0 32%	1,385 49

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 CREDIT CO LLC 5 113% 05/03/2029 DD 05/03/19 SEC ID: 345397ZR7	97 3450	610,000 000	610,390 76	593,804 50	0 99%	-16,586 26
FORTREA HOLDINGS INC 144A 7 500% 07/01/2030 DD 06/27/23 SEC ID: 34965KAA5	102 7450	201,000 000	201,196 88	206,517 45	0 34%	5,320 57
FREEPORT-MCMORAN INC 5 450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	97 2700	107,000 000	98,861 55	104,078 90	0 17%	5,217 35
GEMS MENASA CAYMAN LTD / 144A 7 125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	98 4150	439,000 000	436,569 52	432,041 85	0 72%	-4,527 67
GFL ENVIRONMENTAL INC 144A 3 750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	97 6480	42,000 000	42,000 00	41,012 16	0 07%	-987 84
GFL ENVIRONMENTAL INC 144A 3 500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	92 4130	172,000 000	162,789 88	158,950 36	0 26%	-3,839 52
GFL ENVIRONMENTAL INC 144A 4 750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	94 1770	496,000 000	460,326 89	467,117 92	0 78%	6,791 03
GTCR W-2 MERGER SUB LLC 144A 7 500% 01/15/2031 DD 10/04/23 SEC ID: 36268NAA8	105 6720	200,000 000	200,975 43	211,344 00	0 35%	10,368 57
GARTNER INC 144A 4 500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	94 8030	50,000 000	50,037 45	47,401 50	0 08%	-2,635 95
GARTNER INC 144A 3 750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	88 3960	181,000 000	163,957 68	159,996 76	0 27%	-3,960 92
GARTNER INC 144A 3 625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	90 1780	25,000 000	25,000 00	22,544 50	0 04%	-2,455 50
GOODYEAR TIRE & RUBBER CO/THE 5 000% 07/15/2029 DD 01/15/22 SEC ID: 382550BN0	94 5060	157,000 000	150,461 27	148,374 42	0 25%	-2,086 85
GREYSTAR REAL ESTATE PART 144A 7 750% 09/01/2030 DD 08/21/23 SEC ID: 39807UAD8	104 7500	281,000 000	282,831 60	294,347 50	0 49%	11,515 90
GRIFOLS SA 144A 4 750% 10/15/2028 DD 10/05/21 SEC ID: 39843UAA0	90 6870	200,000 000	183,015 73	181,374 00	0 30%	-1,641 73

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GROUP 1 AUTOMOTIVE INC 144A 4 000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	92 7200	141,000 000	133,329 57	130,735 20	0 22%	-2,594 37
GTCR AP FINANCE INC 144A 8 000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	101 0060	87,000 000	87,407 63	87,875 22	0 15%	467 59
HCA INC 5 875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	103 2960	103,000 000	103,000 00	106,394 88	0 18%	3,394 88
HCA INC 5 625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	102 4230	285,000 000	284,815 65	291,905 55	0 49%	7,089 90
HARD ROCK NORTHERN INDIANA 12/ 0 000% 12/11/2028 DD 11/05/21 SEC ID: 40443NAC4	97 3750	129,983 440	127,631 42	126,571 37	0 21%	-1,060 05
HAT HOLDINGS I LLC / HAT 144A 3 750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	84 1850	144,000 000	133,514 02	121,226 40	0 20%	-12,287 62
HAT HOLDINGS I LLC / HAT 144A 3 375% 06/15/2026 DD 06/28/21 SEC ID: 418751AE3	93 9860	90,000 000	83,440 46	84,587 40	0 14%	1,146 94
HEALTHEQUITY INC 144A 4 500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	92 8970	223,000 000	205,495 27	207,160 31	0 34%	1,665 04
HEARTLAND DENTAL LLC / HE 144A 10 500% 04/30/2028 DD 05/16/23 SEC ID: 42239PAB5	103 7540	306,000 000	306,308 06	317,487 24	0 53%	11,179 18
HERBALIFE NUTRITION LTD / 144A 7 875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	98 7510	88,000 000	88,307 34	86,900 88	0 14%	-1,406 46
HERTZ CORP/THE 144A 4 625% 12/01/2026 DD 11/23/21 SEC ID: 428040DA4	89 6540	13,000 000	12,912 36	11,655 02	0 02%	-1,257 34
HERTZ CORP/THE 144A 5 000% 12/01/2029 DD 11/23/21 SEC ID: 428040DB2	82 0470	155,000 000	145,582 78	127,172 85	0 21%	-18,409 93
HERTZ CORP 144A ESCROW 6 000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	8 0000	21,000 000	0 00	1,680 00	0 00%	1,680 00
HUDBAY MINERALS INC 144A 6 125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	97 9950	74,000 000	69,571 75	72,516 30	0 12%	2,944 55

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HUDBAY MINERALS INC 144A 4 500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	96 7530	107,000 000	103,884 33	103,525 71	0 17%	-358 62
ILIAD HOLDING SASU 144A 6 500% 10/15/2026 DD 10/27/21 SEC ID: 449691AA2	99 8040	200,000 000	200,000 00	199,608 00	0 33%	-392 00
ARBY'S/INSPIRE BRANDS 1/22 TLB 0 000% 12/15/2027 DD 01/20/22 SEC ID: 44988LAH0	100 0710	203,504 180	202,786 58	203,648 67	0 34%	862 09
IRB HOLDING CORP 144A 7 000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	100 0000	261,000 000	261,664 61	261,000 00	0 43%	-664 61
IMOLA MERGER CORP 144A 4 750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	95 0420	263,000 000	253,758 40	249,960 46	0 42%	-3,797 94
INGLES MARKETS INC 144A 4 000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	88 2500	175,000 000	159,530 02	154,437 50	0 26%	-5,092 52
INTERNATIONAL GAME TECHNO 144A 4 125% 04/15/2026 DD 03/25/21 SEC ID: 460599AF0	97 1920	200,000 000	192,194 94	194,384 00	0 32%	2,189 06
JACOBS ENTERTAINMENT INC 144A 6 750% 02/15/2029 DD 02/04/22 SEC ID: 469815AK0	94 0000	160,000 000	154,516 55	150,400 00	0 25%	-4,116 55
JANE STREET GROUP / JSG F 144A 4 500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	93 2510	169,000 000	163,532 55	157,594 19	0 26%	-5,938 36
JEFFERSON CAPITAL HOLDING 144A 6 000% 08/15/2026 DD 08/04/21 SEC ID: 472481AA8	95 7070	86,000 000	84,760 42	82,308 02	0 14%	-2,452 40
JONES DESLAURIERS INSURAN 144A 10 500% 12/15/2030 DD 12/15/22 SEC ID: 48020RAA3	105 3900	168,000 000	165,589 53	177,055 20	0 29%	11,465 67
KFC HOLDING CO/PIZZA HUT 144A 4 750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	98 4800	25,000 000	25,000 00	24,620 00	0 04%	-380 00
KB HOME 4 800% 11/15/2029 DD 11/04/19 SEC ID: 48666KAY5	95 5500	73,000 000	66,795 31	69,751 50	0 12%	2,956 19
KB HOME 4 000% 06/15/2031 DD 06/09/21 SEC ID: 48666KAZ2	89 5000	6,000 000	5,187 91	5,370 00	0 01%	182 09

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KEN GARFF AUTOMOTIVE LLC 144A 4 875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	94 6390	82,000 000	78,179 41	77,603 98	0 13%	-575 43
KINETIK HOLDINGS LP 144A 5 875% 06/15/2030 DD 06/08/22 SEC ID: 49461MAA8	98 1260	169,000 000	166,564 52	165,832 94	0 28%	-731 58
KORN FERRY 144A 4 625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	96 3680	217,000 000	204,623 12	209,118 56	0 35%	4,495 44
KRAFT HEINZ FOODS CO 3 875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	98 1440	66,000 000	66,000 00	64,775 04	0 11%	-1,224 96
KRONOS ACQUISITION HOLDIN 144A 7 000% 12/31/2027 DD 12/22/20 SEC ID: 50106GAF9	95 5000	73,000 000	68,838 58	69,715 00	0 12%	876 42
BATH & BODY WORKS INC 6 875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	101 2680	107,000 000	111,090 03	108,356 76	0 18%	-2,733 27
BATH & BODY WORKS INC 6 750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	100 7660	12,000 000	12,713 89	12,091 92	0 02%	-621 97
BATH & BODY WORKS INC 144A 9 375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	105 5740	10,000 000	10,000 00	10,557 40	0 02%	557 40
BATH & BODY WORKS INC 144A 6 625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	102 2890	21,000 000	20,228 44	21,480 69	0 04%	1,252 25
LCM INVESTMENTS HOLDINGS 144A 4 875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	92 8750	163,000 000	154,746 64	151,386 25	0 25%	-3,360 39
LCM INVESTMENTS HOLDINGS 144A 8 250% 08/01/2031 DD 07/26/23 SEC ID: 50190EAC8	104 3700	27,000 000	27,000 00	28,179 90	0 05%	1,179 90
LCPR SENIOR SECURED FINAN 144A 5 125% 07/15/2029 DD 03/30/21 SEC ID: 50201DAD5	87 1140	200,000 000	176,093 16	174,228 00	0 29%	-1,865 16
VITAL ENERGY INC 9 750% 10/15/2030 DD 09/25/23 SEC ID: 516806AJ5	103 7750	108,000 000	107,044 28	112,077 00	0 19%	5,032 72
LEEWARD RENEWABLE ENERGY 144A 4 250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	87 1090	160,000 000	147,250 80	139,374 40	0 23%	-7,876 40

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 144A 4 250% 07/01/2028 DD 06/15/20 SEC ID: 527298BR3	49 5000	68,000 000	68,429 11	33,660 00	0 06%	-34,769 11
LIFE TIME INC 144A 5 750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	99 2630	187,000 000	184,230 27	185,621 81	0 31%	1,391 54
LIFE TIME INC 144A 8 000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	100 9480	100,000 000	98,305 54	100,948 00	0 17%	2,642 46
REGIONALCARE HOSPITAL PAR 144A 9 750% 12/01/2026 DD 11/16/18 SEC ID: 53219LAR0	99 3900	53,000 000	49,639 73	52,676 70	0 09%	3,036 97
LEGACY LIFEPOINT HEALTH L 144A 4 375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	92 4380	121,000 000	113,577 91	111,849 98	0 19%	-1,727 93
LIFEPOINT HEALTH INC 144A 5 375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	74 1020	244,000 000	218,188 86	180,808 88	0 30%	-37,379 98
LIFEPOINT HEALTH INC 144A 9 875% 08/15/2030 DD 08/14/23 SEC ID: 53219LAV1	101 0380	85,000 000	85,000 00	85,882 30	0 14%	882 30
BATH & BODY WORKS INC 6 950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	99 9220	24,000 000	26,393 89	23,981 28	0 04%	-2,412 61
LINDBLAD EXPEDITIONS HOLD 144A 9 000% 05/15/2028 DD 05/02/23 SEC ID: 535219AA7	103 2990	63,000 000	63,000 00	65,078 37	0 11%	2,078 37
LINDBLAD EXPEDITIONS LLC 144A 6 750% 02/15/2027 DD 02/04/22 SEC ID: 53523LAA8	99 5000	55,000 000	52,134 06	54,725 00	0 09%	2,590 94
LITHIA MOTORS INC 144A 4 625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	96 1620	65,000 000	64,092 67	62,505 30	0 10%	-1,587 37
LITHIA MOTORS INC 144A 4 375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	90 8830	45,000 000	46,777 13	40,897 35	0 07%	-5,879 78
LITHIA MOTORS INC 144A 3 875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	90 3050	48,000 000	46,523 55	43,346 40	0 07%	-3,177 15
LIVE NATION ENTERTAINMENT 144A 4 750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	95 8840	162,000 000	157,394 65	155,332 08	0 26%	-2,062 57

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MGM RESORTS INTERNATIONAL 5 500% 04/15/2027 DD 04/10/19 SEC ID: 552953CF6	99 2060	27,000 000	27,779 46	26,785 62	0 04%	-993 84
M/I HOMES INC 4 950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	96 2070	60,000 000	58,948 63	57,724 20	0 10%	-1,224 43
MIWD HOLDCO II LLC / MIWD 144A 5 500% 02/01/2030 DD 01/19/22 SEC ID: 55337PAA0	88 5000	38,000 000	31,694 89	33,630 00	0 06%	1,935 11
MSCI INC 144A 3 625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	90 2750	78,000 000	71,215 91	70,414 50	0 12%	-801 41
MSCI INC 144A 3 875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	91 3530	137,000 000	129,145 24	125,153 61	0 21%	-3,991 63
MACQUARIE AIRFINANCE HOLD 144A 8 125% 03/30/2029 DD 09/18/23 SEC ID: 55609NAB4	104 5220	126,000 000	126,405 37	131,697 72	0 22%	5,292 35
MADISON IAQ LLC 144A 5 875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	88 1360	228,000 000	201,401 55	200,950 08	0 33%	-451 47
MASONITE INTERNATIONAL CO 144A 5 375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	96 0000	139,000 000	138,707 14	133,440 00	0 22%	-5,267 14
MATCH GROUP HOLDINGS II L 144A 3 625% 10/01/2031 DD 10/04/21 SEC ID: 57667JAA0	86 4020	256,000 000	210,076 03	221,189 12	0 37%	11,113 09
MCGRAW-HILL EDUCATION INC 144A 5 750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	96 4250	72,000 000	67,969 94	69,426 00	0 12%	1,456 06
MCGRAW-HILL EDUCATION INC 144A 8 000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	93 0000	187,000 000	170,857 64	173,910 00	0 29%	3,052 36
EXPRESS OIL/MAVIS TIRE 4/21 TL 0 000% 05/04/2028 DD 04/13/21 SEC ID: 57777YAB2	100 0570	119,387 780	119,230 43	119,455 83	0 20%	225 40
MCAFEE CORP 144A 7 375% 02/15/2030 DD 02/17/22 SEC ID: 579063AB4	91 3630	185,000 000	169,939 95	169,021 55	0 28%	-918 40
MCAFEE 3/22 (USD) COV-LITE TLB 0 000% 03/01/2029 DD 01/24/22 SEC ID: 57906HAD9	99 3130	101,455 000	100,947 74	100,758 00	0 17%	-189 74

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MERITAGE HOMES CORP 144A 3 875% 04/15/2029 DD 04/15/21 SEC ID: 59001ABD3	91 8950	66,000 000	57,745 82	60,650 70	0 10%	2,904 88
MAVIS TIRE EXPRESS SERVIC 144A 6 500% 05/15/2029 DD 05/04/21 SEC ID: 59155LAA0	90 4330	331,000 000	287,441 51	299,333 23	0 50%	11,891 72
STAGWELL GLOBAL LLC 144A 5 625% 08/15/2029 DD 08/20/21 SEC ID: 59565JAA9	91 9870	164,000 000	138,845 93	150,858 68	0 25%	12,012 75
ATHENAHEALTH GROUP INC 144A 6 500% 02/15/2030 DD 02/15/22 SEC ID: 60337JAA4	90 7820	233,000 000	215,334 39	211,522 06	0 35%	-3,812 33
MODIVCARE ESCROW ISSUER I 144A 5 000% 10/01/2029 DD 08/24/21 SEC ID: 60783XAA2	81 7930	80,000 000	71,259 61	65,434 40	0 11%	-5,825 21
MOLINA HEALTHCARE INC 144A 3 875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	89 8600	93,000 000	93,755 98	83,569 80	0 14%	-10,186 18
MOLINA HEALTHCARE INC 144A 3 875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	87 4130	97,000 000	95,609 04	84,790 61	0 14%	-10,818 43
MOOG INC 144A 4 250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	94 4260	170,000 000	165,954 62	160,524 20	0 27%	-5,430 42
MEDLINE BORROWER LP 144A 5 250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	94 2370	399,000 000	377,475 39	376,005 63	0 63%	-1,469 76
MURPHY OIL USA INC 5 625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	99 1290	219,000 000	221,823 16	217,092 51	0 36%	-4,730 65
MURPHY OIL USA INC 4 750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	94 7500	18,000 000	18,102 44	17,055 00	0 03%	-1,047 44
NCR VOYIX CORP 144A 5 250% 10/01/2030 DD 08/20/20 SEC ID: 62886EAZ1	91 8120	61,000 000	50,688 94	56,005 32	0 09%	5,316 38
NCR VOYIX CORP 144A 5 125% 04/15/2029 DD 04/06/21 SEC ID: 62886EBA5	95 0500	77,000 000	67,297 90	73,188 50	0 12%	5,890 60
NCL CORP LTD 144A 3 625% 12/15/2024 DD 12/16/19 SEC ID: 62886HAP6	97 2460	88,000 000	84,775 28	85,576 48	0 14%	801 20

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NCL CORP LTD 144A 5 875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	97 6280	36,000 000	36,000 00	35,146 08	0 06%	-853 92
NCL CORP LTD 144A 5 875% 02/15/2027 DD 02/18/22 SEC ID: 62886HBE0	99 1490	32,000 000	32,000 00	31,727 68	0 05%	-272 32
NCL CORP LTD 144A 7 750% 02/15/2029 DD 02/18/22 SEC ID: 62886HBG5	100 4730	27,000 000	27,000 00	27,127 71	0 05%	127 71
NCL FINANCE LTD 144A 6 125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	95 5110	151,000 000	132,629 26	144,221 61	0 24%	11,592 35
NRG ENERGY INC 5 750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	99 6280	150,000 000	148,386 17	149,442 00	0 25%	1,055 83
NRG ENERGY INC 144A 5 250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	96 8210	68,000 000	68,000 00	65,838 28	0 11%	-2,161 72
NRG ENERGY INC 144A 3 375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	88 3810	36,000 000	36,000 00	31,817 16	0 05%	-4,182 84
NRG ENERGY INC 144A 3 625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	85 9240	60,000 000	60,000 00	51,554 40	0 09%	-8,445 60
NRG ENERGY INC 144A 3 875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	85 6050	98,000 000	96,169 13	83,892 90	0 14%	-12,276 23
NABORS INDUSTRIES LTD 144A 7 250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	96 1210	67,000 000	67,000 00	64,401 07	0 11%	-2,598 93
NATIONAL CINEME 5 750% 08/15/2026 DD 08/19/16 SEC ID: 635ESCAA4	0 0000	66,000 000	59,563 33	0 00	0 00%	-59,563 33
NESCO HOLDINGS II INC 144A 5 500% 04/15/2029 DD 04/01/21 SEC ID: 64083YAA9	92 4590	73,000 000	74,519 62	67,495 07	0 11%	-7,024 55
NEW FORTRESS ENERGY INC 144A 6 500% 09/30/2026 DD 04/12/21 SEC ID: 644393AB6	96 0210	105,000 000	103,964 06	100,822 05	0 17%	-3,142 01
NEW GOLD INC 144A 7 500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	100 9020	144,000 000	144,189 17	145,298 88	0 24%	1,109 71

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Asset Detail

by Asset Type

12/31/2023

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
NEXTERA ENERGY OPERATING 144A 4 500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	96 2500	145,000 000	139,163 81	139,562 50	0 23%	398 69
NEXTERA ENERGY OPERATING 144A 4 250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	96 7500	4,000 000	4,000 00	3,870 00	0 01%	-130 00
NOVA CHEMICALS CORP 144A 4 875% 06/01/2024 DD 06/09/17 SEC ID: 66977WAQ2	99 1260	97,000 000	96,209 51	96,152 22	0 16%	-57 29
NOVA CHEMICALS CORP 144A 4 250% 05/15/2029 DD 05/11/21 SEC ID: 66977WAS8	84 1980	191,000 000	174,769 73	160,818 18	0 27%	-13,951 55
BRUNDAGE-BONE CONCRETE PU 144A 6 000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	99 9510	107,000 000	105,076 48	106,947 57	0 18%	1,871 09
NOVELIS CORP 144A 4 750% 01/30/2030 DD 01/16/20 SEC ID: 670001AE6	94 0480	270,000 000	253,956 90	253,929 60	0 42%	-27 30
NOVELIS CORP 144A 3 250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	94 1310	126,000 000	119,154 83	118,605 06	0 20%	-549 77
NUFARM AUSTRALIA LTD / NU 144A 5 000% 01/27/2030 DD 01/27/22 SEC ID: 67052NAB1	92 7480	189,000 000	177,531 30	175,293 72	0 29%	-2,237 58
OCCIDENTAL PETROLEUM CORP 6 200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	103 2500	27,000 000	20,057 62	27,877 50	0 05%	7,819 88
OCCIDENTAL PETROLEUM CORP 8 500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	109 0770	147,000 000	149,675 83	160,343 19	0 27%	10,667 36
OCCIDENTAL PETROLEUM CORP 8 875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	117 0200	230,000 000	249,737 33	269,146 00	0 45%	19,408 67
OCCIDENTAL PETROLEUM CORP 6 375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	105 3600	31,000 000	31,000 00	32,661 60	0 05%	1,661 60
OCCIDENTAL PETROLEUM CORP 6 625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	106 3510	114,000 000	114,811 04	121,240 14	0 20%	6,429 10
OCCIDENTAL PETROLEUM CORP 6 125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	103 8190	65,000 000	65,000 00	67,482 35	0 11%	2,482 35

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OI EUROPEAN GROUP BV 144A 4 750% 02/15/2030 DD 11/16/21 SEC ID: 67777LAD5	93 5300	146,000 000	126,202 18	136,553 80	0 23%	10,351 62
ON SEMICONDUCTOR CORP 144A 3 875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	92 7530	95,000 000	94,010 04	88,115 35	0 15%	-5,894 69
1011778 BC ULC / NEW RED 144A 3 875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	94 4470	72,000 000	72,084 86	68,001 84	0 11%	-4,083 02
1011778 BC ULC / NEW RED 144A 4 375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	95 5790	130,000 000	127,992 92	124,252 70	0 21%	-3,740 22
1011778 BC ULC / NEW RED 144A 5 750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	99 6690	21,000 000	21,000 00	20,930 49	0 03%	-69 51
1011778 BC ULC / NEW RED 144A 4 000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	89 6590	257,000 000	241,799 36	230,423 63	0 38%	-11,375 73
OPEN TEXT CORP 144A 3 875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	92 9730	161,000 000	157,547 43	149,686 53	0 25%	-7,860 90
OPTION CARE HEALTH INC 144A 4 375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	90 3850	340,000 000	311,181 72	307,309 00	0 51%	-3,872 72
OUTFRONT MEDIA CAPITAL LL 144A 4 625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	89 2080	188,000 000	162,534 77	167,711 04	0 28%	5,176 27
OUTFRONT MEDIA CAPITAL LL 144A 7 375% 02/15/2031 DD 11/20/23 SEC ID: 69007TAG9	105 1550	159,000 000	160,173 48	167,196 45	0 28%	7,022 97
OWENS-BROCKWAY GLASS CONT 144A 7 250% 05/15/2031 DD 05/25/23 SEC ID: 69073TAU7	101 3890	245,000 000	245,874 43	248,403 05	0 41%	2,528 62
OXFORD FINANCE LLC / OXFO 144A 6 375% 02/01/2027 DD 02/07/22 SEC ID: 69145LAC8	94 4250	66,000 000	65,857 96	62,320 50	0 10%	-3,537 46
P&L DEVELOPMENT LLC / PLD 144A 7 750% 11/15/2025 DD 11/03/20 SEC ID: 69306RAA4	81 2500	130,000 000	112,038 09	105,625 00	0 18%	-6,413 09
PGT INNOVATIONS INC 144A 4 375% 10/01/2029 DD 09/24/21 SEC ID: 69336VAB7	99 6780	210,000 000	196,277 68	209,323 80	0 35%	13,046 12

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PERFORMANCE FOOD GROUP IN 144A 5 500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	98 5380	110,000 000	111,100 00	108,391 80	0 18%	-2,708 20
PRA GROUP INC 144A 7 375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	99 0050	62,000 000	62,147 49	61,383 10	0 10%	-764 39
CLARIOS GLOBAL LP / CLARI 144A 6 250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	100 1210	229,000 000	228,933 60	229,277 09	0 38%	343 49
CLARIOS GLOBAL LP / CLARI 144A 8 500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	100 3460	167,000 000	167,132 18	167,577 82	0 28%	445 64
PARKLAND CORP 144A 4 500% 10/01/2029 DD 04/13/21 SEC ID: 70137WAG3	91 6470	27,000 000	25,714 33	24,744 69	0 04%	-969 64
PARKLAND CORP 144A 4 625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	92 0000	131,000 000	126,125 27	120,520 00	0 20%	-5,605 27
PATRICK INDUSTRIES INC 144A 7 500% 10/15/2027 DD 09/17/19 SEC ID: 703343AC7	100 2500	40,000 000	38,521 17	40,100 00	0 07%	1,578 83
PATRICK INDUSTRIES INC 144A 4 750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	91 0620	152,000 000	140,401 69	138,414 24	0 23%	-1,987 45
PATTERN ENERGY OPERATIONS 144A 4 500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	94 5860	153,000 000	147,187 00	144,716 58	0 24%	-2,470 42
PELOTON INTERACTIVE 5/22 COV-L 0 000% 05/25/2027 DD 05/16/22 SEC ID: 70614EAD2	100 2750	68,950 000	65,847 25	69,139 61	0 12%	3,292 36
PERFORMANCE FOOD GROUP IN 144A 4 250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	91 7360	203,000 000	196,065 53	186,224 08	0 31%	-9,841 45
PERMIAN RESOURCES OPERATI 144A 7 000% 01/15/2032 DD 09/12/23 SEC ID: 71424VAA8	103 0720	128,000 000	128,000 00	131,932 16	0 22%	3,932 16
PERRIGO FINANCE UNLIMITED CO VAR RT 06/15/2030 DD 06/19/20 SEC ID: 71429MAC9	90 9530	200,000 000	175,503 50	181,906 00	0 30%	6,402 50
PETSMART 2/21 COV-LITE TL 0 000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	98 7500	132,940 000	131,610 60	131,278 25	0 22%	-332 35

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
PETSMART INC / PETSMART F 144A 7 750% 02/15/2029 DD 02/12/21 SEC ID: 71677KAB4	97 2600	250,000 000	252,936 24	243,150 00	0 40%	-9,786 24
PILGRIM'S PRIDE CORP 3 500% 03/01/2032 DD 09/01/22 SEC ID: 72147KAH1	84 5420	152,000 000	144,382 37	128,503 84	0 21%	-15,878 53
PLAYTIKA 3/21 COV-LITE TLB 0 000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	99 7920	95,193 110	93,904 17	94,995 11	0 16%	1,090 94
PLAYTIKA HOLDING CORP 144A 4 250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	87 2550	138,000 000	127,002 73	120,411 90	0 20%	-6,590 83
ACCENTCARE 6/21 TL 0 000% 06/20/2026 DD 06/07/21 SEC ID: 72941DAF9	77 6670	217,678 500	186,464 65	169,064 36	0 28%	-17,400 29
PRECISION DRILLING CORP 144A 7 125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	99 5410	36,000 000	36,000 00	35,834 76	0 06%	-165 24
PRECISION DRILLING CORP 144A 6 875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	96 4330	63,000 000	62,087 05	60,752 79	0 10%	-1,334 26
PRESIDIO HOLDINGS INC 144A 4 875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	98 0300	57,000 000	55,121 53	55,877 10	0 09%	755 57
PRESIDIO HOLDINGS INC 144A 8 250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	101 0300	213,000 000	213,542 26	215,193 90	0 36%	1,651 64
PRESTIGE BRANDS INC 144A 5 125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	97 1130	49,000 000	48,338 83	47,585 37	0 08%	-753 46
MODIVCARE INC 144A 5 875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	98 7500	97,000 000	95,391 02	95,787 50	0 16%	396 48
ROCKET MORTGAGE LLC / ROC 144A 3 625% 03/01/2029 DD 09/14/20 SEC ID: 74841CAA9	90 5080	234,000 000	203,893 08	211,788 72	0 35%	7,895 64
RAISING CANE'S RESTAURANT 144A 9 375% 05/01/2029 DD 11/08/23 SEC ID: 75103AAA3	106 7230	192,000 000	194,550 18	204,908 16	0 34%	10,357 98
REAL HERO MERGER SUB 2 IN 144A 6 250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	86 2140	132,000 000	119,714 17	113,802 48	0 19%	-5,911 69

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RESORTS WORLD LAS VEGAS L 144A 8 450% 07/27/2030 DD 07/27/23 SEC ID: 76120HAD9	102 0380	200,000 000	197,052 82	204,076 00	0 34%	7,023 18
RITCHIE BROS HOLDINGS INC 144A 6 750% 03/15/2028 DD 03/15/23 SEC ID: 76774LAB3	102 9570	36,000 000	36,852 59	37,064 52	0 06%	211 93
RITCHIE BROS HOLDINGS INC 144A 7 750% 03/15/2031 DD 03/15/23 SEC ID: 76774LAC1	106 6110	36,000 000	36,831 79	38,379 96	0 06%	1,548 17
ROCKET MORTGAGE LLC / ROC 144A 2 875% 10/15/2026 DD 10/05/21 SEC ID: 77313LAA1	92 2500	68,000 000	64,141 17	62,730 00	0 10%	-1,411 17
ROCKET MORTGAGE LLC / ROC 144A 4 000% 10/15/2033 DD 10/05/21 SEC ID: 77313LAB9	85 0190	15,000 000	11,799 21	12,752 85	0 02%	953 64
ROLLER BEARING CO OF AMER 144A 4 375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	92 5430	185,000 000	177,472 12	171,204 55	0 28%	-6,267 57
ROLLS-ROYCE PLC 144A 3 625% 10/14/2025 DD 10/14/15 SEC ID: 77578JAB4	96 0500	250,000 000	239,060 48	240,125 00	0 40%	1,064 52
ROYAL CARIBBEAN CRUISES L 144A 11 625% 08/15/2027 DD 08/18/22 SEC ID: 780153BL5	108 8160	189,000 000	194,289 93	205,662 24	0 34%	11,372 31
SS&C TECHNOLOGIES INC 144A 5 500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	98 5390	103,000 000	103,877 95	101,495 17	0 17%	-2,382 78
SRS DISTRIBUTION INC 144A 6 125% 07/01/2029 DD 06/04/21 SEC ID: 78471RAC0	94 8030	189,000 000	173,602 16	179,177 67	0 30%	5,575 51
SRS DISTRIBUTION INC 144A 6 000% 12/01/2029 DD 11/12/21 SEC ID: 78471RAD8	93 2410	79,000 000	71,070 97	73,660 39	0 12%	2,589 42
SCIENCE APPLICATIONS INTE 144A 4 875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	95 2500	228,000 000	223,305 72	217,170 00	0 36%	-6,135 72
LIGHT & WONDER INTERNATIO 144A 7 000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	101 0180	229,000 000	229,801 14	231,331 22	0 38%	1,530 08
SEAGATE HDD CAYMAN 4 091% 06/01/2029 DD 06/18/20 SEC ID: 81180WBC4	92 5110	36,000 000	31,850 12	33,303 96	0 06%	1,453 84

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
SEAGATE HDD CAYMAN 9 625% 12/01/2032 DD 11/30/22 SEC ID: 81180WBM2	114 3500	176,315 000	185,760 73	201,616 20	0 34%	15,855 47
SEASPAN CORP 144A 5 500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	83 6580	174,000 000	170,184 94	145,564 92	0 24%	-24,620 02
SEAWORLD PARKS & ENTERTAI 144A 8 750% 05/01/2025 DD 04/30/20 SEC ID: 81282UAC6	100 5000	77,000 000	77,503 10	77,385 00	0 13%	-118 10
SEAWORLD PARKS & ENTERTAI 144A 5 250% 08/15/2029 DD 08/25/21 SEC ID: 81282UAG7	93 3540	147,000 000	135,469 34	137,230 38	0 23%	1,761 04
SENSATA TECHNOLOGIES BV 144A 5 000% 10/01/2025 DD 03/26/15 SEC ID: 81725WAJ2	100 1520	28,000 000	27,809 89	28,042 56	0 05%	232 67
SENSATA TECHNOLOGIES INC 144A 3 750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	88 0780	163,000 000	146,365 54	143,567 14	0 24%	-2,798 40
SIRIUS XM RADIO INC 144A 5 000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	96 5310	322,000 000	317,744 28	310,829 82	0 52%	-6,914 46
SONIC AUTOMOTIVE INC 144A 4 625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	91 1030	88,000 000	86,337 68	80,170 64	0 13%	-6,167 04
SONIC AUTOMOTIVE INC 144A 4 875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	89 1380	65,000 000	65,000 00	57,939 70	0 10%	-7,060 30
SOUTHWESTERN ENERGY CO 4 750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	92 5310	181,000 000	170,388 50	167,481 11	0 28%	-2,907 39
SPECTRUM BRANDS INC 144A 3 875% 03/15/2031 DD 03/03/21 SEC ID: 84762LAX3	91 0740	117,000 000	94,551 42	106,556 58	0 18%	12,005 16
SPEEDWAY MOTORSPORTS LLC 144A 4 875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	93 8730	152,000 000	153,252 60	142,686 96	0 24%	-10,565 64
SPIRIT AEROSYSTEMS INC 4 600% 06/15/2028 DD 05/30/18 SEC ID: 85205TAK6	88 4440	49,000 000	42,112 58	43,337 56	0 07%	1,224 98
SPIRIT AEROSYSTEMS INC 144A 9 375% 11/30/2029 DD 11/23/22 SEC ID: 85205TAN0	109 4060	28,000 000	29,713 01	30,633 68	0 05%	920 67

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EATON VANCE HY PI2 [redacted]

Asset Detail

by Asset Type

12/31/2023

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
SPRINT CAPITAL CORP 6 875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	108 2860	209,000 000	220,751 44	226,317 74	0 38%	5,566 30
SPRINT LLC 7 125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	100 4320	145,000 000	144,941 22	145,626 40	0 24%	685 18
SPRINT LLC 7 625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	104 4220	94,000 000	94,267 97	98,156 68	0 16%	3,888 71
SMYRNA READY MIX CONCRETE 144A 6 000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	98 4650	264,000 000	269,150 44	259,947 60	0 43%	-9,202 84
STANDARD INDUSTRIES INC/N 144A 5 000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	97 4830	100,000 000	96,517 92	97,483 00	0 16%	965 08
STANDARD INDUSTRIES INC/N 144A 4 375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	92 0190	293,000 000	278,301 47	269,615 67	0 45%	-8,685 80
STANDARD INDUSTRIES INC/N 144A 3 375% 01/15/2031 DD 08/21/20 SEC ID: 853496AH0	86 0190	35,000 000	31,798 14	30,106 65	0 05%	-1,691 49
SUBURBAN PROPANE PARTNERS 144A 5 000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	91 4100	154,000 000	140,605 33	140,771 40	0 23%	166 07
SUMMER BC BIDCO B LLC 144A 5 500% 10/31/2026 DD 07/01/21 SEC ID: 865632AA1	93 6000	200,000 000	194,644 70	187,200 00	0 31%	-7,444 70
SUMMIT MATERIALS LLC / SU 144A 7 250% 01/15/2031 DD 12/14/23 SEC ID: 86614RAP2	105 2360	143,000 000	144,538 06	150,487 48	0 25%	5,949 42
SUNOCO LP / SUNOCO FINANCE COR 4 500% 04/30/2030 DD 04/30/22 SEC ID: 86765LAZ0	92 5910	141,000 000	136,145 67	130,553 31	0 22%	-5,592 36
SUPERIOR PLUS LP / SUPERI 144A 4 500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	92 7270	137,000 000	132,933 03	127,035 99	0 21%	-5,897 04
TMS INTERNATIONAL CORP/DE 144A 6 250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	82 5000	80,000 000	76,373 25	66,000 00	0 11%	-10,373 25
TARGA RESOURCES PARTNERS LP / 6 500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	101 3200	55,000 000	55,000 00	55,726 00	0 09%	726 00

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TARGA RESOURCES PARTNERS LP / 6 875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	103 2710	110,000 000	110,399 69	113,598 10	0 19%	3,198 41
TARGA RESOURCES PARTNERS LP / 5 500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	100 0090	13,000 000	13,510 62	13,001 17	0 02%	-509 45
TARGA RESOURCES PARTNERS LP / 4 875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	97 0270	14,000 000	14,459 00	13,583 78	0 02%	-875 22
TARGA RESOURCES PARTNERS LP / 4 000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBU5	91 4810	60,000 000	59,334 06	54,888 60	0 09%	-4,445 46
TAYLOR MORRISON COMMUNITI 144A 5 875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	100 5000	132,000 000	134,461 98	132,660 00	0 22%	-1,801 98
TEMPUR SEALY INTERNATIONA 144A 3 875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	84 5530	293,000 000	251,481 86	247,740 29	0 41%	-3,741 57
TENET HEALTHCARE CORP 6 875% 11/15/2031 DD 11/06/01 SEC ID: 88033GAV2	102 6850	127,000 000	123,864 54	130,409 95	0 22%	6,545 41
TENET HEALTHCARE CORP 5 125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDB3	97 7520	85,000 000	85,000 00	83,089 20	0 14%	-1,910 80
TENET HEALTHCARE CORP 6 125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDK3	99 7170	177,000 000	173,484 20	176,499 09	0 29%	3,014 89
TENET HEALTHCARE CORP 4 375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDR8	92 6890	16,000 000	16,003 91	14,830 24	0 02%	-1,173 67
TEAM HEALTH HOLDINGS INC 144A 6 375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	83 7500	200,000 000	179,866 75	167,500 00	0 28%	-12,366 75
TERRAFORM POWER OPERATING 144A 5 000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	97 0230	149,000 000	148,249 28	144,564 27	0 24%	-3,685 01
SECURE ENERGY SERVICES IN 144A 11 000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	105 0000	79,000 000	81,352 23	82,950 00	0 14%	1,597 77
CLOUD SOFTWARE GROUP INC 144A 6 500% 03/31/2029 DD 09/30/22 SEC ID: 88632QAE3	95 2840	102,000 000	92,596 42	97,189 68	0 16%	4,593 26

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EATON VANCE HY PI2 [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOPBUILD CORP 144A 4 125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	88 9580	250,000 000	227,959 40	222,395 00	0 37%	-5,564 40
TOWNSQUARE MEDIA INC 144A 6 875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	97 9600	145,000 000	145,044 12	142,042 00	0 24%	-3,002 12
TRANSALTA CORP 7 750% 11/15/2029 DD 11/17/22 SEC ID: 89346DAH0	106 1140	182,000 000	186,760 44	193,127 48	0 32%	6,367 04
TRANSDIGM INC 7 500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	100 4240	161,000 000	161,202 84	161,682 64	0 27%	479 80
TRANSDIGM INC 5 500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	97 9420	467,000 000	457,847 19	457,389 14	0 76%	-458 05
TRANSOCEAN POSEIDON LTD 144A 6 875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	99 5030	46,500 000	45,934 89	46,268 90	0 08%	334 01
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19 SEC ID: 89686QAB2	98 0830	200,000 000	194,789 56	196,166 00	0 33%	1,376 44
COHERENT CORP 144A 5 000% 12/15/2029 DD 12/10/21 SEC ID: 902104AC2	94 9760	111,000 000	101,868 41	105,423 36	0 18%	3,554 95
US FOODS INC 144A 4 750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	94 9930	298,000 000	282,953 07	283,079 14	0 47%	126 07
US ACUTE CARE SOLUTIONS L 144A 6 375% 03/01/2026 DD 03/05/21 SEC ID: 90367UAA9	83 5560	281,000 000	280,180 55	234,792 36	0 39%	-45,388 19
ASP UNIFRAX HOLDINGS INC 144A 5 250% 09/30/2028 DD 09/30/21 SEC ID: 90473LAA0	72 2100	132,000 000	122,093 89	95,317 20	0 16%	-26,776 69
UNITED AIRLINES INC 144A 4 375% 04/15/2026 DD 04/21/21 SEC ID: 90932LAG2	97 4940	48,000 000	48,000 00	46,797 12	0 08%	-1,202 88
UNITED AIRLINES INC 144A 4 625% 04/15/2029 DD 04/21/21 SEC ID: 90932LAH0	93 5290	116,000 000	113,425 33	108,493 64	0 18%	-4,931 69
UNITED AIR LINES 4/21 TLB 0 000% 04/21/2028 DD 04/12/21 SEC ID: 90932RAJ3	100 2220	69,662 760	69,314 46	69,817 41	0 12%	502 95

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNIVISION COMMUNICATIONS 144A 4 500% 05/01/2029 DD 05/21/21 SEC ID: 914906AV4	89 4800	72,000 000	68,739 81	64,425 60	0 11%	-4,314 21
UNIVISION COMMUNICATIONS 144A 7 375% 06/30/2030 DD 06/24/22 SEC ID: 914906AX0	99 7200	59,000 000	58,996 54	58,834 80	0 10%	-161 74
UNIVISION COMMUNICATIONS 144A 8 000% 08/15/2028 DD 08/07/23 SEC ID: 914906AY8	103 1810	51,000 000	51,253 14	52,622 31	0 09%	1,369 17
URBAN ONE INC 144A 7 375% 02/01/2028 DD 01/25/21 SEC ID: 91705JAC9	84 9980	83,000 000	76,353 24	70,548 34	0 12%	-5,804 90
VM CONSOLIDATED INC 144A 5 500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	94 6140	188,000 000	181,553 34	177,874 32	0 30%	-3,679 02
VT TOPCO INC 144A 8 500% 08/15/2030 DD 08/10/23 SEC ID: 91838PAA9	104 0370	276,000 000	278,904 30	287,142 12	0 48%	8,237 82
VALVOLINE INC 144A 3 625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	85 3410	232,000 000	200,384 25	197,991 12	0 33%	-2,393 13
VAREX IMAGING CORP 144A 7 875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	100 5520	32,000 000	32,500 95	32,176 64	0 05%	-324 31
VENTURE GLOBAL CALCASIEU 144A 3 875% 11/01/2033 DD 11/22/21 SEC ID: 92328MAC7	84 8350	40,000 000	40,000 00	33,934 00	0 06%	-6,066 00
VENTURE GLOBAL LNG INC 144A 8 125% 06/01/2028 DD 05/26/23 SEC ID: 92332YAA9	100 9850	158,000 000	158,327 37	159,556 30	0 27%	1,228 93
VENTURE GLOBAL LNG INC 144A 8 375% 06/01/2031 DD 05/26/23 SEC ID: 92332YAB7	100 0230	173,000 000	173,000 00	173,039 79	0 29%	39 79
VENTURE GLOBAL LNG INC 144A 9 500% 02/01/2029 DD 10/24/23 SEC ID: 92332YAC5	105 7910	173,000 000	173,547 67	183,018 43	0 30%	9,470 76
VENTURE GLOBAL LNG INC 144A 9 875% 02/01/2032 DD 10/24/23 SEC ID: 92332YAD3	104 1760	164,000 000	163,542 53	170,848 64	0 28%	7,306 11
VERSCEND/COTIVITI 2/21 TLB1 0 000% 08/27/2025 DD 02/11/21 SEC ID: 92531HAD9	100 0830	179,075 090	179,663 27	179,223 72	0 30%	-439 55

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EATON VANCE HY PI2 [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VIASAT INC 144A 5 625% 04/15/2027 DD 03/27/19 SEC ID: 92552VAL4	96 7500	62,000 000	58,361 31	59,985 00	0 10%	1,623 69
VIAVI SOLUTIONS INC 144A 3 750% 10/01/2029 DD 09/29/21 SEC ID: 925550AF2	87 5440	168,000 000	153,291 35	147,073 92	0 24%	-6,217 43
VICI PROPERTIES LP / VICI 144A 4 625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	94 2550	172,000 000	172,000 00	162,118 60	0 27%	-9,881 40
VICI PROPERTIES LP / VICI 144A 4 125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	91 0930	120,000 000	120,000 00	109,311 60	0 18%	-10,688 40
VICI PROPERTIES LP / VICI 144A 5 750% 02/01/2027 DD 02/01/22 SEC ID: 92564RAJ4	100 0520	130,000 000	130,917 27	130,067 60	0 22%	-849 67
VIKING CRUISES LTD 144A 5 875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	96 5000	342,000 000	330,677 89	330,030 00	0 55%	-647 89
VIKING CRUISES LTD 144A 7 000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	99 1410	36,000 000	35,989 84	35,690 76	0 06%	-299 08
VIKING OCEAN CRUISES SHIP 144A 5 625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	97 5000	23,000 000	23,000 00	22,425 00	0 04%	-575 00
VIRGIN MEDIA VENDOR FINAN 144A 5 000% 07/15/2028 DD 06/24/20 SEC ID: 92770QAA5	93 9200	205,000 000	187,246 43	192,536 00	0 32%	5,289 57
VISTAJET MALTA FINANCE PL 144A 6 375% 02/01/2030 DD 01/31/22 SEC ID: 92840JAB5	69 7810	210,000 000	192,992 90	146,540 10	0 24%	-46,452 80
VISTRA OPERATIONS CO LLC 144A 4 375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	93 3270	209,000 000	190,436 26	195,053 43	0 32%	4,617 17
VISTAJET MALTA FINANCE PL 144A 9 500% 06/01/2028 DD 05/03/23 SEC ID: 92841HAA0	84 6320	72,000 000	71,357 94	60,935 04	0 10%	-10,422 90
WR GRACE HOLDINGS LLC 144A 4 875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	96 2170	82,000 000	83,165 72	78,897 94	0 13%	-4,267 78
WR GRACE HOLDINGS LLC 144A 7 375% 03/01/2031 DD 02/17/23 SEC ID: 92943GAE1	100 0310	125,000 000	124,442 69	125,038 75	0 21%	596 06

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WASH MULTIFAMILY ACQUISIT 144A 5 750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	96 7220	246,000 000	241,428 03	237,936 12	0 40%	-3,491 91
WATCO COS LLC / WATCO FIN 144A 6 500% 06/15/2027 DD 06/18/20 SEC ID: 941130AB2	100 0000	224,000 000	217,803 18	224,000 00	0 37%	6,196 82
WEATHERFORD INTERNATIONAL 144A 8 625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	104 3870	173,000 000	170,922 50	180,589 51	0 30%	9,667 01
WESCO DISTRIBUTION INC 144A 7 125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	100 7430	57,000 000	57,000 00	57,423 51	0 10%	423 51
WESCO DISTRIBUTION INC 144A 7 250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	102 7610	199,000 000	201,395 04	204,494 39	0 34%	3,099 35
WESTERN MIDSTREAM OPERATING LP 4 500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	96 7240	8,000 000	7,491 39	7,737 92	0 01%	246 53
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	93 7650	180,000 000	166,402 48	168,777 00	0 28%	2,374 52
WHEEL PROS INC 144A 6 500% 05/15/2029 DD 05/07/21 SEC ID: 96289WAA7	30 5000	76,000 000	76,206 20	23,180 00	0 04%	-53,026 20
WHITE CAP BUYER LLC 144A 6 875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	96 8010	51,000 000	48,731 33	49,368 51	0 08%	637 18
WHITE CAP PARENT LLC 144A 8 250% 03/15/2026 DD 02/01/21 SEC ID: 96351CAA4	99 5350	98,000 000	93,948 95	97,544 30	0 16%	3,595 35
WILLIAM CARTER CO/THE 144A 5 625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	98 7480	90,000 000	89,711 75	88,873 20	0 15%	-838 55
WINDSOR HOLDINGS III LLC 144A 8 500% 06/15/2030 DD 07/07/23 SEC ID: 97360AAA5	104 5030	272,000 000	273,659 47	284,248 16	0 47%	10,588 69
YUM! BRANDS INC 3 625% 03/15/2031 DD 09/25/20 SEC ID: 988498AN1	90 1850	186,000 000	156,313 31	167,744 10	0 28%	11,430 79
RIVERBED TECHNOLOGY 7/23 PIK T 0 000% 07/01/2028 DD 07/01/23 SEC ID: 99AAQ6578	67 8750	20,646 560	12,915 75	14,013 85	0 02%	1,098 10

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EATON VANCE HY PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 CANADA 8/21 TLB SEC ID: C0102MAP0	100 1560	108,350 000	107,266 50	108,519 03	0 18%	1,252 53
POWER SOLUTIONS 5/23 TL 0 000% 05/06/2030 DD 05/04/23 SEC ID: C8000CAK9	100 1250	90,772 500	90,808 64	90,885 97	0 15%	77 33
JAZZ PHARMACEUTICALS 5/21 USD TL SEC ID: G5080AAF9	100 4580	157,903 230	157,113 72	158,626 43	0 26%	1,512 71
TRAVELPORT 9/20 STUB TL 0 000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	96 5280	112,429 700	113,797 27	108,526 14	0 18%	-5,271 13
TOTAL FIXED INCOME SECURITIES U S DOLLAR		59,188,351 180	56,952,283 55	56,286,039 85	93 66%	-666,243 70
TOTAL FIXED INCOME SECURITIES		59,588,351 180	57,316,314 77	56,697,809 63	94 34%	-618,505 14
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U S DOLLAR						
CRYOPORT INC 144A 0 750% 12/01/2026 DD 11/12/21 SEC ID: 229050AC3	79 5000	239,000 000	199,787 00	190,005 00	0 32%	-9,782 00
NEXTERA ENERGY PARTNERS L 144A 2 500% 06/15/2026 DD 12/12/22 SEC ID: 65341BAG1	89 6000	158,000 000	139,661 89	141,568 00	0 24%	1,906 11
PELOTON INTERACTIVE INC 0 000% 02/15/2026 DD 02/11/21 SEC ID: 70614WAB6	77 3880	128,000 000	112,542 94	99,056 64	0 16%	-13,486 30
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U S DOLLAR		525,000 000	451,991 83	430,629 64	0 72%	-21,362 19
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		525,000 000	451,991 83	430,629 64	0 72%	-21,362 19
EQUITY						
U S DOLLAR						
NATIONAL CINEMEDIA INC SEC ID: 635309206	4 1400	6,707 000	20,859 70	27,766 98	0 05%	6,907 28
TOTAL ASSETS - BASE:		62,285,970 990	60,745,104 52	60,096,860 16	100.00%	-648,244 36

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MARATHON EMD PI2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 0713	18,190,183 760	18,500,000 00	19,486,527 04	100 00%	986,527 04
	TOTAL ASSETS - BASE:	18,190,183 760	18,500,000 00	19,486,527 04	100.00%	986,527 04

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Asset Detail

by Asset Type

12/31/2023

WELLINGTON EME PI2 - [redacted]

Report ID: GL8013
Base Currency: USD
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: 99VVBUAE1	11 3400	2,405,183 129	24,632,217 33	27,274,776 68	100 00%	2,642,559 35
TOTAL ASSETS - BASE:		2,405,183 129	24,632,217 33	27,274,776 68	100.00%	2,642,559 35

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

TOWNSEND FOO PI 2 - [redacted]

Report ID: GL8013
Base Currency: USD
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	76,296,805 170	34,907,072 99	76,296,805 17	100 00%	41,389,732 18
	TOTAL ASSETS - BASE:	76,296,805 170	34,907,072 99	76,296,805 17	100.00%	41,389,732 18

BNY MELLON

TOWNSEND QOF PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	20,600,457 000	19,350,250 00	20,600,457 00	100 00%	1,250,207 00
	TOTAL ASSETS - BASE:	20,600,457 000	19,350,250 00	20,600,457 00	100.00%	1,250,207 00

BNY MELLON

AXIOM E PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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	16 9304	1,139,954 494	19,200,081 41	19,299,829 83	100 00%	99,748 42
	TOTAL ASSETS - BASE:	1,139,954 494	19,200,081 41	19,299,829 83	100.00%	99,748 42

BNY MELLON

NISA TIPS PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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			123,240 46	123,240 46	0 29%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	55,228 550	55,228 55	55,228 55	0 13%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		55,228 550	178,469 01	178,469 01	0 42%	0 00
TOTAL CASH & CASH EQUIVALENTS		55,228 550	178,469 01	178,469 01	0 42%	0 00
FIXED INCOME SECURITIES						
U S DOLLAR						
US TREAS-CPI INFLAT 2 125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	103 2100	2,200,019 250	2,152,386 20	2,270,639 87	5 37%	118,253 67
US TREAS-CPI INFLAT 2 125% 02/15/2041 DD 02/15/11 SEC ID: 912810QP6	103 2270	98,347 900	102,620 08	101,521 59	0 24%	-1,098 49
US TREAS-CPI INFLAT 0 750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	81 5350	2,246,689 500	1,724,221 34	1,831,838 28	4 33%	107,616 94
US TREAS-CPI INFLAT 0 625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	78 6060	247,572 550	197,914 61	194,606 88	0 46%	-3,307 73
US TREAS-CPI INFLAT 1 375% 02/15/2044 DD 02/15/14 SEC ID: 912810RF7	89 9310	105,612 800	96,297 50	94,978 65	0 22%	-1,318 85
US TREAS-CPI INFLAT 0 750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	78 7130	2,737,285 100	2,016,635 15	2,154,599 22	5 10%	137,964 07
US TREAS-CPI INFLAT 1 000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	82 3630	149,328 650	125,419 15	122,991 56	0 29%	-2,427 59
US TREAS-CPI INFLAT 0 875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	79 3720	3,810,994 200	2,857,449 21	3,024,862 32	7 16%	167,413 11
US TREAS-CPI INFLAT 1 000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	81 2780	6,431,841 950	5,069,698 91	5,227,672 50	12 37%	157,973 59
US TREAS-CPI INFLAT 1 000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	81 1040	3,093,430 992	2,464,280 28	2,508,896 27	5 94%	44,615 99

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NISA TIPS PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 0 250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	65 7520	10,746,725 200	6,638,634 75	7,066,186 75	16 72%	427,552 00
US TREAS-CPI INFLAT 0 125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	62 4670	9,844,144 100	6,023,875 14	6,149,341 49	14 55%	125,466 35
US TREAS-CPI INFLAT 0 125% 02/15/2052 DD 02/15/22 SEC ID: 912810TE8	61 8820	13,472,997 500	8,075,000 91	8,337,360 31	19 72%	262,359 40
US TREAS-CPI INFLAT 1 500% 02/15/2053 DD 02/15/23 SEC ID: 912810TP3	91 3680	3,291,490 800	3,039,071 17	3,007,369 31	7 11%	-31,701 86
TOTAL FIXED INCOME SECURITIES U S DOLLAR		58,476,480 492	40,583,504 40	42,092,865 00	99 58%	1,509,360 60
TOTAL FIXED INCOME SECURITIES		58,476,480 492	40,583,504 40	42,092,865 00	99 58%	1,509,360 60
TOTAL ASSETS - BASE:		58,531,709 042	40,761,973 41	42,271,334 01	100.00%	1,509,360 60

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

NISA INT CREDIT PI 2 - [redacted]

Report ID: GL8013
Base Currency: USD
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						
RECEIVABLE FOR INVESTMENTS SOLD			359,290 87	359,290 87	0 83%	0 00
INTEREST RECEIVABLE			432,606 45	432,606 45	1 00%	0 00
PAYABLE FOR INVESTMENTS PURCHASED			-408,808 35	-408,808 35	-0 94%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	138,509 650	138,509 65	138,509 65	0 32%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		138,509 650	521,598 62	521,598 62	1 20%	0 00
TOTAL CASH & CASH EQUIVALENTS		138,509 650	521,598 62	521,598 62	1 20%	0 00
FIXED INCOME SECURITIES						
U S DOLLAR						
AFLAC INC 3 600% 04/01/2030 DD 04/01/20 SEC ID: 001055BJ0	94 6710	9,000 000	7,960 04	8,520 39	0 02%	560 35
AT&T INC 4 500% 05/15/2035 DD 05/04/15 SEC ID: 00206RCP5	94 9180	65,000 000	56,993 09	61,696 70	0 14%	4,703 61
AT&T INC 4 350% 03/01/2029 DD 02/19/19 SEC ID: 00206RHJ4	98 7810	10,000 000	9,278 49	9,878 10	0 02%	599 61
APTIV PLC / APTIV CORP 2 396% 02/18/2025 DD 02/18/22 SEC ID: 00217GAA1	96 6970	37,000 000	35,505 14	35,777 89	0 08%	272 75
ABBVIE INC 4 250% 11/14/2028 DD 09/18/18 SEC ID: 00287YBF5	99 5730	28,000 000	27,063 10	27,880 44	0 06%	817 34
AERCAP IRELAND CAPITAL DAC / A 3 650% 07/21/2027 DD 07/21/17 SEC ID: 00774MAB1	95 0770	15,000 000	13,637 35	14,261 55	0 03%	624 20
AERCAP IRELAND CAPITAL DAC / A 6 500% 07/15/2025 DD 06/08/20 SEC ID: 00774MAN5	101 2880	85,000 000	85,191 05	86,094 80	0 20%	903 75
ADVANCED MICRO DEVICES INC 3 924% 06/01/2032 DD 06/09/22 SEC ID: 007903BF3	96 8960	85,000 000	76,617 67	82,361 60	0 19%	5,743 93
AGREE LP 2 000% 06/15/2028 DD 05/14/21 SEC ID: 008513AB9	86 8020	13,000 000	10,790 59	11,284 26	0 03%	493 67

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 3 625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	94 6360	16,000 000	14,728 29	15,141 76	0 03%	413 47
AKER BP ASA 144A 5 600% 06/13/2028 DD 06/13/23 SEC ID: 00973RAL7	102 0280	20,000 000	19,958 40	20,405 60	0 05%	447 20
ALEXANDRIA REAL ESTATE EQUITIE 2 000% 05/18/2032 DD 02/18/21 SEC ID: 015271AW9	80 3570	8,000 000	5,776 71	6,428 56	0 01%	651 85
ALIBABA GROUP HOLDING LTD 3 400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	94 8780	13,000 000	11,970 10	12,334 14	0 03%	364 04
ALLSTATE CORP/THE 1 450% 12/15/2030 DD 11/24/20 SEC ID: 020002BJ9	80 9060	44,000 000	32,750 08	35,598 64	0 08%	2,848 56
ALLY FINANCIAL INC VAR RT 06/13/2029 DD 06/13/23 SEC ID: 02005NBT6	103 4920	34,000 000	33,572 54	35,187 28	0 08%	1,614 74
ALTRIA GROUP INC 4 800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	99 7420	50,000 000	48,037 24	49,871 00	0 11%	1,833 76
ALTRIA GROUP INC 2 450% 02/04/2032 DD 02/04/21 SEC ID: 02209SBL6	81 6720	23,000 000	17,763 65	18,784 56	0 04%	1,020 91
AMAZON COM INC 4 550% 12/01/2027 DD 12/01/22 SEC ID: 023135CP9	101 6140	140,000 000	140,663 43	142,259 60	0 33%	1,596 17
AMCOR FLEXIBLES NORTH AMERICA 4 000% 05/17/2025 DD 05/17/22 SEC ID: 02343JAA8	98 2780	306,000 000	298,513 89	300,730 68	0 69%	2,216 79
HESS CORP 7 125% 03/15/2033 DD 03/05/02 SEC ID: 023551AM6	115 7890	6,000 000	6,275 09	6,947 34	0 02%	672 25
AMEREN ILLINOIS CO 4 950% 06/01/2033 DD 05/31/23 SEC ID: 02361DBA7	101 4910	6,000 000	5,634 89	6,089 46	0 01%	454 57
AMERICA MOVIL SAB DE CV 3 625% 04/22/2029 DD 04/22/19 SEC ID: 02364WBH7	94 5270	10,000 000	8,992 57	9,452 70	0 02%	460 13
AMERICA MOVIL SAB DE CV 2 875% 05/07/2030 DD 05/07/20 SEC ID: 02364WBJ3	89 2010	26,000 000	22,168 07	23,192 26	0 05%	1,024 19

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN EXPRESS CO VAR RT 05/01/2026 DD 05/01/23 SEC ID: 025816DE6	99 7280	239,000 000	236,017 98	238,349 92	0 55%	2,331 94
AMERICAN FINANCIAL GROUP INC/O 5 250% 04/02/2030 DD 04/02/20 SEC ID: 025932AP9	100 3120	69,000 000	71,010 41	69,215 28	0 16%	-1,795 13
AMERICAN HONDA FINANCE CORP 4 700% 01/12/2028 DD 01/12/23 SEC ID: 02665WED9	100 9480	115,000 000	114,129 85	116,090 20	0 27%	1,960 35
AMERICAN HONDA FINANCE CORP 5 125% 07/07/2028 DD 07/07/23 SEC ID: 02665WEM9	102 8100	11,000 000	10,784 46	11,309 10	0 03%	524 64
AMERICAN HONDA FINANCE CORP 5 650% 11/15/2028 DD 11/15/23 SEC ID: 02665WEV9	104 7580	240,000 000	239,960 12	251,419 20	0 58%	11,459 08
AMERICAN HOMES 4 RENT LP 2 375% 07/15/2031 DD 07/08/21 SEC ID: 02666TAC1	82 5950	9,000 000	6,849 46	7,433 55	0 02%	584 09
AMERICAN INTERNATIONAL GROUP I VAR RT 04/01/2048 DD 03/26/18 SEC ID: 026874DM6	98 5140	71,000 000	65,385 00	69,944 94	0 16%	4,559 94
AMERICAN INTERNATIONAL GROUP I 3 400% 06/30/2030 DD 05/11/20 SEC ID: 026874DR5	92 1500	100,000 000	87,945 28	92,150 00	0 21%	4,204 72
AMERICAN TOWER CORP 3 800% 08/15/2029 DD 06/13/19 SEC ID: 03027XAW0	94 9980	10,000 000	8,870 44	9,499 80	0 02%	629 36
AMERICAN TOWER CORP 5 800% 11/15/2028 DD 09/15/23 SEC ID: 03027XCE8	103 8750	105,000 000	104,829 12	109,068 75	0 25%	4,239 63
AMERICAN WATER CAPITAL CORP 2 800% 05/01/2030 DD 04/14/20 SEC ID: 03040WAW5	89 6110	31,000 000	26,191 93	27,779 41	0 06%	1,587 48
AMGEN INC 5 250% 03/02/2033 DD 03/02/23 SEC ID: 031162DR8	102 6690	14,000 000	13,303 85	14,373 66	0 03%	1,069 81
ANALOG DEVICES INC 2 100% 10/01/2031 DD 10/05/21 SEC ID: 032654AV7	85 2730	15,000 000	11,821 65	12,790 95	0 03%	969 30
ANHEUSER-BUSCH INBEV WORLDWIDE 4 750% 01/23/2029 DD 01/23/19 SEC ID: 035240AQ3	101 6430	45,000 000	43,479 32	45,739 35	0 11%	2,260 03

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ANHEUSER-BUSCH INBEV WORLDWIDE 3 500% 06/01/2030 DD 04/03/20 SEC ID: 035240AV2	95 3540	42,000 000	38,053 35	40,048 68	0 09%	1,995 33
ELEVANCE HEALTH INC 1 500% 03/15/2026 DD 03/17/21 SEC ID: 036752AR4	93 2020	21,000 000	19,169 57	19,572 42	0 05%	402 85
ELEVANCE HEALTH INC 5 350% 10/15/2025 DD 11/04/22 SEC ID: 036752AV5	100 6380	145,000 000	144,756 36	145,925 10	0 34%	1,168 74
AON CORP 3 750% 05/02/2029 DD 05/02/19 SEC ID: 037389BC6	95 7730	57,000 000	51,592 56	54,590 61	0 13%	2,998 05
APPALACHIAN POWER CO 2 700% 04/01/2031 DD 03/11/21 SEC ID: 037735CZ8	85 5560	45,000 000	36,661 19	38,500 20	0 09%	1,839 01
APPLIED MATERIALS INC 1 750% 06/01/2030 DD 05/29/20 SEC ID: 038222AN5	85 1680	18,000 000	14,417 44	15,330 24	0 04%	912 80
ARCH CAPITAL FINANCE LLC 4 011% 12/15/2026 DD 12/08/16 SEC ID: 03939CAA1	97 0090	17,000 000	16,119 26	16,491 53	0 04%	372 27
ARIZONA PUBLIC SERVICE CO 2 200% 12/15/2031 DD 08/16/21 SEC ID: 040555DD3	81 4920	8,000 000	6,049 06	6,519 36	0 02%	470 30
ARTHUR J GALLAGHER & CO 2 400% 11/09/2031 DD 11/09/21 SEC ID: 04316JAA7	82 4720	8,000 000	6,145 34	6,597 76	0 02%	452 42
ASTRAZENECA FINANCE LLC 4 875% 03/03/2033 DD 03/03/23 SEC ID: 04636NAH6	103 6110	13,000 000	12,430 09	13,469 43	0 03%	1,039 34
ATHENE GLOBAL FUNDING 144A 2 646% 10/04/2031 DD 10/04/21 SEC ID: 04685A3E9	81 3900	30,000 000	22,890 04	24,417 00	0 06%	1,526 96
ATLANTIC CITY ELECTRIC CO 2 300% 03/15/2031 DD 03/10/21 SEC ID: 048303CJ8	84 4320	241,000 000	190,860 59	203,481 12	0 47%	12,620 53
ATMOS ENERGY CORP 5 450% 10/15/2032 DD 10/03/22 SEC ID: 049560AX3	105 3030	7,000 000	6,861 88	7,371 21	0 02%	509 33
AUTOZONE INC 6 250% 11/01/2028 DD 10/25/23 SEC ID: 053332BG6	106 3380	30,000 000	30,879 38	31,901 40	0 07%	1,022 02

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Asset Detail

by Asset Type

12/31/2023

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

NISA INT CREDIT PI 2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVALONBAY COMMUNITIES INC 3 300% 06/01/2029 DD 05/15/19 SEC ID: 05348EBF5	93 3190	39,000 000	34,858 13	36,394 41	0 08%	1,536 28
AVALONBAY COMMUNITIES INC 2 300% 03/01/2030 DD 02/25/20 SEC ID: 05348EBG3	86 9930	57,000 000	47,448 29	49,586 01	0 11%	2,137 72
AVNET INC 3 000% 05/15/2031 DD 05/06/21 SEC ID: 053807AU7	84 5830	56,000 000	44,380 04	47,366 48	0 11%	2,986 44
AVNET INC 6 250% 03/15/2028 DD 03/09/23 SEC ID: 053807AW3	103 7520	22,000 000	21,836 65	22,825 44	0 05%	988 79
BAT CAPITAL CORP 4 700% 04/02/2027 DD 04/02/20 SEC ID: 05526DBP9	99 0490	40,000 000	38,897 84	39,619 60	0 09%	721 76
BAT CAPITAL CORP 2 259% 03/25/2028 DD 09/25/20 SEC ID: 05526DBR5	89 5610	28,000 000	23,746 90	25,077 08	0 06%	1,330 18
BAT INTERNATIONAL FINANCE PLC 4 448% 03/16/2028 DD 03/16/22 SEC ID: 05530QAP5	98 3740	25,000 000	23,934 03	24,593 50	0 06%	659 47
BHP BILLITON FINANCE USA LTD 5 100% 09/08/2028 DD 09/08/23 SEC ID: 055451BC1	102 7200	11,000 000	10,778 85	11,299 20	0 03%	520 35
BHP BILLITON FINANCE USA LTD 5 250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	103 9370	90,000 000	89,259 80	93,543 30	0 22%	4,283 50
BP CAPITAL MARKETS PLC 3 723% 11/28/2028 DD 11/28/16 SEC ID: 05565QDH8	96 8960	156,000 000	143,956 14	151,157 76	0 35%	7,201 62
BANCO SANTANDER SA 3 496% 03/24/2025 DD 03/24/22 SEC ID: 05964HAP0	97 8900	101,000 000	97,951 38	98,868 90	0 23%	917 52
BANCO SANTANDER SA 5 588% 08/08/2028 DD 08/08/23 SEC ID: 05964HAU9	102 0550	8,000 000	7,782 73	8,164 40	0 02%	381 67
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18 SEC ID: 06051GHM4	96 6640	45,000 000	41,605 87	43,498 80	0 10%	1,892 93
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	81 3130	140,000 000	107,154 51	113,838 20	0 26%	6,683 69

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	92 5370	1,172,000 000	1,055,510 75	1,084,533 64	2 50%	29,022 89
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21 SEC ID: 06051GJZ3	88 2160	75,000 000	63,639 54	66,162 00	0 15%	2,522 46
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22 SEC ID: 06051GKK4	85 0780	360,000 000	281,808 28	306,280 80	0 71%	24,472 52
BANK OF MONTREAL VAR RT 12/15/2032 DD 12/12/17 SEC ID: 06368BGS1	92 0580	10,000 000	8,730 33	9,205 80	0 02%	475 47
BANK OF MONTREAL 3 700% 06/07/2025 DD 06/07/22 SEC ID: 06368D3S1	98 0070	88,000 000	85,448 74	86,246 16	0 20%	797 42
BANK OF MONTREAL 5 203% 02/01/2028 DD 01/12/23 SEC ID: 06368LGV2	101 9390	70,000 000	69,695 82	71,357 30	0 16%	1,661 48
BANK OF NOVA SCOTIA/THE VAR RT 05/04/2037 DD 04/12/22 SEC ID: 06417XAG6	89 6710	47,000 000	39,654 86	42,145 37	0 10%	2,490 51
BANK OF NOVA SCOTIA/THE 5 250% 06/12/2028 DD 06/12/23 SEC ID: 06418GAD9	101 5940	62,000 000	59,939 49	62,988 28	0 15%	3,048 79
BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20 SEC ID: 06738EBP9	85 8720	319,000 000	245,255 83	273,931 68	0 63%	28,675 85
BARCLAYS PLC VAR RT 11/02/2028 DD 11/02/22 SEC ID: 06738ECD5	106 9570	36,000 000	37,141 18	38,504 52	0 09%	1,363 34
BAXTER INTERNATIONAL INC 2 272% 12/01/2028 DD 06/01/22 SEC ID: 071813CP2	89 4860	56,000 000	47,488 29	50,112 16	0 12%	2,623 87
TRUIST BANK VAR RT 09/17/2029 DD 09/16/19 SEC ID: 07330MAC1	93 0830	350,000 000	342,275 16	325,790 50	0 75%	-16,484 66
BELL TELEPHONE CO OF CANADA OR 5 100% 05/11/2033 DD 05/11/23 SEC ID: 0778FPAL3	102 7880	7,000 000	6,485 47	7,195 16	0 02%	709 69
AMCOR FLEXIBLES NORTH AMERICA 2 630% 06/19/2030 DD 06/19/20 SEC ID: 081437AT2	86 6530	10,000 000	8,056 99	8,665 30	0 02%	608 31

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Asset Detail

by Asset Type

12/31/2023

NISA INT CREDIT PI 2 - [redacted]

Report ID: GL8013
Base Currency: USD
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 3 250% 04/15/2028 DD 04/15/18 SEC ID: 084659AM3	94 9480	12,000 000	10,862 51	11,393 76	0 03%	531 25
BIOGEN INC 2 250% 05/01/2030 DD 04/30/20 SEC ID: 09062XAH6	85 4210	47,000 000	37,976 92	40,147 87	0 09%	2,170 95
BLACK HILLS CORP 4 350% 05/01/2033 DD 08/17/18 SEC ID: 092113AQ2	92 4230	7,000 000	5,959 39	6,469 61	0 01%	510 22
BLACK HILLS CORP 6 150% 05/15/2034 DD 09/15/23 SEC ID: 092113AW9	104 3730	15,000 000	14,886 14	15,655 95	0 04%	769 81
BLACKROCK INC 2 100% 02/25/2032 DD 12/10/21 SEC ID: 09247XAS0	83 6590	116,000 000	93,012 86	97,044 44	0 22%	4,031 58
BOEING CO/THE 3 250% 03/01/2028 DD 02/23/18 SEC ID: 097023BX2	94 0030	220,000 000	196,603 16	206,806 60	0 48%	10,203 44
BOEING CO/THE 4 875% 05/01/2025 DD 05/04/20 SEC ID: 097023CT0	99 5080	100,000 000	98,765 29	99,508 00	0 23%	742 71
BOEING CO/THE 2 196% 02/04/2026 DD 02/04/21 SEC ID: 097023DG7	94 5210	23,000 000	21,272 59	21,739 83	0 05%	467 24
BOSTON PROPERTIES LP 3 400% 06/21/2029 DD 06/21/19 SEC ID: 10112RBB9	89 7080	11,000 000	9,108 26	9,867 88	0 02%	759 62
BOSTON SCIENTIFIC CORP 2 650% 06/01/2030 DD 05/18/20 SEC ID: 101137BA4	89 4390	19,000 000	15,903 21	16,993 41	0 04%	1,090 20
BRISTOL-MYERS SQUIBB CO 2 950% 03/15/2032 DD 03/02/22 SEC ID: 110122DU9	89 0070	288,000 000	240,089 86	256,340 16	0 59%	16,250 30
BRIXMOR OPERATING PARTNERSHIP 2 500% 08/16/2031 DD 08/16/21 SEC ID: 11120VAL7	83 9320	9,000 000	6,798 02	7,553 88	0 02%	755 86
BROADRIDGE FINANCIAL SOLUTIONS 2 900% 12/01/2029 DD 12/09/19 SEC ID: 11133TAD5	89 6340	19,000 000	16,050 94	17,030 46	0 04%	979 52
BROADCOM CORP / BROADCOM CAYMA 3 500% 01/15/2028 DD 10/17/17 SEC ID: 11134LAR0	95 9550	50,000 000	45,283 89	47,977 50	0 11%	2,693 61

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BROADCOM INC 144A 2 450% 02/15/2031 DD 01/19/21 SEC ID: 11135FBH3	85 5880	65,000 000	50,345 70	55,632 20	0 13%	5,286 50
BROADCOM INC 144A 3 137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	82 2950	55,000 000	39,148 32	45,262 25	0 10%	6,113 93
BROADCOM INC 144A 4 000% 04/15/2029 DD 04/14/22 SEC ID: 11135FBR1	96 6200	20,000 000	18,039 23	19,324 00	0 04%	1,284 77
PARAMOUNT GLOBAL 4 200% 06/01/2029 DD 03/05/19 SEC ID: 124857AZ6	93 5230	40,000 000	34,251 11	37,409 20	0 09%	3,158 09
CBRE SERVICES INC 4 875% 03/01/2026 DD 08/13/15 SEC ID: 12505BAD2	99 9380	260,000 000	255,106 97	259,838 80	0 60%	4,731 83
CBRE SERVICES INC 2 500% 04/01/2031 DD 03/18/21 SEC ID: 12505BAE0	84 7720	9,000 000	6,932 62	7,629 48	0 02%	696 86
CI FINANCIAL CORP 3 200% 12/17/2030 DD 12/17/20 SEC ID: 125491AN0	79 1290	10,000 000	7,570 51	7,912 90	0 02%	342 39
CIGNA GROUP/THE 4 375% 10/15/2028 DD 04/15/19 SEC ID: 125523AH3	99 1370	23,000 000	21,685 54	22,801 51	0 05%	1,115 97
CNH INDUSTRIAL NV 3 850% 11/15/2027 DD 11/14/17 SEC ID: 12594KAB8	96 3390	13,000 000	12,102 51	12,524 07	0 03%	421 56
CSX CORP 2 600% 11/01/2026 DD 10/18/16 SEC ID: 126408HE6	95 1410	17,000 000	15,681 90	16,173 97	0 04%	492 07
CVS HEALTH CORP 3 750% 04/01/2030 DD 03/31/20 SEC ID: 126650DJ6	94 1190	102,000 000	92,192 10	96,001 38	0 22%	3,809 28
CVS HEALTH CORP 1 300% 08/21/2027 DD 08/21/20 SEC ID: 126650DM9	88 8870	108,000 000	92,340 78	95,997 96	0 22%	3,657 18
CAMDEN PROPERTY TRUST 3 150% 07/01/2029 DD 06/17/19 SEC ID: 133131AX0	92 2300	10,000 000	8,824 46	9,223 00	0 02%	398 54
CAMPBELL SOUP CO 2 375% 04/24/2030 DD 04/24/20 SEC ID: 134429BJ7	86 8050	20,000 000	16,150 21	17,361 00	0 04%	1,210 79

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NISA INT CREDIT PI 2[redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CANADIAN IMPERIAL BANK OF COMM 1 250% 06/22/2026 DD 06/22/21 SEC ID: 13607HVE9	91 6670	90,000 000	80,428 87	82,500 30	0 19%	2,071 43
CANADIAN NATURAL RESOURCES LTD 6 450% 06/30/2033 DD 09/16/02 SEC ID: 136385AE1	107 0950	6,000 000	5,942 68	6,425 70	0 01%	483 02
CANADIAN NATURAL RESOURCES LTD 5 850% 02/01/2035 DD 12/01/04 SEC ID: 136385AG6	102 0430	60,000 000	62,919 13	61,225 80	0 14%	-1,693 33
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21 SEC ID: 14040HCG8	75 8580	163,000 000	110,377 85	123,648 54	0 29%	13,270 69
CAPITAL ONE FINANCIAL CORP VAR RT 03/03/2026 DD 03/03/22 SEC ID: 14040HCM5	95 8350	108,000 000	102,080 80	103,501 80	0 24%	1,421 00
CARRIER GLOBAL CORP 2 493% 02/15/2027 DD 08/15/20 SEC ID: 14448CAP9	94 0790	16,000 000	14,437 15	15,052 64	0 03%	615 49
CARRIER GLOBAL CORP 2 722% 02/15/2030 DD 08/15/20 SEC ID: 14448CAQ7	89 5950	35,000 000	28,750 92	31,358 25	0 07%	2,607 33
CELANESE US HOLDINGS LLC 6 050% 03/15/2025 DD 07/14/22 SEC ID: 15089QAL8	100 6220	15,000 000	15,000 00	15,093 30	0 03%	93 30
CENTENE CORP 4 625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	95 8790	121,000 000	108,792 53	116,013 59	0 27%	7,221 06
CENTENE CORP 3 375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	89 6810	27,000 000	23,263 41	24,213 87	0 06%	950 46
CENOVUS ENERGY INC 2 650% 01/15/2032 DD 09/13/21 SEC ID: 15135UAW9	82 9080	8,000 000	6,203 84	6,632 64	0 02%	428 80
CENTERPOINT ENERGY HOUSTON ELE 6 950% 03/15/2033 DD 01/07/04 SEC ID: 15189XAD0	115 8240	6,000 000	6,476 83	6,949 44	0 02%	472 61
CENTERPOINT ENERGY RESOURCES C 5 250% 03/01/2028 DD 02/23/23 SEC ID: 15189YAG1	102 6240	12,000 000	11,795 26	12,314 88	0 03%	519 62
CHARTER COMMUNICATIONS OPERATI 4 908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	99 0670	27,000 000	26,461 45	26,748 09	0 06%	286 64

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHUBB INA HOLDINGS INC 1 375% 09/15/2030 DD 09/17/20 SEC ID: 171239AG1	82 3920	9,000 000	6,902 13	7,415 28	0 02%	513 15
CHURCH & DWIGHT CO INC 5 600% 11/15/2032 DD 11/02/22 SEC ID: 17136MAC6	107 3460	32,000 000	32,491 72	34,350 72	0 08%	1,859 00
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 SEC ID: 172967ML2	86 8700	28,000 000	23,386 17	24,323 60	0 06%	937 43
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20 SEC ID: 172967MP3	95 7740	547,000 000	489,886 73	523,883 78	1 21%	33,997 05
CITIGROUP INC VAR RT 06/09/2027 DD 06/09/21 SEC ID: 172967NA5	91 5510	344,000 000	305,601 49	314,935 44	0 73%	9,333 95
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23 SEC ID: 17327CAR4	103 6630	50,000 000	48,044 85	51,831 50	0 12%	3,786 65
CITIZENS FINANCIAL GROUP INC 2 500% 02/06/2030 DD 02/06/20 SEC ID: 174610AS4	83 8940	8,000 000	6,131 18	6,711 52	0 02%	580 34
COCA-COLA CO/THE 1 650% 06/01/2030 DD 05/01/20 SEC ID: 191216CV0	85 7870	105,000 000	83,671 30	90,076 35	0 21%	6,405 05
COCA-COLA FEMSA SAB DE CV 2 750% 01/22/2030 DD 01/22/20 SEC ID: 191241AH1	89 5600	63,000 000	53,541 83	56,422 80	0 13%	2,880 97
COLUMBIA PIPELINE GROUP INC 4 500% 06/01/2025 DD 12/01/15 SEC ID: 198280AF6	98 7360	30,000 000	29,327 86	29,620 80	0 07%	292 94
COLUMBIA PIPELINES OPERAT 144A 5 927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	103 5410	30,000 000	29,999 45	31,062 30	0 07%	1,062 85
COMCAST CORP 7 050% 03/15/2033 DD 03/14/03 SEC ID: 20030NAC5	116 8150	6,000 000	6,478 29	7,008 90	0 02%	530 61
COMCAST CORP 4 250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	97 3270	19,000 000	17,429 56	18,492 13	0 04%	1,062 57
COMCAST CORP 4 250% 10/15/2030 DD 10/05/18 SEC ID: 20030NCU3	98 7040	367,000 000	349,021 13	362,243 68	0 84%	13,222 55

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Asset Detail

by Asset Type

12/31/2023

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

NISA INT CREDIT PI 2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONAGRA BRANDS INC 1 375% 11/01/2027 DD 10/16/20 SEC ID: 205887CF7	87 7920	67,000 000	57,110 33	58,820 64	0 14%	1,710 31
CONAGRA BRANDS INC 5 300% 10/01/2026 DD 07/31/23 SEC ID: 205887CJ9	101 2690	70,000 000	69,912 09	70,888 30	0 16%	976 21
CONCENTRIX CORP 6 600% 08/02/2028 DD 08/02/23 SEC ID: 20602DAB7	102 9210	52,000 000	50,794 67	53,518 92	0 12%	2,724 25
CONCENTRIX CORP 6 850% 08/02/2033 DD 08/02/23 SEC ID: 20602DAC5	103 0000	99,000 000	94,860 48	101,970 00	0 24%	7,109 52
CONSOLIDATED EDISON CO OF NEW 5 200% 03/01/2033 DD 02/23/23 SEC ID: 209111GE7	103 4740	6,000 000	5,747 28	6,208 44	0 01%	461 16
CONSTELLATION BRANDS INC 3 600% 02/15/2028 DD 02/07/18 SEC ID: 21036PAY4	96 0460	61,000 000	56,600 27	58,588 06	0 14%	1,987 79
COOPERATIEVE RABOBANK UA/NY 5 500% 10/05/2026 DD 10/05/23 SEC ID: 21688AAY8	102 3380	12,000 000	11,937 70	12,280 56	0 03%	342 86
COREBRIDGE FINANCIAL INC 3 850% 04/05/2029 DD 04/05/23 SEC ID: 21871XAF6	94 2600	65,000 000	57,958 16	61,269 00	0 14%	3,310 84
COREBRIDGE FINANCIAL INC 144A 6 050% 09/15/2033 DD 09/15/23 SEC ID: 21871XAQ2	104 3400	6,000 000	5,750 96	6,260 40	0 01%	509 44
CORPORATE OFFICE PROPERTIES LP 2 750% 04/15/2031 DD 03/11/21 SEC ID: 22003BAM8	80 7910	9,000 000	6,743 89	7,271 19	0 02%	527 30
CREDIT SUISSE AG/NEW YORK NY 3 700% 02/21/2025 DD 04/07/22 SEC ID: 22550L2H3	97 9570	108,000 000	104,879 69	105,793 56	0 24%	913 87
CREDIT SUISSE AG/NEW YORK NY 5 000% 07/09/2027 DD 08/23/22 SEC ID: 22550L2K6	100 0820	11,000 000	10,518 56	11,009 02	0 03%	490 46
CROWN CASTLE INC 2 250% 01/15/2031 DD 06/15/20 SEC ID: 22822VAT8	82 9150	9,000 000	6,967 46	7,462 35	0 02%	494 89
DTE ENERGY CO 3 400% 06/15/2029 DD 06/13/19 SEC ID: 233331BC0	93 5510	10,000 000	8,775 77	9,355 10	0 02%	579 33

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DTE ENERGY CO 4 875% 06/01/2028 DD 05/12/23 SEC ID: 233331BJ5	100 8290	33,000 000	32,074 99	33,273 57	0 08%	1,198 58
JOHN DEERE CAPITAL CORP 2 000% 06/17/2031 DD 06/17/21 SEC ID: 24422EVS5	85 0250	165,000 000	134,263 25	140,291 25	0 32%	6,028 00
JOHN DEERE CAPITAL CORP 4 150% 09/15/2027 DD 09/08/22 SEC ID: 24422EWK1	99 4110	40,000 000	38,988 36	39,764 40	0 09%	776 04
JOHN DEERE CAPITAL CORP 4 700% 06/10/2030 DD 06/08/23 SEC ID: 24422EWZ8	101 8020	8,000 000	7,642 37	8,144 16	0 02%	501 79
JOHN DEERE CAPITAL CORP 5 150% 09/08/2026 DD 09/08/23 SEC ID: 24422EXD6	101 8450	130,000 000	129,916 85	132,398 50	0 31%	2,481 65
DELL INTERNATIONAL LLC / EMC C 6 020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	102 3640	417,000 000	418,160 39	426,857 88	0 98%	8,697 49
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/26/2025 DD 11/26/19 SEC ID: 251526CB3	98 3710	132,000 000	128,243 36	129,849 72	0 30%	1,606 36
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21 SEC ID: 251526CG2	98 7960	246,000 000	240,507 97	243,038 16	0 56%	2,530 19
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/16/2027 DD 11/16/21 SEC ID: 251526CP2	91 4830	13,000 000	11,341 33	11,892 79	0 03%	551 46
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	120 6990	22,000 000	25,553 53	26,553 78	0 06%	1,000 25
DEVON ENERGY CORP 5 250% 10/15/2027 DD 10/15/21 SEC ID: 25179MBD4	100 5840	13,000 000	12,582 44	13,075 92	0 03%	493 48
DIAGEO CAPITAL PLC 2 125% 04/29/2032 DD 04/29/20 SEC ID: 25243YBE8	83 5850	16,000 000	12,336 64	13,373 60	0 03%	1,036 96
DIAMONDBACK ENERGY INC 6 250% 03/15/2033 DD 10/28/22 SEC ID: 25278XAV1	106 9710	25,000 000	25,384 90	26,742 75	0 06%	1,357 85
DICK'S SPORTING GOODS INC 3 150% 01/15/2032 DD 01/14/22 SEC ID: 253393AF9	85 3260	144,000 000	113,160 46	122,869 44	0 28%	9,708 98

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DISCOVER BANK 3 450% 07/27/2026 DD 07/27/16 SEC ID: 25466AAJ0	94 5740	38,000 000	34,694 23	35,938 12	0 08%	1,243 89
WALT DISNEY CO/THE 6 550% 03/15/2033 DD 09/15/19 SEC ID: 254687DV5	115 6190	32,000 000	35,087 63	36,998 08	0 09%	1,910 45
WALT DISNEY CO/THE 2 650% 01/13/2031 DD 05/13/20 SEC ID: 254687FX9	89 1100	102,000 000	86,744 85	90,892 20	0 21%	4,147 35
TWDC ENTERPRISES 18 CORP 7 000% 03/01/2032 DD 02/28/02 SEC ID: 25468PBW5	116 8720	7,000 000	7,543 09	8,181 04	0 02%	637 95
DISCOVER FINANCIAL SERVICES 6 700% 11/29/2032 DD 11/29/22 SEC ID: 254709AS7	104 9120	140,000 000	134,095 59	146,876 80	0 34%	12,781 21
DOLLAR GENERAL CORP 3 500% 04/03/2030 DD 04/03/20 SEC ID: 256677AG0	92 2240	10,000 000	8,535 67	9,222 40	0 02%	686 73
DOLLAR GENERAL CORP 5 200% 07/05/2028 DD 06/07/23 SEC ID: 256677AN5	101 4350	145,000 000	143,945 78	147,080 75	0 34%	3,134 97
DOLLAR GENERAL CORP 5 450% 07/05/2033 DD 06/07/23 SEC ID: 256677AP0	102 0110	56,000 000	53,630 36	57,126 16	0 13%	3,495 80
DOMINION ENERGY INC 3 375% 04/01/2030 DD 04/03/20 SEC ID: 25746UDG1	92 1940	128,000 000	109,675 25	118,008 32	0 27%	8,333 07
DUKE ENERGY PROGRESS LLC 3 400% 04/01/2032 DD 03/17/22 SEC ID: 26442UAN4	90 5540	47,000 000	40,478 41	42,560 38	0 10%	2,081 97
ERP OPERATING LP 3 375% 06/01/2025 DD 05/14/15 SEC ID: 26884ABD4	97 8560	210,000 000	209,680 56	205,497 60	0 47%	-4,182 96
ERP OPERATING LP 3 000% 07/01/2029 DD 06/26/19 SEC ID: 26884ABL6	92 1500	10,000 000	8,715 75	9,215 00	0 02%	499 25
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	100 4450	36,000 000	35,911 84	36,160 20	0 08%	248 36
ERAC USA FINANCE LLC 144A 4 600% 05/01/2028 DD 05/01/23 SEC ID: 26884TAV4	99 4730	30,000 000	29,510 94	29,841 90	0 07%	330 96

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EATON CORP 4 150% 03/15/2033 DD 08/23/22 SEC ID: 278062AH7	97 9800	7,000 000	6,280 83	6,858 60	0 02%	577 77
EATON VANCE CORP 3 500% 04/06/2027 DD 04/06/17 SEC ID: 278265AE3	95 9000	15,000 000	13,975 78	14,385 00	0 03%	409 22
EBAY INC 1 400% 05/10/2026 DD 05/10/21 SEC ID: 278642AX1	92 6140	21,000 000	18,967 01	19,448 94	0 04%	481 93
ECOLAB INC 4 800% 03/24/2030 DD 03/24/20 SEC ID: 278865BE9	102 7430	30,000 000	28,591 81	30,822 90	0 07%	2,231 09
ECOLAB INC 2 125% 02/01/2032 DD 12/15/21 SEC ID: 278865BM1	85 2760	8,000 000	6,254 46	6,822 08	0 02%	567 62
ENBRIDGE INC 3 125% 11/15/2029 DD 11/15/19 SEC ID: 29250NAZ8	91 3440	41,000 000	35,744 48	37,451 04	0 09%	1,706 56
ENBRIDGE INC 5 700% 03/08/2033 DD 03/08/23 SEC ID: 29250NBR5	104 1520	116,000 000	110,279 80	120,816 32	0 28%	10,536 52
ENERGY TRANSFER LP 4 750% 01/15/2026 DD 06/23/15 SEC ID: 29273RBG3	99 3680	346,000 000	339,485 96	343,813 28	0 79%	4,327 32
ENERGY TRANSFER LP 2 900% 05/15/2025 DD 01/22/20 SEC ID: 29278NAP8	96 9160	182,000 000	175,212 32	176,387 12	0 41%	1,174 80
ENTERGY CORP 2 400% 06/15/2031 DD 03/05/21 SEC ID: 29364GAP8	83 8160	24,000 000	19,013 86	20,115 84	0 05%	1,101 98
ENTERGY LOUISIANA LLC 1 600% 12/15/2030 DD 11/13/20 SEC ID: 29364WBE7	80 2820	9,000 000	6,788 05	7,225 38	0 02%	437 33
ENTERGY LOUISIANA LLC 2 350% 06/15/2032 DD 03/10/21 SEC ID: 29364WBH0	83 3320	70,000 000	54,718 80	58,332 40	0 13%	3,613 60
ENTERGY MISSISSIPPI LLC 5 000% 09/01/2033 DD 05/12/23 SEC ID: 29366WAD8	100 8570	122,000 000	116,346 44	123,045 54	0 28%	6,699 10
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 SEC ID: 29379VBR3	89 6240	15,000 000	12,450 77	13,443 60	0 03%	992 83

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
ENTERPRISE PRODUCTS OPERATING 2 800% 01/31/2030 DD 01/15/20 SEC ID: 29379VBX0	90 5670	91,000 000	79,591 73	82,415 97	0 19%	2,824 24
EQUINIX INC 3 200% 11/18/2029 DD 11/18/19 SEC ID: 29444UBE5	91 9690	19,000 000	16,240 28	17,474 11	0 04%	1,233 83
EQUINIX INC 1 800% 07/15/2027 DD 06/22/20 SEC ID: 29444UBG0	90 6160	42,000 000	36,839 98	38,058 72	0 09%	1,218 74
EQUINOR ASA 1 750% 01/22/2026 DD 05/22/20 SEC ID: 29446MAJ1	94 5730	96,000 000	93,113 28	90,790 08	0 21%	-2,323 20
ESSENTIAL UTILITIES INC 2 704% 04/15/2030 DD 04/15/20 SEC ID: 29670GAD4	87 5400	27,000 000	22,619 78	23,635 80	0 05%	1,016 02
ESSENTIAL UTILITIES INC 2 400% 05/01/2031 DD 04/19/21 SEC ID: 29670GAF9	83 5330	9,000 000	7,023 16	7,517 97	0 02%	494 81
ESSEX PORTFOLIO LP 1 700% 03/01/2028 DD 03/01/21 SEC ID: 29717PAY3	87 5010	13,000 000	10,926 58	11,375 13	0 03%	448 55
ESTEE LAUDER COS INC/THE 2 375% 12/01/2029 DD 11/21/19 SEC ID: 29736RAP5	89 1290	21,000 000	17,603 62	18,717 09	0 04%	1,113 47
EVERGY METRO INC 2 250% 06/01/2030 DD 05/26/20 SEC ID: 30037DAA3	85 3040	10,000 000	8,088 02	8,530 40	0 02%	442 38
EVERSOURCE ENERGY 5 450% 03/01/2028 DD 03/06/23 SEC ID: 30040WAT5	102 8720	34,000 000	33,644 81	34,976 48	0 08%	1,331 67
EXPORT-IMPORT BANK OF KOREA 5 125% 01/11/2033 DD 01/11/23 SEC ID: 302154DW6	103 8290	130,000 000	133,078 43	134,977 70	0 31%	1,899 27
EXTRA SPACE STORAGE LP 5 700% 04/01/2028 DD 03/28/23 SEC ID: 30225VAJ6	102 5860	95,000 000	95,308 86	97,456 70	0 22%	2,147 84
EXTRA SPACE STORAGE LP 3 875% 12/15/2027 DD 06/15/23 SEC ID: 30225VAM9	95 5320	53,000 000	49,278 70	50,631 96	0 12%	1,353 26
EXTRA SPACE STORAGE LP 4 000% 06/15/2029 DD 06/15/23 SEC ID: 30225VAN7	95 4220	10,000 000	8,964 63	9,542 20	0 02%	577 57

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
META PLATFORMS INC 3 850% 08/15/2032 DD 08/09/22 SEC ID: 30303M8H8	95 2550	100,000 000	85,902 11	95,255 00	0 22%	9,352 89
META PLATFORMS INC 4 950% 05/15/2033 DD 05/03/23 SEC ID: 30303M8N5	103 4440	6,000 000	5,703 25	6,206 64	0 01%	503 39
FEDERAL REALTY OP LP 5 375% 05/01/2028 DD 04/12/23 SEC ID: 313747BC0	101 1630	43,000 000	42,419 28	43,500 09	0 10%	1,080 81
FIDELITY NATIONAL INFORMATION 1 150% 03/01/2026 DD 03/02/21 SEC ID: 31620MBR6	92 4300	98,000 000	89,203 30	90,581 40	0 21%	1,378 10
FIFTH THIRD BANCORP VAR RT 11/01/2027 DD 11/01/21 SEC ID: 316773DD9	90 0460	122,000 000	106,968 31	109,856 12	0 25%	2,887 81
FIFTH THIRD BANK NA VAR RT 10/27/2025 DD 10/27/22 SEC ID: 31677QBT5	99 7370	345,000 000	341,251 05	344,092 65	0 79%	2,841 60
FISERV INC 3 200% 07/01/2026 DD 06/24/19 SEC ID: 337738AT5	96 2940	498,000 000	472,153 18	479,544 12	1 11%	7,390 94
FOX CORP 4 709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	99 5020	129,000 000	124,087 55	128,357 58	0 30%	4,270 03
FOX CORP 3 500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	92 3880	9,000 000	7,762 24	8,314 92	0 02%	552 68
GE CAPITAL INTERNATIONAL FUNDI 3 373% 11/15/2025 DD 05/15/16 SEC ID: 36164Q6M5	97 0770	24,000 000	22,955 98	23,298 48	0 05%	342 50
ALLY FINANCIAL INC 8 000% 11/01/2031 DD 12/31/08 SEC ID: 36186CBY8	109 6560	6,000 000	5,952 77	6,579 36	0 02%	626 59
HALEON US CAPITAL LLC 3 375% 03/24/2029 DD 09/24/22 SEC ID: 36264FAL5	94 6410	28,000 000	25,738 93	26,499 48	0 06%	760 55
GE HEALTHCARE TECHNOLOGIES INC 5 650% 11/15/2027 DD 05/15/23 SEC ID: 36267VAF0	103 5850	220,000 000	223,150 95	227,887 00	0 53%	4,736 05
GENERAL ELECTRIC CO 6 750% 03/15/2032 DD 03/20/02 SEC ID: 36962GXZ2	113 9690	190,000 000	204,792 63	216,541 10	0 50%	11,748 47

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Asset Detail

by Asset Type

12/31/2023

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
GENERAL MILLS INC 4 200% 04/17/2028 DD 04/17/18 SEC ID: 370334CG7	98 4870	57,000 000	53,833 02	56,137 59	0 13%	2,304 57
GENERAL MOTORS FINANCIAL CO IN 4 000% 10/06/2026 DD 10/06/16 SEC ID: 37045XBQ8	97 3240	99,000 000	93,073 79	96,350 76	0 22%	3,276 97
GENERAL MOTORS FINANCIAL CO IN 3 100% 01/12/2032 DD 01/11/22 SEC ID: 37045XDS2	85 2850	23,000 000	18,357 73	19,615 55	0 05%	1,257 82
GENERAL MOTORS FINANCIAL CO IN 5 000% 04/09/2027 DD 06/09/22 SEC ID: 37045XDW3	99 7850	79,000 000	75,738 31	78,830 15	0 18%	3,091 84
GENERAL MOTORS FINANCIAL CO IN 5 400% 04/06/2026 DD 04/06/23 SEC ID: 37045XEF9	100 6850	270,000 000	268,042 96	271,849 50	0 63%	3,806 54
GENUINE PARTS CO 1 875% 11/01/2030 DD 10/29/20 SEC ID: 372460AA3	81 3720	9,000 000	6,840 53	7,323 48	0 02%	482 95
GLOBAL PAYMENTS INC 2 650% 02/15/2025 DD 08/14/19 SEC ID: 37940XAA0	96 8990	91,000 000	87,901 20	88,178 09	0 20%	276 89
GLOBAL PAYMENTS INC 1 500% 11/15/2024 DD 11/22/21 SEC ID: 37940XAF9	96 4260	137,000 000	131,660 95	132,103 62	0 30%	442 67
GLOBAL PAYMENTS INC 5 300% 08/15/2029 DD 08/22/22 SEC ID: 37940XAN2	100 7430	162,000 000	153,370 67	163,203 66	0 38%	9,832 99
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 SEC ID: 38141GXR0	80 9410	356,000 000	274,668 07	288,149 96	0 66%	13,481 89
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21 SEC ID: 38141GYM0	91 5180	240,000 000	213,998 77	219,643 20	0 51%	5,644 43
HCA INC 5 250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	99 8960	68,000 000	70,036 64	67,929 28	0 16%	-2,107 36
HCA INC 5 875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	103 2960	310,000 000	316,422 04	320,217 60	0 74%	3,795 56
HEALTHPEAK OP LLC 3 500% 07/15/2029 DD 07/05/19 SEC ID: 40414LAR0	93 3680	10,000 000	8,783 96	9,336 80	0 02%	552 84

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Asset Detail

by Asset Type

12/31/2023

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

NISA INT CREDIT PI 2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 SEC ID: 404280CT4	83 6200	223,000 000	171,783 43	186,472 60	0 43%	14,689 17
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22 SEC ID: 404280DR7	107 2360	225,000 000	225,000 00	241,281 00	0 56%	16,281 00
HARTFORD FINANCIAL SERVICES GR 2 800% 08/19/2029 DD 08/19/19 SEC ID: 416515BE3	90 8520	10,000 000	8,581 28	9,085 20	0 02%	503 92
HONEYWELL INTERNATIONAL INC 1 750% 09/01/2031 DD 08/16/21 SEC ID: 438516CF1	83 5960	8,000 000	6,131 02	6,687 68	0 02%	556 66
HORMEL FOODS CORP 1 800% 06/11/2030 DD 06/11/20 SEC ID: 440452AF7	85 1760	20,000 000	15,965 91	17,035 20	0 04%	1,069 29
HUMANA INC 5 875% 03/01/2033 DD 11/22/22 SEC ID: 444859BV3	106 7820	6,000 000	5,920 63	6,406 92	0 01%	486 29
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	75 7330	119,000 000	83,751 35	90,122 27	0 21%	6,370 92
HUNTINGTON NATIONAL BANK/THE VAR RT 11/18/2025 DD 11/18/22 SEC ID: 44644MAH4	98 8830	135,000 000	132,093 45	133,492 05	0 31%	1,398 60
ING GROEP NV VAR RT 04/01/2027 DD 04/01/21 SEC ID: 456837AV5	92 5390	16,000 000	14,400 45	14,806 24	0 03%	405 79
TRANE TECHNOLOGIES FINANCING L 3 800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	96 8870	10,000 000	9,195 97	9,688 70	0 02%	492 73
INTEL CORP 5 200% 02/10/2033 DD 02/10/23 SEC ID: 458140CG3	104 5790	114,000 000	113,295 88	119,220 06	0 27%	5,924 18
INTERCONTINENTAL EXCHANGE INC 4 000% 09/15/2027 DD 05/23/22 SEC ID: 45866FAU8	98 2906	14,000 000	13,216 44	13,760 68	0 03%	544 24
INTERCONTINENTAL EXCHANGE INC 4 350% 06/15/2029 DD 05/23/22 SEC ID: 45866FAV6	99 7030	114,000 000	109,845 29	113,661 39	0 26%	3,816 10
INTERNATIONAL BUSINESS MACHINE 1 700% 05/15/2027 DD 05/07/20 SEC ID: 459200KH3	91 3900	261,000 000	230,227 14	238,527 90	0 55%	8,300 76

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 FLAVORS & FRAGRA 4 450% 09/26/2028 DD 09/26/18 SEC ID: 459506AK7	97 6080	11,000 000	10,092 69	10,736 88	0 02%	644 19
ISRAEL GOVERNMENT INTERNATIONA 2 750% 07/03/2030 DD 04/03/20 SEC ID: 46513JB34	88 2500	100,000 000	87,735 88	88,250 00	0 20%	514 12
ITC HOLDINGS CORP 3 350% 11/15/2027 DD 05/15/18 SEC ID: 465685AP0	94 9260	48,000 000	44,637 41	45,564 48	0 11%	927 07
JBS USA LUX SA / JBS USA FOOD 3 000% 05/15/2032 DD 05/15/23 SEC ID: 46590XAP1	81 4320	18,000 000	13,386 17	14,657 76	0 03%	1,271 59
JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17 SEC ID: 46647PAF3	95 5000	499,000 000	459,851 93	476,545 00	1 10%	16,693 07
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20 SEC ID: 46647PBR6	91 5260	587,000 000	524,070 60	537,257 62	1 24%	13,187 02
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22 SEC ID: 46647PDF0	97 9590	155,000 000	144,183 19	151,836 45	0 35%	7,653 26
JPMORGAN CHASE & CO VAR RT 10/23/2029 DD 10/23/23 SEC ID: 46647PDX1	105 2240	85,000 000	86,927 41	89,440 40	0 21%	2,512 99
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23 SEC ID: 46647PDY9	108 6060	245,000 000	247,315 27	266,084 70	0 61%	18,769 43
JACKSON FINANCIAL INC 3 125% 11/23/2031 DD 05/23/22 SEC ID: 46817MAL1	84 1440	9,000 000	6,908 15	7,572 96	0 02%	664 81
JAPAN BANK FOR INTERNATIONAL C 2 000% 10/17/2029 DD 10/17/19 SEC ID: 471048CF3	88 1170	76,000 000	71,889 61	66,968 92	0 15%	-4,920 69
JAPAN BANK FOR INTERNATIONAL C 1 250% 01/21/2031 DD 01/21/21 SEC ID: 471048CL0	81 2970	160,000 000	141,998 98	130,075 20	0 30%	-11,923 78
JAPAN BANK FOR INTERNATIONAL C 1 875% 04/15/2031 DD 04/15/21 SEC ID: 471048CM8	84 4020	125,000 000	115,474 45	105,502 50	0 24%	-9,971 95
JAPAN INTERNATIONAL COOPERATIO 1 750% 04/28/2031 DD 04/28/21 SEC ID: 47109LAE4	83 0700	72,000 000	65,747 73	59,810 40	0 14%	-5,937 33

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JOBSOHIO BEVERAGE SYS STWD LIQ 4 433% 01/01/2033 DD 02/01/23 SEC ID: 47770VBR0	99 1740	60,000 000	59,659 46	59,504 40	0 14%	-155 06
JOHNSON CONTROLS INTERNATIONAL 3 900% 02/14/2026 DD 08/14/16 SEC ID: 478375AR9	97 7190	22,000 000	21,134 10	21,498 18	0 05%	364 08
KLA CORP 4 650% 07/15/2032 DD 06/23/22 SEC ID: 482480AL4	102 3420	18,000 000	17,624 07	18,421 56	0 04%	797 49
KELLANOVA 2 100% 06/01/2030 DD 06/01/20 SEC ID: 487836BX5	86 0120	47,000 000	37,809 17	40,425 64	0 09%	2,616 47
KENVUE INC 5 350% 03/22/2026 DD 09/22/23 SEC ID: 49177JAD4	101 6900	95,000 000	96,352 08	96,605 50	0 22%	253 42
KENVUE INC 4 900% 03/22/2033 DD 09/22/23 SEC ID: 49177JAK8	103 2570	117,000 000	114,488 02	120,810 69	0 28%	6,322 67
KEURIG DR PEPPER INC 3 200% 05/01/2030 DD 04/13/20 SEC ID: 49271VAJ9	92 0690	24,000 000	21,329 63	22,096 56	0 05%	766 93
KIMCO REALTY OP LLC 3 300% 02/01/2025 DD 08/10/17 SEC ID: 49446RAU3	97 8630	93,000 000	90,437 17	91,012 59	0 21%	575 42
KIMCO REALTY OP LLC 1 900% 03/01/2028 DD 08/24/20 SEC ID: 49446RAX7	88 2400	13,000 000	10,949 58	11,471 20	0 03%	521 62
KIMCO REALTY OP LLC 4 600% 02/01/2033 DD 08/24/22 SEC ID: 49446RBA6	96 6320	20,000 000	18,115 95	19,326 40	0 04%	1,210 45
KINDER MORGAN ENERGY PARTNERS 7 300% 08/15/2033 DD 08/19/02 SEC ID: 494550AQ9	113 4350	32,000 000	33,184 55	36,299 20	0 08%	3,114 65
KINDER MORGAN INC 5 200% 06/01/2033 DD 01/31/23 SEC ID: 49456BAX9	99 5840	44,000 000	41,374 64	43,816 96	0 10%	2,442 32
KREDITANSTALT FUER WIEDERAUFBA 1 750% 09/14/2029 DD 09/17/19 SEC ID: 500769JD7	88 8780	176,000 000	166,601 16	156,425 28	0 36%	-10,175 88
KREDITANSTALT FUER WIEDERAUFBA 0 750% 09/30/2030 DD 08/25/20 SEC ID: 500769JG0	81 2630	80,000 000	70,090 52	65,010 40	0 15%	-5,080 12

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 5 400% 01/15/2027 DD 07/31/23 SEC ID: 502431AP4	102 1280	60,000 000	59,620 71	61,276 80	0 14%	1,656 09
LYB INTERNATIONAL FINANCE III 1 250% 10/01/2025 DD 10/08/20 SEC ID: 50249AAF0	93 4010	26,000 000	23,929 40	24,284 26	0 06%	354 86
LABORATORY CORP OF AMERICA HOL 1 550% 06/01/2026 DD 05/26/21 SEC ID: 50540RAX0	92 4280	125,000 000	113,346 88	115,535 00	0 27%	2,188 12
LANDWIRTSCHAFTLICHE RENTENBANK 0 875% 09/03/2030 DD 09/03/20 SEC ID: 515110BY9	81 5130	70,000 000	61,752 89	57,059 10	0 13%	-4,693 79
LEGG MASON INC 4 750% 03/15/2026 DD 03/22/16 SEC ID: 524901AV7	99 6800	119,000 000	121,893 74	118,619 20	0 27%	-3,274 54
LENNOX INTERNATIONAL INC 5 500% 09/15/2028 DD 09/15/23 SEC ID: 526107AG2	102 7700	11,000 000	10,789 86	11,304 70	0 03%	514 84
LINCOLN NATIONAL CORP 3 050% 01/15/2030 DD 08/19/19 SEC ID: 534187BJ7	88 4550	10,000 000	8,135 67	8,845 50	0 02%	709 83
LINCOLN NATIONAL CORP 3 400% 03/01/2032 DD 03/01/22 SEC ID: 534187BQ1	85 4430	23,000 000	18,294 77	19,651 89	0 05%	1,357 12
LLOYDS BANKING GROUP PLC VAR RT 03/06/2029 DD 03/06/23 SEC ID: 539439AX7	102 5180	9,000 000	8,767 87	9,226 62	0 02%	458 75
LLOYDS BANKING GROUP PLC VAR RT 03/18/2026 DD 03/18/22 SEC ID: 53944YAR4	97 6830	102,000 000	98,440 57	99,636 66	0 23%	1,196 09
LOCKHEED MARTIN CORP 3 900% 06/15/2032 DD 05/05/22 SEC ID: 539830BR9	96 5760	19,000 000	17,608 84	18,349 44	0 04%	740 60
LOCKHEED MARTIN CORP 5 250% 01/15/2033 DD 10/24/22 SEC ID: 539830BW8	106 2550	6,000 000	5,887 92	6,375 30	0 01%	487 38
LOEWS CORP 3 200% 05/15/2030 DD 05/08/20 SEC ID: 540424AT5	91 4370	9,000 000	7,763 46	8,229 33	0 02%	465 87
LOWE'S COS INC 4 500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	99 5600	115,000 000	105,733 14	114,494 00	0 26%	8,760 86

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Asset Detail

by Asset Type

12/31/2023

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

NISA INT CREDIT PI 2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LOWE'S COS INC 2 625% 04/01/2031 DD 03/31/21 SEC ID: 548661EA1	87 5910	9,000 000	7,256 92	7,883 19	0 02%	626 27
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	96 2080	11,000 000	10,088 26	10,582 88	0 02%	494 62
MPLX LP 4 875% 06/01/2025 DD 06/01/16 SEC ID: 55336VAJ9	99 3660	88,000 000	86,733 54	87,442 08	0 20%	708 54
MPLX LP 5 000% 03/01/2033 DD 02/09/23 SEC ID: 55336VBV1	98 0940	60,000 000	54,182 09	58,856 40	0 14%	4,674 31
WARNERMEDIA HOLDINGS INC 3 788% 03/15/2025 DD 03/15/23 SEC ID: 55903VAY9	98 0020	34,000 000	33,043 39	33,320 68	0 08%	277 29
WARNERMEDIA HOLDINGS INC 3 755% 03/15/2027 DD 03/15/23 SEC ID: 55903VBA0	95 8950	156,000 000	143,604 78	149,596 20	0 34%	5,991 42
WARNERMEDIA HOLDINGS INC 4 279% 03/15/2032 DD 03/15/23 SEC ID: 55903VBC6	91 6420	65,000 000	53,669 72	59,567 30	0 14%	5,897 58
MAGELLAN MIDSTREAM PARTNERS LP 5 000% 03/01/2026 DD 02/29/16 SEC ID: 559080AK2	99 7860	21,000 000	20,590 54	20,955 06	0 05%	364 52
MARATHON OIL CORP 6 800% 03/15/2032 DD 03/04/02 SEC ID: 565849AB2	108 3860	26,000 000	26,891 38	28,180 36	0 06%	1,288 98
MARKEL GROUP INC 3 500% 11/01/2027 DD 11/02/17 SEC ID: 570535AR5	95 0550	13,000 000	11,967 70	12,357 15	0 03%	389 45
MARSH & MCLENNAN COS INC 2 375% 12/15/2031 DD 12/08/21 SEC ID: 571748BP6	85 0020	95,000 000	74,343 36	80,751 90	0 19%	6,408 54
MARSH & MCLENNAN COS INC 5 400% 09/15/2033 DD 09/11/23 SEC ID: 571748BU5	105 4700	24,000 000	24,014 01	25,312 80	0 06%	1,298 79
MARRIOTT INTERNATIONAL INC/MD 4 000% 04/15/2028 DD 04/06/18 SEC ID: 571903AY9	96 8770	55,000 000	51,368 73	53,282 35	0 12%	1,913 62
MARRIOTT INTERNATIONAL INC/MD 2 750% 10/15/2033 DD 09/22/21 SEC ID: 571903BH5	82 5590	23,000 000	17,766 69	18,988 57	0 04%	1,221 88

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MARRIOTT INTERNATIONAL INC/MD 4 900% 04/15/2029 DD 03/27/23 SEC ID: 571903BL6	100 7450	52,000 000	50,637 56	52,387 40	0 12%	1,749 84
MCDONALD'S CORP 3 600% 07/01/2030 DD 03/27/20 SEC ID: 58013MFQ2	94 9990	88,000 000	78,473 46	83,599 12	0 19%	5,125 66
MCKESSON CORP 4 900% 07/15/2028 DD 06/15/23 SEC ID: 581557BT1	101 8230	23,000 000	22,423 01	23,419 29	0 05%	996 28
MEDTRONIC GLOBAL HOLDINGS SCA 4 500% 03/30/2033 DD 03/30/23 SEC ID: 58507LBC2	100 2150	14,000 000	12,960 31	14,030 10	0 03%	1,069 79
MERCK & CO INC 2 150% 12/10/2031 DD 12/10/21 SEC ID: 58933YBE4	85 5320	17,000 000	13,390 65	14,540 44	0 03%	1,149 79
METLIFE INC 5 375% 07/15/2033 DD 07/12/23 SEC ID: 59156RCE6	104 4590	6,000 000	5,708 34	6,267 54	0 01%	559 20
MICRON TECHNOLOGY INC 2 703% 04/15/2032 DD 11/01/21 SEC ID: 595112BS1	84 1210	15,000 000	11,420 94	12,618 15	0 03%	1,197 21
MID-AMERICA APARTMENTS LP 1 700% 02/15/2031 DD 08/12/20 SEC ID: 59523UAS6	81 2190	30,000 000	22,905 16	24,365 70	0 06%	1,460 54
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 02/22/2034 DD 02/22/23 SEC ID: 606822CX0	103 5500	212,000 000	200,252 02	219,526 00	0 51%	19,273 98
MIZUHO FINANCIAL GROUP INC VAR RT 09/08/2031 DD 09/08/20 SEC ID: 60687YBL2	81 6620	74,000 000	56,020 52	60,429 88	0 14%	4,409 36
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2028 DD 09/13/22 SEC ID: 60687YCL1	101 4070	225,000 000	225,000 00	228,165 75	0 53%	3,165 75
MONDELEZ INTERNATIONAL INC 1 500% 02/04/2031 DD 09/04/20 SEC ID: 609207AX3	81 6150	19,000 000	14,307 83	15,506 85	0 04%	1,199 02
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	95 5540	709,000 000	647,226 55	677,477 86	1 56%	30,251 31
MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22 SEC ID: 61747YES0	97 4920	70,000 000	64,485 76	68,244 40	0 16%	3,758 64

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 11/01/2029 DD 11/01/23 SEC ID: 61747YFH3	106 1160	530,000 000	545,245 17	562,414 80	1 30%	17,169 63
NXP BV / NXP FUNDING LLC 5 350% 03/01/2026 DD 03/01/22 SEC ID: 62947QBB3	100 5500	54,000 000	53,775 85	54,297 00	0 13%	521 15
NXP BV / NXP FUNDING LLC / NXP 4 400% 06/01/2027 DD 05/16/22 SEC ID: 62954HBE7	98 7550	27,000 000	25,649 49	26,663 85	0 06%	1,014 36
NASDAQ INC 5 350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	102 9400	41,000 000	40,770 50	42,205 40	0 10%	1,434 90
NATIONAL AUSTRALIA BANK LTD/NE 4 900% 06/13/2028 DD 06/13/23 SEC ID: 63253QAE4	101 2630	8,000 000	7,751 96	8,101 04	0 02%	349 08
NATIONAL GRID PLC 5 602% 06/12/2028 DD 06/12/23 SEC ID: 636274AD4	103 1100	74,000 000	73,710 23	76,301 40	0 18%	2,591 17
NNN REIT INC 5 600% 10/15/2033 DD 08/15/23 SEC ID: 637417AS5	103 4370	18,000 000	17,343 93	18,618 66	0 04%	1,274 73
NATIONAL RURAL UTILITIES COOPE 3 700% 03/15/2029 DD 01/31/19 SEC ID: 637432NS0	95 0070	10,000 000	9,089 02	9,500 70	0 02%	411 68
OVINTIV INC 5 375% 01/01/2026 DD 03/10/15 SEC ID: 651290AR9	100 0450	79,000 000	78,327 27	79,035 55	0 18%	708 28
NEWMONT CORP 2 600% 07/15/2032 DD 12/20/21 SEC ID: 651639AZ9	85 6520	84,000 000	67,556 47	71,947 68	0 17%	4,391 21
NEXTERA ENERGY CAPITAL HOLDING 2 250% 06/01/2030 DD 05/12/20 SEC ID: 65339KBR0	85 5900	138,000 000	109,856 78	118,114 20	0 27%	8,257 42
NEXTERA ENERGY CAPITAL HOLDING 5 749% 09/01/2025 DD 08/10/23 SEC ID: 65339KBS8	100 9830	480,000 000	478,184 33	484,718 40	1 12%	6,534 07
NISOURCE INC 3 600% 05/01/2030 DD 04/13/20 SEC ID: 65473PAJ4	93 1570	34,000 000	30,212 01	31,673 38	0 07%	1,461 37
NISOURCE INC 0 950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	93 4690	133,000 000	122,865 45	124,313 77	0 29%	1,448 32

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NISOURCE INC 5 250% 03/30/2028 DD 03/24/23 SEC ID: 65473PAN5	102 0300	56,000 000	55,879 36	57,136 80	0 13%	1,257 44
NOMURA HOLDINGS INC 2 329% 01/22/2027 DD 01/11/22 SEC ID: 65535HAZ2	91 7490	17,000 000	15,055 14	15,597 33	0 04%	542 19
NORDSON CORP 5 800% 09/15/2033 DD 09/13/23 SEC ID: 655663AB8	106 5220	6,000 000	5,792 67	6,391 32	0 01%	598 65
NORFOLK SOUTHERN CORP 2 550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	89 9240	10,000 000	8,414 31	8,992 40	0 02%	578 09
NORFOLK SOUTHERN CORP 5 050% 08/01/2030 DD 08/02/23 SEC ID: 655844CR7	102 6010	104,000 000	101,784 47	106,705 04	0 25%	4,920 57
NORTHERN TRUST CORP 3 150% 05/03/2029 DD 05/03/19 SEC ID: 665859AU8	94 2620	7,000 000	6,217 09	6,598 34	0 02%	381 25
NORTHROP GRUMMAN CORP 3 250% 01/15/2028 DD 10/13/17 SEC ID: 666807BN1	95 5990	13,000 000	11,926 68	12,427 87	0 03%	501 19
NSTAR ELECTRIC CO 1 950% 08/15/2031 DD 08/23/21 SEC ID: 67021CAR8	81 8860	9,000 000	6,857 65	7,369 74	0 02%	512 09
NUCOR CORP 3 125% 04/01/2032 DD 03/11/22 SEC ID: 670346AV7	89 9340	8,000 000	6,570 03	7,194 72	0 02%	624 69
NUTRIEN LTD 3 000% 04/01/2025 DD 04/01/18 SEC ID: 67077MAD0	97 0770	159,000 000	153,309 58	154,352 43	0 36%	1,042 85
O'REILLY AUTOMOTIVE INC 4 200% 04/01/2030 DD 03/27/20 SEC ID: 67103HAJ6	96 4750	24,000 000	22,492 16	23,154 00	0 05%	661 84
OCCIDENTAL PETROLEUM CORP 8 875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	117 0200	31,000 000	35,079 11	36,276 20	0 08%	1,197 09
OESTERREICHISCHE KONTROLLBANK 0 375% 09/17/2025 DD 09/17/20 SEC ID: 676167CB3	93 3040	141,000 000	135,533 27	131,558 64	0 30%	-3,974 63
ONCOR ELECTRIC DELIVERY CO LLC 2 750% 05/15/2030 DD 03/20/20 SEC ID: 68233JBU7	89 5660	9,000 000	7,577 47	8,060 94	0 02%	483 47

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ONEOK INC 3 400% 09/01/2029 DD 08/15/19 SEC ID: 682680AY9	92 2410	10,000 000	8,664 67	9,224 10	0 02%	559 43
ONEOK INC 6 350% 01/15/2031 DD 05/07/20 SEC ID: 682680BE2	106 8630	22,000 000	22,333 52	23,509 86	0 05%	1,176 34
ONEOK INC 6 100% 11/15/2032 DD 11/18/22 SEC ID: 682680BG7	106 4510	19,000 000	19,079 23	20,225 69	0 05%	1,146 46
ORACLE CORP 2 800% 04/01/2027 DD 04/01/20 SEC ID: 68389XBU8	94 3660	29,000 000	26,419 16	27,366 14	0 06%	946 98
ORACLE CORP 6 250% 11/09/2032 DD 11/09/22 SEC ID: 68389XCJ2	108 9540	275,000 000	282,496 14	299,623 50	0 69%	17,127 36
OTIS WORLDWIDE CORP 2 565% 02/15/2030 DD 08/15/20 SEC ID: 68902VAK3	89 1880	10,000 000	8,287 73	8,918 80	0 02%	631 07
PNC FINANCIAL SERVICES GROUP I VAR RT 12/02/2028 DD 12/02/22 SEC ID: 693475BK0	101 2750	9,000 000	8,684 13	9,114 75	0 02%	430 62
PPG INDUSTRIES INC 1 200% 03/15/2026 DD 03/04/21 SEC ID: 693506BU0	92 4630	22,000 000	19,926 46	20,341 86	0 05%	415 40
PPL CAPITAL FUNDING INC 3 100% 05/15/2026 DD 05/17/16 SEC ID: 69352PAL7	95 8780	20,000 000	18,825 56	19,175 60	0 04%	350 04
PNC BANK NA 3 250% 06/01/2025 DD 06/01/15 SEC ID: 69353REQ7	97 2760	76,000 000	73,451 09	73,929 76	0 17%	478 67
PACIFIC GAS AND ELECTRIC CO 6 100% 01/15/2029 DD 06/05/23 SEC ID: 694308KL0	103 5720	39,000 000	38,473 10	40,393 08	0 09%	1,919 98
PARKER-HANNIFIN CORP 3 250% 06/14/2029 DD 06/14/19 SEC ID: 701094AN4	94 1880	126,000 000	113,718 26	118,676 88	0 27%	4,958 62
PARKER-HANNIFIN CORP 4 500% 09/15/2029 DD 06/15/22 SEC ID: 701094AS3	100 5180	9,000 000	8,471 56	9,046 62	0 02%	575 06
PENSKE TRUCK LEASING CO L 144A 5 550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101 6200	65,000 000	64,298 48	66,053 00	0 15%	1,754 52

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Asset Detail

by Asset Type

12/31/2023

NISA INT CREDIT PI 2 - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PENSKE TRUCK LEASING CO L 144A 5 750% 05/24/2026 DD 05/24/23 SEC ID: 709599BU7	100 8320	85,000 000	84,877 04	85,707 20	0 20%	830 16
PEPSICO INC 2 250% 03/19/2025 DD 03/19/20 SEC ID: 713448EQ7	97 1460	315,000 000	303,371 84	306,009 90	0 71%	2,638 06
PFIZER INVESTMENT ENTERPRISES 4 450% 05/19/2026 DD 05/19/23 SEC ID: 716973AB8	99 7580	95,000 000	94,634 84	94,770 10	0 22%	135 26
PFIZER INVESTMENT ENTERPRISES 4 650% 05/19/2030 DD 05/19/23 SEC ID: 716973AD4	100 8290	256,000 000	244,170 77	258,122 24	0 60%	13,951 47
PHILIP MORRIS INTERNATIONAL IN 3 375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93 8930	65,000 000	57,190 59	61,030 45	0 14%	3,839 86
PHILIP MORRIS INTERNATIONAL IN 5 625% 11/17/2029 DD 11/17/22 SEC ID: 718172CW7	104 9740	38,000 000	38,204 22	39,890 12	0 09%	1,685 90
PHILIP MORRIS INTERNATIONAL IN 4 875% 02/15/2028 DD 02/15/23 SEC ID: 718172CZ0	101 1620	53,000 000	51,221 84	53,615 86	0 12%	2,394 02
PHILLIPS EDISON GROCERY CENTER 2 625% 11/15/2031 DD 10/06/21 SEC ID: 71845JAA6	80 0250	9,000 000	6,622 08	7,202 25	0 02%	580 17
PHILLIPS 66 CO 3 750% 03/01/2028 DD 03/01/23 SEC ID: 718547AH5	96 2020	33,000 000	31,183 75	31,746 66	0 07%	562 91
PHILLIPS 66 CO 3 150% 12/15/2029 DD 12/15/22 SEC ID: 718547AK8	91 5870	93,000 000	81,449 53	85,175 91	0 20%	3,726 38
PIEDMONT NATURAL GAS CO INC 3 500% 06/01/2029 DD 05/24/19 SEC ID: 720186AL9	93 3470	10,000 000	8,837 71	9,334 70	0 02%	496 99
PLAINS ALL AMERICAN PIPELINE L 4 650% 10/15/2025 DD 08/24/15 SEC ID: 72650RBJ0	98 8980	88,000 000	86,081 16	87,030 24	0 20%	949 08
PRINCIPAL FINANCIAL GROUP INC 5 375% 03/15/2033 DD 03/08/23 SEC ID: 74251VAT9	102 4350	6,000 000	5,721 90	6,146 10	0 01%	424 20
PROGRESS ENERGY INC 7 750% 03/01/2031 DD 02/22/01 SEC ID: 743263AE5	115 5310	219,000 000	236,345 07	253,012 89	0 58%	16,667 82

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROGRESSIVE CORP/THE 3 200% 03/26/2030 DD 03/26/20 SEC ID: 743315AW3	92 6860	116,000 000	102,412 67	107,515 76	0 25%	5,103 09
PROGRESSIVE CORP/THE 4 950% 06/15/2033 DD 05/25/23 SEC ID: 743315BB8	102 7950	6,000 000	5,632 32	6,167 70	0 01%	535 38
PROLOGIS LP 4 750% 06/15/2033 DD 03/30/23 SEC ID: 74340XCE9	101 4960	68,000 000	62,017 82	69,017 28	0 16%	6,999 46
PRUDENTIAL FINANCIAL INC VAR RT 10/01/2050 DD 08/21/20 SEC ID: 744320BH4	86 3550	10,000 000	8,013 91	8,635 50	0 02%	621 59
PUBLIC SERVICE ENTERPRISE GROU 5 850% 11/15/2027 DD 11/08/22 SEC ID: 744573AV8	104 1670	194,000 000	194,665 20	202,083 98	0 47%	7,418 78
PUBLIC SERVICE ENTERPRISE GROU 5 875% 10/15/2028 DD 10/04/23 SEC ID: 744573AW6	104 9880	30,000 000	30,316 66	31,496 40	0 07%	1,179 74
PUBLIC STORAGE OPERATING CO 1 850% 05/01/2028 DD 04/23/21 SEC ID: 74460WAD9	89 9020	18,000 000	15,445 29	16,182 36	0 04%	737 07
PUGET ENERGY INC 2 379% 06/15/2028 DD 06/14/21 SEC ID: 745310AM4	89 4670	12,000 000	10,325 26	10,736 04	0 02%	410 78
QUALCOMM INC 5 400% 05/20/2033 DD 11/09/22 SEC ID: 747525BS1	108 2370	68,000 000	68,383 86	73,601 16	0 17%	5,217 30
RPM INTERNATIONAL INC 3 750% 03/15/2027 DD 03/02/17 SEC ID: 749685AV5	96 1570	15,000 000	14,060 23	14,423 55	0 03%	363 32
RAYMOND JAMES FINANCIAL INC 4 650% 04/01/2030 DD 03/31/20 SEC ID: 754730AG4	100 9090	9,000 000	8,471 59	9,081 81	0 02%	610 22
RTX CORP 3 500% 03/15/2027 DD 09/15/20 SEC ID: 75513ECH2	96 4210	504,000 000	470,119 35	485,961 84	1 12%	15,842 49
CITIZENS BANK NA/PROVIDENCE RI 2 250% 04/28/2025 DD 04/30/20 SEC ID: 75524KNH3	95 6050	83,000 000	78,238 63	79,352 15	0 18%	1,113 52
CITIZENS BANK NA/PROVIDENCE RI VAR RT 01/26/2026 DD 01/26/23 SEC ID: 75524KQB3	96 7730	118,000 000	112,581 45	114,192 14	0 26%	1,610 69

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Asset Detail

by Asset Type

12/31/2023

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

NISA INT CREDIT PI 2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REALTY INCOME CORP 2 850% 12/15/2032 DD 06/15/21 SEC ID: 756109BL7	85 0980	193,000 000	149,862 18	164,239 14	0 38%	14,376 96
RENAISSANCERE HOLDINGS LTD 5 750% 06/05/2033 DD 06/05/23 SEC ID: 75968NAE1	100 7567	18,000 000	17,520 50	18,136 21	0 04%	615 71
REPUBLIC SERVICES INC 1 750% 02/15/2032 DD 11/24/20 SEC ID: 760759AZ3	81 5580	60,000 000	44,134 77	48,934 80	0 11%	4,800 03
REPUBLIC SERVICES INC 4 875% 04/01/2029 DD 03/28/23 SEC ID: 760759BB5	101 9540	10,000 000	9,673 87	10,195 40	0 02%	521 53
REYNOLDS AMERICAN INC 5 700% 08/15/2035 DD 06/12/15 SEC ID: 761713BA3	98 5450	85,000 000	72,633 38	83,763 25	0 19%	11,129 87
ROCKWELL AUTOMATION INC 1 750% 08/15/2031 DD 08/17/21 SEC ID: 773903AL3	82 6610	8,000 000	6,157 50	6,612 88	0 02%	455 38
ROGERS COMMUNICATIONS INC 2 950% 03/15/2025 DD 03/15/23 SEC ID: 775109CF6	97 0340	103,000 000	99,292 77	99,945 02	0 23%	652 25
ROGERS COMMUNICATIONS INC 3 200% 03/15/2027 DD 03/15/23 SEC ID: 775109CG4	95 5070	16,000 000	14,662 80	15,281 12	0 04%	618 32
ROGERS COMMUNICATIONS INC 3 800% 03/15/2032 DD 03/15/23 SEC ID: 775109CH2	92 1280	130,000 000	112,186 34	119,766 40	0 28%	7,580 06
ROHM AND HAAS CO 7 850% 07/15/2029 DD 07/06/99 SEC ID: 775371AU1	112 6960	9,000 000	9,707 32	10,142 64	0 02%	435 32
ROPER TECHNOLOGIES INC 4 200% 09/15/2028 DD 08/28/18 SEC ID: 776743AF3	98 3430	29,000 000	27,859 20	28,519 47	0 07%	660 27
ROPER TECHNOLOGIES INC 2 000% 06/30/2030 DD 06/22/20 SEC ID: 776743AJ5	85 0280	18,000 000	14,205 50	15,305 04	0 04%	1,099 54
ROSS STORES INC 1 875% 04/15/2031 DD 10/21/20 SEC ID: 778296AG8	82 4250	34,000 000	26,275 30	28,024 50	0 06%	1,749 20
NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18 SEC ID: 78009PEH0	98 5390	8,000 000	7,438 13	7,883 12	0 02%	444 99

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 BANK OF CANADA 3 625% 05/04/2027 DD 04/14/22 SEC ID: 78016EZD2	96 7180	293,000 000	276,654 80	283,383 74	0 65%	6,728 94
ROYAL BANK OF CANADA 6 000% 11/01/2027 DD 10/25/22 SEC ID: 78016FZU1	104 8400	135,000 000	134,790 17	141,534 00	0 33%	6,743 83
ROYAL BANK OF CANADA 5 200% 08/01/2028 DD 07/20/23 SEC ID: 78016HZS2	102 0970	42,000 000	40,752 39	42,880 74	0 10%	2,128 35
ROYALTY PHARMA PLC 1 200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	93 3510	58,000 000	53,358 23	54,143 58	0 12%	785 35
RYDER SYSTEM INC 6 300% 12/01/2028 DD 11/01/23 SEC ID: 78355HKX6	105 9220	30,000 000	30,558 84	31,776 60	0 07%	1,217 76
S&P GLOBAL INC 2 500% 12/01/2029 DD 11/26/19 SEC ID: 78409VAP9	90 1210	60,000 000	51,597 54	54,072 60	0 12%	2,475 06
S&P GLOBAL INC 144A 5 250% 09/15/2033 DD 09/12/23 SEC ID: 78409VBP8	104 8330	71,000 000	68,521 21	74,431 43	0 17%	5,910 22
SABINE PASS LIQUEFACTION LLC 5 875% 06/30/2026 DD 12/31/16 SEC ID: 785592AV8	101 8240	76,000 000	76,161 07	77,386 24	0 18%	1,225 17
SAN DIEGO GAS & ELECTRIC CO 1 700% 10/01/2030 DD 09/28/20 SEC ID: 797440BZ6	82 7440	9,000 000	6,947 48	7,446 96	0 02%	499 48
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17 SEC ID: 80281LAG0	94 0110	10,000 000	8,890 77	9,401 10	0 02%	510 33
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22 SEC ID: 80281LAR6	91 1680	90,000 000	78,459 92	82,051 20	0 19%	3,591 28
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23 SEC ID: 80281LAT2	103 5350	36,000 000	35,919 33	37,272 60	0 09%	1,353 27
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22 SEC ID: 80282KBC9	91 6710	13,000 000	11,348 51	11,917 23	0 03%	568 72
SANTANDER HOLDINGS USA INC VAR RT 06/12/2029 DD 06/12/23 SEC ID: 80282KBG0	103 2330	71,000 000	71,035 71	73,295 43	0 17%	2,259 72

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHARLES SCHWAB CORP/THE 3 250% 05/22/2029 DD 05/22/19 SEC ID: 808513BA2	93 8640	105,000 000	90,681 43	98,557 20	0 23%	7,875 77
CHARLES SCHWAB CORP/THE 5 875% 08/24/2026 DD 08/24/23 SEC ID: 808513CG8	102 5860	243,000 000	241,014 99	249,283 98	0 57%	8,268 99
SHERWIN-WILLIAMS CO/THE 3 450% 06/01/2027 DD 05/16/17 SEC ID: 824348AW6	96 5790	71,000 000	66,737 54	68,571 09	0 16%	1,833 55
SIMON PROPERTY GROUP LP 2 450% 09/13/2029 DD 09/13/19 SEC ID: 828807DF1	89 1050	37,000 000	31,324 62	32,968 85	0 08%	1,644 23
SOUTHERN CALIFORNIA EDISON CO 5 625% 02/01/2036 DD 01/31/06 SEC ID: 842400FC2	101 9530	41,000 000	43,053 53	41,800 73	0 10%	-1,252 80
SOUTHERN CALIFORNIA EDISON CO 5 950% 11/01/2032 DD 11/08/22 SEC ID: 842400HT3	107 6250	7,000 000	6,936 45	7,533 75	0 02%	597 30
SOUTHERN CALIFORNIA GAS CO 2 550% 02/01/2030 DD 01/09/20 SEC ID: 842434CU4	88 0810	10,000 000	8,292 35	8,808 10	0 02%	515 75
SOUTHERN CALIFORNIA GAS CO 5 200% 06/01/2033 DD 05/23/23 SEC ID: 842434CZ3	103 0200	88,000 000	86,254 66	90,657 60	0 21%	4,402 94
SOUTHERN CO/THE 3 250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	96 5060	19,000 000	17,874 63	18,336 14	0 04%	461 51
SOUTHERN CO GAS CAPITAL CORP 5 750% 09/15/2033 DD 09/14/23 SEC ID: 8426EPAG3	105 2590	32,000 000	31,658 25	33,682 88	0 08%	2,024 63
SOUTHWEST GAS CORP 2 200% 06/15/2030 DD 06/04/20 SEC ID: 845011AC9	85 1470	10,000 000	7,891 62	8,514 70	0 02%	623 08
SPIRIT REALTY LP 3 400% 01/15/2030 DD 09/16/19 SEC ID: 84861TAF5	91 1710	10,000 000	8,361 77	9,117 10	0 02%	755 33
SPRINT LLC 7 625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	104 4220	152,000 000	156,749 10	158,721 44	0 37%	1,972 34
STARBUCKS CORP 2 250% 03/12/2030 DD 03/12/20 SEC ID: 855244AW9	87 8710	25,000 000	21,209 05	21,967 75	0 05%	758 70

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
STARBUCKS CORP 3 000% 02/14/2032 DD 02/14/22 SEC ID: 855244BC2	89 8780	8,000 000	6,580 61	7,190 24	0 02%	609 63
STATE STREET CORP VAR RT 12/03/2029 DD 12/03/18 SEC ID: 857477BD4	96 9690	291,000 000	291,890 97	282,179 79	0 65%	-9,711 18
STATE STREET CORP VAR RT 03/30/2031 DD 09/30/20 SEC ID: 857477BN2	89 8540	7,000 000	5,946 97	6,289 78	0 01%	342 81
STEEL DYNAMICS INC 5 000% 12/15/2026 DD 12/06/16 SEC ID: 858119BF6	100 6050	251,000 000	253,306 62	252,518 55	0 58%	-788 07
SUMITOMO MITSUI BANKING CORP 3 650% 07/23/2025 DD 07/23/15 SEC ID: 865622BW3	97 7420	19,000 000	19,015 14	18,570 98	0 04%	-444 16
SUMITOMO MITSUI FINANCIAL GROU 3 040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	90 9830	125,000 000	106,520 94	113,728 75	0 26%	7,207 81
SUMITOMO MITSUI FINANCIAL GROU 1 902% 09/17/2028 DD 09/17/21 SEC ID: 86562MCG3	87 5990	99,000 000	82,272 16	86,723 01	0 20%	4,450 85
SYNCHRONY FINANCIAL 4 500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	97 6910	21,000 000	19,979 58	20,515 11	0 05%	535 53
SYNCHRONY FINANCIAL 4 875% 06/13/2025 DD 06/13/22 SEC ID: 87165BAS2	98 3080	323,000 000	310,045 40	317,534 84	0 73%	7,489 44
SYSCO CORP 3 250% 07/15/2027 DD 06/22/17 SEC ID: 871829BF3	95 6760	207,000 000	193,758 33	198,049 32	0 46%	4,290 99
SYSCO CORP 5 950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	106 4330	19,000 000	19,024 76	20,222 27	0 05%	1,197 51
T-MOBILE USA INC 2 250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	94 7540	606,000 000	566,880 44	574,209 24	1 32%	7,328 80
T-MOBILE USA INC 2 400% 03/15/2029 DD 12/06/21 SEC ID: 87264ACS2	89 8310	131,000 000	113,637 70	117,678 61	0 27%	4,040 91
TSMC ARIZONA CORP 2 500% 10/25/2031 DD 10/25/21 SEC ID: 872898AC5	86 2280	51,000 000	41,529 00	43,976 28	0 10%	2,447 28

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TAKE-TWO INTERACTIVE SOFTWARE 4 950% 03/28/2028 DD 04/14/23 SEC ID: 874054AK5	100 8250	12,000 000	11,595 25	12,099 00	0 03%	503 75
TAKEDA PHARMACEUTICAL CO LTD 5 000% 11/26/2028 DD 11/26/19 SEC ID: 874060AW6	101 5790	50,000 000	49,093 90	50,789 50	0 12%	1,695 60
TARGET CORP 4 400% 01/15/2033 DD 01/24/23 SEC ID: 87612EBQ8	101 1570	107,000 000	97,023 73	108,237 99	0 25%	11,214 26
TELUS CORP 3 700% 09/15/2027 DD 03/06/17 SEC ID: 87971MBF9	96 1800	13,000 000	12,135 73	12,503 40	0 03%	367 67
TELUS CORP 3 400% 05/13/2032 DD 02/28/22 SEC ID: 87971MBW2	89 1890	22,000 000	18,425 20	19,621 58	0 05%	1,196 38
TEXAS INSTRUMENTS INC 3 650% 08/16/2032 DD 08/16/22 SEC ID: 882508BP8	95 2400	74,000 000	64,744 28	70,477 60	0 16%	5,733 32
THERMO FISHER SCIENTIFIC INC 4 950% 11/21/2032 DD 11/21/22 SEC ID: 883556CU4	103 3760	14,000 000	13,322 93	14,472 64	0 03%	1,149 71
THERMO FISHER SCIENTIFIC INC 5 086% 08/10/2033 DD 08/10/23 SEC ID: 883556CX8	104 4320	17,000 000	16,646 11	17,753 44	0 04%	1,107 33
3M CO 2 375% 08/26/2029 DD 08/26/19 SEC ID: 88579YBJ9	88 5780	10,000 000	8,312 04	8,857 80	0 02%	545 76
TORONTO-DOMINION BANK/THE 4 108% 06/08/2027 DD 06/08/22 SEC ID: 89115A2C5	98 1610	41,000 000	39,194 69	40,246 01	0 09%	1,051 32
TORONTO-DOMINION BANK/THE 5 156% 01/10/2028 DD 01/10/23 SEC ID: 89115A2M3	101 4500	164,000 000	162,833 08	166,378 00	0 38%	3,544 92
TORONTO-DOMINION BANK/THE 5 523% 07/17/2028 DD 07/17/23 SEC ID: 89115A2U5	103 0250	8,000 000	7,842 45	8,242 00	0 02%	399 55
TRACTOR SUPPLY CO 1 750% 11/01/2030 DD 10/30/20 SEC ID: 892356AA4	82 0190	52,000 000	39,588 79	42,649 88	0 10%	3,061 09
TRACTOR SUPPLY CO 5 250% 05/15/2033 DD 05/05/23 SEC ID: 892356AB2	102 5270	17,000 000	16,581 56	17,429 59	0 04%	848 03

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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
TOYOTA MOTOR CREDIT CORP 3 375% 04/01/2030 DD 04/01/20 SEC ID: 89236TGY5	94 1320	94,000 000	84,729 38	88,484 08	0 20%	3,754 70
TOYOTA MOTOR CREDIT CORP 4 550% 09/20/2027 DD 09/20/22 SEC ID: 89236TKJ3	100 8450	80,000 000	79,601 03	80,676 00	0 19%	1,074 97
TOYOTA MOTOR CREDIT CORP 4 700% 01/12/2033 DD 01/12/23 SEC ID: 89236TKR5	102 8420	6,000 000	5,624 19	6,170 52	0 01%	546 33
TOYOTA MOTOR CREDIT CORP 5 600% 09/11/2025 DD 09/11/23 SEC ID: 89236TKZ7	101 6380	70,000 000	69,989 86	71,146 60	0 16%	1,156 74
TOYOTA MOTOR CREDIT CORP 5 250% 09/11/2028 DD 09/11/23 SEC ID: 89236TLB9	103 6360	135,000 000	134,777 96	139,908 60	0 32%	5,130 64
TRANSCANADA PIPELINES LTD 4 100% 04/15/2030 DD 04/06/20 SEC ID: 89352HBA6	95 2310	9,000 000	8,019 10	8,570 79	0 02%	551 69
TRAVELERS PROPERTY CASUALTY CO 6 375% 03/15/2033 DD 03/11/03 SEC ID: 89420GAE9	114 2480	22,000 000	23,833 24	25,134 56	0 06%	1,301 32
TRINITY ACQUISITION PLC 4 400% 03/15/2026 DD 03/22/16 SEC ID: 89641UAC5	98 7420	21,000 000	20,231 59	20,735 82	0 05%	504 23
TRUIST BANK 1 500% 03/10/2025 DD 03/09/20 SEC ID: 89788JAA7	95 5390	215,000 000	204,112 56	205,408 85	0 47%	1,296 29
TRUIST FINANCIAL CORP 1 950% 06/05/2030 DD 06/05/20 SEC ID: 89788MAB8	83 5800	84,000 000	64,136 24	70,207 20	0 16%	6,070 96
TUCSON ELECTRIC POWER CO 3 250% 05/15/2032 DD 02/17/22 SEC ID: 898813AU4	88 7580	69,000 000	57,272 60	61,243 02	0 14%	3,970 42
TYSON FOODS INC 4 000% 03/01/2026 DD 02/19/19 SEC ID: 902494BJ1	98 0840	55,000 000	53,303 97	53,946 20	0 12%	642 23
UBS GROUP AG 3 750% 03/26/2025 DD 09/26/15 SEC ID: 902613AX6	97 9820	100,000 000	97,047 39	97,982 00	0 23%	934 61
UDR INC 2 100% 06/15/2033 DD 02/26/21 SEC ID: 90265EAV2	76 9640	8,000 000	5,643 73	6,157 12	0 01%	513 39

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 CAPITAL CORP 5 900% 11/15/2032 DD 11/12/02 SEC ID: 904764AH0	111 2120	13,000 000	13,400 76	14,457 56	0 03%	1,056 80
UNION ELECTRIC CO 2 950% 03/15/2030 DD 03/20/20 SEC ID: 906548CR1	90 4100	38,000 000	33,016 18	34,355 80	0 08%	1,339 62
UNION PACIFIC CORP 2 400% 02/05/2030 DD 01/31/20 SEC ID: 907818FH6	89 1850	10,000 000	8,379 11	8,918 50	0 02%	539 39
MEXICO GOVERNMENT INTERNATIONA 6 350% 02/09/2035 DD 01/09/23 SEC ID: 91087BAV2	104 7590	105,000 000	108,215 56	109,996 95	0 25%	1,781 39
UNITED PARCEL SERVICE INC 4 875% 03/03/2033 DD 02/27/23 SEC ID: 911312BZ8	103 9930	93,000 000	89,261 40	96,713 49	0 22%	7,452 09
US BANCORP 3 100% 04/27/2026 DD 04/26/16 SEC ID: 91159HHM5	95 8590	40,000 000	37,585 18	38,343 60	0 09%	758 42
US BANCORP VAR RT 11/03/2036 DD 11/03/21 SEC ID: 91159HJB7	77 7110	111,000 000	77,414 07	86,259 21	0 20%	8,845 14
U S TREASURY NOTE 0 250% 10/31/2025 DD 10/31/20 SEC ID: 91282CAT8	92 9100	260,000 000	239,270 80	241,566 00	0 56%	2,295 20
U S TREASURY NOTE 1 375% 10/31/2028 DD 10/31/21 SEC ID: 91282CDF5	89 0980	205,000 000	178,665 06	182,650 90	0 42%	3,985 84
U S TREASURY NOTE 2 750% 08/15/2032 DD 08/15/22 SEC ID: 91282CFF3	91 7540	165,000 000	141,283 75	151,394 10	0 35%	10,110 35
U S TREASURY NOTE 4 250% 10/15/2025 DD 10/15/22 SEC ID: 91282CFP1	99 8320	795,000 000	789,917 53	793,664 40	1 83%	3,746 87
U S TREASURY NOTE 4 125% 10/31/2027 DD 10/31/22 SEC ID: 91282CFU0	100 7030	185,000 000	183,351 18	186,300 55	0 43%	2,949 37
U S TREASURY NOTE 3 500% 02/15/2033 DD 02/15/23 SEC ID: 91282CGM7	97 1640	430,000 000	423,330 15	417,805 20	0 96%	-5,524 95
U S TREASURY NOTE 3 625% 03/31/2030 DD 03/31/23 SEC ID: 91282CGS4	98 5820	135,000 000	136,164 43	133,085 70	0 31%	-3,078 73

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
U S TREASURY NOTE 3 750% 04/15/2026 DD 04/15/23 SEC ID: 91282CGV7	99 1020	315,000 000	314,505 04	312,171 30	0 72%	-2,333 74
U S TREASURY NOTE 3 625% 05/31/2028 DD 05/31/23 SEC ID: 91282CHE4	99 0270	20,000 000	19,898 99	19,805 40	0 05%	-93 59
U S TREASURY NOTE 4 625% 06/30/2025 DD 06/30/23 SEC ID: 91282CHL8	100 2540	10,000 000	9,957 50	10,025 40	0 02%	67 90
U S TREASURY NOTE 3 875% 08/15/2033 DD 08/15/23 SEC ID: 91282CHT1	100 0780	40,000 000	36,879 59	40,031 20	0 09%	3,151 61
U S TREASURY NOTE 4 375% 08/15/2026 DD 08/15/23 SEC ID: 91282CHU8	100 7110	150,000 000	149,369 91	151,066 50	0 35%	1,696 59
U S TREASURY NOTE 4 625% 09/30/2028 DD 09/30/23 SEC ID: 91282CJA0	103 3160	95,000 000	94,473 09	98,150 20	0 23%	3,677 11
U S TREASURY NOTE 4 500% 11/15/2033 DD 11/15/23 SEC ID: 91282CJJ1	105 2030	190,000 000	200,093 75	199,885 70	0 46%	-208 05
U S TREASURY NOTE 4 375% 11/30/2030 DD 11/30/23 SEC ID: 91282CJM4	102 9840	140,000 000	140,048 74	144,177 60	0 33%	4,128 86
U S TREASURY NOTE 4 375% 12/15/2026 DD 12/15/23 SEC ID: 91282CJP7	101 0230	205,000 000	207,098 05	207,097 15	0 48%	-0 90
RTX CORP 4 125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	97 7490	80,000 000	76,178 93	78,199 20	0 18%	2,020 27
UNITEDHEALTH GROUP INC 2 000% 05/15/2030 DD 05/18/20 SEC ID: 91324PDX7	86 5640	9,000 000	7,289 99	7,790 76	0 02%	500 77
UNITEDHEALTH GROUP INC 5 300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	104 7670	85,000 000	84,589 88	89,051 95	0 21%	4,462 07
UNITEDHEALTH GROUP INC 5 350% 02/15/2033 DD 10/28/22 SEC ID: 91324PER9	105 9200	85,000 000	84,716 49	90,032 00	0 21%	5,315 51
UNIVERSAL HEALTH SERVICES INC 2 650% 10/15/2030 DD 10/15/22 SEC ID: 913903AW0	84 9180	25,000 000	20,194 62	21,229 50	0 05%	1,034 88

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Asset Detail

by Asset Type

12/31/2023

NISA INT CREDIT PI 2 - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VF CORP 2 400% 04/23/2025 DD 04/23/20 SEC ID: 918204BA5	95 5000	33,000 000	31,290 20	31,515 00	0 07%	224 80
VALERO ENERGY CORP 4 350% 06/01/2028 DD 06/01/18 SEC ID: 91913YAV2	98 6670	43,000 000	41,108 09	42,426 81	0 10%	1,318 72
VALERO ENERGY PARTNERS LP 4 500% 03/15/2028 DD 03/29/18 SEC ID: 91914JAB8	98 2710	12,000 000	11,382 99	11,792 52	0 03%	409 53
VERALTO CORP 144A 5 500% 09/18/2026 DD 09/18/23 SEC ID: 92338CAA1	101 3170	75,000 000	74,989 08	75,987 75	0 18%	998 67
VERALTO CORP 144A 5 350% 09/18/2028 DD 09/18/23 SEC ID: 92338CAC7	102 2160	86,000 000	85,717 43	87,905 76	0 20%	2,188 33
VERALTO CORP 144A 5 450% 09/18/2033 DD 09/18/23 SEC ID: 92338CAE3	103 6960	18,000 000	17,648 03	18,665 28	0 04%	1,017 25
VERIZON COMMUNICATIONS INC 6 400% 09/15/2033 DD 09/18/13 SEC ID: 92343VBS2	111 1970	62,000 000	63,214 62	68,942 14	0 16%	5,727 52
VERIZON COMMUNICATIONS INC 4 329% 09/21/2028 DD 06/21/18 SEC ID: 92343VER1	99 0320	100,000 000	95,011 07	99,032 00	0 23%	4,020 93
VERIZON COMMUNICATIONS INC 1 750% 01/20/2031 DD 11/20/20 SEC ID: 92343VFR0	82 1350	105,000 000	80,850 96	86,241 75	0 20%	5,390 79
VERIZON COMMUNICATIONS INC 7 750% 12/01/2030 DD 06/01/01 SEC ID: 92344GAM8	117 1020	85,000 000	93,891 05	99,536 70	0 23%	5,645 65
VERIZON MASTER TRUST 7 A1A 5 230% 11/22/2027 DD 11/23/22 SEC ID: 92348KBC6	99 9980	90,000 000	89,987 25	89,998 20	0 21%	10 95
VIATRIS INC 2 300% 06/22/2027 DD 06/22/21 SEC ID: 92556VAC0	90 7450	32,000 000	27,765 77	29,038 40	0 07%	1,272 63
VICI PROPERTIES LP 4 375% 05/15/2025 DD 04/29/22 SEC ID: 925650AA1	98 2670	108,000 000	105,647 10	106,128 36	0 24%	481 26
VMWARE LLC 4 700% 05/15/2030 DD 04/07/20 SEC ID: 928563AF2	98 7770	24,000 000	22,629 63	23,706 48	0 05%	1,076 85

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Asset Detail

by Asset Type

12/31/2023

NISA INT CREDIT PI 2 - [redacted]

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WEC ENERGY GROUP INC 5 600% 09/12/2026 DD 09/12/23 SEC ID: 92939UAM8	101 8050	17,000 000	16,946 91	17,306 85	0 04%	359 94
WRKCO INC 4 650% 03/15/2026 DD 12/03/18 SEC ID: 92940PAB0	99 3450	21,000 000	20,392 44	20,862 45	0 05%	470 01
WASTE CONNECTIONS INC 4 250% 12/01/2028 DD 11/16/18 SEC ID: 941053AH3	99 3700	28,000 000	27,060 10	27,823 60	0 06%	763 50
WASTE CONNECTIONS INC 3 200% 06/01/2032 DD 03/09/22 SEC ID: 94106BAE1	90 0230	8,000 000	6,613 06	7,201 84	0 02%	588 78
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 SEC ID: 95000U2G7	89 0170	526,000 000	436,584 53	468,229 42	1 08%	31,644 89
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20 SEC ID: 95000U2K8	96 2520	111,000 000	105,910 42	106,839 72	0 25%	929 30
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20 SEC ID: 95000U2S1	91 6530	180,000 000	158,478 38	164,975 40	0 38%	6,497 02
WELLS FARGO & CO VAR RT 10/23/2029 DD 10/23/23 SEC ID: 95000U3G6	105 4880	100,000 000	102,971 07	105,488 00	0 24%	2,516 93
WELLTOWER OP LLC 4 125% 03/15/2029 DD 02/15/19 SEC ID: 95040QAH7	96 6240	226,000 000	211,331 93	218,370 24	0 50%	7,038 31
WELLTOWER OP LLC 2 050% 01/15/2029 DD 06/28/21 SEC ID: 95040QAN4	88 0110	11,000 000	9,082 99	9,681 21	0 02%	598 22
WESTLAKE CORP 3 600% 08/15/2026 DD 02/15/17 SEC ID: 960413AT9	96 6250	18,000 000	17,034 17	17,392 50	0 04%	358 33
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 SEC ID: 961214EX7	81 3590	264,000 000	194,099 86	214,787 76	0 50%	20,687 90
WEYERHAEUSER CO 4 000% 11/15/2029 DD 02/25/19 SEC ID: 962166BX1	95 6480	10,000 000	8,966 45	9,564 80	0 02%	598 35
WEYERHAEUSER CO 4 000% 04/15/2030 DD 03/30/20 SEC ID: 962166BY9	95 3720	50,000 000	45,668 05	47,686 00	0 11%	2,017 95

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03 SEC ID: 969457BM1	121 3620	98,000 000	113,469 46	118,934 76	0 27%	5,465 30
WILLIAMS COS INC/THE 3 750% 06/15/2027 DD 06/05/17 SEC ID: 96949LAD7	96 4520	41,000 000	38,580 69	39,545 32	0 09%	964 63
WORKDAY INC 3 700% 04/01/2029 DD 04/01/22 SEC ID: 98138HAH4	96 0940	19,000 000	17,179 16	18,257 86	0 04%	1,078 70
ZIMMER BIOMET HOLDINGS INC 2 600% 11/24/2031 DD 11/24/21 SEC ID: 98956PAV4	85 5900	17,000 000	13,332 47	14,550 30	0 03%	1,217 83
TOTAL FIXED INCOME SECURITIES U S DOLLAR		44,509,000 000	41,462,095 98	42,859,265 64	98 80%	1,397,169 66
TOTAL FIXED INCOME SECURITIES		44,509,000 000	41,462,095 98	42,859,265 64	98 80%	1,397,169 66
TOTAL ASSETS - BASE:		44,647,509 650	41,983,694 60	43,380,864 26	100.00%	1,397,169 66

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U S DOLLAR						
CASH			-23,389 45	-23,389 45	-0 03%	0 00
INTEREST RECEIVABLE			741,173 95	741,173 95	0 86%	0 00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100 0000	628,602 550	628,602 55	628,602 55	0 73%	0 00
TOTAL CASH & CASH EQUIVALENTS U S DOLLAR		628,602 550	1,346,387 05	1,346,387 05	1 56%	0 00
TOTAL CASH & CASH EQUIVALENTS		628,602 550	1,346,387 05	1,346,387 05	1 56%	0 00
FIXED INCOME SECURITIES						
U S DOLLAR						
COREBRIDGE GLOBAL FUNDING 144A 5 900% 09/19/2028 DD 09/19/23 SEC ID: 00138CAV0	103 1200	40,000 000	39,964 28	41,248 00	0 05%	1,283 72
AT&T INC 4 300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	98 0730	840,000 000	906,625 42	823,813 20	0 96%	-82,812 22
APTIV PLC / APTIV CORP 2 396% 02/18/2025 DD 02/18/22 SEC ID: 00217GAA1	96 6970	250,000 000	246,115 66	241,742 50	0 28%	-4,373 16
AERCAP IRELAND CAPITAL DAC / A 3 875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	95 3590	270,000 000	275,965 19	257,469 30	0 30%	-18,495 89
AIR LEASE CORP 1 875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	92 0190	275,000 000	274,028 61	253,052 25	0 29%	-20,976 36
AKER BP ASA 144A 4 000% 01/15/2031 DD 09/30/20 SEC ID: 00973RAJ2	91 9460	275,000 000	258,425 62	252,851 50	0 29%	-5,574 12
ALAMEDA CA CORRIDOR TRANSPRTNA 6 600% 10/01/2029 DD 01/01/99 SEC ID: 010869KF1	106 6340	200,000 000	209,870 95	213,268 00	0 25%	3,397 05
ALLSTATE CORP/THE 1 450% 12/15/2030 DD 11/24/20 SEC ID: 020002BJ9	80 9060	325,000 000	258,022 32	262,944 50	0 31%	4,922 18
ALLY AUTO RECEIVABLES TRU 2 A4 4 870% 04/17/2028 DD 10/12/22 SEC ID: 02008MAD1	99 9770	225,000 000	224,204 80	224,948 25	0 26%	743 45

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 1 100% 08/15/2030 DD 08/05/20 SEC ID: 02079KAD9	82 9680	275,000 000	235,311 19	228,162 00	0 26%	-7,149 19
ALTRIA GROUP INC 4 800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	99 7420	250,000 000	248,987 23	249,355 00	0 29%	367 77
AMAZON COM INC 3 875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	93 0060	450,000 000	457,791 55	418,527 00	0 49%	-39,264 55
AMCOR FINANCE USA INC 5 625% 05/26/2033 DD 05/26/23 SEC ID: 02343UAJ4	104 2090	125,000 000	123,833 86	130,261 25	0 15%	6,427 39
AMERICAN EXPRESS CO VAR RT 07/27/2029 DD 07/28/23 SEC ID: 025816DH9	102 1770	220,000 000	220,000 00	224,789 40	0 26%	4,789 40
AMERICAN WATER CAPITAL CORP 3 450% 06/01/2029 DD 05/13/19 SEC ID: 03040WAU9	94 6310	230,000 000	217,186 21	217,651 30	0 25%	465 09
AMERIPRISE FINANCIAL INC 5 700% 12/15/2028 DD 11/09/23 SEC ID: 03076CAN6	104 7050	245,000 000	244,767 52	256,527 25	0 30%	11,759 73
AMGEN INC 5 250% 03/02/2030 DD 03/02/23 SEC ID: 031162DQ0	102 9370	240,000 000	240,825 59	247,048 80	0 29%	6,223 21
APIDOS CLO XL LTD 40A B 144A VAR RT 07/15/2035 DD 07/28/22 SEC ID: 03769RAE5	100 2844	360,000 000	360,000 00	361,023 84	0 42%	1,023 84
APPLE INC 4 650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	98 9520	240,000 000	302,857 88	237,484 80	0 28%	-65,373 08
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	98 8480	750,000 000	750,000 00	741,360 00	0 86%	-8,640 00
ARIZONA PUBLIC SERVICE CO 5 550% 08/01/2033 DD 06/30/23 SEC ID: 040555DG6	103 4680	209,000 000	204,147 34	216,248 12	0 25%	12,100 78
ASHTEAD CAPITAL INC 144A 4 000% 05/01/2028 DD 11/04/19 SEC ID: 045054AJ2	94 1760	275,000 000	265,735 88	258,984 00	0 30%	-6,751 88
ASTRAZENECA PLC 6 450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	117 1730	205,000 000	280,095 48	240,204 65	0 28%	-39,890 83

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ATMOS ENERGY CORP 5 900% 11/15/2033 DD 10/10/23 SEC ID: 049560AZ8	108 6870	240,000 000	238,867 85	260,848 80	0 30%	21,980 95
AUTOZONE INC 3 750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	97 1470	280,000 000	291,638 08	272,011 60	0 32%	-19,626 48
AUXILIOR TERM FUNDI 1A A3 144A 5 700% 02/15/2030 DD 12/08/23 SEC ID: 05335JAG8	100 9270	125,000 000	124,969 93	126,158 75	0 15%	1,188 82
EQUITABLE HOLDINGS INC 4 350% 04/20/2028 DD 10/20/18 SEC ID: 054561AJ4	96 6390	250,000 000	249,818 79	241,597 50	0 28%	-8,221 29
BHP BILLITON FINANCE USA LTD 5 250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	103 9370	245,000 000	242,985 00	254,645 65	0 30%	11,660 65
BPCE SA 144A VAR RT 10/19/2029 DD 10/19/23 SEC ID: 05571AAR6	105 3870	250,000 000	250,000 00	263,467 50	0 31%	13,467 50
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 SEC ID: 06051GGM5	90 5270	275,000 000	237,894 98	248,949 25	0 29%	11,054 27
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19 SEC ID: 06051GHQ5	94 7490	200,000 000	191,100 07	189,498 00	0 22%	-1,602 07
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20 SEC ID: 06051GHZ5	85 9900	200,000 000	167,581 18	171,980 00	0 20%	4,398 82
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	92 5370	525,000 000	481,355 87	485,819 25	0 56%	4,463 38
BANK OF AMERICA CORP VAR RT 07/22/2033 DD 07/22/22 SEC ID: 06051GKY4	99 0570	175,000 000	166,689 35	173,349 75	0 20%	6,660 40
BANK5 2023-5YR4 5YR4 XA VAR RT 12/15/2056 DD 12/01/23 SEC ID: 06211FBR8	4 0549	1,000,000 000	40,437 00	40,548 70	0 05%	111 70
BANK OF MONTREAL 2 650% 03/08/2027 DD 03/08/22 SEC ID: 06368FAJ8	94 2000	275,000 000	263,162 94	259,050 00	0 30%	-4,112 94
BANK OF NOVA SCOTIA/THE 2 450% 02/02/2032 DD 01/10/22 SEC ID: 06417XAE1	83 7230	300,000 000	257,259 87	251,169 00	0 29%	-6,090 87

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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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
BANK 2022-BNK43 BNK43 XA VAR RT 08/15/2055 DD 08/01/22 SEC ID: 06541QBV6	5 8250	3,499,488 394	238,185 76	203,845 20	0 24%	-34,340 56
BANNER HEALTH 2 480% 01/01/2032 DD 11/04/21 SEC ID: 06654DAF4	82 7690	300,000 000	262,042 81	248,307 00	0 29%	-13,735 81
BARCLAYS PLC 4 375% 01/12/2026 DD 01/12/16 SEC ID: 06738EAN5	98 7100	250,000 000	249,240 25	246,775 00	0 29%	-2,465 25
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20 SEC ID: 06738EBM6	84 4360	200,000 000	168,252 60	168,872 00	0 20%	619 40
BARINGS CLO LTD 20 2A B2R 144A VAR RT 10/20/2030 DD 10/20/17 SEC ID: 06759FAD8	99 3286	400,000 000	390,999 29	397,314 40	0 46%	6,315 11
BARINGS LOAN PARTNER 3A A 144A VAR RT 07/20/2033 DD 08/25/22 SEC ID: 06762QAA5	100 0250	400,000 000	398,182 56	400,100 00	0 46%	1,917 44
BAY AREA CA TOLL AUTH TOLL BRI 2 069% 04/01/2031 DD 03/17/21 SEC ID: 072024XH0	84 5870	165,000 000	143,281 83	139,568 55	0 16%	-3,713 28
BAY LAUREL CENTER CDD FL WTR & 5 600% 09/01/2042 DD 05/26/22 SEC ID: 07244RBC4	103 7090	155,000 000	162,451 10	160,748 95	0 19%	-1,702 15
BAYLOR SCOTT & WHITE HOLDINGS 1 777% 11/15/2030 DD 01/21/21 SEC ID: 072863AH6	83 2780	425,000 000	345,124 48	353,931 50	0 41%	8,807 02
BECTON DICKINSON & CO 3 363% 06/06/2024 DD 06/06/17 SEC ID: 075887BV0	99 0370	223,000 000	224,183 74	220,852 51	0 26%	-3,331 23
BERRY GLOBAL INC 144A 5 500% 04/15/2028 DD 03/30/23 SEC ID: 08576PAK7	101 2850	90,000 000	89,296 39	91,156 50	0 11%	1,860 11
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	84 7260	350,000 000	350,000 00	296,541 00	0 34%	-53,459 00
BOEING CO/THE 3 625% 02/01/2031 DD 11/02/20 SEC ID: 097023DC6	93 0320	250,000 000	261,742 50	232,580 00	0 27%	-29,162 50
BON SECOURS MERCY HEALTH INC 2 095% 06/01/2031 DD 10/15/20 SEC ID: 09778PAB1	80 7520	400,000 000	324,805 71	323,008 00	0 37%	-1,797 71

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOSTON PROPERTIES LP 3 650% 02/01/2026 DD 01/20/16 SEC ID: 10112RAX2	96 2730	250,000 000	248,056 46	240,682 50	0 28%	-7,373 96
BOSTON SCIENTIFIC CORP 4 000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	95 5530	250,000 000	268,757 46	238,882 50	0 28%	-29,874 96
BP CAPITAL MARKETS AMERICA INC 3 410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	97 6760	315,000 000	323,256 61	307,679 40	0 36%	-15,577 21
BRAVO RESIDENTIAL NQM2 A1 144A VAR RT 11/25/2061 DD 05/01/22 SEC ID: 10568KAA6	100 4040	78,161 790	78,160 75	78,477 56	0 09%	316 81
BRIXMOR OPERATING PARTNERSHIP 4 050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	93 6340	225,000 000	212,206 30	210,676 50	0 24%	-1,529 80
BROADCOM INC 144A 3 137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	82 2950	280,000 000	278,466 77	230,426 00	0 27%	-48,040 77
BROOKFIELD FINANCE INC 4 350% 04/15/2030 DD 04/09/20 SEC ID: 11271LAE2	96 4980	250,000 000	244,781 62	241,245 00	0 28%	-3,536 62
BROOKLYN UNION GAS CO/THE 144A 4 632% 08/05/2027 DD 08/05/22 SEC ID: 114259AV6	97 5640	240,000 000	240,098 78	234,153 60	0 27%	-5,945 18
CIGNA GROUP/THE 3 400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	96 4140	265,000 000	272,104 29	255,497 10	0 30%	-16,607 19
CNH INDUSTRIAL CAPITAL LLC 1 450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	91 7530	325,000 000	324,042 71	298,197 25	0 35%	-25,845 46
CSX CORP 4 250% 03/15/2029 DD 11/15/18 SEC ID: 126408HM8	99 9820	250,000 000	250,834 99	249,955 00	0 29%	-879 99
CSL FINANCE PLC 144A 4 625% 04/27/2042 DD 04/27/22 SEC ID: 12661PAD1	95 4370	250,000 000	238,175 61	238,592 50	0 28%	416 89
CVS HEALTH CORP 4 300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	98 4200	250,000 000	250,044 62	246,050 00	0 29%	-3,994 62
CALIFORNIA ST 5 125% 03/01/2038 DD 03/15/23 SEC ID: 13063D3S5	101 0570	50,000 000	48,674 30	50,528 50	0 06%	1,854 20

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAMDEN PROPERTY TRUST 2 800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89 3930	275,000 000	252,434 58	245,830 75	0 29%	-6,603 83
CAPITAL ONE FINANCIAL CORP 3 800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	95 0310	260,000 000	272,359 87	247,080 60	0 29%	-25,279 27
CENTENE CORP 4 625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	95 8790	275,000 000	257,945 19	263,667 25	0 31%	5,722 06
CENTERPOINT ENERGY RESOURCES C 1 750% 10/01/2030 DD 10/01/20 SEC ID: 15189YAF3	83 1160	300,000 000	256,222 27	249,348 00	0 29%	-6,874 27
CHARTER COMMUNICATIONS OPERATI 5 050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	99 0800	280,000 000	305,109 04	277,424 00	0 32%	-27,685 04
CHASE AUTO OWNER TR AA A3 144A 5 680% 01/25/2029 DD 09/28/23 SEC ID: 16144KAC2	101 9820	400,000 000	399,910 29	407,928 00	0 47%	8,017 71
CHENIERE ENERGY PARTNERS 144A 5 950% 06/30/2033 DD 06/21/23 SEC ID: 16411QAP6	102 5910	95,000 000	94,794 03	97,461 45	0 11%	2,667 42
CHEVRON USA INC 1 018% 08/12/2027 DD 08/12/20 SEC ID: 166756AL0	89 0030	275,000 000	250,405 52	244,758 25	0 28%	-5,647 27
CHURCH & DWIGHT CO INC 2 300% 12/15/2031 DD 12/10/21 SEC ID: 17136MAA0	85 1180	275,000 000	230,391 28	234,074 50	0 27%	3,683 22
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20 SEC ID: 172967MQ1	97 2040	550,000 000	540,548 44	534,622 00	0 62%	-5,926 44
CITIGROUP COMMERCIAL M GC19 A4 4 023% 03/11/2047 DD 03/01/14 SEC ID: 17322AAD4	99 8250	44,986 451	45,260 11	44,907 72	0 05%	-352 39
CITIZENS FINANCIAL GROUP INC 2 850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	93 2140	250,000 000	241,488 67	233,035 00	0 27%	-8,453 67
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16 SEC ID: 18551PAC3	96 4990	250,000 000	248,732 82	241,247 50	0 28%	-7,485 32
CLEVELAND OH ARPT SYS REVENUE 2 592% 01/01/2026 DD 10/01/19 SEC ID: 186352SJ0	95 8640	300,000 000	293,241 29	287,592 00	0 33%	-5,649 29

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Asset Detail

by Asset Type

12/31/2023

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
CLOROX CO/THE 4 400% 05/01/2029 DD 05/11/22 SEC ID: 189054AY5	99 0890	250,000 000	250,222 45	247,722 50	0 29%	-2,499 95
COLUMBIA PIPELINES OPERAT 144A 5 927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	103 5410	25,000 000	24,999 55	25,885 25	0 03%	885 70
COMCAST CORP 4 250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	97 3270	250,000 000	248,763 88	243,317 50	0 28%	-5,446 38
COMM 2015-LC19 MORTGAG LC19 A4 3 183% 02/10/2048 DD 02/01/15 SEC ID: 200474BC7	97 2600	300,000 000	295,134 38	291,780 00	0 34%	-3,354 38
CONNECTICUT ST 1 990% 06/01/2030 DD 06/04/21 SEC ID: 20772KPB9	86 6070	330,000 000	291,709 62	285,803 10	0 33%	-5,906 52
CONOCOPHILLIPS CO 6 950% 04/15/2029 DD 04/20/99 SEC ID: 208251AE8	111 5380	210,000 000	238,735 56	234,229 80	0 27%	-4,505 76
CONSOLIDATED EDISON CO OF NEW 3 350% 04/01/2030 DD 03/31/20 SEC ID: 209111FX6	93 3410	275,000 000	261,378 20	256,687 75	0 30%	-4,690 45
COREBRIDGE FINANCIAL INC 144A 6 050% 09/15/2033 DD 09/15/23 SEC ID: 21871XAQ2	104 3400	45,000 000	44,843 78	46,953 00	0 05%	2,109 22
COX COMMUNICATIONS INC 144A 1 800% 10/01/2030 DD 09/17/20 SEC ID: 224044CL9	81 5010	300,000 000	244,061 18	244,503 00	0 28%	441 82
UBS GROUP AG 144A VAR RT 08/11/2028 DD 08/12/22 SEC ID: 225401AV0	103 9100	250,000 000	252,987 33	259,775 00	0 30%	6,787 67
CROWN CASTLE INC 4 450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	98 5250	255,000 000	265,375 19	251,238 75	0 29%	-14,136 44
DTE ENERGY CO 1 050% 06/01/2025 DD 08/06/20 SEC ID: 233331BG1	94 2420	275,000 000	264,973 23	259,165 50	0 30%	-5,807 73
DALLAS-FORT WORTH TX INTERNATI 2 416% 11/01/2032 DD 08/12/20 SEC ID: 2350366U9	83 8670	350,000 000	301,785 89	293,534 50	0 34%	-8,251 39
DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 04/25/2066 DD 05/01/21 SEC ID: 24381WAA6	85 4290	205,942 715	194,700 59	175,934 80	0 20%	-18,765 79

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JOHN DEERE CAPITAL CORP 3 450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	95 9470	255,000 000	270,200 91	244,664 85	0 28%	-25,536 06
DENVER CITY & CNTY CO ARPT REV 5 500% 11/15/2030 DD 11/15/22 SEC ID: 249182SY3	115 3150	175,000 000	185,867 76	201,801 25	0 23%	15,933 49
DEUTSCHE BANK AG/NEW YORK NY 0 898% 05/28/2024 DD 05/28/21 SEC ID: 251526CJ6	98 2120	250,000 000	246,724 66	245,530 00	0 28%	-1,194 66
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	120 6990	200,000 000	244,676 83	241,398 00	0 28%	-3,278 83
DEVON ENERGY CORP 4 500% 01/15/2030 DD 07/15/21 SEC ID: 25179MBF9	96 1430	250,000 000	244,351 68	240,357 50	0 28%	-3,994 18
DIAMONDBACK ENERGY INC 3 500% 12/01/2029 DD 12/05/19 SEC ID: 25278XAN9	92 9820	275,000 000	260,846 32	255,700 50	0 30%	-5,145 82
WALT DISNEY CO/THE 6 650% 11/15/2037 DD 11/15/19 SEC ID: 254687EH5	117 7540	50,000 000	60,759 05	58,877 00	0 07%	-1,882 05
DISCOVERY COMMUNICATIONS LLC 4 125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	94 7580	280,000 000	296,402 41	265,322 40	0 31%	-31,080 01
DOLLAR GENERAL CORP 5 000% 11/01/2032 DD 09/20/22 SEC ID: 256677AL9	99 9180	250,000 000	246,729 40	249,795 00	0 29%	3,065 60
DOMINION ENERGY INC 1 450% 04/15/2026 DD 04/05/21 SEC ID: 25746UDJ5	92 6910	275,000 000	260,418 39	254,900 25	0 30%	-5,518 14
DOW CHEMICAL CO/THE 4 375% 11/15/2042 DD 11/14/12 SEC ID: 260543CG6	88 5840	275,000 000	238,659 86	243,606 00	0 28%	4,946 14
DUKE ENERGY CORP 2 650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	94 9510	275,000 000	271,007 31	261,115 25	0 30%	-9,892 06
ERP OPERATING LP 1 850% 08/01/2031 DD 08/09/21 SEC ID: 26884ABN2	82 1710	300,000 000	257,396 80	246,513 00	0 29%	-10,883 80
EASTMAN CHEMICAL CO 4 500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	97 7910	280,000 000	301,551 69	273,814 80	0 32%	-27,736 89

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Asset Detail

by Asset Type

12/31/2023

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
EATON CORP 4 350% 05/18/2028 DD 05/18/23 SEC ID: 278062AK0	100 2570	55,000 000	54,962 98	55,141 35	0 06%	178 37
EDISON INTERNATIONAL 5 750% 06/15/2027 DD 06/21/19 SEC ID: 281020AN7	102 1970	225,000 000	231,094 55	229,943 25	0 27%	-1,151 30
ENBRIDGE INC 6 200% 11/15/2030 DD 11/09/23 SEC ID: 29250NBY0	107 1420	55,000 000	54,908 10	58,928 10	0 07%	4,020 00
ENERGY TRANSFER LP 3 750% 05/15/2030 DD 01/22/20 SEC ID: 29278NAQ6	93 0220	275,000 000	252,328 26	255,810 50	0 30%	3,482 24
EQUIFAX INC 3 100% 05/15/2030 DD 04/27/20 SEC ID: 294429AS4	89 5800	275,000 000	253,563 63	246,345 00	0 29%	-7,218 63
EQUINIX INC 2 900% 11/18/2026 DD 11/18/19 SEC ID: 29444UBD7	95 0700	250,000 000	241,192 44	237,675 00	0 28%	-3,517 44
EVERSOURCE ENERGY 2 900% 03/01/2027 DD 02/25/22 SEC ID: 30040WAQ1	94 7200	250,000 000	236,410 97	236,800 00	0 27%	389 03
EXELON CORP 3 400% 04/15/2026 DD 04/07/16 SEC ID: 30161NAU5	96 8470	250,000 000	247,271 09	242,117 50	0 28%	-5,153 59
TELEDYNE FLIR LLC 2 500% 08/01/2030 DD 08/03/20 SEC ID: 302445AE1	86 1290	300,000 000	263,273 70	258,387 00	0 30%	-4,886 70
FHLMC POOL #SD-1218 4 000% 07/01/2049 DD 06/01/22 SEC ID: 3132DNK77	96 4860	723,500 136	672,864 87	698,076 34	0 81%	25,211 47
FHLMC POOL #SD-8213 3 000% 05/01/2052 DD 04/01/22 SEC ID: 3132DWDS9	88 5730	451,648 070	425,714 13	400,038 25	0 46%	-25,675 88
FHLMC POOL #RA-5661 2 000% 07/01/2051 DD 07/01/21 SEC ID: 3133KMJE6	82 5760	1,122,240 678	986,671 77	926,701 46	1 08%	-59,970 31
FHLMC POOL #RA-7778 4 500% 08/01/2052 DD 08/01/22 SEC ID: 3133KPUB2	97 0710	745,997 816	699,058 80	724,147 54	0 84%	25,088 74
FHLMC POOL #RA-7928 4 500% 09/01/2052 DD 09/01/22 SEC ID: 3133KPYZ5	97 0750	1,090,437 858	1,042,067 47	1,058,542 55	1 23%	16,475 08

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Asset Detail

by Asset Type

12/31/2023

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
FHLMC MULTICLASS MTG K118 X1 VAR RT 09/25/2030 DD 10/01/20 SEC ID: 3137F62P1	5 0410	3,894,118 396	241,709 15	196,302 51	0 23%	-45,406 64
FHLMC MULTICLASS MTG K088 A2 3 690% 01/25/2029 DD 03/01/19 SEC ID: 3137FKZZ2	97 1410	375,000 000	377,654 37	364,278 75	0 42%	-13,375 62
FHLMC MULTICLASS MTG 5123 ND 1 500% 10/25/2049 DD 06/01/21 SEC ID: 3137H16S0	54 2400	630,000 000	402,041 19	341,712 00	0 40%	-60,329 19
FHLMC MULTICLASS MTG K142 A2 2 400% 03/25/2032 DD 04/01/22 SEC ID: 3137H73P6	86 3660	500,000 000	424,510 75	431,830 00	0 50%	7,319 25
FHLMC MULTICLASS MT VAR RT 06/25/2055 DD 06/01/22 SEC ID: 3137H7Z22	2 3330	4,830,800 951	134,987 10	112,702 59	0 13%	-22,284 51
FHLMC MULTICLASS MT VAR RT 06/25/2054 DD 06/01/22 SEC ID: 3137H7ZD8	1 8310	16,303,167 741	351,643 05	298,511 00	0 35%	-53,132 05
FHLMC MULTICLASS MT VAR RT 06/25/2032 DD 07/01/22 SEC ID: 3137H8BN0	2 7100	12,313,674 635	389,284 56	333,700 58	0 39%	-55,583 98
FHLMC MULTICLASS MTG K505 A2 4 819% 06/25/2028 DD 07/01/23 SEC ID: 3137HACX2	101 7640	380,000 000	373,766 67	386,703 20	0 45%	12,936 53
FHLMC MULTICLASS MTG K752 A2 4 284% 07/25/2030 DD 08/01/23 SEC ID: 3137HAGZ3	99 3320	450,000 000	421,891 03	446,994 00	0 52%	25,102 97
FHLMC MULTICLASS MTG K507 A2 VAR RT 09/25/2028 DD 09/01/23 SEC ID: 3137HAMS2	101 4990	375,000 000	368,244 48	380,621 25	0 44%	12,376 77
FNMA POOL #0CB1273 2 000% 08/01/2051 DD 07/01/21 SEC ID: 3140QLMX1	82 4500	1,125,729 486	989,038 82	928,163 96	1 08%	-60,874 86
FNMA POOL #0FM3004 4 000% 01/01/2046 DD 04/01/20 SEC ID: 3140X6KS9	96 5300	670,358 236	649,901 23	647,096 81	0 75%	-2,804 42
FNMA POOL #0FM9518 2 500% 11/01/2051 DD 11/01/21 SEC ID: 3140XDSG2	85 9970	957,656 898	874,551 87	823,556 20	0 96%	-50,995 67
FNMA POOL #0FM9993 3 500% 07/01/2051 DD 12/01/21 SEC ID: 3140XEC77	93 1360	465,557 383	427,985 95	433,601 52	0 50%	5,615 57

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Asset Detail

by Asset Type

12/31/2023

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
FNMA POOL #0FS2715 3 500% 04/01/2052 DD 08/01/22 SEC ID: 3140XJAR4	92 3880	464,883 752	427,115 63	429,496 80	0 50%	2,381 17
FNMA POOL #0MA4379 2 500% 07/01/2051 DD 06/01/21 SEC ID: 31418D2M3	85 3290	970,489 269	885,443 12	828,108 79	0 96%	-57,334 33
FNMA POOL #0MA4398 2 000% 08/01/2051 DD 07/01/21 SEC ID: 31418D3G5	81 9660	1,134,329 715	995,225 10	929,764 69	1 08%	-65,460 41
FNMA POOL #0MA4238 2 500% 01/01/2051 DD 12/01/20 SEC ID: 31418DV82	85 4830	958,063 525	875,342 72	818,981 44	0 95%	-56,361 28
FEDEX CORP 2 400% 05/15/2031 DD 04/29/21 SEC ID: 31428XCD6	86 2090	295,000 000	246,364 03	254,316 55	0 30%	7,952 52
FIDELITY NATIONAL INFORMATION 5 100% 07/15/2032 DD 07/13/22 SEC ID: 31620MBY1	102 3090	155,000 000	155,180 13	158,578 95	0 18%	3,398 82
FIFTH THIRD BANCORP VAR RT 07/27/2029 DD 07/27/23 SEC ID: 316773DK3	104 2080	25,000 000	25,000 00	26,052 00	0 03%	1,052 00
FIRSTKEY HOMES 202 SFR2 A 144A 4 250% 07/17/2039 DD 06/29/22 SEC ID: 33767PAA6	96 0280	353,003 647	341,261 37	338,982 34	0 39%	-2,279 03
FIRSTKEY HOMES 202 SFR3 A 144A 2 135% 12/17/2038 DD 12/09/21 SEC ID: 33768JAA9	90 8970	232,196 522	216,218 24	211,059 67	0 24%	-5,158 57
FLORIDA ST MUNI PWR AGY 3 059% 10/01/2025 DD 06/27/17 SEC ID: 342816P90	96 9780	290,000 000	287,382 78	281,236 20	0 33%	-6,146 58
FORD CREDIT AUTO OWNER TRU B B 4 510% 10/15/2027 DD 06/27/22 SEC ID: 34534LAF4	98 6810	250,000 000	249,997 98	246,702 50	0 29%	-3,295 48
FOX CORP 3 500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	92 3880	200,000 000	187,086 02	184,776 00	0 21%	-2,310 02
GCAT 2022-NQM3 TR NQM3 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 36168MAA1	96 5670	318,788 042	314,708 16	307,844 05	0 36%	-6,864 11
GM FINANCIAL CONSUMER AUT 4 A3 0 680% 09/16/2026 DD 10/21/21 SEC ID: 362554AC1	96 6480	234,141 390	228,289 52	226,292 97	0 26%	-1,996 55

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GM FINANCIAL CONSUMER AUT 4 A4 4 880% 08/16/2028 DD 10/12/22 SEC ID: 36265QAE6	100 0720	400,000 000	399,827 62	400,288 00	0 46%	460 38
GENERAL MILLS INC 2 250% 10/14/2031 DD 10/14/21 SEC ID: 370334CQ5	84 3610	280,000 000	238,328 40	236,210 80	0 27%	-2,117 60
GENERAL MOTORS FINANCIAL CO IN 5 800% 01/07/2029 DD 12/07/23 SEC ID: 37045XEN2	102 3800	250,000 000	249,797 64	255,950 00	0 30%	6,152 36
GILEAD SCIENCES INC 4 600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	99 0230	245,000 000	290,151 81	242,606 35	0 28%	-47,545 46
GOLDEN ST TOBACCO SECURITIZATI 1 400% 06/01/2025 DD 10/07/21 SEC ID: 38122NA77	94 9960	220,000 000	212,669 91	208,991 20	0 24%	-3,678 71
GOLDEN ST TOBACCO SECURITIZATI 2 687% 06/01/2030 DD 12/15/21 SEC ID: 38122NC91	86 3910	300,000 000	251,892 13	259,173 00	0 30%	7,280 87
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21 SEC ID: 38141GXS8	94 8130	100,000 000	94,629 04	94,813 00	0 11%	183 96
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22 SEC ID: 38141GZU1	98 3300	495,000 000	487,477 30	486,733 50	0 56%	-743 80
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 SEC ID: 38148YAA6	87 4920	300,000 000	263,544 81	262,476 00	0 30%	-1,068 81
HCA INC 5 250% 06/15/2026 DD 03/15/16 SEC ID: 404119BT5	100 3780	250,000 000	254,299 41	250,945 00	0 29%	-3,354 41
HSBC HOLDINGS PLC 4 300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	98 3620	365,000 000	379,277 52	359,021 30	0 42%	-20,256 22
HSBC HOLDINGS PLC VAR RT 03/09/2034 DD 03/09/23 SEC ID: 404280DV8	106 5010	250,000 000	254,898 53	266,252 50	0 31%	11,353 97
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23 SEC ID: 404280DZ9	101 4440	200,000 000	200,000 00	202,888 00	0 24%	2,888 00
HIT TRUST 2022-HI3 HI32 A 144A VAR RT 07/15/2024 DD 07/06/22 SEC ID: 40442AAA7	99 9780	159,907 940	159,684 46	159,872 76	0 19%	188 30

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Asset Detail

by Asset Type

12/31/2023

Report ID: GL8013
Base Currency: USD
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 4 400% 06/15/2028 DD 06/04/18 SEC ID: 413875AW5	98 9200	125,000 000	125,332 01	123,650 00	0 14%	-1,682 01
HEALTHPEAK OP LLC 3 000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	89 0490	275,000 000	254,010 23	244,884 75	0 28%	-9,125 48
HONDA AUTO RECEIVABLES 20 2 A4 4 910% 09/17/2029 DD 05/30/23 SEC ID: 437927AD8	100 5400	325,000 000	325,439 75	326,755 00	0 38%	1,315 25
HONDA AUTO RECEIVABLES 20 4 A3 5 670% 06/21/2028 DD 11/08/23 SEC ID: 438123AC5	102 1200	30,000 000	29,994 87	30,636 00	0 04%	641 13
HONDA AUTO RECEIVABLES 20 4 A4 5 660% 02/21/2030 DD 11/08/23 SEC ID: 438123AD3	102 7970	60,000 000	59,986 13	61,678 20	0 07%	1,692 07
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	75 7330	175,000 000	145,512 90	132,532 75	0 15%	-12,980 15
HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23 SEC ID: 446150BC7	103 2020	40,000 000	40,000 00	41,280 80	0 05%	1,280 80
IDAHO ST HSG & FIN ASSN SF MTG 5 750% 01/01/2053 DD 08/30/23 SEC ID: 45129Y3S3	109 9260	225,000 000	242,145 52	247,333 50	0 29%	5,187 98
ILLINOIS ST 5 000% 03/01/2026 DD 06/02/22 SEC ID: 452153DF3	103 9700	150,000 000	154,050 53	155,955 00	0 18%	1,904 47
ILLINOIS ST 5 000% 03/01/2027 DD 06/02/22 SEC ID: 452153DG1	106 0130	130,000 000	134,661 63	137,816 90	0 16%	3,155 27
ILLUMINA INC 5 750% 12/13/2027 DD 12/13/22 SEC ID: 452327AP4	102 6440	75,000 000	74,916 74	76,983 00	0 09%	2,066 26
IMPERIAL FUND MOR NQM4 A1 144A VAR RT 06/25/2067 DD 05/01/22 SEC ID: 45276NAA9	97 7340	312,397 317	312,395 56	305,318 39	0 35%	-7,077 17
TRANE TECHNOLOGIES FINANCING L 3 800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	96 8870	250,000 000	241,939 84	242,217 50	0 28%	277 66
INTEL CORP 2 800% 08/12/2041 DD 08/12/21 SEC ID: 458140BV1	75 1420	260,000 000	197,328 75	195,369 20	0 23%	-1,959 55

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Asset Detail

by Asset Type

12/31/2023

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
INTERCONTINENTAL EXCHANGE INC 2 100% 06/15/2030 DD 05/26/20 SEC ID: 45866FAK0	86 4517	75,000 000	65,788 08	64,838 78	0 08%	-949 30
INTERPUBLIC GROUP OF COS INC/T 4 650% 10/01/2028 DD 09/21/18 SEC ID: 460690BP4	99 0970	250,000 000	252,458 09	247,742 50	0 29%	-4,715 59
IOWA ST STUDENT LOAN LIQUIDITY 2 639% 12/01/2028 DD 10/23/19 SEC ID: 462590MF4	90 8240	250,000 000	225,000 07	227,060 00	0 26%	2,059 93
IOWA ST STUDENT LOAN LIQUIDITY 4 021% 12/01/2025 DD 06/23/22 SEC ID: 462590MY3	98 7850	95,000 000	95,000 00	93,845 75	0 11%	-1,154 25
IQVIA INC 144A 6 250% 02/01/2029 DD 11/28/23 SEC ID: 46266TAE8	104 4850	205,000 000	204,713 89	214,194 25	0 25%	9,480 36
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	88 8720	425,000 000	425,000 00	377,706 00	0 44%	-47,294 00
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19 SEC ID: 46647PBD7	94 1070	275,000 000	253,327 00	258,794 25	0 30%	5,467 25
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20 SEC ID: 46647PBP0	88 0160	100,000 000	90,043 61	88,016 00	0 10%	-2,027 61
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20 SEC ID: 46647PBV7	71 1310	125,000 000	91,547 95	88,913 75	0 10%	-2,634 20
JOHNSON & JOHNSON 3 625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	92 1630	300,000 000	299,439 24	276,489 00	0 32%	-22,950 24
KANSAS ST DEV FIN AUTH REVENUE 5 501% 05/01/2034 DD 03/10/04 SEC ID: 485428ZY5	104 2280	175,000 000	179,177 49	182,399 00	0 21%	3,221 51
KENTUCKY UTILITIES CO 5 125% 11/01/2040 DD 05/01/11 SEC ID: 491674BG1	97 4510	100,000 000	100,468 28	97,451 00	0 11%	-3,017 28
KEYSIGHT TECHNOLOGIES INC 3 000% 10/30/2029 DD 10/22/19 SEC ID: 49338LAF0	91 0060	275,000 000	253,620 24	250,266 50	0 29%	-3,353 74
KRAFT HEINZ FOODS CO 6 500% 02/09/2040 DD 08/09/12 SEC ID: 50076QAN6	112 4240	150,000 000	165,470 78	168,636 00	0 20%	3,165 22

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LKQ CORP 5 750% 06/15/2028 DD 05/24/23 SEC ID: 501889AD1	102 3700	85,000 000	84,924 31	87,014 50	0 10%	2,090 19
LYB INTERNATIONAL FINANCE III 3 375% 10/01/2040 DD 10/08/20 SEC ID: 50249AAH6	76 8890	320,000 000	238,945 77	246,044 80	0 29%	7,099 03
LOS ANGELES CA UNIF SCH DIST 5 750% 07/01/2034 DD 10/15/09 SEC ID: 544646XZ0	106 1600	250,000 000	277,544 24	265,400 00	0 31%	-12,144 24
LOWE'S COS INC 4 500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	99 5600	250,000 000	251,360 86	248,900 00	0 29%	-2,460 86
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	96 2080	240,000 000	240,000 00	230,899 20	0 27%	-9,100 80
MPLX LP 4 950% 09/01/2032 DD 08/11/22 SEC ID: 55336VBU3	98 0250	250,000 000	244,971 39	245,062 50	0 28%	91 11
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	90 0070	275,000 000	275,000 00	247,519 25	0 29%	-27,480 75
MAGNETITE XIV-R LT 14RA B 144A VAR RT 10/18/2031 DD 10/04/18 SEC ID: 55954LAE3	99 9948	300,000 000	291,557 37	299,984 40	0 35%	8,427 03
MANULIFE FINANCIAL CORP 4 150% 03/04/2026 DD 03/04/16 SEC ID: 56501RAC0	98 6020	250,000 000	251,615 70	246,505 00	0 29%	-5,110 70
MARVELL TECHNOLOGY INC 2 450% 04/15/2028 DD 04/12/21 SEC ID: 573874AF1	90 3430	275,000 000	253,261 26	248,443 25	0 29%	-4,818 01
MASSACHUSETTS ST DEV FIN AGY R 3 967% 07/01/2025 DD 09/02/15 SEC ID: 57584XCS8	98 1240	290,000 000	290,970 65	284,559 60	0 33%	-6,411 05
MERCEDES-BENZ AUTO LEASE A A4 4 710% 02/15/2029 DD 05/24/23 SEC ID: 58768RAD2	99 4920	415,000 000	409,636 60	412,891 80	0 48%	3,255 20
MERCEDES-BENZ AUTO RECEIV 2 A4 6 010% 01/15/2031 DD 10/25/23 SEC ID: 58769FAD7	104 8040	405,000 000	404,859 56	424,456 20	0 49%	19,596 64
METLIFE INC 5 875% 02/06/2041 DD 08/06/10 SEC ID: 59156RAY4	109 2190	225,000 000	226,330 07	245,742 75	0 29%	19,412 68

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MET TRANSPRTN AUTH NY REVENUE 6 200% 11/15/2026 DD 07/07/10 SEC ID: 59259YDK2	102 0500	160,000 000	165,859 96	163,280 00	0 19%	-2,579 96
MIAMI-DADE CNTY FL AVIATION RE 1 229% 10/01/2025 DD 12/17/20 SEC ID: 59333P6A1	93 9080	300,000 000	288,441 67	281,724 00	0 33%	-6,717 67
MICHIGAN ST HSG DEV AUTH SF MT 5 750% 06/01/2054 DD 09/27/23 SEC ID: 594654US2	108 3110	265,000 000	280,321 35	287,024 15	0 33%	6,702 80
MICROSOFT CORP 3 300% 02/06/2027 DD 02/06/17 SEC ID: 594918BY9	97 4190	175,000 000	175,290 26	170,483 25	0 20%	-4,807 01
BERKSHIRE HATHAWAY ENERGY CO 6 125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	108 5610	225,000 000	277,722 47	244,262 25	0 28%	-33,460 22
MILEAGE PLUS HOLDINGS LLC 144A 6 500% 06/20/2027 DD 07/02/20 SEC ID: 599191AA1	100 2890	175,000 000	175,609 65	175,505 75	0 20%	-103 90
MONONGAHELA POWER CO 144A 5 850% 02/15/2034 DD 09/15/23 SEC ID: 609935AA9	105 1360	85,000 000	84,851 25	89,365 60	0 10%	4,514 35
MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20 SEC ID: 6174468P7	92 1880	475,000 000	434,365 90	437,893 00	0 51%	3,527 10
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20 SEC ID: 6174468Q5	96 0790	375,000 000	362,798 25	360,296 25	0 42%	-2,502 00
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20 SEC ID: 6174468U6	79 9810	200,000 000	164,173 00	159,962 00	0 19%	-4,211 00
MORGAN STANLEY VAR RT 10/21/2025 DD 10/19/21 SEC ID: 61747YEG6	96 2490	100,000 000	96,216 21	96,249 00	0 11%	32 79
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23 SEC ID: 61747YFG5	101 6900	370,000 000	363,260 93	376,253 00	0 44%	12,992 07
MOTOROLA SOLUTIONS INC 4 600% 05/23/2029 DD 05/23/19 SEC ID: 620076BN8	99 3340	250,000 000	245,761 57	248,335 00	0 29%	2,573 43
NASDAQ INC 5 350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	102 9400	100,000 000	99,819 24	102,940 00	0 12%	3,120 76

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NATIONAL AUSTRALIA BANK LTD/NE 2 500% 07/12/2026 DD 07/12/16 SEC ID: 63254AAS7	95 0910	250,000 000	243,339 08	237,727 50	0 28%	-5,611 58
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23 SEC ID: 639057AK4	102 6260	235,000 000	235,000 00	241,171 10	0 28%	6,171 10
NEW JERSEY ST TURNPIKE AUTH TU 1 863% 01/01/2031 DD 02/04/21 SEC ID: 646140DU4	83 4510	340,000 000	294,882 17	283,733 40	0 33%	-11,148 77
NEW YORK CITY NY TRANSITIONAL 3 900% 08/01/2031 DD 09/25/18 SEC ID: 64971XGG7	95 4290	540,000 000	533,146 12	515,316 60	0 60%	-17,829 52
NEW YORK ST TRANSPRTN DEV CORP 5 500% 06/30/2040 DD 12/06/23 SEC ID: 650116GS9	110 1180	100,000 000	103,804 39	110,118 00	0 13%	6,313 61
NEXTERA ENERGY CAPITAL HOLDING 6 051% 03/01/2025 DD 03/01/23 SEC ID: 65339KBP4	100 9030	35,000 000	35,050 30	35,316 05	0 04%	265 75
NISOURCE INC 0 950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	93 4690	275,000 000	262,422 72	257,039 75	0 30%	-5,382 97
NISSAN AUTO RECEIVABLES 2 B A3 4 460% 05/17/2027 DD 09/28/22 SEC ID: 65480JAC4	99 2630	225,000 000	224,965 10	223,341 75	0 26%	-1,623 35
NORTH CAROLINA ST HSG FIN AGY 6 000% 07/01/2053 DD 12/13/22 SEC ID: 658207T88	107 8600	140,000 000	150,276 62	151,004 00	0 18%	727 38
NORTHERN TRUST CORP 1 950% 05/01/2030 DD 05/01/20 SEC ID: 665859AV6	86 0430	300,000 000	266,800 04	258,129 00	0 30%	-8,671 04
NORTHROP GRUMMAN CORP 5 050% 11/15/2040 DD 11/08/10 SEC ID: 666807BD3	99 6520	190,000 000	192,575 59	189,338 80	0 22%	-3,236 79
NUTRIEN LTD 4 900% 03/27/2028 DD 03/27/23 SEC ID: 67077MBA5	100 9670	35,000 000	34,945 78	35,338 45	0 04%	392 67
O'REILLY AUTOMOTIVE INC 4 700% 06/15/2032 DD 06/15/22 SEC ID: 67103HAL1	99 0970	55,000 000	54,848 29	54,503 35	0 06%	-344 94
OHIO ST AIR QUALITY DEV AUTH VAR RT 11/01/2039 DD 06/02/22 SEC ID: 677525WV5	101 9530	30,000 000	30,000 00	30,585 90	0 04%	585 90

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Asset Detail

by Asset Type

12/31/2023

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
ONEOK INC 5 850% 01/15/2026 DD 05/07/20 SEC ID: 682680BD4	101 4920	225,000 000	232,251 04	228,357 00	0 26%	-3,894 04
ORACLE CORP 2 950% 04/01/2030 DD 04/01/20 SEC ID: 68389XBV6	90 3310	110,000 000	92,999 31	99,364 10	0 12%	6,364 79
OREGON ST SCH BRDS ASSN SHORT- 5 550% 06/30/2028 DD 10/31/02 SEC ID: 686053BN8	102 0400	275,000 000	276,394 02	280,610 00	0 33%	4,215 98
OVINTIV INC 5 650% 05/15/2028 DD 05/31/23 SEC ID: 69047QAB8	102 1250	70,000 000	69,983 41	71,487 50	0 08%	1,504 09
PNC BANK NA 2 700% 10/22/2029 DD 10/22/19 SEC ID: 69349LAS7	87 7730	275,000 000	252,008 47	241,375 75	0 28%	-10,632 72
PACIFIC GAS AND ELECTRIC CO 5 900% 06/15/2032 DD 06/08/22 SEC ID: 694308KG1	101 8650	225,000 000	225,759 01	229,196 25	0 27%	3,437 24
PENSKE TRUCK LEASING CO L 144A 5 875% 11/15/2027 DD 11/21/22 SEC ID: 709599BR4	102 2880	155,000 000	154,622 89	158,546 40	0 18%	3,923 51
PENSKE TRUCK LEASING CO L 144A 5 550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101 6200	80,000 000	79,683 43	81,296 00	0 09%	1,612 57
PEPSICO INC 3 000% 10/15/2027 DD 10/10/17 SEC ID: 713448DY1	96 1120	250,000 000	246,120 80	240,280 00	0 28%	-5,840 80
PHILADELPHIA PA AUTH FOR INDL 3 964% 04/15/2026 DD 12/19/12 SEC ID: 71783DAD7	98 5150	225,000 000	224,335 68	221,658 75	0 26%	-2,676 93
PHILADELPHIA PA REDEV AUTH 5 239% 09/01/2034 DD 05/25/23 SEC ID: 717868HQ9	102 1220	330,000 000	327,481 06	337,002 60	0 39%	9,521 54
PHILIP MORRIS INTERNATIONAL IN 3 375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93 8930	275,000 000	260,783 16	258,205 75	0 30%	-2,577 41
PHILLIPS 66 1 300% 02/15/2026 DD 11/18/20 SEC ID: 718546AZ7	92 9240	200,000 000	189,885 98	185,848 00	0 22%	-4,037 98
PORSCHE FINANCIAL A 2A A3 144A 5 790% 01/22/2029 DD 11/10/23 SEC ID: 732916AD3	102 1750	100,000 000	99,993 71	102,175 00	0 12%	2,181 29

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Asset Detail

by Asset Type

12/31/2023

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
PORT AUTH OF NEW YORK & NEW JE 5 072% 07/15/2053 DD 06/14/23 SEC ID: 73358XJB9	103 5520	70,000 000	70,000 00	72,486 40	0 08%	2,486 40
PORT OF OAKLAND CA 2 099% 05/01/2030 DD 12/03/20 SEC ID: 735000TS0	86 4270	330,000 000	291,198 45	285,209 10	0 33%	-5,989 35
PRINCIPAL FINANCIAL GROUP INC 3 700% 05/15/2029 DD 05/10/19 SEC ID: 74251VAR3	94 3420	250,000 000	242,672 44	235,855 00	0 27%	-6,817 44
PROGRESS RESIDENTI SFR1 A 144A 1 052% 04/17/2038 DD 02/26/21 SEC ID: 74331FAA9	90 7260	198,690 783	179,225 93	180,264 20	0 21%	1,038 27
PROGRESS RESIDENTI SFR5 A 144A 4 451% 06/17/2039 DD 06/23/22 SEC ID: 74332YAA7	96 8330	98,674 355	98,097 12	95,549 34	0 11%	-2,547 78
PROGRESS RESIDENTI SFR6 A 144A 4 451% 07/20/2039 DD 08/11/22 SEC ID: 74334DAA1	96 4510	319,535 605	319,524 13	308,195 29	0 36%	-11,328 84
PRUDENTIAL FUNDING ASIA PLC 3 625% 03/24/2032 DD 03/24/22 SEC ID: 744330AB7	90 7270	275,000 000	258,804 44	249,499 25	0 29%	-9,305 19
PUBLIC SERVICE ELECTRIC AND GA 3 100% 03/15/2032 DD 03/11/22 SEC ID: 74456QCJ3	89 4310	250,000 000	232,810 89	223,577 50	0 26%	-9,233 39
COOPERATIEVE RABOBANK UA 144A VAR RT 02/28/2029 DD 02/28/23 SEC ID: 74977RDS0	101 6480	250,000 000	250,000 00	254,120 00	0 29%	4,120 00
REALTY INCOME CORP 5 625% 10/13/2032 DD 10/13/22 SEC ID: 756109BP8	105 3760	230,000 000	229,748 27	242,364 80	0 28%	12,616 53
REGIONS FINANCIAL CORP 1 800% 08/12/2028 DD 08/12/21 SEC ID: 7591EPAT7	85 7300	300,000 000	270,961 29	257,190 00	0 30%	-13,771 29
REPUBLIC SERVICES INC 5 000% 04/01/2034 DD 03/28/23 SEC ID: 760759BC3	102 5770	225,000 000	225,197 24	230,798 25	0 27%	5,601 01
ROYAL BANK OF CANADA 3 875% 05/04/2032 DD 04/14/22 SEC ID: 78016FZQ0	94 5170	250,000 000	241,178 46	236,292 50	0 27%	-4,885 96
ROYALTY PHARMA PLC 1 200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	93 3510	275,000 000	262,762 14	256,715 25	0 30%	-6,046 89

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Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RUTGERS NJ ST UNIV 2 681% 05/01/2046 DD 08/18/20 SEC ID: 783186UV9	68 9330	220,000 000	162,084 61	151,652 60	0 18%	-10,432 01
SANTANDER DRIVE AUTO RECEI 3 B 4 130% 08/16/2027 DD 05/18/22 SEC ID: 80285UAE1	98 6920	145,000 000	144,988 76	143,103 40	0 17%	-1,885 36
SANTANDER DRIVE AUTO RECE 6 A3 4 490% 11/16/2026 DD 09/21/22 SEC ID: 802918AC6	99 5510	172,585 002	172,581 76	171,810 09	0 20%	-771 67
SCHLUMBERGER INVESTMENT SA 4 500% 05/15/2028 DD 05/15/23 SEC ID: 806854AK1	101 0800	140,000 000	139,764 76	141,512 00	0 16%	1,747 24
CHARLES SCHWAB CORP/THE 2 300% 05/13/2031 DD 05/13/21 SEC ID: 808513BS3	83 6410	300,000 000	264,388 50	250,923 00	0 29%	-13,465 50
SEMPRA 3 300% 04/01/2025 DD 03/24/22 SEC ID: 816851BN8	97 5790	250,000 000	248,806 81	243,947 50	0 28%	-4,859 31
SOUTHERN CO/THE 3 250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	96 5060	250,000 000	245,598 10	241,265 00	0 28%	-4,333 10
STARBUCKS CORP 3 550% 08/15/2029 DD 05/13/19 SEC ID: 855244AT6	96 4740	150,000 000	144,823 02	144,711 00	0 17%	-112 02
STARBUCKS CORP 4 800% 02/15/2033 DD 02/16/23 SEC ID: 855244BF5	102 3650	100,000 000	99,817 82	102,365 00	0 12%	2,547 18
STATE STREET CORP VAR RT 05/13/2033 DD 05/13/22 SEC ID: 857477BU6	97 4090	40,000 000	40,000 00	38,963 60	0 05%	-1,036 40
STATE STREET CORP VAR RT 11/21/2029 DD 11/21/23 SEC ID: 857477CF8	103 4720	200,000 000	200,000 00	206,944 00	0 24%	6,944 00
TD SYNNEX CORP 1 250% 08/09/2024 DD 02/09/22 SEC ID: 87162WAD2	97 4920	150,000 000	147,799 88	146,238 00	0 17%	-1,561 88
SYSCO CORP 5 950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	106 4330	225,000 000	241,632 51	239,474 25	0 28%	-2,158 26
T-MOBILE USA INC 5 750% 01/15/2034 DD 09/14/23 SEC ID: 87264ADC6	106 3120	280,000 000	279,603 76	297,673 60	0 35%	18,069 84

BNY MELLON

WELLNGTON IG FI PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TARGA RESOURCES PARTNERS LP / 6 500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	101 3200	250,000 000	255,320 48	253,300 00	0 29%	-2,020 48
TEXAS ST 4 684% 10/01/2030 DD 08/29/23 SEC ID: 882724T98	102 0750	150,000 000	150,000 00	153,112 50	0 18%	3,112 50
TEXAS ST 4 680% 10/01/2031 DD 08/29/23 SEC ID: 882724U21	101 7760	135,000 000	135,000 00	137,397 60	0 16%	2,397 60
TEXTRON INC 3 000% 06/01/2030 DD 03/17/20 SEC ID: 883203CB5	89 6690	225,000 000	205,441 69	201,755 25	0 23%	-3,686 44
TORONTO-DOMINION BANK/THE 3 200% 03/10/2032 DD 03/10/22 SEC ID: 89114TZV7	88 7430	275,000 000	253,129 09	244,043 25	0 28%	-9,085 84
TOWD POINT MORTGAGE 1 A1 144A VAR RT 07/25/2062 DD 07/01/22 SEC ID: 89170VAA6	93 4150	330,317 994	316,557 29	308,566 55	0 36%	-7,990 74
TOWD POINT MORTGAGE 1 A1 144A VAR RT 01/25/2058 DD 02/01/18 SEC ID: 89176EAA8	97 0980	216,588 020	214,938 20	210,302 64	0 24%	-4,635 56
TOWD POINT MORTGAGE 5 A1 144A VAR RT 07/25/2058 DD 09/01/18 SEC ID: 89176VAA0	94 1390	149,748 698	147,006 71	140,971 93	0 16%	-6,034 78
TRANSCANADA PIPELINES LTD 4 250% 05/15/2028 DD 05/07/18 SEC ID: 89352HAW9	97 4240	250,000 000	250,183 23	243,560 00	0 28%	-6,623 23
TRANSCONTINENTAL GAS PIPE LINE 7 850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	104 7570	225,000 000	241,100 73	235,703 25	0 27%	-5,397 48
TRUIST BANK 2 250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	82 7490	300,000 000	266,152 37	248,247 00	0 29%	-17,905 37
UBS COMMERCIAL MORTGAGE C4 A4 3 563% 10/15/2050 DD 10/01/17 SEC ID: 90276RBE7	93 2880	215,000 000	211,149 40	200,569 20	0 23%	-10,580 20
UL SOLUTIONS INC 144A 6 500% 10/20/2028 DD 10/20/23 SEC ID: 903731AA5	105 2420	105,000 000	104,863 15	110,504 10	0 13%	5,640 95
UNION PACIFIC CORP 3 375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	88 6510	280,000 000	295,423 13	248,222 80	0 29%	-47,200 33

BNY MELLON

WELLNGTON IG FI PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITED RENTALS NORTH AMER 144A 6 000% 12/15/2029 DD 11/30/22 SEC ID: 911365BQ6	101 5370	250,000 000	251,856 36	253,842 50	0 29%	1,986 14
US BANCORP 3 000% 07/30/2029 DD 07/29/19 SEC ID: 91159HHW3	90 4550	275,000 000	259,007 49	248,751 25	0 29%	-10,256 24
U S TREASURY BOND 1 250% 05/15/2050 DD 05/15/20 SEC ID: 912810SN9	54 1950	2,200,000 000	1,454,660 69	1,192,290 00	1 38%	-262,370 69
U S TREASURY BOND 1 375% 08/15/2050 DD 08/15/20 SEC ID: 912810SP4	56 0390	1,025,000 000	699,648 81	574,399 75	0 67%	-125,249 06
U S TREASURY BOND 1 125% 05/15/2040 DD 05/15/20 SEC ID: 912810SR0	64 7190	1,350,000 000	987,030 56	873,706 50	1 01%	-113,324 06
U S TREASURY BOND 3 875% 02/15/2043 DD 02/15/23 SEC ID: 912810TQ1	95 6950	480,000 000	462,861 96	459,336 00	0 53%	-3,525 96
U S TREASURY BOND 3 625% 05/15/2053 DD 05/15/23 SEC ID: 912810TR9	92 9060	375,000 000	355,559 04	348,397 50	0 40%	-7,161 54
U S TREASURY NOTE 0 750% 01/31/2028 DD 01/31/21 SEC ID: 91282CBJ9	88 2340	1,680,000 000	1,481,216 48	1,482,331 20	1 72%	1,114 72
U S TREASURY NOTE 1 250% 08/15/2031 DD 08/15/21 SEC ID: 91282CCS8	82 8950	450,000 000	372,570 58	373,027 50	0 43%	456 92
U S TREASURY NOTE 3 125% 08/15/2025 DD 08/15/22 SEC ID: 91282CFE6	98 0230	105,000 000	103,154 64	102,924 15	0 12%	-230 49
U S TREASURY NOTE 3 125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	97 2540	1,000,000 000	978,603 22	972,540 00	1 13%	-6,063 22
U S TREASURY NOTE 3 375% 05/15/2033 DD 05/15/23 SEC ID: 91282CHC8	96 1720	300,000 000	293,651 56	288,516 00	0 33%	-5,135 56
U S TREASURY NOTE 4 000% 07/31/2030 DD 07/31/23 SEC ID: 91282CHR5	100 6880	575,000 000	548,930 30	578,956 00	0 67%	30,025 70
UNITEDHEALTH GROUP INC 2 950% 10/15/2027 DD 10/25/17 SEC ID: 91324PDE9	94 9770	250,000 000	243,141 42	237,442 50	0 28%	-5,698 92

BNY MELLON

WELLNGTON IG FI PI 2 - [redacted]

Asset Detail

by Asset Type

12/31/2023

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITEDHEALTH GROUP INC 5 300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	104 7670	65,000 000	64,918 75	68,098 55	0 08%	3,179 80
VAR ENERGI ASA 144A 7 500% 01/15/2028 DD 11/15/22 SEC ID: 92212WAD2	105 9750	200,000 000	198,741 16	211,950 00	0 25%	13,208 84
VERIZON COMMUNICATIONS INC 4 016% 12/03/2029 DD 06/03/19 SEC ID: 92343VEU4	96 8030	250,000 000	245,255 30	242,007 50	0 28%	-3,247 80
VERUS SECURITIZATION 5 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 924921AA7	94 0210	325,790 056	318,908 70	306,311 07	0 36%	-12,597 63
VOLKSWAGEN AUTO LEASE TRU A A3 3 440% 07/21/2025 DD 06/14/22 SEC ID: 92868AAC9	99 2270	100,000 000	99,995 75	99,227 00	0 12%	-768 75
VOYA FINANCIAL INC 3 650% 06/15/2026 DD 06/13/16 SEC ID: 929089AB6	96 7250	220,000 000	215,698 44	212,795 00	0 25%	-2,903 44
VOYA CLO 2014-4 L 4A A2RA 144A VAR RT 07/14/2031 DD 07/16/18 SEC ID: 92914RBA9	99 5786	300,000 000	293,454 55	298,735 80	0 35%	5,281 25
WELLS FARGO COMMERCIAL RB1 A5 3 635% 03/15/2050 DD 03/01/17 SEC ID: 95000TBS4	93 3530	375,000 000	369,172 95	350,073 75	0 41%	-19,099 20
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19 SEC ID: 95000U2F9	95 5930	525,000 000	498,126 01	501,863 25	0 58%	3,737 24
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20 SEC ID: 95000U2J1	86 5400	425,000 000	363,899 14	367,795 00	0 43%	3,895 86
WEST VIRGINIA ST ECON DEV AUTH VAR RT 12/01/2042 DD 06/01/22 SEC ID: 95648VBM0	100 0030	355,000 000	355,000 00	355,010 65	0 41%	10 65
WESTERN MIDSTREAM OPERATING LP 6 150% 04/01/2033 DD 04/04/23 SEC ID: 958667AE7	103 9560	25,000 000	24,935 84	25,989 00	0 03%	1,053 16
WESTPAC BANKING CORP 3 400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	95 4710	255,000 000	267,183 27	243,451 05	0 28%	-23,732 22
WISCONSIN ST GEN FUND ANNUAL A 4 346% 05/01/2029 DD 02/16/23 SEC ID: 977100HW9	100 2000	80,000 000	80,000 00	80,160 00	0 09%	160 00

BNY MELLON

Asset Detail

by Asset Type

12/31/2023

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

WELLNGTON IG FI PI 2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WORLD OMNI SELECT AUTO TR A A3 0 530% 03/15/2027 DD 09/22/21 SEC ID: 98163HAC3	98 1750	151,206 011	147,905 41	148,446 50	0 17%	541 09
AIA GROUP LTD REGS 3 600% 04/09/2029 SEC ID: NABJK34H1	94 6777	200,000 000	194,791 71	189,355 31	0 22%	-5,436 40
AMERICA MOVIL SAB DE CV 3 625% 04/22/2029 SEC ID: NABK7K1Y1	94 5268	200,000 000	191,461 65	189,053 55	0 22%	-2,408 10
TOTAL FIXED INCOME SECURITIES U S DOLLAR		132,356,805 277	87,008,042 58	84,840,015 36	98 44%	-2,168,027 22
TOTAL FIXED INCOME SECURITIES		132,356,805 277	87,008,042 58	84,840,015 36	98 44%	-2,168,027 22
TOTAL ASSETS - BASE:		132,985,407 827	88,354,429 63	86,186,402 41	100.00%	-2,168,027 22

2024 Decommissioning Trust Contributions

2023 Authorized Contributions	Monticello	Prairie Island 1	Prairie Island 2	Total
Minnesota*	1,556,921	13,002,996	7,011,193	21,571,110
Wisconsin	1,106,777	4,923,943	3,269,867	9,300,587
North Dakota	1,074,580	732,118	443,304	2,250,002
South Dakota	1,097,290	1,078,403	593,858	2,769,551
				35,891,250

* 2023 approved contribution accrual under MPUC Order in Docket E-002/M-20-855.

CERTIFICATE OF SERVICE

I, Christine Schwartz, 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

or

xx electronic filing

Docket No. E002/M-20-855

Dated this 21st day of March 2024

/s/

_____

Christine Schwartz
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
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
George	Crocker	gwillc@nawo.org	North American Water Office	5093 Keats Avenue Lake Elmo, MN 55042	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Kristen	Eide Tollefson	healingsystems69@gmail.com	R-CURE	28477 N Lake Ave Frontenac, MN 55026-1044	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
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

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Thomas P.	Harlan	harlan@mdh-law.com	Madigan, Dahl & Harlan, P.A.	222 South Ninth Street Suite 3150 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_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
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
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	kmaini@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

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Pam	Marshall	pam@energycents.org	Energy CENTS Coalition	823 E 7th St 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
David	Niles	david.niles@avantenergy.com	Minnesota Municipal Power Agency	220 South Sixth Street Suite 1300 Minneapolis, MN 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 Monticelllo, MN 55362	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Carol A.	Overland	overland@legalectric.org	Legalectric - 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

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Christine	Schwartz	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
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 Pl 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
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
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
Kurt	Zimmerman	kwz@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
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