2302 Great Northern Drive
Fargo, ND 58102

April 1, 2025

—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

April 1, 2025

—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-24-394

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 November 27, 2024 in Docket No. E002/M-24-394. We plan to submit our next triennial review on December 1, 2027.

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[1][2] require that our annual letter include an external fund evaluation and information on fund performance and balances, including:

[1] *In the Matter of Northern States Power Company's Petition for Approval of its 1999 Review of Nuclear Plant Decommissioning,* Docket No. E002/M-99-1438, ORDER DETERMINING DECOMMISSIONING COSTS, APPROVING COST RECOVERY PROCEDURES, AND ESTABLISHING FUTURE FILING REQUIREMENTS (April 17, 2000).
[2] *In the Matter of Northern States Power Company's Request for Approval to Modify the Accessible Escrow Fund Accounts for Nuclear Plant Decommissioning,* Docket No. E002/M-11-1184, ORDER (September 24, 2012).

a) The total annual return on the Fund;
b) The total annual return on the Company's benchmark portfolio for the same period; and
c) The asset allocation by category (i.e., Small Cap, Large Cap, etc.).

- The Commission's February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761[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 the Matter of Northern States Power Company's Petition for Approval of its 2016-2018 Triennial Nuclear Plant Decommissioning Accrual*, COMPLIANCE FILING-THIRD PARTY EVALUATION, Docket No. E002/M-14-761 (August 25, 2017).

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 requirements listed above:

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:	2024 NDT Contributions

We have electronically filed this document with the Minnesota Public Utilities Commission, and copies have been served on the parties on the attached service list. Please contact me at (612) 216-8257 or michele.a.kietzman@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

MICHELE A. KIETZMAN
SENIOR MANAGER, CAPITAL ASSET ACCOUNTING

Enclosures
cc: Service List

XCEL ENERGY
EXTERNAL FUND EVALUATION
MARCH 2025

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 November 27, 2024 (Docket No. E002/M-24-394). 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 Minnesota jurisdiction accrual remains unchanged, along with the Wisconsin, North Dakota, and South Dakota jurisdiction accruals from last year. The following are the Minnesota jurisdictional balances at book value as of December 31, 2024:

Table 1
Book Value as of December 31, 2024
Minnesota Jurisdiction Balances

Qualified Trust Fund	Ending Balance
Monticello	$690,495,206
Prairie Island Unit 1	$416,562,402
Prairie Island Unit 2	$444,918,525
Total	**$1,551,976,133**

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, 2024 is $1,363.5 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, 2024

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 03/15/1991	-	-	-	-
Contributions/Transfers	1,406,692,142	671,776,962	357,754,109	377,161,071
Market Value at 12/31/2024	3,493,594,430	1,561,161,837	928,065,811	1,004,366,783
Increase/(Decrease) in Market Value	**2,086,902,289**	**889,384,875**	**570,311,702**	**627,205,712**

Table 3
Market Value Change by Component
From March 15, 1991 to December 31, 2024

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	1,010,055,369	411,754,204	285,678,760	312,622,404
Realized Gains/(Losses)	203,244,015	58,635,228	69,716,913	74,891,874
Management Fees	(126,259,917)	(51,331,347)	(35,907,681)	(39,020,889)
Trustee Fees	(12,800,928)	(4,653,284)	(4,020,347)	(4,127,296)
Income Taxes	(350,806,070)	(140,120,110)	(100,358,562)	(110,327,398)
Unrealized Gains/(Losses)	1,363,469,820	615,100,185	355,202,618	393,167,018
Increase/(Decrease) in Market Value	**2,086,902,289**	**889,384,875**	**570,311,702**	**627,205,712**

Table 4
Summary of Qualified Trust Fund
From January 1, 2024 to December 31, 2024

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 12/31/2023	3,209,781,760	1,437,861,738	845,096,300	926,823,722
Contributions/Transfers	36,658,901	4,975,515	20,204,729	11,478,657
Total	**3,246,440,661**	**1,442,837,253**	**865,301,029**	**938,302,379**
Market Value at 12/31/2024	3,493,594,430	1,561,161,837	928,065,811	1,004,366,783
Increase/(Decrease) in Market Value	**247,153,769**	**118,324,584**	**62,764,782**	**66,064,403**

Table 5
Market Value Change by Component
From January 1, 2024 to December 31, 2024

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	85,932,486	38,138,258	22,887,451	24,906,777
Realized Gains/(Losses)	(1,607,930)	(1,203,869)	(1,176,799)	772,739
Management Fees	(9,437,297)	(3,951,020)	(2,681,336)	(2,804,940)
Truste Fees	(1,487,870)	(545,852)	(462,373)	(479,645)
Income Taxes	(33,208,820)	(13,121,700)	(9,347,081)	(10,740,039)
Unrealized Gains/(Losses)	206,963,199	99,008,768	53,544,920	54,409,512
Increase/(Decrease) in Market Value	**247,153,769**	**118,324,584**	**62,764,782**	**66,064,403**

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, 2024 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 2024, there were eight investment managers covering eight asset categories. As of December 2024, 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	Morgan Stanley High Yield
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 (January 1, 1995), including the returns since January 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 12/31/2024					
	2024	**1 Year**	**3 Year**	**5 Year**	**15 Year**	**SI**	**1/1/09 to 12/31/24**
Total Qualified Trust Fund	8.79%	8.79%	2.22%	7.46%	7.52%	5.84%	8.30%
Qualified Trust Fund Benchmark*	9.00%	9.00%	2.57%	7.44%	7.17%	5.51%	7.75%

* 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, 2024, the current allocation versus target was as follows:

Table 7
Xcel Energy
NDT

	12/31/24 Actuals	2024 Target Allocation	Benchmark
Equities			
US Equities	34.2%	31.6%	Russell 3000
Non-US Equity - EAFE	11.4%	11.6%	MSCI EAFE ND
Non-US Equity - EM	5.4%	4.8%	MSCI EM ND
Private Equity	11.2%	12.0%	Custom Cambridge Private Equity Index
Total Equities	**62.2%**	**60.0%**	**Weighted avg equity benchmark**
Fixed Income			
US Investment Grade	18.3%	19.0%	Custom US corporate and inflation benchmark
High Yield	6.5%	6.6%	BofA/ML High Yield Master II
EM Debt	4.4%	4.4%	JPMorgan EMBI GD
Total Fixed Income	**29.2%**	**30.0%**	**Weighted avg fixed income benchmark**
Alternatives			
Real Assets - Real Estate	8.3%	10.0%	NCREIF ODCE Index
Total Alternatives	**8.3%**	**10.0%**	**Weighted avg alternatives benchmark**
Cash	**0.3%**	**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. 2024 Target Allocation reflects the target allocation approved by the NDTC in July 2024.

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 12/31/2024)[4]

	5-year			10-year			20-year		
	Return	Benchmark	Excess Return	Return	Benchmark	Excess Return	Return	Benchmark	Excess Return
Qualified Composite	**7.5%**	**7.4%**	**0.0%**	**7.4%**	**7.3%**	**0.1%**	**6.0%**	**5.3%**	**0.7%**
US Equity	13.6%	13.9%	-0.2%	12.4%	12.6%	-0.2%	--	10.2%	--
EAFE Equity	4.9%	4.7%	0.2%	5.4%	5.2%	0.2%	--	4.8%	--
EM Equity	3.4%	1.7%	1.7%	3.5%	3.6%	-0.1%	--	6.0%	--
IG Fixed Income	-0.2%	-0.4%	0.3%	1.6%	1.6%	-0.1%	3.3%	2.5%	0.8%
High Yield	4.0%	4.1%	-0.1%	4.9%	5.1%	-0.2%	--	6.4%	--
EM Debt	0.5%	0.1%	0.3%	3.2%	3.1%	0.1%	--	5.5%	--
Real Estate	5.6%	2.1%	3.5%	8.1%	5.2%	3.0%	--	--	--
Private Equity	12.7%	14.8%	-2.1%	12.7%	12.7%	0.0%	--	--	--
Cash	3.0%	2.5%	0.5%	3.7%	1.8%	1.9%	--	--	--

[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 (January 1,2009 onwards) and Willis Towers Watson performance data prior to January 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:
- January 1, 1994 – December 31, 1998: 50% 5-year Muni / 50% 10-year Muni
- January 1, 1999 – September 30, 2006: Intermediate Gov/Credit Index (tax-effected at 33% annual turnover)
- October 1, 2006 – December 31, 2008: Weighted blend between Intermediate Gov/Credit Index (tax-effected at 33% annual turnover) and S&P 500
- January 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 historically 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 and 2024, we calculated proxy returns – *i.e.*, the average return we would expect for the NDTs given the 2022 asset allocation reported by NISA and applying those asset class weights to benchmark indexes or passive investment vehicles. The 2023 and 2024 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 December 31, 2024

	2024 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	8.8%	8.8%	2.2%	7.5%	7.4%	7.5%	6.0%	5.8%
S&P 500 Index	25.0%	25.0%	8.9%	14.5%	13.1%	13.9%	10.4%	10.9%
10-year Treasury Note	0.2%	0.2%	-3.1%	-0.8%	0.7%	2.2%	3.2%	5.1%
DOC Portfolio (2014 Schwab)	16.4%	16.4%	4.1%	9.5%	9.5%	--	--	--
DOC Portfolio (2017)	11.0%	11.0%	2.1%	7.1%	7.4%	--	--	--
Other NDTs (Proxy Return)	12.1%	12.1%	2.7%	6.5%	6.7%	7.5%	6.3%	6.4%

[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

CASH MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			12,839.87	12,839.87	0.31%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	4,120,870.160	4,120,870.16	4,120,870.16	99.69%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		4,120,870.160	4,133,710.03	4,133,710.03	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS		4,120,870.160	4,133,710.03	4,133,710.03	100.00%	0.00
TOTAL ASSETS - BASE:		4,120,870.160	4,133,710.03	4,133,710.03	100.00%	0.00

BNY

PARAMETRIC US MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			2,708.06	2,708.06	0.00%	0.00
DIVIDENDS RECEIVABLE			339,138.15	339,138.15	0.06%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	396,616.530	396,616.53	396,616.53	0.07%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**396,616.530**	**738,462.74**	**738,462.74**	**0.13%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**396,616.530**	**738,462.74**	**738,462.74**	**0.13%**	**0.00**
EQUITY						
U.S. DOLLAR						
ABM INDUSTRIES INC SEC ID: 000957100	51.1800	422.000	9,646.92	21,597.96	0.00%	11,951.04
AFLAC INC SEC ID: 001055102	103.4400	7,629.000	214,825.36	789,143.76	0.14%	574,318.40
AGCO CORP SEC ID: 001084102	93.4800	762.000	30,154.04	71,231.76	0.01%	41,077.72
ASGN INC SEC ID: 00191U102	83.3400	504.000	9,843.12	42,003.36	0.01%	32,160.24
AT&T INC SEC ID: 00206R102	22.7700	53,543.000	877,186.49	1,219,174.11	0.22%	341,987.62
ABBOTT LABORATORIES SEC ID: 002824100	113.1100	18,761.000	689,679.19	2,122,056.71	0.38%	1,432,377.52
ABBVIE INC SEC ID: 00287Y109	177.7000	19,231.000	801,730.29	3,417,348.70	0.62%	2,615,618.41
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	39.6500	2,567.000	58,281.03	101,781.55	0.02%	43,500.52
ACI WORLDWIDE INC SEC ID: 004498101	51.9100	1,185.000	15,102.21	61,513.35	0.01%	46,411.14
ACUITY BRANDS INC SEC ID: 00508Y102	292.1300	397.000	27,182.52	115,975.61	0.02%	88,793.09

BNY

PARAMETRIC US MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	444.6800	4,647.000	352,907.28	2,066,427.96	0.37%	1,713,520.68
AECOM SEC ID: 00766T100	106.8200	1,708.000	45,349.43	182,448.56	0.03%	137,099.13
ADVANSIX INC SEC ID: 00773T101	28.4900	290.000	1,983.74	8,262.10	0.00%	6,278.36
ADVANCED MICRO DEVICES INC SEC ID: 007903107	120.7900	16,639.000	92,023.43	2,009,824.81	0.36%	1,917,801.38
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	115.6000	1,712.000	59,116.59	197,907.20	0.04%	138,790.61
ADVANCED ENERGY INDUSTRIES INC SEC ID: 007973100	115.6300	1,109.000	57,562.65	128,233.67	0.02%	70,671.02
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	184.9200	890.000	56,390.22	164,578.80	0.03%	108,188.58
AFFIRM HOLDINGS INC SEC ID: 00827B106	60.9000	5,313.000	79,142.14	323,561.70	0.06%	244,419.56
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	134.3400	3,164.000	106,300.45	425,051.76	0.08%	318,751.31
AGREE REALTY CORP SEC ID: 008492100	70.4500	1,257.000	42,536.88	88,555.65	0.02%	46,018.77
AIRBNB INC SEC ID: 009066101	131.4100	3,562.000	340,977.45	468,082.42	0.08%	127,104.97
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	290.0400	1,906.000	133,552.32	552,816.24	0.10%	419,263.92
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	95.6500	1,986.000	83,529.14	189,960.90	0.03%	106,431.76
ALASKA AIR GROUP INC SEC ID: 011659109	64.7500	1,288.000	21,574.00	83,398.00	0.02%	61,824.00
ALBANY INTERNATIONAL CORP SEC ID: 012348108	79.9700	220.000	5,442.80	17,593.40	0.00%	12,150.60

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PARAMETRIC US MON - [redacted]

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
ALBEMARLE CORP SEC ID: 012653101	86.0800	1,783.000	157,752.85	153,480.64	0.03%	-4,272.21
ALCOA CORP SEC ID: 013872106	37.7800	4,343.000	33,921.32	164,078.54	0.03%	130,157.22
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	97.5500	1,227.000	119,733.28	119,693.85	0.02%	-39.43
ALIGN TECHNOLOGY INC SEC ID: 016255101	208.5100	749.000	125,465.06	156,173.99	0.03%	30,708.93
BREAD FINANCIAL HOLDINGS INC SEC ID: 018581108	61.0600	1,563.000	45,947.46	95,436.78	0.02%	49,489.32
ALLIANT ENERGY CORP SEC ID: 018802108	59.1400	2,636.000	70,702.73	155,893.04	0.03%	85,190.31
ALLISON TRANSMISSION HOLDINGS SEC ID: 01973R101	108.0600	1,221.000	35,763.09	131,941.26	0.02%	96,178.17
ALLSTATE CORP/THE SEC ID: 020002101	192.7900	3,307.000	128,390.32	637,556.53	0.11%	509,166.21
ALLY FINANCIAL INC SEC ID: 02005N100	36.0100	3,952.000	63,098.68	142,311.52	0.03%	79,212.84
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	235.3100	1,226.000	95,967.28	288,490.06	0.05%	192,522.78
ALPHABET INC SEC ID: 02079K107	190.4400	26,260.000	304,963.54	5,000,954.40	0.90%	4,695,990.86
ALPHABET INC SEC ID: 02079K305	189.3000	84,300.000	2,770,650.05	15,957,990.00	2.88%	13,187,339.95
ALTRIA GROUP INC SEC ID: 02209S103	52.2900	20,981.000	526,670.25	1,097,096.49	0.20%	570,426.24
ALTUS POWER INC SEC ID: 02217A102	4.0700	68,947.000	294,753.43	280,614.29	0.05%	-14,139.14
AMAZON.COM INC SEC ID: 023135106	219.3900	87,757.000	3,810,139.66	19,253,008.23	3.47%	15,442,868.57
U-HAUL HOLDING CO SEC ID: 023586100	69.0900	242.000	4,958.70	16,719.78	0.00%	11,761.08

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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
U-HAUL HOLDING CO SEC ID: 023586506	64.0500	2,178.000	52,853.63	139,500.90	0.03%	86,647.27
AMEREN CORP SEC ID: 023608102	89.1400	1,767.000	59,630.12	157,510.38	0.03%	97,880.26
AMENTUM HOLDINGS INC SEC ID: 023939101	21.0300	1,042.000	7,626.53	21,913.26	0.00%	14,286.73
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	92.2300	4,550.000	181,998.44	419,646.50	0.08%	237,648.06
AMERICAN EXPRESS CO SEC ID: 025816109	296.7900	7,733.000	522,609.41	2,295,077.07	0.41%	1,772,467.66
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	136.9300	1,708.000	73,145.52	233,876.44	0.04%	160,730.92
AMERICAN HOMES 4 RENT SEC ID: 02665T306	37.4200	4,525.000	71,030.84	169,325.50	0.03%	98,294.66
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	72.8000	8,221.000	227,191.76	598,488.80	0.11%	371,297.04
LOGILITY SUPPLY CHAIN SOLUTION SEC ID: 029683109	11.0800	26,568.000	264,252.98	294,373.44	0.05%	30,120.46
AMERICAN STATES WATER CO SEC ID: 029899101	77.7200	860.000	34,907.40	66,839.20	0.01%	31,931.80
AMERICAN TOWER CORP SEC ID: 03027X100	183.4100	4,050.000	235,353.42	742,810.50	0.13%	507,457.08
AMERICAN WATER WORKS CO INC SEC ID: 030420103	124.4900	1,905.000	136,247.92	237,153.45	0.04%	100,905.53
AMERICOLD REALTY TRUST INC SEC ID: 03064D108	21.4000	10,356.000	236,070.02	221,618.40	0.04%	-14,451.62
AMERISAFE INC SEC ID: 03071H100	51.5400	3,011.000	147,259.20	155,186.94	0.03%	7,927.74
CENCORA INC SEC ID: 03073E105	224.6800	1,548.000	77,324.96	347,804.64	0.06%	270,479.68

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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
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	532.4300	750.000	35,109.71	399,322.50	0.07%	364,212.79
AMETEK INC SEC ID: 031100100	180.2600	1,570.000	80,284.72	283,008.20	0.05%	202,723.48
AMGEN INC SEC ID: 031162100	260.6400	5,567.000	308,781.86	1,450,982.88	0.26%	1,142,201.02
AMPHENOL CORP SEC ID: 032095101	69.4500	11,784.000	162,213.17	818,398.80	0.15%	656,185.63
ANALOG DEVICES INC SEC ID: 032654105	212.4600	5,240.000	314,935.70	1,113,290.40	0.20%	798,354.70
ANAPTYSBIO INC SEC ID: 032724106	13.2400	4,333.000	64,198.39	57,368.92	0.01%	-6,829.47
ANSYS INC SEC ID: 03662Q105	337.3300	955.000	86,986.38	322,150.15	0.06%	235,163.77
ELEVANCE HEALTH INC SEC ID: 036752103	368.9000	2,432.000	224,533.02	897,164.80	0.16%	672,631.78
ANTERO MIDSTREAM CORP SEC ID: 03676B102	15.0900	12,957.000	67,446.18	195,521.13	0.04%	128,074.95
APOLLO GLOBAL MANAGEMENT INC SEC ID: 03769M106	165.1600	5,828.000	222,110.26	962,552.48	0.17%	740,442.22
APPLE INC SEC ID: 037833100	250.4200	145,508.000	954,234.61	36,438,113.36	6.57%	35,483,878.75
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	239.4700	337.000	11,522.03	80,701.39	0.01%	69,179.36
APPLIED MATERIALS INC SEC ID: 038222105	162.6300	11,601.000	176,417.58	1,886,670.63	0.34%	1,710,253.05
APPLOVIN CORP SEC ID: 03831W108	323.8300	884.000	282,016.76	286,265.72	0.05%	4,248.96
APTARGROUP INC SEC ID: 038336103	157.1000	672.000	38,910.28	105,571.20	0.02%	66,660.92
ARCBEST CORP SEC ID: 03937C105	93.3200	519.000	10,037.46	48,433.08	0.01%	38,395.62

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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
ARCHER AVIATION INC SEC ID: 03945R102	9.7500	26,302.000	298,138.17	256,444.50	0.05%	-41,693.67
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	50.5200	6,810.000	217,221.77	344,041.20	0.06%	126,819.43
ARES MANAGEMENT CORP SEC ID: 03990B101	177.0300	1,732.000	52,423.98	306,615.96	0.06%	254,191.98
ARISTA NETWORKS INC SEC ID: 040413205	110.5300	11,876.000	110,536.89	1,312,654.28	0.24%	1,202,117.39
ARROW FINANCIAL CORP SEC ID: 042744102	28.7100	566.000	9,702.31	16,249.86	0.00%	6,547.55
ARTESIAN RESOURCES CORP SEC ID: 043113208	31.6200	1,317.000	40,051.95	41,643.54	0.01%	1,591.59
ASPEN AEROGELS INC SEC ID: 04523Y105	11.8800	10,982.000	81,326.71	130,466.16	0.02%	49,139.45
ASSOCIATED BANC-CORP SEC ID: 045487105	23.9000	6,395.000	74,365.86	152,840.50	0.03%	78,474.64
ASSURANT INC SEC ID: 04621X108	213.2200	614.000	36,558.18	130,917.08	0.02%	94,358.90
ATEA PHARMACEUTICALS INC SEC ID: 04683R106	3.3500	31,537.000	94,642.54	105,648.95	0.02%	11,006.41
ATLANTA BRAVES HOLDINGS INC SEC ID: 047726302	38.2600	56.000	1,112.31	2,142.56	0.00%	1,030.25
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	37.8800	817.000	9,722.80	30,947.96	0.01%	21,225.16
ATLASSIAN CORP SEC ID: 049468101	243.3800	1,593.000	126,757.22	387,704.34	0.07%	260,947.12
ATMOS ENERGY CORP SEC ID: 049560105	139.2700	778.000	24,258.04	108,352.06	0.02%	84,094.02
AUTODESK INC SEC ID: 052769106	295.5700	2,128.000	109,944.88	628,972.96	0.11%	519,028.08
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	292.7300	2,939.000	147,707.41	860,333.47	0.16%	712,626.06

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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
AUTONATION INC SEC ID: 05329W102	169.8400	1,723.000	56,528.35	292,634.32	0.05%	236,105.97
AUTOZONE INC SEC ID: 053332102	3,202.0000	274.000	172,252.84	877,348.00	0.16%	705,095.16
AVANTOR INC SEC ID: 05352A100	21.0700	5,101.000	84,056.37	107,478.07	0.02%	23,421.70
AVERY DENNISON CORP SEC ID: 053611109	187.1300	1,043.000	75,716.12	195,176.59	0.04%	119,460.47
AVIENT CORP SEC ID: 05368V106	40.8600	1,242.000	20,837.56	50,748.12	0.01%	29,910.56
AVISTA CORP SEC ID: 05379B107	36.6300	4,812.000	176,441.78	176,263.56	0.03%	-178.22
AXON ENTERPRISE INC SEC ID: 05464C101	594.3200	844.000	51,045.12	501,606.08	0.09%	450,560.96
AXOS FINANCIAL INC SEC ID: 05465C100	69.8500	3,099.000	55,014.72	216,465.15	0.04%	161,450.43
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	89.3500	1,891.000	66,710.02	168,960.85	0.03%	102,250.83
BWX TECHNOLOGIES INC SEC ID: 05605H100	111.3900	1,005.000	18,989.84	111,946.95	0.02%	92,957.11
BADGER METER INC SEC ID: 056525108	212.1200	270.000	4,965.30	57,272.40	0.01%	52,307.10
BAKER HUGHES CO SEC ID: 05722G100	41.0200	9,802.000	166,819.61	402,078.04	0.07%	235,258.43
BALCHEM CORP SEC ID: 057665200	162.9950	123.000	5,078.67	20,048.39	0.00%	14,969.72
BALL CORP SEC ID: 058498106	55.1300	4,452.000	149,227.90	245,438.76	0.04%	96,210.86
BANCFIRST CORP SEC ID: 05945F103	117.1800	264.000	5,043.72	30,935.52	0.01%	25,891.80
BANK OF AMERICA CORP SEC ID: 060505104	43.9500	58,273.000	798,991.93	2,561,098.35	0.46%	1,762,106.42

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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
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	76.8300	3,815.000	100,542.13	293,106.45	0.05%	192,564.32
BANK OZK SEC ID: 06417N103	44.5300	3,092.000	55,027.14	137,686.76	0.02%	82,659.62
BARNES GROUP INC SEC ID: 067806109	47.2600	433.000	10,158.18	20,463.58	0.00%	10,305.40
BAXTER INTERNATIONAL INC SEC ID: 071813109	29.1600	4,574.000	111,821.74	133,377.84	0.02%	21,556.10
BECTON DICKINSON & CO SEC ID: 075887109	226.8700	2,185.000	182,948.59	495,710.95	0.09%	312,762.36
BELLRING BRANDS INC SEC ID: 07831C103	75.3400	929.000	15,453.21	69,990.86	0.01%	54,537.65
W R BERKLEY CORP SEC ID: 084423102	58.5200	5,284.000	74,420.16	309,219.68	0.06%	234,799.52
BERKSHIRE HATHAWAY INC SEC ID: 084670702	453.2800	17,837.000	1,847,125.02	8,085,155.36	1.46%	6,238,030.34
BERRY GLOBAL GROUP INC SEC ID: 08579W103	64.6700	1,200.000	36,947.72	77,604.00	0.01%	40,656.28
BEST BUY CO INC SEC ID: 086516101	85.8000	2,226.000	55,758.94	190,990.80	0.03%	135,231.86
BIO-RAD LABORATORIES INC SEC ID: 090572207	328.5100	251.000	35,554.15	82,456.01	0.01%	46,901.86
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	65.7300	1,673.000	106,033.90	109,966.29	0.02%	3,932.39
BIOGEN INC SEC ID: 09062X103	152.9200	1,367.000	167,732.17	209,041.64	0.04%	41,309.47
BIO-TECHNE CORP SEC ID: 09073M104	72.0300	1,592.000	31,893.88	114,671.76	0.02%	82,777.88
BLACK HILLS CORP SEC ID: 092113109	58.5200	1,098.000	45,137.58	64,254.96	0.01%	19,117.38
BLACKSTONE INC SEC ID: 09260D107	172.4200	3,685.000	391,683.84	635,367.70	0.11%	243,683.86

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BLACKROCK INC SEC ID: 09290D101	1,025.1100	1,446.000	566,914.38	1,482,309.06	0.27%	915,394.68
BOEING CO/THE SEC ID: 097023105	177.0000	4,185.000	357,591.30	740,745.00	0.13%	383,153.70
BOOKING HOLDINGS INC SEC ID: 09857L108	4,968.4200	318.000	257,736.71	1,579,957.56	0.28%	1,322,220.85
BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	128.7000	1,189.000	35,384.64	153,024.30	0.03%	117,639.66
BORGWARNER INC SEC ID: 099724106	31.7900	4,312.000	102,465.88	137,078.48	0.02%	34,612.60
BOSTON BEER CO INC/THE SEC ID: 100557107	299.9800	194.000	52,250.02	58,196.12	0.01%	5,946.10
BOSTON SCIENTIFIC CORP SEC ID: 101137107	89.3200	12,576.000	123,881.95	1,123,288.32	0.20%	999,406.37
BRIGHTHOUSE FINANCIAL INC SEC ID: 10922N103	48.0400	2,094.000	50,334.29	100,595.76	0.02%	50,261.47
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	56.5600	13,104.000	332,458.23	741,162.24	0.13%	408,704.01
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	27.8400	5,542.000	59,830.89	154,289.28	0.03%	94,458.39
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	226.0900	1,874.000	147,781.06	423,692.66	0.08%	275,911.60
BROADCOM INC SEC ID: 11135F101	231.8400	40,965.000	1,053,292.27	9,497,325.60	1.71%	8,444,033.33
BROWN & BROWN INC SEC ID: 115236101	102.0200	1,850.000	23,300.75	188,737.00	0.03%	165,436.25
BROWN-FORMAN CORP SEC ID: 115637209	37.9800	3,276.000	58,999.29	124,422.48	0.02%	65,423.19
BRUKER CORP SEC ID: 116794108	58.6200	1,908.000	35,736.84	111,846.96	0.02%	76,110.12
BRUNOS INC NEW SEC ID: 116881202	0.0000	68.000	680.00	0.00	0.00%	-680.00

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BRUNSWICK CORP/DE SEC ID: 117043109	64.6800	1,071.000	23,452.29	69,272.28	0.01%	45,819.99
BURLINGTON STORES INC SEC ID: 122017106	285.0600	736.000	34,793.91	209,804.16	0.04%	175,010.25
BYLINE BANCORP INC SEC ID: 124411109	29.0000	5,682.000	58,043.79	164,778.00	0.03%	106,734.21
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	195.4000	715.000	30,883.57	139,711.00	0.03%	108,827.43
CBRE GROUP INC SEC ID: 12504L109	131.2900	2,495.000	54,041.71	327,568.55	0.06%	273,526.84
CDW CORP/DE SEC ID: 12514G108	174.0400	1,249.000	61,399.77	217,375.96	0.04%	155,976.19
CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	103.3200	1,695.000	107,640.41	175,127.40	0.03%	67,486.99
CIGNA GROUP/THE SEC ID: 125523100	276.1400	3,302.000	200,504.02	911,814.28	0.16%	711,310.26
CME GROUP INC SEC ID: 12572Q105	232.2300	3,262.000	288,083.69	757,534.26	0.14%	469,450.57
CMS ENERGY CORP SEC ID: 125896100	66.6500	2,574.000	91,725.52	171,557.10	0.03%	79,831.58
CNA FINANCIAL CORP SEC ID: 126117100	48.3700	3,166.000	86,313.05	153,139.42	0.03%	66,826.37
CSG SYSTEMS INTERNATIONAL INC SEC ID: 126349109	51.1100	278.000	5,017.90	14,208.58	0.00%	9,190.68
CSX CORP SEC ID: 126408103	32.2700	16,200.000	83,325.57	522,774.00	0.09%	439,448.43
CTS CORP SEC ID: 126501105	52.7300	1,004.000	19,586.37	52,940.92	0.01%	33,354.55
CNX RESOURCES CORP SEC ID: 12653C108	36.6700	5,714.000	32,118.55	209,532.38	0.04%	177,413.83
CVB FINANCIAL CORP SEC ID: 126600105	21.4100	5,973.000	75,803.55	127,881.93	0.02%	52,078.38

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CVS HEALTH CORP SEC ID: 126650100	44.8900	9,566.000	318,212.71	429,417.74	0.08%	111,205.03
CABOT CORP SEC ID: 127055101	91.3100	2,476.000	74,074.54	226,083.56	0.04%	152,009.02
COTERRA ENERGY INC SEC ID: 127097103	25.5400	19,870.000	82,091.15	507,479.80	0.09%	425,388.65
CACI INTERNATIONAL INC SEC ID: 127190304	404.0600	361.000	36,219.13	145,865.66	0.03%	109,646.53
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	300.4600	2,671.000	94,951.25	802,528.66	0.14%	707,577.41
CADENCE BANK SEC ID: 12740C103	34.4500	657.000	6,878.79	22,633.65	0.00%	15,754.86
CALERES INC SEC ID: 129500104	23.1600	6,497.000	64,552.69	150,470.52	0.03%	85,917.83
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	45.3300	1,871.000	42,284.60	84,812.43	0.02%	42,527.83
CAMDEN PROPERTY TRUST SEC ID: 133131102	116.0400	1,315.000	101,540.02	152,592.60	0.03%	51,052.58
THE CAMPBELL'S COMPANY SEC ID: 134429109	41.8800	1,364.000	55,117.42	57,124.32	0.01%	2,006.90
CANNAE HOLDINGS INC SEC ID: 13765N107	19.8600	381.000	3,330.01	7,566.66	0.00%	4,236.65
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	178.3200	5,644.000	335,095.74	1,006,438.08	0.18%	671,342.34
CAREDX INC SEC ID: 14167L103	21.4100	10,206.000	81,091.67	218,510.46	0.04%	137,418.79
CARETRUST REIT INC SEC ID: 14174T107	27.0500	4,078.000	55,363.85	110,309.90	0.02%	54,946.05
CARLISLE COS INC SEC ID: 142339100	368.8400	620.000	38,181.49	228,680.80	0.04%	190,499.31
CARMAX INC SEC ID: 143130102	81.7600	1,937.000	50,536.33	158,369.12	0.03%	107,832.79

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PARAMETRIC US MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CARNIVAL CORP SEC ID: 143658300	24.9200	21,107.000	189,018.18	525,986.44	0.09%	336,968.26
CARRIER GLOBAL CORP SEC ID: 14448C104	68.2600	9,936.000	124,878.43	678,231.36	0.12%	553,352.93
CARTER'S INC SEC ID: 146229109	54.1900	727.000	29,892.09	39,396.13	0.01%	9,504.04
CASEY'S GENERAL STORES INC SEC ID: 147528103	396.2300	331.000	14,247.60	131,152.13	0.02%	116,904.53
CATERPILLAR INC SEC ID: 149123101	362.7600	5,986.000	404,233.46	2,171,481.36	0.39%	1,767,247.90
CAVCO INDUSTRIES INC SEC ID: 149568107	446.2300	211.000	9,826.27	94,154.53	0.02%	84,328.26
CELANESE CORP SEC ID: 150870103	69.2100	1,375.000	44,646.25	95,163.75	0.02%	50,517.50
CELSIUS HOLDINGS INC SEC ID: 15118V207	26.3400	10,652.000	270,969.73	280,573.68	0.05%	9,603.95
CENTENE CORP SEC ID: 15135B101	60.5800	3,644.000	60,575.03	220,753.52	0.04%	160,178.49
CENTERPOINT ENERGY INC SEC ID: 15189T107	31.7300	5,131.000	74,714.02	162,806.63	0.03%	88,092.61
CENTRAL GARDEN & PET CO SEC ID: 153527205	33.0500	2,411.000	40,369.78	79,683.55	0.01%	39,313.77
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	184.6000	513.000	27,316.20	94,699.80	0.02%	67,383.60
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	342.7700	917.000	90,324.42	314,320.09	0.06%	223,995.67
CHEMED CORP SEC ID: 16359R103	529.8000	77.000	4,924.15	40,794.60	0.01%	35,870.45
CHENIERE ENERGY INC SEC ID: 16411R208	214.8700	3,492.000	110,810.09	750,326.04	0.14%	639,515.95
CHEVRON CORP SEC ID: 166764100	144.8400	19,643.000	1,305,570.08	2,845,092.12	0.51%	1,539,522.04

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	60.3000	13,900.000	86,984.13	838,170.00	0.15%	751,185.87
CHOICE HOTELS INTERNATIONAL IN SEC ID: 169905106	141.9800	809.000	50,449.24	114,861.82	0.02%	64,412.58
CHURCH & DWIGHT CO INC SEC ID: 171340102	104.7100	3,408.000	119,659.77	356,851.68	0.06%	237,191.91
CIENA CORP SEC ID: 171779309	84.8100	1,857.000	31,006.71	157,492.17	0.03%	126,485.46
CINCINNATI FINANCIAL CORP SEC ID: 172062101	143.7000	899.000	67,389.04	129,186.30	0.02%	61,797.26
CISCO SYSTEMS INC SEC ID: 17275R102	59.2000	44,188.000	1,140,967.70	2,615,929.60	0.47%	1,474,961.90
CINTAS CORP SEC ID: 172908105	182.7000	2,524.000	67,072.18	461,134.80	0.08%	394,062.62
CITIGROUP INC SEC ID: 172967424	70.3900	10,334.000	395,735.54	727,410.26	0.13%	331,674.72
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	43.7600	10,806.000	225,828.64	472,870.56	0.09%	247,041.92
CITY HOLDING CO SEC ID: 177835105	118.4800	733.000	32,880.72	86,845.84	0.02%	53,965.12
CIVITAS RESOURCES INC SEC ID: 17888H103	45.8700	4,827.000	52,209.00	221,414.49	0.04%	169,205.49
CLEAN HARBORS INC SEC ID: 184496107	230.1400	974.000	42,690.42	224,156.36	0.04%	181,465.94
CLEANSPARK INC SEC ID: 18452B209	9.2100	48,694.000	504,718.31	448,471.74	0.08%	-56,246.57
CLOROX CO/THE SEC ID: 189054109	162.4100	1,113.000	103,057.14	180,762.33	0.03%	77,705.19
CLOUDFLARE INC SEC ID: 18915M107	107.6800	2,580.000	168,227.17	277,814.40	0.05%	109,587.23
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	1,259.9900	166.000	10,121.02	209,158.34	0.04%	199,037.32

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PARAMETRIC US MON - [redacted]

Report ID: GL8013
[redacted] USD
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 CO/THE SEC ID: 191216100	62.2600	37,668.000	1,243,632.76	2,345,209.68	0.42%	1,101,576.92
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	77.0700	1,947.000	96,262.09	150,055.29	0.03%	53,793.20
COGNEX CORP SEC ID: 192422103	35.8600	1,320.000	11,121.00	47,335.20	0.01%	36,214.20
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	76.9000	5,797.000	172,503.91	445,789.30	0.08%	273,285.39
COHEN & STEERS INC SEC ID: 19247A100	92.3400	157.000	4,953.35	14,497.38	0.00%	9,544.03
COINBASE GLOBAL INC SEC ID: 19260Q107	248.3000	4,966.000	166,539.81	1,233,057.80	0.22%	1,066,517.99
COLGATE-PALMOLIVE CO SEC ID: 194162103	90.9100	6,515.000	204,069.68	592,278.65	0.11%	388,208.97
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	27.0100	1,142.000	19,859.05	30,845.42	0.01%	10,986.37
COMCAST CORP SEC ID: 20030N101	37.5300	40,345.000	767,479.84	1,514,147.85	0.27%	746,668.01
COMERICA INC SEC ID: 200340107	61.8500	1,709.000	47,887.28	105,701.65	0.02%	57,814.37
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	62.3100	2,153.000	42,741.99	134,153.43	0.02%	91,411.44
COMMERCIAL METALS CO SEC ID: 201723103	49.6000	4,111.000	61,026.54	203,905.60	0.04%	142,879.06
COMMUNITY FINANCIAL SYSTEM INC SEC ID: 203607106	61.6800	1,522.000	38,065.04	93,876.96	0.02%	55,811.92
CONAGRA BRANDS INC SEC ID: 205887102	27.7500	7,635.000	181,185.08	211,871.25	0.04%	30,686.17
CONMED CORP SEC ID: 207410101	68.4400	161.000	4,929.82	11,018.84	0.00%	6,089.02

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONOCOPHILLIPS SEC ID: 20825C104	99.1700	12,130.000	399,513.94	1,202,932.10	0.22%	803,418.16
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	23.8600	168.000	1,996.90	4,008.48	0.00%	2,011.58
CONSOLIDATED EDISON INC SEC ID: 209115104	89.2300	2,699.000	126,471.97	240,831.77	0.04%	114,359.80
CONSTELLATION BRANDS INC SEC ID: 21036P108	221.0000	1,155.000	141,429.17	255,255.00	0.05%	113,825.83
CONSTELLATION ENERGY CORP SEC ID: 21037T109	223.7100	2,819.000	72,135.52	630,638.49	0.11%	558,502.97
COOPER COS INC/THE SEC ID: 216648501	91.9300	2,460.000	94,741.02	226,147.80	0.04%	131,406.78
COPART INC SEC ID: 217204106	57.3900	5,960.000	18,377.18	342,044.40	0.06%	323,667.22
CORNING INC SEC ID: 219350105	47.5200	11,899.000	224,058.17	565,440.48	0.10%	341,382.31
CORPAY INC SEC ID: 219948106	338.4200	972.000	112,503.74	328,944.24	0.06%	216,440.50
CORTEVA INC SEC ID: 22052L104	56.9600	7,918.000	163,910.60	451,009.28	0.08%	287,098.68
COSTCO WHOLESALE CORP SEC ID: 22160K105	916.2700	4,475.000	467,093.65	4,100,308.25	0.74%	3,633,214.60
COSTAR GROUP INC SEC ID: 22160N109	71.5900	2,700.000	18,614.34	193,293.00	0.03%	174,678.66
CRANE CO SEC ID: 224408104	151.7500	388.000	11,828.57	58,879.00	0.01%	47,050.43
CRANE NXT CO SEC ID: 224441105	58.2200	388.000	6,368.63	22,589.36	0.00%	16,220.73
CREDIT ACCEPTANCE CORP SEC ID: 225310101	469.4600	210.000	45,091.20	98,586.60	0.02%	53,495.40
CROCS INC SEC ID: 227046109	109.5300	1,489.000	73,583.94	163,090.17	0.03%	89,506.23

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	342.1600	1,189.000	316,470.05	406,828.24	0.07%	90,358.19
CROWN CASTLE INC SEC ID: 22822V101	90.7600	3,055.000	170,125.86	277,271.80	0.05%	107,145.94
CROWN HOLDINGS INC SEC ID: 228368106	82.6900	1,595.000	50,121.38	131,890.55	0.02%	81,769.17
CUBESMART SEC ID: 229663109	42.8500	1,954.000	37,192.18	83,728.90	0.02%	46,536.72
CULLEN/FROST BANKERS INC SEC ID: 229899109	134.2500	1,263.000	71,034.01	169,557.75	0.03%	98,523.74
CUMMINS INC SEC ID: 231021106	348.6000	1,804.000	187,042.38	628,874.40	0.11%	441,832.02
CURTISS-WRIGHT CORP SEC ID: 231561101	354.8700	434.000	14,975.69	154,013.58	0.03%	139,037.89
DR HORTON INC SEC ID: 23331A109	139.8200	5,224.000	145,627.63	730,419.68	0.13%	584,792.05
DTE ENERGY CO SEC ID: 233331107	120.7500	1,244.000	44,029.49	150,213.00	0.03%	106,183.51
DT MIDSTREAM INC SEC ID: 23345M107	99.4300	622.000	7,874.42	61,845.46	0.01%	53,971.04
DXC TECHNOLOGY CO SEC ID: 23355L106	19.9800	6,643.000	106,051.99	132,727.14	0.02%	26,675.15
DANAHER CORP SEC ID: 235851102	229.5500	5,980.000	296,931.36	1,372,709.00	0.25%	1,075,777.64
DARDEN RESTAURANTS INC SEC ID: 237194105	186.6900	2,273.000	128,307.67	424,346.37	0.08%	296,038.70
DARLING INGREDIENTS INC SEC ID: 237266101	33.6900	3,850.000	42,350.00	129,706.50	0.02%	87,356.50
DAVITA INC SEC ID: 23918K108	149.5500	1,950.000	90,147.42	291,622.50	0.05%	201,475.08
DECKERS OUTDOOR CORP SEC ID: 243537107	203.0900	2,382.000	55,007.84	483,760.38	0.09%	428,752.54
DEERE & CO SEC ID: 244199105	423.7000	2,659.000	164,670.35	1,126,618.30	0.20%	961,947.95

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PARAMETRIC US MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DELEK US HOLDINGS INC SEC ID: 24665A103	18.5000	4,470.000	47,498.75	82,695.00	0.01%	35,196.25
DELTA AIR LINES INC SEC ID: 247361702	60.5000	6,419.000	57,186.69	388,349.50	0.07%	331,162.81
DEXCOM INC SEC ID: 252131107	77.7700	3,416.000	61,633.18	265,662.32	0.05%	204,029.14
DIAMONDBACK ENERGY INC SEC ID: 25278X109	163.8300	4,300.000	112,686.50	704,469.00	0.13%	591,782.50
DIGITAL REALTY TRUST INC SEC ID: 253868103	177.3300	2,161.000	165,886.12	383,210.13	0.07%	217,324.01
WALT DISNEY CO/THE SEC ID: 254687106	111.3500	17,551.000	574,512.82	1,954,303.85	0.35%	1,379,791.03
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	173.2300	4,200.000	101,117.46	727,566.00	0.13%	626,448.54
DOLBY LABORATORIES INC SEC ID: 25659T107	78.1000	1,219.000	42,713.76	95,203.90	0.02%	52,490.14
DOLLAR GENERAL CORP SEC ID: 256677105	75.8200	2,824.000	151,528.16	214,115.68	0.04%	62,587.52
DOLLAR TREE INC SEC ID: 256746108	74.9400	2,363.000	97,547.29	177,083.22	0.03%	79,535.93
DOMINION ENERGY INC SEC ID: 25746U109	53.8600	5,283.000	216,534.94	284,542.38	0.05%	68,007.44
DONALDSON CO INC SEC ID: 257651109	67.3500	1,291.000	39,551.27	86,948.85	0.02%	47,397.58
DOORDASH INC SEC ID: 25809K105	167.7500	3,826.000	164,771.69	641,811.50	0.12%	477,039.81
DORMAN PRODUCTS INC SEC ID: 258278100	129.5500	753.000	36,708.75	97,551.15	0.02%	60,842.40
DOVER CORP SEC ID: 260003108	187.6000	1,509.000	52,983.78	283,088.40	0.05%	230,104.62
DOW INC SEC ID: 260557103	40.1300	3,878.000	125,884.68	155,624.14	0.03%	29,739.46
DROPBOX INC SEC ID: 26210C104	30.0400	3,259.000	52,686.73	97,900.36	0.02%	45,213.63

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DUKE ENERGY CORP SEC ID: 26441C204	107.7400	7,323.000	427,905.03	788,980.02	0.14%	361,074.99
DUN & BRADSTREET HOLDINGS INC SEC ID: 26484T106	12.4600	25,606.000	239,805.19	319,050.76	0.06%	79,245.57
DUPONT DE NEMOURS INC SEC ID: 26614N102	76.2500	10,232.000	411,511.60	780,190.00	0.14%	368,678.40
DYCOM INDUSTRIES INC SEC ID: 267475101	174.0600	321.000	4,798.95	55,873.26	0.01%	51,074.31
DYNATRACE INC SEC ID: 268150109	54.3500	2,312.000	59,180.64	125,657.20	0.02%	66,476.56
EOG RESOURCES INC SEC ID: 26875P101	122.5800	3,656.000	191,935.44	448,152.48	0.08%	256,217.04
EQT CORP SEC ID: 26884L109	46.1100	10,562.000	60,472.45	487,013.82	0.09%	426,541.37
EPR PROPERTIES SEC ID: 26884U109	44.2800	3,289.000	77,680.32	145,636.92	0.03%	67,956.60
EAGLE MATERIALS INC SEC ID: 26969P108	246.7600	1,015.000	61,123.22	250,461.40	0.05%	189,338.18
EAST WEST BANCORP INC SEC ID: 27579R104	95.7600	2,079.000	36,100.19	199,085.04	0.04%	162,984.85
EASTGROUP PROPERTIES INC SEC ID: 277276101	160.4900	172.000	9,958.80	27,604.28	0.00%	17,645.48
EASTMAN CHEMICAL CO SEC ID: 277432100	91.3200	1,439.000	81,420.59	131,409.48	0.02%	49,988.89
EBAY INC SEC ID: 278642103	61.9500	8,344.000	100,170.00	516,910.80	0.09%	416,740.80
ECOLAB INC SEC ID: 278865100	234.3200	2,360.000	166,081.95	552,995.20	0.10%	386,913.25
EDISON INTERNATIONAL SEC ID: 281020107	79.8400	3,175.000	134,590.47	253,492.00	0.05%	118,901.53
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	74.0300	5,826.000	147,572.22	431,298.78	0.08%	283,726.56

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ELECTRONIC ARTS INC SEC ID: 285512109	146.3000	2,411.000	72,711.62	352,729.30	0.06%	280,017.68
ELEMENT SOLUTIONS INC SEC ID: 28618M106	25.4300	6,352.000	54,055.52	161,531.36	0.03%	107,475.84
EMBECTA CORP SEC ID: 29082K105	20.6500	388.000	3,149.28	8,012.20	0.00%	4,862.92
EMCOR GROUP INC SEC ID: 29084Q100	453.9000	532.000	15,119.44	241,474.80	0.04%	226,355.36
EMERSON ELECTRIC CO SEC ID: 291011104	123.9300	7,974.000	371,888.90	988,217.82	0.18%	616,328.92
ASPEN TECHNOLOGY INC SEC ID: 29109X106	249.6300	873.000	181,478.75	217,926.99	0.04%	36,448.24
ENCOMPASS HEALTH CORP SEC ID: 29261A100	92.3500	1,295.000	40,702.26	119,593.25	0.02%	78,890.99
ENERSYS SEC ID: 29275Y102	92.4300	329.000	12,202.61	30,409.47	0.01%	18,206.86
ENTEGRIS INC SEC ID: 29362U104	99.0600	1,285.000	30,693.12	127,292.10	0.02%	96,598.98
ENTERGY CORP SEC ID: 29364G103	75.8200	3,606.000	126,913.67	273,406.92	0.05%	146,493.25
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	56.4000	390.000	5,190.90	21,996.00	0.00%	16,805.10
EQUIFAX INC SEC ID: 294429105	254.8500	1,705.000	110,223.97	434,519.25	0.08%	324,295.28
EQUINIX INC SEC ID: 29444U700	942.8900	935.000	350,621.68	881,602.15	0.16%	530,980.47
EQUITABLE HOLDINGS INC SEC ID: 29452E101	47.1700	6,960.000	119,960.60	328,303.20	0.06%	208,342.60
EQUITY COMMONWEALTH SEC ID: 294628102	1.7700	617.000	10,316.24	1,092.09	0.00%	-9,224.15
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	66.6000	1,144.000	30,069.60	76,190.40	0.01%	46,120.80

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PARAMETRIC US MON - [redacted]

Asset Detail
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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY RESIDENTIAL SEC ID: 29476L107	71.7600	2,453.000	123,908.88	176,027.28	0.03%	52,118.40
ESSENTIAL UTILITIES INC SEC ID: 29670G102	36.3200	3,633.000	53,303.37	131,950.56	0.02%	78,647.19
ESSEX PROPERTY TRUST INC SEC ID: 297178105	285.4400	432.000	62,724.18	123,310.08	0.02%	60,585.90
ETSY INC SEC ID: 29786A106	52.8900	1,927.000	53,662.31	101,919.03	0.02%	48,256.72
EURONET WORLDWIDE INC SEC ID: 298736109	102.8400	437.000	22,510.60	44,941.08	0.01%	22,430.48
EVERCORE INC SEC ID: 29977A105	277.1900	427.000	15,145.56	118,360.13	0.02%	103,214.57
EVERGY INC SEC ID: 30034W106	61.5500	2,530.000	93,430.28	155,721.50	0.03%	62,291.22
EVERSOURCE ENERGY SEC ID: 30040W108	57.4300	3,746.000	181,281.08	215,132.78	0.04%	33,851.70
EVERUS CONSTRUCTION GROUP INC SEC ID: 300426103	65.7500	464.000	12,387.19	30,508.00	0.01%	18,120.81
EXELON CORP SEC ID: 30161N101	37.6400	8,459.000	170,726.22	318,396.76	0.06%	147,670.54
EXELIXIS INC SEC ID: 30161Q104	33.3000	5,342.000	40,652.62	177,888.60	0.03%	137,235.98
EXLSERVICE HOLDINGS INC SEC ID: 302081104	44.3800	4,510.000	42,078.30	200,153.80	0.04%	158,075.50
EXPEDIA GROUP INC SEC ID: 30212P303	186.3300	1,013.000	37,157.14	188,752.29	0.03%	151,595.15
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	110.7700	1,167.000	82,287.71	129,268.59	0.02%	46,980.88
EXTRA SPACE STORAGE INC SEC ID: 30225T102	149.6000	1,932.000	136,737.54	289,027.20	0.05%	152,289.66
EXXON MOBIL CORP SEC ID: 30231G102	107.5700	40,168.000	2,003,340.44	4,320,871.76	0.78%	2,317,531.32

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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
FMC CORP SEC ID: 302491303	48.6100	1,167.000	50,691.05	56,727.87	0.01%	6,036.82
META PLATFORMS INC SEC ID: 30303M102	585.5100	21,777.000	1,801,654.98	12,750,651.27	2.30%	10,948,996.29
FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	480.2800	333.000	56,664.90	159,933.24	0.03%	103,268.34
FARMERS NATIONAL BANC CORP SEC ID: 309627107	14.2200	5,462.000	57,531.33	77,669.64	0.01%	20,138.31
FASTENAL CO SEC ID: 311900104	71.9100	6,532.000	132,149.78	469,716.12	0.08%	337,566.34
FEDEX CORP SEC ID: 31428X106	281.3300	2,297.000	237,378.43	646,215.01	0.12%	408,836.58
F5 INC SEC ID: 315616102	251.4700	475.000	36,797.75	119,448.25	0.02%	82,650.50
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	80.7700	4,420.000	176,014.95	357,003.40	0.06%	180,988.45
FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R303	56.1400	4,074.000	94,312.42	228,714.36	0.04%	134,401.94
FIFTH THIRD BANCORP SEC ID: 316773100	42.2800	9,395.000	146,066.45	397,220.60	0.07%	251,154.15
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	62.4400	1,458.000	57,512.94	91,037.52	0.02%	33,524.58
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	18.5900	10,745.000	44,428.78	199,749.55	0.04%	155,320.77
FIRST BUSEY CORP SEC ID: 319383204	23.5700	3,652.000	56,446.66	86,077.64	0.02%	29,630.98
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	2,113.0200	37.000	6,464.27	78,181.74	0.01%	71,717.47
FIRST FINANCIAL BANCORP SEC ID: 320209109	26.8800	4,791.000	55,317.09	128,782.08	0.02%	73,464.99
FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	36.0500	2,034.000	31,004.77	73,325.70	0.01%	42,320.93

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Asset Detail
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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIRST FOUNDATION INC SEC ID: 32026V104	6.2100	17,637.000	78,752.45	109,525.77	0.02%	30,773.32
FIRST HORIZON CORP SEC ID: 320517105	20.1400	6,536.000	52,418.33	131,635.04	0.02%	79,216.71
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	50.1300	1,295.000	16,776.50	64,918.35	0.01%	48,141.85
FIRST SOLAR INC SEC ID: 336433107	176.2400	597.000	81,651.69	105,215.28	0.02%	23,563.59
1ST SOURCE CORP SEC ID: 336901103	58.3800	269.000	4,912.90	15,704.22	0.00%	10,791.32
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	103.6000	249.000	9,691.08	25,796.40	0.00%	16,105.32
FISERV INC SEC ID: 337738108	205.4200	5,801.000	126,453.85	1,191,641.42	0.21%	1,065,187.57
FIRSTENERGY CORP SEC ID: 337932107	39.7800	9,292.000	256,324.82	369,635.76	0.07%	113,310.94
FIVE9 INC SEC ID: 338307101	40.6400	9,253.000	262,743.94	376,041.92	0.07%	113,297.98
FLUOR CORP SEC ID: 343412102	49.3200	7,257.000	51,275.70	357,915.24	0.06%	306,639.54
FORD MOTOR CO SEC ID: 345370860	9.9000	41,292.000	219,059.06	408,790.80	0.07%	189,731.74
FORTINET INC SEC ID: 34959E109	94.4800	8,175.000	119,444.38	772,374.00	0.14%	652,929.62
FORTUNE BRANDS INNOVATIONS INC SEC ID: 34964C106	68.3300	2,881.000	83,379.36	196,858.73	0.04%	113,479.37
FOX CORP SEC ID: 35137L105	48.5800	2,551.000	66,114.16	123,927.58	0.02%	57,813.42
FRANKLIN RESOURCES INC SEC ID: 354613101	20.2900	5,420.000	87,926.61	109,971.80	0.02%	22,045.19
FREEPORT-MCMORAN INC SEC ID: 35671D857	38.0800	16,115.000	88,650.58	613,659.20	0.11%	525,008.62

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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
FUELCELL ENERGY INC SEC ID: 35952H700	9.0400	27,366.000	290,221.43	247,388.64	0.04%	-42,832.79
HB FULLER CO SEC ID: 359694106	67.4800	1,797.000	55,317.26	121,261.56	0.02%	65,944.30
GATX CORP SEC ID: 361448103	154.9600	369.000	13,379.94	57,180.24	0.01%	43,800.30
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	43.5000	2,753.000	31,910.63	119,755.50	0.02%	87,844.87
GE HEALTHCARE TECHNOLOGIES INC SEC ID: 36266G107	78.1800	3,072.000	180,374.79	240,168.96	0.04%	59,794.17
ARTHUR J GALLAGHER & CO SEC ID: 363576109	283.8500	1,911.000	97,226.66	542,437.35	0.10%	445,210.69
GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	48.1600	2,076.000	65,074.18	99,980.16	0.02%	34,905.98
GARTNER INC SEC ID: 366651107	484.4700	1,046.000	42,532.46	506,755.62	0.09%	464,223.16
GE VERNOVA INC SEC ID: 36828A101	328.9300	1,949.000	112,861.75	641,084.57	0.12%	528,222.82
GENERAC HOLDINGS INC SEC ID: 368736104	155.0500	1,184.000	38,527.36	183,579.20	0.03%	145,051.84
GENERAL DYNAMICS CORP SEC ID: 369550108	263.4900	2,470.000	200,884.84	650,820.30	0.12%	449,935.46
GE AEROSPACE SEC ID: 369604301	166.7900	7,798.000	444,395.08	1,300,628.42	0.23%	856,233.34
GENERAL MILLS INC SEC ID: 370334104	63.7700	6,766.000	239,423.22	431,467.82	0.08%	192,044.60
GENERAL MOTORS CO SEC ID: 37045V100	53.2700	3,492.000	100,696.39	186,018.84	0.03%	85,322.45
GENTEX CORP SEC ID: 371901109	28.7300	4,529.000	76,951.18	130,118.17	0.02%	53,166.99

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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
GENUINE PARTS CO SEC ID: 372460105	116.7600	1,783.000	93,732.89	208,183.08	0.04%	114,450.19
GETTY REALTY CORP SEC ID: 374297109	30.1300	2,087.000	35,963.76	62,881.31	0.01%	26,917.55
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	58.9000	457.000	4,958.45	26,917.30	0.00%	21,958.85
GILEAD SCIENCES INC SEC ID: 375558103	92.3700	10,365.000	178,976.15	957,415.05	0.17%	778,438.90
GLACIER BANCORP INC SEC ID: 37637Q105	50.2200	572.000	7,424.56	28,725.84	0.01%	21,301.28
GLOBAL PAYMENTS INC SEC ID: 37940X102	112.0600	2,434.000	60,289.58	272,754.04	0.05%	212,464.46
GLOBUS MEDICAL INC SEC ID: 379577208	82.7100	1,554.000	43,107.96	128,531.34	0.02%	85,423.38
GLOBE LIFE INC SEC ID: 37959E102	111.5200	1,315.000	53,522.41	146,648.80	0.03%	93,126.39
GODADDY INC SEC ID: 380237107	197.3700	1,959.000	98,747.43	386,647.83	0.07%	287,900.40
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	572.6200	3,366.000	554,348.69	1,927,438.92	0.35%	1,373,090.23
GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	9.0000	9,901.000	70,945.66	89,109.00	0.02%	18,163.34
GRACO INC SEC ID: 384109104	84.2900	1,350.000	22,596.88	113,791.50	0.02%	91,194.62
WW GRAINGER INC SEC ID: 384802104	1,054.0500	556.000	114,495.46	586,051.80	0.11%	471,556.34
GRAND CANYON EDUCATION INC SEC ID: 38526M106	163.8000	844.000	53,699.75	138,247.20	0.02%	84,547.45
GRANITE POINT MORTGAGE TRUST I SEC ID: 38741L107	2.7900	90,050.000	273,691.36	251,239.50	0.05%	-22,451.86
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	27.1600	2,476.000	23,992.56	67,248.16	0.01%	43,255.60

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GREENBRIER COS INC/THE SEC ID: 393657101	60.9900	3,254.000	55,705.35	198,461.46	0.04%	142,756.11
GRIFFON CORP SEC ID: 398433102	71.2700	511.000	4,997.58	36,418.97	0.01%	31,421.39
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	421.4800	111.000	4,362.30	46,784.28	0.01%	42,421.98
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	48.9600	379.000	4,839.83	18,555.84	0.00%	13,716.01
HCA HEALTHCARE INC SEC ID: 40412C101	300.1500	3,244.000	229,952.82	973,686.60	0.18%	743,733.78
HP INC SEC ID: 40434L105	32.6300	6,571.000	58,616.99	214,411.73	0.04%	155,794.74
HAEMONETICS CORP SEC ID: 405024100	78.0800	2,526.000	115,672.20	197,230.08	0.04%	81,557.88
HALLIBURTON CO SEC ID: 406216101	27.1900	5,249.000	58,557.59	142,720.31	0.03%	84,162.72
HALOZYME THERAPEUTICS INC SEC ID: 40637H109	47.8100	3,615.000	56,932.02	172,833.15	0.03%	115,901.13
HANESBRANDS INC SEC ID: 410345102	8.1400	53,419.000	237,452.45	434,830.66	0.08%	197,378.21
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	154.6600	595.000	24,926.93	92,022.70	0.02%	67,095.77
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	109.4000	3,130.000	62,178.99	342,422.00	0.06%	280,243.01
HASBRO INC SEC ID: 418056107	55.9100	790.000	17,743.01	44,168.90	0.01%	26,425.89
HEALTHCARE REALTY TRUST INC SEC ID: 42226K105	16.9500	18,906.000	251,927.45	320,456.70	0.06%	68,529.25
HEIDRICK & STRUGGLES INTERNATI SEC ID: 422819102	44.3100	366.000	4,933.68	16,217.46	0.00%	11,283.78

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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
HELMERICH & PAYNE INC SEC ID: 423452101	32.0200	4,570.000	64,373.45	146,331.40	0.03%	81,957.95
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	175.3000	687.000	20,129.10	120,431.10	0.02%	100,302.00
HERITAGE COMMERCE CORP SEC ID: 426927109	9.3800	16,976.000	137,595.48	159,234.88	0.03%	21,639.40
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	24.5000	905.000	12,758.94	22,172.50	0.00%	9,413.56
HERSHEY CO/THE SEC ID: 427866108	169.3500	1,156.000	91,315.96	195,768.60	0.04%	104,452.64
HESS CORP SEC ID: 42809H107	133.0100	688.000	68,366.56	91,510.88	0.02%	23,144.32
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	21.3500	9,509.000	64,992.10	203,017.15	0.04%	138,025.05
HEXCEL CORP SEC ID: 428291108	62.7000	779.000	16,335.63	48,843.30	0.01%	32,507.67
HILLTOP HOLDINGS INC SEC ID: 432748101	28.6300	3,367.000	55,050.39	96,397.21	0.02%	41,346.82
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	247.1600	1,630.000	83,560.88	402,870.80	0.07%	319,309.92
HOLOGIC INC SEC ID: 436440101	72.0900	2,721.000	59,385.61	196,156.89	0.04%	136,771.28
HOME BANCSHARES INC/AR SEC ID: 436893200	28.3000	4,348.000	54,336.74	123,048.40	0.02%	68,711.66
HOME DEPOT INC/THE SEC ID: 437076102	388.9900	9,685.000	521,623.86	3,767,368.15	0.68%	3,245,744.29
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	225.8900	8,115.000	464,466.13	1,833,097.35	0.33%	1,368,631.22
HORACE MANN EDUCATORS CORP SEC ID: 440327104	39.2300	331.000	4,951.76	12,985.13	0.00%	8,033.37
HORIZON BANCORP INC/IN SEC ID: 440407104	16.1100	6,318.000	57,238.50	101,782.98	0.02%	44,544.48

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HORMEL FOODS CORP SEC ID: 440452100	31.3700	668.000	10,243.10	20,955.16	0.00%	10,712.06
HOST HOTELS & RESORTS INC SEC ID: 44107P104	17.5200	6,566.000	67,273.67	115,036.32	0.02%	47,762.65
HOWMET AEROSPACE INC SEC ID: 443201108	109.3700	4,411.000	67,206.58	482,431.07	0.09%	415,224.49
HUB GROUP INC SEC ID: 443320106	44.5600	586.000	10,600.74	26,112.16	0.00%	15,511.42
HUBBELL INC SEC ID: 443510607	418.8900	1,126.000	98,771.32	471,670.14	0.09%	372,898.82
HUBSPOT INC SEC ID: 443573100	696.7700	657.000	124,516.07	457,777.89	0.08%	333,261.82
HUMANA INC SEC ID: 444859102	253.7100	1,215.000	101,113.61	308,257.65	0.06%	207,144.04
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	170.6600	1,282.000	85,169.79	218,786.12	0.04%	133,616.33
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	16.2700	12,950.000	84,082.71	210,696.50	0.04%	126,613.79
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	188.9700	782.000	64,879.70	147,774.54	0.03%	82,894.84
HUNTSMAN CORP SEC ID: 447011107	18.0300	4,558.000	67,368.77	82,180.74	0.01%	14,811.97
HURON CONSULTING GROUP INC SEC ID: 447462102	124.2600	165.000	4,851.00	20,502.90	0.00%	15,651.90
IAC INC SEC ID: 44891N208	43.1400	3,279.000	133,624.95	141,456.06	0.03%	7,831.11
ICF INTERNATIONAL INC SEC ID: 44925C103	119.2100	198.000	4,950.00	23,603.58	0.00%	18,653.58
ICU MEDICAL INC SEC ID: 44930G107	155.1700	2,472.000	236,736.08	383,580.24	0.07%	146,844.16

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IDACORP INC SEC ID: 451107106	109.2800	566.000	34,926.70	61,852.48	0.01%	26,925.78
IDEX CORP SEC ID: 45167R104	209.2900	659.000	28,666.50	137,922.11	0.02%	109,255.61
IDEXX LABORATORIES INC SEC ID: 45168D104	413.4400	482.000	21,910.04	199,278.08	0.04%	177,368.04
ILLINOIS TOOL WORKS INC SEC ID: 452308109	253.5600	3,803.000	207,782.97	964,288.68	0.17%	756,505.71
INCYTE CORP SEC ID: 45337C102	69.0700	1,321.000	22,852.40	91,241.47	0.02%	68,389.07
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	19.8400	10,077.000	116,371.46	199,927.68	0.04%	83,556.22
INDEPENDENT BANK CORP SEC ID: 453836108	64.1900	656.000	17,716.03	42,108.64	0.01%	24,392.61
INDEPENDENT BANK GROUP INC SEC ID: 45384B106	60.6700	2,049.000	52,998.28	124,312.83	0.02%	71,314.55
INGERSOLL RAND INC SEC ID: 45687V106	90.4600	3,698.000	96,116.67	334,521.08	0.06%	238,404.41
INGEVITY CORP SEC ID: 45688C107	40.7500	408.000	7,393.99	16,626.00	0.00%	9,232.01
INGLES MARKETS INC SEC ID: 457030104	64.4400	301.000	4,809.98	19,396.44	0.00%	14,586.46
INGREDION INC SEC ID: 457187102	137.5600	608.000	29,897.31	83,636.48	0.02%	53,739.17
INSIGHT ENTERPRISES INC SEC ID: 45765U103	152.1000	305.000	5,072.15	46,390.50	0.01%	41,318.35
INSPERITY INC SEC ID: 45778Q107	77.5100	352.000	5,026.56	27,283.52	0.00%	22,256.96
INSULET CORP SEC ID: 45784P101	261.0700	631.000	37,635.57	164,735.17	0.03%	127,099.60
INTEL CORP SEC ID: 458140100	20.0500	23,850.000	497,134.17	478,192.50	0.09%	-18,941.67

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INTEGRAL AD SCIENCE HOLDING CO SEC ID: 45828L108	10.4400	9,119.000	74,096.87	95,202.36	0.02%	21,105.49
INTERPARFUMS INC SEC ID: 458334109	131.5100	883.000	29,156.66	116,123.33	0.02%	86,966.67
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	176.6700	1,471.000	24,094.98	259,881.57	0.05%	235,786.59
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	149.0100	5,970.000	270,569.98	889,589.70	0.16%	619,019.72
INTERDIGITAL INC SEC ID: 45867G101	193.7200	1,145.000	52,188.37	221,809.40	0.04%	169,621.03
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	63.1600	752.000	16,765.34	47,496.32	0.01%	30,730.98
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	219.8300	7,843.000	719,579.91	1,724,126.69	0.31%	1,004,546.78
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	84.5500	3,299.000	250,007.65	278,930.45	0.05%	28,922.80
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	28.0200	4,603.000	46,710.78	128,976.06	0.02%	82,265.28
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	83.5200	4,795.000	43,902.16	400,478.40	0.07%	356,576.24
INTUIT INC SEC ID: 461202103	628.5000	2,580.000	375,494.24	1,621,530.00	0.29%	1,246,035.76
INTUITIVE SURGICAL INC SEC ID: 46120E602	521.9600	3,657.000	196,930.51	1,908,807.72	0.34%	1,711,877.21
INVITATION HOMES INC SEC ID: 46187W107	31.9700	4,811.000	109,177.59	153,807.67	0.03%	44,630.08
IONIS PHARMACEUTICALS INC SEC ID: 462222100	34.9600	1,217.000	22,602.17	42,546.32	0.01%	19,944.15

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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
IQVIA HOLDINGS INC SEC ID: 46266C105	196.5100	1,860.000	174,940.72	365,508.60	0.07%	190,567.88
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	29.0200	7,929.000	65,731.41	230,099.58	0.04%	164,368.17
IRON MOUNTAIN INC SEC ID: 46284V101	105.1100	4,950.000	142,108.11	520,294.50	0.09%	378,186.39
ITRON INC SEC ID: 465741106	108.5800	324.000	11,877.84	35,179.92	0.01%	23,302.08
JPMORGAN CHASE & CO SEC ID: 46625H100	239.7100	30,758.000	1,351,646.53	7,373,000.18	1.33%	6,021,353.65
JABIL INC SEC ID: 466313103	143.9000	2,076.000	43,910.14	298,736.40	0.05%	254,826.26
JACK IN THE BOX INC SEC ID: 466367109	41.6400	350.000	10,024.00	14,574.00	0.00%	4,550.00
JACOBS SOLUTIONS INC SEC ID: 46982L108	133.6200	1,042.000	38,112.25	139,232.04	0.03%	101,119.79
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	78.4000	4,491.000	56,175.16	352,094.40	0.06%	295,919.24
JOHNSON & JOHNSON SEC ID: 478160104	144.6200	25,673.000	2,106,374.25	3,712,829.26	0.67%	1,606,455.01
JONES LANG LASALLE INC SEC ID: 48020Q107	253.1400	519.000	45,104.12	131,379.66	0.02%	86,275.54
ZIFF DAVIS INC SEC ID: 48123V102	54.3400	507.000	12,777.72	27,550.38	0.00%	14,772.66
JUNIPER NETWORKS INC SEC ID: 48203R104	37.4500	4,430.000	76,619.79	165,903.50	0.03%	89,283.71
KLA CORP SEC ID: 482480100	630.1200	1,822.000	119,828.49	1,148,078.64	0.21%	1,028,250.15
KKR & CO INC SEC ID: 48251W104	147.9100	4,128.000	126,548.84	610,572.48	0.11%	484,023.64
KB HOME SEC ID: 48666K109	65.7200	2,800.000	58,078.12	184,016.00	0.03%	125,937.88
KEMPER CORP SEC ID: 488401100	66.4400	713.000	20,151.16	47,371.72	0.01%	27,220.56

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KENNAMETAL INC SEC ID: 489170100	24.0200	2,528.000	57,600.17	60,722.56	0.01%	3,122.39
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	9.9900	27,714.000	237,929.69	276,862.86	0.05%	38,933.17
KENVUE INC SEC ID: 49177J102	21.3500	10,000.000	185,255.00	213,500.00	0.04%	28,245.00
KEURIG DR PEPPER INC SEC ID: 49271V100	32.1200	7,526.000	239,068.39	241,735.12	0.04%	2,666.73
KEYCORP SEC ID: 493267108	17.1400	5,640.000	51,640.52	96,669.60	0.02%	45,029.08
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	160.6300	1,996.000	43,300.23	320,617.48	0.06%	277,317.25
KIMBERLY-CLARK CORP SEC ID: 494368103	131.0400	2,118.000	139,509.14	277,542.72	0.05%	138,033.58
KIMCO REALTY CORP SEC ID: 49446R109	23.4300	5,803.000	60,733.39	135,964.29	0.02%	75,230.90
KINDER MORGAN INC SEC ID: 49456B101	27.4000	28,222.000	345,301.17	773,282.80	0.14%	427,981.63
KITE REALTY GROUP TRUST SEC ID: 49803T300	25.2400	13,841.000	123,605.75	349,346.84	0.06%	225,741.09
KNIFE RIVER CORP SEC ID: 498894104	101.6400	464.000	11,853.17	47,160.96	0.01%	35,307.79
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	53.0400	2,500.000	67,917.96	132,600.00	0.02%	64,682.04
KORN FERRY SEC ID: 500643200	67.4500	2,042.000	55,119.19	137,732.90	0.02%	82,613.71
KRAFT HEINZ CO/THE SEC ID: 500754106	30.7100	7,766.000	226,473.39	238,493.86	0.04%	12,020.47
KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	26.3800	1,748.000	10,068.48	46,112.24	0.01%	36,043.76
KROGER CO/THE SEC ID: 501044101	61.1500	9,608.000	109,909.11	587,529.20	0.11%	477,620.09

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KRONOS WORLDWIDE INC SEC ID: 50105F105	9.7500	9,131.000	80,312.15	89,027.25	0.02%	8,715.10
LKQ CORP SEC ID: 501889208	36.7500	2,344.000	58,429.20	86,142.00	0.02%	27,712.80
LCI INDUSTRIES SEC ID: 50189K103	103.3900	214.000	4,981.92	22,125.46	0.00%	17,143.54
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	326.5100	972.000	51,399.36	317,367.72	0.06%	265,968.36
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	210.2800	2,168.000	107,371.29	455,887.04	0.08%	348,515.75
LABCORP HOLDINGS INC SEC ID: 504922105	229.3200	1,305.000	141,104.30	299,262.60	0.05%	158,158.30
LA-Z-BOY INC SEC ID: 505336107	43.5700	515.000	4,830.70	22,438.55	0.00%	17,607.85
LAKELAND FINANCIAL CORP SEC ID: 511656100	68.7600	1,170.000	30,263.12	80,449.20	0.01%	50,186.08
LAM RESEARCH CORP SEC ID: 512807306	72.2300	9,120.000	84,235.28	658,737.60	0.12%	574,502.32
LAMAR ADVERTISING CO SEC ID: 512816109	121.7400	837.000	29,927.49	101,896.38	0.02%	71,968.89
LAMB WESTON HOLDINGS INC SEC ID: 513272104	66.8300	1,451.000	35,428.61	96,970.33	0.02%	61,541.72
LANCASTER COLONY CORP SEC ID: 513847103	173.1400	151.000	9,917.68	26,144.14	0.00%	16,226.46
LANDSTAR SYSTEM INC SEC ID: 515098101	171.8600	381.000	17,145.00	65,478.66	0.01%	48,333.66
LANTHEUS HOLDINGS INC SEC ID: 516544103	89.4600	5,196.000	62,278.79	464,834.16	0.08%	402,555.37
LAS VEGAS SANDS CORP SEC ID: 517834107	51.3600	3,061.000	81,489.96	157,212.96	0.03%	75,723.00
LEAR CORP SEC ID: 521865204	94.7000	900.000	44,976.99	85,230.00	0.02%	40,253.01
LEIDOS HOLDINGS INC SEC ID: 525327102	144.0600	2,055.000	71,313.65	296,043.30	0.05%	224,729.65

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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	136.3700	1,519.000	56,787.59	207,146.03	0.04%	150,358.44
LENNAR CORP SEC ID: 526057302	132.1500	54.000	1,770.94	7,136.10	0.00%	5,365.16
LENNOX INTERNATIONAL INC SEC ID: 526107107	609.3000	514.000	23,730.67	313,180.20	0.06%	289,449.53
LIBERTY BROADBAND CORP SEC ID: 530307305	74.7600	1,433.000	65,362.21	107,131.08	0.02%	41,768.87
LIBERTY MEDIA CORP-LIBERTY LIV SEC ID: 531229748	66.5600	83.000	1,314.25	5,524.48	0.00%	4,210.23
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229771	84.0400	1,942.000	58,113.63	163,205.68	0.03%	105,092.05
ELI LILLY & CO SEC ID: 532457108	772.0000	8,953.000	797,769.24	6,911,716.00	1.25%	6,113,946.76
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	187.4700	622.000	32,375.10	116,606.34	0.02%	84,231.24
LINDSAY CORP SEC ID: 535555106	118.3100	100.000	6,217.00	11,831.00	0.00%	5,614.00
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	129.5000	2,182.000	60,240.00	282,569.00	0.05%	222,329.00
LIVERAMP HOLDINGS INC SEC ID: 53815P108	30.3700	645.000	7,759.35	19,588.65	0.00%	11,829.30
LOCKHEED MARTIN CORP SEC ID: 539830109	485.9400	1,908.000	408,620.81	927,173.52	0.17%	518,552.71
LOEWS CORP SEC ID: 540424108	84.6900	2,614.000	81,208.91	221,379.66	0.04%	140,170.75
LOUISIANA-PACIFIC CORP SEC ID: 546347105	103.5500	2,122.000	36,880.36	219,733.10	0.04%	182,852.74
LOWE'S COS INC SEC ID: 548661107	246.8000	7,602.000	217,909.05	1,876,173.60	0.34%	1,658,264.55
LULULEMON ATHLETICA INC SEC ID: 550021109	382.4100	1,294.000	109,246.90	494,838.54	0.09%	385,591.64

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
M&T BANK CORP SEC ID: 55261F104	188.0100	626.000	49,737.49	117,694.26	0.02%	67,956.77
MDU RESOURCES GROUP INC SEC ID: 552690109	18.0200	1,859.000	14,583.84	33,499.18	0.01%	18,915.34
MGE ENERGY INC SEC ID: 55277P104	93.9600	3,111.000	239,803.27	292,309.56	0.05%	52,506.29
MGM RESORTS INTERNATIONAL SEC ID: 552953101	34.6500	7,754.000	104,591.54	268,676.10	0.05%	164,084.56
MKS INSTRUMENTS INC SEC ID: 55306N104	104.3900	523.000	21,341.81	54,595.97	0.01%	33,254.16
MSA SAFETY INC SEC ID: 553498106	165.7700	593.000	55,319.71	98,301.61	0.02%	42,981.90
MYR GROUP INC SEC ID: 55405W104	148.7700	215.000	5,061.10	31,985.55	0.01%	26,924.45
VERIS RESIDENTIAL INC SEC ID: 554489104	16.6300	5,248.000	65,263.88	87,274.24	0.02%	22,010.36
MACY'S INC SEC ID: 55616P104	16.9300	10,890.000	66,597.35	184,367.70	0.03%	117,770.35
STEVEN MADDEN LTD SEC ID: 556269108	42.5200	1,201.000	20,129.58	51,066.52	0.01%	30,936.94
MAGNERA CORP SEC ID: 55939A107	18.1700	331.000	3,260.43	6,014.27	0.00%	2,753.84
MANHATTAN ASSOCIATES INC SEC ID: 562750109	270.2400	1,121.000	31,487.64	302,939.04	0.05%	271,451.40
MANPOWERGROUP INC SEC ID: 56418H100	57.7200	656.000	31,605.26	37,864.32	0.01%	6,259.06
MARATHON PETROLEUM CORP SEC ID: 56585A102	139.5000	3,669.000	55,522.48	511,825.50	0.09%	456,303.02
MARKEL GROUP INC SEC ID: 570535104	1,726.2300	73.000	27,502.53	126,014.79	0.02%	98,512.26
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	226.0400	346.000	27,960.82	78,209.84	0.01%	50,249.02

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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
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	89.8000	778.000	35,022.18	69,864.40	0.01%	34,842.22
MARSH & MCLENNAN COS INC SEC ID: 571748102	212.4100	4,945.000	170,281.00	1,050,367.45	0.19%	880,086.45
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	278.9400	3,578.000	169,300.00	998,047.32	0.18%	828,747.32
MARTEN TRANSPORT LTD SEC ID: 573075108	15.6100	892.000	4,969.03	13,924.12	0.00%	8,955.09
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	516.5000	458.000	44,419.35	236,557.00	0.04%	192,137.65
MARVELL TECHNOLOGY INC SEC ID: 573874104	110.4500	8,422.000	185,788.60	930,209.90	0.17%	744,421.30
MASCO CORP SEC ID: 574599106	72.5700	2,430.000	28,982.15	176,345.10	0.03%	147,362.95
MASIMO CORP SEC ID: 574795100	165.3000	875.000	36,303.75	144,637.50	0.03%	108,333.75
MASTEC INC SEC ID: 576323109	136.1400	450.000	8,212.50	61,263.00	0.01%	53,050.50
MASTERCARD INC SEC ID: 57636Q104	526.5700	8,254.000	481,443.22	4,346,308.78	0.78%	3,864,865.56
MASTERBRAND INC SEC ID: 57638P104	14.6100	2,881.000	13,409.30	42,091.41	0.01%	28,682.11
MATCH GROUP INC SEC ID: 57667L107	32.7100	1,129.000	21,840.86	36,929.59	0.01%	15,088.73
MAXLINEAR INC SEC ID: 57776J100	19.7800	1,228.000	10,794.12	24,289.84	0.00%	13,495.72
MAXIMUS INC SEC ID: 577933104	74.6500	866.000	20,860.81	64,646.90	0.01%	43,786.09
MCCORMICK & CO INC/MD SEC ID: 579780206	76.2400	2,272.000	82,032.61	173,217.28	0.03%	91,184.67
MCDONALD'S CORP SEC ID: 580135101	289.8900	8,363.000	574,383.11	2,424,350.07	0.44%	1,849,966.96

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MCGRATH RENTCORP SEC ID: 580589109	111.8200	507.000	14,893.26	56,692.74	0.01%	41,799.48
MCKESSON CORP SEC ID: 58155Q103	569.9100	1,667.000	91,895.48	950,039.97	0.17%	858,144.49
MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	3.9500	48,655.000	187,405.71	192,187.25	0.03%	4,781.54
MERCK & CO INC SEC ID: 58933Y105	99.4800	26,168.000	1,112,932.57	2,603,192.64	0.47%	1,490,260.07
MERITAGE HOMES CORP SEC ID: 59001A102	153.8200	222.000	5,072.70	34,148.04	0.01%	29,075.34
METLIFE INC SEC ID: 59156R108	81.8800	1,807.000	59,412.86	147,957.16	0.03%	88,544.30
METROPOLITAN BANK HOLDING CORP SEC ID: 591774104	58.4000	2,299.000	76,527.22	134,261.60	0.02%	57,734.38
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,223.6800	256.000	48,386.03	313,262.08	0.06%	264,876.05
MICROSOFT CORP SEC ID: 594918104	421.5000	71,621.000	3,948,542.95	30,188,251.50	5.44%	26,239,708.55
MICROSTRATEGY INC SEC ID: 594972408	289.6200	1,287.000	281,928.78	372,740.94	0.07%	90,812.16
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	57.3500	6,126.000	161,328.43	351,326.10	0.06%	189,997.67
MICRON TECHNOLOGY INC SEC ID: 595112103	84.1600	8,813.000	210,569.76	741,702.08	0.13%	531,132.32
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	154.5700	811.000	47,776.97	125,356.27	0.02%	77,579.30
MIDDLEBY CORP/THE SEC ID: 596278101	135.4500	527.000	23,201.74	71,382.15	0.01%	48,180.41
MINERALS TECHNOLOGIES INC SEC ID: 603158106	76.2100	152.000	4,883.76	11,583.92	0.00%	6,700.16

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MINERALYS THERAPEUTICS INC SEC ID: 603170101	12.3100	15,325.000	135,252.24	188,650.75	0.03%	53,398.51
MODERNA INC SEC ID: 60770K107	41.5800	3,851.000	118,700.69	160,124.58	0.03%	41,423.89
MOLINA HEALTHCARE INC SEC ID: 60855R100	291.0500	445.000	24,630.60	129,517.25	0.02%	104,886.65
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	59.7300	13,784.000	288,157.31	823,318.32	0.15%	535,161.01
MONGODB INC SEC ID: 60937P106	232.8100	989.000	178,461.81	230,249.09	0.04%	51,787.28
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	591.7000	736.000	99,433.18	435,491.20	0.08%	336,058.02
MONSTER BEVERAGE CORP SEC ID: 61174X109	52.5600	5,798.000	120,076.24	304,742.88	0.05%	184,666.64
MOODY'S CORP SEC ID: 615369105	473.3700	559.000	55,359.96	264,613.83	0.05%	209,253.87
MOOG INC SEC ID: 615394202	196.8400	360.000	14,846.40	70,862.40	0.01%	56,016.00
MORGAN STANLEY SEC ID: 617446448	125.7200	11,541.000	312,614.03	1,450,934.52	0.26%	1,138,320.49
MORNINGSTAR INC SEC ID: 617700109	336.7600	611.000	52,271.05	205,760.36	0.04%	153,489.31
MOTOROLA SOLUTIONS INC SEC ID: 620076307	462.2300	1,357.000	95,994.18	627,246.11	0.11%	531,251.93
MUELLER INDUSTRIES INC SEC ID: 624756102	79.3600	1,200.000	10,908.00	95,232.00	0.02%	84,324.00
MUELLER WATER PRODUCTS INC SEC ID: 624758108	22.5000	1,824.000	10,086.72	41,040.00	0.01%	30,953.28
MURPHY USA INC SEC ID: 626755102	501.7500	399.000	11,529.40	200,198.25	0.04%	188,668.85
NBT BANCORP INC SEC ID: 628778102	47.7600	273.000	5,978.70	13,038.48	0.00%	7,059.78
NRG ENERGY INC SEC ID: 629377508	90.2200	3,910.000	38,748.10	352,760.20	0.06%	314,012.10

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NVR INC SEC ID: 62944T105	8,178.9000	49.000	49,298.50	400,766.10	0.07%	351,467.60
NASDAQ INC SEC ID: 631103108	77.3100	4,353.000	89,239.80	336,530.43	0.06%	247,290.63
NATERA INC SEC ID: 632307104	158.3000	5,586.000	196,213.25	884,263.80	0.16%	688,050.55
NNN REIT INC SEC ID: 637417106	40.8500	1,962.000	58,800.37	80,147.70	0.01%	21,347.33
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	37.9100	1,979.000	40,549.71	75,023.89	0.01%	34,474.18
NATURE'S SUNSHINE PRODUCTS INC SEC ID: 639027101	14.6600	7,730.000	63,312.93	113,321.80	0.02%	50,008.87
NETFLIX INC SEC ID: 64110L106	891.3200	5,683.000	777,939.99	5,065,371.56	0.91%	4,287,431.57
NET LEASE OFFICE PROPERTIES SEC ID: 64110Y108	31.2100	121.000	1,525.03	3,776.41	0.00%	2,251.38
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	136.5000	910.000	20,787.24	124,215.00	0.02%	103,427.76
RITHM CAPITAL CORP SEC ID: 64828T201	10.8300	9,887.000	60,661.74	107,076.21	0.02%	46,414.47
NEW YORK TIMES CO/THE SEC ID: 650111107	52.0500	2,471.000	76,618.35	128,615.55	0.02%	51,997.20
NEWMONT CORP SEC ID: 651639106	37.2200	8,950.000	247,162.35	333,119.00	0.06%	85,956.65
NEWS CORP SEC ID: 65249B109	27.5400	5,413.000	60,116.36	149,074.02	0.03%	88,957.66
NEXTERA ENERGY INC SEC ID: 65339F101	71.6900	19,689.000	422,186.38	1,411,504.41	0.25%	989,318.03
NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	41.7500	3,427.000	53,393.14	143,077.25	0.03%	89,684.11

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEXTNAV INC SEC ID: 65345N106	15.5600	18,217.000	283,188.26	283,456.52	0.05%	268.26
NIKE INC SEC ID: 654106103	75.6700	4,945.000	162,645.83	374,188.15	0.07%	211,542.32
NISOURCE INC SEC ID: 65473P105	36.7600	2,607.000	27,532.93	95,833.32	0.02%	68,300.39
NORDSON CORP SEC ID: 655663102	209.2400	572.000	43,237.16	119,685.28	0.02%	76,448.12
NORFOLK SOUTHERN CORP SEC ID: 655844108	234.7000	2,804.000	121,256.74	658,098.80	0.12%	536,842.06
NORTHERN TRUST CORP SEC ID: 665859104	102.5000	2,416.000	165,729.68	247,640.00	0.04%	81,910.32
NORTHROP GRUMMAN CORP SEC ID: 666807102	469.2900	1,424.000	88,172.48	668,268.96	0.12%	580,096.48
NUCOR CORP SEC ID: 670346105	116.7100	3,209.000	123,551.82	374,522.39	0.07%	250,970.57
NUTANIX INC SEC ID: 67059N108	61.1800	3,307.000	74,991.22	202,322.26	0.04%	127,331.04
NVIDIA CORP SEC ID: 67066G104	134.2900	238,700.000	480,610.79	32,055,023.00	5.78%	31,574,412.21
OGE ENERGY CORP SEC ID: 670837103	41.2500	1,725.000	46,773.84	71,156.25	0.01%	24,382.41
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	1,185.8000	482.000	113,425.46	571,555.60	0.10%	458,130.14
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	49.4100	11,308.000	117,777.82	558,728.28	0.10%	440,950.46
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	26.0800	12,402.000	44,342.15	323,444.16	0.06%	279,102.01
OKTA INC SEC ID: 679295105	78.8000	3,519.000	180,934.38	277,297.20	0.05%	96,362.82
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	176.4000	604.000	74,784.26	106,545.60	0.02%	31,761.34

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OMNICOM GROUP INC SEC ID: 681919106	86.0400	2,430.000	113,723.75	209,077.20	0.04%	95,353.45
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	37.8500	3,072.000	77,860.62	116,275.20	0.02%	38,414.58
ON SEMICONDUCTOR CORP SEC ID: 682189105	63.0500	3,940.000	40,396.83	248,417.00	0.04%	208,020.17
ONE LIBERTY PROPERTIES INC SEC ID: 682406103	27.2400	320.000	5,032.28	8,716.80	0.00%	3,684.52
ORACLE CORP SEC ID: 68389X105	166.6400	19,415.000	346,856.74	3,235,315.60	0.58%	2,888,458.86
ORMAT TECHNOLOGIES INC SEC ID: 686688102	67.7200	220.000	4,802.60	14,898.40	0.00%	10,095.80
OSHKOSH CORP SEC ID: 688239201	95.0700	1,107.000	23,667.66	105,242.49	0.02%	81,574.83
OTIS WORLDWIDE CORP SEC ID: 68902V107	92.6100	3,256.000	108,729.09	301,538.16	0.05%	192,809.07
OTTER TAIL CORP SEC ID: 689648103	73.8400	1,277.000	35,347.36	94,293.68	0.02%	58,946.32
OWENS CORNING SEC ID: 690742101	170.3200	1,446.000	40,919.94	246,282.72	0.04%	205,362.78
OXFORD INDUSTRIES INC SEC ID: 691497309	78.7800	155.000	5,068.50	12,210.90	0.00%	7,142.40
PG&E CORP SEC ID: 69331C108	20.1800	15,005.000	137,524.87	302,800.90	0.05%	165,276.03
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	192.8500	5,276.000	440,191.91	1,017,476.60	0.18%	577,284.69
TXNM ENERGY INC SEC ID: 69349H107	49.1700	1,656.000	40,561.08	81,425.52	0.01%	40,864.44
PPG INDUSTRIES INC SEC ID: 693506107	119.4500	1,986.000	105,038.40	237,227.70	0.04%	132,189.30
PTC INC SEC ID: 69370C100	183.8700	946.000	21,587.72	173,941.02	0.03%	152,353.30

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PACCAR INC SEC ID: 693718108	104.0200	5,506.000	149,757.47	572,734.12	0.10%	422,976.65
PACIFIC PREMIER BANCORP INC SEC ID: 69478X105	24.9200	3,094.000	57,020.54	77,102.48	0.01%	20,081.94
PACKAGING CORP OF AMERICA SEC ID: 695156109	225.1300	863.000	22,248.14	194,287.19	0.04%	172,039.05
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	75.6300	20,672.000	356,285.40	1,563,423.36	0.28%	1,207,137.96
PALO ALTO NETWORKS INC SEC ID: 697435105	181.9600	5,988.000	142,809.78	1,089,576.48	0.20%	946,766.70
PARK AEROSPACE CORP SEC ID: 70014A104	14.6500	6,145.000	68,090.98	90,024.25	0.02%	21,933.27
PARK HOTELS & RESORTS INC SEC ID: 700517105	14.0700	7,043.000	56,912.44	99,095.01	0.02%	42,182.57
PARK NATIONAL CORP SEC ID: 700658107	171.4300	340.000	21,654.60	58,286.20	0.01%	36,631.60
PARKER-HANNIFIN CORP SEC ID: 701094104	636.0300	1,413.000	93,345.65	898,710.39	0.16%	805,364.74
PATTERSON-UTI ENERGY INC SEC ID: 703481101	8.2600	24,642.000	52,122.83	203,542.92	0.04%	151,420.09
PAYCHEX INC SEC ID: 704326107	140.2200	3,189.000	122,181.96	447,161.58	0.08%	324,979.62
PAYPAL HOLDINGS INC SEC ID: 70450Y103	85.3500	10,354.000	238,863.00	883,713.90	0.16%	644,850.90
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	13.5500	5,109.000	56,995.89	69,226.95	0.01%	12,231.06
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	152.4400	354.000	7,625.16	53,963.76	0.01%	46,338.60
PEPSICO INC SEC ID: 713448108	152.0600	14,021.000	1,161,443.43	2,132,033.26	0.38%	970,589.83
REVVITY INC SEC ID: 714046109	111.6100	1,407.000	72,251.90	157,035.27	0.03%	84,783.37
PFIZER INC SEC ID: 717081103	26.5300	32,923.000	882,209.70	873,447.19	0.16%	-8,762.51

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	120.3500	13,320.000	628,007.82	1,603,062.00	0.29%	975,054.18
PHILLIPS 66 SEC ID: 718546104	113.9300	3,895.000	105,668.01	443,757.35	0.08%	338,089.34
PHINIA INC SEC ID: 71880K101	48.1700	862.000	13,798.90	41,522.54	0.01%	27,723.64
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	84.7700	1,117.000	60,274.75	94,688.09	0.02%	34,413.34
PINTEREST INC SEC ID: 72352L106	29.0000	5,460.000	108,686.30	158,340.00	0.03%	49,653.70
PIPER SANDLER COS SEC ID: 724078100	299.9500	172.000	4,819.44	51,591.40	0.01%	46,771.96
PLEXUS CORP SEC ID: 729132100	156.4800	298.000	9,506.20	46,631.04	0.01%	37,124.84
POPULAR INC SEC ID: 733174700	94.0600	1,547.000	41,928.35	145,510.82	0.03%	103,582.47
PORTLAND GENERAL ELECTRIC CO SEC ID: 736508847	43.6200	1,280.000	45,493.20	55,833.60	0.01%	10,340.40
POST HOLDINGS INC SEC ID: 737446104	114.4600	733.000	33,214.43	83,899.18	0.02%	50,684.75
POWER INTEGRATIONS INC SEC ID: 739276103	61.7000	458.000	8,408.88	28,258.60	0.01%	19,849.72
PREFERRED BANK/LOS ANGELES CA SEC ID: 740367404	86.3800	878.000	26,866.80	75,841.64	0.01%	48,974.84
PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	78.0900	1,790.000	51,440.64	139,781.10	0.03%	88,340.46
T ROWE PRICE GROUP INC SEC ID: 74144T108	113.0900	2,347.000	111,844.42	265,422.23	0.05%	153,577.81
PRICESMART INC SEC ID: 741511109	92.1700	1,148.000	64,737.14	105,811.16	0.02%	41,074.02

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIMERICA INC SEC ID: 74164M108	271.4200	865.000	44,720.50	234,778.30	0.04%	190,057.80
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	77.4100	3,234.000	101,904.48	250,343.94	0.05%	148,439.46
PROCTER & GAMBLE CO/THE SEC ID: 742718109	167.6500	24,380.000	1,683,486.54	4,087,307.00	0.74%	2,403,820.46
PROCORE TECHNOLOGIES INC SEC ID: 74275K108	74.9300	1,524.000	75,481.10	114,193.32	0.02%	38,712.22
PROGRESSIVE CORP/THE SEC ID: 743315103	239.6100	6,188.000	198,895.31	1,482,706.68	0.27%	1,283,811.37
PROLOGIS INC SEC ID: 74340W103	105.7000	9,456.000	369,588.10	999,499.20	0.18%	629,911.10
PROS HOLDINGS INC SEC ID: 74346Y103	21.9600	10,414.000	190,255.21	228,691.44	0.04%	38,436.23
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	118.5300	6,060.000	340,169.49	718,291.80	0.13%	378,122.31
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	84.4900	4,296.000	132,634.02	362,969.04	0.07%	230,335.02
PUBLIC STORAGE SEC ID: 74460D109	299.4400	1,814.000	242,590.24	543,184.16	0.10%	300,593.92
PULTEGROUP INC SEC ID: 745867101	108.9000	2,828.000	52,675.64	307,969.20	0.06%	255,293.56
PURE STORAGE INC SEC ID: 74624M102	61.4300	8,555.000	131,941.69	525,533.65	0.09%	393,591.96
QUAKER CHEMICAL CORP SEC ID: 747316107	140.7600	505.000	74,492.55	71,083.80	0.01%	-3,408.75
QORVO INC SEC ID: 74736K101	69.9300	1,105.000	28,562.16	77,272.65	0.01%	48,710.49
QUALCOMM INC SEC ID: 747525103	153.6200	12,501.000	471,755.20	1,920,403.62	0.35%	1,448,648.42
QUALYS INC SEC ID: 74758T303	140.2200	781.000	28,037.90	109,511.82	0.02%	81,473.92

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
QUANTA SERVICES INC SEC ID: 74762E102	316.0500	1,822.000	42,147.42	575,843.10	0.10%	533,695.68
QUEST DIAGNOSTICS INC SEC ID: 74834L100	150.8600	1,242.000	86,130.62	187,368.12	0.03%	101,237.50
RB GLOBAL INC SEC ID: 74935Q107	90.2100	1,033.000	47,281.17	93,186.93	0.02%	45,905.76
RMR GROUP INC/THE SEC ID: 74967R106	20.6400	77.000	1,001.00	1,589.28	0.00%	588.28
RXO INC SEC ID: 74982T103	23.8400	2,753.000	17,785.56	65,631.52	0.01%	47,845.96
RANGE RESOURCES CORP SEC ID: 75281A109	35.9800	12,168.000	23,669.19	437,804.64	0.08%	414,135.45
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	155.3300	2,142.000	60,409.74	332,716.86	0.06%	272,307.12
RTX CORP SEC ID: 75513E101	115.7200	15,927.000	543,891.31	1,843,072.44	0.33%	1,299,181.13
RBC BEARINGS INC SEC ID: 75524B104	299.1400	130.000	4,838.60	38,888.20	0.01%	34,049.60
REALTY INCOME CORP SEC ID: 756109104	53.4100	7,147.000	320,111.67	381,721.27	0.07%	61,609.60
REDFIN CORP SEC ID: 75737F108	7.8700	39,835.000	163,527.67	313,501.45	0.06%	149,973.78
REGAL REXNORD CORP SEC ID: 758750103	155.1300	505.000	29,266.64	78,340.65	0.01%	49,074.01
REGENCY CENTERS CORP SEC ID: 758849103	73.9300	1,833.000	66,964.49	135,513.69	0.02%	68,549.20
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	712.3300	921.000	275,495.17	656,055.93	0.12%	380,560.76
REGIONS FINANCIAL CORP SEC ID: 7591EP100	23.5200	8,710.000	55,933.70	204,859.20	0.04%	148,925.50
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	213.6300	669.000	41,224.82	142,918.47	0.03%	101,693.65

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RELIANCE INC SEC ID: 759509102	269.2600	643.000	34,415.93	173,134.18	0.03%	138,718.25
RENASANT CORP SEC ID: 75970E107	35.7500	415.000	6,102.92	14,836.25	0.00%	8,733.33
REPLIGEN CORP SEC ID: 759916109	143.9400	1,088.000	140,513.12	156,606.72	0.03%	16,093.60
REPAY HOLDINGS CORP SEC ID: 76029L100	7.6300	11,071.000	81,321.49	84,471.73	0.02%	3,150.24
REPLIMUNE GROUP INC SEC ID: 76029N106	12.1100	36,779.000	236,310.07	445,393.69	0.08%	209,083.62
REPUBLIC SERVICES INC SEC ID: 760759100	201.1800	2,681.000	66,865.64	539,363.58	0.10%	472,497.94
RESMED INC SEC ID: 761152107	228.6900	1,722.000	106,801.77	393,804.18	0.07%	287,002.41
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	17.3600	9,207.000	84,417.53	159,833.52	0.03%	75,415.99
RINGCENTRAL INC SEC ID: 76680R206	35.0100	5,638.000	158,379.60	197,386.38	0.04%	39,006.78
RIVIAN AUTOMOTIVE INC SEC ID: 76954A103	13.3000	35,062.000	317,140.79	466,324.60	0.08%	149,183.81
ROBERT HALF INC SEC ID: 770323103	70.4600	1,166.000	34,465.11	82,156.36	0.01%	47,691.25
ROBINHOOD MARKETS INC SEC ID: 770700102	37.2600	9,487.000	75,758.70	353,485.62	0.06%	277,726.92
ROBLOX CORP SEC ID: 771049103	57.8600	6,443.000	210,852.18	372,791.98	0.07%	161,939.80
ROCKWELL AUTOMATION INC SEC ID: 773903109	285.7900	1,240.000	81,197.00	354,379.60	0.06%	273,182.60
ROGERS CORP SEC ID: 775133101	101.6100	110.000	4,951.10	11,177.10	0.00%	6,226.00
ROLLINS INC SEC ID: 775711104	46.3500	2,094.000	22,843.03	97,056.90	0.02%	74,213.87

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ROPER TECHNOLOGIES INC SEC ID: 776696106	519.8500	1,290.000	368,027.82	670,606.50	0.12%	302,578.68
ROSS STORES INC SEC ID: 778296103	151.2700	3,978.000	194,450.14	601,752.06	0.11%	407,301.92
ROYAL GOLD INC SEC ID: 780287108	131.8500	1,765.000	161,584.61	232,715.25	0.04%	71,130.64
RUSH ENTERPRISES INC SEC ID: 781846209	54.7900	618.000	5,042.88	33,860.22	0.01%	28,817.34
RYDER SYSTEM INC SEC ID: 783549108	156.8600	1,753.000	68,748.89	274,975.58	0.05%	206,226.69
S&P GLOBAL INC SEC ID: 78409V104	498.0300	3,350.000	486,084.29	1,668,400.50	0.30%	1,182,316.21
SBA COMMUNICATIONS CORP SEC ID: 78410G104	203.8000	723.000	35,201.31	147,347.40	0.03%	112,146.09
SEI INVESTMENTS CO SEC ID: 784117103	82.4800	1,672.000	50,149.42	137,906.56	0.02%	87,757.14
SLM CORP SEC ID: 78442P106	27.5800	3,438.000	19,830.04	94,820.04	0.02%	74,990.00
SPS COMMERCE INC SEC ID: 78463M107	183.9900	558.000	10,041.21	102,666.42	0.02%	92,625.21
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	75.7800	2,688.000	96,327.54	203,696.64	0.04%	107,369.10
SAFETY INSURANCE GROUP INC SEC ID: 78648T100	82.4000	495.000	29,328.75	40,788.00	0.01%	11,459.25
SAIA INC SEC ID: 78709Y105	455.7300	416.000	75,537.28	189,583.68	0.03%	114,046.40
SALESFORCE INC SEC ID: 79466L302	334.3300	7,287.000	488,864.88	2,436,262.71	0.44%	1,947,397.83
SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	10.4500	6,947.000	55,780.37	72,596.15	0.01%	16,815.78
SANDY SPRING BANCORP INC SEC ID: 800363103	33.7100	276.000	4,832.76	9,303.96	0.00%	4,471.20

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SAREPTA THERAPEUTICS INC SEC ID: 803607100	121.5900	1,560.000	116,697.20	189,680.40	0.03%	72,983.20
SAUL CENTERS INC SEC ID: 804395101	38.8000	3,050.000	74,810.22	118,340.00	0.02%	43,529.78
HENRY SCHEIN INC SEC ID: 806407102	69.2000	1,460.000	37,746.40	101,032.00	0.02%	63,285.60
SCHLUMBERGER LTD SEC ID: 806857108	38.3400	21,082.000	351,620.61	808,283.88	0.15%	456,663.27
CHARLES SCHWAB CORP/THE SEC ID: 808513105	74.0100	16,175.000	358,066.77	1,197,111.75	0.22%	839,044.98
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	111.7800	649.000	45,166.18	72,545.22	0.01%	27,379.04
SEALED AIR CORP SEC ID: 81211K100	33.8300	1,240.000	28,467.14	41,949.20	0.01%	13,482.06
SEMPRA SEC ID: 816851109	87.7200	6,768.000	236,478.26	593,688.96	0.11%	357,210.70
SENTINELONE INC SEC ID: 81730H109	22.2000	12,307.000	163,257.35	273,215.40	0.05%	109,958.05
SERVICENOW INC SEC ID: 81762P102	1,060.1200	2,202.000	294,738.94	2,334,384.24	0.42%	2,039,645.30
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	339.9300	1,980.000	170,566.29	673,061.40	0.12%	502,495.11
SILICON LABORATORIES INC SEC ID: 826919102	124.2200	588.000	34,485.81	73,041.36	0.01%	38,555.55
SILGAN HOLDINGS INC SEC ID: 827048109	52.0500	284.000	5,689.94	14,782.20	0.00%	9,092.26
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	22.1800	1,266.000	15,451.53	28,079.88	0.01%	12,628.35
SIMON PROPERTY GROUP INC SEC ID: 828806109	172.2100	3,915.000	222,670.62	674,202.15	0.12%	451,531.53
SIRIUS XM HOLDINGS INC SEC ID: 829933100	22.8000	2,059.000	40,974.10	46,945.20	0.01%	5,971.10

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PARAMETRIC US MON - [redacted]

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
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001C108	48.1900	2,209.000	58,495.50	106,451.71	0.02%	47,956.21
SKECHERS USA INC SEC ID: 830566105	67.2400	3,023.000	56,693.01	203,266.52	0.04%	146,573.51
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	88.6800	1,661.000	41,005.04	147,297.48	0.03%	106,292.44
A O SMITH CORP SEC ID: 831865209	68.2100	2,452.000	31,556.68	167,250.92	0.03%	135,694.24
SMARTSHEET INC SEC ID: 83200N103	56.0300	2,363.000	74,711.25	132,398.89	0.02%	57,687.64
J M SMUCKER CO/THE SEC ID: 832696405	110.1200	1,210.000	127,387.42	133,245.20	0.02%	5,857.78
SNAP-ON INC SEC ID: 833034101	339.4800	490.000	39,011.50	166,345.20	0.03%	127,333.70
SOLVENTUM CORP SEC ID: 83444M101	66.0600	1,296.000	62,442.49	85,613.76	0.02%	23,171.27
SONOCO PRODUCTS CO SEC ID: 835495102	48.8500	995.000	41,690.05	48,605.75	0.01%	6,915.70
SOUTHSTATE CORP SEC ID: 840441109	99.4800	503.000	16,034.04	50,038.44	0.01%	34,004.40
SOUTHERN CO/THE SEC ID: 842587107	82.3200	13,973.000	647,881.08	1,150,257.36	0.21%	502,376.28
SOUTHERN COPPER CORP SEC ID: 84265V105	91.1300	1,290.000	35,393.17	117,557.70	0.02%	82,164.53
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	31.7600	1,108.000	16,283.15	35,190.08	0.01%	18,906.93
SOUTHWEST AIRLINES CO SEC ID: 844741108	33.6200	7,440.000	130,995.25	250,132.80	0.05%	119,137.55
SPIRE INC SEC ID: 84857L101	67.8300	1,414.000	72,861.35	95,911.62	0.02%	23,050.27
BLOCK INC SEC ID: 852234103	84.9900	4,198.000	181,490.15	356,788.02	0.06%	175,297.87
STAG INDUSTRIAL INC SEC ID: 85254J102	33.8200	2,133.000	52,210.17	72,138.06	0.01%	19,927.89

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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
STANLEY BLACK & DECKER INC SEC ID: 854502101	80.2900	2,245.000	161,852.48	180,251.05	0.03%	18,398.57
STARBUCKS CORP SEC ID: 855244109	91.2500	12,364.000	263,631.50	1,128,215.00	0.20%	864,583.50
STATE STREET CORP SEC ID: 857477103	98.1500	3,765.000	208,774.16	369,534.75	0.07%	160,760.59
STEEL DYNAMICS INC SEC ID: 858119100	114.0700	3,095.000	67,336.96	353,046.65	0.06%	285,709.69
STIFEL FINANCIAL CORP SEC ID: 860630102	106.0800	2,212.000	58,923.54	234,648.96	0.04%	175,725.42
STOCK YARDS BANCORP INC SEC ID: 861025104	71.6100	1,395.000	27,532.50	99,895.95	0.02%	72,363.45
STRATEGIC EDUCATION INC SEC ID: 86272C103	93.4200	204.000	9,764.90	19,057.68	0.00%	9,292.78
STRYKER CORP SEC ID: 863667101	360.0500	3,481.000	275,146.51	1,253,334.05	0.23%	978,187.54
SUN COMMUNITIES INC SEC ID: 866674104	122.9700	581.000	42,847.63	71,445.57	0.01%	28,597.94
SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	11.8400	9,056.000	66,159.08	107,223.04	0.02%	41,063.96
SYLVAMO CORP SEC ID: 871332102	79.0200	167.000	3,338.69	13,196.34	0.00%	9,857.65
SYNOPSYS INC SEC ID: 871607107	485.3600	1,479.000	39,454.24	717,847.44	0.13%	678,393.20
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	51.2300	3,251.000	67,349.46	166,548.73	0.03%	99,199.27
TD SYNNEX CORP SEC ID: 87162W100	117.2800	1,574.000	113,454.27	184,598.72	0.03%	71,144.45
SYNCHRONY FINANCIAL SEC ID: 87165B103	65.0000	6,468.000	114,068.18	420,420.00	0.08%	306,351.82
SYSCO CORP SEC ID: 871829107	76.4600	5,579.000	224,023.10	426,570.34	0.08%	202,547.24
TJX COS INC/THE SEC ID: 872540109	120.8100	10,419.000	402,647.53	1,258,719.39	0.23%	856,071.86

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Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
T-MOBILE US INC SEC ID: 872590104	220.7300	6,062.000	385,589.98	1,338,065.26	0.24%	952,475.28
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	184.0800	1,728.000	145,635.34	318,090.24	0.06%	172,454.90
TALOS ENERGY INC SEC ID: 87484T108	9.7100	11,437.000	63,880.64	111,053.27	0.02%	47,172.63
TANGER INC SEC ID: 875465106	34.1300	11,268.000	64,852.34	384,576.84	0.07%	319,724.50
TAPESTRY INC SEC ID: 876030107	65.3300	2,284.000	73,309.98	149,213.72	0.03%	75,903.74
TARGET CORP SEC ID: 87612E106	135.1800	4,239.000	280,348.76	573,028.02	0.10%	292,679.26
TARGA RESOURCES CORP SEC ID: 87612G101	178.5000	7,228.000	61,634.32	1,290,198.00	0.23%	1,228,563.68
TEGNA INC SEC ID: 87901J105	18.2900	3,701.000	38,739.39	67,691.29	0.01%	28,951.90
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	464.1300	535.000	45,249.54	248,309.55	0.04%	203,060.01
TELEFLEX INC SEC ID: 879369106	177.9800	359.000	19,863.47	63,894.82	0.01%	44,031.35
TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	56.6900	1,988.000	19,671.26	112,699.72	0.02%	93,028.46
TENET HEALTHCARE CORP SEC ID: 88033G407	126.2300	2,857.000	62,187.60	360,639.11	0.07%	298,451.51
TENNANT CO SEC ID: 880345103	81.5300	205.000	9,667.80	16,713.65	0.00%	7,045.85
TERADYNE INC SEC ID: 880770102	125.9200	1,729.000	29,563.28	217,715.68	0.04%	188,152.40
TERRENO REALTY CORP SEC ID: 88146M101	59.1400	567.000	9,769.41	33,532.38	0.01%	23,762.97
TESLA INC SEC ID: 88160R101	403.8400	25,670.000	1,271,968.84	10,366,572.80	1.87%	9,094,603.96

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Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TETRA TECH INC SEC ID: 88162G103	39.8400	4,265.000	53,064.06	169,917.60	0.03%	116,853.54
TEXAS INSTRUMENTS INC SEC ID: 882508104	187.5100	7,736.000	267,550.58	1,450,577.36	0.26%	1,183,026.78
TEXAS ROADHOUSE INC SEC ID: 882681109	180.4300	1,020.000	35,720.40	184,038.60	0.03%	148,318.20
TEXTRON INC SEC ID: 883203101	76.4900	3,535.000	92,187.47	270,392.15	0.05%	178,204.68
ODP CORP/THE SEC ID: 88337F105	22.7400	3,356.000	50,512.80	76,315.44	0.01%	25,802.64
TRADE DESK INC/THE SEC ID: 88339J105	117.5300	5,242.000	184,604.54	616,092.26	0.11%	431,487.72
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	520.2300	3,633.000	392,960.37	1,889,995.59	0.34%	1,497,035.22
3M CO SEC ID: 88579Y101	129.0900	5,185.000	328,962.55	669,331.65	0.12%	340,369.10
TIMKEN CO/THE SEC ID: 887389104	71.3700	1,937.000	59,799.48	138,243.69	0.02%	78,444.21
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	34.0600	1,087.000	14,036.02	37,023.22	0.01%	22,987.20
TRACTOR SUPPLY CO SEC ID: 892356106	53.0600	6,855.000	46,974.62	363,726.30	0.07%	316,751.68
TRANSDIGM GROUP INC SEC ID: 893641100	1,267.2800	626.000	134,841.04	793,317.28	0.14%	658,476.24
TRANSUNION SEC ID: 89400J107	92.7100	4,746.000	268,964.95	440,001.66	0.08%	171,036.71
TRAVEL + LEISURE CO SEC ID: 894164102	50.4500	3,044.000	64,657.66	153,569.80	0.03%	88,912.14
TRAVELERS COS INC/THE SEC ID: 89417E109	240.8900	634.000	51,410.30	152,724.26	0.03%	101,313.96
TRICO BANCSHARES SEC ID: 896095106	43.7000	422.000	6,055.70	18,441.40	0.00%	12,385.70
TRIMBLE INC SEC ID: 896239100	70.6600	2,225.000	51,931.01	157,218.50	0.03%	105,287.49

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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
TRINITY INDUSTRIES INC SEC ID: 896522109	35.1000	3,272.000	56,005.28	114,847.20	0.02%	58,841.92
TRUIST FINANCIAL CORP SEC ID: 89832Q109	43.3800	7,768.000	179,773.56	336,975.84	0.06%	157,202.28
TWILIO INC SEC ID: 90138F102	108.0800	3,826.000	192,051.07	413,514.08	0.07%	221,463.01
TWIST BIOSCIENCE CORP SEC ID: 90184D100	46.4700	4,616.000	81,823.60	214,505.52	0.04%	132,681.92
TYLER TECHNOLOGIES INC SEC ID: 902252105	576.6400	433.000	20,142.28	249,685.12	0.05%	229,542.84
TYSON FOODS INC SEC ID: 902494103	57.4400	3,168.000	51,073.23	181,969.92	0.03%	130,896.69
UDR INC SEC ID: 902653104	43.4100	1,807.000	45,305.15	78,441.87	0.01%	33,136.72
UMB FINANCIAL CORP SEC ID: 902788108	112.8600	254.000	10,170.16	28,666.44	0.01%	18,496.28
UFP INDUSTRIES INC SEC ID: 90278Q108	112.6500	1,662.000	41,326.13	187,224.30	0.03%	145,898.17
US BANCORP SEC ID: 902973304	47.8300	6,718.000	221,704.40	321,321.94	0.06%	99,617.54
UBER TECHNOLOGIES INC SEC ID: 90353T100	60.3200	15,668.000	534,900.00	945,093.76	0.17%	410,193.76
UIPATH INC SEC ID: 90364P105	12.7100	15,684.000	175,351.13	199,343.64	0.04%	23,992.51
ULTA BEAUTY INC SEC ID: 90384S303	434.9300	629.000	67,430.73	273,570.97	0.05%	206,140.24
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	42.0700	3,165.000	121,855.57	133,151.55	0.02%	11,295.98
UNIFIRST CORP/MA SEC ID: 904708104	171.0900	97.000	4,938.27	16,595.73	0.00%	11,657.46
UNION PACIFIC CORP SEC ID: 907818108	228.0400	5,793.000	692,976.57	1,321,035.72	0.24%	628,059.15

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Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	97.1000	2,503.000	56,248.54	243,041.30	0.04%	186,792.76
UNITED PARCEL SERVICE INC SEC ID: 911312106	126.1000	7,764.000	658,270.06	979,040.40	0.18%	320,770.34
UNITED RENTALS INC SEC ID: 911363109	704.4400	769.000	66,696.73	541,714.36	0.10%	475,017.63
US FOODS HOLDING CORP SEC ID: 912008109	67.4600	3,144.000	57,713.12	212,094.24	0.04%	154,381.12
UNITED THERAPEUTICS CORP SEC ID: 91307C102	352.8400	463.000	26,249.51	163,364.92	0.03%	137,115.41
UNITEDHEALTH GROUP INC SEC ID: 91324P102	505.8600	9,266.000	924,055.70	4,687,298.76	0.85%	3,763,243.06
UNITIL CORP SEC ID: 913259107	54.1900	434.000	12,143.23	23,518.46	0.00%	11,375.23
UNITY SOFTWARE INC SEC ID: 91332U101	22.4700	19,559.000	314,611.52	439,490.73	0.08%	124,879.21
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	146.2000	802.000	42,778.68	117,252.40	0.02%	74,473.72
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	179.4200	583.000	26,135.84	104,601.86	0.02%	78,466.02
UNUM GROUP SEC ID: 91529Y106	73.0300	3,998.000	57,876.05	291,973.94	0.05%	234,097.89
URBAN EDGE PROPERTIES SEC ID: 91704F104	21.5000	6,461.000	61,158.36	138,911.50	0.03%	77,753.14
VSE CORP SEC ID: 918284100	95.1000	442.000	4,906.20	42,034.20	0.01%	37,128.00
VAIL RESORTS INC SEC ID: 91879Q109	187.4500	278.000	12,290.38	52,111.10	0.01%	39,820.72
VALERO ENERGY CORP SEC ID: 91913Y100	122.5900	2,019.000	88,372.59	247,509.21	0.04%	159,136.62
VALLEY NATIONAL BANCORP SEC ID: 919794107	9.0600	9,998.000	66,041.79	90,581.88	0.02%	24,540.09
VALMONT INDUSTRIES INC SEC ID: 920253101	306.6700	242.000	20,410.28	74,214.14	0.01%	53,803.86

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Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VALVOLINE INC SEC ID: 92047W101	36.1800	2,477.000	33,886.88	89,617.86	0.02%	55,730.98
VAREX IMAGING CORP SEC ID: 92214X106	14.5900	5,681.000	67,296.44	82,885.79	0.01%	15,589.35
VARONIS SYSTEMS INC SEC ID: 922280102	44.4300	7,545.000	172,370.52	335,224.35	0.06%	162,853.83
V2X INC SEC ID: 92242T101	47.8300	81.000	1,152.03	3,874.23	0.00%	2,722.20
VEEVA SYSTEMS INC SEC ID: 922475108	210.2500	1,382.000	35,627.96	290,565.50	0.05%	254,937.54
VENTAS INC SEC ID: 92276F100	58.8900	5,006.000	162,374.61	294,803.34	0.05%	132,428.73
VERALTO CORP SEC ID: 92338C103	101.8500	1,993.000	37,540.36	202,987.05	0.04%	165,446.69
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	39.9900	35,518.000	1,211,948.38	1,420,364.82	0.26%	208,416.44
VERISK ANALYTICS INC SEC ID: 92345Y106	275.4300	1,475.000	74,381.41	406,259.25	0.07%	331,877.84
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	402.7000	2,185.000	220,398.33	879,899.50	0.16%	659,501.17
VERTIV HOLDINGS CO SEC ID: 92537N108	113.6100	3,104.000	245,764.20	352,645.44	0.06%	106,881.24
VIAVI SOLUTIONS INC SEC ID: 925550105	10.1000	6,628.000	42,419.20	66,942.80	0.01%	24,523.60
VIATRIS INC SEC ID: 92556V106	12.4500	11,602.000	119,215.55	144,444.90	0.03%	25,229.35
VICI PROPERTIES INC SEC ID: 925652109	29.2100	3,656.000	63,052.72	106,791.76	0.02%	43,739.04
VISA INC SEC ID: 92826C839	316.0400	16,746.000	780,765.13	5,292,405.84	0.95%	4,511,640.71
VISTEON CORP SEC ID: 92839U206	88.7200	1,123.000	59,633.26	99,632.56	0.02%	39,999.30
VISTRA CORP SEC ID: 92840M102	137.8700	4,458.000	76,686.61	614,624.46	0.11%	537,937.85

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VITESSE ENERGY INC SEC ID: 92852X103	25.0000	528.000	2,546.96	13,200.00	0.00%	10,653.04
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	257.2300	1,318.000	149,323.73	339,029.14	0.06%	189,705.41
WD-40 CO SEC ID: 929236107	242.6800	328.000	23,211.58	79,599.04	0.01%	56,387.46
WSFS FINANCIAL CORP SEC ID: 929328102	53.1300	587.000	9,817.89	31,187.31	0.01%	21,369.42
WEC ENERGY GROUP INC SEC ID: 92939U106	94.0400	2,934.000	134,307.25	275,913.36	0.05%	141,606.11
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	189.5900	1,081.000	45,201.57	204,946.79	0.04%	159,745.22
WALMART INC SEC ID: 931142103	90.3500	39,549.000	779,951.25	3,573,252.15	0.64%	2,793,300.90
WAFD INC SEC ID: 938824109	32.2400	1,272.000	19,728.72	41,009.28	0.01%	21,280.56
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	31.3500	526.000	11,698.24	16,490.10	0.00%	4,791.86
WASTE MANAGEMENT INC SEC ID: 94106L109	201.7900	3,684.000	248,298.25	743,394.36	0.13%	495,096.11
WATERS CORP SEC ID: 941848103	370.9800	330.000	39,539.61	122,423.40	0.02%	82,883.79
WATSCO INC SEC ID: 942622200	473.8900	745.000	205,235.43	353,048.05	0.06%	147,812.62
WEBSTER FINANCIAL CORP SEC ID: 947890109	55.2200	572.000	11,422.84	31,585.84	0.01%	20,163.00
WELLS FARGO & CO SEC ID: 949746101	70.2400	26,434.000	725,004.37	1,856,724.16	0.33%	1,131,719.79
WELLTOWER INC SEC ID: 95040Q104	126.0300	5,164.000	221,880.30	650,818.92	0.12%	428,938.62

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WENDY'S CO/THE SEC ID: 95058W100	16.3000	4,237.000	19,744.42	69,063.10	0.01%	49,318.68
WESBANCO INC SEC ID: 950810101	32.5400	3,365.000	65,768.33	109,497.10	0.02%	43,728.77
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	327.5600	818.000	105,884.27	267,944.08	0.05%	162,059.81
WESTERN ALLIANCE BANCORP SEC ID: 957638109	83.5400	1,683.000	51,479.55	140,597.82	0.03%	89,118.27
WESTERN DIGITAL CORP SEC ID: 958102105	59.6300	2,369.000	67,475.04	141,263.47	0.03%	73,788.43
WEX INC SEC ID: 96208T104	175.3200	381.000	20,544.63	66,796.92	0.01%	46,252.29
WEYERHAEUSER CO SEC ID: 962166104	28.1500	7,858.000	146,457.77	221,202.70	0.04%	74,744.93
WHIRLPOOL CORP SEC ID: 963320106	114.4800	545.000	46,266.85	62,391.60	0.01%	16,124.75
WHITESTONE REIT SEC ID: 966084204	14.1700	11,813.000	66,845.31	167,390.21	0.03%	100,544.90
WILLIAMS COS INC/THE SEC ID: 969457100	54.1200	8,855.000	153,772.76	479,232.60	0.09%	325,459.84
WILLIAMS-SONOMA INC SEC ID: 969904101	185.1800	2,232.000	45,329.34	413,321.76	0.07%	367,992.42
WINTRUST FINANCIAL CORP SEC ID: 97650W108	124.7100	1,742.000	56,089.82	217,244.82	0.04%	161,155.00
WOODWARD INC SEC ID: 980745103	166.4200	488.000	15,796.56	81,212.96	0.01%	65,416.40
WORKDAY INC SEC ID: 98138H101	258.0300	2,181.000	213,138.83	562,763.43	0.10%	349,624.60
WORTHINGTON ENTERPRISES INC SEC ID: 981811102	40.1100	456.000	5,936.93	18,290.16	0.00%	12,353.23
WORTHINGTON STEEL INC SEC ID: 982104101	31.8200	456.000	3,037.15	14,509.92	0.00%	11,472.77

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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
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	100.7900	1,961.000	60,942.73	197,649.19	0.04%	136,706.46
XPO INC SEC ID: 983793100	131.1500	2,753.000	28,764.31	361,055.95	0.07%	332,291.64
XENCOR INC SEC ID: 98401F105	22.9800	11,015.000	199,990.75	253,124.70	0.05%	53,133.95
XYLEM INC/NY SEC ID: 98419M100	116.0200	4,570.000	92,899.74	530,211.40	0.10%	437,311.66
YORK WATER CO/THE SEC ID: 987184108	32.7200	545.000	10,224.20	17,832.40	0.00%	7,608.20
YUM! BRANDS INC SEC ID: 988498101	134.1600	1,899.000	79,235.61	254,769.84	0.05%	175,534.23
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	386.2200	374.000	12,032.60	144,446.28	0.03%	132,413.68
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	105.6300	1,673.000	110,477.07	176,718.99	0.03%	66,241.92
ZIONS BANCORP NA SEC ID: 989701107	54.2500	2,461.000	65,129.76	133,509.25	0.02%	68,379.49
ZOETIS INC SEC ID: 98978V103	162.9300	5,182.000	270,797.15	844,303.26	0.15%	573,506.11
ZSCALER INC SEC ID: 98980G102	180.4100	2,273.000	226,451.81	410,071.93	0.07%	183,620.12
ZOOM COMMUNICATIONS INC SEC ID: 98980L101	81.6100	4,023.000	274,031.65	328,317.03	0.06%	54,285.38
ZURN ELKAY WATER SOLUTIONS COR SEC ID: 98983L108	37.3000	2,265.000	28,726.32	84,484.50	0.02%	55,758.18
ALLEGION PLC SEC ID: G0176J109	130.6800	1,069.000	34,764.11	139,696.92	0.03%	104,932.81
AMCOR PLC SEC ID: G0250X107	9.4100	5,895.000	42,728.84	55,471.95	0.01%	12,743.11
AMDOCS LTD SEC ID: G02602103	85.1400	1,779.000	52,712.09	151,464.06	0.03%	98,751.97

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AON PLC SEC ID: G0403H108	359.1600	2,606.000	147,427.46	935,970.96	0.17%	788,543.50
ASSURED GUARANTY LTD SEC ID: G0585R106	90.0100	2,142.000	42,702.04	192,801.42	0.03%	150,099.38
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	88.6200	1,354.000	47,999.07	119,991.48	0.02%	71,992.41
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	34.2200	3,078.000	56,774.09	105,329.16	0.02%	48,555.07
BIOHAVEN LTD SEC ID: G1110E107	37.3500	1,082.000	23,191.40	40,412.70	0.01%	17,221.30
ACCENTURE PLC SEC ID: G1151C101	351.7900	4,901.000	470,258.86	1,724,122.79	0.31%	1,253,863.93
CRH PLC SEC ID: G25508105	92.5200	3,000.000	233,660.00	277,560.00	0.05%	43,900.00
EATON CORP PLC SEC ID: G29183103	331.8700	4,221.000	222,770.14	1,400,823.27	0.25%	1,178,053.13
ENSTAR GROUP LTD SEC ID: G3075P101	322.0500	50.000	5,024.00	16,102.50	0.00%	11,078.50
APTIV PLC SEC ID: G3265R107	60.4800	2,347.000	109,495.34	141,946.56	0.03%	32,451.22
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	42.9500	1,895.000	52,368.15	81,390.25	0.01%	29,022.10
HELEN OF TROY LTD SEC ID: G4388N106	59.8300	245.000	7,935.55	14,658.35	0.00%	6,722.80
INVESCO LTD SEC ID: G491BT108	17.4800	6,701.000	69,862.92	117,133.48	0.02%	47,270.56
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	78.9300	4,931.000	130,475.16	389,203.83	0.07%	258,728.67
LINDE PLC SEC ID: G54950103	418.6700	3,958.000	1,171,554.69	1,657,095.86	0.30%	485,541.17

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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
LIVANOVA PLC SEC ID: G5509L101	46.3100	1,607.000	67,362.40	74,420.17	0.01%	7,057.77
MEDTRONIC PLC SEC ID: G5960L103	79.8800	10,003.000	754,232.65	799,039.64	0.14%	44,806.99
NORWEGIAN CRUISE LINE HOLDINGS SEC ID: G66721104	25.7300	13,784.000	179,679.44	354,662.32	0.06%	174,982.88
NVENT ELECTRIC PLC SEC ID: G6700G107	68.1600	1,880.000	22,866.48	128,140.80	0.02%	105,274.32
PATRIA INVESTMENTS LTD SEC ID: G69451105	11.6300	23,054.000	259,682.33	268,118.02	0.05%	8,435.69
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	248.8100	600.000	41,926.25	149,286.00	0.03%	107,359.75
PENTAIR PLC SEC ID: G7S00T104	100.6400	3,551.000	96,051.70	357,372.64	0.06%	261,320.94
SIRIUSPOINT LTD SEC ID: G8192H106	16.3900	21,759.000	200,070.30	356,630.01	0.06%	156,559.71
STERIS PLC SEC ID: G8473T100	205.5600	374.000	54,633.48	76,879.44	0.01%	22,245.96
STONECO LTD SEC ID: G85158106	7.9700	22,867.000	178,024.59	182,249.99	0.03%	4,225.40
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	369.3500	2,249.000	51,647.45	830,668.15	0.15%	779,020.70
WHITE MOUNTAINS INSURANCE GROU SEC ID: G9618E107	1,945.0600	62.000	28,722.62	120,593.72	0.02%	91,871.10
WILLIS TOWERS WATSON PLC SEC ID: G96629103	313.2400	755.000	108,721.55	236,496.20	0.04%	127,774.65
CHUBB LTD SEC ID: H1467J104	276.3000	2,599.000	147,505.82	718,103.70	0.13%	570,597.88
GARMIN LTD SEC ID: H2906T109	206.2600	1,632.000	88,738.94	336,616.32	0.06%	247,877.38
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	447.3800	2,126.000	173,901.17	951,129.88	0.17%	777,228.71

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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
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	74.2700	2,457.000	124,501.55	182,481.39	0.03%	57,979.84
QIAGEN NV SEC ID: N72482149	44.5300	2,598.000	49,095.56	115,688.94	0.02%	66,593.38
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	230.6900	3,324.000	151,296.82	766,813.56	0.14%	615,516.74
SCORPIO TANKERS INC SEC ID: Y7542C130	49.6900	6,001.000	64,545.75	298,189.69	0.05%	233,643.94
TOTAL EQUITY U.S. DOLLAR		5,216,392.000	138,940,563.58	553,720,458.71	99.87%	414,779,895.13
TOTAL EQUITY		5,216,392.000	138,940,563.58	553,720,458.71	99.87%	414,779,895.13
	TOTAL ASSETS - BASE:	5,613,008.530	139,679,026.32	554,458,921.45	100.00%	414,779,895.13

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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
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
NON-BASE CURRENCY			321.99	321.98	0.00%	-0.01
FOREIGN TAXES PAYABLE – DIVIDENDS			-1,636.26	-1,629.79	0.00%	6.47
DIVIDENDS RECEIVABLE			10,908.44	10,865.28	0.01%	-43.16
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			9,594.17	9,557.47	0.01%	-36.70
DANISH KRONE						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-229,624.51	-228,033.44	-0.13%	1,591.07
PAYABLE FOR INVESTMENTS PURCHASED			-46,297.73	-46,020.66	-0.03%	277.07
DIVIDENDS RECEIVABLE RECLAIM			36,264.68	34,210.19	0.02%	-2,054.49
RECEIVABLE FOR INVESTMENTS SOLD			275,704.13	274,054.10	0.15%	-1,650.03
NON-BASE CURRENCY			9,904.68	9,770.59	0.01%	-134.09
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			45,951.25	43,980.78	0.02%	-1,970.47
EURO CURRENCY UNIT						
DIVIDENDS RECEIVABLE RECLAIM			339,181.32	319,779.76	0.18%	-19,401.56
NON-BASE CURRENCY			77.18	77.18	0.00%	0.00
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			339,258.50	319,856.94	0.18%	-19,401.56
HONG KONG DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-110,428.99	-110,340.13	-0.06%	88.86
NON-BASE CURRENCY			10,723.62	10,731.36	0.01%	7.74
FFX CONTRACTS RECEIVABLE			104,577.11	104,524.76	0.06%	-52.35
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			4,871.74	4,915.99	0.00%	44.25
ISRAELI SHEKEL						

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FOREIGN TAXES PAYABLE - DIVIDENDS			-37.56	-37.76	0.00%	-0.20
DIVIDENDS RECEIVABLE			223.56	224.77	0.00%	1.21
NON-BASE CURRENCY			3,798.15	3,749.99	0.00%	-48.16
TOTAL CASH & CASH EQUIVALENTS ISRAELI SHEKEL			**3,984.15**	**3,937.00**	**0.00%**	**-47.15**
JAPANESE YEN						
NON-BASE CURRENCY			346,270.61	332,113.83	0.19%	-14,156.78
DIVIDENDS RECEIVABLE			46,572.38	47,146.02	0.03%	573.64
RECEIVABLE FOR INVESTMENTS SOLD			1,448,834.78	1,452,995.06	0.81%	4,160.28
PAYABLE FOR INVESTMENTS PURCHASED			-1,682,005.38	-1,686,835.14	-0.94%	-4,829.76
DIVIDENDS RECEIVABLE RECLAIM			22,757.94	21,531.47	0.01%	-1,226.47
FOREIGN TAXES PAYABLE - DIVIDENDS			-4,918.68	-4,979.29	0.00%	-60.61
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-98,418.17	-98,342.57	-0.05%	75.60
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			**79,093.48**	**63,629.38**	**0.04%**	**-15,464.10**
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			507.95	497.04	0.00%	-10.91
NORWEGIAN KRONE						
NON-BASE CURRENCY			4,507.85	4,389.46	0.00%	-118.39
PAYABLE FOR INVESTMENTS PURCHASED			-177,938.78	-178,041.40	-0.10%	-102.62
DIVIDENDS RECEIVABLE RECLAIM			20,982.59	18,525.67	0.01%	-2,456.92
FFX CONTRACTS RECEIVABLE			60,637.77	60,583.67	0.03%	-54.10
RECEIVABLE FOR INVESTMENTS SOLD			113,661.14	113,726.69	0.06%	65.55
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			**21,850.57**	**19,184.09**	**0.01%**	**-2,666.48**

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
POUND STERLING						
NON-BASE CURRENCY			17,590.10	17,590.11	0.01%	0.01
DIVIDENDS RECEIVABLE			49,235.01	48,849.56	0.03%	-385.45
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			66,825.11	66,439.67	0.04%	-385.44
SINGAPORE DOLLAR						
NON-BASE CURRENCY			2,363.50	2,345.83	0.00%	-17.67
SWEDISH KRONA						
NON-BASE CURRENCY			9,813.75	9,678.13	0.01%	-135.62
PAYABLE FOR INVESTMENTS PURCHASED			-202,791.89	-202,031.13	-0.11%	760.76
RECEIVABLE FOR INVESTMENTS SOLD			335,118.92	333,861.77	0.19%	-1,257.15
DIVIDENDS RECEIVABLE RECLAIM			49,824.75	43,550.15	0.02%	-6,274.60
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-132,149.36	-131,830.63	-0.07%	318.73
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			59,816.17	53,228.29	0.03%	-6,587.88
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			185,506.86	184,746.88	0.10%	-759.98
NON-BASE CURRENCY			0.46	0.46	0.00%	0.00
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			185,507.32	184,747.34	0.10%	-759.98
U.S. DOLLAR						
INTEREST RECEIVABLE			671.38	671.38	0.00%	0.00
DIVIDENDS RECEIVABLE			828.85	828.85	0.00%	0.00
FFX CONTRACTS RECEIVABLE			460,192.04	460,192.04	0.26%	0.00
CASH			-231,388.60	-231,388.60	-0.13%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-165,214.88	-165,214.88	-0.09%	0.00
FOREIGN TAXES PAYABLE - DIVIDENDS			-207.21	-207.21	0.00%	0.00

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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			64,881.58	64,881.58	0.04%	0.00
TOTAL CASH & CASH EQUIVALENTS			884,505.49	837,201.40	0.47%	-47,304.09
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	87.7069	3,149.000	216,796.80	276,188.87	0.15%	59,392.07
VOLKSWAGEN AG SEC ID: ED5497166	92.2009	1,342.000	129,637.07	123,733.63	0.07%	-5,903.44
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	74.9702	347.000	18,401.82	26,014.66	0.01%	7,612.84
SARTORIUS AG SEC ID: ED5843328	222.8396	310.000	51,352.69	69,080.28	0.04%	17,727.59
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		5,148.000	416,188.38	495,017.44	0.28%	78,829.06
TOTAL PREFERRED SECURITIES		5,148.000	416,188.38	495,017.44	0.28%	78,829.06
EQUITY						
AUSTRALIAN DOLLAR						
ANZ GROUP HOLDINGS LTD SEC ID: AA6065582	17.6705	41,506.000	616,124.94	733,433.47	0.41%	117,308.53
WESTPAC BANKING CORP SEC ID: AA6076142	20.0109	48,115.000	661,217.66	962,825.80	0.54%	301,608.14
FORTESCUE LTD SEC ID: AA6086257	11.2995	17,213.000	46,601.33	194,498.08	0.11%	147,896.75
TELSTRA GROUP LTD SEC ID: AA6087289	2.4828	33,385.000	68,667.19	82,887.99	0.05%	14,220.80
ASX LTD SEC ID: AA6129222	40.2943	1,636.000	47,491.01	65,921.45	0.04%	18,430.44
BHP GROUP LTD SEC ID: AA6144692	24.4874	36,424.000	888,029.01	891,928.42	0.50%	3,899.41
COMPUTERSHARE LTD SEC ID: AA6180415	21.0201	7,228.000	52,958.04	151,933.59	0.08%	98,975.55
CSL LTD SEC ID: AA6185497	174.3403	4,342.000	323,388.66	756,985.40	0.42%	433,596.74

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REA GROUP LTD SEC ID: AA6198573	144.4539	1,185.000	49,916.32	171,177.86	0.10%	121,261.54
TRANSURBAN GROUP SEC ID: AA6200882	8.2904	26,554.000	187,024.33	220,143.77	0.12%	33,119.44
COCHLEAR LTD SEC ID: AA6211798	179.4792	753.000	82,791.47	135,147.84	0.08%	52,356.37
ORIGIN ENERGY LTD SEC ID: AA6214867	6.7487	17,575.000	95,217.54	118,609.02	0.07%	23,391.48
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	94.8847	19,913.000	1,088,411.02	1,889,439.78	1.06%	801,028.76
RIO TINTO LTD SEC ID: AA6220104	72.7254	3,885.000	231,397.00	282,538.02	0.16%	51,141.02
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	42.3251	6,916.000	41,837.62	292,720.35	0.16%	250,882.73
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	5.2380	24,208.000	75,947.64	126,801.72	0.07%	50,854.08
GPT GROUP/THE SEC ID: AA6365867	2.7057	33,315.000	88,099.51	90,139.91	0.05%	2,040.40
SUNCORP GROUP LTD SEC ID: AA6585084	11.7700	13,119.000	113,727.64	154,411.17	0.09%	40,683.53
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	22.9705	41,252.000	680,587.85	947,577.62	0.53%	266,989.77
QANTAS AIRWAYS LTD SEC ID: AA6710344	5.5538	19,661.000	66,709.05	109,192.78	0.06%	42,483.73
QBE INSURANCE GROUP LTD SEC ID: AA6715749	11.8877	8,536.000	94,519.33	101,473.24	0.06%	6,953.91
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	9.5597	12,610.000	66,215.97	120,547.51	0.07%	54,331.54
REECE LTD SEC ID: AA6728809	13.8566	5,548.000	50,260.05	76,876.29	0.04%	26,616.24
SANTOS LTD SEC ID: AA6776709	4.1359	21,762.000	68,383.38	90,005.93	0.05%	21,622.55

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SONIC HEALTHCARE LTD SEC ID: AA6821125	16.7232	5,221.000	83,121.24	87,312.04	0.05%	4,190.80
STOCKLAND SEC ID: AA6850850	2.9719	29,170.000	75,573.60	86,690.91	0.05%	11,117.31
WESFARMERS LTD SEC ID: AA6948837	44.2878	11,611.000	328,926.43	514,225.64	0.29%	185,299.21
WOOLWORTHS GROUP LTD SEC ID: AA6981234	18.8779	18,595.000	362,516.58	351,034.24	0.20%	-11,482.34
GOODMAN GROUP SEC ID: AAB03FYZ5	22.0665	18,126.000	115,099.32	399,977.49	0.22%	284,878.17
SEEK LTD SEC ID: AAB0767Y4	13.9742	4,318.000	45,159.95	60,340.66	0.03%	15,180.71
MINERAL RESOURCES LTD SEC ID: AAB17ZL55	21.2059	9,036.000	192,449.59	191,616.40	0.11%	-833.19
BRAMBLES LTD SEC ID: AAB1FJ0C0	11.9124	14,047.000	101,689.18	167,334.13	0.09%	65,644.95
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	137.2346	3,212.000	205,526.20	440,797.53	0.25%	235,271.33
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	31.0008	4,507.000	41,288.59	139,720.79	0.08%	98,432.20
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	7.0150	4,852.000	21,119.41	34,036.63	0.02%	12,917.22
XERO LTD SEC ID: AAB8P4LP5	104.3639	1,443.000	75,646.66	150,597.14	0.08%	74,950.48
SCENTRE GROUP SEC ID: AABLZH0Z7	2.1237	139,786.000	257,661.82	296,861.36	0.17%	39,199.54
WOODSIDE ENERGY GROUP LTD SEC ID: AABMGT163	15.2311	19,631.000	276,304.00	299,001.53	0.17%	22,697.53
LOTTERY CORP LTD/THE SEC ID: AABNRQW79	3.0586	29,588.000	96,442.10	90,497.89	0.05%	-5,944.21
MEDIBANK PVT LTD SEC ID: AABRTNNQ3	2.3466	33,435.000	75,344.28	78,457.85	0.04%	3,113.57
SOUTH32 LTD SEC ID: AABWSW5D2	2.1051	69,359.000	106,253.09	146,008.32	0.08%	39,755.23

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COLES GROUP LTD SEC ID: AABYWR0T4	11.6957	14,700.000	142,852.67	171,927.43	0.10%	29,074.76
WISETECH GLOBAL LTD SEC ID: AABZ8GX82	74.9543	2,315.000	99,317.64	173,519.20	0.10%	74,201.56
TOTAL EQUITY AUSTRALIAN DOLLAR		**879,593.000**	**8,487,815.91**	**12,647,174.19**	**7.06%**	**4,159,358.28**
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	95.8120	930.000	80,678.53	89,105.20	0.05%	8,426.67
AP MOLLER - MAERSK A/S SEC ID: SD4253045	1,653.1049	98.000	109,763.49	162,004.28	0.09%	52,240.79
DANSKE BANK A/S SEC ID: SD4588820	28.2854	7,246.000	169,829.13	204,955.87	0.11%	35,126.74
GENMAB A/S SEC ID: SD4595734	207.2456	1,220.000	231,449.33	252,839.65	0.14%	21,390.32
ROCKWOOL A/S SEC ID: SD4713493	354.3657	304.000	50,623.26	107,727.17	0.06%	57,103.91
DSV A/S SEC ID: SDB1WT5G0	212.3139	1,503.000	56,099.94	319,107.84	0.18%	263,007.90
PANDORA A/S SEC ID: SDB44XTX3	182.8760	1,211.000	39,922.15	221,462.87	0.12%	181,540.72
NOVONESIS (NOVOZYMES) B SEC ID: SDB798FW3	56.6124	3,733.000	153,427.61	211,334.16	0.12%	57,906.55
COLOPLAST A/S SEC ID: SDB8FMRX8	109.1702	2,629.000	225,386.72	287,008.42	0.16%	61,621.70
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	13.6192	16,324.000	208,121.37	222,319.75	0.12%	14,198.38
NOVO NORDISK A/S SEC ID: SDBP6KMJ0	86.6752	33,564.000	841,461.22	2,909,165.86	1.62%	2,067,704.64
SVITZER GROUP A/S SEC ID: SDBPXW7F9	31.1320	142.000	4,071.48	4,420.74	0.00%	349.26
TRYG A/S SEC ID: SDBXDZ973	21.0370	1,523.000	24,104.30	32,039.34	0.02%	7,935.04
TOTAL EQUITY DANISH KRONE		**70,427.000**	**2,194,938.53**	**5,023,491.15**	**2.81%**	**2,828,552.62**

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
EURO CURRENCY UNIT						
VERBUND AG SEC ID: EA4661602	72.4850	915.000	33,152.69	66,323.78	0.04%	33,171.09
ERSTE GROUP BANK AG SEC ID: EA5289833	61.7779	2,639.000	54,588.73	163,031.96	0.09%	108,443.23
D'IETEREN GROUP SEC ID: EB4247491	166.4049	402.000	60,095.98	66,894.75	0.04%	6,798.77
KBC GROUP NV SEC ID: EB4497740	77.1862	1,851.000	132,650.10	142,871.60	0.08%	10,221.50
SOLVAY SA SEC ID: EB4821105	32.2662	753.000	8,720.55	24,296.43	0.01%	15,575.88
UCB SA SEC ID: EB5596995	199.0231	3,340.000	244,479.37	664,737.15	0.37%	420,257.78
GROUPE BRUXELLES LAMBERT NV SEC ID: EB7097323	68.3948	671.000	45,178.42	45,892.89	0.03%	714.47
AGEAS SA/NV SEC ID: EBB86S2N3	48.5650	2,073.000	70,025.68	100,675.14	0.06%	30,649.46
ARGENX SE SEC ID: EBBNHKYX8	621.3000	646.000	213,320.61	401,359.80	0.22%	188,039.19
SYENSQO SA SEC ID: EBBPSLYH4	73.0649	1,025.000	64,315.62	74,891.50	0.04%	10,575.88
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	49.9629	6,707.000	321,181.90	335,101.00	0.19%	13,919.10
ADIDAS AG SEC ID: ED4031974	245.2064	1,784.000	142,540.87	437,448.22	0.24%	294,907.35
FRESENIUS SE & CO KGAA SEC ID: ED4352099	34.7307	5,353.000	125,502.20	185,913.28	0.10%	60,411.08
HANNOVER RUECK SE SEC ID: ED4511801	249.9697	776.000	75,721.62	193,976.49	0.11%	118,254.87
GEA GROUP AG SEC ID: ED4557101	49.5176	1,949.000	38,268.91	96,509.82	0.05%	58,240.91
CONTINENTAL AG SEC ID: ED4598584	67.1211	2,830.000	179,292.88	189,952.74	0.11%	10,659.86

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
DEUTSCHE POST AG SEC ID: ED4617855	35.1863	6,209.000	147,420.98	218,471.67	0.12%	71,050.69
MERCK KGAA SEC ID: ED4741846	144.8665	888.000	47,865.54	128,641.41	0.07%	80,775.87
RWE AG SEC ID: ED4768963	29.8535	4,824.000	92,645.26	144,013.12	0.08%	51,367.86
SAP SE SEC ID: ED4846280	244.6887	11,240.000	933,340.55	2,750,300.43	1.54%	1,816,959.88
E.ON SE SEC ID: ED4942907	11.6442	19,716.000	185,956.81	229,577.00	0.13%	43,620.19
HENKEL AG & CO KGAA SEC ID: ED5002461	77.0412	646.000	30,417.97	49,768.62	0.03%	19,350.65
PUMA SE SEC ID: ED5064727	45.9348	2,748.000	113,845.67	126,228.78	0.07%	12,383.11
BAYER AG SEC ID: ED5069213	19.9996	17,169.000	392,384.90	343,373.94	0.19%	-49,010.96
BASF SE SEC ID: ED5086571	43.9673	6,058.000	293,095.29	266,354.09	0.15%	-26,741.20
BEIERSDORF AG SEC ID: ED5107401	128.4020	2,068.000	231,817.89	265,535.34	0.15%	33,717.45
HEIDELBERG MATERIALS AG SEC ID: ED5120677	123.5352	1,290.000	89,131.63	159,360.34	0.09%	70,228.71
FRESENIUS MEDICAL CARE AG SEC ID: ED5129074	45.7277	2,399.000	75,068.00	109,700.70	0.06%	34,632.70
ALLIANZ SE SEC ID: ED5231482	306.4045	4,404.000	731,312.40	1,349,405.20	0.75%	618,092.80
DEUTSCHE LUFTHANSA AG SEC ID: ED5287484	6.3952	13,467.000	88,947.37	86,124.80	0.05%	-2,822.57
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	504.3921	1,417.000	273,712.24	714,723.53	0.40%	441,011.29
RHEINMETALL AG SEC ID: ED5334583	636.4183	553.000	91,960.31	351,939.32	0.20%	259,979.01

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VOLKSWAGEN AG SEC ID: ED5497109	95.4213	212.000	20,559.11	20,229.32	0.01%	-329.79
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	55.7099	5,176.000	183,378.97	288,354.44	0.16%	104,975.47
SIEMENS AG SEC ID: ED5727976	195.2539	8,913.000	1,086,293.34	1,740,297.83	0.97%	654,004.49
DEUTSCHE BANK AG SEC ID: ED5750358	17.2307	20,905.000	165,377.97	360,208.20	0.20%	194,830.23
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	81.7838	5,937.000	372,177.37	485,550.36	0.27%	113,372.99
DEUTSCHE TELEKOM AG SEC ID: ED5842353	29.9156	36,195.000	661,345.59	1,082,794.96	0.60%	421,449.37
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	32.5147	11,214.000	162,531.45	364,619.85	0.20%	202,088.40
RATIONAL AG SEC ID: ED5910606	853.2520	85.000	42,773.91	72,526.42	0.04%	29,752.51
BECHTLE AG SEC ID: ED5932402	32.2041	2,747.000	93,276.38	88,464.53	0.05%	-4,811.85
DEUTSCHE BOERSE AG SEC ID: ED7021964	230.2952	1,829.000	229,724.66	421,209.92	0.24%	191,485.26
MTU AERO ENGINES AG SEC ID: EDB09DHL4	333.4310	374.000	90,413.88	124,703.19	0.07%	34,289.31
SYMRISE AG SEC ID: EDB1JB4K1	106.2941	1,343.000	110,033.23	142,752.94	0.08%	32,719.71
BRENNTAG SE SEC ID: EDB4YVF55	59.9347	1,988.000	85,905.74	119,150.26	0.07%	33,244.52
COMMERZBANK AG SEC ID: EDB90LKT5	16.2832	13,044.000	46,029.71	212,398.55	0.12%	166,368.84
LEG IMMOBILIEN SE SEC ID: EDB9G6L86	84.7039	1,568.000	115,421.57	132,815.72	0.07%	17,394.15
VONOVIA SE SEC ID: EDBBJPFY6	30.3609	8,415.000	183,281.72	255,486.64	0.14%	72,204.92
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	53.0176	3,871.000	191,550.04	205,231.13	0.11%	13,681.09

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PARAMETRIC EAFE MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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
QIAGEN NV SEC ID: EDBMHCW16	44.5731	1,514.000	45,534.40	67,483.67	0.04%	21,949.27
SIEMENS ENERGY AG SEC ID: EDBMTVQK6	52.1685	5,492.000	139,731.14	286,509.35	0.16%	146,778.21
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	38.1582	8,032.000	268,254.80	306,486.46	0.17%	38,231.66
ZALANDO SE SEC ID: EDBQV0SV6	33.5398	10,892.000	224,909.66	365,315.99	0.20%	140,406.33
COVESTRO AG SEC ID: EDBRBLFV4	60.0590	4,008.000	122,608.15	240,716.47	0.13%	118,108.32
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	9.7875	63,478.000	244,861.91	621,293.85	0.35%	376,431.94
ACCIONA SA SEC ID: EE5579102	112.5589	884.000	101,095.30	99,502.02	0.06%	-1,593.28
NATURGY ENERGY GROUP SA SEC ID: EE5650424	24.2100	3,246.000	58,939.65	78,585.63	0.04%	19,645.98
REPSOL SA SEC ID: EE5669358	12.1050	16,161.000	159,895.91	195,628.82	0.11%	35,732.91
BANCO SANTANDER SA SEC ID: EE5705947	4.6230	167,628.000	400,305.98	774,942.53	0.43%	374,636.55
TELEFONICA SA SEC ID: EE5732529	4.0768	36,416.000	137,655.53	148,459.42	0.08%	10,803.89
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	50.1596	2,643.000	66,691.84	132,571.88	0.07%	65,880.04
CAIXABANK SA SEC ID: EEB283W91	5.4219	22,719.000	88,010.35	123,179.64	0.07%	35,169.29
IBERDROLA SA SEC ID: EEB288C92	13.7722	64,955.000	514,006.94	894,570.00	0.50%	380,563.06
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	70.6211	4,837.000	202,385.82	341,594.26	0.19%	139,208.44
REDEIA CORP SA SEC ID: EEBD6FXN0	17.0858	3,765.000	55,801.37	64,327.85	0.04%	8,526.48

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PARAMETRIC EAFE MON - [redacted]

Asset Detail by Asset Type 12/31/2024

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
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	51.4022	11,033.000	208,019.83	567,120.69	0.32%	359,100.86
FERROVIAL SE SEC ID: EEBRS7CF3	42.0413	5,768.000	92,199.85	242,494.22	0.14%	150,294.37
AENA SME SA SEC ID: EEBVRZ8L5	204.4077	1,344.000	201,236.42	274,723.95	0.15%	73,487.53
CELLNEX TELECOM SA SEC ID: EEBX90C09	31.5931	2,782.000	95,293.74	87,892.02	0.05%	-7,401.72
GRIFOLS SA SEC ID: EEBYY3DX0	9.4728	6,657.000	53,420.47	63,060.13	0.04%	9,639.66
AIRBUS SE SEC ID: EF4012250	160.2747	6,944.000	571,817.42	1,112,947.45	0.62%	541,130.03
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	28.0724	8,949.000	165,444.01	251,219.95	0.14%	85,775.94
L'OREAL SA SEC ID: EF4057800	353.9857	2,813.000	634,084.76	995,761.70	0.56%	361,676.94
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	658.0603	2,964.000	1,029,232.20	1,950,490.58	1.09%	921,258.38
THALES SA SEC ID: EF4162790	143.5721	1,079.000	80,841.80	154,914.27	0.09%	74,072.47
CAPGEMINI SE SEC ID: EF4163434	163.7643	1,534.000	99,143.08	251,214.47	0.14%	152,071.39
PUBLICIS GROUPE SA SEC ID: EF4380426	106.6565	2,311.000	107,533.35	246,483.17	0.14%	138,949.82
BOLLORE SE SEC ID: EF4572709	6.1509	17,589.000	48,552.15	108,187.65	0.06%	59,635.50
PERNOD RICARD SA SEC ID: EF4682326	112.8695	3,823.000	407,127.78	431,500.10	0.24%	24,372.32
RENAULT SA SEC ID: EF4712792	48.7203	2,835.000	52,036.17	138,121.98	0.08%	86,085.81
SEB SA SEC ID: EF4792133	90.6063	853.000	49,115.12	77,287.13	0.04%	28,172.01

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PARAMETRIC EAFE MON - [redacted]

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SCHNEIDER ELECTRIC SE SEC ID: EF4834109	249.4520	5,664.000	525,740.81	1,412,895.84	0.79%	887,155.03
ORANGE SA SEC ID: EF5176179	9.9698	23,178.000	225,994.41	231,079.88	0.13%	5,085.47
HERMES INTERNATIONAL SCA SEC ID: EF5253978	2,404.4310	433.000	426,124.95	1,041,118.62	0.58%	614,993.67
KERING SA SEC ID: EF5505070	246.7079	528.000	81,988.54	130,261.76	0.07%	48,273.22
SANOFI SA SEC ID: EF5671732	97.0678	10,769.000	877,255.75	1,045,322.82	0.58%	168,067.07
ACCOR SA SEC ID: EF5852845	48.7099	2,251.000	75,411.61	109,646.03	0.06%	34,234.42
NOKIA OYJ SEC ID: EF5946456	4.4133	10,953.000	79,218.78	48,338.89	0.03%	-30,879.89
STMICROELECTRONICS NV SEC ID: EF5962339	25.1368	14,158.000	247,514.84	355,886.28	0.20%	108,371.44
SOCIETE GENERALE SA SEC ID: EF5966512	28.1242	7,930.000	125,628.39	223,024.75	0.12%	97,396.36
EURAZEO SE SEC ID: EF7042395	74.5042	699.000	32,648.71	52,078.45	0.03%	19,429.74
SODEXO SA SEC ID: EF7062716	82.3740	895.000	47,113.73	73,724.75	0.04%	26,611.02
AXA SA SEC ID: EF7088422	35.5384	21,351.000	512,355.66	758,779.52	0.42%	246,423.86
ESSILORLUXOTTICA SA SEC ID: EF7212477	243.9638	3,024.000	378,579.45	737,746.53	0.41%	359,167.08
CREDIT AGRICOLE SA SEC ID: EF7262613	13.7618	12,510.000	91,782.43	172,160.06	0.10%	80,377.63
BNP PARIBAS SA SEC ID: EF7309687	61.3223	8,291.000	346,264.23	508,423.27	0.28%	162,159.04
CIE DE SAINT-GOBAIN SA SEC ID: EF7380480	88.7424	4,189.000	203,478.67	371,741.70	0.21%	168,263.03
KLEPIERRE SA SEC ID: EF7582556	28.7869	3,399.000	51,364.14	97,846.67	0.05%	46,482.53

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PARAMETRIC EAFE MON - [redacted]

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by Asset Type
12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COVIVIO SA/FRANCE SEC ID: EF7745633	50.4910	2,026.000	99,903.64	102,294.73	0.06%	2,391.09
SAFRAN SA SEC ID: EFB058TZ0	219.6296	3,991.000	396,873.90	876,541.53	0.49%	479,667.63
ENGIE SA SEC ID: EFB0C2CQ3	15.8535	16,075.000	213,179.56	254,845.09	0.14%	41,665.53
ALSTOM SA SEC ID: EFB0DJ8Q0	22.3254	16,833.000	214,589.73	375,803.12	0.21%	161,213.39
IPSEN SA SEC ID: EFB0R7JF3	114.6299	738.000	38,570.52	84,596.83	0.05%	46,026.31
ARKEMA SA SEC ID: EFB0Z5YZ7	76.1610	924.000	67,793.44	70,372.79	0.04%	2,579.35
LEGRAND SA SEC ID: EFB11ZRK7	97.3784	2,699.000	155,300.12	262,824.36	0.15%	107,524.24
EIFFAGE SA SEC ID: EFB13X011	87.7276	924.000	72,395.45	81,060.27	0.05%	8,664.82
TOTALENERGIES SE SEC ID: EFB15C551	55.2646	20,581.000	825,698.79	1,137,401.45	0.64%	311,702.66
AEROPORTS DE PARIS SA SEC ID: EFB164FY4	115.6654	1,324.000	147,682.68	153,140.92	0.09%	5,458.24
VINCI SA SEC ID: EFB1XH021	103.2808	4,712.000	334,250.10	486,658.99	0.27%	152,408.89
DANONE SA SEC ID: EFB1Y9TB7	67.4318	6,785.000	384,471.56	457,524.49	0.26%	73,052.93
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	162.4907	6,114.000	590,897.77	993,467.90	0.55%	402,570.13
BUREAU VERITAS SA SEC ID: EFB28DTJ8	30.3816	3,026.000	51,708.31	91,934.63	0.05%	40,226.32
GETLINK SE SEC ID: EFB292JQ6	15.9519	7,025.000	92,610.21	112,061.94	0.06%	19,451.73
BIOMERIEUX SEC ID: EFBF0LBX7	107.1743	764.000	75,402.98	81,881.13	0.05%	6,478.15
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	75.3016	1,412.000	88,300.48	106,325.80	0.06%	18,025.32

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LA FRANCAISE DES JEUX SACA SEC ID: EFBG0SC19	38.5413	1,684.000	49,473.52	64,903.57	0.04%	15,430.05
DASSAULT SYSTEMES SE SEC ID: EFBM8H5Y8	34.6893	8,105.000	172,595.52	281,156.37	0.16%	108,560.85
EURONEXT NV SEC ID: EFBNBNSG3	112.1447	1,035.000	75,927.21	116,069.71	0.06%	40,142.50
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	51.0605	1,609.000	70,401.36	82,156.35	0.05%	11,754.99
CIE GENERALE DES ETABLISSEMENT SEC ID: EFBPBPJ08	32.9289	7,029.000	173,904.61	231,457.24	0.13%	57,552.63
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	195.3989	301.000	50,559.83	58,815.05	0.03%	8,255.22
GENERALI SEC ID: EI4056715	28.2381	11,235.000	172,204.61	317,254.88	0.18%	145,050.27
INTESA SANPAOLO SPA SEC ID: EI4076838	4.0001	157,763.000	323,095.90	631,073.54	0.35%	307,977.64
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	14.5747	9,348.000	52,889.36	136,243.95	0.08%	83,354.59
ENEL SPA SEC ID: EI7144567	7.1305	85,315.000	410,772.63	608,334.60	0.34%	197,561.97
ENI SPA SEC ID: EI7145051	13.5547	25,018.000	184,508.24	339,111.36	0.19%	154,603.12
SNAM SPA SEC ID: EI7251479	4.4288	19,314.000	85,939.24	85,538.49	0.05%	-400.75
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	7.8905	22,642.000	110,876.15	178,656.93	0.10%	67,780.78
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	52.3963	2,498.000	84,137.64	130,885.96	0.07%	46,748.32
PRYSMIAN SPA SEC ID: EIB1W4V62	63.8489	3,154.000	70,264.53	201,379.53	0.11%	131,115.00

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
FERRARI NV SEC ID: EIBD6G500	427.0402	1,223.000	167,823.75	522,270.16	0.29%	354,446.41
MONCLER SPA SEC ID: EIBGLP233	52.7898	4,142.000	192,397.80	218,655.31	0.12%	26,257.51
NEXI SPA SEC ID: EIBJ1F884	5.5503	15,097.000	87,091.39	83,792.58	0.05%	-3,298.81
STELLANTIS NV SEC ID: EIBMD8KX1	13.0369	27,604.000	330,619.19	359,871.83	0.20%	29,252.64
TENARIS SA SEC ID: EIBMHVLR8	18.7115	6,864.000	112,345.35	128,435.63	0.07%	16,090.28
UNICREDIT SPA SEC ID: EIBYMXPS6	39.8926	19,432.000	206,351.70	775,193.73	0.43%	568,842.03
POSTE ITALIANE SPA SEC ID: EIBYYN706	14.1035	6,527.000	45,648.80	92,053.61	0.05%	46,404.81
ASM INTERNATIONAL NV SEC ID: EN5165290	578.6374	516.000	171,079.69	298,576.90	0.17%	127,497.21
WOLTERS KLUWER NV SEC ID: EN5671511	166.0942	2,605.000	86,272.94	432,675.39	0.24%	346,402.45
KONINKLIJKE KPN NV SEC ID: EN5956078	3.6398	30,200.000	71,654.81	109,921.43	0.06%	38,266.62
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	25.2662	9,801.000	146,546.58	247,634.03	0.14%	101,087.45
HEINEKEN NV SEC ID: EN7792554	71.1389	5,671.000	388,613.12	403,428.42	0.23%	14,815.30
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	59.9037	1,480.000	88,347.49	88,657.44	0.05%	309.95
ASML HOLDING NV SEC ID: ENB929F49	702.7939	4,176.000	1,019,507.03	2,934,867.12	1.64%	1,915,360.09
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	32.6079	10,117.000	189,105.39	329,894.07	0.18%	140,788.68
BE SEMICONDUCTOR INDUSTRIES NV SEC ID: ENBG0SCK0	136.9967	1,166.000	124,496.04	159,738.09	0.09%	35,242.05

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
PROSUS NV SEC ID: ENBJDS7L4	39.7114	13,527.000	425,741.68	537,176.45	0.30%	111,434.77
UNILEVER PLC SEC ID: ENBLRB269	56.8282	10,329.000	344,588.49	586,978.89	0.33%	242,390.40
EXOR NV SEC ID: ENBMJ1821	91.6935	1,082.000	52,031.30	99,212.39	0.06%	47,181.09
IMCD NV SEC ID: ENBNCBD44	148.5943	575.000	69,309.37	85,441.69	0.05%	16,132.32
NN GROUP NV SEC ID: ENBNG8PQ5	43.5635	2,092.000	69,967.06	91,134.81	0.05%	21,167.75
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	25.5976	6,980.000	145,667.93	178,670.97	0.10%	33,003.04
DSM-FIRMENICH AG SEC ID: ENBPCPSD2	101.1891	3,662.000	344,073.03	370,554.34	0.21%	26,481.31
AEGON LTD SEC ID: ENBPH0Y29	5.9231	32,451.000	64,527.54	192,209.22	0.11%	127,681.68
ARCELORMITTAL SA SEC ID: ENBYPBS65	23.2263	5,910.000	49,981.90	137,267.23	0.08%	87,285.33
ABN AMRO BANK NV SEC ID: ENBYQP139	15.4186	13,704.000	163,605.52	211,296.43	0.12%	47,690.91
RELX PLC SEC ID: ENBYWLC62	45.2721	5,536.000	44,121.76	250,626.12	0.14%	206,504.36
ADYEN NV SEC ID: ENBZ1HM46	1,488.0135	212.000	214,747.40	315,458.86	0.18%	100,711.46
ING GROEP NV SEC ID: ENBZ57394	15.6671	38,893.000	331,620.26	609,341.10	0.34%	277,720.84
EDP SA SEC ID: EP4103594	3.2007	89,475.000	292,787.91	286,385.37	0.16%	-6,402.54
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	16.5162	6,039.000	61,180.85	99,741.48	0.06%	38,560.63
DCC ORD EURO0.25 SEC ID: EZ4189476	64.3734	1,228.000	67,167.82	79,050.49	0.04%	11,882.67
KINGSPAN GROUP PLC SEC ID: EZ4491237	72.9510	1,657.000	72,298.80	120,879.77	0.07%	48,580.97

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
KERRY GROUP PLC SEC ID: EZ4519573	96.5604	3,498.000	249,884.48	337,768.19	0.19%	87,883.71
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	259.4973	1,586.000	191,876.72	411,562.70	0.23%	219,685.98
KESKO OYJ SEC ID: SF4490006	18.8254	6,111.000	112,871.23	115,041.96	0.06%	2,170.73
WARTSILA OYJ ABP SEC ID: SF4525181	17.7174	6,773.000	44,252.36	119,999.98	0.07%	75,747.62
UPM-KYMMENE OYJ SEC ID: SF5051252	27.5029	3,929.000	55,053.73	108,058.82	0.06%	53,005.09
ELISA OYJ SEC ID: SF5701518	43.2839	2,001.000	53,795.27	86,611.08	0.05%	32,815.81
NOKIA OYJ SEC ID: SF5902942	4.4262	95,194.000	377,046.79	421,351.94	0.24%	44,305.15
NESTE OYJ SEC ID: SFB06YV43	12.5554	7,634.000	81,282.70	95,848.21	0.05%	14,565.51
KONE OYJ SEC ID: SFB09M9D1	48.6685	3,677.000	132,643.42	178,954.07	0.10%	46,310.65
ORION OYJ SEC ID: SFB17NY41	44.2987	1,583.000	48,038.03	70,124.83	0.04%	22,086.80
NORDEA BANK ABP SEC ID: SFBFM0SV0	10.8728	8,008.000	91,310.59	87,068.98	0.05%	-4,241.61
SAMPO OYJ SEC ID: SFBMXX645	40.7780	4,088.000	132,232.02	166,700.42	0.09%	34,468.40
TOTAL EQUITY EURO CURRENCY UNIT		1,854,854.000	34,271,072.20	58,492,808.25	32.67%	24,221,736.05
HONG KONG DOLLAR						
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	8.4063	37,500.000	290,764.18	315,237.61	0.18%	24,473.43
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	37.9508	8,800.000	179,415.66	333,967.13	0.19%	154,551.47

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MTR CORP LTD HK/00066 SEC ID: FH6290057	3.4887	37,500.000	117,567.57	130,826.02	0.07%	13,258.45
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	12.3005	7,400.000	87,001.28	91,024.02	0.05%	4,022.74
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	6.9774	41,000.000	228,749.40	286,072.90	0.16%	57,323.50
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	4.2482	32,000.000	102,033.39	135,943.20	0.08%	33,909.81
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.2119	18,500.000	44,646.76	59,420.44	0.03%	14,773.68
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	9.6100	10,500.000	91,532.29	100,905.00	0.06%	9,372.71
SWIRE PACIFIC LTD HK/00019 SEC ID: FH6867748	9.0693	26,500.000	209,892.92	240,336.90	0.13%	30,443.98
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	13.1952	29,500.000	250,871.76	389,259.71	0.22%	138,387.95
LINK REIT HK/00823 SEC ID: FHB0PB4M2	4.2289	22,400.000	83,342.09	94,727.69	0.05%	11,385.60
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	7.2477	121,000.000	589,195.65	876,975.26	0.49%	287,779.61
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	5.3425	42,500.000	204,120.23	227,054.76	0.13%	22,934.53

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBYVS6J9	7.4344	37,000.000	195,622.79	275,072.57	0.15%	79,449.78
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	4.1066	10,024.000	41,216.02	41,164.73	0.02%	-51.29
TOTAL EQUITY HONG KONG DOLLAR		**482,124.000**	**2,715,971.99**	**3,597,987.94**	**2.01%**	**882,015.95**
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	12.0813	10,961.000	47,683.82	132,423.04	0.07%	84,739.22
BANK LEUMI LE-ISRAEL BM SEC ID: FZ6076423	11.8974	7,918.000	37,126.84	94,203.70	0.05%	57,076.86
ELBIT SYSTEMS LTD SEC ID: FZ6308917	261.5509	448.000	76,000.53	117,174.81	0.07%	41,174.28
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	6.8393	15,177.000	49,259.18	103,799.99	0.06%	54,540.81
NICE LTD SEC ID: FZ6647132	170.4884	519.000	34,208.64	88,483.47	0.05%	54,274.83
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	43.2533	2,144.000	38,725.83	92,735.14	0.05%	54,009.31
TOTAL EQUITY ISRAELI SHEKEL		**37,167.000**	**283,004.84**	**628,820.15**	**0.35%**	**345,815.31**
JAPANESE YEN						
AISIN CORP SEC ID: FJ6010709	11.3101	6,600.000	57,330.07	74,646.85	0.04%	17,316.78
AJINOMOTO CO INC SEC ID: FJ6010907	41.0537	4,600.000	57,399.42	188,847.03	0.11%	131,447.61
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	10.5434	8,400.000	65,499.51	88,564.52	0.05%	23,065.01
ASAHI KASEI CORP SEC ID: FJ6054608	6.9515	14,300.000	88,290.02	99,406.65	0.06%	11,116.63
LY CORP SEC ID: FJ6084845	2.6686	38,700.000	96,305.07	103,275.51	0.06%	6,970.44

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TREND MICRO INC/JAPAN SEC ID: FJ6125283	54.5113	1,600.000	75,330.38	87,218.12	0.05%	11,887.74
NTT DATA GROUP CORP SEC ID: FJ6125630	19.2797	5,500.000	43,186.71	106,038.43	0.06%	62,851.72
BRIDGESTONE CORP SEC ID: FJ6132107	33.9781	3,700.000	70,156.29	125,719.01	0.07%	55,562.72
OBIC CO LTD SEC ID: FJ6136744	29.8613	3,500.000	75,873.40	104,514.50	0.06%	28,641.10
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	17.1640	3,800.000	51,511.11	65,223.34	0.04%	13,712.23
USS CO LTD SEC ID: FJ6171493	8.7618	6,800.000	52,164.36	59,580.04	0.03%	7,415.68
CANON INC SEC ID: FJ6172327	32.8391	17,000.000	373,308.40	558,265.44	0.31%	184,957.04
CAPCOM CO LTD SEC ID: FJ6173697	22.1049	4,600.000	72,388.70	101,682.36	0.06%	29,293.66
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	18.8661	6,100.000	102,555.79	115,083.35	0.06%	12,527.56
CHUBU ELECTRIC POWER CO INC SEC ID: FJ6195609	10.5339	7,200.000	74,672.27	75,843.72	0.04%	1,171.45
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	44.5342	6,800.000	76,140.46	302,832.77	0.17%	226,692.31
KDDI CORP SEC ID: FJ6248994	32.0820	14,900.000	237,434.94	478,021.11	0.27%	240,586.17
DAIFUKU CO LTD SEC ID: FJ6250024	20.9977	4,300.000	72,804.25	90,290.15	0.05%	17,485.90
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	111.8287	700.000	43,095.86	78,280.09	0.04%	35,184.23
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	118.7325	3,800.000	334,549.41	451,183.49	0.25%	116,634.08
DAI NIPPON PRINTING CO LTD SEC ID: FJ6250909	14.1226	5,600.000	75,065.95	79,086.28	0.04%	4,020.33

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PARAMETRIC EAFE MON - [redacted]

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by Asset Type
12/31/2024

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
SCREEN HOLDINGS CO LTD SEC ID: FJ6251022	60.3843	1,500.000	87,082.28	90,576.48	0.05%	3,494.20
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	30.9112	6,100.000	105,517.91	188,558.15	0.11%	83,040.24
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	6.6684	15,700.000	66,061.81	104,693.30	0.06%	38,631.49
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	6.6302	5,600.000	20,212.29	37,129.04	0.02%	16,916.75
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	27.4625	5,300.000	50,727.87	145,551.03	0.08%	94,823.16
DISCO CORP SEC ID: FJ6270949	271.8885	1,300.000	79,409.20	353,455.07	0.20%	274,045.87
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	17.7844	5,600.000	96,014.19	99,592.77	0.06%	3,578.58
EISAI CO LTD SEC ID: FJ6307204	27.5452	9,300.000	257,191.15	256,170.14	0.14%	-1,021.01
SBI HOLDINGS INC SEC ID: FJ6309465	25.3372	3,400.000	55,626.03	86,146.60	0.05%	30,520.57
FAST RETAILING CO LTD SEC ID: FJ6332434	342.4535	2,600.000	355,183.62	890,379.20	0.50%	535,195.58
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	11.7460	115,300.000	614,446.31	1,354,312.75	0.76%	739,866.44
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	54.4541	2,000.000	77,269.46	108,908.12	0.06%	31,638.66
SUBARU CORP SEC ID: FJ6356409	17.9499	6,400.000	58,022.24	114,879.10	0.06%	56,856.86
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	21.0550	10,800.000	127,600.85	227,393.73	0.13%	99,792.88
FANUC CORP SEC ID: FJ6356938	26.5653	8,100.000	190,044.27	215,178.79	0.12%	25,134.52
FUJITSU LTD SEC ID: FJ6356946	17.8131	20,000.000	160,629.86	356,261.12	0.20%	195,631.26

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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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	39.3866	1,400.000	43,670.21	55,141.26	0.03%	11,471.05
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	29.6449	4,067.000	38,369.21	120,566.00	0.07%	82,196.79
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	26.1962	2,500.000	66,868.44	65,490.58	0.04%	-1,377.86
DENTSU GROUP INC SEC ID: FJ6416286	24.2555	2,600.000	48,071.32	63,064.39	0.04%	14,993.07
RESONA HOLDINGS INC SEC ID: FJ6421559	7.2824	19,900.000	64,369.14	144,919.50	0.08%	80,550.36
HITACHI LTD SEC ID: FJ6429107	25.0509	47,500.000	287,893.60	1,189,917.88	0.66%	902,024.28
SUMITOMO MITSUI TRUST GROUP IN SEC ID: FJ6431897	23.4920	6,800.000	100,287.10	159,745.48	0.09%	59,458.38
HONDA MOTOR CO LTD SEC ID: FJ6435146	9.7671	58,200.000	495,674.58	568,446.15	0.32%	72,771.57
HOYA CORP SEC ID: FJ6441508	126.0817	3,600.000	151,058.98	453,894.10	0.25%	302,835.12
ISUZU MOTORS LTD SEC ID: FJ6467107	13.7344	6,600.000	41,798.39	90,647.11	0.05%	48,848.72
ITOCHU CORP SEC ID: FJ6467800	49.8346	12,000.000	131,472.86	598,014.74	0.33%	466,541.88
JAPAN TOBACCO INC SEC ID: FJ6474533	25.9608	15,600.000	333,594.67	404,988.53	0.23%	71,393.86
AEON CO LTD SEC ID: FJ6480043	23.5111	8,600.000	127,082.67	202,195.21	0.11%	75,112.54
KAJIMA CORP SEC ID: FJ6481322	18.3316	5,500.000	34,055.40	100,824.00	0.06%	66,768.60
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	11.1574	8,200.000	62,066.36	91,490.83	0.05%	29,424.47

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KAO CORP SEC ID: FJ6483807	40.6465	5,000.000	153,002.96	203,232.37	0.11%	50,229.41
KIKKOMAN CORP SEC ID: FJ6490802	11.2147	10,900.000	33,440.11	122,240.07	0.07%	88,799.96
KEYENCE CORP SEC ID: FJ6490992	411.2369	1,780.000	286,059.04	732,001.76	0.41%	445,942.72
KOMATSU LTD SEC ID: FJ6496585	27.6788	16,400.000	362,981.93	453,932.28	0.25%	90,950.35
KONAMI GROUP CORP SEC ID: FJ6496684	94.1715	1,600.000	44,939.01	150,674.47	0.08%	105,735.46
KUBOTA CORP SEC ID: FJ6497500	11.7015	8,600.000	86,609.02	100,632.47	0.06%	14,023.45
KYOCERA CORP SEC ID: FJ6499266	10.0248	19,600.000	197,211.95	196,486.38	0.11%	-725.57
KYOWA KIRIN CO LTD SEC ID: FJ6499555	15.1152	2,000.000	21,017.20	30,230.34	0.02%	9,213.14
LASERTEC CORP SEC ID: FJ6506268	96.6213	2,100.000	203,363.98	202,904.68	0.11%	-459.30
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	36.4469	18,300.000	217,199.85	666,978.85	0.37%	449,779.00
JFE HOLDINGS INC SEC ID: FJ6543790	11.3229	6,000.000	39,877.11	67,937.13	0.04%	28,060.02
MAKITA CORP SEC ID: FJ6555802	30.8157	3,000.000	58,342.18	92,447.18	0.05%	34,105.00
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	23.9501	39,600.000	375,549.56	948,424.50	0.53%	572,874.94
MARUBENI CORP SEC ID: FJ6569464	15.2233	15,600.000	108,898.85	237,484.08	0.13%	128,585.23
PANASONIC HOLDINGS CORP SEC ID: FJ6572708	10.4543	25,600.000	210,896.10	267,630.43	0.15%	56,734.33
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	24.6437	23,078.000	295,916.70	568,726.72	0.32%	272,810.02

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MISUMI GROUP INC SEC ID: FJ6595170	15.6210	7,500.000	111,915.48	117,157.67	0.07%	5,242.19
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	14.0017	12,400.000	160,169.47	173,620.51	0.10%	13,451.04
MITSUBISHI CORP SEC ID: FJ6596780	16.5691	48,200.000	474,122.75	798,630.67	0.45%	324,507.92
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	17.0972	20,900.000	226,277.11	357,332.01	0.20%	131,054.90
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	14.1448	32,000.000	115,215.61	452,634.24	0.25%	337,418.63
MITSUI & CO LTD SEC ID: FJ6597309	21.0677	29,400.000	249,258.20	619,390.41	0.35%	370,132.21
MITSUI CHEMICALS INC SEC ID: FJ6597366	22.0794	2,500.000	48,080.08	55,198.52	0.03%	7,118.44
MITSUI OSK LINES LTD SEC ID: FJ6597580	35.0471	4,400.000	117,496.17	154,207.17	0.09%	36,711.00
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	8.0809	45,200.000	303,734.18	365,258.32	0.20%	61,524.14
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	16.2860	12,600.000	99,156.52	205,202.97	0.11%	106,046.45
SEIKO EPSON CORP SEC ID: FJ6616505	18.2966	4,200.000	42,640.26	76,845.89	0.04%	34,205.63
RENESAS ELECTRONICS CORP SEC ID: FJ6635679	13.0218	25,100.000	248,071.53	326,846.20	0.18%	78,774.67
NINTENDO CO LTD SEC ID: FJ6639556	58.9463	11,900.000	262,580.10	701,460.91	0.39%	438,880.81
DENSO CORP SEC ID: FJ6640380	14.0907	17,600.000	155,965.05	247,996.94	0.14%	92,031.89
NEC CORP SEC ID: FJ6640406	87.2996	2,500.000	84,370.46	218,248.91	0.12%	133,878.45
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	6.5125	13,500.000	89,713.52	87,918.36	0.05%	-1,795.16

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
NIDEC CORP SEC ID: FJ6640687	18.1662	5,600.000	80,642.50	101,730.72	0.06%	21,088.22
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	1.0053	280,000.000	126,213.80	281,496.55	0.16%	155,282.75
NISSAN CHEMICAL CORP SEC ID: FJ6641586	31.4902	2,500.000	59,528.96	78,725.50	0.04%	19,196.54
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	24.3255	2,400.000	41,650.28	58,381.27	0.03%	16,730.99
NITTO DENKO CORP SEC ID: FJ6641800	17.0527	7,500.000	62,658.07	127,895.13	0.07%	65,237.06
YAMAHA CORP SEC ID: FJ6642386	7.1869	12,600.000	79,233.16	90,555.48	0.05%	11,322.32
MINEBEA MITSUMI INC SEC ID: FJ6642402	16.3496	4,000.000	35,842.76	65,398.32	0.04%	29,555.56
NIPPON STEEL CORP SEC ID: FJ6642568	20.2469	4,400.000	98,149.84	89,086.28	0.05%	-9,063.56
NISSAN MOTOR CO LTD SEC ID: FJ6642865	3.0542	45,200.000	118,938.93	138,050.39	0.08%	19,111.46
NOMURA HOLDINGS INC SEC ID: FJ6643103	5.9258	33,100.000	151,938.32	196,144.24	0.11%	44,205.92
NIPPON YUSEN KK SEC ID: FJ6643962	33.5518	4,900.000	111,622.88	164,403.79	0.09%	52,780.91
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	118.5734	800.000	45,617.20	94,858.74	0.05%	49,241.54
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	21.7740	6,900.000	74,795.43	150,240.51	0.08%	75,445.08
OBAYASHI CORP SEC ID: FJ6656402	13.3176	8,500.000	51,851.31	113,199.92	0.06%	61,348.61
OLYMPUS CORP SEC ID: FJ6658804	15.0834	8,800.000	94,117.61	132,733.52	0.07%	38,615.91
OMRON CORP SEC ID: FJ6659422	34.0608	2,400.000	70,235.82	81,745.99	0.05%	11,510.17

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
ORIX CORP SEC ID: FJ6661147	21.6849	18,500.000	287,415.34	401,170.77	0.22%	113,755.43
OSAKA GAS CO LTD SEC ID: FJ6661766	22.0158	4,700.000	76,396.13	103,474.16	0.06%	27,078.03
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	11.2624	10,200.000	65,711.61	114,876.55	0.06%	49,164.94
T&D HOLDINGS INC SEC ID: FJ6744299	18.4875	5,500.000	43,009.75	101,681.40	0.06%	58,671.65
SMC CORP SEC ID: FJ6763968	395.6477	500.000	101,537.22	197,823.87	0.11%	96,286.65
SOFTBANK GROUP CORP SEC ID: FJ6770625	58.4436	12,600.000	236,214.08	736,389.64	0.41%	500,175.56
SECOM CO LTD SEC ID: FJ6791597	34.1626	4,200.000	108,092.57	143,483.07	0.08%	35,390.50
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	17.2754	4,700.000	44,478.87	81,194.32	0.05%	36,715.45
SEKISUI HOUSE LTD SEC ID: FJ6793908	24.0646	6,200.000	86,079.72	149,200.81	0.08%	63,121.09
SHARP CORP/JAPAN SEC ID: FJ6800604	6.2669	8,400.000	45,782.30	52,641.64	0.03%	6,859.34
SHIMADZU CORP SEC ID: FJ6804366	28.3851	3,000.000	42,980.61	85,155.25	0.05%	42,174.64
SHIMIZU CORP SEC ID: FJ6804408	7.9696	4,000.000	16,694.52	31,878.34	0.02%	15,183.82
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	33.6981	18,000.000	258,208.02	606,566.53	0.34%	348,358.51
SHIONOGI & CO LTD SEC ID: FJ6804689	14.1194	7,200.000	66,472.16	101,659.45	0.06%	35,187.29
SHIMANO INC SEC ID: FJ6804820	136.1033	600.000	45,556.65	81,662.00	0.05%	36,105.35
SHISEIDO CO LTD SEC ID: FJ6805264	17.7303	5,200.000	92,359.32	92,197.76	0.05%	-161.56
SONY GROUP CORP SEC ID: FJ6821501	21.4368	67,900.000	709,811.72	1,455,555.43	0.81%	745,743.71

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PARAMETRIC EAFE MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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
SUMITOMO ELECTRIC INDUSTRIES L SEC ID: FJ6858701	18.1567	6,100.000	72,462.21	110,755.60	0.06%	38,293.39
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	31.4329	3,200.000	68,796.90	100,585.39	0.06%	31,788.49
SUMITOMO CORP SEC ID: FJ6858941	21.8122	11,400.000	143,510.31	248,658.68	0.14%	105,148.37
SUZUKI MOTOR CORP SEC ID: FJ6865508	11.3897	17,100.000	132,840.45	194,763.29	0.11%	61,922.84
TDK CORP SEC ID: FJ6869302	13.1872	19,500.000	93,461.79	257,150.35	0.14%	163,688.56
TAISEI CORP SEC ID: FJ6870102	42.2436	2,100.000	29,618.94	88,711.50	0.05%	59,092.56
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	26.6035	10,966.000	313,726.93	291,733.55	0.16%	-21,993.38
ADVANTEST CORP SEC ID: FJ6870490	58.5263	8,000.000	125,691.69	468,210.72	0.26%	342,519.03
SYSMEX CORP SEC ID: FJ6883808	18.5575	5,500.000	76,916.85	102,066.36	0.06%	25,149.51
TERUMO CORP SEC ID: FJ6885076	19.4833	14,000.000	128,395.55	272,766.60	0.15%	144,371.05
TOHO CO LTD/TOKYO SEC ID: FJ6895208	39.1575	1,200.000	19,177.40	46,989.05	0.03%	27,811.65
TOKYO ELECTRIC POWER CO HOLDIN SEC ID: FJ6895406	3.0224	57,700.000	171,458.88	174,392.33	0.10%	2,933.45
TOKYO GAS CO LTD SEC ID: FJ6895448	27.8061	4,000.000	77,210.70	111,224.23	0.06%	34,013.53
TOKYO ELECTRON LTD SEC ID: FJ6895679	153.8878	4,900.000	237,896.44	754,049.99	0.42%	516,153.55
TOKYU CORP SEC ID: FJ6896545	10.7406	5,800.000	60,697.34	62,295.75	0.03%	1,598.41

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOPPAN HOLDINGS INC SEC ID: FJ6897022	26.7816	4,200.000	75,981.14	112,482.82	0.06%	36,501.68
TORAY INDUSTRIES INC SEC ID: FJ6897147	6.3725	20,700.000	93,881.39	131,910.47	0.07%	38,029.08
MAZDA MOTOR CORP SEC ID: FJ6900305	6.8942	10,600.000	64,861.52	73,079.03	0.04%	8,217.51
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	81.8592	1,600.000	63,621.63	130,974.80	0.07%	67,353.17
TOYOTA TSUSHO CORP SEC ID: FJ6900586	17.9944	6,600.000	50,478.61	118,763.04	0.07%	68,284.43
TOYOTA MOTOR CORP SEC ID: FJ6900644	20.0178	112,800.000	1,131,034.30	2,258,009.59	1.26%	1,126,975.29
UNICHARM CORP SEC ID: FJ6911484	8.2877	9,000.000	40,677.61	74,589.59	0.04%	33,911.98
YAKULT HONSHA CO LTD SEC ID: FJ6985116	19.0061	1,400.000	18,520.48	26,608.55	0.01%	8,088.07
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	8.9368	11,400.000	44,349.31	101,878.97	0.06%	57,529.66
ASTELLAS PHARMA INC SEC ID: FJ6985389	9.7639	18,700.000	156,462.60	182,585.58	0.10%	26,122.98
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	25.8781	5,400.000	110,172.66	139,741.66	0.08%	29,569.00
M3 INC SEC ID: FJB02K2M5	8.8890	10,100.000	89,919.59	89,779.20	0.05%	-140.39
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	15.8246	24,400.000	272,527.35	386,121.14	0.22%	113,593.79
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	27.6915	13,600.000	91,276.60	376,604.72	0.21%	285,328.12
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	24.0456	4,800.000	30,521.85	115,418.68	0.06%	84,896.83
MITSUBISHI CHEMICAL GROUP CORP SEC ID: FJB0JQTJ2	5.0884	16,600.000	84,756.67	84,468.18	0.05%	-288.49

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
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12/31/2024

Report ID: GL8013
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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	12.5382	11,600.000	68,052.96	145,442.86	0.08%	77,389.90
MONOTARO CO LTD SEC ID: FJB1GHR89	17.0018	9,800.000	94,678.64	166,617.45	0.09%	71,938.81
MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	21.9458	12,600.000	131,938.60	276,516.92	0.15%	144,578.32
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	54.7213	8,700.000	287,346.62	476,075.32	0.27%	188,728.70
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	26.9471	6,700.000	100,913.44	180,545.30	0.10%	79,631.86
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	20.3678	4,400.000	74,259.56	89,618.22	0.05%	15,358.66
ENEOS HOLDINGS INC SEC ID: FJB627LW8	5.2577	31,015.000	106,827.38	163,067.53	0.09%	56,240.15
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	26.2090	19,500.000	253,994.59	511,074.68	0.29%	257,080.09
JAPAN AIRLINES CO LTD SEC ID: FJB8BRV41	15.8596	5,600.000	87,855.75	88,813.94	0.05%	958.19
OPEN HOUSE GROUP CO LTD SEC ID: FJBD3D176	33.9081	5,700.000	163,342.75	193,276.27	0.11%	29,933.52
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	5.5428	18,500.000	50,441.55	102,541.04	0.06%	52,099.49
SOFTBANK CORP SEC ID: FJBF5M0K1	1.2656	435,000.000	498,082.48	550,531.29	0.31%	52,448.81
NIPPON EXPRESS HOLDINGS INC SEC ID: FJBKSHP60	15.2265	4,500.000	75,931.88	68,519.34	0.04%	-7,412.54
SHIZUOKA FINANCIAL GROUP INC SEC ID: FJBP38QJ7	8.1732	9,700.000	53,813.79	79,280.03	0.04%	25,466.24
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	70.9150	19,200.000	460,106.27	1,361,567.78	0.76%	901,461.51
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	9.4840	20,600.000	171,659.74	195,369.68	0.11%	23,709.94

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PARAMETRIC EAFE MON - [redacted]

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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JAPAN POST INSURANCE CO LTD SEC ID: FJBYT8157	18.4971	3,200.000	41,413.57	59,190.63	0.03%	17,777.06
JAPAN POST BANK CO LTD SEC ID: FJBYT8165	9.5094	11,600.000	97,647.88	110,309.24	0.06%	12,661.36
TOTAL EQUITY JAPANESE YEN		**2,771,906.000**	**22,725,557.28**	**41,379,031.59**	**23.11%**	**18,653,474.31**
NEW ZEALAND DOLLAR						
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	21.5136	4,633.000	43,639.52	99,672.51	0.06%	56,032.99
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	4.8742	22,387.000	81,765.34	109,118.16	0.06%	27,352.82
MERIDIAN ENERGY LTD SEC ID: ANBWFD052	3.3111	12,231.000	28,524.85	40,497.79	0.02%	11,972.94
TOTAL EQUITY NEW ZEALAND DOLLAR		**39,251.000**	**153,929.71**	**249,288.46**	**0.14%**	**95,358.75**
NORWEGIAN KRONE						
TELENOR ASA SEC ID: SN4732491	11.1734	6,886.000	77,606.98	76,939.90	0.04%	-667.08
KONGSBERG GRUPPEN ASA SEC ID: SN5208244	112.7023	2,253.000	94,392.89	253,918.39	0.14%	159,525.50
EQUINOR ASA SEC ID: SN7133606	23.3681	15,407.000	252,904.07	360,032.74	0.20%	107,128.67
MOWI ASA SEC ID: SNB02L489	17.1475	4,404.000	69,166.86	75,517.53	0.04%	6,350.67
NORSK HYDRO ASA SEC ID: SNB11HK30	5.5066	24,128.000	81,969.65	132,862.43	0.07%	50,892.78
GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	17.6978	1,834.000	25,861.87	32,457.75	0.02%	6,595.88
DNB BANK ASA SEC ID: SNBNG7113	19.9783	6,182.000	123,413.02	123,505.55	0.07%	92.53
TOTAL EQUITY NORWEGIAN KRONE		**61,094.000**	**725,315.34**	**1,055,234.29**	**0.59%**	**329,918.95**
POUND STERLING						

BNY

PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ANTOFAGASTA PLC SEC ID: EX0045610	19.9132	9,893.000	141,789.07	197,000.89	0.11%	55,211.82
ASHTEAD GROUP PLC SEC ID: EX0053671	62.1817	4,202.000	75,754.70	261,287.34	0.15%	185,532.64
BHP GROUP LTD SEC ID: EX0144405	24.4468	12,515.000	217,892.85	305,952.30	0.17%	88,059.45
DIAGEO PLC SEC ID: EX0237407	31.7797	24,201.000	589,762.70	769,099.32	0.43%	179,336.62
BAE SYSTEMS PLC SEC ID: EX0263494	14.3838	31,952.000	264,077.66	459,591.62	0.26%	195,513.96
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	36.0691	23,666.000	713,234.42	853,611.79	0.48%	140,377.37
HALMA PLC SEC ID: EX0405202	33.6770	4,379.000	117,236.26	147,471.74	0.08%	30,235.48
STANDARD CHARTERED PLC SEC ID: EX0408289	12.3812	25,855.000	133,539.46	320,116.61	0.18%	186,577.15
IMPERIAL BRANDS PLC SEC ID: EX0454499	31.9738	6,657.000	126,837.86	212,849.40	0.12%	86,011.54
HSBC HOLDINGS PLC SEC ID: EX0540529	9.8351	224,969.000	1,428,855.77	2,212,591.99	1.24%	783,736.22
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	2.8780	118,651.000	264,854.76	341,479.38	0.19%	76,624.62
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	25.5865	3,419.000	83,532.32	87,480.35	0.05%	3,948.03
PEARSON PLC SEC ID: EX0677602	16.0558	7,666.000	62,893.39	123,083.52	0.07%	60,190.13
PRUDENTIAL PLC SEC ID: EX0709959	7.9778	12,591.000	94,317.13	100,448.33	0.06%	6,131.20
RIO TINTO PLC SEC ID: EX0718877	59.1509	9,872.000	452,816.40	583,937.21	0.33%	131,120.81
SSE PLC SEC ID: EX0790876	20.0885	12,410.000	177,884.04	249,298.24	0.14%	71,414.20
BP PLC SEC ID: EX0798051	4.9219	197,740.000	829,492.22	973,262.83	0.54%	143,770.61

BNY

PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.6861	560,577.000	214,813.89	384,592.10	0.21%	169,778.21
SMITH & NEPHEW PLC SEC ID: EX0922321	12.4163	7,887.000	86,500.05	97,927.31	0.05%	11,427.26
ASTRAZENECA PLC SEC ID: EX0989528	131.1012	17,165.000	1,505,885.08	2,250,352.65	1.26%	744,467.57
BT GROUP PLC SEC ID: EX3091355	1.8041	85,864.000	140,772.19	154,905.71	0.09%	14,133.52
BARCLAYS PLC SEC ID: EX3134866	3.3583	246,285.000	368,676.76	827,101.53	0.46%	458,424.77
INTERTEK GROUP PLC SEC ID: EX3163832	59.2135	4,875.000	219,231.60	288,665.68	0.16%	69,434.08
NEXT PLC SEC ID: EX3208983	118.9530	1,308.000	60,145.91	155,590.46	0.09%	95,444.55
KINGFISHER PLC SEC ID: EX3319525	3.1147	20,663.000	36,416.03	64,359.43	0.04%	27,943.40
J SAINSBURY PLC SEC ID: EXB019KW9	3.4266	52,070.000	109,212.63	178,421.31	0.10%	69,208.68
ADMIRAL GROUP PLC SEC ID: EXB02J636	33.1135	2,355.000	55,407.77	77,982.19	0.04%	22,574.42
BUNZL PLC SEC ID: EXB0744B8	41.2791	3,415.000	69,405.52	140,968.14	0.08%	71,562.62
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	5.0196	18,604.000	90,942.39	93,384.99	0.05%	2,442.60
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	24.9603	9,104.000	171,069.23	227,238.86	0.13%	56,169.63
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	141.3333	5,784.000	433,737.67	817,472.04	0.46%	383,734.37
UNILEVER PLC SEC ID: EXB10RZP7	56.9592	17,515.000	738,537.56	997,639.55	0.56%	259,101.99
EXPERIAN PLC SEC ID: EXB19NLV9	43.1452	9,523.000	175,976.30	410,871.55	0.23%	234,895.25

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
SEVERN TRENT PLC SEC ID: EXB1FH8J7	31.4102	2,671.000	59,234.79	83,896.62	0.05%	24,661.83
WHITBREAD PLC SEC ID: EXB1KJJ48	36.8957	2,044.000	54,426.03	75,414.82	0.04%	20,988.79
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	13.7514	21,257.000	194,243.35	292,312.49	0.16%	98,069.14
SMITHS GROUP PLC SEC ID: EXB1WY232	21.5288	3,538.000	60,621.65	76,168.74	0.04%	15,547.09
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	29.6067	14,634.000	306,475.43	433,264.97	0.24%	126,789.54
3I GROUP PLC SEC ID: EXB1YW440	44.6355	9,544.000	59,748.47	426,001.56	0.24%	366,253.09
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	60.5285	6,597.000	373,854.88	399,306.46	0.22%	25,451.58
RELX PLC SEC ID: EXB2B0DG6	45.4496	13,296.000	245,221.94	604,297.83	0.34%	359,075.89
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	13.1690	13,078.000	120,306.41	172,224.00	0.10%	51,917.59
GLENCORE PLC SEC ID: EXB4T3BW4	4.4260	74,925.000	151,431.15	331,616.67	0.19%	180,185.52
ENTAIN PLC SEC ID: EXB5VQMV7	8.6065	8,312.000	71,108.38	71,537.16	0.04%	428.78
SEGRO PLC SEC ID: EXB5ZN1N1	8.7818	11,421.000	61,608.72	100,297.26	0.06%	38,688.54
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	7.1211	87,329.000	154,082.00	621,882.59	0.35%	467,800.59
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	15.9431	10,333.000	53,367.24	164,739.56	0.09%	111,372.32
WPP PLC SEC ID: EXB8KF9B6	10.3624	28,692.000	232,320.62	297,316.77	0.17%	64,996.15
COCA-COLA HBC AG SEC ID: EXB9895B6	34.2156	8,033.000	210,501.36	274,853.66	0.15%	64,352.30
COMPASS GROUP PLC SEC ID: EXBD6K458	33.3389	22,062.000	372,746.40	735,522.55	0.41%	362,776.15

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NATIONAL GRID PLC SEC ID: EXBDR05C3	11.8978	42,124.000	496,338.82	501,182.93	0.28%	4,844.11
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	124.6639	1,773.000	68,001.24	221,029.09	0.12%	153,027.85
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	42.3937	2,977.000	130,667.79	126,206.16	0.07%	-4,461.63
M&G PLC SEC ID: EXBKFB1C0	2.4779	31,730.000	54,548.85	78,622.93	0.04%	24,074.08
ENDEAVOUR MINING PLC SEC ID: EXBL6K5J9	17.8467	5,078.000	94,624.38	90,625.54	0.05%	-3,998.84
WISE PLC SEC ID: EXBL9YR78	13.3506	12,036.000	96,445.69	160,687.63	0.09%	64,241.94
TESCO PLC SEC ID: EXBLGZ985	4.6126	60,050.000	186,405.09	276,985.98	0.15%	90,580.89
NATWEST GROUP PLC SEC ID: EXBM8PJY6	5.0359	48,111.000	118,972.33	242,282.20	0.14%	123,309.87
INFORMA PLC SEC ID: EXBMJ6DW6	9.9992	10,044.000	61,912.13	100,431.58	0.06%	38,519.45
HALEON PLC SEC ID: EXBMX86B0	4.7266	73,130.000	283,981.74	345,653.16	0.19%	61,671.42
GSK PLC SEC ID: EXBN7SWP3	16.8636	35,287.000	666,298.54	595,064.66	0.33%	-71,233.88
MELROSE INDUSTRIES PLC SEC ID: EXBNGDN84	6.9358	27,832.000	172,649.13	193,036.95	0.11%	20,387.82
SHELL PLC SEC ID: EXBP6MXD8	31.0094	73,913.000	1,628,048.53	2,291,999.56	1.28%	663,951.03
AVIVA PLC SEC ID: EXBPQY8M8	5.8713	39,855.000	170,925.03	233,998.72	0.13%	63,073.69
SMURFIT WESTROCK PLC SEC ID: EXBSMR1R7	54.0536	2,740.000	80,266.34	148,106.82	0.08%	67,840.48
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	9.9315	8,811.000	50,655.79	87,506.73	0.05%	36,850.94
TOTAL EQUITY POUND STERLING		2,606,889.000	17,393,541.83	26,220,110.71	14.64%	8,826,568.88

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PARAMETRIC EAFE MON [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	3.4159	24,900.000	57,892.85	85,056.44	0.05%	27,163.59
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	32.0481	18,370.000	195,996.27	588,723.35	0.33%	392,727.08
SINGAPORE EXCHANGE LTD SEC ID: FM6303867	9.3388	11,500.000	74,475.47	107,396.28	0.06%	32,920.81
CAPITALAND ASCENDAS REIT SEC ID: FM6563874	1.8839	49,000.000	90,539.54	92,310.51	0.05%	1,770.97
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	26.6310	10,400.000	144,035.57	276,962.32	0.15%	132,926.75
SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY18	2.2577	92,000.000	162,118.81	207,711.48	0.12%	45,592.67
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	12.2343	53,400.000	418,689.76	653,310.36	0.36%	234,620.60
KEPPEL LTD SEC ID: FMB1VQ5C0	5.0139	16,400.000	54,065.90	82,228.41	0.05%	28,162.51
CAPITALAND INVESTMENT LTD/SING SEC ID: FMBNHXFJ7	1.9205	102,600.000	201,742.26	197,047.35	0.11%	-4,694.91
TOTAL EQUITY SINGAPORE DOLLAR		**378,570.000**	1,399,556.43	2,290,746.50	1.28%	**891,190.07**
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	13.7068	22,981.000	211,822.00	314,996.26	0.18%	103,174.26
SWEDBANK AB SEC ID: SS4846522	19.7570	12,136.000	179,245.95	239,770.92	0.13%	60,524.97
SECURITAS AB SEC ID: SS5554042	12.3900	7,911.000	55,790.66	98,017.14	0.05%	42,226.48
H & M HENNES & MAURITZ AB SEC ID: SS5687438	13.4941	6,841.000	86,659.50	92,313.33	0.05%	5,653.83

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	8.1345	20,113.000	120,246.26	163,608.97	0.09%	43,362.71
ALFA LAVAL AB SEC ID: SS7332686	41.8671	3,147.000	54,918.89	131,755.75	0.07%	76,836.86
INDUTRADE AB SEC ID: SSB0LDBX2	25.0696	3,752.000	61,294.04	94,061.04	0.05%	32,767.00
SKF AB SEC ID: SSB1Q3J35	18.7886	4,005.000	76,596.66	75,248.36	0.04%	-1,348.30
VOLVO AB SEC ID: SSB1QH836	24.3093	20,094.000	320,851.02	488,471.92	0.27%	167,620.90
SANDVIK AB SEC ID: SSB1VQ251	17.9469	7,679.000	100,416.25	137,814.39	0.08%	37,398.14
INDUSTRIVARDEN AB SEC ID: SSB1VSK57	31.5949	2,786.000	76,870.75	88,023.40	0.05%	11,152.65
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	12.7113	7,254.000	55,951.13	92,207.55	0.05%	36,256.42
TELE2 AB SEC ID: SSB97C732	9.8875	25,533.000	210,574.17	252,458.79	0.14%	41,884.62
ESSITY AB SEC ID: SSBF1K7P7	26.7620	7,014.000	122,798.35	187,708.65	0.10%	64,910.30
EQT AB SEC ID: SSBJ7W9K6	27.7032	6,950.000	169,640.07	192,537.50	0.11%	22,897.43
ATLAS COPCO AB SEC ID: SSBLDBN40	15.2816	27,586.000	162,227.84	421,557.67	0.24%	259,329.83
ATLAS COPCO AB SEC ID: SSBLDBN57	13.5258	13,932.000	60,202.62	188,441.51	0.11%	128,238.89
EPIROC AB SEC ID: SSBMD58R7	17.4265	6,448.000	41,202.13	112,366.21	0.06%	71,164.08
EPIROC AB SEC ID: SSBMD58W6	15.6029	2,898.000	12,573.87	45,217.11	0.03%	32,643.24
INVESTOR AB SEC ID: SSBMV7PN3	26.4452	8,972.000	185,062.67	237,266.64	0.13%	52,203.97

BNY

PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INVESTOR AB SEC ID: SSBMV7PQ6	26.4905	23,748.000	267,237.86	629,096.05	0.35%	361,858.19
HEXAGON AB SEC ID: SSBNZFHC2	9.5572	34,791.000	252,608.23	332,504.88	0.19%	79,896.65
FASTIGHETS AB BALDER SEC ID: SSBPMRNZ7	6.9507	13,789.000	88,957.33	95,843.17	0.05%	6,885.84
BOLIDEN AB SEC ID: SSBPYTZ53	28.1015	4,906.000	103,979.38	137,865.74	0.08%	33,886.36
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.3355	13,734.000	119,505.96	141,948.35	0.08%	22,442.39
ASSA ABLOY AB SEC ID: SSBYPC1T6	29.5767	10,139.000	148,805.51	299,877.84	0.17%	151,072.33
NORDEA BANK ABP SEC ID: SSBYZF9J2	10.8876	24,932.000	154,573.43	271,450.06	0.15%	116,876.63
INVESTMENT AB LATOUR SEC ID: SSBZ404X0	24.9700	4,138.000	81,692.13	103,325.94	0.06%	21,633.81
TOTAL EQUITY SWEDISH KRONA		348,209.000	3,582,304.66	5,665,755.14	3.16%	2,083,450.48
SWISS FRANC						
BARRY CALLEBAUT AG SEC ID: ES5476928	1,328.5517	110.000	156,017.86	146,140.69	0.08%	-9,877.17
SWISSCOM AG SEC ID: ES5533975	556.6897	482.000	225,782.38	268,324.41	0.15%	42,542.03
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	11,111.7241	19.000	167,506.34	211,122.76	0.12%	43,616.42
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962307	110,344.8276	2.000	137,829.83	220,689.66	0.12%	82,859.83
GIVAUDAN SA SEC ID: ES5980614	4,376.2759	93.000	160,745.34	406,993.66	0.23%	246,248.32
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	594.5379	1,864.000	683,516.92	1,108,218.70	0.62%	424,701.78
NOVARTIS AG SEC ID: ES7103066	97.8759	23,607.000	1,473,656.83	2,310,555.48	1.29%	836,898.65

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
ABB LTD SEC ID: ES7108891	54.1462	15,418.000	316,102.23	834,826.22	0.47%	518,723.99
ROCHE HOLDING AG SEC ID: ES7108917	298.5931	650.000	199,184.13	194,085.52	0.11%	-5,098.61
ROCHE HOLDING AG SEC ID: ES7110384	281.9310	7,118.000	1,536,694.79	2,006,785.10	1.12%	470,090.31
HOLCIM AG SEC ID: ES7110756	96.3972	4,846.000	241,296.98	467,141.03	0.26%	225,844.05
CLARIANT AG SEC ID: ES7113990	11.1338	8,021.000	89,913.60	89,304.15	0.05%	-609.45
NESTLE SA SEC ID: ES7123874	82.6262	26,812.000	1,739,689.89	2,215,373.86	1.24%	475,683.97
BALOISE HOLDING AG SEC ID: ES7124591	181.0759	512.000	53,638.12	92,710.84	0.05%	39,072.72
TEMENOS AG SEC ID: ES7147899	70.7310	1,267.000	89,435.34	89,616.22	0.05%	180.88
SONOVA HOLDING AG SEC ID: ES7156031	326.9517	590.000	100,147.99	192,901.52	0.11%	92,753.53
LONZA GROUP AG SEC ID: ES7333374	591.2276	644.000	143,623.43	380,750.57	0.21%	237,127.14
SWISS LIFE HOLDING AG SEC ID: ES7437803	771.9724	312.000	76,635.13	240,855.39	0.13%	164,220.26
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	674.7586	119.000	71,310.16	80,296.28	0.04%	8,986.12
SWISS PRIME SITE AG SEC ID: ESB083BH9	109.0207	1,695.000	130,656.39	184,790.07	0.10%	54,133.68
AVOLTA AG SEC ID: ESB0R80X4	40.0993	877.000	32,513.45	35,167.10	0.02%	2,653.65
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,357.2414	240.000	155,871.26	325,737.93	0.18%	169,866.67
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	276.3034	638.000	96,237.20	176,281.60	0.10%	80,044.40

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PARAMETRIC EAFE MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	229.2966	1,311.000	253,451.28	300,607.78	0.17%	47,156.50
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	82.8028	1,953.000	112,581.61	161,713.79	0.09%	49,132.18
GEBERIT AG SEC ID: ESB1WGG94	567.8345	363.000	111,711.67	206,123.92	0.12%	94,412.25
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	64.7283	1,931.000	69,367.45	124,990.30	0.07%	55,622.85
SWISS RE AG SEC ID: ESB545MG7	144.7724	3,374.000	227,548.29	488,462.12	0.27%	260,913.83
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	152.1655	4,771.000	323,075.60	725,981.68	0.41%	402,906.08
SIKA AG SEC ID: ESBF2DSG4	238.1241	1,236.000	87,625.77	294,321.43	0.16%	206,695.66
ALCON AG SEC ID: ESBJT1GR2	84.8552	4,965.000	237,038.96	421,305.93	0.24%	184,266.97
SANDOZ GROUP AG SEC ID: ESBLPLD33	41.0152	4,551.000	75,009.08	186,660.05	0.10%	111,650.97
SGS SA SEC ID: ESBMBQHZ0	100.2814	1,000.000	60,493.76	100,281.38	0.06%	39,787.62
BACHEM HOLDING AG SEC ID: ESBMXVKB4	63.8897	680.000	45,101.65	43,444.97	0.02%	-1,656.68
STRAUMANN HOLDING AG SEC ID: ESBQ7ZV07	126.0690	1,862.000	194,941.73	234,740.41	0.13%	39,798.68
UBS GROUP AG SEC ID: ESBRJL171	30.5986	38,095.000	597,313.69	1,165,654.46	0.65%	568,340.77
VAT GROUP AG SEC ID: ESBYZWMR7	378.2621	296.000	93,177.77	111,965.57	0.06%	18,787.80
TOTAL EQUITY SWISS FRANC		**162,324.000**	**10,566,443.90**	**16,844,922.55**	**9.41%**	**6,278,478.65**
U.S. DOLLAR						
SEA LTD ADR SEC ID: 81141R100	106.1000	3,102.000	180,709.47	329,122.20	0.18%	148,412.73

BNY

PARAMETRIC EAFE MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	22.0400	19,251.000	164,241.64	424,292.04	0.24%	260,050.40
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	76.8100	2,079.000	96,056.83	159,687.99	0.09%	63,631.16
GRAB HOLDINGS LTD SEC ID: G4124C109	4.7200	38,822.000	120,547.31	183,239.84	0.10%	62,692.53
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	447.3800	1,623.000	774,995.62	726,097.74	0.41%	-48,897.88
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	186.7000	1,027.000	100,748.99	191,740.90	0.11%	90,991.91
CYBERARK SOFTWARE LTD SEC ID: M2682V108	333.1500	495.000	42,422.40	164,909.25	0.09%	122,486.85
MONDAY.COM LTD SEC ID: M7S64H106	235.4400	1,074.000	211,620.35	252,862.56	0.14%	41,242.21
WIX.COM LTD SEC ID: M98068105	214.5500	843.000	76,325.22	180,865.65	0.10%	104,540.43
AERCAP HOLDINGS NV SEC ID: N00985106	95.7000	1,688.000	79,828.68	161,541.60	0.09%	81,712.92
CRH PLC SEC ID: NAB01ZKD3	92.5200	9,037.000	307,694.11	836,103.24	0.47%	528,409.13
TOTAL EQUITY U.S. DOLLAR		79,041.000	2,155,190.62	3,610,463.01	2.02%	1,455,272.39
TOTAL EQUITY		9,771,449.000	106,654,643.24	177,705,833.93	99.26%	71,051,190.69
	TOTAL ASSETS - BASE:	9,776,597.000	107,955,337.11	179,038,052.77	100.00%	71,082,715.66

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WELLINGTON EMD MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	8.6800	4,108,838.478	40,806,165.31	35,664,717.99	100.00%	-5,141,447.32
TOTAL ASSETS - BASE:		4,108,838.478	40,806,165.31	35,664,717.99	100.00%	-5,141,447.32

BNY

STEPSTONE MONTI [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	37,189,484.000	22,695,219.95	37,189,484.00	22.40%	14,494,264.05
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1.0000	82,270,499.000	47,852,177.45	82,270,499.00	49.55%	34,418,321.55
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1.0000	46,576,750.000	20,533,043.00	46,576,750.00	28.05%	26,043,707.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		166,036,733.000	91,080,440.40	166,036,733.00	100.00%	74,956,292.60
TOTAL PRIVATE EQUITY		166,036,733.000	91,080,440.40	166,036,733.00	100.00%	74,956,292.60
TOTAL ASSETS - BASE:		166,036,733.000	91,080,440.40	166,036,733.00	100.00%	74,956,292.60

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FIRST PRINCIPLES MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			473.98	473.98	100.00%	0.00
TOTAL ASSETS - BASE:		0.000	473.98	473.98	100.00%	0.00

BNY

EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			11,994.98	11,579.07	0.01%	-415.91
FFX CONTRACTS RECEIVABLE			8,714.44	8,522.29	0.01%	-192.15
NON-BASE CURRENCY			2,437.37	2,394.59	0.00%	-42.78
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-1,137,908.02	-1,084,295.86	-1.10%	53,612.16
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-1,114,761.23	-1,061,799.91	-1.08%	52,961.32
U.S. DOLLAR						
RECEIVABLE FOR INVESTMENTS SOLD			307,977.58	307,977.58	0.31%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-315,976.64	-315,976.64	-0.32%	0.00
FFX CONTRACTS RECEIVABLE			1,137,908.02	1,137,908.02	1.15%	0.00
INTEREST RECEIVABLE			1,444,185.24	1,444,185.24	1.46%	0.00
CASH			-203,948.33	-203,948.33	-0.21%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-8,714.44	-8,714.44	-0.01%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	3,916,828.200	3,916,828.20	3,916,828.20	3.97%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		3,916,828.200	6,278,259.63	6,278,259.63	6.36%	0.00
TOTAL CASH & CASH EQUIVALENTS		3,916,828.200	5,163,498.40	5,216,459.72	5.28%	52,961.32
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
CTEC II GMBH REGS 5.250% 02/15/2030 SEC ID: EDBMF91M3	95.5326	240,000.000	243,087.59	229,278.34	0.23%	-13,809.25
SNF GROUP SACA REGS 2.625% 02/01/2029 SEC ID: EFBMG6YL9	99.7238	100,000.000	94,687.26	99,723.83	0.10%	5,036.57

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IQVIA INC REGS 2.250% 03/15/2029 SEC ID: NABKP8GG1	98.7608	200,000.000	167,492.64	197,521.63	0.20%	30,028.99
AVANTOR FUNDING INC REGS 3.875% 07/15/2028 SEC ID: NABMW0Y35	103.1741	200,000.000	187,690.65	206,348.23	0.21%	18,657.58
ARDAGH METAL PACKAGING FI REGS 3.000% 09/01/2029 SEC ID: NABNKLFB3	88.2671	367,000.000	343,416.79	323,940.09	0.33%	-19,476.70
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**1,107,000.000**	**1,036,374.93**	**1,056,812.12**	**1.07%**	**20,437.19**
U.S. DOLLAR						
AUTHENTIC BRANDS 6/24 TLB 0.000% 12/21/2028 DD 06/06/24 SEC ID: 00076VBJ8	100.2810	105,441.610	105,764.59	105,737.90	0.11%	-26.69
AUTHENTIC BRANDS 6/24 ADD-ON D 0.000% 12/21/2028 DD 06/14/24 SEC ID: 00076VBK5	100.2920	54,000.000	54,000.00	54,157.68	0.05%	157.68
AHP HEALTH PARTNERS INC 144A 5.750% 07/15/2029 DD 07/08/21 SEC ID: 00150LAB7	96.5780	198,000.000	176,199.39	191,224.44	0.19%	15,025.05
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	95.0030	24,000.000	22,510.43	22,800.72	0.02%	290.29
AMN HEALTHCARE INC 144A 4.000% 04/15/2029 DD 10/20/20 SEC ID: 00175PAC7	89.7230	191,000.000	173,117.49	171,370.93	0.17%	-1,746.56
API GROUP DE INC 144A 4.750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	94.0530	335,000.000	313,183.35	315,077.55	0.32%	1,894.20
ACUSHNET CO 144A 7.375% 10/15/2028 DD 10/03/23 SEC ID: 005095AA2	103.3460	451,000.000	459,958.22	466,090.46	0.47%	6,132.24

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	97.6980	396,000.000	384,998.79	386,884.08	0.39%	1,885.29
AETHON UNITED BR LP / AET 144A 7.500% 10/01/2029 DD 10/01/24 SEC ID: 00810GAD6	102.2670	270,000.000	270,349.40	276,120.90	0.28%	5,771.50
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	99.5880	158,000.000	158,000.00	157,349.04	0.16%	-650.96
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	95.7390	196,000.000	186,431.32	187,648.44	0.19%	1,217.12
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	100.2920	439,343.960	440,225.11	440,626.84	0.45%	401.73
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	100.7350	61,000.000	61,554.07	61,448.35	0.06%	-105.72
ATI INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	99.1060	177,000.000	175,357.05	175,417.62	0.18%	60.57
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	99.1730	358,000.000	357,912.59	355,039.34	0.36%	-2,873.25
ALLIANT HOLDINGS INTERMED 144A 7.000% 01/15/2031 DD 12/14/23 SEC ID: 01883LAF0	100.3910	123,000.000	123,264.93	123,480.93	0.13%	216.00
ALLIANT HOLDINGS INTERMED 144A 6.500% 10/01/2031 DD 09/19/24 SEC ID: 01883LAG8	99.0230	65,000.000	64,521.08	64,364.95	0.07%	-156.13

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLIANT HOLDINGS INTERMED 144A 7.375% 10/01/2032 DD 09/19/24 SEC ID: 01883LAH6	100.9200	50,000.000	50,000.00	50,460.00	0.05%	460.00
ALLIED UNIVERSAL HOLDCO L 144A 6.000% 06/01/2029 DD 05/14/21 SEC ID: 019576AC1	91.1160	330,000.000	297,226.27	300,682.80	0.30%	3,456.53
ALLIED UNIVERSAL HOLDCO L 144A 7.875% 02/15/2031 DD 02/16/24 SEC ID: 019576AD9	102.2090	105,000.000	104,754.05	107,319.45	0.11%	2,565.40
ALLWYN ENTERTAINMENT FINA 144A 7.875% 04/30/2029 DD 04/28/23 SEC ID: 02007VAA8	102.7570	275,000.000	279,550.54	282,581.75	0.29%	3,031.21
ALPHA GENERATION LLC 144A 6.750% 10/15/2032 DD 09/30/24 SEC ID: 02073LAA9	98.9380	412,000.000	415,456.71	407,624.56	0.41%	-7,832.15
ALTICE FINANCING SA 144A 5.750% 08/15/2029 DD 08/12/21 SEC ID: 02154CAH6	73.2040	228,000.000	200,093.64	166,905.12	0.17%	-33,188.52
AMENTUM HOLDINGS INC 144A 7.250% 08/01/2032 DD 08/13/24 SEC ID: 02352BAA3	100.7570	192,000.000	195,020.50	193,453.44	0.20%	-1,567.06
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	93.9090	250,000.000	238,441.33	234,772.50	0.24%	-3,668.83
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	99.5340	150,000.000	146,775.39	149,301.00	0.15%	2,525.61
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	91.8360	72,000.000	64,105.70	66,121.92	0.07%	2,016.22

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	89.2770	276,000.000	243,417.97	246,404.52	0.25%	2,986.55
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19 SEC ID: 03959KAC4	99.4670	181,000.000	182,150.33	180,035.27	0.18%	-2,115.06
ARCOSA INC 144A 6.875% 08/15/2032 DD 08/26/24 SEC ID: 039653AC4	101.6100	190,000.000	193,026.67	193,059.00	0.20%	32.33
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21 SEC ID: 03969YAB4	85.8990	283,000.000	241,092.05	243,094.17	0.25%	2,002.12
ARSENAL AIC PARENT LLC 144A 11.500% 10/01/2031 DD 08/18/23 SEC ID: 04288BAC4	111.8750	510,000.000	540,600.00	570,562.50	0.58%	29,962.50
ARTERA SERVICES LLC 144A 8.500% 02/15/2031 DD 02/09/24 SEC ID: 04302XAA2	96.3870	250,000.000	252,629.34	240,967.50	0.24%	-11,661.84
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	95.8500	26,000.000	26,013.21	24,921.00	0.03%	-1,092.21
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	93.5210	183,000.000	172,202.94	171,143.43	0.17%	-1,059.51
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	93.0640	52,000.000	51,472.10	48,393.28	0.05%	-3,078.82
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	91.2170	21,000.000	21,000.00	19,155.57	0.02%	-1,844.43

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASHTON WOODS USA LLC / AS 144A 4.625% 08/01/2029 DD 08/02/21 SEC ID: 045086AM7	92.0060	59,000.000	52,463.26	54,283.54	0.05%	1,820.28
ASHTON WOODS USA LLC / AS 144A 4.625% 04/01/2030 DD 09/23/21 SEC ID: 045086AP0	90.7390	323,000.000	289,016.21	293,086.97	0.30%	4,070.76
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	101.0510	38,000.000	38,000.00	38,399.38	0.04%	399.38
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAB9	100.1070	218,589.670	217,542.26	218,823.56	0.22%	1,281.30
ATLANTICA SUSTAINABLE INF 144A 4.125% 06/15/2028 DD 05/18/21 SEC ID: 04916WAA2	94.4850	200,000.000	190,918.26	188,970.00	0.19%	-1,948.26
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22 SEC ID: 05368VAA4	102.1470	253,000.000	254,861.33	258,431.91	0.26%	3,570.58
AVIENT CORP 144A 6.250% 11/01/2031 DD 09/19/24 SEC ID: 05368VAB2	98.6280	237,000.000	238,713.08	233,748.36	0.24%	-4,964.72
BCPE EMPIRE HOLDINGS INC 144A 7.625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	99.6380	400,000.000	401,043.41	398,552.00	0.40%	-2,491.41
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	93.6270	80,000.000	80,000.00	74,901.60	0.08%	-5,098.40
BWX TECHNOLOGIES INC 144A 4.125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	92.8150	284,000.000	266,811.12	263,594.60	0.27%	-3,216.52

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	84.8750	300,000.000	244,937.28	254,625.00	0.26%	9,687.72
BALL CORP 6.875% 03/15/2028 DD 11/25/22 SEC ID: 058498AY2	102.2790	72,000.000	72,881.21	73,640.88	0.07%	759.67
BELLRING BRANDS INC 144A 7.000% 03/15/2030 DD 03/10/22 SEC ID: 07831CAA1	102.4040	258,000.000	259,260.00	264,202.32	0.27%	4,942.32
BELRON UK FINANCE PLC 144A 5.750% 10/15/2029 DD 10/16/24 SEC ID: 080782AA3	98.9730	375,000.000	375,712.07	371,148.75	0.38%	-4,563.32
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19 SEC ID: 085770AB1	99.4780	148,000.000	143,091.52	147,227.44	0.15%	4,135.92
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	100.1460	74,000.000	73,658.02	74,108.04	0.08%	450.02
BOMBARDIER INC 144A 8.750% 11/15/2030 DD 11/17/23 SEC ID: 097751CA7	107.4930	212,000.000	213,680.01	227,885.16	0.23%	14,205.15
BOMBARDIER INC 144A 7.250% 07/01/2031 DD 04/04/24 SEC ID: 097751CB5	103.1280	135,000.000	134,693.03	139,222.80	0.14%	4,529.77
BOMBARDIER INC 144A 7.000% 06/01/2032 DD 06/05/24 SEC ID: 097751CC3	101.7070	120,000.000	120,000.00	122,048.40	0.12%	2,048.40
BOYNE USA INC 144A 4.750% 05/15/2029 DD 04/26/21 SEC ID: 103557AC8	94.7880	209,000.000	193,347.12	198,106.92	0.20%	4,759.80
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	95.0600	42,000.000	42,277.04	39,925.20	0.04%	-2,351.84

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	88.3110	492,000.000	451,218.80	434,490.12	0.44%	-16,728.68
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	98.2620	210,000.000	210,059.85	206,350.20	0.21%	-3,709.65
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	96.3890	144,000.000	144,489.99	138,800.16	0.14%	-5,689.83
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	95.5280	95,000.000	95,955.20	90,751.60	0.09%	-5,203.60
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19 SEC ID: 1248EPCD3	91.3170	591,000.000	576,742.39	539,683.47	0.55%	-37,058.92
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	89.7600	419,000.000	391,918.33	376,094.40	0.38%	-15,823.93
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	87.1530	246,000.000	225,888.89	214,396.38	0.22%	-11,492.51
CCO HOLDINGS LLC / CCO HO 144A 6.375% 09/01/2029 DD 08/09/22 SEC ID: 1248EPCS0	99.1450	222,000.000	222,000.00	220,101.90	0.22%	-1,898.10
CHURCHILL DOWNS INC 144A 5.750% 04/01/2030 DD 04/13/22 SEC ID: 12511VAA6	98.1450	187,000.000	187,662.23	183,531.15	0.19%	-4,131.08

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21 SEC ID: 12543DBJ8	75.4290	295,000.000	255,443.17	222,515.55	0.23%	-32,927.62
CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 SEC ID: 125491AP5	68.8300	240,000.000	146,602.86	165,192.00	0.17%	18,589.14
CMG MEDIA CORP 144A 8.875% 06/18/2029 DD 06/15/24 SEC ID: 125773AA9	75.0230	91,000.000	64,567.93	68,270.93	0.07%	3,703.00
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20 SEC ID: 12597YAA7	87.9560	413,000.000	377,694.50	363,258.28	0.37%	-14,436.22
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16 SEC ID: 126307AQ0	89.5000	200,000.000	182,431.71	179,000.00	0.18%	-3,431.71
CTR PARTNERSHIP LP / CARE 144A 3.875% 06/30/2028 DD 06/17/21 SEC ID: 126458AE8	94.7900	254,000.000	229,492.89	240,766.60	0.24%	11,273.71
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	93.6260	249,000.000	227,463.96	233,128.74	0.24%	5,664.78
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23 SEC ID: 12769GAB6	101.8550	100,000.000	100,000.00	101,855.00	0.10%	1,855.00
CAESARS ENTERTAINMENT INC 144A 6.500% 02/15/2032 DD 02/06/24 SEC ID: 12769GAC4	100.4510	167,000.000	167,000.00	167,753.17	0.17%	753.17
CAESARS ENTERTAINMENT INC 144A 6.000% 10/15/2032 DD 10/17/24 SEC ID: 12769GAD2	96.4170	200,000.000	200,000.00	192,834.00	0.20%	-7,166.00

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CALDERYS FINANCING LLC 144A 11.250% 06/01/2028 DD 05/24/23 SEC ID: 128786AA8	107.0370	368,000.000	375,922.73	393,896.16	0.40%	17,973.43
CALDERYS FINANCING II LLC 144A 11.750% 06/01/2028 DD 07/16/24 SEC ID: 12878AAA9	101.6940	245,000.000	241,609.35	249,150.30	0.25%	7,540.95
CALIFORNIA BUYER LTD / AT 144A 6.375% 02/15/2032 DD 11/06/24 SEC ID: 13005HAA8	99.7350	200,000.000	200,000.00	199,470.00	0.20%	-530.00
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	99.8750	7,000.000	7,000.00	6,991.25	0.01%	-8.75
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	95.9110	75,000.000	75,000.00	71,933.25	0.07%	-3,066.75
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	96.9800	175,000.000	175,048.94	169,715.00	0.17%	-5,333.94
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	94.3960	145,000.000	134,777.29	136,874.20	0.14%	2,096.91
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	94.0390	190,000.000	180,288.13	178,674.10	0.18%	-1,614.03
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21 SEC ID: 13806CAA0	90.0510	270,000.000	246,710.09	243,137.70	0.25%	-3,572.39
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	99.1940	196,000.000	196,072.19	194,420.24	0.20%	-1,651.95
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	99.7790	113,000.000	113,000.00	112,750.27	0.11%	-249.73

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21 SEC ID: 143658BR2	99.7630	579,000.000	572,698.90	577,627.77	0.59%	4,928.87
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	99.3680	292,000.000	295,889.28	290,154.56	0.29%	-5,734.72
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	97.0200	164,000.000	163,439.55	159,112.80	0.16%	-4,326.75
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	89.0680	32,000.000	32,640.00	28,501.76	0.03%	-4,138.24
PERMIAN RESOURCES OPERATI 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	99.1230	168,000.000	168,000.00	166,526.64	0.17%	-1,473.36
CERDIA FINANZ GMBH 144A 9.375% 10/03/2031 DD 10/03/24 SEC ID: 15679GAC6	104.0670	438,000.000	450,455.03	455,813.46	0.46%	5,358.43
CHAMP ACQUISITION CORP 144A 8.375% 12/01/2031 DD 11/25/24 SEC ID: 15807XAA8	102.0080	247,000.000	250,607.62	251,959.76	0.26%	1,352.14
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22 SEC ID: 16115QAG5	107.1610	316,000.000	323,846.44	338,628.76	0.34%	14,782.32
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	92.5310	107,000.000	107,000.00	99,008.17	0.10%	-7,991.83
CHOBANI HOLDCO II LLC 144A 8.750% 10/01/2029 DD 10/22/24 SEC ID: 169918AA7	105.7520	455,000.000	461,645.92	481,171.60	0.49%	19,525.68
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	96.2630	400,000.000	377,206.13	385,052.00	0.39%	7,845.87

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHOBANI LLC / CHOBANI FIN 144A 7.625% 07/01/2029 DD 01/24/24 SEC ID: 17027NAC6	103.4090	485,000.000	492,063.71	501,533.65	0.51%	9,469.94
CIENA CORP 144A 4.000% 01/31/2030 DD 01/18/22 SEC ID: 171779AL5	91.9080	160,000.000	155,226.17	147,052.80	0.15%	-8,173.37
CIMPRESS PLC 144A 7.375% 09/15/2032 DD 09/26/24 SEC ID: 17186HAH5	99.2290	150,000.000	151,644.91	148,843.50	0.15%	-2,801.41
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	97.5220	136,000.000	135,258.81	132,629.92	0.13%	-2,628.89
CINEMARK USA INC 144A 7.000% 08/01/2032 DD 07/18/24 SEC ID: 172441BH9	101.9370	185,000.000	186,079.09	188,583.45	0.19%	2,504.36
CIVITAS RESOURCES INC 144A 8.625% 11/01/2030 DD 10/17/23 SEC ID: 17888HAC7	104.7250	312,000.000	330,309.77	326,742.00	0.33%	-3,567.77
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21 SEC ID: 18064PAD1	93.2210	233,000.000	210,893.33	217,204.93	0.22%	6,311.60
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	95.9730	320,000.000	324,577.70	307,113.60	0.31%	-17,464.10
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23 SEC ID: 184496AQ0	100.6780	60,000.000	60,772.30	60,406.80	0.06%	-365.50
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	90.2310	292,000.000	270,149.03	263,474.52	0.27%	-6,674.51

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLEAR CHANNEL OUTDOOR HOL 144A 7.875% 04/01/2030 DD 03/18/24 SEC ID: 18453HAF3	102.9190	198,000.000	198,000.00	203,779.62	0.21%	5,779.62
CLEVELAND-CLIFFS INC 144A 7.375% 05/01/2033 DD 10/22/24 SEC ID: 185899AR2	98.2200	245,000.000	245,000.00	240,639.00	0.24%	-4,361.00
CLOUD SOFTWARE GROUP INC 144A 9.000% 09/30/2029 DD 04/10/23 SEC ID: 18912UAA0	101.5290	479,000.000	438,161.63	486,323.91	0.49%	48,162.28
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	98.1200	204,000.000	204,557.48	200,164.80	0.20%	-4,392.68
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	98.4900	304,000.000	306,520.01	299,409.60	0.30%	-7,110.41
COMPASS GROUP DIVERSIFIED 144A 5.250% 04/15/2029 DD 03/23/21 SEC ID: 20451RAB8	95.9850	333,000.000	303,110.62	319,630.05	0.32%	16,519.43
CONCENTRA ESCROW ISSUER C 144A 6.875% 07/15/2032 DD 07/11/24 SEC ID: 20600DAA1	101.6940	267,000.000	269,451.85	271,522.98	0.28%	2,071.13
CONNECT FINCO SARL / CONN 144A 9.000% 09/15/2029 DD 09/25/24 SEC ID: 20752TAB0	91.0800	280,000.000	280,000.00	255,024.00	0.26%	-24,976.00
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21 SEC ID: 21039CAB0	90.5150	289,000.000	266,634.59	261,588.35	0.26%	-5,046.24

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COUGAR JV SUBSIDIARY LLC 144A 8.000% 05/15/2032 DD 05/17/24 SEC ID: 22208WAA1	103.7650	294,000.000	298,265.65	305,069.10	0.31%	6,803.45
REWORLD HOLDING CORP 5.000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	92.2180	40,000.000	39,113.32	36,887.20	0.04%	-2,226.12
REWORLD HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	92.4820	407,000.000	379,846.71	376,401.74	0.38%	-3,444.97
CROWN AMERICAS LLC / CROWN AME 4.750% 02/01/2026 DD 02/01/19 SEC ID: 228187AB6	98.7830	140,000.000	140,000.00	138,296.20	0.14%	-1,703.80
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	97.5380	310,000.000	304,787.65	302,367.80	0.31%	-2,419.85
CUSHMAN & WAKEFIELD US BO 144A 6.750% 05/15/2028 DD 05/22/20 SEC ID: 23166MAA1	100.0910	225,000.000	222,486.56	225,204.75	0.23%	2,718.19
CUSHMAN & WAKEFIELD US BO 144A 8.875% 09/01/2031 DD 08/24/23 SEC ID: 23166MAC7	107.6580	137,000.000	136,828.09	147,491.46	0.15%	10,663.37
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	93.3890	270,000.000	255,822.57	252,150.30	0.26%	-3,672.27
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22 SEC ID: 237266AJ0	98.6490	205,000.000	200,328.22	202,230.45	0.20%	1,902.23
DAVE & BUSTER'S 1/24 COV-LITE 0.000% 06/29/2029 DD 01/09/24 SEC ID: 23833EAX2	98.0630	96,778.830	91,931.08	94,904.22	0.10%	2,973.14

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23 SEC ID: 25259KAA8	106.1020	394,000.000	399,358.13	418,041.88	0.42%	18,683.75
DIEBOLD NIXDORF INC 144A 7.750% 03/31/2030 DD 12/18/24 SEC ID: 253651AK9	102.6550	200,000.000	204,212.09	205,310.00	0.21%	1,097.91
DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21 SEC ID: 25461LAA0	97.4300	60,000.000	59,172.83	58,458.00	0.06%	-714.83
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22 SEC ID: 25470MAG4	105.9230	170,000.000	172,173.76	180,069.10	0.18%	7,895.34
DORNOCH DEBT MERGER SUB I 144A 6.625% 10/15/2029 DD 10/04/21 SEC ID: 25830JAA9	80.9830	133,000.000	113,953.93	107,707.39	0.11%	-6,246.54
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	93.3070	183,000.000	178,428.80	170,751.81	0.17%	-7,676.99
COPELAND 5/23 COV-LITE TLB 0.000% 05/31/2030 DD 04/17/23 SEC ID: 26872NAC3	100.2950	220,484.940	220,808.08	221,135.37	0.22%	327.29
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	101.2970	59,000.000	59,000.00	59,765.23	0.06%	765.23
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	95.1930	366,000.000	338,892.17	348,406.38	0.35%	9,514.21
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	94.0430	96,000.000	95,015.51	90,281.28	0.09%	-4,734.23

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22 SEC ID: 26885BAN0	106.3670	105,000.000	105,000.00	111,685.35	0.11%	6,685.35
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	97.8830	193,000.000	189,774.24	188,914.19	0.19%	-860.05
EDGEWELL PERSONAL CARE CO 144A 4.125% 04/01/2029 DD 03/08/21 SEC ID: 28035QAB8	92.2170	67,000.000	64,526.43	61,785.39	0.06%	-2,741.04
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	101.0000	72,000.000	72,489.14	72,720.00	0.07%	230.86
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	98.5750	167,000.000	163,629.19	164,620.25	0.17%	991.06
ELLUCIAN HOLDINGS INC 144A 6.500% 12/01/2029 DD 11/22/24 SEC ID: 289178AA3	100.0420	247,000.000	247,608.17	247,103.74	0.25%	-504.43
EMRLD BORROWER LP / EMERA 144A 6.625% 12/15/2030 DD 05/19/23 SEC ID: 29103CAA6	100.1330	395,000.000	393,105.83	395,525.35	0.40%	2,419.52
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	94.8020	297,000.000	278,397.78	281,561.94	0.29%	3,164.16
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 SEC ID: 29278NAR4	84.9550	253,000.000	211,311.72	214,936.15	0.22%	3,624.43
ENDO PHARMACEUTICALS 10/24 COV 0.000% 04/23/2031 DD 10/21/24 SEC ID: 29280UAD5	100.6000	152,617.490	152,999.04	153,533.19	0.16%	534.15

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENDO FINANCE HOLDINGS INC 144A 8.500% 04/15/2031 DD 04/23/24 SEC ID: 29281RAA7	105.9530	240,000.000	247,343.58	254,287.20	0.26%	6,943.62
ENDO LUXEM ESC 144A 6.125% 04/01/2029 DD 03/25/21 SEC ID: 292ESCB09	0.0000	231,000.000	0.00	0.00	0.00%	0.00
ENVIVA 3/24 DIP TRANCHE B DELA 0.000% 12/13/2025 DD 03/15/24 SEC ID: 29415DAE9	100.7500	166,182.020	166,182.02	167,428.39	0.17%	1,246.37
EPIC Y-GRADE 4/24 TLB 0.000% 06/29/2029 DD 03/18/24 SEC ID: 29427BAM1	100.0780	462,840.000	459,282.94	463,201.02	0.47%	3,918.08
EQUIPMENTSHARE.COM INC 144A 8.625% 05/15/2032 DD 04/16/24 SEC ID: 29450YAB5	104.5050	267,000.000	272,191.36	279,028.35	0.28%	6,836.99
ESC GCB144A ENVIVA PAR 6.500% 01/15/2026 DD 12/09/19 SEC ID: 294ESCAA6	0.0000	264,000.000	0.00	0.00	0.00%	0.00
ESAB CORP 144A 6.250% 04/15/2029 DD 04/09/24 SEC ID: 29605JAA4	101.2440	232,000.000	233,334.22	234,886.08	0.24%	1,551.86
EVERGREEN ACQCO 1 LP / TV 144A 9.750% 04/26/2028 DD 02/06/23 SEC ID: 30015DAA9	105.1400	364,000.000	373,833.41	382,709.60	0.39%	8,876.19
FAIR ISAAC CORP 144A 4.000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	94.3630	200,000.000	199,862.67	188,726.00	0.19%	-11,136.67
FERRELLGAS LP / FERRELLGA 144A 5.875% 04/01/2029 DD 03/30/21 SEC ID: 315289AC2	91.4010	336,000.000	296,596.52	307,107.36	0.31%	10,510.84

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIRST QUANTUM MINERALS LT 144A 9.375% 03/01/2029 DD 02/29/24 SEC ID: 335934AV7	106.3450	401,000.000	424,449.18	426,443.45	0.43%	1,994.27
FOCUS FINANCIAL PARTNERS 144A 6.750% 09/15/2031 DD 09/17/24 SEC ID: 34417VAA5	99.6030	290,000.000	290,345.64	288,848.70	0.29%	-1,496.94
FORTREA HOLDINGS INC 144A 7.500% 07/01/2030 DD 06/27/23 SEC ID: 34965KAA5	100.1660	220,000.000	220,336.31	220,365.20	0.22%	28.89
PRESIDIO/FORTRESS INTERMEDIATE 0.000% 06/27/2031 DD 04/26/24 SEC ID: 34966LAB0	100.1880	676,305.000	681,377.29	677,576.45	0.69%	-3,800.84
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	94.3910	159,000.000	147,237.65	150,081.69	0.15%	2,844.04
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	99.0100	256,000.000	254,013.08	253,465.60	0.26%	-547.48
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	94.2470	183,000.000	182,757.00	172,472.01	0.17%	-10,284.99
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	96.0350	748,000.000	707,926.42	718,341.80	0.73%	10,415.38
BOOST NEWCO BORROWER LLC 144A 7.500% 01/15/2031 DD 10/04/23 SEC ID: 36268NAA8	104.8360	200,000.000	200,000.00	209,672.00	0.21%	9,672.00
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	97.4980	77,000.000	77,026.76	75,073.46	0.08%	-1,953.30

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	91.3540	56,000.000	56,000.00	51,158.24	0.05%	-4,841.76
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	92.8900	188,000.000	177,511.48	174,633.20	0.18%	-2,878.28
GENESIS ENERGY LP / GENESIS EN 7.875% 05/15/2032 DD 05/09/24 SEC ID: 37185LAQ5	97.9330	140,000.000	140,376.97	137,106.20	0.14%	-3,270.77
GENTING NEW YORK LLC / GE 144A 7.250% 10/01/2029 DD 09/24/24 SEC ID: 37255JAB8	103.0200	285,000.000	286,615.83	293,607.00	0.30%	6,991.17
WRANGLER HOLDCO CORP 144A 6.625% 04/01/2032 DD 06/17/24 SEC ID: 37441QAA9	101.8000	125,000.000	125,000.00	127,250.00	0.13%	2,250.00
GLOBAL PARTNERS LP / GLP 144A 8.250% 01/15/2032 DD 01/18/24 SEC ID: 37954FAK0	102.8130	214,000.000	218,497.06	220,019.82	0.22%	1,522.76
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22 SEC ID: 382550BN0	91.8270	226,000.000	218,825.53	207,529.02	0.21%	-11,296.51
GREYSTAR REAL ESTATE PART 144A 7.750% 09/01/2030 DD 08/21/23 SEC ID: 39807UAD8	105.6650	472,000.000	477,613.28	498,738.80	0.51%	21,125.52
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	93.6210	205,000.000	197,583.56	191,923.05	0.19%	-5,660.51
GROUP 1 AUTOMOTIVE INC 144A 6.375% 01/15/2030 DD 07/30/24 SEC ID: 398905AQ2	100.2000	85,000.000	85,000.00	85,170.00	0.09%	170.00

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HCA INC 5.500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	91.0830	150,000.000	150,000.00	136,624.50	0.14%	-13,375.50
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	101.3240	228,000.000	227,883.15	231,018.72	0.23%	3,135.57
HARD ROCK NORTHERN INDIANA 12/ 0.000% 12/11/2028 DD 11/05/21 SEC ID: 40443NAC4	99.5830	247,761.090	244,780.68	246,727.93	0.25%	1,947.25
HANESBRANDS INC 144A 9.000% 02/15/2031 DD 02/14/23 SEC ID: 410345AQ5	106.5880	424,000.000	430,917.04	451,933.12	0.46%	21,016.08
HEALTHEQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	93.7490	382,000.000	358,979.60	358,121.18	0.36%	-858.42
HEARTLAND DENTAL LLC / HE 144A 10.500% 04/30/2028 DD 05/16/23 SEC ID: 42239PAB5	106.0210	531,000.000	535,776.68	562,971.51	0.57%	27,194.83
HERTZ CORP 144A ESCROW 6.000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	18.7500	33,000.000	0.00	6,187.50	0.01%	6,187.50
HIGHTOWER HOLDING LLC 144A 9.125% 01/31/2030 DD 08/01/24 SEC ID: 43118DAB6	105.3260	190,000.000	192,674.28	200,119.40	0.20%	7,445.12
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	100.0570	59,000.000	60,138.39	59,033.63	0.06%	-1,104.76
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	98.5710	300,000.000	293,152.90	295,713.00	0.30%	2,560.10
ILIAD HOLDING SASU 144A 8.500% 04/15/2031 DD 05/14/24 SEC ID: 449691AF1	106.3160	200,000.000	204,179.75	212,632.00	0.22%	8,452.25

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ILIAD HOLDING SASU 144A 7.000% 04/15/2032 DD 12/03/24 SEC ID: 449691AG9	100.5060	200,000.000	200,000.00	201,012.00	0.20%	1,012.00
ARBY'S/INSPIRE BRANDS 1/24 TL 0.000% 12/15/2027 DD 01/08/24 SEC ID: 44988LAK3	100.0360	443,518.660	442,957.89	443,678.33	0.45%	720.44
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	94.8290	472,000.000	460,825.13	447,592.88	0.45%	-13,232.25
INGLES MARKETS INC 144A 4.000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	88.5410	364,000.000	330,749.21	322,289.24	0.33%	-8,459.97
INSIGHT ENTERPRISES INC 144A 6.625% 05/15/2032 DD 05/20/24 SEC ID: 45765UAC7	100.5640	231,000.000	235,782.50	232,302.84	0.24%	-3,479.66
INTERNATIONAL GAME TECHNO 144A 5.250% 01/15/2029 DD 06/19/20 SEC ID: 460599AE3	97.5560	200,000.000	195,892.75	195,112.00	0.20%	-780.75
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21 SEC ID: 460599AF0	98.3140	325,000.000	317,743.70	319,520.50	0.32%	1,776.80
JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	93.6440	115,000.000	110,166.25	107,690.60	0.11%	-2,475.65
JANE STREET GROUP / JSG F 144A 6.125% 11/01/2032 DD 10/21/24 SEC ID: 47077WAD0	99.0690	255,000.000	255,000.00	252,625.95	0.26%	-2,374.05
JONES DESLAURIERS INSURAN 144A 10.500% 12/15/2030 DD 12/15/22 SEC ID: 48020RAA3	108.1130	328,000.000	330,312.36	354,610.64	0.36%	24,298.28

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	98.2010	25,000.000	25,000.00	24,550.25	0.02%	-449.75
KB HOME 4.800% 11/15/2029 DD 11/04/19 SEC ID: 48666KAY5	94.2680	103,000.000	96,252.57	97,096.04	0.10%	843.47
KB HOME 4.000% 06/15/2031 DD 06/09/21 SEC ID: 48666KAZ2	88.2880	10,000.000	8,796.14	8,828.80	0.01%	32.66
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	96.0260	80,000.000	80,030.47	76,820.80	0.08%	-3,209.67
KINETIK HOLDINGS LP 144A 5.875% 06/15/2030 DD 06/08/22 SEC ID: 49461MAA8	98.4300	329,000.000	323,473.05	323,834.70	0.33%	361.65
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	96.0960	356,000.000	340,429.93	342,101.76	0.35%	1,671.83
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	102.3230	100,000.000	105,828.50	102,323.00	0.10%	-3,505.50
BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	101.6250	18,000.000	19,010.22	18,292.50	0.02%	-717.72
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	101.6890	16,000.000	16,000.00	16,270.24	0.02%	270.24
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	100.7450	93,000.000	96,152.99	93,692.85	0.09%	-2,460.14
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	93.3750	265,000.000	268,435.66	247,443.75	0.25%	-20,991.91

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23 SEC ID: 50190EAC8	103.7370	39,000.000	39,000.00	40,457.43	0.04%	1,457.43
VITAL ENERGY INC 9.750% 10/15/2030 DD 09/25/23 SEC ID: 516806AJ5	105.4320	239,000.000	241,937.12	251,982.48	0.26%	10,045.36
VITAL ENERGY INC 144A 7.875% 04/15/2032 DD 03/28/24 SEC ID: 516806AK2	96.2200	35,000.000	35,244.21	33,677.00	0.03%	-1,567.21
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	91.5270	206,000.000	193,743.77	188,545.62	0.19%	-5,198.15
LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	99.8970	219,000.000	217,230.79	218,774.43	0.22%	1,543.64
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	100.1090	192,000.000	192,749.91	192,209.28	0.19%	-540.63
LIFEPOINT HEALTH INC 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	95.8060	333,000.000	307,747.60	319,033.98	0.32%	11,286.38
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	87.6660	271,000.000	262,879.74	237,574.86	0.24%	-25,304.88
LIFEPOINT HEALTH INC 144A 9.875% 08/15/2030 DD 08/14/23 SEC ID: 53219LAV1	107.8660	125,000.000	125,000.00	134,832.50	0.14%	9,832.50
LIFEPOINT HEALTH INC 144A 10.000% 06/01/2032 DD 05/17/24 SEC ID: 53219LAX7	101.6810	60,000.000	61,372.64	61,008.60	0.06%	-364.04
BATH & BODY WORKS INC 6.950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	100.9630	36,000.000	39,275.33	36,346.68	0.04%	-2,928.65

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	96.7560	82,000.000	82,000.00	79,339.92	0.08%	-2,660.08
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	90.6570	70,000.000	71,936.87	63,459.90	0.06%	-8,476.97
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	91.3380	133,000.000	134,315.44	121,479.54	0.12%	-12,835.90
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	96.6800	256,000.000	249,935.52	247,500.80	0.25%	-2,434.72
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	96.6020	74,000.000	74,000.00	71,485.48	0.07%	-2,514.52
MIWD HOLDCO II LLC / MIWD 144A 5.500% 02/01/2030 DD 01/19/22 SEC ID: 55337PAA0	94.4540	129,000.000	114,058.18	121,845.66	0.12%	7,787.48
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	91.0210	44,000.000	44,000.00	40,049.24	0.04%	-3,950.76
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	91.6190	303,000.000	287,489.20	277,605.57	0.28%	-9,883.63
MACQUARIE AIRFINANCE HOLD 144A 8.125% 03/30/2029 DD 09/18/23 SEC ID: 55609NAB4	105.7560	246,000.000	249,153.64	260,159.76	0.26%	11,006.12
MACQUARIE AIRFINANCE HOLD 144A 6.400% 03/26/2029 DD 03/26/24 SEC ID: 55609NAC2	103.0580	80,000.000	80,026.80	82,446.40	0.08%	2,419.60

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MACQUARIE AIRFINANCE HOLD 144A 6.500% 03/26/2031 DD 03/26/24 SEC ID: 55609NAD0	103.2570	89,000.000	89,055.63	91,898.73	0.09%	2,843.10
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	94.4240	302,000.000	265,179.42	285,160.48	0.29%	19,981.06
MASTERBRAND INC 144A 7.000% 07/15/2032 DD 06/27/24 SEC ID: 57638PAA2	100.6890	285,000.000	287,512.43	286,963.65	0.29%	-548.78
MATADOR RESOURCES CO 144A 6.500% 04/15/2032 DD 04/02/24 SEC ID: 576485AG1	98.8670	230,000.000	230,000.00	227,394.10	0.23%	-2,605.90
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21 SEC ID: 57667JAA0	85.3380	338,000.000	289,152.66	288,442.44	0.29%	-710.22
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	97.6360	99,000.000	95,402.00	96,659.64	0.10%	1,257.64
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	100.0020	273,000.000	251,513.03	273,005.46	0.28%	21,492.43
EXPRESS OIL/MAVIS TIRE 7/24 TL 0.000% 05/04/2028 DD 07/15/24 SEC ID: 57777YAE6	100.5630	170,400.460	170,180.05	171,359.81	0.17%	1,179.76
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22 SEC ID: 579063AB4	97.1230	346,000.000	322,840.89	336,045.58	0.34%	13,204.69
MCAFEE 12/24 TLB 0.000% 03/01/2029 DD 12/11/24 SEC ID: 57906HAF4	99.9750	167,587.480	166,749.56	167,545.58	0.17%	796.02

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MCGRAW-HILL EDUCATION INC 144A 7.375% 09/01/2031 DD 08/06/24 SEC ID: 58064LAA2	102.3370	135,000.000	135,000.00	138,154.95	0.14%	3,154.95
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21 SEC ID: 59001ABD3	93.4400	191,000.000	174,155.13	178,470.40	0.18%	4,315.27
MAVIS TIRE EXPRESS SERVIC 144A 6.500% 05/15/2029 DD 05/04/21 SEC ID: 59155LAA0	95.4070	475,000.000	421,972.75	453,183.25	0.46%	31,210.50
STAGWELL GLOBAL LLC 144A 5.625% 08/15/2029 DD 08/20/21 SEC ID: 59565JAA9	95.2180	325,000.000	287,897.05	309,458.50	0.31%	21,561.45
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22 SEC ID: 60337JAA4	95.0350	639,000.000	617,911.09	607,273.65	0.62%	-10,637.44
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	89.0230	126,000.000	128,512.48	112,168.98	0.11%	-16,343.50
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	86.3420	144,000.000	144,000.00	124,332.48	0.13%	-19,667.52
MOLINA HEALTHCARE INC 144A 6.250% 01/15/2033 DD 11/18/24 SEC ID: 60855RAM2	98.8340	160,000.000	160,000.00	158,134.40	0.16%	-1,865.60
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	95.4460	269,000.000	265,898.61	256,749.74	0.26%	-9,148.87
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	96.5060	749,000.000	708,534.55	722,829.94	0.73%	14,295.39
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	99.2350	312,000.000	313,027.20	309,613.20	0.31%	-3,414.00

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	99.8640	115,000.000	114,341.09	114,843.60	0.12%	502.51
NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22 SEC ID: 62886HBE0	99.6870	134,000.000	131,542.51	133,580.58	0.14%	2,038.07
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22 SEC ID: 62886HBG5	105.0020	132,000.000	131,177.79	138,602.64	0.14%	7,424.85
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	100.3260	82,000.000	72,158.19	82,267.32	0.08%	10,109.13
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	99.6460	165,000.000	165,000.00	164,415.90	0.17%	-584.10
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	97.1230	105,000.000	105,000.00	101,979.15	0.10%	-3,020.85
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	90.7280	205,000.000	184,815.58	185,992.40	0.19%	1,176.82
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	87.4460	92,000.000	92,000.00	80,450.32	0.08%	-11,549.68
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	87.3370	136,000.000	136,000.00	118,778.32	0.12%	-17,221.68
NRG ENERGY INC 144A 6.000% 02/01/2033 DD 10/30/24 SEC ID: 629377CW0	96.9570	217,000.000	217,267.42	210,396.69	0.21%	-6,870.73
NRG ENERGY INC 144A 6.250% 11/01/2034 DD 10/30/24 SEC ID: 629377CX8	98.0850	148,000.000	149,095.85	145,165.80	0.15%	-3,930.05

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 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	92.7900	253,000.000	245,931.38	234,758.70	0.24%	-11,172.68
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	100.4190	207,000.000	206,883.86	207,867.33	0.21%	983.47
NEW HOME CO INC/THE 144A 9.250% 10/01/2029 DD 04/04/24 SEC ID: 645370AF4	105.2450	185,000.000	185,000.00	194,703.25	0.20%	9,703.25
XPLR INFRASTRUCTURE OPERA 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	95.3870	266,000.000	261,043.50	253,729.42	0.26%	-7,314.08
BRUNDAGE-BONE CONCRETE PU 144A 6.000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	99.9190	188,000.000	185,757.70	187,847.72	0.19%	2,090.02
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20 SEC ID: 670001AE6	92.3030	410,000.000	391,597.48	378,442.30	0.38%	-13,155.18
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	95.2510	63,000.000	63,000.00	60,008.13	0.06%	-2,991.87
NUFARM AUSTRALIA LTD / NU 144A 5.000% 01/27/2030 DD 01/27/22 SEC ID: 67052NAB1	91.9310	264,000.000	250,625.96	242,697.84	0.25%	-7,928.12
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	98.5660	41,000.000	30,763.27	40,412.06	0.04%	9,648.79

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	104.6520	128,000.000	128,000.00	133,954.56	0.14%	5,954.56
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	102.3220	102,000.000	102,000.00	104,368.44	0.11%	2,368.44
OI EUROPEAN GROUP BV 144A 4.750% 02/15/2030 DD 11/16/21 SEC ID: 67777LAD5	89.0240	240,000.000	211,747.81	213,657.60	0.22%	1,909.79
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	93.7820	131,000.000	131,000.00	122,854.42	0.12%	-8,145.58
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	94.5670	162,000.000	162,000.00	153,198.54	0.16%	-8,801.46
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	95.5210	264,000.000	258,401.19	252,175.44	0.26%	-6,225.75
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	89.4340	228,000.000	228,000.00	203,909.52	0.21%	-24,090.48
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	93.7920	163,000.000	163,000.00	152,880.96	0.15%	-10,119.04
OPEN TEXT HOLDINGS INC 144A 4.125% 02/15/2030 DD 02/18/20 SEC ID: 683720AA4	90.6800	143,000.000	143,000.00	129,672.40	0.13%	-13,327.60
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	92.2200	366,000.000	343,179.11	337,525.20	0.34%	-5,653.91
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	92.4130	184,000.000	167,332.14	170,039.92	0.17%	2,707.78

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21 SEC ID: 69007TAE4	93.0160	70,000.000	62,938.86	65,111.20	0.07%	2,172.34
OUTFRONT MEDIA CAPITAL LL 144A 7.375% 02/15/2031 DD 11/20/23 SEC ID: 69007TAG9	104.5240	273,000.000	275,972.50	285,350.52	0.29%	9,378.02
OWENS-BROCKWAY GLASS CONT 144A 7.250% 05/15/2031 DD 05/25/23 SEC ID: 69073TAU7	97.3220	239,000.000	240,108.05	232,599.58	0.24%	-7,508.47
P&L DEVELOPMENT LLC / PLD 144A 12.000% 05/15/2029 DD 10/28/24 SEC ID: 69306RAB2	103.2500	121,095.000	115,560.80	125,030.59	0.13%	9,469.79
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	99.1550	149,000.000	150,084.09	147,740.95	0.15%	-2,343.14
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	99.9740	305,000.000	304,999.17	304,920.70	0.31%	-78.47
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	100.1360	377,000.000	376,949.33	377,512.72	0.38%	563.39
PANTHER ESCROW ISSUER LLC 144A 7.125% 06/01/2031 DD 04/08/24 SEC ID: 69867RAA5	100.9990	278,000.000	278,749.32	280,777.22	0.28%	2,027.90
PARKLAND CORP 144A 4.500% 10/01/2029 DD 04/13/21 SEC ID: 70137WAG3	92.7490	47,000.000	45,108.44	43,592.03	0.04%	-1,516.41
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	91.7770	294,000.000	279,569.35	269,824.38	0.27%	-9,744.97

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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
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	94.1410	203,000.000	195,182.49	191,106.23	0.19%	-4,076.26
PATRICK INDUSTRIES INC 144A 6.375% 11/01/2032 DD 10/22/24 SEC ID: 703343AH6	96.7680	180,000.000	180,000.00	174,182.40	0.18%	-5,817.60
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	93.8550	188,000.000	182,954.56	176,447.40	0.18%	-6,507.16
PEBBLEBROOK HOTEL LP / PE 144A 6.375% 10/15/2029 DD 10/03/24 SEC ID: 70510LAA7	98.5830	80,000.000	80,000.00	78,866.40	0.08%	-1,133.60
PELOTON INTERACTIVE 5/24 TLB 0.000% 05/23/2029 DD 05/21/24 SEC ID: 70614EAG5	102.0830	377,105.000	375,009.94	384,960.10	0.39%	9,950.16
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	92.7830	271,000.000	271,163.92	251,441.93	0.25%	-19,721.99
PERFORMANCE FOOD GROUP IN 144A 6.125% 09/15/2032 DD 09/12/24 SEC ID: 71376LAF7	99.9950	175,000.000	175,000.00	174,991.25	0.18%	-8.75
PERMIAN RESOURCES OPERATI 144A 7.000% 01/15/2032 DD 09/12/23 SEC ID: 71424VAA8	101.5110	185,000.000	185,000.00	187,795.35	0.19%	2,795.35
PERMIAN RESOURCES OPERATI 144A 6.250% 02/01/2033 DD 08/05/24 SEC ID: 71424VAB6	98.7060	170,000.000	170,000.00	167,800.20	0.17%	-2,199.80
PERRIGO FINANCE UNLIMITED CO VAR RT 06/15/2030 DD 06/19/20 SEC ID: 71429MAC9	93.7250	200,000.000	185,244.49	187,450.00	0.19%	2,205.51

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PETCO HEALTH AND WELLNESS 3/21 0.000% 03/03/2028 DD 02/10/21 SEC ID: 71601HAB2	96.9480	268,981.000	249,704.41	260,771.70	0.26%	11,067.29
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	99.5000	203,175.000	201,143.25	202,159.13	0.20%	1,015.88
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21 SEC ID: 71677KAA6	94.3500	255,000.000	257,646.94	240,592.50	0.24%	-17,054.44
PILGRIM'S PRIDE CORP 3.500% 03/01/2032 DD 09/01/22 SEC ID: 72147KAH1	86.1550	263,000.000	256,416.70	226,587.65	0.23%	-29,829.05
PILGRIM'S PRIDE CORP 6.875% 05/15/2034 DD 10/12/23 SEC ID: 72147KAL2	106.3030	120,000.000	125,629.18	127,563.60	0.13%	1,934.42
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	100.1770	143,693.710	141,748.11	143,948.05	0.15%	2,199.94
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	90.6430	257,000.000	238,256.58	232,952.51	0.24%	-5,304.07
ACCENTCARE 2/24 FLFO TLA 0.000% 06/20/2028 DD 02/07/24 SEC ID: 72941DAH5	101.8750	74,507.940	74,507.94	75,904.96	0.08%	1,397.02
ACCENTCARE 2/24 FLSO TLB 0.000% 09/20/2028 DD 02/07/24 SEC ID: 72941DAK8	90.8330	229,986.040	197,497.20	208,903.22	0.21%	11,406.02
POST HOLDINGS INC 144A 6.250% 02/15/2032 DD 02/20/24 SEC ID: 737446AU8	99.2370	187,000.000	187,776.89	185,573.19	0.19%	-2,203.70
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	99.9300	31,000.000	31,000.00	30,978.30	0.03%	-21.70

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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	99.0890	183,000.000	174,959.97	181,332.87	0.18%	6,372.90
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	97.4950	58,000.000	58,000.00	56,547.10	0.06%	-1,452.90
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21 SEC ID: 74112BAM7	87.8050	125,000.000	111,170.70	109,756.25	0.11%	-1,414.45
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20 SEC ID: 74841CAA9	90.5620	382,000.000	346,690.90	345,946.84	0.35%	-744.06
RAISING CANE'S RESTAURANT 144A 9.375% 05/01/2029 DD 11/08/23 SEC ID: 75103AAA3	107.1260	277,000.000	280,087.73	296,739.02	0.30%	16,651.29
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	85.9800	393,000.000	352,540.83	337,901.40	0.34%	-14,639.43
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23 SEC ID: 76774LAB3	102.2310	132,000.000	134,673.85	134,944.92	0.14%	271.07
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23 SEC ID: 76774LAC1	104.5570	57,000.000	59,541.25	59,597.49	0.06%	56.24
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21 SEC ID: 77313LAA1	94.8850	113,000.000	108,827.19	107,220.05	0.11%	-1,607.14
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21 SEC ID: 77313LAB9	83.2860	25,000.000	20,066.60	20,821.50	0.02%	754.90

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ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	93.4380	211,000.000	208,778.02	197,154.18	0.20%	-11,623.84
ROLLS-ROYCE PLC 144A 3.625% 10/14/2025 DD 10/14/15 SEC ID: 77578JAB4	98.0170	400,000.000	392,273.17	392,068.00	0.40%	-205.17
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17 SEC ID: 780153AW2	94.8110	95,000.000	88,728.98	90,070.45	0.09%	1,341.47
ROYAL CARIBBEAN CRUISES L 144A 6.250% 03/15/2032 DD 03/07/24 SEC ID: 780153BU5	101.1980	135,000.000	135,000.00	136,617.30	0.14%	1,617.30
ROYAL CARIBBEAN CRUISES L 144A 6.000% 02/01/2033 DD 08/12/24 SEC ID: 780153BV3	99.7630	205,000.000	205,391.60	204,514.15	0.21%	-877.45
RYAN SPECIALTY LLC 144A 5.875% 08/01/2032 DD 09/19/24 SEC ID: 78351GAA3	98.9810	258,000.000	258,237.40	255,370.98	0.26%	-2,866.42
SM ENERGY CO 144A 7.000% 08/01/2032 DD 07/25/24 SEC ID: 78454LAY6	98.5950	195,000.000	195,000.00	192,260.25	0.19%	-2,739.75
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	99.0490	152,000.000	153,520.00	150,554.48	0.15%	-2,965.52
SABLE INTERNATIONAL FINAN 144A 7.125% 10/15/2032 DD 10/03/24 SEC ID: 785712AK6	97.5740	200,000.000	200,000.00	195,148.00	0.20%	-4,852.00
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	96.2150	348,000.000	342,738.25	334,828.20	0.34%	-7,910.05

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LIGHT & WONDER INTERNATIO 144A 7.000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	100.1970	300,000.000	299,842.34	300,591.00	0.30%	748.66
SEAGATE HDD CAYMAN 4.091% 06/01/2029 DD 06/18/20 SEC ID: 81180WBC4	93.2530	55,000.000	49,687.23	51,289.15	0.05%	1,601.92
SEAGATE HDD CAYMAN 9.625% 12/01/2032 DD 11/30/22 SEC ID: 81180WBM2	112.6900	244,725.000	256,918.96	275,780.60	0.28%	18,861.64
SEASPAN CORP 144A 5.500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	93.3790	303,000.000	296,747.07	282,938.37	0.29%	-13,808.70
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	87.4180	249,000.000	228,341.89	217,670.82	0.22%	-10,671.07
SHIFT4 PAYMENTS LLC / SHI 144A 6.750% 08/15/2032 DD 08/15/24 SEC ID: 82453AAB3	101.7060	190,000.000	192,515.12	193,241.40	0.20%	726.28
SONIC AUTOMOTIVE INC 144A 4.625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	92.2810	150,000.000	150,160.61	138,421.50	0.14%	-11,739.11
SONIC AUTOMOTIVE INC 144A 4.875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	89.7190	150,000.000	144,470.20	134,578.50	0.14%	-9,891.70
EXPAND ENERGY CORP 4.750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	93.0810	152,000.000	152,561.17	141,483.12	0.14%	-11,078.05
SPECIALTY BUILDING PRODUC 144A 7.750% 10/15/2029 DD 10/15/24 SEC ID: 84749AAC1	101.4740	321,000.000	325,091.63	325,731.54	0.33%	639.91

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SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21 SEC ID: 84762LAX3	86.1910	41,000.000	34,793.60	35,338.31	0.04%	544.71
SPEEDWAY MOTORSPORTS LLC 144A 4.875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	97.2230	232,000.000	232,000.00	225,557.36	0.23%	-6,442.64
SMYRNA READY MIX CONCRETE 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	97.5370	415,000.000	419,917.19	404,778.55	0.41%	-15,138.64
STANDARD BUILDING SOLUTIO 144A 6.500% 08/15/2032 DD 08/06/24 SEC ID: 853191AA2	100.1600	125,000.000	125,000.00	125,200.00	0.13%	200.00
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	91.6210	487,000.000	465,405.40	446,194.27	0.45%	-19,211.13
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20 SEC ID: 853496AH0	85.7410	314,000.000	268,325.18	269,226.74	0.27%	901.56
SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	89.1450	236,000.000	215,595.66	210,382.20	0.21%	-5,213.46
SUMMER BC BIDCO B LLC 144A 5.500% 10/31/2026 DD 07/01/21 SEC ID: 865632AA1	98.3490	200,000.000	198,424.92	196,698.00	0.20%	-1,726.92
SUMMIT MATERIALS LLC / SU 144A 7.250% 01/15/2031 DD 12/14/23 SEC ID: 86614RAP2	106.1090	253,000.000	258,853.29	268,455.77	0.27%	9,602.48
SUNOCO LP 144A 7.250% 05/01/2032 DD 04/30/24 SEC ID: 86765KAC3	103.2980	190,000.000	190,000.00	196,266.20	0.20%	6,266.20

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SUNOCO LP / SUNOCO FINANCE COR 4.500% 04/30/2030 DD 04/30/22 SEC ID: 86765LAZ0	92.7460	157,000.000	157,000.00	145,611.22	0.15%	-11,388.78
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	90.9210	163,000.000	162,619.23	148,201.23	0.15%	-14,418.00
SURGERY CENTER HOLDINGS I 144A 7.250% 04/15/2032 DD 04/10/24 SEC ID: 86881WAF9	102.0090	278,000.000	279,664.50	283,585.02	0.29%	3,920.52
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	96.1560	252,000.000	243,334.16	242,313.12	0.25%	-1,021.04
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	100.3640	126,000.000	126,000.00	126,458.64	0.13%	458.64
TEAM HEALTH HOLDINGS INC 144A 13.500% 06/30/2028 DD 11/03/23 SEC ID: 87817AAB3	110.5000	304,075.000	337,502.83	336,002.88	0.34%	-1,499.95
TEAM HEALTH 3/22 EXTENDED COV- 0.000% 03/02/2027 DD 02/09/22 SEC ID: 87817JAG3	96.5000	370,777.540	343,875.60	357,800.33	0.36%	13,924.73
TEMPUR SEALY INTERNATIONA 144A 4.000% 04/15/2029 DD 03/25/21 SEC ID: 88023UAH4	92.1440	84,000.000	76,881.02	77,400.96	0.08%	519.94
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	87.2440	404,000.000	358,114.67	352,465.76	0.36%	-5,648.91

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01 SEC ID: 88033GAV2	103.4880	180,000.000	177,493.96	186,278.40	0.19%	8,784.44
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDB3	97.9300	130,000.000	130,000.00	127,309.00	0.13%	-2,691.00
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDK3	99.8150	170,000.000	168,485.57	169,685.50	0.17%	1,199.93
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDR8	92.8810	30,000.000	30,006.24	27,864.30	0.03%	-2,141.94
TENET HEALTHCARE CORP 6.250% 02/01/2027 DD 02/05/19 SEC ID: 88033GDS6	99.9210	125,000.000	121,620.15	124,901.25	0.13%	3,281.10
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	96.3420	284,000.000	292,550.30	273,611.28	0.28%	-18,939.02
TERRIER MEDIA/COX MEDIA 11/24 0.000% 06/18/2029 DD 10/27/24 SEC ID: 88145LAF1	89.3500	81,650.690	73,149.22	72,954.89	0.07%	-194.33
TEVA PHARMACEUTICAL FINANCE NE 4.100% 10/01/2046 DD 07/21/16 SEC ID: 88167AAF8	71.8900	602,000.000	427,793.02	432,777.80	0.44%	4,984.78
TIBCO SOFTWARE/CITRIX/CLOUD SO 0.000% 03/30/2029 DD 05/24/24 SEC ID: 88632NBD1	100.2160	88,920.100	88,855.18	89,112.17	0.09%	256.99
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22 SEC ID: 88632QAE3	98.1540	148,000.000	136,565.80	145,267.92	0.15%	8,702.12

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	88.5920	358,000.000	334,031.05	317,159.36	0.32%	-16,871.69
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	99.3220	246,000.000	246,304.13	244,332.12	0.25%	-1,972.01
TRANSALTA CORP 7.750% 11/15/2029 DD 11/17/22 SEC ID: 89346DAH0	104.2740	258,000.000	263,483.19	269,026.92	0.27%	5,543.73
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	98.2630	677,000.000	668,925.52	665,240.51	0.67%	-3,685.01
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21 SEC ID: 893647BP1	93.6120	145,000.000	136,080.03	135,737.40	0.14%	-342.63
TRANSDIGM INC 144A 6.375% 03/01/2029 DD 02/27/24 SEC ID: 893647BU0	100.2220	107,000.000	106,658.78	107,237.54	0.11%	578.76
TRANSDIGM INC 144A 6.625% 03/01/2032 DD 02/27/24 SEC ID: 893647BV8	100.9030	264,000.000	265,298.50	266,383.92	0.27%	1,085.42
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	99.8330	57,600.000	56,914.23	57,503.81	0.06%	589.58
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21 SEC ID: 89678QAB2	100.6630	314,357.410	313,562.04	316,441.60	0.32%	2,879.56
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21 SEC ID: 89680EAA7	99.2710	325,000.000	301,056.94	322,630.75	0.33%	21,573.81

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19 SEC ID: 89686QAB2	99.8460	200,000.000	196,770.36	199,692.00	0.20%	2,921.64
TRUIST INSURANCE 5/24 2ND LIEN 0.000% 05/06/2032 DD 03/01/24 SEC ID: 89788VAE2	102.1460	194,736.850	194,736.85	198,915.90	0.20%	4,179.05
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	95.7670	365,000.000	354,504.16	349,549.55	0.35%	-4,954.61
US ACUTE CARE SOLUTIONS L 144A 9.750% 05/15/2029 DD 05/08/24 SEC ID: 90367UAD3	101.9110	384,000.000	384,629.89	391,338.24	0.40%	6,708.35
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	96.7780	252,000.000	245,573.05	243,880.56	0.25%	-1,692.49
VT TOPCO INC 144A 8.500% 08/15/2030 DD 08/10/23 SEC ID: 91838PAA9	105.9180	489,000.000	496,966.13	517,939.02	0.52%	20,972.89
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	85.3240	390,000.000	340,679.46	332,763.60	0.34%	-7,915.86
VAREX IMAGING CORP 144A 7.875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	102.2810	182,000.000	186,963.69	186,151.42	0.19%	-812.27
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23 SEC ID: 92332YAA9	104.0290	155,000.000	155,000.00	161,244.95	0.16%	6,244.95
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23 SEC ID: 92332YAB7	104.2930	248,000.000	248,000.00	258,646.64	0.26%	10,646.64

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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	110.5270	331,000.000	336,351.32	365,844.37	0.37%	29,493.05
VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23 SEC ID: 92332YAD3	109.7280	51,000.000	51,461.53	55,961.28	0.06%	4,499.75
VENTURE GLOBAL LNG INC 144A 7.000% 01/15/2030 DD 07/24/24 SEC ID: 92332YAE1	101.4980	145,000.000	145,000.00	147,172.10	0.15%	2,172.10
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	92.9170	179,000.000	179,000.00	166,321.43	0.17%	-12,678.57
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22 SEC ID: 92564RAJ4	100.8600	193,000.000	193,933.40	194,659.80	0.20%	726.40
VIKING BAKED GOODS ACQUIS 144A 8.625% 11/01/2031 DD 11/04/24 SEC ID: 92676AAA5	98.2360	257,000.000	257,591.07	252,466.52	0.26%	-5,124.55
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	99.2490	567,000.000	544,897.71	562,741.83	0.57%	17,844.12
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	100.5490	56,000.000	55,986.93	56,307.44	0.06%	320.51
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	98.4030	36,000.000	36,000.00	35,425.08	0.04%	-574.92
VIRGIN MEDIA VENDOR FINAN 144A 5.000% 07/15/2028 DD 06/24/20 SEC ID: 92770QAA5	94.2670	574,000.000	534,037.51	541,092.58	0.55%	7,055.07

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VISTAJET MALTA FINANCE PL 144A 6.375% 02/01/2030 DD 01/31/22 SEC ID: 92840JAB5	87.3820	473,000.000	429,293.62	413,316.86	0.42%	-15,976.76
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19 SEC ID: 92840VAF9	98.1190	175,000.000	170,039.98	171,708.25	0.17%	1,668.27
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	94.1520	349,000.000	328,365.25	328,590.48	0.33%	225.23
VISTRA OPERATIONS CO LLC 144A 6.875% 04/15/2032 DD 04/12/24 SEC ID: 92840VAR3	102.3920	319,000.000	319,898.75	326,630.48	0.33%	6,731.73
VISTAJET MALTA FINANCE PL 144A 9.500% 06/01/2028 DD 05/03/23 SEC ID: 92841HAA0	100.6280	81,000.000	79,277.20	81,508.68	0.08%	2,231.48
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21 SEC ID: 92858RAB6	85.9680	200,000.000	180,108.11	171,936.00	0.17%	-8,172.11
VMED O2 UK FINANCING I PL 144A 7.750% 04/15/2032 DD 04/03/24 SEC ID: 92858RAD2	100.7680	200,000.000	200,000.00	201,536.00	0.20%	1,536.00
WAND NEWCO 3 INC 144A 7.625% 01/30/2032 DD 01/30/24 SEC ID: 933940AA6	102.7120	357,000.000	364,239.79	366,681.84	0.37%	2,442.05
WASH MULTIFAMILY ACQUISIT 144A 5.750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	99.2250	215,000.000	215,471.50	213,333.75	0.22%	-2,137.75
WATCO COS LLC / WATCO FIN 144A 7.125% 08/01/2032 DD 07/22/24 SEC ID: 941130AD8	103.0750	210,000.000	210,000.00	216,457.50	0.22%	6,457.50

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EATON VANCE HY MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WEATHERFORD INTERNATIONAL 144A 8.625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	103.2340	280,000.000	279,012.70	289,055.20	0.29%	10,042.50
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	101.6810	649,000.000	658,082.43	659,909.69	0.67%	1,827.26
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	97.8960	112,000.000	108,585.39	109,643.52	0.11%	1,058.13
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	93.7950	109,000.000	102,546.38	102,236.55	0.10%	-309.83
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	98.9040	187,000.000	177,811.00	184,950.48	0.19%	7,139.48
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	99.1520	124,000.000	124,004.22	122,948.48	0.12%	-1,055.74
WINDSOR HOLDINGS III LLC 144A 8.500% 06/15/2030 DD 07/07/23 SEC ID: 97360AAA5	105.2230	443,000.000	448,188.65	466,137.89	0.47%	17,949.24
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20 SEC ID: 988498AN1	88.4060	416,000.000	362,810.58	367,768.96	0.37%	4,958.38
ZEGONA FINANCE PLC 144A 8.625% 07/15/2029 DD 07/17/24 SEC ID: 98927UAA5	106.0030	410,000.000	415,767.87	434,612.30	0.44%	18,844.43
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	99.1910	380,000.000	380,161.36	376,925.80	0.38%	-3,235.56

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EATON VANCE HY MON [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RIVERBED TECHNOLOGY 7/23 PIK T 0.000% 07/01/2028 DD 07/01/23 SEC ID: 99AAQ6578	59.3000	32,944.270	20,918.56	19,535.95	0.02%	-1,382.61
POWER SOLUTIONS 6/24 0.000% 05/06/2030 DD 06/05/24 SEC ID: C8000CAM5	100.3000	222,000.000	223,361.25	222,666.00	0.23%	-695.25
JAZZ PHARMACEUTICALS 6/24 0.000% 05/05/2028 DD 06/14/24 SEC ID: G5080AAJ1	100.1940	109,071.860	108,526.50	109,283.46	0.11%	756.96
TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	93.3020	161,088.760	157,867.42	150,299.03	0.15%	-7,568.39
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		95,181,342.380	92,068,151.58	91,982,252.13	93.18%	-85,899.45
TOTAL FIXED INCOME SECURITIES		96,288,342.380	93,104,526.51	93,039,064.25	94.25%	-65,462.26
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
XPLR INFRASTRUCTURE LP 144A 2.500% 06/15/2026 DD 12/12/22 SEC ID: 65341BAG1	94.0060	289,000.000	269,102.15	271,677.34	0.28%	2,575.19
PEBBLEBROOK HOTEL TRUST 1.750% 12/15/2026 DD 12/15/20 SEC ID: 70509VAA8	92.8600	145,000.000	133,804.52	134,647.00	0.14%	842.48
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		434,000.000	402,906.67	406,324.34	0.41%	3,417.67
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		434,000.000	402,906.67	406,324.34	0.41%	3,417.67
EQUITY						
U.S. DOLLAR						
ENDO INC SEC ID: 29290D117	23.7000	2,384.000	47,630.90	56,500.80	0.06%	8,869.90
TOTAL ASSETS - BASE:		100,641,554.580	98,718,562.48	98,718,349.11	100.00%	-213.37

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MARATHON EMD MON - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	1.1523	31,500,000.000	31,500,000.00	36,298,571.54	100.00%	4,798,571.54
TOTAL ASSETS - BASE:		31,500,000.000	31,500,000.00	36,298,571.54	100.00%	4,798,571.54

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WELLINGTON EME MON [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	12.8700	3,814,920.173	39,482,465.22	49,098,022.63	100.00%	9,615,557.41
SEC ID: 99VVBUAE1						
TOTAL ASSETS - BASE:		3,814,920.173	39,482,465.22	49,098,022.63	100.00%	9,615,557.41

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TOWNSEND FOO MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	99,592,035.070	47,034,715.57	99,592,035.07	100.00%	52,557,319.50
TOTAL ASSETS - BASE:		99,592,035.070	47,034,715.57	99,592,035.07	100.00%	52,557,319.50

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Asset Detail
by Asset Type
12/31/2024

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

TOWNSEND QOF MONTI - [redacted]

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	26,235,725.000	30,026,250.00	26,235,725.00	100.00%	-3,790,525.00
TOTAL ASSETS - BASE:		26,235,725.000	30,026,250.00	26,235,725.00	100.00%	-3,790,525.00

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AXIOM EME MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	19.4997	1,791,435.622	30,381,021.74	34,932,436.64	100.00%	4,551,414.90
TOTAL ASSETS - BASE:		1,791,435.622	30,381,021.74	34,932,436.64	100.00%	4,551,414.90

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NISA TIPS MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			291,495.44	291,495.44	0.46%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	100,904.680	100,904.68	100,904.68	0.16%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		100,904.680	392,400.12	392,400.12	0.62%	0.00
TOTAL CASH & CASH EQUIVALENTS		100,904.680	392,400.12	392,400.12	0.62%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	96.4960	3,388,151.200	3,302,814.55	3,269,430.38	5.14%	-33,384.17
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	76.6170	3,478,355.700	2,710,640.78	2,665,011.79	4.19%	-45,628.99
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	72.4600	4,229,119.750	3,163,124.23	3,064,420.17	4.82%	-98,704.06
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	75.3220	3,430,363.500	2,719,946.50	2,583,818.40	4.06%	-136,128.10
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	72.3440	8,316,526.800	6,281,368.86	6,016,508.15	9.46%	-264,860.71
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	73.6250	4,742,548.200	3,613,931.04	3,491,701.11	5.49%	-122,229.93
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	72.8790	7,388,415.996	5,711,450.73	5,384,603.69	8.46%	-326,847.04
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	58.3190	9,926,520.450	6,168,464.63	5,789,047.46	9.10%	-379,417.17

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NISA TIPS MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 0.125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	55.0350	7,838,230.650	4,881,168.77	4,313,770.24	6.78%	-567,398.53
US TREAS-CPI INFLAT 0.125% 02/15/2052 DD 02/15/22 SEC ID: 912810TE8	54.2280	14,854,221.000	8,856,741.51	8,055,146.96	12.66%	-801,594.55
US TREAS-CPI INFLAT 1.500% 02/15/2053 DD 02/15/23 SEC ID: 912810TP3	80.1170	19,602,489.400	17,093,286.73	15,704,926.43	24.68%	-1,388,360.30
US TREAS-CPI INFLAT 2.125%002/15/2054 DD 02/15/24 SEC ID: 912810TY4	92.6090	3,121,527.850	3,071,594.68	2,890,815.73	4.54%	-180,778.95
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		90,316,470.496	67,574,533.01	63,229,200.51	99.38%	-4,345,332.50
TOTAL FIXED INCOME SECURITIES		90,316,470.496	67,574,533.01	63,229,200.51	99.38%	-4,345,332.50
TOTAL ASSETS - BASE:		90,417,375.176	67,966,933.13	63,621,600.63	100.00%	-4,345,332.50

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			723,914.76	723,914.76	1.02%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-391,988.52	-391,988.52	-0.55%	0.00
U S TREASURY BILL 0.000% 03/20/2025 DD 03/21/24 SEC ID: 912797KJ5	98.9278	725,000.000	717,226.86	717,226.86	1.01%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	538,782.990	538,782.99	538,782.99	0.76%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,263,782.990**	1,587,936.09	1,587,936.09	**2.25%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**1,263,782.990**	1,587,936.09	1,587,936.09	**2.25%**	**0.00**
FIXED INCOME SECURITIES						
U.S. DOLLAR						
ABN AMRO BANK NV 144A VAR RT 12/03/2028 DD 12/03/24 SEC ID: 00084DBD1	99.7730	200,000.000	200,000.00	199,546.00	0.28%	-454.00
AFLAC INC 3.600% 04/01/2030 DD 04/01/20 SEC ID: 001055BJ0	93.9130	14,000.000	12,606.62	13,147.82	0.02%	541.20
COREBRIDGE GLOBAL FUNDING 144A 4.900% 12/03/2029 DD 12/03/24 SEC ID: 00138CBC1	99.2200	160,000.000	159,799.68	158,752.00	0.22%	-1,047.68
AT&T INC 4.500% 05/15/2035 DD 05/04/15 SEC ID: 00206RCP5	92.5000	100,000.000	88,474.64	92,500.00	0.13%	4,025.36
AT&T INC 4.350% 03/01/2029 DD 02/19/19 SEC ID: 00206RHJ4	97.8860	16,000.000	15,044.95	15,661.76	0.02%	616.81
ABBVIE INC 4.550% 03/15/2035 DD 09/15/20 SEC ID: 00287YCY3	94.0450	250,000.000	233,718.66	235,112.50	0.33%	1,393.84

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AERCAP IRELAND CAPITAL DAC / A 3.650% 07/21/2027 DD 07/21/17 SEC ID: 00774MAB1	97.0140	23,000.000	21,458.59	22,313.22	0.03%	854.63
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 SEC ID: 00774MAX3	87.1510	35,000.000	29,174.34	30,502.85	0.04%	1,328.51
AERCAP IRELAND CAPITAL DAC / A 4.625% 09/10/2029 DD 09/10/24 SEC ID: 00774MBL8	97.8170	210,000.000	208,837.97	205,415.70	0.29%	-3,422.27
AGREE LP 2.000% 06/15/2028 DD 05/14/21 SEC ID: 008513AB9	90.5720	20,000.000	17,292.52	18,114.40	0.03%	821.88
AIR LEASE CORP 3.625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	96.6650	24,000.000	22,646.73	23,199.60	0.03%	552.87
ALEXANDRIA REAL ESTATE EQUITIE 2.000% 05/18/2032 DD 02/18/21 SEC ID: 015271AW9	79.7470	13,000.000	9,730.75	10,367.11	0.01%	636.36
ALGONQUIN POWER & UTILITIES CO STEP 06/15/2026 DD 03/15/2024 SEC ID: 015857AF2	100.4710	355,000.000	353,033.37	356,672.05	0.50%	3,638.68
ALIBABA GROUP HOLDING LTD 3.400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	96.4880	20,000.000	18,790.97	19,297.60	0.03%	506.63
ALIBABA GROUP HOLDING LTD 144A 4.875% 05/26/2030 DD 11/26/24 SEC ID: 01609WBH4	99.2250	200,000.000	199,681.12	198,450.00	0.28%	-1,231.12
ALLSTATE CORP/THE 1.450% 12/15/2030 DD 11/24/20 SEC ID: 020002BJ9	81.4570	63,000.000	48,846.83	51,317.91	0.07%	2,471.08

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLY FINANCIAL INC VAR RT 01/17/2031 DD 12/05/24 SEC ID: 02005NBW9	98.7910	160,000.000	160,000.00	158,065.60	0.22%	-1,934.40
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	98.8370	25,000.000	23,924.20	24,709.25	0.03%	785.05
ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 SEC ID: 02209SBL6	82.3140	35,000.000	27,831.48	28,809.90	0.04%	978.42
AMAZON.COM INC 1.500% 06/03/2030 DD 06/03/20 SEC ID: 023135BS4	84.8380	155,000.000	126,532.91	131,498.90	0.19%	4,965.99
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19 SEC ID: 02364WBH7	94.0300	16,000.000	14,658.84	15,044.80	0.02%	385.96
AMEREN MISSOURI SECURITIZATION 4.850% 10/01/2041 DD 12/20/24 SEC ID: 023940AA7	97.8560	160,000.000	159,981.74	156,569.60	0.22%	-3,412.14
AMERICAN EXPRESS CO VAR RT 05/01/2026 DD 05/01/23 SEC ID: 025816DE6	100.0270	361,000.000	358,373.88	361,097.47	0.51%	2,723.59
AMERICAN HONDA FINANCE CORP 4.400% 09/05/2029 DD 09/05/24 SEC ID: 02665WFQ9	97.2270	170,000.000	169,807.97	165,285.90	0.23%	-4,522.07
AMERICAN HONDA FINANCE CORP 4.450% 10/22/2027 DD 10/23/24 SEC ID: 02665WFT3	99.2720	85,000.000	84,944.91	84,381.20	0.12%	-563.71
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 SEC ID: 02666TAC1	83.6390	14,000.000	11,017.36	11,709.46	0.02%	692.10
AMERICAN INTERNATIONAL GROUP I 3.400% 06/30/2030 DD 05/11/20 SEC ID: 026874DR5	92.2330	161,000.000	144,172.46	148,495.13	0.21%	4,322.67

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 TOWER CORP 3.800% 08/15/2029 DD 06/13/19 SEC ID: 03027XAW0	94.7380	15,000.000	13,569.55	14,210.70	0.02%	641.15
AMERICAN TOWER CORP 5.800% 11/15/2028 DD 09/15/23 SEC ID: 03027XCE8	102.6680	200,000.000	199,797.19	205,336.00	0.29%	5,538.81
AMERICAN TOWER CORP 5.000% 01/31/2030 DD 11/21/24 SEC ID: 03027XCL2	99.4330	210,000.000	209,221.77	208,809.30	0.30%	-412.47
AMERICAN WATER CAPITAL CORP 2.800% 05/01/2030 DD 04/14/20 SEC ID: 03040WAW5	89.7800	14,000.000	12,125.59	12,569.20	0.02%	443.61
CENCORA INC 4.625% 12/15/2027 DD 12/09/24 SEC ID: 03073EAV7	100.0160	130,000.000	129,764.25	130,020.80	0.18%	256.55
AMGEN INC 5.150% 03/02/2028 DD 03/02/23 SEC ID: 031162DP2	100.7200	48,000.000	47,880.73	48,345.60	0.07%	464.87
AMGEN INC 5.250% 03/02/2033 DD 03/02/23 SEC ID: 031162DR8	99.3070	16,000.000	15,272.57	15,889.12	0.02%	616.55
ANALOG DEVICES INC 2.100% 10/01/2031 DD 10/05/21 SEC ID: 032654AV7	83.8190	24,000.000	19,463.88	20,116.56	0.03%	652.68
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20 SEC ID: 035240AV2	93.7750	21,000.000	18,991.05	19,692.75	0.03%	701.70
AON CORP 3.750% 05/02/2029 DD 05/02/19 SEC ID: 037389BC6	94.9490	346,000.000	331,753.73	328,523.54	0.46%	-3,230.19
APPALACHIAN POWER CO 2.700% 04/01/2031 DD 03/11/21 SEC ID: 037735CZ8	86.3380	51,000.000	42,592.51	44,032.38	0.06%	1,439.87

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	85.4930	27,000.000	22,355.16	23,083.11	0.03%	727.95
ARCH CAPITAL FINANCE LLC 4.011% 12/15/2026 DD 12/08/16 SEC ID: 03939CAA1	98.8060	26,000.000	25,088.53	25,689.56	0.04%	601.03
ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21 SEC ID: 040555DD3	81.9440	13,000.000	10,154.23	10,652.72	0.02%	498.49
ARTHUR J GALLAGHER & CO 2.400% 11/09/2031 DD 11/09/21 SEC ID: 04316JAA7	83.7550	13,000.000	10,299.07	10,888.15	0.02%	589.08
ARTHUR J GALLAGHER & CO 4.850% 12/15/2029 DD 12/19/24 SEC ID: 04316JAL3	99.4940	120,000.000	119,907.00	119,392.80	0.17%	-514.20
ASTRAZENECA FINANCE LLC 4.875% 03/03/2033 DD 03/03/23 SEC ID: 04636NAH6	98.8550	15,000.000	14,399.87	14,828.25	0.02%	428.38
ASTRAZENECA FINANCE LLC 4.850% 02/26/2029 DD 02/26/24 SEC ID: 04636NAL7	100.2070	260,000.000	265,948.70	260,538.20	0.37%	-5,410.50
ATLANTIC CITY ELECTRIC CO 2.300% 03/15/2031 DD 03/10/21 SEC ID: 048303CJ8	84.9780	366,000.000	298,734.82	311,019.48	0.44%	12,284.66
ATMOS ENERGY CORP 5.450% 10/15/2032 DD 10/03/22 SEC ID: 049560AX3	102.4740	10,000.000	9,820.74	10,247.40	0.01%	426.66
AUTOZONE INC 6.250% 11/01/2028 DD 10/25/23 SEC ID: 053332BG6	104.6490	45,000.000	46,070.51	47,092.05	0.07%	1,021.54
AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 SEC ID: 05348EBF5	93.7540	16,000.000	14,453.62	15,000.64	0.02%	547.02

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	87.9680	111,000.000	95,037.20	97,644.48	0.14%	2,607.28
AVNET INC 6.250% 03/15/2028 DD 03/09/23 SEC ID: 053807AW3	102.6930	130,000.000	130,934.47	133,500.90	0.19%	2,566.43
BAT CAPITAL CORP 4.906% 04/02/2030 DD 04/02/20 SEC ID: 05526DBN4	98.8070	37,000.000	35,097.97	36,558.59	0.05%	1,460.62
BAT CAPITAL CORP 2.259% 03/25/2028 DD 09/25/20 SEC ID: 05526DBR5	91.8740	32,000.000	28,188.63	29,399.68	0.04%	1,211.05
BAT INTERNATIONAL FINANCE PLC 4.448% 03/16/2028 DD 03/16/22 SEC ID: 05530QAP5	98.3960	50,000.000	48,337.33	49,198.00	0.07%	860.67
BHP BILLITON FINANCE USA LTD 5.100% 09/08/2028 DD 09/08/23 SEC ID: 055451BC1	100.8320	17,000.000	16,724.52	17,141.44	0.02%	416.92
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	100.5130	113,000.000	111,876.82	113,579.69	0.16%	1,702.87
BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16 SEC ID: 05565QDH8	96.1570	239,000.000	223,958.06	229,815.23	0.32%	5,857.17
BMW VEHICLE LEASE TRUST 2 A3 4.180% 10/25/2027 DD 10/07/24 SEC ID: 05613MAD1	99.2020	190,000.000	189,983.74	188,483.80	0.27%	-1,499.94
BANCO SANTANDER SA 5.588% 08/08/2028 DD 08/08/23 SEC ID: 05964HAU9	101.3150	12,000.000	11,737.86	12,157.80	0.02%	419.94
BANCO SANTANDER SA VAR RT 07/15/2028 DD 07/15/24 SEC ID: 05964HBF1	100.6670	800,000.000	800,000.00	805,336.00	1.14%	5,336.00

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 07/23/2029 DD 07/23/18 SEC ID: 06051GHM4	97.4420	60,000.000	56,193.19	58,465.20	0.08%	2,272.01
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	83.5490	215,000.000	169,917.89	179,630.35	0.25%	9,712.46
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	96.3560	894,000.000	831,770.13	861,422.64	1.22%	29,652.51
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21 SEC ID: 06051GJZ3	90.7380	120,000.000	104,814.36	108,885.60	0.15%	4,071.24
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22 SEC ID: 06051GKK4	86.0880	538,000.000	431,225.96	463,153.44	0.65%	31,927.48
BANK OF MONTREAL VAR RT 12/15/2032 DD 12/12/17 SEC ID: 06368BGS1	95.6920	15,000.000	13,266.32	14,353.80	0.02%	1,087.48
BANK OF MONTREAL VAR RT 09/10/2027 DD 09/10/24 SEC ID: 06368L8K5	99.6860	175,000.000	175,000.00	174,450.50	0.25%	-549.50
BANK OF MONTREAL 5.203% 02/01/2028 DD 01/12/23 SEC ID: 06368LGV2	100.7690	110,000.000	109,630.47	110,845.90	0.16%	1,215.43
BANK OF NOVA SCOTIA/THE VAR RT 05/04/2037 DD 04/12/22 SEC ID: 06417XAG6	91.7510	67,000.000	57,055.05	61,473.17	0.09%	4,418.12
BANK OF NOVA SCOTIA/THE 5.250% 06/12/2028 DD 06/12/23 SEC ID: 06418GAD9	101.0460	94,000.000	91,514.38	94,983.24	0.13%	3,468.86
BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20 SEC ID: 06738EBP9	88.3060	440,000.000	344,418.47	388,546.40	0.55%	44,127.93

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAXTER INTERNATIONAL INC 2.272% 12/01/2028 DD 06/01/22 SEC ID: 071813CP2	90.1270	77,000.000	67,501.82	69,397.79	0.10%	1,895.97
BECTON DICKINSON & CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	97.6270	70,000.000	67,192.50	68,338.90	0.10%	1,146.40
BELL TELEPHONE CO OF CANADA OR 5.100% 05/11/2033 DD 05/11/23 SEC ID: 0778FPAL3	97.2400	38,000.000	36,228.87	36,951.20	0.05%	722.33
AMCOR FLEXIBLES NORTH AMERICA 2.630% 06/19/2030 DD 06/19/20 SEC ID: 081437AT2	87.6470	15,000.000	12,468.32	13,147.05	0.02%	678.73
BERKSHIRE HATHAWAY ENERGY CO 3.250% 04/15/2028 DD 04/15/18 SEC ID: 084659AM3	95.1700	19,000.000	17,585.64	18,082.30	0.03%	496.66
BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 SEC ID: 09062XAH6	86.3780	64,000.000	53,440.83	55,281.92	0.08%	1,841.09
BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18 SEC ID: 092113AQ2	92.2140	11,000.000	9,498.91	10,143.54	0.01%	644.63
BLACK HILLS CORP 6.150% 05/15/2034 DD 09/15/23 SEC ID: 092113AW9	103.9790	175,000.000	173,769.89	181,963.25	0.26%	8,193.36
BLACKROCK INC 2.100% 02/25/2032 DD 12/10/21 SEC ID: 09247XAS0	82.3690	12,000.000	9,518.95	9,884.28	0.01%	365.33
BLACKROCK FUNDING INC 4.900% 01/08/2035 DD 07/26/24 SEC ID: 09290DAJ0	98.0510	150,000.000	149,418.29	147,076.50	0.21%	-2,341.79

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	93.9490	335,000.000	307,252.99	314,729.15	0.45%	7,476.16
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19 SEC ID: 097023CP8	79.7830	105,000.000	80,622.32	83,772.15	0.12%	3,149.83
BOEING CO/THE 6.528% 05/01/2034 DD 11/01/24 SEC ID: 097023DS1	104.7930	170,000.000	170,000.00	178,148.10	0.25%	8,148.10
BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20 SEC ID: 101137BA4	89.2540	22,000.000	18,897.46	19,635.88	0.03%	738.42
BP CAPITAL MARKETS AMERICA INC 4.989% 04/10/2034 DD 01/10/24 SEC ID: 10373QBW9	97.2920	60,000.000	58,100.08	58,375.20	0.08%	275.12
BRISTOL-MYERS SQUIBB CO 2.950% 03/15/2032 DD 03/02/22 SEC ID: 110122DU9	87.0980	381,000.000	323,382.28	331,843.38	0.47%	8,461.10
BRISTOL-MYERS SQUIBB CO 5.750% 02/01/2031 DD 11/13/23 SEC ID: 110122DY1	104.0360	55,000.000	56,196.87	57,219.80	0.08%	1,022.93
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	94.5720	14,000.000	12,389.67	13,240.08	0.02%	850.41
BROADRIDGE FINANCIAL SOLUTIONS 2.900% 12/01/2029 DD 12/09/19 SEC ID: 11133TAD5	90.3480	29,000.000	25,161.27	26,200.92	0.04%	1,039.65
BROADCOM CORP / BROADCOM CAYMA 3.500% 01/15/2028 DD 10/17/17 SEC ID: 11134LAR0	96.2740	55,000.000	51,912.71	52,950.70	0.07%	1,037.99

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 4.000% 04/15/2029 DD 04/14/22 SEC ID: 11135FBR1	96.2690	31,000.000	28,469.98	29,843.39	0.04%	1,373.41
BUNGE LTD FINANCE CORP 4.100% 01/07/2028 DD 09/17/24 SEC ID: 120568BD1	97.9480	105,000.000	104,966.79	102,845.40	0.15%	-2,121.39
BUNGE LTD FINANCE CORP 4.200% 09/17/2029 DD 09/17/24 SEC ID: 120568BE9	97.0040	105,000.000	104,888.62	101,854.20	0.14%	-3,034.42
BUNGE LTD FINANCE CORP 4.650% 09/17/2034 DD 09/17/24 SEC ID: 120568BF6	94.4610	75,000.000	74,768.48	70,845.75	0.10%	-3,922.73
PARAMOUNT GLOBAL 4.200% 06/01/2029 DD 03/05/19 SEC ID: 124857AZ6	94.3360	60,000.000	52,744.18	56,601.60	0.08%	3,857.42
CBRE SERVICES INC 4.875% 03/01/2026 DD 08/13/15 SEC ID: 12505BAD2	99.8660	292,000.000	289,257.49	291,608.72	0.41%	2,351.23
CBRE SERVICES INC 2.500% 04/01/2031 DD 03/18/21 SEC ID: 12505BAE0	85.1650	14,000.000	11,149.08	11,923.10	0.02%	774.02
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 SEC ID: 125523AH3	97.9970	72,000.000	69,234.31	70,557.84	0.10%	1,323.53
CNH INDUSTRIAL NV 3.850% 11/15/2027 DD 11/14/17 SEC ID: 12594KAB8	97.6670	20,000.000	18,951.11	19,533.40	0.03%	582.29
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.8750	170,000.000	162,934.60	164,687.50	0.23%	1,752.90
CVS HEALTH CORP 3.750% 04/01/2030 DD 03/31/20 SEC ID: 126650DJ6	91.5750	156,000.000	143,090.11	142,857.00	0.20%	-233.11

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CVS HEALTH CORP 1.300% 08/21/2027 DD 08/21/20 SEC ID: 126650DM9	90.6220	145,000.000	129,399.85	131,401.90	0.19%	2,002.05
COTERRA ENERGY INC 5.400% 02/15/2035 DD 12/17/24 SEC ID: 127097AM5	97.7430	90,000.000	89,584.62	87,968.70	0.12%	-1,615.92
CADENCE DESIGN SYSTEMS INC 4.200% 09/10/2027 DD 09/10/24 SEC ID: 127387AM0	98.8360	165,000.000	164,974.70	163,079.40	0.23%	-1,895.30
CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89.7310	14,000.000	12,106.08	12,562.34	0.02%	456.26
THE CAMPBELL'S COMPANY 2.375% 04/24/2030 DD 04/24/20 SEC ID: 134429BJ7	87.7410	23,000.000	19,175.36	20,180.43	0.03%	1,005.07
CANADIAN IMPERIAL BANK OF COMM 1.250% 06/22/2026 DD 06/22/21 SEC ID: 13607HVE9	95.1660	130,000.000	121,599.64	123,715.80	0.17%	2,116.16
CANADIAN IMPERIAL BANK OF COMM 6.092% 10/03/2033 DD 10/03/23 SEC ID: 13607LWW9	104.5840	27,000.000	27,154.00	28,237.68	0.04%	1,083.68
CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/2033 DD 09/16/02 SEC ID: 136385AE1	104.8900	26,000.000	26,558.76	27,271.40	0.04%	712.64
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17 SEC ID: 136385AX9	97.8720	23,000.000	21,897.47	22,510.56	0.03%	613.09
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21 SEC ID: 14040HCG8	80.7570	287,000.000	202,507.48	231,772.59	0.33%	29,265.11

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 03/03/2026 DD 03/03/22 SEC ID: 14040HCM5	99.5780	164,000.000	159,068.71	163,307.92	0.23%	4,239.21
CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/26/24 SEC ID: 14040HDG7	100.2970	260,000.000	260,000.00	260,772.20	0.37%	772.20
CARRIER GLOBAL CORP 2.493% 02/15/2027 DD 08/15/20 SEC ID: 14448CAP9	95.6150	25,000.000	23,302.20	23,903.75	0.03%	601.55
CATERPILLAR FINANCIAL SERVICES 4.600% 11/15/2027 DD 11/15/24 SEC ID: 14913UAS9	100.0480	105,000.000	104,913.35	105,050.40	0.15%	137.05
CATERPILLAR FINANCIAL SERVICES 4.700% 11/15/2029 DD 11/15/24 SEC ID: 14913UAU4	99.6510	55,000.000	54,912.42	54,808.05	0.08%	-104.37
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	94.5730	216,000.000	197,339.98	204,277.68	0.29%	6,937.70
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	89.0680	41,000.000	36,125.96	36,517.88	0.05%	391.92
CENOVUS ENERGY INC 2.650% 01/15/2032 DD 09/13/21 SEC ID: 15135UAW9	83.2320	13,000.000	10,374.73	10,820.16	0.02%	445.43
CENTERPOINT ENERGY INC 5.400% 06/01/2029 DD 05/10/24 SEC ID: 15189TBG1	101.1210	250,000.000	256,721.25	252,802.50	0.36%	-3,918.75
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23 SEC ID: 15189YAG1	100.9490	19,000.000	18,747.41	19,180.31	0.03%	432.90

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	99.8830	10,000.000	9,927.56	9,988.30	0.01%	60.74
EXPAND ENERGY CORP 5.700% 01/15/2035 DD 12/02/24 SEC ID: 165167DH7	98.2330	110,000.000	109,572.60	108,056.30	0.15%	-1,516.30
CHUBB INA HOLDINGS LLC 1.375% 09/15/2030 DD 09/17/20 SEC ID: 171239AG1	83.0620	14,000.000	11,155.39	11,628.68	0.02%	473.29
CHURCH & DWIGHT CO INC 5.600% 11/15/2032 DD 11/02/22 SEC ID: 17136MAC6	103.0810	16,000.000	15,898.95	16,492.96	0.02%	594.01
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20 SEC ID: 172967MP3	96.1210	1,064,000.000	965,634.76	1,022,727.44	1.45%	57,092.68
CITIGROUP INC VAR RT 01/25/2033 DD 01/25/22 SEC ID: 17327CAQ6	85.9240	34,000.000	28,226.78	29,214.16	0.04%	987.38
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23 SEC ID: 17327CAR4	101.9560	160,000.000	154,181.37	163,129.60	0.23%	8,948.23
CITIZENS FINANCIAL GROUP INC 2.500% 02/06/2030 DD 02/06/20 SEC ID: 174610AS4	87.4760	11,000.000	8,784.25	9,622.36	0.01%	838.11
CITIZENS FINANCIAL GROUP INC VAR RT 07/23/2032 DD 07/23/24 SEC ID: 174610BH7	100.3720	175,000.000	175,000.00	175,651.00	0.25%	651.00
CNO GLOBAL FUNDING 144A 4.875% 12/10/2027 DD 12/12/24 SEC ID: 18977W2G4	99.5290	240,000.000	239,922.17	238,869.60	0.34%	-1,052.57
COCA-COLA CO/THE 1.650% 06/01/2030 DD 05/01/20 SEC ID: 191216CV0	85.2760	345,000.000	284,429.25	294,202.20	0.42%	9,772.95

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	89.5460	84,000.000	73,208.41	75,218.64	0.11%	2,010.23
COLUMBIA PIPELINES OPERAT 144A 5.927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	102.9700	45,000.000	44,999.44	46,336.50	0.07%	1,337.06
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	93.3690	29,000.000	26,817.16	27,077.01	0.04%	259.85
COMCAST CORP 4.250% 10/15/2030 DD 10/05/18 SEC ID: 20030NCU3	96.4160	559,000.000	535,119.81	538,965.44	0.76%	3,845.63
COMMONWEALTH EDISON CO 5.300% 06/01/2034 DD 05/13/24 SEC ID: 202795JZ4	100.3330	285,000.000	284,030.83	285,949.05	0.40%	1,918.22
CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 SEC ID: 205887CF7	90.7960	139,000.000	124,272.20	126,206.44	0.18%	1,934.24
CONSOLIDATED EDISON CO OF NEW 5.375% 05/15/2034 DD 05/09/24 SEC ID: 209111GH0	101.1450	200,000.000	199,692.50	202,290.00	0.29%	2,597.50
CONSTELLATION BRANDS INC 3.600% 02/15/2028 DD 02/07/18 SEC ID: 21036PAY4	96.0470	30,000.000	28,136.92	28,814.10	0.04%	677.18
COREBRIDGE FINANCIAL INC 3.850% 04/05/2029 DD 04/05/23 SEC ID: 21871XAF6	95.5270	75,000.000	68,243.15	71,645.25	0.10%	3,402.10
COREBRIDGE FINANCIAL INC 6.050% 09/15/2033 DD 03/15/24 SEC ID: 21871XAR0	103.4420	27,000.000	26,634.28	27,929.34	0.04%	1,295.06
COPT DEFENSE PROPERTIES LP 2.750% 04/15/2031 DD 03/11/21 SEC ID: 22003BAM8	85.3530	14,000.000	10,877.57	11,949.42	0.02%	1,071.85

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COUSINS PROPERTIES LP 5.375% 02/15/2032 DD 12/17/24 SEC ID: 222793AB7	98.2490	160,000.000	159,144.97	157,198.40	0.22%	-1,946.57
UBS GROUP AG 144A VAR RT 09/22/2029 DD 09/22/23 SEC ID: 225401BE7	103.6030	200,000.000	200,000.00	207,206.00	0.29%	7,206.00
UBS AG/STAMFORD CT 5.000% 07/09/2027 DD 08/23/22 SEC ID: 22550L2K6	100.5960	16,000.000	15,485.30	16,095.36	0.02%	610.06
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 SEC ID: 22822VAT8	84.0700	14,000.000	11,213.39	11,769.80	0.02%	556.41
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19 SEC ID: 233331BC0	93.5420	16,000.000	14,358.35	14,966.72	0.02%	608.37
DTE ENERGY CO 4.875% 06/01/2028 DD 05/12/23 SEC ID: 233331BJ5	99.6400	50,000.000	48,889.95	49,820.00	0.07%	930.05
DNB BANK ASA 144A VAR RT 11/05/2030 DD 11/05/24 SEC ID: 23341CAE3	98.8790	345,000.000	345,000.00	341,132.55	0.48%	-3,867.45
DARDEN RESTAURANTS INC 4.350% 10/15/2027 DD 10/03/24 SEC ID: 237194AP0	98.6580	105,000.000	104,979.78	103,590.90	0.15%	-1,388.88
JOHN DEERE CAPITAL CORP 2.000% 06/17/2031 DD 06/17/21 SEC ID: 24422EVS5	83.9050	255,000.000	212,950.93	213,957.75	0.30%	1,006.82
JOHN DEERE CAPITAL CORP 4.700% 06/10/2030 DD 06/08/23 SEC ID: 24422EWZ8	99.7340	13,000.000	12,497.04	12,965.42	0.02%	468.38
DELL INTERNATIONAL LLC / EMC C 4.350% 02/01/2030 DD 10/08/24 SEC ID: 24703DBP5	96.7420	90,000.000	89,899.10	87,067.80	0.12%	-2,831.30

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	101.4430	394,000.000	394,378.77	399,685.42	0.57%	5,306.65
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/16/2027 DD 11/16/21 SEC ID: 251526CP2	95.0410	20,000.000	18,059.93	19,008.20	0.03%	948.27
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21 SEC ID: 25179MBD4	100.1370	62,000.000	61,937.04	62,084.94	0.09%	147.90
DIAGEO CAPITAL PLC 2.125% 04/29/2032 DD 04/29/20 SEC ID: 25243YBE8	81.6770	19,000.000	15,078.03	15,518.63	0.02%	440.60
DIAMONDBACK ENERGY INC 6.250% 03/15/2033 DD 10/28/22 SEC ID: 25278XAV1	104.0010	38,000.000	38,546.42	39,520.38	0.06%	973.96
DIAMONDBACK ENERGY INC 5.150% 01/30/2030 DD 04/18/24 SEC ID: 25278XAY5	100.1890	245,000.000	241,171.08	245,463.05	0.35%	4,291.97
DISCOVER BANK 3.450% 07/27/2026 DD 07/27/16 SEC ID: 25466AAJ0	97.7480	65,000.000	61,457.20	63,536.20	0.09%	2,079.00
WALT DISNEY CO/THE 6.550% 03/15/2033 DD 09/15/19 SEC ID: 254687DV5	109.8990	48,000.000	52,222.58	52,751.52	0.07%	528.94
WALT DISNEY CO/THE 2.650% 01/13/2031 DD 05/13/20 SEC ID: 254687FX9	88.5410	131,000.000	113,806.09	115,988.71	0.16%	2,182.62
TWDC ENTERPRISES 18 CORP 7.000% 03/01/2032 DD 02/28/02 SEC ID: 25468PBW5	111.6500	10,000.000	10,697.95	11,165.00	0.02%	467.05
DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 SEC ID: 254709AS7	106.5500	230,000.000	221,113.60	245,065.00	0.35%	23,951.40

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 SEC ID: 256677AG0	91.7060	15,000.000	13,103.65	13,755.90	0.02%	652.25
DOLLAR GENERAL CORP 5.450% 07/05/2033 DD 06/07/23 SEC ID: 256677AP0	98.2220	104,000.000	99,957.32	102,150.88	0.14%	2,193.56
DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20 SEC ID: 25746UDG1	92.0090	193,000.000	169,168.88	177,577.37	0.25%	8,408.49
DOMINION ENERGY INC VAR RT 05/15/2055 DD 11/18/24 SEC ID: 25746UDV8	101.6660	80,000.000	80,000.00	81,332.80	0.12%	1,332.80
DUKE ENERGY CORP 5.450% 06/15/2034 DD 06/07/24 SEC ID: 26441CCE3	99.7440	80,000.000	79,899.13	79,795.20	0.11%	-103.93
DUKE ENERGY FLORIDA LLC 2.400% 12/15/2031 DD 12/02/21 SEC ID: 26444HAK7	84.4400	47,000.000	38,635.15	39,686.80	0.06%	1,051.65
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19 SEC ID: 26884ABL6	92.2760	16,000.000	14,276.91	14,764.16	0.02%	487.25
ERP OPERATING LP 4.650% 09/15/2034 DD 09/11/24 SEC ID: 26884ABP7	94.8970	200,000.000	199,334.71	189,794.00	0.27%	-9,540.71
EATON CORP 4.150% 03/15/2033 DD 08/23/22 SEC ID: 278062AH7	94.0290	10,000.000	9,061.71	9,402.90	0.01%	341.19
EBAY INC 1.400% 05/10/2026 DD 05/10/21 SEC ID: 278642AX1	95.7440	32,000.000	30,182.95	30,638.08	0.04%	455.13
ECOLAB INC 2.125% 02/01/2032 DD 12/15/21 SEC ID: 278865BM1	83.1760	12,000.000	9,650.03	9,981.12	0.01%	331.09

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 SEC ID: 29250NBR5	101.0880	176,000.000	168,048.96	177,914.88	0.25%	9,865.92
ENERGY TRANSFER LP 4.750% 01/15/2026 DD 06/23/15 SEC ID: 29273RBG3	99.8500	140,000.000	138,459.73	139,790.00	0.20%	1,330.27
ENERGY TRANSFER LP 5.600% 09/01/2034 DD 06/21/24 SEC ID: 29273VBA7	99.9120	230,000.000	229,429.42	229,797.60	0.32%	368.18
ENTERGY LOUISIANA LLC 1.600% 12/15/2030 DD 11/13/20 SEC ID: 29364WBE7	82.6360	14,000.000	10,977.10	11,569.04	0.02%	591.94
ENTERGY LOUISIANA LLC 2.350% 06/15/2032 DD 03/10/21 SEC ID: 29364WBH0	83.2320	89,000.000	71,444.98	74,076.48	0.10%	2,631.50
ENTERGY MISSISSIPPI LLC 5.000% 09/01/2033 DD 05/12/23 SEC ID: 29366WAD8	97.8080	226,000.000	216,376.48	221,046.08	0.31%	4,669.60
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 SEC ID: 29379VBR3	95.5100	23,000.000	19,099.44	21,967.30	0.03%	2,867.86
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 SEC ID: 29379VBX0	90.4270	142,000.000	126,786.92	128,406.34	0.18%	1,619.42
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19 SEC ID: 29444UBE5	91.9220	29,000.000	25,410.51	26,657.38	0.04%	1,246.87
EQUINIX INC 1.800% 07/15/2027 DD 06/22/20 SEC ID: 29444UBG0	92.9420	64,000.000	58,229.39	59,482.88	0.08%	1,253.49
EQUINOR ASA 1.750% 01/22/2026 DD 05/22/20 SEC ID: 29446MAJ1	97.0930	147,000.000	144,721.37	142,726.71	0.20%	-1,994.66

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ESSENTIAL UTILITIES INC 2.400% 05/01/2031 DD 04/19/21 SEC ID: 29670GAF9	84.9270	14,000.000	11,272.81	11,889.78	0.02%	616.97
ESSENTIAL UTILITIES INC 5.375% 01/15/2034 DD 01/08/24 SEC ID: 29670GAH5	99.1430	130,000.000	129,869.44	128,885.90	0.18%	-983.54
ESSENTIAL UTILITIES INC 4.800% 08/15/2027 DD 08/15/24 SEC ID: 29670GAJ1	99.8490	175,000.000	174,944.57	174,735.75	0.25%	-208.82
ESSEX PORTFOLIO LP 3.000% 01/15/2030 DD 08/07/19 SEC ID: 29717PAU1	90.4440	40,000.000	35,182.97	36,177.60	0.05%	994.63
ESSEX PORTFOLIO LP 1.700% 03/01/2028 DD 03/01/21 SEC ID: 29717PAY3	90.4030	20,000.000	17,514.45	18,080.60	0.03%	566.15
ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 SEC ID: 29736RAP5	89.0590	24,000.000	20,695.54	21,374.16	0.03%	678.62
EVERGY METRO INC 2.250% 06/01/2030 DD 05/26/20 SEC ID: 30037DAA3	86.6650	15,000.000	12,517.04	12,999.75	0.02%	482.71
EVERSOURCE ENERGY 5.450% 03/01/2028 DD 03/06/23 SEC ID: 30040WAT5	101.3040	52,000.000	51,575.85	52,678.08	0.07%	1,102.23
EXPORT-IMPORT BANK OF KOREA 5.125% 01/11/2033 DD 01/11/23 SEC ID: 302154DW6	100.4160	195,000.000	199,193.12	195,811.20	0.28%	-3,381.92
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21 SEC ID: 30225VAF4	85.0580	145,000.000	124,995.17	123,334.10	0.17%	-1,661.07
EXTRA SPACE STORAGE LP 3.875% 12/15/2027 DD 06/15/23 SEC ID: 30225VAM9	97.7260	77,000.000	72,861.33	75,249.02	0.11%	2,387.69

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NISA INT CR MONTI - [redacted]

Asset Detail
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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
EXTRA SPACE STORAGE LP 4.000% 06/15/2029 DD 06/15/23 SEC ID: 30225VAN7	95.6890	16,000.000	14,610.41	15,310.24	0.02%	699.83
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 SEC ID: 30303M8H8	92.9660	155,000.000	135,181.17	144,097.30	0.20%	8,916.13
FEDERAL REALTY OP LP 5.375% 05/01/2028 DD 04/12/23 SEC ID: 313747BC0	100.9810	18,000.000	17,551.26	18,176.58	0.03%	625.32
FIFTH THIRD BANCORP VAR RT 11/01/2027 DD 11/01/21 SEC ID: 316773DD9	94.4260	182,000.000	165,063.32	171,855.32	0.24%	6,792.00
FISERV INC 3.200% 07/01/2026 DD 06/24/19 SEC ID: 337738AT5	97.8090	17,000.000	16,367.50	16,627.53	0.02%	260.03
FORD MOTOR CREDIT CO LLC 5.303% 09/06/2029 DD 09/06/24 SEC ID: 345397G23	97.9800	300,000.000	300,000.00	293,940.00	0.42%	-6,060.00
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	98.8400	198,000.000	191,799.47	195,703.20	0.28%	3,903.73
FOX CORP 3.500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	92.9380	14,000.000	12,338.34	13,011.32	0.02%	672.98
GATX CORP 5.400% 03/15/2027 DD 03/01/24 SEC ID: 361448BP7	101.1350	110,000.000	109,931.07	111,248.50	0.16%	1,317.43
GTE CORP 6.940% 04/15/2028 DD 04/15/98 SEC ID: 362320BA0	106.0070	105,000.000	112,915.02	111,307.35	0.16%	-1,607.67
HALEON US CAPITAL LLC 3.375% 03/24/2029 DD 09/24/22 SEC ID: 36264FAL5	94.0530	42,000.000	39,195.86	39,502.26	0.06%	306.40

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GE HEALTHCARE TECHNOLOGIES INC 5.650% 11/15/2027 DD 05/15/23 SEC ID: 36267VAF0	102.4290	51,000.000	51,605.31	52,238.79	0.07%	633.48
GE HEALTHCARE TECHNOLOGIES INC 5.857% 03/15/2030 DD 03/15/23 SEC ID: 36267VAH6	103.5970	17,000.000	16,821.96	17,611.49	0.02%	789.53
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02 SEC ID: 36962GXZ2	109.5680	260,000.000	278,205.85	284,876.80	0.40%	6,670.95
GENERAL MILLS INC 4.200% 04/17/2028 DD 04/17/18 SEC ID: 370334CG7	97.9180	29,000.000	27,734.68	28,396.22	0.04%	661.54
GENERAL MILLS INC 4.875% 01/30/2030 DD 11/21/24 SEC ID: 370334DA9	99.3680	120,000.000	119,459.98	119,241.60	0.17%	-218.38
GENERAL MOTORS FINANCIAL CO IN 4.000% 10/06/2026 DD 10/06/16 SEC ID: 37045XBQ8	98.5890	163,000.000	156,629.98	160,700.07	0.23%	4,070.09
GENERAL MOTORS FINANCIAL CO IN 5.000% 04/09/2027 DD 06/09/22 SEC ID: 37045XDW3	100.1030	508,000.000	493,071.46	508,523.24	0.72%	15,451.78
GENERAL MOTORS FINANCIAL CO IN 5.400% 04/06/2026 DD 04/06/23 SEC ID: 37045XEF9	100.5540	413,000.000	411,285.44	415,288.02	0.59%	4,002.58
GENUINE PARTS CO 2.750% 02/01/2032 DD 01/10/22 SEC ID: 372460AC9	84.3450	13,000.000	10,398.82	10,964.85	0.02%	566.03
GENUINE PARTS CO 6.500% 11/01/2028 DD 11/01/23 SEC ID: 372460AE5	104.9840	54,000.000	54,855.64	56,691.36	0.08%	1,835.72

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GLOBAL PAYMENTS INC 5.300% 08/15/2029 DD 08/22/22 SEC ID: 37940XAN2	100.1810	245,000.000	236,732.47	245,443.45	0.35%	8,710.98
GLOBE LIFE INC 5.850% 09/15/2034 DD 08/23/24 SEC ID: 37959EAC6	100.5860	150,000.000	149,706.91	150,879.00	0.21%	1,172.09
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 SEC ID: 38141GXR0	82.5810	409,000.000	325,138.28	337,756.29	0.48%	12,618.01
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21 SEC ID: 38141GYM0	94.8750	360,000.000	330,645.73	341,550.00	0.48%	10,904.27
GOLDMAN SACHS BANK USA/NEW YOR VAR RT 05/21/2027 DD 05/21/24 SEC ID: 38151LAG5	100.7810	785,000.000	785,000.00	791,130.85	1.12%	6,130.85
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	102.0530	475,000.000	482,853.64	484,751.75	0.69%	1,898.11
HEALTHPEAK OP LLC 3.500% 07/15/2029 DD 07/05/19 SEC ID: 40414LAR0	93.6170	16,000.000	14,363.40	14,978.72	0.02%	615.32
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 SEC ID: 404280CT4	84.9870	459,000.000	363,559.53	390,090.33	0.55%	26,530.80
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22 SEC ID: 404280DR7	106.0270	350,000.000	350,000.00	371,094.50	0.52%	21,094.50
HARTFORD FINANCIAL SERVICES GR 2.800% 08/19/2029 DD 08/19/19 SEC ID: 416515BE3	91.0640	15,000.000	13,205.81	13,659.60	0.02%	453.79
HEALTHPEAK OP LLC 3.000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	90.5010	69,000.000	60,126.07	62,445.69	0.09%	2,319.62

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HEWLETT PACKARD ENTERPRISE CO 4.450% 09/25/2026 DD 09/26/24 SEC ID: 42824CBR9	99.4890	145,000.000	144,994.98	144,259.05	0.20%	-735.93
HEWLETT PACKARD ENTERPRISE CO 4.400% 09/25/2027 DD 09/26/24 SEC ID: 42824CBS7	98.9630	110,000.000	109,952.66	108,859.30	0.15%	-1,093.36
HEWLETT PACKARD ENTERPRISE CO 4.550% 10/15/2029 DD 09/26/24 SEC ID: 42824CBT5	97.5200	190,000.000	189,808.42	185,288.00	0.26%	-4,520.42
HONEYWELL INTERNATIONAL INC 1.750% 09/01/2031 DD 08/16/21 SEC ID: 438516CF1	81.9860	13,000.000	10,294.89	10,658.18	0.02%	363.29
HORMEL FOODS CORP 1.800% 06/11/2030 DD 06/11/20 SEC ID: 440452AF7	85.3860	22,000.000	18,159.87	18,784.92	0.03%	625.05
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	81.0370	178,000.000	128,238.19	144,245.86	0.20%	16,007.67
HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24 SEC ID: 446150BF0	99.9410	70,000.000	70,000.00	69,958.70	0.10%	-41.30
HUNTSMAN INTERNATIONAL LLC 5.700% 10/15/2034 DD 09/26/24 SEC ID: 44701QBG6	95.2700	100,000.000	99,647.32	95,270.00	0.13%	-4,377.32
HYATT HOTELS CORP 5.375% 12/15/2031 DD 11/20/24 SEC ID: 448579AT9	99.5290	120,000.000	119,698.25	119,434.80	0.17%	-263.45
ILLUMINA INC 4.650% 09/09/2026 DD 09/09/24 SEC ID: 452327AQ2	99.6560	135,000.000	134,919.78	134,535.60	0.19%	-384.18

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ING GROEP NV VAR RT 04/01/2027 DD 04/01/21 SEC ID: 456837AV5	96.1340	23,000.000	21,376.70	22,110.82	0.03%	734.12
TRANE TECHNOLOGIES FINANCING L 3.800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	95.9600	16,000.000	14,934.81	15,353.60	0.02%	418.79
INTEL CORP 5.200% 02/10/2033 DD 02/10/23 SEC ID: 458140CG3	96.7060	19,000.000	18,341.52	18,374.14	0.03%	32.62
INTERCONTINENTAL EXCHANGE INC 4.000% 09/15/2027 DD 05/23/22 SEC ID: 45866FAU8	98.4839	21,000.000	20,121.85	20,681.62	0.03%	559.77
INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 SEC ID: 45866FAV6	97.8625	175,000.000	169,673.94	171,259.37	0.24%	1,585.43
INTERNATIONAL BUSINESS MACHINE 1.700% 05/15/2027 DD 05/07/20 SEC ID: 459200KH3	93.3730	347,000.000	317,589.00	324,004.31	0.46%	6,415.31
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18 SEC ID: 459506AK7	97.7560	18,000.000	16,796.50	17,596.08	0.02%	799.58
ISRAEL GOVERNMENT INTERNATIONA 2.750% 07/03/2030 DD 04/03/20 SEC ID: 46513JB34	86.9450	170,000.000	151,968.70	147,806.50	0.21%	-4,162.20
ITC HOLDINGS CORP 3.350% 11/15/2027 DD 05/15/18 SEC ID: 465685AP0	96.1840	74,000.000	70,055.57	71,176.16	0.10%	1,120.59
JBS USA HOLDING LUX SARL/ JBS 3.000% 05/15/2032 DD 05/15/23 SEC ID: 46590XAP1	83.2290	20,000.000	15,347.51	16,645.80	0.02%	1,298.29

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 HOLDING LUX SARL/ JBS 5.125% 02/01/2028 DD 08/01/23 SEC ID: 46590XAZ9	99.3750	51,000.000	49,936.27	50,681.25	0.07%	744.98
JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17 SEC ID: 46647PAF3	97.1590	313,000.000	293,667.48	304,107.67	0.43%	10,440.19
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20 SEC ID: 46647PBR6	93.9340	1,369,000.000	1,253,100.56	1,285,956.46	1.82%	32,855.90
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22 SEC ID: 46647PDF0	98.0490	235,000.000	220,787.28	230,415.15	0.33%	9,627.87
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23 SEC ID: 46647PDY9	105.7060	440,000.000	445,817.45	465,106.40	0.66%	19,288.95
JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 SEC ID: 46817MAL1	85.2550	13,000.000	10,281.26	11,083.15	0.02%	801.89
JOBSOHIO BEVERAGE SYS STWD LIQ 4.433% 01/01/2033 DD 02/01/23 SEC ID: 47770VBR0	98.2920	90,000.000	89,536.62	88,462.80	0.13%	-1,073.82
KELLANOVA 2.100% 06/01/2030 DD 06/01/20 SEC ID: 487836BX5	86.9170	23,000.000	18,952.53	19,990.91	0.03%	1,038.38
KENVUE INC 5.000% 03/22/2030 DD 09/22/23 SEC ID: 49177JAH5	100.8240	35,000.000	34,986.16	35,288.40	0.05%	302.24
KENVUE INC 4.900% 03/22/2033 DD 09/22/23 SEC ID: 49177JAK8	98.3730	181,000.000	177,454.02	178,055.13	0.25%	601.11
KEYSIGHT TECHNOLOGIES INC 4.950% 10/15/2034 DD 10/09/24 SEC ID: 49338LAG8	96.2580	90,000.000	89,909.00	86,632.20	0.12%	-3,276.80

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KIMCO REALTY OP LLC 1.900% 03/01/2028 DD 08/24/20 SEC ID: 49446RAX7	91.3520	21,000.000	18,417.41	19,183.92	0.03%	766.51
KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02 SEC ID: 494550AQ9	111.2830	45,000.000	46,535.12	50,077.35	0.07%	3,542.23
KINDER MORGAN INC 4.800% 02/01/2033 DD 08/03/22 SEC ID: 49456BAV3	95.0920	78,000.000	71,774.86	74,171.76	0.10%	2,396.90
LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24 SEC ID: 50222CAB6	99.5970	495,000.000	495,000.00	493,005.15	0.70%	-1,994.85
L3HARRIS TECHNOLOGIES INC 2.900% 12/15/2029 DD 11/27/19 SEC ID: 502431AF6	90.3550	39,000.000	34,849.10	35,238.45	0.05%	389.35
L3HARRIS TECHNOLOGIES INC 5.400% 01/15/2027 DD 07/31/23 SEC ID: 502431AP4	101.2230	91,000.000	90,606.27	92,112.93	0.13%	1,506.66
LABORATORY CORP OF AMERICA HOL 1.550% 06/01/2026 DD 05/26/21 SEC ID: 50540RAX0	95.5530	49,000.000	46,147.77	46,820.97	0.07%	673.20
LABORATORY CORP OF AMERICA HOL 4.350% 04/01/2030 DD 09/23/24 SEC ID: 50540RAZ5	96.4950	125,000.000	124,917.66	120,618.75	0.17%	-4,298.91
LENNOX INTERNATIONAL INC 5.500% 09/15/2028 DD 09/15/23 SEC ID: 526107AG2	101.6320	17,000.000	16,737.54	17,277.44	0.02%	539.90
ELI LILLY & CO 4.200% 08/14/2029 DD 08/14/24 SEC ID: 532457CQ9	98.0510	225,000.000	224,541.70	220,614.75	0.31%	-3,926.95

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ELI LILLY & CO 4.600% 08/14/2034 DD 08/14/24 SEC ID: 532457CR7	96.0200	95,000.000	94,970.54	91,219.00	0.13%	-3,751.54
LINCOLN NATIONAL CORP 3.050% 01/15/2030 DD 08/19/19 SEC ID: 534187BJ7	90.0210	16,000.000	13,437.22	14,403.36	0.02%	966.14
LLOYDS BANKING GROUP PLC VAR RT 03/06/2029 DD 03/06/23 SEC ID: 539439AX7	101.8510	13,000.000	12,721.71	13,240.63	0.02%	518.92
LLOYDS BANKING GROUP PLC VAR RT 11/26/2035 DD 11/26/24 SEC ID: 539439BA6	99.1330	200,000.000	200,000.00	198,266.00	0.28%	-1,734.00
LOCKHEED MARTIN CORP 4.700% 12/15/2031 DD 12/11/24 SEC ID: 539830CG2	98.4520	65,000.000	64,961.28	63,993.80	0.09%	-967.48
LOEWS CORP 3.200% 05/15/2030 DD 05/08/20 SEC ID: 540424AT5	92.0240	14,000.000	12,337.27	12,883.36	0.02%	546.09
LOWE'S COS INC 4.500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	98.0970	35,000.000	32,565.34	34,333.95	0.05%	1,768.61
LOWE'S COS INC 2.625% 04/01/2031 DD 03/31/21 SEC ID: 548661EA1	86.9140	208,000.000	170,675.07	180,781.12	0.26%	10,106.05
LOWE'S COS INC 5.150% 07/01/2033 DD 03/30/23 SEC ID: 548661EQ6	99.4910	27,000.000	26,126.23	26,862.57	0.04%	736.34
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	98.9270	16,000.000	14,931.11	15,828.32	0.02%	897.21
M&T BANK CORP VAR RT 01/16/2029 DD 12/17/24 SEC ID: 55261FAU8	99.5510	225,000.000	225,000.00	223,989.75	0.32%	-1,010.25

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MPLX LP 5.000% 03/01/2033 DD 02/09/23 SEC ID: 55336VBV1	96.0640	80,000.000	72,896.18	76,851.20	0.11%	3,955.02
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 SEC ID: 55903VBA0	96.3380	175,000.000	164,250.28	168,591.50	0.24%	4,341.22
WARNERMEDIA HOLDINGS INC 4.279% 03/15/2032 DD 03/15/23 SEC ID: 55903VBC6	88.1490	100,000.000	84,224.88	88,149.00	0.12%	3,924.12
MARKEL GROUP INC 3.500% 11/01/2027 DD 11/02/17 SEC ID: 570535AR5	96.4920	21,000.000	19,738.08	20,263.32	0.03%	525.24
MARSH & MCLENNAN COS INC 2.375% 12/15/2031 DD 12/08/21 SEC ID: 571748BP6	83.8750	144,000.000	115,925.23	120,780.00	0.17%	4,854.77
MARSH & MCLENNAN COS INC 5.400% 09/15/2033 DD 09/11/23 SEC ID: 571748BU5	101.2150	26,000.000	26,013.63	26,315.90	0.04%	302.27
MARSH & MCLENNAN COS INC 4.550% 11/08/2027 DD 11/08/24 SEC ID: 571748BY7	99.8940	45,000.000	44,951.08	44,952.30	0.06%	1.22
MARSH & MCLENNAN COS INC 5.000% 03/15/2035 DD 11/08/24 SEC ID: 571748CC4	97.6570	110,000.000	109,815.19	107,422.70	0.15%	-2,392.49
MARRIOTT INTERNATIONAL INC/MD 4.000% 04/15/2028 DD 04/06/18 SEC ID: 571903AY9	97.2650	163,000.000	154,697.52	158,541.95	0.22%	3,844.43
MARRIOTT INTERNATIONAL INC/MD 2.750% 10/15/2033 DD 09/22/21 SEC ID: 571903BH5	82.0980	46,000.000	36,363.37	37,765.08	0.05%	1,401.71
MARTIN MARIETTA MATERIALS INC 5.150% 12/01/2034 DD 11/04/24 SEC ID: 573284BA3	98.1850	205,000.000	203,513.77	201,279.25	0.28%	-2,234.52

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 SEC ID: 58013MFQ2	93.8250	35,000.000	32,638.00	32,838.75	0.05%	200.75
MCKESSON CORP 4.900% 07/15/2028 DD 06/15/23 SEC ID: 581557BT1	100.3180	27,000.000	26,459.02	27,085.86	0.04%	626.84
MEDTRONIC GLOBAL HOLDINGS SCA 4.500% 03/30/2033 DD 03/30/23 SEC ID: 58507LBC2	95.6010	15,000.000	13,982.33	14,340.15	0.02%	357.82
MERCEDES-BENZ FINANCE NOR 144A 5.100% 11/15/2029 DD 11/15/24 SEC ID: 58769JBA4	99.7470	165,000.000	164,880.70	164,582.55	0.23%	-298.15
MERCEDES-BENZ FINANCE NOR 144A 4.800% 11/13/2026 DD 11/15/24 SEC ID: 58769JBB2	100.1310	150,000.000	149,884.68	150,196.50	0.21%	311.82
MERCK & CO INC 2.150% 12/10/2031 DD 12/10/21 SEC ID: 58933YBE4	83.6760	19,000.000	15,388.95	15,898.44	0.02%	509.49
MICROCHIP TECHNOLOGY INC 4.900% 03/15/2028 DD 12/16/24 SEC ID: 595017BK9	99.6830	155,000.000	154,839.47	154,508.65	0.22%	-330.82
MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21 SEC ID: 595112BS1	83.8380	24,000.000	18,823.02	20,121.12	0.03%	1,298.10
MID-AMERICA APARTMENTS LP 1.700% 02/15/2031 DD 08/12/20 SEC ID: 59523UAS6	82.3910	46,000.000	36,411.33	37,899.86	0.05%	1,488.53
MID-AMERICA APARTMENTS LP 4.950% 03/01/2035 DD 12/18/24 SEC ID: 59523UAX5	96.4380	70,000.000	69,420.72	67,506.60	0.10%	-1,914.12

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 UFJ FINANCIAL GROUP VAR RT 07/20/2033 DD 07/20/22 SEC ID: 606822CK8	99.3340	28,000.000	27,318.35	27,813.52	0.04%	495.17
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 02/22/2034 DD 02/22/23 SEC ID: 606822CX0	101.1360	327,000.000	310,225.30	330,714.72	0.47%	20,489.42
MIZUHO FINANCIAL GROUP INC VAR RT 09/08/2031 DD 09/08/20 SEC ID: 60687YBL2	83.9970	203,000.000	158,975.84	170,513.91	0.24%	11,538.07
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2028 DD 09/13/22 SEC ID: 60687YCL1	101.3570	335,000.000	335,000.00	339,545.95	0.48%	4,545.95
MONDELEZ INTERNATIONAL INC 1.500% 02/04/2031 DD 09/04/20 SEC ID: 609207AX3	81.5440	22,000.000	17,214.72	17,939.68	0.03%	724.96
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	96.4220	1,082,000.000	1,006,597.08	1,043,286.04	1.48%	36,688.96
MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22 SEC ID: 61747YES0	97.2140	102,000.000	94,374.18	99,158.28	0.14%	4,784.10
MORGAN STANLEY VAR RT 11/01/2034 DD 11/01/23 SEC ID: 61747YFJ9	107.5680	205,000.000	214,661.92	220,514.40	0.31%	5,852.48
MORGAN STANLEY VAR RT 04/18/2030 DD 04/19/24 SEC ID: 61747YFQ3	101.7860	465,000.000	465,000.00	473,304.90	0.67%	8,304.90
MORGAN STANLEY VAR RT 04/19/2035 DD 04/19/24 SEC ID: 61747YFR1	102.0870	55,000.000	55,000.00	56,147.85	0.08%	1,147.85
NXP BV / NXP FUNDING LLC 5.550% 12/01/2028 DD 12/01/21 SEC ID: 62947QBC1	101.7310	150,000.000	147,091.41	152,596.50	0.22%	5,505.09

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NXP BV / NXP FUNDING LLC / NXP 4.400% 06/01/2027 DD 05/16/22 SEC ID: 62954HBE7	99.0350	42,000.000	40,477.97	41,594.70	0.06%	1,116.73
NASDAQ INC 5.350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	101.4380	62,000.000	61,716.88	62,891.56	0.09%	1,174.68
NATIONAL AUSTRALIA BANK LTD/NE 4.900% 06/13/2028 DD 06/13/23 SEC ID: 63253QAE4	100.5220	12,000.000	11,704.41	12,062.64	0.02%	358.23
NATIONAL BANK OF CANADA VAR RT 07/02/2027 DD 07/03/24 SEC ID: 63307A3A1	101.1090	260,000.000	259,857.54	262,883.40	0.37%	3,025.86
NATIONAL GRID PLC 5.602% 06/12/2028 DD 06/12/23 SEC ID: 636274AD4	101.9410	113,000.000	112,628.54	115,193.33	0.16%	2,564.79
NNN REIT INC 5.600% 10/15/2033 DD 08/15/23 SEC ID: 637417AS5	100.8450	30,000.000	28,991.95	30,253.50	0.04%	1,261.55
NATIONAL RURAL UTILITIES COOPE 3.700% 03/15/2029 DD 01/31/19 SEC ID: 637432NS0	95.5780	16,000.000	14,793.27	15,292.48	0.02%	499.21
NATIONAL RURAL UTILITIES COOPE 5.150% 06/15/2029 DD 05/10/24 SEC ID: 63743HFS6	101.1880	70,000.000	72,558.26	70,831.60	0.10%	-1,726.66
NATIONAL RURAL UTILITIES COOPE 4.120% 09/16/2027 DD 09/16/24 SEC ID: 63743HFT4	98.6420	315,000.000	315,000.00	310,722.30	0.44%	-4,277.70
NATWEST GROUP PLC VAR RT 11/28/2035 DD 08/28/20 SEC ID: 639057AB4	86.4690	197,000.000	154,163.95	170,343.93	0.24%	16,179.98

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24 SEC ID: 649840CW3	98.5090	95,000.000	94,771.86	93,583.55	0.13%	-1,188.31
OVINTIV INC 5.375% 01/01/2026 DD 03/10/15 SEC ID: 651290AR9	100.3490	34,000.000	33,738.42	34,118.66	0.05%	380.24
NEWMONT CORP 2.600% 07/15/2032 DD 12/20/21 SEC ID: 651639AZ9	84.9250	127,000.000	104,521.98	107,854.75	0.15%	3,332.77
NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20 SEC ID: 65339KBR0	86.4770	216,000.000	177,821.43	186,790.32	0.26%	8,968.89
NEXTERA ENERGY CAPITAL HOLDING 5.749% 09/01/2025 DD 08/10/23 SEC ID: 65339KBS8	100.6130	727,000.000	725,853.98	731,456.51	1.03%	5,602.53
NISOURCE INC 3.600% 05/01/2030 DD 04/13/20 SEC ID: 65473PAJ4	93.2660	43,000.000	38,864.70	40,104.38	0.06%	1,239.68
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 SEC ID: 65473PAN5	100.8690	47,000.000	46,920.76	47,408.43	0.07%	487.67
NISOURCE INC 5.350% 04/01/2034 DD 03/14/24 SEC ID: 65473PAQ8	99.1980	165,000.000	158,576.63	163,676.70	0.23%	5,100.07
NOMURA HOLDINGS INC 2.329% 01/22/2027 DD 01/11/22 SEC ID: 65535HAZ2	94.8140	26,000.000	23,948.64	24,651.64	0.03%	703.00
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	90.2410	58,000.000	50,670.53	52,339.78	0.07%	1,669.25

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	100.9940	98,000.000	96,185.73	98,974.12	0.14%	2,788.39
NORTHERN TRUST CORP 3.150% 05/03/2029 DD 05/03/19 SEC ID: 665859AU8	93.6710	11,000.000	9,976.03	10,303.81	0.01%	327.78
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17 SEC ID: 666807BN1	95.5700	20,000.000	18,728.81	19,114.00	0.03%	385.19
NSTAR ELECTRIC CO 1.950% 08/15/2031 DD 08/23/21 SEC ID: 67021CAR8	83.0060	13,000.000	10,242.43	10,790.78	0.02%	548.35
NUCOR CORP 3.125% 04/01/2032 DD 03/11/22 SEC ID: 670346AV7	87.6250	12,000.000	10,066.45	10,515.00	0.01%	448.55
O'REILLY AUTOMOTIVE INC 4.200% 04/01/2030 DD 03/27/20 SEC ID: 67103HAJ6	96.1240	36,000.000	34,055.11	34,604.64	0.05%	549.53
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	114.2050	57,000.000	63,458.93	65,096.85	0.09%	1,637.92
OCCIDENTAL PETROLEUM CORP 5.550% 10/01/2034 DD 07/26/24 SEC ID: 674599EL5	97.4340	155,000.000	154,432.45	151,022.70	0.21%	-3,409.75
ONCOR ELECTRIC DELIVERY CO LLC 2.750% 05/15/2030 DD 03/20/20 SEC ID: 68233JBU7	89.7660	14,000.000	12,087.66	12,567.24	0.02%	479.58
ONCOR ELECTRIC DELIVERY C 144A 4.650% 11/01/2029 DD 11/13/24 SEC ID: 68233JCV4	99.0310	195,000.000	194,636.69	193,110.45	0.27%	-1,526.24
ONEOK INC 3.400% 09/01/2029 DD 08/15/19 SEC ID: 682680AY9	92.9800	16,000.000	14,193.10	14,876.80	0.02%	683.70

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 6.100% 11/15/2032 DD 11/18/22 SEC ID: 682680BG7	103.5870	56,000.000	56,228.55	58,008.72	0.08%	1,780.17
ONEOK INC 5.000% 03/01/2026 DD 02/29/16 SEC ID: 682680BR3	100.1610	32,000.000	31,657.75	32,051.52	0.05%	393.77
ORACLE CORP 2.800% 04/01/2027 DD 04/01/20 SEC ID: 68389XBU8	96.0270	45,000.000	42,164.68	43,212.15	0.06%	1,047.47
ORACLE CORP 6.250% 11/09/2032 DD 11/09/22 SEC ID: 68389XCJ2	106.0390	424,000.000	434,506.92	449,605.36	0.64%	15,098.44
OTIS WORLDWIDE CORP 2.565% 02/15/2030 DD 08/15/20 SEC ID: 68902VAK3	88.8560	15,000.000	12,795.60	13,328.40	0.02%	532.80
PNC FINANCIAL SERVICES GROUP I VAR RT 12/02/2028 DD 12/02/22 SEC ID: 693475BK0	101.4150	14,000.000	13,597.98	14,198.10	0.02%	600.12
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16 SEC ID: 69352PAL7	97.6830	30,000.000	28,962.07	29,304.90	0.04%	342.83
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20 SEC ID: 694308JP3	98.2390	91,000.000	88,385.08	89,397.49	0.13%	1,012.41
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23 SEC ID: 694308KL0	103.4970	61,000.000	60,374.85	63,133.17	0.09%	2,758.32
PACIFIC LIFE GLOBAL FUNDI 144A 4.500% 08/28/2029 DD 08/28/24 SEC ID: 6944PL3C1	98.6760	150,000.000	149,974.68	148,014.00	0.21%	-1,960.68
PARKER-HANNIFIN CORP 3.250% 06/14/2029 DD 06/14/19 SEC ID: 701094AN4	93.6220	238,000.000	218,848.95	222,820.36	0.32%	3,971.41

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PARKER-HANNIFIN CORP 4.500% 09/15/2029 DD 06/15/22 SEC ID: 701094AS3	98.6010	15,000.000	14,255.50	14,790.15	0.02%	534.65
PENSKE TRUCK LEASING CO L 144A 5.550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101.5070	170,000.000	168,606.15	172,561.90	0.24%	3,955.75
PEPSICO INC 2.750% 03/19/2030 DD 03/19/20 SEC ID: 713448ES3	90.8560	115,000.000	100,967.99	104,484.40	0.15%	3,516.41
PERUVIAN GOVERNMENT INTERNATIO 5.375% 02/08/2035 DD 08/08/24 SEC ID: 715638EB4	96.0180	100,000.000	99,931.06	96,018.00	0.14%	-3,913.06
PFIZER INVESTMENT ENTERPRISES 4.650% 05/19/2030 DD 05/19/23 SEC ID: 716973AD4	98.9320	382,000.000	366,741.36	377,920.24	0.53%	11,178.88
PG&E RECOVERY FUNDING LLC 5.231% 06/01/2042 DD 08/01/24 SEC ID: 71710TAH1	99.1910	230,000.000	230,000.00	228,139.30	0.32%	-1,860.70
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93.8220	70,000.000	62,910.77	65,675.40	0.09%	2,764.63
PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 SEC ID: 718172CW7	103.0340	40,000.000	40,182.59	41,213.60	0.06%	1,031.01
PHILIP MORRIS INTERNATIONAL IN 5.750% 11/17/2032 DD 11/17/22 SEC ID: 718172CX5	102.9610	185,000.000	192,001.10	190,477.85	0.27%	-1,523.25
PHILIP MORRIS INTERNATIONAL IN 4.875% 02/15/2028 DD 02/15/23 SEC ID: 718172CZ0	100.2330	112,000.000	109,083.18	112,260.96	0.16%	3,177.78

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21 SEC ID: 71845JAA6	83.6290	14,000.000	10,672.55	11,708.06	0.02%	1,035.51
PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 SEC ID: 718547AH5	96.8210	50,000.000	47,863.18	48,410.50	0.07%	547.32
PHILLIPS 66 CO 3.150% 12/15/2029 DD 12/15/22 SEC ID: 718547AK8	91.7400	158,000.000	141,294.43	144,949.20	0.20%	3,654.77
PIEDMONT NATURAL GAS CO INC 3.500% 06/01/2029 DD 05/24/19 SEC ID: 720186AL9	94.2560	16,000.000	14,444.10	15,080.96	0.02%	636.86
REPUBLIC OF POLAND GOVERNMENT 5.125% 09/18/2034 DD 03/18/24 SEC ID: 731011AY8	96.8750	265,000.000	264,259.12	256,718.75	0.36%	-7,540.37
PRINCIPAL LIFE GLOBAL FUN 144A 4.600% 08/19/2027 DD 08/19/24 SEC ID: 74256LFA2	99.7030	225,000.000	225,613.84	224,331.75	0.32%	-1,282.09
PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01 SEC ID: 743263AE5	112.8260	333,000.000	356,313.68	375,710.58	0.53%	19,396.90
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20 SEC ID: 743315AW3	92.3870	156,000.000	140,290.94	144,123.72	0.20%	3,832.78
PROGRESSIVE CORP/THE 4.950% 06/15/2033 DD 05/25/23 SEC ID: 743315BB8	99.0290	10,000.000	9,438.03	9,902.90	0.01%	464.87
PROLOGIS LP 4.750% 06/15/2033 DD 03/30/23 SEC ID: 74340XCE9	96.8710	108,000.000	99,281.42	104,620.68	0.15%	5,339.26
PROLOGIS LP 5.000% 01/31/2035 DD 07/23/24 SEC ID: 74340XCN9	97.8700	40,000.000	39,557.32	39,148.00	0.06%	-409.32

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRUDENTIAL FINANCIAL INC VAR RT 10/01/2050 DD 08/21/20 SEC ID: 744320BH4	88.9630	15,000.000	12,075.78	13,344.45	0.02%	1,268.67
PRUDENTIAL FINANCIAL INC VAR RT 09/01/2052 DD 08/17/22 SEC ID: 744320BK7	100.1330	31,000.000	28,976.90	31,041.23	0.04%	2,064.33
PUBLIC SERVICE ENTERPRISE GROU 5.850% 11/15/2027 DD 11/08/22 SEC ID: 744573AV8	102.8570	252,000.000	252,000.00	259,199.64	0.37%	7,199.64
PUBLIC SERVICE ENTERPRISE GROU 5.875% 10/15/2028 DD 10/04/23 SEC ID: 744573AW6	103.1480	46,000.000	46,392.60	47,448.08	0.07%	1,055.48
PUBLIC STORAGE OPERATING CO 1.850% 05/01/2028 DD 04/23/21 SEC ID: 74460WAD9	91.1770	29,000.000	25,759.96	26,441.33	0.04%	681.37
PUBLIC STORAGE OPERATING CO 5.125% 01/15/2029 DD 07/26/23 SEC ID: 74460WAF4	101.2290	41,000.000	40,976.47	41,503.89	0.06%	527.42
PUGET ENERGY INC 2.379% 06/15/2028 DD 06/14/21 SEC ID: 745310AM4	91.3030	19,000.000	16,891.61	17,347.57	0.02%	455.96
PUGET SOUND ENERGY INC 5.330% 06/15/2034 DD 06/11/24 SEC ID: 745332CM6	99.4070	270,000.000	269,997.57	268,398.90	0.38%	-1,598.67
QUALCOMM INC 5.400% 05/20/2033 DD 11/09/22 SEC ID: 747525BS1	103.1430	103,000.000	103,501.75	106,237.29	0.15%	2,735.54
QUEST DIAGNOSTICS INC 4.625% 12/15/2029 DD 08/19/24 SEC ID: 74834LBF6	98.4390	135,000.000	134,866.45	132,892.65	0.19%	-1,973.80
RPM INTERNATIONAL INC 3.750% 03/15/2027 DD 03/02/17 SEC ID: 749685AV5	97.7470	24,000.000	22,941.60	23,459.28	0.03%	517.68

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RAYMOND JAMES FINANCIAL INC 4.650% 04/01/2030 DD 03/31/20 SEC ID: 754730AG4	98.7350	13,000.000	12,342.66	12,835.55	0.02%	492.89
RTX CORP 3.500% 03/15/2027 DD 09/15/20 SEC ID: 75513ECH2	97.5350	687,000.000	653,926.46	670,065.45	0.95%	16,138.99
REALTY INCOME CORP 3.000% 01/15/2027 DD 10/12/16 SEC ID: 756109AS3	96.7240	130,000.000	123,631.83	125,741.20	0.18%	2,109.37
REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 SEC ID: 756109BL7	84.3790	262,000.000	207,868.59	221,072.98	0.31%	13,204.39
REALTY INCOME CORP 3.400% 01/15/2030 DD 01/15/24 SEC ID: 756109CC6	92.9180	16,000.000	13,730.86	14,866.88	0.02%	1,136.02
REGIONS FINANCIAL CORP VAR RT 09/06/2035 DD 09/06/24 SEC ID: 7591EPAV2	97.5540	160,000.000	160,000.00	156,086.40	0.22%	-3,913.60
REPUBLIC SERVICES INC 5.000% 04/01/2034 DD 03/28/23 SEC ID: 760759BC3	97.5620	125,000.000	120,899.96	121,952.50	0.17%	1,052.54
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15 SEC ID: 761713BA3	100.3140	125,000.000	107,850.87	125,392.50	0.18%	17,541.63
RGA GLOBAL FUNDING 144A 5.050% 12/06/2031 DD 12/06/24 SEC ID: 76209PAF0	98.3420	20,000.000	19,952.61	19,668.40	0.03%	-284.21
ROCKWELL AUTOMATION INC 1.750% 08/15/2031 DD 08/17/21 SEC ID: 773903AL3	82.0320	13,000.000	10,336.00	10,664.16	0.02%	328.16
ROGERS COMMUNICATIONS INC 3.200% 03/15/2027 DD 03/15/23 SEC ID: 775109CG4	96.5830	299,000.000	281,881.77	288,783.17	0.41%	6,901.40

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 3.800% 03/15/2032 DD 03/15/23 SEC ID: 775109CH2	89.9200	45,000.000	39,360.07	40,464.00	0.06%	1,103.93
ROHM AND HAAS CO 7.850% 07/15/2029 DD 07/06/99 SEC ID: 775371AU1	110.0920	14,000.000	14,924.98	15,412.88	0.02%	487.90
ROPER TECHNOLOGIES INC 4.200% 09/15/2028 DD 08/28/18 SEC ID: 776743AF3	97.6130	44,000.000	42,606.91	42,949.72	0.06%	342.81
ROPER TECHNOLOGIES INC 2.000% 06/30/2030 DD 06/22/20 SEC ID: 776743AJ5	85.2240	28,000.000	22,876.19	23,862.72	0.03%	986.53
ROSS STORES INC 1.875% 04/15/2031 DD 10/21/20 SEC ID: 778296AG8	82.5180	14,000.000	11,034.68	11,552.52	0.02%	517.84
NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18 SEC ID: 78009PEH0	98.9620	12,000.000	11,276.02	11,875.44	0.02%	599.42
ROYAL BANK OF CANADA 3.625% 05/04/2027 DD 04/14/22 SEC ID: 78016EZD2	97.7080	64,000.000	61,443.42	62,533.12	0.09%	1,089.70
ROYAL BANK OF CANADA 6.000% 11/01/2027 DD 10/25/22 SEC ID: 78016FZU1	103.2810	210,000.000	209,754.13	216,890.10	0.31%	7,135.97
ROYAL BANK OF CANADA 5.200% 08/01/2028 DD 07/20/23 SEC ID: 78016HZS2	100.8020	12,000.000	11,714.03	12,096.24	0.02%	382.21
RYDER SYSTEM INC 6.300% 12/01/2028 DD 11/01/23 SEC ID: 78355HKX6	104.7990	45,000.000	45,684.68	47,159.55	0.07%	1,474.87
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19 SEC ID: 78409VAP9	89.8120	57,000.000	49,653.27	51,192.84	0.07%	1,539.57

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	87.3050	32,000.000	27,447.54	27,937.60	0.04%	490.06
S&P GLOBAL INC 5.250% 09/15/2033 DD 03/15/24 SEC ID: 78409VBQ6	101.0540	105,000.000	101,612.39	106,106.70	0.15%	4,494.31
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16 SEC ID: 785592AV8	100.9420	215,000.000	215,214.39	217,025.30	0.31%	1,810.91
SAFEHOLD GL HOLDINGS LLC 5.650% 01/15/2035 DD 11/14/24 SEC ID: 785931AB2	97.7270	120,000.000	118,588.35	117,272.40	0.17%	-1,315.95
SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20 SEC ID: 797440BZ6	83.8890	14,000.000	11,210.92	11,744.46	0.02%	533.54
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22 SEC ID: 80281LAR6	94.7190	145,000.000	130,683.13	137,342.55	0.19%	6,659.42
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23 SEC ID: 80281LAT2	103.0750	68,000.000	67,729.99	70,091.00	0.10%	2,361.01
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22 SEC ID: 80282KBC9	94.8250	19,000.000	17,141.96	18,016.75	0.03%	874.79
SANTANDER HOLDINGS USA INC VAR RT 06/12/2029 DD 06/12/23 SEC ID: 80282KBG0	103.2690	107,000.000	107,041.55	110,497.83	0.16%	3,456.28
SANTANDER HOLDINGS USA INC VAR RT 09/06/2030 DD 09/06/24 SEC ID: 80282KBM7	98.8490	25,000.000	25,000.00	24,712.25	0.03%	-287.75
CHARLES SCHWAB CORP/THE 3.250% 05/22/2029 DD 05/22/19 SEC ID: 808513BA2	93.6930	379,000.000	335,767.74	355,096.47	0.50%	19,328.73

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SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17 SEC ID: 824348AW6	97.2280	120,000.000	114,807.80	116,673.60	0.16%	1,865.80
SHERWIN-WILLIAMS CO/THE 4.550% 03/01/2028 DD 08/09/24 SEC ID: 824348BS4	99.2210	80,000.000	79,998.12	79,376.80	0.11%	-621.32
SIMON PROPERTY GROUP LP 2.450% 09/13/2029 DD 09/13/19 SEC ID: 828807DF1	89.9330	57,000.000	49,603.19	51,261.81	0.07%	1,658.62
SOLVENTUM CORP 144A 5.400% 03/01/2029 DD 02/27/24 SEC ID: 83444MAC5	100.2530	265,000.000	269,836.18	265,670.45	0.38%	-4,165.73
SONOCO PRODUCTS CO 4.450% 09/01/2026 DD 09/19/24 SEC ID: 835495AQ5	99.2830	80,000.000	79,950.83	79,426.40	0.11%	-524.43
SOUTHERN CALIFORNIA EDISON CO 5.625% 02/01/2036 DD 01/31/06 SEC ID: 842400FC2	99.9980	63,000.000	65,957.22	62,998.74	0.09%	-2,958.48
SOUTHERN CALIFORNIA EDISON CO 5.950% 11/01/2032 DD 11/08/22 SEC ID: 842400HT3	104.3230	10,000.000	9,917.32	10,432.30	0.01%	514.98
SOUTHERN CALIFORNIA GAS CO 2.550% 02/01/2030 DD 01/09/20 SEC ID: 842434CU4	89.6270	15,000.000	12,804.36	13,444.05	0.02%	639.69
SOUTHERN CALIFORNIA GAS CO 5.200% 06/01/2033 DD 05/23/23 SEC ID: 842434CZ3	99.5320	139,000.000	136,475.18	138,349.48	0.20%	1,874.30
SOUTHERN CO/THE 3.250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	97.9680	30,000.000	28,912.59	29,390.40	0.04%	477.81
SOUTHERN CO/THE 1.750% 03/15/2028 DD 02/26/21 SEC ID: 842587DH7	90.7200	52,000.000	46,662.12	47,174.40	0.07%	512.28

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SOUTHERN CO/THE 4.850% 03/15/2035 DD 09/09/24 SEC ID: 842587EA1	95.4330	145,000.000	144,790.41	138,377.85	0.20%	-6,412.56
SOUTHWEST GAS CORP 2.200% 06/15/2030 DD 06/04/20 SEC ID: 845011AC9	86.1520	15,000.000	12,255.14	12,922.80	0.02%	667.66
SOUTHWEST GAS CORP 5.450% 03/23/2028 DD 03/23/23 SEC ID: 845011AH8	101.2400	48,000.000	47,802.93	48,595.20	0.07%	792.27
SPIRE MISSOURI INC 5.150% 08/15/2034 DD 08/13/24 SEC ID: 84859DAD9	99.2490	135,000.000	134,554.83	133,986.15	0.19%	-568.68
SPRINT LLC 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	102.1940	127,000.000	129,088.89	129,786.38	0.18%	697.49
STARBUCKS CORP 3.000% 02/14/2032 DD 02/14/22 SEC ID: 855244BC2	87.4690	12,000.000	10,085.89	10,496.28	0.01%	410.39
STATE STREET CORP VAR RT 03/30/2031 DD 09/30/20 SEC ID: 857477BN2	91.6370	10,000.000	8,670.78	9,163.70	0.01%	492.92
STATE STREET CORP VAR RT 10/22/2032 DD 10/22/24 SEC ID: 857477CR2	97.0780	260,000.000	260,000.00	252,402.80	0.36%	-7,597.20
SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/2028 DD 09/17/21 SEC ID: 86562MCG3	89.5880	475,000.000	413,444.31	425,543.00	0.60%	12,098.69
SWEPCO STORM RECOVERY FUNDING 4.880% 09/01/2041 DD 12/18/24 SEC ID: 870696AA9	97.7430	270,000.000	269,867.18	263,906.10	0.37%	-5,961.08
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	99.6010	31,000.000	30,455.00	30,876.31	0.04%	421.31

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SYNCHRONY FINANCIAL 4.875% 06/13/2025 DD 06/13/22 SEC ID: 87165BAS2	99.9030	496,000.000	489,825.75	495,518.88	0.70%	5,693.13
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	104.1670	21,000.000	21,023.42	21,875.07	0.03%	851.65
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	97.1280	955,000.000	921,949.36	927,572.40	1.31%	5,623.04
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21 SEC ID: 87264ABW4	90.7700	43,000.000	38,116.12	39,031.10	0.06%	914.98
T-MOBILE USA INC 2.400% 03/15/2029 DD 12/06/21 SEC ID: 87264ACS2	90.0650	121,000.000	107,746.60	108,978.65	0.15%	1,232.05
TAKE-TWO INTERACTIVE SOFTWARE 5.600% 06/12/2034 DD 06/12/24 SEC ID: 874054AN9	100.7690	80,000.000	79,843.77	80,615.20	0.11%	771.43
TAKEDA PHARMACEUTICAL CO LTD 5.000% 11/26/2028 DD 11/26/19 SEC ID: 874060AW6	100.2300	25,000.000	24,444.86	25,057.50	0.04%	612.64
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	102.3440	500,000.000	510,031.50	511,720.00	0.72%	1,688.50
TARGET CORP 6.350% 11/01/2032 DD 10/31/02 SEC ID: 87612EAK2	108.6720	29,000.000	30,946.74	31,514.88	0.04%	568.14
TELUS CORP 3.700% 09/15/2027 DD 03/06/17 SEC ID: 87971MBF9	96.9700	21,000.000	19,956.93	20,363.70	0.03%	406.77

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TELUS CORP 3.400% 05/13/2032 DD 02/28/22 SEC ID: 87971MBW2	88.2200	31,000.000	26,561.84	27,348.20	0.04%	786.36
TEXAS INSTRUMENTS INC 3.650% 08/16/2032 DD 08/16/22 SEC ID: 882508BP8	91.7400	160,000.000	141,880.08	146,784.00	0.21%	4,903.92
THERMO FISHER SCIENTIFIC INC 4.950% 11/21/2032 DD 11/21/22 SEC ID: 883556CU4	99.3720	16,000.000	15,296.15	15,899.52	0.02%	603.37
THERMO FISHER SCIENTIFIC INC 5.086% 08/10/2033 DD 08/10/23 SEC ID: 883556CX8	99.4790	50,000.000	49,044.88	49,739.50	0.07%	694.62
3M CO 2.375% 08/26/2029 DD 08/26/19 SEC ID: 88579YBJ9	89.7510	16,000.000	13,720.00	14,360.16	0.02%	640.16
TORONTO-DOMINION BANK/THE 5.156% 01/10/2028 DD 01/10/23 SEC ID: 89115A2M3	100.4670	250,000.000	248,630.11	251,167.50	0.36%	2,537.39
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 SEC ID: 89115A2U5	101.6280	12,000.000	11,810.66	12,195.36	0.02%	384.70
TORONTO-DOMINION BANK/THE 4.783% 12/17/2029 DD 12/17/24 SEC ID: 89115A3C4	98.6070	70,000.000	70,000.00	69,024.90	0.10%	-975.10
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16 SEC ID: 891160MJ9	97.1320	95,000.000	89,408.99	92,275.40	0.13%	2,866.41
TOTALENERGIES CAPITAL SA 5.150% 04/05/2034 DD 04/05/24 SEC ID: 89157XAA9	99.5900	330,000.000	325,619.15	328,647.00	0.46%	3,027.85
TRACTOR SUPPLY CO 1.750% 11/01/2030 DD 10/30/20 SEC ID: 892356AA4	83.6460	86,000.000	68,014.26	71,935.56	0.10%	3,921.30

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TRACTOR SUPPLY CO 5.250% 05/15/2033 DD 05/05/23 SEC ID: 892356AB2	100.0060	26,000.000	25,414.02	26,001.56	0.04%	587.54
TOYOTA MOTOR CREDIT CORP 3.375% 04/01/2030 DD 04/01/20 SEC ID: 89236TGY5	92.6220	159,000.000	145,523.59	147,268.98	0.21%	1,745.39
TOYOTA MOTOR CREDIT CORP 5.250% 09/11/2028 DD 09/11/23 SEC ID: 89236TLB9	101.4190	335,000.000	334,556.64	339,753.65	0.48%	5,197.01
TRANSCANADA PIPELINES LTD 4.100% 04/15/2030 DD 04/06/20 SEC ID: 89352HBA6	94.9560	51,000.000	47,044.68	48,427.56	0.07%	1,382.88
TRINITY ACQUISITION PLC 4.400% 03/15/2026 DD 03/22/16 SEC ID: 89641UAC5	99.2950	33,000.000	32,327.41	32,767.35	0.05%	439.94
TRUIST FINANCIAL CORP 1.950% 06/05/2030 DD 06/05/20 SEC ID: 89788MAB8	85.3430	127,000.000	100,924.65	108,385.61	0.15%	7,460.96
TUCSON ELECTRIC POWER CO 3.250% 05/15/2032 DD 02/17/22 SEC ID: 898813AU4	87.8220	105,000.000	88,883.28	92,213.10	0.13%	3,329.82
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21 SEC ID: 902613AH1	94.6110	60,000.000	56,763.63	56,766.60	0.08%	2.97
UDR INC 2.100% 06/15/2033 DD 02/26/21 SEC ID: 90265EAV2	77.0580	12,000.000	8,753.38	9,246.96	0.01%	493.58
UBER TECHNOLOGIES INC 4.300% 01/15/2030 DD 09/09/24 SEC ID: 90353TAN0	96.7410	180,000.000	179,944.29	174,133.80	0.25%	-5,810.49
UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02 SEC ID: 904764AH0	106.2630	15,000.000	15,420.00	15,939.45	0.02%	519.45

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UNILEVER CAPITAL CORP 4.625% 08/12/2034 DD 08/12/24 SEC ID: 904764BV8	96.3420	105,000.000	104,004.92	101,159.10	0.14%	-2,845.82
UNION PACIFIC CORP 2.400% 02/05/2030 DD 01/31/20 SEC ID: 907818FH6	88.7630	53,000.000	46,518.68	47,044.39	0.07%	525.71
UNION PACIFIC CORP 2.800% 02/14/2032 DD 02/14/22 SEC ID: 907818FX1	86.7620	33,000.000	28,245.44	28,631.46	0.04%	386.02
MEXICO GOVERNMENT INTERNATIONA 6.000% 05/07/2036 DD 01/08/24 SEC ID: 91087BAZ3	94.1030	415,000.000	411,816.03	390,527.45	0.55%	-21,288.58
UNITED PARCEL SERVICE INC 4.875% 03/03/2033 DD 02/27/23 SEC ID: 911312BZ8	98.9770	116,000.000	110,947.78	114,813.32	0.16%	3,865.54
US BANCORP VAR RT 11/03/2036 DD 11/03/21 SEC ID: 91159HJB7	81.0030	67,000.000	49,546.62	54,272.01	0.08%	4,725.39
US BANCORP VAR RT 07/23/2030 DD 07/23/24 SEC ID: 91159HJS0	99.9340	275,000.000	275,000.00	274,818.50	0.39%	-181.50
U S TREASURY NOTE 2.875% 04/30/2029 DD 04/30/22 SEC ID: 91282CEM9	94.1130	190,000.000	176,301.80	178,814.70	0.25%	2,512.90
U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 SEC ID: 91282CHE4	97.7970	60,000.000	59,787.77	58,678.20	0.08%	-1,109.57
U S TREASURY NOTE 4.375% 08/15/2026 DD 08/15/23 SEC ID: 91282CHU8	100.1800	375,000.000	374,006.70	375,675.00	0.53%	1,668.30
U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 SEC ID: 91282CHW4	98.4490	5,000.000	4,938.65	4,922.45	0.01%	-16.20

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U S TREASURY NOTE 4.625% 10/15/2026 DD 10/15/23 SEC ID: 91282CJC6	100.6060	5,000.000	4,976.55	5,030.30	0.01%	53.75
U S TREASURY NOTE 4.375% 12/15/2026 DD 12/15/23 SEC ID: 91282CJP7	100.2190	70,000.000	70,481.80	70,153.30	0.10%	-328.50
U S TREASURY NOTE 4.000% 01/15/2027 DD 01/15/24 SEC ID: 91282CJT9	99.5000	170,000.000	169,896.62	169,150.00	0.24%	-746.62
U S TREASURY NOTE 4.250% 02/28/2029 DD 02/29/24 SEC ID: 91282CKD2	99.5200	145,000.000	145,633.64	144,304.00	0.20%	-1,329.64
U S TREASURY NOTE 4.625% 04/30/2029 DD 04/30/24 SEC ID: 91282CKP5	100.9450	190,000.000	191,237.48	191,795.50	0.27%	558.02
U S TREASURY NOTE 3.500% 09/30/2026 DD 09/30/24 SEC ID: 91282CLP4	98.7340	980,000.000	977,968.28	967,593.20	1.37%	-10,375.08
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24 SEC ID: 91282CLW9	97.4220	695,000.000	678,813.98	677,082.90	0.96%	-1,731.08
U S TREASURY NOTE 4.000% 12/15/2027 DD 12/15/24 SEC ID: 91282CMB4	99.2190	975,000.000	967,123.11	967,385.25	1.37%	262.14
U S TREASURY NOTE 4.375% 12/31/2029 DD 12/31/24 SEC ID: 91282CMD0	99.9380	240,000.000	239,943.78	239,851.20	0.34%	-92.58
U S TREASURY NOTE 4.250% 12/31/2026 DD 12/31/24 SEC ID: 91282CME8	100.0000	765,000.000	764,820.89	765,000.00	1.08%	179.11
RTX CORP 4.125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	97.3230	185,000.000	177,817.21	180,047.55	0.25%	2,230.34

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UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20 SEC ID: 91324PDX7	86.2180	15,000.000	12,538.66	12,932.70	0.02%	394.04
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	101.5900	130,000.000	129,464.81	132,067.00	0.19%	2,602.19
UNITEDHEALTH GROUP INC 5.350% 02/15/2033 DD 10/28/22 SEC ID: 91324PER9	100.6050	130,000.000	129,605.44	130,786.50	0.18%	1,181.06
UNIVERSAL HEALTH SERVICES INC 2.650% 10/15/2030 DD 10/15/22 SEC ID: 913903AW0	86.0120	38,000.000	31,604.98	32,684.56	0.05%	1,079.58
UNIVERSAL HEALTH SERVICES INC 4.625% 10/15/2029 DD 09/26/24 SEC ID: 913903BB5	96.4450	90,000.000	89,963.27	86,800.50	0.12%	-3,162.77
VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18 SEC ID: 91913YAV2	97.9890	18,000.000	17,198.30	17,638.02	0.02%	439.72
VALERO ENERGY PARTNERS LP 4.500% 03/15/2028 DD 03/29/18 SEC ID: 91914JAB8	98.5770	68,000.000	65,988.84	67,032.36	0.09%	1,043.52
VERALTO CORP 5.500% 09/18/2026 DD 03/18/24 SEC ID: 92338CAB9	101.1570	120,000.000	119,988.21	121,388.40	0.17%	1,400.19
VERALTO CORP 5.350% 09/18/2028 DD 03/18/24 SEC ID: 92338CAD5	101.2570	127,000.000	126,649.91	128,596.39	0.18%	1,946.48
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13 SEC ID: 92343VBS2	107.6890	118,000.000	120,127.39	127,073.02	0.18%	6,945.63
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20 SEC ID: 92343VFR0	82.4230	160,000.000	127,628.52	131,876.80	0.19%	4,248.28

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VIATRIS INC 2.300% 06/22/2027 DD 06/22/21 SEC ID: 92556VAC0	93.7930	37,000.000	33,421.40	34,703.41	0.05%	1,282.01
VISTRA OPERATIONS CO LLC 144A 5.050% 12/30/2026 DD 12/04/24 SEC ID: 92840VAT9	100.1310	255,000.000	254,872.49	255,334.05	0.36%	461.56
VOLKSWAGEN GROUP OF AMERI 144A 5.650% 09/12/2028 DD 09/12/23 SEC ID: 928668BW1	100.4540	170,000.000	171,094.11	170,771.80	0.24%	-322.31
WEC ENERGY GROUP INC 5.600% 09/12/2026 DD 09/12/23 SEC ID: 92939UAM8	101.2730	11,000.000	10,977.65	11,140.03	0.02%	162.38
WASTE CONNECTIONS INC 4.250% 12/01/2028 DD 11/16/18 SEC ID: 941053AH3	97.8910	43,000.000	41,824.90	42,093.13	0.06%	268.23
WASTE CONNECTIONS INC 3.200% 06/01/2032 DD 03/09/22 SEC ID: 94106BAE1	87.4550	12,000.000	10,119.91	10,494.60	0.01%	374.69
WASTE MANAGEMENT INC 4.950% 03/15/2035 DD 11/04/24 SEC ID: 94106LCE7	97.5230	150,000.000	149,250.19	146,284.50	0.21%	-2,965.69
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 SEC ID: 95000U2G7	90.2410	738,000.000	628,136.10	665,978.58	0.94%	37,842.48
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20 SEC ID: 95000U2K8	99.6940	80,000.000	78,043.65	79,755.20	0.11%	1,711.55
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20 SEC ID: 95000U2S1	94.1830	355,000.000	321,401.69	334,349.65	0.47%	12,947.96
WELLS FARGO & CO VAR RT 10/23/2029 DD 10/23/23 SEC ID: 95000U3G6	104.0590	330,000.000	337,945.83	343,394.70	0.49%	5,448.87

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WELLS FARGO & CO VAR RT 12/03/2035 DD 12/03/24 SEC ID: 95000U3N1	97.3190	35,000.000	35,000.00	34,061.65	0.05%	-938.35
WELLTOWER OP LLC 4.125% 03/15/2029 DD 02/15/19 SEC ID: 95040QAH7	96.6970	342,000.000	323,636.77	330,703.74	0.47%	7,066.97
WELLTOWER OP LLC 2.050% 01/15/2029 DD 06/28/21 SEC ID: 95040QAN4	89.4260	18,000.000	15,419.87	16,096.68	0.02%	676.81
WESTLAKE CORP 3.600% 08/15/2026 DD 02/15/17 SEC ID: 960413AT9	97.9580	28,000.000	27,051.30	27,428.24	0.04%	376.94
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 SEC ID: 961214EX7	84.6110	417,000.000	312,557.26	352,827.87	0.50%	40,270.61
WEYERHAEUSER CO 4.000% 04/15/2030 DD 03/30/20 SEC ID: 962166BY9	94.7510	51,000.000	46,960.72	48,323.01	0.07%	1,362.29
WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03 SEC ID: 969457BM1	118.1060	160,000.000	182,832.74	188,969.60	0.27%	6,136.86
WISCONSIN POWER AND LIGHT CO 5.375% 03/30/2034 DD 03/07/24 SEC ID: 976826BS5	99.5850	207,000.000	206,632.62	206,140.95	0.29%	-491.67
WISCONSIN PUBLIC SERVICE CORP 4.550% 12/01/2029 DD 12/06/24 SEC ID: 976843BQ4	98.6200	260,000.000	259,797.27	256,412.00	0.36%	-3,385.27
WOODSIDE FINANCE LTD 5.100% 09/12/2034 DD 09/12/24 SEC ID: 980236AR4	95.1070	150,000.000	149,625.12	142,660.50	0.20%	-6,964.62
WORKDAY INC 3.700% 04/01/2029 DD 04/01/22 SEC ID: 98138HAH4	95.1010	71,000.000	66,273.61	67,521.71	0.10%	1,248.10

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NISA INT CR MONTI - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ZIMMER BIOMET HOLDINGS INC 2.600% 11/24/2031 DD 11/24/21 SEC ID: 98956PAV4	85.3340	20,000.000	16,131.55	17,066.80	0.02%	935.25
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		71,329,000.000	67,935,631.52	69,128,849.31	97.75%	1,193,217.79
TOTAL FIXED INCOME SECURITIES		71,329,000.000	67,935,631.52	69,128,849.31	97.75%	1,193,217.79
TOTAL ASSETS - BASE:		72,592,782.990	69,523,567.61	70,716,785.40	100.00%	1,193,217.79

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			1,323,103.58	1,323,103.58	0.93%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	84,779.900	84,779.90	84,779.90	0.06%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**84,779.900**	**1,407,883.48**	**1,407,883.48**	**0.99%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**84,779.900**	**1,407,883.48**	**1,407,883.48**	**0.99%**	**0.00**
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24 SEC ID: 00115AAR0	98.3960	425,000.000	430,592.74	418,183.00	0.29%	-12,409.74
COREBRIDGE GLOBAL FUNDING 144A 5.900% 09/19/2028 DD 09/19/23 SEC ID: 00138CAV0	102.8060	75,000.000	74,945.91	77,104.50	0.05%	2,158.59
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	96.8950	1,400,000.000	1,494,048.06	1,356,530.00	0.95%	-137,518.06
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	96.8440	420,000.000	427,077.99	406,744.80	0.29%	-20,333.19
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	95.3150	525,000.000	523,844.90	500,403.75	0.35%	-23,441.15
AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20 SEC ID: 00973RAJ2	92.2450	425,000.000	402,542.16	392,041.25	0.27%	-10,500.91
ALAMEDA CA CORRIDOR TRANSPRTNA 6.600% 10/01/2029 DD 01/01/99 SEC ID: 010869KF1	104.9530	325,000.000	338,564.92	341,097.25	0.24%	2,532.33

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLY AUTO RECEIVABLES TRU 2 A4 4.870% 04/17/2028 DD 10/12/22 SEC ID: 02008MAD1	100.4120	325,000.000	324,092.92	326,339.00	0.23%	2,246.08
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	98.8370	400,000.000	398,662.57	395,348.00	0.28%	-3,314.57
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	88.3480	750,000.000	762,192.08	662,610.00	0.46%	-99,582.08
AMEREN ILLINOIS CO 4.950% 06/01/2033 DD 05/31/23 SEC ID: 02361DBA7	98.1700	400,000.000	394,271.34	392,680.00	0.28%	-1,591.34
AMEREN MISSOURI SECURITIZATION 4.850% 10/01/2041 DD 12/20/24 SEC ID: 023940AA7	97.8560	210,000.000	209,976.03	205,497.60	0.14%	-4,478.43
AMERICAN EXPRESS CO VAR RT 07/27/2029 DD 07/28/23 SEC ID: 025816DH9	101.1160	325,000.000	325,000.00	328,627.00	0.23%	3,627.00
AMERICAN TOWER CORP 3.950% 03/15/2029 DD 03/15/19 SEC ID: 03027XAU4	95.8320	425,000.000	408,152.16	407,286.00	0.29%	-866.16
CENCORA INC 5.150% 02/15/2035 DD 12/09/24 SEC ID: 03073EAY1	97.6780	425,000.000	424,895.71	415,131.50	0.29%	-9,764.21
AMERIPRISE FINANCIAL INC 5.700% 12/15/2028 DD 11/09/23 SEC ID: 03076CAN6	103.0320	350,000.000	349,715.83	360,612.00	0.25%	10,896.17
AMGEN INC 5.250% 03/02/2030 DD 03/02/23 SEC ID: 031162DQ0	100.9520	370,000.000	371,088.77	373,522.40	0.26%	2,433.63

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 8.200% 01/15/2039 DD 01/15/11 SEC ID: 03523TBF4	125.4870	295,000.000	425,377.67	370,186.65	0.26%	-55,191.02
APIDOS CLO XL LTD 40A BR 144A VAR RT 07/15/2037 DD 08/09/24 SEC ID: 03769RAQ8	100.8737	575,000.000	575,000.00	580,023.78	0.41%	5,023.78
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	91.6540	370,000.000	463,643.60	339,119.80	0.24%	-124,523.80
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	100.1259	1,000,000.000	1,000,000.00	1,001,259.00	0.70%	1,259.00
ARIZONA PUBLIC SERVICE CO 5.550% 08/01/2033 DD 06/30/23 SEC ID: 040555DG6	100.0470	318,000.000	311,220.98	318,149.46	0.22%	6,928.48
ARTHUR J GALLAGHER & CO 5.450% 07/15/2034 DD 02/15/24 SEC ID: 04316JAH2	100.6610	400,000.000	410,530.98	402,644.00	0.28%	-7,886.98
ASHTEAD CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19 SEC ID: 045054AJ2	96.1120	425,000.000	413,773.52	408,476.00	0.29%	-5,297.52
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	109.7260	320,000.000	430,199.45	351,123.20	0.25%	-79,076.25
ATHENE GLOBAL FUNDING 144A 5.526% 07/11/2031 DD 07/11/24 SEC ID: 04685A3Z2	100.2230	425,000.000	425,000.00	425,947.75	0.30%	947.75
AUTOZONE INC 5.400% 07/15/2034 DD 06/28/24 SEC ID: 053332BK7	99.4340	425,000.000	424,708.96	422,594.50	0.30%	-2,114.46
AUXILIOR TERM FUNDI 1A A3 144A 5.700% 02/15/2030 DD 12/08/23 SEC ID: 05335JAG8	101.3550	165,000.000	164,965.96	167,235.75	0.12%	2,269.79

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITABLE HOLDINGS INC 4.350% 04/20/2028 DD 10/20/18 SEC ID: 054561AJ4	97.9790	400,000.000	399,770.80	391,916.00	0.27%	-7,854.80
BAE SYSTEMS PLC 144A 3.400% 04/15/2030 DD 04/14/20 SEC ID: 05523RAD9	92.2270	440,000.000	402,448.20	405,798.80	0.28%	3,350.60
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	100.5130	385,000.000	382,093.65	386,975.05	0.27%	4,881.40
BPCE SA 144A VAR RT 10/19/2034 DD 10/19/23 SEC ID: 05571AAS4	106.6010	315,000.000	338,730.92	335,793.15	0.24%	-2,937.77
BX COMMERCIAL MORT VLT5 A 144A VAR RT 11/13/2046 DD 11/01/24 SEC ID: 05614JAA3	100.0080	285,000.000	289,261.18	285,022.80	0.20%	-4,238.38
BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16 SEC ID: 06051GGC7	98.1520	125,000.000	123,028.04	122,690.00	0.09%	-338.04
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 SEC ID: 06051GGM5	89.0200	425,000.000	370,387.62	378,335.00	0.27%	7,947.38
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19 SEC ID: 06051GHQ5	95.8730	775,000.000	745,559.55	743,015.75	0.52%	-2,543.80
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	96.3560	775,000.000	730,032.45	746,759.00	0.52%	16,726.55
BANK OF AMERICA CORP VAR RT 07/22/2033 DD 07/22/22 SEC ID: 06051GKY4	98.0420	200,000.000	191,283.08	196,084.00	0.14%	4,800.92
BANK5 2023-5YR4 5YR4 XA VAR RT 12/15/2056 DD 12/01/23 SEC ID: 06211FBR8	3.3660	880,923.420	35,621.90	29,651.88	0.02%	-5,970.02

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 2.650% 03/08/2027 DD 03/08/22 SEC ID: 06368FAJ8	95.9780	425,000.000	412,272.97	407,906.50	0.29%	-4,366.47
BANK OF NOVA SCOTIA/THE 2.450% 02/02/2032 DD 01/10/22 SEC ID: 06417XAE1	83.4850	475,000.000	414,504.73	396,553.75	0.28%	-17,950.98
BANK 2024-BNK47 BNK47 A5 5.716% 06/15/2057 DD 06/01/24 SEC ID: 06540GAV0	103.4770	675,000.000	715,343.62	698,469.75	0.49%	-16,873.87
BANK 2024-BNK48 BNK48 A5 5.053% 10/15/2057 DD 10/01/24 SEC ID: 06541GAH0	98.4540	250,000.000	252,258.03	246,135.00	0.17%	-6,123.03
BANNER HEALTH 2.480% 01/01/2032 DD 11/04/21 SEC ID: 06654DAF4	83.0460	450,000.000	399,223.53	373,707.00	0.26%	-25,516.53
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20 SEC ID: 06738EBL8	99.2270	425,000.000	418,424.48	421,714.75	0.30%	3,290.27
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20 SEC ID: 06738EBM6	86.8880	375,000.000	322,247.15	325,830.00	0.23%	3,582.85
BARINGS CLO LTD 20 2A B2R 144A VAR RT 10/20/2030 DD 10/20/17 SEC ID: 06759FAD8	100.1345	600,000.000	588,155.68	600,807.00	0.42%	12,651.32
BAY AREA CA TOLL AUTH TOLL BRI 2.069% 04/01/2031 DD 03/17/21 SEC ID: 072024XH0	85.2590	260,000.000	229,955.17	221,673.40	0.16%	-8,281.77
BAYLOR SCOTT & WHITE HOLDINGS 1.777% 11/15/2030 DD 01/21/21 SEC ID: 072863AH6	83.7210	650,000.000	543,298.00	544,186.50	0.38%	888.50

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BBCMS MORTGAGE TRUST 20 C24 XA VAR RT 02/15/2057 DD 02/01/24 SEC ID: 07336VAZ4	10.2350	1,625,631.258	179,662.80	166,383.36	0.12%	-13,279.44
BENEFIT STREET PAR 27A BR 144A VAR RT 10/20/2037 DD 08/28/24 SEC ID: 08179PAS1	100.6013	700,000.000	704,749.89	704,209.10	0.49%	-540.79
BERRY GLOBAL INC 5.500% 04/15/2028 DD 10/15/23 SEC ID: 08576PAL5	100.9810	135,000.000	134,167.79	136,324.35	0.10%	2,156.56
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	84.9990	350,000.000	350,000.00	297,496.50	0.21%	-52,503.50
BON SECOURS MERCY HEALTH INC 2.095% 06/01/2031 DD 10/15/20 SEC ID: 09778PAB1	83.2720	625,000.000	521,032.72	520,450.00	0.36%	-582.72
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	96.4880	420,000.000	445,669.64	405,249.60	0.28%	-40,420.04
BP CAPITAL MARKETS AMERICA INC 4.893% 09/11/2033 DD 05/11/23 SEC ID: 10373QBV1	96.7580	325,000.000	321,340.62	314,463.50	0.22%	-6,877.12
BRAVO RESIDENTIAL NQM2 A1 144A VAR RT 11/25/2061 DD 05/01/22 SEC ID: 10568KAA6	96.5480	96,945.591	96,944.24	93,599.03	0.07%	-3,345.21
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	94.5720	350,000.000	332,789.49	331,002.00	0.23%	-1,787.49
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	81.6830	420,000.000	417,468.25	343,068.60	0.24%	-74,399.65

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BROOKFIELD FINANCE INC 4.350% 04/15/2030 DD 04/09/20 SEC ID: 11271LAE2	96.3930	400,000.000	392,833.19	385,572.00	0.27%	-7,261.19
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22 SEC ID: 114259AV6	98.8910	380,000.000	380,111.34	375,785.80	0.26%	-4,325.54
CBRE SERVICES INC 5.500% 04/01/2029 DD 02/23/24 SEC ID: 12505BAH3	101.6990	35,000.000	34,951.96	35,594.65	0.02%	642.69
CIGNA GROUP/THE 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	97.2320	420,000.000	427,762.48	408,374.40	0.29%	-19,388.08
CME GROUP INC 2.650% 03/15/2032 DD 03/08/22 SEC ID: 12572QAK1	86.1820	175,000.000	158,532.04	150,818.50	0.11%	-7,713.54
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	95.0880	300,000.000	299,461.89	285,264.00	0.20%	-14,197.89
CSX CORP 4.250% 03/15/2029 DD 11/15/18 SEC ID: 126408HM8	97.8970	395,000.000	396,079.90	386,693.15	0.27%	-9,386.75
CSL FINANCE PLC 144A 4.625% 04/27/2042 DD 04/27/22 SEC ID: 12661PAD1	87.9020	400,000.000	381,737.64	351,608.00	0.25%	-30,129.64
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.8750	400,000.000	400,050.38	387,500.00	0.27%	-12,550.38
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 SEC ID: 13063D3S5	97.8680	80,000.000	77,983.42	78,294.40	0.05%	310.98
CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89.7310	450,000.000	419,231.29	403,789.50	0.28%	-15,441.79

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	96.5060	420,000.000	435,217.71	405,325.20	0.28%	-29,892.51
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2030 DD 02/01/24 SEC ID: 14040HDE2	101.3670	275,000.000	283,162.31	278,759.25	0.20%	-4,403.06
CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 SEC ID: 15189YAF3	83.8170	485,000.000	423,595.00	406,512.45	0.29%	-17,082.55
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	97.8530	470,000.000	504,565.40	459,909.10	0.32%	-44,656.30
CHENIERE ENERGY PARTNERS LP 5.950% 06/30/2033 DD 12/30/23 SEC ID: 16411QAQ4	102.4280	145,000.000	144,709.79	148,520.60	0.10%	3,810.81
CHURCH & DWIGHT CO INC 2.300% 12/15/2031 DD 12/10/21 SEC ID: 17136MAA0	83.7140	450,000.000	384,833.31	376,713.00	0.26%	-8,120.31
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20 SEC ID: 172967MQ1	99.5200	425,000.000	420,873.86	422,960.00	0.30%	2,086.14
CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22 SEC ID: 172967PA3	104.8180	885,000.000	936,248.88	927,639.30	0.65%	-8,609.58
CITIZENS FINANCIAL GROUP INC 2.850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	96.6550	250,000.000	243,472.51	241,637.50	0.17%	-1,835.01
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16 SEC ID: 18551PAC3	97.9500	84,000.000	83,752.71	82,278.00	0.06%	-1,474.71

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 EQUIPMENT TRUST 2024- A A3 4.770% 06/15/2029 DD 01/24/24 SEC ID: 18978FAC0	100.2860	200,000.000	199,960.09	200,572.00	0.14%	611.91
COCA-COLA CONSOLIDATED INC 5.450% 06/01/2034 DD 05/29/24 SEC ID: 191098AP7	100.7190	130,000.000	130,032.37	130,934.70	0.09%	902.33
COLUMBIA PIPELINES HOLDIN 144A 5.681% 01/15/2034 DD 01/09/24 SEC ID: 19828AAC1	98.7870	55,000.000	55,032.89	54,332.85	0.04%	-700.04
COLUMBIA PIPELINES OPERAT 144A 5.927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	102.9700	250,000.000	254,430.40	257,425.00	0.18%	2,994.60
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	93.3690	400,000.000	398,204.51	373,476.00	0.26%	-24,728.51
COMM 2015-LC19 MORTGAG LC19 A4 3.183% 02/10/2048 DD 02/01/15 SEC ID: 200474BC7	99.8410	211,946.081	208,603.46	211,609.09	0.15%	3,005.63
COMMONSPIRIT HEALTH 5.205% 12/01/2031 DD 03/20/24 SEC ID: 20268JAR4	99.6050	265,000.000	265,000.00	263,953.25	0.19%	-1,046.75
COMMONSPIRIT HEALTH 5.318% 12/01/2034 DD 03/20/24 SEC ID: 20268JAS2	98.9650	275,000.000	267,944.50	272,153.75	0.19%	4,209.25
CONNECTICUT ST 1.990% 06/01/2030 DD 06/04/21 SEC ID: 20772KPB9	86.8570	530,000.000	477,175.57	460,342.10	0.32%	-16,833.47
CONSOLIDATED EDISON CO OF NEW 5.125% 03/15/2035 DD 11/18/24 SEC ID: 209111GM9	98.3330	425,000.000	425,249.02	417,915.25	0.29%	-7,333.77

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONSTELLATION SOFTWARE IN 144A 5.158% 02/16/2029 DD 02/16/24 SEC ID: 21037XAC4	100.4580	335,000.000	336,521.78	336,534.30	0.24%	12.52
CONSUMERS ENERGY CO 4.625% 05/15/2033 DD 02/23/23 SEC ID: 210518DU7	96.4790	400,000.000	387,802.76	385,916.00	0.27%	-1,886.76
COREVEST AMERICAN FIN 1 A 144A VAR RT 06/17/2055 DD 06/01/22 SEC ID: 21873EAA7	99.8320	219,797.591	219,788.49	219,428.33	0.15%	-360.16
CORNELL UNIVERSITY 4.835% 06/15/2034 DD 04/11/24 SEC ID: 219207AC1	98.0880	295,000.000	295,000.00	289,359.60	0.20%	-5,640.40
COUSINS PROPERTIES LP 5.875% 10/01/2034 DD 08/16/24 SEC ID: 222793AA9	100.1650	400,000.000	402,231.78	400,660.00	0.28%	-1,571.78
COX COMMUNICATIONS INC 144A 1.800% 10/01/2030 DD 09/17/20 SEC ID: 224044CL9	82.4000	470,000.000	393,676.91	387,280.00	0.27%	-6,396.91
CREDIT AGRICOLE SA 144A 5.365% 03/11/2034 DD 03/11/24 SEC ID: 22534PAK9	99.9350	340,000.000	336,907.10	339,779.00	0.24%	2,871.90
UBS GROUP AG 144A VAR RT 09/22/2034 DD 09/22/23 SEC ID: 225401BG2	104.6170	400,000.000	409,095.77	418,468.00	0.29%	9,372.23
CROWN CASTLE INC 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	99.6360	385,000.000	393,293.38	383,598.60	0.27%	-9,694.78
DT MIDSTREAM INC 144A 4.300% 04/15/2032 DD 04/11/22 SEC ID: 23345MAC1	91.2600	90,000.000	81,775.46	82,134.00	0.06%	358.54

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 FINANCE NOR 144A 5.375% 06/25/2034 DD 06/25/24 SEC ID: 233853BA7	99.2360	415,000.000	414,330.72	411,829.40	0.29%	-2,501.32
DALLAS-FORT WORTH TX INTERNATI 2.416% 11/01/2032 DD 08/12/20 SEC ID: 2350366U9	83.7490	550,000.000	481,534.88	460,619.50	0.32%	-20,915.38
DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 04/25/2066 DD 05/01/21 SEC ID: 24381WAA6	87.2450	266,544.662	252,268.42	232,546.89	0.16%	-19,721.53
JOHN DEERE CAPITAL CORP 5.050% 06/12/2034 DD 06/11/24 SEC ID: 24422EXU8	99.6340	400,000.000	399,258.19	398,536.00	0.28%	-722.19
DENVER CITY & CNTY CO ARPT REV 5.500% 11/15/2030 DD 11/15/22 SEC ID: 249182SY3	109.8960	270,000.000	284,606.37	296,719.20	0.21%	12,112.83
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20 SEC ID: 251526CE7	97.4680	300,000.000	275,813.78	292,404.00	0.21%	16,590.22
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	116.2800	300,000.000	357,770.11	348,840.00	0.24%	-8,930.11
DEVON ENERGY CORP 4.500% 01/15/2030 DD 07/15/21 SEC ID: 25179MBF9	96.7600	400,000.000	392,295.55	387,040.00	0.27%	-5,255.55
DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19 SEC ID: 25278XAN9	92.9250	425,000.000	406,473.37	394,931.25	0.28%	-11,542.12

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Asset Detail
by Asset Type
12/31/2024

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
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	93.1630	470,000.000	492,683.52	437,866.10	0.31%	-54,817.42
DOMINION ENERGY INC 1.450% 04/15/2026 DD 04/05/21 SEC ID: 25746UDJ5	95.9140	425,000.000	412,223.96	407,634.50	0.29%	-4,589.46
DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12 SEC ID: 260543CG6	82.0850	425,000.000	370,611.51	348,861.25	0.24%	-21,750.26
DUKE ENERGY CORP 5.450% 06/15/2034 DD 06/07/24 SEC ID: 26441CCE3	99.7440	400,000.000	403,942.46	398,976.00	0.28%	-4,966.46
ENI SPA 144A 5.500% 05/15/2034 DD 05/15/24 SEC ID: 26874RAN8	98.8630	405,000.000	402,430.25	400,395.15	0.28%	-2,035.10
ERAC USA FINANCE LLC 144A 4.900% 05/01/2033 DD 05/01/23 SEC ID: 26884TAW2	97.1140	400,000.000	390,268.30	388,456.00	0.27%	-1,812.30
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	98.1180	470,000.000	499,149.10	461,154.60	0.32%	-37,994.50
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19 SEC ID: 281020AN7	101.6600	375,000.000	382,335.36	381,225.00	0.27%	-1,110.36
ENBRIDGE INC 6.200% 11/15/2030 DD 11/09/23 SEC ID: 29250NBY0	105.4410	85,000.000	84,875.57	89,624.85	0.06%	4,749.28
ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15 SEC ID: 29273RBE8	94.1890	350,000.000	329,971.24	329,661.50	0.23%	-309.74
EQUINIX INC 2.900% 11/18/2026 DD 11/18/19 SEC ID: 29444UBD7	96.5190	425,000.000	415,102.32	410,205.75	0.29%	-4,896.57

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EVERSOURCE ENERGY 5.950% 07/15/2034 DD 04/18/24 SEC ID: 30040WAZ1	102.4710	400,000.000	414,401.77	409,884.00	0.29%	-4,517.77
EXELON CORP 3.400% 04/15/2026 DD 04/07/16 SEC ID: 30161NAU5	98.3480	400,000.000	397,520.79	393,392.00	0.28%	-4,128.79
EXTRA SPACE STORAGE LP 5.350% 01/15/2035 DD 08/12/24 SEC ID: 30225VAT4	98.6630	110,000.000	109,971.39	108,529.30	0.08%	-1,442.09
TELEDYNE FLIR LLC 2.500% 08/01/2030 DD 08/03/20 SEC ID: 302445AE1	87.3710	475,000.000	424,684.09	415,012.25	0.29%	-9,671.84
FHLMC POOL #SD-1218 4.000% 07/01/2049 DD 06/01/22 SEC ID: 3132DNK77	92.7010	1,031,143.908	960,534.16	955,880.71	0.67%	-4,653.45
FHLMC POOL #SD-8213 3.000% 05/01/2052 DD 04/01/22 SEC ID: 3132DWDS9	84.9370	548,632.920	517,812.52	465,992.34	0.33%	-51,820.18
FHLMC POOL #QJ-7721 5.000% 11/01/2054 DD 10/01/24 SEC ID: 3133CYSJ8	96.5950	2,399,997.253	2,316,753.70	2,318,277.35	1.63%	1,523.65
FHLMC POOL #RA-5661 2.000% 07/01/2051 DD 07/01/21 SEC ID: 3133KMJE6	78.8270	1,653,699.170	1,458,960.30	1,303,561.44	0.91%	-155,398.86
FHLMC POOL #RA-7778 4.500% 08/01/2052 DD 08/01/22 SEC ID: 3133KPUB2	94.2060	518,686.929	482,669.82	488,634.21	0.34%	5,964.39
FHLMC POOL #RA-7928 4.500% 09/01/2052 DD 09/01/22 SEC ID: 3133KPYZ5	94.1970	1,973,214.016	1,870,116.59	1,858,708.41	1.30%	-11,408.18
FHLMC MULTICLASS MTG K118 X1 VAR RT 09/25/2030 DD 10/01/20 SEC ID: 3137F62P1	4.3860	6,856,361.993	425,576.52	300,720.04	0.21%	-124,856.48

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FHLMC MULTICLASS MTG 5179 GM 2.000% 01/25/2048 DD 12/01/21 SEC ID: 3137H4YP9	65.4930	500,000.000	380,588.09	327,465.00	0.23%	-53,123.09
FHLMC MULTICLASS MTG K141 A2 2.250% 02/25/2032 DD 04/01/22 SEC ID: 3137H6ZM0	84.4690	896,000.000	755,802.83	756,842.24	0.53%	1,039.41
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22 SEC ID: 3137H73P6	85.1400	1,050,000.000	924,130.80	893,970.00	0.63%	-30,160.80
FHLMC MULTICLASS MT VAR RT 06/25/2055 DD 06/01/22 SEC ID: 3137H7Z22	2.1020	7,665,205.441	214,188.91	161,122.62	0.11%	-53,066.29
FHLMC MULTICLASS MT VAR RT 06/25/2032 DD 06/01/22 SEC ID: 3137H7ZD8	1.6540	27,686,419.255	597,168.39	457,933.37	0.32%	-139,235.02
FHLMC MULTICLASS MT VAR RT 06/25/2032 DD 07/01/22 SEC ID: 3137H8BN0	2.4520	18,833,591.070	595,405.22	461,799.65	0.32%	-133,605.57
FHLMC MULTICLASS MTG K750 A2 3.000% 09/25/2029 DD 11/01/22 SEC ID: 3137H9D71	93.1930	650,000.000	589,262.78	605,754.50	0.42%	16,491.72
FHLMC MULTICLASS MTG K752 A2 4.284% 07/25/2030 DD 08/01/23 SEC ID: 3137HAGZ3	97.4550	800,000.000	756,523.66	779,640.00	0.55%	23,116.34
FHLMC MULTICLASS MTG K507 A2 VAR RT 09/25/2028 DD 09/01/23 SEC ID: 3137HAMS2	100.1940	615,000.000	606,040.31	616,193.10	0.43%	10,152.79
FNMA POOL #0CB1273 2.000% 08/01/2051 DD 07/01/21 SEC ID: 3140QLMX1	78.5640	1,683,044.880	1,483,805.78	1,322,267.38	0.93%	-161,538.40
FNMA POOL #0FM3004 4.000% 01/01/2046 DD 04/01/20 SEC ID: 3140X6KS9	92.8340	948,472.391	920,345.24	880,504.86	0.62%	-39,840.38

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FNMA POOL #0FM9518 2.500% 11/01/2051 DD 11/01/21 SEC ID: 3140XDSG2	82.5330	1,413,883.049	1,294,071.50	1,166,920.10	0.82%	-127,151.40
FNMA POOL #0FM9993 3.500% 07/01/2051 DD 12/01/21 SEC ID: 3140XEC77	89.4520	697,278.902	642,157.45	623,729.92	0.44%	-18,427.53
FNMA POOL #0FS2715 3.500% 04/01/2052 DD 08/01/22 SEC ID: 3140XJAR4	89.5130	708,928.329	652,460.19	634,583.02	0.44%	-17,877.17
FNMA POOL #0MA4379 2.500% 07/01/2051 DD 06/01/21 SEC ID: 31418D2M3	82.1050	1,436,242.900	1,313,389.78	1,179,227.23	0.83%	-134,162.55
FNMA POOL #0MA4398 2.000% 08/01/2051 DD 07/01/21 SEC ID: 31418D3G5	78.1980	1,695,411.415	1,492,707.36	1,325,777.82	0.93%	-166,929.54
FNMA POOL #0MA4238 2.500% 01/01/2051 DD 12/01/20 SEC ID: 31418DV82	82.3970	1,420,649.524	1,300,999.80	1,170,572.59	0.82%	-130,427.21
FNMA POOL #0MA5216 6.000% 11/01/2053 DD 11/01/23 SEC ID: 31418EYN4	100.5670	1,177,347.810	1,180,678.22	1,184,023.37	0.83%	3,345.15
FIFTH THIRD BANCORP VAR RT 01/29/2032 DD 01/29/24 SEC ID: 316773DL1	101.1050	420,000.000	421,223.85	424,641.00	0.30%	3,417.15
FIRSTKEY HOMES 202 SFR2 A 144A 4.250% 07/17/2039 DD 06/29/22 SEC ID: 33767PAA6	97.9710	407,010.715	394,083.18	398,752.47	0.28%	4,669.29
FIRSTKEY HOMES 202 SFR3 A 144A 2.135% 12/17/2038 DD 12/09/21 SEC ID: 33768JAA9	95.1680	363,311.828	339,682.74	345,756.60	0.24%	6,073.86
FLORIDA ST MUNI PWR AGY 3.059% 10/01/2025 DD 06/27/17 SEC ID: 342816P90	98.9320	460,000.000	458,223.18	455,087.20	0.32%	-3,135.98

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 CREDIT AUTO OWNER TRU B B 4.510% 10/15/2027 DD 06/27/22 SEC ID: 34534LAF4	99.8630	390,000.000	389,997.79	389,465.70	0.27%	-532.09
GCAT 2022-NQM3 TR NQM3 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 36168MAA1	96.1950	472,874.080	466,869.57	454,881.22	0.32%	-11,988.35
GM FINANCIAL CONSUMER AUT 4 A3 0.680% 09/16/2026 DD 10/21/21 SEC ID: 362554AC1	99.0690	104,920.308	103,252.69	103,943.50	0.07%	690.81
GM FINANCIAL CONSUMER AUT 4 A4 4.880% 08/16/2028 DD 10/12/22 SEC ID: 36265QAE6	100.5890	625,000.000	624,783.89	628,681.25	0.44%	3,897.36
GM FINANCIAL CONSUMER AUTO 1 B 5.160% 08/16/2029 DD 01/17/24 SEC ID: 36268GAF2	100.8350	400,000.000	399,738.61	403,340.00	0.28%	3,601.39
GM FINANCIAL REVOLVIN 1 A 144A 4.980% 12/11/2036 DD 03/13/24 SEC ID: 36269KAA3	100.8380	795,000.000	794,421.31	801,662.10	0.56%	7,240.79
GENERAL MOTORS FINANCIAL CO IN 5.800% 01/07/2029 DD 12/07/23 SEC ID: 37045XEN2	102.0300	400,000.000	399,739.80	408,120.00	0.29%	8,380.20
GEORGIA POWER CO 4.950% 05/17/2033 DD 05/04/23 SEC ID: 373334KT7	97.9630	415,000.000	414,260.56	406,546.45	0.29%	-7,714.11
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	94.3080	395,000.000	462,080.13	372,516.60	0.26%	-89,563.53
GLENCORE FUNDING LLC 144A 5.371% 04/04/2029 DD 04/04/24 SEC ID: 378272BS6	100.8230	230,000.000	230,000.00	231,892.90	0.16%	1,892.90

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Asset Detail
by Asset Type
12/31/2024

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Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GOLDEN ST TOBACCO SECURITIZATI 2.687% 06/01/2030 DD 12/15/21 SEC ID: 38122NC91	88.3390	450,000.000	387,581.56	397,525.50	0.28%	9,943.94
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22 SEC ID: 38141GZU1	98.8380	625,000.000	624,357.64	617,737.50	0.43%	-6,620.14
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 SEC ID: 38148YAA6	84.7100	350,000.000	294,959.64	296,485.00	0.21%	1,525.36
HCA INC 5.250% 06/15/2026 DD 03/15/16 SEC ID: 404119BT5	100.2480	375,000.000	378,145.15	375,930.00	0.26%	-2,215.15
HSBC HOLDINGS PLC VAR RT 03/09/2034 DD 03/09/23 SEC ID: 404280DV8	103.8190	375,000.000	381,712.41	389,321.25	0.27%	7,608.84
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23 SEC ID: 404280DZ9	101.4730	305,000.000	305,000.00	309,492.65	0.22%	4,492.65
HIT TRUST 2022-HI3 HI32 A 144A VAR RT 07/15/2039 DD 07/06/22 SEC ID: 40442AAA7	100.0000	266,513.234	266,513.23	266,513.23	0.19%	0.00
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18 SEC ID: 413875AW5	98.2290	400,000.000	400,834.33	392,916.00	0.28%	-7,918.33
HEALTH CARE SERVICE CORP 144A 5.450% 06/15/2034 DD 06/10/24 SEC ID: 42218SAL2	99.9980	150,000.000	149,560.97	149,997.00	0.11%	436.03
HEALTHPEAK OP LLC 3.000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	90.5010	425,000.000	397,414.56	384,629.25	0.27%	-12,785.31
HOME DEPOT INC/THE 4.950% 06/25/2034 DD 06/25/24 SEC ID: 437076DE9	98.7280	410,000.000	406,244.83	404,784.80	0.28%	-1,460.03

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12/31/2024

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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
HONDA AUTO RECEIVABLES 20 2 A4 4.910% 09/17/2029 DD 05/30/23 SEC ID: 437927AD8	100.5150	500,000.000	500,572.69	502,575.00	0.35%	2,002.31
HONDA AUTO RECEIVABLES 20 2 A3 5.270% 11/20/2028 DD 05/21/24 SEC ID: 437930AC4	101.2080	515,000.000	514,945.07	521,221.20	0.37%	6,276.13
HONDA AUTO RECEIVABLES 20 4 A3 5.670% 06/21/2028 DD 11/08/23 SEC ID: 438123AC5	101.5870	50,000.000	49,993.23	50,793.50	0.04%	800.27
HONDA AUTO RECEIVABLES 20 4 A4 5.660% 02/21/2030 DD 11/08/23 SEC ID: 438123AD3	102.0200	95,000.000	94,981.17	96,919.00	0.07%	1,937.83
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	86.3220	500,000.000	430,572.01	431,610.00	0.30%	1,037.99
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	81.0370	200,000.000	168,391.50	162,074.00	0.11%	-6,317.50
HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23 SEC ID: 446150BC7	103.2400	75,000.000	75,000.00	77,430.00	0.05%	2,430.00
HYUNDAI CAPITAL AMERICA 144A 5.400% 01/08/2031 DD 01/08/24 SEC ID: 44891ACV7	99.9620	110,000.000	109,654.36	109,958.20	0.08%	303.84
HYUNDAI CAPITAL AMERICA 144A 5.350% 03/19/2029 DD 03/19/24 SEC ID: 44891ACY1	100.5040	300,000.000	299,755.46	301,512.00	0.21%	1,756.54

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HYUNDAI AUTO RECEIVABLES C A3 5.540% 10/16/2028 DD 11/13/23 SEC ID: 44918CAD4	101.4700	550,000.000	553,476.74	558,085.00	0.39%	4,608.26
ICON INVESTMENTS SIX DAC 5.849% 05/08/2029 DD 05/08/24 SEC ID: 45115AAB0	101.9270	400,000.000	400,905.32	407,708.00	0.29%	6,802.68
IDAHO ST HSG & FIN ASSN SF MTG 5.750% 01/01/2053 DD 08/30/23 SEC ID: 45129Y3S3	107.7340	335,000.000	360,131.84	360,908.90	0.25%	777.06
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 SEC ID: 452327AP4	102.6250	120,000.000	119,898.23	123,150.00	0.09%	3,251.77
IMPERIAL FUND MOR NQM4 A1 144A VAR RT 06/25/2067 DD 05/01/22 SEC ID: 45276NAA9	99.4320	442,404.599	442,402.22	439,891.74	0.31%	-2,510.48
TRANE TECHNOLOGIES FINANCING L 3.800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	95.9600	425,000.000	413,709.91	407,830.00	0.29%	-5,879.91
INTEL CORP 2.800% 08/12/2041 DD 08/12/21 SEC ID: 458140BV1	63.8120	410,000.000	314,872.02	261,629.20	0.18%	-53,242.82
INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20 SEC ID: 45866FAK0	86.3629	100,000.000	89,427.18	86,362.93	0.06%	-3,064.25
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18 SEC ID: 460690BP4	99.1030	400,000.000	403,156.01	396,412.00	0.28%	-6,744.01
IOWA ST STUDENT LOAN LIQUIDITY 2.639% 12/01/2028 DD 10/23/19 SEC ID: 462590MF4	91.1590	400,000.000	367,473.26	364,636.00	0.26%	-2,837.26

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IOWA ST STUDENT LOAN LIQUIDITY 4.021% 12/01/2025 DD 06/23/22 SEC ID: 462590MY3	99.3690	145,000.000	145,000.00	144,085.05	0.10%	-914.95
IQVIA INC 6.250% 02/01/2029 DD 02/01/24 SEC ID: 46266TAF5	103.3940	330,000.000	329,612.11	341,200.20	0.24%	11,588.09
ITC HOLDINGS CORP 144A 2.950% 05/14/2030 DD 05/14/20 SEC ID: 465685AQ8	89.4620	450,000.000	397,098.83	402,579.00	0.28%	5,480.17
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	85.3860	1,025,000.000	993,827.03	875,206.50	0.61%	-118,620.53
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19 SEC ID: 46647PBD7	94.6850	275,000.000	256,326.25	260,383.75	0.18%	4,057.50
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20 SEC ID: 46647PBP0	89.4550	175,000.000	159,638.52	156,546.25	0.11%	-3,092.27
JP MORGAN MORTGAG VIS2 A1 144A VAR RT 11/25/2064 DD 07/01/24 SEC ID: 46658DAA7	100.3460	465,196.512	465,191.10	466,806.09	0.33%	1,614.99
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	86.7510	400,000.000	399,296.41	347,004.00	0.24%	-52,292.41
KANSAS ST DEV FIN AUTH REVENUE 5.501% 05/01/2034 DD 03/10/04 SEC ID: 485428ZY5	102.0940	290,000.000	296,391.95	296,072.60	0.21%	-319.35
KEURIG DR PEPPER INC 4.050% 04/15/2032 DD 04/22/22 SEC ID: 49271VAQ3	93.5750	400,000.000	374,042.06	374,300.00	0.26%	257.94

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KEYSIGHT TECHNOLOGIES INC 3.000% 10/30/2029 DD 10/22/19 SEC ID: 49338LAF0	91.1840	450,000.000	420,456.42	410,328.00	0.29%	-10,128.42
KITE REALTY GROUP LP 5.500% 03/01/2034 DD 01/17/24 SEC ID: 49803XAE3	99.4880	425,000.000	431,981.55	422,824.00	0.30%	-9,157.55
KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12 SEC ID: 50076QAN6	105.9940	225,000.000	247,268.61	238,486.50	0.17%	-8,782.11
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16 SEC ID: 50077LAD8	97.6200	300,000.000	295,304.00	292,860.00	0.21%	-2,444.00
LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20 SEC ID: 50249AAH6	73.0140	495,000.000	374,295.36	361,419.30	0.25%	-12,876.06
LLOYDS BANKING GROUP PLC VAR RT 08/11/2033 DD 08/11/22 SEC ID: 53944YAU7	96.1100	500,000.000	500,949.45	480,550.00	0.34%	-20,399.45
LOWE'S COS INC 4.500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	98.0970	400,000.000	401,863.21	392,388.00	0.28%	-9,475.21
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	98.9270	375,000.000	375,000.00	370,976.25	0.26%	-4,023.75
MPLX LP 4.950% 09/01/2032 DD 08/11/22 SEC ID: 55336VBU3	96.4650	375,000.000	368,170.93	361,743.75	0.25%	-6,427.18
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	94.5040	450,000.000	450,000.00	425,268.00	0.30%	-24,732.00
MANULIFE FINANCIAL CORP 4.150% 03/04/2026 DD 03/04/16 SEC ID: 56501RAC0	99.3570	400,000.000	401,393.07	397,428.00	0.28%	-3,965.07

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	98.2430	400,000.000	402,126.88	392,972.00	0.28%	-9,154.88
MARVELL TECHNOLOGY INC 2.450% 04/15/2028 DD 04/12/21 SEC ID: 573874AF1	92.2360	450,000.000	422,236.38	415,062.00	0.29%	-7,174.38
MASSACHUSETTS ST DEV FIN AGY R 3.967% 07/01/2025 DD 09/02/15 SEC ID: 57584XCS8	99.6230	450,000.000	450,479.96	448,303.50	0.31%	-2,176.46
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 SEC ID: 58013MFQ2	93.8250	100,000.000	97,206.52	93,825.00	0.07%	-3,381.52
MCKESSON CORP 4.750% 05/30/2029 DD 11/30/18 SEC ID: 581557BN4	98.9750	300,000.000	295,276.26	296,925.00	0.21%	1,648.74
MERCEDES-BENZ AUTO LEASE A A4 4.710% 02/15/2029 DD 05/24/23 SEC ID: 58768RAD2	100.1990	635,000.000	628,236.62	636,263.65	0.45%	8,027.03
MERCEDES-BENZ AUTO RECEIV 2 A4 6.010% 01/15/2031 DD 10/25/23 SEC ID: 58769FAD7	103.3650	625,000.000	624,809.09	646,031.25	0.45%	21,222.16
METLIFE INC 5.875% 02/06/2041 DD 08/06/10 SEC ID: 59156RAY4	102.1700	355,000.000	357,019.84	362,703.50	0.25%	5,683.66
MET TRANSPRTN AUTH NY REVENUE 6.200% 11/15/2026 DD 07/07/10 SEC ID: 59259YDK2	101.3330	185,000.000	189,478.88	187,466.05	0.13%	-2,012.83
MICHIGAN ST HSG DEV AUTH SF MT 5.750% 06/01/2054 DD 09/27/23 SEC ID: 594654US2	106.0650	385,000.000	406,951.04	408,350.25	0.29%	1,399.21

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MICRON TECHNOLOGY INC 5.300% 01/15/2031 DD 01/12/24 SEC ID: 595112CD3	99.8800	240,000.000	239,852.20	239,712.00	0.17%	-140.20
MID-AMERICA APARTMENTS LP 1.100% 09/15/2026 DD 08/19/21 SEC ID: 59523UAT4	94.2030	410,000.000	389,624.30	386,232.30	0.27%	-3,392.00
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	105.2550	342,000.000	428,518.91	359,972.10	0.25%	-68,546.81
MOODY'S CORP 5.000% 08/05/2034 DD 08/05/24 SEC ID: 615369BA2	97.8750	415,000.000	411,758.02	406,181.25	0.28%	-5,576.77
MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20 SEC ID: 6174468P7	92.8870	800,000.000	738,305.38	743,096.00	0.52%	4,790.62
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20 SEC ID: 6174468Q5	99.1070	600,000.000	588,772.06	594,642.00	0.42%	5,869.94
MORGAN STANLEY VAR RT 01/24/2029 DD 01/23/18 SEC ID: 61744YAP3	96.3980	345,000.000	326,154.64	332,573.10	0.23%	6,418.46
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23 SEC ID: 61747YFG5	99.3270	240,000.000	240,000.00	238,384.80	0.17%	-1,615.20
MORGAN STANLEY VAR RT 02/07/2039 DD 02/07/24 SEC ID: 61747YFM2	100.4690	200,000.000	200,000.00	200,938.00	0.14%	938.00
MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15 SEC ID: 61761JZN2	97.9790	350,000.000	343,828.05	342,926.50	0.24%	-901.55
MOTOROLA SOLUTIONS INC 4.600% 05/23/2029 DD 05/23/19 SEC ID: 620076BN8	98.3470	400,000.000	394,359.68	393,388.00	0.28%	-971.68

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NASDAQ INC 5.350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	101.4380	150,000.000	149,784.51	152,157.00	0.11%	2,372.49
NASDAQ INC 5.550% 02/15/2034 DD 06/28/23 SEC ID: 63111XAJ0	100.9320	200,000.000	196,452.46	201,864.00	0.14%	5,411.54
NATIONAL AUSTRALIA BANK LTD/NE 2.500% 07/12/2026 DD 07/12/16 SEC ID: 63254AAS7	97.0300	425,000.000	418,088.84	412,377.50	0.29%	-5,711.34
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23 SEC ID: 639057AK4	101.9630	370,000.000	370,000.00	377,263.10	0.26%	7,263.10
NEW JERSEY ST TURNPIKE AUTH TU 1.863% 01/01/2031 DD 02/04/21 SEC ID: 646140DU4	84.5260	540,000.000	477,489.90	456,440.40	0.32%	-21,049.50
NEW YORK NY 4.610% 09/01/2037 DD 09/10/24 SEC ID: 64966SGN0	94.8190	710,000.000	710,000.00	673,214.90	0.47%	-36,785.10
NEW YORK CITY NY TRANSITIONAL 3.900% 08/01/2031 DD 09/25/18 SEC ID: 64971XGG7	94.3330	850,000.000	840,459.10	801,830.50	0.56%	-38,628.60
NEW YORK ST TRANSPRTN DEV CORP 5.500% 06/30/2040 DD 12/06/23 SEC ID: 650116GS9	107.1460	105,000.000	108,833.89	112,503.30	0.08%	3,669.41
NISOURCE INC 5.350% 04/01/2034 DD 03/14/24 SEC ID: 65473PAQ8	99.1980	405,000.000	414,351.88	401,751.90	0.28%	-12,599.98
NISSAN AUTO RECEIVABLES 2 B A3 4.460% 05/17/2027 DD 09/28/22 SEC ID: 65480JAC4	99.9760	258,710.032	258,681.07	258,647.94	0.18%	-33.13

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NISSAN AUTO RECEIVABLES 2 B A4 4.450% 11/15/2029 DD 09/28/22 SEC ID: 65480JAD2	99.7980	350,000.000	345,404.07	349,293.00	0.24%	3,888.93
NORTH CAROLINA ST HSG FIN AGY 6.000% 07/01/2053 DD 12/13/22 SEC ID: 658207T88	105.9410	215,000.000	230,555.84	227,773.15	0.16%	-2,782.69
NORTHERN TRUST CORP 1.950% 05/01/2030 DD 05/01/20 SEC ID: 665859AV6	86.3260	475,000.000	429,979.66	410,048.50	0.29%	-19,931.16
NORTHROP GRUMMAN CORP 5.050% 11/15/2040 DD 11/08/10 SEC ID: 666807BD3	94.0800	300,000.000	303,903.43	282,240.00	0.20%	-21,663.43
NUTRIEN LTD 4.900% 03/27/2028 DD 03/27/23 SEC ID: 67077MBA5	99.9630	50,000.000	49,939.65	49,981.50	0.04%	41.85
O'REILLY AUTOMOTIVE INC 4.700% 06/15/2032 DD 06/15/22 SEC ID: 67103HAL1	96.7670	85,000.000	84,788.97	82,251.95	0.06%	-2,537.02
OHA CREDIT PARTN 13A B1R2 144A VAR RT 10/21/2037 DD 09/10/24 SEC ID: 67110NBF1	100.6934	700,000.000	705,238.85	704,853.80	0.49%	-385.05
OHIO ST AIR QUALITY DEV AUTH VAR RT 11/01/2039 DD 06/02/22 SEC ID: 677525WV5	100.8390	50,000.000	50,000.00	50,419.50	0.04%	419.50
OMNICOM GROUP INC 5.300% 11/01/2034 DD 08/02/24 SEC ID: 681919BG0	98.6640	415,000.000	413,675.21	409,455.60	0.29%	-4,219.61
ONE GAS INC 4.250% 09/01/2032 DD 08/08/22 SEC ID: 68235PAM0	94.5890	65,000.000	64,584.34	61,482.85	0.04%	-3,101.49
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20 SEC ID: 68389XBV6	90.3250	180,000.000	156,033.48	162,585.00	0.11%	6,551.52

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	88.0120	265,000.000	235,631.15	233,231.80	0.16%	-2,399.35
OREGON ST SCH BRDS ASSN SHORT- 5.550% 06/30/2028 DD 10/31/02 SEC ID: 686053BN8	101.5690	346,237.344	347,629.61	351,669.81	0.25%	4,040.20
PNC BANK NA 2.700% 10/22/2029 DD 10/22/19 SEC ID: 69349LAS7	89.7140	450,000.000	418,278.55	403,713.00	0.28%	-14,565.55
PACIFIC GAS AND ELECTRIC CO 5.900% 06/15/2032 DD 06/08/22 SEC ID: 694308KG1	102.6730	375,000.000	376,143.06	385,023.75	0.27%	8,880.69
PENSKE TRUCK LEASING CO L 144A 5.550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101.5070	125,000.000	124,612.76	126,883.75	0.09%	2,270.99
PHILADELPHIA PA AUTH FOR INDL 3.964% 04/15/2026 DD 12/19/12 SEC ID: 71783DAD7	99.3490	225,000.000	224,620.40	223,535.25	0.16%	-1,085.15
PHILADELPHIA PA REDEV AUTH 5.239% 09/01/2034 DD 05/25/23 SEC ID: 717868HQ9	99.7420	525,000.000	521,285.16	523,645.50	0.37%	2,360.34
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93.8220	425,000.000	406,594.84	398,743.50	0.28%	-7,851.34
PORSCHE FINANCIAL A 2A A3 144A 5.790% 01/22/2029 DD 11/10/23 SEC ID: 732916AD3	100.8500	120,000.000	119,993.86	121,020.00	0.08%	1,026.14
PORT AUTH OF NEW YORK & NEW JE 5.072% 07/15/2053 DD 06/14/23 SEC ID: 73358XJB9	94.5860	110,000.000	110,000.00	104,044.60	0.07%	-5,955.40

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WELLNGTON IG FI MONT - [redacted]

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12/31/2024

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Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PORT OF OAKLAND CA 2.099% 05/01/2030 DD 12/03/20 SEC ID: 735000TS0	86.7170	505,899.041	454,872.45	438,700.47	0.31%	-16,171.98
PRESIDENT AND FELLOWS OF HARVA 4.609% 02/15/2035 DD 03/12/24 SEC ID: 740816AR4	97.1000	315,000.000	315,000.00	305,865.00	0.21%	-9,135.00
PRINCIPAL FINANCIAL GROUP INC 3.700% 05/15/2029 DD 05/10/19 SEC ID: 74251VAR3	95.2400	400,000.000	390,285.44	380,960.00	0.27%	-9,325.44
PROGRESS RESIDENTI SFR1 A 144A 1.052% 04/17/2038 DD 02/26/21 SEC ID: 74331FAA9	96.9330	301,906.041	274,151.83	292,646.58	0.21%	18,494.75
PROGRESS RESIDENTI SFR5 A 144A 4.451% 06/17/2039 DD 06/23/22 SEC ID: 74332YAA7	98.6930	99,137.807	98,584.30	97,842.08	0.07%	-742.22
PUBLIC SERVICE ELECTRIC AND GA 3.100% 03/15/2032 DD 03/11/22 SEC ID: 74456QCJ3	88.5490	150,000.000	139,803.31	132,823.50	0.09%	-6,979.81
PUBLIC SERVICE ENTERPRISE GROU 5.450% 04/01/2034 DD 03/27/24 SEC ID: 744573AZ9	99.7920	250,000.000	250,090.52	249,480.00	0.17%	-610.52
COOPERATIEVE RABOBANK UA 144A VAR RT 02/28/2029 DD 02/28/23 SEC ID: 74977RDS0	101.3210	370,000.000	370,000.00	374,887.70	0.26%	4,887.70
CITIZENS BANK NA/PROVIDENCE RI VAR RT 08/09/2028 DD 08/09/22 SEC ID: 75524KPG3	99.0780	250,000.000	250,000.00	247,695.00	0.17%	-2,305.00

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REALTY INCOME CORP 5.625% 10/13/2032 DD 10/13/22 SEC ID: 756109BP8	102.1980	350,000.000	349,652.21	357,693.00	0.25%	8,040.79
REGIONS FINANCIAL CORP 1.800% 08/12/2028 DD 08/12/21 SEC ID: 7591EPAT7	89.0650	450,000.000	415,311.33	400,792.50	0.28%	-14,518.83
REPUBLIC SERVICES INC 5.000% 04/01/2034 DD 03/28/23 SEC ID: 760759BC3	97.5620	375,000.000	375,299.74	365,857.50	0.26%	-9,442.24
RGA GLOBAL FUNDING 144A 5.500% 01/11/2031 DD 01/11/24 SEC ID: 76209PAD5	101.0640	195,000.000	194,310.66	197,074.80	0.14%	2,764.14
ROYAL BANK OF CANADA 3.875% 05/04/2032 DD 04/14/22 SEC ID: 78016FZQ0	91.9940	425,000.000	411,546.26	390,974.50	0.27%	-20,571.76
SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20 SEC ID: 785592AX4	96.8660	415,000.000	397,546.77	401,993.90	0.28%	4,447.13
SANTANDER DRIVE AUTO RECEI 3 B 4.130% 08/16/2027 DD 05/18/22 SEC ID: 80285UAE1	99.8330	141,625.759	141,617.65	141,389.24	0.10%	-228.41
SCHLUMBERGER INVESTMENT SA 4.500% 05/15/2028 DD 05/15/23 SEC ID: 806854AK1	99.2150	220,000.000	219,709.56	218,273.00	0.15%	-1,436.56
SMITH & NEPHEW PLC 5.400% 03/20/2034 DD 03/20/24 SEC ID: 83192PAD0	99.2350	115,000.000	114,670.23	114,120.25	0.08%	-549.98
STARBUCKS CORP 2.250% 03/12/2030 DD 03/12/20 SEC ID: 855244AW9	87.6960	500,000.000	437,738.13	438,480.00	0.31%	741.87
STATE STREET CORP VAR RT 11/21/2029 DD 11/21/23 SEC ID: 857477CF8	102.7750	400,000.000	400,000.00	411,100.00	0.29%	11,100.00

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
STRYKER CORP 1.950% 06/15/2030 DD 06/04/20 SEC ID: 863667AY7	85.9640	480,000.000	409,820.39	412,627.20	0.29%	2,806.81
SUTTER HEALTH 5.164% 08/15/2033 DD 06/08/23 SEC ID: 86944BAK9	99.2740	400,000.000	396,766.55	397,096.00	0.28%	329.45
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	104.1670	375,000.000	398,736.98	390,626.25	0.27%	-8,110.73
T-MOBILE USA INC 5.750% 01/15/2034 DD 09/14/23 SEC ID: 87264ADC6	102.5570	430,000.000	429,443.61	440,995.10	0.31%	11,551.49
TAKEDA PHARMACEUTICAL CO LTD 5.300% 07/05/2034 DD 07/05/24 SEC ID: 874060BK1	99.0850	410,000.000	408,911.71	406,248.50	0.28%	-2,663.21
TAMPA ELECTRIC CO 4.900% 03/01/2029 DD 01/30/24 SEC ID: 875127BM3	99.9290	180,000.000	180,288.76	179,872.20	0.13%	-416.56
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.7020	375,000.000	378,578.98	377,632.50	0.26%	-946.48
TEXAS ST 4.680% 10/01/2031 DD 08/29/23 SEC ID: 882724U21	99.9630	440,000.000	440,000.00	439,837.20	0.31%	-162.80
TEXTRON INC 3.000% 06/01/2030 DD 03/17/20 SEC ID: 883203CB5	89.8990	200,000.000	185,034.58	179,798.00	0.13%	-5,236.58
TORONTO-DOMINION BANK/THE 3.200% 03/10/2032 DD 03/10/22 SEC ID: 89114TZV7	87.3910	450,000.000	417,974.85	393,259.50	0.28%	-24,715.35

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOWD POINT MORTGAGE 1 A1 144A VAR RT 01/25/2058 DD 02/01/18 SEC ID: 89176EAA8	98.3540	208,945.080	207,380.55	205,505.84	0.14%	-1,874.71
TOWD POINT MORTGAGE 5 A1 144A VAR RT 07/25/2058 DD 09/01/18 SEC ID: 89176VAA0	95.0010	206,029.116	202,315.72	195,729.72	0.14%	-6,586.00
TOYOTA AUTO RECEIVABLES 2 C A4 3.770% 02/15/2028 DD 08/16/22 SEC ID: 89231CAE7	98.7930	350,000.000	341,396.54	345,775.50	0.24%	4,378.96
TOYOTA MOTOR CREDIT CORP 5.100% 03/21/2031 DD 03/21/24 SEC ID: 89236TLZ6	100.3080	400,000.000	399,894.35	401,232.00	0.28%	1,337.65
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18 SEC ID: 89352HAW9	97.6170	400,000.000	400,229.49	390,468.00	0.27%	-9,761.49
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	85.8620	475,000.000	429,218.70	407,844.50	0.29%	-21,374.20
TUCSON ELECTRIC POWER CO 5.200% 09/15/2034 DD 08/09/24 SEC ID: 898813AW0	98.2080	420,000.000	424,424.45	412,473.60	0.29%	-11,950.85
TYSON FOODS INC 5.400% 03/15/2029 DD 03/08/24 SEC ID: 902494BL6	101.1050	45,000.000	44,937.91	45,497.25	0.03%	559.34
UBS COMMERCIAL MORTGAGE C4 A4 3.563% 10/15/2050 DD 10/01/17 SEC ID: 90276RBE7	94.4690	325,000.000	319,309.25	307,024.25	0.22%	-12,285.00
UMASS MEMORIAL HEALTH CARE OBL 5.363% 07/01/2052 DD 06/08/22 SEC ID: 90407JAA6	90.7800	350,000.000	349,568.79	317,730.00	0.22%	-31,838.79

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 BANCORP 3.000% 07/30/2029 DD 07/29/19 SEC ID: 91159HHW3	91.6450	425,000.000	404,351.65	389,491.25	0.27%	-14,860.40
US BANCORP VAR RT 07/22/2033 DD 07/22/22 SEC ID: 91159HJG6	95.8140	125,000.000	125,158.75	119,767.50	0.08%	-5,391.25
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20 SEC ID: 912810SN9	47.5000	3,450,000.000	2,310,367.35	1,638,750.00	1.15%	-671,617.35
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20 SEC ID: 912810SR0	60.2150	1,720,000.000	1,279,505.40	1,035,698.00	0.73%	-243,807.40
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21 SEC ID: 912810SU3	55.7110	1,550,000.000	1,206,745.13	863,520.50	0.61%	-343,224.63
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22 SEC ID: 912810TH1	81.4300	530,000.000	506,388.75	431,579.00	0.30%	-74,809.75
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23 SEC ID: 912810TN8	81.3870	450,000.000	431,220.13	366,241.50	0.26%	-64,978.63
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 SEC ID: 912810TQ1	88.3280	630,000.000	608,303.37	556,466.40	0.39%	-51,836.97
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23 SEC ID: 912810TR9	81.4300	575,000.000	545,748.41	468,222.50	0.33%	-77,525.91
U S TREASURY BOND 4.500% 11/15/2054 DD 11/15/24 SEC ID: 912810UE6	95.5160	175,000.000	177,921.83	167,153.00	0.12%	-10,768.83
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21 SEC ID: 91282CBJ9	89.8400	1,885,000.000	1,713,821.53	1,693,484.00	1.19%	-20,337.53

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 3.125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	97.1090	1,775,000.000	1,746,959.60	1,723,684.75	1.21%	-23,274.85
U S TREASURY NOTE 4.000% 07/31/2030 DD 07/31/23 SEC ID: 91282CHR5	97.8910	1,475,000.000	1,425,582.09	1,443,892.25	1.01%	18,310.16
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24 SEC ID: 91282CJZ5	95.7540	605,000.000	575,526.12	579,311.70	0.41%	3,785.58
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20 SEC ID: 91324PDX7	86.2180	200,000.000	179,003.99	172,436.00	0.12%	-6,567.99
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	101.5900	290,000.000	289,694.86	294,611.00	0.21%	4,916.14
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22 SEC ID: 92212WAD2	105.5990	210,000.000	208,986.17	221,757.90	0.16%	12,771.73
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 SEC ID: 92343VEU4	95.9450	400,000.000	393,570.72	383,780.00	0.27%	-9,790.72
VERUS SECURITIZATION 5 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 924921AA7	93.4550	476,860.266	466,878.66	445,649.76	0.31%	-21,228.90
VOLKSWAGEN AUTO LOAN ENHA 1 A3 4.630% 07/20/2029 DD 11/26/24 SEC ID: 92868RAD0	100.1990	250,000.000	249,976.90	250,497.50	0.18%	520.60
VOYA FINANCIAL INC 3.650% 06/15/2026 DD 06/13/16 SEC ID: 929089AB6	98.3200	370,000.000	365,664.03	363,784.00	0.26%	-1,880.03
VOYA CLO 2015-3 L 3A A3R3 144A VAR RT 10/20/2031 DD 05/20/24 SEC ID: 92913UBG0	100.1757	500,000.000	500,000.00	500,878.50	0.35%	878.50

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VOYA CLO 2014-4 L 4A A2RA 144A VAR RT 07/14/2031 DD 07/16/18 SEC ID: 92914RBA9	100.2396	400,000.000	392,175.41	400,958.40	0.28%	8,782.99
WELLS FARGO COMMERCIAL RB1 A5 3.635% 03/15/2050 DD 03/01/17 SEC ID: 95000TBS4	95.6560	600,000.000	590,890.16	573,936.00	0.40%	-16,954.16
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19 SEC ID: 95000U2F9	97.6820	850,000.000	818,493.96	830,297.00	0.58%	11,803.04
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20 SEC ID: 95000U2J1	88.1940	600,000.000	517,628.03	529,164.00	0.37%	11,535.97
WELLS FARGO & CO VAR RT 07/25/2033 DD 07/25/22 SEC ID: 95000U3B7	96.5610	210,000.000	213,068.49	202,778.10	0.14%	-10,290.39
WEST VIRGINIA ST ECON DEV AUTH VAR RT 12/01/2042 DD 06/01/22 SEC ID: 95648VBM0	100.0430	575,000.000	575,000.00	575,247.25	0.40%	247.25
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 SEC ID: 958667AE7	102.1480	35,000.000	34,917.79	35,751.80	0.03%	834.01
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	96.2690	410,000.000	424,891.25	394,702.90	0.28%	-30,188.35
WHISTLER PIPELINE LLC 144A 5.700% 09/30/2031 DD 08/05/24 SEC ID: 96337RAB8	99.9070	180,000.000	180,105.36	179,832.60	0.13%	-272.76
WILLIS NORTH AMERICA INC 5.350% 05/15/2033 DD 05/17/23 SEC ID: 970648AM3	99.3780	400,000.000	385,826.27	397,512.00	0.28%	11,685.73

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WELLNGTON IG FI MONT - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WISCONSIN ST GEN FUND ANNUAL A 4.346% 05/01/2029 DD 02/16/23 SEC ID: 977100HW9	99.0450	120,000.000	120,000.00	118,854.00	0.08%	-1,146.00
WORKDAY INC 3.500% 04/01/2027 DD 04/01/22 SEC ID: 98138HAG6	97.4680	380,000.000	376,699.21	370,378.40	0.26%	-6,320.81
ZOETIS INC 5.600% 11/16/2032 DD 11/16/22 SEC ID: 98978VAV5	103.0730	340,000.000	361,768.97	350,448.20	0.25%	-11,320.77
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 SEC ID: NABK7K1Y1	94.0303	200,000.000	192,938.24	188,060.61	0.13%	-4,877.63
ENEL FINANCE INTERNATIONA 144A STEP 07/12/2031 SEC ID: NABKX7FP5	83.7557	500,000.000	408,830.78	418,778.66	0.29%	9,947.88
AMERICA MOVIL SAB DE CV 2.875% 05/07/2030 SEC ID: NABMBKZG4	89.1745	200,000.000	185,371.45	178,349.04	0.13%	-7,022.41
AON CORP / AON GLOBAL HOLDINGS 2.850% 05/28/2027 SEC ID: NABNR46P3	95.5978	390,000.000	382,157.02	372,831.44	0.26%	-9,325.58
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		214,117,581.520	146,363,073.92	141,207,790.66	99.01%	-5,155,283.26
TOTAL FIXED INCOME SECURITIES		214,117,581.520	146,363,073.92	141,207,790.66	99.01%	-5,155,283.26
TOTAL ASSETS - BASE:		214,202,361.420	147,770,957.40	142,615,674.14	100.00%	-5,155,283.26

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Asset Detail
by Asset Type
12/31/2024

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

CASH PI1 - [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			13,056.53	13,056.53	0.51%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,551,129.230	2,551,129.23	2,551,129.23	99.49%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,551,129.230	2,564,185.76	2,564,185.76	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS		2,551,129.230	2,564,185.76	2,564,185.76	100.00%	0.00
TOTAL ASSETS - BASE:		2,551,129.230	2,564,185.76	2,564,185.76	100.00%	0.00

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			2,095.70	2,095.70	0.00%	0.00
DIVIDENDS RECEIVABLE			192,164.34	192,164.34	0.06%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	1,101,313.020	1,101,313.02	1,101,313.02	0.36%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,101,313.020	1,295,573.06	1,295,573.06	0.42%	0.00
TOTAL CASH & CASH EQUIVALENTS		1,101,313.020	1,295,573.06	1,295,573.06	0.42%	0.00
EQUITY						
U.S. DOLLAR						
ABM INDUSTRIES INC SEC ID: 000957100	51.1800	316.000	7,223.76	16,172.88	0.01%	8,949.12
AFLAC INC SEC ID: 001055102	103.4400	5,330.000	122,470.34	551,335.20	0.18%	428,864.86
AT&T INC SEC ID: 00206R102	22.7700	28,903.000	489,101.66	658,121.31	0.21%	169,019.65
ABBOTT LABORATORIES SEC ID: 002824100	113.1100	10,421.000	350,868.01	1,178,719.31	0.38%	827,851.30
ABBVIE INC SEC ID: 00287Y109	177.7000	10,245.000	359,943.90	1,820,536.50	0.59%	1,460,592.60
CONTRA ABIOMED INC SEC ID: 003CVR016	1.0200	340.000	0.00	346.80	0.00%	346.80
ACI WORLDWIDE INC SEC ID: 004498101	51.9100	492.000	5,180.76	25,539.72	0.01%	20,358.96
ACUITY BRANDS INC SEC ID: 00508Y102	292.1300	258.000	14,107.44	75,369.54	0.02%	61,262.10
ADOBE INC SEC ID: 00724F101	444.6800	2,702.000	102,930.79	1,201,525.36	0.39%	1,098,594.57
AECOM SEC ID: 00766T100	106.8200	1,450.000	31,019.60	154,889.00	0.05%	123,869.40
ADVANSIX INC SEC ID: 00773T101	28.4900	183.000	1,021.53	5,213.67	0.00%	4,192.14

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADVANCED MICRO DEVICES INC SEC ID: 007903107	120.7900	9,049.000	284,696.90	1,093,028.71	0.36%	808,331.81
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	134.3400	2,375.000	53,797.96	319,057.50	0.10%	265,259.54
AGREE REALTY CORP SEC ID: 008492100	70.4500	333.000	9,813.51	23,459.85	0.01%	13,646.34
AIRBNB INC SEC ID: 009066101	131.4100	1,906.000	182,456.85	250,467.46	0.08%	68,010.61
AIR LEASE CORP SEC ID: 00912X302	48.2100	1,285.000	45,638.82	61,949.85	0.02%	16,311.03
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	290.0400	1,382.000	86,407.60	400,835.28	0.13%	314,427.68
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	95.6500	1,096.000	36,166.27	104,832.40	0.03%	68,666.13
ALAMO GROUP INC SEC ID: 011311107	185.9100	146.000	4,950.86	27,142.86	0.01%	22,192.00
ALASKA AIR GROUP INC SEC ID: 011659109	64.7500	856.000	14,338.00	55,426.00	0.02%	41,088.00
ALBANY INTERNATIONAL CORP SEC ID: 012348108	79.9700	197.000	4,873.78	15,754.09	0.01%	10,880.31
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	97.5500	357.000	25,139.94	34,825.35	0.01%	9,685.41
ALIGN TECHNOLOGY INC SEC ID: 016255101	208.5100	464.000	52,768.99	96,748.64	0.03%	43,979.65
ALLIANT ENERGY CORP SEC ID: 018802108	59.1400	1,340.000	30,649.35	79,247.60	0.03%	48,598.25
ALLSTATE CORP/THE SEC ID: 020002101	192.7900	2,169.000	81,166.87	418,161.51	0.14%	336,994.64
ALLY FINANCIAL INC SEC ID: 02005N100	36.0100	2,252.000	35,958.18	81,094.52	0.03%	45,136.34
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	235.3100	1,231.000	88,177.72	289,666.61	0.09%	201,488.89

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	190.4400	20,420.000	222,376.89	3,888,784.80	1.26%	3,666,407.91
ALPHABET INC SEC ID: 02079K305	189.3000	39,140.000	991,735.97	7,409,202.00	2.41%	6,417,466.03
ALTRIA GROUP INC SEC ID: 02209S103	52.2900	11,951.000	220,740.06	624,917.79	0.20%	404,177.73
AMAZON.COM INC SEC ID: 023135106	219.3900	49,386.000	2,038,131.53	10,834,794.54	3.52%	8,796,663.01
U-HAUL HOLDING CO SEC ID: 023586100	69.0900	148.000	2,857.01	10,225.32	0.00%	7,368.31
U-HAUL HOLDING CO SEC ID: 023586506	64.0500	1,332.000	30,452.16	85,314.60	0.03%	54,862.44
AMEREN CORP SEC ID: 023608102	89.1400	1,085.000	33,801.46	96,716.90	0.03%	62,915.44
AMENTUM HOLDINGS INC SEC ID: 023939101	21.0300	670.000	4,562.87	14,090.10	0.00%	9,527.23
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	92.2300	2,728.000	100,427.23	251,603.44	0.08%	151,176.21
AMERICAN EXPRESS CO SEC ID: 025816109	296.7900	2,916.000	164,357.87	865,439.64	0.28%	701,081.77
AMERICAN HOMES 4 RENT SEC ID: 02665T306	37.4200	2,898.000	41,120.51	108,443.16	0.04%	67,322.65
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	72.8000	3,868.000	95,143.27	281,590.40	0.09%	186,447.13
LOGILITY SUPPLY CHAIN SOLUTION SEC ID: 029683109	11.0800	604.000	5,031.32	6,692.32	0.00%	1,661.00
AMERICAN TOWER CORP SEC ID: 03027X100	183.4100	2,286.000	101,514.18	419,275.26	0.14%	317,761.08
AMERICAN WATER WORKS CO INC SEC ID: 030420103	124.4900	1,132.000	28,899.96	140,922.68	0.05%	112,022.72

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICOLD REALTY TRUST INC SEC ID: 03064D108	21.4000	6,474.000	147,579.83	138,543.60	0.05%	-9,036.23
CENCORA INC SEC ID: 03073E105	224.6800	1,128.000	37,000.21	253,439.04	0.08%	216,438.83
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	532.4300	1,073.000	50,106.63	571,297.39	0.19%	521,190.76
AMETEK INC SEC ID: 031100100	180.2600	1,497.000	61,639.27	269,849.22	0.09%	208,209.95
AMGEN INC SEC ID: 031162100	260.6400	3,475.000	191,664.72	905,724.00	0.29%	714,059.28
AMPHENOL CORP SEC ID: 032095101	69.4500	9,240.000	61,793.31	641,718.00	0.21%	579,924.69
ANALOG DEVICES INC SEC ID: 032654105	212.4600	3,315.000	206,798.33	704,304.90	0.23%	497,506.57
ANAVEX LIFE SCIENCES CORP SEC ID: 032797300	10.7400	37,881.000	147,123.44	406,841.94	0.13%	259,718.50
ANSYS INC SEC ID: 03662Q105	337.3300	547.000	29,023.82	184,519.51	0.06%	155,495.69
ELEVANCE HEALTH INC SEC ID: 036752103	368.9000	835.000	111,538.78	308,031.50	0.10%	196,492.72
APA CORP SEC ID: 03743Q108	23.0900	3,094.000	34,363.87	71,440.46	0.02%	37,076.59
APELLIS PHARMACEUTICALS INC SEC ID: 03753U106	31.9100	985.000	26,831.40	31,431.35	0.01%	4,599.95
APOGEE ENTERPRISES INC SEC ID: 037598109	71.4100	1,708.000	31,645.70	121,968.28	0.04%	90,322.58
APOLLO GLOBAL MANAGEMENT INC SEC ID: 03769M106	165.1600	3,289.000	140,309.43	543,211.24	0.18%	402,901.81
APPLE INC SEC ID: 037833100	250.4200	80,239.000	543,136.71	20,093,450.38	6.53%	19,550,313.67
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	239.4700	146.000	4,991.74	34,962.62	0.01%	29,970.88

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
APPLIED MATERIALS INC SEC ID: 038222105	162.6300	6,237.000	105,639.14	1,014,323.31	0.33%	908,684.17
APPLOVIN CORP SEC ID: 03831W108	323.8300	2,000.000	160,766.67	647,660.00	0.21%	486,893.33
ARBUTUS BIOPHARMA CORP SEC ID: 03879J100	3.2700	22,540.000	50,607.30	73,705.80	0.02%	23,098.50
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	50.5200	3,831.000	122,982.51	193,542.12	0.06%	70,559.61
ARCOSA INC SEC ID: 039653100	96.7400	433.000	5,891.40	41,888.42	0.01%	35,997.02
ARISTA NETWORKS INC SEC ID: 040413205	110.5300	4,720.000	43,057.45	521,701.60	0.17%	478,644.15
ARMADA HOFFLER PROPERTIES INC SEC ID: 04208T108	10.2300	4,448.000	33,609.64	45,503.04	0.01%	11,893.40
ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	141.3300	10.000	383.68	1,413.30	0.00%	1,029.62
ARROW FINANCIAL CORP SEC ID: 042744102	28.7100	287.000	4,919.70	8,239.77	0.00%	3,320.07
ARTESIAN RESOURCES CORP SEC ID: 043113208	31.6200	224.000	5,028.80	7,082.88	0.00%	2,054.08
ASSOCIATED BANC-CORP SEC ID: 045487105	23.9000	2,860.000	29,199.51	68,354.00	0.02%	39,154.49
ASSURANT INC SEC ID: 04621X108	213.2200	342.000	10,105.19	72,921.24	0.02%	62,816.05
ATEA PHARMACEUTICALS INC SEC ID: 04683R106	3.3500	59,417.000	191,484.70	199,046.95	0.06%	7,562.25
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	37.8800	802.000	9,587.27	30,379.76	0.01%	20,792.49
ATLASSIAN CORP SEC ID: 049468101	243.3800	1,209.000	131,099.42	294,246.42	0.10%	163,147.00

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Asset Detail
by Asset Type
12/31/2024

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
ATMOS ENERGY CORP SEC ID: 049560105	139.2700	538.000	17,382.78	74,927.26	0.02%	57,544.48
AUTODESK INC SEC ID: 052769106	295.5700	1,560.000	53,912.82	461,089.20	0.15%	407,176.38
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	292.7300	2,789.000	105,255.76	816,423.97	0.27%	711,168.21
AUTONATION INC SEC ID: 05329W102	169.8400	529.000	11,207.50	89,845.36	0.03%	78,637.86
AUTOZONE INC SEC ID: 053332102	3,202.0000	90.000	76,095.25	288,180.00	0.09%	212,084.75
AVALONBAY COMMUNITIES INC SEC ID: 053484101	219.9700	626.000	79,476.42	137,701.22	0.04%	58,224.80
AVANTOR INC SEC ID: 05352A100	21.0700	2,317.000	33,255.10	48,819.19	0.02%	15,564.09
AVEPOINT INC SEC ID: 053604104	16.5100	25,526.000	91,770.97	421,434.26	0.14%	329,663.29
AVERY DENNISON CORP SEC ID: 053611109	187.1300	640.000	18,284.80	119,763.20	0.04%	101,478.40
AVIENT CORP SEC ID: 05368V106	40.8600	1,466.000	32,953.35	59,900.76	0.02%	26,947.41
AVIDXCHANGE HOLDINGS INC SEC ID: 05368X102	10.3400	5,782.000	38,599.85	59,785.88	0.02%	21,186.03
AVISTA CORP SEC ID: 05379B107	36.6300	1,232.000	38,925.49	45,128.16	0.01%	6,202.67
AXON ENTERPRISE INC SEC ID: 05464C101	594.3200	441.000	40,148.64	262,095.12	0.09%	221,946.48
BOK FINANCIAL CORP SEC ID: 05561Q201	106.4500	327.000	15,020.32	34,809.15	0.01%	19,788.83
BWX TECHNOLOGIES INC SEC ID: 05605H100	111.3900	630.000	11,904.08	70,175.70	0.02%	58,271.62
BAKER HUGHES CO SEC ID: 05722G100	41.0200	4,954.000	112,808.85	203,213.08	0.07%	90,404.23

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Asset Detail
by Asset Type
12/31/2024

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
BALCHEM CORP SEC ID: 057665200	162.9950	356.000	24,365.36	58,026.22	0.02%	33,660.86
BALL CORP SEC ID: 058498106	55.1300	1,704.000	38,305.92	93,941.52	0.03%	55,635.60
BANCFIRST CORP SEC ID: 05945F103	117.1800	264.000	5,043.72	30,935.52	0.01%	25,891.80
BANK OF AMERICA CORP SEC ID: 060505104	43.9500	36,411.000	498,458.61	1,600,263.45	0.52%	1,101,804.84
BANK OF HAWAII CORP SEC ID: 062540109	71.2400	324.000	14,878.08	23,081.76	0.01%	8,203.68
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	76.8300	2,798.000	75,633.12	214,970.34	0.07%	139,337.22
BARNES GROUP INC SEC ID: 067806109	47.2600	209.000	4,903.14	9,877.34	0.00%	4,974.20
BATH & BODY WORKS INC SEC ID: 070830104	38.7700	2,696.000	26,291.35	104,523.92	0.03%	78,232.57
BAXTER INTERNATIONAL INC SEC ID: 071813109	29.1600	3,403.000	83,185.00	99,231.48	0.03%	16,046.48
BECTON DICKINSON & CO SEC ID: 075887109	226.8700	1,471.000	107,769.90	333,725.77	0.11%	225,955.87
BELLRING BRANDS INC SEC ID: 07831C103	75.3400	550.000	5,923.46	41,437.00	0.01%	35,513.54
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	45.4000	703.000	10,258.48	31,916.20	0.01%	21,657.72
W R BERKLEY CORP SEC ID: 084423102	58.5200	2,638.000	21,354.12	154,375.76	0.05%	133,021.64
BERKSHIRE HATHAWAY INC SEC ID: 084670702	453.2800	9,523.000	889,465.83	4,316,585.44	1.40%	3,427,119.61
BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	28.4300	4,166.000	36,311.69	118,439.38	0.04%	82,127.69
BERRY GLOBAL GROUP INC SEC ID: 08579W103	64.6700	954.000	13,787.65	61,695.18	0.02%	47,907.53

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Asset Detail
by Asset Type
12/31/2024

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
BEST BUY CO INC SEC ID: 086516101	85.8000	1,195.000	14,483.40	102,531.00	0.03%	88,047.60
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	65.7300	1,228.000	30,086.00	80,716.44	0.03%	50,630.44
BIOGEN INC SEC ID: 09062X103	152.9200	799.000	39,244.14	122,183.08	0.04%	82,938.94
BIO-TECHNE CORP SEC ID: 09073M104	72.0300	812.000	14,837.10	58,488.36	0.02%	43,651.26
BLACKBAUD INC SEC ID: 09227Q100	73.9200	188.000	4,998.92	13,896.96	0.00%	8,898.04
BLACKSTONE INC SEC ID: 09260D107	172.4200	3,407.000	327,797.51	587,434.94	0.19%	259,637.43
BLACKROCK INC SEC ID: 09290D101	1,025.1100	641.000	132,791.09	657,095.51	0.21%	524,304.42
BLUE OWL CAPITAL INC SEC ID: 09581B103	23.2600	11,004.000	94,364.30	255,953.04	0.08%	161,588.74
BOEING CO/THE SEC ID: 097023105	177.0000	3,721.000	339,544.58	658,617.00	0.21%	319,072.42
BOOKING HOLDINGS INC SEC ID: 09857L108	4,968.4200	171.000	81,469.91	849,599.82	0.28%	768,129.91
BORGWARNER INC SEC ID: 099724106	31.7900	2,246.000	55,107.62	71,400.34	0.02%	16,292.72
BOSTON BEER CO INC/THE SEC ID: 100557107	299.9800	58.000	5,150.40	17,398.84	0.01%	12,248.44
BOSTON SCIENTIFIC CORP SEC ID: 101137107	89.3200	6,615.000	49,378.76	590,851.80	0.19%	541,473.04
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	56.5600	9,844.000	251,898.47	556,776.64	0.18%	304,878.17
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	27.8400	3,158.000	34,095.61	87,918.72	0.03%	53,823.11
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	226.0900	685.000	14,727.50	154,871.65	0.05%	140,144.15

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Asset Detail
by Asset Type
12/31/2024

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
BROADCOM INC SEC ID: 11135F101	231.8400	23,583.000	644,482.30	5,467,482.72	1.78%	4,823,000.42
BROOKDALE SENIOR LIVING INC SEC ID: 112463104	5.0300	13,820.000	34,485.90	69,514.60	0.02%	35,028.70
BROOKFIELD RENEWABLE CORP SEC ID: 11285B108	27.6600	5,676.000	137,619.62	156,998.16	0.05%	19,378.54
BROWN & BROWN INC SEC ID: 115236101	102.0200	1,382.000	17,406.29	140,991.64	0.05%	123,585.35
BROWN-FORMAN CORP SEC ID: 115637209	37.9800	1,317.000	21,085.96	50,019.66	0.02%	28,933.70
BRUNOS INC NEW SEC ID: 116881202	0.0000	50.000	500.00	0.00	0.00%	-500.00
BRUNSWICK CORP/DE SEC ID: 117043109	64.6800	903.000	20,341.83	58,406.04	0.02%	38,064.21
BURLINGTON STORES INC SEC ID: 122017106	285.0600	266.000	49,130.16	75,825.96	0.02%	26,695.80
BYLINE BANCORP INC SEC ID: 124411109	29.0000	3,239.000	33,089.76	93,931.00	0.03%	60,841.24
C3.AI INC SEC ID: 12468P104	34.4300	8,727.000	94,387.50	300,470.61	0.10%	206,083.11
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	195.4000	402.000	16,361.30	78,550.80	0.03%	62,189.50
CBRE GROUP INC SEC ID: 12504L109	131.2900	1,423.000	32,425.28	186,825.67	0.06%	154,400.39
CDW CORP/DE SEC ID: 12514G108	174.0400	323.000	31,349.17	56,214.92	0.02%	24,865.75
CIGNA GROUP/THE SEC ID: 125523100	276.1400	2,283.000	120,373.39	630,427.62	0.20%	510,054.23
CME GROUP INC SEC ID: 12572Q105	232.2300	1,753.000	103,678.37	407,099.19	0.13%	303,420.82
CMS ENERGY CORP SEC ID: 125896100	66.6500	1,589.000	30,429.35	105,906.85	0.03%	75,477.50
CNA FINANCIAL CORP SEC ID: 126117100	48.3700	1,804.000	49,173.02	87,259.48	0.03%	38,086.46

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PARAMETRIC US PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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
CSX CORP SEC ID: 126408103	32.2700	11,127.000	40,007.87	359,068.29	0.12%	319,060.42
CVB FINANCIAL CORP SEC ID: 126600105	21.4100	554.000	4,875.20	11,861.14	0.00%	6,985.94
CVS HEALTH CORP SEC ID: 126650100	44.8900	6,405.000	213,062.14	287,520.45	0.09%	74,458.31
CABOT CORP SEC ID: 127055101	91.3100	1,707.000	44,822.28	155,866.17	0.05%	111,043.89
COTERRA ENERGY INC SEC ID: 127097103	25.5400	10,595.000	43,773.45	270,596.30	0.09%	226,822.85
CACTUS INC SEC ID: 127203107	58.3600	2,076.000	27,003.38	121,155.36	0.04%	94,151.98
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	300.4600	1,601.000	16,346.21	481,036.46	0.16%	464,690.25
CADENCE BANK SEC ID: 12740C103	34.4500	3,543.000	33,739.42	122,056.35	0.04%	88,316.93
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	45.3300	279.000	5,091.75	12,647.07	0.00%	7,555.32
TOPGOLF CALLAWAY BRANDS CORP SEC ID: 131193104	7.8600	781.000	4,810.96	6,138.66	0.00%	1,327.70
CAMDEN PROPERTY TRUST SEC ID: 133131102	116.0400	428.000	22,136.16	49,665.12	0.02%	27,528.96
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	178.3200	3,228.000	173,862.59	575,616.96	0.19%	401,754.37
CAREDX INC SEC ID: 14167L103	21.4100	5,580.000	44,338.10	119,467.80	0.04%	75,129.70
CARETRUST REIT INC SEC ID: 14174T107	27.0500	2,992.000	36,743.55	80,933.60	0.03%	44,190.05
CARLISLE COS INC SEC ID: 142339100	368.8400	264.000	21,060.22	97,373.76	0.03%	76,313.54
CARMAX INC SEC ID: 143130102	81.7600	1,537.000	40,100.33	125,665.12	0.04%	85,564.79

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CARRIER GLOBAL CORP SEC ID: 14448C104	68.2600	5,374.000	62,550.10	366,829.24	0.12%	304,279.14
CARTER'S INC SEC ID: 146229109	54.1900	2,091.000	103,477.48	113,311.29	0.04%	9,833.81
CARVANA CO SEC ID: 146869102	203.3600	634.000	157,479.26	128,930.24	0.04%	-28,549.02
CASEY'S GENERAL STORES INC SEC ID: 147528103	396.2300	113.000	4,901.94	44,773.99	0.01%	39,872.05
CATERPILLAR INC SEC ID: 149123101	362.7600	3,490.000	231,939.57	1,266,032.40	0.41%	1,034,092.83
CATHAY GENERAL BANCORP SEC ID: 149150104	47.6100	471.000	6,579.87	22,424.31	0.01%	15,844.44
CELANESE CORP SEC ID: 150870103	69.2100	1,614.000	73,336.26	111,704.94	0.04%	38,368.68
CELSIUS HOLDINGS INC SEC ID: 15118V207	26.3400	6,387.000	101,498.56	168,233.58	0.05%	66,735.02
CENTENE CORP SEC ID: 15135B101	60.5800	1,764.000	18,693.00	106,863.12	0.03%	88,170.12
CENTERPOINT ENERGY INC SEC ID: 15189T107	31.7300	3,850.000	55,009.40	122,160.50	0.04%	67,151.10
CENTRAL GARDEN & PET CO SEC ID: 153527205	33.0500	1,321.000	22,118.82	43,659.05	0.01%	21,540.23
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	184.6000	200.000	33,978.00	36,920.00	0.01%	2,942.00
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	342.7700	494.000	50,420.90	169,328.38	0.06%	118,907.48
CHEMOURS CO/THE SEC ID: 163851108	16.9000	1,072.000	11,221.47	18,116.80	0.01%	6,895.33
CHENIERE ENERGY INC SEC ID: 16411R208	214.8700	2,525.000	78,168.26	542,546.75	0.18%	464,378.49
EXPAND ENERGY CORP SEC ID: 165167735	99.5500	1,539.000	29,560.20	153,207.45	0.05%	123,647.25

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by Asset Type
12/31/2024

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
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	121.3500	366.000	13,240.44	44,414.10	0.01%	31,173.66
CHEVRON CORP SEC ID: 166764100	144.8400	8,497.000	549,910.26	1,230,705.48	0.40%	680,795.22
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	60.3000	9,000.000	80,182.76	542,700.00	0.18%	462,517.24
CHURCH & DWIGHT CO INC SEC ID: 171340102	104.7100	1,672.000	41,186.43	175,075.12	0.06%	133,888.69
CIENA CORP SEC ID: 171779309	84.8100	1,727.000	25,278.11	146,466.87	0.05%	121,188.76
CINCINNATI FINANCIAL CORP SEC ID: 172062101	143.7000	647.000	20,270.98	92,973.90	0.03%	72,702.92
CIRRUS LOGIC INC SEC ID: 172755100	99.5800	266.000	3,777.20	26,488.28	0.01%	22,711.08
CISCO SYSTEMS INC SEC ID: 17275R102	59.2000	21,188.000	518,268.04	1,254,329.60	0.41%	736,061.56
CINTAS CORP SEC ID: 172908105	182.7000	1,784.000	16,825.45	325,936.80	0.11%	309,111.35
CITIGROUP INC SEC ID: 172967424	70.3900	7,133.000	267,825.93	502,091.87	0.16%	234,265.94
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	43.7600	4,358.000	89,472.49	190,706.08	0.06%	101,233.59
CITY HOLDING CO SEC ID: 177835105	118.4800	156.000	4,907.76	18,482.88	0.01%	13,575.12
CLEARWAY ENERGY INC SEC ID: 18539C204	26.0000	1,644.000	34,011.14	42,744.00	0.01%	8,732.86
CLOROX CO/THE SEC ID: 189054109	162.4100	1,068.000	68,030.53	173,453.88	0.06%	105,423.35
CLOUDFLARE INC SEC ID: 18915M107	107.6800	1,819.000	143,860.62	195,869.92	0.06%	52,009.30
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	1,259.9900	158.000	9,996.66	199,078.42	0.06%	189,081.76
COCA-COLA CO/THE SEC ID: 191216100	62.2600	17,152.000	402,471.36	1,067,883.52	0.35%	665,412.16

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Asset Detail
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12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	77.0700	1,458.000	78,774.00	112,368.06	0.04%	33,594.06
COGNEX CORP SEC ID: 192422103	35.8600	600.000	5,055.00	21,516.00	0.01%	16,461.00
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	76.9000	3,947.000	80,491.66	303,524.30	0.10%	223,032.64
COHERENT CORP SEC ID: 19247G107	94.7300	1,169.000	26,313.34	110,739.37	0.04%	84,426.03
COINBASE GLOBAL INC SEC ID: 19260Q107	248.3000	958.000	78,361.58	237,871.40	0.08%	159,509.82
COLGATE-PALMOLIVE CO SEC ID: 194162103	90.9100	5,036.000	175,761.41	457,822.76	0.15%	282,061.35
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	27.0100	529.000	9,517.21	14,288.29	0.00%	4,771.08
COMCAST CORP SEC ID: 20030N101	37.5300	22,596.000	276,723.42	848,027.88	0.28%	571,304.46
COMERICA INC SEC ID: 200340107	61.8500	1,338.000	43,117.64	82,755.30	0.03%	39,637.66
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	62.3100	1,519.000	28,692.24	94,648.89	0.03%	65,956.65
COMMERCIAL METALS CO SEC ID: 201723103	49.6000	1,375.000	19,717.50	68,200.00	0.02%	48,482.50
COMMUNITY FINANCIAL SYSTEM INC SEC ID: 203607106	61.6800	219.000	5,315.13	13,507.92	0.00%	8,192.79
CONAGRA BRANDS INC SEC ID: 205887102	27.7500	3,332.000	73,214.54	92,463.00	0.03%	19,248.46
CONCENTRIX CORP SEC ID: 20602D101	43.2700	273.000	9,676.12	11,812.71	0.00%	2,136.59
CONCENTRA GROUP HOLDINGS PAREN SEC ID: 20603L102	19.7800	484.000	2,354.83	9,573.52	0.00%	7,218.69

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12/31/2024

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
CONOCOPHILLIPS SEC ID: 20825C104	99.1700	7,833.000	285,371.83	776,798.61	0.25%	491,426.78
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	23.8600	59.000	655.37	1,407.74	0.00%	752.37
CONSOLIDATED EDISON INC SEC ID: 209115104	89.2300	1,403.000	66,866.89	125,189.69	0.04%	58,322.80
CONSTELLATION BRANDS INC SEC ID: 21036P108	221.0000	497.000	53,466.49	109,837.00	0.04%	56,370.51
CONSTELLATION ENERGY CORP SEC ID: 21037T109	223.7100	1,701.000	167,585.36	380,530.71	0.12%	212,945.35
COOPER COS INC/THE SEC ID: 216648501	91.9300	636.000	21,814.66	58,467.48	0.02%	36,652.82
COPART INC SEC ID: 217204106	57.3900	1,760.000	4,946.70	101,006.40	0.03%	96,059.70
CORNING INC SEC ID: 219350105	47.5200	4,485.000	55,973.81	213,127.20	0.07%	157,153.39
QUIDELORTHO CORP SEC ID: 219798105	44.5500	3,678.000	140,670.11	163,854.90	0.05%	23,184.79
CORPAY INC SEC ID: 219948106	338.4200	477.000	77,793.47	161,426.34	0.05%	83,632.87
CORTEVA INC SEC ID: 22052L104	56.9600	4,694.000	120,668.53	267,370.24	0.09%	146,701.71
COSTCO WHOLESALE CORP SEC ID: 22160K105	916.2700	2,635.000	157,490.35	2,414,371.45	0.78%	2,256,881.10
COSTAR GROUP INC SEC ID: 22160N109	71.5900	1,983.000	88,766.56	141,962.97	0.05%	53,196.41
COUPANG INC SEC ID: 22266T109	21.9800	7,090.000	140,351.55	155,838.20	0.05%	15,486.65
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	342.1600	1,443.000	188,788.50	493,736.88	0.16%	304,948.38
CROWN CASTLE INC SEC ID: 22822V101	90.7600	2,536.000	142,783.28	230,167.36	0.07%	87,384.08

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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
CROWN HOLDINGS INC SEC ID: 228368106	82.6900	531.000	18,044.86	43,908.39	0.01%	25,863.53
CUBESMART SEC ID: 229663109	42.8500	1,197.000	22,013.13	51,291.45	0.02%	29,278.32
CULLEN/FROST BANKERS INC SEC ID: 229899109	134.2500	499.000	28,173.54	66,990.75	0.02%	38,817.21
CUMMINS INC SEC ID: 231021106	348.6000	906.000	106,806.25	315,831.60	0.10%	209,025.35
DR HORTON INC SEC ID: 23331A109	139.8200	1,718.000	42,998.56	240,210.76	0.08%	197,212.20
DTE ENERGY CO SEC ID: 233331107	120.7500	1,473.000	52,229.32	177,864.75	0.06%	125,635.43
DT MIDSTREAM INC SEC ID: 23345M107	99.4300	736.000	9,334.57	73,180.48	0.02%	63,845.91
DXC TECHNOLOGY CO SEC ID: 23355L106	19.9800	2,063.000	32,477.44	41,218.74	0.01%	8,741.30
DANAHER CORP SEC ID: 235851102	229.5500	3,529.000	202,988.07	810,081.95	0.26%	607,093.88
DARDEN RESTAURANTS INC SEC ID: 237194105	186.6900	528.000	21,736.68	98,572.32	0.03%	76,835.64
DARLING INGREDIENTS INC SEC ID: 237266101	33.6900	1,553.000	23,051.12	52,320.57	0.02%	29,269.45
DATADOG INC SEC ID: 23804L103	142.8900	1,435.000	91,134.67	205,047.15	0.07%	113,912.48
DAVITA INC SEC ID: 23918K108	149.5500	1,010.000	28,274.95	151,045.50	0.05%	122,770.55
DECKERS OUTDOOR CORP SEC ID: 243537107	203.0900	648.000	5,114.88	131,602.32	0.04%	126,487.44
DEERE & CO SEC ID: 244199105	423.7000	1,428.000	80,965.29	605,043.60	0.20%	524,078.31
DELL TECHNOLOGIES INC SEC ID: 24703L202	115.2400	1,269.000	148,255.92	146,239.56	0.05%	-2,016.36
DELTA AIR LINES INC SEC ID: 247361702	60.5000	3,876.000	52,272.18	234,498.00	0.08%	182,225.82

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Asset Detail
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12/31/2024

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
DENNY'S CORP SEC ID: 24869P104	6.0500	1,279.000	4,898.57	7,737.95	0.00%	2,839.38
DEXCOM INC SEC ID: 252131107	77.7700	2,880.000	57,898.73	223,977.60	0.07%	166,078.87
DIAMOND HILL INVESTMENT GROUP SEC ID: 25264R207	155.1000	66.000	5,039.10	10,236.60	0.00%	5,197.50
DIAMONDBACK ENERGY INC SEC ID: 25278X109	163.8300	2,410.000	60,054.26	394,830.30	0.13%	334,776.04
DIGITAL REALTY TRUST INC SEC ID: 253868103	177.3300	1,505.000	104,157.93	266,881.65	0.09%	162,723.72
DIGITALBRIDGE GROUP INC SEC ID: 25401T603	11.2800	9,145.000	91,783.69	103,155.60	0.03%	11,371.91
WALT DISNEY CO/THE SEC ID: 254687106	111.3500	9,236.000	298,803.57	1,028,428.60	0.33%	729,625.03
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	173.2300	3,192.000	76,838.66	552,950.16	0.18%	476,111.50
DOCUSIGN INC SEC ID: 256163106	89.9400	2,549.000	112,316.07	229,257.06	0.07%	116,940.99
DOLBY LABORATORIES INC SEC ID: 25659T107	78.1000	297.000	9,771.30	23,195.70	0.01%	13,424.40
DOLLAR GENERAL CORP SEC ID: 256677105	75.8200	1,806.000	117,941.49	136,930.92	0.04%	18,989.43
DOLLAR TREE INC SEC ID: 256746108	74.9400	1,999.000	117,811.54	149,805.06	0.05%	31,993.52
DOMINION ENERGY INC SEC ID: 25746U109	53.8600	3,181.000	122,925.93	171,328.66	0.06%	48,402.73
DONALDSON CO INC SEC ID: 257651109	67.3500	678.000	19,695.90	45,663.30	0.01%	25,967.40
DOORDASH INC SEC ID: 25809K105	167.7500	2,276.000	110,951.34	381,799.00	0.12%	270,847.66
DOUGLAS DYNAMICS INC SEC ID: 25960R105	23.6300	352.000	5,047.68	8,317.76	0.00%	3,270.08

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOVER CORP SEC ID: 260003108	187.6000	1,026.000	32,584.61	192,477.60	0.06%	159,892.99
DOW INC SEC ID: 260557103	40.1300	2,647.000	85,583.74	106,224.11	0.03%	20,640.37
DRAFTKINGS INC SEC ID: 26142V105	37.2000	2,936.000	109,082.80	109,219.20	0.04%	136.40
DROPBOX INC SEC ID: 26210C104	30.0400	1,755.000	28,374.57	52,720.20	0.02%	24,345.63
DUKE ENERGY CORP SEC ID: 26441C204	107.7400	3,365.000	178,374.92	362,545.10	0.12%	184,170.18
DUPONT DE NEMOURS INC SEC ID: 26614N102	76.2500	3,914.000	171,467.73	298,442.50	0.10%	126,974.77
DYCOM INDUSTRIES INC SEC ID: 267475101	174.0600	321.000	4,798.95	55,873.26	0.02%	51,074.31
EOG RESOURCES INC SEC ID: 26875P101	122.5800	1,634.000	58,538.37	200,295.72	0.07%	141,757.35
EQT CORP SEC ID: 26884L109	46.1100	6,310.000	60,707.31	290,954.10	0.09%	230,246.79
EAGLE BANCORP INC SEC ID: 268948106	26.0300	166.000	1,933.15	4,320.98	0.00%	2,387.83
EAST WEST BANCORP INC SEC ID: 27579R104	95.7600	952.000	17,678.64	91,163.52	0.03%	73,484.88
EASTMAN CHEMICAL CO SEC ID: 277432100	91.3200	547.000	34,685.27	49,952.04	0.02%	15,266.77
EBAY INC SEC ID: 278642103	61.9500	5,918.000	71,833.84	366,620.10	0.12%	294,786.26
ECOLAB INC SEC ID: 278865100	234.3200	1,169.000	53,586.42	273,920.08	0.09%	220,333.66
EDISON INTERNATIONAL SEC ID: 281020107	79.8400	2,402.000	99,825.54	191,775.68	0.06%	91,950.14
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	74.0300	2,997.000	119,526.32	221,867.91	0.07%	102,341.59
ELECTRONIC ARTS INC SEC ID: 285512109	146.3000	1,799.000	32,481.90	263,193.70	0.09%	230,711.80

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Asset Detail
by Asset Type
12/31/2024

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
EMBECTA CORP SEC ID: 29082K105	20.6500	5,697.000	69,778.98	117,643.05	0.04%	47,864.07
EMCOR GROUP INC SEC ID: 29084Q100	453.9000	398.000	11,311.16	180,652.20	0.06%	169,341.04
EMERSON ELECTRIC CO SEC ID: 291011104	123.9300	3,686.000	196,563.34	456,805.98	0.15%	260,242.64
ASPEN TECHNOLOGY INC SEC ID: 29109X106	249.6300	211.000	38,433.65	52,671.93	0.02%	14,238.28
EMPIRE STATE REALTY TRUST INC SEC ID: 292104106	10.3200	9,457.000	54,808.31	97,596.24	0.03%	42,787.93
EMPLOYERS HOLDINGS INC SEC ID: 292218104	51.2300	315.000	5,021.10	16,137.45	0.01%	11,116.35
ENCOMPASS HEALTH CORP SEC ID: 29261A100	92.3500	600.000	18,950.83	55,410.00	0.02%	36,459.17
ENERGIZER HOLDINGS INC SEC ID: 29272W109	34.8900	198.000	3,887.05	6,908.22	0.00%	3,021.17
ENERSYS SEC ID: 29275Y102	92.4300	202.000	5,369.16	18,670.86	0.01%	13,301.70
ENNIS INC SEC ID: 293389102	21.0900	6,839.000	132,031.90	144,234.51	0.05%	12,202.61
ENTEGRIS INC SEC ID: 29362U104	99.0600	800.000	7,832.00	79,248.00	0.03%	71,416.00
ENTERGY CORP SEC ID: 29364G103	75.8200	2,108.000	96,855.89	159,828.56	0.05%	62,972.67
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	56.4000	390.000	5,190.90	21,996.00	0.01%	16,805.10
EQUIFAX INC SEC ID: 294429105	254.8500	781.000	51,007.74	199,037.85	0.06%	148,030.11
EQUINIX INC SEC ID: 29444U700	942.8900	407.000	99,904.16	383,756.23	0.12%	283,852.07
EQUITABLE HOLDINGS INC SEC ID: 29452E101	47.1700	2,001.000	32,701.34	94,387.17	0.03%	61,685.83

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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
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	66.6000	584.000	9,962.80	38,894.40	0.01%	28,931.60
EQUITY RESIDENTIAL SEC ID: 29476L107	71.7600	1,326.000	66,961.62	95,153.76	0.03%	28,192.14
ESSENTIAL PROPERTIES REALTY TR SEC ID: 29670E107	31.2800	2,757.000	32,414.36	86,238.96	0.03%	53,824.60
ESSENTIAL UTILITIES INC SEC ID: 29670G102	36.3200	1,028.000	17,632.26	37,336.96	0.01%	19,704.70
ESSEX PROPERTY TRUST INC SEC ID: 297178105	285.4400	322.000	49,314.16	91,911.68	0.03%	42,597.52
EVERCORE INC SEC ID: 29977A105	277.1900	623.000	16,135.62	172,689.37	0.06%	156,553.75
EVERGY INC SEC ID: 30034W106	61.5500	1,171.000	36,984.12	72,075.05	0.02%	35,090.93
EVERSOURCE ENERGY SEC ID: 30040W108	57.4300	2,067.000	80,522.11	118,707.81	0.04%	38,185.70
EXACT SCIENCES CORP SEC ID: 30063P105	56.1900	2,365.000	51,406.55	132,889.35	0.04%	81,482.80
EXELON CORP SEC ID: 30161N101	37.6400	6,371.000	183,263.53	239,804.44	0.08%	56,540.91
EXELIXIS INC SEC ID: 30161Q104	33.3000	1,706.000	27,138.93	56,809.80	0.02%	29,670.87
EXPEDIA GROUP INC SEC ID: 30212P303	186.3300	1,139.000	91,387.57	212,229.87	0.07%	120,842.30
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	110.7700	1,409.000	85,300.33	156,074.93	0.05%	70,774.60
EXPONENT INC SEC ID: 30214U102	89.1000	744.000	9,830.10	66,290.40	0.02%	56,460.30
EXTRA SPACE STORAGE INC SEC ID: 30225T102	149.6000	1,544.000	160,632.28	230,982.40	0.08%	70,350.12

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EXXON MOBIL CORP SEC ID: 30231G102	107.5700	21,703.000	1,108,964.64	2,334,591.71	0.76%	1,225,627.07
META PLATFORMS INC SEC ID: 30303M102	585.5100	11,645.000	810,057.76	6,818,263.95	2.22%	6,008,206.19
FAIR ISAAC CORP SEC ID: 303250104	1,990.9300	103.000	162,424.82	205,065.79	0.07%	42,640.97
FEDEX CORP SEC ID: 31428X106	281.3300	1,737.000	188,412.55	488,670.21	0.16%	300,257.66
FERGUSON ENTERPRISES INC SEC ID: 31488V107	173.5700	581.000	88,820.42	100,844.17	0.03%	12,023.75
F5 INC SEC ID: 315616102	251.4700	511.000	43,737.58	128,501.17	0.04%	84,763.59
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	80.7700	2,437.000	64,763.95	196,836.49	0.06%	132,072.54
FIFTH THIRD BANCORP SEC ID: 316773100	42.2800	6,415.000	95,548.54	271,226.20	0.09%	175,677.66
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	62.4400	626.000	9,615.36	39,087.44	0.01%	29,472.08
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	18.5900	5,524.000	22,537.92	102,691.16	0.03%	80,153.24
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	2,113.0200	77.000	15,462.06	162,702.54	0.05%	147,240.48
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	16.9200	1,067.000	5,217.63	18,053.64	0.01%	12,836.01
FIRST FINANCIAL BANCORP SEC ID: 320209109	26.8800	1,249.000	11,514.53	33,573.12	0.01%	22,058.59
FIRST HORIZON CORP SEC ID: 320517105	20.1400	7,790.000	64,127.55	156,890.60	0.05%	92,763.05
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	50.1300	465.000	4,998.75	23,310.45	0.01%	18,311.70
FIRST SOLAR INC SEC ID: 336433107	176.2400	756.000	50,579.74	133,237.44	0.04%	82,657.70

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
1ST SOURCE CORP SEC ID: 336901103	58.3800	837.000	21,850.66	48,864.06	0.02%	27,013.40
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	103.6000	187.000	7,278.04	19,373.20	0.01%	12,095.16
FISERV INC SEC ID: 337738108	205.4200	3,028.000	35,723.14	622,011.76	0.20%	586,288.62
FIRSTENERGY CORP SEC ID: 337932107	39.7800	6,822.000	188,189.87	271,379.16	0.09%	83,189.29
FLUOR CORP SEC ID: 343412102	49.3200	3,907.000	27,607.95	192,693.24	0.06%	165,085.29
FLOWSERVE CORP SEC ID: 34354P105	57.5200	1,383.000	31,115.58	79,550.16	0.03%	48,434.58
FLUSHING FINANCIAL CORP SEC ID: 343873105	14.2800	3,548.000	37,134.82	50,665.44	0.02%	13,530.62
FORD MOTOR CO SEC ID: 345370860	9.9000	23,530.000	124,283.60	232,947.00	0.08%	108,663.40
FORTINET INC SEC ID: 34959E109	94.4800	3,001.000	129,172.19	283,534.48	0.09%	154,362.29
FORTIVE CORP SEC ID: 34959J108	75.0000	1,713.000	24,866.16	128,475.00	0.04%	103,608.84
FORTUNE BRANDS INNOVATIONS INC SEC ID: 34964C106	68.3300	1,350.000	26,558.06	92,245.50	0.03%	65,687.44
FORTREA HOLDINGS INC SEC ID: 34965K107	18.6500	419.000	6,243.51	7,814.35	0.00%	1,570.84
FOX CORP SEC ID: 35137L105	48.5800	1,347.000	40,974.00	65,437.26	0.02%	24,463.26
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	97.4500	230.000	5,146.25	22,413.50	0.01%	17,267.25
FRANKLIN RESOURCES INC SEC ID: 354613101	20.2900	2,000.000	32,448.40	40,580.00	0.01%	8,131.60
FREEPORT-MCMORAN INC SEC ID: 35671D857	38.0800	9,470.000	62,493.73	360,617.60	0.12%	298,123.87

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HB FULLER CO SEC ID: 359694106	67.4800	1,070.000	32,995.60	72,203.60	0.02%	39,208.00
FULTON FINANCIAL CORP SEC ID: 360271100	19.2800	4,143.000	37,354.14	79,877.04	0.03%	42,522.90
GATX CORP SEC ID: 361448103	154.9600	135.000	4,895.10	20,919.60	0.01%	16,024.50
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	32.6200	2,594.000	37,112.17	84,616.28	0.03%	47,504.11
GXO LOGISTICS INC SEC ID: 36262G101	43.5000	1,050.000	17,122.92	45,675.00	0.01%	28,552.08
GE HEALTHCARE TECHNOLOGIES INC SEC ID: 36266G107	78.1800	1,460.000	82,874.09	114,142.80	0.04%	31,268.71
ARTHUR J GALLAGHER & CO SEC ID: 363576109	283.8500	803.000	31,527.09	227,931.55	0.07%	196,404.46
GARTNER INC SEC ID: 366651107	484.4700	848.000	36,692.84	410,830.56	0.13%	374,137.72
GE VERNOVA INC SEC ID: 36828A101	328.9300	1,292.000	141,091.98	424,977.56	0.14%	283,885.58
GENERAC HOLDINGS INC SEC ID: 368736104	155.0500	269.000	5,054.51	41,708.45	0.01%	36,653.94
GENERAL DYNAMICS CORP SEC ID: 369550108	263.4900	1,760.000	132,565.12	463,742.40	0.15%	331,177.28
GE AEROSPACE SEC ID: 369604301	166.7900	4,295.000	262,739.05	716,363.05	0.23%	453,624.00
GENERAL MILLS INC SEC ID: 370334104	63.7700	4,189.000	119,272.77	267,132.53	0.09%	147,859.76
GENERAL MOTORS CO SEC ID: 37045V100	53.2700	4,006.000	117,156.82	213,399.62	0.07%	96,242.80
GENUINE PARTS CO SEC ID: 372460105	116.7600	583.000	35,193.84	68,071.08	0.02%	32,877.24

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PARAMETRIC US PI1 - [redacted]

Asset Detail
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12/31/2024

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
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	58.9000	457.000	4,958.45	26,917.30	0.01%	21,958.85
GILEAD SCIENCES INC SEC ID: 375558103	92.3700	7,374.000	160,861.68	681,136.38	0.22%	520,274.70
GLACIER BANCORP INC SEC ID: 37637Q105	50.2200	857.000	10,690.57	43,038.54	0.01%	32,347.97
GLAUKOS CORP SEC ID: 377322102	149.9400	1,110.000	29,991.65	166,433.40	0.05%	136,441.75
GLOBAL INDUSTRIAL CO SEC ID: 37892E102	24.7900	1,648.000	45,069.56	40,853.92	0.01%	-4,215.64
GLOBAL PAYMENTS INC SEC ID: 37940X102	112.0600	1,996.000	47,697.31	223,671.76	0.07%	175,974.45
GLOBUS MEDICAL INC SEC ID: 379577208	82.7100	722.000	30,829.40	59,716.62	0.02%	28,887.22
GLOBE LIFE INC SEC ID: 37959E102	111.5200	819.000	22,753.64	91,334.88	0.03%	68,581.24
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	572.6200	1,918.000	305,618.22	1,098,285.16	0.36%	792,666.94
GRACO INC SEC ID: 384109104	84.2900	1,643.000	17,673.20	138,488.47	0.04%	120,815.27
GRAHAM HOLDINGS CO SEC ID: 384637104	871.9200	12.000	2,925.27	10,463.04	0.00%	7,537.77
GRAIL INC SEC ID: 384747101	17.8500	167.000	1,954.17	2,980.95	0.00%	1,026.78
WW GRAINGER INC SEC ID: 384802104	1,054.0500	276.000	54,853.32	290,917.80	0.09%	236,064.48
GRAND CANYON EDUCATION INC SEC ID: 38526M106	163.8000	377.000	5,108.35	61,752.60	0.02%	56,644.25
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	27.1600	2,181.000	10,425.85	59,235.96	0.02%	48,810.11
GRIFFON CORP SEC ID: 398433102	71.2700	511.000	4,997.58	36,418.97	0.01%	31,421.39
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	421.4800	131.000	5,148.30	55,213.88	0.02%	50,065.58

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	168.5800	414.000	23,486.22	69,792.12	0.02%	46,305.90
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	48.9600	379.000	4,839.83	18,555.84	0.01%	13,716.01
HCA HEALTHCARE INC SEC ID: 40412C101	300.1500	1,101.000	95,923.06	330,465.15	0.11%	234,542.09
HP INC SEC ID: 40434L105	32.6300	3,968.000	73,733.37	129,475.84	0.04%	55,742.47
HALLIBURTON CO SEC ID: 406216101	27.1900	2,991.000	33,369.60	81,325.29	0.03%	47,955.69
HALOZYME THERAPEUTICS INC SEC ID: 40637H109	47.8100	758.000	4,972.48	36,239.98	0.01%	31,267.50
HA SUSTAINABLE INFRASTRUCTURE SEC ID: 41068X100	26.8300	1,521.000	29,078.91	40,808.43	0.01%	11,729.52
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	154.6600	136.000	4,955.84	21,033.76	0.01%	16,077.92
HARLEY-DAVIDSON INC SEC ID: 412822108	30.1300	1,528.000	33,384.16	46,038.64	0.01%	12,654.48
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	109.4000	2,153.000	52,917.27	235,538.20	0.08%	182,620.93
HASBRO INC SEC ID: 418056107	55.9100	326.000	11,987.02	18,226.66	0.01%	6,239.64
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	20.2700	8,070.000	156,280.55	163,578.90	0.05%	7,298.35
HECLA MINING CO SEC ID: 422704106	4.9100	19,109.000	30,674.94	93,825.19	0.03%	63,150.25
HEICO CORP SEC ID: 422806109	237.7400	414.000	15,066.94	98,424.36	0.03%	83,357.42
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	175.3000	514.000	15,060.20	90,104.20	0.03%	75,044.00

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HERITAGE COMMERCE CORP SEC ID: 426927109	9.3800	985.000	4,869.25	9,239.30	0.00%	4,370.05
HERSHEY CO/THE SEC ID: 427866108	169.3500	612.000	33,932.30	103,642.20	0.03%	69,709.90
HESS CORP SEC ID: 42809H107	133.0100	1,136.000	145,448.61	151,099.36	0.05%	5,650.75
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	21.3500	4,727.000	26,504.17	100,921.45	0.03%	74,417.28
HEXCEL CORP SEC ID: 428291108	62.7000	1,134.000	33,214.19	71,101.80	0.02%	37,887.61
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	247.1600	765.000	76,030.16	189,077.40	0.06%	113,047.24
HOLOGIC INC SEC ID: 436440101	72.0900	1,984.000	36,485.40	143,026.56	0.05%	106,541.16
HOME BANCSHARES INC/AR SEC ID: 436893200	28.3000	2,217.000	22,420.27	62,741.10	0.02%	40,320.83
HOME DEPOT INC/THE SEC ID: 437076102	388.9900	5,293.000	193,567.67	2,058,924.07	0.67%	1,865,356.40
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	225.8900	4,540.000	209,303.48	1,025,540.60	0.33%	816,237.12
HORACE MANN EDUCATORS CORP SEC ID: 440327104	39.2300	331.000	4,951.76	12,985.13	0.00%	8,033.37
HORMEL FOODS CORP SEC ID: 440452100	31.3700	742.000	10,843.61	23,276.54	0.01%	12,432.93
HOST HOTELS & RESORTS INC SEC ID: 44107P104	17.5200	2,423.000	37,331.32	42,450.96	0.01%	5,119.64
HUBSPOT INC SEC ID: 443573100	696.7700	226.000	32,660.21	157,470.02	0.05%	124,809.81
HUMANA INC SEC ID: 444859102	253.7100	971.000	61,969.90	246,352.41	0.08%	184,382.51

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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	170.6600	1,000.000	101,279.04	170,660.00	0.06%	69,380.96
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	16.2700	11,479.000	65,831.76	186,763.33	0.06%	120,931.57
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	188.9700	580.000	43,033.57	109,602.60	0.04%	66,569.03
HUNTSMAN CORP SEC ID: 447011107	18.0300	2,045.000	33,348.72	36,871.35	0.01%	3,522.63
HYATT HOTELS CORP SEC ID: 448579102	156.9800	263.000	10,325.38	41,285.74	0.01%	30,960.36
IAC INC SEC ID: 44891N208	43.1400	2,223.000	105,386.31	95,900.22	0.03%	-9,486.09
ICF INTERNATIONAL INC SEC ID: 44925C103	119.2100	198.000	4,950.00	23,603.58	0.01%	18,653.58
CRESCENT ENERGY CO SEC ID: 44952J104	14.6100	11,525.000	124,870.33	168,380.25	0.05%	43,509.92
ITT INC SEC ID: 45073V108	142.8800	809.000	15,859.06	115,589.92	0.04%	99,730.86
IDACORP INC SEC ID: 451107106	109.2800	315.000	15,032.32	34,423.20	0.01%	19,390.88
IDEX CORP SEC ID: 45167R104	209.2900	516.000	46,208.50	107,993.64	0.04%	61,785.14
IDEXX LABORATORIES INC SEC ID: 45168D104	413.4400	428.000	16,000.78	176,952.32	0.06%	160,951.54
ILLINOIS TOOL WORKS INC SEC ID: 452308109	253.5600	1,747.000	78,739.92	442,969.32	0.14%	364,229.40
ILLUMINA INC SEC ID: 452327109	133.6300	1,006.000	68,677.78	134,431.78	0.04%	65,754.00
IMMUNOVANT INC SEC ID: 45258J102	24.7700	7,055.000	111,297.62	174,752.35	0.06%	63,454.73

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
INCYTE CORP SEC ID: 45337C102	69.0700	1,021.000	16,407.47	70,520.47	0.02%	54,113.00
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	19.8400	8,598.000	110,040.72	170,584.32	0.06%	60,543.60
INDEPENDENT BANK CORP SEC ID: 453836108	64.1900	190.000	4,932.40	12,196.10	0.00%	7,263.70
INGERSOLL RAND INC SEC ID: 45687V106	90.4600	1,920.000	13,475.09	173,683.20	0.06%	160,208.11
INGEVITY CORP SEC ID: 45688C107	40.7500	259.000	4,733.04	10,554.25	0.00%	5,821.21
INGLES MARKETS INC SEC ID: 457030104	64.4400	301.000	4,809.98	19,396.44	0.01%	14,586.46
INGREDION INC SEC ID: 457187102	137.5600	455.000	24,374.35	62,589.80	0.02%	38,215.45
INSIGHT ENTERPRISES INC SEC ID: 45765U103	152.1000	305.000	5,072.15	46,390.50	0.02%	41,318.35
INSMED INC SEC ID: 457669307	69.0400	1,748.000	29,991.94	120,681.92	0.04%	90,689.98
INSTALLED BUILDING PRODUCTS IN SEC ID: 45780R101	175.2500	678.000	27,669.18	118,819.50	0.04%	91,150.32
INSULET CORP SEC ID: 45784P101	261.0700	455.000	28,485.69	118,786.85	0.04%	90,301.16
INTEL CORP SEC ID: 458140100	20.0500	22,377.000	466,406.06	448,658.85	0.15%	-17,747.21
INTERPARFUMS INC SEC ID: 458334109	131.5100	629.000	10,258.99	82,719.79	0.03%	72,460.80
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	176.6700	1,474.000	24,203.52	260,411.58	0.08%	236,208.06
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	149.0100	4,013.000	272,305.26	597,977.13	0.19%	325,671.87

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Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	63.1600	1,103.000	17,780.36	69,665.48	0.02%	51,885.12
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	219.8300	4,165.000	327,595.61	915,591.95	0.30%	587,996.34
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	84.5500	1,624.000	107,627.75	137,309.20	0.04%	29,681.45
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	28.0200	3,469.000	34,237.99	97,201.38	0.03%	62,963.39
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	83.5200	752.000	49,218.40	62,807.04	0.02%	13,588.64
INTUIT INC SEC ID: 461202103	628.5000	1,461.000	47,665.27	918,238.50	0.30%	870,573.23
INTUITIVE SURGICAL INC SEC ID: 46120E602	521.9600	2,220.000	92,722.04	1,158,751.20	0.38%	1,066,029.16
INVITATION HOMES INC SEC ID: 46187W107	31.9700	2,651.000	59,814.85	84,752.47	0.03%	24,937.62
IQVIA HOLDINGS INC SEC ID: 46266C105	196.5100	797.000	125,815.22	156,618.47	0.05%	30,803.25
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	29.0200	4,789.000	38,654.72	138,976.78	0.05%	100,322.06
ITRON INC SEC ID: 465741106	108.5800	524.000	19,209.84	56,895.92	0.02%	37,686.08
JPMORGAN CHASE & CO SEC ID: 46625H100	239.7100	16,380.000	662,571.00	3,926,449.80	1.28%	3,263,878.80
JACK IN THE BOX INC SEC ID: 466367109	41.6400	225.000	5,033.25	9,369.00	0.00%	4,335.75
JACOBS SOLUTIONS INC SEC ID: 46982L108	133.6200	670.000	22,802.19	89,525.40	0.03%	66,723.21
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	78.4000	2,559.000	32,011.01	200,625.60	0.07%	168,614.59

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JETBLUE AIRWAYS CORP SEC ID: 477143101	7.8600	25,811.000	137,721.97	202,874.46	0.07%	65,152.49
JOHNSON & JOHNSON SEC ID: 478160104	144.6200	12,118.000	782,591.85	1,752,505.16	0.57%	969,913.31
JONES LANG LASALLE INC SEC ID: 48020Q107	253.1400	493.000	37,568.51	124,798.02	0.04%	87,229.51
ZIFF DAVIS INC SEC ID: 48123V102	54.3400	180.000	4,238.52	9,781.20	0.00%	5,542.68
JUNIPER NETWORKS INC SEC ID: 48203R104	37.4500	3,157.000	58,783.90	118,229.65	0.04%	59,445.75
KLA CORP SEC ID: 482480100	630.1200	654.000	98,423.30	412,098.48	0.13%	313,675.18
KKR & CO INC SEC ID: 48251W104	147.9100	1,740.000	148,522.70	257,363.40	0.08%	108,840.70
KB HOME SEC ID: 48666K109	65.7200	1,511.000	12,254.21	99,302.92	0.03%	87,048.71
KELLANOVA SEC ID: 487836108	80.9700	1,037.000	48,690.73	83,965.89	0.03%	35,275.16
KEMPER CORP SEC ID: 488401100	66.4400	329.000	9,298.36	21,858.76	0.01%	12,560.40
KENNAMETAL INC SEC ID: 489170100	24.0200	1,353.000	27,247.65	32,499.06	0.01%	5,251.41
KENVUE INC SEC ID: 49177J102	21.3500	7,796.000	187,849.62	166,444.60	0.05%	-21,405.02
KEURIG DR PEPPER INC SEC ID: 49271V100	32.1200	5,833.000	174,357.51	187,355.96	0.06%	12,998.45
KEYCORP SEC ID: 493267108	17.1400	6,524.000	48,212.36	111,821.36	0.04%	63,609.00
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	160.6300	1,187.000	20,815.68	190,667.81	0.06%	169,852.13
KFORCE INC SEC ID: 493732101	56.7000	380.000	4,913.40	21,546.00	0.01%	16,632.60
KIMBERLY-CLARK CORP SEC ID: 494368103	131.0400	1,870.000	116,539.72	245,044.80	0.08%	128,505.08

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KIMCO REALTY CORP SEC ID: 49446R109	23.4300	3,307.000	34,612.75	77,483.01	0.03%	42,870.26
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	53.0400	761.000	14,866.69	40,363.44	0.01%	25,496.75
KONTOOR BRANDS INC SEC ID: 50050N103	85.4100	236.000	3,466.47	20,156.76	0.01%	16,690.29
KRAFT HEINZ CO/THE SEC ID: 500754106	30.7100	2,107.000	66,798.54	64,705.97	0.02%	-2,092.57
KROGER CO/THE SEC ID: 501044101	61.1500	7,233.000	82,470.29	442,297.95	0.14%	359,827.66
LKQ CORP SEC ID: 501889208	36.7500	1,508.000	32,581.12	55,419.00	0.02%	22,837.88
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	326.5100	450.000	15,174.00	146,929.50	0.05%	131,755.50
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	210.2800	1,004.000	39,829.80	211,121.12	0.07%	171,291.32
LABCORP HOLDINGS INC SEC ID: 504922105	229.3200	419.000	38,079.92	96,085.08	0.03%	58,005.16
LA-Z-BOY INC SEC ID: 505336107	43.5700	514.000	4,821.32	22,394.98	0.01%	17,573.66
LAKELAND FINANCIAL CORP SEC ID: 511656100	68.7600	346.000	5,102.35	23,790.96	0.01%	18,688.61
LAM RESEARCH CORP SEC ID: 512807306	72.2300	6,820.000	111,771.07	492,608.60	0.16%	380,837.53
LAMAR ADVERTISING CO SEC ID: 512816109	121.7400	725.000	17,624.75	88,261.50	0.03%	70,636.75
LAMB WESTON HOLDINGS INC SEC ID: 513272104	66.8300	1,766.000	70,137.99	118,021.78	0.04%	47,883.79
LANCASTER COLONY CORP SEC ID: 513847103	173.1400	68.000	4,872.20	11,773.52	0.00%	6,901.32
LAS VEGAS SANDS CORP SEC ID: 517834107	51.3600	1,373.000	36,896.67	70,517.28	0.02%	33,620.61

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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
LEAR CORP SEC ID: 521865204	94.7000	2,412.000	193,553.19	228,416.40	0.07%	34,863.21
LEIDOS HOLDINGS INC SEC ID: 525327102	144.0600	830.000	24,715.57	119,569.80	0.04%	94,854.23
LENNAR CORP SEC ID: 526057104	136.3700	1,145.000	42,805.65	156,143.65	0.05%	113,338.00
LENNAR CORP SEC ID: 526057302	132.1500	28.000	904.28	3,700.20	0.00%	2,795.92
LENNOX INTERNATIONAL INC SEC ID: 526107107	609.3000	392.000	18,784.80	238,845.60	0.08%	220,060.80
LIBERTY MEDIA CORP-LIBERTY LIV SEC ID: 531229722	68.0600	244.000	6,451.51	16,606.64	0.01%	10,155.13
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229755	92.6600	1,851.000	126,289.47	171,513.66	0.06%	45,224.19
ELI LILLY & CO SEC ID: 532457108	772.0000	4,913.000	432,281.27	3,792,836.00	1.23%	3,360,554.73
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	187.4700	421.000	14,010.88	78,924.87	0.03%	64,913.99
LINDSAY CORP SEC ID: 535555106	118.3100	80.000	4,973.60	9,464.80	0.00%	4,491.20
LIONS GATE ENTERTAINMENT CORP SEC ID: 535919500	7.5500	5,325.000	27,934.62	40,203.75	0.01%	12,269.13
LITTELFUSE INC SEC ID: 537008104	235.6500	143.000	16,273.60	33,697.95	0.01%	17,424.35
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	129.5000	833.000	27,608.00	107,873.50	0.04%	80,265.50
LIVERAMP HOLDINGS INC SEC ID: 53815P108	30.3700	1,265.000	16,031.23	38,418.05	0.01%	22,386.82
LOCKHEED MARTIN CORP SEC ID: 539830109	485.9400	769.000	173,185.76	373,687.86	0.12%	200,502.10

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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
LOWE'S COS INC SEC ID: 548661107	246.8000	4,130.000	118,421.56	1,019,284.00	0.33%	900,862.44
LULULEMON ATHLETICA INC SEC ID: 550021109	382.4100	715.000	66,394.49	273,423.15	0.09%	207,028.66
M&T BANK CORP SEC ID: 55261F104	188.0100	835.000	67,405.71	156,988.35	0.05%	89,582.64
MGE ENERGY INC SEC ID: 55277P104	93.9600	550.000	16,324.79	51,678.00	0.02%	35,353.21
MGM RESORTS INTERNATIONAL SEC ID: 552953101	34.6500	2,953.000	32,134.93	102,321.45	0.03%	70,186.52
MKS INSTRUMENTS INC SEC ID: 55306N104	104.3900	310.000	7,777.90	32,360.90	0.01%	24,583.00
MSA SAFETY INC SEC ID: 553498106	165.7700	138.000	4,854.84	22,876.26	0.01%	18,021.42
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	74.6900	578.000	31,229.34	43,170.82	0.01%	11,941.48
MSCI INC SEC ID: 55354G100	600.0100	273.000	9,107.28	163,802.73	0.05%	154,695.45
MACERICH CO/THE SEC ID: 554382101	19.9200	5,569.000	37,456.52	110,934.48	0.04%	73,477.96
MAGNERA CORP SEC ID: 55939A107	18.1700	263.000	1,216.02	4,778.71	0.00%	3,562.69
MANHATTAN ASSOCIATES INC SEC ID: 562750109	270.2400	112.000	2,021.04	30,266.88	0.01%	28,245.84
MANPOWERGROUP INC SEC ID: 56418H100	57.7200	747.000	27,982.62	43,116.84	0.01%	15,134.22
MARATHON PETROLEUM CORP SEC ID: 56585A102	139.5000	2,346.000	35,740.09	327,267.00	0.11%	291,526.91
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	89.8000	302.000	13,183.95	27,119.60	0.01%	13,935.65
MARSH & MCLENNAN COS INC SEC ID: 571748102	212.4100	3,078.000	88,666.54	653,797.98	0.21%	565,131.44

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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
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	278.9400	2,106.000	91,596.52	587,447.64	0.19%	495,851.12
MARTEN TRANSPORT LTD SEC ID: 573075108	15.6100	1,860.000	9,869.66	29,034.60	0.01%	19,164.94
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	516.5000	263.000	24,547.70	135,839.50	0.04%	111,291.80
MARVELL TECHNOLOGY INC SEC ID: 573874104	110.4500	4,695.000	76,120.03	518,562.75	0.17%	442,442.72
MASCO CORP SEC ID: 574599106	72.5700	2,319.000	27,792.85	168,289.83	0.05%	140,496.98
MASTEC INC SEC ID: 576323109	136.1400	336.000	6,132.00	45,743.04	0.01%	39,611.04
MASTERCARD INC SEC ID: 57636Q104	526.5700	4,430.000	292,043.59	2,332,705.10	0.76%	2,040,661.51
MASTERBRAND INC SEC ID: 57638P104	14.6100	1,350.000	4,271.14	19,723.50	0.01%	15,452.36
MATCH GROUP INC SEC ID: 57667L107	32.7100	943.000	10,996.30	30,845.53	0.01%	19,849.23
MATSON INC SEC ID: 57686G105	134.8400	571.000	10,212.74	76,993.64	0.03%	66,780.90
MATTEL INC SEC ID: 577081102	17.7300	4,224.000	33,902.60	74,891.52	0.02%	40,988.92
MATTERPORT INC SEC ID: 577096100	4.7400	72,765.000	132,691.97	344,906.10	0.11%	212,214.13
MAXIMUS INC SEC ID: 577933104	74.6500	248.000	4,969.30	18,513.20	0.01%	13,543.90
MCCORMICK & CO INC/MD SEC ID: 579780206	76.2400	1,540.000	38,243.12	117,409.60	0.04%	79,166.48
MCDONALD'S CORP SEC ID: 580135101	289.8900	4,396.000	174,695.73	1,274,356.44	0.41%	1,099,660.71
MCGRATH RENTCORP SEC ID: 580589109	111.8200	186.000	5,025.72	20,798.52	0.01%	15,772.80

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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
MCKESSON CORP SEC ID: 58155Q103	569.9100	1,309.000	69,944.18	746,012.19	0.24%	676,068.01
MERCK & CO INC SEC ID: 58933Y105	99.4800	14,193.000	571,020.23	1,411,919.64	0.46%	840,899.41
MERIT MEDICAL SYSTEMS INC SEC ID: 589889104	96.7200	1,001.000	29,149.11	96,816.72	0.03%	67,667.61
MERITAGE HOMES CORP SEC ID: 59001A102	153.8200	221.000	5,049.85	33,994.22	0.01%	28,944.37
MESA LABORATORIES INC SEC ID: 59064R109	131.8700	94.000	5,018.66	12,395.78	0.00%	7,377.12
METLIFE INC SEC ID: 59156R108	81.8800	4,345.000	138,344.47	355,768.60	0.12%	217,424.13
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,223.6800	134.000	21,328.78	163,973.12	0.05%	142,644.34
MICROSOFT CORP SEC ID: 594918104	421.5000	39,533.000	1,829,788.22	16,663,159.50	5.41%	14,833,371.28
MICROSTRATEGY INC SEC ID: 594972408	289.6200	810.000	194,726.91	234,592.20	0.08%	39,865.29
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	57.3500	3,587.000	98,776.52	205,714.45	0.07%	106,937.93
MICRON TECHNOLOGY INC SEC ID: 595112103	84.1600	5,333.000	94,555.84	448,825.28	0.15%	354,269.44
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	154.5700	822.000	61,758.20	127,056.54	0.04%	65,298.34
MIDDLEBY CORP/THE SEC ID: 596278101	135.4500	462.000	15,559.41	62,577.90	0.02%	47,018.49
MIDDLESEX WATER CO SEC ID: 596680108	52.6300	233.000	4,499.23	12,262.79	0.00%	7,763.56
MIDLAND STATES BANCORP INC SEC ID: 597742105	24.4000	2,899.000	36,604.87	70,735.60	0.02%	34,130.73
MINERALYS THERAPEUTICS INC SEC ID: 603170101	12.3100	5,956.000	48,040.14	73,318.36	0.02%	25,278.22

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Asset Detail
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Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MODERNA INC SEC ID: 60770K107	41.5800	3,292.000	104,810.83	136,881.36	0.04%	32,070.53
MOHAWK INDUSTRIES INC SEC ID: 608190104	119.1300	339.000	19,329.78	40,385.07	0.01%	21,055.29
MOLINA HEALTHCARE INC SEC ID: 60855R100	291.0500	283.000	42,292.85	82,367.15	0.03%	40,074.30
MOLSON COORS BEVERAGE CO SEC ID: 60871R209	57.3200	1,123.000	37,159.45	64,370.36	0.02%	27,210.91
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	59.7300	8,445.000	156,092.57	504,419.85	0.16%	348,327.28
MONGODB INC SEC ID: 60937P106	232.8100	529.000	91,088.51	123,156.49	0.04%	32,067.98
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	591.7000	345.000	5,226.75	204,136.50	0.07%	198,909.75
MONSTER BEVERAGE CORP SEC ID: 61174X109	52.5600	5,224.000	80,081.86	274,573.44	0.09%	194,491.58
MOODY'S CORP SEC ID: 615369105	473.3700	648.000	115,288.20	306,743.76	0.10%	191,455.56
MOOG INC SEC ID: 615394202	196.8400	270.000	11,134.80	53,146.80	0.02%	42,012.00
MORGAN STANLEY SEC ID: 617446448	125.7200	6,904.000	171,234.35	867,970.88	0.28%	696,736.53
MOTOROLA SOLUTIONS INC SEC ID: 620076307	462.2300	600.000	47,023.14	277,338.00	0.09%	230,314.86
MUELLER INDUSTRIES INC SEC ID: 624756102	79.3600	900.000	8,181.00	71,424.00	0.02%	63,243.00
MURPHY USA INC SEC ID: 626755102	501.7500	307.000	8,906.37	154,037.25	0.05%	145,130.88
MYERS INDUSTRIES INC SEC ID: 628464109	11.0400	2,670.000	33,180.28	29,476.80	0.01%	-3,703.48
NRG ENERGY INC SEC ID: 629377508	90.2200	1,909.000	31,352.17	172,229.98	0.06%	140,877.81
NVR INC SEC ID: 62944T105	8,178.9000	22.000	15,137.32	179,935.80	0.06%	164,798.48

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Asset Detail
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12/31/2024

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
NOV INC SEC ID: 62955J103	14.6000	5,435.000	92,097.56	79,351.00	0.03%	-12,746.56
NAPCO SECURITY TECHNOLOGIES IN SEC ID: 630402105	35.5600	4,039.000	123,618.59	143,626.84	0.05%	20,008.25
NASDAQ INC SEC ID: 631103108	77.3100	2,370.000	26,129.25	183,224.70	0.06%	157,095.45
NATIONAL HEALTHCARE CORP SEC ID: 635906100	107.5600	211.000	9,881.13	22,695.16	0.01%	12,814.03
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	37.9100	1,062.000	21,760.38	40,260.42	0.01%	18,500.04
NEOGEN CORP SEC ID: 640491106	12.1400	7,759.000	87,953.26	94,194.26	0.03%	6,241.00
NETFLIX INC SEC ID: 64110L106	891.3200	2,543.000	144,032.08	2,266,626.76	0.74%	2,122,594.68
NET LEASE OFFICE PROPERTIES SEC ID: 64110Y108	31.2100	257.000	3,237.69	8,020.97	0.00%	4,783.28
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	136.5000	858.000	39,193.44	117,117.00	0.04%	77,923.56
RITHM CAPITAL CORP SEC ID: 64828T201	10.8300	4,924.000	36,762.66	53,326.92	0.02%	16,564.26
NEW YORK TIMES CO/THE SEC ID: 650111107	52.0500	1,492.000	11,785.88	77,658.60	0.03%	65,872.72
NEWMARK GROUP INC SEC ID: 65158N102	12.8100	1,455.000	3,800.03	18,638.55	0.01%	14,838.52
NEWMONT CORP SEC ID: 651639106	37.2200	3,445.000	112,090.04	128,222.90	0.04%	16,132.86
NEWS CORP SEC ID: 65249B109	27.5400	2,841.000	25,202.85	78,241.14	0.03%	53,038.29
NEXTERA ENERGY INC SEC ID: 65339F101	71.6900	10,913.000	153,626.07	782,352.97	0.25%	628,726.90
NIKE INC SEC ID: 654106103	75.6700	4,372.000	49,543.59	330,829.24	0.11%	281,285.65

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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
NISOURCE INC SEC ID: 65473P105	36.7600	1,797.000	14,563.49	66,057.72	0.02%	51,494.23
NORDSON CORP SEC ID: 655663102	209.2400	217.000	29,036.77	45,405.08	0.01%	16,368.31
NORFOLK SOUTHERN CORP SEC ID: 655844108	234.7000	1,940.000	83,550.56	455,318.00	0.15%	371,767.44
NORTHERN TRUST CORP SEC ID: 665859104	102.5000	453.000	32,682.77	46,432.50	0.02%	13,749.73
NORTHROP GRUMMAN CORP SEC ID: 666807102	469.2900	764.000	47,299.50	358,537.56	0.12%	311,238.06
NUCOR CORP SEC ID: 670346105	116.7100	735.000	97,539.43	85,781.85	0.03%	-11,757.58
NVIDIA CORP SEC ID: 67066G104	134.2900	125,379.000	401,204.68	16,837,145.91	5.47%	16,435,941.23
OGE ENERGY CORP SEC ID: 670837103	41.2500	1,308.000	37,233.46	53,955.00	0.02%	16,721.54
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	1,185.8000	308.000	40,713.36	365,226.40	0.12%	324,513.04
OIL STATES INTERNATIONAL INC SEC ID: 678026105	5.0600	11,874.000	31,649.21	60,082.44	0.02%	28,433.23
OKTA INC SEC ID: 679295105	78.8000	1,889.000	97,127.93	148,853.20	0.05%	51,725.27
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	176.4000	1,180.000	42,630.38	208,152.00	0.07%	165,521.62
OLD NATIONAL BANCORP/IN SEC ID: 680033107	21.7050	1,104.000	10,411.42	23,962.32	0.01%	13,550.90
OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	36.1900	2,881.000	26,706.87	104,263.39	0.03%	77,556.52
OMNICOM GROUP INC SEC ID: 681919106	86.0400	1,197.000	56,002.42	102,989.88	0.03%	46,987.46
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	37.8500	1,711.000	42,276.07	64,761.35	0.02%	22,485.28

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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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
ON SEMICONDUCTOR CORP SEC ID: 682189105	63.0500	4,324.000	46,211.79	272,628.20	0.09%	226,416.41
1-800-FLOWERS.COM INC SEC ID: 68243Q106	8.1700	2,485.000	14,288.75	20,302.45	0.01%	6,013.70
ONEOK INC SEC ID: 682680103	100.4000	3,303.000	74,675.05	331,621.20	0.11%	256,946.15
ONEMAIN HOLDINGS INC SEC ID: 68268W103	52.1300	1,555.000	33,756.27	81,062.15	0.03%	47,305.88
ORACLE CORP SEC ID: 68389X105	166.6400	10,370.000	185,284.94	1,728,056.80	0.56%	1,542,771.86
ORMAT TECHNOLOGIES INC SEC ID: 686688102	67.7200	502.000	9,957.56	33,995.44	0.01%	24,037.88
OSHKOSH CORP SEC ID: 688239201	95.0700	216.000	8,340.48	20,535.12	0.01%	12,194.64
OTIS WORLDWIDE CORP SEC ID: 68902V107	92.6100	2,060.000	67,029.24	190,776.60	0.06%	123,747.36
PG&E CORP SEC ID: 69331C108	20.1800	11,808.000	88,794.99	238,285.44	0.08%	149,490.45
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	192.8500	1,770.000	131,959.55	341,344.50	0.11%	209,384.95
TXNM ENERGY INC SEC ID: 69349H107	49.1700	1,383.000	25,490.37	68,002.11	0.02%	42,511.74
PPG INDUSTRIES INC SEC ID: 693506107	119.4500	1,500.000	50,790.90	179,175.00	0.06%	128,384.10
PRA GROUP INC SEC ID: 69354N106	20.8900	5,919.000	112,839.83	123,647.91	0.04%	10,808.08
PTC INC SEC ID: 69370C100	183.8700	708.000	16,156.56	130,179.96	0.04%	114,023.40
PACCAR INC SEC ID: 693718108	104.0200	3,589.000	90,768.20	373,327.78	0.12%	282,559.58
PACKAGING CORP OF AMERICA SEC ID: 695156109	225.1300	651.000	41,650.41	146,559.63	0.05%	104,909.22
PAGERDUTY INC SEC ID: 69553P100	18.2600	1,583.000	28,665.21	28,905.58	0.01%	240.37

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Asset Detail
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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	75.6300	11,491.000	190,694.50	869,064.33	0.28%	678,369.83
PALO ALTO NETWORKS INC SEC ID: 697435105	181.9600	3,462.000	47,888.74	629,945.52	0.20%	582,056.78
PARAMOUNT GROUP INC SEC ID: 69924R108	4.9400	10,235.000	44,373.72	50,560.90	0.02%	6,187.18
PARK HOTELS & RESORTS INC SEC ID: 700517105	14.0700	4,047.000	32,704.76	56,941.29	0.02%	24,236.53
PARKER-HANNIFIN CORP SEC ID: 701094104	636.0300	1,007.000	52,493.70	640,482.21	0.21%	587,988.51
PATTERSON-UTI ENERGY INC SEC ID: 703481101	8.2600	24,452.000	51,051.01	201,973.52	0.07%	150,922.51
PAYCHEX INC SEC ID: 704326107	140.2200	1,787.000	56,823.68	250,573.14	0.08%	193,749.46
PAYCOM SOFTWARE INC SEC ID: 70432V102	204.9700	751.000	68,926.78	153,932.47	0.05%	85,005.69
PAYLOCITY HOLDING CORP SEC ID: 70438V106	199.4700	326.000	29,750.76	65,027.22	0.02%	35,276.46
PAYPAL HOLDINGS INC SEC ID: 70450Y103	85.3500	5,523.000	111,691.08	471,388.05	0.15%	359,696.97
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	13.5500	2,936.000	32,756.08	39,782.80	0.01%	7,026.72
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	152.4400	265.000	5,708.10	40,396.60	0.01%	34,688.50
PEPSICO INC SEC ID: 713448108	152.0600	6,066.000	460,789.19	922,395.96	0.30%	461,606.77
REVVITY INC SEC ID: 714046109	111.6100	441.000	14,886.81	49,220.01	0.02%	34,333.20
PFIZER INC SEC ID: 717081103	26.5300	18,246.000	476,328.73	484,066.38	0.16%	7,737.65
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	120.3500	8,321.000	364,683.04	1,001,432.35	0.33%	636,749.31
PHILLIPS 66 SEC ID: 718546104	113.9300	3,437.000	93,106.65	391,577.41	0.13%	298,470.76

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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
PHINIA INC SEC ID: 71880K101	48.1700	449.000	7,421.25	21,628.33	0.01%	14,207.08
PILGRIM'S PRIDE CORP SEC ID: 72147K108	45.3900	1,117.000	5,683.25	50,700.63	0.02%	45,017.38
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	84.7700	454.000	19,893.33	38,485.58	0.01%	18,592.25
PLANET FITNESS INC SEC ID: 72703H101	98.8700	560.000	29,153.60	55,367.20	0.02%	26,213.60
PLEXUS CORP SEC ID: 729132100	156.4800	158.000	5,040.20	24,723.84	0.01%	19,683.64
POPULAR INC SEC ID: 733174700	94.0600	1,034.000	24,703.68	97,258.04	0.03%	72,554.36
POST HOLDINGS INC SEC ID: 737446104	114.4600	434.000	12,733.20	49,675.64	0.02%	36,942.44
POTLATCHDELTIC CORP SEC ID: 737630103	39.2500	1,076.000	33,059.72	42,233.00	0.01%	9,173.28
PREMIER FINANCIAL CORP SEC ID: 74052F108	25.5700	732.000	5,223.11	18,717.24	0.01%	13,494.13
PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	78.0900	1,069.000	30,273.73	83,478.21	0.03%	53,204.48
T ROWE PRICE GROUP INC SEC ID: 74144T108	113.0900	1,651.000	78,640.92	186,711.59	0.06%	108,070.67
PRIMIS FINANCIAL CORP SEC ID: 74167B109	11.6600	4,507.000	37,212.08	52,551.62	0.02%	15,339.54
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	77.4100	2,478.000	80,623.31	191,821.98	0.06%	111,198.67
PROCTER & GAMBLE CO/THE SEC ID: 742718109	167.6500	11,230.000	733,803.63	1,882,709.50	0.61%	1,148,905.87
PROCORE TECHNOLOGIES INC SEC ID: 74275K108	74.9300	816.000	40,416.48	61,142.88	0.02%	20,726.40
PROGRESSIVE CORP/THE SEC ID: 743315103	239.6100	2,268.000	44,656.92	543,435.48	0.18%	498,778.56

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROLOGIS INC SEC ID: 74340W103	105.7000	4,716.000	185,092.72	498,481.20	0.16%	313,388.48
PROSPERITY BANCSHARES INC SEC ID: 743606105	75.3500	471.000	16,733.67	35,489.85	0.01%	18,756.18
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	118.5300	3,454.000	189,923.19	409,402.62	0.13%	219,479.43
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	84.4900	3,279.000	100,870.89	277,042.71	0.09%	176,171.82
PUBLIC STORAGE SEC ID: 74460D109	299.4400	890.000	108,906.20	266,501.60	0.09%	157,595.40
PULTEGROUP INC SEC ID: 745867101	108.9000	1,297.000	32,906.90	141,243.30	0.05%	108,336.40
PURE STORAGE INC SEC ID: 74624M102	61.4300	2,237.000	78,020.86	137,418.91	0.04%	59,398.05
QUALCOMM INC SEC ID: 747525103	153.6200	7,005.000	300,613.54	1,076,108.10	0.35%	775,494.56
QUANTA SERVICES INC SEC ID: 74762E102	316.0500	1,366.000	31,598.99	431,724.30	0.14%	400,125.31
RB GLOBAL INC SEC ID: 74935Q107	90.2100	528.000	27,725.28	47,630.88	0.02%	19,905.60
RMR GROUP INC/THE SEC ID: 74967R106	20.6400	20.000	260.00	412.80	0.00%	152.80
RPM INTERNATIONAL INC SEC ID: 749685103	123.0600	859.000	24,731.52	105,708.54	0.03%	80,977.02
RXO INC SEC ID: 74982T103	23.8400	896.000	4,667.40	21,360.64	0.01%	16,693.24
RANGE RESOURCES CORP SEC ID: 75281A109	35.9800	6,532.000	12,707.16	235,021.36	0.08%	222,314.20
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	155.3300	913.000	18,692.15	141,816.29	0.05%	123,124.14
RAYONIER INC SEC ID: 754907103	26.1000	1,219.000	27,609.25	31,815.90	0.01%	4,206.65

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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RTX CORP SEC ID: 75513E101	115.7200	9,546.000	309,309.18	1,104,663.12	0.36%	795,353.94
REALTY INCOME CORP SEC ID: 756109104	53.4100	2,527.000	112,308.39	134,967.07	0.04%	22,658.68
REDFIN CORP SEC ID: 75737F108	7.8700	21,359.000	87,683.69	168,095.33	0.05%	80,411.64
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	712.3300	468.000	171,354.06	333,370.44	0.11%	162,016.38
REGIONS FINANCIAL CORP SEC ID: 7591EP100	23.5200	7,014.000	48,588.92	164,969.28	0.05%	116,380.36
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	213.6300	345.000	18,554.10	73,702.35	0.02%	55,148.25
RELIANCE INC SEC ID: 759509102	269.2600	447.000	22,028.16	120,359.22	0.04%	98,331.06
REPUBLIC SERVICES INC SEC ID: 760759100	201.1800	1,877.000	48,412.68	377,614.86	0.12%	329,202.18
RESMED INC SEC ID: 761152107	228.6900	915.000	23,601.94	209,251.35	0.07%	185,649.41
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	17.3600	6,652.000	57,809.70	115,478.72	0.04%	57,669.02
RINGCENTRAL INC SEC ID: 76680R206	35.0100	3,024.000	83,638.17	105,870.24	0.03%	22,232.07
ROBERT HALF INC SEC ID: 770323103	70.4600	769.000	31,006.08	54,183.74	0.02%	23,177.66
ROBINHOOD MARKETS INC SEC ID: 770700102	37.2600	9,820.000	79,038.90	365,893.20	0.12%	286,854.30
ROBLOX CORP SEC ID: 771049103	57.8600	3,936.000	125,527.07	227,736.96	0.07%	102,209.89
ROCKWELL AUTOMATION INC SEC ID: 773903109	285.7900	1,001.000	57,419.76	286,075.79	0.09%	228,656.03

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROGERS CORP SEC ID: 775133101	101.6100	110.000	4,951.10	11,177.10	0.00%	6,226.00
ROPER TECHNOLOGIES INC SEC ID: 776696106	519.8500	431.000	107,086.69	224,055.35	0.07%	116,968.66
ROSS STORES INC SEC ID: 778296103	151.2700	1,771.000	145,274.47	267,899.17	0.09%	122,624.70
ROYAL GOLD INC SEC ID: 780287108	131.8500	658.000	46,257.05	86,757.30	0.03%	40,500.25
RUSH STREET INTERACTIVE INC SEC ID: 782011100	13.7200	14,814.000	51,364.35	203,248.08	0.07%	151,883.73
RYMAN HOSPITALITY PROPERTIES I SEC ID: 78377T107	104.3400	488.000	13,519.13	50,917.92	0.02%	37,398.79
S&P GLOBAL INC SEC ID: 78409V104	498.0300	1,622.000	225,080.63	807,804.66	0.26%	582,724.03
SBA COMMUNICATIONS CORP SEC ID: 78410G104	203.8000	648.000	73,107.20	132,062.40	0.04%	58,955.20
SEI INVESTMENTS CO SEC ID: 784117103	82.4800	872.000	14,640.88	71,922.56	0.02%	57,281.68
SJW GROUP SEC ID: 784305104	49.2200	214.000	4,962.66	10,533.08	0.00%	5,570.42
SLM CORP SEC ID: 78442P106	27.5800	3,528.000	20,584.41	97,302.24	0.03%	76,717.83
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	75.7800	1,386.000	61,492.76	105,031.08	0.03%	43,538.32
SALESFORCE INC SEC ID: 79466L302	334.3300	4,694.000	337,517.51	1,569,345.02	0.51%	1,231,827.51
SANDY SPRING BANCORP INC SEC ID: 800363103	33.7100	276.000	4,832.76	9,303.96	0.00%	4,471.20
SANMINA CORP SEC ID: 801056102	75.6700	1,333.000	12,210.93	100,868.11	0.03%	88,657.18
HENRY SCHEIN INC SEC ID: 806407102	69.2000	1,030.000	31,687.52	71,276.00	0.02%	39,588.48

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Asset Detail
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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SCHLUMBERGER LTD SEC ID: 806857108	38.3400	5,209.000	86,304.08	199,713.06	0.06%	113,408.98
CHARLES SCHWAB CORP/THE SEC ID: 808513105	74.0100	9,438.000	208,700.33	698,506.38	0.23%	489,806.05
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	111.7800	583.000	35,570.66	65,167.74	0.02%	29,597.08
SEALED AIR CORP SEC ID: 81211K100	33.8300	899.000	19,824.16	30,413.17	0.01%	10,589.01
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	18.8500	600.000	2,750.28	11,310.00	0.00%	8,559.72
SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	93.5200	321.000	5,091.06	30,019.92	0.01%	24,928.86
SEMPRA SEC ID: 816851109	87.7200	2,832.000	75,155.45	248,423.04	0.08%	173,267.59
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	71.2600	136.000	4,944.96	9,691.36	0.00%	4,746.40
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	79.8200	1,420.000	15,804.60	113,344.40	0.04%	97,539.80
SERVICENOW INC SEC ID: 81762P102	1,060.1200	1,130.000	197,402.27	1,197,935.60	0.39%	1,000,533.33
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	339.9300	1,032.000	157,831.14	350,807.76	0.11%	192,976.62
SILICON LABORATORIES INC SEC ID: 826919102	124.2200	397.000	22,605.67	49,315.34	0.02%	26,709.67
SILGAN HOLDINGS INC SEC ID: 827048109	52.0500	588.000	11,780.58	30,605.40	0.01%	18,824.82
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	22.1800	404.000	4,930.82	8,960.72	0.00%	4,029.90
SIMON PROPERTY GROUP INC SEC ID: 828806109	172.2100	1,754.000	110,322.83	302,056.34	0.10%	191,733.51

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Asset Detail
by Asset Type
12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SIMPSON MANUFACTURING CO INC SEC ID: 829073105	165.8300	168.000	4,935.84	27,859.44	0.01%	22,923.60
SITIO ROYALTIES CORP SEC ID: 82983N108	19.1800	4,224.000	43,400.50	81,016.32	0.03%	37,615.82
SIRIUS XM HOLDINGS INC SEC ID: 829933100	22.8000	2,200.000	43,107.48	50,160.00	0.02%	7,052.52
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001C108	48.1900	1,269.000	33,605.92	61,153.11	0.02%	27,547.19
SKECHERS USA INC SEC ID: 830566105	67.2400	1,053.000	4,794.66	70,803.72	0.02%	66,009.06
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	88.6800	738.000	12,481.04	65,445.84	0.02%	52,964.80
A O SMITH CORP SEC ID: 831865209	68.2100	1,824.000	28,189.92	124,415.04	0.04%	96,225.12
J M SMUCKER CO/THE SEC ID: 832696405	110.1200	595.000	57,612.24	65,521.40	0.02%	7,909.16
SNAP-ON INC SEC ID: 833034101	339.4800	437.000	41,351.78	148,352.76	0.05%	107,000.98
SNOWFLAKE INC SEC ID: 833445109	154.4100	1,797.000	241,796.70	277,474.77	0.09%	35,678.07
SOLVENTUM CORP SEC ID: 83444M101	66.0600	755.250	36,072.22	49,891.82	0.02%	13,819.60
SONOCO PRODUCTS CO SEC ID: 835495102	48.8500	534.000	17,336.55	26,085.90	0.01%	8,749.35
SOUTHSTATE CORP SEC ID: 840441109	99.4800	412.000	9,898.64	40,985.76	0.01%	31,087.12
SOUTHERN CO/THE SEC ID: 842587107	82.3200	4,721.000	192,020.57	388,632.72	0.13%	196,612.15
SOUTHERN COPPER CORP SEC ID: 84265V105	91.1300	1,152.000	31,133.05	104,981.76	0.03%	73,848.71
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	31.7600	345.000	5,037.90	10,957.20	0.00%	5,919.30
SOUTHWEST AIRLINES CO SEC ID: 844741108	33.6200	3,860.000	62,623.49	129,773.20	0.04%	67,149.71

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Asset Detail
by Asset Type
12/31/2024

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
BLOCK INC SEC ID: 852234103	84.9900	2,193.000	93,178.99	186,383.07	0.06%	93,204.08
STAG INDUSTRIAL INC SEC ID: 85254J102	33.8200	1,148.000	28,102.30	38,825.36	0.01%	10,723.06
STANLEY BLACK & DECKER INC SEC ID: 854502101	80.2900	1,635.000	118,111.12	131,274.15	0.04%	13,163.03
STARBUCKS CORP SEC ID: 855244109	91.2500	7,342.000	125,724.04	669,957.50	0.22%	544,233.46
STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	18.9500	2,717.000	34,116.93	51,487.15	0.02%	17,370.22
STATE STREET CORP SEC ID: 857477103	98.1500	617.000	31,948.26	60,558.55	0.02%	28,610.29
STEEL DYNAMICS INC SEC ID: 858119100	114.0700	3,431.000	66,434.97	391,374.17	0.13%	324,939.20
STIFEL FINANCIAL CORP SEC ID: 860630102	106.0800	1,240.000	32,304.65	131,539.20	0.04%	99,234.55
STOCK YARDS BANCORP INC SEC ID: 861025104	71.6100	327.000	4,907.18	23,416.47	0.01%	18,509.29
STONEX GROUP INC SEC ID: 861896108	97.9700	1,920.000	122,968.20	188,102.40	0.06%	65,134.20
STRYKER CORP SEC ID: 863667101	360.0500	2,209.000	131,231.53	795,350.45	0.26%	664,118.92
STURM RUGER & CO INC SEC ID: 864159108	35.3700	79.000	2,193.04	2,794.23	0.00%	601.19
SUMMIT MATERIALS INC SEC ID: 86614U100	50.6000	2,935.000	34,737.28	148,511.00	0.05%	113,773.72
SUN COMMUNITIES INC SEC ID: 866674104	122.9700	355.000	22,741.35	43,654.35	0.01%	20,913.00
SYNAPTICS INC SEC ID: 87157D109	76.3200	194.000	4,855.82	14,806.08	0.00%	9,950.26
SYNOPSYS INC SEC ID: 871607107	485.3600	903.000	82,468.20	438,280.08	0.14%	355,811.88
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	51.2300	1,368.000	17,524.08	70,082.64	0.02%	52,558.56

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Asset Detail
by Asset Type
12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TD SYNNEX CORP SEC ID: 87162W100	117.2800	273.000	7,954.87	32,017.44	0.01%	24,062.57
SYNCHRONY FINANCIAL SEC ID: 87165B103	65.0000	4,982.000	87,862.57	323,830.00	0.11%	235,967.43
SYSCO CORP SEC ID: 871829107	76.4600	1,647.000	60,448.68	125,929.62	0.04%	65,480.94
TJX COS INC/THE SEC ID: 872540109	120.8100	5,849.000	108,733.74	706,617.69	0.23%	597,883.95
T-MOBILE US INC SEC ID: 872590104	220.7300	3,323.000	91,283.09	733,485.79	0.24%	642,202.70
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	184.0800	1,006.000	75,288.33	185,184.48	0.06%	109,896.15
TALOS ENERGY INC SEC ID: 87484T108	9.7100	6,342.000	35,425.07	61,580.82	0.02%	26,155.75
TARGET CORP SEC ID: 87612E106	135.1800	2,698.000	151,033.77	364,715.64	0.12%	213,681.87
TARGA RESOURCES CORP SEC ID: 87612G101	178.5000	3,763.000	32,090.21	671,695.50	0.22%	639,605.29
TEGNA INC SEC ID: 87901J105	18.2900	2,000.000	13,706.07	36,580.00	0.01%	22,873.93
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	464.1300	125.000	11,670.59	58,016.25	0.02%	46,345.66
TELEFLEX INC SEC ID: 879369106	177.9800	144.000	9,796.02	25,629.12	0.01%	15,833.10
TELEPHONE AND DATA SYSTEMS INC SEC ID: 879433829	34.1100	6,119.000	43,725.25	208,719.09	0.07%	164,993.84
TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	56.6900	1,552.000	15,357.04	87,982.88	0.03%	72,625.84
TENET HEALTHCARE CORP SEC ID: 88033G407	126.2300	1,973.000	28,860.12	249,051.79	0.08%	220,191.67

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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TERADYNE INC SEC ID: 880770102	125.9200	1,170.000	16,169.40	147,326.40	0.05%	131,157.00
TERRENO REALTY CORP SEC ID: 88146M101	59.1400	2,392.000	42,955.92	141,462.88	0.05%	98,506.96
TESLA INC SEC ID: 88160R101	403.8400	15,164.000	772,050.75	6,123,829.76	1.99%	5,351,779.01
TETRA TECH INC SEC ID: 88162G103	39.8400	1,850.000	8,376.80	73,704.00	0.02%	65,327.20
TEXAS INSTRUMENTS INC SEC ID: 882508104	187.5100	5,084.000	170,492.95	953,300.84	0.31%	782,807.89
TEXAS ROADHOUSE INC SEC ID: 882681109	180.4300	552.000	23,310.96	99,597.36	0.03%	76,286.40
TEXTRON INC SEC ID: 883203101	76.4900	1,384.000	36,674.08	105,862.16	0.03%	69,188.08
TRADE DESK INC/THE SEC ID: 88339J105	117.5300	2,651.000	62,517.71	311,572.03	0.10%	249,054.32
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	520.2300	1,920.000	104,009.46	998,841.60	0.32%	894,832.14
THOR INDUSTRIES INC SEC ID: 885160101	95.7100	264.000	6,293.76	25,267.44	0.01%	18,973.68
3M CO SEC ID: 88579Y101	129.0900	3,021.000	189,985.58	389,980.89	0.13%	199,995.31
TOAST INC SEC ID: 888787108	36.4500	3,354.000	57,163.56	122,253.30	0.04%	65,089.74
TORO CO/THE SEC ID: 891092108	80.1000	736.000	10,992.16	58,953.60	0.02%	47,961.44
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	34.0600	249.000	3,215.24	8,480.94	0.00%	5,265.70
TRACTOR SUPPLY CO SEC ID: 892356106	53.0600	4,070.000	45,591.54	215,954.20	0.07%	170,362.66
TRANSDIGM GROUP INC SEC ID: 893641100	1,267.2800	262.000	78,939.22	332,027.36	0.11%	253,088.14
TRANSUNION SEC ID: 89400J107	92.7100	708.000	48,568.80	65,638.68	0.02%	17,069.88

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRAVEL + LEISURE CO SEC ID: 894164102	50.4500	1,042.000	16,898.56	52,568.90	0.02%	35,670.34
TRAVELERS COS INC/THE SEC ID: 89417E109	240.8900	2,086.000	96,978.76	502,496.54	0.16%	405,517.78
TRICO BANCSHARES SEC ID: 896095106	43.7000	422.000	6,055.70	18,441.40	0.01%	12,385.70
TRIMBLE INC SEC ID: 896239100	70.6600	1,458.000	27,024.03	103,022.28	0.03%	75,998.25
TRINITY INDUSTRIES INC SEC ID: 896522109	35.1000	1,299.000	14,506.61	45,594.90	0.01%	31,088.29
TRUIST FINANCIAL CORP SEC ID: 89832Q109	43.3800	3,129.000	75,079.61	135,736.02	0.04%	60,656.41
TWILIO INC SEC ID: 90138F102	108.0800	1,926.000	96,948.27	208,162.08	0.07%	111,213.81
TWIST BIOSCIENCE CORP SEC ID: 90184D100	46.4700	3,050.000	61,317.16	141,733.50	0.05%	80,416.34
TYLER TECHNOLOGIES INC SEC ID: 902252105	576.6400	105.000	11,110.72	60,547.20	0.02%	49,436.48
TYSON FOODS INC SEC ID: 902494103	57.4400	2,338.000	38,339.08	134,294.72	0.04%	95,955.64
UDR INC SEC ID: 902653104	43.4100	4,320.000	141,626.97	187,531.20	0.06%	45,904.23
UMB FINANCIAL CORP SEC ID: 902788108	112.8600	190.000	7,607.60	21,443.40	0.01%	13,835.80
US BANCORP SEC ID: 902973304	47.8300	3,162.000	84,003.72	151,238.46	0.05%	67,234.74
UMH PROPERTIES INC SEC ID: 903002103	18.8800	2,244.000	21,205.80	42,366.72	0.01%	21,160.92
USANA HEALTH SCIENCES INC SEC ID: 90328M107	35.8900	1,186.000	48,548.91	42,565.54	0.01%	-5,983.37
UBER TECHNOLOGIES INC SEC ID: 90353T100	60.3200	9,231.000	343,948.90	556,813.92	0.18%	212,865.02
UIPATH INC SEC ID: 90364P105	12.7100	8,620.000	96,608.20	109,560.20	0.04%	12,952.00

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ULTA BEAUTY INC SEC ID: 90384S303	434.9300	441.000	47,813.11	191,804.13	0.06%	143,991.02
UNIFIRST CORP/MA SEC ID: 904708104	171.0900	97.000	4,938.27	16,595.73	0.01%	11,657.46
UNION PACIFIC CORP SEC ID: 907818108	228.0400	2,728.000	252,786.90	622,093.12	0.20%	369,306.22
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	97.1000	1,594.000	37,962.17	154,777.40	0.05%	116,815.23
UNITED PARCEL SERVICE INC SEC ID: 911312106	126.1000	3,198.000	281,689.20	403,267.80	0.13%	121,578.60
UNITED RENTALS INC SEC ID: 911363109	704.4400	601.000	93,570.58	423,368.44	0.14%	329,797.86
US FOODS HOLDING CORP SEC ID: 912008109	67.4600	1,792.000	32,897.16	120,888.32	0.04%	87,991.16
UNITED THERAPEUTICS CORP SEC ID: 91307C102	352.8400	548.000	24,908.59	193,356.32	0.06%	168,447.73
UNITEDHEALTH GROUP INC SEC ID: 91324P102	505.8600	4,964.000	383,035.01	2,511,089.04	0.82%	2,128,054.03
UNITIL CORP SEC ID: 913259107	54.1900	537.000	14,936.01	29,100.03	0.01%	14,164.02
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	179.4200	410.000	24,507.64	73,562.20	0.02%	49,054.56
URBAN OUTFITTERS INC SEC ID: 917047102	54.8800	1,785.000	28,288.32	97,960.80	0.03%	69,672.48
URBAN EDGE PROPERTIES SEC ID: 91704F104	21.5000	3,682.000	34,855.13	79,163.00	0.03%	44,307.87
VSE CORP SEC ID: 918284100	95.1000	370.000	4,713.80	35,187.00	0.01%	30,473.20
VAIL RESORTS INC SEC ID: 91879Q109	187.4500	208.000	9,195.68	38,989.60	0.01%	29,793.92
VALERO ENERGY CORP SEC ID: 91913Y100	122.5900	3,323.000	107,981.07	407,366.57	0.13%	299,385.50

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VALMONT INDUSTRIES INC SEC ID: 920253101	306.6700	187.000	19,106.48	57,347.29	0.02%	38,240.81
VALVOLINE INC SEC ID: 92047W101	36.1800	1,589.000	15,933.02	57,490.02	0.02%	41,557.00
VAXCYTE INC SEC ID: 92243G108	81.8600	1,803.000	159,381.18	147,593.58	0.05%	-11,787.60
VEEVA SYSTEMS INC SEC ID: 922475108	210.2500	775.000	144,584.00	162,943.75	0.05%	18,359.75
VENTAS INC SEC ID: 92276F100	58.8900	4,850.000	127,164.83	285,616.50	0.09%	158,451.67
VERALTO CORP SEC ID: 92338C103	101.8500	1,079.000	17,289.57	109,896.15	0.04%	92,606.58
VERISIGN INC SEC ID: 92343E102	206.9600	717.000	16,880.47	148,390.32	0.05%	131,509.85
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	39.9900	16,254.000	552,537.49	649,997.46	0.21%	97,459.97
VERINT SYSTEMS INC SEC ID: 92343X100	27.4500	145.000	3,210.69	3,980.25	0.00%	769.56
VERISK ANALYTICS INC SEC ID: 92345Y106	275.4300	740.000	36,444.00	203,818.20	0.07%	167,374.20
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	402.7000	1,452.000	60,251.19	584,720.40	0.19%	524,469.21
VERTIV HOLDINGS CO SEC ID: 92537N108	113.6100	1,683.000	146,922.48	191,205.63	0.06%	44,283.15
VIATRIS INC SEC ID: 92556V106	12.4500	4,459.000	44,848.72	55,514.55	0.02%	10,665.83
VICI PROPERTIES INC SEC ID: 925652109	29.2100	2,775.000	47,859.87	81,057.75	0.03%	33,197.88
VICTORIA'S SECRET & CO SEC ID: 926400102	41.4200	898.000	7,448.56	37,195.16	0.01%	29,746.60
VISA INC SEC ID: 92826C839	316.0400	8,496.000	215,432.96	2,685,075.84	0.87%	2,469,642.88
VISTRA CORP SEC ID: 92840M102	137.8700	1,952.000	133,629.16	269,122.24	0.09%	135,493.08

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
VITESSE ENERGY INC SEC ID: 92852X103	25.0000	301.000	1,452.06	7,525.00	0.00%	6,072.94
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	36.4700	685.000	4,337.41	24,981.95	0.01%	20,644.54
VORNADO REALTY TRUST SEC ID: 929042109	42.0400	2,907.000	44,147.80	122,210.28	0.04%	78,062.48
VULCAN MATERIALS CO SEC ID: 929160109	257.2300	664.000	36,410.98	170,800.72	0.06%	134,389.74
W&T OFFSHORE INC SEC ID: 92922P106	1.6600	16,061.000	24,819.24	26,661.26	0.01%	1,842.02
WD-40 CO SEC ID: 929236107	242.6800	90.000	4,888.80	21,841.20	0.01%	16,952.40
WSFS FINANCIAL CORP SEC ID: 929328102	53.1300	810.000	14,728.33	43,035.30	0.01%	28,306.97
WEC ENERGY GROUP INC SEC ID: 92939U106	94.0400	2,104.000	46,908.39	197,860.16	0.06%	150,951.77
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	189.5900	1,184.000	63,926.88	224,474.56	0.07%	160,547.68
WALMART INC SEC ID: 931142103	90.3500	20,799.000	454,949.08	1,879,189.65	0.61%	1,424,240.57
WARNER BROS DISCOVERY INC SEC ID: 934423104	10.5700	16,675.000	133,321.62	176,254.75	0.06%	42,933.13
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	31.3500	218.000	4,848.32	6,834.30	0.00%	1,985.98
WASTE MANAGEMENT INC SEC ID: 94106L109	201.7900	2,871.000	259,118.21	579,339.09	0.19%	320,220.88
WATSCO INC SEC ID: 942622200	473.8900	356.000	67,470.61	168,704.84	0.05%	101,234.23

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	203.3000	149.000	4,936.37	30,291.70	0.01%	25,355.33
WEBSTER FINANCIAL CORP SEC ID: 947890109	55.2200	1,252.000	23,465.40	69,135.44	0.02%	45,670.04
WEIS MARKETS INC SEC ID: 948849104	67.7200	737.000	32,254.81	49,909.64	0.02%	17,654.83
WELLS FARGO & CO SEC ID: 949746101	70.2400	15,152.000	450,029.76	1,064,276.48	0.35%	614,246.72
WELLTOWER INC SEC ID: 95040Q104	126.0300	2,037.000	149,183.58	256,723.11	0.08%	107,539.53
WENDY'S CO/THE SEC ID: 95058W100	16.3000	3,177.000	14,804.82	51,785.10	0.02%	36,980.28
WESBANCO INC SEC ID: 950810101	32.5400	1,866.000	36,380.43	60,719.64	0.02%	24,339.21
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	327.5600	368.000	25,605.54	120,542.08	0.04%	94,936.54
WESTERN DIGITAL CORP SEC ID: 958102105	59.6300	2,030.000	77,669.15	121,048.90	0.04%	43,379.75
WESTLAKE CORP SEC ID: 960413102	114.6500	472.000	18,799.76	54,114.80	0.02%	35,315.04
WEX INC SEC ID: 96208T104	175.3200	504.000	41,150.17	88,361.28	0.03%	47,211.11
WEYERHAEUSER CO SEC ID: 962166104	28.1500	3,526.000	57,274.93	99,256.90	0.03%	41,981.97
WHIRLPOOL CORP SEC ID: 963320106	114.4800	453.000	38,455.39	51,859.44	0.02%	13,404.05
WILLIAMS COS INC/THE SEC ID: 969457100	54.1200	5,625.000	96,533.93	304,425.00	0.10%	207,891.07
WILLIAMS-SONOMA INC SEC ID: 969904101	185.1800	1,106.000	19,887.91	204,809.08	0.07%	184,921.17
WILLSCOT HOLDINGS CORP SEC ID: 971378104	33.4500	601.000	5,065.39	20,103.45	0.01%	15,038.06

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
WINTRUST FINANCIAL CORP SEC ID: 97650W108	124.7100	390.000	11,633.70	48,636.90	0.02%	37,003.20
WISDOMTREE INC SEC ID: 97717P104	10.5000	12,233.000	32,926.44	128,446.50	0.04%	95,520.06
WOODWARD INC SEC ID: 980745103	166.4200	365.000	11,815.05	60,743.30	0.02%	48,928.25
WORKDAY INC SEC ID: 98138H101	258.0300	1,158.000	149,282.64	298,798.74	0.10%	149,516.10
WORTHINGTON ENTERPRISES INC SEC ID: 981811102	40.1100	342.000	4,452.70	13,717.62	0.00%	9,264.92
WORTHINGTON STEEL INC SEC ID: 982104101	31.8200	342.000	2,277.86	10,882.44	0.00%	8,604.58
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	100.7900	1,042.000	20,555.30	105,023.18	0.03%	84,467.88
XPO INC SEC ID: 983793100	131.1500	1,514.000	71,406.44	198,561.10	0.06%	127,154.66
XYLEM INC/NY SEC ID: 98419M100	116.0200	950.000	24,870.03	110,219.00	0.04%	85,348.97
YETI HOLDINGS INC SEC ID: 98585X104	38.5100	3,078.000	91,436.99	118,533.78	0.04%	27,096.79
YORK WATER CO/THE SEC ID: 987184108	32.7200	503.000	8,910.09	16,458.16	0.01%	7,548.07
YUM! BRANDS INC SEC ID: 988498101	134.1600	1,170.000	23,961.09	156,967.20	0.05%	133,006.11
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	386.2200	335.000	10,029.90	129,383.70	0.04%	119,353.80
ZILLOW GROUP INC SEC ID: 98954M200	74.0500	2,613.000	72,884.00	193,492.65	0.06%	120,608.65
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	105.6300	1,270.000	80,340.32	134,150.10	0.04%	53,809.78
ZIONS BANCORP NA SEC ID: 989701107	54.2500	1,713.000	26,568.63	92,930.25	0.03%	66,361.62

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Asset Detail
by Asset Type
12/31/2024

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
ZOETIS INC SEC ID: 98978V103	162.9300	2,631.000	212,912.16	428,668.83	0.14%	215,756.67
ZSCALER INC SEC ID: 98980G102	180.4100	1,107.000	74,169.03	199,713.87	0.06%	125,544.84
ALKERMES PLC SEC ID: G01767105	28.7600	2,207.000	34,547.27	63,473.32	0.02%	28,926.05
ALLEGION PLC SEC ID: G0176J109	130.6800	726.000	15,000.95	94,873.68	0.03%	79,872.73
AMCOR PLC SEC ID: G0250X107	9.4100	3,437.000	22,287.87	32,342.17	0.01%	10,054.30
AMDOCS LTD SEC ID: G02602103	85.1400	985.000	29,981.22	83,862.90	0.03%	53,881.68
AON PLC SEC ID: G0403H108	359.1600	1,610.000	78,906.10	578,247.60	0.19%	499,341.50
ARCH CAPITAL GROUP LTD SEC ID: G0450A105	92.3500	4,209.000	35,251.56	388,701.15	0.13%	353,449.59
ASSURED GUARANTY LTD SEC ID: G0585R106	90.0100	1,919.000	26,139.79	172,729.19	0.06%	146,589.40
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	88.6200	770.000	23,669.80	68,237.40	0.02%	44,567.60
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	34.2200	1,696.000	30,660.20	58,037.12	0.02%	27,376.92
BIOHAVEN LTD SEC ID: G1110E107	37.3500	131.000	956.30	4,892.85	0.00%	3,936.55
ACCENTURE PLC SEC ID: G1151C101	351.7900	3,508.000	201,998.16	1,234,079.32	0.40%	1,032,081.16
CRH PLC SEC ID: G25508105	92.5200	2,685.000	211,838.47	248,416.20	0.08%	36,577.73
EATON CORP PLC SEC ID: G29183103	331.8700	2,412.000	124,169.75	800,470.44	0.26%	676,300.69
ENSTAR GROUP LTD SEC ID: G3075P101	322.0500	50.000	5,024.00	16,102.50	0.01%	11,078.50
EVEREST GROUP LTD SEC ID: G3223R108	362.4600	268.000	24,972.24	97,139.28	0.03%	72,167.04

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
APTIV PLC SEC ID: G3265R107	60.4800	2,455.000	102,811.24	148,478.40	0.05%	45,667.16
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	59.8300	183.000	5,927.37	10,948.89	0.00%	5,021.52
INVESCO LTD SEC ID: G491BT108	17.4800	5,766.000	41,779.67	100,789.68	0.03%	59,010.01
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	78.9300	3,760.000	120,032.76	296,776.80	0.10%	176,744.04
LINDE PLC SEC ID: G54950103	418.6700	2,332.000	712,424.52	976,338.44	0.32%	263,913.92
MEDTRONIC PLC SEC ID: G5960L103	79.8800	5,497.000	416,881.18	439,100.36	0.14%	22,219.18
NU HOLDINGS LTD/CAYMAN ISLANDS SEC ID: G6683N103	10.3600	13,533.000	114,187.35	140,201.88	0.05%	26,014.53
NVENT ELECTRIC PLC SEC ID: G6700G107	68.1600	1,399.000	17,314.78	95,355.84	0.03%	78,041.06
PENTAIR PLC SEC ID: G7S00T104	100.6400	992.000	22,304.84	99,834.88	0.03%	77,530.04
SMURFIT WESTROCK PLC SEC ID: G8267P108	53.8600	3,481.000	164,778.13	187,486.66	0.06%	22,708.53
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	369.3500	1,207.000	26,135.73	445,805.45	0.14%	419,669.72
TRONOX HOLDINGS PLC SEC ID: G9087Q102	10.0700	4,376.000	24,243.04	44,066.32	0.01%	19,823.28
BUNGE GLOBAL SA SEC ID: H11356104	77.7600	971.000	34,130.65	75,504.96	0.02%	41,374.31
CHUBB LTD SEC ID: H1467J104	276.3000	1,359.000	115,209.74	375,491.70	0.12%	260,281.96
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	447.3800	1,227.000	101,238.63	548,935.26	0.18%	447,696.63

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PARAMETRIC US PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	74.2700	998.000	37,622.10	74,121.46	0.02%	36,499.36
QIAGEN NV SEC ID: N72482149	44.5300	1,117.440	38,222.60	49,759.60	0.02%	11,537.00
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	230.6900	2,839.000	130,435.63	654,928.91	0.21%	524,493.28
SCORPIO TANKERS INC SEC ID: Y7542C130	49.6900	3,327.000	35,786.88	165,318.63	0.05%	129,531.75
TOTAL EQUITY U.S. DOLLAR		2,932,030.690	72,452,941.17	306,523,578.02	99.58%	234,070,636.85
TOTAL EQUITY		2,932,030.690	72,452,941.17	306,523,578.02	99.58%	234,070,636.85
	TOTAL ASSETS - BASE:	4,033,343.710	73,748,514.23	307,819,151.08	100.00%	234,070,636.85

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,727.91	-1,721.09	0.00%	6.82
FFX CONTRACTS RECEIVABLE			159,040.27	158,584.36	0.15%	-455.91
RECEIVABLE FOR INVESTMENTS SOLD			162,577.99	161,924.17	0.15%	-653.82
DIVIDENDS RECEIVABLE			11,519.45	11,473.97	0.01%	-45.48
NON-BASE CURRENCY			37,889.18	37,313.95	0.04%	-575.23
PAYABLE FOR INVESTMENTS PURCHASED			-353,647.59	-352,225.38	-0.33%	1,422.21
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			15,651.39	15,349.98	0.01%	-301.41
DANISH KRONE						
NON-BASE CURRENCY			881.08	869.30	0.00%	-11.78
FFX CONTRACTS RECEIVABLE			5,345.11	5,326.40	0.01%	-18.71
RECEIVABLE FOR INVESTMENTS SOLD			85,459.27	85,261.69	0.08%	-197.58
DIVIDENDS RECEIVABLE RECLAIM			18,800.47	17,729.12	0.02%	-1,071.35
PAYABLE FOR INVESTMENTS PURCHASED			-91,538.63	-91,327.00	-0.09%	211.63
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			18,947.30	17,859.51	0.02%	-1,087.79
EURO CURRENCY UNIT						
FFX CONTRACTS RECEIVABLE			928,793.10	925,486.19	0.87%	-3,306.91
DIVIDENDS RECEIVABLE			1,264.39	1,247.38	0.00%	-17.01
NON-BASE CURRENCY			22,723.13	22,394.52	0.02%	-328.61
PAYABLE FOR INVESTMENTS PURCHASED			-1,668,456.54	-1,664,357.95	-1.57%	4,098.59
RECEIVABLE FOR INVESTMENTS SOLD			721,616.10	719,843.43	0.68%	-1,772.67
DIVIDENDS RECEIVABLE RECLAIM			182,679.41	172,476.70	0.16%	-10,202.71

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PARAMETRIC EAFE PII [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 EURO CURRENCY UNIT			188,619.59	177,090.27	0.17%	-11,529.32
HONG KONG DOLLAR						
FFX CONTRACTS RECEIVABLE			52,470.19	52,451.88	0.05%	-18.31
PAYABLE FOR INVESTMENTS PURCHASED			-56,658.84	-56,622.00	-0.05%	36.84
NON-BASE CURRENCY			4,907.28	4,906.03	0.00%	-1.25
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			718.63	735.91	0.00%	17.28
ISRAELI SHEKEL						
NON-BASE CURRENCY			451.87	444.72	0.00%	-7.15
DIVIDENDS RECEIVABLE			125.25	125.93	0.00%	0.68
FOREIGN TAXES PAYABLE - DIVIDENDS			-21.04	-21.16	0.00%	-0.12
TOTAL CASH & CASH EQUIVALENTS ISRAELI SHEKEL			556.08	549.49	0.00%	-6.59
JAPANESE YEN						
RECEIVABLE FOR INVESTMENTS SOLD			377,173.27	377,448.98	0.36%	275.71
NON-BASE CURRENCY			29,323.49	28,666.90	0.03%	-656.59
PAYABLE FOR INVESTMENTS PURCHASED			-1,024,723.31	-1,025,472.39	-0.97%	-749.08
DIVIDENDS RECEIVABLE RECLAIM			7,262.50	6,890.53	0.01%	-371.97
FFX CONTRACTS RECEIVABLE			623,459.12	623,644.96	0.59%	185.84
DIVIDENDS RECEIVABLE			25,598.38	25,913.71	0.02%	315.33
FOREIGN TAXES PAYABLE - DIVIDENDS			-2,703.54	-2,736.80	0.00%	-33.26
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			35,389.91	34,355.89	0.03%	-1,034.02
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			150.47	147.35	0.00%	-3.12
NORWEGIAN KRONE						

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DIVIDENDS RECEIVABLE RECLAIM			9,764.94	8,896.23	0.01%	-868.71
RECEIVABLE FOR INVESTMENTS SOLD			43,283.65	43,360.82	0.04%	77.17
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-43,391.30	-43,360.82	-0.04%	30.48
NON-BASE CURRENCY			642.25	633.65	0.00%	-8.60
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			**10,299.54**	**9,529.88**	**0.01%**	**-769.66**
POUND STERLING						
RECEIVABLE FOR INVESTMENTS SOLD			141,974.91	142,128.11	0.13%	153.20
DIVIDENDS RECEIVABLE			29,962.12	29,720.86	0.03%	-241.26
NON-BASE CURRENCY			39,364.30	39,277.67	0.04%	-86.63
PAYABLE FOR INVESTMENTS PURCHASED			-533,726.71	-534,302.67	-0.50%	-575.96
FFX CONTRACTS RECEIVABLE			362,023.86	361,654.23	0.34%	-369.63
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			**39,598.48**	**38,478.20**	**0.04%**	**-1,120.28**
SINGAPORE DOLLAR						
NON-BASE CURRENCY			7,266.06	7,149.81	0.01%	-116.25
SWEDISH KRONA						
PAYABLE FOR INVESTMENTS PURCHASED			-275,286.99	-275,138.74	-0.26%	148.25
FFX CONTRACTS RECEIVABLE			203,467.07	203,042.61	0.19%	-424.46
DIVIDENDS RECEIVABLE RECLAIM			23,834.00	20,633.62	0.02%	-3,200.38
NON-BASE CURRENCY			796.29	788.42	0.00%	-7.87
RECEIVABLE FOR INVESTMENTS SOLD			71,464.46	71,425.99	0.07%	-38.47
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			**24,274.83**	**20,751.90**	**0.02%**	**-3,522.93**
SWISS FRANC						

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PARAMETRIC EAFE PII - [redacted]

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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RECEIVABLE FOR INVESTMENTS SOLD			25,931.11	25,942.55	0.02%	11.44
NON-BASE CURRENCY			0.41	0.41	0.00%	0.00
FFX CONTRACTS RECEIVABLE			249,413.13	249,162.68	0.23%	-250.45
PAYABLE FOR INVESTMENTS PURCHASED			-274,984.21	-275,105.57	-0.26%	-121.36
DIVIDENDS RECEIVABLE RECLAIM			99,581.37	99,211.52	0.09%	-369.85
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			**99,941.81**	**99,211.59**	**0.09%**	**-730.22**
U.S. DOLLAR						
FFX CONTRACTS RECEIVABLE			43,391.30	43,391.30	0.04%	0.00
DIVIDENDS RECEIVABLE			1,803.87	1,803.87	0.00%	0.00
INTEREST RECEIVABLE			3,662.80	3,662.80	0.00%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-2,584,011.85	-2,584,011.85	-2.43%	0.00
FOREIGN TAXES PAYABLE - DIVIDENDS			-104.97	-104.97	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,646,060.860	2,646,060.86	2,646,060.86	2.49%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,646,060.860**	**110,802.01**	**110,802.01**	**0.10%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**2,646,060.860**	**552,216.10**	**532,011.79**	**0.50%**	**-20,204.31**
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	87.7069	1,108.000	72,191.29	97,179.19	0.09%	24,987.90
VOLKSWAGEN AG SEC ID: ED5497166	92.2009	2,428.000	224,203.69	223,863.83	0.21%	-339.86
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	74.9702	1,521.000	99,796.84	114,029.67	0.11%	14,232.83
SARTORIUS AG SEC ID: ED5843328	222.8396	135.000	27,446.78	30,083.35	0.03%	2,636.57

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		5,192.000	423,638.60	465,156.04	0.44%	41,517.44
TOTAL PREFERRED SECURITIES		5,192.000	423,638.60	465,156.04	0.44%	41,517.44
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	21.3854	3,724.000	89,522.38	79,639.38	0.07%	-9,883.00
ANZ GROUP HOLDINGS LTD SEC ID: AA6065582	17.6705	24,082.000	355,822.93	425,541.97	0.40%	69,719.04
WESTPAC BANKING CORP SEC ID: AA6076142	20.0109	21,336.000	303,945.68	426,953.16	0.40%	123,007.48
FORTESCUE LTD SEC ID: AA6086257	11.2995	8,564.000	23,235.27	96,768.81	0.09%	73,533.54
TELSTRA GROUP LTD SEC ID: AA6087289	2.4828	67,166.000	163,168.59	166,759.17	0.16%	3,590.58
ASX LTD SEC ID: AA6129222	40.2943	689.000	21,512.80	27,762.76	0.03%	6,249.96
BHP GROUP LTD SEC ID: AA6144692	24.4874	26,499.000	639,988.37	648,891.15	0.61%	8,902.78
COMPUTERSHARE LTD SEC ID: AA6180415	21.0201	3,777.000	28,250.18	79,393.08	0.07%	51,142.90
CSL LTD SEC ID: AA6185497	174.3403	2,501.000	169,054.51	436,024.98	0.41%	266,970.47
REA GROUP LTD SEC ID: AA6198573	144.4539	409.000	14,798.53	59,081.64	0.06%	44,283.11
TRANSURBAN GROUP SEC ID: AA6200882	8.2904	32,583.000	247,385.83	270,126.71	0.25%	22,740.88
COCHLEAR LTD SEC ID: AA6211798	179.4792	369.000	36,527.19	66,227.83	0.06%	29,700.64
ORIGIN ENERGY LTD SEC ID: AA6214867	6.7487	12,210.000	66,997.79	82,402.05	0.08%	15,404.26
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	94.8847	11,173.000	622,452.86	1,060,147.17	1.00%	437,694.31

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RIO TINTO LTD SEC ID: AA6220104	72.7254	2,480.000	141,438.12	180,358.89	0.17%	38,920.77
APA GROUP SEC ID: AA6247305	4.3155	16,549.000	74,236.16	71,416.80	0.07%	-2,819.36
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	42.3251	3,411.000	42,376.87	144,370.90	0.14%	101,994.03
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	5.2380	13,446.000	42,184.07	70,430.27	0.07%	28,246.20
SUNCORP GROUP LTD SEC ID: AA6585084	11.7700	7,433.000	46,634.42	87,486.72	0.08%	40,852.30
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	22.9705	24,113.000	399,606.03	553,886.82	0.52%	154,280.79
QANTAS AIRWAYS LTD SEC ID: AA6710344	5.5538	6,447.000	21,522.47	35,805.19	0.03%	14,282.72
QBE INSURANCE GROUP LTD SEC ID: AA6715749	11.8877	10,946.000	102,175.70	130,122.55	0.12%	27,946.85
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	9.5597	11,256.000	75,072.03	107,603.71	0.10%	32,531.68
REECE LTD SEC ID: AA6728809	13.8566	2,625.000	23,780.21	36,373.51	0.03%	12,593.30
SANTOS LTD SEC ID: AA6776709	4.1359	12,866.000	46,899.22	53,212.77	0.05%	6,313.55
SONIC HEALTHCARE LTD SEC ID: AA6821125	16.7232	3,033.000	45,508.47	50,721.59	0.05%	5,213.12
WASHINGTON H SOUL PATTINSON & SEC ID: AA6821802	21.1873	1,432.000	24,211.46	30,340.23	0.03%	6,128.77
STOCKLAND SEC ID: AA6850850	2.9719	24,935.000	68,143.02	74,104.83	0.07%	5,961.81
WESFARMERS LTD SEC ID: AA6948837	44.2878	6,357.000	189,073.34	281,537.54	0.27%	92,464.20
WOOLWORTHS GROUP LTD SEC ID: AA6981234	18.8779	2,787.000	56,914.38	52,612.66	0.05%	-4,301.72

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GOODMAN GROUP SEC ID: AAB03FYZ5	22.0665	10,939.000	70,926.78	241,385.51	0.23%	170,458.73
SEEK LTD SEC ID: AAB0767Y4	13.9742	4,077.000	49,602.80	56,972.88	0.05%	7,370.08
BRAMBLES LTD SEC ID: AAB1FJ0C0	11.9124	7,802.000	60,080.35	92,940.90	0.09%	32,860.55
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	137.2346	1,634.000	63,116.65	224,241.33	0.21%	161,124.68
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	31.0008	2,678.000	25,307.26	83,020.25	0.08%	57,712.99
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	7.0150	8,466.000	53,004.65	59,388.73	0.06%	6,384.08
XERO LTD SEC ID: AAB8P4LP5	104.3639	1,006.000	59,612.65	104,990.11	0.10%	45,377.46
SCENTRE GROUP SEC ID: AABLZH0Z7	2.1237	68,777.000	123,416.70	146,060.65	0.14%	22,643.95
AMPOL LTD SEC ID: AABM91204	17.4538	1,569.000	25,176.25	27,385.07	0.03%	2,208.82
WOODSIDE ENERGY GROUP LTD SEC ID: AABMGT163	15.2311	10,124.000	146,104.95	154,199.56	0.15%	8,094.61
LOTTERY CORP LTD/THE SEC ID: AABNRQW79	3.0586	14,902.000	48,573.08	45,579.27	0.04%	-2,993.81
ENDEAVOUR GROUP LTD/AUSTRALIA SEC ID: AABNVS141	2.6004	24,026.000	62,911.00	62,477.93	0.06%	-433.07
MEDIBANK PVT LTD SEC ID: AABRTNNQ3	2.3466	18,571.000	41,848.91	43,578.31	0.04%	1,729.40
SOUTH32 LTD SEC ID: AABWSW5D2	2.1051	25,451.000	34,638.79	53,577.15	0.05%	18,938.36
VICINITY LTD SEC ID: AABY7QXS0	1.3002	30,225.000	26,805.14	39,299.00	0.04%	12,493.86
COLES GROUP LTD SEC ID: AABYWR0T4	11.6957	8,353.000	81,902.31	97,694.55	0.09%	15,792.24

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WISETECH GLOBAL LTD SEC ID: AABZ8GX82	74.9543	1,084.000	44,659.18	81,250.46	0.08%	36,591.28
TOTAL EQUITY AUSTRALIAN DOLLAR		604,882.000	5,200,126.33	7,500,146.50	7.06%	2,300,020.17
DANISH KRONE						
AP MOLLER - MAERSK A/S SEC ID: SD4253045	1,653.1049	56.000	63,175.20	92,573.87	0.09%	29,398.67
DANSKE BANK A/S SEC ID: SD4588820	28.2854	3,811.000	88,802.99	107,795.59	0.10%	18,992.60
GENMAB A/S SEC ID: SD4595734	207.2456	669.000	123,012.32	138,647.31	0.13%	15,634.99
ROCKWOOL A/S SEC ID: SD4713493	354.3657	169.000	28,142.53	59,887.80	0.06%	31,745.27
DSV A/S SEC ID: SDB1WT5G0	212.3139	1,092.000	35,931.75	231,846.81	0.22%	195,915.06
PANDORA A/S SEC ID: SDB44XTX3	182.8760	600.000	20,459.78	109,725.62	0.10%	89,265.84
NOVONESIS (NOVOZYMES) B SEC ID: SDB798FW3	56.6124	2,371.000	88,262.17	134,228.05	0.13%	45,965.88
COLOPLAST A/S SEC ID: SDB8FMRX8	109.1702	1,325.000	109,164.99	144,650.49	0.14%	35,485.50
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	13.6192	5,710.000	53,163.49	77,765.61	0.07%	24,602.12
NOVO NORDISK A/S SEC ID: SDBP6KMJ0	86.6752	21,064.000	692,506.97	1,825,726.07	1.72%	1,133,219.10
SVITZER GROUP A/S SEC ID: SDBPXW7F9	31.1320	78.000	2,236.45	2,428.29	0.00%	191.84
ORSTED AS SEC ID: SDBYT16L1	45.0178	1,127.000	50,878.03	50,735.03	0.05%	-143.00
DEMANT A/S SEC ID: SDBZ01RF9	36.6863	985.000	24,722.77	36,136.00	0.03%	11,413.23
TOTAL EQUITY DANISH KRONE		39,057.000	1,380,459.44	3,012,146.54	2.84%	1,631,687.10
EURO CURRENCY UNIT						

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PARAMETRIC EAFE PII - [redacted]

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12/31/2024

Report ID: GL8013
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OMV AG SEC ID: EA4651454	38.6656	1,270.000	35,469.84	49,105.27	0.05%	13,635.43
VERBUND AG SEC ID: EA4661602	72.4850	1,803.000	139,150.78	130,690.46	0.12%	-8,460.32
VOESTALPINE AG SEC ID: EA4943406	18.9807	1,795.000	29,988.08	34,070.38	0.03%	4,082.30
ERSTE GROUP BANK AG SEC ID: EA5289833	61.7779	1,572.000	76,429.44	97,114.91	0.09%	20,685.47
D'IETEREN GROUP SEC ID: EB4247491	166.4049	223.000	33,336.82	37,108.28	0.03%	3,771.46
KBC GROUP NV SEC ID: EB4497740	77.1862	1,047.000	78,832.67	80,813.92	0.08%	1,981.25
SOLVAY SA SEC ID: EB4821105	32.2662	600.000	7,579.44	19,359.71	0.02%	11,780.27
UCB SA SEC ID: EB5596995	199.0231	1,853.000	128,084.88	368,789.80	0.35%	240,704.92
AGEAS SA/NV SEC ID: EBB86S2N3	48.5650	1,147.000	39,380.98	55,704.00	0.05%	16,323.02
ARGENX SE SEC ID: EBBNHKYX8	621.3000	373.000	127,371.18	231,744.90	0.22%	104,373.72
SYENSQO SA SEC ID: EBBPSLYH4	73.0649	600.000	35,071.97	43,838.93	0.04%	8,766.96
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	49.9629	3,729.000	196,599.46	186,311.56	0.18%	-10,287.90
ADIDAS AG SEC ID: ED4031974	245.2064	928.000	55,386.02	227,551.54	0.21%	172,165.52
FRESENIUS SE & CO KGAA SEC ID: ED4352099	34.7307	3,165.000	72,682.58	109,922.57	0.10%	37,239.99
HANNOVER RUECK SE SEC ID: ED4511801	249.9697	355.000	25,611.91	88,739.24	0.08%	63,127.33
GEA GROUP AG SEC ID: ED4557101	49.5176	1,088.000	24,128.95	53,875.16	0.05%	29,746.21
CONTINENTAL AG SEC ID: ED4598584	67.1211	845.000	54,682.12	56,717.34	0.05%	2,035.22

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DEUTSCHE POST AG SEC ID: ED4617855	35.1863	5,627.000	140,007.14	197,993.25	0.19%	57,986.11
MERCK KGAA SEC ID: ED4741846	144.8665	491.000	29,226.08	71,129.43	0.07%	41,903.35
RWE AG SEC ID: ED4768963	29.8535	1,777.000	43,464.78	53,049.61	0.05%	9,584.83
SAP SE SEC ID: ED4846280	244.6887	6,787.000	582,494.83	1,660,701.87	1.56%	1,078,207.04
E.ON SE SEC ID: ED4942907	11.6442	15,756.000	165,547.93	183,465.98	0.17%	17,918.05
HENKEL AG & CO KGAA SEC ID: ED5002461	77.0412	930.000	50,502.74	71,648.32	0.07%	21,145.58
PUMA SE SEC ID: ED5064727	45.9348	1,353.000	56,392.81	62,149.76	0.06%	5,756.95
BAYER AG SEC ID: ED5069213	19.9996	1,808.000	54,852.44	36,159.36	0.03%	-18,693.08
BASF SE SEC ID: ED5086571	43.9673	5,308.000	252,599.97	233,378.59	0.22%	-19,221.38
BEIERSDORF AG SEC ID: ED5107401	128.4020	1,045.000	130,884.46	134,180.09	0.13%	3,295.63
HEIDELBERG MATERIALS AG SEC ID: ED5120677	123.5352	962.000	68,591.06	118,840.81	0.11%	50,249.75
FRESENIUS MEDICAL CARE AG SEC ID: ED5129074	45.7277	1,903.000	65,866.16	87,019.78	0.08%	21,153.62
ALLIANZ SE SEC ID: ED5231482	306.4045	2,604.000	428,526.35	797,877.19	0.75%	369,350.84
DEUTSCHE LUFTHANSA AG SEC ID: ED5287484	6.3952	9,895.000	64,786.21	63,280.98	0.06%	-1,505.23
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	504.3921	810.000	190,103.10	408,557.56	0.38%	218,454.46
RHEINMETALL AG SEC ID: ED5334583	636.4183	289.000	54,791.69	183,924.89	0.17%	129,133.20

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VOLKSWAGEN AG SEC ID: ED5497109	95.4213	68.000	6,594.43	6,488.65	0.01%	-105.78
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	55.7099	4,180.000	173,206.55	232,867.38	0.22%	59,660.83
SIEMENS AG SEC ID: ED5727976	195.2539	5,035.000	606,887.27	983,103.29	0.93%	376,216.02
DEUTSCHE BANK AG SEC ID: ED5750358	17.2307	11,611.000	87,447.47	200,065.89	0.19%	112,618.42
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	81.7838	2,029.000	124,273.16	165,939.31	0.16%	41,666.15
DEUTSCHE TELEKOM AG SEC ID: ED5842353	29.9156	22,855.000	436,810.87	683,720.92	0.64%	246,910.05
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	32.5147	8,105.000	117,069.58	263,531.64	0.25%	146,462.06
RATIONAL AG SEC ID: ED5910606	853.2520	65.000	37,658.04	55,461.38	0.05%	17,803.34
DEUTSCHE BOERSE AG SEC ID: ED7021964	230.2952	1,084.000	175,562.20	249,640.00	0.24%	74,077.80
MTU AERO ENGINES AG SEC ID: EDB09DHL4	333.4310	276.000	48,367.08	92,026.96	0.09%	43,659.88
SYMRISE AG SEC ID: EDB1JB4K1	106.2941	740.000	67,298.60	78,657.62	0.07%	11,359.02
BRENNTAG SE SEC ID: EDB4YVF55	59.9347	945.000	35,365.15	56,638.33	0.05%	21,273.18
EVONIK INDUSTRIES AG SEC ID: EDB5ZQ9D2	17.3239	2,996.000	54,978.12	51,902.45	0.05%	-3,075.67
COMMERZBANK AG SEC ID: EDB90LKT5	16.2832	9,225.000	31,926.07	150,212.87	0.14%	118,286.80
LEG IMMOBILIEN SE SEC ID: EDB9G6L86	84.7039	652.000	48,210.07	55,226.94	0.05%	7,016.87
VONOVIA SE SEC ID: EDBBJPFY6	30.3609	4,930.000	129,496.34	149,679.04	0.14%	20,182.70
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	53.0176	2,426.000	116,182.49	128,620.70	0.12%	12,438.21

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
QIAGEN NV SEC ID: EDBMHCW16	44.5731	1,269.000	40,055.50	56,563.27	0.05%	16,507.77
SIEMENS ENERGY AG SEC ID: EDBMTVQK6	52.1685	6,265.000	93,450.22	326,835.59	0.31%	233,385.37
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	38.1582	3,224.000	102,900.44	123,021.96	0.12%	20,121.52
ZALANDO SE SEC ID: EDBQV0SV6	33.5398	2,844.000	58,725.96	95,387.32	0.09%	36,661.36
COVESTRO AG SEC ID: EDBRBLFV4	60.0590	1,281.000	38,197.50	76,935.58	0.07%	38,738.08
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	9.7875	41,464.000	211,645.63	405,830.81	0.38%	194,185.18
NATURGY ENERGY GROUP SA SEC ID: EE5650424	24.2100	1,869.000	33,102.56	45,248.47	0.04%	12,145.91
REPSOL SA SEC ID: EE5669358	12.1050	6,265.000	54,568.05	75,837.79	0.07%	21,269.74
BANCO SANTANDER SA SEC ID: EE5705947	4.6230	94,828.000	234,607.85	438,388.88	0.41%	203,781.03
TELEFONICA SA SEC ID: EE5732529	4.0768	28,928.000	110,359.52	117,932.62	0.11%	7,573.10
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	50.1596	1,226.000	28,965.31	61,495.69	0.06%	32,530.38
CAIXABANK SA SEC ID: EEB283W91	5.4219	32,790.000	90,861.06	177,783.38	0.17%	86,922.32
IBERDROLA SA SEC ID: EEB288C92	13.7722	37,113.000	318,453.98	511,125.80	0.48%	192,671.82
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	70.6211	2,666.000	114,267.57	188,275.85	0.18%	74,008.28
REDEIA CORP SA SEC ID: EEBD6FXN0	17.0858	3,004.000	34,763.94	51,325.59	0.05%	16,561.65
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	51.4022	6,478.000	126,408.91	332,983.58	0.31%	206,574.67

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FERROVIAL SE SEC ID: EEBRS7CF3	42.0413	3,969.000	96,054.86	166,861.92	0.16%	70,807.06
AENA SME SA SEC ID: EEBVRZ8L5	204.4077	421.000	40,993.29	86,055.64	0.08%	45,062.35
CELLNEX TELECOM SA SEC ID: EEBX90C09	31.5931	3,477.000	116,722.94	109,849.23	0.10%	-6,873.71
GRIFOLS SA SEC ID: EEBYY3DX0	9.4728	2,962.000	23,153.71	28,058.30	0.03%	4,904.59
BOUYGUES SA SEC ID: EF4002129	29.5532	1,807.000	50,814.23	53,402.58	0.05%	2,588.35
AIRBUS SE SEC ID: EF4012250	160.2747	4,449.000	375,086.38	713,062.10	0.67%	337,975.72
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	28.0724	5,303.000	98,287.17	148,867.96	0.14%	50,580.79
L'OREAL SA SEC ID: EF4057800	353.9857	1,379.000	263,760.75	488,146.25	0.46%	224,385.50
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	658.0603	1,752.000	643,623.05	1,152,921.56	1.09%	509,298.51
THALES SA SEC ID: EF4162790	143.5721	613.000	40,315.30	88,009.68	0.08%	47,694.38
CAPGEMINI SE SEC ID: EF4163434	163.7643	1,216.000	115,540.13	199,137.42	0.19%	83,597.29
PUBLICIS GROUPE SA SEC ID: EF4380426	106.6565	1,736.000	108,593.32	185,155.68	0.17%	76,562.36
BOLLORE SE SEC ID: EF4572709	6.1509	7,962.000	22,033.95	48,973.23	0.05%	26,939.28
PERNOD RICARD SA SEC ID: EF4682326	112.8695	1,017.000	94,027.21	114,788.28	0.11%	20,761.07
RENAULT SA SEC ID: EF4712792	48.7203	1,455.000	26,507.75	70,888.00	0.07%	44,380.25
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	249.4520	3,616.000	436,027.09	902,018.25	0.85%	465,991.16

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ORANGE SA SEC ID: EF5176179	9.9698	7,819.000	73,692.12	77,953.82	0.07%	4,261.70
HERMES INTERNATIONAL SCA SEC ID: EF5253978	2,404.4310	186.000	190,388.98	447,224.17	0.42%	256,835.19
KERING SA SEC ID: EF5505070	246.7079	914.000	183,432.54	225,491.00	0.21%	42,058.46
CARREFOUR SA SEC ID: EF5641560	14.2174	3,683.000	55,426.81	52,362.74	0.05%	-3,064.07
SANOFI SA SEC ID: EF5671732	97.0678	7,602.000	648,946.83	737,909.19	0.69%	88,962.36
ACCOR SA SEC ID: EF5852845	48.7099	1,250.000	41,876.74	60,887.40	0.06%	19,010.66
NOKIA OYJ SEC ID: EF5946456	4.4133	4,216.000	27,418.81	18,606.47	0.02%	-8,812.34
STMICROELECTRONICS NV SEC ID: EF5962339	25.1368	8,430.000	181,109.51	211,902.91	0.20%	30,793.40
SOCIETE GENERALE SA SEC ID: EF5966512	28.1242	4,468.000	73,698.77	125,658.84	0.12%	51,960.07
EURAZEO SE SEC ID: EF7042395	74.5042	554.000	27,881.23	41,275.34	0.04%	13,394.11
SODEXO SA SEC ID: EF7062716	82.3740	597.000	28,576.18	49,177.29	0.05%	20,601.11
AXA SA SEC ID: EF7088422	35.5384	14,278.000	370,267.51	507,416.70	0.48%	137,149.19
ESSILORLUXOTTICA SA SEC ID: EF7212477	243.9638	1,858.000	233,160.03	453,284.74	0.43%	220,124.71
CREDIT AGRICOLE SA SEC ID: EF7262613	13.7618	14,501.000	135,669.83	199,559.79	0.19%	63,889.96
BNP PARIBAS SA SEC ID: EF7309687	61.3223	6,454.000	303,171.64	395,774.19	0.37%	92,602.55
CIE DE SAINT-GOBAIN SA SEC ID: EF7380480	88.7424	2,785.000	127,940.89	247,147.44	0.23%	119,206.55
KLEPIERRE SA SEC ID: EF7582556	28.7869	2,138.000	29,149.80	61,546.39	0.06%	32,396.59

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COVIVIO SA/FRANCE SEC ID: EF7745633	50.4910	1,123.000	55,376.00	56,701.37	0.05%	1,325.37
SAFRAN SA SEC ID: EFB058TZ0	219.6296	2,217.000	210,769.88	486,918.71	0.46%	276,148.83
ENGIE SA SEC ID: EFB0C2CQ3	15.8535	12,036.000	160,905.97	190,812.79	0.18%	29,906.82
IPSEN SA SEC ID: EFB0R7JF3	114.6299	220.000	22,580.67	25,218.57	0.02%	2,637.90
ARKEMA SA SEC ID: EFB0Z5YZ7	76.1610	496.000	34,761.30	37,775.87	0.04%	3,014.57
LEGRAND SA SEC ID: EFB11ZRK7	97.3784	1,487.000	90,810.82	144,801.71	0.14%	53,990.89
EIFFAGE SA SEC ID: EFB13X011	87.7276	530.000	35,213.28	46,495.61	0.04%	11,282.33
TOTALENERGIES SE SEC ID: EFB15C551	55.2646	12,218.000	532,050.68	675,223.31	0.64%	143,172.63
AEROPORTS DE PARIS SA SEC ID: EFB164FY4	115.6654	385.000	35,758.72	44,531.16	0.04%	8,772.44
VINCI SA SEC ID: EFB1XH021	103.2808	2,870.000	207,573.88	296,415.81	0.28%	88,841.93
DANONE SA SEC ID: EFB1Y9TB7	67.4318	4,020.000	240,709.92	271,075.68	0.26%	30,365.76
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	162.4907	3,696.000	369,107.26	600,565.48	0.57%	231,458.22
BUREAU VERITAS SA SEC ID: EFB28DTJ8	30.3816	1,628.000	29,434.12	49,461.20	0.05%	20,027.08
GETLINK SE SEC ID: EFB292JQ6	15.9519	2,502.000	42,402.82	39,911.60	0.04%	-2,491.22
EDENRED SE SEC ID: EFB62G1B5	32.8771	3,180.000	80,455.36	104,549.26	0.10%	24,093.90
BIOMERIEUX SEC ID: EFBF0LBX7	107.1743	424.000	33,441.33	45,441.88	0.04%	12,000.55
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	75.3016	1,058.000	42,175.32	79,669.05	0.08%	37,493.73

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DASSAULT SYSTEMES SE SEC ID: EFBM8H5Y8	34.6893	3,488.000	29,195.19	120,996.10	0.11%	91,800.91
STELLANTIS NV SEC ID: EFBMD8F96	13.0929	5,922.000	42,362.64	77,535.93	0.07%	35,173.29
EURONEXT NV SEC ID: EFBNBNSG3	112.1447	575.000	42,181.79	64,483.17	0.06%	22,301.38
CIE GENERALE DES ETABLISSEMENT SEC ID: EFBPBPJ08	32.9289	3,812.000	87,617.57	125,524.97	0.12%	37,907.40
PLUXEE NV SEC ID: EFBPK85C5	19.3804	597.000	10,361.59	11,570.11	0.01%	1,208.52
AMUNDI SA SEC ID: EFBYZR017	66.4791	720.000	28,778.15	47,864.95	0.05%	19,086.80
GENERALI SEC ID: EI4056715	28.2381	5,930.000	97,859.64	167,451.84	0.16%	69,592.20
INTESA SANPAOLO SPA SEC ID: EI4076838	4.0001	90,679.000	163,364.33	362,728.38	0.34%	199,364.05
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	14.5747	4,008.000	22,676.56	58,415.25	0.05%	35,738.69
ENEL SPA SEC ID: EI7144567	7.1305	43,715.000	216,180.78	311,707.75	0.29%	95,526.97
ENI SPA SEC ID: EI7145051	13.5547	10,104.000	101,830.23	136,956.64	0.13%	35,126.41
SNAM SPA SEC ID: EI7251479	4.4288	6,330.000	26,519.04	28,034.52	0.03%	1,515.48
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	7.8905	11,837.000	52,665.18	93,399.97	0.09%	40,734.79
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	52.3963	716.000	24,714.59	37,515.75	0.04%	12,801.16
LEONARDO SPA SEC ID: EIB0DJNG9	26.8505	3,820.000	67,010.65	102,568.97	0.10%	35,558.32

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PARAMETRIC EAFE PII - [redacted]

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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRYSMIAN SPA SEC ID: EIB1W4V62	63.8489	2,258.000	61,564.07	144,170.88	0.14%	82,606.81
FERRARI NV SEC ID: EIBD6G500	427.0402	714.000	115,748.02	304,906.70	0.29%	189,158.68
MONCLER SPA SEC ID: EIBGLP233	52.7898	3,397.000	172,876.89	179,326.92	0.17%	6,450.03
STELLANTIS NV SEC ID: EIBMD8KX1	13.0369	14,257.000	194,099.08	185,867.72	0.17%	-8,231.36
TENARIS SA SEC ID: EIBMHVLR8	18.7115	4,418.000	29,928.67	82,667.34	0.08%	52,738.67
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	6.2316	6,671.000	41,479.95	41,571.27	0.04%	91.32
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	17.3860	3,282.000	38,598.09	57,061.00	0.05%	18,462.91
BANCO BPM SPA SEC ID: EIBYMD5K9	8.0893	6,930.000	56,281.38	56,059.03	0.05%	-222.35
UNICREDIT SPA SEC ID: EIBYMXPS6	39.8926	11,140.000	129,745.54	444,403.98	0.42%	314,658.44
POSTE ITALIANE SPA SEC ID: EIBYYN706	14.1035	4,229.000	31,471.07	59,643.74	0.06%	28,172.67
ASM INTERNATIONAL NV SEC ID: EN5165290	578.6374	259.000	78,726.18	149,867.09	0.14%	71,140.91
WOLTERS KLUWER NV SEC ID: EN5671511	166.0942	1,447.000	63,306.47	240,338.31	0.23%	177,031.84
KONINKLIJKE KPN NV SEC ID: EN5956078	3.6398	15,975.000	38,032.96	58,145.53	0.05%	20,112.57
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	25.2662	5,446.000	89,001.45	137,599.73	0.13%	48,598.28
HEINEKEN NV SEC ID: EN7792554	71.1389	1,398.000	80,727.82	99,452.11	0.09%	18,724.29
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	59.9037	2,114.000	135,983.89	126,636.37	0.12%	-9,347.52
ASML HOLDING NV SEC ID: ENB929F49	702.7939	2,517.000	673,994.33	1,768,932.12	1.67%	1,094,937.79

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PARAMETRIC EAFE PII - [redacted]

Asset Detail
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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	32.6079	6,889.000	126,385.25	224,635.79	0.21%	98,250.54
ASR NEDERLAND NV SEC ID: ENBD9PNF3	47.4052	1,132.000	53,116.32	53,662.68	0.05%	546.36
BE SEMICONDUCTOR INDUSTRIES NV SEC ID: ENBG0SCK0	136.9967	656.000	70,353.66	89,869.80	0.08%	19,516.14
PROSUS NV SEC ID: ENBJDS7L4	39.7114	7,782.000	221,929.83	309,034.31	0.29%	87,104.48
UNILEVER PLC SEC ID: ENBLRB269	56.8282	6,249.000	204,616.48	355,119.67	0.33%	150,503.19
EXOR NV SEC ID: ENBMJ1821	91.6935	594.000	24,066.17	54,465.95	0.05%	30,399.78
IMCD NV SEC ID: ENBNCBD44	148.5943	647.000	86,333.46	96,140.48	0.09%	9,807.02
NN GROUP NV SEC ID: ENBNG8PQ5	43.5635	1,455.000	44,321.08	63,384.87	0.06%	19,063.79
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	25.5976	6,485.000	146,698.89	166,000.18	0.16%	19,301.29
DSM-FIRMENICH AG SEC ID: ENBPCPSD2	101.1891	2,037.000	189,339.61	206,122.12	0.19%	16,782.51
AEGON LTD SEC ID: ENBPH0Y29	5.9231	13,720.000	27,281.68	81,264.38	0.08%	53,982.70
ARCELORMITTAL SA SEC ID: ENBYPBS65	23.2263	2,933.000	66,163.05	68,122.64	0.06%	1,959.59
ABN AMRO BANK NV SEC ID: ENBYQP139	15.4186	3,280.000	24,541.32	50,572.99	0.05%	26,031.67
RELX PLC SEC ID: ENBYWLC62	45.2721	4,451.000	35,469.91	201,505.94	0.19%	166,036.03
ADYEN NV SEC ID: ENBZ1HM46	1,488.0135	126.000	153,722.17	187,489.70	0.18%	33,767.53
ING GROEP NV SEC ID: ENBZ57394	15.6671	26,591.000	261,707.96	416,604.25	0.39%	154,896.29

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PARAMETRIC EAFE PII - [redacted]

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12/31/2024

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
EDP SA SEC ID: EP4103594	3.2007	16,267.000	52,355.75	52,066.29	0.05%	-289.46
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	16.5162	2,917.000	27,107.78	48,177.83	0.05%	21,070.05
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	19.1050	4,570.000	68,974.00	87,309.74	0.08%	18,335.74
DCC ORD EURO0.25 SEC ID: EZ4189476	64.3734	760.000	42,974.75	48,923.75	0.05%	5,949.00
KINGSPAN GROUP PLC SEC ID: EZ4491237	72.9510	841.000	34,576.15	61,351.77	0.06%	26,775.62
KERRY GROUP PLC SEC ID: EZ4519573	96.5604	790.000	25,181.79	76,282.70	0.07%	51,100.91
BANK OF IRELAND GROUP PLC SEC ID: EZBD1RP68	9.1186	6,803.000	64,239.46	62,033.93	0.06%	-2,205.53
AIB GROUP PLC SEC ID: EZBF0L353	5.5192	9,633.000	53,656.35	53,166.60	0.05%	-489.75
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	259.4973	937.000	103,156.11	243,148.95	0.23%	139,992.84
WARTSILA OYJ ABP SEC ID: SF4525181	17.7174	3,683.000	44,370.22	65,253.20	0.06%	20,882.98
UPM-KYMMENE OYJ SEC ID: SF5051252	27.5029	2,111.000	28,919.90	58,058.58	0.05%	29,138.68
STORA ENSO OYJ SEC ID: SF5072670	10.0630	2,783.000	21,666.48	28,005.29	0.03%	6,338.81
ELISA OYJ SEC ID: SF5701518	43.2839	684.000	14,165.08	29,606.19	0.03%	15,441.11
NOKIA OYJ SEC ID: SF5902942	4.4262	54,662.000	212,591.44	241,947.39	0.23%	29,355.95
NESTE OYJ SEC ID: SFB06YV43	12.5554	4,821.000	47,800.86	60,529.77	0.06%	12,728.91
KONE OYJ SEC ID: SFB09M9D1	48.6685	1,687.000	48,459.08	82,103.76	0.08%	33,644.68
ORION OYJ SEC ID: SFB17NY41	44.2987	912.000	24,830.27	40,400.41	0.04%	15,570.14

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PARAMETRIC EAFE PII - [redacted]

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
METSO OYJ SEC ID: SFB1FN8X7	9.2988	7,297.000	64,710.08	67,853.27	0.06%	3,143.19
SAMPO OYJ SEC ID: SFBMXX645	40.7780	4,597.000	168,105.42	187,456.42	0.18%	19,351.00
TOTAL EQUITY EURO CURRENCY UNIT		1,093,918.000	20,962,740.64	34,689,590.28	32.66%	13,726,849.64
HONG KONG DOLLAR						
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	8.4063	21,000.000	162,404.81	176,533.06	0.17%	14,128.25
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	37.9508	7,400.000	159,253.41	280,836.00	0.26%	121,582.59
MTR CORP LTD HK/00066 SEC ID: FH6290057	3.4887	33,000.000	112,464.61	115,126.90	0.11%	2,662.29
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	12.3005	7,400.000	88,645.59	91,024.02	0.09%	2,378.43
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	6.9774	17,500.000	95,062.23	122,104.29	0.11%	27,042.06
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	4.2482	12,000.000	27,853.82	50,978.70	0.05%	23,124.88
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.2119	15,000.000	36,200.02	48,178.73	0.05%	11,978.71
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	9.6100	13,000.000	119,870.51	124,930.00	0.12%	5,059.49
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	13.1952	16,000.000	130,806.57	211,123.91	0.20%	80,317.34

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LINK REIT HK/00823 SEC ID: FHB0PB4M2	4.2289	16,260.000	59,280.29	68,762.16	0.06%	9,481.87
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	7.2477	62,400.000	255,939.49	452,258.32	0.43%	196,318.83
WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBF0GWS1	2.5567	20,000.000	51,776.80	51,133.18	0.05%	-643.62
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	5.3425	11,500.000	59,087.56	61,438.35	0.06%	2,350.79
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBYVS6J9	7.4344	20,000.000	105,808.25	148,687.88	0.14%	42,879.63
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	4.1066	17,840.000	70,896.50	73,262.06	0.07%	2,365.56
TOTAL EQUITY HONG KONG DOLLAR		290,300.000	1,535,350.46	2,076,377.56	1.95%	541,027.10
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	12.0813	7,135.000	38,869.45	86,200.02	0.08%	47,330.57
BANK LEUMI LE-ISRAEL BM SEC ID: FZ6076423	11.8974	4,431.000	52,454.07	52,717.43	0.05%	263.36
ELBIT SYSTEMS LTD SEC ID: FZ6308917	261.5509	251.000	44,974.72	65,649.28	0.06%	20,674.56
ICL GROUP LTD SEC ID: FZ6455536	4.9401	6,043.000	16,653.13	29,853.03	0.03%	13,199.90
NICE LTD SEC ID: FZ6647132	170.4884	489.000	13,979.53	83,368.82	0.08%	69,389.29
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	43.2533	1,110.000	36,901.17	48,011.20	0.05%	11,110.03

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TOTAL EQUITY ISRAELI SHEKEL		19,459.000	203,832.07	365,799.78	0.34%	161,967.71
JAPANESE YEN						
AISIN CORP SEC ID: FJ6010709	11.3101	4,200.000	44,367.71	47,502.54	0.04%	3,134.83
AJINOMOTO CO INC SEC ID: FJ6010907	41.0537	3,000.000	29,769.06	123,161.11	0.12%	93,392.05
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	10.5434	5,700.000	38,526.08	60,097.35	0.06%	21,571.27
ASAHI KASEI CORP SEC ID: FJ6054608	6.9515	7,300.000	42,205.31	50,746.05	0.05%	8,540.74
ASICS CORP SEC ID: FJ6057379	19.7888	2,700.000	53,442.74	53,429.62	0.05%	-13.12
LY CORP SEC ID: FJ6084845	2.6686	19,600.000	52,317.75	52,304.91	0.05%	-12.84
TREND MICRO INC/JAPAN SEC ID: FJ6125283	54.5113	900.000	42,373.33	49,060.19	0.05%	6,686.86
NTT DATA GROUP CORP SEC ID: FJ6125630	19.2797	3,000.000	19,803.45	57,839.14	0.05%	38,035.69
BRIDGESTONE CORP SEC ID: FJ6132107	33.9781	2,500.000	41,736.30	84,945.28	0.08%	43,208.98
OBIC CO LTD SEC ID: FJ6136744	29.8613	2,000.000	37,171.27	59,722.57	0.06%	22,551.30
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	17.1640	2,100.000	27,534.67	36,044.48	0.03%	8,509.81
USS CO LTD SEC ID: FJ6171493	8.7618	3,000.000	22,758.30	26,285.31	0.02%	3,527.01
CANON INC SEC ID: FJ6172327	32.8391	5,800.000	117,256.41	190,467.03	0.18%	73,210.62
CAPCOM CO LTD SEC ID: FJ6173697	22.1049	2,600.000	40,915.36	57,472.64	0.05%	16,557.28
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	18.8661	3,500.000	53,139.24	66,031.43	0.06%	12,892.19
CHUBU ELECTRIC POWER CO INC SEC ID: FJ6195609	10.5339	4,000.000	41,484.59	42,135.40	0.04%	650.81

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PARAMETRIC EAFE PII - [redacted]

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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	44.5342	4,100.000	57,937.73	182,590.35	0.17%	124,652.62
RAKUTEN GROUP INC SEC ID: FJ6229598	5.4651	8,700.000	35,344.12	47,546.64	0.04%	12,202.52
KDDI CORP SEC ID: FJ6248994	32.0820	8,400.000	100,071.73	269,488.41	0.25%	169,416.68
DAIFUKU CO LTD SEC ID: FJ6250024	20.9977	2,100.000	35,813.56	44,095.19	0.04%	8,281.63
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	111.8287	400.000	19,398.86	44,731.48	0.04%	25,332.62
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	118.7325	1,000.000	42,055.71	118,732.50	0.11%	76,676.79
DAI NIPPON PRINTING CO LTD SEC ID: FJ6250909	14.1226	3,200.000	42,894.84	45,192.16	0.04%	2,297.32
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	30.9112	3,400.000	43,187.46	105,097.99	0.10%	61,910.53
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	6.6684	8,300.000	34,109.49	55,347.41	0.05%	21,237.92
OTSUKA CORP SEC ID: FJ6267051	22.9639	1,600.000	24,826.00	36,742.17	0.03%	11,916.17
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	6.6302	4,200.000	15,159.21	27,846.78	0.03%	12,687.57
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	27.4625	2,200.000	38,233.44	60,417.41	0.06%	22,183.97
DISCO CORP SEC ID: FJ6270949	271.8885	800.000	105,718.39	217,510.81	0.20%	111,792.42
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	17.7844	3,300.000	55,757.32	58,688.60	0.06%	2,931.28
EISAI CO LTD SEC ID: FJ6307204	27.5452	2,000.000	55,103.87	55,090.35	0.05%	-13.52

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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
SBI HOLDINGS INC SEC ID: FJ6309465	25.3372	1,100.000	17,026.86	27,870.96	0.03%	10,844.10
FAST RETAILING CO LTD SEC ID: FJ6332434	342.4535	1,500.000	198,505.30	513,680.31	0.48%	315,175.01
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	11.7460	69,800.000	373,666.52	819,870.17	0.77%	446,203.65
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	54.4541	900.000	19,111.56	49,008.65	0.05%	29,897.09
SUBARU CORP SEC ID: FJ6356409	17.9499	3,600.000	25,035.90	64,619.49	0.06%	39,583.59
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	21.0550	6,000.000	79,265.33	126,329.85	0.12%	47,064.52
FUJIKURA LTD SEC ID: FJ6356706	41.6645	1,200.000	50,009.72	49,997.45	0.05%	-12.27
FANUC CORP SEC ID: FJ6356938	26.5653	4,500.000	105,838.62	119,543.77	0.11%	13,705.15
FUJITSU LTD SEC ID: FJ6356946	17.8131	11,000.000	101,335.57	195,943.62	0.18%	94,608.05
MCDONALD'S HOLDINGS CO JAPAN L SEC ID: FJ6371861	39.3866	1,100.000	43,548.54	43,325.27	0.04%	-223.27
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	29.6449	2,541.000	15,949.23	75,327.81	0.07%	59,378.58
NIPPON BUILDING FUND INC SEC ID: FJ6396801	778.8241	66.000	51,415.00	51,402.39	0.05%	-12.61
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	26.1962	1,400.000	34,488.79	36,674.73	0.03%	2,185.94
DENTSU GROUP INC SEC ID: FJ6416286	24.2555	1,600.000	29,582.35	38,808.86	0.04%	9,226.51
HIKARI TSUSHIN INC SEC ID: FJ6416328	219.3942	200.000	24,877.63	43,878.85	0.04%	19,001.22

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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
RESONA HOLDINGS INC SEC ID: FJ6421559	7.2824	13,500.000	47,423.82	98,312.23	0.09%	50,888.41
HIROSE ELECTRIC CO LTD SEC ID: FJ6428729	119.2415	500.000	51,115.59	59,620.77	0.06%	8,505.18
HITACHI LTD SEC ID: FJ6429107	25.0509	28,400.000	196,820.13	711,445.64	0.67%	514,625.51
SUMITOMO MITSUI TRUST GROUP IN SEC ID: FJ6431897	23.4920	3,800.000	56,636.74	89,269.53	0.08%	32,632.79
HONDA MOTOR CO LTD SEC ID: FJ6435146	9.7671	30,000.000	247,988.65	293,013.48	0.28%	45,024.83
HOYA CORP SEC ID: FJ6441508	126.0817	2,200.000	102,742.48	277,379.73	0.26%	174,637.25
ISUZU MOTORS LTD SEC ID: FJ6467107	13.7344	3,800.000	26,589.04	52,190.76	0.05%	25,601.72
ITOCHU CORP SEC ID: FJ6467800	49.8346	7,200.000	86,553.02	358,808.84	0.34%	272,255.82
JAPAN TOBACCO INC SEC ID: FJ6474533	25.9608	8,900.000	187,471.88	231,051.15	0.22%	43,579.27
AEON CO LTD SEC ID: FJ6480043	23.5111	4,200.000	61,716.56	98,746.50	0.09%	37,029.94
KAJIMA CORP SEC ID: FJ6481322	18.3316	3,500.000	17,290.75	64,160.73	0.06%	46,869.98
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	11.1574	4,400.000	39,702.57	49,092.64	0.05%	9,390.07
KAO CORP SEC ID: FJ6483807	40.6465	2,700.000	74,073.77	109,745.48	0.10%	35,671.71
KIKKOMAN CORP SEC ID: FJ6490802	11.2147	7,000.000	16,470.93	78,502.80	0.07%	62,031.87
KEYENCE CORP SEC ID: FJ6490992	411.2369	1,480.000	308,508.52	608,630.67	0.57%	300,122.15
KOMATSU LTD SEC ID: FJ6496585	27.6788	5,900.000	137,342.17	163,304.91	0.15%	25,962.74

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KONAMI GROUP CORP SEC ID: FJ6496684	94.1715	800.000	15,527.61	75,337.23	0.07%	59,809.62
KUBOTA CORP SEC ID: FJ6497500	11.7015	5,000.000	46,048.34	58,507.25	0.06%	12,458.91
KYOCERA CORP SEC ID: FJ6499266	10.0248	6,300.000	63,171.84	63,156.34	0.06%	-15.50
KYOWA KIRIN CO LTD SEC ID: FJ6499555	15.1152	3,500.000	46,064.66	52,903.09	0.05%	6,838.43
LASERTEC CORP SEC ID: FJ6506268	96.6213	600.000	57,986.99	57,972.76	0.05%	-14.23
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	36.4469	11,400.000	152,578.93	415,495.02	0.39%	262,916.09
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	573.9374	32.000	17,287.42	18,366.00	0.02%	1,078.58
JFE HOLDINGS INC SEC ID: FJ6543790	11.3229	3,000.000	31,404.63	33,968.57	0.03%	2,563.94
MAKITA CORP SEC ID: FJ6555802	30.8157	1,400.000	25,418.38	43,142.02	0.04%	17,723.64
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	23.9501	23,000.000	269,082.20	550,852.61	0.52%	281,770.41
MARUBENI CORP SEC ID: FJ6569464	15.2233	9,700.000	43,358.30	147,666.39	0.14%	104,308.09
PANASONIC HOLDINGS CORP SEC ID: FJ6572708	10.4543	14,500.000	119,379.91	151,587.55	0.14%	32,207.64
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	24.6437	16,280.000	224,301.37	401,199.02	0.38%	176,897.65
MISUMI GROUP INC SEC ID: FJ6595170	15.6210	4,100.000	61,180.46	64,046.19	0.06%	2,865.73
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	14.0017	6,900.000	90,583.75	96,611.41	0.09%	6,027.66
MITSUBISHI CORP SEC ID: FJ6596780	16.5691	20,100.000	157,101.32	333,038.93	0.31%	175,937.61

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PARAMETRIC EAFE PII - [redacted]

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MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	17.0972	12,400.000	134,036.52	212,005.59	0.20%	77,969.07
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	14.1448	19,500.000	86,280.17	275,823.99	0.26%	189,543.82
MITSUI & CO LTD SEC ID: FJ6597309	21.0677	18,600.000	196,833.65	391,859.24	0.37%	195,025.59
MITSUI CHEMICALS INC SEC ID: FJ6597366	22.0794	1,200.000	19,585.13	26,495.29	0.02%	6,910.16
MITSUI OSK LINES LTD SEC ID: FJ6597580	35.0471	2,700.000	14,720.39	94,627.13	0.09%	79,906.74
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	8.0809	17,500.000	111,332.07	141,416.39	0.13%	30,084.32
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	16.2860	8,100.000	50,690.44	131,916.20	0.12%	81,225.76
SEIKO EPSON CORP SEC ID: FJ6616505	18.2966	2,000.000	15,832.11	36,593.28	0.03%	20,761.17
RENESAS ELECTRONICS CORP SEC ID: FJ6635679	13.0218	18,700.000	246,063.56	243,506.93	0.23%	-2,556.63
NINTENDO CO LTD SEC ID: FJ6639556	58.9463	7,700.000	188,696.67	453,886.47	0.43%	265,189.80
DENSO CORP SEC ID: FJ6640380	14.0907	9,600.000	82,923.91	135,271.06	0.13%	52,347.15
NEC CORP SEC ID: FJ6640406	87.2996	1,500.000	49,078.94	130,949.35	0.12%	81,870.41
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	6.5125	8,100.000	52,763.96	52,751.02	0.05%	-12.94
NIDEC CORP SEC ID: FJ6640687	18.1662	8,200.000	136,237.45	148,962.84	0.14%	12,725.39
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	1.0053	160,000.000	67,374.31	160,855.17	0.15%	93,480.86
NISSAN CHEMICAL CORP SEC ID: FJ6641586	31.4902	1,000.000	14,192.47	31,490.20	0.03%	17,297.73

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NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	24.3255	1,200.000	13,330.06	29,190.63	0.03%	15,860.57
NITTO DENKO CORP SEC ID: FJ6641800	17.0527	4,500.000	40,472.68	76,737.08	0.07%	36,264.40
YAMAHA CORP SEC ID: FJ6642386	7.1869	6,900.000	41,487.81	49,589.91	0.05%	8,102.10
MINEBEA MITSUMI INC SEC ID: FJ6642402	16.3496	2,800.000	25,669.67	45,778.82	0.04%	20,109.15
NIPPON STEEL CORP SEC ID: FJ6642568	20.2469	3,500.000	27,178.78	70,864.09	0.07%	43,685.31
NISSAN MOTOR CO LTD SEC ID: FJ6642865	3.0542	15,100.000	46,129.92	46,118.60	0.04%	-11.32
NOMURA HOLDINGS INC SEC ID: FJ6643103	5.9258	13,300.000	54,832.59	78,813.24	0.07%	23,980.65
NIPPON YUSEN KK SEC ID: FJ6643962	33.5518	2,700.000	67,929.59	90,589.84	0.09%	22,660.25
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	118.5734	400.000	22,650.37	47,429.37	0.04%	24,779.00
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	21.7740	9,400.000	134,783.90	204,675.48	0.19%	69,891.58
OBAYASHI CORP SEC ID: FJ6656402	13.3176	4,700.000	25,829.44	62,592.90	0.06%	36,763.46
OLYMPUS CORP SEC ID: FJ6658804	15.0834	7,700.000	71,817.03	116,141.83	0.11%	44,324.80
OMRON CORP SEC ID: FJ6659422	34.0608	1,600.000	46,732.80	54,497.33	0.05%	7,764.53
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	10.4002	1,200.000	10,502.22	12,480.27	0.01%	1,978.05
ORIX CORP SEC ID: FJ6661147	21.6849	8,900.000	123,192.37	192,995.67	0.18%	69,803.30
OSAKA GAS CO LTD SEC ID: FJ6661766	22.0158	2,400.000	35,971.81	52,837.87	0.05%	16,866.06
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	11.2624	5,600.000	35,055.55	63,069.48	0.06%	28,013.93

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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
T&D HOLDINGS INC SEC ID: FJ6744299	18.4875	3,300.000	27,079.59	61,008.84	0.06%	33,929.25
SMC CORP SEC ID: FJ6763968	395.6477	600.000	194,665.32	237,388.64	0.22%	42,723.32
SOFTBANK GROUP CORP SEC ID: FJ6770625	58.4436	8,200.000	169,371.81	479,237.70	0.45%	309,865.89
SECOM CO LTD SEC ID: FJ6791597	34.1626	2,400.000	59,952.29	81,990.33	0.08%	22,038.04
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	17.2754	2,800.000	24,394.48	48,371.09	0.05%	23,976.61
SEKISUI HOUSE LTD SEC ID: FJ6793908	24.0646	3,500.000	44,992.99	84,226.26	0.08%	39,233.27
SHIMADZU CORP SEC ID: FJ6804366	28.3851	1,000.000	8,070.43	28,385.08	0.03%	20,314.65
SHIMIZU CORP SEC ID: FJ6804408	7.9696	3,000.000	12,520.89	23,908.75	0.02%	11,387.86
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	33.6981	12,400.000	271,106.58	417,856.95	0.39%	146,750.37
SHIONOGI & CO LTD SEC ID: FJ6804689	14.1194	4,500.000	33,530.39	63,537.16	0.06%	30,006.77
SHIMANO INC SEC ID: FJ6804820	136.1033	500.000	40,669.38	68,051.66	0.06%	27,382.28
SHISEIDO CO LTD SEC ID: FJ6805264	17.7303	3,100.000	54,977.53	54,964.05	0.05%	-13.48
SONY GROUP CORP SEC ID: FJ6821501	21.4368	42,300.000	523,086.39	906,774.59	0.85%	383,688.20
SUMITOMO ELECTRIC INDUSTRIES L SEC ID: FJ6858701	18.1567	3,700.000	57,821.22	67,179.62	0.06%	9,358.40
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	22.9893	2,400.000	55,187.88	55,174.34	0.05%	-13.54
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	31.4329	1,720.000	37,265.82	54,064.65	0.05%	16,798.83

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SUMITOMO CORP SEC ID: FJ6858941	21.8122	6,300.000	79,221.16	137,416.64	0.13%	58,195.48
SUZUKI MOTOR CORP SEC ID: FJ6865508	11.3897	9,700.000	69,858.22	110,479.76	0.10%	40,621.54
TDK CORP SEC ID: FJ6869302	13.1872	12,100.000	72,451.05	159,565.09	0.15%	87,114.04
TAISEI CORP SEC ID: FJ6870102	42.2436	1,200.000	13,223.59	50,692.29	0.05%	37,468.70
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	26.6035	6,446.000	180,257.53	171,485.91	0.16%	-8,771.62
ADVANTEST CORP SEC ID: FJ6870490	58.5263	4,600.000	75,446.64	269,221.17	0.25%	193,774.53
SYSMEX CORP SEC ID: FJ6883808	18.5575	3,200.000	40,200.96	59,384.07	0.06%	19,183.11
TERUMO CORP SEC ID: FJ6885076	19.4833	7,800.000	103,445.11	151,969.96	0.14%	48,524.85
TOHO CO LTD/TOKYO SEC ID: FJ6895208	39.1575	900.000	14,383.04	35,241.79	0.03%	20,858.75
TOKYO GAS CO LTD SEC ID: FJ6895448	27.8061	2,200.000	38,384.92	61,173.32	0.06%	22,788.40
TOKYO ELECTRON LTD SEC ID: FJ6895679	153.8878	2,700.000	143,618.45	415,496.93	0.39%	271,878.48
TOKYU CORP SEC ID: FJ6896545	10.7406	3,163.000	28,444.36	33,972.66	0.03%	5,528.30
TOPPAN HOLDINGS INC SEC ID: FJ6897022	26.7816	2,400.000	32,340.86	64,275.89	0.06%	31,935.03
TORAY INDUSTRIES INC SEC ID: FJ6897147	6.3725	7,900.000	38,177.28	50,342.64	0.05%	12,165.36
TOTO LTD SEC ID: FJ6897469	24.2110	1,000.000	13,670.77	24,210.99	0.02%	10,540.22
TOSOH CORP SEC ID: FJ6900289	13.4735	2,100.000	24,314.76	28,294.41	0.03%	3,979.65

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MAZDA MOTOR CORP SEC ID: FJ6900305	6.8942	5,100.000	27,551.82	35,160.66	0.03%	7,608.84
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	81.8592	1,600.000	82,572.91	130,974.80	0.12%	48,401.89
TOYOTA TSUSHO CORP SEC ID: FJ6900586	17.9944	3,600.000	21,427.87	64,779.84	0.06%	43,351.97
TOYOTA MOTOR CORP SEC ID: FJ6900644	20.0178	65,500.000	672,324.88	1,311,166.92	1.23%	638,842.04
UNICHARM CORP SEC ID: FJ6911484	8.2877	5,700.000	39,211.16	47,240.07	0.04%	8,028.91
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	17.7971	2,200.000	40,283.88	39,153.73	0.04%	-1,130.15
YAKULT HONSHA CO LTD SEC ID: FJ6985116	19.0061	1,900.000	32,650.20	36,111.60	0.03%	3,461.40
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	8.9368	5,400.000	21,007.57	48,258.46	0.05%	27,250.89
ASTELLAS PHARMA INC SEC ID: FJ6985389	9.7639	11,100.000	85,659.15	108,379.67	0.10%	22,720.52
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	25.8781	4,200.000	96,758.59	108,687.96	0.10%	11,929.37
YOKOGAWA ELECTRIC CORP SEC ID: FJ6986429	21.6213	1,700.000	15,004.83	36,756.17	0.03%	21,751.34
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	15.8246	15,300.000	171,573.21	242,116.94	0.23%	70,543.73
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	27.6915	12,100.000	268,275.82	335,067.44	0.32%	66,791.62
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	24.0456	4,500.000	28,614.24	108,205.01	0.10%	79,590.77
MITSUBISHI CHEMICAL GROUP CORP SEC ID: FJB0JQTJ2	5.0884	10,600.000	53,950.75	53,937.51	0.05%	-13.24
INPEX CORP SEC ID: FJB10RB16	12.5382	7,700.000	87,497.86	96,543.96	0.09%	9,046.10

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NOMURA REAL ESTATE HOLDINGS IN SEC ID: FJB1CWJM8	24.8473	400.000	9,502.14	9,938.92	0.01%	436.78
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	6.5888	13,945.000	69,937.24	91,881.18	0.09%	21,943.94
ZOZO INC SEC ID: FJB292RC9	31.1593	1,200.000	24,771.50	37,391.19	0.04%	12,619.69
TIS INC SEC ID: FJB2Q4CR9	23.7783	2,200.000	52,325.13	52,312.29	0.05%	-12.84
MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	21.9458	6,400.000	81,021.37	140,453.04	0.13%	59,431.67
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	54.7213	2,200.000	62,561.69	120,386.86	0.11%	57,825.17
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	26.9471	5,600.000	100,127.78	150,903.53	0.14%	50,775.75
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	20.3678	2,500.000	41,362.04	50,919.44	0.05%	9,557.40
ENEOS HOLDINGS INC SEC ID: FJB627LW8	5.2577	16,600.000	57,031.29	87,277.80	0.08%	30,246.51
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	26.2090	5,400.000	60,813.06	141,528.37	0.13%	80,715.31
NEXON CO LTD SEC ID: FJB63QM79	15.1215	4,000.000	55,775.69	60,486.13	0.06%	4,710.44
SUNTORY BEVERAGE & FOOD LTD SEC ID: FJBBD7Q83	31.8974	3,000.000	96,477.53	95,692.28	0.09%	-785.25
OPEN HOUSE GROUP CO LTD SEC ID: FJBD3D176	33.9081	1,400.000	40,119.27	47,471.37	0.04%	7,352.10
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	5.5428	10,400.000	28,356.33	57,644.69	0.05%	29,288.36
SOFTBANK CORP SEC ID: FJBF5M0K1	1.2656	227,000.000	261,046.16	287,288.74	0.27%	26,242.58

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IIDA GROUP HOLDINGS CO LTD SEC ID: FJBFDTBS8	15.1470	4,200.000	53,878.65	63,617.33	0.06%	9,738.68
KOKUSAI ELECTRIC CORP SEC ID: FJBNGHNG7	13.6485	4,000.000	59,569.82	54,594.04	0.05%	-4,975.78
SHIZUOKA FINANCIAL GROUP INC SEC ID: FJBP38QJ7	8.1732	4,100.000	24,999.73	33,510.12	0.03%	8,510.39
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	70.9150	10,600.000	273,234.59	751,698.88	0.71%	478,464.29
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	9.4840	12,200.000	92,377.72	115,704.37	0.11%	23,326.65
JAPAN POST BANK CO LTD SEC ID: FJBYT8165	9.5094	13,200.000	110,831.35	125,524.30	0.12%	14,692.95
TOTAL EQUITY JAPANESE YEN		**1,552,773.000**	**13,931,817.80**	**24,486,693.12**	**23.05%**	**10,554,875.32**
NEW ZEALAND DOLLAR						
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	21.5136	1,401.000	25,477.96	30,140.55	0.03%	4,662.59
MERCURY NZ LTD SEC ID: ANB8W6K59	3.2775	8,618.000	25,434.16	28,245.17	0.03%	2,811.01
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	4.8742	11,732.000	47,678.73	57,183.82	0.05%	9,505.09
MERIDIAN ENERGY LTD SEC ID: ANBWFD052	3.3111	12,326.000	30,174.81	40,812.34	0.04%	10,637.53
TOTAL EQUITY NEW ZEALAND DOLLAR		**34,077.000**	**128,765.66**	**156,381.88**	**0.15%**	**27,616.22**
NORWEGIAN KRONE						
TELENOR ASA SEC ID: SN4732491	11.1734	9,608.000	109,637.11	107,353.85	0.10%	-2,283.26
KONGSBERG GRUPPEN ASA SEC ID: SN5208244	112.7023	1,056.000	44,062.52	119,013.68	0.11%	74,951.16
EQUINOR ASA SEC ID: SN7133606	23.3681	6,978.000	108,529.66	163,062.79	0.15%	54,533.13
MOWI ASA SEC ID: SNB02L489	17.1475	2,530.000	40,236.94	43,383.14	0.04%	3,146.20

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Asset Detail
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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
NORSK HYDRO ASA SEC ID: SNB11HK30	5.5066	17,720.000	96,665.76	97,576.35	0.09%	910.59
AKER BP ASA SEC ID: SNB1L95G4	19.5204	2,531.000	77,000.59	49,406.13	0.05%	-27,594.46
DNB BANK ASA SEC ID: SNBNG7113	19.9783	3,940.000	76,123.07	78,714.31	0.07%	2,591.24
TOTAL EQUITY NORWEGIAN KRONE		**44,363.000**	**552,255.65**	**658,510.25**	**0.62%**	**106,254.60**
POUND STERLING						
ANTOFAGASTA PLC SEC ID: EX0045610	19.9132	6,757.000	108,192.79	134,553.22	0.13%	26,360.43
ASHTEAD GROUP PLC SEC ID: EX0053671	62.1817	2,049.000	35,873.35	127,410.22	0.12%	91,536.87
BHP GROUP LTD SEC ID: EX0144405	24.4468	7,307.000	133,633.22	178,633.12	0.17%	44,999.90
DIAGEO PLC SEC ID: EX0237407	31.7797	13,303.000	278,292.64	422,764.69	0.40%	144,472.05
BAE SYSTEMS PLC SEC ID: EX0263494	14.3838	17,525.000	145,197.67	252,076.35	0.24%	106,878.68
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	36.0691	14,134.000	429,348.56	509,800.94	0.48%	80,452.38
HALMA PLC SEC ID: EX0405202	33.6770	2,079.000	47,827.87	70,014.56	0.07%	22,186.69
STANDARD CHARTERED PLC SEC ID: EX0408289	12.3812	12,628.000	67,205.15	156,350.13	0.15%	89,144.98
IMPERIAL BRANDS PLC SEC ID: EX0454499	31.9738	4,952.000	93,825.68	158,334.12	0.15%	64,508.44
HSBC HOLDINGS PLC SEC ID: EX0540529	9.8351	127,506.000	793,363.10	1,254,033.91	1.18%	460,670.81
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	2.8780	73,548.000	172,667.38	211,672.26	0.20%	39,004.88
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	25.5865	3,964.000	100,897.37	101,425.01	0.10%	527.64
PEARSON PLC SEC ID: EX0677602	16.0558	3,880.000	35,667.31	62,296.38	0.06%	26,629.07

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PRUDENTIAL PLC SEC ID: EX0709959	7.9778	13,261.000	100,826.73	105,793.45	0.10%	4,966.72
RIO TINTO PLC SEC ID: EX0718877	59.1509	6,090.000	305,459.52	360,228.69	0.34%	54,769.17
ST JAMES'S PLACE PLC SEC ID: EX0766934	10.8708	10,433.000	60,892.61	113,415.39	0.11%	52,522.78
SSE PLC SEC ID: EX0790876	20.0885	12,095.000	234,171.53	242,970.36	0.23%	8,798.83
BP PLC SEC ID: EX0798051	4.9219	94,598.000	421,731.68	465,604.92	0.44%	43,873.24
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.6861	302,982.000	96,197.37	207,865.26	0.20%	111,667.89
SMITH & NEPHEW PLC SEC ID: EX0922321	12.4163	5,245.000	54,245.38	65,123.46	0.06%	10,878.08
ASTRAZENECA PLC SEC ID: EX0989528	131.1012	9,901.000	850,403.90	1,298,033.30	1.22%	447,629.40
BT GROUP PLC SEC ID: EX3091355	1.8041	48,842.000	73,871.46	88,114.98	0.08%	14,243.52
BARCLAYS PLC SEC ID: EX3134866	3.3583	84,737.000	135,832.41	284,573.17	0.27%	148,740.76
INTERTEK GROUP PLC SEC ID: EX3163832	59.2135	1,324.000	44,614.65	78,398.64	0.07%	33,783.99
NEXT PLC SEC ID: EX3208983	118.9530	788.000	26,435.13	93,734.93	0.09%	67,299.80
J SAINSBURY PLC SEC ID: EXB019KW9	3.4266	28,872.000	61,161.74	98,931.82	0.09%	37,770.08
ADMIRAL GROUP PLC SEC ID: EXB02J636	33.1135	1,516.000	45,645.50	50,200.00	0.05%	4,554.50
BUNZL PLC SEC ID: EXB0744B8	41.2791	2,181.000	41,302.30	90,029.73	0.08%	48,727.43
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	5.0196	17,776.000	90,978.16	89,228.75	0.08%	-1,749.41
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	24.9603	5,050.000	94,882.62	126,049.68	0.12%	31,167.06

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LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	141.3333	2,717.000	224,859.89	384,002.68	0.36%	159,142.79
UNILEVER PLC SEC ID: EXB10RZP7	56.9592	11,439.000	519,774.92	651,555.74	0.61%	131,780.82
EXPERIAN PLC SEC ID: EXB19NLV9	43.1452	5,176.000	76,903.26	223,319.45	0.21%	146,416.19
SEVERN TRENT PLC SEC ID: EXB1FH8J7	31.4102	2,782.000	62,644.47	87,383.15	0.08%	24,738.68
WHITBREAD PLC SEC ID: EXB1KJJ48	36.8957	1,925.000	51,395.33	71,024.23	0.07%	19,628.90
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	13.7514	11,790.000	106,528.97	162,128.44	0.15%	55,599.47
SMITHS GROUP PLC SEC ID: EXB1WY232	21.5288	2,646.000	49,961.02	56,965.09	0.05%	7,004.07
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	29.6067	8,286.000	168,826.82	245,321.41	0.23%	76,494.59
3I GROUP PLC SEC ID: EXB1YW440	44.6355	5,468.000	39,184.30	244,067.11	0.23%	204,882.81
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	60.5285	4,843.000	272,217.66	293,139.49	0.28%	20,921.83
RELX PLC SEC ID: EXB2B0DG6	45.4496	9,061.000	204,273.64	411,818.79	0.39%	207,545.15
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	13.1690	7,467.000	67,340.02	98,332.82	0.09%	30,992.80
GLENCORE PLC SEC ID: EXB4T3BW4	4.4260	44,376.000	98,703.06	196,407.35	0.18%	97,704.29
ENTAIN PLC SEC ID: EXB5VQMV7	8.6065	6,015.000	49,595.45	51,768.05	0.05%	2,172.60
SEGRO PLC SEC ID: EXB5ZN1N1	8.7818	6,750.000	35,908.15	59,277.34	0.06%	23,369.19
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	7.1211	48,504.000	85,580.27	345,404.08	0.33%	259,823.81

BNY

PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	15.9431	7,411.000	49,355.05	118,153.96	0.11%	68,798.91
WPP PLC SEC ID: EXB8KF9B6	10.3624	9,255.000	79,677.06	95,903.62	0.09%	16,226.56
COCA-COLA HBC AG SEC ID: EXB9895B6	34.2156	4,455.000	111,166.33	152,430.36	0.14%	41,264.03
COMPASS GROUP PLC SEC ID: EXBD6K458	33.3389	9,567.000	121,050.65	318,953.14	0.30%	197,902.49
NATIONAL GRID PLC SEC ID: EXBDR05C3	11.8978	29,095.000	333,764.93	346,166.49	0.33%	12,401.56
PHOENIX GROUP HOLDINGS PLC SEC ID: EXBGXQNP3	6.3872	8,162.000	48,460.82	52,132.65	0.05%	3,671.83
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	0.8554	53,463.000	48,392.06	45,731.67	0.04%	-2,660.39
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	124.6639	1,025.000	36,870.24	127,780.49	0.12%	90,910.25
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	42.3937	990.000	40,831.25	41,969.80	0.04%	1,138.55
M&G PLC SEC ID: EXBKFB1C0	2.4779	20,208.000	29,249.02	50,072.87	0.05%	20,823.85
WISE PLC SEC ID: EXBL9YR78	13.3506	5,235.000	46,287.98	69,890.31	0.07%	23,602.33
TESCO PLC SEC ID: EXBLGZ985	4.6126	37,480.000	122,702.84	172,879.84	0.16%	50,177.00
NATWEST GROUP PLC SEC ID: EXBM8PJY6	5.0359	35,479.000	85,534.88	178,668.71	0.17%	93,133.83
INFORMA PLC SEC ID: EXBMJ6DW6	9.9992	8,007.000	50,375.10	80,063.29	0.08%	29,688.19
HALEON PLC SEC ID: EXBMX86B0	4.7266	57,212.000	238,126.65	270,415.82	0.25%	32,289.17
GSK PLC SEC ID: EXBN7SWP3	16.8636	24,443.000	455,320.30	412,196.15	0.39%	-43,124.15

BNY

PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MELROSE INDUSTRIES PLC SEC ID: EXBNGDN84	6.9358	9,013.000	55,170.53	62,512.28	0.06%	7,341.75
BERKELEY GROUP HOLDINGS PLC SEC ID: EXBP0RGD2	48.8436	837.000	36,462.87	40,882.09	0.04%	4,419.22
SHELL PLC SEC ID: EXBP6MXD8	31.0094	43,037.000	1,030,553.18	1,334,552.58	1.26%	303,999.40
AVIVA PLC SEC ID: EXBPQY8M8	5.8713	14,632.000	75,935.89	85,908.15	0.08%	9,972.26
SMURFIT WESTROCK PLC SEC ID: EXBSMR1R7	54.0536	1,388.000	42,796.72	75,026.37	0.07%	32,229.65
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	9.9315	5,873.000	42,567.97	58,327.89	0.05%	15,759.92
TOTAL EQUITY POUND STERLING		**1,500,835.000**	**10,474,994.33**	**15,270,195.19**	**14.38%**	**4,795,200.86**
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	3.4159	16,400.000	45,194.76	56,021.11	0.05%	10,826.35
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	32.0481	10,010.000	92,457.16	320,801.35	0.30%	228,344.19
JARDINE CYCLE & CARRIAGE LTD SEC ID: FM6242263	20.7668	2,700.000	50,989.15	56,070.22	0.05%	5,081.07
SINGAPORE EXCHANGE LTD SEC ID: FM6303867	9.3388	6,400.000	41,447.22	59,768.36	0.06%	18,321.14
CAPITALAND ASCENDAS REIT SEC ID: FM6563874	1.8839	21,500.000	35,276.28	40,503.59	0.04%	5,227.31
SINGAPORE AIRLINES LTD SEC ID: FM6811737	4.7207	11,600.000	35,197.87	54,760.30	0.05%	19,562.43
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	26.6310	4,800.000	67,789.32	127,828.76	0.12%	60,039.44
SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY18	2.2577	13,500.000	23,789.17	30,479.40	0.03%	6,690.23

BNY

PARAMETRIC EAFE PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	12.2343	29,600.000	244,712.79	362,134.58	0.34%	117,421.79
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	2.2724	25,200.000	59,562.32	57,264.33	0.05%	-2,297.99
KEPPEL LTD SEC ID: FMB1VQ5C0	5.0139	11,900.000	39,230.74	59,665.74	0.06%	20,435.00
CAPITALAND INVESTMENT LTD/SING SEC ID: FMBNHXFJ7	1.9205	33,000.000	61,574.75	63,377.80	0.06%	1,803.05
TOTAL EQUITY SINGAPORE DOLLAR		186,610.000	797,221.53	1,288,675.54	1.21%	491,454.01
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	13.7068	17,687.000	179,679.80	242,432.39	0.23%	62,752.59
SWEDBANK AB SEC ID: SS4846522	19.7570	7,498.000	108,182.39	148,137.96	0.14%	39,955.57
TRELLEBORG AB SEC ID: SS4902382	34.2648	1,542.000	52,891.17	52,836.27	0.05%	-54.90
SECURITAS AB SEC ID: SS5554042	12.3900	3,158.000	23,138.97	39,127.56	0.04%	15,988.59
H & M HENNES & MAURITZ AB SEC ID: SS5687438	13.4941	4,103.000	50,333.25	55,366.41	0.05%	5,033.16
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	8.1345	11,233.000	67,156.88	91,374.71	0.09%	24,217.83
ALFA LAVAL AB SEC ID: SS7332686	41.8671	1,716.000	29,978.35	71,843.93	0.07%	41,865.58
GETINGE AB SEC ID: SS7698359	16.4310	2,450.000	40,787.92	40,255.90	0.04%	-532.02
INDUTRADE AB SEC ID: SSB0LDBX2	25.0696	1,954.000	41,804.25	48,985.95	0.05%	7,181.70
SWEDISH ORPHAN BIOVITRUM AB SEC ID: SSB1CC9H0	28.7259	1,874.000	53,888.33	53,832.40	0.05%	-55.93

BNY

PARAMETRIC EAFE PII - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SKF AB SEC ID: SSB1Q3J35	18.7886	2,334.000	35,100.25	43,852.61	0.04%	8,752.36
VOLVO AB SEC ID: SSB1QH7Y9	24.4541	3,386.000	85,876.40	82,801.75	0.08%	-3,074.65
VOLVO AB SEC ID: SSB1QH836	24.3093	11,995.000	208,982.95	291,590.56	0.27%	82,607.61
SANDVIK AB SEC ID: SSB1VQ251	17.9469	5,044.000	71,169.04	90,524.26	0.09%	19,355.22
INDUSTRIVARDEN AB SEC ID: SSB1VSK57	31.5949	1,519.000	27,796.93	47,992.66	0.05%	20,195.73
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	12.7113	4,087.000	25,443.59	51,950.96	0.05%	26,507.37
SAGAX AB SEC ID: SSB9M3PK7	20.4720	2,239.000	44,459.76	45,836.76	0.04%	1,377.00
ESSITY AB SEC ID: SSBF1K7P7	26.7620	4,580.000	81,697.49	122,569.95	0.12%	40,872.46
EQT AB SEC ID: SSBJ7W9K6	27.7032	5,878.000	152,687.93	162,839.63	0.15%	10,151.70
ATLAS COPCO AB SEC ID: SSBLDBN40	15.2816	13,027.000	61,007.33	199,073.14	0.19%	138,065.81
ATLAS COPCO AB SEC ID: SSBLDBN57	13.5258	17,360.000	153,603.70	234,807.97	0.22%	81,204.27
EPIROC AB SEC ID: SSBMD58R7	17.4265	2,600.000	8,730.05	45,308.96	0.04%	36,578.91
EPIROC AB SEC ID: SSBMD58W6	15.6029	2,459.000	17,169.37	38,367.45	0.04%	21,198.08
INVESTOR AB SEC ID: SSBMV7PN3	26.4452	3,539.000	72,997.86	93,589.68	0.09%	20,591.82
INVESTOR AB SEC ID: SSBMV7PQ6	26.4905	14,216.000	151,987.75	376,588.74	0.35%	224,600.99
HEXAGON AB SEC ID: SSBNZFHC2	9.5572	9,953.000	37,511.78	95,122.91	0.09%	57,611.13
FASTIGHETS AB BALDER SEC ID: SSBPMRNZ7	6.9507	9,732.000	43,395.68	67,644.19	0.06%	24,248.51

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Asset Detail
by Asset Type
12/31/2024

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
BOLIDEN AB SEC ID: SSBPYTZ53	28.1015	3,465.000	78,171.14	97,371.54	0.09%	19,200.40
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.3355	12,676.000	119,776.59	131,013.34	0.12%	11,236.75
ASSA ABLOY AB SEC ID: SSBYPC1T6	29.5767	5,970.000	72,469.81	176,572.71	0.17%	104,102.90
NORDEA BANK ABP SEC ID: SSBYZF9J2	10.8876	13,793.000	95,927.13	150,172.90	0.14%	54,245.77
INVESTMENT AB LATOUR SEC ID: SSBZ404X0	24.9700	1,626.000	25,029.55	40,601.25	0.04%	15,571.70
TOTAL EQUITY SWEDISH KRONA		**204,693.000**	**2,318,833.39**	**3,530,387.40**	**3.32%**	**1,211,554.01**
SWISS FRANC						
BARRY CALLEBAUT AG SEC ID: ES5476928	1,328.5517	46.000	65,243.84	61,113.38	0.06%	-4,130.46
SWISSCOM AG SEC ID: ES5533975	556.6897	270.000	133,167.77	150,306.21	0.14%	17,138.44
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	11,111.7241	13.000	137,561.62	144,452.41	0.14%	6,890.79
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962307	110,344.8276	1.000	111,824.23	110,344.83	0.10%	-1,479.40
GIVAUDAN SA SEC ID: ES5980614	4,376.2759	54.000	100,162.83	236,318.90	0.22%	136,156.07
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	594.5379	1,035.000	400,859.48	615,346.76	0.58%	214,487.28
NOVARTIS AG SEC ID: ES7103066	97.8759	13,677.000	817,203.02	1,338,648.17	1.26%	521,445.15
ABB LTD SEC ID: ES7108891	54.1462	9,513.000	217,537.21	515,092.87	0.48%	297,555.66
ROCHE HOLDING AG SEC ID: ES7108917	298.5931	304.000	99,368.06	90,772.30	0.09%	-8,595.76
ROCHE HOLDING AG SEC ID: ES7110384	281.9310	4,757.000	1,035,264.83	1,341,145.93	1.26%	305,881.10

BNY

PARAMETRIC EAFE PII - [redacted]

Asset Detail by Asset Type 12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HOLCIM AG SEC ID: ES7110756	96.3972	2,896.000	129,712.63	279,166.41	0.26%	149,453.78
NESTLE SA SEC ID: ES7123874	82.6262	16,911.000	1,154,773.81	1,397,291.79	1.32%	242,517.98
BALOISE HOLDING AG SEC ID: ES7124591	181.0759	454.000	54,651.38	82,208.44	0.08%	27,557.06
SONOVA HOLDING AG SEC ID: ES7156031	326.9517	280.000	42,997.51	91,546.48	0.09%	48,548.97
LONZA GROUP AG SEC ID: ES7333374	591.2276	447.000	72,100.54	264,278.73	0.25%	192,178.19
SWISS LIFE HOLDING AG SEC ID: ES7437803	771.9724	174.000	49,336.88	134,323.20	0.13%	84,986.32
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	674.7586	50.000	32,116.16	33,737.93	0.03%	1,621.77
SWISS PRIME SITE AG SEC ID: ESB083BH9	109.0207	573.000	44,517.97	62,468.86	0.06%	17,950.89
AVOLTA AG SEC ID: ESB0R80X4	40.0993	1,484.000	55,017.05	59,507.38	0.06%	4,490.33
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,357.2414	128.000	42,530.18	173,726.90	0.16%	131,196.72
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	276.3034	354.000	53,627.90	97,811.42	0.09%	44,183.52
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	229.2966	219.000	26,120.12	50,215.94	0.05%	24,095.82
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	82.8028	869.000	47,755.13	71,955.60	0.07%	24,200.47
GEBERIT AG SEC ID: ESB1WGG94	567.8345	202.000	53,905.72	114,702.57	0.11%	60,796.85
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	64.7283	1,510.000	65,212.73	97,739.70	0.09%	32,526.97
SWISS RE AG SEC ID: ESB545MG7	144.7724	2,215.000	157,169.77	320,670.90	0.30%	163,501.13

BNY

PARAMETRIC EAFE PII [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	152.1655	3,396.000	216,257.27	516,754.10	0.49%	300,496.83
SIKA AG SEC ID: ESBF2DSG4	238.1241	600.000	18,597.62	142,874.48	0.13%	124,276.86
ALCON AG SEC ID: ESBJT1GR2	84.8552	4,340.000	240,533.12	368,271.45	0.35%	127,738.33
SANDOZ GROUP AG SEC ID: ESBLPLD33	41.0152	2,528.000	38,604.93	103,686.36	0.10%	65,081.43
SGS SA SEC ID: ESBMBQHZ0	100.2814	662.000	41,520.87	66,386.27	0.06%	24,865.40
BACHEM HOLDING AG SEC ID: ESBMXVKB4	63.8897	377.000	25,004.89	24,086.40	0.02%	-918.49
STRAUMANN HOLDING AG SEC ID: ESBQ7ZV07	126.0690	425.000	33,247.75	53,579.31	0.05%	20,331.56
UBS GROUP AG SEC ID: ESBRJL171	30.5986	22,147.000	388,665.14	677,667.65	0.64%	289,002.51
VAT GROUP AG SEC ID: ESBYZWMR7	378.2621	292.000	85,639.94	110,452.52	0.10%	24,812.58
TOTAL EQUITY SWISS FRANC		**93,203.000**	**6,287,809.90**	**9,998,652.55**	**9.41%**	**3,710,842.65**
U.S. DOLLAR						
FUTU HOLDINGS LTD ADR SEC ID: 36118L106	79.9900	692.000	24,988.12	55,353.08	0.05%	30,364.96
SEA LTD ADR SEC ID: 81141R100	106.1000	2,269.000	89,800.68	240,740.90	0.23%	150,940.22
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	22.0400	15,350.000	138,533.50	338,314.00	0.32%	199,780.50
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	40.9700	1,500.000	54,003.57	61,455.00	0.06%	7,451.43

BNY

Asset Detail
by Asset Type
12/31/2024

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
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	76.8100	1,155.000	53,032.29	88,715.55	0.08%	35,683.26
GRAB HOLDINGS LTD SEC ID: G4124C109	4.7200	37,140.000	112,206.78	175,300.80	0.17%	63,094.02
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	447.3800	960.000	457,484.04	429,484.80	0.40%	-27,999.24
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	186.7000	564.000	63,764.48	105,298.80	0.10%	41,534.32
CYBERARK SOFTWARE LTD SEC ID: M2682V108	333.1500	282.000	24,469.14	93,948.30	0.09%	69,479.16
WIX.COM LTD SEC ID: M98068105	214.5500	468.000	42,372.72	100,409.40	0.09%	58,036.68
AERCAP HOLDINGS NV SEC ID: N00985106	95.7000	965.000	47,931.67	92,350.50	0.09%	44,418.83
CRH PLC SEC ID: NAB01ZKD3	92.5200	4,365.000	141,841.17	403,849.80	0.38%	262,008.63
TOTAL EQUITY U.S. DOLLAR		65,710.000	1,250,428.16	2,185,220.93	2.06%	934,792.77
TOTAL EQUITY		5,729,880.000	65,024,635.36	105,218,777.52	99.06%	40,194,142.16
	TOTAL ASSETS - BASE:	8,381,132.860	66,000,490.06	106,215,945.35	100.00%	40,215,455.29

BNY

WELLINGTON EMD PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	8.6800	2,334,321.150	22,983,127.03	20,261,907.58	100.00%	-2,721,219.45
TOTAL ASSETS - BASE:		2,334,321.150	22,983,127.03	20,261,907.58	100.00%	-2,721,219.45

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STEPSTONE PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	29,708,585.000	18,308,411.47	29,708,585.00	27.75%	11,400,173.53
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1.0000	49,115,258.000	28,526,301.80	49,115,258.00	45.88%	20,588,956.20
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1.0000	28,228,329.000	12,694,402.00	28,228,329.00	26.37%	15,533,927.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		107,052,172.000	59,529,115.27	107,052,172.00	100.00%	47,523,056.73
TOTAL PRIVATE EQUITY		107,052,172.000	59,529,115.27	107,052,172.00	100.00%	47,523,056.73
TOTAL ASSETS - BASE:		107,052,172.000	59,529,115.27	107,052,172.00	100.00%	47,523,056.73

BNY

EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
FFX CONTRACTS RECEIVABLE			5,384.91	5,266.18	0.01%	-118.73
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-702,003.48	-669,038.85	-1.07%	32,964.63
NON-BASE CURRENCY			2,439.62	2,394.59	0.00%	-45.03
INTEREST RECEIVABLE			6,985.87	6,749.36	0.01%	-236.51
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-687,193.08	-654,628.72	-1.05%	32,564.36
U.S. DOLLAR						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-5,384.91	-5,384.91	-0.01%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-172,945.71	-172,945.71	-0.28%	0.00
INTEREST RECEIVABLE			925,180.76	925,180.76	1.48%	0.00
CASH			-24,455.51	-24,455.51	-0.04%	0.00
FFX CONTRACTS RECEIVABLE			702,003.48	702,003.48	1.12%	0.00
RECEIVABLE FOR INVESTMENTS SOLD			101,022.57	101,022.57	0.16%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,473,241.580	2,473,241.58	2,473,241.58	3.96%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,473,241.580	3,998,662.26	3,998,662.26	6.41%	0.00
TOTAL CASH & CASH EQUIVALENTS		2,473,241.580	3,311,469.18	3,344,033.54	5.36%	32,564.36
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
CTEC II GMBH REGS 5.250% 02/15/2030 SEC ID: EDBMF91M3	95.5326	155,000.000	156,994.07	148,075.60	0.24%	-8,918.47
SNF GROUP SACA REGS 2.625% 02/01/2029 SEC ID: EFBMG6YL9	99.7238	100,000.000	94,687.26	99,723.83	0.16%	5,036.57

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Asset Detail
by Asset Type
12/31/2024

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

EATON VANCE HY PI1 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IQVIA INC REGS 2.250% 03/15/2029 SEC ID: NABKP8GG1	98.7608	100,000.000	82,586.85	98,760.81	0.16%	16,173.96
AVANTOR FUNDING INC REGS 3.875% 07/15/2028 SEC ID: NABMW0Y35	103.1741	100,000.000	97,704.65	103,174.11	0.17%	5,469.46
ARDAGH METAL PACKAGING FI REGS 3.000% 09/01/2029 SEC ID: NABNKLFB3	88.2671	229,000.000	211,697.55	202,131.56	0.32%	-9,565.99
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**684,000.000**	**643,670.38**	**651,865.91**	**1.04%**	**8,195.53**
U.S. DOLLAR						
AUTHENTIC BRANDS 6/24 TLB 0.000% 12/21/2028 DD 06/06/24 SEC ID: 00076VBJ8	100.2810	66,389.160	66,591.69	66,575.71	0.11%	-15.98
AUTHENTIC BRANDS 6/24 ADD-ON D 0.000% 12/21/2028 DD 06/14/24 SEC ID: 00076VBK5	100.2920	34,000.000	34,000.00	34,099.28	0.05%	99.28
AHP HEALTH PARTNERS INC 144A 5.750% 07/15/2029 DD 07/08/21 SEC ID: 00150LAB7	96.5780	238,000.000	216,335.53	229,855.64	0.37%	13,520.11
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	95.0030	75,000.000	71,473.52	71,252.25	0.11%	-221.27
AMN HEALTHCARE INC 144A 4.000% 04/15/2029 DD 10/20/20 SEC ID: 00175PAC7	89.7230	122,000.000	110,583.43	109,462.06	0.18%	-1,121.37
API GROUP DE INC 144A 4.750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	94.0530	209,000.000	194,794.33	196,570.77	0.31%	1,776.44
ACUSHNET CO 144A 7.375% 10/15/2028 DD 10/03/23 SEC ID: 005095AA2	103.3460	265,000.000	270,514.79	273,866.90	0.44%	3,352.11

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	97.6980	251,000.000	242,003.48	245,221.98	0.39%	3,218.50
AETHON UNITED BR LP / AET 144A 7.500% 10/01/2029 DD 10/01/24 SEC ID: 00810GAD6	102.2670	170,000.000	170,215.37	173,853.90	0.28%	3,638.53
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	99.5880	94,000.000	94,000.00	93,612.72	0.15%	-387.28
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	95.7390	104,000.000	100,465.52	99,568.56	0.16%	-896.96
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	100.2920	279,237.560	279,435.82	280,052.93	0.45%	617.11
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	100.7350	87,000.000	87,790.04	87,639.45	0.14%	-150.59
ATI INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	99.1060	32,000.000	32,000.00	31,713.92	0.05%	-286.08
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	99.1730	246,000.000	245,295.43	243,965.58	0.39%	-1,329.85
ALLIANT HOLDINGS INTERMED 144A 7.000% 01/15/2031 DD 12/14/23 SEC ID: 01883LAF0	100.3910	78,000.000	78,168.93	78,304.98	0.13%	136.05
ALLIANT HOLDINGS INTERMED 144A 6.500% 10/01/2031 DD 09/19/24 SEC ID: 01883LAG8	99.0230	41,000.000	40,697.91	40,599.43	0.07%	-98.48

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLIANT HOLDINGS INTERMED 144A 7.375% 10/01/2032 DD 09/19/24 SEC ID: 01883LAH6	100.9200	30,000.000	30,000.00	30,276.00	0.05%	276.00
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	100.6830	178,000.000	173,885.53	179,215.74	0.29%	5,330.21
ALLIED UNIVERSAL HOLDCO L 144A 7.875% 02/15/2031 DD 02/16/24 SEC ID: 019576AD9	102.2090	65,000.000	64,847.75	66,435.85	0.11%	1,588.10
ALLWYN ENTERTAINMENT FINA 144A 7.875% 04/30/2029 DD 04/28/23 SEC ID: 02007VAA8	102.7570	245,000.000	248,659.15	251,754.65	0.40%	3,095.50
ALPHA GENERATION LLC 144A 6.750% 10/15/2032 DD 09/30/24 SEC ID: 02073LAA9	98.9380	265,000.000	267,232.63	262,185.70	0.42%	-5,046.93
AMENTUM HOLDINGS INC 144A 7.250% 08/01/2032 DD 08/13/24 SEC ID: 02352BAA3	100.7570	210,000.000	215,923.35	211,589.70	0.34%	-4,333.65
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	93.9090	189,000.000	176,057.02	177,488.01	0.28%	1,430.99
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	99.5340	129,000.000	126,124.53	128,398.86	0.21%	2,274.33
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	91.8360	70,000.000	61,673.42	64,285.20	0.10%	2,611.78
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	89.2770	179,000.000	153,819.09	159,805.83	0.26%	5,986.74

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 6.875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	100.5170	36,000.000	36,196.54	36,186.12	0.06%	-10.42
ARCOSA INC 144A 6.875% 08/15/2032 DD 08/26/24 SEC ID: 039653AC4	101.6100	120,000.000	121,926.05	121,932.00	0.20%	5.95
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21 SEC ID: 03969YAB4	85.8990	200,000.000	170,674.85	171,798.00	0.28%	1,123.15
ARSENAL AIC PARENT LLC 144A 11.500% 10/01/2031 DD 08/18/23 SEC ID: 04288BAC4	111.8750	325,000.000	344,500.00	363,593.75	0.58%	19,093.75
ARTERA SERVICES LLC 144A 8.500% 02/15/2031 DD 02/09/24 SEC ID: 04302XAA2	96.3870	155,000.000	156,583.20	149,399.85	0.24%	-7,183.35
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	95.8500	17,000.000	17,007.90	16,294.50	0.03%	-713.40
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	93.5210	138,000.000	128,207.42	129,058.98	0.21%	851.56
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	93.0640	28,000.000	27,714.19	26,057.92	0.04%	-1,656.27
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	91.2170	12,000.000	12,000.00	10,946.04	0.02%	-1,053.96
ASHTON WOODS USA LLC / AS 144A 4.625% 08/01/2029 DD 08/02/21 SEC ID: 045086AM7	92.0060	37,000.000	32,900.68	34,042.22	0.05%	1,141.54

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASHTON WOODS USA LLC / AS 144A 4.625% 04/01/2030 DD 09/23/21 SEC ID: 045086AP0	90.7390	205,000.000	183,514.56	186,014.95	0.30%	2,500.39
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	101.0510	22,000.000	22,000.00	22,231.22	0.04%	231.22
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAB9	100.1070	117,875.750	117,310.93	118,001.88	0.19%	690.95
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22 SEC ID: 05368VAA4	102.1470	199,000.000	199,747.24	203,272.53	0.33%	3,525.29
AVIENT CORP 144A 6.250% 11/01/2031 DD 09/19/24 SEC ID: 05368VAB2	98.6280	110,000.000	110,479.52	108,490.80	0.17%	-1,988.72
BCPE EMPIRE HOLDINGS INC 144A 7.625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	99.6380	224,000.000	224,621.04	223,189.12	0.36%	-1,431.92
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	93.6270	77,000.000	75,049.85	72,092.79	0.12%	-2,957.06
BWX TECHNOLOGIES INC 144A 4.125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	92.8150	109,000.000	103,386.64	101,168.35	0.16%	-2,218.29
BALL CORP 3.125% 09/15/2031 DD 09/14/21 SEC ID: 058498AX4	84.8750	190,000.000	155,620.68	161,262.50	0.26%	5,641.82
BALL CORP 6.875% 03/15/2028 DD 11/25/22 SEC ID: 058498AY2	102.2790	46,000.000	46,563.30	47,048.34	0.08%	485.04
BELLRING BRANDS INC 144A 7.000% 03/15/2030 DD 03/10/22 SEC ID: 07831CAA1	102.4040	194,000.000	194,426.15	198,663.76	0.32%	4,237.61

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Asset Detail
by Asset Type
12/31/2024

EATON VANCE HY 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
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19 SEC ID: 085770AB1	99.4780	94,000.000	90,881.05	93,509.32	0.15%	2,628.27
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	100.1460	51,000.000	50,225.42	51,074.46	0.08%	849.04
BOMBARDIER INC 144A 8.750% 11/15/2030 DD 11/17/23 SEC ID: 097751CA7	107.4930	136,000.000	137,040.01	146,190.48	0.23%	9,150.47
BOMBARDIER INC 144A 7.250% 07/01/2031 DD 04/04/24 SEC ID: 097751CB5	103.1280	85,000.000	84,806.72	87,658.80	0.14%	2,852.08
BOMBARDIER INC 144A 7.000% 06/01/2032 DD 06/05/24 SEC ID: 097751CC3	101.7070	75,000.000	75,000.00	76,280.25	0.12%	1,280.25
BOYNE USA INC 144A 4.750% 05/15/2029 DD 04/26/21 SEC ID: 103557AC8	94.7880	134,000.000	124,222.60	127,015.92	0.20%	2,793.32
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	95.0600	151,000.000	149,024.27	143,540.60	0.23%	-5,483.67
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	88.3110	311,000.000	277,447.32	274,647.21	0.44%	-2,800.11
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	98.2620	200,000.000	199,887.66	196,524.00	0.31%	-3,363.66
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	96.3890	237,000.000	232,946.92	228,441.93	0.37%	-4,504.99

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	95.5280	54,000.000	54,542.92	51,585.12	0.08%	-2,957.80
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	89.7600	359,000.000	329,919.97	322,238.40	0.52%	-7,681.57
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	87.1530	206,000.000	189,491.92	179,535.18	0.29%	-9,956.74
CCO HOLDINGS LLC / CCO HO 144A 6.375% 09/01/2029 DD 08/09/22 SEC ID: 1248EPCS0	99.1450	123,000.000	123,000.00	121,948.35	0.20%	-1,051.65
CHURCHILL DOWNS INC 144A 5.750% 04/01/2030 DD 04/13/22 SEC ID: 12511VAA6	98.1450	178,000.000	174,881.46	174,698.10	0.28%	-183.36
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21 SEC ID: 12543DBJ8	75.4290	185,000.000	160,150.42	139,543.65	0.22%	-20,606.77
CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 SEC ID: 125491AP5	68.8300	150,000.000	91,626.79	103,245.00	0.17%	11,618.21
CMG MEDIA CORP 144A 8.875% 06/18/2029 DD 06/15/24 SEC ID: 125773AA9	75.0230	57,000.000	40,445.43	42,763.11	0.07%	2,317.68
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20 SEC ID: 12597YAA7	87.9560	305,000.000	281,506.10	268,265.80	0.43%	-13,240.30
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16 SEC ID: 126307AQ0	89.5000	200,000.000	182,431.71	179,000.00	0.29%	-3,431.71

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CTR PARTNERSHIP LP / CARE 144A 3.875% 06/30/2028 DD 06/17/21 SEC ID: 126458AE8	94.7900	163,000.000	147,313.78	154,507.70	0.25%	7,193.92
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	93.6260	85,000.000	79,055.64	79,582.10	0.13%	526.46
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23 SEC ID: 12769GAB6	101.8550	70,000.000	70,000.00	71,298.50	0.11%	1,298.50
CAESARS ENTERTAINMENT INC 144A 6.500% 02/15/2032 DD 02/06/24 SEC ID: 12769GAC4	100.4510	106,000.000	106,000.00	106,478.06	0.17%	478.06
CAESARS ENTERTAINMENT INC 144A 6.000% 10/15/2032 DD 10/17/24 SEC ID: 12769GAD2	96.4170	125,000.000	125,000.00	120,521.25	0.19%	-4,478.75
CALDERYS FINANCING LLC 144A 11.250% 06/01/2028 DD 05/24/23 SEC ID: 128786AA8	107.0370	234,000.000	238,772.61	250,466.58	0.40%	11,693.97
CALDERYS FINANCING II LLC 144A 11.750% 06/01/2028 DD 07/16/24 SEC ID: 12878AAA9	101.6940	220,000.000	216,720.93	223,726.80	0.36%	7,005.87
CALIFORNIA BUYER LTD / AT 144A 6.375% 02/15/2032 DD 11/06/24 SEC ID: 13005HAA8	99.7350	150,000.000	150,000.00	149,602.50	0.24%	-397.50
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	99.8750	4,000.000	4,000.00	3,995.00	0.01%	-5.00
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	95.9110	155,000.000	150,377.22	148,662.05	0.24%	-1,715.17

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	96.9800	122,000.000	118,683.46	118,315.60	0.19%	-367.86
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	94.3960	35,000.000	35,000.00	33,038.60	0.05%	-1,961.40
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	94.0390	75,000.000	72,466.49	70,529.25	0.11%	-1,937.24
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	99.1940	113,000.000	113,040.03	112,089.22	0.18%	-950.81
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	99.7790	66,000.000	66,000.00	65,854.14	0.11%	-145.86
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21 SEC ID: 143658BR2	99.7630	330,000.000	326,736.31	329,217.90	0.53%	2,481.59
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	99.3680	193,000.000	195,639.87	191,780.24	0.31%	-3,859.63
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	97.0200	98,000.000	97,665.03	95,079.60	0.15%	-2,585.43
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	94.5730	111,000.000	111,000.00	104,976.03	0.17%	-6,023.97
PERMIAN RESOURCES OPERATI 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	99.1230	107,000.000	107,000.00	106,061.61	0.17%	-938.39
CERDIA FINANZ GMBH 144A 9.375% 10/03/2031 DD 10/03/24 SEC ID: 15679GAC6	104.0670	325,000.000	335,801.28	338,217.75	0.54%	2,416.47

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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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
CHAMP ACQUISITION CORP 144A 8.375% 12/01/2031 DD 11/25/24 SEC ID: 15807XAA8	102.0080	156,000.000	158,276.43	159,132.48	0.25%	856.05
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22 SEC ID: 16115QAG5	107.1610	192,000.000	196,866.11	205,749.12	0.33%	8,883.01
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	96.8180	212,000.000	209,537.60	205,254.16	0.33%	-4,283.44
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	92.5310	59,000.000	59,000.00	54,593.29	0.09%	-4,406.71
CHOBANI HOLDCO II LLC 144A 8.750% 10/01/2029 DD 10/22/24 SEC ID: 169918AA7	105.7520	285,000.000	289,246.89	301,393.20	0.48%	12,146.31
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	96.2630	214,000.000	201,471.19	206,002.82	0.33%	4,531.63
CHOBANI LLC / CHOBANI FIN 144A 7.625% 07/01/2029 DD 01/24/24 SEC ID: 17027NAC6	103.4090	244,000.000	247,198.08	252,317.96	0.40%	5,119.88
CIENA CORP 144A 4.000% 01/31/2030 DD 01/18/22 SEC ID: 171779AL5	91.9080	133,000.000	125,271.32	122,237.64	0.20%	-3,033.68
CIMPRESS PLC 144A 7.375% 09/15/2032 DD 09/26/24 SEC ID: 17186HAH5	99.2290	150,000.000	151,644.91	148,843.50	0.24%	-2,801.41
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	97.5220	79,000.000	78,580.78	77,042.38	0.12%	-1,538.40
CINEMARK USA INC 144A 7.000% 08/01/2032 DD 07/18/24 SEC ID: 172441BH9	101.9370	120,000.000	120,719.39	122,324.40	0.20%	1,605.01

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CIVITAS RESOURCES INC 144A 8.625% 11/01/2030 DD 10/17/23 SEC ID: 17888HAC7	104.7250	190,000.000	200,509.60	198,977.50	0.32%	-1,532.10
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21 SEC ID: 18064PAD1	93.2210	149,000.000	135,185.69	138,899.29	0.22%	3,713.60
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	95.9730	190,000.000	189,908.86	182,348.70	0.29%	-7,560.16
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23 SEC ID: 184496AQ0	100.6780	40,000.000	40,514.88	40,271.20	0.06%	-243.68
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	90.2310	200,000.000	182,646.21	180,462.00	0.29%	-2,184.21
CLEAR CHANNEL OUTDOOR HOL 144A 7.875% 04/01/2030 DD 03/18/24 SEC ID: 18453HAF3	102.9190	126,000.000	126,000.00	129,677.94	0.21%	3,677.94
CLEVELAND-CLIFFS INC 144A 7.375% 05/01/2033 DD 10/22/24 SEC ID: 185899AR2	98.2200	155,000.000	155,000.00	152,241.00	0.24%	-2,759.00
CLOUD SOFTWARE GROUP INC 144A 9.000% 09/30/2029 DD 04/10/23 SEC ID: 18912UAA0	101.5290	303,000.000	278,180.05	307,632.87	0.49%	29,452.82
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	98.1200	199,000.000	194,612.68	195,258.80	0.31%	646.12
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	98.4900	195,000.000	196,690.01	192,055.50	0.31%	-4,634.51

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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	95.9850	224,000.000	203,145.82	215,006.40	0.34%	11,860.58
CONCENTRA ESCROW ISSUER C 144A 6.875% 07/15/2032 DD 07/11/24 SEC ID: 20600DAA1	101.6940	265,000.000	269,670.89	269,489.10	0.43%	-181.79
CONNECT FINCO SARL / CONN 144A 9.000% 09/15/2029 DD 09/25/24 SEC ID: 20752TAB0	91.0800	200,000.000	200,000.00	182,160.00	0.29%	-17,840.00
COUGAR JV SUBSIDIARY LLC 144A 8.000% 05/15/2032 DD 05/17/24 SEC ID: 22208WAA1	103.7650	188,000.000	190,720.57	195,078.20	0.31%	4,357.63
REWORLD HOLDING CORP 5.000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	92.2180	22,000.000	21,512.53	20,287.96	0.03%	-1,224.57
REWORLD HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	92.4820	255,000.000	237,219.05	235,829.10	0.38%	-1,389.95
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	97.5380	215,000.000	210,515.14	209,706.70	0.34%	-808.44
CUSHMAN & WAKEFIELD US BO 144A 6.750% 05/15/2028 DD 05/22/20 SEC ID: 23166MAA1	100.0910	142,000.000	140,381.98	142,129.22	0.23%	1,747.24
CUSHMAN & WAKEFIELD US BO 144A 8.875% 09/01/2031 DD 08/24/23 SEC ID: 23166MAC7	107.6580	140,000.000	142,340.25	150,721.20	0.24%	8,380.95
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	93.3890	134,000.000	129,146.65	125,141.26	0.20%	-4,005.39

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22 SEC ID: 237266AJ0	98.6490	132,000.000	128,982.73	130,216.68	0.21%	1,233.95
DAVE & BUSTER'S 1/24 COV-LITE 0.000% 06/29/2029 DD 01/09/24 SEC ID: 23833EAX2	98.0630	52,580.620	49,946.79	51,562.13	0.08%	1,615.34
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23 SEC ID: 25259KAA8	106.1020	253,000.000	254,972.28	268,438.06	0.43%	13,465.78
DIEBOLD NIXDORF INC 144A 7.750% 03/31/2030 DD 12/18/24 SEC ID: 253651AK9	102.6550	122,000.000	124,567.02	125,239.10	0.20%	672.08
DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21 SEC ID: 25461LAA0	97.4300	40,000.000	39,448.55	38,972.00	0.06%	-476.55
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22 SEC ID: 25470MAG4	105.9230	112,000.000	113,432.15	118,633.76	0.19%	5,201.61
DORNOCH DEBT MERGER SUB I 144A 6.625% 10/15/2029 DD 10/04/21 SEC ID: 25830JAA9	80.9830	89,000.000	76,309.31	72,074.87	0.12%	-4,234.44
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	93.3070	116,000.000	112,348.03	108,236.12	0.17%	-4,111.91
COPELAND 5/23 COV-LITE TLB 0.000% 05/31/2030 DD 04/17/23 SEC ID: 26872NAC3	100.2950	140,300.810	140,476.05	140,714.70	0.23%	238.65
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	101.2970	34,000.000	34,000.00	34,440.98	0.06%	440.98

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	95.1930	179,000.000	167,733.18	170,395.47	0.27%	2,662.29
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	94.0430	55,000.000	54,486.92	51,723.65	0.08%	-2,763.27
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22 SEC ID: 26885BAN0	106.3670	67,000.000	66,764.03	71,265.89	0.11%	4,501.86
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	97.8830	63,000.000	62,729.91	61,666.29	0.10%	-1,063.62
EDGEWELL PERSONAL CARE CO 144A 4.125% 04/01/2029 DD 03/08/21 SEC ID: 28035QAB8	92.2170	46,000.000	43,625.97	42,419.82	0.07%	-1,206.15
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	101.0000	49,000.000	49,351.21	49,490.00	0.08%	138.79
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	98.5750	111,000.000	106,728.48	109,418.25	0.18%	2,689.77
ELLUCIAN HOLDINGS INC 144A 6.500% 12/01/2029 DD 11/22/24 SEC ID: 289178AA3	100.0420	156,000.000	156,388.24	156,065.52	0.25%	-322.72
EMRLD BORROWER LP / EMERA 144A 6.625% 12/15/2030 DD 05/19/23 SEC ID: 29103CAA6	100.1330	228,000.000	226,741.41	228,303.24	0.37%	1,561.83

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	94.8020	225,000.000	210,826.89	213,304.50	0.34%	2,477.61
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 SEC ID: 29278NAR4	84.9550	188,000.000	158,032.42	159,715.40	0.26%	1,682.98
ENDO PHARMACEUTICALS 10/24 COV 0.000% 04/23/2031 DD 10/21/24 SEC ID: 29280UAD5	100.6000	97,754.990	97,999.39	98,341.52	0.16%	342.13
ENDO FINANCE HOLDINGS INC 144A 8.500% 04/15/2031 DD 04/23/24 SEC ID: 29281RAA7	105.9530	155,000.000	159,839.55	164,227.15	0.26%	4,387.60
ENDO LUXEM ESC 144A 6.125% 04/01/2029 DD 03/25/21 SEC ID: 292ESCB09	0.0000	127,000.000	0.00	0.00	0.00%	0.00
ENVIVA 3/24 DIP TRANCHE B DELA 0.000% 12/13/2025 DD 03/15/24 SEC ID: 29415DAE9	100.7500	64,841.150	64,841.15	65,327.46	0.10%	486.31
EPIC Y-GRADE 4/24 TLB 0.000% 06/29/2029 DD 03/18/24 SEC ID: 29427BAM1	100.0780	283,290.000	280,958.62	283,510.97	0.45%	2,552.35
EQUIPMENTSHARE.COM INC 144A 8.625% 05/15/2032 DD 04/16/24 SEC ID: 29450YAB5	104.5050	83,000.000	83,566.37	86,739.15	0.14%	3,172.78
ESC GCB144A ENVIVA PAR 6.500% 01/15/2026 DD 12/09/19 SEC ID: 294ESCAA6	0.0000	153,000.000	0.00	0.00	0.00%	0.00
ESAB CORP 144A 6.250% 04/15/2029 DD 04/09/24 SEC ID: 29605JAA4	101.2440	147,000.000	147,842.62	148,828.68	0.24%	986.06

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EVERGREEN ACQCO 1 LP / TV 144A 9.750% 04/26/2028 DD 02/06/23 SEC ID: 30015DAA9	105.1400	132,000.000	133,195.71	138,784.80	0.22%	5,589.09
FAIR ISAAC CORP 144A 4.000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	94.3630	116,000.000	115,925.73	109,461.08	0.18%	-6,464.65
FERRELLGAS LP / FERRELLGA 144A 5.875% 04/01/2029 DD 03/30/21 SEC ID: 315289AC2	91.4010	208,000.000	185,899.26	190,114.08	0.30%	4,214.82
FIRST QUANTUM MINERALS LT 144A 9.375% 03/01/2029 DD 02/29/24 SEC ID: 335934AV7	106.3450	252,000.000	267,986.84	267,989.40	0.43%	2.56
FOCUS FINANCIAL PARTNERS 144A 6.750% 09/15/2031 DD 09/17/24 SEC ID: 34417VAA5	99.6030	247,000.000	247,759.11	246,019.41	0.39%	-1,739.70
FORTREA HOLDINGS INC 144A 7.500% 07/01/2030 DD 06/27/23 SEC ID: 34965KAA5	100.1660	141,000.000	141,191.63	141,234.06	0.23%	42.43
PRESIDIO/FORTRESS INTERMEDIATE 0.000% 06/27/2031 DD 04/26/24 SEC ID: 34966LAB0	100.1880	429,922.500	433,146.92	430,730.75	0.69%	-2,416.17
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	94.3910	95,000.000	87,991.89	89,671.45	0.14%	1,679.56
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	99.0100	38,000.000	38,000.00	37,623.80	0.06%	-376.20
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	94.2470	159,000.000	151,701.27	149,852.73	0.24%	-1,848.54

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	96.0350	430,000.000	403,438.25	412,950.50	0.66%	9,512.25
BOOST NEWCO BORROWER LLC 144A 7.500% 01/15/2031 DD 10/04/23 SEC ID: 36268NAA8	104.8360	200,000.000	200,869.92	209,672.00	0.34%	8,802.08
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	97.4980	44,000.000	44,013.37	42,899.12	0.07%	-1,114.25
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	91.3540	181,000.000	166,729.90	165,350.74	0.26%	-1,379.16
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	92.8900	22,000.000	22,000.00	20,435.80	0.03%	-1,564.20
GENESIS ENERGY LP / GENESIS EN 7.875% 05/15/2032 DD 05/09/24 SEC ID: 37185LAQ5	97.9330	86,000.000	86,216.76	84,222.38	0.13%	-1,994.38
WRANGLER HOLDCO CORP 144A 6.625% 04/01/2032 DD 06/17/24 SEC ID: 37441QAA9	101.8000	75,000.000	75,000.00	76,350.00	0.12%	1,350.00
GLOBAL PARTNERS LP / GLP 144A 8.250% 01/15/2032 DD 01/18/24 SEC ID: 37954FAK0	102.8130	135,000.000	137,795.33	138,797.55	0.22%	1,002.22
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22 SEC ID: 382550BN0	91.8270	144,000.000	138,606.65	132,230.88	0.21%	-6,375.77
GREYSTAR REAL ESTATE PART 144A 7.750% 09/01/2030 DD 08/21/23 SEC ID: 39807UAD8	105.6650	276,000.000	278,315.22	291,635.40	0.47%	13,320.18

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	93.6210	142,000.000	135,017.15	132,941.82	0.21%	-2,075.33
GROUP 1 AUTOMOTIVE INC 144A 6.375% 01/15/2030 DD 07/30/24 SEC ID: 398905AQ2	100.2000	50,000.000	50,000.00	50,100.00	0.08%	100.00
HCA INC 5.500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	91.0830	100,000.000	100,000.00	91,083.00	0.15%	-8,917.00
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	102.0530	91,000.000	91,000.00	92,868.23	0.15%	1,868.23
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	101.3240	128,000.000	127,934.39	129,694.72	0.21%	1,760.33
HARD ROCK NORTHERN INDIANA 12/ 0.000% 12/11/2028 DD 11/05/21 SEC ID: 40443NAC4	99.5830	116,875.960	114,482.72	116,388.59	0.19%	1,905.87
HANESBRANDS INC 144A 9.000% 02/15/2031 DD 02/14/23 SEC ID: 410345AQ5	106.5880	205,000.000	207,927.12	218,505.40	0.35%	10,578.28
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21 SEC ID: 418751AE3	96.8980	81,000.000	77,392.98	78,487.38	0.13%	1,094.40
HEALTHEQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	93.7490	202,000.000	188,113.77	189,372.98	0.30%	1,259.21
HEARTLAND DENTAL LLC / HE 144A 10.500% 04/30/2028 DD 05/16/23 SEC ID: 42239PAB5	106.0210	364,000.000	367,807.31	385,916.44	0.62%	18,109.13
HERTZ CORP 144A ESCROW 6.000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	18.7500	19,000.000	0.00	3,562.50	0.01%	3,562.50

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HIGHTOWER HOLDING LLC 144A 9.125% 01/31/2030 DD 08/01/24 SEC ID: 43118DAB6	105.3260	179,000.000	183,385.00	188,533.54	0.30%	5,148.54
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	100.0570	50,000.000	49,886.58	50,028.50	0.08%	141.92
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	98.5710	164,000.000	160,866.30	161,656.44	0.26%	790.14
ILIAD HOLDING SASU 144A 7.000% 04/15/2032 DD 12/03/24 SEC ID: 449691AG9	100.5060	200,000.000	200,000.00	201,012.00	0.32%	1,012.00
ARBY'S/INSPIRE BRANDS 12/24 TL 0.000% 12/15/2027 DD 12/02/24 SEC ID: 44988LAL1	100.0220	282,059.770	281,802.77	282,121.82	0.45%	319.05
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	94.8290	301,000.000	290,203.69	285,435.29	0.46%	-4,768.40
INGLES MARKETS INC 144A 4.000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	88.5410	187,000.000	171,393.81	165,571.67	0.27%	-5,822.14
INSIGHT ENTERPRISES INC 144A 6.625% 05/15/2032 DD 05/20/24 SEC ID: 45765UAC7	100.5640	182,000.000	183,485.38	183,026.48	0.29%	-458.90
JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	93.6440	87,000.000	81,356.67	81,470.28	0.13%	113.61
JANE STREET GROUP / JSG F 144A 6.125% 11/01/2032 DD 10/21/24 SEC ID: 47077WAD0	99.0690	160,000.000	160,000.00	158,510.40	0.25%	-1,489.60

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JONES DESLAURIERS INSURAN 144A 10.500% 12/15/2030 DD 12/15/22 SEC ID: 48020RAA3	108.1130	186,000.000	186,356.30	201,090.18	0.32%	14,733.88
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	98.2010	25,000.000	25,000.00	24,550.25	0.04%	-449.75
KB HOME 4.800% 11/15/2029 DD 11/04/19 SEC ID: 48666KAY5	94.2680	100,000.000	92,464.22	94,268.00	0.15%	1,803.78
KB HOME 4.000% 06/15/2031 DD 06/09/21 SEC ID: 48666KAZ2	88.2880	5,000.000	4,398.09	4,414.40	0.01%	16.31
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	96.0260	170,000.000	160,669.67	163,244.20	0.26%	2,574.53
KINETIK HOLDINGS LP 144A 5.875% 06/15/2030 DD 06/08/22 SEC ID: 49461MAA8	98.4300	165,000.000	162,588.90	162,409.50	0.26%	-179.40
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	96.0960	220,000.000	210,262.38	211,411.20	0.34%	1,148.82
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	102.3230	101,000.000	104,620.04	103,346.23	0.17%	-1,273.81
BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	101.6250	11,000.000	11,617.39	11,178.75	0.02%	-438.64
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	101.6890	10,000.000	10,000.00	10,168.90	0.02%	168.90
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	100.7450	16,000.000	15,320.15	16,119.20	0.03%	799.05

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	93.3750	164,000.000	166,126.22	153,135.00	0.25%	-12,991.22
LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23 SEC ID: 50190EAC8	103.7370	25,000.000	25,000.00	25,934.25	0.04%	934.25
VITAL ENERGY INC 9.750% 10/15/2030 DD 09/25/23 SEC ID: 516806AJ5	105.4320	153,000.000	154,875.39	161,310.96	0.26%	6,435.57
VITAL ENERGY INC 144A 7.875% 04/15/2032 DD 03/28/24 SEC ID: 516806AK2	96.2200	25,000.000	25,174.45	24,055.00	0.04%	-1,119.45
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	91.5270	136,000.000	126,923.73	124,476.72	0.20%	-2,447.01
LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	99.8970	148,000.000	146,683.60	147,847.56	0.24%	1,163.96
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	100.1090	102,000.000	102,423.28	102,111.18	0.16%	-312.10
LIFEPOINT HEALTH INC 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	95.8060	117,000.000	111,720.55	112,093.02	0.18%	372.47
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	87.6660	259,000.000	233,185.73	227,054.94	0.36%	-6,130.79
LIFEPOINT HEALTH INC 144A 9.875% 08/15/2030 DD 08/14/23 SEC ID: 53219LAV1	107.8660	80,000.000	80,000.00	86,292.80	0.14%	6,292.80

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LIFEPOINT HEALTH INC 144A 10.000% 06/01/2032 DD 05/17/24 SEC ID: 53219LAX7	101.6810	40,000.000	40,915.09	40,672.40	0.07%	-242.69
BATH & BODY WORKS INC 6.950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	100.9630	21,000.000	22,910.59	21,202.23	0.03%	-1,708.36
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	96.7560	59,000.000	58,302.48	57,086.04	0.09%	-1,216.44
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	90.6570	96,000.000	90,785.09	87,030.72	0.14%	-3,754.37
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	91.3380	44,000.000	42,759.69	40,188.72	0.06%	-2,570.97
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	96.6800	157,000.000	153,127.60	151,787.60	0.24%	-1,340.00
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	96.6020	55,000.000	54,180.78	53,131.10	0.09%	-1,049.68
MIWD HOLDCO II LLC / MIWD 144A 5.500% 02/01/2030 DD 01/19/22 SEC ID: 55337PAA0	94.4540	36,000.000	30,504.53	34,003.44	0.05%	3,498.91
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	91.0210	75,000.000	69,081.11	68,265.75	0.11%	-815.36
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	91.6190	138,000.000	130,472.08	126,434.22	0.20%	-4,037.86
MACQUARIE AIRFINANCE HOLD 144A 8.125% 03/30/2029 DD 09/18/23 SEC ID: 55609NAB4	105.7560	158,000.000	160,102.10	167,094.48	0.27%	6,992.38

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MACQUARIE AIRFINANCE HOLD 144A 6.400% 03/26/2029 DD 03/26/24 SEC ID: 55609NAC2	103.0580	50,000.000	50,018.27	51,529.00	0.08%	1,510.73
MACQUARIE AIRFINANCE HOLD 144A 6.500% 03/26/2031 DD 03/26/24 SEC ID: 55609NAD0	103.2570	58,000.000	58,033.63	59,889.06	0.10%	1,855.43
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	94.4240	184,000.000	163,810.11	173,740.16	0.28%	9,930.05
MASTERBRAND INC 144A 7.000% 07/15/2032 DD 06/27/24 SEC ID: 57638PAA2	100.6890	185,000.000	186,656.36	186,274.65	0.30%	-381.71
MATADOR RESOURCES CO 144A 6.500% 04/15/2032 DD 04/02/24 SEC ID: 576485AG1	98.8670	145,000.000	145,000.00	143,357.15	0.23%	-1,642.85
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21 SEC ID: 57667JAA0	85.3380	215,000.000	180,097.14	183,476.70	0.29%	3,379.56
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	97.6360	66,000.000	62,897.89	64,439.76	0.10%	1,541.87
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	100.0020	169,000.000	158,080.56	169,003.38	0.27%	10,922.82
EXPRESS OIL/MAVIS TIRE 7/24 TL 0.000% 05/04/2028 DD 07/15/24 SEC ID: 57777YAE6	100.5630	109,332.120	109,190.70	109,947.66	0.18%	756.96
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22 SEC ID: 579063AB4	97.1230	215,000.000	200,938.57	208,814.45	0.33%	7,875.88

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MCAFEE 12/24 TLB 0.000% 03/01/2029 DD 12/11/24 SEC ID: 57906HAF4	99.9750	91,144.070	90,688.33	91,121.28	0.15%	432.95
MCGRAW-HILL EDUCATION INC 144A 7.375% 09/01/2031 DD 08/06/24 SEC ID: 58064LAA2	102.3370	85,000.000	85,000.00	86,986.45	0.14%	1,986.45
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21 SEC ID: 59001ABD3	93.4400	121,000.000	110,327.91	113,062.40	0.18%	2,734.49
MAVIS TIRE EXPRESS SERVIC 144A 6.500% 05/15/2029 DD 05/04/21 SEC ID: 59155LAA0	95.4070	326,000.000	289,704.13	311,026.82	0.50%	21,322.69
STAGWELL GLOBAL LLC 144A 5.625% 08/15/2029 DD 08/20/21 SEC ID: 59565JAA9	95.2180	206,000.000	182,587.20	196,149.08	0.31%	13,561.88
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22 SEC ID: 60337JAA4	95.0350	506,000.000	474,867.49	480,877.10	0.77%	6,009.61
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	89.0230	94,000.000	93,423.11	83,681.62	0.13%	-9,741.49
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	86.3420	98,000.000	95,486.38	84,615.16	0.14%	-10,871.22
MOLINA HEALTHCARE INC 144A 6.250% 01/15/2033 DD 11/18/24 SEC ID: 60855RAM2	98.8340	100,000.000	100,000.00	98,834.00	0.16%	-1,166.00
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	95.4460	162,000.000	158,667.03	154,622.52	0.25%	-4,044.51
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	96.5060	569,000.000	542,911.92	549,119.14	0.88%	6,207.22

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	99.2350	222,000.000	222,730.87	220,301.70	0.35%	-2,429.17
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	99.8640	120,000.000	119,000.29	119,836.80	0.19%	836.51
NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22 SEC ID: 62886HBE0	99.6870	29,000.000	29,000.00	28,909.23	0.05%	-90.77
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22 SEC ID: 62886HBG5	105.0020	83,000.000	82,451.85	87,151.66	0.14%	4,699.81
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	100.3260	53,000.000	46,635.38	53,172.78	0.09%	6,537.40
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	99.6460	135,000.000	133,751.27	134,522.10	0.22%	770.83
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	97.1230	60,000.000	60,000.00	58,273.80	0.09%	-1,726.20
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	90.7280	33,000.000	33,000.00	29,940.24	0.05%	-3,059.76
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	87.4460	55,000.000	55,000.00	48,095.30	0.08%	-6,904.70
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	87.3370	99,000.000	95,693.65	86,463.63	0.14%	-9,230.02
NRG ENERGY INC 144A 6.000% 02/01/2033 DD 10/30/24 SEC ID: 629377CW0	96.9570	137,000.000	137,168.83	132,831.09	0.21%	-4,337.74

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NRG ENERGY INC 144A 6.250% 11/01/2034 DD 10/30/24 SEC ID: 629377CX8	98.0850	94,000.000	94,696.02	92,199.90	0.15%	-2,496.12
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	92.7900	160,000.000	155,166.14	148,464.00	0.24%	-6,702.14
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	100.4190	132,000.000	131,668.16	132,553.08	0.21%	884.92
NEW HOME CO INC/THE 144A 9.250% 10/01/2029 DD 04/04/24 SEC ID: 645370AF4	105.2450	115,000.000	115,000.00	121,031.75	0.19%	6,031.75
XPLR INFRASTRUCTURE OPERA 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	95.3870	169,000.000	163,584.13	161,204.03	0.26%	-2,380.10
BRUNDAGE-BONE CONCRETE PU 144A 6.000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	99.9190	102,000.000	100,811.21	101,917.38	0.16%	1,106.17
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20 SEC ID: 670001AE6	92.3030	270,000.000	255,440.14	249,218.10	0.40%	-6,222.04
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	95.2510	47,000.000	46,418.64	44,767.97	0.07%	-1,650.67
NUFARM AUSTRALIA LTD / NU 144A 5.000% 01/27/2030 DD 01/27/22 SEC ID: 67052NAB1	91.9310	166,000.000	155,782.40	152,605.46	0.24%	-3,176.94

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	98.5660	23,000.000	17,257.44	22,670.18	0.04%	5,412.74
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	104.6520	105,000.000	105,696.63	109,884.60	0.18%	4,187.97
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	102.3220	59,000.000	59,000.00	60,369.98	0.10%	1,369.98
OI EUROPEAN GROUP BV 144A 4.750% 02/15/2030 DD 11/16/21 SEC ID: 67777LAD5	89.0240	147,000.000	129,822.22	130,865.28	0.21%	1,043.06
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	93.7820	97,000.000	95,403.60	90,968.54	0.15%	-4,435.06
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	94.5670	65,000.000	65,000.00	61,468.55	0.10%	-3,531.45
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	95.5210	182,000.000	177,034.79	173,848.22	0.28%	-3,186.57
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	89.4340	230,000.000	217,922.11	205,698.20	0.33%	-12,223.91
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	93.7920	152,000.000	148,650.00	142,563.84	0.23%	-6,086.16
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	92.2200	242,000.000	227,628.18	223,172.40	0.36%	-4,455.78
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	92.4130	156,000.000	138,927.41	144,164.28	0.23%	5,236.87

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OUTFRONT MEDIA CAPITAL LL 144A 7.375% 02/15/2031 DD 11/20/23 SEC ID: 69007TAG9	104.5240	146,000.000	146,966.94	152,605.04	0.24%	5,638.10
OWENS-BROCKWAY GLASS CONT 144A 7.250% 05/15/2031 DD 05/25/23 SEC ID: 69073TAU7	97.3220	152,000.000	152,721.12	147,929.44	0.24%	-4,791.68
P&L DEVELOPMENT LLC / PLD 144A 12.000% 05/15/2029 DD 10/28/24 SEC ID: 69306RAB2	103.2500	82,134.000	78,380.37	84,803.36	0.14%	6,422.99
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	99.1550	118,000.000	118,858.54	117,002.90	0.19%	-1,855.64
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	99.9740	221,000.000	220,658.15	220,942.54	0.35%	284.39
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	100.1360	154,000.000	153,971.71	154,209.44	0.25%	237.73
PANTHER ESCROW ISSUER LLC 144A 7.125% 06/01/2031 DD 04/08/24 SEC ID: 69867RAA5	100.9990	115,000.000	115,000.00	116,148.85	0.19%	1,148.85
PARKLAND CORP 144A 4.500% 10/01/2029 DD 04/13/21 SEC ID: 70137WAG3	92.7490	26,000.000	24,953.61	24,114.74	0.04%	-838.87
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	91.7770	130,000.000	124,550.50	119,310.10	0.19%	-5,240.40
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	94.1410	133,000.000	126,475.48	125,207.53	0.20%	-1,267.95

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Asset Detail
by Asset Type
12/31/2024

EATON VANCE HY 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
PATRICK INDUSTRIES INC 144A 6.375% 11/01/2032 DD 10/22/24 SEC ID: 703343AH6	96.7680	115,000.000	115,000.00	111,283.20	0.18%	-3,716.80
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	93.8550	160,000.000	154,150.52	150,168.00	0.24%	-3,982.52
PEBBLEBROOK HOTEL LP / PE 144A 6.375% 10/15/2029 DD 10/03/24 SEC ID: 70510LAA7	98.5830	50,000.000	50,000.00	49,291.50	0.08%	-708.50
PELOTON INTERACTIVE 5/24 TLB 0.000% 05/23/2029 DD 05/21/24 SEC ID: 70614EAG5	102.0830	230,840.000	229,548.14	235,648.40	0.38%	6,100.26
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	92.7830	159,000.000	155,603.16	147,524.97	0.24%	-8,078.19
PERFORMANCE FOOD GROUP IN 144A 6.125% 09/15/2032 DD 09/12/24 SEC ID: 71376LAF7	99.9950	110,000.000	110,000.00	109,994.50	0.18%	-5.50
PERMIAN RESOURCES OPERATI 144A 7.000% 01/15/2032 DD 09/12/23 SEC ID: 71424VAA8	101.5110	118,000.000	118,000.00	119,782.98	0.19%	1,782.98
PERMIAN RESOURCES OPERATI 144A 6.250% 02/01/2033 DD 08/05/24 SEC ID: 71424VAB6	98.7060	110,000.000	110,000.00	108,576.60	0.17%	-1,423.40
PERRIGO FINANCE UNLIMITED CO VAR RT 06/15/2030 DD 06/19/20 SEC ID: 71429MAC9	93.7250	200,000.000	178,895.28	187,450.00	0.30%	8,554.72

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PETCO HEALTH AND WELLNESS 3/21 0.000% 03/03/2028 DD 02/10/21 SEC ID: 71601HAB2	96.9480	164,700.000	152,895.81	159,673.36	0.26%	6,777.55
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	99.5000	119,002.500	117,812.47	118,407.49	0.19%	595.02
PILGRIM'S PRIDE CORP 3.500% 03/01/2032 DD 09/01/22 SEC ID: 72147KAH1	86.1550	173,000.000	161,248.19	149,048.15	0.24%	-12,200.04
PILGRIM'S PRIDE CORP 6.875% 05/15/2034 DD 10/12/23 SEC ID: 72147KAL2	106.3030	75,000.000	78,518.26	79,727.25	0.13%	1,208.99
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	100.1770	85,795.080	84,504.99	85,946.94	0.14%	1,441.95
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	90.6430	137,000.000	127,629.83	124,180.91	0.20%	-3,448.92
ACCENTCARE 2/24 FLFO TLA 0.000% 06/20/2028 DD 02/07/24 SEC ID: 72941DAH5	101.8750	47,607.480	47,607.48	48,500.12	0.08%	892.64
ACCENTCARE 2/24 FLSO TLB 0.000% 09/20/2028 DD 02/07/24 SEC ID: 72941DAK8	90.8330	146,248.570	125,299.32	132,841.96	0.21%	7,542.64
POST HOLDINGS INC 144A 6.250% 02/15/2032 DD 02/20/24 SEC ID: 737446AU8	99.2370	119,000.000	119,496.25	118,092.03	0.19%	-1,404.22
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	99.9300	17,000.000	17,000.00	16,988.10	0.03%	-11.90
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	99.0890	59,000.000	58,246.72	58,462.51	0.09%	215.79

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	97.4950	44,000.000	43,488.45	42,897.80	0.07%	-590.65
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21 SEC ID: 74112BAM7	87.8050	190,000.000	168,099.26	166,829.50	0.27%	-1,269.76
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20 SEC ID: 74841CAA9	90.5620	274,000.000	246,550.81	248,139.88	0.40%	1,589.07
RAISING CANE'S RESTAURANT 144A 9.375% 05/01/2029 DD 11/08/23 SEC ID: 75103AAA3	107.1260	177,000.000	178,967.55	189,613.02	0.30%	10,645.47
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	85.9800	249,000.000	223,083.32	214,090.20	0.34%	-8,993.12
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23 SEC ID: 76774LAB3	102.2310	103,000.000	105,102.55	105,297.93	0.17%	195.38
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23 SEC ID: 76774LAC1	104.5570	50,000.000	51,660.05	52,278.50	0.08%	618.45
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21 SEC ID: 77313LAA1	94.8850	62,000.000	59,711.84	58,828.70	0.09%	-883.14
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21 SEC ID: 77313LAB9	83.2860	15,000.000	12,039.97	12,492.90	0.02%	452.93
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	93.4380	189,000.000	181,338.94	176,597.82	0.28%	-4,741.12

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROLLS-ROYCE PLC 144A 3.625% 10/14/2025 DD 10/14/15 SEC ID: 77578JAB4	98.0170	250,000.000	245,170.71	245,042.50	0.39%	-128.21
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17 SEC ID: 780153AW2	94.8110	60,000.000	56,037.81	56,886.60	0.09%	848.79
ROYAL CARIBBEAN CRUISES L 144A 6.250% 03/15/2032 DD 03/07/24 SEC ID: 780153BU5	101.1980	117,000.000	117,046.39	118,401.66	0.19%	1,355.27
ROYAL CARIBBEAN CRUISES L 144A 6.000% 02/01/2033 DD 08/12/24 SEC ID: 780153BV3	99.7630	130,000.000	130,240.98	129,691.90	0.21%	-549.08
RYAN SPECIALTY LLC 144A 5.875% 08/01/2032 DD 09/19/24 SEC ID: 78351GAA3	98.9810	158,000.000	158,127.30	156,389.98	0.25%	-1,737.32
SM ENERGY CO 144A 7.000% 08/01/2032 DD 07/25/24 SEC ID: 78454LAY6	98.5950	125,000.000	125,000.00	123,243.75	0.20%	-1,756.25
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	99.0490	102,000.000	103,020.00	101,029.98	0.16%	-1,990.02
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	96.2150	220,000.000	215,574.95	211,673.00	0.34%	-3,901.95
LIGHT & WONDER INTERNATIO 144A 7.000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	100.1970	184,000.000	183,154.30	184,362.48	0.30%	1,208.18
SEAGATE HDD CAYMAN 4.091% 06/01/2029 DD 06/18/20 SEC ID: 81180WBC4	93.2530	36,000.000	32,520.44	33,571.08	0.05%	1,050.64

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	112.6900	165,293.000	173,391.98	186,268.68	0.30%	12,876.70
SEASPAN CORP 144A 5.500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	93.3790	194,000.000	186,147.92	181,155.26	0.29%	-4,992.66
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	87.4180	162,000.000	146,902.74	141,617.16	0.23%	-5,285.58
SHIFT4 PAYMENTS LLC / SHI 144A 6.750% 08/15/2032 DD 08/15/24 SEC ID: 82453AAB3	101.7060	120,000.000	121,588.49	122,047.20	0.20%	458.71
SONIC AUTOMOTIVE INC 144A 4.625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	92.2810	90,000.000	87,146.06	83,052.90	0.13%	-4,093.16
SONIC AUTOMOTIVE INC 144A 4.875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	89.7190	97,000.000	92,797.33	87,027.43	0.14%	-5,769.90
EXPAND ENERGY CORP 4.750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	93.0810	172,000.000	162,310.49	160,099.32	0.26%	-2,211.17
SPECIALTY BUILDING PRODUC 144A 7.750% 10/15/2029 DD 10/15/24 SEC ID: 84749AAC1	101.4740	203,000.000	205,600.01	205,992.22	0.33%	392.21
SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21 SEC ID: 84762LAX3	86.1910	26,000.000	22,077.96	22,409.66	0.04%	331.70
SPEEDWAY MOTORSPORTS LLC 144A 4.875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	97.2230	189,000.000	189,000.00	183,751.47	0.29%	-5,248.53

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SMYRNA READY MIX CONCRETE 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	97.5370	306,000.000	310,252.25	298,463.22	0.48%	-11,789.03
STANDARD BUILDING SOLUTIO 144A 6.500% 08/15/2032 DD 08/06/24 SEC ID: 853191AA2	100.1600	80,000.000	80,000.00	80,128.00	0.13%	128.00
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	91.6210	273,000.000	259,904.16	250,125.33	0.40%	-9,778.83
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20 SEC ID: 853496AH0	85.7410	211,000.000	180,539.72	180,913.51	0.29%	373.79
SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	89.1450	154,000.000	142,193.29	137,283.30	0.22%	-4,909.99
SUMMER BC BIDCO B LLC 144A 5.500% 10/31/2026 DD 07/01/21 SEC ID: 865632AA1	98.3490	200,000.000	198,424.92	196,698.00	0.32%	-1,726.92
SUMMIT MATERIALS LLC / SU 144A 7.250% 01/15/2031 DD 12/14/23 SEC ID: 86614RAP2	106.1090	138,000.000	140,419.65	146,430.42	0.23%	6,010.77
SUNOCO LP 144A 7.250% 05/01/2032 DD 04/30/24 SEC ID: 86765KAC3	103.2980	120,000.000	120,000.00	123,957.60	0.20%	3,957.60
SUNOCO LP / SUNOCO FINANCE COR 4.500% 04/30/2030 DD 04/30/22 SEC ID: 86765LAZ0	92.7460	195,000.000	185,629.94	180,854.70	0.29%	-4,775.24
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	90.9210	138,000.000	133,491.58	125,470.98	0.20%	-8,020.60

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SURGERY CENTER HOLDINGS I 144A 7.250% 04/15/2032 DD 04/10/24 SEC ID: 86881WAF9	102.0090	260,000.000	263,812.54	265,223.40	0.42%	1,410.86
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	96.1560	160,000.000	154,617.29	153,849.60	0.25%	-767.69
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.7020	49,000.000	49,000.00	49,343.98	0.08%	343.98
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	100.3150	11,000.000	11,330.00	11,034.65	0.02%	-295.35
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	96.5610	12,000.000	12,292.32	11,587.32	0.02%	-705.00
TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBU5	90.9860	54,000.000	53,469.31	49,132.44	0.08%	-4,336.87
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	100.3640	112,000.000	113,503.45	112,407.68	0.18%	-1,095.77
TEAM HEALTH HOLDINGS INC 144A 13.500% 06/30/2028 DD 11/03/23 SEC ID: 87817AAB3	110.5000	192,847.000	214,050.84	213,095.94	0.34%	-954.90
TEAM HEALTH 3/22 EXTENDED COV- 0.000% 03/02/2027 DD 02/09/22 SEC ID: 87817JAG3	96.5000	247,828.960	229,719.61	239,154.95	0.38%	9,435.34

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEMPUR SEALY INTERNATIONA 144A 4.000% 04/15/2029 DD 03/25/21 SEC ID: 88023UAH4	92.1440	73,000.000	66,809.95	67,265.12	0.11%	455.17
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	87.2440	233,000.000	203,962.32	203,278.52	0.33%	-683.80
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01 SEC ID: 88033GAV2	103.4880	104,000.000	102,768.63	107,627.52	0.17%	4,858.89
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDB3	97.9300	76,000.000	76,000.00	74,426.80	0.12%	-1,573.20
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDK3	99.8150	168,000.000	165,102.97	167,689.20	0.27%	2,586.23
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDR8	92.8810	11,000.000	11,002.33	10,216.91	0.02%	-785.42
TENET HEALTHCARE CORP 6.250% 02/01/2027 DD 02/05/19 SEC ID: 88033GDS6	99.9210	75,000.000	72,972.11	74,940.75	0.12%	1,968.64
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	96.3420	150,000.000	148,798.22	144,513.00	0.23%	-4,285.22
TERRIER MEDIA/COX MEDIA 11/24 0.000% 06/18/2029 DD 10/27/24 SEC ID: 88145LAF1	89.3500	51,750.560	46,362.30	46,239.13	0.07%	-123.17
TEVA PHARMACEUTICAL FINANCE NE 4.100% 10/01/2046 DD 07/21/16 SEC ID: 88167AAF8	71.8900	382,000.000	271,551.85	274,619.80	0.44%	3,067.95

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TIBCO SOFTWARE/CITRIX/CLOUD SO 0.000% 03/30/2029 DD 05/24/24 SEC ID: 88632NBD1	100.2160	58,539.070	58,499.87	58,665.51	0.09%	165.64
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22 SEC ID: 88632QAE3	98.1540	94,000.000	86,729.73	92,264.76	0.15%	5,535.03
TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	88.5920	268,000.000	245,903.87	237,426.56	0.38%	-8,477.31
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	99.3220	105,000.000	105,103.77	104,288.10	0.17%	-815.67
TRANSALTA CORP 7.750% 11/15/2029 DD 11/17/22 SEC ID: 89346DAH0	104.2740	131,000.000	133,490.64	136,598.94	0.22%	3,108.30
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	98.2630	409,000.000	403,129.19	401,895.67	0.64%	-1,233.52
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21 SEC ID: 893647BP1	93.6120	120,000.000	112,615.36	112,334.40	0.18%	-280.96
TRANSDIGM INC 144A 6.375% 03/01/2029 DD 02/27/24 SEC ID: 893647BU0	100.2220	68,000.000	67,783.14	68,150.96	0.11%	367.82
TRANSDIGM INC 144A 6.625% 03/01/2032 DD 02/27/24 SEC ID: 893647BV8	100.9030	108,000.000	108,364.58	108,975.24	0.17%	610.66
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	99.8330	34,200.000	33,846.60	34,142.89	0.05%	296.29

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EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21 SEC ID: 89678QAB2	100.6630	197,339.200	196,832.37	198,647.56	0.32%	1,815.19
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21 SEC ID: 89680EAA7	99.2710	207,000.000	191,741.00	205,490.97	0.33%	13,749.97
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19 SEC ID: 89686QAB2	99.8460	200,000.000	196,080.98	199,692.00	0.32%	3,611.02
TRUIST INSURANCE 5/24 2ND LIEN 0.000% 05/06/2032 DD 03/01/24 SEC ID: 89788VAE2	102.1460	123,684.220	123,684.22	126,338.48	0.20%	2,654.26
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	95.7670	237,000.000	228,290.26	226,967.79	0.36%	-1,322.47
US ACUTE CARE SOLUTIONS L 144A 9.750% 05/15/2029 DD 05/08/24 SEC ID: 90367UAD3	101.9110	243,000.000	243,417.32	247,643.73	0.40%	4,226.41
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	96.7780	210,000.000	202,083.56	203,233.80	0.33%	1,150.24
VT TOPCO INC 144A 8.500% 08/15/2030 DD 08/10/23 SEC ID: 91838PAA9	105.9180	279,000.000	282,403.99	295,511.22	0.47%	13,107.23
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	85.3240	253,000.000	221,772.00	215,869.72	0.35%	-5,902.28
VAREX IMAGING CORP 144A 7.875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	102.2810	42,000.000	42,750.31	42,958.02	0.07%	207.71

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23 SEC ID: 92332YAA9	104.0290	107,000.000	107,000.00	111,311.03	0.18%	4,311.03
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23 SEC ID: 92332YAB7	104.2930	171,000.000	171,000.00	178,341.03	0.29%	7,341.03
VENTURE GLOBAL LNG INC 144A 9.500% 02/01/2029 DD 10/24/23 SEC ID: 92332YAC5	110.5270	159,000.000	159,418.72	175,737.93	0.28%	16,319.21
VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23 SEC ID: 92332YAD3	109.7280	33,000.000	33,298.63	36,210.24	0.06%	2,911.61
VENTURE GLOBAL LNG INC 144A 7.000% 01/15/2030 DD 07/24/24 SEC ID: 92332YAE1	101.4980	95,000.000	95,000.00	96,423.10	0.15%	1,423.10
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19 SEC ID: 92564RAA3	98.3410	80,000.000	80,000.00	78,672.80	0.13%	-1,327.20
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	92.9170	106,000.000	106,000.00	98,492.02	0.16%	-7,507.98
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22 SEC ID: 92564RAJ4	100.8600	114,000.000	114,551.32	114,980.40	0.18%	429.08
VIKING BAKED GOODS ACQUIS 144A 8.625% 11/01/2031 DD 11/04/24 SEC ID: 92676AAA5	98.2360	162,000.000	162,349.00	159,142.32	0.25%	-3,206.68
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	99.2490	340,000.000	329,045.98	337,446.60	0.54%	8,400.62
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	100.5490	61,000.000	60,382.98	61,334.89	0.10%	951.91

BNY

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	98.4030	21,000.000	21,000.00	20,664.63	0.03%	-335.37
VIRGIN MEDIA VENDOR FINAN 144A 5.000% 07/15/2028 DD 06/24/20 SEC ID: 92770QAA5	94.2670	366,000.000	344,574.87	345,017.22	0.55%	442.35
VISTAJET MALTA FINANCE PL 144A 6.375% 02/01/2030 DD 01/31/22 SEC ID: 92840JAB5	87.3820	300,000.000	270,601.53	262,146.00	0.42%	-8,455.53
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19 SEC ID: 92840VAF9	98.1190	166,000.000	161,538.01	162,877.54	0.26%	1,339.53
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	94.1520	171,000.000	160,077.55	160,999.92	0.26%	922.37
VISTRA OPERATIONS CO LLC 144A 6.875% 04/15/2032 DD 04/12/24 SEC ID: 92840VAR3	102.3920	150,000.000	150,000.00	153,588.00	0.25%	3,588.00
VISTAJET MALTA FINANCE PL 144A 9.500% 06/01/2028 DD 05/03/23 SEC ID: 92841HAA0	100.6280	51,000.000	49,915.26	51,320.28	0.08%	1,405.02
WAND NEWCO 3 INC 144A 7.625% 01/30/2032 DD 01/30/24 SEC ID: 933940AA6	102.7120	286,000.000	293,481.21	293,756.32	0.47%	275.11
WASH MULTIFAMILY ACQUISIT 144A 5.750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	99.2250	250,000.000	246,983.47	248,062.50	0.40%	1,079.03
WATCO COS LLC / WATCO FIN 144A 7.125% 08/01/2032 DD 07/22/24 SEC ID: 941130AD8	103.0750	130,000.000	130,000.00	133,997.50	0.21%	3,997.50

BNY

EATON VANCE HY PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WEATHERFORD INTERNATIONAL 144A 8.625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	103.2340	175,000.000	173,093.07	180,659.50	0.29%	7,566.43
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	101.6810	197,000.000	198,389.75	200,311.57	0.32%	1,921.82
WESCO DISTRIBUTION INC 144A 6.625% 03/15/2032 DD 03/07/24 SEC ID: 95081QAR5	101.6390	145,000.000	146,699.31	147,376.55	0.24%	677.24
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	97.8960	7,000.000	6,654.07	6,852.72	0.01%	198.65
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	93.7950	181,000.000	169,820.67	169,768.95	0.27%	-51.72
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	98.9040	149,000.000	145,695.98	147,366.96	0.24%	1,670.98
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	99.1520	90,000.000	89,552.67	89,236.80	0.14%	-315.87
WINDSOR HOLDINGS III LLC 144A 8.500% 06/15/2030 DD 07/07/23 SEC ID: 97360AAA5	105.2230	280,000.000	283,175.74	294,624.40	0.47%	11,448.66
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20 SEC ID: 988498AN1	88.4060	245,000.000	218,840.75	216,594.70	0.35%	-2,246.05
ZEGONA FINANCE PLC 144A 8.625% 07/15/2029 DD 07/17/24 SEC ID: 98927UAA5	106.0030	255,000.000	257,936.63	270,307.65	0.43%	12,371.02

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Asset Detail
by Asset Type
12/31/2024

EATON VANCE HY 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
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	99.1910	220,000.000	220,093.40	218,220.20	0.35%	-1,873.20
RIVERBED TECHNOLOGY 7/23 PIK T 0.000% 07/01/2028 DD 07/01/23 SEC ID: 99AAQ6578	59.3000	18,825.300	11,953.46	11,163.40	0.02%	-790.06
POWER SOLUTIONS 6/24 0.000% 05/06/2030 DD 06/05/24 SEC ID: C8000CAM5	100.3000	141,000.000	141,843.75	141,423.00	0.23%	-420.75
JAZZ PHARMACEUTICALS 6/24 0.000% 05/05/2028 DD 06/14/24 SEC ID: G5080AAJ1	100.1940	146,633.720	145,900.54	146,918.19	0.24%	1,017.65
TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	93.3020	94,189.280	92,311.08	87,880.48	0.14%	-4,430.60
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		60,105,062.400	57,986,148.46	58,140,002.41	93.13%	153,853.95
TOTAL FIXED INCOME SECURITIES		60,789,062.400	58,629,818.84	58,791,868.32	94.18%	162,049.48
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
XPLR INFRASTRUCTURE LP 144A 2.500% 06/15/2026 DD 12/12/22 SEC ID: 65341BAG1	94.0060	187,000.000	174,100.41	175,791.22	0.28%	1,690.81
PEBBLEBROOK HOTEL TRUST 1.750% 12/15/2026 DD 12/15/20 SEC ID: 70509VAA8	92.8600	90,000.000	83,051.09	83,574.00	0.13%	522.91
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		277,000.000	257,151.50	259,365.22	0.42%	2,213.72
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		277,000.000	257,151.50	259,365.22	0.42%	2,213.72
EQUITY						
U.S. DOLLAR						
ENDO INC SEC ID: 29290D117	23.7000	1,311.000	26,180.14	31,070.70	0.05%	4,890.56

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EATON VANCE HY PI1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL ASSETS - BASE:		63,540,614.980	62,224,619.66	62,426,337.78	100.00%	201,718.12

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MARATHON EMD PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	1.1381	16,846,494.055	17,100,000.00	19,173,140.06	100.00%	2,073,140.06
TOTAL ASSETS - BASE:		16,846,494.055	17,100,000.00	19,173,140.06	100.00%	2,073,140.06

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WELLINGTON EME PI1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	12.8700	2,131,528.555	21,907,546.94	27,432,772.50	100.00%	5,525,225.56
TOTAL ASSETS - BASE:		2,131,528.555	21,907,546.94	27,432,772.50	100.00%	5,525,225.56

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TOWNSEND FOO PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	62,886,783.180	28,512,577.99	62,886,783.18	100.00%	34,374,205.19
TOTAL ASSETS - BASE:		62,886,783.180	28,512,577.99	62,886,783.18	100.00%	34,374,205.19

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Asset Detail
by Asset Type
12/31/2024

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

TOWNSEND QOF PI 1 - [redacted]

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	15,158,419.000	17,348,500.00	15,158,419.00	100.00%	-2,190,081.00
TOTAL ASSETS - BASE:		15,158,419.000	17,348,500.00	15,158,419.00	100.00%	-2,190,081.00

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AXIOM EME PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	19.4997	1,140,836.247	19,592,603.34	22,245,936.78	100.00%	2,653,333.44
TOTAL ASSETS - BASE:		1,140,836.247	19,592,603.34	22,245,936.78	100.00%	2,653,333.44

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Asset Detail
by Asset Type
12/31/2024

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			220,162.15	220,162.15	0.54%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	5,707.760	5,707.76	5,707.76	0.01%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		5,707.760	225,869.91	225,869.91	0.56%	0.00
TOTAL CASH & CASH EQUIVALENTS		5,707.760	225,869.91	225,869.91	0.56%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	75.3220	6,680,882.700	5,774,689.95	5,032,174.47	12.43%	-742,515.48
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	72.3440	4,861,768.340	4,026,594.16	3,517,197.69	8.69%	-509,396.47
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	73.6250	10,579,530.600	8,220,450.63	7,789,179.40	19.24%	-431,271.23
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	72.8790	489,215.998	389,180.03	356,535.73	0.88%	-32,644.30
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	58.3190	2,430,984.600	1,533,506.87	1,417,725.91	3.50%	-115,780.96
US TREAS-CPI INFLAT 0.125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	55.0350	4,692,026.700	2,922,061.05	2,582,256.89	6.38%	-339,804.16
US TREAS-CPI INFLAT 0.125% 02/15/2052 DD 02/15/22 SEC ID: 912810TE8	54.2280	3,089,904.750	1,855,951.33	1,675,593.55	4.14%	-180,357.78
US TREAS-CPI INFLAT 1.500% 02/15/2053 DD 02/15/23 SEC ID: 912810TP3	80.1170	18,434,410.400	16,430,008.12	14,769,096.58	36.48%	-1,660,911.54

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NISA TIPS PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
US TREAS-CPI INFLAT 2.125%002/15/2054 DD 02/15/24 SEC ID: 912810TY4	92.6090	3,368,370.250	3,313,441.25	3,119,414.00	7.71%	-194,027.25
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		54,627,094.338	44,465,883.39	40,259,174.22	99.44%	-4,206,709.17
TOTAL FIXED INCOME SECURITIES		54,627,094.338	44,465,883.39	40,259,174.22	99.44%	-4,206,709.17
TOTAL ASSETS - BASE:		54,632,802.098	44,691,753.30	40,485,044.13	100.00%	-4,206,709.17

BNY

Asset Detail
by Asset Type
12/31/2024

NISA INT CREDIT 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			465,333.63	465,333.63	1.02%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-269,492.10	-269,492.10	-0.59%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	698,816.130	698,816.13	698,816.13	1.53%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		698,816.130	894,657.66	894,657.66	1.96%	0.00
TOTAL CASH & CASH EQUIVALENTS		698,816.130	894,657.66	894,657.66	1.96%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
ABN AMRO BANK NV 144A VAR RT 12/03/2028 DD 12/03/24 SEC ID: 00084DBD1	99.7730	200,000.000	200,000.00	199,546.00	0.44%	-454.00
AFLAC INC 3.600% 04/01/2030 DD 04/01/20 SEC ID: 001055BJ0	93.9130	8,000.000	7,203.78	7,513.04	0.02%	309.26
AEP TEXAS INC 5.700% 05/15/2034 DD 05/22/24 SEC ID: 00108WAT7	100.6430	70,000.000	69,830.64	70,450.10	0.15%	619.46
AT&T INC 4.500% 05/15/2035 DD 05/04/15 SEC ID: 00206RCP5	92.5000	55,000.000	48,661.05	50,875.00	0.11%	2,213.95
AT&T INC 4.350% 03/01/2029 DD 02/19/19 SEC ID: 00206RHJ4	97.8860	9,000.000	8,462.79	8,809.74	0.02%	346.95
ABBVIE INC 3.200% 11/21/2029 DD 05/21/20 SEC ID: 00287YBX6	92.7930	23,000.000	21,150.12	21,342.39	0.05%	192.27
ABBVIE INC 4.550% 03/15/2035 DD 09/15/20 SEC ID: 00287YCY3	94.0450	110,000.000	102,836.21	103,449.50	0.23%	613.29

BNY

NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AERCAP IRELAND CAPITAL DAC / A 3.650% 07/21/2027 DD 07/21/17 SEC ID: 00774MAB1	97.0140	12,000.000	11,195.79	11,641.68	0.03%	445.89
AERCAP IRELAND CAPITAL DAC / A 6.500% 07/15/2025 DD 06/08/20 SEC ID: 00774MAN5	100.6470	120,000.000	119,982.11	120,776.40	0.26%	794.29
AERCAP IRELAND CAPITAL DAC / A 4.625% 10/15/2027 DD 09/25/20 SEC ID: 00774MAR6	99.3460	25,000.000	24,213.29	24,836.50	0.05%	623.21
AERCAP IRELAND CAPITAL DAC / A 2.450% 10/29/2026 DD 10/29/21 SEC ID: 00774MAV7	95.7260	185,000.000	175,192.04	177,093.10	0.39%	1,901.06
ADVANCED MICRO DEVICES INC 3.924% 06/01/2032 DD 06/09/22 SEC ID: 007903BF3	92.8530	75,000.000	68,328.48	69,639.75	0.15%	1,311.27
AGREE LP 2.000% 06/15/2028 DD 05/14/21 SEC ID: 008513AB9	90.5720	11,000.000	9,510.90	9,962.92	0.02%	452.02
AGREE LP 5.625% 06/15/2034 DD 05/13/24 SEC ID: 008513AE3	100.3170	60,000.000	59,335.47	60,190.20	0.13%	854.73
AIR LEASE CORP 3.625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	96.6650	13,000.000	12,267.00	12,566.45	0.03%	299.45
ALEXANDRIA REAL ESTATE EQUITIE 2.000% 05/18/2032 DD 02/18/21 SEC ID: 015271AW9	79.7470	7,000.000	5,239.64	5,582.29	0.01%	342.65
ALGONQUIN POWER & UTILITIES CO STEP 06/15/2026 DD 03/15/2024 SEC ID: 015857AF2	100.4710	215,000.000	213,808.95	216,012.65	0.47%	2,203.70

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALIBABA GROUP HOLDING LTD 3.400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	96.4880	42,000.000	39,842.72	40,524.96	0.09%	682.24
ALIBABA GROUP HOLDING LTD 144A 4.875% 05/26/2030 DD 11/26/24 SEC ID: 01609WBH4	99.2250	200,000.000	199,681.12	198,450.00	0.43%	-1,231.12
ALLSTATE CORP/THE 1.450% 12/15/2030 DD 11/24/20 SEC ID: 020002BJ9	81.4570	36,000.000	27,912.50	29,324.52	0.06%	1,412.02
ALLY FINANCIAL INC VAR RT 06/13/2029 DD 06/13/23 SEC ID: 02005NBT6	104.2090	30,000.000	29,681.99	31,262.70	0.07%	1,580.71
ALLY FINANCIAL INC VAR RT 01/17/2031 DD 12/05/24 SEC ID: 02005NBW9	98.7910	80,000.000	80,000.00	79,032.80	0.17%	-967.20
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	98.8370	23,000.000	22,010.28	22,732.51	0.05%	722.23
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19 SEC ID: 02364WBH7	94.0300	9,000.000	8,245.62	8,462.70	0.02%	217.08
AMEREN MISSOURI SECURITIZATION 4.850% 10/01/2041 DD 12/20/24 SEC ID: 023940AA7	97.8560	105,000.000	104,988.02	102,748.80	0.23%	-2,239.22
AMERICAN ELECTRIC POWER CO INC 5.625% 03/01/2033 DD 03/01/23 SEC ID: 025537AX9	101.0920	65,000.000	64,133.94	65,709.80	0.14%	1,575.86
AMERICAN EXPRESS CO VAR RT 05/01/2026 DD 05/01/23 SEC ID: 025816DE6	100.0270	215,000.000	213,435.97	215,058.05	0.47%	1,622.08

BNY

NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 02/16/2028 DD 02/16/24 SEC ID: 025816DP1	100.5830	170,000.000	170,000.00	170,991.10	0.37%	991.10
AMERICAN EXPRESS CO VAR RT 07/26/2028 DD 07/26/24 SEC ID: 025816DV8	100.5130	100,000.000	100,000.00	100,513.00	0.22%	513.00
AMERICAN HONDA FINANCE CORP 4.400% 09/05/2029 DD 09/05/24 SEC ID: 02665WFQ9	97.2270	115,000.000	114,870.09	111,811.05	0.25%	-3,059.04
AMERICAN HONDA FINANCE CORP 4.450% 10/22/2027 DD 10/23/24 SEC ID: 02665WFT3	99.2720	70,000.000	69,954.63	69,490.40	0.15%	-464.23
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 SEC ID: 02666TAC1	83.6390	7,000.000	5,508.66	5,854.73	0.01%	346.07
AMERICAN INTERNATIONAL GROUP I 3.400% 06/30/2030 DD 05/11/20 SEC ID: 026874DR5	92.2330	78,000.000	69,847.53	71,941.74	0.16%	2,094.21
AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 SEC ID: 03027XAW0	94.7380	8,000.000	7,237.12	7,579.04	0.02%	341.92
AMERICAN TOWER CORP 5.800% 11/15/2028 DD 09/15/23 SEC ID: 03027XCE8	102.6680	121,000.000	120,875.71	124,228.28	0.27%	3,352.57
AMERICAN TOWER CORP 5.000% 01/31/2030 DD 11/21/24 SEC ID: 03027XCL2	99.4330	140,000.000	139,481.18	139,206.20	0.31%	-274.98
AMERICAN WATER CAPITAL CORP 3.750% 09/01/2028 DD 08/09/18 SEC ID: 03040WAS4	96.1500	9,000.000	8,468.69	8,653.50	0.02%	184.81
CENCORA INC 4.625% 12/15/2027 DD 12/09/24 SEC ID: 03073EAV7	100.0160	85,000.000	84,845.85	85,013.60	0.19%	167.75

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMGEN INC 5.150% 03/02/2028 DD 03/02/23 SEC ID: 031162DP2	100.7200	27,000.000	26,627.87	27,194.40	0.06%	566.53
ANALOG DEVICES INC 2.100% 10/01/2031 DD 10/05/21 SEC ID: 032654AV7	83.8190	15,000.000	12,164.93	12,572.85	0.03%	407.92
ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 01/23/2029 DD 01/23/19 SEC ID: 035240AQ3	99.9330	60,000.000	58,333.26	59,959.80	0.13%	1,626.54
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20 SEC ID: 035240AV2	93.7750	20,000.000	18,086.68	18,755.00	0.04%	668.32
ELEVANCE HEALTH INC 1.500% 03/15/2026 DD 03/17/21 SEC ID: 036752AR4	96.3040	18,000.000	17,128.11	17,334.72	0.04%	206.61
AON CORP 3.750% 05/02/2029 DD 05/02/19 SEC ID: 037389BC6	94.9490	48,000.000	44,206.62	45,575.52	0.10%	1,368.90
AON CORP 2.800% 05/15/2030 DD 05/15/20 SEC ID: 037389BE2	89.0920	50,000.000	43,511.18	44,546.00	0.10%	1,034.82
AON CORP / AON GLOBAL HOLDINGS 2.600% 12/02/2031 DD 12/02/21 SEC ID: 03740LAC6	84.8300	55,000.000	46,539.02	46,656.50	0.10%	117.48
AON NORTH AMERICA INC 5.450% 03/01/2034 DD 03/01/24 SEC ID: 03740MAD2	99.8790	150,000.000	150,066.78	149,818.50	0.33%	-248.28
APPALACHIAN POWER CO 2.700% 04/01/2031 DD 03/11/21 SEC ID: 037735CZ8	86.3380	7,000.000	5,778.62	6,043.66	0.01%	265.04

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	85.4930	18,000.000	14,903.45	15,388.74	0.03%	485.29
ARCH CAPITAL FINANCE LLC 4.011% 12/15/2026 DD 12/08/16 SEC ID: 03939CAA1	98.8060	14,000.000	13,509.21	13,832.84	0.03%	323.63
ARCHER-DANIELS-MIDLAND CO 3.250% 03/27/2030 DD 03/27/20 SEC ID: 039482AB0	92.3500	30,000.000	26,703.85	27,705.00	0.06%	1,001.15
ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21 SEC ID: 040555DD3	81.9440	7,000.000	5,467.64	5,736.08	0.01%	268.44
ARTHUR J GALLAGHER & CO 2.400% 11/09/2031 DD 11/09/21 SEC ID: 04316JAA7	83.7550	7,000.000	5,545.65	5,862.85	0.01%	317.20
ARTHUR J GALLAGHER & CO 4.850% 12/15/2029 DD 12/19/24 SEC ID: 04316JAL3	99.4940	80,000.000	79,938.00	79,595.20	0.17%	-342.80
ASTRAZENECA FINANCE LLC 4.875% 03/03/2033 DD 03/03/23 SEC ID: 04636NAH6	98.8550	54,000.000	51,465.05	53,381.70	0.12%	1,916.65
ASTRAZENECA FINANCE LLC 4.850% 02/26/2029 DD 02/26/24 SEC ID: 04636NAL7	100.2070	200,000.000	199,529.48	200,414.00	0.44%	884.52
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21 SEC ID: 04685A3E9	83.9900	25,000.000	19,691.87	20,997.50	0.05%	1,305.63
ATHENE HOLDING LTD 3.500% 01/15/2031 DD 10/08/20 SEC ID: 04686JAC5	90.1570	22,000.000	18,795.67	19,834.54	0.04%	1,038.87
ATLANTIC CITY ELECTRIC CO 2.300% 03/15/2031 DD 03/10/21 SEC ID: 048303CJ8	84.9780	217,000.000	177,118.74	184,402.26	0.40%	7,283.52

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AUTOZONE INC 6.250% 11/01/2028 DD 10/25/23 SEC ID: 053332BG6	104.6490	26,000.000	26,618.50	27,208.74	0.06%	590.24
AUTOZONE INC 5.400% 07/15/2034 DD 06/28/24 SEC ID: 053332BK7	99.4340	105,000.000	104,818.66	104,405.70	0.23%	-412.96
AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 SEC ID: 05348EBF5	93.7540	37,000.000	33,723.37	34,688.98	0.08%	965.61
AVALONBAY COMMUNITIES INC 2.300% 03/01/2030 DD 02/25/20 SEC ID: 05348EBG3	87.9680	33,000.000	28,254.30	29,029.44	0.06%	775.14
AVNET INC 6.250% 03/15/2028 DD 03/09/23 SEC ID: 053807AW3	102.6930	82,000.000	82,738.07	84,208.26	0.18%	1,470.19
BAT CAPITAL CORP 2.259% 03/25/2028 DD 09/25/20 SEC ID: 05526DBR5	91.8740	93,000.000	82,371.76	85,442.82	0.19%	3,071.06
BHP BILLITON FINANCE USA LTD 5.100% 09/08/2028 DD 09/08/23 SEC ID: 055451BC1	100.8320	9,000.000	8,854.15	9,074.88	0.02%	220.73
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	100.5130	125,000.000	123,933.59	125,641.25	0.28%	1,707.66
BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16 SEC ID: 05565QDH8	96.1570	146,000.000	136,811.21	140,389.22	0.31%	3,578.01
BMW VEHICLE LEASE TRUST 2 A3 4.180% 10/25/2027 DD 10/07/24 SEC ID: 05613MAD1	99.2020	125,000.000	124,989.31	124,002.50	0.27%	-986.81
BANCO SANTANDER SA 5.588% 08/08/2028 DD 08/08/23 SEC ID: 05964HAU9	101.3150	7,000.000	6,847.08	7,092.05	0.02%	244.97

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANCO SANTANDER SA VAR RT 03/14/2030 DD 03/14/24 SEC ID: 05964HBB0	100.4610	30,000.000	29,868.72	30,138.30	0.07%	269.58
BANCO SANTANDER SA 6.350% 03/14/2034 DD 03/14/24 SEC ID: 05964HBD6	101.4110	200,000.000	200,151.88	202,822.00	0.44%	2,670.12
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18 SEC ID: 06051GHM4	97.4420	35,000.000	32,779.35	34,104.70	0.07%	1,325.35
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	83.5490	125,000.000	98,789.48	104,436.25	0.23%	5,646.77
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	96.3560	212,000.000	197,243.01	204,274.72	0.45%	7,031.71
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21 SEC ID: 06051GJZ3	90.7380	70,000.000	61,141.70	63,516.60	0.14%	2,374.90
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22 SEC ID: 06051GKK4	86.0880	310,000.000	248,475.91	266,872.80	0.58%	18,396.89
BANK OF AMERICA CORP VAR RT 10/25/2035 DD 10/25/24 SEC ID: 06051GMD8	97.6250	95,000.000	95,000.00	92,743.75	0.20%	-2,256.25
BANK OF MONTREAL VAR RT 12/15/2032 DD 12/12/17 SEC ID: 06368BGS1	95.6920	8,000.000	7,075.37	7,655.36	0.02%	579.99
BANK OF MONTREAL 5.511% 06/04/2031 DD 06/04/24 SEC ID: 06368L3L8	101.5670	210,000.000	211,068.46	213,290.70	0.47%	2,222.24
BANK OF MONTREAL 5.203% 02/01/2028 DD 01/12/23 SEC ID: 06368LGV2	100.7690	59,000.000	58,801.80	59,453.71	0.13%	651.91

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 VAR RT 05/04/2037 DD 04/12/22 SEC ID: 06417XAG6	91.7510	47,000.000	40,023.69	43,122.97	0.09%	3,099.28
BANK OF NOVA SCOTIA/THE 5.250% 06/12/2028 DD 06/12/23 SEC ID: 06418GAD9	101.0460	52,000.000	50,624.99	52,543.92	0.12%	1,918.93
BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20 SEC ID: 06738EBP9	88.3060	255,000.000	199,606.15	225,180.30	0.49%	25,574.15
BARCLAYS PLC VAR RT 05/09/2034 DD 05/09/23 SEC ID: 06738ECG8	102.7350	17,000.000	16,525.18	17,464.95	0.04%	939.77
BAXTER INTERNATIONAL INC 2.272% 12/01/2028 DD 06/01/22 SEC ID: 071813CP2	90.1270	26,000.000	22,595.84	23,433.02	0.05%	837.18
BELL TELEPHONE CO OF CANADA OR 5.100% 05/11/2033 DD 05/11/23 SEC ID: 0778FPAL3	97.2400	6,000.000	5,595.54	5,834.40	0.01%	238.86
AMCOR FLEXIBLES NORTH AMERICA 2.630% 06/19/2030 DD 06/19/20 SEC ID: 081437AT2	87.6470	8,000.000	6,649.78	7,011.76	0.02%	361.98
BERKSHIRE HATHAWAY ENERGY CO 3.250% 04/15/2028 DD 04/15/18 SEC ID: 084659AM3	95.1700	10,000.000	9,255.60	9,517.00	0.02%	261.40
BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 SEC ID: 09062XAH6	86.3780	46,000.000	38,339.28	39,733.88	0.09%	1,394.60
BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18 SEC ID: 092113AQ2	92.2140	6,000.000	5,181.23	5,532.84	0.01%	351.61

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BLACK HILLS CORP 6.150% 05/15/2034 DD 09/15/23 SEC ID: 092113AW9	103.9790	35,000.000	34,753.98	36,392.65	0.08%	1,638.67
BLACK HILLS CORP 6.000% 01/15/2035 DD 05/16/24 SEC ID: 092113AX7	103.2500	20,000.000	19,959.42	20,650.00	0.05%	690.58
BLACKROCK INC 2.100% 02/25/2032 DD 12/10/21 SEC ID: 09247XAS0	82.3690	56,000.000	45,542.56	46,126.64	0.10%	584.08
BLACKROCK FUNDING INC 4.700% 03/14/2029 DD 03/14/24 SEC ID: 09290DAA9	100.0890	65,000.000	64,899.55	65,057.85	0.14%	158.30
BLACKROCK FUNDING INC 4.900% 01/08/2035 DD 07/26/24 SEC ID: 09290DAJ0	98.0510	35,000.000	34,864.26	34,317.85	0.08%	-546.41
BOEING CO/THE 3.250% 03/01/2028 DD 02/23/18 SEC ID: 097023BX2	93.9490	190,000.000	174,262.88	178,503.10	0.39%	4,240.22
BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20 SEC ID: 101137BA4	89.2540	21,000.000	18,038.47	18,743.34	0.04%	704.87
BP CAPITAL MARKETS AMERICA INC 4.989% 04/10/2034 DD 01/10/24 SEC ID: 10373QBW9	97.2920	10,000.000	9,683.34	9,729.20	0.02%	45.86
BRIGHTHOUSE FINANCIAL GLO 144A 5.550% 04/09/2027 DD 04/11/24 SEC ID: 10921U2J6	100.8690	75,000.000	74,798.84	75,651.75	0.17%	852.91
BRISTOL-MYERS SQUIBB CO 2.950% 03/15/2032 DD 03/02/22 SEC ID: 110122DU9	87.0980	238,000.000	202,007.83	207,293.24	0.45%	5,285.41

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROVINCE OF BRITISH COLUMBIA C 7.250% 09/01/2036 DD 08/29/96 SEC ID: 110709EC2	117.8900	15,000.000	19,365.88	17,683.50	0.04%	-1,682.38
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	94.5720	8,000.000	7,079.80	7,565.76	0.02%	485.96
BROADRIDGE FINANCIAL SOLUTIONS 2.900% 12/01/2029 DD 12/09/19 SEC ID: 11133TAD5	90.3480	18,000.000	15,617.34	16,262.64	0.04%	645.30
BROADCOM CORP / BROADCOM CAYMA 3.500% 01/15/2028 DD 10/17/17 SEC ID: 11134LAR0	96.2740	40,000.000	37,090.83	38,509.60	0.08%	1,418.77
BROADCOM INC 144A 2.450% 02/15/2031 DD 01/19/21 SEC ID: 11135FBH3	86.2540	60,000.000	48,045.46	51,752.40	0.11%	3,706.94
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	81.6830	50,000.000	36,430.17	40,841.50	0.09%	4,411.33
BROADCOM INC 144A 4.000% 04/15/2029 DD 04/14/22 SEC ID: 11135FBR1	96.2690	20,000.000	18,367.72	19,253.80	0.04%	886.08
BUNGE LTD FINANCE CORP 4.100% 01/07/2028 DD 09/17/24 SEC ID: 120568BD1	97.9480	70,000.000	69,977.86	68,563.60	0.15%	-1,414.26
BUNGE LTD FINANCE CORP 4.200% 09/17/2029 DD 09/17/24 SEC ID: 120568BE9	97.0040	70,000.000	69,925.74	67,902.80	0.15%	-2,022.94
BUNGE LTD FINANCE CORP 4.650% 09/17/2034 DD 09/17/24 SEC ID: 120568BF6	94.4610	50,000.000	49,845.66	47,230.50	0.10%	-2,615.16

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	94.3360	34,000.000	29,888.38	32,074.24	0.07%	2,185.86
CBRE SERVICES INC 4.875% 03/01/2026 DD 08/13/15 SEC ID: 12505BAD2	99.8660	168,000.000	166,422.11	167,774.88	0.37%	1,352.77
CBRE SERVICES INC 2.500% 04/01/2031 DD 03/18/21 SEC ID: 12505BAE0	85.1650	8,000.000	6,370.93	6,813.20	0.01%	442.27
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 SEC ID: 125523AH3	97.9970	51,000.000	48,971.87	49,978.47	0.11%	1,006.60
CNH INDUSTRIAL NV 3.850% 11/15/2027 DD 11/14/17 SEC ID: 12594KAB8	97.6670	11,000.000	10,423.10	10,743.37	0.02%	320.27
CVS HEALTH CORP 3.750% 04/01/2030 DD 03/31/20 SEC ID: 126650DJ6	91.5750	109,000.000	100,132.04	99,816.75	0.22%	-315.29
CVS HEALTH CORP 1.300% 08/21/2027 DD 08/21/20 SEC ID: 126650DM9	90.6220	110,000.000	98,165.38	99,684.20	0.22%	1,518.82
COTERRA ENERGY INC 5.400% 02/15/2035 DD 12/17/24 SEC ID: 127097AM5	97.7430	65,000.000	64,700.00	63,532.95	0.14%	-1,167.05
CADENCE DESIGN SYSTEMS INC 4.200% 09/10/2027 DD 09/10/24 SEC ID: 127387AM0	98.8360	110,000.000	109,983.14	108,719.60	0.24%	-1,263.54
CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89.7310	8,000.000	6,917.75	7,178.48	0.02%	260.73
THE CAMPBELL'S COMPANY 2.375% 04/24/2030 DD 04/24/20 SEC ID: 134429BJ7	87.7410	22,000.000	18,341.64	19,303.02	0.04%	961.38

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	95.1660	79,000.000	73,895.17	75,181.14	0.16%	1,285.97
CANADIAN IMPERIAL BANK OF COMM 6.092% 10/03/2033 DD 10/03/23 SEC ID: 13607LWW9	104.5840	55,000.000	57,162.97	57,521.20	0.13%	358.23
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17 SEC ID: 136385AX9	97.8720	12,000.000	11,424.76	11,744.64	0.03%	319.88
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21 SEC ID: 14040HCG8	80.7570	142,000.000	100,195.32	114,674.94	0.25%	14,479.62
CAPITAL ONE FINANCIAL CORP VAR RT 03/03/2026 DD 03/03/22 SEC ID: 14040HCM5	99.5780	96,000.000	93,113.39	95,594.88	0.21%	2,481.49
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23 SEC ID: 14040HCY9	100.4950	40,000.000	39,320.32	40,198.00	0.09%	877.68
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23 SEC ID: 14040HDA0	103.8730	60,000.000	56,760.32	62,323.80	0.14%	5,563.48
CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/26/24 SEC ID: 14040HDG7	100.2970	75,000.000	75,000.00	75,222.75	0.16%	222.75
CARRIER GLOBAL CORP 2.493% 02/15/2027 DD 08/15/20 SEC ID: 14448CAP9	95.6150	13,000.000	12,117.14	12,429.95	0.03%	312.81
CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 SEC ID: 14448CAQ7	89.4320	30,000.000	25,396.10	26,829.60	0.06%	1,433.50

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CATERPILLAR FINANCIAL SERVICES 4.600% 11/15/2027 DD 11/15/24 SEC ID: 14913UAS9	100.0480	60,000.000	59,950.49	60,028.80	0.13%	78.31
CATERPILLAR FINANCIAL SERVICES 4.700% 11/15/2029 DD 11/15/24 SEC ID: 14913UAU4	99.6510	35,000.000	34,944.27	34,877.85	0.08%	-66.42
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	94.5730	35,000.000	31,976.39	33,100.55	0.07%	1,124.16
CENOVUS ENERGY INC 2.650% 01/15/2032 DD 09/13/21 SEC ID: 15135UAW9	83.2320	7,000.000	5,586.40	5,826.24	0.01%	239.84
CENTERPOINT ENERGY INC 5.400% 06/01/2029 DD 05/10/24 SEC ID: 15189TBG1	101.1210	245,000.000	244,545.61	247,746.45	0.54%	3,200.84
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23 SEC ID: 15189YAG1	100.9490	10,000.000	9,867.04	10,094.90	0.02%	227.86
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 SEC ID: 161175AY0	99.8830	6,000.000	5,956.53	5,992.98	0.01%	36.45
EXPAND ENERGY CORP 5.700% 01/15/2035 DD 12/02/24 SEC ID: 165167DH7	98.2330	75,000.000	74,708.59	73,674.75	0.16%	-1,033.84
CHUBB INA HOLDINGS LLC 1.375% 09/15/2030 DD 09/17/20 SEC ID: 171239AG1	83.0620	8,000.000	6,374.50	6,644.96	0.01%	270.46
CHURCH & DWIGHT CO INC 5.600% 11/15/2032 DD 11/02/22 SEC ID: 17136MAC6	103.0810	15,000.000	14,905.25	15,462.15	0.03%	556.90

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 03/31/2031 DD 03/31/20 SEC ID: 172967MP3	96.1210	514,000.000	466,481.45	494,061.94	1.08%	27,580.49
CITIGROUP INC VAR RT 11/19/2034 DD 11/19/24 SEC ID: 172967PN5	99.1560	115,000.000	115,000.00	114,029.40	0.25%	-970.60
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23 SEC ID: 17327CAR4	101.9560	130,000.000	125,272.35	132,542.80	0.29%	7,270.45
CITIZENS FINANCIAL GROUP INC 2.500% 02/06/2030 DD 02/06/20 SEC ID: 174610AS4	87.4760	6,000.000	4,791.40	5,248.56	0.01%	457.16
CNO GLOBAL FUNDING 144A 4.875% 12/10/2027 DD 12/12/24 SEC ID: 18977W2G4	99.5290	160,000.000	159,948.12	159,246.40	0.35%	-701.72
COCA-COLA CO/THE 1.650% 06/01/2030 DD 05/01/20 SEC ID: 191216CV0	85.2760	90,000.000	74,199.39	76,748.40	0.17%	2,549.01
COCA-COLA FEMSA SAB DE CV 2.750% 01/22/2030 DD 01/22/20 SEC ID: 191241AH1	89.5460	58,000.000	50,548.67	51,936.68	0.11%	1,388.01
COLUMBIA PIPELINE GROUP INC 4.500% 06/01/2025 DD 12/01/15 SEC ID: 198280AF6	99.7370	103,000.000	102,405.10	102,729.11	0.23%	324.01
COLUMBIA PIPELINES OPERAT 144A 5.927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	102.9700	25,000.000	24,999.67	25,742.50	0.06%	742.83
COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 SEC ID: 20030NAC5	111.2490	20,000.000	21,457.51	22,249.80	0.05%	792.29
COMCAST CORP 4.250% 10/15/2030 DD 10/05/18 SEC ID: 20030NCU3	96.4160	305,000.000	291,970.55	294,068.80	0.64%	2,098.25

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COMCAST CORP 4.800% 05/15/2033 DD 05/09/23 SEC ID: 20030NEE7	97.1690	16,000.000	15,384.80	15,547.04	0.03%	162.24
COMMONWEALTH EDISON CO 5.300% 06/01/2034 DD 05/13/24 SEC ID: 202795JZ4	100.3330	10,000.000	9,965.99	10,033.30	0.02%	67.31
CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 SEC ID: 205887CF7	90.7960	67,000.000	59,627.14	60,833.32	0.13%	1,206.18
CONSOLIDATED EDISON CO OF NEW 5.375% 05/15/2034 DD 05/09/24 SEC ID: 209111GH0	101.1450	145,000.000	145,486.07	146,660.25	0.32%	1,174.18
CONSTELLATION BRANDS INC 3.600% 02/15/2028 DD 02/07/18 SEC ID: 21036PAY4	96.0470	58,000.000	54,860.32	55,707.26	0.12%	846.94
COREBRIDGE FINANCIAL INC 3.850% 04/05/2029 DD 04/05/23 SEC ID: 21871XAF6	95.5270	70,000.000	63,693.60	66,868.90	0.15%	3,175.30
COREBRIDGE FINANCIAL INC 6.050% 09/15/2033 DD 03/15/24 SEC ID: 21871XAR0	103.4420	16,000.000	15,783.26	16,550.72	0.04%	767.46
COPT DEFENSE PROPERTIES LP 2.750% 04/15/2031 DD 03/11/21 SEC ID: 22003BAM8	85.3530	8,000.000	6,215.75	6,828.24	0.01%	612.49
COUSINS PROPERTIES LP 5.375% 02/15/2032 DD 12/17/24 SEC ID: 222793AB7	98.2490	105,000.000	104,438.89	103,161.45	0.23%	-1,277.44
UBS AG/STAMFORD CT 5.000% 07/09/2027 DD 08/23/22 SEC ID: 22550L2K6	100.5960	9,000.000	8,710.47	9,053.64	0.02%	343.17
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 SEC ID: 22822VAT8	84.0700	8,000.000	6,407.66	6,725.60	0.01%	317.94

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 3.400% 06/15/2029 DD 06/13/19 SEC ID: 233331BC0	93.5420	9,000.000	8,076.55	8,418.78	0.02%	342.23
DTE ENERGY CO 4.875% 06/01/2028 DD 05/12/23 SEC ID: 233331BJ5	99.6400	29,000.000	28,356.19	28,895.60	0.06%	539.41
DNB BANK ASA 144A VAR RT 11/05/2030 DD 11/05/24 SEC ID: 23341CAE3	98.8790	220,000.000	220,000.00	217,533.80	0.48%	-2,466.20
DARDEN RESTAURANTS INC 4.350% 10/15/2027 DD 10/03/24 SEC ID: 237194AP0	98.6580	70,000.000	69,986.52	69,060.60	0.15%	-925.92
JOHN DEERE CAPITAL CORP 2.000% 06/17/2031 DD 06/17/21 SEC ID: 24422EVS5	83.9050	150,000.000	125,265.26	125,857.50	0.28%	592.24
JOHN DEERE CAPITAL CORP 4.700% 06/10/2030 DD 06/08/23 SEC ID: 24422EWZ8	99.7340	7,000.000	6,729.17	6,981.38	0.02%	252.21
JOHN DEERE CAPITAL CORP 5.150% 09/08/2033 DD 09/08/23 SEC ID: 24422EXE4	100.3830	15,000.000	14,928.39	15,057.45	0.03%	129.06
JOHN DEERE CAPITAL CORP 5.100% 04/11/2034 DD 04/11/24 SEC ID: 24422EXP9	99.8260	75,000.000	73,796.75	74,869.50	0.16%	1,072.75
DELL INTERNATIONAL LLC / EMC C 4.350% 02/01/2030 DD 10/08/24 SEC ID: 24703DBP5	96.7420	50,000.000	49,943.94	48,371.00	0.11%	-1,572.94
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	101.4430	293,000.000	293,281.66	297,227.99	0.65%	3,946.33
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20 SEC ID: 24906PAA7	88.3660	23,000.000	19,916.77	20,324.18	0.04%	407.41

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/16/2027 DD 11/16/21 SEC ID: 251526CP2	95.0410	11,000.000	9,932.96	10,454.51	0.02%	521.55
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	116.2800	20,000.000	22,798.05	23,256.00	0.05%	457.95
DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02 SEC ID: 251799AA0	112.6270	6,000.000	6,516.08	6,757.62	0.01%	241.54
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21 SEC ID: 25179MBD4	100.1370	21,000.000	21,228.50	21,028.77	0.05%	-199.73
DIAGEO CAPITAL PLC 2.125% 04/29/2032 DD 04/29/20 SEC ID: 25243YBE8	81.6770	17,000.000	13,490.84	13,885.09	0.03%	394.25
DIAMONDBACK ENERGY INC 6.250% 03/15/2033 DD 10/28/22 SEC ID: 25278XAV1	104.0010	16,000.000	16,308.72	16,640.16	0.04%	331.44
DIAMONDBACK ENERGY INC 5.150% 01/30/2030 DD 04/18/24 SEC ID: 25278XAY5	100.1890	165,000.000	162,421.34	165,311.85	0.36%	2,890.51
DICK'S SPORTING GOODS INC 3.150% 01/15/2032 DD 01/14/22 SEC ID: 253393AF9	87.6640	126,000.000	101,696.33	110,456.64	0.24%	8,760.31
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18 SEC ID: 25389JAT3	98.2110	29,000.000	27,735.88	28,481.19	0.06%	745.31
DISCOVER BANK 3.450% 07/27/2026 DD 07/27/16 SEC ID: 25466AAJ0	97.7480	27,000.000	25,528.37	26,391.96	0.06%	863.59
WALT DISNEY CO/THE 6.550% 03/15/2033 DD 09/15/19 SEC ID: 254687DV5	109.8990	77,000.000	83,286.73	84,622.23	0.19%	1,335.50

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TWDC ENTERPRISES 18 CORP 7.000% 03/01/2032 DD 02/28/02 SEC ID: 25468PBW5	111.6500	21,000.000	22,465.68	23,446.50	0.05%	980.82
DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 SEC ID: 254709AS7	106.5500	102,000.000	98,059.10	108,681.00	0.24%	10,621.90
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	93.1630	75,000.000	66,773.63	69,872.25	0.15%	3,098.62
DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 SEC ID: 256677AG0	91.7060	185,000.000	163,466.71	169,656.10	0.37%	6,189.39
DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20 SEC ID: 25746UDG1	92.0090	112,000.000	98,170.52	103,050.08	0.23%	4,879.56
DOMINION ENERGY INC VAR RT 05/15/2055 DD 11/18/24 SEC ID: 25746UDV8	101.6660	55,000.000	55,000.00	55,916.30	0.12%	916.30
DUKE ENERGY CAROLINAS LLC 6.450% 10/15/2032 DD 10/08/02 SEC ID: 264399ED4	107.5750	16,000.000	16,592.66	17,212.00	0.04%	619.34
DUKE ENERGY CORP 5.450% 06/15/2034 DD 06/07/24 SEC ID: 26441CCE3	99.7440	60,000.000	59,924.35	59,846.40	0.13%	-77.95
DUKE ENERGY OHIO INC 3.650% 02/01/2029 DD 01/08/19 SEC ID: 26442EAF7	95.4940	171,000.000	158,778.41	163,294.74	0.36%	4,516.33
DUKE ENERGY PROGRESS LLC 3.400% 04/01/2032 DD 03/17/22 SEC ID: 26442UAN4	89.5590	23,000.000	20,127.19	20,598.57	0.05%	471.38
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19 SEC ID: 26884ABL6	92.2760	8,000.000	7,138.46	7,382.08	0.02%	243.62

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Asset Detail
by Asset Type
12/31/2024

NISA INT CREDIT 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
ERP OPERATING LP 4.650% 09/15/2034 DD 09/11/24 SEC ID: 26884ABP7	94.8970	130,000.000	129,567.56	123,366.10	0.27%	-6,201.46
EASTMAN CHEMICAL CO 5.750% 03/08/2033 DD 03/08/23 SEC ID: 277432AX8	101.8890	16,000.000	15,769.12	16,302.24	0.04%	533.12
EBAY INC 1.400% 05/10/2026 DD 05/10/21 SEC ID: 278642AX1	95.7440	17,000.000	16,034.69	16,276.48	0.04%	241.79
ECOLAB INC 2.125% 02/01/2032 DD 12/15/21 SEC ID: 278865BM1	83.1760	41,000.000	32,576.89	34,102.16	0.07%	1,525.27
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22 SEC ID: 281020AW7	106.7710	8,000.000	8,150.70	8,541.68	0.02%	390.98
ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 SEC ID: 29250NAZ8	91.5470	30,000.000	26,729.82	27,464.10	0.06%	734.28
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 SEC ID: 29250NBR5	101.0880	107,000.000	102,166.13	108,164.16	0.24%	5,998.03
ENERGY TRANSFER LP 4.750% 01/15/2026 DD 06/23/15 SEC ID: 29273RBG3	99.8500	449,000.000	444,784.34	448,326.50	0.98%	3,542.16
ENERGY TRANSFER LP 5.750% 02/15/2033 DD 12/14/22 SEC ID: 29273VAQ3	101.3710	18,000.000	17,205.73	18,246.78	0.04%	1,041.05
ENERGY TRANSFER LP 5.600% 09/01/2034 DD 06/21/24 SEC ID: 29273VBA7	99.9120	145,000.000	144,640.28	144,872.40	0.32%	232.12
ENTERGY MISSISSIPPI LLC 2.850% 06/01/2028 DD 05/13/16 SEC ID: 29364NAT5	93.8220	30,000.000	27,561.95	28,146.60	0.06%	584.65

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENTERGY LOUISIANA LLC 1.600% 12/15/2030 DD 11/13/20 SEC ID: 29364WBE7	82.6360	8,000.000	6,272.62	6,610.88	0.01%	338.26
ENTERGY LOUISIANA LLC 2.350% 06/15/2032 DD 03/10/21 SEC ID: 29364WBH0	83.2320	63,000.000	50,573.40	52,436.16	0.11%	1,862.76
ENTERGY MISSISSIPPI LLC 5.000% 09/01/2033 DD 05/12/23 SEC ID: 29366WAD8	97.8080	109,000.000	104,358.57	106,610.72	0.23%	2,252.15
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 SEC ID: 29379VBR3	95.5100	13,000.000	10,795.33	12,416.30	0.03%	1,620.97
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 SEC ID: 29379VBX0	90.4270	77,000.000	68,750.66	69,628.79	0.15%	878.13
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19 SEC ID: 29444UBE5	91.9220	19,000.000	16,648.29	17,465.18	0.04%	816.89
EQUINIX INC 1.800% 07/15/2027 DD 06/22/20 SEC ID: 29444UBG0	92.9420	37,000.000	33,663.85	34,388.54	0.08%	724.69
EQUINOR ASA 1.750% 01/22/2026 DD 05/22/20 SEC ID: 29446MAJ1	97.0930	83,000.000	81,590.89	80,587.19	0.18%	-1,003.70
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20 SEC ID: 29670GAD4	89.1330	145,000.000	126,539.45	129,242.85	0.28%	2,703.40
ESSENTIAL UTILITIES INC 2.400% 05/01/2031 DD 04/19/21 SEC ID: 29670GAF9	84.9270	7,000.000	5,636.42	5,944.89	0.01%	308.47
ESSENTIAL UTILITIES INC 5.375% 01/15/2034 DD 01/08/24 SEC ID: 29670GAH5	99.1430	80,000.000	79,919.66	79,314.40	0.17%	-605.26

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ESSEX PORTFOLIO LP 3.000% 01/15/2030 DD 08/07/19 SEC ID: 29717PAU1	90.4440	24,000.000	21,109.81	21,706.56	0.05%	596.75
ESSEX PORTFOLIO LP 1.700% 03/01/2028 DD 03/01/21 SEC ID: 29717PAY3	90.4030	11,000.000	9,632.93	9,944.33	0.02%	311.40
ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 SEC ID: 29736RAP5	89.0590	22,000.000	18,970.91	19,592.98	0.04%	622.07
EVERGY METRO INC 2.250% 06/01/2030 DD 05/26/20 SEC ID: 30037DAA3	86.6650	8,000.000	6,675.76	6,933.20	0.02%	257.44
EVERGY METRO INC 4.950% 04/15/2033 DD 04/06/23 SEC ID: 30037DAB1	97.5640	16,000.000	15,283.09	15,610.24	0.03%	327.15
EVERSOURCE ENERGY 4.600% 07/01/2027 DD 06/27/22 SEC ID: 30040WAR9	99.3030	130,000.000	126,931.74	129,093.90	0.28%	2,162.16
EVERSOURCE ENERGY 5.450% 03/01/2028 DD 03/06/23 SEC ID: 30040WAT5	101.3040	30,000.000	29,755.31	30,391.20	0.07%	635.89
EXPORT-IMPORT BANK OF KOREA 5.125% 01/11/2033 DD 01/11/23 SEC ID: 302154DW6	100.4160	110,000.000	112,365.35	110,457.60	0.24%	-1,907.75
EXTRA SPACE STORAGE LP 3.900% 04/01/2029 DD 03/31/22 SEC ID: 30225VAH0	95.6360	9,000.000	8,224.90	8,607.24	0.02%	382.34
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 SEC ID: 30225VAJ6	102.0850	85,000.000	85,461.48	86,772.25	0.19%	1,310.77
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 SEC ID: 30303M8H8	92.9660	90,000.000	78,492.32	83,669.40	0.18%	5,177.08

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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	100.9810	10,000.000	9,750.71	10,098.10	0.02%	347.39
FIFTH THIRD BANCORP VAR RT 11/01/2027 DD 11/01/21 SEC ID: 316773DD9	94.4260	85,000.000	77,090.01	80,262.10	0.18%	3,172.09
FISERV INC 3.200% 07/01/2026 DD 06/24/19 SEC ID: 337738AT5	97.8090	422,000.000	406,551.00	412,753.98	0.90%	6,202.98
FLORIDA POWER & LIGHT CO 5.150% 06/15/2029 DD 06/03/24 SEC ID: 341081GT8	101.2560	190,000.000	189,712.66	192,386.40	0.42%	2,673.74
FOX CORP 3.500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	92.9380	85,000.000	74,911.08	78,997.30	0.17%	4,086.22
FREEPORT-MCMORAN INC 5.000% 09/01/2027 DD 08/15/19 SEC ID: 35671DCC7	99.9650	32,000.000	31,364.93	31,988.80	0.07%	623.87
GATX CORP 6.900% 05/01/2034 DD 11/02/23 SEC ID: 361448BN2	109.6380	80,000.000	86,283.00	87,710.40	0.19%	1,427.40
GATX CORP 5.400% 03/15/2027 DD 03/01/24 SEC ID: 361448BP7	101.1350	100,000.000	99,937.33	101,135.00	0.22%	1,197.67
GTE CORP 6.940% 04/15/2028 DD 04/15/98 SEC ID: 362320BA0	106.0070	25,000.000	26,884.53	26,501.75	0.06%	-382.78
GE HEALTHCARE TECHNOLOGIES INC 5.650% 11/15/2027 DD 05/15/23 SEC ID: 36267VAF0	102.4290	203,000.000	205,254.11	207,930.87	0.46%	2,676.76
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02 SEC ID: 36962GXZ2	109.5680	150,000.000	160,503.38	164,352.00	0.36%	3,848.62

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GENERAL MILLS INC 4.200% 04/17/2028 DD 04/17/18 SEC ID: 370334CG7	97.9180	27,000.000	25,821.95	26,437.86	0.06%	615.91
GENERAL MILLS INC 4.875% 01/30/2030 DD 11/21/24 SEC ID: 370334DA9	99.3680	75,000.000	74,662.49	74,526.00	0.16%	-136.49
GENERAL MOTORS FINANCIAL CO IN 4.000% 10/06/2026 DD 10/06/16 SEC ID: 37045XBQ8	98.5890	171,000.000	164,317.34	168,587.19	0.37%	4,269.85
GENERAL MOTORS FINANCIAL CO IN 5.400% 04/06/2026 DD 04/06/23 SEC ID: 37045XEF9	100.5540	231,000.000	230,041.00	232,279.74	0.51%	2,238.74
GENUINE PARTS CO 2.750% 02/01/2032 DD 01/10/22 SEC ID: 372460AC9	84.3450	7,000.000	5,599.36	5,904.15	0.01%	304.79
GENUINE PARTS CO 6.500% 11/01/2028 DD 11/01/23 SEC ID: 372460AE5	104.9840	27,000.000	27,427.82	28,345.68	0.06%	917.86
GLOBAL PAYMENTS INC 5.300% 08/15/2029 DD 08/22/22 SEC ID: 37940XAN2	100.1810	180,000.000	171,845.33	180,325.80	0.40%	8,480.47
GLOBE LIFE INC 5.850% 09/15/2034 DD 08/23/24 SEC ID: 37959EAC6	100.5860	100,000.000	99,804.61	100,586.00	0.22%	781.39
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 SEC ID: 38141GXR0	82.5810	273,000.000	217,023.83	225,446.13	0.49%	8,422.30
GOLDMAN SACHS BANK USA/NEW YOR VAR RT 05/21/2027 DD 05/21/24 SEC ID: 38151LAG5	100.7810	705,000.000	705,000.00	710,506.05	1.56%	5,506.05

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	102.0530	255,000.000	259,216.17	260,235.15	0.57%	1,018.98
HEALTHPEAK OP LLC 3.500% 07/15/2029 DD 07/05/19 SEC ID: 40414LAR0	93.6170	8,000.000	7,181.70	7,489.36	0.02%	307.66
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 SEC ID: 404280CT4	84.9870	255,000.000	201,977.51	216,716.85	0.47%	14,739.34
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22 SEC ID: 404280DR7	106.0270	200,000.000	200,000.00	212,054.00	0.46%	12,054.00
HSBC HOLDINGS PLC VAR RT 03/09/2029 DD 03/09/23 SEC ID: 404280DU0	102.7090	30,000.000	29,987.89	30,812.70	0.07%	824.81
HARTFORD FINANCIAL SERVICES GR 2.800% 08/19/2029 DD 08/19/19 SEC ID: 416515BE3	91.0640	8,000.000	7,043.09	7,285.12	0.02%	242.03
HEWLETT PACKARD ENTERPRISE CO 4.450% 09/25/2026 DD 09/26/24 SEC ID: 42824CBR9	99.4890	95,000.000	94,996.71	94,514.55	0.21%	-482.16
HEWLETT PACKARD ENTERPRISE CO 4.400% 09/25/2027 DD 09/26/24 SEC ID: 42824CBS7	98.9630	70,000.000	69,969.87	69,274.10	0.15%	-695.77
HEWLETT PACKARD ENTERPRISE CO 4.550% 10/15/2029 DD 09/26/24 SEC ID: 42824CBT5	97.5200	130,000.000	129,868.93	126,776.00	0.28%	-3,092.93
HONEYWELL INTERNATIONAL INC 1.750% 09/01/2031 DD 08/16/21 SEC ID: 438516CF1	81.9860	7,000.000	5,543.39	5,739.02	0.01%	195.63

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HORMEL FOODS CORP 1.800% 06/11/2030 DD 06/11/20 SEC ID: 440452AF7	85.3860	21,000.000	17,334.42	17,931.06	0.04%	596.64
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	81.0370	102,000.000	73,484.82	82,657.74	0.18%	9,172.92
HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24 SEC ID: 446150BF0	99.9410	55,000.000	55,000.00	54,967.55	0.12%	-32.45
HUNTSMAN INTERNATIONAL LLC 5.700% 10/15/2034 DD 09/26/24 SEC ID: 44701QBG6	95.2700	65,000.000	64,770.75	61,925.50	0.14%	-2,845.25
HYATT HOTELS CORP 5.375% 12/15/2031 DD 11/20/24 SEC ID: 448579AT9	99.5290	75,000.000	74,811.40	74,646.75	0.16%	-164.65
ILLUMINA INC 4.650% 09/09/2026 DD 09/09/24 SEC ID: 452327AQ2	99.6560	85,000.000	84,949.50	84,707.60	0.19%	-241.90
ING GROEP NV VAR RT 04/01/2027 DD 04/01/21 SEC ID: 456837AV5	96.1340	13,000.000	12,082.47	12,497.42	0.03%	414.95
TRANE TECHNOLOGIES FINANCING L 3.800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	95.9600	8,000.000	7,467.39	7,676.80	0.02%	209.41
INTEL CORP 5.200% 02/10/2033 DD 02/10/23 SEC ID: 458140CG3	96.7060	12,000.000	11,584.13	11,604.72	0.03%	20.59
INTERCONTINENTAL EXCHANGE INC 4.000% 09/15/2027 DD 05/23/22 SEC ID: 45866FAU8	98.4839	11,000.000	10,540.03	10,833.23	0.02%	293.20

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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 4.350% 06/15/2029 DD 05/23/22 SEC ID: 45866FAV6	97.8625	95,000.000	92,108.72	92,969.37	0.20%	860.65
INTERNATIONAL BUSINESS MACHINE 3.500% 05/15/2029 DD 05/15/19 SEC ID: 459200KA8	94.7770	24,000.000	22,508.00	22,746.48	0.05%	238.48
INTERNATIONAL BUSINESS MACHINE 1.700% 05/15/2027 DD 05/07/20 SEC ID: 459200KH3	93.3730	29,000.000	26,542.01	27,078.17	0.06%	536.16
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18 SEC ID: 459506AK7	97.7560	9,000.000	8,398.25	8,798.04	0.02%	399.79
ISRAEL GOVERNMENT INTERNATIONA 2.750% 07/03/2030 DD 04/03/20 SEC ID: 46513JB34	86.9450	200,000.000	178,786.72	173,890.00	0.38%	-4,896.72
ITC HOLDINGS CORP 3.350% 11/15/2027 DD 05/15/18 SEC ID: 465685AP0	96.1840	11,000.000	10,299.93	10,580.24	0.02%	280.31
JBS USA HOLDING LUX SARL/ JBS 3.000% 05/15/2032 DD 05/15/23 SEC ID: 46590XAP1	83.2290	19,000.000	14,580.15	15,813.51	0.03%	1,233.36
JBS USA HOLDING LUX SARL/ JBS 5.125% 02/01/2028 DD 08/01/23 SEC ID: 46590XAZ9	99.3750	30,000.000	29,374.29	29,812.50	0.07%	438.21
JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17 SEC ID: 46647PAF3	97.1590	526,000.000	493,510.77	511,056.34	1.12%	17,545.57
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20 SEC ID: 46647PBR6	93.9340	508,000.000	464,992.75	477,184.72	1.05%	12,191.97

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22 SEC ID: 46647PDF0	98.0490	135,000.000	126,835.28	132,366.15	0.29%	5,530.87
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23 SEC ID: 46647PDY9	105.7060	245,000.000	253,620.90	258,979.70	0.57%	5,358.80
JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 SEC ID: 46817MAL1	85.2550	7,000.000	5,536.07	5,967.85	0.01%	431.78
JAPAN INTERNATIONAL COOPERATIO 1.750% 04/28/2031 DD 04/28/21 SEC ID: 47109LAE4	83.5180	60,000.000	55,439.76	50,110.80	0.11%	-5,328.96
JOBSOHIO BEVERAGE SYS STWD LIQ 4.433% 01/01/2033 DD 02/01/23 SEC ID: 47770VBR0	98.2920	50,000.000	49,742.59	49,146.00	0.11%	-596.59
JOHNSON CONTROLS INTERNATIONAL 3.900% 02/14/2026 DD 08/14/16 SEC ID: 478375AR9	99.0170	18,000.000	17,619.29	17,823.06	0.04%	203.77
KELLANOVA 2.100% 06/01/2030 DD 06/01/20 SEC ID: 487836BX5	86.9170	21,000.000	17,304.50	18,252.57	0.04%	948.07
KENVUE INC 5.000% 03/22/2030 DD 09/22/23 SEC ID: 49177JAH5	100.8240	21,000.000	20,991.70	21,173.04	0.05%	181.34
KENVUE INC 4.900% 03/22/2033 DD 09/22/23 SEC ID: 49177JAK8	98.3730	124,000.000	121,570.71	121,982.52	0.27%	411.81
KEYSIGHT TECHNOLOGIES INC 4.950% 10/15/2034 DD 10/09/24 SEC ID: 49338LAG8	96.2580	60,000.000	59,939.33	57,754.80	0.13%	-2,184.53

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KIMCO REALTY OP LLC 1.900% 03/01/2028 DD 08/24/20 SEC ID: 49446RAX7	91.3520	11,000.000	9,647.20	10,048.72	0.02%	401.52
KIMCO REALTY OP LLC 4.600% 02/01/2033 DD 08/24/22 SEC ID: 49446RBA6	95.2150	17,000.000	15,740.67	16,186.55	0.04%	445.88
KINDER MORGAN INC 5.200% 06/01/2033 DD 01/31/23 SEC ID: 49456BAX9	97.7420	38,000.000	35,920.03	37,141.96	0.08%	1,221.93
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	97.9690	34,000.000	33,007.54	33,309.46	0.07%	301.92
LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24 SEC ID: 50222CAB6	99.5970	310,000.000	310,000.00	308,750.70	0.68%	-1,249.30
L3HARRIS TECHNOLOGIES INC 5.400% 01/15/2027 DD 07/31/23 SEC ID: 502431AP4	101.2230	52,000.000	51,779.28	52,635.96	0.12%	856.68
LYB INTERNATIONAL FINANCE III 1.250% 10/01/2025 DD 10/08/20 SEC ID: 50249AAF0	97.3570	90,000.000	86,958.11	87,621.30	0.19%	663.19
LABORATORY CORP OF AMERICA HOL 1.550% 06/01/2026 DD 05/26/21 SEC ID: 50540RAX0	95.5530	129,000.000	121,814.45	123,263.37	0.27%	1,448.92
LABORATORY CORP OF AMERICA HOL 4.350% 04/01/2030 DD 09/23/24 SEC ID: 50540RAZ5	96.4950	70,000.000	69,953.89	67,546.50	0.15%	-2,407.39
LENNOX INTERNATIONAL INC 5.500% 09/15/2028 DD 09/15/23 SEC ID: 526107AG2	101.6320	9,000.000	8,861.05	9,146.88	0.02%	285.83
ELI LILLY & CO 4.200% 08/14/2029 DD 08/14/24 SEC ID: 532457CQ9	98.0510	150,000.000	149,694.47	147,076.50	0.32%	-2,617.97

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Asset Detail
by Asset Type
12/31/2024

NISA INT CREDIT 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
ELI LILLY & CO 4.600% 08/14/2034 DD 08/14/24 SEC ID: 532457CR7	96.0200	65,000.000	64,979.84	62,413.00	0.14%	-2,566.84
LINCOLN NATIONAL CORP 3.050% 01/15/2030 DD 08/19/19 SEC ID: 534187BJ7	90.0210	8,000.000	6,718.61	7,201.68	0.02%	483.07
LLOYDS BANKING GROUP PLC VAR RT 03/06/2029 DD 03/06/23 SEC ID: 539439AX7	101.8510	7,000.000	6,850.15	7,129.57	0.02%	279.42
LLOYDS BANKING GROUP PLC VAR RT 11/26/2035 DD 11/26/24 SEC ID: 539439BA6	99.1330	200,000.000	200,000.00	198,266.00	0.43%	-1,734.00
LOCKHEED MARTIN CORP 3.900% 06/15/2032 DD 05/05/22 SEC ID: 539830BR9	92.9160	17,000.000	15,878.30	15,795.72	0.03%	-82.58
LOCKHEED MARTIN CORP 4.700% 12/15/2031 DD 12/11/24 SEC ID: 539830CG2	98.4520	25,000.000	24,985.11	24,613.00	0.05%	-372.11
LOEWS CORP 3.200% 05/15/2030 DD 05/08/20 SEC ID: 540424AT5	92.0240	8,000.000	7,049.86	7,361.92	0.02%	312.06
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	95.2410	9,000.000	8,297.42	8,571.69	0.02%	274.27
LOWE'S COS INC 5.150% 07/01/2033 DD 03/30/23 SEC ID: 548661EQ6	99.4910	24,000.000	23,223.32	23,877.84	0.05%	654.52
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	98.9270	9,000.000	8,398.76	8,903.43	0.02%	504.67
M&T BANK CORP VAR RT 01/16/2029 DD 12/17/24 SEC ID: 55261FAU8	99.5510	155,000.000	155,000.00	154,304.05	0.34%	-695.95

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MPLX LP 5.000% 03/01/2033 DD 02/09/23 SEC ID: 55336VBV1	96.0640	45,000.000	41,004.09	43,228.80	0.09%	2,224.71
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 SEC ID: 55903VBA0	96.3380	80,000.000	75,085.85	77,070.40	0.17%	1,984.55
MARATHON PETROLEUM CORP 3.800% 04/01/2028 DD 04/01/19 SEC ID: 56585ABD3	96.4910	29,000.000	27,656.13	27,982.39	0.06%	326.26
MARKEL GROUP INC 3.500% 11/01/2027 DD 11/02/17 SEC ID: 570535AR5	96.4920	11,000.000	10,339.00	10,614.12	0.02%	275.12
MARSH & MCLENNAN COS INC 2.375% 12/15/2031 DD 12/08/21 SEC ID: 571748BP6	83.8750	79,000.000	63,597.88	66,261.25	0.15%	2,663.37
MARSH & MCLENNAN COS INC 4.550% 11/08/2027 DD 11/08/24 SEC ID: 571748BY7	99.8940	60,000.000	59,934.78	59,936.40	0.13%	1.62
MARSH & MCLENNAN COS INC 5.000% 03/15/2035 DD 11/08/24 SEC ID: 571748CC4	97.6570	95,000.000	94,840.40	92,774.15	0.20%	-2,066.25
MARRIOTT INTERNATIONAL INC/MD 4.000% 04/15/2028 DD 04/06/18 SEC ID: 571903AY9	97.2650	131,000.000	124,375.55	127,417.15	0.28%	3,041.60
MARTIN MARIETTA MATERIALS INC 5.150% 12/01/2034 DD 11/04/24 SEC ID: 573284BA3	98.1850	135,000.000	134,021.27	132,549.75	0.29%	-1,471.52
MCKESSON CORP 4.900% 07/15/2028 DD 06/15/23 SEC ID: 581557BT1	100.3180	51,000.000	50,353.77	51,162.18	0.11%	808.41
MEDTRONIC GLOBAL HOLDINGS SCA 4.500% 03/30/2033 DD 03/30/23 SEC ID: 58507LBC2	95.6010	14,000.000	13,050.18	13,384.14	0.03%	333.96

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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
MERCEDES-BENZ FINANCE NOR 144A 5.100% 11/15/2029 DD 11/15/24 SEC ID: 58769JBA4	99.7470	150,000.000	149,891.54	149,620.50	0.33%	-271.04
MERCK & CO INC 2.150% 12/10/2031 DD 12/10/21 SEC ID: 58933YBE4	83.6760	18,000.000	14,578.99	15,061.68	0.03%	482.69
MICROCHIP TECHNOLOGY INC 4.900% 03/15/2028 DD 12/16/24 SEC ID: 595017BK9	99.6830	95,000.000	94,901.61	94,698.85	0.21%	-202.76
MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21 SEC ID: 595112BS1	83.8380	35,000.000	28,020.85	29,343.30	0.06%	1,322.45
MID-AMERICA APARTMENTS LP 1.700% 02/15/2031 DD 08/12/20 SEC ID: 59523UAS6	82.3910	25,000.000	19,788.76	20,597.75	0.05%	808.99
MID-AMERICA APARTMENTS LP 4.950% 03/01/2035 DD 12/18/24 SEC ID: 59523UAX5	96.4380	45,000.000	44,627.60	43,397.10	0.10%	-1,230.50
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2028 DD 07/20/22 SEC ID: 606822CL6	100.3630	35,000.000	34,421.26	35,127.05	0.08%	705.79
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 02/22/2034 DD 02/22/23 SEC ID: 606822CX0	101.1360	216,000.000	204,919.46	218,453.76	0.48%	13,534.30
MIZUHO FINANCIAL GROUP INC VAR RT 09/08/2031 DD 09/08/20 SEC ID: 60687YBL2	83.9970	80,000.000	62,650.58	67,197.60	0.15%	4,547.02
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2028 DD 09/13/22 SEC ID: 60687YCL1	101.3570	200,000.000	200,000.00	202,714.00	0.44%	2,714.00

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
MIZUHO FINANCIAL GROUP INC VAR RT 05/27/2029 DD 02/27/23 SEC ID: 60687YCP2	101.8920	29,000.000	28,831.48	29,548.68	0.06%	717.20
MONDELEZ INTERNATIONAL INC 1.500% 02/04/2031 DD 09/04/20 SEC ID: 609207AX3	81.5440	20,000.000	15,649.72	16,308.80	0.04%	659.08
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	96.4220	654,000.000	608,422.78	630,599.88	1.38%	22,177.10
MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22 SEC ID: 61747YES0	97.2140	34,000.000	31,458.05	33,052.76	0.07%	1,594.71
MORGAN STANLEY VAR RT 11/01/2029 DD 11/01/23 SEC ID: 61747YFH3	104.4560	420,000.000	429,810.30	438,715.20	0.96%	8,904.90
MORGAN STANLEY VAR RT 11/01/2034 DD 11/01/23 SEC ID: 61747YFJ9	107.5680	35,000.000	36,649.60	37,648.80	0.08%	999.20
NXP BV / NXP FUNDING LLC / NXP 4.400% 06/01/2027 DD 05/16/22 SEC ID: 62954HBE7	99.0350	77,000.000	74,209.61	76,256.95	0.17%	2,047.34
NASDAQ INC 5.350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	101.4380	9,000.000	8,860.15	9,129.42	0.02%	269.27
NATIONAL AUSTRALIA BANK LTD/NE 4.900% 06/13/2028 DD 06/13/23 SEC ID: 63253QAE4	100.5220	7,000.000	6,827.59	7,036.54	0.02%	208.95
NATIONAL BANK OF CANADA VAR RT 07/02/2027 DD 07/03/24 SEC ID: 63307A3A1	101.1090	250,000.000	249,863.04	252,772.50	0.55%	2,909.46
NATIONAL BANK OF CANADA 4.500% 10/10/2029 DD 10/10/24 SEC ID: 63307A3B9	97.2950	250,000.000	249,510.93	243,237.50	0.53%	-6,273.43

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NATIONAL GRID PLC 5.602% 06/12/2028 DD 06/12/23 SEC ID: 636274AD4	101.9410	36,000.000	35,939.37	36,698.76	0.08%	759.39
NNN REIT INC 5.600% 10/15/2033 DD 08/15/23 SEC ID: 637417AS5	100.8450	16,000.000	15,462.39	16,135.20	0.04%	672.81
NATIONAL RURAL UTILITIES COOPE 3.700% 03/15/2029 DD 01/31/19 SEC ID: 637432NS0	95.5780	9,000.000	8,321.23	8,602.02	0.02%	280.79
NATIONAL RURAL UTILITIES COOPE 5.450% 10/30/2025 DD 10/31/22 SEC ID: 63743HFF4	100.7230	95,000.000	95,088.29	95,686.85	0.21%	598.56
NATIONAL RURAL UTILITIES COOPE 5.150% 06/15/2029 DD 05/10/24 SEC ID: 63743HFS6	101.1880	40,000.000	41,461.86	40,475.20	0.09%	-986.66
NATIONAL RURAL UTILITIES COOPE 4.120% 09/16/2027 DD 09/16/24 SEC ID: 63743HFT4	98.6420	150,000.000	150,000.00	147,963.00	0.32%	-2,037.00
NATWEST GROUP PLC VAR RT 11/28/2035 DD 08/28/20 SEC ID: 639057AB4	86.4690	37,000.000	28,954.65	31,993.53	0.07%	3,038.88
NEW YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24 SEC ID: 649840CW3	98.5090	65,000.000	64,843.91	64,030.85	0.14%	-813.06
OVINTIV INC 5.375% 01/01/2026 DD 03/10/15 SEC ID: 651290AR9	100.3490	18,000.000	17,861.52	18,062.82	0.04%	201.30
NEWMONT CORP 2.600% 07/15/2032 DD 12/20/21 SEC ID: 651639AZ9	84.9250	65,000.000	53,499.14	55,201.25	0.12%	1,702.11

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20 SEC ID: 65339KBR0	86.4770	139,000.000	114,431.41	120,203.03	0.26%	5,771.62
NEXTERA ENERGY CAPITAL HOLDING 5.749% 09/01/2025 DD 08/10/23 SEC ID: 65339KBS8	100.6130	342,000.000	341,460.87	344,096.46	0.75%	2,635.59
NISOURCE INC 0.950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	97.5400	191,000.000	185,413.46	186,301.40	0.41%	887.94
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 SEC ID: 65473PAN5	100.8690	10,000.000	9,822.00	10,086.90	0.02%	264.90
NISOURCE INC 5.350% 04/01/2034 DD 03/14/24 SEC ID: 65473PAQ8	99.1980	140,000.000	134,549.86	138,877.20	0.30%	4,327.34
NOMURA HOLDINGS INC 2.329% 01/22/2027 DD 01/11/22 SEC ID: 65535HAZ2	94.8140	56,000.000	51,889.76	53,095.84	0.12%	1,206.08
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	90.2410	8,000.000	6,922.53	7,219.28	0.02%	296.75
NORFOLK SOUTHERN CORP 5.050% 08/01/2030 DD 08/02/23 SEC ID: 655844CR7	100.9940	85,000.000	83,426.40	85,844.90	0.19%	2,418.50
NORTHERN TRUST CORP 3.150% 05/03/2029 DD 05/03/19 SEC ID: 665859AU8	93.6710	6,000.000	5,441.47	5,620.26	0.01%	178.79
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17 SEC ID: 666807BN1	95.5700	11,000.000	10,300.84	10,512.70	0.02%	211.86
NSTAR ELECTRIC CO 1.950% 08/15/2031 DD 08/23/21 SEC ID: 67021CAR8	83.0060	7,000.000	5,515.15	5,810.42	0.01%	295.27

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NUCOR CORP 3.125% 04/01/2032 DD 03/11/22 SEC ID: 670346AV7	87.6250	6,000.000	5,033.23	5,257.50	0.01%	224.27
NUTRIEN LTD 4.900% 03/27/2028 DD 03/27/23 SEC ID: 67077MBA5	99.9630	10,000.000	9,729.82	9,996.30	0.02%	266.48
O'REILLY AUTOMOTIVE INC 4.200% 04/01/2030 DD 03/27/20 SEC ID: 67103HAJ6	96.1240	22,000.000	20,811.47	21,147.28	0.05%	335.81
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	114.2050	47,000.000	52,386.39	53,676.35	0.12%	1,289.96
OCCIDENTAL PETROLEUM CORP 5.550% 10/01/2034 DD 07/26/24 SEC ID: 674599EL5	97.4340	95,000.000	94,652.15	92,562.30	0.20%	-2,089.85
OESTERREICHISCHE KONTROLLBANK 0.375% 09/17/2025 DD 09/17/20 SEC ID: 676167CB3	97.1700	117,000.000	115,127.41	113,688.90	0.25%	-1,438.51
ONCOR ELECTRIC DELIVERY CO LLC 7.250% 01/15/2033 DD 07/15/03 SEC ID: 68233DAP2	113.0250	15,000.000	16,799.33	16,953.75	0.04%	154.42
ONCOR ELECTRIC DELIVERY CO LLC 2.750% 05/15/2030 DD 03/20/20 SEC ID: 68233JBU7	89.7660	31,000.000	27,101.69	27,827.46	0.06%	725.77
ONCOR ELECTRIC DELIVERY C 144A 4.650% 11/01/2029 DD 11/13/24 SEC ID: 68233JCV4	99.0310	75,000.000	74,860.27	74,273.25	0.16%	-587.02
ONE GAS INC 5.100% 04/01/2029 DD 12/13/23 SEC ID: 68235PAN8	100.7030	170,000.000	170,189.88	171,195.10	0.38%	1,005.22

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	92.9800	8,000.000	7,096.58	7,438.40	0.02%	341.82
ONEOK INC 6.100% 11/15/2032 DD 11/18/22 SEC ID: 682680BG7	103.5870	39,000.000	39,148.01	40,398.93	0.09%	1,250.92
ONEOK INC 5.000% 03/01/2026 DD 02/29/16 SEC ID: 682680BR3	100.1610	17,000.000	16,818.20	17,027.37	0.04%	209.17
ORACLE CORP 2.800% 04/01/2027 DD 04/01/20 SEC ID: 68389XBU8	96.0270	29,000.000	27,172.80	27,847.83	0.06%	675.03
ORACLE CORP 6.250% 11/09/2032 DD 11/09/22 SEC ID: 68389XCJ2	106.0390	230,000.000	235,699.54	243,889.70	0.53%	8,190.16
OTIS WORLDWIDE CORP 2.565% 02/15/2030 DD 08/15/20 SEC ID: 68902VAK3	88.8560	8,000.000	6,824.33	7,108.48	0.02%	284.15
PNC FINANCIAL SERVICES GROUP I VAR RT 12/02/2028 DD 12/02/22 SEC ID: 693475BK0	101.4150	8,000.000	7,770.27	8,113.20	0.02%	342.93
PPG INDUSTRIES INC 1.200% 03/15/2026 DD 03/04/21 SEC ID: 693506BU0	95.7750	18,000.000	17,057.10	17,239.50	0.04%	182.40
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16 SEC ID: 69352PAL7	97.6830	16,000.000	15,446.46	15,629.28	0.03%	182.82
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23 SEC ID: 694308KL0	103.4970	9,000.000	8,791.72	9,314.73	0.02%	523.01
PACIFIC LIFE GLOBAL FUNDI 144A 4.500% 08/28/2029 DD 08/28/24 SEC ID: 6944PL3C1	98.6760	100,000.000	99,983.14	98,676.00	0.22%	-1,307.14

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PANAMA GOVERNMENT INTERNATIONA 2.252% 09/29/2032 DD 09/29/20 SEC ID: 698299BN3	69.9010	60,000.000	48,511.65	41,940.60	0.09%	-6,571.05
PARKER-HANNIFIN CORP 3.250% 06/14/2029 DD 06/14/19 SEC ID: 701094AN4	93.6220	24,000.000	22,181.59	22,469.28	0.05%	287.69
PARKER-HANNIFIN CORP 4.500% 09/15/2029 DD 06/15/22 SEC ID: 701094AS3	98.6010	103,000.000	98,015.08	101,559.03	0.22%	3,543.95
PENSKE TRUCK LEASING CO L 144A 5.550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101.5070	25,000.000	24,787.20	25,376.75	0.06%	589.55
PERUVIAN GOVERNMENT INTERNATIO 2.783% 01/23/2031 DD 04/23/20 SEC ID: 715638DF6	85.2500	65,000.000	58,137.16	55,412.50	0.12%	-2,724.66
PERUVIAN GOVERNMENT INTERNATIO 5.375% 02/08/2035 DD 08/08/24 SEC ID: 715638EB4	96.0180	25,000.000	24,982.77	24,004.50	0.05%	-978.27
PFIZER INVESTMENT ENTERPRISES 4.650% 05/19/2030 DD 05/19/23 SEC ID: 716973AD4	98.9320	220,000.000	210,692.23	217,650.40	0.48%	6,958.17
PG&E RECOVERY FUNDING LLC 5.231% 06/01/2042 DD 08/01/24 SEC ID: 71710TAH1	99.1910	140,000.000	140,000.00	138,867.40	0.30%	-1,132.60
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93.8220	40,000.000	35,949.00	37,528.80	0.08%	1,579.80
PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 SEC ID: 718172CW7	103.0340	43,000.000	43,196.29	44,304.62	0.10%	1,108.33

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PHILIP MORRIS INTERNATIONAL IN 5.750% 11/17/2032 DD 11/17/22 SEC ID: 718172CX5	102.9610	110,000.000	114,162.82	113,257.10	0.25%	-905.72
PHILIP MORRIS INTERNATIONAL IN 4.875% 02/15/2028 DD 02/15/23 SEC ID: 718172CZ0	100.2330	73,000.000	71,098.88	73,170.09	0.16%	2,071.21
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21 SEC ID: 71845JAA6	83.6290	7,000.000	5,336.28	5,854.03	0.01%	517.75
PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 SEC ID: 718547AH5	96.8210	29,000.000	27,760.63	28,078.09	0.06%	317.46
PHILLIPS 66 CO 3.150% 12/15/2029 DD 12/15/22 SEC ID: 718547AK8	91.7400	78,000.000	69,745.60	71,557.20	0.16%	1,811.60
PIEDMONT NATURAL GAS CO INC 3.500% 06/01/2029 DD 05/24/19 SEC ID: 720186AL9	94.2560	9,000.000	8,124.84	8,483.04	0.02%	358.20
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15 SEC ID: 72650RBJ0	99.8530	57,000.000	56,508.34	56,916.21	0.12%	407.87
PLAINS ALL AMERICAN PIPELINE L 3.800% 09/15/2030 DD 06/11/20 SEC ID: 72650RBN1	92.8240	7,000.000	6,114.79	6,497.68	0.01%	382.89
REPUBLIC OF POLAND GOVERNMENT 5.125% 09/18/2034 DD 03/18/24 SEC ID: 731011AY8	96.8750	160,000.000	159,552.67	155,000.00	0.34%	-4,552.67
PRICOA GLOBAL FUNDING I 144A 4.400% 08/27/2027 DD 08/27/24 SEC ID: 74153WCU1	99.6200	150,000.000	149,970.63	149,430.00	0.33%	-540.63
PRINCIPAL LIFE GLOBAL FUN 144A 4.600% 08/19/2027 DD 08/19/24 SEC ID: 74256LFA2	99.7030	145,000.000	145,373.23	144,569.35	0.32%	-803.88

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01 SEC ID: 743263AE5	112.8260	79,000.000	84,530.81	89,132.54	0.20%	4,601.73
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20 SEC ID: 743315AW3	92.3870	91,000.000	81,836.38	84,072.17	0.18%	2,235.79
PROLOGIS LP 4.750% 06/15/2033 DD 03/30/23 SEC ID: 74340XCE9	96.8710	58,000.000	53,317.80	56,185.18	0.12%	2,867.38
PRUDENTIAL FINANCIAL INC VAR RT 10/01/2050 DD 08/21/20 SEC ID: 744320BH4	88.9630	8,000.000	6,440.45	7,117.04	0.02%	676.59
PRUDENTIAL FINANCIAL INC VAR RT 09/01/2052 DD 08/17/22 SEC ID: 744320BK7	100.1330	18,000.000	16,825.31	18,023.94	0.04%	1,198.63
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21 SEC ID: 744573AU0	84.3740	70,000.000	56,538.49	59,061.80	0.13%	2,523.31
PUBLIC SERVICE ENTERPRISE GROU 5.850% 11/15/2027 DD 11/08/22 SEC ID: 744573AV8	102.8570	11,000.000	11,000.00	11,314.27	0.02%	314.27
PUBLIC SERVICE ENTERPRISE GROU 5.875% 10/15/2028 DD 10/04/23 SEC ID: 744573AW6	103.1480	27,000.000	27,230.45	27,849.96	0.06%	619.51
PUBLIC STORAGE OPERATING CO 1.850% 05/01/2028 DD 04/23/21 SEC ID: 74460WAD9	91.1770	47,000.000	41,982.93	42,853.19	0.09%	870.26
PUGET ENERGY INC 2.379% 06/15/2028 DD 06/14/21 SEC ID: 745310AM4	91.3030	70,000.000	62,379.36	63,912.10	0.14%	1,532.74

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PUGET SOUND ENERGY INC 5.330% 06/15/2034 DD 06/11/24 SEC ID: 745332CM6	99.4070	145,000.000	144,998.68	144,140.15	0.32%	-858.53
QUALCOMM INC 5.400% 05/20/2033 DD 11/09/22 SEC ID: 747525BS1	103.1430	46,000.000	45,906.60	47,445.78	0.10%	1,539.18
QUEST DIAGNOSTICS INC 4.625% 12/15/2029 DD 08/19/24 SEC ID: 74834LBF6	98.4390	90,000.000	89,910.97	88,595.10	0.19%	-1,315.87
RPM INTERNATIONAL INC 3.750% 03/15/2027 DD 03/02/17 SEC ID: 749685AV5	97.7470	13,000.000	12,426.69	12,707.11	0.03%	280.42
RAYMOND JAMES FINANCIAL INC 4.650% 04/01/2030 DD 03/31/20 SEC ID: 754730AG4	98.7350	7,000.000	6,646.03	6,911.45	0.02%	265.42
RTX CORP 3.500% 03/15/2027 DD 09/15/20 SEC ID: 75513ECH2	97.5350	446,000.000	424,813.21	435,006.10	0.95%	10,192.89
CITIZENS BANK NA/PROVIDENCE RI VAR RT 01/26/2026 DD 01/26/23 SEC ID: 75524KQB3	99.9910	106,000.000	103,423.59	105,990.46	0.23%	2,566.87
REALTY INCOME CORP 3.000% 01/15/2027 DD 10/12/16 SEC ID: 756109AS3	96.7240	53,000.000	50,403.76	51,263.72	0.11%	859.96
REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 SEC ID: 756109BL7	84.3790	144,000.000	114,248.36	121,505.76	0.27%	7,257.40
REALTY INCOME CORP 3.400% 01/15/2030 DD 01/15/24 SEC ID: 756109CC6	92.9180	8,000.000	6,865.43	7,433.44	0.02%	568.01
REGIONS FINANCIAL CORP VAR RT 09/06/2035 DD 09/06/24 SEC ID: 7591EPAV2	97.5540	40,000.000	40,000.00	39,021.60	0.09%	-978.40

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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	97.5620	170,000.000	164,423.94	165,855.40	0.36%	1,431.46
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15 SEC ID: 761713BA3	100.3140	70,000.000	60,396.55	70,219.80	0.15%	9,823.25
RGA GLOBAL FUNDING 144A 5.050% 12/06/2031 DD 12/06/24 SEC ID: 76209PAF0	98.3420	55,000.000	54,869.68	54,088.10	0.12%	-781.58
ROCHE HOLDINGS INC 144A 5.489% 11/13/2030 DD 11/13/23 SEC ID: 771196CG5	103.0710	130,000.000	133,527.88	133,992.30	0.29%	464.42
ROCKWELL AUTOMATION INC 1.750% 08/15/2031 DD 08/17/21 SEC ID: 773903AL3	82.0320	7,000.000	5,565.52	5,742.24	0.01%	176.72
ROGERS COMMUNICATIONS INC 3.200% 03/15/2027 DD 03/15/23 SEC ID: 775109CG4	96.5830	122,000.000	114,818.73	117,831.26	0.26%	3,012.53
ROHM AND HAAS CO 7.850% 07/15/2029 DD 07/06/99 SEC ID: 775371AU1	110.0920	7,000.000	7,462.50	7,706.44	0.02%	243.94
ROPER TECHNOLOGIES INC 2.000% 06/30/2030 DD 06/22/20 SEC ID: 776743AJ5	85.2240	18,000.000	14,706.11	15,340.32	0.03%	634.21
ROSS STORES INC 1.875% 04/15/2031 DD 10/21/20 SEC ID: 778296AG8	82.5180	29,000.000	23,182.17	23,930.22	0.05%	748.05
NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18 SEC ID: 78009PEH0	98.9620	101,000.000	100,723.32	99,951.62	0.22%	-771.70
ROYAL BANK OF CANADA 3.625% 05/04/2027 DD 04/14/22 SEC ID: 78016EZD2	97.7080	60,000.000	57,603.21	58,624.80	0.13%	1,021.59

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 6.000% 11/01/2027 DD 10/25/22 SEC ID: 78016FZU1	103.2810	120,000.000	119,859.48	123,937.20	0.27%	4,077.72
ROYAL BANK OF CANADA 5.200% 08/01/2028 DD 07/20/23 SEC ID: 78016HZS2	100.8020	186,000.000	184,537.27	187,491.72	0.41%	2,954.45
ROYALTY PHARMA PLC 1.200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	97.5260	62,000.000	59,996.73	60,466.12	0.13%	469.39
RYDER SYSTEM INC 6.300% 12/01/2028 DD 11/01/23 SEC ID: 78355HKX6	104.7990	26,000.000	26,395.59	27,247.74	0.06%	852.15
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19 SEC ID: 78409VAP9	89.8120	125,000.000	108,888.80	112,265.00	0.25%	3,376.20
S&P GLOBAL INC 2.900% 03/01/2032 DD 03/01/23 SEC ID: 78409VBK9	87.3050	19,000.000	16,296.99	16,587.95	0.04%	290.96
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16 SEC ID: 785592AV8	100.9420	15,000.000	14,947.64	15,141.30	0.03%	193.66
SAFEHOLD GL HOLDINGS LLC 5.650% 01/15/2035 DD 11/14/24 SEC ID: 785931AB2	97.7270	75,000.000	74,117.72	73,295.25	0.16%	-822.47
SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20 SEC ID: 797440BZ6	83.8890	8,000.000	6,406.21	6,711.12	0.01%	304.91
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22 SEC ID: 80281LAR6	94.7190	85,000.000	76,607.34	80,511.15	0.18%	3,903.81
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23 SEC ID: 80281LAT2	103.0750	69,000.000	69,024.99	71,121.75	0.16%	2,096.76

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22 SEC ID: 80282KBC9	94.8250	10,000.000	9,022.07	9,482.50	0.02%	460.43
SANTANDER HOLDINGS USA INC VAR RT 06/12/2029 DD 06/12/23 SEC ID: 80282KBG0	103.2690	35,000.000	35,000.00	36,144.15	0.08%	1,144.15
SANTANDER HOLDINGS USA INC VAR RT 05/31/2027 DD 05/31/24 SEC ID: 80282KBK1	101.4760	40,000.000	40,000.00	40,590.40	0.09%	590.40
SANTANDER HOLDINGS USA INC VAR RT 09/06/2030 DD 09/06/24 SEC ID: 80282KBM7	98.8490	30,000.000	30,000.00	29,654.70	0.06%	-345.30
CHARLES SCHWAB CORP/THE 3.250% 05/22/2029 DD 05/22/19 SEC ID: 808513BA2	93.6930	182,000.000	161,239.35	170,521.26	0.37%	9,281.91
CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 SEC ID: 808513BY0	95.4890	63,000.000	58,528.45	60,158.07	0.13%	1,629.62
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17 SEC ID: 824348AW6	97.2280	66,000.000	63,145.11	64,170.48	0.14%	1,025.37
SHERWIN-WILLIAMS CO/THE 4.550% 03/01/2028 DD 08/09/24 SEC ID: 824348BS4	99.2210	55,000.000	54,998.71	54,571.55	0.12%	-427.16
SIMON PROPERTY GROUP LP 2.450% 09/13/2029 DD 09/13/19 SEC ID: 828807DF1	89.9330	9,000.000	7,706.93	8,093.97	0.02%	387.04
SOLVENTUM CORP 144A 5.400% 03/01/2029 DD 02/27/24 SEC ID: 83444MAC5	100.2530	220,000.000	219,248.38	220,556.60	0.48%	1,308.22
SONOCO PRODUCTS CO 4.450% 09/01/2026 DD 09/19/24 SEC ID: 835495AQ5	99.2830	50,000.000	49,969.28	49,641.50	0.11%	-327.78

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 EDISON CO 5.625% 02/01/2036 DD 01/31/06 SEC ID: 842400FC2	99.9980	35,000.000	36,642.92	34,999.30	0.08%	-1,643.62
SOUTHERN CALIFORNIA GAS CO 2.550% 02/01/2030 DD 01/09/20 SEC ID: 842434CU4	89.6270	24,000.000	20,762.69	21,510.48	0.05%	747.79
SOUTHERN CALIFORNIA GAS CO 5.200% 06/01/2033 DD 05/23/23 SEC ID: 842434CZ3	99.5320	76,000.000	74,619.53	75,644.32	0.17%	1,024.79
SOUTHERN CO/THE 3.250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	97.9680	16,000.000	15,420.05	15,674.88	0.03%	254.83
SOUTHERN CO/THE 4.850% 03/15/2035 DD 09/09/24 SEC ID: 842587EA1	95.4330	90,000.000	89,869.92	85,889.70	0.19%	-3,980.22
SOUTHERN CO GAS CAPITAL CORP 5.750% 09/15/2033 DD 09/14/23 SEC ID: 8426EPAG3	102.5680	22,000.000	21,871.65	22,564.96	0.05%	693.31
SOUTHWEST GAS CORP 2.200% 06/15/2030 DD 06/04/20 SEC ID: 845011AC9	86.1520	8,000.000	6,536.07	6,892.16	0.02%	356.09
SOUTHWEST GAS CORP 5.450% 03/23/2028 DD 03/23/23 SEC ID: 845011AH8	101.2400	30,000.000	29,762.68	30,372.00	0.07%	609.32
SOUTHWESTERN ELECTRIC POWER CO 5.300% 04/01/2033 DD 03/30/23 SEC ID: 845437BU5	98.9650	100,000.000	95,000.15	98,965.00	0.22%	3,964.85
SPIRE MISSOURI INC 5.150% 08/15/2034 DD 08/13/24 SEC ID: 84859DAD9	99.2490	90,000.000	89,703.22	89,324.10	0.20%	-379.12
SPRINT LLC 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	102.1940	134,000.000	136,290.07	136,939.96	0.30%	649.89

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 2.250% 03/12/2030 DD 03/12/20 SEC ID: 855244AW9	87.6960	46,000.000	39,897.29	40,340.16	0.09%	442.87
STARBUCKS CORP 3.000% 02/14/2032 DD 02/14/22 SEC ID: 855244BC2	87.4690	36,000.000	30,040.33	31,488.84	0.07%	1,448.51
STATE STREET CORP VAR RT 03/30/2031 DD 09/30/20 SEC ID: 857477BN2	91.6370	6,000.000	5,202.47	5,498.22	0.01%	295.75
STATE STREET CORP VAR RT 02/20/2029 DD 08/20/24 SEC ID: 857477CN1	98.8700	130,000.000	130,000.00	128,531.00	0.28%	-1,469.00
STATE STREET CORP VAR RT 10/22/2032 DD 10/22/24 SEC ID: 857477CR2	97.0780	100,000.000	100,000.00	97,078.00	0.21%	-2,922.00
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	91.8120	105,000.000	91,941.37	96,402.60	0.21%	4,461.23
SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/2028 DD 09/17/21 SEC ID: 86562MCG3	89.5880	87,000.000	75,131.34	77,941.56	0.17%	2,810.22
SWEPCO STORM RECOVERY FUNDING 4.880% 09/01/2041 DD 12/18/24 SEC ID: 870696AA9	97.7430	170,000.000	169,916.38	166,163.10	0.36%	-3,753.28
SYNCHRONY FINANCIAL 3.950% 12/01/2027 DD 12/01/17 SEC ID: 87165BAM5	96.6760	8,000.000	7,243.48	7,734.08	0.02%	490.60
SYNCHRONY FINANCIAL 4.875% 06/13/2025 DD 06/13/22 SEC ID: 87165BAS2	99.9030	286,000.000	282,439.86	285,722.58	0.63%	3,282.72

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SYSCO CORP 3.250% 07/15/2027 DD 06/22/17 SEC ID: 871829BF3	96.4570	137,000.000	130,746.92	132,146.09	0.29%	1,399.17
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	104.1670	20,000.000	20,022.30	20,833.40	0.05%	811.10
TJX COS INC/THE 3.875% 04/15/2030 DD 04/01/20 SEC ID: 872540AT6	95.2290	22,000.000	20,632.26	20,950.38	0.05%	318.12
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	97.1280	578,000.000	557,996.58	561,399.84	1.23%	3,403.26
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21 SEC ID: 87264ABW4	90.7700	79,000.000	70,027.25	71,708.30	0.16%	1,681.05
TSMC ARIZONA CORP 2.500% 10/25/2031 DD 10/25/21 SEC ID: 872898AC5	85.6300	64,000.000	53,558.99	54,803.20	0.12%	1,244.21
TAKE-TWO INTERACTIVE SOFTWARE 5.600% 06/12/2034 DD 06/12/24 SEC ID: 874054AN9	100.7690	40,000.000	39,921.88	40,307.60	0.09%	385.72
TAKEDA PHARMACEUTICAL CO LTD 5.000% 11/26/2028 DD 11/26/19 SEC ID: 874060AW6	100.2300	23,000.000	22,489.27	23,052.90	0.05%	563.63
TARGET CORP 6.350% 11/01/2032 DD 10/31/02 SEC ID: 87612EAK2	108.6720	15,000.000	16,006.93	16,300.80	0.04%	293.87
TELUS CORP 3.700% 09/15/2027 DD 03/06/17 SEC ID: 87971MBF9	96.9700	11,000.000	10,453.62	10,666.70	0.02%	213.08
TELUS CORP 3.400% 05/13/2032 DD 02/28/22 SEC ID: 87971MBW2	88.2200	19,000.000	16,279.84	16,761.80	0.04%	481.96

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEXAS INSTRUMENTS INC 3.650% 08/16/2032 DD 08/16/22 SEC ID: 882508BP8	91.7400	91,000.000	80,694.20	83,483.40	0.18%	2,789.20
THERMO FISHER SCIENTIFIC INC 4.950% 11/21/2032 DD 11/21/22 SEC ID: 883556CU4	99.3720	50,000.000	47,304.32	49,686.00	0.11%	2,381.68
3M CO 2.375% 08/26/2029 DD 08/26/19 SEC ID: 88579YBJ9	89.7510	9,000.000	7,717.52	8,077.59	0.02%	360.07
TORONTO-DOMINION BANK/THE 4.108% 06/08/2027 DD 06/08/22 SEC ID: 89115A2C5	98.3680	36,000.000	34,851.07	35,412.48	0.08%	561.41
TORONTO-DOMINION BANK/THE 5.103% 01/09/2026 DD 01/10/23 SEC ID: 89115A2K7	100.4640	25,000.000	25,103.01	25,116.00	0.06%	12.99
TORONTO-DOMINION BANK/THE 5.156% 01/10/2028 DD 01/10/23 SEC ID: 89115A2M3	100.4670	139,000.000	138,238.34	139,649.13	0.31%	1,410.79
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 SEC ID: 89115A2U5	101.6280	7,000.000	6,889.56	7,113.96	0.02%	224.40
TORONTO-DOMINION BANK/THE 4.783% 12/17/2029 DD 12/17/24 SEC ID: 89115A3C4	98.6070	40,000.000	40,000.00	39,442.80	0.09%	-557.20
TOTALENERGIES CAPITAL SA 5.150% 04/05/2034 DD 04/05/24 SEC ID: 89157XAA9	99.5900	90,000.000	88,805.22	89,631.00	0.20%	825.78
TRACTOR SUPPLY CO 1.750% 11/01/2030 DD 10/30/20 SEC ID: 892356AA4	83.6460	51,000.000	40,334.05	42,659.46	0.09%	2,325.41
TRACTOR SUPPLY CO 5.250% 05/15/2033 DD 05/05/23 SEC ID: 892356AB2	100.0060	16,000.000	15,639.41	16,000.96	0.04%	361.55

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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	92.6220	83,000.000	75,965.15	76,876.26	0.17%	911.11
TOYOTA MOTOR CREDIT CORP 4.550% 05/17/2030 DD 05/18/23 SEC ID: 89236TKU8	98.4140	57,000.000	55,190.39	56,095.98	0.12%	905.59
TRANSCANADA PIPELINES LTD 4.100% 04/15/2030 DD 04/06/20 SEC ID: 89352HBA6	94.9560	8,000.000	7,246.96	7,596.48	0.02%	349.52
TRINITY ACQUISITION PLC 4.400% 03/15/2026 DD 03/22/16 SEC ID: 89641UAC5	99.2950	67,000.000	65,822.06	66,527.65	0.15%	705.59
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	85.8620	130,000.000	103,125.97	111,620.60	0.24%	8,494.63
TRUIST FINANCIAL CORP VAR RT 03/02/2027 DD 03/02/21 SEC ID: 89788MAD4	95.8950	46,000.000	42,363.85	44,111.70	0.10%	1,747.85
TUCSON ELECTRIC POWER CO 3.250% 05/15/2032 DD 02/17/22 SEC ID: 898813AU4	87.8220	58,000.000	49,097.50	50,936.76	0.11%	1,839.26
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21 SEC ID: 902613AH1	94.6110	135,000.000	127,718.16	127,724.85	0.28%	6.69
UDR INC 2.100% 06/15/2033 DD 02/26/21 SEC ID: 90265EAV2	77.0580	6,000.000	4,376.68	4,623.48	0.01%	246.80
UBER TECHNOLOGIES INC 4.300% 01/15/2030 DD 09/09/24 SEC ID: 90353TAN0	96.7410	115,000.000	114,964.40	111,252.15	0.24%	-3,712.25
UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02 SEC ID: 904764AH0	106.2630	14,000.000	14,392.01	14,876.82	0.03%	484.81

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 4.625% 08/12/2034 DD 08/12/24 SEC ID: 904764BV8	96.3420	100,000.000	99,052.30	96,342.00	0.21%	-2,710.30
UNION PACIFIC CORP 2.400% 02/05/2030 DD 01/31/20 SEC ID: 907818FH6	88.7630	78,000.000	66,634.48	69,235.14	0.15%	2,600.66
UNITED PARCEL SERVICE INC 4.875% 03/03/2033 DD 02/27/23 SEC ID: 911312BZ8	98.9770	63,000.000	60,256.14	62,355.51	0.14%	2,099.37
US BANCORP 3.100% 04/27/2026 DD 04/26/16 SEC ID: 91159HHM5	97.8500	35,000.000	33,776.49	34,247.50	0.08%	471.01
US BANCORP VAR RT 11/03/2036 DD 11/03/21 SEC ID: 91159HJB7	81.0030	129,000.000	92,883.58	104,493.87	0.23%	11,610.29
US BANCORP VAR RT 07/23/2030 DD 07/23/24 SEC ID: 91159HJS0	99.9340	70,000.000	70,000.00	69,953.80	0.15%	-46.20
U S TREASURY NOTE 3.750% 05/31/2030 DD 05/31/23 SEC ID: 91282CHF1	96.7770	25,000.000	25,082.15	24,194.25	0.05%	-887.90
U S TREASURY NOTE 4.625% 09/30/2028 DD 09/30/23 SEC ID: 91282CJA0	100.9220	85,000.000	84,619.99	85,783.70	0.19%	1,163.71
U S TREASURY NOTE 5.000% 10/31/2025 DD 10/31/23 SEC ID: 91282CJE2	100.5770	5,000.000	4,997.51	5,028.85	0.01%	31.34
U S TREASURY NOTE 4.250% 02/28/2029 DD 02/29/24 SEC ID: 91282CKD2	99.5200	90,000.000	90,393.25	89,568.00	0.20%	-825.25
U S TREASURY NOTE 4.500% 04/15/2027 DD 04/15/24 SEC ID: 91282CKJ9	100.4920	240,000.000	238,669.28	241,180.80	0.53%	2,511.52

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 4.875% 04/30/2026 DD 04/30/24 SEC ID: 91282CKK6	100.7730	95,000.000	95,041.91	95,734.35	0.21%	692.44
U S TREASURY NOTE 4.125% 10/31/2031 DD 10/31/24 SEC ID: 91282CLU3	97.8750	50,000.000	49,258.66	48,937.50	0.11%	-321.16
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24 SEC ID: 91282CLW9	97.4220	474,000.000	462,956.33	461,780.28	1.01%	-1,176.05
U S TREASURY NOTE 4.000% 12/15/2027 DD 12/15/24 SEC ID: 91282CMB4	99.2190	955,000.000	947,284.68	947,541.45	2.08%	256.77
U S TREASURY NOTE 4.375% 12/31/2029 DD 12/31/24 SEC ID: 91282CMD0	99.9380	150,000.000	149,964.86	149,907.00	0.33%	-57.86
U S TREASURY NOTE 4.250% 12/31/2026 DD 12/31/24 SEC ID: 91282CME8	100.0000	425,000.000	424,900.50	425,000.00	0.93%	99.50
RTX CORP 4.125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	97.3230	80,000.000	76,893.94	77,858.40	0.17%	964.46
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20 SEC ID: 91324PDX7	86.2180	8,000.000	6,687.28	6,897.44	0.02%	210.16
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	101.5900	85,000.000	84,650.06	86,351.50	0.19%	1,701.44
UNITEDHEALTH GROUP INC 5.350% 02/15/2033 DD 10/28/22 SEC ID: 91324PER9	100.6050	75,000.000	74,772.37	75,453.75	0.17%	681.38
UNIVERSAL HEALTH SERVICES INC 4.625% 10/15/2029 DD 09/26/24 SEC ID: 913903BB5	96.4450	80,000.000	79,967.35	77,156.00	0.17%	-2,811.35

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18 SEC ID: 91913YAV2	97.9890	10,000.000	9,554.61	9,798.90	0.02%	244.29
VALERO ENERGY PARTNERS LP 4.500% 03/15/2028 DD 03/29/18 SEC ID: 91914JAB8	98.5770	39,000.000	37,859.74	38,445.03	0.08%	585.29
VERALTO CORP 5.500% 09/18/2026 DD 03/18/24 SEC ID: 92338CAB9	101.1570	70,000.000	69,993.13	70,809.90	0.16%	816.77
VERALTO CORP 5.350% 09/18/2028 DD 03/18/24 SEC ID: 92338CAD5	101.2570	74,000.000	73,811.29	74,930.18	0.16%	1,118.89
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13 SEC ID: 92343VBS2	107.6890	61,000.000	62,099.73	65,690.29	0.14%	3,590.56
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20 SEC ID: 92343VFR0	82.4230	90,000.000	71,791.05	74,180.70	0.16%	2,389.65
VERIZON COMMUNICATIONS IN 144A 4.780% 02/15/2035 DD 08/09/24 SEC ID: 92343VGX6	95.2200	85,000.000	82,816.51	80,937.00	0.18%	-1,879.51
VERIZON COMMUNICATIONS INC 7.750% 12/01/2030 DD 06/01/01 SEC ID: 92344GAM8	113.3160	75,000.000	81,880.59	84,987.00	0.19%	3,106.41
VIATRIS INC 2.300% 06/22/2027 DD 06/22/21 SEC ID: 92556VAC0	93.7930	72,000.000	65,305.29	67,530.96	0.15%	2,225.67
VISTRA OPERATIONS CO LLC 144A 5.050% 12/30/2026 DD 12/04/24 SEC ID: 92840VAT9	100.1310	165,000.000	164,917.50	165,216.15	0.36%	298.65
VMWARE LLC 4.700% 05/15/2030 DD 04/07/20 SEC ID: 928563AF2	97.8770	21,000.000	19,963.37	20,554.17	0.05%	590.80

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VOLKSWAGEN GROUP OF AMERI 144A 5.650% 09/12/2028 DD 09/12/23 SEC ID: 928668BW1	100.4540	115,000.000	115,740.14	115,522.10	0.25%	-218.04
WEC ENERGY GROUP INC 5.600% 09/12/2026 DD 09/12/23 SEC ID: 92939UAM8	101.2730	25,000.000	24,979.77	25,318.25	0.06%	338.48
WASTE CONNECTIONS INC 3.200% 06/01/2032 DD 03/09/22 SEC ID: 94106BAE1	87.4550	36,000.000	30,108.45	31,483.80	0.07%	1,375.35
WASTE MANAGEMENT INC 4.875% 02/15/2029 DD 08/03/23 SEC ID: 94106LBV0	100.5280	24,000.000	23,839.31	24,126.72	0.05%	287.41
WASTE MANAGEMENT INC 4.950% 03/15/2035 DD 11/04/24 SEC ID: 94106LCE7	97.5230	85,000.000	84,575.11	82,894.55	0.18%	-1,680.56
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 SEC ID: 95000U2G7	90.2410	582,000.000	495,359.36	525,202.62	1.15%	29,843.26
WELLS FARGO & CO VAR RT 04/22/2028 DD 04/22/24 SEC ID: 95000U3L5	101.6580	220,000.000	220,000.00	223,647.60	0.49%	3,647.60
WELLS FARGO & CO VAR RT 12/03/2035 DD 12/03/24 SEC ID: 95000U3N1	97.3190	30,000.000	30,000.00	29,195.70	0.06%	-804.30
WELLTOWER OP LLC 4.125% 03/15/2029 DD 02/15/19 SEC ID: 95040QAH7	96.6970	187,000.000	176,959.29	180,823.39	0.40%	3,864.10
WELLTOWER OP LLC 2.050% 01/15/2029 DD 06/28/21 SEC ID: 95040QAN4	89.4260	25,000.000	21,416.47	22,356.50	0.05%	940.03
WESTLAKE CORP 3.600% 08/15/2026 DD 02/15/17 SEC ID: 960413AT9	97.9580	15,000.000	14,491.72	14,693.70	0.03%	201.98

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NISA INT CREDIT PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 SEC ID: 961214EX7	84.6110	246,000.000	184,785.13	208,143.06	0.46%	23,357.93
WRKCO INC 4.000% 03/15/2028 DD 09/15/18 SEC ID: 96145DAH8	96.9460	10,000.000	9,427.94	9,694.60	0.02%	266.66
WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19 SEC ID: 962166BX1	95.4250	8,000.000	7,295.77	7,634.00	0.02%	338.23
WEYERHAEUSER CO 4.000% 04/15/2030 DD 03/30/20 SEC ID: 962166BY9	94.7510	44,000.000	40,718.22	41,690.44	0.09%	972.22
WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03 SEC ID: 969457BM1	118.1060	89,000.000	101,683.81	105,114.34	0.23%	3,430.53
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17 SEC ID: 96949LAD7	97.4880	47,000.000	44,984.23	45,819.36	0.10%	835.13
WISCONSIN POWER AND LIGHT CO 5.375% 03/30/2034 DD 03/07/24 SEC ID: 976826BS5	99.5850	120,000.000	119,787.03	119,502.00	0.26%	-285.03
WISCONSIN PUBLIC SERVICE CORP 4.550% 12/01/2029 DD 12/06/24 SEC ID: 976843BQ4	98.6200	150,000.000	149,883.04	147,930.00	0.32%	-1,953.04
WOODSIDE FINANCE LTD 5.100% 09/12/2034 DD 09/12/24 SEC ID: 980236AR4	95.1070	100,000.000	99,750.07	95,107.00	0.21%	-4,643.07
WORKDAY INC 3.700% 04/01/2029 DD 04/01/22 SEC ID: 98138HAH4	95.1010	19,000.000	17,488.94	18,069.19	0.04%	580.25
ZIMMER BIOMET HOLDINGS INC 2.600% 11/24/2031 DD 11/24/21 SEC ID: 98956PAV4	85.3340	18,000.000	14,518.40	15,360.12	0.03%	841.72
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		46,096,000.000	43,983,642.84	44,730,206.41	98.04%	746,563.57
TOTAL FIXED INCOME SECURITIES		46,096,000.000	43,983,642.84	44,730,206.41	98.04%	746,563.57

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NISA INT CREDIT PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL ASSETS - BASE:		46,794,816.130	44,878,300.50	45,624,864.07	100.00%	746,563.57

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WELLNGTON IG FI PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			849,302.73	849,302.73	0.96%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	548,696.140	548,696.14	548,696.14	0.62%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		548,696.140	1,397,998.87	1,397,998.87	1.58%	0.00
TOTAL CASH & CASH EQUIVALENTS		548,696.140	1,397,998.87	1,397,998.87	1.58%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24 SEC ID: 00115AAR0	98.3960	275,000.000	278,618.83	270,589.00	0.30%	-8,029.83
COREBRIDGE GLOBAL FUNDING 144A 5.900% 09/19/2028 DD 09/19/23 SEC ID: 00138CAV0	102.8060	45,000.000	44,967.56	46,262.70	0.05%	1,295.14
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	96.8950	760,000.000	811,054.65	736,402.00	0.83%	-74,652.65
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	96.8440	235,000.000	238,960.29	227,583.40	0.26%	-11,376.89
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	95.3150	250,000.000	249,449.97	238,287.50	0.27%	-11,162.47
AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20 SEC ID: 00973RAJ2	92.2450	250,000.000	236,789.51	230,612.50	0.26%	-6,177.01
ALAMEDA CA CORRIDOR TRANSPRTNA 6.600% 10/01/2029 DD 01/01/99 SEC ID: 010869KF1	104.9530	175,000.000	182,304.18	183,667.75	0.21%	1,363.57

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLY AUTO RECEIVABLES TRU 2 A4 4.870% 04/17/2028 DD 10/12/22 SEC ID: 02008MAD1	100.4120	200,000.000	199,441.81	200,824.00	0.23%	1,382.19
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	98.8370	225,000.000	224,247.68	222,383.25	0.25%	-1,864.43
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	88.3480	300,000.000	304,876.89	265,044.00	0.30%	-39,832.89
AMCOR FINANCE USA INC 5.625% 05/26/2033 DD 05/26/23 SEC ID: 02343UAJ4	101.0770	115,000.000	114,017.25	116,238.55	0.13%	2,221.30
AMEREN ILLINOIS CO 4.950% 06/01/2033 DD 05/31/23 SEC ID: 02361DBA7	98.1700	250,000.000	246,419.57	245,425.00	0.28%	-994.57
AMEREN MISSOURI SECURITIZATION 4.850% 10/01/2041 DD 12/20/24 SEC ID: 023940AA7	97.8560	135,000.000	134,984.59	132,105.60	0.15%	-2,878.99
AMERICAN EXPRESS CO VAR RT 07/27/2029 DD 07/28/23 SEC ID: 025816DH9	101.1160	195,000.000	195,000.00	197,176.20	0.22%	2,176.20
AMERICAN TOWER CORP 3.950% 03/15/2029 DD 03/15/19 SEC ID: 03027XAU4	95.8320	225,000.000	216,080.56	215,622.00	0.24%	-458.56
CENCORA INC 5.150% 02/15/2035 DD 12/09/24 SEC ID: 03073EAY1	97.6780	275,000.000	274,931.14	268,614.50	0.30%	-6,316.64
AMERIPRISE FINANCIAL INC 5.700% 12/15/2028 DD 11/09/23 SEC ID: 03076CAN6	103.0320	230,000.000	229,823.33	236,973.60	0.27%	7,150.27
AMGEN INC 5.250% 03/02/2030 DD 03/02/23 SEC ID: 031162DQ0	100.9520	220,000.000	220,650.72	222,094.40	0.25%	1,443.68

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 5.000% 06/15/2034 DD 03/21/24 SEC ID: 03523TBY3	98.9370	250,000.000	249,052.84	247,342.50	0.28%	-1,710.34
ELEVANCE HEALTH INC 4.950% 11/01/2031 DD 10/31/24 SEC ID: 036752BC6	98.3480	270,000.000	268,265.13	265,539.60	0.30%	-2,725.53
AON CORP 3.750% 05/02/2029 DD 05/02/19 SEC ID: 037389BC6	94.9490	225,000.000	216,751.66	213,635.25	0.24%	-3,116.41
APIDOS CLO XL LTD 40A BR 144A VAR RT 07/15/2037 DD 08/09/24 SEC ID: 03769RAQ8	100.8737	320,000.000	320,000.00	322,795.84	0.36%	2,795.84
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	91.6540	210,000.000	263,149.05	192,473.40	0.22%	-70,675.65
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	100.1259	750,000.000	750,000.00	750,944.25	0.85%	944.25
ARIZONA PUBLIC SERVICE CO 5.550% 08/01/2033 DD 06/30/23 SEC ID: 040555DG6	100.0470	196,000.000	191,812.57	196,092.12	0.22%	4,279.55
ARTHUR J GALLAGHER & CO 5.150% 02/15/2035 DD 12/19/24 SEC ID: 04316JAN9	97.6370	30,000.000	29,888.41	29,291.10	0.03%	-597.31
ASHTEAD CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19 SEC ID: 045054AJ2	96.1120	225,000.000	219,056.56	216,252.00	0.24%	-2,804.56
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	109.7260	180,000.000	241,987.17	197,506.80	0.22%	-44,480.37
ASTRAZENECA FINANCE LLC 5.000% 02/26/2034 DD 02/26/24 SEC ID: 04636NAN3	98.9210	275,000.000	278,651.10	272,032.75	0.31%	-6,618.35

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ATHENE GLOBAL FUNDING 144A 5.526% 07/11/2031 DD 07/11/24 SEC ID: 04685A3Z2	100.2230	175,000.000	175,000.00	175,390.25	0.20%	390.25
ATMOS ENERGY CORP 5.900% 11/15/2033 DD 10/10/23 SEC ID: 049560AZ8	104.7720	225,000.000	224,010.89	235,737.00	0.27%	11,726.11
AUTOZONE INC 5.400% 07/15/2034 DD 06/28/24 SEC ID: 053332BK7	99.4340	250,000.000	249,828.80	248,585.00	0.28%	-1,243.80
AUXILIOR TERM FUNDI 1A A3 144A 5.700% 02/15/2030 DD 12/08/23 SEC ID: 05335JAG8	101.3550	100,000.000	99,979.37	101,355.00	0.11%	1,375.63
EQUITABLE HOLDINGS INC 4.350% 04/20/2028 DD 10/20/18 SEC ID: 054561AJ4	97.9790	225,000.000	224,871.04	220,452.75	0.25%	-4,418.29
BX COMMERCIAL MORT VLT5 A 144A VAR RT 11/13/2046 DD 11/01/24 SEC ID: 05614JAA3	100.0080	180,000.000	182,691.27	180,014.40	0.20%	-2,676.87
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 SEC ID: 06051GGM5	89.0200	250,000.000	217,875.09	222,550.00	0.25%	4,674.91
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19 SEC ID: 06051GHQ5	95.8730	225,000.000	216,452.76	215,714.25	0.24%	-738.51
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20 SEC ID: 06051GHZ5	87.9170	175,000.000	150,058.73	153,854.75	0.17%	3,796.02
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	96.3560	475,000.000	447,439.24	457,691.00	0.52%	10,251.76
BANK OF AMERICA CORP VAR RT 07/22/2033 DD 07/22/22 SEC ID: 06051GKY4	98.0420	250,000.000	239,103.83	245,105.00	0.28%	6,001.17

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANK5 2023-5YR4 5YR4 XA VAR RT 12/15/2056 DD 12/01/23 SEC ID: 06211FBR8	3.3660	880,923.420	35,621.90	29,651.88	0.03%	-5,970.02
BANK OF MONTREAL 2.650% 03/08/2027 DD 03/08/22 SEC ID: 06368FAJ8	95.9780	225,000.000	218,262.15	215,950.50	0.24%	-2,311.65
BANK OF NOVA SCOTIA/THE 2.450% 02/02/2032 DD 01/10/22 SEC ID: 06417XAE1	83.4850	250,000.000	218,160.39	208,712.50	0.24%	-9,447.89
BANK 2024-BNK47 BNK47 A5 5.716% 06/15/2057 DD 06/01/24 SEC ID: 06540GAV0	103.4770	425,000.000	450,400.63	439,777.25	0.50%	-10,623.38
BANK 2024-BNK48 BNK48 A5 5.053% 10/15/2057 DD 10/01/24 SEC ID: 06541GAH0	98.4540	175,000.000	176,580.62	172,294.50	0.19%	-4,286.12
BANNER HEALTH 2.480% 01/01/2032 DD 11/04/21 SEC ID: 06654DAF4	83.0460	250,000.000	221,790.81	207,615.00	0.23%	-14,175.81
BARCLAYS PLC VAR RT 05/09/2034 DD 05/09/23 SEC ID: 06738ECG8	102.7350	245,000.000	250,820.81	251,700.75	0.28%	879.94
BARINGS CLO LTD 20 2A B2R 144A VAR RT 10/20/2030 DD 10/20/17 SEC ID: 06759FAD8	100.1345	300,000.000	294,077.86	300,403.50	0.34%	6,325.64
BAY AREA CA TOLL AUTH TOLL BRI 2.069% 04/01/2031 DD 03/17/21 SEC ID: 072024XH0	85.2590	145,000.000	128,244.81	123,625.55	0.14%	-4,619.26
BAYLOR SCOTT & WHITE HOLDINGS 1.777% 11/15/2030 DD 01/21/21 SEC ID: 072863AH6	83.7210	412,000.000	344,367.36	344,930.52	0.39%	563.16

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BBCMS MORTGAGE TRUST 20 C24 XA VAR RT 02/15/2057 DD 02/01/24 SEC ID: 07336VAZ4	10.2350	997,319.790	110,222.60	102,075.68	0.12%	-8,146.92
BECTON DICKINSON & CO 4.669% 06/06/2047 DD 06/06/17 SEC ID: 075887BX6	85.7000	250,000.000	234,443.43	214,250.00	0.24%	-20,193.43
BENEFIT STREET PAR 27A BR 144A VAR RT 10/20/2037 DD 08/28/24 SEC ID: 08179PAS1	100.6013	450,000.000	453,053.50	452,705.85	0.51%	-347.65
BERRY GLOBAL INC 5.500% 04/15/2028 DD 10/15/23 SEC ID: 08576PAL5	100.9810	80,000.000	79,506.86	80,784.80	0.09%	1,277.94
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	84.9990	300,000.000	300,000.00	254,997.00	0.29%	-45,003.00
BON SECOURS MERCY HEALTH INC 2.095% 06/01/2031 DD 10/15/20 SEC ID: 09778PAB1	83.2720	375,000.000	312,619.62	312,270.00	0.35%	-349.62
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	96.4880	230,000.000	244,057.20	221,922.40	0.25%	-22,134.80
BP CAPITAL MARKETS AMERICA INC 4.893% 09/11/2033 DD 05/11/23 SEC ID: 10373QBV1	96.7580	200,000.000	197,748.06	193,516.00	0.22%	-4,232.06
BRAVO RESIDENTIAL NQM2 A1 144A VAR RT 11/25/2061 DD 05/01/22 SEC ID: 10568KAA6	96.5480	60,591.003	60,590.46	58,499.40	0.07%	-2,091.06
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	94.5720	200,000.000	190,165.42	189,144.00	0.21%	-1,021.42

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	81.6830	235,000.000	233,409.42	191,955.05	0.22%	-41,454.37
BROOKFIELD FINANCE INC 4.350% 04/15/2030 DD 04/09/20 SEC ID: 11271LAE2	96.3930	225,000.000	220,968.68	216,884.25	0.24%	-4,084.43
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22 SEC ID: 114259AV6	98.8910	220,000.000	220,063.62	217,560.20	0.25%	-2,503.42
CBRE SERVICES INC 5.500% 04/01/2029 DD 02/23/24 SEC ID: 12505BAH3	101.6990	25,000.000	24,965.69	25,424.75	0.03%	459.06
CIGNA GROUP/THE 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	97.2320	225,000.000	229,158.48	218,772.00	0.25%	-10,386.48
CME GROUP INC 2.650% 03/15/2032 DD 03/08/22 SEC ID: 12572QAK1	86.1820	225,000.000	203,826.89	193,909.50	0.22%	-9,917.39
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	95.0880	250,000.000	249,551.55	237,720.00	0.27%	-11,831.55
CSX CORP 4.250% 03/15/2029 DD 11/15/18 SEC ID: 126408HM8	97.8970	225,000.000	225,615.15	220,268.25	0.25%	-5,346.90
CSL FINANCE PLC 144A 4.625% 04/27/2042 DD 04/27/22 SEC ID: 12661PAD1	87.9020	250,000.000	238,586.03	219,755.00	0.25%	-18,831.03
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.8750	225,000.000	225,028.33	217,968.75	0.25%	-7,059.58
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 SEC ID: 13063D3S5	97.8680	45,000.000	43,865.68	44,040.60	0.05%	174.92

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89.7310	250,000.000	232,385.99	224,327.50	0.25%	-8,058.49
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	96.5060	230,000.000	238,333.51	221,963.80	0.25%	-16,369.71
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2030 DD 02/01/24 SEC ID: 14040HDE2	101.3670	175,000.000	180,194.20	177,392.25	0.20%	-2,801.95
CARLYLE US CLO 20 11A A1R 144A VAR RT 07/25/2037 DD 07/10/24 SEC ID: 143122AJ8	100.3876	325,000.000	325,000.00	326,259.70	0.37%	1,259.70
CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 SEC ID: 15189YAF3	83.8170	275,000.000	240,182.74	230,496.75	0.26%	-9,685.99
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	97.8530	225,000.000	241,547.09	220,169.25	0.25%	-21,377.84
CHENIERE ENERGY PARTNERS LP 5.950% 06/30/2033 DD 12/30/23 SEC ID: 16411QAQ4	102.4280	90,000.000	89,819.87	92,185.20	0.10%	2,365.33
CHURCH & DWIGHT CO INC 2.300% 12/15/2031 DD 12/10/21 SEC ID: 17136MAA0	83.7140	275,000.000	235,175.92	230,213.50	0.26%	-4,962.42
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20 SEC ID: 172967MQ1	99.5200	475,000.000	470,388.45	472,720.00	0.53%	2,331.55
CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22 SEC ID: 172967PA3	104.8180	300,000.000	315,775.59	314,454.00	0.35%	-1,321.59
CITIZENS FINANCIAL GROUP INC 2.850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	96.6550	200,000.000	194,778.02	193,310.00	0.22%	-1,468.02

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16 SEC ID: 18551PAC3	97.9500	47,000.000	46,861.63	46,036.50	0.05%	-825.13
CLOROX CO/THE 4.400% 05/01/2029 DD 05/11/22 SEC ID: 189054AY5	98.3900	225,000.000	225,163.41	221,377.50	0.25%	-3,785.91
CNH EQUIPMENT TRUST 2024- A A3 4.770% 06/15/2029 DD 01/24/24 SEC ID: 18978FAC0	100.2860	120,000.000	119,976.05	120,343.20	0.14%	367.15
COCA-COLA CONSOLIDATED INC 5.450% 06/01/2034 DD 05/29/24 SEC ID: 191098AP7	100.7190	85,000.000	85,017.77	85,611.15	0.10%	593.38
COLUMBIA PIPELINES HOLDIN 144A 5.681% 01/15/2034 DD 01/09/24 SEC ID: 19828AAC1	98.7870	30,000.000	30,016.41	29,636.10	0.03%	-380.31
COLUMBIA PIPELINES OPERAT 144A 5.927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	102.9700	150,000.000	152,214.87	154,455.00	0.17%	2,240.13
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	93.3690	225,000.000	223,990.04	210,080.25	0.24%	-13,909.79
COMM 2015-LC19 MORTGAG LC19 A4 3.183% 02/10/2048 DD 02/01/15 SEC ID: 200474BC7	99.8410	127,167.649	125,162.07	126,965.45	0.14%	1,803.38
COMMONSPIRIT HEALTH 5.205% 12/01/2031 DD 03/20/24 SEC ID: 20268JAR4	99.6050	165,000.000	165,000.00	164,348.25	0.19%	-651.75
CONNECTICUT LIGHT AND POWER CO 4.950% 08/15/2034 DD 08/13/24 SEC ID: 207597ES0	97.5350	135,000.000	133,957.16	131,672.25	0.15%	-2,284.91

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONNECTICUT ST 1.990% 06/01/2030 DD 06/04/21 SEC ID: 20772KPB9	86.8570	300,000.000	270,099.38	260,571.00	0.29%	-9,528.38
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 SEC ID: 209111FX6	92.9080	225,000.000	215,465.35	209,043.00	0.24%	-6,422.35
CONSTELLATION SOFTWARE IN 144A 5.158% 02/16/2029 DD 02/16/24 SEC ID: 21037XAC4	100.4580	205,000.000	205,920.44	205,938.90	0.23%	18.46
CONSUMERS ENERGY CO 4.625% 05/15/2033 DD 02/23/23 SEC ID: 210518DU7	96.4790	250,000.000	242,376.71	241,197.50	0.27%	-1,179.21
COREVEST AMERICAN FIN 1 A 144A VAR RT 06/17/2055 DD 06/01/22 SEC ID: 21873EAA7	99.8320	256,430.523	256,419.89	255,999.72	0.29%	-420.17
CORNELL UNIVERSITY 4.835% 06/15/2034 DD 04/11/24 SEC ID: 219207AC1	98.0880	185,000.000	185,000.00	181,462.80	0.20%	-3,537.20
COUSINS PROPERTIES LP 5.875% 10/01/2034 DD 08/16/24 SEC ID: 222793AA9	100.1650	250,000.000	251,386.04	250,412.50	0.28%	-973.54
COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13 SEC ID: 224044CC9	80.0730	250,000.000	217,590.82	200,182.50	0.23%	-17,408.32
DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 SEC ID: 23291KAH8	90.4320	250,000.000	229,423.49	226,080.00	0.25%	-3,343.49
DT MIDSTREAM INC 144A 4.300% 04/15/2032 DD 04/11/22 SEC ID: 23345MAC1	91.2600	55,000.000	49,973.89	50,193.00	0.06%	219.11

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DALLAS-FORT WORTH TX INTERNATI 2.416% 11/01/2032 DD 08/12/20 SEC ID: 2350366U9	83.7490	300,000.000	262,655.42	251,247.00	0.28%	-11,408.42
DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 04/25/2066 DD 05/01/21 SEC ID: 24381WAA6	87.2450	148,080.368	140,149.15	129,192.72	0.15%	-10,956.43
DENVER CITY & CNTY CO ARPT REV 5.500% 11/15/2030 DD 11/15/22 SEC ID: 249182SY3	109.8960	155,000.000	163,385.13	170,338.80	0.19%	6,953.67
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20 SEC ID: 251526CE7	97.4680	150,000.000	137,906.89	146,202.00	0.16%	8,295.11
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	116.2800	175,000.000	208,699.25	203,490.00	0.23%	-5,209.25
DEVON ENERGY CORP 4.500% 01/15/2030 DD 07/15/21 SEC ID: 25179MBF9	96.7600	225,000.000	220,666.26	217,710.00	0.25%	-2,956.26
DIAGEO CAPITAL PLC 2.375% 10/24/2029 DD 10/03/19 SEC ID: 25243YBB4	89.5950	250,000.000	226,775.22	223,987.50	0.25%	-2,787.72
DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19 SEC ID: 25278XAN9	92.9250	225,000.000	215,191.80	209,081.25	0.24%	-6,110.55
WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19 SEC ID: 254687EH5	111.5310	125,000.000	150,451.46	139,413.75	0.16%	-11,037.71
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	93.1630	250,000.000	262,065.71	232,907.50	0.26%	-29,158.21

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOMINION ENERGY INC 1.450% 04/15/2026 DD 04/05/21 SEC ID: 25746UDJ5	95.9140	250,000.000	242,484.66	239,785.00	0.27%	-2,699.66
DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12 SEC ID: 260543CG6	82.0850	250,000.000	218,006.77	205,212.50	0.23%	-12,794.27
DOWNEY CA PENSN OBLIG 2.350% 06/01/2035 DD 02/23/21 SEC ID: 260888AN2	76.4090	445,000.000	340,820.24	340,020.05	0.38%	-800.19
DUKE ENERGY CORP 5.450% 06/15/2034 DD 06/07/24 SEC ID: 26441CCE3	99.7440	250,000.000	252,464.03	249,360.00	0.28%	-3,104.03
ENI SPA 144A 5.500% 05/15/2034 DD 05/15/24 SEC ID: 26874RAN8	98.8630	250,000.000	248,413.73	247,157.50	0.28%	-1,256.23
ERP OPERATING LP 1.850% 08/01/2031 DD 08/09/21 SEC ID: 26884ABN2	82.5190	125,000.000	109,883.83	103,148.75	0.12%	-6,735.08
ERAC USA FINANCE LLC 144A 4.900% 05/01/2033 DD 05/01/23 SEC ID: 26884TAW2	97.1140	200,000.000	195,160.53	194,228.00	0.22%	-932.53
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	98.1180	250,000.000	265,504.87	245,295.00	0.28%	-20,209.87
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19 SEC ID: 281020AN7	101.6600	200,000.000	203,912.22	203,320.00	0.23%	-592.22
ELMWOOD CLO VI LTD 3A BRR 144A VAR RT 07/18/2037 DD 07/02/24 SEC ID: 29001VAW9	100.2630	450,000.000	450,000.00	451,183.50	0.51%	1,183.50
ENBRIDGE INC 6.200% 11/15/2030 DD 11/09/23 SEC ID: 29250NBY0	105.4410	55,000.000	54,919.50	57,992.55	0.07%	3,073.05

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15 SEC ID: 29273RBE8	94.1890	225,000.000	212,124.37	211,925.25	0.24%	-199.12
ENEL FINANCE INTERNATIONA 144A 4.875% 06/14/2029 DD 09/14/18 SEC ID: 29278GAK4	99.2750	250,000.000	247,371.41	248,187.50	0.28%	816.09
EQUINIX INC 2.900% 11/18/2026 DD 11/18/19 SEC ID: 29444UBD7	96.5190	225,000.000	219,760.06	217,167.75	0.24%	-2,592.31
EVERSOURCE ENERGY 5.950% 07/15/2034 DD 04/18/24 SEC ID: 30040WAZ1	102.4710	125,000.000	129,112.64	128,088.75	0.14%	-1,023.89
EXELON CORP 3.400% 04/15/2026 DD 04/07/16 SEC ID: 30161NAU5	98.3480	225,000.000	223,605.43	221,283.00	0.25%	-2,322.43
EXTRA SPACE STORAGE LP 5.350% 01/15/2035 DD 08/12/24 SEC ID: 30225VAT4	98.6630	70,000.000	69,981.80	69,064.10	0.08%	-917.70
TELEDYNE FLIR LLC 2.500% 08/01/2030 DD 08/03/20 SEC ID: 302445AE1	87.3710	250,000.000	223,517.97	218,427.50	0.25%	-5,090.47
FHLMC POOL #SD-1218 4.000% 07/01/2049 DD 06/01/22 SEC ID: 3132DNK77	92.7010	587,145.431	546,939.43	544,289.69	0.61%	-2,649.74
FHLMC POOL #SD-8179 3.000% 10/01/2051 DD 10/01/21 SEC ID: 3132DWCQ4	85.3990	332,252.526	289,793.39	283,740.33	0.32%	-6,053.06
FHLMC POOL #SD-8213 3.000% 05/01/2052 DD 04/01/22 SEC ID: 3132DWDS9	84.9370	367,194.705	346,566.93	311,884.17	0.35%	-34,682.76
FHLMC POOL #RA-5661 2.000% 07/01/2051 DD 07/01/21 SEC ID: 3133KMJE6	78.8270	913,339.999	805,785.24	719,958.52	0.81%	-85,826.72

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FHLMC POOL #RA-7778 4.500% 08/01/2052 DD 08/01/22 SEC ID: 3133KPUB2	94.2060	662,620.281	621,282.71	624,228.06	0.70%	2,945.35
FHLMC POOL #RA-7928 4.500% 09/01/2052 DD 09/01/22 SEC ID: 3133KPYZ5	94.1970	403,807.285	380,857.56	380,374.35	0.43%	-483.21
FHLMC MULTICLASS MTG K118 X1 VAR RT 09/25/2030 DD 10/01/20 SEC ID: 3137F62P1	4.3860	3,428,181.490	212,788.32	150,360.04	0.17%	-62,428.28
FHLMC MULTICLASS MTG K126 A2 2.074% 01/25/2031 DD 03/01/21 SEC ID: 3137FXYV4	85.8720	450,000.000	396,602.01	386,424.00	0.44%	-10,178.01
FHLMC MULTICLASS MTG 5179 GM 2.000% 01/25/2048 DD 12/01/21 SEC ID: 3137H4YP9	65.4930	500,000.000	380,588.09	327,465.00	0.37%	-53,123.09
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22 SEC ID: 3137H73P6	85.1400	650,000.000	572,865.72	553,410.00	0.62%	-19,455.72
FHLMC MULTICLASS MT VAR RT 06/25/2055 DD 06/01/22 SEC ID: 3137H7Z22	2.1020	4,256,232.410	118,931.94	89,466.01	0.10%	-29,465.93
FHLMC MULTICLASS MT VAR RT 06/25/2032 DD 06/01/22 SEC ID: 3137H7ZD8	1.6540	16,029,767.802	345,746.16	265,132.36	0.30%	-80,613.80
FHLMC MULTICLASS MT VAR RT 06/25/2032 DD 07/01/22 SEC ID: 3137H8BN0	2.4520	10,901,560.122	344,641.97	267,306.25	0.30%	-77,335.72
FHLMC MULTICLASS MTG K750 A2 3.000% 09/25/2029 DD 11/01/22 SEC ID: 3137H9D71	93.1930	450,000.000	407,951.16	419,368.50	0.47%	11,417.34
FHLMC MULTICLASS MTG K752 A2 4.284% 07/25/2030 DD 08/01/23 SEC ID: 3137HAGZ3	97.4550	450,000.000	425,544.57	438,547.50	0.49%	13,002.93

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FHLMC MULTICLASS MTG K506 A2 VAR RT 08/25/2028 DD 09/01/23 SEC ID: 3137HAMH6	99.7830	405,000.000	395,985.83	404,121.15	0.46%	8,135.32
FNMA POOL #0CB1273 2.000% 08/01/2051 DD 07/01/21 SEC ID: 3140QLMX1	78.5640	929,547.571	819,507.47	730,289.75	0.82%	-89,217.72
FNMA POOL #0FM3004 4.000% 01/01/2046 DD 04/01/20 SEC ID: 3140X6KS9	92.8340	539,813.411	523,805.14	501,130.38	0.56%	-22,674.76
FNMA POOL #0FM4129 4.000% 09/01/2050 DD 08/01/20 SEC ID: 3140X7ST7	92.2420	238,887.172	236,476.69	220,354.30	0.25%	-16,122.39
FNMA POOL #0FM9518 2.500% 11/01/2051 DD 11/01/21 SEC ID: 3140XDSG2	82.5330	781,002.222	714,820.84	644,584.56	0.73%	-70,236.28
FNMA POOL #0FM9993 3.500% 07/01/2051 DD 12/01/21 SEC ID: 3140XEC77	89.4520	381,410.772	351,259.55	341,179.56	0.38%	-10,079.99
FNMA POOL #0FS2715 3.500% 04/01/2052 DD 08/01/22 SEC ID: 3140XJAR4	89.5130	387,782.643	356,894.86	347,115.88	0.39%	-9,778.98
FNMA POOL #0MA4379 2.500% 07/01/2051 DD 06/01/21 SEC ID: 31418D2M3	82.1050	793,353.571	725,491.90	651,382.95	0.73%	-74,108.95
FNMA POOL #0MA4398 2.000% 08/01/2051 DD 07/01/21 SEC ID: 31418D3G5	78.1980	936,378.184	824,424.39	732,229.01	0.83%	-92,195.38
FNMA POOL #0MA4238 2.500% 01/01/2051 DD 12/01/20 SEC ID: 31418DV82	82.3970	784,739.283	718,647.04	646,601.63	0.73%	-72,045.41
FNMA POOL #0MA4684 4.500% 05/01/2052 DD 05/01/22 SEC ID: 31418EF21	94.1810	421,301.587	412,142.70	396,786.05	0.45%	-15,356.65

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FNMA POOL #0MA5216 6.000% 11/01/2053 DD 11/01/23 SEC ID: 31418EYN4	100.5670	728,211.934	730,271.84	732,340.90	0.83%	2,069.06
FIFTH THIRD BANCORP VAR RT 07/27/2029 DD 07/27/23 SEC ID: 316773DK3	103.7390	20,000.000	20,000.00	20,747.80	0.02%	747.80
FIFTH THIRD BANCORP VAR RT 01/29/2032 DD 01/29/24 SEC ID: 316773DL1	101.1050	250,000.000	250,874.15	252,762.50	0.28%	1,888.35
FIRSTKEY HOMES 202 SFR2 A 144A 4.250% 07/17/2039 DD 06/29/22 SEC ID: 33767PAA6	97.9710	119,125.087	115,341.43	116,708.04	0.13%	1,366.61
FIRSTKEY HOMES 202 SFR3 A 144A 2.135% 12/17/2038 DD 12/09/21 SEC ID: 33768JAA9	95.1680	201,294.391	188,202.73	191,567.85	0.22%	3,365.12
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	93.8170	250,000.000	259,504.48	234,542.50	0.26%	-24,961.98
FLORIDA ST MUNI PWR AGY 3.059% 10/01/2025 DD 06/27/17 SEC ID: 342816P90	98.9320	250,000.000	249,034.31	247,330.00	0.28%	-1,704.31
FORD CREDIT AUTO OWNER TRU B B 4.510% 10/15/2027 DD 06/27/22 SEC ID: 34534LAF4	99.8630	220,000.000	219,998.77	219,698.60	0.25%	-300.17
FOUNDRY JV HOLDCO LLC 144A 6.250% 01/25/2035 DD 05/07/24 SEC ID: 350930AD5	100.6850	200,000.000	201,450.17	201,370.00	0.23%	-80.17
GCAT 2022-NQM3 TR NQM3 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 36168MAA1	96.1950	263,637.761	260,290.15	253,606.34	0.29%	-6,683.81

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 A3 0.680% 09/16/2026 DD 10/21/21 SEC ID: 362554AC1	99.0690	57,706.169	56,789.02	57,168.92	0.06%	379.90
GM FINANCIAL CONSUMER AUT 4 A4 4.880% 08/16/2028 DD 10/12/22 SEC ID: 36265QAE6	100.5890	375,000.000	374,870.33	377,208.75	0.43%	2,338.42
GM FINANCIAL CONSUMER AUTO 1 B 5.160% 08/16/2029 DD 01/17/24 SEC ID: 36268GAF2	100.8350	250,000.000	249,836.63	252,087.50	0.28%	2,250.87
GM FINANCIAL REVOLVIN 1 A 144A 4.980% 12/11/2036 DD 03/13/24 SEC ID: 36269KAA3	100.8380	465,000.000	464,669.32	468,896.70	0.53%	4,227.38
GENERAL MOTORS FINANCIAL CO IN 5.800% 01/07/2029 DD 12/07/23 SEC ID: 37045XEN2	102.0300	250,000.000	249,837.39	255,075.00	0.29%	5,237.61
GEORGIA POWER CO 4.950% 05/17/2033 DD 05/04/23 SEC ID: 373334KT7	97.9630	260,000.000	259,536.74	254,703.80	0.29%	-4,832.94
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	94.3080	220,000.000	257,361.09	207,477.60	0.23%	-49,883.49
GLENCORE FUNDING LLC 144A 5.371% 04/04/2029 DD 04/04/24 SEC ID: 378272BS6	100.8230	145,000.000	145,000.00	146,193.35	0.16%	1,193.35
GOLDEN ST TOBACCO SECURITIZATI 2.687% 06/01/2030 DD 12/15/21 SEC ID: 38122NC91	88.3390	250,000.000	215,323.11	220,847.50	0.25%	5,524.39
GOLDMAN SACHS GROUP INC/THE 3.800% 03/15/2030 DD 03/19/20 SEC ID: 38141GXH2	93.8480	250,000.000	231,609.90	234,620.00	0.26%	3,010.10

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Asset Detail
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12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22 SEC ID: 38141GZU1	98.8380	355,000.000	354,632.95	350,874.90	0.40%	-3,758.05
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 SEC ID: 38148YAA6	84.7100	200,000.000	168,548.37	169,420.00	0.19%	871.63
HCA INC 3.625% 03/15/2032 DD 03/15/23 SEC ID: 404119CK3	88.1420	295,000.000	265,272.57	260,018.90	0.29%	-5,253.67
HSBC HOLDINGS PLC VAR RT 03/09/2034 DD 03/09/23 SEC ID: 404280DV8	103.8190	225,000.000	229,027.45	233,592.75	0.26%	4,565.30
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23 SEC ID: 404280DZ9	101.4730	215,000.000	215,000.00	218,166.95	0.25%	3,166.95
HIT TRUST 2022-HI3 HI32 A 144A VAR RT 07/15/2039 DD 07/06/22 SEC ID: 40442AAA7	100.0000	155,062.245	155,062.25	155,062.25	0.17%	0.00
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18 SEC ID: 413875AW5	98.2290	225,000.000	225,469.31	221,015.25	0.25%	-4,454.06
HEALTH CARE SERVICE CORP 144A 5.450% 06/15/2034 DD 06/10/24 SEC ID: 42218SAL2	99.9980	95,000.000	94,721.95	94,998.10	0.11%	276.15
HEALTHPEAK OP LLC 3.000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	90.5010	250,000.000	233,773.28	226,252.50	0.26%	-7,520.78
HOME DEPOT INC/THE 4.950% 06/25/2034 DD 06/25/24 SEC ID: 437076DE9	98.7280	260,000.000	257,618.68	256,692.80	0.29%	-925.88
HONDA AUTO RECEIVABLES 20 2 A4 4.910% 09/17/2029 DD 05/30/23 SEC ID: 437927AD8	100.5150	318,000.000	318,364.25	319,637.70	0.36%	1,273.45

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HONDA AUTO RECEIVABLES 20 2 A3 5.270% 11/20/2028 DD 05/21/24 SEC ID: 437930AC4	101.2080	320,000.000	319,965.86	323,865.60	0.37%	3,899.74
HONDA AUTO RECEIVABLES 20 4 A3 5.670% 06/21/2028 DD 11/08/23 SEC ID: 438123AC5	101.5870	35,000.000	34,995.25	35,555.45	0.04%	560.20
HONDA AUTO RECEIVABLES 20 4 A4 5.660% 02/21/2030 DD 11/08/23 SEC ID: 438123AD3	102.0200	60,000.000	59,988.10	61,212.00	0.07%	1,223.90
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	81.0370	175,000.000	147,342.59	141,814.75	0.16%	-5,527.84
HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23 SEC ID: 446150BC7	103.2400	130,000.000	132,109.57	134,212.00	0.15%	2,102.43
HYUNDAI CAPITAL AMERICA 144A 5.400% 01/08/2031 DD 01/08/24 SEC ID: 44891ACV7	99.9620	65,000.000	64,795.76	64,975.30	0.07%	179.54
HYUNDAI CAPITAL AMERICA 144A 5.350% 03/19/2029 DD 03/19/24 SEC ID: 44891ACY1	100.5040	200,000.000	199,836.97	201,008.00	0.23%	1,171.03
HYUNDAI AUTO RECEIVABLES C A3 5.540% 10/16/2028 DD 11/13/23 SEC ID: 44918CAD4	101.4700	340,000.000	342,149.26	344,998.00	0.39%	2,848.74
ICON INVESTMENTS SIX DAC 5.849% 05/08/2029 DD 05/08/24 SEC ID: 45115AAB0	101.9270	250,000.000	250,565.83	254,817.50	0.29%	4,251.67
IDAHO ST HSG & FIN ASSN SF MTG 5.750% 01/01/2053 DD 08/30/23 SEC ID: 45129Y3S3	107.7340	225,000.000	241,879.57	242,401.50	0.27%	521.93

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 SEC ID: 452327AP4	102.6250	70,000.000	69,940.66	71,837.50	0.08%	1,896.84
IMPERIAL FUND MOR NQM4 A1 144A VAR RT 06/25/2067 DD 05/01/22 SEC ID: 45276NAA9	99.4320	246,650.351	246,649.16	245,249.38	0.28%	-1,399.78
TRANE TECHNOLOGIES FINANCING L 3.800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	95.9600	225,000.000	219,022.93	215,910.00	0.24%	-3,112.93
INTEL CORP 2.800% 08/12/2041 DD 08/12/21 SEC ID: 458140BV1	63.8120	230,000.000	176,635.55	146,767.60	0.17%	-29,867.95
INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20 SEC ID: 45866FAK0	86.3629	75,000.000	67,070.39	64,772.20	0.07%	-2,298.19
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18 SEC ID: 460690BP4	99.1030	225,000.000	226,775.26	222,981.75	0.25%	-3,793.51
IOWA ST STUDENT LOAN LIQUIDITY 2.639% 12/01/2028 DD 10/23/19 SEC ID: 462590MF4	91.1590	225,000.000	206,703.70	205,107.75	0.23%	-1,595.95
IOWA ST STUDENT LOAN LIQUIDITY 4.021% 12/01/2025 DD 06/23/22 SEC ID: 462590MY3	99.3690	80,000.000	80,000.00	79,495.20	0.09%	-504.80
IQVIA INC 6.250% 02/01/2029 DD 02/01/24 SEC ID: 46266TAF5	103.3940	205,000.000	204,759.05	211,957.70	0.24%	7,198.65
ITC HOLDINGS CORP 144A 2.950% 05/14/2030 DD 05/14/20 SEC ID: 465685AQ8	89.4620	275,000.000	242,671.52	246,020.50	0.28%	3,348.98

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	85.3860	350,000.000	324,494.81	298,851.00	0.34%	-25,643.81
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19 SEC ID: 46647PBD7	94.6850	250,000.000	233,023.85	236,712.50	0.27%	3,688.65
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20 SEC ID: 46647PBP0	89.4550	525,000.000	478,915.61	469,638.75	0.53%	-9,276.86
JP MORGAN MORTGAG VIS2 A1 144A VAR RT 11/25/2064 DD 07/01/24 SEC ID: 46658DAA7	100.3460	421,584.339	421,579.43	423,043.02	0.48%	1,463.59
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	86.7510	300,000.000	299,472.29	260,253.00	0.29%	-39,219.29
KANSAS ST DEV FIN AUTH REVENUE 5.501% 05/01/2034 DD 03/10/04 SEC ID: 485428ZY5	102.0940	175,000.000	178,857.24	178,664.50	0.20%	-192.74
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 SEC ID: 49271VAJ9	91.4780	225,000.000	203,852.32	205,825.50	0.23%	1,973.18
KEYSIGHT TECHNOLOGIES INC 3.000% 10/30/2029 DD 10/22/19 SEC ID: 49338LAF0	91.1840	250,000.000	233,586.93	227,960.00	0.26%	-5,626.93
KITE REALTY GROUP LP 5.500% 03/01/2034 DD 01/17/24 SEC ID: 49803XAE3	99.4880	275,000.000	279,517.47	273,592.00	0.31%	-5,925.47
KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12 SEC ID: 50076QAN6	105.9940	125,000.000	137,371.46	132,492.50	0.15%	-4,878.96
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	97.9690	225,000.000	220,226.22	220,430.25	0.25%	204.03

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 3.375% 10/01/2040 DD 10/08/20 SEC ID: 50249AAH6	73.0140	290,000.000	219,284.15	211,740.60	0.24%	-7,543.55
LLOYDS BANKING GROUP PLC VAR RT 08/11/2033 DD 08/11/22 SEC ID: 53944YAU7	96.1100	325,000.000	325,617.14	312,357.50	0.35%	-13,259.64
LOCKHEED MARTIN CORP VAR RT 06/01/2040 DD 06/01/11 SEC ID: 539830AW9	102.9440	100,000.000	110,443.63	102,944.00	0.12%	-7,499.63
LOWE'S COS INC 4.500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	98.0970	225,000.000	226,048.08	220,718.25	0.25%	-5,329.83
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	98.9270	215,000.000	215,000.00	212,693.05	0.24%	-2,306.95
MPLX LP 4.950% 09/01/2032 DD 08/11/22 SEC ID: 55336VBU3	96.4650	225,000.000	220,902.59	217,046.25	0.24%	-3,856.34
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	94.5040	250,000.000	250,000.00	236,260.00	0.27%	-13,740.00
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	98.2430	225,000.000	226,196.37	221,046.75	0.25%	-5,149.62
MARVELL TECHNOLOGY INC 2.450% 04/15/2028 DD 04/12/21 SEC ID: 573874AF1	92.2360	250,000.000	234,575.74	230,590.00	0.26%	-3,985.74
MASSACHUSETTS ST DEV FIN AGY R 3.967% 07/01/2025 DD 09/02/15 SEC ID: 57584XCS8	99.6230	260,000.000	260,277.33	259,019.80	0.29%	-1,257.53
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 SEC ID: 58013MFQ2	93.8250	150,000.000	144,753.70	140,737.50	0.16%	-4,016.20

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MERCEDES-BENZ AUTO LEASE A A4 4.710% 02/15/2029 DD 05/24/23 SEC ID: 58768RAD2	100.1990	385,000.000	380,899.38	385,766.15	0.43%	4,866.77
MERCEDES-BENZ AUTO RECEIV 2 A4 6.010% 01/15/2031 DD 10/25/23 SEC ID: 58769FAD7	103.3650	380,000.000	379,883.92	392,787.00	0.44%	12,903.08
METLIFE INC 5.875% 02/06/2041 DD 08/06/10 SEC ID: 59156RAY4	102.1700	200,000.000	201,137.93	204,340.00	0.23%	3,202.07
MET TRANSPRTN AUTH NY REVENUE 6.200% 11/15/2026 DD 07/07/10 SEC ID: 59259YDK2	101.3330	100,000.000	102,421.02	101,333.00	0.11%	-1,088.02
MICHIGAN ST HSG DEV AUTH SF MT 5.750% 06/01/2054 DD 09/27/23 SEC ID: 594654US2	106.0650	235,000.000	248,398.67	249,252.75	0.28%	854.08
MICRON TECHNOLOGY INC 5.300% 01/15/2031 DD 01/12/24 SEC ID: 595112CD3	99.8800	150,000.000	149,907.61	149,820.00	0.17%	-87.61
MID-AMERICA APARTMENTS LP 1.100% 09/15/2026 DD 08/19/21 SEC ID: 59523UAT4	94.2030	240,000.000	228,072.75	226,087.20	0.25%	-1,985.55
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	105.2550	197,000.000	241,950.44	207,352.35	0.23%	-34,598.09
MONTEREY PK CA PENSN OBLIG 2.393% 06/01/2035 DD 02/16/21 SEC ID: 61255QAP1	77.2000	500,000.000	387,099.87	386,000.00	0.44%	-1,099.87
MOODY'S CORP 5.000% 08/05/2034 DD 08/05/24 SEC ID: 615369BA2	97.8750	265,000.000	262,929.82	259,368.75	0.29%	-3,561.07

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 04/01/2031 DD 03/31/20 SEC ID: 6174468P7	92.8870	400,000.000	369,759.93	371,548.00	0.42%	1,788.07
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20 SEC ID: 6174468Q5	99.1070	325,000.000	318,918.20	322,097.75	0.36%	3,179.55
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23 SEC ID: 61747YFG5	99.3270	160,000.000	160,000.00	158,923.20	0.18%	-1,076.80
MORGAN STANLEY VAR RT 02/07/2039 DD 02/07/24 SEC ID: 61747YFM2	100.4690	250,000.000	250,000.00	251,172.50	0.28%	1,172.50
MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15 SEC ID: 61761JZN2	97.9790	225,000.000	221,032.32	220,452.75	0.25%	-579.57
MOTOROLA SOLUTIONS INC 4.600% 05/23/2029 DD 05/23/19 SEC ID: 620076BN8	98.3470	225,000.000	221,827.29	221,280.75	0.25%	-546.54
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19 SEC ID: 629377CL4	95.5020	225,000.000	211,046.12	214,879.50	0.24%	3,833.38
NASDAQ INC 5.550% 02/15/2034 DD 06/28/23 SEC ID: 63111XAJ0	100.9320	250,000.000	245,565.56	252,330.00	0.28%	6,764.44
NATIONAL AUSTRALIA BANK LTD/NE 2.500% 07/12/2026 DD 07/12/16 SEC ID: 63254AAS7	97.0300	250,000.000	245,934.63	242,575.00	0.27%	-3,359.63
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23 SEC ID: 639057AK4	101.9630	220,000.000	220,000.00	224,318.60	0.25%	4,318.60
NEW JERSEY ST TURNPIKE AUTH TU 1.863% 01/01/2031 DD 02/04/21 SEC ID: 646140DU4	84.5260	300,000.000	265,272.17	253,578.00	0.29%	-11,694.17

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 YORK NY 4.610% 09/01/2037 DD 09/10/24 SEC ID: 64966SGN0	94.8190	450,000.000	450,000.00	426,685.50	0.48%	-23,314.50
NEW YORK CITY NY TRANSITIONAL 3.900% 08/01/2031 DD 09/25/18 SEC ID: 64971XGG7	94.3330	480,000.000	474,612.19	452,798.40	0.51%	-21,813.79
NEW YORK ST URBAN DEV CORP REV 3.900% 03/15/2033 DD 01/16/19 SEC ID: 650036JW7	97.1070	60,000.000	54,877.92	58,264.20	0.07%	3,386.28
NEW YORK ST URBAN DEV CORP REV 3.900% 03/15/2033 DD 01/16/19 SEC ID: 650036JX5	92.9870	250,000.000	228,657.97	232,467.50	0.26%	3,809.53
NEW YORK ST TRANSPRTN DEV CORP 5.500% 06/30/2038 DD 12/06/23 SEC ID: 650116GQ3	107.9650	100,000.000	104,531.90	107,965.00	0.12%	3,433.10
NISOURCE INC 2.950% 09/01/2029 DD 08/12/19 SEC ID: 65473PAH8	91.5270	300,000.000	272,284.96	274,581.00	0.31%	2,296.04
NISSAN AUTO RECEIVABLES 2 B A3 4.460% 05/17/2027 DD 09/28/22 SEC ID: 65480JAC4	99.9760	149,976.830	149,959.98	149,940.84	0.17%	-19.14
NISSAN AUTO RECEIVABLES 2 B A4 4.450% 11/15/2029 DD 09/28/22 SEC ID: 65480JAD2	99.7980	225,000.000	222,045.46	224,545.50	0.25%	2,500.04
NORTH CAROLINA ST HSG FIN AGY 6.000% 07/01/2053 DD 12/13/22 SEC ID: 658207T88	105.9410	120,000.000	128,682.33	127,129.20	0.14%	-1,553.13
NORTHERN TRUST CORP 1.950% 05/01/2030 DD 05/01/20 SEC ID: 665859AV6	86.3260	250,000.000	226,305.10	215,815.00	0.24%	-10,490.10

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NUTRIEN LTD 4.900% 03/27/2028 DD 03/27/23 SEC ID: 67077MBA5	99.9630	30,000.000	29,963.78	29,988.90	0.03%	25.12
O'REILLY AUTOMOTIVE INC 4.700% 06/15/2032 DD 06/15/22 SEC ID: 67103HAL1	96.7670	50,000.000	49,875.86	48,383.50	0.05%	-1,492.36
OHA CREDIT PARTN 13A B1R2 144A VAR RT 10/21/2037 DD 09/10/24 SEC ID: 67110NBF1	100.6934	450,000.000	453,367.83	453,120.30	0.51%	-247.53
OHIO ST AIR QUALITY DEV AUTH VAR RT 11/01/2039 DD 06/02/22 SEC ID: 677525WV5	100.8390	25,000.000	25,000.00	25,209.75	0.03%	209.75
OKLAHOMA GAS AND ELECTRIC CO 3.300% 03/15/2030 DD 06/07/19 SEC ID: 678858BU4	91.9930	300,000.000	273,934.64	275,979.00	0.31%	2,044.36
OMNICOM GROUP INC 5.300% 11/01/2034 DD 08/02/24 SEC ID: 681919BG0	98.6640	265,000.000	264,154.04	261,459.60	0.29%	-2,694.44
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20 SEC ID: 68389XBV6	90.3250	100,000.000	86,685.28	90,325.00	0.10%	3,639.72
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	88.0120	225,000.000	197,467.10	198,027.00	0.22%	559.90
OREGON ST SCH BRDS ASSN SHORT- 5.550% 06/30/2028 DD 10/31/02 SEC ID: 686053BN8	101.5690	183,302.124	184,039.21	186,178.13	0.21%	2,138.92
OVINTIV INC 5.650% 05/15/2028 DD 05/31/23 SEC ID: 69047QAB8	101.4210	65,000.000	64,988.37	65,923.65	0.07%	935.28
PNC BANK NA 2.700% 10/22/2029 DD 10/22/19 SEC ID: 69349LAS7	89.7140	250,000.000	232,377.00	224,285.00	0.25%	-8,092.00

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PACIFIC GAS AND ELECTRIC CO 5.900% 06/15/2032 DD 06/08/22 SEC ID: 694308KG1	102.6730	200,000.000	200,609.63	205,346.00	0.23%	4,736.37
PHILADELPHIA PA AUTH FOR INDL 3.964% 04/15/2026 DD 12/19/12 SEC ID: 71783DAD7	99.3490	125,000.000	124,789.12	124,186.25	0.14%	-602.87
PHILADELPHIA PA REDEV AUTH 5.239% 09/01/2034 DD 05/25/23 SEC ID: 717868HQ9	99.7420	300,000.000	297,877.23	299,226.00	0.34%	1,348.77
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93.8220	225,000.000	215,256.12	211,099.50	0.24%	-4,156.62
PORSCHE FINANCIAL A 2A A3 144A 5.790% 01/22/2029 DD 11/10/23 SEC ID: 732916AD3	100.8500	100,000.000	99,994.89	100,850.00	0.11%	855.11
PORT AUTH OF NEW YORK & NEW JE 5.072% 07/15/2053 DD 06/14/23 SEC ID: 73358XJB9	94.5860	65,000.000	65,000.00	61,480.90	0.07%	-3,519.10
PORT OF OAKLAND CA 2.099% 05/01/2030 DD 12/03/20 SEC ID: 735000TS0	86.7170	282,136.003	253,678.86	244,659.88	0.28%	-9,018.98
LINDE INC/CT 1.100% 08/10/2030 DD 08/10/20 SEC ID: 74005PBT0	82.7290	275,000.000	230,769.13	227,504.75	0.26%	-3,264.38
PRESIDENT AND FELLOWS OF HARVA 4.609% 02/15/2035 DD 03/12/24 SEC ID: 740816AR4	97.1000	190,000.000	190,000.00	184,490.00	0.21%	-5,510.00
PRINCIPAL FINANCIAL GROUP INC 3.700% 05/15/2029 DD 05/10/19 SEC ID: 74251VAR3	95.2400	225,000.000	219,535.54	214,290.00	0.24%	-5,245.54

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROGRESS RESIDENTI SFR1 A 144A 1.052% 04/17/2038 DD 02/26/21 SEC ID: 74331FAA9	96.9330	163,326.219	148,311.39	158,317.00	0.18%	10,005.61
PROGRESS RESIDENTI SFR5 A 144A 4.451% 06/17/2039 DD 06/23/22 SEC ID: 74332YAA7	98.6930	96,250.298	95,712.91	94,992.31	0.11%	-720.60
PUBLIC SERVICE ELECTRIC AND GA 3.100% 03/15/2032 DD 03/11/22 SEC ID: 74456QCJ3	88.5490	225,000.000	210,193.26	199,235.25	0.22%	-10,958.01
COOPERATIEVE RABOBANK UA 144A VAR RT 02/28/2029 DD 02/28/23 SEC ID: 74977RDS0	101.3210	250,000.000	250,000.00	253,302.50	0.29%	3,302.50
REALTY INCOME CORP 5.625% 10/13/2032 DD 10/13/22 SEC ID: 756109BP8	102.1980	140,000.000	139,860.85	143,077.20	0.16%	3,216.35
REALTY INCOME CORP 5.125% 02/15/2034 DD 01/16/24 SEC ID: 756109CG7	98.0060	90,000.000	89,093.13	88,205.40	0.10%	-887.73
REGIONS FINANCIAL CORP 1.800% 08/12/2028 DD 08/12/21 SEC ID: 7591EPAT7	89.0650	250,000.000	230,728.50	222,662.50	0.25%	-8,066.00
REPUBLIC SERVICES INC 5.000% 04/01/2034 DD 03/28/23 SEC ID: 760759BC3	97.5620	225,000.000	225,179.86	219,514.50	0.25%	-5,665.36
RGA GLOBAL FUNDING 144A 5.500% 01/11/2031 DD 01/11/24 SEC ID: 76209PAD5	101.0640	115,000.000	114,593.44	116,223.60	0.13%	1,630.16
ROYAL BANK OF CANADA 3.875% 05/04/2032 DD 04/14/22 SEC ID: 78016FZQ0	91.9940	225,000.000	217,877.41	206,986.50	0.23%	-10,890.91

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 4.500% 05/15/2030 DD 11/15/20 SEC ID: 785592AX4	96.8660	200,000.000	191,588.78	193,732.00	0.22%	2,143.22
SANTANDER DRIVE AUTO RECEI 3 B 4.130% 08/16/2027 DD 05/18/22 SEC ID: 80285UAE1	99.8330	78,346.165	78,341.67	78,215.33	0.09%	-126.34
SCHLUMBERGER INVESTMENT SA 4.500% 05/15/2028 DD 05/15/23 SEC ID: 806854AK1	99.2150	135,000.000	134,821.77	133,940.25	0.15%	-881.52
SMITH & NEPHEW PLC 5.400% 03/20/2034 DD 03/20/24 SEC ID: 83192PAD0	99.2350	70,000.000	69,799.28	69,464.50	0.08%	-334.78
SOUTHERN CALIFORNIA GAS CO 5.050% 09/01/2034 DD 08/14/24 SEC ID: 842434DB5	98.6060	265,000.000	268,342.98	261,305.90	0.29%	-7,037.08
STARBUCKS CORP 3.550% 08/15/2029 DD 05/13/19 SEC ID: 855244AT6	94.6780	125,000.000	121,388.30	118,347.50	0.13%	-3,040.80
STARBUCKS CORP 4.800% 02/15/2033 DD 02/16/23 SEC ID: 855244BF5	97.7710	100,000.000	99,834.35	97,771.00	0.11%	-2,063.35
STATE STREET CORP VAR RT 05/13/2033 DD 05/13/22 SEC ID: 857477BU6	95.2570	220,000.000	220,000.00	209,565.40	0.24%	-10,434.60
SUTTER HEALTH 5.164% 08/15/2033 DD 06/08/23 SEC ID: 86944BAK9	99.2740	325,000.000	322,685.66	322,640.50	0.36%	-45.16
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	104.1670	200,000.000	212,659.68	208,334.00	0.23%	-4,325.68
T-MOBILE USA INC 5.750% 01/15/2034 DD 09/14/23 SEC ID: 87264ADC6	102.5570	260,000.000	259,663.58	266,648.20	0.30%	6,984.62

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WELLNGTON IG FI PI 1 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TAKEDA PHARMACEUTICAL CO LTD 5.300% 07/05/2034 DD 07/05/24 SEC ID: 874060BK1	99.0850	260,000.000	259,309.88	257,621.00	0.29%	-1,688.88
TAMPA ELECTRIC CO 4.900% 03/01/2029 DD 01/30/24 SEC ID: 875127BM3	99.9290	115,000.000	115,190.44	114,918.35	0.13%	-272.09
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.7020	200,000.000	201,908.80	201,404.00	0.23%	-504.80
TEXAS ST 4.680% 10/01/2031 DD 08/29/23 SEC ID: 882724U21	99.9630	265,000.000	265,000.00	264,901.95	0.30%	-98.05
TEXTRON INC 3.000% 06/01/2030 DD 03/17/20 SEC ID: 883203CB5	89.8990	175,000.000	161,905.22	157,323.25	0.18%	-4,581.97
TORONTO-DOMINION BANK/THE 3.200% 03/10/2032 DD 03/10/22 SEC ID: 89114TZV7	87.3910	250,000.000	232,208.21	218,477.50	0.25%	-13,730.71
TOWD POINT MORTGAGE 1 A1 144A VAR RT 01/25/2058 DD 02/01/18 SEC ID: 89176EAA8	98.3540	115,982.227	115,113.76	114,073.16	0.13%	-1,040.60
TOWD POINT MORTGAGE 5 A1 144A VAR RT 07/25/2058 DD 09/01/18 SEC ID: 89176VAA0	95.0010	113,786.331	111,735.48	108,098.15	0.12%	-3,637.33
TOYOTA AUTO RECEIVABLES 2 C A4 3.770% 02/15/2028 DD 08/16/22 SEC ID: 89231CAE7	98.7930	225,000.000	219,469.22	222,284.25	0.25%	2,815.03
TOYOTA MOTOR CREDIT CORP 5.100% 03/21/2031 DD 03/21/24 SEC ID: 89236TLZ6	100.3080	240,000.000	239,936.61	240,739.20	0.27%	802.59

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18 SEC ID: 89352HAW9	97.6170	225,000.000	225,129.07	219,638.25	0.25%	-5,490.82
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	102.5030	200,000.000	207,459.63	205,006.00	0.23%	-2,453.63
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	85.8620	250,000.000	225,904.56	214,655.00	0.24%	-11,249.56
TUCSON ELECTRIC POWER CO 5.200% 09/15/2034 DD 08/09/24 SEC ID: 898813AW0	98.2080	265,000.000	267,791.61	260,251.20	0.29%	-7,540.41
TYSON FOODS INC 5.400% 03/15/2029 DD 03/08/24 SEC ID: 902494BL6	101.1050	30,000.000	29,958.61	30,331.50	0.03%	372.89
UBS GROUP AG 144A VAR RT 01/12/2034 DD 01/12/23 SEC ID: 902613AV0	102.2710	405,000.000	403,546.09	414,197.55	0.47%	10,651.46
UBS COMMERCIAL MORTGAGE C4 A4 3.563% 10/15/2050 DD 10/01/17 SEC ID: 90276RBE7	94.4690	190,000.000	186,673.09	179,491.10	0.20%	-7,181.99
UMASS MEMORIAL HEALTH CARE OBL 5.363% 07/01/2052 DD 06/08/22 SEC ID: 90407JAA6	90.7800	200,000.000	199,753.62	181,560.00	0.20%	-18,193.62
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	86.7850	250,000.000	262,624.93	216,962.50	0.24%	-45,662.43
US BANCORP 3.000% 07/30/2029 DD 07/29/19 SEC ID: 91159HHW3	91.6450	225,000.000	214,068.48	206,201.25	0.23%	-7,867.23

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 5.375% 02/15/2031 DD 02/15/01 SEC ID: 912810FP8	104.8560	625,000.000	680,567.04	655,350.00	0.74%	-25,217.04
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20 SEC ID: 912810SN9	47.5000	1,950,000.000	1,305,859.79	926,250.00	1.04%	-379,609.79
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20 SEC ID: 912810SP4	48.8560	900,000.000	621,368.64	439,704.00	0.50%	-181,664.64
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20 SEC ID: 912810SR0	60.2150	1,065,000.000	792,252.00	641,289.75	0.72%	-150,962.25
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22 SEC ID: 912810TH1	81.4300	245,000.000	234,085.35	199,503.50	0.22%	-34,581.85
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23 SEC ID: 912810TN8	81.3870	175,000.000	167,696.73	142,427.25	0.16%	-25,269.48
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 SEC ID: 912810TQ1	88.3280	370,000.000	357,257.54	326,813.60	0.37%	-30,443.94
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23 SEC ID: 912810TR9	81.4300	625,000.000	565,596.20	508,937.50	0.57%	-56,658.70
U S TREASURY BOND 4.500% 11/15/2054 DD 11/15/24 SEC ID: 912810UE6	95.5160	100,000.000	101,669.62	95,516.00	0.11%	-6,153.62
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21 SEC ID: 91282CBJ9	89.8400	425,000.000	386,426.12	381,820.00	0.43%	-4,606.12
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22 SEC ID: 91282CET4	96.2580	220,000.000	216,278.52	211,767.60	0.24%	-4,510.92

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 3.125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	97.1090	875,000.000	861,177.19	849,703.75	0.96%	-11,473.44
U S TREASURY NOTE 3.750% 04/15/2026 DD 04/15/23 SEC ID: 91282CGV7	99.3630	625,000.000	623,408.43	621,018.75	0.70%	-2,389.68
U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23 SEC ID: 91282CHX2	100.0660	1,300,000.000	1,302,634.20	1,300,858.00	1.47%	-1,776.20
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23 SEC ID: 91282CJJ1	99.5630	155,000.000	160,421.86	154,322.65	0.17%	-6,099.21
U S TREASURY NOTE 4.000% 01/31/2031 DD 01/31/24 SEC ID: 91282CJX0	97.5550	600,000.000	578,324.44	585,330.00	0.66%	7,005.56
UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11 SEC ID: 91324PBQ4	102.5340	130,000.000	133,519.66	133,294.20	0.15%	-225.46
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	101.5900	120,000.000	119,873.73	121,908.00	0.14%	2,034.27
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22 SEC ID: 92212WAD2	105.5990	200,000.000	201,054.35	211,198.00	0.24%	10,143.65
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 SEC ID: 92343VEU4	95.9450	225,000.000	221,383.53	215,876.25	0.24%	-5,507.28
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21 SEC ID: 92343VGJ7	86.1730	118,000.000	102,231.77	101,684.14	0.11%	-547.63
VERUS SECURITIZATION 5 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 924921AA7	93.4550	263,095.312	257,588.24	245,875.72	0.28%	-11,712.52

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VOLKSWAGEN AUTO LOAN ENHA 1 A3 4.630% 07/20/2029 DD 11/26/24 SEC ID: 92868RAD0	100.1990	160,000.000	159,985.22	160,318.40	0.18%	333.18
VOYA FINANCIAL INC 3.650% 06/15/2026 DD 06/13/16 SEC ID: 929089AB6	98.3200	215,000.000	212,480.46	211,388.00	0.24%	-1,092.46
VOYA CLO 2015-3 L 3A A3R3 144A VAR RT 10/20/2031 DD 05/20/24 SEC ID: 92913UBG0	100.1757	250,000.000	250,000.00	250,439.25	0.28%	439.25
VOYA CLO 2014-4 L 4A A2RA 144A VAR RT 07/14/2031 DD 07/16/18 SEC ID: 92914RBA9	100.2396	300,000.000	294,131.55	300,718.80	0.34%	6,587.25
WALMART INC 2.500% 09/22/2041 DD 09/22/21 SEC ID: 931142EU3	68.8900	150,000.000	121,682.56	103,335.00	0.12%	-18,347.56
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 SEC ID: 94974BGL8	98.5920	100,000.000	99,137.16	98,592.00	0.11%	-545.16
WELLS FARGO COMMERCIAL RB1 A5 3.635% 03/15/2050 DD 03/01/17 SEC ID: 95000TBS4	95.6560	325,000.000	320,065.52	310,882.00	0.35%	-9,183.52
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19 SEC ID: 95000U2F9	97.6820	440,000.000	423,691.02	429,800.80	0.48%	6,109.78
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20 SEC ID: 95000U2J1	88.1940	450,000.000	389,304.51	396,873.00	0.45%	7,568.49
WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24 SEC ID: 95000U3K7	99.7150	300,000.000	299,851.75	299,145.00	0.34%	-706.75

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WELLNGTON IG FI PI 1 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WEST VIRGINIA ST ECON DEV AUTH VAR RT 12/01/2042 DD 06/01/22 SEC ID: 95648VBM0	100.0430	325,000.000	325,000.00	325,139.75	0.37%	139.75
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 SEC ID: 958667AE7	102.1480	20,000.000	19,953.01	20,429.60	0.02%	476.59
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	96.2690	235,000.000	243,535.23	226,232.15	0.25%	-17,303.08
WILLIS NORTH AMERICA INC 5.350% 05/15/2033 DD 05/17/23 SEC ID: 970648AM3	99.3780	250,000.000	241,141.41	248,445.00	0.28%	7,303.59
WISCONSIN ST GEN FUND ANNUAL A 4.346% 05/01/2029 DD 02/16/23 SEC ID: 977100HW9	99.0450	70,000.000	70,000.00	69,331.50	0.08%	-668.50
WORKDAY INC 3.700% 04/01/2029 DD 04/01/22 SEC ID: 98138HAH4	95.1010	150,000.000	143,193.79	142,651.50	0.16%	-542.29
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 SEC ID: NABK7K1Y1	94.0303	200,000.000	193,989.33	188,060.61	0.21%	-5,928.72
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		129,774,305.006	90,381,953.42	87,321,170.30	98.42%	-3,060,783.12
TOTAL FIXED INCOME SECURITIES		129,774,305.006	90,381,953.42	87,321,170.30	98.42%	-3,060,783.12
TOTAL ASSETS - BASE:		130,323,001.146	91,779,952.29	88,719,169.17	100.00%	-3,060,783.12

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CASH PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			13,983.97	13,983.97	0.50%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,798,118.220	2,798,118.22	2,798,118.22	99.50%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,798,118.220	2,812,102.19	2,812,102.19	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS		2,798,118.220	2,812,102.19	2,812,102.19	100.00%	0.00
TOTAL ASSETS - BASE:		2,798,118.220	2,812,102.19	2,812,102.19	100.00%	0.00

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PARAMETRIC US PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
DIVIDENDS RECEIVABLE			207,982.49	207,982.49	0.06%	0.00
INTEREST RECEIVABLE			2,423.16	2,423.16	0.00%	0.00
CASH			-3,123.10	-3,123.10	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	930,038.190	930,038.19	930,038.19	0.28%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**930,038.190**	**1,137,320.74**	**1,137,320.74**	**0.34%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**930,038.190**	**1,137,320.74**	**1,137,320.74**	**0.34%**	**0.00**
EQUITY						
U.S. DOLLAR						
AFLAC INC SEC ID: 001055102	103.4400	2,724.000	79,502.76	281,770.56	0.08%	202,267.80
AGCO CORP SEC ID: 001084102	93.4800	558.000	20,210.76	52,161.84	0.02%	31,951.08
AT&T INC SEC ID: 00206R102	22.7700	32,102.000	495,370.48	730,962.54	0.22%	235,592.06
ABBOTT LABORATORIES SEC ID: 002824100	113.1100	10,686.000	400,700.24	1,208,693.46	0.36%	807,993.22
ABBVIE INC SEC ID: 00287Y109	177.7000	10,892.000	326,377.18	1,935,508.40	0.58%	1,609,131.22
CONTRA ABIOMED INC SEC ID: 003CVR016	1.0200	247.000	0.00	251.94	0.00%	251.94
ACI WORLDWIDE INC SEC ID: 004498101	51.9100	492.000	5,180.76	25,539.72	0.01%	20,358.96
ACUITY BRANDS INC SEC ID: 00508Y102	292.1300	273.000	14,927.64	79,751.49	0.02%	64,823.85
ADOBE INC SEC ID: 00724F101	444.6800	3,068.000	108,142.53	1,364,278.24	0.41%	1,256,135.71
AECOM SEC ID: 00766T100	106.8200	1,410.000	30,098.87	150,616.20	0.05%	120,517.33

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PARAMETRIC US PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADVANCED MICRO DEVICES INC SEC ID: 007903107	120.7900	11,456.000	317,968.28	1,383,770.24	0.42%	1,065,801.96
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	115.6000	1,092.000	37,709.36	126,235.20	0.04%	88,525.84
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	184.9200	517.000	31,800.67	95,603.64	0.03%	63,802.97
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	134.3400	2,530.000	56,630.72	339,880.20	0.10%	283,249.48
AIRBNB INC SEC ID: 009066101	131.4100	2,294.000	219,598.15	301,454.54	0.09%	81,856.39
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	290.0400	1,484.000	92,760.39	430,419.36	0.13%	337,658.97
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	95.6500	1,000.000	40,851.93	95,650.00	0.03%	54,798.07
ALASKA AIR GROUP INC SEC ID: 011659109	64.7500	1,164.000	19,497.00	75,369.00	0.02%	55,872.00
ALBANY INTERNATIONAL CORP SEC ID: 012348108	79.9700	197.000	4,873.78	15,754.09	0.00%	10,880.31
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	97.5500	685.000	75,939.10	66,821.75	0.02%	-9,117.35
ALIGN TECHNOLOGY INC SEC ID: 016255101	208.5100	506.000	51,957.87	105,506.06	0.03%	53,548.19
ALLETE INC SEC ID: 018522300	64.8000	1,208.000	59,923.92	78,278.40	0.02%	18,354.48
ALLIANT ENERGY CORP SEC ID: 018802108	59.1400	1,276.000	28,484.41	75,462.64	0.02%	46,978.23
ALLSTATE CORP/THE SEC ID: 020002101	192.7900	2,141.000	57,828.48	412,763.39	0.12%	354,934.91
ALLY FINANCIAL INC SEC ID: 02005N100	36.0100	2,493.000	39,805.74	89,772.93	0.03%	49,967.19

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	235.3100	1,342.000	118,815.02	315,786.02	0.09%	196,971.00
ALPHABET INC SEC ID: 02079K107	190.4400	22,600.000	246,077.90	4,303,944.00	1.29%	4,057,866.10
ALPHABET INC SEC ID: 02079K305	189.3000	43,381.000	1,042,430.33	8,212,023.30	2.47%	7,169,592.97
ALTRIA GROUP INC SEC ID: 02209S103	52.2900	12,030.000	215,191.56	629,048.70	0.19%	413,857.14
AMAZON.COM INC SEC ID: 023135106	219.3900	52,837.000	2,042,408.83	11,591,909.43	3.48%	9,549,500.60
AMEREN CORP SEC ID: 023608102	89.1400	1,005.000	31,399.31	89,585.70	0.03%	58,186.39
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	92.2300	2,957.000	111,746.63	272,724.11	0.08%	160,977.48
AMERICAN EXPRESS CO SEC ID: 025816109	296.7900	4,376.000	241,865.65	1,298,753.04	0.39%	1,056,887.39
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	136.9300	657.000	28,277.42	89,963.01	0.03%	61,685.59
AMERICAN HOMES 4 RENT SEC ID: 02665T306	37.4200	1,644.000	27,451.24	61,518.48	0.02%	34,067.24
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	72.8000	4,564.000	111,953.96	332,259.20	0.10%	220,305.24
LOGILITY SUPPLY CHAIN SOLUTION SEC ID: 029683109	11.0800	604.000	5,031.32	6,692.32	0.00%	1,661.00
AMERICAN STATES WATER CO SEC ID: 029899101	77.7200	286.000	5,052.19	22,227.92	0.01%	17,175.73
AMERICAN TOWER CORP SEC ID: 03027X100	183.4100	2,539.000	194,506.29	465,677.99	0.14%	271,171.70
AMERICAN WATER WORKS CO INC SEC ID: 030420103	124.4900	1,698.000	92,284.56	211,384.02	0.06%	119,099.46

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Asset Detail
by Asset Type
12/31/2024

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
CENCORA INC SEC ID: 03073E105	224.6800	1,580.000	34,727.76	354,994.40	0.11%	320,266.64
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	532.4300	1,408.000	65,785.13	749,661.44	0.23%	683,876.31
AMETEK INC SEC ID: 031100100	180.2600	1,519.000	43,068.71	273,814.94	0.08%	230,746.23
AMGEN INC SEC ID: 031162100	260.6400	3,902.000	213,935.21	1,017,017.28	0.31%	803,082.07
AMPHENOL CORP SEC ID: 032095101	69.4500	6,526.000	32,139.70	453,230.70	0.14%	421,091.00
ANALOG DEVICES INC SEC ID: 032654105	212.4600	3,357.000	140,177.14	713,228.22	0.21%	573,051.08
ANAVEX LIFE SCIENCES CORP SEC ID: 032797300	10.7400	41,261.000	160,250.35	443,143.14	0.13%	282,892.79
ANSYS INC SEC ID: 03662Q105	337.3300	668.000	61,422.80	225,336.44	0.07%	163,913.64
ELEVANCE HEALTH INC SEC ID: 036752103	368.9000	1,231.000	177,877.92	454,115.90	0.14%	276,237.98
ANTERIX INC SEC ID: 03676C100	30.6700	1,022.000	24,568.88	31,344.74	0.01%	6,775.86
APOLLO COMMERCIAL REAL ESTATE SEC ID: 03762U105	8.6600	4,686.000	40,000.01	40,580.76	0.01%	580.75
APOLLO GLOBAL MANAGEMENT INC SEC ID: 03769M106	165.1600	2,069.000	66,778.14	341,716.04	0.10%	274,937.90
APPLE INC SEC ID: 037833100	250.4200	86,425.000	293,487.44	21,642,548.50	6.50%	21,349,061.06
APPFOLIO INC SEC ID: 03783C100	246.7200	981.000	31,990.41	242,032.32	0.07%	210,041.91
APPLE HOSPITALITY REIT INC SEC ID: 03784Y200	15.3500	4,148.000	35,719.28	63,671.80	0.02%	27,952.52

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Asset Detail
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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	239.4700	146.000	4,991.74	34,962.62	0.01%	29,970.88
APPLIED MATERIALS INC SEC ID: 038222105	162.6300	6,880.000	98,677.17	1,118,894.40	0.34%	1,020,217.23
APPLOVIN CORP SEC ID: 03831W108	323.8300	1,953.000	148,774.77	632,439.99	0.19%	483,665.22
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	50.5200	4,291.000	136,581.53	216,781.32	0.07%	80,199.79
ARCOSA INC SEC ID: 039653100	96.7400	566.000	4,958.15	54,754.84	0.02%	49,796.69
ARES MANAGEMENT CORP SEC ID: 03990B101	177.0300	1,435.000	60,261.01	254,038.05	0.08%	193,777.04
ARISTA NETWORKS INC SEC ID: 040413205	110.5300	5,120.000	47,075.64	565,913.60	0.17%	518,837.96
ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	141.3300	439.000	14,570.03	62,043.87	0.02%	47,473.84
ARROW ELECTRONICS INC SEC ID: 042735100	113.1200	835.000	27,989.20	94,455.20	0.03%	66,466.00
ARROW FINANCIAL CORP SEC ID: 042744102	28.7100	288.000	4,936.83	8,268.48	0.00%	3,331.65
ASHLAND INC SEC ID: 044186104	71.4600	633.000	18,522.24	45,234.18	0.01%	26,711.94
ASPEN AEROGELS INC SEC ID: 04523Y105	11.8800	23,941.000	175,851.64	284,419.08	0.09%	108,567.44
ASSOCIATED BANC-CORP SEC ID: 045487105	23.9000	2,515.000	30,143.21	60,108.50	0.02%	29,965.29
ASSURANT INC SEC ID: 04621X108	213.2200	364.000	10,782.18	77,612.08	0.02%	66,829.90
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	37.8800	1,210.000	14,442.71	45,834.80	0.01%	31,392.09

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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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	243.3800	1,711.000	188,082.05	416,423.18	0.13%	228,341.13
ATMOS ENERGY CORP SEC ID: 049560105	139.2700	489.000	25,088.54	68,103.03	0.02%	43,014.49
AUTODESK INC SEC ID: 052769106	295.5700	1,401.000	48,390.54	414,093.57	0.12%	365,703.03
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	292.7300	2,995.000	123,867.20	876,726.35	0.26%	752,859.15
AUTONATION INC SEC ID: 05329W102	169.8400	258.000	5,462.81	43,818.72	0.01%	38,355.91
AUTOZONE INC SEC ID: 053332102	3,202.0000	93.000	91,502.76	297,786.00	0.09%	206,283.24
AVANTOR INC SEC ID: 05352A100	21.0700	4,021.000	74,713.88	84,722.47	0.03%	10,008.59
AVERY DENNISON CORP SEC ID: 053611109	187.1300	364.000	15,777.66	68,115.32	0.02%	52,337.66
AVISTA CORP SEC ID: 05379B107	36.6300	365.000	9,993.70	13,369.95	0.00%	3,376.25
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	89.3500	1,461.000	31,891.32	130,540.35	0.04%	98,649.03
BWX TECHNOLOGIES INC SEC ID: 05605H100	111.3900	1,026.000	18,815.93	114,286.14	0.03%	95,470.21
BAKER HUGHES CO SEC ID: 05722G100	41.0200	7,358.000	211,422.34	301,825.16	0.09%	90,402.82
BALL CORP SEC ID: 058498106	55.1300	2,242.000	59,714.92	123,601.46	0.04%	63,886.54
BANCFIRST CORP SEC ID: 05945F103	117.1800	264.000	5,043.72	30,935.52	0.01%	25,891.80
BANK OF AMERICA CORP SEC ID: 060505104	43.9500	41,571.000	473,962.61	1,827,045.45	0.55%	1,353,082.84
BANK OF HAWAII CORP SEC ID: 062540109	71.2400	453.000	20,583.71	32,271.72	0.01%	11,688.01

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Asset Detail
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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	76.8300	3,349.000	90,692.61	257,303.67	0.08%	166,611.06
BAXTER INTERNATIONAL INC SEC ID: 071813109	29.1600	3,510.000	85,752.25	102,351.60	0.03%	16,599.35
BECTON DICKINSON & CO SEC ID: 075887109	226.8700	1,548.000	106,999.16	351,194.76	0.11%	244,195.60
BELLRING BRANDS INC SEC ID: 07831C103	75.3400	464.000	6,471.69	34,957.76	0.01%	28,486.07
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	45.4000	703.000	10,258.48	31,916.20	0.01%	21,657.72
W R BERKLEY CORP SEC ID: 084423102	58.5200	2,430.000	20,381.00	142,203.60	0.04%	121,822.60
BERKSHIRE HATHAWAY INC SEC ID: 084670702	453.2800	10,110.000	978,950.30	4,582,660.80	1.38%	3,603,710.50
BERRY GLOBAL GROUP INC SEC ID: 08579W103	64.6700	2,253.000	123,023.26	145,701.51	0.04%	22,678.25
BEST BUY CO INC SEC ID: 086516101	85.8000	1,441.000	17,464.92	123,637.80	0.04%	106,172.88
BIOGEN INC SEC ID: 09062X103	152.9200	1,076.000	75,200.83	164,541.92	0.05%	89,341.09
BIO-TECHNE CORP SEC ID: 09073M104	72.0300	1,832.000	69,937.55	131,958.96	0.04%	62,021.41
BLACK HILLS CORP SEC ID: 092113109	58.5200	166.000	4,968.38	9,714.32	0.00%	4,745.94
BLACKBAUD INC SEC ID: 09227Q100	73.9200	188.000	4,998.92	13,896.96	0.00%	8,898.04
BLACKSTONE INC SEC ID: 09260D107	172.4200	3,321.000	359,349.11	572,606.82	0.17%	213,257.71
BLACKROCK INC SEC ID: 09290D101	1,025.1100	809.000	229,922.57	829,313.99	0.25%	599,391.42
BOEING CO/THE SEC ID: 097023105	177.0000	3,667.000	308,130.90	649,059.00	0.19%	340,928.10

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Asset Detail
by Asset Type
12/31/2024

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
BOOKING HOLDINGS INC SEC ID: 09857L108	4,968.4200	242.000	116,375.32	1,202,357.64	0.36%	1,085,982.32
BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	128.7000	477.000	45,329.31	61,389.90	0.02%	16,060.59
BORGWARNER INC SEC ID: 099724106	31.7900	3,099.000	90,844.31	98,517.21	0.03%	7,672.90
BOSTON SCIENTIFIC CORP SEC ID: 101137107	89.3200	8,778.000	46,962.30	784,050.96	0.24%	737,088.66
BRANDYWINE REALTY TRUST SEC ID: 105368203	5.6000	24,126.000	122,106.12	135,105.60	0.04%	12,999.48
BRIDGEBIO PHARMA INC SEC ID: 10806X102	27.4400	17,229.000	97,607.28	472,763.76	0.14%	375,156.48
BRIGHTHOUSE FINANCIAL INC SEC ID: 10922N103	48.0400	1,278.000	30,721.73	61,395.12	0.02%	30,673.39
BRINK'S CO/THE SEC ID: 109696104	92.7700	979.000	36,007.95	90,821.83	0.03%	54,813.88
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	56.5600	10,264.000	260,324.07	580,531.84	0.17%	320,207.77
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	27.8400	3,496.000	37,744.32	97,328.64	0.03%	59,584.32
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	226.0900	685.000	14,727.50	154,871.65	0.05%	140,144.15
BROADCOM INC SEC ID: 11135F101	231.8400	24,595.000	666,425.88	5,702,104.80	1.71%	5,035,678.92
BROWN & BROWN INC SEC ID: 115236101	102.0200	282.000	3,551.79	28,769.64	0.01%	25,217.85
BROWN-FORMAN CORP SEC ID: 115637209	37.9800	1,890.000	31,184.88	71,782.20	0.02%	40,597.32
BRUNOS INC NEW SEC ID: 116881202	0.0000	49.000	490.00	0.00	0.00%	-490.00
BRUNSWICK CORP/DE SEC ID: 117043109	64.6800	1,091.000	28,145.61	70,565.88	0.02%	42,420.27

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Asset Detail
by Asset Type
12/31/2024

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
BURLINGTON STORES INC SEC ID: 122017106	285.0600	392.000	24,762.64	111,743.52	0.03%	86,980.88
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	195.4000	444.000	18,845.74	86,757.60	0.03%	67,911.86
CBRE GROUP INC SEC ID: 12504L109	131.2900	1,484.000	34,639.38	194,834.36	0.06%	160,194.98
CIGNA GROUP/THE SEC ID: 125523100	276.1400	2,179.000	100,888.88	601,709.06	0.18%	500,820.18
CME GROUP INC SEC ID: 12572Q105	232.2300	2,080.000	122,378.46	483,038.40	0.15%	360,659.94
CMS ENERGY CORP SEC ID: 125896100	66.6500	3,119.000	45,324.68	207,881.35	0.06%	162,556.67
CSX CORP SEC ID: 126408103	32.2700	11,869.000	42,676.18	383,012.63	0.11%	340,336.45
CVB FINANCIAL CORP SEC ID: 126600105	21.4100	563.000	4,954.40	12,053.83	0.00%	7,099.43
CVS HEALTH CORP SEC ID: 126650100	44.8900	7,492.000	249,221.15	336,315.88	0.10%	87,094.73
COTERRA ENERGY INC SEC ID: 127097103	25.5400	6,946.000	42,864.48	177,400.84	0.05%	134,536.36
CACTUS INC SEC ID: 127203107	58.3600	2,354.000	30,618.77	137,379.44	0.04%	106,760.67
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	300.4600	1,694.000	17,295.74	508,979.24	0.15%	491,683.50
CADENCE BANK SEC ID: 12740C103	34.4500	5,614.000	55,063.18	193,402.30	0.06%	138,339.12
CALERES INC SEC ID: 129500104	23.1600	6,255.000	41,319.27	144,865.80	0.04%	103,546.53
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	45.3300	472.000	9,888.40	21,395.76	0.01%	11,507.36
TOPGOLF CALLAWAY BRANDS CORP SEC ID: 131193104	7.8600	781.000	4,810.96	6,138.66	0.00%	1,327.70

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Asset Detail
by Asset Type
12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAMDEN PROPERTY TRUST SEC ID: 133131102	116.0400	701.000	48,485.96	81,344.04	0.02%	32,858.08
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	178.3200	3,032.000	165,732.09	540,666.24	0.16%	374,934.15
CARETRUST REIT INC SEC ID: 14174T107	27.0500	2,469.000	33,521.67	66,786.45	0.02%	33,264.78
CARLISLE COS INC SEC ID: 142339100	368.8400	386.000	18,311.84	142,372.24	0.04%	124,060.40
CARMAX INC SEC ID: 143130102	81.7600	1,478.000	46,310.80	120,841.28	0.04%	74,530.48
CARRIER GLOBAL CORP SEC ID: 14448C104	68.2600	6,373.000	84,115.81	435,020.98	0.13%	350,905.17
CARTER'S INC SEC ID: 146229109	54.1900	570.000	23,356.90	30,888.30	0.01%	7,531.40
CASEY'S GENERAL STORES INC SEC ID: 147528103	396.2300	173.000	9,824.67	68,547.79	0.02%	58,723.12
CATERPILLAR INC SEC ID: 149123101	362.7600	3,571.000	273,063.38	1,295,415.96	0.39%	1,022,352.58
CATHAY GENERAL BANCORP SEC ID: 149150104	47.6100	498.000	6,957.06	23,709.78	0.01%	16,752.72
CELANESE CORP SEC ID: 150870103	69.2100	1,095.000	35,554.65	75,784.95	0.02%	40,230.30
CELSIUS HOLDINGS INC SEC ID: 15118V207	26.3400	2,493.000	55,759.02	65,665.62	0.02%	9,906.60
CENTENE CORP SEC ID: 15135B101	60.5800	2,200.000	24,576.24	133,276.00	0.04%	108,699.76
CENTERPOINT ENERGY INC SEC ID: 15189T107	31.7300	4,068.000	57,228.91	129,077.64	0.04%	71,848.73
CENTRAL PACIFIC FINANCIAL CORP SEC ID: 154760409	29.0500	371.000	4,889.59	10,777.55	0.00%	5,887.96
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	342.7700	737.000	43,724.34	252,621.49	0.08%	208,897.15

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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHENIERE ENERGY INC SEC ID: 16411R208	214.8700	1,468.000	52,709.72	315,429.16	0.09%	262,719.44
EXPAND ENERGY CORP SEC ID: 165167735	99.5500	1,690.000	32,460.01	168,239.50	0.05%	135,779.49
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	121.3500	321.000	15,310.46	38,953.35	0.01%	23,642.89
CHEVRON CORP SEC ID: 166764100	144.8400	8,934.000	580,393.83	1,294,000.56	0.39%	713,606.73
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	60.3000	11,400.000	56,209.41	687,420.00	0.21%	631,210.59
CHURCH & DWIGHT CO INC SEC ID: 171340102	104.7100	1,497.000	54,769.80	156,750.87	0.05%	101,981.07
CIENA CORP SEC ID: 171779309	84.8100	1,253.000	15,324.19	106,266.93	0.03%	90,942.74
CINCINNATI FINANCIAL CORP SEC ID: 172062101	143.7000	791.000	22,258.74	113,666.70	0.03%	91,407.96
CISCO SYSTEMS INC SEC ID: 17275R102	59.2000	20,353.000	465,736.25	1,204,897.60	0.36%	739,161.35
CINTAS CORP SEC ID: 172908105	182.7000	988.000	107,084.38	180,507.60	0.05%	73,423.22
CITIGROUP INC SEC ID: 172967424	70.3900	7,243.000	260,045.77	509,834.77	0.15%	249,789.00
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	43.7600	5,046.000	102,749.64	220,812.96	0.07%	118,063.32
CIVITAS RESOURCES INC SEC ID: 17888H103	45.8700	2,947.000	31,876.80	135,178.89	0.04%	103,302.09
CLOROX CO/THE SEC ID: 189054109	162.4100	1,300.000	115,588.48	211,133.00	0.06%	95,544.52
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	1,259.9900	166.000	10,121.02	209,158.34	0.06%	199,037.32
COCA-COLA CO/THE SEC ID: 191216100	62.2600	21,406.000	520,624.78	1,332,737.56	0.40%	812,112.78

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Asset Detail
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12/31/2024

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
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	77.0700	850.000	28,584.60	65,509.50	0.02%	36,924.90
COGNEX CORP SEC ID: 192422103	35.8600	1,191.000	17,567.78	42,709.26	0.01%	25,141.48
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	76.9000	3,832.000	78,146.45	294,680.80	0.09%	216,534.35
COHERENT CORP SEC ID: 19247G107	94.7300	1,326.000	29,846.63	125,611.98	0.04%	95,765.35
ENOVIS CORP SEC ID: 194014502	43.8800	785.000	24,882.40	34,445.80	0.01%	9,563.40
COLGATE-PALMOLIVE CO SEC ID: 194162103	90.9100	5,922.000	185,496.58	538,369.02	0.16%	352,872.44
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	27.0100	963.000	19,134.65	26,010.63	0.01%	6,875.98
COMCAST CORP SEC ID: 20030N101	37.5300	21,427.000	353,559.03	804,155.31	0.24%	450,596.28
COMERICA INC SEC ID: 200340107	61.8500	1,132.000	36,393.14	70,014.20	0.02%	33,621.06
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	62.3100	1,715.000	34,035.09	106,861.65	0.03%	72,826.56
COMMUNITY FINANCIAL SYSTEM INC SEC ID: 203607106	61.6800	232.000	5,630.64	14,309.76	0.00%	8,679.12
CONAGRA BRANDS INC SEC ID: 205887102	27.7500	3,537.000	75,581.45	98,151.75	0.03%	22,570.30
CONCENTRA GROUP HOLDINGS PAREN SEC ID: 20603L102	19.7800	921.000	6,953.41	18,217.38	0.01%	11,263.97
CONMED CORP SEC ID: 207410101	68.4400	184.000	4,999.28	12,592.96	0.00%	7,593.68
CONOCOPHILLIPS SEC ID: 20825C104	99.1700	5,165.000	167,031.09	512,213.05	0.15%	345,181.96

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Asset Detail
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Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	23.8600	59.000	655.37	1,407.74	0.00%	752.37
CONSOLIDATED EDISON INC SEC ID: 209115104	89.2300	1,553.000	76,727.90	138,574.19	0.04%	61,846.29
CONSTELLATION BRANDS INC SEC ID: 21036P108	221.0000	613.000	147,553.04	135,473.00	0.04%	-12,080.04
CONSTELLATION ENERGY CORP SEC ID: 21037T109	223.7100	1,977.000	55,384.74	442,274.67	0.13%	386,889.93
COOPER COS INC/THE SEC ID: 216648501	91.9300	1,376.000	20,708.80	126,495.68	0.04%	105,786.88
COPART INC SEC ID: 217204106	57.3900	5,416.000	21,700.32	310,824.24	0.09%	289,123.92
CORNING INC SEC ID: 219350105	47.5200	5,611.000	96,120.31	266,634.72	0.08%	170,514.41
CORPAY INC SEC ID: 219948106	338.4200	612.000	73,759.07	207,113.04	0.06%	133,353.97
CORTEVA INC SEC ID: 22052L104	56.9600	3,855.000	121,206.89	219,580.80	0.07%	98,373.91
CORVEL CORP SEC ID: 221006109	111.2600	624.000	5,049.20	69,426.24	0.02%	64,377.04
COSTCO WHOLESALE CORP SEC ID: 22160K105	916.2700	2,694.000	184,013.73	2,468,431.38	0.74%	2,284,417.65
COSTAR GROUP INC SEC ID: 22160N109	71.5900	1,664.000	38,136.47	119,125.76	0.04%	80,989.29
COUPANG INC SEC ID: 22266T109	21.9800	6,647.000	161,161.51	146,101.06	0.04%	-15,060.45
CRANE CO SEC ID: 224408104	151.7500	564.000	13,216.37	85,587.00	0.03%	72,370.63
CRANE NXT CO SEC ID: 224441105	58.2200	564.000	7,115.83	32,836.08	0.01%	25,720.25
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	342.1600	1,094.000	125,986.97	374,323.04	0.11%	248,336.07

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CROWN CASTLE INC SEC ID: 22822V101	90.7600	2,765.000	176,007.62	250,951.40	0.08%	74,943.78
CROWN HOLDINGS INC SEC ID: 228368106	82.6900	783.000	28,362.84	64,746.27	0.02%	36,383.43
CUBESMART SEC ID: 229663109	42.8500	1,573.000	35,523.91	67,403.05	0.02%	31,879.14
CULLEN/FROST BANKERS INC SEC ID: 229899109	134.2500	566.000	31,956.36	75,985.50	0.02%	44,029.14
CUMMINS INC SEC ID: 231021106	348.6000	956.000	104,038.61	333,261.60	0.10%	229,222.99
CURTISS-WRIGHT CORP SEC ID: 231561101	354.8700	303.000	9,886.74	107,525.61	0.03%	97,638.87
DR HORTON INC SEC ID: 23331A109	139.8200	1,289.000	21,849.00	180,227.98	0.05%	158,378.98
DTE ENERGY CO SEC ID: 233331107	120.7500	1,843.000	80,359.82	222,542.25	0.07%	142,182.43
DT MIDSTREAM INC SEC ID: 23345M107	99.4300	921.000	14,356.28	91,575.03	0.03%	77,218.75
DANAHER CORP SEC ID: 235851102	229.5500	3,642.000	187,680.38	836,021.10	0.25%	648,340.72
DARDEN RESTAURANTS INC SEC ID: 237194105	186.6900	977.000	57,370.71	182,396.13	0.05%	125,025.42
DARLING INGREDIENTS INC SEC ID: 237266101	33.6900	1,793.000	24,331.01	60,406.17	0.02%	36,075.16
DATADOG INC SEC ID: 23804L103	142.8900	2,860.000	181,629.30	408,665.40	0.12%	227,036.10
DECKERS OUTDOOR CORP SEC ID: 243537107	203.0900	648.000	5,114.88	131,602.32	0.04%	126,487.44
DEERE & CO SEC ID: 244199105	423.7000	1,349.000	57,179.26	571,571.30	0.17%	514,392.04
DELEK US HOLDINGS INC SEC ID: 24665A103	18.5000	3,560.000	37,936.80	65,860.00	0.02%	27,923.20
DELL TECHNOLOGIES INC SEC ID: 24703L202	115.2400	1,380.000	161,223.50	159,031.20	0.05%	-2,192.30

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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
DELTA AIR LINES INC SEC ID: 247361702	60.5000	5,492.000	43,919.21	332,266.00	0.10%	288,346.79
DEVON ENERGY CORP SEC ID: 25179M103	32.7300	4,558.000	39,591.23	149,183.34	0.04%	109,592.11
DEXCOM INC SEC ID: 252131107	77.7700	2,152.000	34,926.96	167,361.04	0.05%	132,434.08
DIAMONDBACK ENERGY INC SEC ID: 25278X109	163.8300	2,677.000	67,687.66	438,572.91	0.13%	370,885.25
DIGITAL REALTY TRUST INC SEC ID: 253868103	177.3300	1,707.000	136,116.41	302,702.31	0.09%	166,585.90
DIGITALBRIDGE GROUP INC SEC ID: 25401T603	11.2800	7,030.000	65,100.89	79,298.40	0.02%	14,197.51
WALT DISNEY CO/THE SEC ID: 254687106	111.3500	10,686.000	343,726.60	1,189,886.10	0.36%	846,159.50
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	173.2300	3,333.000	80,232.42	577,375.59	0.17%	497,143.17
DOCUSIGN INC SEC ID: 256163106	89.9400	2,367.000	104,317.91	212,887.98	0.06%	108,570.07
DOLLAR GENERAL CORP SEC ID: 256677105	75.8200	1,272.000	66,204.24	96,443.04	0.03%	30,238.80
DOLLAR TREE INC SEC ID: 256746108	74.9400	1,666.000	53,713.75	124,850.04	0.04%	71,136.29
DOMINION ENERGY INC SEC ID: 25746U109	53.8600	5,408.000	224,250.01	291,274.88	0.09%	67,024.87
DOMINO'S PIZZA INC SEC ID: 25754A201	419.7600	351.000	15,029.82	147,335.76	0.04%	132,305.94
DONALDSON CO INC SEC ID: 257651109	67.3500	997.000	37,176.39	67,147.95	0.02%	29,971.56
DOORDASH INC SEC ID: 25809K105	167.7500	2,272.000	97,848.68	381,128.00	0.11%	283,279.32
DOVER CORP SEC ID: 260003108	187.6000	1,560.000	49,544.98	292,656.00	0.09%	243,111.02
DOW INC SEC ID: 260557103	40.1300	5,846.000	203,467.54	234,599.98	0.07%	31,132.44

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Asset Detail
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12/31/2024

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
DRAFTKINGS INC SEC ID: 26142V105	37.2000	9,370.000	107,619.45	348,564.00	0.10%	240,944.55
DROPBOX INC SEC ID: 26210C104	30.0400	2,245.000	38,405.72	67,439.80	0.02%	29,034.08
DUKE ENERGY CORP SEC ID: 26441C204	107.7400	4,333.000	230,698.79	466,837.42	0.14%	236,138.63
DUN & BRADSTREET HOLDINGS INC SEC ID: 26484T106	12.4600	13,748.000	158,450.70	171,300.08	0.05%	12,849.38
DUPONT DE NEMOURS INC SEC ID: 26614N102	76.2500	5,819.000	242,365.91	443,698.75	0.13%	201,332.84
DYCOM INDUSTRIES INC SEC ID: 267475101	174.0600	321.000	4,798.95	55,873.26	0.02%	51,074.31
EOG RESOURCES INC SEC ID: 26875P101	122.5800	2,082.000	73,240.52	255,211.56	0.08%	181,971.04
EQT CORP SEC ID: 26884L109	46.1100	5,823.000	40,096.35	268,498.53	0.08%	228,402.18
EPR PROPERTIES SEC ID: 26884U109	44.2800	1,336.000	35,874.51	59,158.08	0.02%	23,283.57
EAGLE MATERIALS INC SEC ID: 26969P108	246.7600	492.000	29,234.64	121,405.92	0.04%	92,171.28
EAST WEST BANCORP INC SEC ID: 27579R104	95.7600	1,560.000	28,969.20	149,385.60	0.04%	120,416.40
EASTMAN CHEMICAL CO SEC ID: 277432100	91.3200	1,800.000	85,532.00	164,376.00	0.05%	78,844.00
EBAY INC SEC ID: 278642103	61.9500	6,508.000	77,582.16	403,170.60	0.12%	325,588.44
ECOLAB INC SEC ID: 278865100	234.3200	1,478.000	67,732.24	346,324.96	0.10%	278,592.72
EDISON INTERNATIONAL SEC ID: 281020107	79.8400	2,251.000	95,489.92	179,719.84	0.05%	84,229.92
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	74.0300	3,060.000	89,095.52	226,531.80	0.07%	137,436.28

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Asset Detail
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12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ELANCO ANIMAL HEALTH INC SEC ID: 28414H103	12.1100	4,912.000	49,100.44	59,484.32	0.02%	10,383.88
ELECTRONIC ARTS INC SEC ID: 285512109	146.3000	2,358.000	67,778.14	344,975.40	0.10%	277,197.26
EMBECTA CORP SEC ID: 29082K105	20.6500	308.000	2,500.24	6,360.20	0.00%	3,859.96
EMCOR GROUP INC SEC ID: 29084Q100	453.9000	421.000	11,964.82	191,091.90	0.06%	179,127.08
EMERSON ELECTRIC CO SEC ID: 291011104	123.9300	4,080.000	211,213.50	505,634.40	0.15%	294,420.90
ASPEN TECHNOLOGY INC SEC ID: 29109X106	249.6300	223.000	40,619.45	55,667.49	0.02%	15,048.04
ENCORE CAPITAL GROUP INC SEC ID: 292554102	47.7700	1,331.000	29,892.60	63,581.87	0.02%	33,689.27
ENERSYS SEC ID: 29275Y102	92.4300	569.000	15,124.02	52,592.67	0.02%	37,468.65
ENTEGRIS INC SEC ID: 29362U104	99.0600	1,631.000	104,186.51	161,566.86	0.05%	57,380.35
ENTERGY CORP SEC ID: 29364G103	75.8200	2,394.000	97,533.76	181,513.08	0.05%	83,979.32
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	56.4000	390.000	5,190.90	21,996.00	0.01%	16,805.10
EQUIFAX INC SEC ID: 294429105	254.8500	775.000	26,793.85	197,508.75	0.06%	170,714.90
EQUINIX INC SEC ID: 29444U700	942.8900	416.000	176,280.69	392,242.24	0.12%	215,961.55
EQUITABLE HOLDINGS INC SEC ID: 29452E101	47.1700	2,781.000	45,446.54	131,179.77	0.04%	85,733.23
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	66.6000	800.000	36,140.81	53,280.00	0.02%	17,139.19
EQUITY RESIDENTIAL SEC ID: 29476L107	71.7600	1,945.000	98,237.86	139,573.20	0.04%	41,335.34

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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
ESAB CORP SEC ID: 29605J106	119.9400	785.000	21,033.30	94,152.90	0.03%	73,119.60
ESSENTIAL UTILITIES INC SEC ID: 29670G102	36.3200	4,556.000	144,814.88	165,473.92	0.05%	20,659.04
ESSEX PROPERTY TRUST INC SEC ID: 297178105	285.4400	353.000	51,867.81	100,760.32	0.03%	48,892.51
ETSY INC SEC ID: 29786A106	52.8900	769.000	39,011.37	40,672.41	0.01%	1,661.04
EVERCORE INC SEC ID: 29977A105	277.1900	740.000	18,206.96	205,120.60	0.06%	186,913.64
EVERGY INC SEC ID: 30034W106	61.5500	1,663.000	62,327.32	102,357.65	0.03%	40,030.33
EVERSOURCE ENERGY SEC ID: 30040W108	57.4300	2,324.000	108,160.82	133,467.32	0.04%	25,306.50
EVERUS CONSTRUCTION GROUP INC SEC ID: 300426103	65.7500	586.000	15,786.93	38,529.50	0.01%	22,742.57
EXACT SCIENCES CORP SEC ID: 30063P105	56.1900	2,875.000	57,573.57	161,546.25	0.05%	103,972.68
EXELON CORP SEC ID: 30161N101	37.6400	6,943.000	166,366.27	261,334.52	0.08%	94,968.25
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	110.7700	1,707.000	102,284.44	189,084.39	0.06%	86,799.95
EXTRA SPACE STORAGE INC SEC ID: 30225T102	149.6000	1,684.000	111,912.73	251,926.40	0.08%	140,013.67
EXXON MOBIL CORP SEC ID: 30231G102	107.5700	23,649.000	1,334,515.12	2,543,922.93	0.76%	1,209,407.81
FMC CORP SEC ID: 302491303	48.6100	475.000	25,323.34	23,089.75	0.01%	-2,233.59
META PLATFORMS INC SEC ID: 30303M102	585.5100	12,781.000	829,401.42	7,483,403.31	2.25%	6,654,001.89
FASTENAL CO SEC ID: 311900104	71.9100	3,802.000	121,714.65	273,401.82	0.08%	151,687.17

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FEDEX CORP SEC ID: 31428X106	281.3300	1,905.000	204,255.43	535,933.65	0.16%	331,678.22
F5 INC SEC ID: 315616102	251.4700	629.000	54,594.92	158,174.63	0.05%	103,579.71
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	80.7700	2,656.000	80,841.01	214,525.12	0.06%	133,684.11
FIFTH THIRD BANCORP SEC ID: 316773100	42.2800	7,553.000	111,010.68	319,340.84	0.10%	208,330.16
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	18.5900	2,510.000	9,638.40	46,660.90	0.01%	37,022.50
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	2,113.0200	169.000	40,820.80	357,100.38	0.11%	316,279.58
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	16.9200	1,067.000	5,217.63	18,053.64	0.01%	12,836.01
FIRST FINANCIAL BANCORP SEC ID: 320209109	26.8800	3,654.000	37,161.39	98,219.52	0.03%	61,058.13
FIRST HORIZON CORP SEC ID: 320517105	20.1400	6,724.000	54,813.52	135,421.36	0.04%	80,607.84
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	50.1300	887.000	10,226.50	44,465.31	0.01%	34,238.81
FIRST SOLAR INC SEC ID: 336433107	176.2400	745.000	16,928.87	131,298.80	0.04%	114,369.93
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	103.6000	129.000	5,020.68	13,364.40	0.00%	8,343.72
FISERV INC SEC ID: 337738108	205.4200	4,361.000	72,799.33	895,836.62	0.27%	823,037.29
FIRSTENERGY CORP SEC ID: 337932107	39.7800	5,868.000	161,873.78	233,429.04	0.07%	71,555.26
FORD MOTOR CO SEC ID: 345370860	9.9000	15,963.000	139,297.37	158,033.70	0.05%	18,736.33
FORTINET INC SEC ID: 34959E109	94.4800	5,240.000	66,337.37	495,075.20	0.15%	428,737.83

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORTIVE CORP SEC ID: 34959J108	75.0000	1,638.000	24,638.06	122,850.00	0.04%	98,211.94
FORTUNE BRANDS INNOVATIONS INC SEC ID: 34964C106	68.3300	1,423.000	24,166.51	97,233.59	0.03%	73,067.08
FORTREA HOLDINGS INC SEC ID: 34965K107	18.6500	831.000	7,832.55	15,498.15	0.00%	7,665.60
FOUR CORNERS PROPERTY TRUST IN SEC ID: 35086T109	27.1400	105.000	1,592.30	2,849.70	0.00%	1,257.40
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	97.4500	228.000	5,180.16	22,218.60	0.01%	17,038.44
FRANKLIN RESOURCES INC SEC ID: 354613101	20.2900	3,856.000	65,363.83	78,238.24	0.02%	12,874.41
FREEPORT-MCMORAN INC SEC ID: 35671D857	38.0800	9,585.000	52,843.86	364,996.80	0.11%	312,152.94
HB FULLER CO SEC ID: 359694106	67.4800	228.000	5,344.32	15,385.44	0.00%	10,041.12
GATX CORP SEC ID: 361448103	154.9600	293.000	10,624.18	45,403.28	0.01%	34,779.10
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	43.5000	2,308.000	70,986.95	100,398.00	0.03%	29,411.05
GE HEALTHCARE TECHNOLOGIES INC SEC ID: 36266G107	78.1800	2,009.000	61,536.10	157,063.62	0.05%	95,527.52
ARTHUR J GALLAGHER & CO SEC ID: 363576109	283.8500	696.000	19,508.88	197,559.60	0.06%	178,050.72
GAP INC/THE SEC ID: 364760108	23.6300	4,873.000	37,112.89	115,148.99	0.03%	78,036.10
GARTNER INC SEC ID: 366651107	484.4700	916.000	40,923.64	443,774.52	0.13%	402,850.88

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GE VERNOVA INC SEC ID: 36828A101	328.9300	1,511.000	48,438.45	497,013.23	0.15%	448,574.78
GENERAL DYNAMICS CORP SEC ID: 369550108	263.4900	2,284.000	194,658.10	601,811.16	0.18%	407,153.06
GE AEROSPACE SEC ID: 369604301	166.7900	6,027.000	186,033.56	1,005,243.33	0.30%	819,209.77
GENERAL MILLS INC SEC ID: 370334104	63.7700	4,469.000	127,235.56	284,988.13	0.09%	157,752.57
GENERAL MOTORS CO SEC ID: 37045V100	53.2700	1,711.000	34,927.14	91,144.97	0.03%	56,217.83
GENTEX CORP SEC ID: 371901109	28.7300	1,502.000	30,037.49	43,152.46	0.01%	13,114.97
GENUINE PARTS CO SEC ID: 372460105	116.7600	1,473.000	64,646.82	171,987.48	0.05%	107,340.66
GILEAD SCIENCES INC SEC ID: 375558103	92.3700	8,554.000	203,546.74	790,132.98	0.24%	586,586.24
GLACIER BANCORP INC SEC ID: 37637Q105	50.2200	882.000	11,015.07	44,294.04	0.01%	33,278.97
GLOBAL PAYMENTS INC SEC ID: 37940X102	112.0600	2,118.000	48,456.53	237,343.08	0.07%	188,886.55
GLOBE LIFE INC SEC ID: 37959E102	111.5200	991.000	32,511.27	110,516.32	0.03%	78,005.05
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	572.6200	1,410.000	181,777.55	807,394.20	0.24%	625,616.65
GRACO INC SEC ID: 384109104	84.2900	1,643.000	17,673.20	138,488.47	0.04%	120,815.27
GRAHAM HOLDINGS CO SEC ID: 384637104	871.9200	19.000	4,433.51	16,566.48	0.00%	12,132.97
WW GRAINGER INC SEC ID: 384802104	1,054.0500	180.000	80,184.33	189,729.00	0.06%	109,544.67
GRAND CANYON EDUCATION INC SEC ID: 38526M106	163.8000	377.000	5,108.35	61,752.60	0.02%	56,644.25
GRANITE CONSTRUCTION INC SEC ID: 387328107	87.7100	2,449.000	33,225.68	214,801.79	0.06%	181,576.11

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Asset Detail
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12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GREAT LAKES DREDGE & DOCK CORP SEC ID: 390607109	11.2900	21,374.000	115,751.62	241,312.46	0.07%	125,560.84
GRIFFON CORP SEC ID: 398433102	71.2700	1,066.000	10,247.88	75,973.82	0.02%	65,725.94
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	421.4800	152.000	5,973.60	64,064.96	0.02%	58,091.36
GUESS? INC SEC ID: 401617105	14.0600	4,688.000	31,953.72	65,913.28	0.02%	33,959.56
HF SINCLAIR CORP SEC ID: 403949100	35.0500	3,006.000	60,230.21	105,360.30	0.03%	45,130.09
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	48.9600	379.000	4,839.83	18,555.84	0.01%	13,716.01
HCA HEALTHCARE INC SEC ID: 40412C101	300.1500	1,037.000	58,865.22	311,255.55	0.09%	252,390.33
HP INC SEC ID: 40434L105	32.6300	7,736.000	99,948.45	252,425.68	0.08%	152,477.23
HAEMONETICS CORP SEC ID: 405024100	78.0800	604.000	18,038.46	47,160.32	0.01%	29,121.86
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	154.6600	142.000	6,178.42	21,961.72	0.01%	15,783.30
HARLEY-DAVIDSON INC SEC ID: 412822108	30.1300	1,857.000	35,893.75	55,951.41	0.02%	20,057.66
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	109.4000	2,263.000	55,768.39	247,572.20	0.07%	191,803.81
HASBRO INC SEC ID: 418056107	55.9100	1,882.000	90,206.91	105,222.62	0.03%	15,015.71
HECLA MINING CO SEC ID: 422704106	4.9100	20,549.000	32,986.14	100,895.59	0.03%	67,909.45
HEICO CORP SEC ID: 422806109	237.7400	800.000	13,959.17	190,192.00	0.06%	176,232.83

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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	175.3000	544.000	15,939.20	95,363.20	0.03%	79,424.00
HERITAGE COMMERCE CORP SEC ID: 426927109	9.3800	6,710.000	40,569.62	62,939.80	0.02%	22,370.18
HERC HOLDINGS INC SEC ID: 42704L104	189.3300	373.000	47,333.70	70,620.09	0.02%	23,286.39
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	24.5000	385.000	4,966.50	9,432.50	0.00%	4,466.00
HERSHEY CO/THE SEC ID: 427866108	169.3500	965.000	56,178.17	163,422.75	0.05%	107,244.58
HESS CORP SEC ID: 42809H107	133.0100	747.000	74,229.39	99,358.47	0.03%	25,129.08
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	21.3500	5,291.000	36,089.42	112,962.85	0.03%	76,873.43
HILLENBRAND INC SEC ID: 431571108	30.7800	1,845.000	36,563.67	56,789.10	0.02%	20,225.43
HILLTOP HOLDINGS INC SEC ID: 432748101	28.6300	785.000	9,252.00	22,474.55	0.01%	13,222.55
HILTON GRAND VACATIONS INC SEC ID: 43283X105	38.9500	2,025.000	35,979.12	78,873.75	0.02%	42,894.63
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	247.1600	671.000	168,984.64	165,844.36	0.05%	-3,140.28
HOLOGIC INC SEC ID: 436440101	72.0900	1,911.000	35,479.86	137,763.99	0.04%	102,284.13
HOME BANCSHARES INC/AR SEC ID: 436893200	28.3000	836.000	4,932.40	23,658.80	0.01%	18,726.40
HOME DEPOT INC/THE SEC ID: 437076102	388.9900	5,411.000	198,097.15	2,104,824.89	0.63%	1,906,727.74
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	225.8900	4,383.000	243,100.04	990,075.87	0.30%	746,975.83
HORIZON BANCORP INC/IN SEC ID: 440407104	16.1100	3,986.000	36,113.38	64,214.46	0.02%	28,101.08

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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
HORMEL FOODS CORP SEC ID: 440452100	31.3700	5,374.000	106,492.66	168,582.38	0.05%	62,089.72
HUBSPOT INC SEC ID: 443573100	696.7700	337.000	60,151.86	234,811.49	0.07%	174,659.63
HUMANA INC SEC ID: 444859102	253.7100	1,170.000	74,670.22	296,840.70	0.09%	222,170.48
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	170.6600	450.000	20,574.00	76,797.00	0.02%	56,223.00
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	16.2700	16,765.000	107,210.65	272,766.55	0.08%	165,555.90
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	188.9700	344.000	12,961.36	65,005.68	0.02%	52,044.32
HUNTSMAN CORP SEC ID: 447011107	18.0300	2,133.000	26,136.75	38,457.99	0.01%	12,321.24
HURON CONSULTING GROUP INC SEC ID: 447462102	124.2600	165.000	4,851.00	20,502.90	0.01%	15,651.90
HYATT HOTELS CORP SEC ID: 448579102	156.9800	514.000	19,943.20	80,687.72	0.02%	60,744.52
IAC INC SEC ID: 44891N208	43.1400	2,462.000	116,716.11	106,210.68	0.03%	-10,505.43
HYLIION HOLDINGS CORP SEC ID: 449109107	2.6100	101,870.000	254,496.63	265,880.70	0.08%	11,384.07
ICF INTERNATIONAL INC SEC ID: 44925C103	119.2100	198.000	4,950.00	23,603.58	0.01%	18,653.58
CRESCENT ENERGY CO SEC ID: 44952J104	14.6100	5,317.000	52,776.23	77,681.37	0.02%	24,905.14
ITT INC SEC ID: 45073V108	142.8800	788.000	15,320.78	112,589.44	0.03%	97,268.66
IDACORP INC SEC ID: 451107106	109.2800	315.000	15,032.32	34,423.20	0.01%	19,390.88

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IDEX CORP SEC ID: 45167R104	209.2900	287.000	14,860.69	60,066.23	0.02%	45,205.54
IDEXX LABORATORIES INC SEC ID: 45168D104	413.4400	473.000	17,683.10	195,557.12	0.06%	177,874.02
ILLINOIS TOOL WORKS INC SEC ID: 452308109	253.5600	2,349.000	105,882.81	595,612.44	0.18%	489,729.63
IMAX CORP SEC ID: 45245E109	25.6000	3,629.000	30,978.51	92,902.40	0.03%	61,923.89
INCYTE CORP SEC ID: 45337C102	69.0700	1,211.000	19,460.77	83,643.77	0.03%	64,183.00
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	19.8400	3,537.000	32,633.82	70,174.08	0.02%	37,540.26
INDEPENDENT BANK CORP SEC ID: 453836108	64.1900	1,090.000	38,998.06	69,967.10	0.02%	30,969.04
INDEPENDENT BANK CORP/MI SEC ID: 453838609	34.8300	2,880.000	36,115.59	100,310.40	0.03%	64,194.81
INGERSOLL RAND INC SEC ID: 45687V106	90.4600	2,163.000	15,650.68	195,664.98	0.06%	180,014.30
INGEVITY CORP SEC ID: 45688C107	40.7500	341.000	6,107.18	13,895.75	0.00%	7,788.57
INGLES MARKETS INC SEC ID: 457030104	64.4400	337.000	5,048.26	21,716.28	0.01%	16,668.02
INGREDION INC SEC ID: 457187102	137.5600	412.000	20,064.33	56,674.72	0.02%	36,610.39
INSIGHT ENTERPRISES INC SEC ID: 45765U103	152.1000	305.000	5,072.15	46,390.50	0.01%	41,318.35
INNOSPEC INC SEC ID: 45768S105	110.0600	156.000	4,873.11	17,169.36	0.01%	12,296.25
INSULET CORP SEC ID: 45784P101	261.0700	729.000	87,907.69	190,320.03	0.06%	102,412.34
INTEL CORP SEC ID: 458140100	20.0500	25,955.000	540,993.04	520,397.75	0.16%	-20,595.29

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTEGER HOLDINGS CORP SEC ID: 45826H109	132.5200	883.000	26,896.18	117,015.16	0.04%	90,118.98
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	176.6700	1,135.000	18,637.04	200,520.45	0.06%	181,883.41
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	149.0100	2,848.000	121,385.91	424,380.48	0.13%	302,994.57
INTERDIGITAL INC SEC ID: 45867G101	193.7200	700.000	31,906.00	135,604.00	0.04%	103,698.00
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	63.1600	1,182.000	19,053.84	74,655.12	0.02%	55,601.28
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	219.8300	4,089.000	321,804.29	898,884.87	0.27%	577,080.58
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	84.5500	2,487.000	166,010.16	210,275.85	0.06%	44,265.69
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	28.0200	3,696.000	36,512.41	103,561.92	0.03%	67,049.51
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	83.5200	3,666.000	33,567.23	306,184.32	0.09%	272,617.09
INTUIT INC SEC ID: 461202103	628.5000	1,627.000	53,066.88	1,022,569.50	0.31%	969,502.62
INTUITIVE SURGICAL INC SEC ID: 46120E602	521.9600	2,472.000	100,457.09	1,290,285.12	0.39%	1,189,828.03
INVITATION HOMES INC SEC ID: 46187W107	31.9700	3,556.000	79,315.49	113,685.32	0.03%	34,369.83
IQVIA HOLDINGS INC SEC ID: 46266C105	196.5100	577.000	52,639.59	113,386.27	0.03%	60,746.68
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	29.0200	6,064.000	54,328.24	175,977.28	0.05%	121,649.04

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Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JPMORGAN CHASE & CO SEC ID: 46625H100	239.7100	18,242.000	737,888.90	4,372,789.82	1.31%	3,634,900.92
JACK IN THE BOX INC SEC ID: 466367109	41.6400	225.000	5,033.25	9,369.00	0.00%	4,335.75
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	78.4000	2,833.000	35,438.02	222,107.20	0.07%	186,669.18
JOHNSON & JOHNSON SEC ID: 478160104	144.6200	14,172.000	914,218.20	2,049,554.64	0.62%	1,135,336.44
JONES LANG LASALLE INC SEC ID: 48020Q107	253.1400	428.000	31,668.94	108,343.92	0.03%	76,674.98
ZIFF DAVIS INC SEC ID: 48123V102	54.3400	180.000	4,238.52	9,781.20	0.00%	5,542.68
JUNIPER NETWORKS INC SEC ID: 48203R104	37.4500	4,480.000	84,359.44	167,776.00	0.05%	83,416.56
KLA CORP SEC ID: 482480100	630.1200	583.000	68,155.85	367,359.96	0.11%	299,204.11
KKR & CO INC SEC ID: 48251W104	147.9100	1,740.000	134,184.84	257,363.40	0.08%	123,178.56
KB HOME SEC ID: 48666K109	65.7200	1,596.000	12,943.56	104,889.12	0.03%	91,945.56
KENNAMETAL INC SEC ID: 489170100	24.0200	1,535.000	30,912.22	36,870.70	0.01%	5,958.48
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	9.9900	17,011.000	146,044.44	169,939.89	0.05%	23,895.45
KEURIG DR PEPPER INC SEC ID: 49271V100	32.1200	1,505.000	40,933.47	48,340.60	0.01%	7,407.13
KEYCORP SEC ID: 493267108	17.1400	6,436.000	51,101.84	110,313.04	0.03%	59,211.20
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	160.6300	1,385.000	36,591.34	222,472.55	0.07%	185,881.21
KFORCE INC SEC ID: 493732101	56.7000	426.000	5,197.20	24,154.20	0.01%	18,957.00
KIMBERLY-CLARK CORP SEC ID: 494368103	131.0400	1,900.000	119,036.49	248,976.00	0.07%	129,939.51

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KIMCO REALTY CORP SEC ID: 49446R109	23.4300	3,660.000	38,306.90	85,753.80	0.03%	47,446.90
KITE REALTY GROUP TRUST SEC ID: 49803T300	25.2400	8,825.000	74,666.99	222,743.00	0.07%	148,076.01
KNIFE RIVER CORP SEC ID: 498894104	101.6400	586.000	15,106.33	59,561.04	0.02%	44,454.71
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	53.0400	1,228.000	33,419.42	65,133.12	0.02%	31,713.70
KONTOOR BRANDS INC SEC ID: 50050N103	85.4100	176.000	2,492.49	15,032.16	0.00%	12,539.67
KORN FERRY SEC ID: 500643200	67.4500	1,332.000	33,897.74	89,843.40	0.03%	55,945.66
KRAFT HEINZ CO/THE SEC ID: 500754106	30.7100	2,401.000	68,372.99	73,734.71	0.02%	5,361.72
KROGER CO/THE SEC ID: 501044101	61.1500	7,912.000	90,643.20	483,818.80	0.15%	393,175.60
KRONOS WORLDWIDE INC SEC ID: 50105F105	9.7500	11,668.000	103,325.14	113,763.00	0.03%	10,437.86
LKQ CORP SEC ID: 501889208	36.7500	2,677.000	57,427.76	98,379.75	0.03%	40,951.99
LCI INDUSTRIES SEC ID: 50189K103	103.3900	506.000	37,223.49	52,315.34	0.02%	15,091.85
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	326.5100	622.000	20,223.92	203,089.22	0.06%	182,865.30
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	210.2800	1,141.000	44,322.60	239,929.48	0.07%	195,606.88
LABCORP HOLDINGS INC SEC ID: 504922105	229.3200	831.000	47,771.56	190,564.92	0.06%	142,793.36
LA-Z-BOY INC SEC ID: 505336107	43.5700	514.000	4,821.32	22,394.98	0.01%	17,573.66
LAM RESEARCH CORP SEC ID: 512807306	72.2300	6,630.000	16,265.60	478,884.90	0.14%	462,619.30

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LAMAR ADVERTISING CO SEC ID: 512816109	121.7400	766.000	18,621.46	93,252.84	0.03%	74,631.38
LAMB WESTON HOLDINGS INC SEC ID: 513272104	66.8300	820.000	13,565.92	54,800.60	0.02%	41,234.68
LANCASTER COLONY CORP SEC ID: 513847103	173.1400	292.000	35,809.08	50,556.88	0.02%	14,747.80
LANDSTAR SYSTEM INC SEC ID: 515098101	171.8600	356.000	34,532.00	61,182.16	0.02%	26,650.16
LAS VEGAS SANDS CORP SEC ID: 517834107	51.3600	1,337.000	42,234.15	68,668.32	0.02%	26,434.17
LATTICE SEMICONDUCTOR CORP SEC ID: 518415104	56.6500	1,948.000	34,786.54	110,354.20	0.03%	75,567.66
LEAR CORP SEC ID: 521865204	94.7000	803.000	38,882.32	76,044.10	0.02%	37,161.78
LEIDOS HOLDINGS INC SEC ID: 525327102	144.0600	1,002.000	27,957.76	144,348.12	0.04%	116,390.36
LENNAR CORP SEC ID: 526057104	136.3700	3,189.000	111,141.77	434,883.93	0.13%	323,742.16
LENNAR CORP SEC ID: 526057302	132.1500	13.000	395.56	1,717.95	0.00%	1,322.39
LENNOX INTERNATIONAL INC SEC ID: 526107107	609.3000	38.000	2,405.40	23,153.40	0.01%	20,748.00
LIBERTY ENERGY INC SEC ID: 53115L104	19.8900	10,985.000	35,761.17	218,491.65	0.07%	182,730.48
ELI LILLY & CO SEC ID: 532457108	772.0000	5,457.000	497,079.37	4,212,804.00	1.26%	3,715,724.63
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	187.4700	278.000	9,980.20	52,116.66	0.02%	42,136.46
LITTELFUSE INC SEC ID: 537008104	235.6500	275.000	32,692.25	64,803.75	0.02%	32,111.50
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	129.5000	826.000	37,070.88	106,967.00	0.03%	69,896.12

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LIVERAMP HOLDINGS INC SEC ID: 53815P108	30.3700	924.000	11,400.69	28,061.88	0.01%	16,661.19
LOCKHEED MARTIN CORP SEC ID: 539830109	485.9400	906.000	77,971.28	440,261.64	0.13%	362,290.36
LOEWS CORP SEC ID: 540424108	84.6900	1,204.000	37,407.26	101,966.76	0.03%	64,559.50
LOWE'S COS INC SEC ID: 548661107	246.8000	4,649.000	133,208.26	1,147,373.20	0.34%	1,014,164.94
LULULEMON ATHLETICA INC SEC ID: 550021109	382.4100	860.000	92,845.56	328,872.60	0.10%	236,027.04
LYFT INC SEC ID: 55087P104	12.9000	5,534.000	59,940.45	71,388.60	0.02%	11,448.15
M&T BANK CORP SEC ID: 55261F104	188.0100	1,670.000	118,151.28	313,976.70	0.09%	195,825.42
MDU RESOURCES GROUP INC SEC ID: 552690109	18.0200	2,344.000	18,554.80	42,238.88	0.01%	23,684.08
MGE ENERGY INC SEC ID: 55277P104	93.9600	721.000	35,571.64	67,745.16	0.02%	32,173.52
MGM RESORTS INTERNATIONAL SEC ID: 552953101	34.6500	3,013.000	30,503.52	104,400.45	0.03%	73,896.93
MKS INSTRUMENTS INC SEC ID: 55306N104	104.3900	313.000	14,856.87	32,674.07	0.01%	17,817.20
MRC GLOBAL INC SEC ID: 55345K103	12.7800	17,168.000	120,764.80	219,407.04	0.07%	98,642.24
MSA SAFETY INC SEC ID: 553498106	165.7700	381.000	34,262.70	63,158.37	0.02%	28,895.67
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	74.6900	750.000	45,074.34	56,017.50	0.02%	10,943.16
MSCI INC SEC ID: 55354G100	600.0100	302.000	11,030.49	181,203.02	0.05%	170,172.53
MACERICH CO/THE SEC ID: 554382101	19.9200	6,167.000	41,478.07	122,846.64	0.04%	81,368.57
VERIS RESIDENTIAL INC SEC ID: 554489104	16.6300	3,223.000	40,083.00	53,598.49	0.02%	13,515.49

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
STEVEN MADDEN LTD SEC ID: 556269108	42.5200	1,071.000	18,714.14	45,538.92	0.01%	26,824.78
MAGNERA CORP SEC ID: 55939A107	18.1700	270.000	2,877.18	4,905.90	0.00%	2,028.72
MAGNOLIA OIL & GAS CORP SEC ID: 559663109	23.3800	10,057.000	47,513.30	235,132.66	0.07%	187,619.36
MANPOWERGROUP INC SEC ID: 56418H100	57.7200	412.000	15,714.52	23,780.64	0.01%	8,066.12
MARATHON PETROLEUM CORP SEC ID: 56585A102	139.5000	4,362.000	98,831.04	608,499.00	0.18%	509,667.96
MARKEL GROUP INC SEC ID: 570535104	1,726.2300	90.000	51,289.94	155,360.70	0.05%	104,070.76
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	226.0400	129.000	3,102.45	29,159.16	0.01%	26,056.71
MARSH & MCLENNAN COS INC SEC ID: 571748102	212.4100	3,608.000	107,513.60	766,375.28	0.23%	658,861.68
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	278.9400	2,687.000	122,502.44	749,511.78	0.23%	627,009.34
MARTEN TRANSPORT LTD SEC ID: 573075108	15.6100	3,042.000	19,670.81	47,485.62	0.01%	27,814.81
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	516.5000	217.000	26,181.24	112,080.50	0.03%	85,899.26
MARVELL TECHNOLOGY INC SEC ID: 573874104	110.4500	5,452.000	113,873.63	602,173.40	0.18%	488,299.77
MASCO CORP SEC ID: 574599106	72.5700	2,938.000	42,183.77	213,210.66	0.06%	171,026.89
MASTEC INC SEC ID: 576323109	136.1400	356.000	6,497.00	48,465.84	0.01%	41,968.84
MASTERCARD INC SEC ID: 57636Q104	526.5700	4,895.000	135,702.59	2,577,560.15	0.77%	2,441,857.56
MASTERBRAND INC SEC ID: 57638P104	14.6100	1,423.000	3,886.52	20,790.03	0.01%	16,903.51

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MATCH GROUP INC SEC ID: 57667L107	32.7100	654.000	8,005.00	21,392.34	0.01%	13,387.34
MATSON INC SEC ID: 57686G105	134.8400	500.000	8,942.86	67,420.00	0.02%	58,477.14
MATTEL INC SEC ID: 577081102	17.7300	4,676.000	37,529.90	82,905.48	0.02%	45,375.58
MATTERPORT INC SEC ID: 577096100	4.7400	78,536.000	143,215.40	372,260.64	0.11%	229,045.24
MAXLINEAR INC SEC ID: 57776J100	19.7800	2,703.000	32,995.11	53,465.34	0.02%	20,470.23
MCCORMICK & CO INC/MD SEC ID: 579780206	76.2400	882.000	23,031.29	67,243.68	0.02%	44,212.39
MCDONALD'S CORP SEC ID: 580135101	289.8900	4,382.000	174,187.13	1,270,297.98	0.38%	1,096,110.85
MCKESSON CORP SEC ID: 58155Q103	569.9100	1,459.000	78,024.99	831,498.69	0.25%	753,473.70
MERCK & CO INC SEC ID: 58933Y105	99.4800	16,037.000	637,316.45	1,595,360.76	0.48%	958,044.31
MERCURY SYSTEMS INC SEC ID: 589378108	42.0000	944.000	16,567.20	39,648.00	0.01%	23,080.80
MERITAGE HOMES CORP SEC ID: 59001A102	153.8200	221.000	5,049.85	33,994.22	0.01%	28,944.37
MESA LABORATORIES INC SEC ID: 59064R109	131.8700	94.000	5,018.66	12,395.78	0.00%	7,377.12
METLIFE INC SEC ID: 59156R108	81.8800	2,341.000	74,592.28	191,681.08	0.06%	117,088.80
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,223.6800	170.000	51,214.42	208,025.60	0.06%	156,811.18
MICROSOFT CORP SEC ID: 594918104	421.5000	43,063.000	1,934,502.48	18,151,054.50	5.45%	16,216,552.02
MICROSTRATEGY INC SEC ID: 594972408	289.6200	1,036.000	411,592.26	300,046.32	0.09%	-111,545.94

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	57.3500	2,090.000	77,986.77	119,861.50	0.04%	41,874.73
MICRON TECHNOLOGY INC SEC ID: 595112103	84.1600	5,087.000	44,119.98	428,121.92	0.13%	384,001.94
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	154.5700	686.000	48,141.18	106,035.02	0.03%	57,893.84
MIDDLEBY CORP/THE SEC ID: 596278101	135.4500	351.000	10,661.04	47,542.95	0.01%	36,881.91
MODERNA INC SEC ID: 60770K107	41.5800	2,302.000	64,281.24	95,717.16	0.03%	31,435.92
MOHAWK INDUSTRIES INC SEC ID: 608190104	119.1300	358.000	20,413.16	42,648.54	0.01%	22,235.38
MOLINA HEALTHCARE INC SEC ID: 60855R100	291.0500	304.000	37,848.00	88,479.20	0.03%	50,631.20
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	59.7300	8,903.000	171,359.49	531,776.19	0.16%	360,416.70
MONGODB INC SEC ID: 60937P106	232.8100	778.000	128,420.76	181,126.18	0.05%	52,705.42
MONSTER BEVERAGE CORP SEC ID: 61174X109	52.5600	4,376.000	95,243.70	230,002.56	0.07%	134,758.86
MOODY'S CORP SEC ID: 615369105	473.3700	332.000	14,046.22	157,158.84	0.05%	143,112.62
MOOG INC SEC ID: 615394202	196.8400	221.000	9,483.64	43,501.64	0.01%	34,018.00
MORGAN STANLEY SEC ID: 617446448	125.7200	9,040.000	199,765.16	1,136,508.80	0.34%	936,743.64
MORNINGSTAR INC SEC ID: 617700109	336.7600	83.000	4,849.69	27,951.08	0.01%	23,101.39
MOTOROLA SOLUTIONS INC SEC ID: 620076307	462.2300	704.000	83,983.33	325,409.92	0.10%	241,426.59
MUELLER INDUSTRIES INC SEC ID: 624756102	79.3600	952.000	8,653.68	75,550.72	0.02%	66,897.04

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MURPHY USA INC SEC ID: 626755102	501.7500	350.000	9,641.63	175,612.50	0.05%	165,970.87
NRG ENERGY INC SEC ID: 629377508	90.2200	3,632.000	35,993.12	327,679.04	0.10%	291,685.92
NVR INC SEC ID: 62944T105	8,178.9000	17.000	24,190.33	139,041.30	0.04%	114,850.97
NCR ATLEOS CORP SEC ID: 63001N106	33.9200	2,792.000	39,895.95	94,704.64	0.03%	54,808.69
NASDAQ INC SEC ID: 631103108	77.3100	2,214.000	22,396.95	171,164.34	0.05%	148,767.39
NATERA INC SEC ID: 632307104	158.3000	2,751.000	106,647.51	435,483.30	0.13%	328,835.79
NNN REIT INC SEC ID: 637417106	40.8500	1,237.000	37,136.29	50,531.45	0.02%	13,395.16
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	37.9100	1,765.000	22,680.25	66,911.15	0.02%	44,230.90
NEOGEN CORP SEC ID: 640491106	12.1400	8,901.000	100,897.83	108,058.14	0.03%	7,160.31
NERDWALLET INC SEC ID: 64082B102	13.3000	12,771.000	130,077.63	169,854.30	0.05%	39,776.67
NETAPP INC SEC ID: 64110D104	116.0800	1,045.000	27,505.61	121,303.60	0.04%	93,797.99
NETFLIX INC SEC ID: 64110L106	891.3200	2,521.000	170,261.62	2,247,017.72	0.67%	2,076,756.10
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	136.5000	577.000	30,927.20	78,760.50	0.02%	47,833.30
NEW JERSEY RESOURCES CORP SEC ID: 646025106	46.6500	1,549.000	40,720.46	72,260.85	0.02%	31,540.39
RITHM CAPITAL CORP SEC ID: 64828T201	10.8300	5,453.000	40,711.64	59,055.99	0.02%	18,344.35
NEW YORK TIMES CO/THE SEC ID: 650111107	52.0500	1,539.000	12,161.41	80,104.95	0.02%	67,943.54

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEWMONT CORP SEC ID: 651639106	37.2200	3,547.000	92,869.47	132,019.34	0.04%	39,149.87
NEWS CORP SEC ID: 65249B109	27.5400	3,343.000	30,581.98	92,066.22	0.03%	61,484.24
NEXTERA ENERGY INC SEC ID: 65339F101	71.6900	12,072.000	262,053.55	865,441.68	0.26%	603,388.13
NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	41.7500	1,597.000	47,780.82	66,674.75	0.02%	18,893.93
NIKE INC SEC ID: 654106103	75.6700	5,376.000	88,404.14	406,801.92	0.12%	318,397.78
NISOURCE INC SEC ID: 65473P105	36.7600	1,904.000	15,455.01	69,991.04	0.02%	54,536.03
NORFOLK SOUTHERN CORP SEC ID: 655844108	234.7000	2,220.000	95,872.93	521,034.00	0.16%	425,161.07
NORTHERN TRUST CORP SEC ID: 665859104	102.5000	414.000	25,073.58	42,435.00	0.01%	17,361.42
NORTHROP GRUMMAN CORP SEC ID: 666807102	469.2900	845.000	52,314.62	396,550.05	0.12%	344,235.43
NUCOR CORP SEC ID: 670346105	116.7100	1,654.000	65,092.97	193,038.34	0.06%	127,945.37
NUTANIX INC SEC ID: 67059N108	61.1800	1,961.000	44,470.67	119,973.98	0.04%	75,503.31
NVIDIA CORP SEC ID: 67066G104	134.2900	141,500.000	135,947.03	19,002,035.00	5.70%	18,866,087.97
O-I GLASS INC SEC ID: 67098H104	10.8400	4,978.000	33,233.15	53,961.52	0.02%	20,728.37
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	1,185.8000	512.000	84,510.64	607,129.60	0.18%	522,618.96
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	49.4100	6,208.000	64,661.32	306,737.28	0.09%	242,075.96
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	26.0800	7,572.000	27,074.90	197,477.76	0.06%	170,402.86

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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
OCEANFIRST FINANCIAL CORP SEC ID: 675234108	18.1000	784.000	10,339.79	14,190.40	0.00%	3,850.61
OIL STATES INTERNATIONAL INC SEC ID: 678026105	5.0600	13,465.000	35,889.22	68,132.90	0.02%	32,243.68
OKTA INC SEC ID: 679295105	78.8000	1,309.000	89,925.73	103,149.20	0.03%	13,223.47
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	176.4000	866.000	31,537.81	152,762.40	0.05%	121,224.59
OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	36.1900	1,639.000	15,193.53	59,315.41	0.02%	44,121.88
OMNICOM GROUP INC SEC ID: 681919106	86.0400	1,714.000	80,191.38	147,472.56	0.04%	67,281.18
ONE GAS INC SEC ID: 68235P108	69.2500	321.000	6,291.99	22,229.25	0.01%	15,937.26
ONEOK INC SEC ID: 682680103	100.4000	1,699.000	160,840.83	170,579.60	0.05%	9,738.77
ORACLE CORP SEC ID: 68389X105	166.6400	11,541.000	206,213.45	1,923,192.24	0.58%	1,716,978.79
ORMAT TECHNOLOGIES INC SEC ID: 686688102	67.7200	809.000	14,788.52	54,785.48	0.02%	39,996.96
OTIS WORLDWIDE CORP SEC ID: 68902V107	92.6100	1,985.000	64,919.95	183,830.85	0.06%	118,910.90
OTTER TAIL CORP SEC ID: 689648103	73.8400	937.000	25,055.38	69,188.08	0.02%	44,132.70
OUTFRONT MEDIA INC SEC ID: 69007J106	17.7400	8,595.000	105,110.03	152,475.30	0.05%	47,365.27
OWENS CORNING SEC ID: 690742101	170.3200	1,078.000	28,408.02	183,604.96	0.06%	155,196.94
OXFORD INDUSTRIES INC SEC ID: 691497309	78.7800	155.000	5,068.50	12,210.90	0.00%	7,142.40
PBF ENERGY INC SEC ID: 69318G106	26.5500	5,933.000	36,759.78	157,521.15	0.05%	120,761.37

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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
PG&E CORP SEC ID: 69331C108	20.1800	9,611.000	69,605.29	193,949.98	0.06%	124,344.69
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	192.8500	2,976.000	227,546.10	573,921.60	0.17%	346,375.50
TXNM ENERGY INC SEC ID: 69349H107	49.1700	941.000	23,032.11	46,268.97	0.01%	23,236.86
PPG INDUSTRIES INC SEC ID: 693506107	119.4500	1,446.000	76,750.37	172,724.70	0.05%	95,974.33
PTC INC SEC ID: 69370C100	183.8700	996.000	22,294.00	183,134.52	0.05%	160,840.52
PACCAR INC SEC ID: 693718108	104.0200	3,867.000	97,811.90	402,245.34	0.12%	304,433.44
PACKAGING CORP OF AMERICA SEC ID: 695156109	225.1300	525.000	19,952.55	118,193.25	0.04%	98,240.70
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	75.6300	10,057.000	212,354.34	760,610.91	0.23%	548,256.57
PALO ALTO NETWORKS INC SEC ID: 697435105	181.9600	3,738.000	49,189.70	680,166.48	0.20%	630,976.78
PAPA JOHN'S INTERNATIONAL INC SEC ID: 698813102	41.0700	718.000	12,974.26	29,488.26	0.01%	16,514.00
PAR PACIFIC HOLDINGS INC SEC ID: 69888T207	16.3900	3,409.000	25,178.54	55,873.51	0.02%	30,694.97
PARK NATIONAL CORP SEC ID: 700658107	171.4300	81.000	5,158.89	13,885.83	0.00%	8,726.94
PARKER-HANNIFIN CORP SEC ID: 701094104	636.0300	1,301.000	67,930.06	827,475.03	0.25%	759,544.97
PATTERSON-UTI ENERGY INC SEC ID: 703481101	8.2600	14,786.000	31,275.17	122,132.36	0.04%	90,857.19
PAYCHEX INC SEC ID: 704326107	140.2200	2,137.000	101,301.84	299,650.14	0.09%	198,348.30
PAYPAL HOLDINGS INC SEC ID: 70450Y103	85.3500	6,179.000	124,441.87	527,377.65	0.16%	402,935.78
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	13.5500	3,259.000	36,359.14	44,159.45	0.01%	7,800.31

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	152.4400	710.000	10,799.10	108,232.40	0.03%	97,433.30
PEPSICO INC SEC ID: 713448108	152.0600	6,401.000	440,995.19	973,336.06	0.29%	532,340.87
REVVITY INC SEC ID: 714046109	111.6100	1,648.000	119,399.30	183,933.28	0.06%	64,533.98
PFIZER INC SEC ID: 717081103	26.5300	19,767.000	443,980.87	524,418.51	0.16%	80,437.64
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	120.3500	9,068.000	436,603.09	1,091,333.80	0.33%	654,730.71
PHILLIPS 66 SEC ID: 718546104	113.9300	3,757.000	101,823.49	428,035.01	0.13%	326,211.52
PHINIA INC SEC ID: 71880K101	48.1700	277.000	4,434.62	13,343.09	0.00%	8,908.47
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	84.7700	361.000	14,934.57	30,601.97	0.01%	15,667.40
PINTEREST INC SEC ID: 72352L106	29.0000	3,251.000	64,763.48	94,279.00	0.03%	29,515.52
PLEXUS CORP SEC ID: 729132100	156.4800	336.000	10,175.50	52,577.28	0.02%	42,401.78
POOL CORP SEC ID: 73278L105	340.9400	303.000	8,683.98	103,304.82	0.03%	94,620.84
POST HOLDINGS INC SEC ID: 737446104	114.4600	366.000	13,905.22	41,892.36	0.01%	27,987.14
POTLATCHDELTIC CORP SEC ID: 737630103	39.2500	923.000	29,681.45	36,227.75	0.01%	6,546.30
POWER INTEGRATIONS INC SEC ID: 739276103	61.7000	642.000	16,587.72	39,611.40	0.01%	23,023.68
PREMIER FINANCIAL CORP SEC ID: 74052F108	25.5700	732.000	5,223.11	18,717.24	0.01%	13,494.13
T ROWE PRICE GROUP INC SEC ID: 74144T108	113.0900	1,841.000	87,703.03	208,198.69	0.06%	120,495.66
PRIMO BRANDS CORP SEC ID: 741623102	30.7700	5,744.000	75,452.44	176,742.88	0.05%	101,290.44

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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
PRIMIS FINANCIAL CORP SEC ID: 74167B109	11.6600	4,993.000	41,224.21	58,218.38	0.02%	16,994.17
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	77.4100	4,104.000	137,917.84	317,690.64	0.10%	179,772.80
PROCTER & GAMBLE CO/THE SEC ID: 742718109	167.6500	12,589.000	831,961.43	2,110,545.85	0.63%	1,278,584.42
PROGRESSIVE CORP/THE SEC ID: 743315103	239.6100	3,363.000	66,217.47	805,808.43	0.24%	739,590.96
PROLOGIS INC SEC ID: 74340W103	105.7000	7,277.000	297,778.97	769,178.90	0.23%	471,399.93
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	118.5300	1,643.000	88,749.08	194,744.79	0.06%	105,995.71
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	84.4900	3,830.000	127,133.50	323,596.70	0.10%	196,463.20
PUBLIC STORAGE SEC ID: 74460D109	299.4400	985.000	102,523.50	294,948.40	0.09%	192,424.90
PULTEGROUP INC SEC ID: 745867101	108.9000	2,959.000	63,366.67	322,235.10	0.10%	258,868.43
QUAKER CHEMICAL CORP SEC ID: 747316107	140.7600	122.000	4,941.00	17,172.72	0.01%	12,231.72
QUALCOMM INC SEC ID: 747525103	153.6200	7,488.000	328,741.13	1,150,306.56	0.35%	821,565.43
QUEST DIAGNOSTICS INC SEC ID: 74834L100	150.8600	643.000	54,963.20	97,002.98	0.03%	42,039.78
RB GLOBAL INC SEC ID: 74935Q107	90.2100	580.000	23,146.02	52,321.80	0.02%	29,175.78
RLI CORP SEC ID: 749607107	164.8300	166.000	4,999.09	27,361.78	0.01%	22,362.69
RLJ LODGING TRUST SEC ID: 74965L101	10.2100	4,399.000	35,592.91	44,913.79	0.01%	9,320.88
RMR GROUP INC/THE SEC ID: 74967R106	20.6400	36.000	468.00	743.04	0.00%	275.04

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RPM INTERNATIONAL INC SEC ID: 749685103	123.0600	752.000	19,908.98	92,541.12	0.03%	72,632.14
RXO INC SEC ID: 74982T103	23.8400	1,214.000	8,169.36	28,941.76	0.01%	20,772.40
RANGE RESOURCES CORP SEC ID: 75281A109	35.9800	7,216.000	14,037.28	259,631.68	0.08%	245,594.40
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	155.3300	1,677.000	34,333.78	260,488.41	0.08%	226,154.63
RAYONIER INC SEC ID: 754907103	26.1000	2,402.000	61,006.41	62,692.20	0.02%	1,685.79
RTX CORP SEC ID: 75513E101	115.7200	9,290.000	256,017.81	1,075,038.80	0.32%	819,020.99
REALTY INCOME CORP SEC ID: 756109104	53.4100	2,662.000	130,081.24	142,177.42	0.04%	12,096.18
REDFIN CORP SEC ID: 75737F108	7.8700	23,002.000	105,009.13	181,025.74	0.05%	76,016.61
REDWIRE CORP SEC ID: 75776W103	16.4600	23,430.000	213,407.78	385,657.80	0.12%	172,250.02
REGENCY CENTERS CORP SEC ID: 758849103	73.9300	1,125.000	41,101.25	83,171.25	0.02%	42,070.00
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	712.3300	486.000	157,708.96	346,192.38	0.10%	188,483.42
REGIONS FINANCIAL CORP SEC ID: 7591EP100	23.5200	6,294.000	41,552.58	148,034.88	0.04%	106,482.30
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	213.6300	526.000	28,049.28	112,369.38	0.03%	84,320.10
RELIANCE INC SEC ID: 759509102	269.2600	473.000	23,309.44	127,359.98	0.04%	104,050.54
RENASANT CORP SEC ID: 75970E107	35.7500	345.000	4,988.70	12,333.75	0.00%	7,345.05
REPLIGEN CORP SEC ID: 759916109	143.9400	360.000	37,396.80	51,818.40	0.02%	14,421.60

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Asset Detail
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12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REPUBLIC SERVICES INC SEC ID: 760759100	201.1800	2,615.000	85,410.90	526,085.70	0.16%	440,674.80
RESMED INC SEC ID: 761152107	228.6900	1,226.000	61,239.40	280,373.94	0.08%	219,134.54
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	17.3600	5,874.000	53,859.59	101,972.64	0.03%	48,113.05
REX AMERICAN RESOURCES CORP SEC ID: 761624105	41.6900	2,067.000	31,990.27	86,173.23	0.03%	54,182.96
REXFORD INDUSTRIAL REALTY INC SEC ID: 76169C100	38.6600	1,192.000	25,127.36	46,082.72	0.01%	20,955.36
RINGCENTRAL INC SEC ID: 76680R206	35.0100	1,541.000	31,451.46	53,950.41	0.02%	22,498.95
RIVIAN AUTOMOTIVE INC SEC ID: 76954A103	13.3000	19,249.000	177,153.24	256,011.70	0.08%	78,858.46
ROBERT HALF INC SEC ID: 770323103	70.4600	924.000	28,297.13	65,105.04	0.02%	36,807.91
ROBINHOOD MARKETS INC SEC ID: 770700102	37.2600	7,168.000	162,324.36	267,079.68	0.08%	104,755.32
ROBLOX CORP SEC ID: 771049103	57.8600	3,866.000	126,519.85	223,686.76	0.07%	97,166.91
ROCKWELL AUTOMATION INC SEC ID: 773903109	285.7900	1,048.000	60,101.96	299,507.92	0.09%	239,405.96
ROLLINS INC SEC ID: 775711104	46.3500	1,283.000	46,109.60	59,467.05	0.02%	13,357.45
ROPER TECHNOLOGIES INC SEC ID: 776696106	519.8500	485.000	89,528.49	252,127.25	0.08%	162,598.76
ROSS STORES INC SEC ID: 778296103	151.2700	1,283.000	69,104.39	194,079.41	0.06%	124,975.02
ROYAL GOLD INC SEC ID: 780287108	131.8500	922.000	96,038.96	121,565.70	0.04%	25,526.74
RUSH ENTERPRISES INC SEC ID: 781846209	54.7900	618.000	5,042.88	33,860.22	0.01%	28,817.34

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Asset Detail
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Report ID: GL8013
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
S&P GLOBAL INC SEC ID: 78409V104	498.0300	1,899.000	262,511.07	945,758.97	0.28%	683,247.90
SBA COMMUNICATIONS CORP SEC ID: 78410G104	203.8000	378.000	16,315.65	77,036.40	0.02%	60,720.75
SEI INVESTMENTS CO SEC ID: 784117103	82.4800	1,749.000	35,319.39	144,257.52	0.04%	108,938.13
SJW GROUP SEC ID: 784305104	49.2200	214.000	4,962.66	10,533.08	0.00%	5,570.42
SLM CORP SEC ID: 78442P106	27.5800	2,501.000	14,947.14	68,977.58	0.02%	54,030.44
SPS COMMERCE INC SEC ID: 78463M107	183.9900	1,392.000	33,421.92	256,114.08	0.08%	222,692.16
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	75.7800	1,361.000	39,821.97	103,136.58	0.03%	63,314.61
SALESFORCE INC SEC ID: 79466L302	334.3300	4,967.000	306,975.05	1,660,617.11	0.50%	1,353,642.06
SANDY SPRING BANCORP INC SEC ID: 800363103	33.7100	276.000	4,832.76	9,303.96	0.00%	4,471.20
SANMINA CORP SEC ID: 801056102	75.6700	1,407.000	12,883.59	106,467.69	0.03%	93,584.10
SAUL CENTERS INC SEC ID: 804395101	38.8000	1,710.000	41,944.97	66,348.00	0.02%	24,403.03
HENRY SCHEIN INC SEC ID: 806407102	69.2000	932.000	27,493.26	64,494.40	0.02%	37,001.14
SCHLUMBERGER LTD SEC ID: 806857108	38.3400	4,554.000	77,946.71	174,600.36	0.05%	96,653.65
CHARLES SCHWAB CORP/THE SEC ID: 808513105	74.0100	9,486.000	157,867.32	702,058.86	0.21%	544,191.54
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	111.7800	612.000	34,124.75	68,409.36	0.02%	34,284.61
SEALED AIR CORP SEC ID: 81211K100	33.8300	1,606.000	39,188.13	54,330.98	0.02%	15,142.85

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Asset Detail
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12/31/2024

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
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	18.8500	1,142.000	8,124.91	21,526.70	0.01%	13,401.79
SEMPRA SEC ID: 816851109	87.7200	2,978.000	78,923.46	261,230.16	0.08%	182,306.70
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	71.2600	265.000	9,877.89	18,883.90	0.01%	9,006.01
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	79.8200	1,811.000	14,958.86	144,554.02	0.04%	129,595.16
SERVICENOW INC SEC ID: 81762P102	1,060.1200	1,321.000	220,291.83	1,400,418.52	0.42%	1,180,126.69
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	339.9300	1,200.000	150,032.70	407,916.00	0.12%	257,883.30
SILGAN HOLDINGS INC SEC ID: 827048109	52.0500	248.000	4,968.68	12,908.40	0.00%	7,939.72
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	22.1800	404.000	4,930.82	8,960.72	0.00%	4,029.90
SIMON PROPERTY GROUP INC SEC ID: 828806109	172.2100	2,470.000	140,486.25	425,358.70	0.13%	284,872.45
SIMPSON MANUFACTURING CO INC SEC ID: 829073105	165.8300	725.000	27,661.94	120,226.75	0.04%	92,564.81
SIRIUS XM HOLDINGS INC SEC ID: 829933100	22.8000	3,039.000	67,374.29	69,289.20	0.02%	1,914.91
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001C108	48.1900	1,411.000	32,254.41	67,996.09	0.02%	35,741.68
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	88.6800	815.000	12,632.50	72,274.20	0.02%	59,641.70
A O SMITH CORP SEC ID: 831865209	68.2100	832.000	12,858.56	56,750.72	0.02%	43,892.16
J M SMUCKER CO/THE SEC ID: 832696405	110.1200	741.000	79,398.90	81,598.92	0.02%	2,200.02
SNAP-ON INC SEC ID: 833034101	339.4800	284.000	14,603.28	96,412.32	0.03%	81,809.04

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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
SOLVENTUM CORP SEC ID: 83444M101	66.0600	896.000	42,797.52	59,189.76	0.02%	16,392.24
SONOCO PRODUCTS CO SEC ID: 835495102	48.8500	693.000	21,755.05	33,853.05	0.01%	12,098.00
SOTERA HEALTH CO SEC ID: 83601L102	13.6800	15,275.000	104,104.12	208,962.00	0.06%	104,857.88
SOUTHSTATE CORP SEC ID: 840441109	99.4800	268.000	6,934.43	26,660.64	0.01%	19,726.21
SOUTHERN CO/THE SEC ID: 842587107	82.3200	3,808.000	132,745.41	313,474.56	0.09%	180,729.15
SOUTHERN COPPER CORP SEC ID: 84265V105	91.1300	1,158.000	59,869.27	105,528.54	0.03%	45,659.27
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	31.7600	345.000	5,037.90	10,957.20	0.00%	5,919.30
SOUTHWEST AIRLINES CO SEC ID: 844741108	33.6200	4,521.000	37,786.12	151,996.02	0.05%	114,209.90
SPIRE INC SEC ID: 84857L101	67.8300	1,285.000	66,214.62	87,161.55	0.03%	20,946.93
SPROUTS FARMERS MARKET INC SEC ID: 85208M102	127.0700	2,069.000	33,264.17	262,907.83	0.08%	229,643.66
BLOCK INC SEC ID: 852234103	84.9900	3,341.000	144,678.13	283,951.59	0.09%	139,273.46
STARBUCKS CORP SEC ID: 855244109	91.2500	7,831.000	134,016.61	714,578.75	0.21%	580,562.14
STEEL DYNAMICS INC SEC ID: 858119100	114.0700	1,509.000	35,322.23	172,131.63	0.05%	136,809.40
STIFEL FINANCIAL CORP SEC ID: 860630102	106.0800	1,089.000	24,700.72	115,521.12	0.03%	90,820.40
STRATEGIC EDUCATION INC SEC ID: 86272C103	93.4200	138.000	4,953.81	12,891.96	0.00%	7,938.15
STRYKER CORP SEC ID: 863667101	360.0500	2,431.000	142,096.40	875,281.55	0.26%	733,185.15
STURM RUGER & CO INC SEC ID: 864159108	35.3700	115.000	3,192.40	4,067.55	0.00%	875.15

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SUN COMMUNITIES INC SEC ID: 866674104	122.9700	361.000	28,887.22	44,392.17	0.01%	15,504.95
SYLVAMO CORP SEC ID: 871332102	79.0200	93.000	2,197.35	7,348.86	0.00%	5,151.51
SYNOPSYS INC SEC ID: 871607107	485.3600	923.000	23,407.28	447,987.28	0.13%	424,580.00
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	51.2300	2,070.000	36,012.65	106,046.10	0.03%	70,033.45
TD SYNNEX CORP SEC ID: 87162W100	117.2800	315.000	8,039.52	36,943.20	0.01%	28,903.68
SYNCHRONY FINANCIAL SEC ID: 87165B103	65.0000	5,516.000	97,279.66	358,540.00	0.11%	261,260.34
SYSCO CORP SEC ID: 871829107	76.4600	3,169.000	137,923.02	242,301.74	0.07%	104,378.72
TFS FINANCIAL CORP SEC ID: 87240R107	12.5600	3,907.000	47,885.29	49,071.92	0.01%	1,186.63
TJX COS INC/THE SEC ID: 872540109	120.8100	4,966.000	38,918.83	599,942.46	0.18%	561,023.63
T-MOBILE US INC SEC ID: 872590104	220.7300	3,295.000	118,172.06	727,305.35	0.22%	609,133.29
TPG RE FINANCE TRUST INC SEC ID: 87266M107	8.5000	6,065.000	30,360.32	51,552.50	0.02%	21,192.18
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	184.0800	1,075.000	90,637.65	197,886.00	0.06%	107,248.35
TARGET CORP SEC ID: 87612E106	135.1800	1,922.000	119,747.12	259,815.96	0.08%	140,068.84
TEGNA INC SEC ID: 87901J105	18.2900	2,166.000	14,843.68	39,616.14	0.01%	24,772.46
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	464.1300	229.000	14,788.97	106,285.77	0.03%	91,496.80
TELEFLEX INC SEC ID: 879369106	177.9800	269.000	14,883.77	47,876.62	0.01%	32,992.85

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Asset Detail
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12/31/2024

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
TELEPHONE AND DATA SYSTEMS INC SEC ID: 879433829	34.1100	6,667.000	47,640.72	227,411.37	0.07%	179,770.65
TENABLE HOLDINGS INC SEC ID: 88025T102	39.3800	3,453.000	101,126.10	135,979.14	0.04%	34,853.04
TENET HEALTHCARE CORP SEC ID: 88033G407	126.2300	2,070.000	33,011.15	261,296.10	0.08%	228,284.95
TERADYNE INC SEC ID: 880770102	125.9200	1,238.000	17,109.16	155,888.96	0.05%	138,779.80
TERRENO REALTY CORP SEC ID: 88146M101	59.1400	1,110.000	25,241.40	65,645.40	0.02%	40,404.00
TESLA INC SEC ID: 88160R101	403.8400	15,806.000	1,111,496.19	6,383,095.04	1.92%	5,271,598.85
TETRA TECH INC SEC ID: 88162G103	39.8400	1,960.000	8,874.88	78,086.40	0.02%	69,211.52
TEXAS CAPITAL BANCSHARES INC SEC ID: 88224Q107	78.2000	1,306.000	33,836.93	102,129.20	0.03%	68,292.27
TEXAS INSTRUMENTS INC SEC ID: 882508104	187.5100	5,601.000	220,168.34	1,050,243.51	0.32%	830,075.17
TEXAS ROADHOUSE INC SEC ID: 882681109	180.4300	787.000	33,235.01	141,998.41	0.04%	108,763.40
TEXTRON INC SEC ID: 883203101	76.4900	1,748.000	31,848.56	133,704.52	0.04%	101,855.96
ODP CORP/THE SEC ID: 88337F105	22.7400	2,029.000	30,541.45	46,139.46	0.01%	15,598.01
TRADE DESK INC/THE SEC ID: 88339J105	117.5300	3,746.000	68,501.22	440,267.38	0.13%	371,766.16
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	520.2300	2,104.000	109,505.96	1,094,563.92	0.33%	985,057.96
THOR INDUSTRIES INC SEC ID: 885160101	95.7100	237.000	7,245.09	22,683.27	0.01%	15,438.18
3M CO SEC ID: 88579Y101	129.0900	3,584.000	225,406.46	462,658.56	0.14%	237,252.10

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOAST INC SEC ID: 888787108	36.4500	3,646.000	61,361.17	132,896.70	0.04%	71,535.53
TOLL BROTHERS INC SEC ID: 889478103	125.9500	1,306.000	28,007.74	164,490.70	0.05%	136,482.96
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	34.0600	395.000	5,100.49	13,453.70	0.00%	8,353.21
TRACTOR SUPPLY CO SEC ID: 892356106	53.0600	4,045.000	27,229.54	214,627.70	0.06%	187,398.16
TRANSDIGM GROUP INC SEC ID: 893641100	1,267.2800	350.000	115,835.66	443,548.00	0.13%	327,712.34
TRANSUNION SEC ID: 89400J107	92.7100	1,573.000	157,265.67	145,832.83	0.04%	-11,432.84
TRAVEL + LEISURE CO SEC ID: 894164102	50.4500	1,099.000	17,687.02	55,444.55	0.02%	37,757.53
TRAVELERS COS INC/THE SEC ID: 89417E109	240.8900	1,823.000	84,751.63	439,142.47	0.13%	354,390.84
TREX CO INC SEC ID: 89531P105	69.0300	898.000	36,752.49	61,988.94	0.02%	25,236.45
TRIMBLE INC SEC ID: 896239100	70.6600	1,544.000	28,618.04	109,099.04	0.03%	80,481.00
TRINITY INDUSTRIES INC SEC ID: 896522109	35.1000	1,700.000	12,223.01	59,670.00	0.02%	47,446.99
TRUIST FINANCIAL CORP SEC ID: 89832Q109	43.3800	7,851.000	199,979.53	340,576.38	0.10%	140,596.85
TWILIO INC SEC ID: 90138F102	108.0800	2,059.000	108,812.85	222,536.72	0.07%	113,723.87
TWIST BIOSCIENCE CORP SEC ID: 90184D100	46.4700	2,751.000	48,766.47	127,838.97	0.04%	79,072.50
TYLER TECHNOLOGIES INC SEC ID: 902252105	576.6400	191.000	31,883.63	110,138.24	0.03%	78,254.61
TYSON FOODS INC SEC ID: 902494103	57.4400	3,346.000	87,517.80	192,194.24	0.06%	104,676.44
UDR INC SEC ID: 902653104	43.4100	1,259.000	28,835.60	54,653.19	0.02%	25,817.59

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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
US BANCORP SEC ID: 902973304	47.8300	2,618.000	79,596.51	125,218.94	0.04%	45,622.43
UBER TECHNOLOGIES INC SEC ID: 90353T100	60.3200	11,115.000	301,580.30	670,456.80	0.20%	368,876.50
ULTA BEAUTY INC SEC ID: 90384S303	434.9300	277.000	17,403.91	120,475.61	0.04%	103,071.70
UNION PACIFIC CORP SEC ID: 907818108	228.0400	2,586.000	172,741.18	589,711.44	0.18%	416,970.26
UNITED BANKSHARES INC/WV SEC ID: 909907107	37.5500	1,089.000	16,376.94	40,891.95	0.01%	24,515.01
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	97.1000	2,195.000	126,521.90	213,134.50	0.06%	86,612.60
UNITED PARCEL SERVICE INC SEC ID: 911312106	126.1000	3,060.000	230,960.75	385,866.00	0.12%	154,905.25
UNITED RENTALS INC SEC ID: 911363109	704.4400	468.000	20,193.29	329,677.92	0.10%	309,484.63
US FOODS HOLDING CORP SEC ID: 912008109	67.4600	1,986.000	36,001.25	133,975.56	0.04%	97,974.31
UNITED STATES STEEL CORP SEC ID: 912909108	33.9900	5,379.000	32,252.10	182,832.21	0.05%	150,580.11
UNITED THERAPEUTICS CORP SEC ID: 91307C102	352.8400	577.000	30,322.24	203,588.68	0.06%	173,266.44
UNITEDHEALTH GROUP INC SEC ID: 91324P102	505.8600	5,158.000	295,507.64	2,609,225.88	0.78%	2,313,718.24
UNITIL CORP SEC ID: 913259107	54.1900	723.000	19,860.65	39,179.37	0.01%	19,318.72
UNITY SOFTWARE INC SEC ID: 91332U101	22.4700	9,350.000	150,399.75	210,094.50	0.06%	59,694.75
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	146.2000	413.000	25,399.50	60,380.60	0.02%	34,981.10
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	179.4200	380.000	18,338.12	68,179.60	0.02%	49,841.48
VF CORP SEC ID: 918204108	21.4600	12,973.000	243,832.53	278,400.58	0.08%	34,568.05

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VSE CORP SEC ID: 918284100	95.1000	6.000	66.60	570.60	0.00%	504.00
VAIL RESORTS INC SEC ID: 91879Q109	187.4500	226.000	9,991.46	42,363.70	0.01%	32,372.24
VALERO ENERGY CORP SEC ID: 91913Y100	122.5900	3,761.000	105,209.46	461,060.99	0.14%	355,851.53
VALMONT INDUSTRIES INC SEC ID: 920253101	306.6700	241.000	20,325.94	73,907.47	0.02%	53,581.53
VALVOLINE INC SEC ID: 92047W101	36.1800	1,737.000	18,500.82	62,844.66	0.02%	44,343.84
VEEVA SYSTEMS INC SEC ID: 922475108	210.2500	729.000	24,530.85	153,272.25	0.05%	128,741.40
VENTAS INC SEC ID: 92276F100	58.8900	5,369.000	140,775.04	316,180.41	0.09%	175,405.37
VERALTO CORP SEC ID: 92338C103	101.8500	1,214.000	23,739.26	123,645.90	0.04%	99,906.64
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	39.9900	22,411.000	774,249.20	896,215.89	0.27%	121,966.69
VERISK ANALYTICS INC SEC ID: 92345Y106	275.4300	1,120.000	52,152.76	308,481.60	0.09%	256,328.84
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	402.7000	1,564.000	57,135.04	629,822.80	0.19%	572,687.76
VERTIV HOLDINGS CO SEC ID: 92537N108	113.6100	2,577.000	209,815.85	292,772.97	0.09%	82,957.12
PARAMOUNT GLOBAL SEC ID: 92556H206	10.4600	15,656.000	150,537.44	163,761.76	0.05%	13,224.32
VICI PROPERTIES INC SEC ID: 925652109	29.2100	2,307.000	37,952.12	67,387.47	0.02%	29,435.35
VISA INC SEC ID: 92826C839	316.0400	9,807.000	218,083.16	3,099,404.28	0.93%	2,881,321.12
VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	16.9400	2,019.000	19,059.36	34,201.86	0.01%	15,142.50
VISHAY PRECISION GROUP INC SEC ID: 92835K103	23.4700	371.000	4,960.27	8,707.37	0.00%	3,747.10

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Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VISTRA CORP SEC ID: 92840M102	137.8700	2,514.000	284,484.51	346,605.18	0.10%	62,120.67
VITESSE ENERGY INC SEC ID: 92852X103	25.0000	333.000	1,606.40	8,325.00	0.00%	6,718.60
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	36.4700	752.000	4,905.00	27,425.44	0.01%	22,520.44
VULCAN MATERIALS CO SEC ID: 929160109	257.2300	903.000	46,994.80	232,278.69	0.07%	185,283.89
W&T OFFSHORE INC SEC ID: 92922P106	1.6600	51,337.000	93,900.22	85,219.42	0.03%	-8,680.80
WD-40 CO SEC ID: 929236107	242.6800	90.000	4,888.80	21,841.20	0.01%	16,952.40
WSFS FINANCIAL CORP SEC ID: 929328102	53.1300	587.000	9,817.89	31,187.31	0.01%	21,369.42
WEC ENERGY GROUP INC SEC ID: 92939U106	94.0400	1,556.000	39,499.43	146,326.24	0.04%	106,826.81
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	189.5900	1,257.000	67,770.72	238,314.63	0.07%	170,543.91
WALMART INC SEC ID: 931142103	90.3500	23,946.000	444,075.93	2,163,521.10	0.65%	1,719,445.17
WARNER BROS DISCOVERY INC SEC ID: 934423104	10.5700	18,598.000	157,251.09	196,580.86	0.06%	39,329.77
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	31.3500	218.000	4,848.32	6,834.30	0.00%	1,985.98
WASTE MANAGEMENT INC SEC ID: 94106L109	201.7900	2,397.000	182,814.54	483,690.63	0.15%	300,876.09
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	203.3000	189.000	6,261.57	38,423.70	0.01%	32,162.13

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WEBSTER FINANCIAL CORP SEC ID: 947890109	55.2200	721.000	14,170.57	39,813.62	0.01%	25,643.05
WELLS FARGO & CO SEC ID: 949746101	70.2400	15,985.000	389,223.88	1,122,786.40	0.34%	733,562.52
WELLTOWER INC SEC ID: 95040Q104	126.0300	3,257.000	132,006.52	410,479.71	0.12%	278,473.19
WENDY'S CO/THE SEC ID: 95058W100	16.3000	3,177.000	14,804.82	51,785.10	0.02%	36,980.28
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	327.5600	509.000	63,098.68	166,728.04	0.05%	103,629.36
WESTERN DIGITAL CORP SEC ID: 958102105	59.6300	2,288.000	65,950.12	136,433.44	0.04%	70,483.32
WESTLAKE CORP SEC ID: 960413102	114.6500	636.000	25,331.88	72,917.40	0.02%	47,585.52
WEX INC SEC ID: 96208T104	175.3200	633.000	50,356.24	110,977.56	0.03%	60,621.32
WEYERHAEUSER CO SEC ID: 962166104	28.1500	3,900.000	64,229.66	109,785.00	0.03%	45,555.34
WHIRLPOOL CORP SEC ID: 963320106	114.4800	586.000	52,165.71	67,085.28	0.02%	14,919.57
WHITESTONE REIT SEC ID: 966084204	14.1700	7,255.000	41,055.24	102,803.35	0.03%	61,748.11
WILLIAMS COS INC/THE SEC ID: 969457100	54.1200	4,539.000	77,895.79	245,650.68	0.07%	167,754.89
WILLIAMS-SONOMA INC SEC ID: 969904101	185.1800	1,230.000	21,863.25	227,771.40	0.07%	205,908.15
WILLSCOT HOLDINGS CORP SEC ID: 971378104	33.4500	3,427.000	36,490.79	114,633.15	0.03%	78,142.36
WINTRUST FINANCIAL CORP SEC ID: 97650W108	124.7100	221.000	6,917.30	27,560.91	0.01%	20,643.61
WISDOMTREE INC SEC ID: 97717P104	10.5000	13,580.000	36,551.50	142,590.00	0.04%	106,038.50

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WOODWARD INC SEC ID: 980745103	166.4200	387.000	12,527.19	64,404.54	0.02%	51,877.35
WORKDAY INC SEC ID: 98138H101	258.0300	812.000	62,630.66	209,520.36	0.06%	146,889.70
WORTHINGTON ENTERPRISES INC SEC ID: 981811102	40.1100	361.000	4,700.07	14,479.71	0.00%	9,779.64
WORTHINGTON STEEL INC SEC ID: 982104101	31.8200	361.000	2,404.41	11,487.02	0.00%	9,082.61
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	100.7900	1,099.000	21,514.36	110,768.21	0.03%	89,253.85
XPO INC SEC ID: 983793100	131.1500	1,214.000	13,212.18	159,216.10	0.05%	146,003.92
XYLEM INC/NY SEC ID: 98419M100	116.0200	1,134.000	31,196.40	131,566.68	0.04%	100,370.28
YORK WATER CO/THE SEC ID: 987184108	32.7200	293.000	5,051.32	9,586.96	0.00%	4,535.64
YUM! BRANDS INC SEC ID: 988498101	134.1600	746.000	13,951.98	100,083.36	0.03%	86,131.38
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	386.2200	394.000	28,813.83	152,170.68	0.05%	123,356.85
ZILLOW GROUP INC SEC ID: 98954M200	74.0500	1,271.000	37,310.30	94,117.55	0.03%	56,807.25
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	105.6300	1,329.000	97,266.46	140,382.27	0.04%	43,115.81
ZIONS BANCORP NA SEC ID: 989701107	54.2500	1,913.000	29,670.63	103,780.25	0.03%	74,109.62
ZOETIS INC SEC ID: 98978V103	162.9300	2,722.000	221,015.33	443,495.46	0.13%	222,480.13
ZSCALER INC SEC ID: 98980G102	180.4100	1,114.000	94,276.74	200,976.74	0.06%	106,700.00
ALLEGION PLC SEC ID: G0176J109	130.6800	817.000	17,401.98	106,765.56	0.03%	89,363.58

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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMCOR PLC SEC ID: G0250X107	9.4100	5,038.000	32,695.14	47,407.58	0.01%	14,712.44
AMDOCS LTD SEC ID: G02602103	85.1400	1,134.000	34,523.32	96,548.76	0.03%	62,025.44
AON PLC SEC ID: G0403H108	359.1600	1,742.000	85,375.42	625,656.72	0.19%	540,281.30
ARCH CAPITAL GROUP LTD SEC ID: G0450A105	92.3500	3,873.000	32,376.52	357,671.55	0.11%	325,295.03
ASSURED GUARANTY LTD SEC ID: G0585R106	90.0100	1,804.000	24,191.64	162,378.04	0.05%	138,186.40
BIOHAVEN LTD SEC ID: G1110E107	37.3500	154.000	1,124.20	5,751.90	0.00%	4,627.70
ACCENTURE PLC SEC ID: G1151C101	351.7900	4,175.000	347,486.47	1,468,723.25	0.44%	1,121,236.78
CAPRI HOLDINGS LTD SEC ID: G1890L107	21.0600	2,046.000	41,098.91	43,088.76	0.01%	1,989.85
CRH PLC SEC ID: G25508105	92.5200	1,955.000	152,270.18	180,876.60	0.05%	28,606.42
EATON CORP PLC SEC ID: G29183103	331.8700	2,960.000	161,906.01	982,335.20	0.29%	820,429.19
ENSTAR GROUP LTD SEC ID: G3075P101	322.0500	225.000	46,747.50	72,461.25	0.02%	25,713.75
APTIV PLC SEC ID: G3265R107	60.4800	1,999.000	75,607.84	120,899.52	0.04%	45,291.68
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	59.8300	25.000	809.75	1,495.75	0.00%	686.00
INVESCO LTD SEC ID: G491BT108	17.4800	4,115.000	42,903.87	71,930.20	0.02%	29,026.33
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	78.9300	3,623.000	93,356.26	285,963.39	0.09%	192,607.13

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LINDE PLC SEC ID: G54950103	418.6700	2,379.000	704,468.56	996,015.93	0.30%	291,547.37
MEDTRONIC PLC SEC ID: G5960L103	79.8800	6,204.000	469,233.42	495,575.52	0.15%	26,342.10
NU HOLDINGS LTD/CAYMAN ISLANDS SEC ID: G6683N103	10.3600	13,380.000	146,181.50	138,616.80	0.04%	-7,564.70
NVENT ELECTRIC PLC SEC ID: G6700G107	68.1600	1,475.000	18,185.50	100,536.00	0.03%	82,350.50
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	248.8100	353.000	20,092.76	87,829.93	0.03%	67,737.17
ROYALTY PHARMA PLC SEC ID: G7709Q104	25.5100	2,161.000	59,162.37	55,127.11	0.02%	-4,035.26
PENTAIR PLC SEC ID: G7S00T104	100.6400	1,475.000	37,002.19	148,444.00	0.04%	111,441.81
STONECO LTD SEC ID: G85158106	7.9700	13,565.000	105,608.53	108,113.05	0.03%	2,504.52
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	369.3500	650.000	15,270.15	240,077.50	0.07%	224,807.35
BUNGE GLOBAL SA SEC ID: H11356104	77.7600	1,075.000	37,785.87	83,592.00	0.03%	45,806.13
CHUBB LTD SEC ID: H1467J104	276.3000	2,471.000	151,169.09	682,737.30	0.20%	531,568.21
GARMIN LTD SEC ID: H2906T109	206.2600	465.000	38,157.90	95,910.90	0.03%	57,753.00
GLOBANT SA SEC ID: L44385109	214.4200	604.000	100,771.36	129,509.68	0.04%	28,738.32
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	447.3800	1,349.000	110,063.16	603,515.62	0.18%	493,452.46
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	74.2700	2,471.000	126,560.49	183,521.17	0.06%	56,960.68
QIAGEN NV SEC ID: N72482149	44.5300	1,631.000	43,781.30	72,628.43	0.02%	28,847.13

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	230.6900	968.000	44,963.60	223,307.92	0.07%	178,344.32
TOTAL EQUITY U.S. DOLLAR		3,281,649.000	75,621,253.93	331,962,932.54	99.66%	256,341,678.61
TOTAL EQUITY		3,281,649.000	75,621,253.93	331,962,932.54	99.66%	256,341,678.61
	TOTAL ASSETS - BASE:	4,211,687.190	76,758,574.67	333,100,253.28	100.00%	256,341,678.61

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
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12/31/2024

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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			-610.98	-608.57	0.00%	2.41
DIVIDENDS RECEIVABLE			4,073.21	4,057.09	0.00%	-16.12
NON-BASE CURRENCY			43,506.59	43,506.59	0.04%	0.00
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			46,968.82	46,955.11	0.04%	-13.71
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			20,042.51	18,943.81	0.02%	-1,098.70
RECEIVABLE FOR INVESTMENTS SOLD			175,215.32	174,166.69	0.16%	-1,048.63
NON-BASE CURRENCY			6,379.00	6,292.99	0.01%	-86.01
PAYABLE FOR INVESTMENTS PURCHASED			-181,831.96	-180,743.74	-0.16%	1,088.22
FFX CONTRACTS RECEIVABLE			1,236.58	1,228.01	0.00%	-8.57
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			21,041.45	19,887.76	0.02%	-1,153.69
EURO CURRENCY UNIT						
RECEIVABLE FOR INVESTMENTS SOLD			54,609.82	54,256.15	0.05%	-353.67
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-54,619.46	-54,256.15	-0.05%	363.31
DIVIDENDS RECEIVABLE			1,419.04	1,399.95	0.00%	-19.09
NON-BASE CURRENCY			11,883.33	11,883.34	0.01%	0.01
DIVIDENDS RECEIVABLE RECLAIM			224,538.51	212,215.63	0.19%	-12,322.88
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			237,831.24	225,498.92	0.20%	-12,332.32
HONG KONG DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-56,667.60	-56,622.00	-0.05%	45.60
FFX CONTRACTS RECEIVABLE			51,284.62	51,258.95	0.05%	-25.67

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NON-BASE CURRENCY			9,346.47	9,355.29	0.01%	8.82
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			**3,963.49**	**3,992.24**	**0.00%**	**28.75**
ISRAELI SHEKEL						
FOREIGN TAXES PAYABLE - DIVIDENDS			-18.78	-18.88	0.00%	-0.10
NON-BASE CURRENCY			2,485.01	2,450.80	0.00%	-34.21
DIVIDENDS RECEIVABLE			111.78	112.38	0.00%	0.60
TOTAL CASH & CASH EQUIVALENTS ISRAELI SHEKEL			**2,578.01**	**2,544.30**	**0.00%**	**-33.71**
JAPANESE YEN						
RECEIVABLE FOR INVESTMENTS SOLD			837,842.74	840,248.54	0.75%	2,405.80
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-89,181.52	-89,113.01	-0.08%	68.51
PAYABLE FOR INVESTMENTS PURCHASED			-958,419.93	-961,171.96	-0.86%	-2,752.03
DIVIDENDS RECEIVABLE RECLAIM			9,500.75	9,047.20	0.01%	-453.55
DIVIDENDS RECEIVABLE			29,613.13	29,977.91	0.03%	364.78
NON-BASE CURRENCY			219,028.67	210,105.27	0.19%	-8,923.40
FOREIGN TAXES PAYABLE - DIVIDENDS			-3,127.55	-3,166.06	0.00%	-38.51
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			**45,256.29**	**35,927.89**	**0.03%**	**-9,328.40**
NEW ZEALAND DOLLAR						
NON-BASE CURRENCY			2.60	2.60	0.00%	0.00
NORWEGIAN KRONE						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-80,423.91	-80,352.16	-0.07%	71.75
NON-BASE CURRENCY			3,091.57	3,010.18	0.00%	-81.39
PAYABLE FOR INVESTMENTS PURCHASED			-26,088.77	-26,103.81	-0.02%	-15.04

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DIVIDENDS RECEIVABLE RECLAIM			10,840.20	9,818.72	0.01%	-1,021.48
RECEIVABLE FOR INVESTMENTS SOLD			106,394.61	106,455.98	0.10%	61.37
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			**13,813.70**	**12,828.91**	**0.01%**	**-984.79**
POUND STERLING						
NON-BASE CURRENCY			2,786.93	2,784.14	0.00%	-2.79
DIVIDENDS RECEIVABLE			32,558.53	32,298.13	0.03%	-260.40
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			**35,345.46**	**35,082.27**	**0.03%**	**-263.19**
SINGAPORE DOLLAR						
NON-BASE CURRENCY			11,808.64	11,603.39	0.01%	-205.25
SWEDISH KRONA						
RECEIVABLE FOR INVESTMENTS SOLD			110,189.89	109,776.53	0.10%	-413.36
FFX CONTRACTS RECEIVABLE			127,943.85	127,635.25	0.11%	-308.60
PAYABLE FOR INVESTMENTS PURCHASED			-243,462.05	-242,548.72	-0.22%	913.33
DIVIDENDS RECEIVABLE RECLAIM			35,491.18	31,523.92	0.03%	-3,967.26
NON-BASE CURRENCY			6,085.14	6,043.47	0.01%	-41.67
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			**36,248.01**	**32,430.45**	**0.03%**	**-3,817.56**
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			111,770.07	111,372.83	0.10%	-397.24
NON-BASE CURRENCY			0.43	0.43	0.00%	0.00
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			**111,770.50**	**111,373.26**	**0.10%**	**-397.24**
U.S. DOLLAR						
DIVIDENDS RECEIVABLE			535.12	535.12	0.00%	0.00
FOREIGN TAXES PAYABLE - DIVIDENDS			-133.78	-133.78	0.00%	0.00
FFX CONTRACTS RECEIVABLE			224,224.89	224,224.89	0.20%	0.00

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-180,465.05	-180,465.05	-0.16%	0.00
CASH			-12,439.84	-12,439.84	-0.01%	0.00
INTEREST RECEIVABLE			296.89	296.89	0.00%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			32,018.23	32,018.23	0.03%	0.00
TOTAL CASH & CASH EQUIVALENTS			598,646.44	570,145.33	0.51%	-28,501.11
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	87.7069	1,991.000	139,058.44	174,624.34	0.16%	35,565.90
VOLKSWAGEN AG SEC ID: ED5497166	92.2009	1,310.000	116,795.15	120,783.21	0.11%	3,988.06
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	74.9702	393.000	19,674.40	29,463.29	0.03%	9,788.89
DR ING HC F PORSCHE AG SEC ID: EDBJN59B5	60.4939	914.000	55,470.00	55,291.43	0.05%	-178.57
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		4,608.000	330,997.99	380,162.27	0.34%	49,164.28
TOTAL PREFERRED SECURITIES		4,608.000	330,997.99	380,162.27	0.34%	49,164.28
EQUITY						
AUSTRALIAN DOLLAR						
ANZ GROUP HOLDINGS LTD SEC ID: AA6065582	17.6705	25,833.000	382,141.10	456,483.09	0.41%	74,341.99
WESTPAC BANKING CORP SEC ID: AA6076142	20.0109	18,199.000	242,761.55	364,178.88	0.33%	121,417.33
FORTESCUE LTD SEC ID: AA6086257	11.2995	13,305.000	76,177.05	150,339.68	0.13%	74,162.63
TELSTRA GROUP LTD SEC ID: AA6087289	2.4828	18,933.000	37,539.64	47,006.69	0.04%	9,467.05
ASX LTD SEC ID: AA6129222	40.2943	739.000	23,073.95	29,777.47	0.03%	6,703.52
BHP GROUP LTD SEC ID: AA6144692	24.4874	22,375.000	549,701.35	547,905.18	0.49%	-1,796.17

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COMPUTERSHARE LTD SEC ID: AA6180415	21.0201	4,046.000	30,262.17	85,047.50	0.08%	54,785.33
CSL LTD SEC ID: AA6185497	174.3403	2,702.000	181,888.74	471,067.37	0.42%	289,178.63
REA GROUP LTD SEC ID: AA6198573	144.4539	673.000	24,350.64	97,217.47	0.09%	72,866.83
TRANSURBAN GROUP SEC ID: AA6200882	8.2904	10,722.000	64,435.77	88,889.87	0.08%	24,454.10
COCHLEAR LTD SEC ID: AA6211798	179.4792	620.000	68,874.67	111,277.11	0.10%	42,402.44
ORIGIN ENERGY LTD SEC ID: AA6214867	6.7487	9,760.000	52,745.42	65,867.65	0.06%	13,122.23
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	94.8847	12,394.000	710,297.19	1,176,001.44	1.06%	465,704.25
RIO TINTO LTD SEC ID: AA6220104	72.7254	2,343.000	127,801.04	170,395.52	0.15%	42,594.48
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	42.3251	7,664.000	152,348.71	324,379.52	0.29%	172,030.81
INSURANCE AUSTRALIA GROUP LTD SEC ID: AA6271024	5.2380	15,104.000	47,385.71	79,114.89	0.07%	31,729.18
ORICA LTD SEC ID: AA6458001	10.2655	4,395.000	48,037.06	45,116.90	0.04%	-2,920.16
SUNCORP GROUP LTD SEC ID: AA6585084	11.7700	13,216.000	81,097.58	155,552.87	0.14%	74,455.29
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	22.9705	25,674.000	422,032.49	589,743.72	0.53%	167,711.23
QANTAS AIRWAYS LTD SEC ID: AA6710344	5.5538	16,555.000	45,192.01	91,942.75	0.08%	46,750.74
QBE INSURANCE GROUP LTD SEC ID: AA6715749	11.8877	6,844.000	58,812.54	81,359.28	0.07%	22,546.74
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	9.5597	7,541.000	58,692.34	72,089.52	0.06%	13,397.18

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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
REECE LTD SEC ID: AA6728809	13.8566	4,329.000	55,482.58	59,985.12	0.05%	4,502.54
SANTOS LTD SEC ID: AA6776709	4.1359	13,542.000	43,515.43	56,008.66	0.05%	12,493.23
SONIC HEALTHCARE LTD SEC ID: AA6821125	16.7232	3,718.000	55,975.67	62,177.01	0.06%	6,201.34
STOCKLAND SEC ID: AA6850850	2.9719	18,199.000	47,149.94	54,085.97	0.05%	6,936.03
WESFARMERS LTD SEC ID: AA6948837	44.2878	6,957.000	193,601.16	308,110.22	0.28%	114,509.06
WOOLWORTHS GROUP LTD SEC ID: AA6981234	18.8779	2,910.000	57,269.60	54,934.64	0.05%	-2,334.96
GOODMAN GROUP SEC ID: AAB03FYZ5	22.0665	11,102.000	41,718.81	244,982.35	0.22%	203,263.54
SEEK LTD SEC ID: AAB0767Y4	13.9742	3,176.000	42,428.97	44,382.11	0.04%	1,953.14
MINERAL RESOURCES LTD SEC ID: AAB17ZL55	21.2059	6,418.000	136,691.17	136,099.39	0.12%	-591.78
BRAMBLES LTD SEC ID: AAB1FJ0C0	11.9124	15,690.000	130,249.18	186,906.28	0.17%	56,657.10
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	137.2346	2,165.000	127,803.45	297,112.90	0.27%	169,309.45
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	31.0008	2,741.000	18,081.23	84,973.30	0.08%	66,892.07
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	7.0150	2,454.000	8,523.37	17,214.74	0.02%	8,691.37
XERO LTD SEC ID: AAB8P4LP5	104.3639	900.000	47,180.88	93,927.53	0.08%	46,746.65
SCENTRE GROUP SEC ID: AABLZH0Z7	2.1237	87,000.000	143,609.07	184,760.55	0.17%	41,151.48
AMPOL LTD SEC ID: AABM91204	17.4538	1,765.000	28,321.27	30,806.02	0.03%	2,484.75
WOODSIDE ENERGY GROUP LTD SEC ID: AABMGT163	15.2311	8,524.000	123,644.49	129,829.81	0.12%	6,185.32

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENDEAVOUR GROUP LTD/AUSTRALIA SEC ID: AABNVS141	2.6004	21,005.000	55,235.27	54,622.03	0.05%	-613.24
MEDIBANK PVT LTD SEC ID: AABRTNNQ3	2.3466	22,187.000	39,664.96	52,063.54	0.05%	12,398.58
SOUTH32 LTD SEC ID: AABWSW5D2	2.1051	43,547.000	66,399.24	91,671.23	0.08%	25,271.99
COLES GROUP LTD SEC ID: AABYWR0T4	11.6957	18,478.000	192,457.48	216,113.95	0.19%	23,656.47
WISETECH GLOBAL LTD SEC ID: AABZ8GX82	74.9543	1,032.000	37,393.67	77,352.84	0.07%	39,959.17
TOTAL EQUITY AUSTRALIAN DOLLAR		537,476.000	5,178,045.61	7,838,874.56	7.04%	2,660,828.95
DANISH KRONE						
AP MOLLER - MAERSK A/S SEC ID: SD4253045	1,653.1049	62.000	74,783.28	102,492.50	0.09%	27,709.22
DANSKE BANK A/S SEC ID: SD4588820	28.2854	4,281.000	99,754.82	121,089.72	0.11%	21,334.90
GENMAB A/S SEC ID: SD4595734	207.2456	788.000	147,253.09	163,309.54	0.15%	16,056.45
ROCKWOOL A/S SEC ID: SD4713493	354.3657	187.000	31,139.96	66,266.39	0.06%	35,126.43
DSV A/S SEC ID: SDB1WT5G0	212.3139	1,157.000	43,142.05	245,647.22	0.22%	202,505.17
PANDORA A/S SEC ID: SDB44XTX3	182.8760	664.000	20,883.82	121,429.68	0.11%	100,545.86
NOVONESIS (NOVOZYMES) B SEC ID: SDB798FW3	56.6124	2,328.000	87,349.41	131,793.71	0.12%	44,444.30
COLOPLAST A/S SEC ID: SDB8FMRX8	109.1702	1,678.000	131,513.09	183,187.57	0.16%	51,674.48
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	13.6192	12,322.000	145,472.09	167,815.73	0.15%	22,343.64
NOVO NORDISK A/S SEC ID: SDBP6KMJ0	86.6752	21,120.000	521,532.24	1,830,579.88	1.64%	1,309,047.64

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SVITZER GROUP A/S SEC ID: SDBPXW7F9	31.1320	84.000	2,408.48	2,615.09	0.00%	206.61
ORSTED AS SEC ID: SDBYT16L1	45.0178	1,000.000	34,832.99	45,017.77	0.04%	10,184.78
TOTAL EQUITY DANISH KRONE		45,671.000	1,340,065.32	3,181,244.80	2.86%	1,841,179.48
EURO CURRENCY UNIT						
OMV AG SEC ID: EA4651454	38.6656	1,605.000	40,295.68	62,058.24	0.06%	21,762.56
VOESTALPINE AG SEC ID: EA4943406	18.9807	2,669.000	44,090.36	50,659.53	0.05%	6,569.17
ERSTE GROUP BANK AG SEC ID: EA5289833	61.7779	1,616.000	63,749.75	99,833.13	0.09%	36,083.38
D'IETEREN GROUP SEC ID: EB4247491	166.4049	248.000	37,074.14	41,268.40	0.04%	4,194.26
KBC GROUP NV SEC ID: EB4497740	77.1862	1,266.000	83,891.24	97,717.69	0.09%	13,826.45
SOFINA SA SEC ID: EB4820305	226.1532	222.000	50,240.57	50,206.01	0.05%	-34.56
SOLVAY SA SEC ID: EB4821105	32.2662	599.000	6,937.07	19,327.44	0.02%	12,390.37
UCB SA SEC ID: EB5596995	199.0231	433.000	18,802.13	86,177.00	0.08%	67,374.87
GROUPE BRUXELLES LAMBERT NV SEC ID: EB7097323	68.3948	263.000	17,820.61	17,987.83	0.02%	167.22
AGEAS SA/NV SEC ID: EBB86S2N3	48.5650	1,282.000	44,518.60	62,260.27	0.06%	17,741.67
ARGENX SE SEC ID: EBBNHKYX8	621.3000	404.000	136,925.30	251,005.20	0.23%	114,079.90
SYENSQO SA SEC ID: EBBPSLYH4	73.0649	2,016.000	139,369.99	147,298.80	0.13%	7,928.81
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	49.9629	3,993.000	204,541.66	199,501.76	0.18%	-5,039.90
ADIDAS AG SEC ID: ED4031974	245.2064	1,073.000	67,306.60	263,106.47	0.24%	195,799.87

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FRESENIUS SE & CO KGAA SEC ID: ED4352099	34.7307	3,449.000	92,078.54	119,786.08	0.11%	27,707.54
HANNOVER RUECK SE SEC ID: ED4511801	249.9697	430.000	28,386.76	107,486.97	0.10%	79,100.21
GEA GROUP AG SEC ID: ED4557101	49.5176	1,209.000	29,215.90	59,866.79	0.05%	30,650.89
CONTINENTAL AG SEC ID: ED4598584	67.1211	1,599.000	98,327.71	107,326.65	0.10%	8,998.94
DEUTSCHE POST AG SEC ID: ED4617855	35.1863	5,610.000	117,449.25	197,395.09	0.18%	79,945.84
MERCK KGAA SEC ID: ED4741846	144.8665	552.000	27,434.01	79,966.28	0.07%	52,532.27
RWE AG SEC ID: ED4768963	29.8535	3,208.000	73,659.55	95,769.92	0.09%	22,110.37
SAP SE SEC ID: ED4846280	244.6887	7,221.000	596,209.25	1,766,896.74	1.59%	1,170,687.49
E.ON SE SEC ID: ED4942907	11.6442	16,486.000	131,088.06	191,966.24	0.17%	60,878.18
HENKEL AG & CO KGAA SEC ID: ED5002461	77.0412	261.000	12,289.62	20,107.75	0.02%	7,818.13
BAYER AG SEC ID: ED5069213	19.9996	12,369.000	276,276.55	247,375.64	0.22%	-28,900.91
BASF SE SEC ID: ED5086571	43.9673	4,226.000	187,083.14	185,805.94	0.17%	-1,277.20
BEIERSDORF AG SEC ID: ED5107401	128.4020	1,374.000	147,195.95	176,424.35	0.16%	29,228.40
HEIDELBERG MATERIALS AG SEC ID: ED5120677	123.5352	805.000	55,620.91	99,445.80	0.09%	43,824.89
FRESENIUS MEDICAL CARE AG SEC ID: ED5129074	45.7277	2,148.000	74,208.21	98,223.06	0.09%	24,014.85
ALLIANZ SE SEC ID: ED5231482	306.4045	2,835.000	479,104.49	868,656.62	0.78%	389,552.13

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
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12/31/2024

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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	504.3921	854.000	194,321.75	430,750.81	0.39%	236,429.06
RHEINMETALL AG SEC ID: ED5334583	636.4183	335.000	65,214.21	213,200.13	0.19%	147,985.92
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	55.7099	3,293.000	126,135.06	183,452.70	0.16%	57,317.64
NEMETSCHEK SE SEC ID: ED5633968	96.9228	711.000	31,107.48	68,912.11	0.06%	37,804.63
SIEMENS AG SEC ID: ED5727976	195.2539	5,548.000	670,471.46	1,083,268.53	0.97%	412,797.07
DEUTSCHE BANK AG SEC ID: ED5750358	17.2307	13,043.000	97,792.69	224,740.28	0.20%	126,947.59
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	81.7838	1,884.000	102,619.24	154,080.66	0.14%	51,461.42
DEUTSCHE TELEKOM AG SEC ID: ED5842353	29.9156	23,307.000	412,471.38	697,242.77	0.63%	284,771.39
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	32.5147	8,940.000	144,225.66	290,681.42	0.26%	146,455.76
RATIONAL AG SEC ID: ED5910606	853.2520	52.000	26,167.57	44,369.10	0.04%	18,201.53
BECHTLE AG SEC ID: ED5932402	32.2041	1,361.000	45,898.30	43,829.71	0.04%	-2,068.59
DEUTSCHE BOERSE AG SEC ID: ED7021964	230.2952	1,154.000	175,453.85	265,760.66	0.24%	90,306.81
MTU AERO ENGINES AG SEC ID: EDB09DHL4	333.4310	228.000	56,938.02	76,022.27	0.07%	19,084.25
SYMRISE AG SEC ID: EDB1JB4K1	106.2941	838.000	76,463.48	89,074.43	0.08%	12,610.95
BRENNTAG SE SEC ID: EDB4YVF55	59.9347	1,037.000	39,496.72	62,152.33	0.06%	22,655.61
COMMERZBANK AG SEC ID: EDB90LKT5	16.2832	8,671.000	30,598.24	141,191.96	0.13%	110,593.72

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LEG IMMOBILIEN SE SEC ID: EDB9G6L86	84.7039	676.000	54,633.74	57,259.84	0.05%	2,626.10
VONOVIA SE SEC ID: EDBBJPFY6	30.3609	5,007.000	119,093.63	152,016.83	0.14%	32,923.20
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	53.0176	2,682.000	127,368.88	142,193.20	0.13%	14,824.32
QIAGEN NV SEC ID: EDBMHCW16	44.5731	1,580.000	38,654.64	70,425.49	0.06%	31,770.85
SIEMENS ENERGY AG SEC ID: EDBMTVQK6	52.1685	3,723.000	95,395.09	194,223.29	0.17%	98,828.20
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	38.1582	4,810.000	160,675.08	183,540.82	0.16%	22,865.74
ZALANDO SE SEC ID: EDBQV0SV6	33.5398	6,787.000	140,145.24	227,634.93	0.20%	87,489.69
COVESTRO AG SEC ID: EDBRBLFV4	60.0590	1,422.000	42,401.91	85,403.90	0.08%	43,001.99
SCOUT24 SE SEC ID: EDBYT9340	88.1211	811.000	45,326.47	71,466.17	0.06%	26,139.70
ENDESA SA SEC ID: EE5271783	21.5073	4,814.000	67,290.85	103,536.31	0.09%	36,245.46
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	9.7875	39,859.000	129,093.96	390,121.80	0.35%	261,027.84
ACCIONA SA SEC ID: EE5579102	112.5589	553.000	63,241.73	62,245.04	0.06%	-996.69
NATURGY ENERGY GROUP SA SEC ID: EE5650424	24.2100	1,986.000	35,996.21	48,081.04	0.04%	12,084.83
BANCO SANTANDER SA SEC ID: EE5705947	4.6230	106,516.000	310,900.34	492,422.37	0.44%	181,522.03
TELEFONICA SA SEC ID: EE5732529	4.0768	34,481.000	128,575.77	140,570.89	0.13%	11,995.12
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	50.1596	1,433.000	33,541.13	71,878.74	0.06%	38,337.61

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAIXABANK SA SEC ID: EEB283W91	5.4219	14,007.000	51,743.42	75,944.24	0.07%	24,200.82
IBERDROLA SA SEC ID: EEB288C92	13.7722	41,373.000	350,810.47	569,795.16	0.51%	218,984.69
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	70.6211	3,009.000	109,906.80	212,498.89	0.19%	102,592.09
REDEIA CORP SA SEC ID: EEBD6FXN0	17.0858	2,663.000	38,367.97	45,499.35	0.04%	7,131.38
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	51.4022	6,884.000	114,895.41	353,852.88	0.32%	238,957.47
FERROVIAL SE SEC ID: EEBRS7CF3	42.0413	3,150.000	60,866.78	132,430.10	0.12%	71,563.32
AENA SME SA SEC ID: EEBVRZ8L5	204.4077	528.000	66,637.63	107,927.27	0.10%	41,289.64
CELLNEX TELECOM SA SEC ID: EEBX90C09	31.5931	2,823.000	89,629.78	89,187.34	0.08%	-442.44
GRIFOLS SA SEC ID: EEBYY3DX0	9.4728	3,379.000	26,152.78	32,008.43	0.03%	5,855.65
AIRBUS SE SEC ID: EF4012250	160.2747	4,325.000	350,961.26	693,188.03	0.62%	342,226.77
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	28.0724	5,500.000	99,049.97	154,398.23	0.14%	55,348.26
L'OREAL SA SEC ID: EF4057800	353.9857	1,702.000	358,897.51	602,483.62	0.54%	243,586.11
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	658.0603	1,787.000	639,460.26	1,175,953.67	1.06%	536,493.41
THALES SA SEC ID: EF4162790	143.5721	673.000	49,597.27	96,624.01	0.09%	47,026.74
CAPGEMINI SE SEC ID: EF4163434	163.7643	903.000	62,496.90	147,879.19	0.13%	85,382.29
PUBLICIS GROUPE SA SEC ID: EF4380426	106.6565	1,917.000	119,292.95	204,460.51	0.18%	85,167.56

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOLLORE SE SEC ID: EF4572709	6.1509	14,270.000	87,082.45	87,772.91	0.08%	690.46
PERNOD RICARD SA SEC ID: EF4682326	112.8695	1,722.000	173,383.10	194,361.28	0.17%	20,978.18
RENAULT SA SEC ID: EF4712792	48.7203	1,698.000	31,022.32	82,727.03	0.07%	51,704.71
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	249.4520	3,857.000	388,651.90	962,136.17	0.86%	573,484.27
ORANGE SA SEC ID: EF5176179	9.9698	5,613.000	56,497.20	55,960.45	0.05%	-536.75
HERMES INTERNATIONAL SCA SEC ID: EF5253978	2,404.4310	190.000	158,879.98	456,841.89	0.41%	297,961.91
KERING SA SEC ID: EF5505070	246.7079	889.000	175,775.30	219,323.30	0.20%	43,548.00
SANOFI SA SEC ID: EF5671732	97.0678	7,402.000	599,111.17	718,495.63	0.64%	119,384.46
ACCOR SA SEC ID: EF5852845	48.7099	1,404.000	47,035.94	68,388.73	0.06%	21,352.79
STMICROELECTRONICS NV SEC ID: EF5962339	25.1368	8,816.000	175,669.46	221,605.70	0.20%	45,936.24
SOCIETE GENERALE SA SEC ID: EF5966512	28.1242	4,972.000	81,493.81	139,833.42	0.13%	58,339.61
EURAZEO SE SEC ID: EF7042395	74.5042	618.000	28,531.40	46,043.61	0.04%	17,512.21
SODEXO SA SEC ID: EF7062716	82.3740	555.000	25,386.56	45,717.58	0.04%	20,331.02
AXA SA SEC ID: EF7088422	35.5384	15,048.000	355,571.65	534,781.24	0.48%	179,209.59
ESSILORLUXOTTICA SA SEC ID: EF7212477	243.9638	2,105.000	256,367.32	513,543.80	0.46%	257,176.48
CREDIT AGRICOLE SA SEC ID: EF7262613	13.7618	11,517.000	86,632.45	158,494.59	0.14%	71,862.14
BNP PARIBAS SA SEC ID: EF7309687	61.3223	5,160.000	224,300.54	316,423.12	0.28%	92,122.58

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CIE DE SAINT-GOBAIN SA SEC ID: EF7380480	88.7424	3,525.000	128,159.06	312,816.78	0.28%	184,657.72
KLEPIERRE SA SEC ID: EF7582556	28.7869	2,302.000	31,163.23	66,267.44	0.06%	35,104.21
COVIVIO SA/FRANCE SEC ID: EF7745633	50.4910	1,258.000	56,923.78	63,517.65	0.06%	6,593.87
SAFRAN SA SEC ID: EFB058TZ0	219.6296	2,115.000	176,901.35	464,516.50	0.42%	287,615.15
ENGIE SA SEC ID: EFB0C2CQ3	15.8535	10,696.000	141,680.99	169,569.09	0.15%	27,888.10
ALSTOM SA SEC ID: EFB0DJ8Q0	22.3254	6,277.000	80,020.18	140,136.41	0.13%	60,116.23
IPSEN SA SEC ID: EFB0R7JF3	114.6299	493.000	53,728.97	56,512.52	0.05%	2,783.55
ARKEMA SA SEC ID: EFB0Z5YZ7	76.1610	551.000	38,632.42	41,964.72	0.04%	3,332.30
LEGRAND SA SEC ID: EFB11ZRK7	97.3784	1,661.000	97,479.54	161,745.56	0.15%	64,266.02
EIFFAGE SA SEC ID: EFB13X011	87.7276	607.000	39,653.48	53,250.63	0.05%	13,597.15
TOTALENERGIES SE SEC ID: EFB15C551	55.2646	12,808.000	599,418.91	707,829.45	0.64%	108,410.54
AEROPORTS DE PARIS SA SEC ID: EFB164FY4	115.6654	386.000	37,472.93	44,646.83	0.04%	7,173.90
VINCI SA SEC ID: EFB1XH021	103.2808	2,447.000	141,839.29	252,728.04	0.23%	110,888.75
DANONE SA SEC ID: EFB1Y9TB7	67.4318	5,842.000	349,702.49	393,936.34	0.35%	44,233.85
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	162.4907	4,206.000	416,851.47	683,435.72	0.61%	266,584.25
BUREAU VERITAS SA SEC ID: EFB28DTJ8	30.3816	1,540.000	21,811.15	46,787.62	0.04%	24,976.47
GETLINK SE SEC ID: EFB292JQ6	15.9519	2,794.000	37,190.23	44,569.55	0.04%	7,379.32

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EDENRED SE SEC ID: EFB62G1B5	32.8771	3,554.000	86,398.78	116,845.30	0.10%	30,446.52
BIOMERIEUX SEC ID: EFBF0LBX7	107.1743	300.000	20,046.95	32,152.28	0.03%	12,105.33
UNIBAIL-RODAMCO-WESTFIELD SEC ID: EFBF2PQ02	75.3016	764.000	48,734.69	57,530.39	0.05%	8,795.70
DASSAULT SYSTEMES SE SEC ID: EFBM8H5Y8	34.6893	3,080.000	18,588.80	106,842.89	0.10%	88,254.09
STELLANTIS NV SEC ID: EFBMD8F96	13.0929	3,687.000	30,940.61	48,273.38	0.04%	17,332.77
DASSAULT AVIATION SA SEC ID: EFBMT9L17	204.2006	221.000	27,321.68	45,128.33	0.04%	17,806.65
EURONEXT NV SEC ID: EFBNBNSG3	112.1447	646.000	47,390.32	72,445.44	0.07%	25,055.12
CIE GENERALE DES ETABLISSEMENT SEC ID: EFBPBPJ08	32.9289	5,261.000	105,628.89	173,238.94	0.16%	67,610.05
PLUXEE NV SEC ID: EFBPK85C5	19.3804	555.000	9,205.06	10,756.13	0.01%	1,551.07
GENERALI SEC ID: EI4056715	28.2381	6,367.000	106,928.91	179,791.89	0.16%	72,862.98
INTESA SANPAOLO SPA SEC ID: EI4076838	4.0001	99,471.000	193,065.75	397,897.57	0.36%	204,831.82
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	14.5747	4,949.000	26,819.51	72,130.01	0.06%	45,310.50
ENEL SPA SEC ID: EI7144567	7.1305	46,213.000	229,994.53	329,519.63	0.30%	99,525.10
ENI SPA SEC ID: EI7145051	13.5547	15,989.000	122,969.29	216,726.02	0.19%	93,756.73
SNAM SPA SEC ID: EI7251479	4.4288	13,281.000	55,234.36	58,819.34	0.05%	3,584.98

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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	7.8905	13,546.000	60,064.93	106,884.85	0.10%	46,819.92
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	52.3963	866.000	29,168.60	45,375.20	0.04%	16,206.60
LEONARDO SPA SEC ID: EIB0DJNG9	26.8505	3,231.000	49,675.99	86,754.01	0.08%	37,078.02
PRYSMIAN SPA SEC ID: EIB1W4V62	63.8489	1,607.000	58,066.20	102,605.23	0.09%	44,539.03
FERRARI NV SEC ID: EIBD6G500	427.0402	784.000	99,896.13	334,799.52	0.30%	234,903.39
MONCLER SPA SEC ID: EIBGLP233	52.7898	1,088.000	51,067.04	57,435.29	0.05%	6,368.25
STELLANTIS NV SEC ID: EIBMD8KX1	13.0369	17,504.000	211,798.54	228,198.69	0.20%	16,400.15
TENARIS SA SEC ID: EIBMHVLR8	18.7115	5,225.000	25,557.85	97,767.51	0.09%	72,209.66
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	17.3860	3,389.000	26,019.67	58,921.31	0.05%	32,901.64
UNICREDIT SPA SEC ID: EIBYMXPS6	39.8926	12,349.000	141,543.44	492,634.19	0.44%	351,090.75
POSTE ITALIANE SPA SEC ID: EIBYYN706	14.1035	4,235.000	31,515.72	59,728.36	0.05%	28,212.64
INFRASTRUTTURE WIRELESS ITALIA SEC ID: EIBZ0P4R9	10.1634	3,243.000	26,408.25	32,960.02	0.03%	6,551.77
ASM INTERNATIONAL NV SEC ID: EN5165290	578.6374	326.000	107,023.28	188,635.79	0.17%	81,612.51
WOLTERS KLUWER NV SEC ID: EN5671511	166.0942	1,595.000	80,514.78	264,920.25	0.24%	184,405.47
KONINKLIJKE KPN NV SEC ID: EN5956078	3.6398	20,846.000	53,422.28	75,874.91	0.07%	22,452.63
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	25.2662	6,322.000	95,748.24	159,732.92	0.14%	63,984.68

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HEINEKEN NV SEC ID: EN7792554	71.1389	3,495.000	237,074.85	248,630.28	0.22%	11,555.43
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	59.9037	720.000	45,352.22	43,130.65	0.04%	-2,221.57
ASML HOLDING NV SEC ID: ENB929F49	702.7939	2,637.000	550,321.98	1,853,267.38	1.66%	1,302,945.40
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	32.6079	9,934.000	195,833.27	323,926.83	0.29%	128,093.56
BE SEMICONDUCTOR INDUSTRIES NV SEC ID: ENBG0SCK0	136.9967	555.000	53,142.11	76,033.14	0.07%	22,891.03
PROSUS NV SEC ID: ENBJDS7L4	39.7114	7,902.000	237,076.24	313,799.68	0.28%	76,723.44
UNILEVER PLC SEC ID: ENBLRB269	56.8282	6,983.000	218,478.94	396,831.60	0.36%	178,352.66
EXOR NV SEC ID: ENBMJ1821	91.6935	604.000	24,471.32	55,382.89	0.05%	30,911.57
IMCD NV SEC ID: ENBNCBD44	148.5943	360.000	46,357.06	53,493.93	0.05%	7,136.87
NN GROUP NV SEC ID: ENBNG8PQ5	43.5635	3,136.000	87,150.51	136,615.09	0.12%	49,464.58
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	25.5976	4,772.000	105,400.70	122,151.56	0.11%	16,750.86
DSM-FIRMENICH AG SEC ID: ENBPCPSD2	101.1891	886.000	78,907.45	89,653.51	0.08%	10,746.06
AEGON LTD SEC ID: ENBPH0Y29	5.9231	16,895.000	33,595.04	100,070.10	0.09%	66,475.06
ABN AMRO BANK NV SEC ID: ENBYQP139	15.4186	4,050.000	34,589.87	62,445.31	0.06%	27,855.44
RELX PLC SEC ID: ENBYWLC62	45.2721	5,151.000	44,121.37	233,196.38	0.21%	189,075.01
ADYEN NV SEC ID: ENBZ1HM46	1,488.0135	93.000	108,337.87	138,385.26	0.12%	30,047.39

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ING GROEP NV SEC ID: ENBZ57394	15.6671	23,517.000	161,139.88	368,443.54	0.33%	207,303.66
EDP SA SEC ID: EP4103594	3.2007	37,118.000	121,225.88	118,804.72	0.11%	-2,421.16
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	16.5162	3,872.000	47,492.05	63,950.82	0.06%	16,458.77
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	19.1050	3,281.000	51,942.22	62,683.42	0.06%	10,741.20
DCC ORD EURO0.25 SEC ID: EZ4189476	64.3734	757.000	40,598.14	48,730.63	0.04%	8,132.49
KINGSPAN GROUP PLC SEC ID: EZ4491237	72.9510	983.000	65,385.64	71,710.81	0.06%	6,325.17
KERRY GROUP PLC SEC ID: EZ4519573	96.5604	871.000	43,908.89	84,104.09	0.08%	40,195.20
BANK OF IRELAND GROUP PLC SEC ID: EZBD1RP68	9.1186	6,083.000	55,315.96	55,468.52	0.05%	152.56
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	259.4973	1,055.000	116,941.37	273,769.63	0.25%	156,828.26
UPM-KYMMENE OYJ SEC ID: SF5051252	27.5029	2,326.000	32,603.62	63,971.70	0.06%	31,368.08
STORA ENSO OYJ SEC ID: SF5072670	10.0630	4,676.000	43,285.81	47,054.54	0.04%	3,768.73
ELISA OYJ SEC ID: SF5701518	43.2839	878.000	28,715.42	38,003.26	0.03%	9,287.84
NOKIA OYJ SEC ID: SF5902942	4.4262	65,563.000	258,861.97	290,197.88	0.26%	31,335.91
NESTE OYJ SEC ID: SFB06YV43	12.5554	6,402.000	66,096.44	80,379.91	0.07%	14,283.47
KONE OYJ SEC ID: SFB09M9D1	48.6685	2,289.000	81,394.75	111,402.20	0.10%	30,007.45
ORION OYJ SEC ID: SFB17NY41	44.2987	1,388.000	44,732.08	61,486.58	0.06%	16,754.50
NORDEA BANK ABP SEC ID: SFBFM0SV0	10.8728	6,676.000	75,962.96	72,586.48	0.07%	-3,376.48

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SAMPO OYJ SEC ID: SFBMXX645	40.7780	2,509.000	77,463.13	102,311.98	0.09%	24,848.85
TOTAL EQUITY EURO CURRENCY UNIT		1,148,745.000	21,047,726.64	36,226,870.33	32.51%	15,179,143.69
HONG KONG DOLLAR						
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	8.4063	24,000.000	186,169.94	201,752.07	0.18%	15,582.13
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	37.9508	8,300.000	189,033.06	314,991.73	0.28%	125,958.67
MTR CORP LTD HK/00066 SEC ID: FH6290057	3.4887	16,500.000	56,232.27	57,563.45	0.05%	1,331.18
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	6.9774	21,500.000	114,918.17	150,013.84	0.13%	35,095.67
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	4.2482	13,000.000	40,096.82	55,226.93	0.05%	15,130.11
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.2119	16,000.000	38,613.39	51,390.65	0.05%	12,777.26
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	9.6100	7,000.000	63,304.24	67,270.00	0.06%	3,965.76
SWIRE PACIFIC LTD HK/00019 SEC ID: FH6867748	9.0693	2,500.000	15,634.96	22,673.29	0.02%	7,038.33
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	13.1952	18,500.000	147,224.89	244,112.02	0.22%	96,887.13

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LINK REIT HK/00823 SEC ID: FHB0PB4M2	4.2289	17,540.000	65,115.10	74,175.17	0.07%	9,060.07
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	7.2477	72,200.000	309,813.79	523,286.07	0.47%	213,472.28
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	2.6905	11,600.000	19,090.29	31,210.29	0.03%	12,120.00
SITC INTERNATIONAL HOLDINGS CO HK/01308 SEC ID: FHB61X7R3	2.6648	33,000.000	52,115.55	87,938.26	0.08%	35,822.71
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	5.3425	14,000.000	66,446.94	74,794.51	0.07%	8,347.57
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBYVS6J9	7.4344	23,000.000	121,200.95	170,991.06	0.15%	49,790.11
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	4.1066	12,340.000	48,277.89	50,675.66	0.05%	2,397.77
TOTAL EQUITY HONG KONG DOLLAR		**310,980.000**	1,533,288.25	**2,178,065.00**	**1.95%**	**644,776.75**
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	12.0813	12,465.000	83,825.73	150,593.31	0.14%	66,767.58
ELBIT SYSTEMS LTD SEC ID: FZ6308917	261.5509	224.000	41,819.34	58,587.41	0.05%	16,768.07
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	6.8393	12,352.000	45,540.94	84,478.98	0.08%	38,938.04
NICE LTD SEC ID: FZ6647132	170.4884	423.000	12,092.74	72,116.59	0.06%	60,023.85
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	43.2533	1,225.000	21,342.77	52,985.33	0.05%	31,642.56

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AZRIELI GROUP LTD SEC ID: FZB5MN1W9	82.5820	941.000	50,597.55	77,709.69	0.07%	27,112.14
TOTAL EQUITY ISRAELI SHEKEL		27,630.000	255,219.07	496,471.31	0.45%	241,252.24
JAPANESE YEN						
AISIN CORP SEC ID: FJ6010709	11.3101	3,000.000	26,059.13	33,930.39	0.03%	7,871.26
AJINOMOTO CO INC SEC ID: FJ6010907	41.0537	3,000.000	29,769.06	123,161.11	0.11%	93,392.05
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	10.5434	5,200.000	32,799.68	54,825.65	0.05%	22,025.97
ASAHI KASEI CORP SEC ID: FJ6054608	6.9515	7,900.000	46,090.33	54,916.96	0.05%	8,826.63
ASICS CORP SEC ID: FJ6057379	19.7888	4,000.000	58,155.86	79,155.00	0.07%	20,999.14
TREND MICRO INC/JAPAN SEC ID: FJ6125283	54.5113	1,000.000	47,081.49	54,511.32	0.05%	7,429.83
NTT DATA GROUP CORP SEC ID: FJ6125630	19.2797	3,700.000	30,283.41	71,334.94	0.06%	41,051.53
BRIDGESTONE CORP SEC ID: FJ6132107	33.9781	2,700.000	45,075.20	91,740.90	0.08%	46,665.70
OBIC CO LTD SEC ID: FJ6136744	29.8613	2,500.000	69,280.38	74,653.22	0.07%	5,372.84
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	17.1640	2,300.000	29,960.06	39,477.28	0.04%	9,517.22
CANON INC SEC ID: FJ6172327	32.8391	6,300.000	122,377.28	206,886.61	0.19%	84,509.33
CAPCOM CO LTD SEC ID: FJ6173697	22.1049	3,000.000	47,210.02	66,314.58	0.06%	19,104.56
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	18.8661	5,700.000	94,899.98	107,536.90	0.10%	12,636.92
CHIBA BANK LTD/THE SEC ID: FJ6190568	7.7787	5,000.000	26,910.73	38,893.48	0.03%	11,982.75
CHUBU ELECTRIC POWER CO INC SEC ID: FJ6195609	10.5339	4,500.000	46,670.16	47,402.33	0.04%	732.17

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	44.5342	4,200.000	48,972.89	187,043.77	0.17%	138,070.88
KDDI CORP SEC ID: FJ6248994	32.0820	12,300.000	194,510.38	394,608.03	0.35%	200,097.65
DAIFUKU CO LTD SEC ID: FJ6250024	20.9977	2,100.000	32,767.42	44,095.19	0.04%	11,327.77
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	111.8287	400.000	19,398.86	44,731.48	0.04%	25,332.62
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	118.7325	1,100.000	46,261.27	130,605.75	0.12%	84,344.48
DAI NIPPON PRINTING CO LTD SEC ID: FJ6250909	14.1226	3,200.000	39,805.88	45,192.16	0.04%	5,386.28
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	30.9112	3,800.000	52,421.60	117,462.45	0.11%	65,040.85
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	6.6684	9,200.000	37,873.14	61,348.94	0.06%	23,475.80
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	6.6302	5,000.000	18,046.68	33,150.93	0.03%	15,104.25
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	27.4625	3,300.000	27,919.24	90,626.11	0.08%	62,706.87
DISCO CORP SEC ID: FJ6270949	271.8885	700.000	76,386.42	190,321.96	0.17%	113,935.54
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	17.7844	3,700.000	65,969.39	65,802.36	0.06%	-167.03
EISAI CO LTD SEC ID: FJ6307204	27.5452	5,800.000	160,398.78	159,762.02	0.14%	-636.76
SBI HOLDINGS INC SEC ID: FJ6309465	25.3372	1,200.000	18,574.76	30,404.68	0.03%	11,829.92
FAST RETAILING CO LTD SEC ID: FJ6332434	342.4535	1,600.000	207,841.28	547,925.66	0.49%	340,084.38

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
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12/31/2024

Report ID: GL8013
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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
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	11.7460	70,700.000	367,335.84	830,441.56	0.75%	463,105.72
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	54.4541	1,000.000	23,276.54	54,454.06	0.05%	31,177.52
SUBARU CORP SEC ID: FJ6356409	17.9499	4,000.000	20,527.45	71,799.44	0.06%	51,271.99
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	21.0550	6,600.000	95,359.28	138,962.84	0.12%	43,603.56
FANUC CORP SEC ID: FJ6356938	26.5653	5,900.000	137,180.67	156,735.17	0.14%	19,554.50
FUJITSU LTD SEC ID: FJ6356946	17.8131	12,000.000	107,425.87	213,756.67	0.19%	106,330.80
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	29.6449	2,904.000	18,227.69	86,088.93	0.08%	67,861.24
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	11.2338	3,800.000	40,929.80	42,688.34	0.04%	1,758.54
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	26.1962	1,600.000	40,181.16	41,913.97	0.04%	1,732.81
DENTSU GROUP INC SEC ID: FJ6416286	24.2555	1,600.000	29,582.35	38,808.86	0.03%	9,226.51
RESONA HOLDINGS INC SEC ID: FJ6421559	7.2824	14,300.000	43,994.34	104,138.14	0.09%	60,143.80
HIROSE ELECTRIC CO LTD SEC ID: FJ6428729	119.2415	300.000	28,714.20	35,772.46	0.03%	7,058.26
HITACHI LTD SEC ID: FJ6429107	25.0509	30,500.000	183,641.23	764,052.53	0.69%	580,411.30
SUMITOMO MITSUI TRUST GROUP IN SEC ID: FJ6431897	23.4920	4,200.000	62,212.01	98,666.32	0.09%	36,454.31
HONDA MOTOR CO LTD SEC ID: FJ6435146	9.7671	28,800.000	244,073.15	281,292.94	0.25%	37,219.79

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HOYA CORP SEC ID: FJ6441508	126.0817	2,300.000	98,568.38	289,987.90	0.26%	191,419.52
ISUZU MOTORS LTD SEC ID: FJ6467107	13.7344	4,800.000	29,018.55	65,925.17	0.06%	36,906.62
ITOCHU CORP SEC ID: FJ6467800	49.8346	7,500.000	73,407.44	373,759.21	0.34%	300,351.77
JAPAN TOBACCO INC SEC ID: FJ6474533	25.9608	11,900.000	248,579.84	308,933.56	0.28%	60,353.72
AEON CO LTD SEC ID: FJ6480043	23.5111	4,500.000	47,083.63	105,799.82	0.09%	58,716.19
KAJIMA CORP SEC ID: FJ6481322	18.3316	4,000.000	19,760.86	73,326.54	0.07%	53,565.68
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	11.1574	4,900.000	46,139.85	54,671.35	0.05%	8,531.50
KAO CORP SEC ID: FJ6483807	40.6465	3,200.000	92,663.71	130,068.72	0.12%	37,405.01
KIKKOMAN CORP SEC ID: FJ6490802	11.2147	8,000.000	18,823.92	89,717.48	0.08%	70,893.56
KEYENCE CORP SEC ID: FJ6490992	411.2369	1,480.000	306,347.52	608,630.67	0.55%	302,283.15
KOMATSU LTD SEC ID: FJ6496585	27.6788	5,900.000	134,809.13	163,304.91	0.15%	28,495.78
KONAMI GROUP CORP SEC ID: FJ6496684	94.1715	1,000.000	19,409.50	94,171.54	0.08%	74,762.04
KUBOTA CORP SEC ID: FJ6497500	11.7015	5,300.000	49,532.83	62,017.69	0.06%	12,484.86
KYOCERA CORP SEC ID: FJ6499266	10.0248	6,700.000	67,414.29	67,166.26	0.06%	-248.03
KYOWA KIRIN CO LTD SEC ID: FJ6499555	15.1152	3,600.000	47,734.49	54,414.61	0.05%	6,680.12
LASERTEC CORP SEC ID: FJ6506268	96.6213	1,200.000	116,207.99	115,945.53	0.10%	-262.46

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	36.4469	11,700.000	145,815.47	426,429.10	0.38%	280,613.63
MAKITA CORP SEC ID: FJ6555802	30.8157	1,800.000	33,990.45	55,468.31	0.05%	21,477.86
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	23.9501	30,900.000	363,364.83	740,058.51	0.66%	376,693.68
MARUBENI CORP SEC ID: FJ6569464	15.2233	9,800.000	76,003.25	149,188.72	0.13%	73,185.47
PANASONIC HOLDINGS CORP SEC ID: FJ6572708	10.4543	13,900.000	113,797.99	145,314.96	0.13%	31,516.97
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	24.6437	18,310.000	260,885.05	451,225.68	0.40%	190,340.63
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	14.0017	5,000.000	65,890.20	70,008.27	0.06%	4,118.07
MITSUBISHI CORP SEC ID: FJ6596780	16.5691	30,000.000	286,606.66	497,073.03	0.45%	210,466.37
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	17.0972	13,000.000	136,428.34	222,263.93	0.20%	85,835.59
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	14.1448	19,000.000	42,735.66	268,751.58	0.24%	226,015.92
MITSUI & CO LTD SEC ID: FJ6597309	21.0677	18,000.000	141,965.75	379,218.62	0.34%	237,252.87
MITSUI CHEMICALS INC SEC ID: FJ6597366	22.0794	2,000.000	36,140.79	44,158.82	0.04%	8,018.03
MITSUI OSK LINES LTD SEC ID: FJ6597580	35.0471	2,700.000	14,859.81	94,627.13	0.08%	79,767.32
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	8.0809	20,400.000	131,129.88	164,851.10	0.15%	33,721.22
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	16.2860	8,100.000	50,690.44	131,916.20	0.12%	81,225.76
SEIKO EPSON CORP SEC ID: FJ6616505	18.2966	2,200.000	17,415.31	40,252.61	0.04%	22,837.30

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PARAMETRIC EAFE PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RENESAS ELECTRONICS CORP SEC ID: FJ6635679	13.0218	15,500.000	203,001.34	201,837.29	0.18%	-1,164.05
NINTENDO CO LTD SEC ID: FJ6639556	58.9463	6,900.000	137,616.77	406,729.43	0.37%	269,112.66
DENSO CORP SEC ID: FJ6640380	14.0907	10,800.000	96,523.23	152,179.94	0.14%	55,656.71
NEC CORP SEC ID: FJ6640406	87.2996	1,600.000	50,948.79	139,679.30	0.13%	88,730.51
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	6.5125	23,100.000	153,509.81	150,438.08	0.14%	-3,071.73
NIDEC CORP SEC ID: FJ6640687	18.1662	4,200.000	59,671.12	76,298.04	0.07%	16,626.92
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	1.0053	187,500.000	84,493.32	188,502.16	0.17%	104,008.84
NISSAN CHEMICAL CORP SEC ID: FJ6641586	31.4902	1,500.000	29,304.63	47,235.30	0.04%	17,930.67
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	24.3255	1,500.000	16,662.57	36,488.29	0.03%	19,825.72
NITTO DENKO CORP SEC ID: FJ6641800	17.0527	4,500.000	39,323.46	76,737.08	0.07%	37,413.62
YAMAHA CORP SEC ID: FJ6642386	7.1869	7,800.000	45,426.14	56,058.16	0.05%	10,632.02
MINEBEA MITSUMI INC SEC ID: FJ6642402	16.3496	3,300.000	34,202.52	53,953.61	0.05%	19,751.09
NIPPON STEEL CORP SEC ID: FJ6642568	20.2469	5,000.000	50,645.44	101,234.41	0.09%	50,588.97
NISSAN MOTOR CO LTD SEC ID: FJ6642865	3.0542	26,200.000	84,717.78	80,020.36	0.07%	-4,697.42
NOMURA HOLDINGS INC SEC ID: FJ6643103	5.9258	14,900.000	61,428.99	88,294.54	0.08%	26,865.55
NIPPON YUSEN KK SEC ID: FJ6643962	33.5518	3,600.000	14,359.94	120,786.46	0.11%	106,426.52

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	118.5734	500.000	26,430.08	59,286.71	0.05%	32,856.63
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	21.7740	4,000.000	13,841.12	87,095.95	0.08%	73,254.83
OBAYASHI CORP SEC ID: FJ6656402	13.3176	5,300.000	30,267.30	70,583.48	0.06%	40,316.18
OLYMPUS CORP SEC ID: FJ6658804	15.0834	5,200.000	38,555.00	78,433.44	0.07%	39,878.44
OMRON CORP SEC ID: FJ6659422	34.0608	900.000	22,271.37	30,654.75	0.03%	8,383.38
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	10.4002	8,000.000	79,665.44	83,201.83	0.07%	3,536.39
ORIX CORP SEC ID: FJ6661147	21.6849	12,800.000	187,088.02	277,566.80	0.25%	90,478.78
OSAKA GAS CO LTD SEC ID: FJ6661766	22.0158	2,900.000	47,138.04	63,845.76	0.06%	16,707.72
RICOH CO LTD SEC ID: FJ6738226	11.5265	3,700.000	28,336.88	42,647.94	0.04%	14,311.06
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	11.2624	6,400.000	42,582.06	72,079.41	0.06%	29,497.35
T&D HOLDINGS INC SEC ID: FJ6744299	18.4875	3,500.000	28,834.32	64,706.35	0.06%	35,872.03
SMC CORP SEC ID: FJ6763968	395.6477	400.000	97,736.44	158,259.09	0.14%	60,522.65
SOFTBANK GROUP CORP SEC ID: FJ6770625	58.4436	9,200.000	188,375.59	537,681.32	0.48%	349,305.73
SECOM CO LTD SEC ID: FJ6791597	34.1626	2,600.000	62,948.57	88,822.85	0.08%	25,874.28
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	17.2754	2,900.000	25,734.94	50,098.62	0.04%	24,363.68
SEKISUI HOUSE LTD SEC ID: FJ6793908	24.0646	3,900.000	52,571.57	93,852.12	0.08%	41,280.55
SHARP CORP/JAPAN SEC ID: FJ6800604	6.2669	4,600.000	25,071.26	28,827.56	0.03%	3,756.30

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
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12/31/2024

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
SHIMADZU CORP SEC ID: FJ6804366	28.3851	1,400.000	28,867.21	39,739.12	0.04%	10,871.91
SHIMIZU CORP SEC ID: FJ6804408	7.9696	6,100.000	28,031.53	48,614.47	0.04%	20,582.94
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	33.6981	11,000.000	161,065.11	370,679.55	0.33%	209,614.44
SHIONOGI & CO LTD SEC ID: FJ6804689	14.1194	4,800.000	36,424.84	67,772.97	0.06%	31,348.13
SHIMANO INC SEC ID: FJ6804820	136.1033	400.000	17,801.81	54,441.33	0.05%	36,639.52
HULIC CO LTD SEC ID: FJ6805314	8.7172	3,600.000	26,537.38	31,382.03	0.03%	4,844.65
SONY GROUP CORP SEC ID: FJ6821501	21.4368	42,500.000	395,716.29	911,061.94	0.82%	515,345.65
SUMITOMO ELECTRIC INDUSTRIES L SEC ID: FJ6858701	18.1567	4,500.000	50,041.11	81,704.95	0.07%	31,663.84
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	22.9893	3,400.000	79,486.72	78,163.65	0.07%	-1,323.07
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	31.4329	2,000.000	43,069.22	62,865.87	0.06%	19,796.65
SUMITOMO CORP SEC ID: FJ6858941	21.8122	7,100.000	87,878.12	154,866.37	0.14%	66,988.25
SUZUKI MOTOR CORP SEC ID: FJ6865508	11.3897	9,200.000	59,672.73	104,784.93	0.09%	45,112.20
TDK CORP SEC ID: FJ6869302	13.1872	12,500.000	63,939.42	164,839.97	0.15%	100,900.55
TAISEI CORP SEC ID: FJ6870102	42.2436	1,600.000	17,631.46	67,589.72	0.06%	49,958.26
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	26.6035	6,849.000	195,415.61	182,207.10	0.16%	-13,208.51

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
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12/31/2024

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
ADVANTEST CORP SEC ID: FJ6870490	58.5263	5,300.000	70,115.93	310,189.60	0.28%	240,073.67
SYSMEX CORP SEC ID: FJ6883808	18.5575	4,200.000	27,661.54	77,941.59	0.07%	50,280.05
TERUMO CORP SEC ID: FJ6885076	19.4833	8,200.000	100,112.95	159,763.29	0.14%	59,650.34
TOHO CO LTD/TOKYO SEC ID: FJ6895208	39.1575	1,100.000	17,579.28	43,073.30	0.04%	25,494.02
TOKYO GAS CO LTD SEC ID: FJ6895448	27.8061	2,500.000	48,256.69	69,515.14	0.06%	21,258.45
TOKYO ELECTRON LTD SEC ID: FJ6895679	153.8878	3,100.000	170,493.01	477,052.03	0.43%	306,559.02
TOKYU CORP SEC ID: FJ6896545	10.7406	3,600.000	35,791.24	38,666.33	0.03%	2,875.09
TOPPAN HOLDINGS INC SEC ID: FJ6897022	26.7816	2,600.000	47,035.94	69,632.22	0.06%	22,596.28
TORAY INDUSTRIES INC SEC ID: FJ6897147	6.3725	6,800.000	30,199.33	43,332.91	0.04%	13,133.58
MAZDA MOTOR CORP SEC ID: FJ6900305	6.8942	5,600.000	30,252.98	38,607.79	0.03%	8,354.81
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	81.8592	1,100.000	46,241.24	90,045.17	0.08%	43,803.93
TOYOTA TSUSHO CORP SEC ID: FJ6900586	17.9944	3,900.000	21,875.31	70,178.16	0.06%	48,302.85
TOYOTA MOTOR CORP SEC ID: FJ6900644	20.0178	70,400.000	705,160.01	1,409,254.21	1.26%	704,094.20
UNICHARM CORP SEC ID: FJ6911484	8.2877	6,600.000	48,061.49	54,699.03	0.05%	6,637.54
YAKULT HONSHA CO LTD SEC ID: FJ6985116	19.0061	1,200.000	15,874.70	22,807.33	0.02%	6,932.63
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	8.9368	6,000.000	23,341.74	53,620.51	0.05%	30,278.77
ASTELLAS PHARMA INC SEC ID: FJ6985389	9.7639	12,100.000	93,509.24	118,143.61	0.11%	24,634.37

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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
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	25.8781	5,900.000	125,038.72	152,680.70	0.14%	27,641.98
M3 INC SEC ID: FJB02K2M5	8.8890	5,900.000	55,287.02	52,445.28	0.05%	-2,841.74
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	15.8246	15,200.000	161,625.72	240,534.48	0.22%	78,908.76
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	27.6915	9,900.000	104,041.30	274,146.08	0.25%	170,104.78
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	24.0456	4,200.000	21,386.68	100,991.34	0.09%	79,604.66
INPEX CORP SEC ID: FJB10RB16	12.5382	6,300.000	67,743.81	78,990.52	0.07%	11,246.71
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	6.5888	9,500.000	39,341.91	62,593.85	0.06%	23,251.94
MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	21.9458	6,300.000	68,669.92	138,258.46	0.12%	69,588.54
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	54.7213	5,400.000	176,741.44	295,495.03	0.27%	118,753.59
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	26.9471	6,200.000	112,768.01	167,071.77	0.15%	54,303.76
MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	20.3678	2,000.000	19,510.65	40,735.55	0.04%	21,224.90
ENEOS HOLDINGS INC SEC ID: FJB627LW8	5.2577	19,362.000	65,462.72	101,799.57	0.09%	36,336.85
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	26.2090	6,057.000	47,946.33	158,747.66	0.14%	110,801.33
NEXON CO LTD SEC ID: FJB63QM79	15.1215	4,600.000	65,101.73	69,559.05	0.06%	4,457.32
OPEN HOUSE GROUP CO LTD SEC ID: FJBD3D176	33.9081	4,300.000	123,223.49	145,804.91	0.13%	22,581.42
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	5.5428	10,500.000	29,633.58	58,198.97	0.05%	28,565.39

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SOFTBANK CORP SEC ID: FJBF5M0K1	1.2656	223,000.000	253,557.96	282,226.38	0.25%	28,668.42
NIPPON EXPRESS HOLDINGS INC SEC ID: FJBKSHP60	15.2265	1,200.000	23,014.22	18,271.82	0.02%	-4,742.40
SHIZUOKA FINANCIAL GROUP INC SEC ID: FJBP38QJ7	8.1732	4,600.000	28,048.47	37,596.72	0.03%	9,548.25
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	70.9150	11,100.000	273,015.36	787,156.37	0.71%	514,141.01
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	9.4840	14,500.000	118,638.62	137,517.49	0.12%	18,878.87
JAPAN POST INSURANCE CO LTD SEC ID: FJBYT8157	18.4971	1,800.000	26,120.44	33,294.73	0.03%	7,174.29
JAPAN POST BANK CO LTD SEC ID: FJBYT8165	9.5094	6,600.000	51,330.04	62,762.15	0.06%	11,432.11
TOTAL EQUITY JAPANESE YEN		**1,629,062.000**	**13,615,327.32**	**25,714,273.42**	**23.08%**	**12,098,946.10**
NEW ZEALAND DOLLAR						
MERCURY NZ LTD SEC ID: ANB8W6K59	3.2775	16,526.000	51,640.41	54,163.35	0.05%	2,522.94
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	4.8742	14,045.000	48,386.88	68,457.79	0.06%	20,070.91
TOTAL EQUITY NEW ZEALAND DOLLAR		**30,571.000**	**100,027.29**	**122,621.14**	**0.11%**	**22,593.85**
NORWEGIAN KRONE						
TELENOR ASA SEC ID: SN4732491	11.1734	4,296.000	48,417.03	48,000.85	0.04%	-416.18
KONGSBERG GRUPPEN ASA SEC ID: SN5208244	112.7023	853.000	26,597.09	96,135.10	0.09%	69,538.01
EQUINOR ASA SEC ID: SN7133606	23.3681	5,484.000	68,507.06	128,150.81	0.12%	59,643.75
MOWI ASA SEC ID: SNB02L489	17.1475	3,190.000	55,914.43	54,700.48	0.05%	-1,213.95
NORSK HYDRO ASA SEC ID: SNB11HK30	5.5066	16,842.000	62,015.77	92,741.59	0.08%	30,725.82

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AKER BP ASA SEC ID: SNB1L95G4	19.5204	2,917.000	49,600.22	56,941.00	0.05%	7,340.78
DNB BANK ASA SEC ID: SNBNG7113	19.9783	3,845.000	74,450.68	76,816.38	0.07%	2,365.70
TOTAL EQUITY NORWEGIAN KRONE		37,427.000	385,502.28	553,486.21	0.50%	167,983.93
POUND STERLING						
ANTOFAGASTA PLC SEC ID: EX0045610	19.9132	2,555.000	48,831.85	50,878.12	0.05%	2,046.27
ASHTEAD GROUP PLC SEC ID: EX0053671	62.1817	2,260.000	38,669.53	140,530.55	0.13%	101,861.02
BHP GROUP LTD SEC ID: EX0144405	24.4468	8,079.000	137,140.75	197,506.08	0.18%	60,365.33
DIAGEO PLC SEC ID: EX0237407	31.7797	12,355.000	239,339.68	392,637.58	0.35%	153,297.90
BAE SYSTEMS PLC SEC ID: EX0263494	14.3838	19,479.000	134,144.58	280,182.32	0.25%	146,037.74
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	36.0691	15,171.000	470,543.92	547,204.62	0.49%	76,660.70
HALMA PLC SEC ID: EX0405202	33.6770	2,498.000	59,499.59	84,125.24	0.08%	24,625.65
STANDARD CHARTERED PLC SEC ID: EX0408289	12.3812	15,758.000	84,580.34	195,103.37	0.18%	110,523.03
IMPERIAL BRANDS PLC SEC ID: EX0454499	31.9738	4,064.000	68,939.61	129,941.41	0.12%	61,001.80
HSBC HOLDINGS PLC SEC ID: EX0540529	9.8351	140,822.000	870,399.85	1,384,998.06	1.24%	514,598.21
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	2.8780	31,817.000	49,896.70	91,569.81	0.08%	41,673.11
ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	25.5865	2,133.000	52,113.47	54,576.07	0.05%	2,462.60
PEARSON PLC SEC ID: EX0677602	16.0558	4,497.000	45,618.59	72,202.79	0.06%	26,584.20
PRUDENTIAL PLC SEC ID: EX0709959	7.9778	12,124.000	91,533.31	96,722.70	0.09%	5,189.39

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RIO TINTO PLC SEC ID: EX0718877	59.1509	6,182.000	294,812.00	365,670.57	0.33%	70,858.57
ST JAMES'S PLACE PLC SEC ID: EX0766934	10.8708	12,484.000	62,788.36	135,711.47	0.12%	72,923.11
SSE PLC SEC ID: EX0790876	20.0885	6,821.000	107,161.90	137,023.63	0.12%	29,861.73
BP PLC SEC ID: EX0798051	4.9219	118,111.000	537,479.87	581,334.31	0.52%	43,854.44
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.6861	334,998.000	107,405.59	229,830.30	0.21%	122,424.71
SMITH & NEPHEW PLC SEC ID: EX0922321	12.4163	4,906.000	52,015.72	60,914.33	0.05%	8,898.61
ASTRAZENECA PLC SEC ID: EX0989528	131.1012	10,737.000	905,405.92	1,407,633.93	1.26%	502,228.01
BT GROUP PLC SEC ID: EX3091355	1.8041	53,406.000	80,352.24	96,348.81	0.09%	15,996.57
BARCLAYS PLC SEC ID: EX3134866	3.3583	87,242.000	133,716.77	292,985.73	0.26%	159,268.96
INTERTEK GROUP PLC SEC ID: EX3163832	59.2135	1,096.000	39,350.07	64,897.97	0.06%	25,547.90
BURBERRY GROUP PLC SEC ID: EX3174300	12.2735	6,182.000	57,406.36	75,874.90	0.07%	18,468.54
NEXT PLC SEC ID: EX3208983	118.9530	1,503.000	60,440.28	178,786.29	0.16%	118,346.01
ADMIRAL GROUP PLC SEC ID: EXB02J636	33.1135	1,645.000	49,529.47	54,471.64	0.05%	4,942.17
BUNZL PLC SEC ID: EXB0744B8	41.2791	2,131.000	33,998.71	87,965.77	0.08%	53,967.06
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	5.0196	19,646.000	100,548.76	98,615.44	0.09%	-1,933.32
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	24.9603	5,666.000	89,639.89	141,425.24	0.13%	51,785.35

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LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	141.3333	2,768.000	175,699.68	391,210.69	0.35%	215,511.01
UNILEVER PLC SEC ID: EXB10RZP7	56.9592	10,684.000	437,914.77	608,551.58	0.55%	170,636.81
EXPERIAN PLC SEC ID: EXB19NLV9	43.1452	5,815.000	70,460.47	250,889.22	0.23%	180,428.75
SEVERN TRENT PLC SEC ID: EXB1FH8J7	31.4102	1,588.000	36,331.06	49,879.38	0.04%	13,548.32
WHITBREAD PLC SEC ID: EXB1KJJ48	36.8957	1,524.000	42,414.07	56,229.05	0.05%	13,814.98
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	13.7514	13,229.000	122,504.07	181,916.64	0.16%	59,412.57
SMITHS GROUP PLC SEC ID: EXB1WY232	21.5288	2,237.000	40,330.27	48,159.83	0.04%	7,829.56
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	29.6067	7,146.000	126,207.31	211,569.74	0.19%	85,362.43
3I GROUP PLC SEC ID: EXB1YW440	44.6355	6,142.000	57,311.20	274,151.46	0.25%	216,840.26
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	60.5285	4,945.000	278,574.44	299,313.39	0.27%	20,738.95
RELX PLC SEC ID: EXB2B0DG6	45.4496	7,700.000	123,803.16	349,961.89	0.31%	226,158.73
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	13.1690	8,278.000	74,804.11	109,012.87	0.10%	34,208.76
GLENCORE PLC SEC ID: EXB4T3BW4	4.4260	46,624.000	111,406.95	206,356.97	0.19%	94,950.02
ENTAIN PLC SEC ID: EXB5VQMV7	8.6065	5,019.000	40,661.80	43,195.99	0.04%	2,534.19
SEGRO PLC SEC ID: EXB5ZN1N1	8.7818	11,545.000	71,545.63	101,386.21	0.09%	29,840.58
ROLLS-ROYCE HOLDINGS PLC SEC ID: EXB63H842	7.1211	56,919.000	110,670.82	405,328.53	0.36%	294,657.71

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SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	15.9431	6,321.000	27,977.71	100,776.03	0.09%	72,798.32
WPP PLC SEC ID: EXB8KF9B6	10.3624	17,857.000	156,945.93	185,040.62	0.17%	28,094.69
COCA-COLA HBC AG SEC ID: EXB9895B6	34.2156	5,000.000	126,128.84	171,077.84	0.15%	44,949.00
COMPASS GROUP PLC SEC ID: EXBD6K458	33.3389	15,079.000	250,720.78	502,717.09	0.45%	251,996.31
NATIONAL GRID PLC SEC ID: EXBDR05C3	11.8978	30,502.000	359,916.50	362,906.70	0.33%	2,990.20
PHOENIX GROUP HOLDINGS PLC SEC ID: EXBGXQNP3	6.3872	9,157.000	56,601.64	58,487.96	0.05%	1,886.32
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	0.8554	60,002.000	54,310.68	51,325.07	0.05%	-2,985.61
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	124.6639	1,041.000	32,726.28	129,775.12	0.12%	97,048.84
M&G PLC SEC ID: EXBKFB1C0	2.4779	20,166.000	30,890.14	49,968.79	0.04%	19,078.65
ENDEAVOUR MINING PLC SEC ID: EXBL6K5J9	17.8467	3,162.000	58,921.75	56,431.27	0.05%	-2,490.48
WISE PLC SEC ID: EXBL9YR78	13.3506	6,536.000	49,729.99	87,259.42	0.08%	37,529.43
TESCO PLC SEC ID: EXBLGZ985	4.6126	43,328.000	131,378.96	199,854.26	0.18%	68,475.30
NATWEST GROUP PLC SEC ID: EXBM8PJY6	5.0359	38,303.000	97,230.48	192,890.09	0.17%	95,659.61
INFORMA PLC SEC ID: EXBMJ6DW6	9.9992	8,993.000	45,817.83	89,922.46	0.08%	44,104.63
HALEON PLC SEC ID: EXBMX86B0	4.7266	54,340.000	212,523.67	256,841.14	0.23%	44,317.47
GSK PLC SEC ID: EXBN7SWP3	16.8636	21,958.000	426,034.36	370,290.18	0.33%	-55,744.18

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MELROSE INDUSTRIES PLC SEC ID: EXBNGDN84	6.9358	16,214.000	101,236.17	112,456.92	0.10%	11,220.75
BERKELEY GROUP HOLDINGS PLC SEC ID: EXBP0RGD2	48.8436	905.000	39,166.56	44,203.46	0.04%	5,036.90
SHELL PLC SEC ID: EXBP6MXD8	31.0094	46,012.000	1,016,484.63	1,426,805.62	1.28%	410,320.99
AVIVA PLC SEC ID: EXBPQY8M8	5.8713	16,398.000	85,140.79	96,276.77	0.09%	11,135.98
WOODSIDE ENERGY GROUP LTD SEC ID: EXBPXZF72	15.2311	1,459.000	32,947.00	22,222.16	0.02%	-10,724.84
SMURFIT WESTROCK PLC SEC ID: EXBSMR1R7	54.0536	1,769.000	49,006.65	95,620.79	0.09%	46,614.14
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	9.9315	6,132.000	33,607.83	60,900.15	0.05%	27,292.32
TOTAL EQUITY POUND STERLING		1,569,165.000	10,499,388.66	16,038,832.40	14.39%	5,539,443.74
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	3.4159	28,200.000	72,809.37	96,328.98	0.09%	23,519.61
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	32.0481	13,210.000	166,798.10	423,355.23	0.38%	256,557.13
SINGAPORE EXCHANGE LTD SEC ID: FM6303867	9.3388	6,300.000	40,410.42	58,834.48	0.05%	18,424.06
CAPITALAND INTEGRATED COMMERCI SEC ID: FM6420125	1.4147	52,200.000	74,832.20	73,849.88	0.07%	-982.32
CAPITALAND ASCENDAS REIT SEC ID: FM6563874	1.8839	26,900.000	52,507.63	50,676.59	0.05%	-1,831.04
SINGAPORE AIRLINES LTD SEC ID: FM6811737	4.7207	24,600.000	105,555.42	116,129.60	0.10%	10,574.18
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	26.6310	5,000.000	66,705.10	133,154.96	0.12%	66,449.86

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SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY18	2.2577	31,400.000	55,331.85	70,892.83	0.06%	15,560.98
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	12.2343	33,300.000	264,087.05	407,401.41	0.37%	143,314.36
KEPPEL LTD SEC ID: FMB1VQ5C0	5.0139	11,300.000	48,276.94	56,657.38	0.05%	8,380.44
CAPITALAND INVESTMENT LTD/SING SEC ID: FMBNHXFJ7	1.9205	36,700.000	68,096.29	70,483.80	0.06%	2,387.51
TOTAL EQUITY SINGAPORE DOLLAR		269,110.000	1,015,410.37	1,557,765.14	1.40%	542,354.77
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	13.7068	13,562.000	125,917.78	185,891.79	0.17%	59,974.01
SWEDBANK AB SEC ID: SS4846522	19.7570	7,719.000	107,765.25	152,504.26	0.14%	44,739.01
TRELLEBORG AB SEC ID: SS4902382	34.2648	1,688.000	55,648.04	57,838.93	0.05%	2,190.89
SECURITAS AB SEC ID: SS5554042	12.3900	4,342.000	35,820.83	53,797.30	0.05%	17,976.47
H & M HENNES & MAURITZ AB SEC ID: SS5687438	13.4941	4,345.000	55,122.60	58,631.99	0.05%	3,509.39
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	8.1345	12,601.000	75,335.51	102,502.69	0.09%	27,167.18
SKANSKA AB SEC ID: SS7142093	21.0603	3,137.000	58,071.59	66,066.01	0.06%	7,994.42
ALFA LAVAL AB SEC ID: SS7332686	41.8671	1,829.000	37,950.32	76,574.92	0.07%	38,624.60
GETINGE AB SEC ID: SS7698359	16.4310	2,196.000	36,784.41	36,082.43	0.03%	-701.98

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INDUTRADE AB SEC ID: SSB0LDBX2	25.0696	1,764.000	26,701.78	44,222.73	0.04%	17,520.95
SKF AB SEC ID: SSB1Q3J35	18.7886	3,029.000	57,803.87	56,910.69	0.05%	-893.18
VOLVO AB SEC ID: SSB1QH7Y9	24.4541	3,315.000	83,962.94	81,065.50	0.07%	-2,897.44
VOLVO AB SEC ID: SSB1QH836	24.3093	13,024.000	224,599.71	316,604.87	0.28%	92,005.16
SANDVIK AB SEC ID: SSB1VQ251	17.9469	3,766.000	50,210.37	67,588.10	0.06%	17,377.73
INDUSTRIVARDEN AB SEC ID: SSB1VSK57	31.5949	1,767.000	48,754.70	55,828.20	0.05%	7,073.50
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	12.7113	4,555.000	25,448.01	57,899.83	0.05%	32,451.82
TELE2 AB SEC ID: SSB97C732	9.8875	4,552.000	36,346.98	45,008.12	0.04%	8,661.14
SAGAX AB SEC ID: SSB9M3PK7	20.4720	1,828.000	26,838.66	37,422.78	0.03%	10,584.12
ESSITY AB SEC ID: SSBF1K7P7	26.7620	2,781.000	36,991.98	74,425.11	0.07%	37,433.13
EQT AB SEC ID: SSBJ7W9K6	27.7032	3,308.000	79,316.15	91,642.31	0.08%	12,326.16
ATLAS COPCO AB SEC ID: SSBLDBN40	15.2816	18,146.000	115,901.42	277,299.55	0.25%	161,398.13
ATLAS COPCO AB SEC ID: SSBLDBN57	13.5258	18,296.000	171,764.49	247,468.13	0.22%	75,703.64
EPIROC AB SEC ID: SSBMD58R7	17.4265	3,793.000	15,555.32	66,098.80	0.06%	50,543.48
EPIROC AB SEC ID: SSBMD58W6	15.6029	2,432.000	16,651.59	37,946.18	0.03%	21,294.59
INVESTOR AB SEC ID: SSBMV7PN3	26.4452	4,672.000	96,367.89	123,552.13	0.11%	27,184.24
INVESTOR AB SEC ID: SSBMV7PQ6	26.4905	11,524.000	72,796.16	305,276.36	0.27%	232,480.20

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail by Asset Type 12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HEXAGON AB SEC ID: SSBNZFHC2	9.5572	18,224.000	127,345.25	174,170.59	0.16%	46,825.34
BEIJER REF AB SEC ID: SSBP2NJ42	14.7612	3,760.000	55,706.74	55,502.05	0.05%	-204.69
FASTIGHETS AB BALDER SEC ID: SSBPMRNZ7	6.9507	10,723.000	56,511.06	74,532.33	0.07%	18,021.27
BOLIDEN AB SEC ID: SSBPYTZ53	28.1015	3,880.000	74,612.75	109,033.64	0.10%	34,420.89
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.3355	13,444.000	119,142.82	138,951.04	0.12%	19,808.22
ASSA ABLOY AB SEC ID: SSBYPC1T6	29.5767	6,687.000	90,120.10	197,779.18	0.18%	107,659.08
NORDEA BANK ABP SEC ID: SSBYZF9J2	10.8876	13,964.000	85,218.73	152,034.68	0.14%	66,815.95
INVESTMENT AB LATOUR SEC ID: SSBZ404X0	24.9700	1,804.000	27,769.56	45,045.92	0.04%	17,276.36
TOTAL EQUITY SWEDISH KRONA		**226,457.000**	**2,410,855.36**	**3,723,199.14**	**3.34%**	**1,312,343.78**
SWISS FRANC						
BARRY CALLEBAUT AG SEC ID: ES5476928	1,328.5517	41.000	58,152.11	54,470.62	0.05%	-3,681.49
SWISSCOM AG SEC ID: ES5533975	556.6897	177.000	77,647.26	98,534.07	0.09%	20,886.81
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	11,111.7241	11.000	102,309.11	122,228.97	0.11%	19,919.86
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962307	110,344.8276	1.000	111,338.65	110,344.83	0.10%	-993.82
GIVAUDAN SA SEC ID: ES5980614	4,376.2759	60.000	110,553.43	262,576.55	0.24%	152,023.12
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	594.5379	1,161.000	423,158.86	690,258.54	0.62%	267,099.68
NOVARTIS AG SEC ID: ES7103066	97.8759	14,475.000	844,229.04	1,416,753.10	1.27%	572,524.06

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ABB LTD SEC ID: ES7108891	54.1462	10,482.000	230,532.01	567,560.54	0.51%	337,028.53
ROCHE HOLDING AG SEC ID: ES7110384	281.9310	4,772.000	974,764.12	1,345,374.90	1.21%	370,610.78
HOLCIM AG SEC ID: ES7110756	96.3972	3,516.000	175,630.20	338,932.70	0.30%	163,302.50
NESTLE SA SEC ID: ES7123874	82.6262	19,363.000	1,328,545.37	1,599,891.24	1.44%	271,345.87
BALOISE HOLDING AG SEC ID: ES7124591	181.0759	274.000	28,758.49	49,614.79	0.04%	20,856.30
SONOVA HOLDING AG SEC ID: ES7156031	326.9517	328.000	58,197.80	107,240.17	0.10%	49,042.37
SWATCH GROUP AG/THE SEC ID: ES7184728	182.0690	312.000	57,415.89	56,805.52	0.05%	-610.37
LONZA GROUP AG SEC ID: ES7333374	591.2276	415.000	125,368.06	245,359.45	0.22%	119,991.39
SWISS LIFE HOLDING AG SEC ID: ES7437803	771.9724	195.000	51,651.74	150,534.62	0.14%	98,882.88
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	674.7586	145.000	96,940.10	97,840.00	0.09%	899.90
SWISS PRIME SITE AG SEC ID: ESB083BH9	109.0207	515.000	38,684.59	56,145.66	0.05%	17,461.07
AVOLTA AG SEC ID: ESB0R80X4	40.0993	1,403.000	52,014.10	56,259.33	0.05%	4,245.23
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	1,357.2414	144.000	58,231.57	195,442.76	0.18%	137,211.19
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	276.3034	398.000	61,797.65	109,968.77	0.10%	48,171.12
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	229.2966	412.000	75,859.00	94,470.18	0.08%	18,611.18
LOGITECH INTERNATIONAL SA SEC ID: ESB18ZRK2	82.8028	1,151.000	63,446.96	95,305.98	0.09%	31,859.02

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PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GEBERIT AG SEC ID: ESB1WGG94	567.8345	227.000	63,525.85	128,898.43	0.12%	65,372.58
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	64.7283	1,672.000	72,444.57	108,225.68	0.10%	35,781.11
SWISS RE AG SEC ID: ESB545MG7	144.7724	2,269.000	167,617.01	328,488.61	0.29%	160,871.60
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	152.1655	2,969.000	149,659.39	451,779.42	0.41%	302,120.03
SIKA AG SEC ID: ESBF2DSG4	238.1241	849.000	38,102.87	202,167.39	0.18%	164,064.52
GROUPE BRUXELLES LAMBERT NV SEC ID: ESBHZLGZ7	68.3948	380.000	31,908.36	25,990.01	0.02%	-5,918.35
ALCON AG SEC ID: ESBJT1GR2	84.8552	3,181.000	146,039.62	269,924.30	0.24%	123,884.68
SANDOZ GROUP AG SEC ID: ESBLPLD33	41.0152	2,839.000	44,079.85	116,442.07	0.10%	72,362.22
SGS SA SEC ID: ESBMBQHZ0	100.2814	748.000	49,230.46	75,010.47	0.07%	25,780.01
BACHEM HOLDING AG SEC ID: ESBMXVKB4	63.8897	418.000	27,724.25	26,705.88	0.02%	-1,018.37
STRAUMANN HOLDING AG SEC ID: ESBQ7ZV07	126.0690	822.000	81,079.99	103,628.69	0.09%	22,548.70
UBS GROUP AG SEC ID: ESBRJL171	30.5986	22,315.000	317,629.30	682,808.22	0.61%	365,178.92
VAT GROUP AG SEC ID: ESBYZWMR7	378.2621	165.000	50,092.78	62,413.24	0.06%	12,320.46
TOTAL EQUITY SWISS FRANC		**98,605.000**	**6,444,360.41**	**10,504,395.70**	**9.43%**	**4,060,035.29**
U.S. DOLLAR						
SEA LTD ADR SEC ID: 81141R100	106.1000	2,370.000	188,569.02	251,457.00	0.23%	62,887.98

BNY

PARAMETRIC EAFE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	22.0400	17,513.000	157,524.34	385,986.52	0.35%	228,462.18
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	40.9700	1,600.000	57,603.78	65,552.00	0.06%	7,948.22
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	76.8100	2,516.000	137,304.28	193,253.96	0.17%	55,949.68
GRAB HOLDINGS LTD SEC ID: G4124C109	4.7200	22,804.000	64,963.04	107,634.88	0.10%	42,671.84
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	447.3800	946.000	451,724.36	423,221.48	0.38%	-28,502.88
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	186.7000	706.000	73,415.01	131,810.20	0.12%	58,395.19
CYBERARK SOFTWARE LTD SEC ID: M2682V108	333.1500	310.000	26,898.70	103,276.50	0.09%	76,377.80
MONDAY.COM LTD SEC ID: M7S64H106	235.4400	270.000	53,200.80	63,568.80	0.06%	10,368.00
AERCAP HOLDINGS NV SEC ID: N00985106	95.7000	1,283.000	70,460.14	122,783.10	0.11%	52,322.96
CRH PLC SEC ID: NAB01ZKD3	92.5200	5,239.000	176,659.34	484,712.28	0.44%	308,052.94
TOTAL EQUITY U.S. DOLLAR		55,557.000	1,458,322.81	2,333,256.72	2.09%	874,933.91
TOTAL EQUITY		5,986,456.000	65,283,539.39	110,469,355.87	99.15%	45,185,816.48
TOTAL ASSETS - BASE:		5,991,064.000	66,213,183.82	111,419,663.47	100.00%	45,206,479.65

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WELLINGTON EMD PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	8.6800	2,589,385.344	25,502,095.06	22,475,864.79	100.00%	-3,026,230.27
TOTAL ASSETS - BASE:		2,589,385.344	25,502,095.06	22,475,864.79	100.00%	-3,026,230.27

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STEPSTONE PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	31,987,243.000	19,703,176.98	31,987,243.00	26.98%	12,284,066.02
STEPSTONE XL OP FUND II-A SEC ID: 99VVBMW13	1.0000	55,518,258.000	32,210,400.64	55,518,258.00	46.83%	23,307,857.36
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VVBNR66	1.0000	31,051,166.000	13,963,844.00	31,051,166.00	26.19%	17,087,322.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		118,556,667.000	65,877,421.62	118,556,667.00	100.00%	52,679,245.38
TOTAL PRIVATE EQUITY		118,556,667.000	65,877,421.62	118,556,667.00	100.00%	52,679,245.38
TOTAL ASSETS - BASE:		118,556,667.000	65,877,421.62	118,556,667.00	100.00%	52,679,245.38

BNY

Asset Detail
by Asset Type
12/31/2024

FIRST PRINCIPLES 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						
U.S. DOLLAR						
CASH			473.98	473.98	100.00%	0.00
TOTAL ASSETS - BASE:		0.000	473.98	473.98	100.00%	0.00

BNY

Asset Detail
by Asset Type
12/31/2024

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						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-831,865.09	-792,917.49	-1.19%	38,947.60
INTEREST RECEIVABLE			7,380.48	7,135.07	0.01%	-245.41
FFX CONTRACTS RECEIVABLE			5,707.16	5,581.32	0.01%	-125.84
NON-BASE CURRENCY			3,818.27	3,753.64	0.01%	-64.63
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**-814,959.18**	**-776,447.46**	**-1.17%**	**38,511.72**
U.S. DOLLAR						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-5,707.16	-5,707.16	-0.01%	0.00
INTEREST RECEIVABLE			1,005,268.87	1,005,268.87	1.51%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-115,537.92	-115,537.92	-0.17%	0.00
RECEIVABLE FOR INVESTMENTS SOLD			71,934.30	71,934.30	0.11%	0.00
CASH			-43,218.41	-43,218.41	-0.06%	0.00
FFX CONTRACTS RECEIVABLE			831,865.09	831,865.09	1.25%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,420,108.080	2,420,108.08	2,420,108.08	3.63%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,420,108.080**	**4,164,712.85**	**4,164,712.85**	**6.25%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**2,420,108.080**	**3,349,753.67**	**3,388,265.39**	**5.09%**	**38,511.72**
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
CTEC II GMBH REGS 5.250% 02/15/2030 SEC ID: EDBMF91M3	95.5326	165,000.000	167,122.72	157,628.86	0.24%	-9,493.86
SNF GROUP SACA REGS 2.625% 02/01/2029 SEC ID: EFBMG6YL9	99.7238	200,000.000	192,047.83	199,447.66	0.30%	7,399.83

BNY

EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IQVIA INC REGS 2.250% 03/15/2029 SEC ID: NABKP8GG1	98.7608	100,000.000	82,586.85	98,760.81	0.15%	16,173.96
AVANTOR FUNDING INC REGS 3.875% 07/15/2028 SEC ID: NABMW0Y35	103.1741	100,000.000	97,704.65	103,174.11	0.15%	5,469.46
ARDAGH METAL PACKAGING FI REGS 3.000% 09/01/2029 SEC ID: NABNKLFB3	88.2671	244,000.000	226,014.85	215,371.62	0.32%	-10,643.23
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**809,000.000**	**765,476.90**	**774,383.06**	**1.16%**	**8,906.16**
U.S. DOLLAR						
AUTHENTIC BRANDS 6/24 TLB 0.000% 12/21/2028 DD 06/06/24 SEC ID: 00076VBJ8	100.2810	35,820.000	35,928.14	35,920.65	0.05%	-7.49
AUTHENTIC BRANDS 6/24 ADD-ON D 0.000% 12/21/2028 DD 06/14/24 SEC ID: 00076VBK5	100.2920	36,000.000	36,000.00	36,105.12	0.05%	105.12
AHP HEALTH PARTNERS INC 144A 5.750% 07/15/2029 DD 07/08/21 SEC ID: 00150LAB7	96.5780	287,000.000	260,245.95	277,178.86	0.42%	16,932.91
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19 SEC ID: 00175PAB9	95.0030	80,000.000	76,238.41	76,002.40	0.11%	-236.01
AMN HEALTHCARE INC 144A 4.000% 04/15/2029 DD 10/20/20 SEC ID: 00175PAC7	89.7230	173,000.000	157,047.45	155,220.79	0.23%	-1,826.66
API GROUP DE INC 144A 4.750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	94.0530	238,000.000	221,032.00	223,846.14	0.34%	2,814.14
ACUSHNET CO 144A 7.375% 10/15/2028 DD 10/03/23 SEC ID: 005095AA2	103.3460	283,000.000	288,857.90	292,469.18	0.44%	3,611.28

BNY

EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	97.6980	257,000.000	248,228.76	251,083.86	0.38%	2,855.10
AETHON UNITED BR LP / AET 144A 7.500% 10/01/2029 DD 10/01/24 SEC ID: 00810GAD6	102.2670	180,000.000	180,241.70	184,080.60	0.28%	3,838.90
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	99.5880	106,000.000	106,000.00	105,563.28	0.16%	-436.72
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	95.7390	103,000.000	100,580.61	98,611.17	0.15%	-1,969.44
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	100.2920	378,095.640	377,322.48	379,199.68	0.57%	1,877.20
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	100.7350	13,000.000	13,236.24	13,095.55	0.02%	-140.69
ATI INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	99.1060	109,000.000	108,286.33	108,025.54	0.16%	-260.79
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	99.1730	263,000.000	262,411.67	260,824.99	0.39%	-1,586.68
ALLIANT HOLDINGS INTERMED 144A 7.000% 01/15/2031 DD 12/14/23 SEC ID: 01883LAF0	100.3910	86,000.000	86,185.49	86,336.26	0.13%	150.77
ALLIANT HOLDINGS INTERMED 144A 6.500% 10/01/2031 DD 09/19/24 SEC ID: 01883LAG8	99.0230	47,000.000	46,653.70	46,540.81	0.07%	-112.89

BNY

EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALLIANT HOLDINGS INTERMED 144A 7.375% 10/01/2032 DD 09/19/24 SEC ID: 01883LAH6	100.9200	35,000.000	35,000.00	35,322.00	0.05%	322.00
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	100.6830	149,000.000	144,804.82	150,017.67	0.23%	5,212.85
ALLIED UNIVERSAL HOLDCO L 144A 7.875% 02/15/2031 DD 02/16/24 SEC ID: 019576AD9	102.2090	70,000.000	69,836.04	71,546.30	0.11%	1,710.26
ALLWYN ENTERTAINMENT FINA 144A 7.875% 04/30/2029 DD 04/28/23 SEC ID: 02007VAA8	102.7570	250,000.000	253,807.72	256,892.50	0.39%	3,084.78
ALPHA GENERATION LLC 144A 6.750% 10/15/2032 DD 09/30/24 SEC ID: 02073LAA9	98.9380	277,000.000	279,312.77	274,058.26	0.41%	-5,254.51
AMENTUM HOLDINGS INC 144A 7.250% 08/01/2032 DD 08/13/24 SEC ID: 02352BAA3	100.7570	225,000.000	231,320.02	226,703.25	0.34%	-4,616.77
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	93.9090	211,000.000	196,214.14	198,147.99	0.30%	1,933.85
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	99.5340	108,000.000	105,591.62	107,496.72	0.16%	1,905.10
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	91.8360	72,000.000	63,454.14	66,121.92	0.10%	2,667.78
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	89.2770	202,000.000	178,069.00	180,339.54	0.27%	2,270.54

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Asset Detail
by Asset Type
12/31/2024

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
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	100.5170	40,000.000	40,218.38	40,206.80	0.06%	-11.58
ARCOSA INC 144A 6.875% 08/15/2032 DD 08/26/24 SEC ID: 039653AC4	101.6100	128,000.000	129,998.49	130,060.80	0.20%	62.31
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21 SEC ID: 03969YAB4	85.8990	200,000.000	171,331.63	171,798.00	0.26%	466.37
ARSENAL AIC PARENT LLC 144A 11.500% 10/01/2031 DD 08/18/23 SEC ID: 04288BAC4	111.8750	347,000.000	367,820.00	388,206.25	0.58%	20,386.25
ARTERA SERVICES LLC 144A 8.500% 02/15/2031 DD 02/09/24 SEC ID: 04302XAA2	96.3870	175,000.000	176,837.75	168,677.25	0.25%	-8,160.50
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	95.8500	18,000.000	18,008.78	17,253.00	0.03%	-755.78
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	93.5210	124,000.000	116,090.65	115,966.04	0.17%	-124.61
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	93.0640	31,000.000	30,682.21	28,849.84	0.04%	-1,832.37
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	91.2170	13,000.000	13,000.00	11,858.21	0.02%	-1,141.79
ASHTON WOODS USA LLC / AS 144A 4.625% 08/01/2029 DD 08/02/21 SEC ID: 045086AM7	92.0060	40,000.000	35,568.29	36,802.40	0.06%	1,234.11

BNY

Asset Detail
by Asset Type
12/31/2024

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
ASHTON WOODS USA LLC / AS 144A 4.625% 04/01/2030 DD 09/23/21 SEC ID: 045086AP0	90.7390	218,000.000	195,010.14	197,811.02	0.30%	2,800.88
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	101.0510	24,000.000	24,000.00	24,252.24	0.04%	252.24
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAB9	100.1070	129,953.120	129,330.47	130,092.17	0.20%	761.70
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22 SEC ID: 05368VAA4	102.1470	200,000.000	200,769.17	204,294.00	0.31%	3,524.83
AVIENT CORP 144A 6.250% 11/01/2031 DD 09/19/24 SEC ID: 05368VAB2	98.6280	130,000.000	130,719.99	128,216.40	0.19%	-2,503.59
BCPE EMPIRE HOLDINGS INC 144A 7.625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	99.6380	224,000.000	224,588.80	223,189.12	0.33%	-1,399.68
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	93.6270	83,000.000	81,049.85	77,710.41	0.12%	-3,339.44
BWX TECHNOLOGIES INC 144A 4.125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	92.8150	114,000.000	108,321.50	105,809.10	0.16%	-2,512.40
BALL CORP 3.125% 09/15/2031 DD 09/14/21 SEC ID: 058498AX4	84.8750	195,000.000	159,663.60	165,506.25	0.25%	5,842.65
BALL CORP 6.875% 03/15/2028 DD 11/25/22 SEC ID: 058498AY2	102.2790	50,000.000	50,611.63	51,139.50	0.08%	527.87
BELLRING BRANDS INC 144A 7.000% 03/15/2030 DD 03/10/22 SEC ID: 07831CAA1	102.4040	156,000.000	156,760.00	159,750.24	0.24%	2,990.24

BNY

EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19 SEC ID: 085770AB1	99.4780	102,000.000	98,614.27	101,467.56	0.15%	2,853.29
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	100.1460	77,000.000	76,731.41	77,112.42	0.12%	381.01
BOMBARDIER INC 144A 8.750% 11/15/2030 DD 11/17/23 SEC ID: 097751CA7	107.4930	120,000.000	120,000.00	128,991.60	0.19%	8,991.60
BOMBARDIER INC 144A 7.250% 07/01/2031 DD 04/04/24 SEC ID: 097751CB5	103.1280	95,000.000	94,783.98	97,971.60	0.15%	3,187.62
BOMBARDIER INC 144A 7.000% 06/01/2032 DD 06/05/24 SEC ID: 097751CC3	101.7070	80,000.000	80,000.00	81,365.60	0.12%	1,365.60
BOYNE USA INC 144A 4.750% 05/15/2029 DD 04/26/21 SEC ID: 103557AC8	94.7880	146,000.000	135,411.45	138,390.48	0.21%	2,979.03
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	95.0600	244,000.000	243,502.86	231,946.40	0.35%	-11,556.46
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	88.3110	238,000.000	218,761.92	210,180.18	0.32%	-8,581.74
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	98.2620	300,000.000	299,901.25	294,786.00	0.44%	-5,115.25
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	96.3890	272,000.000	267,113.92	262,178.08	0.39%	-4,935.84

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	95.5280	61,000.000	61,613.34	58,272.08	0.09%	-3,341.26
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	89.7600	350,000.000	322,520.82	314,160.00	0.47%	-8,360.82
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	87.1530	182,000.000	164,803.17	158,618.46	0.24%	-6,184.71
CCO HOLDINGS LLC / CCO HO 144A 6.375% 09/01/2029 DD 08/09/22 SEC ID: 1248EPCS0	99.1450	131,000.000	131,000.00	129,879.95	0.19%	-1,120.05
CHURCHILL DOWNS INC 144A 5.750% 04/01/2030 DD 04/13/22 SEC ID: 12511VAA6	98.1450	183,000.000	180,529.15	179,605.35	0.27%	-923.80
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21 SEC ID: 12543DBJ8	75.4290	200,000.000	173,218.57	150,858.00	0.23%	-22,360.57
CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 SEC ID: 125491AP5	68.8300	160,000.000	97,735.24	110,128.00	0.17%	12,392.76
CMG MEDIA CORP 144A 8.875% 06/18/2029 DD 06/15/24 SEC ID: 125773AA9	75.0230	60,800.000	43,141.79	45,613.98	0.07%	2,472.19
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20 SEC ID: 12597YAA7	87.9560	324,000.000	299,006.49	284,977.44	0.43%	-14,029.05
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16 SEC ID: 126307AQ0	89.5000	200,000.000	182,431.71	179,000.00	0.27%	-3,431.71

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CTR PARTNERSHIP LP / CARE 144A 3.875% 06/30/2028 DD 06/17/21 SEC ID: 126458AE8	94.7900	244,000.000	221,154.68	231,287.60	0.35%	10,132.92
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	93.6260	92,000.000	85,631.01	86,135.92	0.13%	504.91
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23 SEC ID: 12769GAB6	101.8550	70,000.000	70,000.00	71,298.50	0.11%	1,298.50
CAESARS ENTERTAINMENT INC 144A 6.500% 02/15/2032 DD 02/06/24 SEC ID: 12769GAC4	100.4510	113,000.000	113,000.00	113,509.63	0.17%	509.63
CAESARS ENTERTAINMENT INC 144A 6.000% 10/15/2032 DD 10/17/24 SEC ID: 12769GAD2	96.4170	135,000.000	135,000.00	130,162.95	0.20%	-4,837.05
CALDERYS FINANCING LLC 144A 11.250% 06/01/2028 DD 05/24/23 SEC ID: 128786AA8	107.0370	238,000.000	241,636.83	254,748.06	0.38%	13,111.23
CALDERYS FINANCING II LLC 144A 11.750% 06/01/2028 DD 07/16/24 SEC ID: 12878AAA9	101.6940	220,000.000	216,720.93	223,726.80	0.34%	7,005.87
CALIFORNIA BUYER LTD / AT 144A 6.375% 02/15/2032 DD 11/06/24 SEC ID: 13005HAA8	99.7350	150,000.000	150,000.00	149,602.50	0.22%	-397.50
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	99.8750	3,000.000	3,000.00	2,996.25	0.00%	-3.75
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	95.9110	109,000.000	106,665.74	104,542.99	0.16%	-2,122.75

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	96.9800	125,000.000	122,346.78	121,225.00	0.18%	-1,121.78
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	94.3960	40,000.000	40,000.00	37,758.40	0.06%	-2,241.60
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	94.0390	100,000.000	92,175.88	94,039.00	0.14%	1,863.12
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	99.1940	154,000.000	154,065.85	152,758.76	0.23%	-1,307.09
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	99.7790	73,000.000	73,000.00	72,838.67	0.11%	-161.33
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21 SEC ID: 143658BR2	99.7630	376,000.000	372,702.36	375,108.88	0.56%	2,406.52
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	99.3680	234,000.000	237,262.24	232,521.12	0.35%	-4,741.12
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	97.0200	110,000.000	109,624.02	106,722.00	0.16%	-2,902.02
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	94.5730	127,000.000	127,000.00	120,107.71	0.18%	-6,892.29
PERMIAN RESOURCES OPERATI 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	99.1230	113,000.000	113,000.00	112,008.99	0.17%	-991.01
CERDIA FINANZ GMBH 144A 9.375% 10/03/2031 DD 10/03/24 SEC ID: 15679GAC6	104.0670	335,000.000	346,145.51	348,624.45	0.52%	2,478.94

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Asset Detail
by Asset Type
12/31/2024

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

EATON VANCE HY PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHAMP ACQUISITION CORP 144A 8.375% 12/01/2031 DD 11/25/24 SEC ID: 15807XAA8	102.0080	167,000.000	169,415.47	170,353.36	0.26%	937.89
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22 SEC ID: 16115QAG5	107.1610	230,000.000	236,759.78	246,470.30	0.37%	9,710.52
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	96.8180	223,000.000	221,347.15	215,904.14	0.32%	-5,443.01
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	92.5310	62,000.000	62,000.00	57,369.22	0.09%	-4,630.78
CHOBANI HOLDCO II LLC 144A 8.750% 10/01/2029 DD 10/22/24 SEC ID: 169918AA7	105.7520	300,000.000	304,413.05	317,256.00	0.48%	12,842.95
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20 SEC ID: 17027NAB8	96.2630	280,000.000	261,543.17	269,536.40	0.40%	7,993.23
CHOBANI LLC / CHOBANI FIN 144A 7.625% 07/01/2029 DD 01/24/24 SEC ID: 17027NAC6	103.4090	326,000.000	330,725.44	337,113.34	0.51%	6,387.90
CIENA CORP 144A 4.000% 01/31/2030 DD 01/18/22 SEC ID: 171779AL5	91.9080	145,000.000	136,523.65	133,266.60	0.20%	-3,257.05
CIMPRESS PLC 144A 7.375% 09/15/2032 DD 09/26/24 SEC ID: 17186HAH5	99.2290	150,000.000	151,644.91	148,843.50	0.22%	-2,801.41
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	97.5220	87,000.000	86,549.26	84,844.14	0.13%	-1,705.12
CINEMARK USA INC 144A 7.000% 08/01/2032 DD 07/18/24 SEC ID: 172441BH9	101.9370	125,000.000	125,719.39	127,421.25	0.19%	1,701.86

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CIVITAS RESOURCES INC 144A 8.625% 11/01/2030 DD 10/17/23 SEC ID: 17888HAC7	104.7250	205,000.000	216,426.04	214,686.25	0.32%	-1,739.79
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21 SEC ID: 18064PAD1	93.2210	163,000.000	148,096.72	151,950.23	0.23%	3,853.51
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	95.9730	205,000.000	205,724.77	196,744.65	0.30%	-8,980.12
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23 SEC ID: 184496AQ0	100.6780	40,000.000	40,514.88	40,271.20	0.06%	-243.68
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	90.2310	201,000.000	185,367.10	181,364.31	0.27%	-4,002.79
CLEAR CHANNEL OUTDOOR HOL 144A 7.875% 04/01/2030 DD 03/18/24 SEC ID: 18453HAF3	102.9190	134,000.000	134,000.00	137,911.46	0.21%	3,911.46
CLEVELAND-CLIFFS INC 144A 7.375% 05/01/2033 DD 10/22/24 SEC ID: 185899AR2	98.2200	165,000.000	165,000.00	162,063.00	0.24%	-2,937.00
CLOUD SOFTWARE GROUP INC 144A 9.000% 09/30/2029 DD 04/10/23 SEC ID: 18912UAA0	101.5290	323,000.000	296,191.82	327,938.67	0.49%	31,746.85
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	98.1200	177,000.000	174,965.22	173,672.40	0.26%	-1,292.82
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	98.4900	204,000.000	205,690.00	200,919.60	0.30%	-4,770.40

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Asset Detail
by Asset Type
12/31/2024

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

EATON VANCE HY PI2 - [redacted]

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	95.9850	259,000.000	234,344.39	248,601.15	0.37%	14,256.76
CONCENTRA ESCROW ISSUER C 144A 6.875% 07/15/2032 DD 07/11/24 SEC ID: 20600DAA1	101.6940	282,000.000	286,924.65	286,777.08	0.43%	-147.57
CONNECT FINCO SARL / CONN 144A 9.000% 09/15/2029 DD 09/25/24 SEC ID: 20752TAB0	91.0800	200,000.000	200,000.00	182,160.00	0.27%	-17,840.00
COUGAR JV SUBSIDIARY LLC 144A 8.000% 05/15/2032 DD 05/17/24 SEC ID: 22208WAA1	103.7650	200,000.000	202,913.36	207,530.00	0.31%	4,616.64
REWORLD HOLDING CORP 5.000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	92.2180	22,000.000	21,512.53	20,287.96	0.03%	-1,224.57
REWORLD HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	92.4820	303,000.000	281,581.69	280,220.46	0.42%	-1,361.23
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	97.5380	215,000.000	210,845.60	209,706.70	0.31%	-1,138.90
CUSHMAN & WAKEFIELD US BO 144A 6.750% 05/15/2028 DD 05/22/20 SEC ID: 23166MAA1	100.0910	155,000.000	153,257.37	155,141.05	0.23%	1,883.68
CUSHMAN & WAKEFIELD US BO 144A 8.875% 09/01/2031 DD 08/24/23 SEC ID: 23166MAC7	107.6580	155,000.000	157,659.59	166,869.90	0.25%	9,210.31
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	93.3890	133,000.000	129,083.13	124,207.37	0.19%	-4,875.76

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22 SEC ID: 237266AJ0	98.6490	146,000.000	142,901.56	144,027.54	0.22%	1,125.98
DAVE & BUSTER'S 1/24 COV-LITE 0.000% 06/29/2029 DD 01/09/24 SEC ID: 23833EAX2	98.0630	58,676.920	55,737.73	57,540.35	0.09%	1,802.62
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23 SEC ID: 25259KAA8	106.1020	275,000.000	277,996.98	291,780.50	0.44%	13,783.52
DIEBOLD NIXDORF INC 144A 7.750% 03/31/2030 DD 12/18/24 SEC ID: 253651AK9	102.6550	134,000.000	136,826.69	137,557.70	0.21%	731.01
DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21 SEC ID: 25461LAA0	97.4300	40,000.000	39,448.55	38,972.00	0.06%	-476.55
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22 SEC ID: 25470MAG4	105.9230	111,000.000	112,419.36	117,574.53	0.18%	5,155.17
DORNOCH DEBT MERGER SUB I 144A 6.625% 10/15/2029 DD 10/04/21 SEC ID: 25830JAA9	80.9830	94,000.000	80,562.06	76,124.02	0.11%	-4,438.04
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	93.3070	115,000.000	112,276.86	107,303.05	0.16%	-4,973.81
COPELAND 5/23 COV-LITE TLB 0.000% 05/31/2030 DD 04/17/23 SEC ID: 26872NAC3	100.2950	150,225.630	150,441.29	150,668.80	0.23%	227.51
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	101.2970	38,000.000	38,000.00	38,492.86	0.06%	492.86

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	95.1930	162,000.000	152,636.24	154,212.66	0.23%	1,576.42
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	94.0430	60,000.000	59,443.35	56,425.80	0.08%	-3,017.55
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22 SEC ID: 26885BAN0	106.3670	123,000.000	121,158.14	130,831.41	0.20%	9,673.27
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	97.8830	69,000.000	68,756.39	67,539.27	0.10%	-1,217.12
EDGEWELL PERSONAL CARE CO 144A 4.125% 04/01/2029 DD 03/08/21 SEC ID: 28035QAB8	92.2170	100,000.000	92,278.88	92,217.00	0.14%	-61.88
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	101.0000	63,000.000	63,454.41	63,630.00	0.10%	175.59
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	98.5750	109,000.000	106,115.20	107,446.75	0.16%	1,331.55
ELLUCIAN HOLDINGS INC 144A 6.500% 12/01/2029 DD 11/22/24 SEC ID: 289178AA3	100.0420	166,000.000	166,411.53	166,069.72	0.25%	-341.81
EMRLD BORROWER LP / EMERA 144A 6.625% 12/15/2030 DD 05/19/23 SEC ID: 29103CAA6	100.1330	250,000.000	248,581.33	250,332.50	0.38%	1,751.17

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	94.8020	251,000.000	234,824.40	237,953.02	0.36%	3,128.62
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 SEC ID: 29278NAR4	84.9550	190,000.000	159,649.80	161,414.50	0.24%	1,764.70
ENDO PHARMACEUTICALS 10/24 COV 0.000% 04/23/2031 DD 10/21/24 SEC ID: 29280UAD5	100.6000	103,740.000	103,999.35	104,362.44	0.16%	363.09
ENDO FINANCE HOLDINGS INC 144A 8.500% 04/15/2031 DD 04/23/24 SEC ID: 29281RAA7	105.9530	165,000.000	169,923.75	174,822.45	0.26%	4,898.70
ENDO LUXEM ESC 144A 6.125% 04/01/2029 DD 03/25/21 SEC ID: 292ESCB09	0.0000	140,000.000	0.00	0.00	0.00%	0.00
ENVIVA 3/24 DIP TRANCHE B DELA 0.000% 12/13/2025 DD 03/15/24 SEC ID: 29415DAE9	100.7500	84,196.300	84,196.30	84,827.77	0.13%	631.47
EPIC Y-GRADE 4/24 TLB 0.000% 06/29/2029 DD 03/18/24 SEC ID: 29427BAM1	100.0780	302,242.490	299,748.39	302,478.24	0.45%	2,729.85
EQUIPMENTSHARE.COM INC 144A 8.625% 05/15/2032 DD 04/16/24 SEC ID: 29450YAB5	104.5050	88,000.000	88,553.49	91,964.40	0.14%	3,410.91
ESC GCB144A ENVIVA PAR 6.500% 01/15/2026 DD 12/09/19 SEC ID: 294ESCAA6	0.0000	151,000.000	0.00	0.00	0.00%	0.00
ESAB CORP 144A 6.250% 04/15/2029 DD 04/09/24 SEC ID: 29605JAA4	101.2440	157,000.000	157,899.66	158,953.08	0.24%	1,053.42

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Asset Detail
by Asset Type
12/31/2024

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

EATON VANCE HY PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EVERGREEN ACQCO 1 LP / TV 144A 9.750% 04/26/2028 DD 02/06/23 SEC ID: 30015DAA9	105.1400	174,000.000	175,407.35	182,943.60	0.27%	7,536.25
FAIR ISAAC CORP 144A 4.000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	94.3630	88,000.000	87,917.33	83,039.44	0.12%	-4,877.89
FERRELLGAS LP / FERRELLGA 144A 5.875% 04/01/2029 DD 03/30/21 SEC ID: 315289AC2	91.4010	198,000.000	172,978.95	180,973.98	0.27%	7,995.03
FIRST QUANTUM MINERALS LT 144A 9.375% 03/01/2029 DD 02/29/24 SEC ID: 335934AV7	106.3450	271,000.000	288,198.91	288,194.95	0.43%	-3.96
FOCUS FINANCIAL PARTNERS 144A 6.750% 09/15/2031 DD 09/17/24 SEC ID: 34417VAA5	99.6030	261,000.000	261,793.11	259,963.83	0.39%	-1,829.28
FORTREA HOLDINGS INC 144A 7.500% 07/01/2030 DD 06/27/23 SEC ID: 34965KAA5	100.1660	155,000.000	155,167.30	155,257.30	0.23%	90.00
PRESIDIO/FORTRESS INTERMEDIATE 0.000% 06/27/2031 DD 04/26/24 SEC ID: 34966LAB0	100.1880	459,847.500	463,296.36	460,712.01	0.69%	-2,584.35
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	94.3910	107,000.000	99,096.57	100,998.37	0.15%	1,901.80
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	99.0100	42,000.000	42,000.00	41,584.20	0.06%	-415.80
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	94.2470	172,000.000	164,568.72	162,104.84	0.24%	-2,463.88

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	96.0350	496,000.000	466,018.56	476,333.60	0.71%	10,315.04
BOOST NEWCO BORROWER LLC 144A 7.500% 01/15/2031 DD 10/04/23 SEC ID: 36268NAA8	104.8360	200,000.000	200,869.92	209,672.00	0.31%	8,802.08
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	97.4980	50,000.000	50,016.73	48,749.00	0.07%	-1,267.73
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	91.3540	181,000.000	166,111.29	165,350.74	0.25%	-760.55
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	92.8900	25,000.000	25,000.00	23,222.50	0.03%	-1,777.50
GENESIS ENERGY LP / GENESIS EN 7.875% 05/15/2032 DD 05/09/24 SEC ID: 37185LAQ5	97.9330	92,000.000	92,245.04	90,098.36	0.14%	-2,146.68
GENTING NEW YORK LLC / GE 144A 7.250% 10/01/2029 DD 09/24/24 SEC ID: 37255JAB8	103.0200	260,000.000	261,134.67	267,852.00	0.40%	6,717.33
WRANGLER HOLDCO CORP 144A 6.625% 04/01/2032 DD 06/17/24 SEC ID: 37441QAA9	101.8000	80,000.000	80,000.00	81,440.00	0.12%	1,440.00
GLOBAL PARTNERS LP / GLP 144A 8.250% 01/15/2032 DD 01/18/24 SEC ID: 37954FAK0	102.8130	147,000.000	150,203.03	151,135.11	0.23%	932.08
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22 SEC ID: 382550BN0	91.8270	157,000.000	151,478.98	144,168.39	0.22%	-7,310.59

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GREYSTAR REAL ESTATE PART 144A 7.750% 09/01/2030 DD 08/21/23 SEC ID: 39807UAD8	105.6650	300,000.000	302,506.18	316,995.00	0.48%	14,488.82
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	93.6210	141,000.000	134,814.79	132,005.61	0.20%	-2,809.18
GROUP 1 AUTOMOTIVE INC 144A 6.375% 01/15/2030 DD 07/30/24 SEC ID: 398905AQ2	100.2000	55,000.000	55,000.00	55,110.00	0.08%	110.00
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	102.0530	103,000.000	103,000.00	105,114.59	0.16%	2,114.59
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	101.3240	285,000.000	284,853.87	288,773.40	0.43%	3,919.53
HARD ROCK NORTHERN INDIANA 12/ 0.000% 12/11/2028 DD 11/05/21 SEC ID: 40443NAC4	99.5830	161,976.270	159,879.33	161,300.83	0.24%	1,421.50
HANESBRANDS INC 144A 9.000% 02/15/2031 DD 02/14/23 SEC ID: 410345AQ5	106.5880	217,000.000	220,100.13	231,295.96	0.35%	11,195.83
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21 SEC ID: 418751AE3	96.8980	90,000.000	86,036.23	87,208.20	0.13%	1,171.97
HEALTHEQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	93.7490	213,000.000	198,020.66	199,685.37	0.30%	1,664.71
HEARTLAND DENTAL LLC / HE 144A 10.500% 04/30/2028 DD 05/16/23 SEC ID: 42239PAB5	106.0210	389,000.000	393,503.12	412,421.69	0.62%	18,918.57

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Asset Detail
by Asset Type
12/31/2024

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

EATON VANCE HY PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HERTZ CORP 144A ESCROW 6.000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	18.7500	21,000.000	0.00	3,937.50	0.01%	3,937.50
HIGHTOWER HOLDING LLC 144A 9.125% 01/31/2030 DD 08/01/24 SEC ID: 43118DAB6	105.3260	191,000.000	195,680.37	201,172.66	0.30%	5,492.29
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	100.0570	74,000.000	70,288.36	74,042.18	0.11%	3,753.82
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	98.5710	107,000.000	105,189.04	105,470.97	0.16%	281.93
ILIAD HOLDING SASU 144A 7.000% 04/15/2032 DD 12/03/24 SEC ID: 449691AG9	100.5060	200,000.000	200,000.00	201,012.00	0.30%	1,012.00
ARBY'S/INSPIRE BRANDS 12/24 TL 0.000% 12/15/2027 DD 12/02/24 SEC ID: 44988LAL1	100.0220	301,676.590	301,339.35	301,742.96	0.45%	403.61
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	94.8290	321,000.000	309,011.23	304,401.09	0.46%	-4,610.14
INGLES MARKETS INC 144A 4.000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	88.5410	185,000.000	170,107.94	163,800.85	0.25%	-6,307.09
INSIGHT ENTERPRISES INC 144A 6.625% 05/15/2032 DD 05/20/24 SEC ID: 45765UAC7	100.5640	192,000.000	193,590.00	193,082.88	0.29%	-507.12
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21 SEC ID: 460599AF0	98.3140	200,000.000	195,534.59	196,628.00	0.30%	1,093.41
JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	93.6440	79,000.000	74,228.41	73,978.76	0.11%	-249.65

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Asset Detail
by Asset Type
12/31/2024

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
JANE STREET GROUP / JSG F 144A 6.125% 11/01/2032 DD 10/21/24 SEC ID: 47077WAD0	99.0690	170,000.000	170,000.00	168,417.30	0.25%	-1,582.70
JONES DESLAURIERS INSURAN 144A 10.500% 12/15/2030 DD 12/15/22 SEC ID: 48020RAA3	108.1130	196,000.000	195,560.09	211,901.48	0.32%	16,341.39
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	98.2010	25,000.000	25,000.00	24,550.25	0.04%	-449.75
KB HOME 4.800% 11/15/2029 DD 11/04/19 SEC ID: 48666KAY5	94.2680	73,000.000	67,704.57	68,815.64	0.10%	1,111.07
KB HOME 4.000% 06/15/2031 DD 06/09/21 SEC ID: 48666KAZ2	88.2880	6,000.000	5,277.70	5,297.28	0.01%	19.58
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	96.0260	181,000.000	171,271.01	173,807.06	0.26%	2,536.05
KINETIK HOLDINGS LP 144A 5.875% 06/15/2030 DD 06/08/22 SEC ID: 49461MAA8	98.4300	169,000.000	166,883.29	166,346.70	0.25%	-536.59
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	96.0960	224,000.000	214,314.30	215,255.04	0.32%	940.74
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	102.3230	107,000.000	110,836.03	109,485.61	0.16%	-1,350.42
BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	101.6250	12,000.000	12,673.46	12,195.00	0.02%	-478.46

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	101.6890	10,000.000	10,000.00	10,168.90	0.02%	168.90
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	100.7450	21,000.000	20,320.15	21,156.45	0.03%	836.30
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	93.3750	163,000.000	165,113.26	152,201.25	0.23%	-12,912.01
LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23 SEC ID: 50190EAC8	103.7370	27,000.000	27,000.00	28,008.99	0.04%	1,008.99
VITAL ENERGY INC 9.750% 10/15/2030 DD 09/25/23 SEC ID: 516806AJ5	105.4320	108,000.000	107,152.70	113,866.56	0.17%	6,713.86
VITAL ENERGY INC 144A 7.875% 04/15/2032 DD 03/28/24 SEC ID: 516806AK2	96.2200	84,000.000	85,312.29	80,824.80	0.12%	-4,487.49
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	91.5270	160,000.000	149,267.51	146,443.20	0.22%	-2,824.31
LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	99.8970	187,000.000	185,342.05	186,807.39	0.28%	1,465.34
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	100.1090	100,000.000	100,396.54	100,109.00	0.15%	-287.54
LIFEPOINT HEALTH INC 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	95.8060	121,000.000	115,781.17	115,925.26	0.17%	144.09

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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	87.6660	280,000.000	253,831.56	245,464.80	0.37%	-8,366.76
LIFEPOINT HEALTH INC 144A 9.875% 08/15/2030 DD 08/14/23 SEC ID: 53219LAV1	107.8660	85,000.000	85,000.00	91,686.10	0.14%	6,686.10
LIFEPOINT HEALTH INC 144A 10.000% 06/01/2032 DD 05/17/24 SEC ID: 53219LAX7	101.6810	40,000.000	40,915.09	40,672.40	0.06%	-242.69
BATH & BODY WORKS INC 6.950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	100.9630	24,000.000	26,183.53	24,231.12	0.04%	-1,952.41
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	96.7560	65,000.000	64,302.48	62,891.40	0.09%	-1,411.08
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	90.6570	45,000.000	46,245.18	40,795.65	0.06%	-5,449.53
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	91.3380	48,000.000	46,759.69	43,842.24	0.07%	-2,917.45
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	96.6800	162,000.000	158,513.02	156,621.60	0.24%	-1,891.42
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	96.6020	60,000.000	59,180.78	57,961.20	0.09%	-1,219.58
MIWD HOLDCO II LLC / MIWD 144A 5.500% 02/01/2030 DD 01/19/22 SEC ID: 55337PAA0	94.4540	38,000.000	32,507.95	35,892.52	0.05%	3,384.57
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	91.0210	78,000.000	72,081.11	70,996.38	0.11%	-1,084.73

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	91.6190	137,000.000	130,037.53	125,518.03	0.19%	-4,519.50
MACQUARIE AIRFINANCE HOLD 144A 8.125% 03/30/2029 DD 09/18/23 SEC ID: 55609NAB4	105.7560	168,000.000	170,018.29	177,670.08	0.27%	7,651.79
MACQUARIE AIRFINANCE HOLD 144A 6.400% 03/26/2029 DD 03/26/24 SEC ID: 55609NAC2	103.0580	55,000.000	55,017.70	56,681.90	0.09%	1,664.20
MACQUARIE AIRFINANCE HOLD 144A 6.500% 03/26/2031 DD 03/26/24 SEC ID: 55609NAD0	103.2570	62,000.000	62,041.59	64,019.34	0.10%	1,977.75
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	94.4240	188,000.000	165,069.22	177,517.12	0.27%	12,447.90
MASTERBRAND INC 144A 7.000% 07/15/2032 DD 06/27/24 SEC ID: 57638PAA2	100.6890	190,000.000	191,656.36	191,309.10	0.29%	-347.26
MATADOR RESOURCES CO 144A 6.500% 04/15/2032 DD 04/02/24 SEC ID: 576485AG1	98.8670	155,000.000	155,000.00	153,243.85	0.23%	-1,756.15
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21 SEC ID: 57667JAA0	85.3380	256,000.000	214,855.99	218,465.28	0.33%	3,609.29
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	97.6360	72,000.000	68,744.90	70,297.92	0.11%	1,553.02
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	100.0020	187,000.000	173,146.81	187,003.74	0.28%	13,856.93

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EXPRESS OIL/MAVIS TIRE 7/24 TL 0.000% 05/04/2028 DD 07/15/24 SEC ID: 57777YAE6	100.5630	118,196.860	118,043.97	118,862.31	0.18%	818.34
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22 SEC ID: 579063AB4	97.1230	226,000.000	211,008.31	219,497.98	0.33%	8,489.67
MCAFEE 12/24 TLB 0.000% 03/01/2029 DD 12/11/24 SEC ID: 57906HAF4	99.9750	100,944.510	100,439.80	100,919.27	0.15%	479.47
MCGRAW-HILL EDUCATION INC 144A 7.375% 09/01/2031 DD 08/06/24 SEC ID: 58064LAA2	102.3370	90,000.000	90,000.00	92,103.30	0.14%	2,103.30
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21 SEC ID: 59001ABD3	93.4400	66,000.000	59,113.08	61,670.40	0.09%	2,557.32
MAVIS TIRE EXPRESS SERVIC 144A 6.500% 05/15/2029 DD 05/04/21 SEC ID: 59155LAA0	95.4070	331,000.000	294,121.96	315,797.17	0.47%	21,675.21
STAGWELL GLOBAL LLC 144A 5.625% 08/15/2029 DD 08/20/21 SEC ID: 59565JAA9	95.2180	219,000.000	193,886.76	208,527.42	0.31%	14,640.66
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22 SEC ID: 60337JAA4	95.0350	539,000.000	508,184.72	512,238.65	0.77%	4,053.93
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	89.0230	93,000.000	93,641.23	82,791.39	0.12%	-10,849.84
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	86.3420	97,000.000	95,743.21	83,751.74	0.13%	-11,991.47
MOLINA HEALTHCARE INC 144A 6.250% 01/15/2033 DD 11/18/24 SEC ID: 60855RAM2	98.8340	110,000.000	110,000.00	108,717.40	0.16%	-1,282.60

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EATON VANCE HY PI2[redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	95.4460	170,000.000	166,675.86	162,258.20	0.24%	-4,417.66
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	96.5060	594,000.000	567,057.12	573,245.64	0.86%	6,188.52
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	99.2350	219,000.000	219,720.98	217,324.65	0.33%	-2,396.33
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	99.8640	124,000.000	123,000.29	123,831.36	0.19%	831.07
NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22 SEC ID: 62886HBE0	99.6870	32,000.000	32,000.00	31,899.84	0.05%	-100.16
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22 SEC ID: 62886HBG5	105.0020	27,000.000	27,000.00	28,350.54	0.04%	1,350.54
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	100.3260	106,000.000	94,422.20	106,345.56	0.16%	11,923.36
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	99.6460	150,000.000	148,751.27	149,469.00	0.22%	717.73
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	97.1230	68,000.000	68,000.00	66,043.64	0.10%	-1,956.36
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	90.7280	36,000.000	36,000.00	32,662.08	0.05%	-3,337.92
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	87.4460	60,000.000	60,000.00	52,467.60	0.08%	-7,532.40

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EATON VANCE HY PI2[redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	87.3370	98,000.000	96,346.81	85,590.26	0.13%	-10,756.55
NRG ENERGY INC 144A 6.000% 02/01/2033 DD 10/30/24 SEC ID: 629377CW0	96.9570	146,000.000	146,179.92	141,557.22	0.21%	-4,622.70
NRG ENERGY INC 144A 6.250% 11/01/2034 DD 10/30/24 SEC ID: 629377CX8	98.0850	100,000.000	100,740.45	98,085.00	0.15%	-2,655.45
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	92.7900	118,000.000	115,994.47	109,492.20	0.16%	-6,502.27
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	100.4190	144,000.000	143,843.72	144,603.36	0.22%	759.64
NEW HOME CO INC/THE 144A 9.250% 10/01/2029 DD 04/04/24 SEC ID: 645370AF4	105.2450	125,000.000	125,000.00	131,556.25	0.20%	6,556.25
XPLR INFRASTRUCTURE OPERA 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	95.3870	145,000.000	140,651.29	138,311.15	0.21%	-2,340.14
BRUNDAGE-BONE CONCRETE PU 144A 6.000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	99.9190	107,000.000	105,813.64	106,913.33	0.16%	1,099.69
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20 SEC ID: 670001AE6	92.3030	270,000.000	255,746.88	249,218.10	0.37%	-6,528.78
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	95.2510	126,000.000	121,439.25	120,016.26	0.18%	-1,422.99

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NUFARM AUSTRALIA LTD / NU 144A 5.000% 01/27/2030 DD 01/27/22 SEC ID: 67052NAB1	91.9310	173,000.000	163,125.68	159,040.63	0.24%	-4,085.05
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	98.5660	27,000.000	20,258.72	26,612.82	0.04%	6,354.10
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	104.6520	114,000.000	114,696.63	119,303.28	0.18%	4,606.65
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	102.3220	65,000.000	65,000.00	66,509.30	0.10%	1,509.30
OI EUROPEAN GROUP BV 144A 4.750% 02/15/2030 DD 11/16/21 SEC ID: 67777LAD5	89.0240	146,000.000	128,897.67	129,975.04	0.20%	1,077.37
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	93.7820	95,000.000	94,201.79	89,092.90	0.13%	-5,108.89
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	94.5670	72,000.000	72,000.00	68,088.24	0.10%	-3,911.76
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	95.5210	198,000.000	192,824.02	189,131.58	0.28%	-3,692.44
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	89.4340	257,000.000	243,671.20	229,845.38	0.34%	-13,825.82
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	93.7920	161,000.000	158,326.22	151,005.12	0.23%	-7,321.10
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	92.2200	340,000.000	315,039.84	313,548.00	0.47%	-1,491.84

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	92.4130	188,000.000	165,924.05	173,736.44	0.26%	7,812.39
OUTFRONT MEDIA CAPITAL LL 144A 7.375% 02/15/2031 DD 11/20/23 SEC ID: 69007TAG9	104.5240	159,000.000	160,045.72	166,193.16	0.25%	6,147.44
OWENS-BROCKWAY GLASS CONT 144A 7.250% 05/15/2031 DD 05/25/23 SEC ID: 69073TAU7	97.3220	166,000.000	166,776.79	161,554.52	0.24%	-5,222.27
P&L DEVELOPMENT LLC / PLD 144A 12.000% 05/15/2029 DD 10/28/24 SEC ID: 69306RAB2	103.2500	100,035.000	95,463.27	103,286.14	0.16%	7,822.87
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	99.1550	110,000.000	110,800.34	109,070.50	0.16%	-1,729.84
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	99.9740	229,000.000	228,772.14	228,940.46	0.34%	168.32
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	100.1360	167,000.000	166,971.32	167,227.12	0.25%	255.80
PANTHER ESCROW ISSUER LLC 144A 7.125% 06/01/2031 DD 04/08/24 SEC ID: 69867RAA5	100.9990	120,000.000	120,000.00	121,198.80	0.18%	1,198.80
PARKLAND CORP 144A 4.500% 10/01/2029 DD 04/13/21 SEC ID: 70137WAG3	92.7490	27,000.000	25,913.35	25,042.23	0.04%	-871.12
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	91.7770	131,000.000	126,772.41	120,227.87	0.18%	-6,544.54

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EATON VANCE HY PI2[redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	94.1410	152,000.000	142,255.84	143,094.32	0.21%	838.48
PATRICK INDUSTRIES INC 144A 6.375% 11/01/2032 DD 10/22/24 SEC ID: 703343AH6	96.7680	125,000.000	125,000.00	120,960.00	0.18%	-4,040.00
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	93.8550	153,000.000	148,111.92	143,598.15	0.22%	-4,513.77
PEBBLEBROOK HOTEL LP / PE 144A 6.375% 10/15/2029 DD 10/03/24 SEC ID: 70510LAA7	98.5830	55,000.000	55,000.00	54,220.65	0.08%	-779.35
PELOTON INTERACTIVE 5/24 TLB 0.000% 05/23/2029 DD 05/21/24 SEC ID: 70614EAG5	102.0830	244,770.000	243,409.92	249,868.56	0.38%	6,458.64
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	92.7830	203,000.000	197,142.51	188,349.49	0.28%	-8,793.02
PERFORMANCE FOOD GROUP IN 144A 6.125% 09/15/2032 DD 09/12/24 SEC ID: 71376LAF7	99.9950	120,000.000	120,000.00	119,994.00	0.18%	-6.00
PERMIAN RESOURCES OPERATI 144A 7.000% 01/15/2032 DD 09/12/23 SEC ID: 71424VAA8	101.5110	128,000.000	128,000.00	129,934.08	0.20%	1,934.08
PERMIAN RESOURCES OPERATI 144A 6.250% 02/01/2033 DD 08/05/24 SEC ID: 71424VAB6	98.7060	115,000.000	115,000.00	113,511.90	0.17%	-1,488.10
PERRIGO FINANCE UNLIMITED CO VAR RT 06/15/2030 DD 06/19/20 SEC ID: 71429MAC9	93.7250	200,000.000	178,895.28	187,450.00	0.28%	8,554.72

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EATON VANCE HY PI2[redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PETCO HEALTH AND WELLNESS 3/21 0.000% 03/03/2028 DD 02/10/21 SEC ID: 71601HAB2	96.9480	174,460.000	161,962.69	169,135.48	0.25%	7,172.79
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	99.5000	131,580.000	130,264.20	130,922.10	0.20%	657.90
PILGRIM'S PRIDE CORP 3.500% 03/01/2032 DD 09/01/22 SEC ID: 72147KAH1	86.1550	152,000.000	145,143.36	130,955.60	0.20%	-14,187.76
PILGRIM'S PRIDE CORP 6.875% 05/15/2034 DD 10/12/23 SEC ID: 72147KAL2	106.3030	80,000.000	83,752.77	85,042.40	0.13%	1,289.63
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	100.1770	93,972.700	92,700.27	94,139.03	0.14%	1,438.76
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	90.6430	138,000.000	128,834.16	125,087.34	0.19%	-3,746.82
ACCENTCARE 2/24 FLFO TLA 0.000% 06/20/2028 DD 02/07/24 SEC ID: 72941DAH5	101.8750	51,550.800	51,550.80	52,517.38	0.08%	966.58
ACCENTCARE 2/24 FLSO TLB 0.000% 09/20/2028 DD 02/07/24 SEC ID: 72941DAK8	90.8330	156,264.060	133,856.67	141,939.33	0.21%	8,082.66
POST HOLDINGS INC 144A 6.250% 02/15/2032 DD 02/20/24 SEC ID: 737446AU8	99.2370	127,000.000	127,528.21	126,030.99	0.19%	-1,497.22
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	99.9300	20,000.000	20,000.00	19,986.00	0.03%	-14.00
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	99.0890	63,000.000	62,242.48	62,426.07	0.09%	183.59

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	97.4950	49,000.000	48,488.45	47,772.55	0.07%	-715.90
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21 SEC ID: 74112BAM7	87.8050	202,000.000	178,702.84	177,366.10	0.27%	-1,336.74
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20 SEC ID: 74841CAA9	90.5620	307,000.000	275,830.99	278,025.34	0.42%	2,194.35
RAISING CANE'S RESTAURANT 144A 9.375% 05/01/2029 DD 11/08/23 SEC ID: 75103AAA3	107.1260	192,000.000	194,148.31	205,681.92	0.31%	11,533.61
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	85.9800	266,000.000	238,963.05	228,706.80	0.34%	-10,256.25
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23 SEC ID: 76774LAB3	102.2310	57,000.000	58,112.60	58,271.67	0.09%	159.07
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23 SEC ID: 76774LAC1	104.5570	15,000.000	15,307.73	15,683.55	0.02%	375.82
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21 SEC ID: 77313LAA1	94.8850	68,000.000	65,488.63	64,521.80	0.10%	-966.83
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21 SEC ID: 77313LAB9	83.2860	15,000.000	12,039.97	12,492.90	0.02%	452.93
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	93.4380	185,000.000	178,490.56	172,860.30	0.26%	-5,630.26

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROLLS-ROYCE PLC 144A 3.625% 10/14/2025 DD 10/14/15 SEC ID: 77578JAB4	98.0170	250,000.000	245,170.71	245,042.50	0.37%	-128.21
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17 SEC ID: 780153AW2	94.8110	65,000.000	60,708.22	61,627.15	0.09%	918.93
ROYAL CARIBBEAN CRUISES L 144A 6.250% 03/15/2032 DD 03/07/24 SEC ID: 780153BU5	101.1980	125,000.000	125,043.49	126,497.50	0.19%	1,454.01
ROYAL CARIBBEAN CRUISES L 144A 6.000% 02/01/2033 DD 08/12/24 SEC ID: 780153BV3	99.7630	140,000.000	140,271.11	139,668.20	0.21%	-602.91
RYAN SPECIALTY LLC 144A 5.875% 08/01/2032 DD 09/19/24 SEC ID: 78351GAA3	98.9810	171,000.000	171,163.24	169,257.51	0.25%	-1,905.73
SM ENERGY CO 144A 7.000% 08/01/2032 DD 07/25/24 SEC ID: 78454LAY6	98.5950	130,000.000	130,000.00	128,173.50	0.19%	-1,826.50
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	99.0490	103,000.000	104,030.00	102,020.47	0.15%	-2,009.53
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	96.2150	228,000.000	224,087.40	219,370.20	0.33%	-4,717.20
LIGHT & WONDER INTERNATIO 144A 7.000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	100.1970	229,000.000	228,152.97	229,451.13	0.34%	1,298.16
SEAGATE HDD CAYMAN 4.091% 06/01/2029 DD 06/18/20 SEC ID: 81180WBC4	93.2530	36,000.000	32,520.44	33,571.08	0.05%	1,050.64

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	112.6900	176,315.000	183,369.99	198,689.37	0.30%	15,319.38
SEASPAN CORP 144A 5.500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	93.3790	211,000.000	203,165.71	197,029.69	0.30%	-6,136.02
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	87.4180	163,000.000	148,325.58	142,491.34	0.21%	-5,834.24
SHIFT4 PAYMENTS LLC / SHI 144A 6.750% 08/15/2032 DD 08/15/24 SEC ID: 82453AAB3	101.7060	128,000.000	129,694.39	130,183.68	0.20%	489.29
SONIC AUTOMOTIVE INC 144A 4.625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	92.2810	88,000.000	86,573.03	81,207.28	0.12%	-5,365.75
SONIC AUTOMOTIVE INC 144A 4.875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	89.7190	65,000.000	65,000.00	58,317.35	0.09%	-6,682.65
EXPAND ENERGY CORP 4.750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	93.0810	181,000.000	171,344.48	168,476.61	0.25%	-2,867.87
SPECIALTY BUILDING PRODUC 144A 7.750% 10/15/2029 DD 10/15/24 SEC ID: 84749AAC1	101.4740	220,000.000	222,854.20	223,242.80	0.34%	388.60
SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21 SEC ID: 84762LAX3	86.1910	28,000.000	23,776.25	24,133.48	0.04%	357.23
SPEEDWAY MOTORSPORTS LLC 144A 4.875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	97.2230	152,000.000	152,000.00	147,778.96	0.22%	-4,221.04

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EATON VANCE HY PI2[redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SMYRNA READY MIX CONCRETE 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	97.5370	326,000.000	330,471.25	317,970.62	0.48%	-12,500.63
STANDARD BUILDING SOLUTIO 144A 6.500% 08/15/2032 DD 08/06/24 SEC ID: 853191AA2	100.1600	85,000.000	85,000.00	85,136.00	0.13%	136.00
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	91.6210	293,000.000	280,079.32	268,449.53	0.40%	-11,629.79
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20 SEC ID: 853496AH0	85.7410	225,000.000	192,649.70	192,917.25	0.29%	267.55
SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	89.1450	154,000.000	142,049.51	137,283.30	0.21%	-4,766.21
SUMMER BC BIDCO B LLC 144A 5.500% 10/31/2026 DD 07/01/21 SEC ID: 865632AA1	98.3490	200,000.000	196,326.24	196,698.00	0.30%	371.76
SUMMIT MATERIALS LLC / SU 144A 7.250% 01/15/2031 DD 12/14/23 SEC ID: 86614RAP2	106.1090	147,000.000	149,505.73	155,980.23	0.23%	6,474.50
SUNOCO LP 144A 7.250% 05/01/2032 DD 04/30/24 SEC ID: 86765KAC3	103.2980	130,000.000	130,000.00	134,287.40	0.20%	4,287.40
SUNOCO LP / SUNOCO FINANCE COR 4.500% 04/30/2030 DD 04/30/22 SEC ID: 86765LAZ0	92.7460	141,000.000	136,792.34	130,771.86	0.20%	-6,020.48
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	90.9210	137,000.000	133,652.86	124,561.77	0.19%	-9,091.09

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EATON VANCE HY PI2[redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SURGERY CENTER HOLDINGS I 144A 7.250% 04/15/2032 DD 04/10/24 SEC ID: 86881WAF9	102.0090	277,000.000	281,045.76	282,564.93	0.42%	1,519.17
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	96.1560	170,000.000	164,330.03	163,465.20	0.25%	-864.83
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.7020	55,000.000	55,000.00	55,386.10	0.08%	386.10
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	100.3150	13,000.000	13,390.00	13,040.95	0.02%	-349.05
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	96.5610	14,000.000	14,341.54	13,518.54	0.02%	-823.00
TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBU5	90.9860	60,000.000	59,405.96	54,591.60	0.08%	-4,814.36
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	100.3640	132,000.000	133,771.92	132,480.48	0.20%	-1,291.44
TEAM HEALTH HOLDINGS INC 144A 13.500% 06/30/2028 DD 11/03/23 SEC ID: 87817AAB3	110.5000	208,140.000	231,034.38	229,994.70	0.35%	-1,039.68
TEAM HEALTH 3/22 EXTENDED COV- 0.000% 03/02/2027 DD 02/09/22 SEC ID: 87817JAG3	96.5000	260,697.680	241,543.04	251,573.26	0.38%	10,030.22

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	87.2440	313,000.000	272,938.21	273,073.72	0.41%	135.51
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01 SEC ID: 88033GAV2	103.4880	127,000.000	124,167.96	131,429.76	0.20%	7,261.80
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDB3	97.9300	85,000.000	85,000.00	83,240.50	0.12%	-1,759.50
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDK3	99.8150	177,000.000	174,046.28	176,672.55	0.27%	2,626.27
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDR8	92.8810	16,000.000	16,003.31	14,860.96	0.02%	-1,142.35
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	96.3420	149,000.000	148,291.51	143,549.58	0.22%	-4,741.93
TERRIER MEDIA/COX MEDIA 11/24 0.000% 06/18/2029 DD 10/27/24 SEC ID: 88145LAF1	89.3500	55,200.000	49,452.58	49,321.20	0.07%	-131.38
TEVA PHARMACEUTICAL FINANCE NE 4.100% 10/01/2046 DD 07/21/16 SEC ID: 88167AAF8	71.8900	404,000.000	287,078.71	290,435.60	0.44%	3,356.89
TIBCO SOFTWARE/CITRIX/CLOUD SO 0.000% 03/30/2029 DD 05/24/24 SEC ID: 88632NBD1	100.2160	60,021.080	59,973.73	60,150.73	0.09%	177.00
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22 SEC ID: 88632QAE3	98.1540	102,000.000	94,106.54	100,117.08	0.15%	6,010.54

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	88.5920	285,000.000	261,261.84	252,487.20	0.38%	-8,774.64
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	99.3220	129,000.000	129,152.81	128,125.38	0.19%	-1,027.43
TRANSALTA CORP 7.750% 11/15/2029 DD 11/17/22 SEC ID: 89346DAH0	104.2740	182,000.000	186,454.14	189,778.68	0.28%	3,324.54
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	98.2630	467,000.000	460,026.95	458,888.21	0.69%	-1,138.74
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21 SEC ID: 893647BP1	93.6120	165,000.000	154,849.25	154,459.80	0.23%	-389.45
TRANSDIGM INC 144A 6.375% 03/01/2029 DD 02/27/24 SEC ID: 893647BU0	100.2220	72,000.000	71,770.38	72,159.84	0.11%	389.46
TRANSDIGM INC 144A 6.625% 03/01/2032 DD 02/27/24 SEC ID: 893647BV8	100.9030	117,000.000	117,420.45	118,056.51	0.18%	636.06
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	99.8330	37,200.000	36,758.53	37,137.88	0.06%	379.35
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21 SEC ID: 89678QAB2	100.6630	211,222.430	210,680.09	212,622.83	0.32%	1,942.74
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21 SEC ID: 89680EAA7	99.2710	225,000.000	208,499.12	223,359.75	0.34%	14,860.63

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19 SEC ID: 89686QAB2	99.8460	200,000.000	196,080.98	199,692.00	0.30%	3,611.02
TRUIST INSURANCE 5/24 2ND LIEN 0.000% 05/06/2032 DD 03/01/24 SEC ID: 89788VAE2	102.1460	131,578.950	131,578.95	134,402.63	0.20%	2,823.68
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	95.7670	298,000.000	285,556.10	285,385.66	0.43%	-170.44
US ACUTE CARE SOLUTIONS L 144A 9.750% 05/15/2029 DD 05/08/24 SEC ID: 90367UAD3	101.9110	258,000.000	258,393.09	262,930.38	0.39%	4,537.29
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	96.7780	231,000.000	223,444.98	223,557.18	0.34%	112.20
VT TOPCO INC 144A 8.500% 08/15/2030 DD 08/10/23 SEC ID: 91838PAA9	105.9180	297,000.000	300,442.78	314,576.46	0.47%	14,133.68
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	85.3240	273,000.000	239,183.96	232,934.52	0.35%	-6,249.44
VAREX IMAGING CORP 144A 7.875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	102.2810	32,000.000	32,354.31	32,729.92	0.05%	375.61
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23 SEC ID: 92332YAA9	104.0290	158,000.000	158,260.53	164,365.82	0.25%	6,105.29
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23 SEC ID: 92332YAB7	104.2930	173,000.000	173,000.00	180,426.89	0.27%	7,426.89

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EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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	110.5270	173,000.000	173,459.78	191,211.71	0.29%	17,751.93
VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23 SEC ID: 92332YAD3	109.7280	36,000.000	36,325.79	39,502.08	0.06%	3,176.29
VENTURE GLOBAL LNG INC 144A 7.000% 01/15/2030 DD 07/24/24 SEC ID: 92332YAE1	101.4980	100,000.000	100,000.00	101,498.00	0.15%	1,498.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	92.9170	120,000.000	120,000.00	111,500.40	0.17%	-8,499.60
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22 SEC ID: 92564RAJ4	100.8600	130,000.000	130,628.72	131,118.00	0.20%	489.28
VIKING BAKED GOODS ACQUIS 144A 8.625% 11/01/2031 DD 11/04/24 SEC ID: 92676AAA5	98.2360	173,000.000	173,393.22	169,948.28	0.26%	-3,444.94
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	99.2490	342,000.000	332,808.33	339,431.58	0.51%	6,623.25
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	100.5490	36,000.000	35,991.75	36,197.64	0.05%	205.89
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	98.4030	23,000.000	23,000.00	22,632.69	0.03%	-367.31
VIRGIN MEDIA VENDOR FINAN 144A 5.000% 07/15/2028 DD 06/24/20 SEC ID: 92770QAA5	94.2670	400,000.000	377,063.48	377,068.00	0.57%	4.52

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VISTAJET MALTA FINANCE PL 144A 6.375% 02/01/2030 DD 01/31/22 SEC ID: 92840JAB5	87.3820	319,000.000	288,223.02	278,748.58	0.42%	-9,474.44
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19 SEC ID: 92840VAF9	98.1190	153,000.000	148,907.97	150,122.07	0.23%	1,214.10
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	94.1520	209,000.000	193,469.22	196,777.68	0.30%	3,308.46
VISTRA OPERATIONS CO LLC 144A 6.875% 04/15/2032 DD 04/12/24 SEC ID: 92840VAR3	102.3920	160,000.000	160,000.00	163,827.20	0.25%	3,827.20
VISTAJET MALTA FINANCE PL 144A 9.500% 06/01/2028 DD 05/03/23 SEC ID: 92841HAA0	100.6280	55,000.000	53,830.24	55,345.40	0.08%	1,515.16
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	96.9060	3,000.000	3,024.48	2,907.18	0.00%	-117.30
WAND NEWCO 3 INC 144A 7.625% 01/30/2032 DD 01/30/24 SEC ID: 933940AA6	102.7120	304,000.000	311,924.85	312,244.48	0.47%	319.63
WASH MULTIFAMILY ACQUISIT 144A 5.750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	99.2250	246,000.000	243,251.10	244,093.50	0.37%	842.40
WATCO COS LLC / WATCO FIN 144A 7.125% 08/01/2032 DD 07/22/24 SEC ID: 941130AD8	103.0750	140,000.000	140,000.00	144,305.00	0.22%	4,305.00
WEATHERFORD INTERNATIONAL 144A 8.625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	103.2340	173,000.000	171,176.03	178,594.82	0.27%	7,418.79

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Asset Detail
by Asset Type
12/31/2024

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

EATON VANCE HY PI2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	101.6810	199,000.000	200,505.94	202,345.19	0.30%	1,839.25
WESCO DISTRIBUTION INC 144A 6.625% 03/15/2032 DD 03/07/24 SEC ID: 95081QAR5	101.6390	154,000.000	155,804.79	156,524.06	0.23%	719.27
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	97.8960	8,000.000	7,604.59	7,831.68	0.01%	227.09
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	93.7950	180,000.000	168,852.06	168,831.00	0.25%	-21.06
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	98.9040	160,000.000	155,686.06	158,246.40	0.24%	2,560.34
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	99.1520	90,000.000	89,777.84	89,236.80	0.13%	-541.04
WINDSOR HOLDINGS III LLC 144A 8.500% 06/15/2030 DD 07/07/23 SEC ID: 97360AAA5	105.2230	307,000.000	310,632.00	323,034.61	0.48%	12,402.61
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20 SEC ID: 988498AN1	88.4060	231,000.000	200,406.48	204,217.86	0.31%	3,811.38
ZEGONA FINANCE PLC 144A 8.625% 07/15/2029 DD 07/17/24 SEC ID: 98927UAA5	106.0030	275,000.000	278,808.53	291,508.25	0.44%	12,699.72
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20 SEC ID: 98953GAD7	90.1010	200,000.000	175,326.13	180,202.00	0.27%	4,875.87

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EATON VANCE HY PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RIVERBED TECHNOLOGY 7/23 PIK T 0.000% 07/01/2028 DD 07/01/23 SEC ID: 99AAQ6578	59.3000	21,178.430	13,447.62	12,558.81	0.02%	-888.81
POWER SOLUTIONS 6/24 0.000% 05/06/2030 DD 06/05/24 SEC ID: C8000CAM5	100.3000	151,000.000	151,922.50	151,453.00	0.23%	-469.50
JAZZ PHARMACEUTICALS 6/24 0.000% 05/05/2028 DD 06/14/24 SEC ID: G5080AAJ1	100.1940	47,729.380	47,485.78	47,821.97	0.07%	336.19
TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	93.3020	117,557.220	118,924.79	109,683.24	0.16%	-9,241.55
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		64,203,864.560	61,962,092.58	62,143,384.63	93.27%	181,292.05
TOTAL FIXED INCOME SECURITIES		65,012,864.560	62,727,569.48	62,917,767.69	94.44%	190,198.21
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
XPLR INFRASTRUCTURE LP 144A 2.500% 06/15/2026 DD 12/12/22 SEC ID: 65341BAG1	94.0060	203,000.000	189,015.22	190,832.18	0.29%	1,816.96
PEBBLEBROOK HOTEL TRUST 1.750% 12/15/2026 DD 12/15/20 SEC ID: 70509VAA8	92.8600	100,000.000	92,278.98	92,860.00	0.14%	581.02
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		303,000.000	281,294.20	283,692.18	0.43%	2,397.98
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		303,000.000	281,294.20	283,692.18	0.43%	2,397.98
EQUITY						
U.S. DOLLAR						
ENDO INC SEC ID: 29290D109	69.4245	20.000	255.40	1,388.49	0.00%	1,133.09
ENDO INC SEC ID: 29290D117	23.7000	1,424.000	28,623.30	33,748.80	0.05%	5,125.50
TOTAL EQUITY U.S. DOLLAR		1,444.000	28,878.70	35,137.29	0.05%	6,258.59
TOTAL EQUITY		1,444.000	28,878.70	35,137.29	0.05%	6,258.59

BNY

EATON VANCE HY PI2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL ASSETS - BASE:		67,737,416.640	66,387,496.05	66,624,862.55	100.00%	237,366.50

BNY

MARATHON EMD PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	1.1485	18,190,183.760	18,500,000.00	20,891,927.70	100.00%	2,391,927.70
SEC ID: 99VVBK5X7						
TOTAL ASSETS - BASE:		18,190,183.760	18,500,000.00	20,891,927.70	100.00%	2,391,927.70

BNY

WELLINGTON EME PI2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	12.8700	2,346,766.289	24,192,364.59	30,202,882.14	100.00%	6,010,517.55
SEC ID: 99VVBUAE1						
TOTAL ASSETS - BASE:		2,346,766.289	24,192,364.59	30,202,882.14	100.00%	6,010,517.55

BNY

TOWNSEND FOO PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	69,832,903.810	31,608,319.99	69,832,903.81	100.00%	38,224,583.82
TOTAL ASSETS - BASE:		69,832,903.810	31,608,319.99	69,832,903.81	100.00%	38,224,583.82

BNY

TOWNSEND QOF PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	16,907,467.000	19,350,250.00	16,907,467.00	100.00%	-2,442,783.00
TOTAL ASSETS - BASE:		16,907,467.000	19,350,250.00	16,907,467.00	100.00%	-2,442,783.00

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AXIOM E PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	19.4997	1,239,266.604	21,181,988.93	24,165,300.41	100.00%	2,983,311.48
TOTAL ASSETS - BASE:		1,239,266.604	21,181,988.93	24,165,300.41	100.00%	2,983,311.48

BNY

NISA TIPS PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			224,096.89	224,096.89	0.52%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	10,032.530	10,032.53	10,032.53	0.02%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		10,032.530	234,129.42	234,129.42	0.54%	0.00
TOTAL CASH & CASH EQUIVALENTS		10,032.530	234,129.42	234,129.42	0.54%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	96.4960	2,132,198.600	2,078,494.63	2,057,486.36	4.76%	-21,008.27
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	76.6170	2,193,180.100	1,709,031.03	1,680,348.80	3.89%	-28,682.23
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	72.4600	2,660,793.250	1,990,045.01	1,928,010.79	4.46%	-62,034.22
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	75.3220	1,551,989.700	1,230,577.72	1,168,989.68	2.70%	-61,588.04
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	72.3440	4,642,086.500	3,501,060.05	3,358,271.06	7.77%	-142,788.99
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	73.6250	3,276,902.400	2,508,624.50	2,412,619.39	5.58%	-96,005.11
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	72.8790	1,837,695.999	1,425,547.66	1,339,294.47	3.10%	-86,253.19
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	58.3190	6,396,681.700	3,979,972.94	3,730,480.80	8.63%	-249,492.14

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NISA TIPS PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 0.125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	55.0350	6,110,546.400	3,805,158.49	3,362,939.21	7.78%	-442,219.28
US TREAS-CPI INFLAT 0.125% 02/15/2052 DD 02/15/22 SEC ID: 912810TE8	54.2280	5,765,932.350	3,359,568.77	3,126,749.79	7.23%	-232,818.98
US TREAS-CPI INFLAT 1.500% 02/15/2053 DD 02/15/23 SEC ID: 912810TP3	80.1170	16,687,601.350	14,511,828.90	13,369,605.57	30.94%	-1,142,223.33
US TREAS-CPI INFLAT 2.125%002/15/2054 DD 02/15/24 SEC ID: 912810TY4	92.6090	5,883,077.200	5,778,564.20	5,448,258.96	12.61%	-330,305.24
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		59,138,685.549	45,878,473.90	42,983,054.88	99.46%	-2,895,419.02
TOTAL FIXED INCOME SECURITIES		59,138,685.549	45,878,473.90	42,983,054.88	99.46%	-2,895,419.02
TOTAL ASSETS - BASE:		59,148,718.079	46,112,603.32	43,217,184.30	100.00%	-2,895,419.02

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NISA INT CREDIT PI 2 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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			473,137.28	473,137.28	0.99%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-240,092.97	-240,092.97	-0.50%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	824,943.430	824,943.43	824,943.43	1.72%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**824,943.430**	1,057,987.74	1,057,987.74	**2.21%**	**0.00**
TOTAL CASH & CASH EQUIVALENTS		**824,943.430**	1,057,987.74	1,057,987.74	**2.21%**	**0.00**
FIXED INCOME SECURITIES						
U.S. DOLLAR						
ABN AMRO BANK NV 144A VAR RT 12/03/2028 DD 12/03/24 SEC ID: 00084DBD1	99.7730	200,000.000	200,000.00	199,546.00	0.42%	-454.00
AFLAC INC 3.600% 04/01/2030 DD 04/01/20 SEC ID: 001055BJ0	93.9130	9,000.000	8,104.23	8,452.17	0.02%	347.94
AEP TEXAS INC 5.700% 05/15/2034 DD 05/22/24 SEC ID: 00108WAT7	100.6430	200,000.000	199,516.12	201,286.00	0.42%	1,769.88
COREBRIDGE GLOBAL FUNDING 144A 4.900% 12/03/2029 DD 12/03/24 SEC ID: 00138CBC1	99.2200	145,000.000	144,818.46	143,869.00	0.30%	-949.46
AT&T INC 4.500% 05/15/2035 DD 05/04/15 SEC ID: 00206RCP5	92.5000	65,000.000	57,508.53	60,125.00	0.13%	2,616.47
AT&T INC 4.350% 03/01/2029 DD 02/19/19 SEC ID: 00206RHJ4	97.8860	10,000.000	9,403.08	9,788.60	0.02%	385.52
ABBVIE INC 4.250% 11/14/2028 DD 09/18/18 SEC ID: 00287YBF5	98.4610	28,000.000	27,239.15	27,569.08	0.06%	329.93

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ABBVIE INC 4.550% 03/15/2035 DD 09/15/20 SEC ID: 00287YCY3	94.0450	180,000.000	168,277.43	169,281.00	0.35%	1,003.57
AERCAP IRELAND CAPITAL DAC / A 3.650% 07/21/2027 DD 07/21/17 SEC ID: 00774MAB1	97.0140	15,000.000	13,994.73	14,552.10	0.03%	557.37
AERCAP IRELAND CAPITAL DAC / A 4.625% 09/10/2029 DD 09/10/24 SEC ID: 00774MBL8	97.8170	150,000.000	149,169.98	146,725.50	0.31%	-2,444.48
ADVANCED MICRO DEVICES INC 3.924% 06/01/2032 DD 06/09/22 SEC ID: 007903BF3	92.8530	85,000.000	77,438.95	78,925.05	0.16%	1,486.10
AGREE LP 2.000% 06/15/2028 DD 05/14/21 SEC ID: 008513AB9	90.5720	13,000.000	11,240.13	11,774.36	0.02%	534.23
AIR LEASE CORP 3.625% 04/01/2027 DD 03/08/17 SEC ID: 00912XAV6	96.6650	16,000.000	15,097.83	15,466.40	0.03%	368.57
AKER BP ASA 144A 5.600% 06/13/2028 DD 06/13/23 SEC ID: 00973RAL7	101.3910	20,000.000	19,966.64	20,278.20	0.04%	311.56
ALEXANDRIA REAL ESTATE EQUITIE 2.000% 05/18/2032 DD 02/18/21 SEC ID: 015271AW9	79.7470	8,000.000	5,988.16	6,379.76	0.01%	391.60
ALGONQUIN POWER & UTILITIES CO STEP 06/15/2026 DD 03/15/2024 SEC ID: 015857AF2	100.4710	325,000.000	323,199.59	326,530.75	0.68%	3,331.16
ALIBABA GROUP HOLDING LTD 3.400% 12/06/2027 DD 12/06/17 SEC ID: 01609WAT9	96.4880	13,000.000	12,214.13	12,543.44	0.03%	329.31

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALIBABA GROUP HOLDING LTD 144A 4.875% 05/26/2030 DD 11/26/24 SEC ID: 01609WBH4	99.2250	200,000.000	199,681.12	198,450.00	0.41%	-1,231.12
ALLSTATE CORP/THE 1.450% 12/15/2030 DD 11/24/20 SEC ID: 020002BJ9	81.4570	44,000.000	34,115.25	35,841.08	0.07%	1,725.83
ALLY FINANCIAL INC VAR RT 06/13/2029 DD 06/13/23 SEC ID: 02005NBT6	104.2090	34,000.000	33,639.60	35,431.06	0.07%	1,791.46
ALLY FINANCIAL INC VAR RT 01/17/2031 DD 12/05/24 SEC ID: 02005NBW9	98.7910	70,000.000	70,000.00	69,153.70	0.14%	-846.30
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	98.8370	50,000.000	48,381.30	49,418.50	0.10%	1,037.20
ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 SEC ID: 02209SBL6	82.3140	23,000.000	18,289.28	18,932.22	0.04%	642.94
HESS CORP 7.125% 03/15/2033 DD 03/05/02 SEC ID: 023551AM6	110.8560	6,000.000	6,251.98	6,651.36	0.01%	399.38
AMEREN ILLINOIS CO 4.950% 06/01/2033 DD 05/31/23 SEC ID: 02361DBA7	98.1700	6,000.000	5,665.36	5,890.20	0.01%	224.84
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19 SEC ID: 02364WBH7	94.0300	10,000.000	9,161.76	9,403.00	0.02%	241.24
AMERICA MOVIL SAB DE CV 2.875% 05/07/2030 DD 05/07/20 SEC ID: 02364WBJ3	89.1750	26,000.000	22,691.42	23,185.50	0.05%	494.08
AMEREN MISSOURI SECURITIZATION 4.850% 10/01/2041 DD 12/20/24 SEC ID: 023940AA7	97.8560	105,000.000	104,988.02	102,748.80	0.21%	-2,239.22

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NISA INT CREDIT PI 2 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	100.0270	239,000.000	237,261.36	239,064.53	0.50%	1,803.17
AMERICAN EXPRESS CO VAR RT 02/16/2028 DD 02/16/24 SEC ID: 025816DP1	100.5830	175,000.000	176,395.51	176,020.25	0.37%	-375.26
AMERICAN HONDA FINANCE CORP 4.400% 09/05/2029 DD 09/05/24 SEC ID: 02665WFQ9	97.2270	115,000.000	114,870.09	111,811.05	0.23%	-3,059.04
AMERICAN HONDA FINANCE CORP 4.450% 10/22/2027 DD 10/23/24 SEC ID: 02665WFT3	99.2720	150,000.000	149,712.56	148,908.00	0.31%	-804.56
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 SEC ID: 02666TAC1	83.6390	9,000.000	7,082.57	7,527.51	0.02%	444.94
AMERICAN INTERNATIONAL GROUP I 3.400% 06/30/2030 DD 05/11/20 SEC ID: 026874DR5	92.2330	100,000.000	89,548.10	92,233.00	0.19%	2,684.90
AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 SEC ID: 03027XAW0	94.7380	10,000.000	9,046.38	9,473.80	0.02%	427.42
AMERICAN TOWER CORP 5.800% 11/15/2028 DD 09/15/23 SEC ID: 03027XCE8	102.6680	105,000.000	104,863.23	107,801.40	0.22%	2,938.17
AMERICAN TOWER CORP 5.000% 01/31/2030 DD 11/21/24 SEC ID: 03027XCL2	99.4330	155,000.000	154,425.59	154,121.15	0.32%	-304.44
AMERICAN WATER CAPITAL CORP 2.800% 05/01/2030 DD 04/14/20 SEC ID: 03040WAW5	89.7800	31,000.000	26,849.53	27,831.80	0.06%	982.27
CENCORA INC 4.625% 12/15/2027 DD 12/09/24 SEC ID: 03073EAV7	100.0160	85,000.000	84,845.85	85,013.60	0.18%	167.75

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMGEN INC 5.250% 03/02/2033 DD 03/02/23 SEC ID: 031162DR8	99.3070	14,000.000	13,363.50	13,902.98	0.03%	539.48
ANALOG DEVICES INC 2.100% 10/01/2031 DD 10/05/21 SEC ID: 032654AV7	83.8190	15,000.000	12,164.93	12,572.85	0.03%	407.92
ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 01/23/2029 DD 01/23/19 SEC ID: 035240AQ3	99.9330	45,000.000	43,749.93	44,969.85	0.09%	1,219.92
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20 SEC ID: 035240AV2	93.7750	19,000.000	17,182.38	17,817.25	0.04%	634.87
AON CORP 3.750% 05/02/2029 DD 05/02/19 SEC ID: 037389BC6	94.9490	57,000.000	52,495.38	54,120.93	0.11%	1,625.55
AON CORP / AON GLOBAL HOLDINGS 2.600% 12/02/2031 DD 12/02/21 SEC ID: 03740LAC6	84.8300	125,000.000	105,770.49	106,037.50	0.22%	267.01
APPALACHIAN POWER CO 2.700% 04/01/2031 DD 03/11/21 SEC ID: 037735CZ8	86.3380	45,000.000	37,626.11	38,852.10	0.08%	1,225.99
APPLIED MATERIALS INC 1.750% 06/01/2030 DD 05/29/20 SEC ID: 038222AN5	85.4930	18,000.000	14,903.45	15,388.74	0.03%	485.29
ARCH CAPITAL FINANCE LLC 4.011% 12/15/2026 DD 12/08/16 SEC ID: 03939CAA1	98.8060	17,000.000	16,404.03	16,797.02	0.04%	392.99
ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21 SEC ID: 040555DD3	81.9440	8,000.000	6,248.73	6,555.52	0.01%	306.79

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARTHUR J GALLAGHER & CO 2.400% 11/09/2031 DD 11/09/21 SEC ID: 04316JAA7	83.7550	8,000.000	6,337.89	6,700.40	0.01%	362.51
ARTHUR J GALLAGHER & CO 4.850% 12/15/2029 DD 12/19/24 SEC ID: 04316JAL3	99.4940	80,000.000	79,938.00	79,595.20	0.17%	-342.80
ASTRAZENECA FINANCE LLC 4.875% 03/03/2033 DD 03/03/23 SEC ID: 04636NAH6	98.8550	13,000.000	12,479.88	12,851.15	0.03%	371.27
ASTRAZENECA FINANCE LLC 4.850% 02/26/2029 DD 02/26/24 SEC ID: 04636NAL7	100.2070	125,000.000	126,282.25	125,258.75	0.26%	-1,023.50
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21 SEC ID: 04685A3E9	83.9900	30,000.000	23,630.25	25,197.00	0.05%	1,566.75
ATLANTIC CITY ELECTRIC CO 2.300% 03/15/2031 DD 03/10/21 SEC ID: 048303CJ8	84.9780	241,000.000	196,707.91	204,796.98	0.43%	8,089.07
ATMOS ENERGY CORP 5.450% 10/15/2032 DD 10/03/22 SEC ID: 049560AX3	102.4740	7,000.000	6,874.51	7,173.18	0.01%	298.67
AUTOZONE INC 6.250% 11/01/2028 DD 10/25/23 SEC ID: 053332BG6	104.6490	30,000.000	30,713.67	31,394.70	0.07%	681.03
AUTOZONE INC 5.400% 07/15/2034 DD 06/28/24 SEC ID: 053332BK7	99.4340	100,000.000	99,827.30	99,434.00	0.21%	-393.30
AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 SEC ID: 05348EBF5	93.7540	39,000.000	35,540.77	36,564.06	0.08%	1,023.29
AVALONBAY COMMUNITIES INC 2.300% 03/01/2030 DD 02/25/20 SEC ID: 05348EBG3	87.9680	57,000.000	48,802.91	50,141.76	0.10%	1,338.85

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NISA INT CREDIT PI 2[redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AVNET INC 3.000% 05/15/2031 DD 05/06/21 SEC ID: 053807AU7	85.1000	56,000.000	45,668.08	47,656.00	0.10%	1,987.92
AVNET INC 6.250% 03/15/2028 DD 03/09/23 SEC ID: 053807AW3	102.6930	22,000.000	21,871.68	22,592.46	0.05%	720.78
BAT CAPITAL CORP 4.700% 04/02/2027 DD 04/02/20 SEC ID: 05526DBP9	99.5740	40,000.000	39,219.42	39,829.60	0.08%	610.18
BAT CAPITAL CORP 2.259% 03/25/2028 DD 09/25/20 SEC ID: 05526DBR5	91.8740	28,000.000	24,665.05	25,724.72	0.05%	1,059.67
BAT INTERNATIONAL FINANCE PLC 4.448% 03/16/2028 DD 03/16/22 SEC ID: 05530QAP5	98.3960	25,000.000	24,168.69	24,599.00	0.05%	430.31
BHP BILLITON FINANCE USA LTD 5.100% 09/08/2028 DD 09/08/23 SEC ID: 055451BC1	100.8320	11,000.000	10,821.76	11,091.52	0.02%	269.76
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	100.5130	90,000.000	89,320.59	90,461.70	0.19%	1,141.11
BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16 SEC ID: 05565QDH8	96.1570	156,000.000	146,181.81	150,004.92	0.31%	3,823.11
BMW VEHICLE LEASE TRUST 2 A3 4.180% 10/25/2027 DD 10/07/24 SEC ID: 05613MAD1	99.2020	135,000.000	134,988.45	133,922.70	0.28%	-1,065.75
BANCO SANTANDER SA 5.588% 08/08/2028 DD 08/08/23 SEC ID: 05964HAU9	101.3150	8,000.000	7,825.24	8,105.20	0.02%	279.96
BANCO SANTANDER SA VAR RT 03/14/2030 DD 03/14/24 SEC ID: 05964HBB0	100.4610	200,000.000	200,000.00	200,922.00	0.42%	922.00

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANCO SANTANDER SA VAR RT 07/15/2028 DD 07/15/24 SEC ID: 05964HBF1	100.6670	200,000.000	200,000.00	201,334.00	0.42%	1,334.00
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18 SEC ID: 06051GHM4	97.4420	45,000.000	42,144.91	43,848.90	0.09%	1,703.99
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20 SEC ID: 06051GJL4	83.5490	140,000.000	110,644.17	116,968.60	0.24%	6,324.43
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	96.3560	937,000.000	871,776.98	902,855.72	1.88%	31,078.74
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21 SEC ID: 06051GJZ3	90.7380	75,000.000	65,508.97	68,053.50	0.14%	2,544.53
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22 SEC ID: 06051GKK4	86.0880	360,000.000	288,552.68	309,916.80	0.65%	21,364.12
BANK OF MONTREAL VAR RT 12/15/2032 DD 12/12/17 SEC ID: 06368BGS1	95.6920	10,000.000	8,844.22	9,569.20	0.02%	724.98
BANK OF MONTREAL 5.511% 06/04/2031 DD 06/04/24 SEC ID: 06368L3L8	101.5670	280,000.000	281,424.61	284,387.60	0.59%	2,962.99
BANK OF MONTREAL 5.203% 02/01/2028 DD 01/12/23 SEC ID: 06368LGV2	100.7690	70,000.000	69,764.85	70,538.30	0.15%	773.45
BANK OF NOVA SCOTIA/THE VAR RT 05/04/2037 DD 04/12/22 SEC ID: 06417XAG6	91.7510	47,000.000	40,023.69	43,122.97	0.09%	3,099.28
BANK OF NOVA SCOTIA/THE 5.250% 06/12/2028 DD 06/12/23 SEC ID: 06418GAD9	101.0460	62,000.000	60,360.58	62,648.52	0.13%	2,287.94

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Asset Detail
by Asset Type
12/31/2024

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
BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20 SEC ID: 06738EBP9	88.3060	319,000.000	249,703.39	281,696.14	0.59%	31,992.75
BARCLAYS PLC VAR RT 11/02/2028 DD 11/02/22 SEC ID: 06738ECD5	106.0080	36,000.000	36,865.29	38,162.88	0.08%	1,297.59
BAXTER INTERNATIONAL INC 2.272% 12/01/2028 DD 06/01/22 SEC ID: 071813CP2	90.1270	56,000.000	49,048.96	50,471.12	0.11%	1,422.16
BELL TELEPHONE CO OF CANADA OR 5.100% 05/11/2033 DD 05/11/23 SEC ID: 0778FPAL3	97.2400	7,000.000	6,528.13	6,806.80	0.01%	278.67
AMCOR FLEXIBLES NORTH AMERICA 2.630% 06/19/2030 DD 06/19/20 SEC ID: 081437AT2	87.6470	10,000.000	8,312.22	8,764.70	0.02%	452.48
BERKSHIRE HATHAWAY ENERGY CO 3.250% 04/15/2028 DD 04/15/18 SEC ID: 084659AM3	95.1700	12,000.000	11,106.72	11,420.40	0.02%	313.68
BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 SEC ID: 09062XAH6	86.3780	47,000.000	39,205.06	40,597.66	0.08%	1,392.60
BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18 SEC ID: 092113AQ2	92.2140	7,000.000	6,044.77	6,454.98	0.01%	410.21
BLACK HILLS CORP 6.150% 05/15/2034 DD 09/15/23 SEC ID: 092113AW9	103.9790	15,000.000	14,894.56	15,596.85	0.03%	702.29
BLACK HILLS CORP 6.000% 01/15/2035 DD 05/16/24 SEC ID: 092113AX7	103.2500	40,000.000	39,918.84	41,300.00	0.09%	1,381.16

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
BLACKROCK INC 2.100% 02/25/2032 DD 12/10/21 SEC ID: 09247XAS0	82.3690	116,000.000	95,379.08	95,548.04	0.20%	168.96
BLACKROCK FUNDING INC 4.700% 03/14/2029 DD 03/14/24 SEC ID: 09290DAA9	100.0890	75,000.000	74,884.10	75,066.75	0.16%	182.65
BOEING CO/THE 3.250% 03/01/2028 DD 02/23/18 SEC ID: 097023BX2	93.9490	220,000.000	201,778.09	206,687.80	0.43%	4,909.71
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19 SEC ID: 097023CP8	79.7830	65,000.000	49,909.07	51,858.95	0.11%	1,949.88
BOEING CO/THE 6.528% 05/01/2034 DD 11/01/24 SEC ID: 097023DS1	104.7930	115,000.000	115,000.00	120,511.95	0.25%	5,511.95
BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20 SEC ID: 101137BA4	89.2540	19,000.000	16,320.53	16,958.26	0.04%	637.73
BP CAPITAL MARKETS AMERICA INC 4.989% 04/10/2034 DD 01/10/24 SEC ID: 10373QBW9	97.2920	40,000.000	38,733.37	38,916.80	0.08%	183.43
BRISTOL-MYERS SQUIBB CO 2.950% 03/15/2032 DD 03/02/22 SEC ID: 110122DU9	87.0980	288,000.000	244,910.87	250,842.24	0.52%	5,931.37
BRIXMOR OPERATING PARTNERSHIP 2.500% 08/16/2031 DD 08/16/21 SEC ID: 11120VAL7	83.9360	9,000.000	7,031.65	7,554.24	0.02%	522.59
BROADRIDGE FINANCIAL SOLUTIONS 2.900% 12/01/2029 DD 12/09/19 SEC ID: 11133TAD5	90.3480	19,000.000	16,484.97	17,166.12	0.04%	681.15

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 CORP / BROADCOM CAYMA 3.500% 01/15/2028 DD 10/17/17 SEC ID: 11134LAR0	96.2740	50,000.000	46,363.53	48,137.00	0.10%	1,773.47
BROADCOM INC 144A 2.450% 02/15/2031 DD 01/19/21 SEC ID: 11135FBH3	86.2540	65,000.000	52,049.23	56,065.10	0.12%	4,015.87
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	81.6830	55,000.000	40,073.19	44,925.65	0.09%	4,852.46
BROADCOM INC 144A 4.000% 04/15/2029 DD 04/14/22 SEC ID: 11135FBR1	96.2690	20,000.000	18,367.72	19,253.80	0.04%	886.08
BROADCOM INC 4.150% 02/15/2028 DD 10/02/24 SEC ID: 11135FCA7	98.3360	85,000.000	84,885.61	83,585.60	0.17%	-1,300.01
PARAMOUNT GLOBAL 4.200% 06/01/2029 DD 03/05/19 SEC ID: 124857AZ6	94.3360	40,000.000	35,162.81	37,734.40	0.08%	2,571.59
CBRE SERVICES INC 4.875% 03/01/2026 DD 08/13/15 SEC ID: 12505BAD2	99.8660	260,000.000	257,317.54	259,651.60	0.54%	2,334.06
CBRE SERVICES INC 2.500% 04/01/2031 DD 03/18/21 SEC ID: 12505BAE0	85.1650	9,000.000	7,167.26	7,664.85	0.02%	497.59
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 SEC ID: 125523AH3	97.9970	23,000.000	21,934.60	22,539.31	0.05%	604.71
CNH INDUSTRIAL NV 3.850% 11/15/2027 DD 11/14/17 SEC ID: 12594KAB8	97.6670	13,000.000	12,318.23	12,696.71	0.03%	378.48
CVS HEALTH CORP 3.750% 04/01/2030 DD 03/31/20 SEC ID: 126650DJ6	91.5750	102,000.000	93,558.93	93,406.50	0.19%	-152.43

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Asset Detail
by Asset Type
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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
CVS HEALTH CORP 1.300% 08/21/2027 DD 08/21/20 SEC ID: 126650DM9	90.6220	108,000.000	96,380.58	97,871.76	0.20%	1,491.18
COTERRA ENERGY INC 5.400% 02/15/2035 DD 12/17/24 SEC ID: 127097AM5	97.7430	65,000.000	64,700.00	63,532.95	0.13%	-1,167.05
CADENCE DESIGN SYSTEMS INC 4.200% 09/10/2027 DD 09/10/24 SEC ID: 127387AM0	98.8360	110,000.000	109,983.14	108,719.60	0.23%	-1,263.54
CAMDEN PROPERTY TRUST 3.150% 07/01/2029 DD 06/17/19 SEC ID: 133131AX0	92.9140	10,000.000	9,014.57	9,291.40	0.02%	276.83
THE CAMPBELL'S COMPANY 2.375% 04/24/2030 DD 04/24/20 SEC ID: 134429BJ7	87.7410	20,000.000	16,674.22	17,548.20	0.04%	873.98
CANADIAN IMPERIAL BANK OF COMM 1.250% 06/22/2026 DD 06/22/21 SEC ID: 13607HVE9	95.1660	90,000.000	84,184.37	85,649.40	0.18%	1,465.03
CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/2033 DD 09/16/02 SEC ID: 136385AE1	104.8900	6,000.000	5,947.17	6,293.40	0.01%	346.23
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21 SEC ID: 14040HCG8	80.7570	163,000.000	115,012.96	131,633.91	0.27%	16,620.95
CAPITAL ONE FINANCIAL CORP VAR RT 03/03/2026 DD 03/03/22 SEC ID: 14040HCM5	99.5780	108,000.000	104,752.57	107,544.24	0.22%	2,791.67
CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/26/24 SEC ID: 14040HDG7	100.2970	220,000.000	220,000.00	220,653.40	0.46%	653.40
CARRIER GLOBAL CORP 2.493% 02/15/2027 DD 08/15/20 SEC ID: 14448CAP9	95.6150	16,000.000	14,913.42	15,298.40	0.03%	384.98

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 2.722% 02/15/2030 DD 08/15/20 SEC ID: 14448CAQ7	89.4320	35,000.000	29,628.77	31,301.20	0.07%	1,672.43
CATERPILLAR FINANCIAL SERVICES 4.600% 11/15/2027 DD 11/15/24 SEC ID: 14913UAS9	100.0480	65,000.000	64,946.36	65,031.20	0.14%	84.84
CATERPILLAR FINANCIAL SERVICES 4.700% 11/15/2029 DD 11/15/24 SEC ID: 14913UAU4	99.6510	35,000.000	34,944.27	34,877.85	0.07%	-66.42
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	94.5730	121,000.000	110,546.91	114,433.33	0.24%	3,886.42
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	89.0680	27,000.000	23,790.28	24,048.36	0.05%	258.08
CENOVUS ENERGY INC 2.650% 01/15/2032 DD 09/13/21 SEC ID: 15135UAW9	83.2320	8,000.000	6,384.44	6,658.56	0.01%	274.12
CENTERPOINT ENERGY INC 5.400% 06/01/2029 DD 05/10/24 SEC ID: 15189TBG1	101.1210	170,000.000	169,684.71	171,905.70	0.36%	2,220.99
CENTERPOINT ENERGY RESOURCES C 5.400% 07/01/2034 DD 06/20/24 SEC ID: 15189WAS9	99.8240	70,000.000	69,890.70	69,876.80	0.15%	-13.90
CENTERPOINT ENERGY HOUSTON ELE 6.950% 03/15/2033 DD 01/07/04 SEC ID: 15189XAD0	110.3770	6,000.000	6,435.76	6,622.62	0.01%	186.86
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23 SEC ID: 15189YAG1	100.9490	12,000.000	11,840.49	12,113.88	0.03%	273.39

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
EXPAND ENERGY CORP 5.700% 01/15/2035 DD 12/02/24 SEC ID: 165167DH7	98.2330	75,000.000	74,708.59	73,674.75	0.15%	-1,033.84
CHUBB INA HOLDINGS LLC 1.375% 09/15/2030 DD 09/17/20 SEC ID: 171239AG1	83.0620	9,000.000	7,171.35	7,475.58	0.02%	304.23
CHURCH & DWIGHT CO INC 5.600% 11/15/2032 DD 11/02/22 SEC ID: 17136MAC6	103.0810	32,000.000	32,445.62	32,985.92	0.07%	540.30
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 SEC ID: 172967ML2	88.4680	28,000.000	23,941.94	24,771.04	0.05%	829.10
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20 SEC ID: 172967MP3	96.1210	547,000.000	496,430.65	525,781.87	1.10%	29,351.22
CITIGROUP INC VAR RT 11/19/2034 DD 11/19/24 SEC ID: 172967PN5	99.1560	120,000.000	120,000.00	118,987.20	0.25%	-1,012.80
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23 SEC ID: 17327CAR4	101.9560	50,000.000	48,181.68	50,978.00	0.11%	2,796.32
CITIGROUP INC VAR RT 09/19/2030 DD 09/19/24 SEC ID: 17327CAT0	97.1870	55,000.000	55,000.00	53,452.85	0.11%	-1,547.15
CITIZENS FINANCIAL GROUP INC 2.500% 02/06/2030 DD 02/06/20 SEC ID: 174610AS4	87.4760	8,000.000	6,388.56	6,998.08	0.01%	609.52
CNO GLOBAL FUNDING 144A 4.875% 12/10/2027 DD 12/12/24 SEC ID: 18977W2G4	99.5290	120,000.000	119,961.09	119,434.80	0.25%	-526.29
COCA-COLA CO/THE 1.650% 06/01/2030 DD 05/01/20 SEC ID: 191216CV0	85.2760	105,000.000	86,565.42	89,539.80	0.19%	2,974.38

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NISA INT CREDIT PI 2 [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	89.5460	63,000.000	54,906.29	56,413.98	0.12%	1,507.69
COLUMBIA PIPELINES OPERAT 144A 5.927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	102.9700	30,000.000	29,999.57	30,891.00	0.06%	891.43
COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 SEC ID: 20030NAC5	111.2490	6,000.000	6,437.27	6,674.94	0.01%	237.67
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	93.3690	19,000.000	17,569.85	17,740.11	0.04%	170.26
COMCAST CORP 4.250% 10/15/2030 DD 10/05/18 SEC ID: 20030NCU3	96.4160	367,000.000	351,321.92	353,846.72	0.74%	2,524.80
COMMONWEALTH EDISON CO 5.300% 06/01/2034 DD 05/13/24 SEC ID: 202795JZ4	100.3330	190,000.000	189,353.90	190,632.70	0.40%	1,278.80
CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 SEC ID: 205887CF7	90.7960	112,000.000	99,945.48	101,691.52	0.21%	1,746.04
CONSOLIDATED EDISON CO OF NEW 5.200% 03/01/2033 DD 02/23/23 SEC ID: 209111GE7	100.0780	6,000.000	5,769.10	6,004.68	0.01%	235.58
CONSOLIDATED EDISON CO OF NEW 5.375% 05/15/2034 DD 05/09/24 SEC ID: 209111GH0	101.1450	115,000.000	114,823.19	116,316.75	0.24%	1,493.56
CONSTELLATION BRANDS INC 3.600% 02/15/2028 DD 02/07/18 SEC ID: 21036PAY4	96.0470	61,000.000	57,589.05	58,588.67	0.12%	999.62

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COREBRIDGE FINANCIAL INC 3.850% 04/05/2029 DD 04/05/23 SEC ID: 21871XAF6	95.5270	65,000.000	59,144.09	62,092.55	0.13%	2,948.46
COREBRIDGE FINANCIAL INC 6.050% 09/15/2033 DD 03/15/24 SEC ID: 21871XAR0	103.4420	6,000.000	5,769.40	6,206.52	0.01%	437.12
COPT DEFENSE PROPERTIES LP 2.750% 04/15/2031 DD 03/11/21 SEC ID: 22003BAM8	85.3530	9,000.000	6,992.74	7,681.77	0.02%	689.03
COUSINS PROPERTIES LP 5.375% 02/15/2032 DD 12/17/24 SEC ID: 222793AB7	98.2490	110,000.000	109,412.17	108,073.90	0.23%	-1,338.27
UBS GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21 SEC ID: 225401AU2	87.0360	85,000.000	73,456.25	73,980.60	0.15%	524.35
UBS AG/STAMFORD CT 5.000% 07/09/2027 DD 08/23/22 SEC ID: 22550L2K6	100.5960	11,000.000	10,646.15	11,065.56	0.02%	419.41
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 SEC ID: 22822VAT8	84.0700	9,000.000	7,208.61	7,566.30	0.02%	357.69
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19 SEC ID: 233331BC0	93.5420	10,000.000	8,973.98	9,354.20	0.02%	380.22
DTE ENERGY CO 4.875% 06/01/2028 DD 05/12/23 SEC ID: 233331BJ5	99.6400	33,000.000	32,267.38	32,881.20	0.07%	613.82
DNB BANK ASA 144A VAR RT 11/05/2030 DD 11/05/24 SEC ID: 23341CAE3	98.8790	230,000.000	230,000.00	227,421.70	0.47%	-2,578.30
DARDEN RESTAURANTS INC 4.350% 10/15/2027 DD 10/03/24 SEC ID: 237194AP0	98.6580	70,000.000	69,986.52	69,060.60	0.14%	-925.92

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by Asset Type
12/31/2024

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
JOHN DEERE CAPITAL CORP 2.000% 06/17/2031 DD 06/17/21 SEC ID: 24422EVS5	83.9050	165,000.000	137,791.79	138,443.25	0.29%	651.46
JOHN DEERE CAPITAL CORP 4.700% 06/10/2030 DD 06/08/23 SEC ID: 24422EWZ8	99.7340	8,000.000	7,690.48	7,978.72	0.02%	288.24
DELL INTERNATIONAL LLC / EMC C 4.350% 02/01/2030 DD 10/08/24 SEC ID: 24703DBP5	96.7420	50,000.000	49,943.94	48,371.00	0.10%	-1,572.94
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	101.4430	297,000.000	297,285.51	301,285.71	0.63%	4,000.20
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/16/2027 DD 11/16/21 SEC ID: 251526CP2	95.0410	13,000.000	11,738.94	12,355.33	0.03%	616.39
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	116.2800	22,000.000	25,077.86	25,581.60	0.05%	503.74
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21 SEC ID: 25179MBD4	100.1370	13,000.000	12,684.89	13,017.81	0.03%	332.92
DIAGEO CAPITAL PLC 2.125% 04/29/2032 DD 04/29/20 SEC ID: 25243YBE8	81.6770	16,000.000	12,697.26	13,068.32	0.03%	371.06
DIAMONDBACK ENERGY INC 6.250% 03/15/2033 DD 10/28/22 SEC ID: 25278XAV1	104.0010	25,000.000	25,351.64	26,000.25	0.05%	648.61
DIAMONDBACK ENERGY INC 5.150% 01/30/2030 DD 04/18/24 SEC ID: 25278XAY5	100.1890	160,000.000	157,499.47	160,302.40	0.33%	2,802.93

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DICK'S SPORTING GOODS INC 3.150% 01/15/2032 DD 01/14/22 SEC ID: 253393AF9	87.6640	144,000.000	116,224.40	126,236.16	0.26%	10,011.76
DISCOVER BANK 3.450% 07/27/2026 DD 07/27/16 SEC ID: 25466AAJ0	97.7480	38,000.000	35,928.80	37,144.24	0.08%	1,215.44
WALT DISNEY CO/THE 6.550% 03/15/2033 DD 09/15/19 SEC ID: 254687DV5	109.8990	32,000.000	34,815.06	35,167.68	0.07%	352.62
WALT DISNEY CO/THE 2.650% 01/13/2031 DD 05/13/20 SEC ID: 254687FX9	88.5410	102,000.000	88,612.38	90,311.82	0.19%	1,699.44
TWDC ENTERPRISES 18 CORP 7.000% 03/01/2032 DD 02/28/02 SEC ID: 25468PBW5	111.6500	7,000.000	7,488.55	7,815.50	0.02%	326.95
DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 SEC ID: 254709AS7	106.5500	140,000.000	134,590.90	149,170.00	0.31%	14,579.10
DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 SEC ID: 256677AG0	91.7060	10,000.000	8,735.77	9,170.60	0.02%	434.83
DOLLAR GENERAL CORP 5.450% 07/05/2033 DD 06/07/23 SEC ID: 256677AP0	98.2220	56,000.000	53,823.15	55,004.32	0.11%	1,181.17
DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20 SEC ID: 25746UDG1	92.0090	128,000.000	112,194.90	117,771.52	0.25%	5,576.62
DOMINION ENERGY INC VAR RT 05/15/2055 DD 11/18/24 SEC ID: 25746UDV8	101.6660	55,000.000	55,000.00	55,916.30	0.12%	916.30
DUKE ENERGY CORP 5.450% 06/15/2034 DD 06/07/24 SEC ID: 26441CCE3	99.7440	40,000.000	39,949.56	39,897.60	0.08%	-51.96

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DUKE ENERGY PROGRESS LLC 3.400% 04/01/2032 DD 03/17/22 SEC ID: 26442UAN4	89.5590	47,000.000	41,129.50	42,092.73	0.09%	963.23
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19 SEC ID: 26884ABL6	92.2760	10,000.000	8,923.07	9,227.60	0.02%	304.53
EATON CORP 4.150% 03/15/2033 DD 08/23/22 SEC ID: 278062AH7	94.0290	7,000.000	6,343.21	6,582.03	0.01%	238.82
EBAY INC 1.400% 05/10/2026 DD 05/10/21 SEC ID: 278642AX1	95.7440	21,000.000	19,807.57	20,106.24	0.04%	298.67
ECOLAB INC 4.800% 03/24/2030 DD 03/24/20 SEC ID: 278865BE9	100.1110	30,000.000	28,788.05	30,033.30	0.06%	1,245.25
ECOLAB INC 2.125% 02/01/2032 DD 12/15/21 SEC ID: 278865BM1	83.1760	8,000.000	6,433.37	6,654.08	0.01%	220.71
ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 SEC ID: 29250NAZ8	91.5470	41,000.000	36,530.77	37,534.27	0.08%	1,003.50
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 SEC ID: 29250NBR5	101.0880	116,000.000	110,759.53	117,262.08	0.24%	6,502.55
ENERGY TRANSFER LP 4.750% 01/15/2026 DD 06/23/15 SEC ID: 29273RBG3	99.8500	128,000.000	126,591.75	127,808.00	0.27%	1,216.25
ENERGY TRANSFER LP 5.600% 09/01/2034 DD 06/21/24 SEC ID: 29273VBA7	99.9120	185,000.000	184,541.06	184,837.20	0.39%	296.14
ENTERGY CORP 2.400% 06/15/2031 DD 03/05/21 SEC ID: 29364GAP8	84.4150	24,000.000	19,571.32	20,259.60	0.04%	688.28

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
ENTERGY LOUISIANA LLC 1.600% 12/15/2030 DD 11/13/20 SEC ID: 29364WBE7	82.6360	9,000.000	7,056.71	7,437.24	0.02%	380.53
ENTERGY LOUISIANA LLC 2.350% 06/15/2032 DD 03/10/21 SEC ID: 29364WBH0	83.2320	70,000.000	56,192.68	58,262.40	0.12%	2,069.72
ENTERGY MISSISSIPPI LLC 5.000% 09/01/2033 DD 05/12/23 SEC ID: 29366WAD8	97.8080	122,000.000	116,805.00	119,325.76	0.25%	2,520.76
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 SEC ID: 29379VBR3	95.5100	15,000.000	12,456.17	14,326.50	0.03%	1,870.33
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 SEC ID: 29379VBX0	90.4270	91,000.000	81,250.76	82,288.57	0.17%	1,037.81
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19 SEC ID: 29444UBE5	91.9220	19,000.000	16,648.29	17,465.18	0.04%	816.89
EQUINIX INC 1.800% 07/15/2027 DD 06/22/20 SEC ID: 29444UBG0	92.9420	42,000.000	38,213.04	39,035.64	0.08%	822.60
EQUINOR ASA 1.750% 01/22/2026 DD 05/22/20 SEC ID: 29446MAJ1	97.0930	96,000.000	94,511.92	93,209.28	0.19%	-1,302.64
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20 SEC ID: 29670GAD4	89.1330	27,000.000	23,222.56	24,065.91	0.05%	843.35
ESSENTIAL UTILITIES INC 2.400% 05/01/2031 DD 04/19/21 SEC ID: 29670GAF9	84.9270	9,000.000	7,246.82	7,643.43	0.02%	396.61
ESSENTIAL UTILITIES INC 5.375% 01/15/2034 DD 01/08/24 SEC ID: 29670GAH5	99.1430	70,000.000	69,929.69	69,400.10	0.14%	-529.59

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ESSENTIAL UTILITIES INC 4.800% 08/15/2027 DD 08/15/24 SEC ID: 29670GAJ1	99.8490	115,000.000	114,963.58	114,826.35	0.24%	-137.23
ESSEX PORTFOLIO LP 1.700% 03/01/2028 DD 03/01/21 SEC ID: 29717PAY3	90.4030	13,000.000	11,384.36	11,752.39	0.02%	368.03
ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 SEC ID: 29736RAP5	89.0590	21,000.000	18,108.61	18,702.39	0.04%	593.78
EVERGY METRO INC 2.250% 06/01/2030 DD 05/26/20 SEC ID: 30037DAA3	86.6650	10,000.000	8,344.72	8,666.50	0.02%	321.78
EVERSOURCE ENERGY 5.450% 03/01/2028 DD 03/06/23 SEC ID: 30040WAT5	101.3040	34,000.000	33,722.68	34,443.36	0.07%	720.68
EXPORT-IMPORT BANK OF KOREA 5.125% 01/11/2033 DD 01/11/23 SEC ID: 302154DW6	100.4160	130,000.000	132,795.43	130,540.80	0.27%	-2,254.63
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 SEC ID: 30225VAJ6	102.0850	95,000.000	95,239.36	96,980.75	0.20%	1,741.39
EXTRA SPACE STORAGE LP 3.875% 12/15/2027 DD 06/15/23 SEC ID: 30225VAM9	97.7260	53,000.000	50,151.31	51,794.78	0.11%	1,643.47
EXTRA SPACE STORAGE LP 4.000% 06/15/2029 DD 06/15/23 SEC ID: 30225VAN7	95.6890	10,000.000	9,131.51	9,568.90	0.02%	437.39
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 SEC ID: 30303M8H8	92.9660	100,000.000	87,213.68	92,966.00	0.19%	5,752.32
META PLATFORMS INC 4.950% 05/15/2033 DD 05/03/23 SEC ID: 30303M8N5	100.1650	6,000.000	5,728.34	6,009.90	0.01%	281.56

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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	100.9810	12,000.000	11,700.83	12,117.72	0.03%	416.89
FIFTH THIRD BANCORP VAR RT 11/01/2027 DD 11/01/21 SEC ID: 316773DD9	94.4260	122,000.000	110,646.87	115,199.72	0.24%	4,552.85
FISERV INC 3.200% 07/01/2026 DD 06/24/19 SEC ID: 337738AT5	97.8090	21,000.000	20,218.66	20,539.89	0.04%	321.23
FLORIDA POWER & LIGHT CO 5.150% 06/15/2029 DD 06/03/24 SEC ID: 341081GT8	101.2560	60,000.000	59,909.26	60,753.60	0.13%	844.34
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	98.8400	129,000.000	124,960.25	127,503.60	0.27%	2,543.35
FOX CORP 3.500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	92.9380	9,000.000	7,931.79	8,364.42	0.02%	432.63
GATX CORP 5.400% 03/15/2027 DD 03/01/24 SEC ID: 361448BP7	101.1350	115,000.000	114,927.92	116,305.25	0.24%	1,377.33
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08 SEC ID: 36186CBY8	110.5840	6,000.000	5,957.32	6,635.04	0.01%	677.72
HALEON US CAPITAL LLC 3.375% 03/24/2029 DD 09/24/22 SEC ID: 36264FAL5	94.0530	28,000.000	26,130.57	26,334.84	0.05%	204.27
GE HEALTHCARE TECHNOLOGIES INC 5.650% 11/15/2027 DD 05/15/23 SEC ID: 36267VAF0	102.4290	210,000.000	214,008.08	215,100.90	0.45%	1,092.82
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02 SEC ID: 36962GXZ2	109.5680	190,000.000	203,304.27	208,179.20	0.43%	4,874.93

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NISA INT CREDIT PI 2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GENERAL MILLS INC 4.200% 04/17/2028 DD 04/17/18 SEC ID: 370334CG7	97.9180	57,000.000	54,512.97	55,813.26	0.12%	1,300.29
GENERAL MILLS INC 4.875% 01/30/2030 DD 11/21/24 SEC ID: 370334DA9	99.3680	55,000.000	54,752.49	54,652.40	0.11%	-100.09
GENERAL MOTORS FINANCIAL CO IN 4.000% 10/06/2026 DD 10/06/16 SEC ID: 37045XBQ8	98.5890	99,000.000	95,131.09	97,603.11	0.20%	2,472.02
GENERAL MOTORS FINANCIAL CO IN 3.100% 01/12/2032 DD 01/11/22 SEC ID: 37045XDS2	85.6600	23,000.000	18,823.29	19,701.80	0.04%	878.51
GENERAL MOTORS FINANCIAL CO IN 5.000% 04/09/2027 DD 06/09/22 SEC ID: 37045XDW3	100.1030	79,000.000	76,678.44	79,081.37	0.17%	2,402.93
GENERAL MOTORS FINANCIAL CO IN 5.400% 04/06/2026 DD 04/06/23 SEC ID: 37045XEF9	100.5540	270,000.000	268,879.13	271,495.80	0.57%	2,616.67
GENUINE PARTS CO 1.875% 11/01/2030 DD 10/29/20 SEC ID: 372460AA3	83.5350	9,000.000	7,106.49	7,518.15	0.02%	411.66
GLOBAL PAYMENTS INC 5.300% 08/15/2029 DD 08/22/22 SEC ID: 37940XAN2	100.1810	162,000.000	154,707.12	162,293.22	0.34%	7,586.10
GLOBE LIFE INC 5.850% 09/15/2034 DD 08/23/24 SEC ID: 37959EAC6	100.5860	90,000.000	89,824.14	90,527.40	0.19%	703.26
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 SEC ID: 38141GXR0	82.5810	356,000.000	283,005.43	293,988.36	0.61%	10,982.93

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21 SEC ID: 38141GYM0	94.8750	240,000.000	220,430.49	227,700.00	0.48%	7,269.51
GOLDMAN SACHS BANK USA/NEW YOR VAR RT 05/21/2027 DD 05/21/24 SEC ID: 38151LAG5	100.7810	500,000.000	500,000.00	503,905.00	1.05%	3,905.00
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	102.0530	310,000.000	315,125.51	316,364.30	0.66%	1,238.79
HEALTHPEAK OP LLC 3.500% 07/15/2029 DD 07/05/19 SEC ID: 40414LAR0	93.6170	10,000.000	8,977.13	9,361.70	0.02%	384.57
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 SEC ID: 404280CT4	84.9870	223,000.000	176,631.29	189,521.01	0.40%	12,889.72
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22 SEC ID: 404280DR7	106.0270	225,000.000	225,000.00	238,560.75	0.50%	13,560.75
HARTFORD FINANCIAL SERVICES GR 2.800% 08/19/2029 DD 08/19/19 SEC ID: 416515BE3	91.0640	10,000.000	8,803.86	9,106.40	0.02%	302.54
HEWLETT PACKARD ENTERPRISE CO 4.450% 09/25/2026 DD 09/26/24 SEC ID: 42824CBR9	99.4890	95,000.000	94,996.71	94,514.55	0.20%	-482.16
HEWLETT PACKARD ENTERPRISE CO 4.400% 09/25/2027 DD 09/26/24 SEC ID: 42824CBS7	98.9630	75,000.000	74,967.72	74,222.25	0.15%	-745.47
HEWLETT PACKARD ENTERPRISE CO 4.550% 10/15/2029 DD 09/26/24 SEC ID: 42824CBT5	97.5200	130,000.000	129,868.93	126,776.00	0.26%	-3,092.93

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	81.9860	8,000.000	6,335.31	6,558.88	0.01%	223.57
HORMEL FOODS CORP 1.800% 06/11/2030 DD 06/11/20 SEC ID: 440452AF7	85.3860	20,000.000	16,508.94	17,077.20	0.04%	568.26
HUMANA INC 5.875% 03/01/2033 DD 11/22/22 SEC ID: 444859BV3	100.3790	6,000.000	5,927.33	6,022.74	0.01%	95.41
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	81.0370	119,000.000	85,732.27	96,434.03	0.20%	10,701.76
HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24 SEC ID: 446150BF0	99.9410	50,000.000	50,000.00	49,970.50	0.10%	-29.50
HYATT HOTELS CORP 5.375% 12/15/2031 DD 11/20/24 SEC ID: 448579AT9	99.5290	80,000.000	79,798.83	79,623.20	0.17%	-175.63
ILLUMINA INC 4.650% 09/09/2026 DD 09/09/24 SEC ID: 452327AQ2	99.6560	85,000.000	84,949.50	84,707.60	0.18%	-241.90
ING GROEP NV VAR RT 04/01/2027 DD 04/01/21 SEC ID: 456837AV5	96.1340	16,000.000	14,870.76	15,381.44	0.03%	510.68
TRANE TECHNOLOGIES FINANCING L 3.800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	95.9600	10,000.000	9,334.24	9,596.00	0.02%	261.76
INTEL CORP 5.200% 02/10/2033 DD 02/10/23 SEC ID: 458140CG3	96.7060	12,000.000	11,584.13	11,604.72	0.02%	20.59

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTERCONTINENTAL EXCHANGE INC 4.000% 09/15/2027 DD 05/23/22 SEC ID: 45866FAU8	98.4839	14,000.000	13,414.59	13,787.75	0.03%	373.16
INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 SEC ID: 45866FAV6	97.8625	114,000.000	110,530.45	111,563.25	0.23%	1,032.80
INTERNATIONAL BUSINESS MACHINE 1.700% 05/15/2027 DD 05/07/20 SEC ID: 459200KH3	93.3730	261,000.000	238,878.20	243,703.53	0.51%	4,825.33
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18 SEC ID: 459506AK7	97.7560	11,000.000	10,264.53	10,753.16	0.02%	488.63
ITC HOLDINGS CORP 3.350% 11/15/2027 DD 05/15/18 SEC ID: 465685AP0	96.1840	48,000.000	45,450.46	46,168.32	0.10%	717.86
JBS USA HOLDING LUX SARL/ JBS 3.000% 05/15/2032 DD 05/15/23 SEC ID: 46590XAP1	83.2290	18,000.000	13,812.75	14,981.22	0.03%	1,168.47
JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17 SEC ID: 46647PAF3	97.1590	499,000.000	468,179.14	484,823.41	1.01%	16,644.27
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20 SEC ID: 46647PBR6	93.9340	587,000.000	537,304.64	551,392.58	1.15%	14,087.94
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22 SEC ID: 46647PDF0	98.0490	155,000.000	145,625.67	151,975.95	0.32%	6,350.28
JPMORGAN CHASE & CO VAR RT 10/23/2029 DD 10/23/23 SEC ID: 46647PDX1	103.7080	85,000.000	86,561.71	88,151.80	0.18%	1,590.09

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23 SEC ID: 46647PDY9	105.7060	245,000.000	247,133.47	258,979.70	0.54%	11,846.23
JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 SEC ID: 46817MAL1	85.2550	9,000.000	7,117.81	7,672.95	0.02%	555.14
JAPAN INTERNATIONAL COOPERATIO 1.750% 04/28/2031 DD 04/28/21 SEC ID: 47109LAE4	83.5180	72,000.000	66,527.68	60,132.96	0.13%	-6,394.72
JOBSOHIO BEVERAGE SYS STWD LIQ 4.433% 01/01/2033 DD 02/01/23 SEC ID: 47770VBR0	98.2920	55,000.000	54,716.83	54,060.60	0.11%	-656.23
KLA CORP 4.650% 07/15/2032 DD 06/23/22 SEC ID: 482480AL4	97.7680	18,000.000	17,660.74	17,598.24	0.04%	-62.50
KELLANOVA 2.100% 06/01/2030 DD 06/01/20 SEC ID: 487836BX5	86.9170	47,000.000	39,045.17	40,850.99	0.09%	1,805.82
KENVUE INC 4.900% 03/22/2033 DD 09/22/23 SEC ID: 49177JAK8	98.3730	117,000.000	114,707.84	115,096.41	0.24%	388.57
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 SEC ID: 49271VAJ9	91.4780	24,000.000	21,699.17	21,954.72	0.05%	255.55
KIMCO REALTY OP LLC 1.900% 03/01/2028 DD 08/24/20 SEC ID: 49446RAX7	91.3520	13,000.000	11,401.25	11,875.76	0.02%	474.51
KIMCO REALTY OP LLC 4.600% 02/01/2033 DD 08/24/22 SEC ID: 49446RBA6	95.2150	20,000.000	18,279.53	19,043.00	0.04%	763.47

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02 SEC ID: 494550AQ9	111.2830	32,000.000	33,091.65	35,610.56	0.07%	2,518.91
KINDER MORGAN INC 5.200% 06/01/2033 DD 01/31/23 SEC ID: 49456BAX9	97.7420	44,000.000	41,591.62	43,006.48	0.09%	1,414.86
LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24 SEC ID: 50222CAB6	99.5970	305,000.000	305,000.00	303,770.85	0.63%	-1,229.15
L3HARRIS TECHNOLOGIES INC 5.400% 01/15/2027 DD 07/31/23 SEC ID: 502431AP4	101.2230	60,000.000	59,739.36	60,733.80	0.13%	994.44
LABORATORY CORP OF AMERICA HOL 1.550% 06/01/2026 DD 05/26/21 SEC ID: 50540RAX0	95.5530	43,000.000	40,497.03	41,087.79	0.09%	590.76
LABORATORY CORP OF AMERICA HOL 4.350% 04/01/2030 DD 09/23/24 SEC ID: 50540RAZ5	96.4950	85,000.000	84,944.01	82,020.75	0.17%	-2,923.26
LENNOX INTERNATIONAL INC 5.500% 09/15/2028 DD 09/15/23 SEC ID: 526107AG2	101.6320	11,000.000	10,830.17	11,179.52	0.02%	349.35
ELI LILLY & CO 4.200% 08/14/2029 DD 08/14/24 SEC ID: 532457CQ9	98.0510	160,000.000	159,674.10	156,881.60	0.33%	-2,792.50
ELI LILLY & CO 4.600% 08/14/2034 DD 08/14/24 SEC ID: 532457CR7	96.0200	65,000.000	64,979.84	62,413.00	0.13%	-2,566.84
LINCOLN NATIONAL CORP 3.050% 01/15/2030 DD 08/19/19 SEC ID: 534187BJ7	90.0210	10,000.000	8,398.26	9,002.10	0.02%	603.84

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 3.400% 03/01/2032 DD 03/01/22 SEC ID: 534187BQ1	87.6120	23,000.000	18,750.86	20,150.76	0.04%	1,399.90
LLOYDS BANKING GROUP PLC VAR RT 03/06/2029 DD 03/06/23 SEC ID: 539439AX7	101.8510	9,000.000	8,807.34	9,166.59	0.02%	359.25
LLOYDS BANKING GROUP PLC VAR RT 11/26/2035 DD 11/26/24 SEC ID: 539439BA6	99.1330	200,000.000	200,000.00	198,266.00	0.41%	-1,734.00
LLOYDS BANKING GROUP PLC VAR RT 03/18/2026 DD 03/18/22 SEC ID: 53944YAR4	99.6400	102,000.000	100,014.77	101,632.80	0.21%	1,618.03
LOCKHEED MARTIN CORP 5.250% 01/15/2033 DD 10/24/22 SEC ID: 539830BW8	101.0660	6,000.000	5,897.83	6,063.96	0.01%	166.13
LOCKHEED MARTIN CORP 4.700% 12/15/2031 DD 12/11/24 SEC ID: 539830CG2	98.4520	40,000.000	39,976.17	39,380.80	0.08%	-595.37
LOEWS CORP 3.200% 05/15/2030 DD 05/08/20 SEC ID: 540424AT5	92.0240	9,000.000	7,931.10	8,282.16	0.02%	351.06
LOWE'S COS INC 4.500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	98.0970	115,000.000	107,000.39	112,811.55	0.24%	5,811.16
LOWE'S COS INC 2.625% 04/01/2031 DD 03/31/21 SEC ID: 548661EA1	86.9140	9,000.000	7,458.27	7,822.26	0.02%	363.99
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	98.9270	11,000.000	10,265.15	10,881.97	0.02%	616.82
M&T BANK CORP VAR RT 01/16/2029 DD 12/17/24 SEC ID: 55261FAU8	99.5510	150,000.000	150,000.00	149,326.50	0.31%	-673.50

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
MPLX LP 5.000% 03/01/2033 DD 02/09/23 SEC ID: 55336VBV1	96.0640	60,000.000	54,672.13	57,638.40	0.12%	2,966.27
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 SEC ID: 55903VBA0	96.3380	115,000.000	107,935.87	110,788.70	0.23%	2,852.83
WARNERMEDIA HOLDINGS INC 4.279% 03/15/2032 DD 03/15/23 SEC ID: 55903VBC6	88.1490	65,000.000	54,746.14	57,296.85	0.12%	2,550.71
MARKEL GROUP INC 3.500% 11/01/2027 DD 11/02/17 SEC ID: 570535AR5	96.4920	13,000.000	12,218.82	12,543.96	0.03%	325.14
MARSH & MCLENNAN COS INC 2.375% 12/15/2031 DD 12/08/21 SEC ID: 571748BP6	83.8750	95,000.000	76,478.63	79,681.25	0.17%	3,202.62
MARSH & MCLENNAN COS INC 5.400% 09/15/2033 DD 09/11/23 SEC ID: 571748BU5	101.2150	24,000.000	24,012.58	24,291.60	0.05%	279.02
MARSH & MCLENNAN COS INC 4.550% 11/08/2027 DD 11/08/24 SEC ID: 571748BY7	99.8940	25,000.000	24,972.82	24,973.50	0.05%	0.68
MARSH & MCLENNAN COS INC 5.000% 03/15/2035 DD 11/08/24 SEC ID: 571748CC4	97.6570	65,000.000	64,890.80	63,477.05	0.13%	-1,413.75
MARRIOTT INTERNATIONAL INC/MD 4.000% 04/15/2028 DD 04/06/18 SEC ID: 571903AY9	97.2650	55,000.000	52,147.56	53,495.75	0.11%	1,348.19
MARRIOTT INTERNATIONAL INC/MD 2.750% 10/15/2033 DD 09/22/21 SEC ID: 571903BH5	82.0980	23,000.000	18,181.68	18,882.54	0.04%	700.86

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	99.8180	52,000.000	50,868.37	51,905.36	0.11%	1,036.99
MARTIN MARIETTA MATERIALS INC 5.150% 12/01/2034 DD 11/04/24 SEC ID: 573284BA3	98.1850	140,000.000	138,985.02	137,459.00	0.29%	-1,526.02
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 SEC ID: 58013MFQ2	93.8250	88,000.000	79,738.34	82,566.00	0.17%	2,827.66
MCKESSON CORP 4.900% 07/15/2028 DD 06/15/23 SEC ID: 581557BT1	100.3180	23,000.000	22,539.16	23,073.14	0.05%	533.98
MEDTRONIC GLOBAL HOLDINGS SCA 4.500% 03/30/2033 DD 03/30/23 SEC ID: 58507LBC2	95.6010	14,000.000	13,050.18	13,384.14	0.03%	333.96
MERCEDES-BENZ FINANCE NOR 144A 5.100% 11/15/2029 DD 11/15/24 SEC ID: 58769JBA4	99.7470	150,000.000	149,891.54	149,620.50	0.31%	-271.04
MERCEDES-BENZ FINANCE NOR 144A 4.800% 11/13/2026 DD 11/15/24 SEC ID: 58769JBB2	100.1310	150,000.000	149,884.68	150,196.50	0.31%	311.82
MERCK & CO INC 2.150% 12/10/2031 DD 12/10/21 SEC ID: 58933YBE4	83.6760	17,000.000	13,769.04	14,224.92	0.03%	455.88
METLIFE INC 5.375% 07/15/2033 DD 07/12/23 SEC ID: 59156RCE6	101.0840	6,000.000	5,731.99	6,065.04	0.01%	333.05
MICROCHIP TECHNOLOGY INC 4.900% 03/15/2028 DD 12/16/24 SEC ID: 595017BK9	99.6830	100,000.000	99,896.43	99,683.00	0.21%	-213.43

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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	83.8380	15,000.000	11,764.41	12,575.70	0.03%	811.29
MID-AMERICA APARTMENTS LP 1.700% 02/15/2031 DD 08/12/20 SEC ID: 59523UAS6	82.3910	30,000.000	23,746.51	24,717.30	0.05%	970.79
MID-AMERICA APARTMENTS LP 4.950% 03/01/2035 DD 12/18/24 SEC ID: 59523UAX5	96.4380	50,000.000	49,586.23	48,219.00	0.10%	-1,367.23
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 02/22/2034 DD 02/22/23 SEC ID: 606822CX0	101.1360	212,000.000	201,124.67	214,408.32	0.45%	13,283.65
MIZUHO FINANCIAL GROUP INC VAR RT 09/08/2031 DD 09/08/20 SEC ID: 60687YBL2	83.9970	74,000.000	57,951.75	62,157.78	0.13%	4,206.03
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2028 DD 09/13/22 SEC ID: 60687YCL1	101.3570	225,000.000	225,000.00	228,053.25	0.48%	3,053.25
MONDELEZ INTERNATIONAL INC 1.500% 02/04/2031 DD 09/04/20 SEC ID: 609207AX3	81.5440	19,000.000	14,867.26	15,493.36	0.03%	626.10
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	96.4220	709,000.000	659,590.88	683,631.98	1.43%	24,041.10
MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22 SEC ID: 61747YES0	97.2140	70,000.000	64,766.60	68,049.80	0.14%	3,283.20
MORGAN STANLEY VAR RT 11/01/2029 DD 11/01/23 SEC ID: 61747YFH3	104.4560	530,000.000	542,379.70	553,616.80	1.16%	11,237.10
MORGAN STANLEY VAR RT 04/19/2035 DD 04/19/24 SEC ID: 61747YFR1	102.0870	60,000.000	60,000.00	61,252.20	0.13%	1,252.20

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NXP BV / NXP FUNDING LLC / NXP 4.400% 06/01/2027 DD 05/16/22 SEC ID: 62954HBE7	99.0350	27,000.000	26,021.57	26,739.45	0.06%	717.88
NASDAQ INC 5.350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	101.4380	41,000.000	40,816.42	41,589.58	0.09%	773.16
NATIONAL AUSTRALIA BANK LTD/NE 4.900% 06/13/2028 DD 06/13/23 SEC ID: 63253QAE4	100.5220	8,000.000	7,802.96	8,041.76	0.02%	238.80
NATIONAL BANK OF CANADA VAR RT 07/02/2027 DD 07/03/24 SEC ID: 63307A3A1	101.1090	250,000.000	249,863.04	252,772.50	0.53%	2,909.46
NATIONAL BANK OF CANADA 4.500% 10/10/2029 DD 10/10/24 SEC ID: 63307A3B9	97.2950	250,000.000	249,510.93	243,237.50	0.51%	-6,273.43
NATIONAL GRID PLC 5.602% 06/12/2028 DD 06/12/23 SEC ID: 636274AD4	101.9410	74,000.000	73,768.44	75,436.34	0.16%	1,667.90
NNN REIT INC 5.600% 10/15/2033 DD 08/15/23 SEC ID: 637417AS5	100.8450	18,000.000	17,395.18	18,152.10	0.04%	756.92
NATIONAL RURAL UTILITIES COOPE 3.700% 03/15/2029 DD 01/31/19 SEC ID: 637432NS0	95.5780	10,000.000	9,245.79	9,557.80	0.02%	312.01
NATIONAL RURAL UTILITIES COOPE 5.150% 06/15/2029 DD 05/10/24 SEC ID: 63743HFS6	101.1880	40,000.000	41,461.86	40,475.20	0.08%	-986.66
NATIONAL RURAL UTILITIES COOPE 4.120% 09/16/2027 DD 09/16/24 SEC ID: 63743HFT4	98.6420	45,000.000	45,000.00	44,388.90	0.09%	-611.10

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24 SEC ID: 649840CW3	98.5090	65,000.000	64,843.91	64,030.85	0.13%	-813.06
OVINTIV INC 5.375% 01/01/2026 DD 03/10/15 SEC ID: 651290AR9	100.3490	79,000.000	78,655.65	79,275.71	0.17%	620.06
NEWMONT CORP 2.600% 07/15/2032 DD 12/20/21 SEC ID: 651639AZ9	84.9250	84,000.000	69,131.01	71,337.00	0.15%	2,205.99
NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20 SEC ID: 65339KBR0	86.4770	138,000.000	113,608.13	119,338.26	0.25%	5,730.13
NISOURCE INC 3.600% 05/01/2030 DD 04/13/20 SEC ID: 65473PAJ4	93.2660	34,000.000	30,730.23	31,710.44	0.07%	980.21
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 SEC ID: 65473PAN5	100.8690	56,000.000	55,904.67	56,486.64	0.12%	581.97
NISOURCE INC 5.350% 04/01/2034 DD 03/14/24 SEC ID: 65473PAQ8	99.1980	105,000.000	100,912.39	104,157.90	0.22%	3,245.51
NOMURA HOLDINGS INC 2.329% 01/22/2027 DD 01/11/22 SEC ID: 65535HAZ2	94.8140	17,000.000	15,658.75	16,118.38	0.03%	459.63
NORDSON CORP 5.800% 09/15/2033 DD 09/13/23 SEC ID: 655663AB8	102.9670	6,000.000	5,808.93	6,178.02	0.01%	369.09
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	90.2410	10,000.000	8,653.16	9,024.10	0.02%	370.94
NORFOLK SOUTHERN CORP 5.050% 08/01/2030 DD 08/02/23 SEC ID: 655844CR7	100.9940	104,000.000	102,074.65	105,033.76	0.22%	2,959.11

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORTHERN TRUST CORP 3.150% 05/03/2029 DD 05/03/19 SEC ID: 665859AU8	93.6710	7,000.000	6,348.39	6,556.97	0.01%	208.58
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17 SEC ID: 666807BN1	95.5700	13,000.000	12,173.72	12,424.10	0.03%	250.38
NSTAR ELECTRIC CO 1.950% 08/15/2031 DD 08/23/21 SEC ID: 67021CAR8	83.0060	9,000.000	7,090.91	7,470.54	0.02%	379.63
NUCOR CORP 3.125% 04/01/2032 DD 03/11/22 SEC ID: 670346AV7	87.6250	8,000.000	6,710.96	7,010.00	0.01%	299.04
OGE ENERGY CORP 5.450% 05/15/2029 DD 05/09/24 SEC ID: 670837AD5	101.6590	75,000.000	74,913.25	76,244.25	0.16%	1,331.00
O'REILLY AUTOMOTIVE INC 4.200% 04/01/2030 DD 03/27/20 SEC ID: 67103HAJ6	96.1240	24,000.000	22,703.42	23,069.76	0.05%	366.34
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	114.2050	31,000.000	34,494.29	35,403.55	0.07%	909.26
OCCIDENTAL PETROLEUM CORP 5.550% 10/01/2034 DD 07/26/24 SEC ID: 674599EL5	97.4340	110,000.000	109,597.22	107,177.40	0.22%	-2,419.82
ONCOR ELECTRIC DELIVERY CO LLC 2.750% 05/15/2030 DD 03/20/20 SEC ID: 68233JBU7	89.7660	9,000.000	7,770.65	8,078.94	0.02%	308.29
ONCOR ELECTRIC DELIVERY C 144A 4.650% 11/01/2029 DD 11/13/24 SEC ID: 68233JCV4	99.0310	130,000.000	129,757.80	128,740.30	0.27%	-1,017.50
ONE GAS INC 5.100% 04/01/2029 DD 12/13/23 SEC ID: 68235PAN8	100.7030	50,000.000	50,086.70	50,351.50	0.11%	264.80

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
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12/31/2024

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 3.400% 09/01/2029 DD 08/15/19 SEC ID: 682680AY9	92.9800	10,000.000	8,870.69	9,298.00	0.02%	427.31
ONEOK INC 6.350% 01/15/2031 DD 05/07/20 SEC ID: 682680BE2	105.1950	22,000.000	22,293.45	23,142.90	0.05%	849.45
ONEOK INC 6.100% 11/15/2032 DD 11/18/22 SEC ID: 682680BG7	103.5870	19,000.000	19,072.10	19,681.53	0.04%	609.43
ONEOK INC 5.000% 03/01/2026 DD 02/29/16 SEC ID: 682680BR3	100.1610	21,000.000	20,775.41	21,033.81	0.04%	258.40
ORACLE CORP 2.800% 04/01/2027 DD 04/01/20 SEC ID: 68389XBU8	96.0270	29,000.000	27,172.80	27,847.83	0.06%	675.03
ORACLE CORP 6.250% 11/09/2032 DD 11/09/22 SEC ID: 68389XCJ2	106.0390	275,000.000	281,814.64	291,607.25	0.61%	9,792.61
OTIS WORLDWIDE CORP 2.565% 02/15/2030 DD 08/15/20 SEC ID: 68902VAK3	88.8560	10,000.000	8,530.38	8,885.60	0.02%	355.22
PNC FINANCIAL SERVICES GROUP I VAR RT 12/02/2028 DD 12/02/22 SEC ID: 693475BK0	101.4150	9,000.000	8,741.56	9,127.35	0.02%	385.79
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16 SEC ID: 69352PAL7	97.6830	20,000.000	19,308.03	19,536.60	0.04%	228.57
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23 SEC ID: 694308KL0	103.4970	39,000.000	38,565.12	40,363.83	0.08%	1,798.71
PACIFIC LIFE GLOBAL FUNDI 144A 4.500% 08/28/2029 DD 08/28/24 SEC ID: 6944PL3C1	98.6760	105,000.000	104,982.28	103,609.80	0.22%	-1,372.48

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
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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
PARKER-HANNIFIN CORP 3.250% 06/14/2029 DD 06/14/19 SEC ID: 701094AN4	93.6220	126,000.000	115,737.97	117,963.72	0.25%	2,225.75
PARKER-HANNIFIN CORP 4.500% 09/15/2029 DD 06/15/22 SEC ID: 701094AS3	98.6010	9,000.000	8,553.30	8,874.09	0.02%	320.79
PENSKE TRUCK LEASING CO L 144A 5.550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101.5070	65,000.000	64,446.69	65,979.55	0.14%	1,532.86
PENSKE TRUCK LEASING CO L 144A 5.750% 05/24/2026 DD 05/24/23 SEC ID: 709599BU7	101.0160	85,000.000	84,926.40	85,863.60	0.18%	937.20
PERUVIAN GOVERNMENT INTERNATIO 5.375% 02/08/2035 DD 08/08/24 SEC ID: 715638EB4	96.0180	65,000.000	64,955.19	62,411.70	0.13%	-2,543.49
PFIZER INVESTMENT ENTERPRISES 4.650% 05/19/2030 DD 05/19/23 SEC ID: 716973AD4	98.9320	256,000.000	245,779.97	253,265.92	0.53%	7,485.95
PG&E RECOVERY FUNDING LLC 5.231% 06/01/2042 DD 08/01/24 SEC ID: 71710TAH1	99.1910	150,000.000	150,000.00	148,786.50	0.31%	-1,213.50
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93.8220	65,000.000	58,417.16	60,984.30	0.13%	2,567.14
PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 SEC ID: 718172CW7	103.0340	38,000.000	38,173.47	39,152.92	0.08%	979.45
PHILIP MORRIS INTERNATIONAL IN 5.750% 11/17/2032 DD 11/17/22 SEC ID: 718172CX5	102.9610	115,000.000	119,352.04	118,405.15	0.25%	-946.89

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PHILIP MORRIS INTERNATIONAL IN 4.875% 02/15/2028 DD 02/15/23 SEC ID: 718172CZ0	100.2330	53,000.000	51,619.73	53,123.49	0.11%	1,503.76
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21 SEC ID: 71845JAA6	83.6290	9,000.000	6,860.91	7,526.61	0.02%	665.70
PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 SEC ID: 718547AH5	96.8210	33,000.000	31,589.72	31,950.93	0.07%	361.21
PHILLIPS 66 CO 3.150% 12/15/2029 DD 12/15/22 SEC ID: 718547AK8	91.7400	93,000.000	83,152.52	85,318.20	0.18%	2,165.68
PIEDMONT NATURAL GAS CO INC 3.500% 06/01/2029 DD 05/24/19 SEC ID: 720186AL9	94.2560	10,000.000	9,027.57	9,425.60	0.02%	398.03
REPUBLIC OF POLAND GOVERNMENT 5.125% 09/18/2034 DD 03/18/24 SEC ID: 731011AY8	96.8750	175,000.000	174,510.73	169,531.25	0.35%	-4,979.48
PRINCIPAL LIFE GLOBAL FUN 144A 4.600% 08/19/2027 DD 08/19/24 SEC ID: 74256LFA2	99.7030	145,000.000	145,373.23	144,569.35	0.30%	-803.88
PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01 SEC ID: 743263AE5	112.8260	219,000.000	234,332.23	247,088.94	0.52%	12,756.71
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20 SEC ID: 743315AW3	92.3870	116,000.000	104,318.91	107,168.92	0.22%	2,850.01
PROGRESSIVE CORP/THE 4.950% 06/15/2033 DD 05/25/23 SEC ID: 743315BB8	99.0290	6,000.000	5,662.81	5,941.74	0.01%	278.93
PROLOGIS LP 4.750% 06/15/2033 DD 03/30/23 SEC ID: 74340XCE9	96.8710	68,000.000	62,510.51	65,872.28	0.14%	3,361.77

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRUDENTIAL FINANCIAL INC VAR RT 10/01/2050 DD 08/21/20 SEC ID: 744320BH4	88.9630	10,000.000	8,050.54	8,896.30	0.02%	845.76
PUBLIC SERVICE ENTERPRISE GROU 5.850% 11/15/2027 DD 11/08/22 SEC ID: 744573AV8	102.8570	194,000.000	194,502.96	199,542.58	0.42%	5,039.62
PUBLIC SERVICE ENTERPRISE GROU 5.875% 10/15/2028 DD 10/04/23 SEC ID: 744573AW6	103.1480	30,000.000	30,256.04	30,944.40	0.06%	688.36
PUBLIC STORAGE OPERATING CO 1.850% 05/01/2028 DD 04/23/21 SEC ID: 74460WAD9	91.1770	18,000.000	15,988.95	16,411.86	0.03%	422.91
PUGET ENERGY INC 2.379% 06/15/2028 DD 06/14/21 SEC ID: 745310AM4	91.3030	12,000.000	10,668.38	10,956.36	0.02%	287.98
PUGET SOUND ENERGY INC 5.330% 06/15/2034 DD 06/11/24 SEC ID: 745332CM6	99.4070	180,000.000	179,998.40	178,932.60	0.37%	-1,065.80
QUALCOMM INC 5.400% 05/20/2033 DD 11/09/22 SEC ID: 747525BS1	103.1430	68,000.000	68,350.20	70,137.24	0.15%	1,787.04
QUEST DIAGNOSTICS INC 4.625% 12/15/2029 DD 08/19/24 SEC ID: 74834LBF6	98.4390	90,000.000	89,910.97	88,595.10	0.18%	-1,315.87
RPM INTERNATIONAL INC 3.750% 03/15/2027 DD 03/02/17 SEC ID: 749685AV5	97.7470	15,000.000	14,338.50	14,662.05	0.03%	323.55
RAYMOND JAMES FINANCIAL INC 4.650% 04/01/2030 DD 03/31/20 SEC ID: 754730AG4	98.7350	9,000.000	8,544.94	8,886.15	0.02%	341.21
RTX CORP 3.500% 03/15/2027 DD 09/15/20 SEC ID: 75513ECH2	97.5350	504,000.000	480,159.31	491,576.40	1.03%	11,417.09

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CITIZENS BANK NA/PROVIDENCE RI VAR RT 01/26/2026 DD 01/26/23 SEC ID: 75524KQB3	99.9910	118,000.000	115,131.93	117,989.38	0.25%	2,857.45
REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 SEC ID: 756109BL7	84.3790	193,000.000	153,654.68	162,851.47	0.34%	9,196.79
REALTY INCOME CORP 3.400% 01/15/2030 DD 01/15/24 SEC ID: 756109CC6	92.9180	10,000.000	8,581.79	9,291.80	0.02%	710.01
REGIONS FINANCIAL CORP VAR RT 09/06/2035 DD 09/06/24 SEC ID: 7591EPAV2	97.5540	45,000.000	45,000.00	43,899.30	0.09%	-1,100.70
RENAISSANCERE HOLDINGS LTD 5.750% 06/05/2033 DD 06/05/23 SEC ID: 75968NAE1	100.4860	18,000.000	17,559.69	18,087.48	0.04%	527.79
REPUBLIC SERVICES INC 1.750% 02/15/2032 DD 11/24/20 SEC ID: 760759AZ3	80.3420	60,000.000	45,728.70	48,205.20	0.10%	2,476.50
REPUBLIC SERVICES INC 5.000% 04/01/2034 DD 03/28/23 SEC ID: 760759BC3	97.5620	130,000.000	125,735.95	126,830.60	0.26%	1,094.65
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15 SEC ID: 761713BA3	100.3140	85,000.000	73,338.59	85,266.90	0.18%	11,928.31
RGA GLOBAL FUNDING 144A 5.050% 12/06/2031 DD 12/06/24 SEC ID: 76209PAF0	98.3420	145,000.000	144,656.42	142,595.90	0.30%	-2,060.52
ROCKWELL AUTOMATION INC 1.750% 08/15/2031 DD 08/17/21 SEC ID: 773903AL3	82.0320	8,000.000	6,360.63	6,562.56	0.01%	201.93
ROGERS COMMUNICATIONS INC 3.200% 03/15/2027 DD 03/15/23 SEC ID: 775109CG4	96.5830	16,000.000	15,058.18	15,453.28	0.03%	395.10

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 3.800% 03/15/2032 DD 03/15/23 SEC ID: 775109CH2	89.9200	130,000.000	113,951.56	116,896.00	0.24%	2,944.44
ROHM AND HAAS CO 7.850% 07/15/2029 DD 07/06/99 SEC ID: 775371AU1	110.0920	9,000.000	9,594.66	9,908.28	0.02%	313.62
ROPER TECHNOLOGIES INC 4.200% 09/15/2028 DD 08/28/18 SEC ID: 776743AF3	97.6130	29,000.000	28,081.83	28,307.77	0.06%	225.94
ROPER TECHNOLOGIES INC 2.000% 06/30/2030 DD 06/22/20 SEC ID: 776743AJ5	85.2240	18,000.000	14,706.11	15,340.32	0.03%	634.21
ROSS STORES INC 1.875% 04/15/2031 DD 10/21/20 SEC ID: 778296AG8	82.5180	34,000.000	27,167.35	28,056.12	0.06%	888.77
NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18 SEC ID: 78009PEH0	98.9620	154,000.000	153,648.46	152,401.48	0.32%	-1,246.98
ROYAL BANK OF CANADA 3.625% 05/04/2027 DD 04/14/22 SEC ID: 78016EZD2	97.7080	293,000.000	281,295.70	286,284.44	0.60%	4,988.74
ROYAL BANK OF CANADA 6.000% 11/01/2027 DD 10/25/22 SEC ID: 78016FZU1	103.2810	135,000.000	134,841.93	139,429.35	0.29%	4,587.42
ROYAL BANK OF CANADA 5.200% 08/01/2028 DD 07/20/23 SEC ID: 78016HZS2	100.8020	42,000.000	40,999.15	42,336.84	0.09%	1,337.69
RYDER SYSTEM INC 6.300% 12/01/2028 DD 11/01/23 SEC ID: 78355HKX6	104.7990	30,000.000	30,456.45	31,439.70	0.07%	983.25
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19 SEC ID: 78409VAP9	89.8120	60,000.000	52,856.04	53,887.20	0.11%	1,031.16

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 5.250% 09/15/2033 DD 03/15/24 SEC ID: 78409VBQ6	101.0540	71,000.000	68,709.34	71,748.34	0.15%	3,039.00
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16 SEC ID: 785592AV8	100.9420	76,000.000	76,095.26	76,715.92	0.16%	620.66
SAFEHOLD GL HOLDINGS LLC 5.650% 01/15/2035 DD 11/14/24 SEC ID: 785931AB2	97.7270	80,000.000	79,058.90	78,181.60	0.16%	-877.30
SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20 SEC ID: 797440BZ6	83.8890	9,000.000	7,207.02	7,550.01	0.02%	342.99
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17 SEC ID: 80281LAG0	96.2720	10,000.000	9,095.62	9,627.20	0.02%	531.58
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22 SEC ID: 80281LAR6	94.7190	90,000.000	81,113.65	85,247.10	0.18%	4,133.45
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23 SEC ID: 80281LAT2	103.0750	36,000.000	35,932.66	37,107.00	0.08%	1,174.34
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22 SEC ID: 80282KBC9	94.8250	13,000.000	11,728.70	12,327.25	0.03%	598.55
SANTANDER HOLDINGS USA INC VAR RT 06/12/2029 DD 06/12/23 SEC ID: 80282KBG0	103.2690	71,000.000	71,027.41	73,320.99	0.15%	2,293.58
SANTANDER HOLDINGS USA INC VAR RT 09/06/2030 DD 09/06/24 SEC ID: 80282KBM7	98.8490	15,000.000	15,000.00	14,827.35	0.03%	-172.65

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	93.6930	105,000.000	93,022.73	98,377.65	0.21%	5,354.92
CHARLES SCHWAB CORP/THE 5.875% 08/24/2026 DD 08/24/23 SEC ID: 808513CG8	101.7230	243,000.000	241,728.41	247,186.89	0.52%	5,458.48
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17 SEC ID: 824348AW6	97.2280	71,000.000	67,919.87	69,031.88	0.14%	1,112.01
SHERWIN-WILLIAMS CO/THE 4.550% 03/01/2028 DD 08/09/24 SEC ID: 824348BS4	99.2210	55,000.000	54,998.71	54,571.55	0.11%	-427.16
SIMON PROPERTY GROUP LP 2.450% 09/13/2029 DD 09/13/19 SEC ID: 828807DF1	89.9330	37,000.000	32,206.00	33,275.21	0.07%	1,069.21
SONOCO PRODUCTS CO 4.450% 09/01/2026 DD 09/19/24 SEC ID: 835495AQ5	99.2830	50,000.000	49,969.28	49,641.50	0.10%	-327.78
SOUTHERN CALIFORNIA EDISON CO 5.625% 02/01/2036 DD 01/31/06 SEC ID: 842400FC2	99.9980	41,000.000	42,924.57	40,999.18	0.09%	-1,925.39
SOUTHERN CALIFORNIA EDISON CO 5.950% 11/01/2032 DD 11/08/22 SEC ID: 842400HT3	104.3230	7,000.000	6,942.12	7,302.61	0.02%	360.49
SOUTHERN CALIFORNIA GAS CO 2.550% 02/01/2030 DD 01/09/20 SEC ID: 842434CU4	89.6270	10,000.000	8,536.25	8,962.70	0.02%	426.45
SOUTHERN CALIFORNIA GAS CO 5.200% 06/01/2033 DD 05/23/23 SEC ID: 842434CZ3	99.5320	88,000.000	86,401.54	87,588.16	0.18%	1,186.62
SOUTHERN CO/THE 3.250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	97.9680	19,000.000	18,311.31	18,613.92	0.04%	302.61

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Asset Detail
by Asset Type
12/31/2024

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
SOUTHERN CO/THE 4.850% 03/15/2035 DD 09/09/24 SEC ID: 842587EA1	95.4330	80,000.000	79,884.37	76,346.40	0.16%	-3,537.97
SOUTHERN CO GAS CAPITAL CORP 5.750% 09/15/2033 DD 09/14/23 SEC ID: 8426EPAG3	102.5680	32,000.000	31,685.08	32,821.76	0.07%	1,136.68
SOUTHWEST GAS CORP 2.200% 06/15/2030 DD 06/04/20 SEC ID: 845011AC9	86.1520	10,000.000	8,170.10	8,615.20	0.02%	445.10
SPIRE MISSOURI INC 5.150% 08/15/2034 DD 08/13/24 SEC ID: 84859DAD9	99.2490	95,000.000	94,686.74	94,286.55	0.20%	-400.19
SPRINT LLC 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	102.1940	152,000.000	154,592.58	155,334.88	0.32%	742.30
STARBUCKS CORP 2.250% 03/12/2030 DD 03/12/20 SEC ID: 855244AW9	87.6960	25,000.000	21,749.48	21,924.00	0.05%	174.52
STARBUCKS CORP 3.000% 02/14/2032 DD 02/14/22 SEC ID: 855244BC2	87.4690	8,000.000	6,723.93	6,997.52	0.01%	273.59
STATE STREET CORP VAR RT 03/30/2031 DD 09/30/20 SEC ID: 857477BN2	91.6370	7,000.000	6,069.53	6,414.59	0.01%	345.06
STATE STREET CORP VAR RT 02/20/2029 DD 08/20/24 SEC ID: 857477CN1	98.8700	135,000.000	135,000.00	133,474.50	0.28%	-1,525.50
STATE STREET CORP VAR RT 10/22/2032 DD 10/22/24 SEC ID: 857477CR2	97.0780	100,000.000	100,000.00	97,078.00	0.20%	-2,922.00
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	91.8120	125,000.000	109,453.99	114,765.00	0.24%	5,311.01

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	89.5880	99,000.000	85,490.17	88,692.12	0.19%	3,201.95
SWEPCO STORM RECOVERY FUNDING 4.880% 09/01/2041 DD 12/18/24 SEC ID: 870696AA9	97.7430	175,000.000	174,913.91	171,050.25	0.36%	-3,863.66
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	99.6010	21,000.000	20,630.85	20,916.21	0.04%	285.36
SYNCHRONY FINANCIAL 4.875% 06/13/2025 DD 06/13/22 SEC ID: 87165BAS2	99.9030	323,000.000	318,979.26	322,686.69	0.67%	3,707.43
SYSCO CORP 3.250% 07/15/2027 DD 06/22/17 SEC ID: 871829BF3	96.4570	40,000.000	37,922.80	38,582.80	0.08%	660.00
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	104.1670	19,000.000	19,021.19	19,791.73	0.04%	770.54
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	97.1280	606,000.000	585,027.56	588,595.68	1.23%	3,568.12
T-MOBILE USA INC 2.400% 03/15/2029 DD 12/06/21 SEC ID: 87264ACS2	90.0650	131,000.000	116,651.24	117,985.15	0.25%	1,333.91
TSMC ARIZONA CORP 2.500% 10/25/2031 DD 10/25/21 SEC ID: 872898AC5	85.6300	51,000.000	42,541.31	43,671.30	0.09%	1,129.99
TAKE-TWO INTERACTIVE SOFTWARE 5.600% 06/12/2034 DD 06/12/24 SEC ID: 874054AN9	100.7690	35,000.000	34,931.64	35,269.15	0.07%	337.51

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TAKEDA PHARMACEUTICAL CO LTD 5.000% 11/26/2028 DD 11/26/19 SEC ID: 874060AW6	100.2300	50,000.000	49,260.93	50,115.00	0.10%	854.07
TELUS CORP 3.700% 09/15/2027 DD 03/06/17 SEC ID: 87971MBF9	96.9700	13,000.000	12,354.29	12,606.10	0.03%	251.81
TELUS CORP 3.400% 05/13/2032 DD 02/28/22 SEC ID: 87971MBW2	88.2200	22,000.000	18,771.29	19,408.40	0.04%	637.11
TEXAS INSTRUMENTS INC 3.650% 08/16/2032 DD 08/16/22 SEC ID: 882508BP8	91.7400	74,000.000	65,619.53	67,887.60	0.14%	2,268.07
THERMO FISHER SCIENTIFIC INC 4.950% 11/21/2032 DD 11/21/22 SEC ID: 883556CU4	99.3720	14,000.000	13,384.13	13,912.08	0.03%	527.95
THERMO FISHER SCIENTIFIC INC 5.086% 08/10/2033 DD 08/10/23 SEC ID: 883556CX8	99.4790	17,000.000	16,675.26	16,911.43	0.04%	236.17
3M CO 2.375% 08/26/2029 DD 08/26/19 SEC ID: 88579YBJ9	89.7510	10,000.000	8,574.99	8,975.10	0.02%	400.11
TORONTO-DOMINION BANK/THE 4.108% 06/08/2027 DD 06/08/22 SEC ID: 89115A2C5	98.3680	41,000.000	39,691.50	40,330.88	0.08%	639.38
TORONTO-DOMINION BANK/THE 5.156% 01/10/2028 DD 01/10/23 SEC ID: 89115A2M3	100.4670	164,000.000	163,101.33	164,765.88	0.34%	1,664.55
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 SEC ID: 89115A2U5	101.6280	8,000.000	7,873.79	8,130.24	0.02%	256.45
TORONTO-DOMINION BANK/THE 4.783% 12/17/2029 DD 12/17/24 SEC ID: 89115A3C4	98.6070	70,000.000	70,000.00	69,024.90	0.14%	-975.10

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NISA INT CREDIT PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTALENERGIES CAPITAL SA 5.150% 04/05/2034 DD 04/05/24 SEC ID: 89157XAA9	99.5900	215,000.000	212,145.81	214,118.50	0.45%	1,972.69
TRACTOR SUPPLY CO 1.750% 11/01/2030 DD 10/30/20 SEC ID: 892356AA4	83.6460	52,000.000	41,124.91	43,495.92	0.09%	2,371.01
TRACTOR SUPPLY CO 5.250% 05/15/2033 DD 05/05/23 SEC ID: 892356AB2	100.0060	17,000.000	16,616.86	17,001.02	0.04%	384.16
TOYOTA MOTOR CREDIT CORP 3.375% 04/01/2030 DD 04/01/20 SEC ID: 89236TGY5	92.6220	94,000.000	86,032.81	87,064.68	0.18%	1,031.87
TOYOTA MOTOR CREDIT CORP 4.700% 01/12/2033 DD 01/12/23 SEC ID: 89236TKR5	97.3280	6,000.000	5,657.54	5,839.68	0.01%	182.14
TOYOTA MOTOR CREDIT CORP 5.250% 09/11/2028 DD 09/11/23 SEC ID: 89236TLB9	101.4190	135,000.000	134,821.35	136,915.65	0.29%	2,094.30
TRANSCANADA PIPELINES LTD 4.100% 04/15/2030 DD 04/06/20 SEC ID: 89352HBA6	94.9560	9,000.000	8,152.83	8,546.04	0.02%	393.21
TRAVELERS PROPERTY CASUALTY CO 6.375% 03/15/2033 DD 03/11/03 SEC ID: 89420GAE9	109.7530	22,000.000	23,671.03	24,145.66	0.05%	474.63
TRINITY ACQUISITION PLC 4.400% 03/15/2026 DD 03/22/16 SEC ID: 89641UAC5	99.2950	21,000.000	20,571.99	20,851.95	0.04%	279.96
TRUIST FINANCIAL CORP 1.950% 06/05/2030 DD 06/05/20 SEC ID: 89788MAB8	85.3430	84,000.000	66,753.33	71,688.12	0.15%	4,934.79
TUCSON ELECTRIC POWER CO 3.250% 05/15/2032 DD 02/17/22 SEC ID: 898813AU4	87.8220	69,000.000	58,409.02	60,597.18	0.13%	2,188.16

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NISA INT CREDIT PI 2 - [redacted]

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21 SEC ID: 902613AH1	94.6110	125,000.000	118,257.56	118,263.75	0.25%	6.19
UDR INC 2.100% 06/15/2033 DD 02/26/21 SEC ID: 90265EAV2	77.0580	8,000.000	5,835.59	6,164.64	0.01%	329.05
UBER TECHNOLOGIES INC 4.300% 01/15/2030 DD 09/09/24 SEC ID: 90353TAN0	96.7410	120,000.000	119,962.86	116,089.20	0.24%	-3,873.66
UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02 SEC ID: 904764AH0	106.2630	13,000.000	13,364.02	13,814.19	0.03%	450.17
UNILEVER CAPITAL CORP 4.625% 08/12/2034 DD 08/12/24 SEC ID: 904764BV8	96.3420	100,000.000	99,052.30	96,342.00	0.20%	-2,710.30
UNION ELECTRIC CO 2.950% 03/15/2030 DD 03/20/20 SEC ID: 906548CR1	91.0340	38,000.000	33,718.94	34,592.92	0.07%	873.98
UNION PACIFIC CORP 2.400% 02/05/2030 DD 01/31/20 SEC ID: 907818FH6	88.7630	10,000.000	8,612.14	8,876.30	0.02%	264.16
MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23 SEC ID: 91087BAV2	97.6750	105,000.000	108,001.99	102,558.75	0.21%	-5,443.24
UNITED PARCEL SERVICE INC 4.875% 03/03/2033 DD 02/27/23 SEC ID: 911312BZ8	98.9770	76,000.000	72,689.96	75,222.52	0.16%	2,532.56
US BANCORP 3.100% 04/27/2026 DD 04/26/16 SEC ID: 91159HHM5	97.8500	40,000.000	38,601.69	39,140.00	0.08%	538.31
US BANCORP VAR RT 11/03/2036 DD 11/03/21 SEC ID: 91159HJB7	81.0030	111,000.000	79,251.79	89,913.33	0.19%	10,661.54

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US BANCORP VAR RT 07/23/2030 DD 07/23/24 SEC ID: 91159HJS0	99.9340	100,000.000	100,000.00	99,934.00	0.21%	-66.00
U S TREASURY NOTE 4.250% 10/15/2025 DD 10/15/22 SEC ID: 91282CFP1	100.0250	320,000.000	319,080.74	320,080.00	0.67%	999.26
U S TREASURY NOTE 4.125% 10/31/2027 DD 10/31/22 SEC ID: 91282CFU0	99.5940	185,000.000	183,760.03	184,248.90	0.38%	488.87
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 SEC ID: 91282CHT1	95.1840	40,000.000	37,142.96	38,073.60	0.08%	930.64
U S TREASURY NOTE 4.375% 08/15/2026 DD 08/15/23 SEC ID: 91282CHU8	100.1800	150,000.000	149,602.67	150,270.00	0.31%	667.33
U S TREASURY NOTE 4.625% 09/30/2028 DD 09/30/23 SEC ID: 91282CJA0	100.9220	95,000.000	94,575.30	95,875.90	0.20%	1,300.60
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 SEC ID: 91282CJM4	99.6250	140,000.000	140,042.36	139,475.00	0.29%	-567.36
U S TREASURY NOTE 4.375% 12/15/2026 DD 12/15/23 SEC ID: 91282CJP7	100.2190	205,000.000	206,411.03	205,448.95	0.43%	-962.08
U S TREASURY NOTE 4.625% 02/28/2026 DD 02/29/24 SEC ID: 91282CKB6	100.4020	55,000.000	54,992.30	55,221.10	0.12%	228.80
U S TREASURY NOTE 4.250% 02/28/2029 DD 02/29/24 SEC ID: 91282CKD2	99.5200	60,000.000	60,262.19	59,712.00	0.12%	-550.19
U S TREASURY NOTE 4.875% 04/30/2026 DD 04/30/24 SEC ID: 91282CKK6	100.7730	85,000.000	85,154.32	85,657.05	0.18%	502.73

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U S TREASURY NOTE 4.625% 04/30/2029 DD 04/30/24 SEC ID: 91282CKP5	100.9450	65,000.000	65,423.35	65,614.25	0.14%	190.90
U S TREASURY NOTE 3.500% 09/30/2026 DD 09/30/24 SEC ID: 91282CLP4	98.7340	555,000.000	553,732.34	547,973.70	1.14%	-5,758.64
U S TREASURY NOTE 4.125% 10/31/2031 DD 10/31/24 SEC ID: 91282CLU3	97.8750	85,000.000	83,739.70	83,193.75	0.17%	-545.95
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24 SEC ID: 91282CLW9	97.4220	573,000.000	558,788.30	558,228.06	1.16%	-560.24
U S TREASURY NOTE 4.000% 12/15/2027 DD 12/15/24 SEC ID: 91282CMB4	99.2190	600,000.000	594,287.64	595,314.00	1.24%	1,026.36
U S TREASURY NOTE 4.500% 12/31/2031 DD 12/31/24 SEC ID: 91282CMC2	100.0780	10,000.000	10,021.87	10,007.80	0.02%	-14.07
U S TREASURY NOTE 4.375% 12/31/2029 DD 12/31/24 SEC ID: 91282CMD0	99.9380	170,000.000	169,960.18	169,894.60	0.35%	-65.58
U S TREASURY NOTE 4.250% 12/31/2026 DD 12/31/24 SEC ID: 91282CME8	100.0000	285,000.000	284,933.27	285,000.00	0.59%	66.73
RTX CORP 4.125% 11/16/2028 DD 08/16/18 SEC ID: 913017CY3	97.3230	80,000.000	76,893.94	77,858.40	0.16%	964.46
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20 SEC ID: 91324PDX7	86.2180	9,000.000	7,523.20	7,759.62	0.02%	236.42
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	101.5900	85,000.000	84,650.06	86,351.50	0.18%	1,701.44

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UNITEDHEALTH GROUP INC 5.350% 02/15/2033 DD 10/28/22 SEC ID: 91324PER9	100.6050	85,000.000	84,742.05	85,514.25	0.18%	772.20
UNIVERSAL HEALTH SERVICES INC 2.650% 10/15/2030 DD 10/15/22 SEC ID: 913903AW0	86.0120	25,000.000	20,792.75	21,503.00	0.04%	710.25
UNIVERSAL HEALTH SERVICES INC 4.625% 10/15/2029 DD 09/26/24 SEC ID: 913903BB5	96.4450	55,000.000	54,977.55	53,044.75	0.11%	-1,932.80
VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18 SEC ID: 91913YAV2	97.9890	43,000.000	41,501.99	42,135.27	0.09%	633.28
VALERO ENERGY PARTNERS LP 4.500% 03/15/2028 DD 03/29/18 SEC ID: 91914JAB8	98.5770	12,000.000	11,518.02	11,829.24	0.02%	311.22
VERALTO CORP 5.500% 09/18/2026 DD 03/18/24 SEC ID: 92338CAB9	101.1570	75,000.000	74,992.64	75,867.75	0.16%	875.11
VERALTO CORP 5.350% 09/18/2028 DD 03/18/24 SEC ID: 92338CAD5	101.2570	86,000.000	85,771.57	87,081.02	0.18%	1,309.45
VERALTO CORP 5.450% 09/18/2033 DD 03/18/24 SEC ID: 92338CAF0	100.3980	18,000.000	17,675.90	18,071.64	0.04%	395.74
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13 SEC ID: 92343VBS2	107.6890	62,000.000	63,117.79	66,767.18	0.14%	3,649.39
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20 SEC ID: 92343VFR0	82.4230	105,000.000	83,756.24	86,544.15	0.18%	2,787.91
VERIZON COMMUNICATIONS INC 7.750% 12/01/2030 DD 06/01/01 SEC ID: 92344GAM8	113.3160	85,000.000	92,797.99	96,318.60	0.20%	3,520.61

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VIATRIS INC 2.300% 06/22/2027 DD 06/22/21 SEC ID: 92556VAC0	93.7930	112,000.000	103,946.11	105,048.16	0.22%	1,102.05
VISTRA OPERATIONS CO LLC 144A 5.050% 12/30/2026 DD 12/04/24 SEC ID: 92840VAT9	100.1310	170,000.000	169,915.00	170,222.70	0.36%	307.70
VMWARE LLC 4.700% 05/15/2030 DD 04/07/20 SEC ID: 928563AF2	97.8770	24,000.000	22,815.29	23,490.48	0.05%	675.19
VOLKSWAGEN GROUP OF AMERI 144A 5.650% 09/12/2028 DD 09/12/23 SEC ID: 928668BW1	100.4540	120,000.000	120,772.31	120,544.80	0.25%	-227.51
WEC ENERGY GROUP INC 5.600% 09/12/2026 DD 09/12/23 SEC ID: 92939UAM8	101.2730	8,000.000	7,983.75	8,101.84	0.02%	118.09
WASTE CONNECTIONS INC 4.250% 12/01/2028 DD 11/16/18 SEC ID: 941053AH3	97.8910	28,000.000	27,234.83	27,409.48	0.06%	174.65
WASTE CONNECTIONS INC 3.200% 06/01/2032 DD 03/09/22 SEC ID: 94106BAE1	87.4550	8,000.000	6,746.60	6,996.40	0.01%	249.80
WASTE MANAGEMENT INC 4.950% 03/15/2035 DD 11/04/24 SEC ID: 94106LCE7	97.5230	100,000.000	99,500.13	97,523.00	0.20%	-1,977.13
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 SEC ID: 95000U2G7	90.2410	526,000.000	447,695.92	474,667.66	0.99%	26,971.74
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20 SEC ID: 95000U2S1	94.1830	180,000.000	162,964.23	169,529.40	0.35%	6,565.17
WELLS FARGO & CO VAR RT 10/23/2029 DD 10/23/23 SEC ID: 95000U3G6	104.0590	100,000.000	102,407.84	104,059.00	0.22%	1,651.16

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WELLS FARGO & CO VAR RT 12/03/2035 DD 12/03/24 SEC ID: 95000U3N1	97.3190	30,000.000	30,000.00	29,195.70	0.06%	-804.30
WELLTOWER OP LLC 4.125% 03/15/2029 DD 02/15/19 SEC ID: 95040QAH7	96.6970	226,000.000	213,865.22	218,535.22	0.46%	4,670.00
WELLTOWER OP LLC 2.050% 01/15/2029 DD 06/28/21 SEC ID: 95040QAN4	89.4260	11,000.000	9,423.23	9,836.86	0.02%	413.63
WESTLAKE CORP 3.600% 08/15/2026 DD 02/15/17 SEC ID: 960413AT9	97.9580	18,000.000	17,390.08	17,632.44	0.04%	242.36
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 SEC ID: 961214EX7	84.6110	264,000.000	197,878.00	223,373.04	0.47%	25,495.04
WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19 SEC ID: 962166BX1	95.4250	10,000.000	9,119.72	9,542.50	0.02%	422.78
WEYERHAEUSER CO 4.000% 04/15/2030 DD 03/30/20 SEC ID: 962166BY9	94.7510	50,000.000	46,266.57	47,375.50	0.10%	1,108.93
WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03 SEC ID: 969457BM1	118.1060	98,000.000	111,951.31	115,743.88	0.24%	3,792.57
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17 SEC ID: 96949LAD7	97.4880	41,000.000	39,241.56	39,970.08	0.08%	728.52
WISCONSIN POWER AND LIGHT CO 5.375% 03/30/2034 DD 03/07/24 SEC ID: 976826BS5	99.5850	125,000.000	124,778.15	124,481.25	0.26%	-296.90
WISCONSIN PUBLIC SERVICE CORP 4.550% 12/01/2029 DD 12/06/24 SEC ID: 976843BQ4	98.6200	170,000.000	169,867.44	167,654.00	0.35%	-2,213.44

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WORKDAY INC 3.700% 04/01/2029 DD 04/01/22 SEC ID: 98138HAH4	95.1010	19,000.000	17,488.94	18,069.19	0.04%	580.25
ZIMMER BIOMET HOLDINGS INC 2.600% 11/24/2031 DD 11/24/21 SEC ID: 98956PAV4	85.3340	17,000.000	13,711.85	14,506.78	0.03%	794.93
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		48,330,000.000	46,012,788.14	46,864,815.15	97.79%	852,027.01
TOTAL FIXED INCOME SECURITIES		48,330,000.000	46,012,788.14	46,864,815.15	97.79%	852,027.01
TOTAL ASSETS - BASE:		49,154,943.430	47,070,775.88	47,922,802.89	100.00%	852,027.01

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
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12/31/2024

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			3,629.10	3,629.10	0.00%	0.00
INTEREST RECEIVABLE			889,553.41	889,553.41	0.92%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	155,584.270	155,584.27	155,584.27	0.16%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		155,584.270	1,048,766.78	1,048,766.78	1.09%	0.00
TOTAL CASH & CASH EQUIVALENTS		155,584.270	1,048,766.78	1,048,766.78	1.09%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24 SEC ID: 00115AAR0	98.3960	275,000.000	278,618.83	270,589.00	0.28%	-8,029.83
COREBRIDGE GLOBAL FUNDING 144A 5.900% 09/19/2028 DD 09/19/23 SEC ID: 00138CAV0	102.8060	40,000.000	39,971.16	41,122.40	0.04%	1,151.24
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	96.8950	840,000.000	896,428.83	813,918.00	0.85%	-82,510.83
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	96.8440	270,000.000	274,550.12	261,478.80	0.27%	-13,071.32
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	95.3150	275,000.000	274,394.94	262,116.25	0.27%	-12,278.69
AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20 SEC ID: 00973RAJ2	92.2450	275,000.000	260,468.44	253,673.75	0.26%	-6,794.69

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ALAMEDA CA CORRIDOR TRANSPRTNA 6.600% 10/01/2029 DD 01/01/99 SEC ID: 010869KF1	104.9530	200,000.000	208,347.63	209,906.00	0.22%	1,558.37
ALLSTATE CORP/THE 1.450% 12/15/2030 DD 11/24/20 SEC ID: 020002BJ9	81.4570	325,000.000	266,395.90	264,735.25	0.28%	-1,660.65
ALLY AUTO RECEIVABLES TRU 2 A4 4.870% 04/17/2028 DD 10/12/22 SEC ID: 02008MAD1	100.4120	225,000.000	224,372.01	225,927.00	0.23%	1,554.99
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	98.8370	250,000.000	249,164.12	247,092.50	0.26%	-2,071.62
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	88.3480	450,000.000	457,315.23	397,566.00	0.41%	-59,749.23
AMCOR FINANCE USA INC 5.625% 05/26/2033 DD 05/26/23 SEC ID: 02343UAJ4	101.0770	125,000.000	123,931.77	126,346.25	0.13%	2,414.48
AMEREN ILLINOIS CO 4.950% 06/01/2033 DD 05/31/23 SEC ID: 02361DBA7	98.1700	250,000.000	246,419.57	245,425.00	0.26%	-994.57
AMEREN MISSOURI SECURITIZATION 4.850% 10/01/2041 DD 12/20/24 SEC ID: 023940AA7	97.8560	140,000.000	139,984.02	136,998.40	0.14%	-2,985.62
AMERICAN EXPRESS CO VAR RT 07/27/2029 DD 07/28/23 SEC ID: 025816DH9	101.1160	220,000.000	220,000.00	222,455.20	0.23%	2,455.20
AMERICAN TOWER CORP 3.950% 03/15/2029 DD 03/15/19 SEC ID: 03027XAU4	95.8320	225,000.000	213,690.27	215,622.00	0.22%	1,931.73

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AMERICAN WATER CAPITAL CORP 3.450% 06/01/2029 DD 05/13/19 SEC ID: 03040WAU9	94.1470	230,000.000	219,343.90	216,538.10	0.23%	-2,805.80
CENCORA INC 5.150% 02/15/2035 DD 12/09/24 SEC ID: 03073EAY1	97.6780	275,000.000	274,931.14	268,614.50	0.28%	-6,316.64
AMERIPRISE FINANCIAL INC 5.700% 12/15/2028 DD 11/09/23 SEC ID: 03076CAN6	103.0320	245,000.000	244,813.63	252,428.40	0.26%	7,614.77
AMGEN INC 5.250% 03/02/2030 DD 03/02/23 SEC ID: 031162DQ0	100.9520	240,000.000	240,707.08	242,284.80	0.25%	1,577.72
ANHEUSER-BUSCH INBEV WORLDWIDE 5.000% 06/15/2034 DD 03/21/24 SEC ID: 03523TBY3	98.9370	250,000.000	249,052.84	247,342.50	0.26%	-1,710.34
AON NORTH AMERICA INC 5.450% 03/01/2034 DD 03/01/24 SEC ID: 03740MAD2	99.8790	260,000.000	259,630.60	259,685.40	0.27%	54.80
APIDOS CLO XL LTD 40A BR 144A VAR RT 07/15/2037 DD 08/09/24 SEC ID: 03769RAQ8	100.8737	360,000.000	360,000.00	363,145.32	0.38%	3,145.32
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	91.6540	240,000.000	300,741.80	219,969.60	0.23%	-80,772.20
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	100.1259	750,000.000	750,000.00	750,944.25	0.78%	944.25
ARIZONA PUBLIC SERVICE CO 5.550% 08/01/2033 DD 06/30/23 SEC ID: 040555DG6	100.0470	209,000.000	204,541.38	209,098.23	0.22%	4,556.85
ARTHUR J GALLAGHER & CO 5.150% 02/15/2035 DD 12/19/24 SEC ID: 04316JAN9	97.6370	30,000.000	29,888.41	29,291.10	0.03%	-597.31

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ASHTEAD CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19 SEC ID: 045054AJ2	96.1120	275,000.000	267,735.83	264,308.00	0.27%	-3,427.83
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	109.7260	205,000.000	275,596.51	224,938.30	0.23%	-50,658.21
ATHENE GLOBAL FUNDING 144A 5.526% 07/11/2031 DD 07/11/24 SEC ID: 04685A3Z2	100.2230	275,000.000	275,000.00	275,613.25	0.29%	613.25
AUTOZONE INC 5.400% 07/15/2034 DD 06/28/24 SEC ID: 053332BK7	99.4340	275,000.000	274,811.67	273,443.50	0.28%	-1,368.17
AUXILIOR TERM FUNDI 1A A3 144A 5.700% 02/15/2030 DD 12/08/23 SEC ID: 05335JAG8	101.3550	125,000.000	124,974.20	126,693.75	0.13%	1,719.55
EQUITABLE HOLDINGS INC 4.350% 04/20/2028 DD 10/20/18 SEC ID: 054561AJ4	97.9790	250,000.000	249,856.73	244,947.50	0.25%	-4,909.23
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2033 DD 09/08/23 SEC ID: 055451BE7	100.5130	245,000.000	243,150.51	246,256.85	0.26%	3,106.34
BPCE SA 144A VAR RT 10/19/2029 DD 10/19/23 SEC ID: 05571AAR6	103.9370	250,000.000	250,000.00	259,842.50	0.27%	9,842.50
BPCE SA 144A VAR RT 01/18/2030 DD 01/18/24 SEC ID: 05571AAV7	100.4910	250,000.000	250,633.48	251,227.50	0.26%	594.02
BNP PARIBAS SA 144A VAR RT 01/09/2030 DD 01/09/24 SEC ID: 05581KAH4	99.6630	250,000.000	250,267.17	249,157.50	0.26%	-1,109.67
BX COMMERCIAL MORT VLTS A 144A VAR RT 11/13/2046 DD 11/01/24 SEC ID: 05614JAA3	100.0080	190,000.000	192,840.79	190,015.20	0.20%	-2,825.59

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 04/24/2038 DD 04/24/17 SEC ID: 06051GGM5	89.0200	275,000.000	239,662.59	244,805.00	0.25%	5,142.41
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19 SEC ID: 06051GHQ5	95.8730	200,000.000	192,402.47	191,746.00	0.20%	-656.47
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20 SEC ID: 06051GHZ5	87.9170	200,000.000	171,495.68	175,834.00	0.18%	4,338.32
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	96.3560	525,000.000	494,538.10	505,869.00	0.53%	11,330.90
BANK OF AMERICA CORP VAR RT 07/22/2033 DD 07/22/22 SEC ID: 06051GKY4	98.0420	175,000.000	167,372.69	171,573.50	0.18%	4,200.81
BANK5 2023-5YR4 5YR4 XA VAR RT 12/15/2056 DD 12/01/23 SEC ID: 06211FBR8	3.3660	880,923.420	35,621.90	29,651.88	0.03%	-5,970.02
BANK OF MONTREAL 2.650% 03/08/2027 DD 03/08/22 SEC ID: 06368FAJ8	95.9780	275,000.000	266,764.85	263,939.50	0.27%	-2,825.35
BANK OF NOVA SCOTIA/THE 2.450% 02/02/2032 DD 01/10/22 SEC ID: 06417XAE1	83.4850	300,000.000	261,792.46	250,455.00	0.26%	-11,337.46
BANK 2024-BNK47 BNK47 A5 5.716% 06/15/2057 DD 06/01/24 SEC ID: 06540GAV0	103.4770	450,000.000	476,893.67	465,646.50	0.48%	-11,247.17
BANK 2024-BNK48 BNK48 A5 5.053% 10/15/2057 DD 10/01/24 SEC ID: 06541GAH0	98.4540	175,000.000	176,580.62	172,294.50	0.18%	-4,286.12
BANK 2022-BNK43 BNK43 XA VAR RT 08/15/2055 DD 08/01/22 SEC ID: 06541QBV6	5.3560	3,483,363.467	237,088.28	186,568.95	0.19%	-50,519.33

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	83.0460	300,000.000	266,149.03	249,138.00	0.26%	-17,011.03
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16 SEC ID: 06738EAN5	99.5350	250,000.000	249,605.25	248,837.50	0.26%	-767.75
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20 SEC ID: 06738EBM6	86.8880	200,000.000	171,865.15	173,776.00	0.18%	1,910.85
BARINGS CLO LTD 20 2A B2R 144A VAR RT 10/20/2030 DD 10/20/17 SEC ID: 06759FAD8	100.1345	400,000.000	392,103.76	400,538.00	0.42%	8,434.24
BAY AREA CA TOLL AUTH TOLL BRI 2.069% 04/01/2031 DD 03/17/21 SEC ID: 072024XH0	85.2590	165,000.000	145,933.75	140,677.35	0.15%	-5,256.40
BAY LAUREL CENTER CDD FL WTR & 5.600% 09/01/2042 DD 05/26/22 SEC ID: 07244RBC4	101.2640	155,000.000	162,203.96	156,959.20	0.16%	-5,244.76
BAYLOR SCOTT & WHITE HOLDINGS 1.777% 11/15/2030 DD 01/21/21 SEC ID: 072863AH6	83.7210	425,000.000	355,233.33	355,814.25	0.37%	580.92
BBCMS MORTGAGE TRUST 20 C24 XA VAR RT 02/15/2057 DD 02/01/24 SEC ID: 07336VAZ4	10.2350	1,067,132.175	117,938.17	109,220.98	0.11%	-8,717.19
BENEFIT STREET PAR 27A BR 144A VAR RT 10/20/2037 DD 08/28/24 SEC ID: 08179PAS1	100.6013	475,000.000	478,223.14	477,856.18	0.50%	-366.96
BERRY GLOBAL INC 5.500% 04/15/2028 DD 10/15/23 SEC ID: 08576PAL5	100.9810	90,000.000	89,445.20	90,882.90	0.09%	1,437.70

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	84.9990	350,000.000	350,000.00	297,496.50	0.31%	-52,503.50
BON SECOURS MERCY HEALTH INC 2.095% 06/01/2031 DD 10/15/20 SEC ID: 09778PAB1	83.2720	400,000.000	333,460.94	333,088.00	0.35%	-372.94
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	96.4880	250,000.000	265,279.57	241,220.00	0.25%	-24,059.57
BP CAPITAL MARKETS AMERICA INC 4.812% 02/13/2033 DD 02/13/23 SEC ID: 10373QBU3	96.5020	320,000.000	310,296.50	308,806.40	0.32%	-1,490.10
BRAVO RESIDENTIAL NQM2 A1 144A VAR RT 11/25/2061 DD 05/01/22 SEC ID: 10568KAA6	96.5480	60,591.001	60,590.34	58,499.40	0.06%	-2,090.94
BRISTOL-MYERS SQUIBB CO 5.100% 02/22/2031 DD 02/22/24 SEC ID: 110122EG9	100.7440	300,000.000	301,594.75	302,232.00	0.31%	637.25
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	94.5720	225,000.000	213,936.07	212,787.00	0.22%	-1,149.07
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	81.6830	280,000.000	278,575.47	228,712.40	0.24%	-49,863.07
BROOKFIELD FINANCE INC 4.350% 04/15/2030 DD 04/09/20 SEC ID: 11271LAE2	96.3930	250,000.000	245,520.75	240,982.50	0.25%	-4,538.25
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22 SEC ID: 114259AV6	98.8910	240,000.000	240,071.56	237,338.40	0.25%	-2,733.16

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CBRE SERVICES INC 5.500% 04/01/2029 DD 02/23/24 SEC ID: 12505BAH3	101.6990	25,000.000	24,965.69	25,424.75	0.03%	459.06
CIGNA GROUP/THE 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	97.2320	265,000.000	269,897.77	257,664.80	0.27%	-12,232.97
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	95.0880	325,000.000	324,417.03	309,036.00	0.32%	-15,381.03
CSX CORP 4.250% 03/15/2029 DD 11/15/18 SEC ID: 126408HM8	97.8970	250,000.000	250,683.47	244,742.50	0.25%	-5,940.97
CSL FINANCE PLC 144A 4.625% 04/27/2042 DD 04/27/22 SEC ID: 12661PAD1	87.9020	250,000.000	238,586.03	219,755.00	0.23%	-18,831.03
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.8750	250,000.000	250,031.44	242,187.50	0.25%	-7,843.94
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 SEC ID: 13063D3S5	97.8680	50,000.000	48,739.65	48,934.00	0.05%	194.35
CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	89.7310	275,000.000	255,624.60	246,760.25	0.26%	-8,864.35
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	96.5060	260,000.000	269,420.47	250,915.60	0.26%	-18,504.87
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2030 DD 02/01/24 SEC ID: 14040HDE2	101.3670	175,000.000	180,194.20	177,392.25	0.18%	-2,801.95
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	94.5730	275,000.000	260,447.37	260,075.75	0.27%	-371.62

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 SEC ID: 15189YAF3	83.8170	300,000.000	262,017.57	251,451.00	0.26%	-10,566.57
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	97.8530	280,000.000	300,592.12	273,988.40	0.28%	-26,603.72
CHENIERE ENERGY PARTNERS LP 5.950% 06/30/2033 DD 12/30/23 SEC ID: 16411QAQ4	102.4280	95,000.000	94,809.84	97,306.60	0.10%	2,496.76
CHUBB CORP/THE 6.800% 11/15/2031 DD 11/20/01 SEC ID: 171232AE1	109.4170	275,000.000	301,983.14	300,896.75	0.31%	-1,086.39
CHURCH & DWIGHT CO INC 2.300% 12/15/2031 DD 12/10/21 SEC ID: 17136MAA0	83.7140	275,000.000	235,175.92	230,213.50	0.24%	-4,962.42
CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22 SEC ID: 172967PA3	104.8180	640,000.000	677,203.07	670,835.20	0.70%	-6,367.87
CITIZENS FINANCIAL GROUP INC 2.850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	96.6550	250,000.000	244,739.14	241,637.50	0.25%	-3,101.64
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16 SEC ID: 18551PAC3	97.9500	53,000.000	52,843.97	51,913.50	0.05%	-930.47
CNH EQUIPMENT TRUST 2024- A A3 4.770% 06/15/2029 DD 01/24/24 SEC ID: 18978FAC0	100.2860	130,000.000	129,974.07	130,371.80	0.14%	397.73
COCA-COLA CONSOLIDATED INC 5.450% 06/01/2034 DD 05/29/24 SEC ID: 191098AP7	100.7190	90,000.000	90,030.32	90,647.10	0.09%	616.78

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COLUMBIA PIPELINES HOLDIN 144A 5.681% 01/15/2034 DD 01/09/24 SEC ID: 19828AAC1	98.7870	35,000.000	35,021.53	34,575.45	0.04%	-446.08
COLUMBIA PIPELINES OPERAT 144A 5.927% 08/15/2030 DD 08/08/23 SEC ID: 19828TAA4	102.9700	175,000.000	177,657.92	180,197.50	0.19%	2,539.58
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	93.3690	250,000.000	248,877.81	233,422.50	0.24%	-15,455.31
COMM 2015-LC19 MORTGAG LC19 A4 3.183% 02/10/2048 DD 02/01/15 SEC ID: 200474BC7	99.8410	127,167.649	125,162.07	126,965.45	0.13%	1,803.38
COMMONSPIRIT HEALTH 5.205% 12/01/2031 DD 03/20/24 SEC ID: 20268JAR4	99.6050	185,000.000	185,000.00	184,269.25	0.19%	-730.75
COMMONSPIRIT HEALTH 5.318% 12/01/2034 DD 03/20/24 SEC ID: 20268JAS2	98.9650	185,000.000	180,253.57	183,085.25	0.19%	2,831.68
CONNECTICUT ST 1.990% 06/01/2030 DD 06/04/21 SEC ID: 20772KPB9	86.8570	330,000.000	297,109.32	286,628.10	0.30%	-10,481.22
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 SEC ID: 209111FX6	92.9080	275,000.000	263,346.56	255,497.00	0.27%	-7,849.56
CONSUMERS ENERGY CO 4.625% 05/15/2033 DD 02/23/23 SEC ID: 210518DU7	96.4790	250,000.000	242,376.71	241,197.50	0.25%	-1,179.21
COREBRIDGE FINANCIAL INC 6.050% 09/15/2033 DD 03/15/24 SEC ID: 21871XAR0	103.4420	45,000.000	44,855.52	46,548.90	0.05%	1,693.38

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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
CORNELL UNIVERSITY 4.835% 06/15/2034 DD 04/11/24 SEC ID: 219207AC1	98.0880	195,000.000	195,000.00	191,271.60	0.20%	-3,728.40
COUSINS PROPERTIES LP 5.875% 10/01/2034 DD 08/16/24 SEC ID: 222793AA9	100.1650	300,000.000	301,689.54	300,495.00	0.31%	-1,194.54
COX COMMUNICATIONS INC 144A 1.800% 10/01/2030 DD 09/17/20 SEC ID: 224044CL9	82.4000	300,000.000	251,283.10	247,200.00	0.26%	-4,083.10
UBS GROUP AG 144A VAR RT 08/11/2028 DD 08/12/22 SEC ID: 225401AV0	103.3450	250,000.000	252,206.96	258,362.50	0.27%	6,155.54
CROWN CASTLE INC 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	99.6360	255,000.000	260,493.03	254,071.80	0.26%	-6,421.23
DT MIDSTREAM INC 144A 4.300% 04/15/2032 DD 04/11/22 SEC ID: 23345MAC1	91.2600	65,000.000	59,060.05	59,319.00	0.06%	258.95
DAIMLER TRUCK FINANCE NOR 144A 5.375% 06/25/2034 DD 06/25/24 SEC ID: 233853BA7	99.2360	275,000.000	274,556.50	272,899.00	0.28%	-1,657.50
DALLAS-FORT WORTH TX INTERNATI 2.416% 11/01/2032 DD 08/12/20 SEC ID: 2350366U9	83.7490	350,000.000	306,431.29	293,121.50	0.30%	-13,309.79
DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 04/25/2066 DD 05/01/21 SEC ID: 24381WAA6	87.2450	167,824.283	158,835.57	146,418.30	0.15%	-12,417.27
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	95.1330	255,000.000	267,380.96	242,589.15	0.25%	-24,791.81

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DENVER CITY & CNTY CO ARPT REV 5.500% 11/15/2030 DD 11/15/22 SEC ID: 249182SY3	109.8960	175,000.000	184,467.10	192,318.00	0.20%	7,850.90
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	116.2800	200,000.000	238,513.42	232,560.00	0.24%	-5,953.42
DEVON ENERGY CORP 4.500% 01/15/2030 DD 07/15/21 SEC ID: 25179MBF9	96.7600	250,000.000	245,184.74	241,900.00	0.25%	-3,284.74
DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19 SEC ID: 25278XAN9	92.9250	275,000.000	263,012.16	255,543.75	0.27%	-7,468.41
WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19 SEC ID: 254687EH5	111.5310	50,000.000	60,180.59	55,765.50	0.06%	-4,415.09
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	93.1630	280,000.000	293,513.60	260,856.40	0.27%	-32,657.20
DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20 SEC ID: 25746UDG1	92.0090	350,000.000	317,601.87	322,031.50	0.33%	4,429.63
DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12 SEC ID: 260543CG6	82.0850	275,000.000	239,807.46	225,733.75	0.23%	-14,073.71
DRYDEN 105 CLO LTD 105A A 144A VAR RT 04/18/2036 DD 03/28/23 SEC ID: 26253QAA9	100.3109	275,000.000	276,714.97	275,854.98	0.29%	-859.99
DUKE ENERGY CORP 5.450% 06/15/2034 DD 06/07/24 SEC ID: 26441CCE3	99.7440	275,000.000	277,710.44	274,296.00	0.29%	-3,414.44

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WELLNGTON IG FI PI 2 - [redacted]

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12/31/2024

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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 1.850% 08/01/2031 DD 08/09/21 SEC ID: 26884ABN2	82.5190	300,000.000	262,355.89	247,557.00	0.26%	-14,798.89
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	98.1180	280,000.000	297,365.41	274,730.40	0.29%	-22,635.01
EATON CORP 4.350% 05/18/2028 DD 05/18/23 SEC ID: 278062AK0	99.1860	55,000.000	54,970.92	54,552.30	0.06%	-418.62
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19 SEC ID: 281020AN7	101.6600	225,000.000	229,401.24	228,735.00	0.24%	-666.24
ENBRIDGE INC 6.200% 11/15/2030 DD 11/09/23 SEC ID: 29250NBY0	105.4410	55,000.000	54,919.50	57,992.55	0.06%	3,073.05
ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20 SEC ID: 29278NAQ6	93.3070	275,000.000	255,443.79	256,594.25	0.27%	1,150.46
EQUINIX INC 2.900% 11/18/2026 DD 11/18/19 SEC ID: 29444UBD7	96.5190	250,000.000	244,177.85	241,297.50	0.25%	-2,880.35
EVERSOURCE ENERGY 5.950% 07/15/2034 DD 04/18/24 SEC ID: 30040WAZ1	102.4710	275,000.000	284,901.21	281,795.25	0.29%	-3,105.96
EXELON CORP 3.400% 04/15/2026 DD 04/07/16 SEC ID: 30161NAU5	98.3480	250,000.000	248,450.49	245,870.00	0.26%	-2,580.49
EXTRA SPACE STORAGE LP 5.350% 01/15/2035 DD 08/12/24 SEC ID: 30225VAT4	98.6630	80,000.000	79,979.19	78,930.40	0.08%	-1,048.79
TELEDYNE FLIR LLC 2.500% 08/01/2030 DD 08/03/20 SEC ID: 302445AE1	87.3710	300,000.000	268,221.55	262,113.00	0.27%	-6,108.55

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FHLMC POOL #SD-1218 4.000% 07/01/2049 DD 06/01/22 SEC ID: 3132DNK77	92.7010	661,550.064	616,249.02	613,263.52	0.64%	-2,985.50
FHLMC POOL #SD-8213 3.000% 05/01/2052 DD 04/01/22 SEC ID: 3132DWDS9	84.9370	423,354.686	399,572.01	359,584.77	0.37%	-39,987.24
FHLMC POOL #QJ-7721 5.000% 11/01/2054 DD 10/01/24 SEC ID: 3133CYSJ8	96.5950	799,999.417	772,251.56	772,759.44	0.80%	507.88
FHLMC POOL #RA-5661 2.000% 07/01/2051 DD 07/01/21 SEC ID: 3133KMJE6	78.8270	1,037,886.541	915,665.05	818,134.82	0.85%	-97,530.23
FHLMC POOL #RA-7778 4.500% 08/01/2052 DD 08/01/22 SEC ID: 3133KPUB2	94.2060	680,341.270	637,874.10	640,922.30	0.67%	3,048.20
FHLMC POOL #RA-7928 4.500% 09/01/2052 DD 09/01/22 SEC ID: 3133KPYZ5	94.1970	1,030,294.646	984,754.32	970,506.65	1.01%	-14,247.67
FHLMC MULTICLASS MTG K118 X1 VAR RT 09/25/2030 DD 10/01/20 SEC ID: 3137F62P1	4.3860	3,873,844.185	240,450.74	169,906.81	0.18%	-70,543.93
FHLMC MULTICLASS MTG K088 A2 3.690% 01/25/2029 DD 03/01/19 SEC ID: 3137FKZZ2	96.3260	375,000.000	377,168.93	361,222.50	0.38%	-15,946.43
FHLMC MULTICLASS MTG 5123 ND 1.500% 10/25/2049 DD 06/01/21 SEC ID: 3137H16S0	51.3840	630,000.000	407,437.53	323,719.20	0.34%	-83,718.33
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22 SEC ID: 3137H73P6	85.1400	500,000.000	432,214.45	425,700.00	0.44%	-6,514.45
FHLMC MULTICLASS MT VAR RT 06/25/2055 DD 06/01/22 SEC ID: 3137H7Z22	2.1020	4,824,394.582	134,808.09	101,408.77	0.11%	-33,399.32

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FHLMC MULTICLASS MT VAR RT 06/25/2032 DD 06/01/22 SEC ID: 3137H7ZD8	1.6540	16,284,367.041	351,237.53	269,343.43	0.28%	-81,894.10
FHLMC MULTICLASS MT VAR RT 06/25/2032 DD 07/01/22 SEC ID: 3137H8BN0	2.4520	12,291,658.511	388,588.56	301,391.47	0.31%	-87,197.09
FHLMC MULTICLASS MTG K505 A2 4.819% 06/25/2028 DD 07/01/23 SEC ID: 3137HACX2	100.2280	380,000.000	375,028.82	380,866.40	0.40%	5,837.58
FHLMC MULTICLASS MTG K752 A2 4.284% 07/25/2030 DD 08/01/23 SEC ID: 3137HAGZ3	97.4550	450,000.000	425,544.57	438,547.50	0.46%	13,002.93
FHLMC MULTICLASS MTG K507 A2 VAR RT 09/25/2028 DD 09/01/23 SEC ID: 3137HAMS2	100.1940	375,000.000	369,536.79	375,727.50	0.39%	6,190.71
FNMA POOL #0CB1273 2.000% 08/01/2051 DD 07/01/21 SEC ID: 3140QLMX1	78.5640	1,056,303.985	931,258.57	829,874.66	0.86%	-101,383.91
FNMA POOL #0CB3166 3.000% 03/01/2052 DD 02/01/22 SEC ID: 3140QNQU9	85.4060	545,884.283	481,493.26	466,217.93	0.48%	-15,275.33
FNMA POOL #0CB6619 5.500% 06/01/2053 DD 06/01/23 SEC ID: 3140QSK91	98.7440	949,996.650	937,380.50	938,064.69	0.97%	684.19
FNMA POOL #0FM3004 4.000% 01/01/2046 DD 04/01/20 SEC ID: 3140X6KS9	92.8340	608,589.726	590,541.94	564,978.19	0.59%	-25,563.75
FNMA POOL #0FM9518 2.500% 11/01/2051 DD 11/01/21 SEC ID: 3140XDSG2	82.5330	884,687.198	809,719.54	730,158.89	0.76%	-79,560.65
FNMA POOL #0FM9993 3.500% 07/01/2051 DD 12/01/21 SEC ID: 3140XEC77	89.4520	418,525.467	385,440.27	374,379.40	0.39%	-11,060.87

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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	89.5130	425,517.224	391,623.80	380,893.23	0.40%	-10,730.57
FNMA POOL #0MA4379 2.500% 07/01/2051 DD 06/01/21 SEC ID: 31418D2M3	82.1050	898,676.924	821,805.96	737,858.69	0.77%	-83,947.27
FNMA POOL #0MA4398 2.000% 08/01/2051 DD 07/01/21 SEC ID: 31418D3G5	78.1980	1,064,065.718	936,845.58	832,078.11	0.86%	-104,767.47
FNMA POOL #0MA4238 2.500% 01/01/2051 DD 12/01/20 SEC ID: 31418DV82	82.3970	888,920.731	814,054.24	732,444.01	0.76%	-81,610.23
FNMA POOL #0MA5216 6.000% 11/01/2053 DD 11/01/23 SEC ID: 31418EYN4	100.5670	784,898.817	787,119.09	789,349.19	0.82%	2,230.10
FIFTH THIRD BANCORP VAR RT 07/27/2029 DD 07/27/23 SEC ID: 316773DK3	103.7390	25,000.000	25,000.00	25,934.75	0.03%	934.75
FIFTH THIRD BANCORP VAR RT 01/29/2032 DD 01/29/24 SEC ID: 316773DL1	101.1050	240,000.000	240,699.36	242,652.00	0.25%	1,952.64
FIRSTKEY HOMES 202 SFR2 A 144A 4.250% 07/17/2039 DD 06/29/22 SEC ID: 33767PAA6	97.9710	352,411.717	341,218.68	345,261.28	0.36%	4,042.60
FIRSTKEY HOMES 202 SFR3 A 144A 2.135% 12/17/2038 DD 12/09/21 SEC ID: 33768JAA9	95.1680	230,752.107	215,744.52	219,602.17	0.23%	3,857.65
FLORIDA ST MUNI PWR AGY 3.059% 10/01/2025 DD 06/27/17 SEC ID: 342816P90	98.9320	290,000.000	288,879.82	286,902.80	0.30%	-1,977.02
FORD CREDIT AUTO OWNER TRU B B 4.510% 10/15/2027 DD 06/27/22 SEC ID: 34534LAF4	99.8630	250,000.000	249,998.54	249,657.50	0.26%	-341.04

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Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 CREDIT AUTO OWNER TRU C B 5.030% 02/15/2028 DD 09/23/22 SEC ID: 34535AAF7	100.5030	140,000.000	139,675.37	140,704.20	0.15%	1,028.83
FOUNDRY JV HOLDCO LLC 144A 6.250% 01/25/2035 DD 05/07/24 SEC ID: 350930AD5	100.6850	200,000.000	201,450.17	201,370.00	0.21%	-80.17
GCAT 2022-NQM3 TR NQM3 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 36168MAA1	96.1950	297,115.572	293,342.88	285,810.32	0.30%	-7,532.56
GM FINANCIAL CONSUMER AUT 4 A3 0.680% 09/16/2026 DD 10/21/21 SEC ID: 362554AC1	99.0690	68,198.200	67,114.47	67,563.27	0.07%	448.80
GM FINANCIAL CONSUMER AUT 4 A4 4.880% 08/16/2028 DD 10/12/22 SEC ID: 36265QAE6	100.5890	400,000.000	399,861.68	402,356.00	0.42%	2,494.32
GM FINANCIAL CONSUMER AUTO 1 B 5.160% 08/16/2029 DD 01/17/24 SEC ID: 36268GAF2	100.8350	250,000.000	249,836.63	252,087.50	0.26%	2,250.87
GM FINANCIAL REVOLVIN 1 A 144A 4.980% 12/11/2036 DD 03/13/24 SEC ID: 36269KAA3	100.8380	260,000.000	259,924.61	262,178.80	0.27%	2,254.19
GENERAL MOTORS FINANCIAL CO IN 5.800% 01/07/2029 DD 12/07/23 SEC ID: 37045XEN2	102.0300	250,000.000	249,837.39	255,075.00	0.27%	5,237.61
GEORGIA POWER CO 4.950% 05/17/2033 DD 05/04/23 SEC ID: 373334KT7	97.9630	275,000.000	274,510.01	269,398.25	0.28%	-5,111.76
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	94.3080	245,000.000	286,606.65	231,054.60	0.24%	-55,552.05

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Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GLENCORE FUNDING LLC 144A 5.371% 04/04/2029 DD 04/04/24 SEC ID: 378272BS6	100.8230	150,000.000	150,000.00	151,234.50	0.16%	1,234.50
GOLDEN ST TOBACCO SECURITIZATI 2.687% 06/01/2030 DD 12/15/21 SEC ID: 38122NC91	88.3390	300,000.000	258,387.71	265,017.00	0.28%	6,629.29
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21 SEC ID: 38141GXS8	99.5070	100,000.000	97,152.55	99,507.00	0.10%	2,354.45
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22 SEC ID: 38141GZU1	98.8380	495,000.000	488,959.87	489,248.10	0.51%	288.23
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 SEC ID: 38148YAA6	84.7100	300,000.000	265,244.41	254,130.00	0.26%	-11,114.41
HCA INC 5.250% 06/15/2026 DD 03/15/16 SEC ID: 404119BT5	100.2480	250,000.000	252,096.73	250,620.00	0.26%	-1,476.73
HSBC HOLDINGS PLC VAR RT 03/09/2034 DD 03/09/23 SEC ID: 404280DV8	103.8190	250,000.000	254,474.92	259,547.50	0.27%	5,072.58
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23 SEC ID: 404280DZ9	101.4730	200,000.000	200,000.00	202,946.00	0.21%	2,946.00
HIT TRUST 2022-HI3 HI32 A 144A VAR RT 07/15/2039 DD 07/06/22 SEC ID: 40442AAA7	100.0000	159,907.940	159,907.94	159,907.94	0.17%	0.00
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18 SEC ID: 413875AW5	98.2290	125,000.000	125,260.72	122,786.25	0.13%	-2,474.47
HEALTH CARE SERVICE CORP 144A 5.450% 06/15/2034 DD 06/10/24 SEC ID: 42218SAL2	99.9980	100,000.000	99,707.31	99,998.00	0.10%	290.69

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HEALTHPEAK OP LLC 3.000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	90.5010	275,000.000	257,150.60	248,877.75	0.26%	-8,272.85
HOME DEPOT INC/THE 4.950% 06/25/2034 DD 06/25/24 SEC ID: 437076DE9	98.7280	275,000.000	272,481.29	271,502.00	0.28%	-979.29
HONDA AUTO RECEIVABLES 20 2 A4 4.910% 09/17/2029 DD 05/30/23 SEC ID: 437927AD8	100.5150	325,000.000	325,372.27	326,673.75	0.34%	1,301.48
HONDA AUTO RECEIVABLES 20 2 A3 5.270% 11/20/2028 DD 05/21/24 SEC ID: 437930AC4	101.2080	340,000.000	339,963.72	344,107.20	0.36%	4,143.48
HONDA AUTO RECEIVABLES 20 4 A3 5.670% 06/21/2028 DD 11/08/23 SEC ID: 438123AC5	101.5870	30,000.000	29,995.94	30,476.10	0.03%	480.16
HONDA AUTO RECEIVABLES 20 4 A4 5.660% 02/21/2030 DD 11/08/23 SEC ID: 438123AD3	102.0200	60,000.000	59,988.10	61,212.00	0.06%	1,223.90
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	86.3220	325,000.000	279,871.81	280,546.50	0.29%	674.69
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	81.0370	175,000.000	147,342.59	141,814.75	0.15%	-5,527.84
HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23 SEC ID: 446150BC7	103.2400	40,000.000	40,000.00	41,296.00	0.04%	1,296.00
HYUNDAI CAPITAL AMERICA 144A 5.400% 01/08/2031 DD 01/08/24 SEC ID: 44891ACV7	99.9620	70,000.000	69,780.04	69,973.40	0.07%	193.36

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WELLNGTON IG FI PI 2 [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HYUNDAI CAPITAL AMERICA 144A 5.350% 03/19/2029 DD 03/19/24 SEC ID: 44891ACY1	100.5040	200,000.000	199,836.97	201,008.00	0.21%	1,171.03
HYUNDAI AUTO RECEIVABLES C A3 5.540% 10/16/2028 DD 11/13/23 SEC ID: 44918CAD4	101.4700	370,000.000	372,338.90	375,439.00	0.39%	3,100.10
ICON INVESTMENTS SIX DAC 5.849% 05/08/2029 DD 05/08/24 SEC ID: 45115AAB0	101.9270	265,000.000	265,599.77	270,106.55	0.28%	4,506.78
IDAHO ST HSG & FIN ASSN SF MTG 5.750% 01/01/2053 DD 08/30/23 SEC ID: 45129Y3S3	107.7340	220,000.000	236,504.49	237,014.80	0.25%	510.31
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 SEC ID: 452327AP4	102.6250	75,000.000	74,936.40	76,968.75	0.08%	2,032.35
IMPERIAL FUND MOR NQM4 A1 144A VAR RT 06/25/2067 DD 05/01/22 SEC ID: 45276NAA9	99.4320	277,971.031	277,969.69	276,392.16	0.29%	-1,577.53
TRANE TECHNOLOGIES FINANCING L 3.800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	95.9600	250,000.000	243,358.78	239,900.00	0.25%	-3,458.78
INTEL CORP 2.800% 08/12/2041 DD 08/12/21 SEC ID: 458140BV1	63.8120	260,000.000	199,674.96	165,911.20	0.17%	-33,763.76
INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20 SEC ID: 45866FAK0	86.3629	75,000.000	67,070.39	64,772.20	0.07%	-2,298.19
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18 SEC ID: 460690BP4	99.1030	250,000.000	251,972.55	247,757.50	0.26%	-4,215.05

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IOWA ST STUDENT LOAN LIQUIDITY 2.639% 12/01/2028 DD 10/23/19 SEC ID: 462590MF4	91.1590	250,000.000	229,670.75	227,897.50	0.24%	-1,773.25
IOWA ST STUDENT LOAN LIQUIDITY 4.021% 12/01/2025 DD 06/23/22 SEC ID: 462590MY3	99.3690	95,000.000	95,000.00	94,400.55	0.10%	-599.45
IQVIA INC 6.250% 02/01/2029 DD 02/01/24 SEC ID: 46266TAF5	103.3940	205,000.000	204,759.05	211,957.70	0.22%	7,198.65
ITC HOLDINGS CORP 144A 5.400% 06/01/2033 DD 06/01/23 SEC ID: 465685AS4	99.1600	250,000.000	247,187.57	247,900.00	0.26%	712.43
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	85.3860	425,000.000	425,000.00	362,890.50	0.38%	-62,109.50
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19 SEC ID: 46647PBD7	94.6850	275,000.000	256,326.25	260,383.75	0.27%	4,057.50
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20 SEC ID: 46647PBP0	89.4550	100,000.000	91,222.01	89,455.00	0.09%	-1,767.01
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20 SEC ID: 46647PBV7	67.8110	125,000.000	92,781.78	84,763.75	0.09%	-8,018.03
JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24 SEC ID: 46647PEK8	98.9330	160,000.000	160,000.00	158,292.80	0.16%	-1,707.20
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	86.7510	300,000.000	299,472.29	260,253.00	0.27%	-39,219.29

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KANSAS ST DEV FIN AUTH REVENUE 5.501% 05/01/2034 DD 03/10/04 SEC ID: 485428ZY5	102.0940	175,000.000	178,857.24	178,664.50	0.19%	-192.74
KENTUCKY UTILITIES CO 5.125% 11/01/2040 DD 05/01/11 SEC ID: 491674BG1	94.7370	100,000.000	100,448.30	94,737.00	0.10%	-5,711.30
KEURIG DR PEPPER INC 4.050% 04/15/2032 DD 04/22/22 SEC ID: 49271VAQ3	93.5750	300,000.000	280,531.55	280,725.00	0.29%	193.45
KEYSIGHT TECHNOLOGIES INC 3.000% 10/30/2029 DD 10/22/19 SEC ID: 49338LAF0	91.1840	275,000.000	256,945.59	250,756.00	0.26%	-6,189.59
KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12 SEC ID: 50076QAN6	105.9940	150,000.000	164,845.74	158,991.00	0.17%	-5,854.74
LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20 SEC ID: 50249AAH6	73.0140	320,000.000	241,968.72	233,644.80	0.24%	-8,323.92
LLOYDS BANKING GROUP PLC VAR RT 08/11/2033 DD 08/11/22 SEC ID: 53944YAU7	96.1100	325,000.000	325,617.14	312,357.50	0.32%	-13,259.64
LOWE'S COS INC 4.500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	98.0970	250,000.000	251,164.50	245,242.50	0.25%	-5,922.00
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	98.9270	240,000.000	240,000.00	237,424.80	0.25%	-2,575.20
MPLX LP 4.950% 09/01/2032 DD 08/11/22 SEC ID: 55336VBU3	96.4650	250,000.000	245,447.30	241,162.50	0.25%	-4,284.80
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	94.5040	275,000.000	275,000.00	259,886.00	0.27%	-15,114.00

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MAGNETITE XXXVIII 38A A1 144A VAR RT 04/15/2037 DD 03/28/24 SEC ID: 55952EAA9	100.6338	250,000.000	250,893.70	251,584.50	0.26%	690.80
MANULIFE FINANCIAL CORP 4.150% 03/04/2026 DD 03/04/16 SEC ID: 56501RAC0	99.3570	250,000.000	250,870.71	248,392.50	0.26%	-2,478.21
MARVELL TECHNOLOGY INC 2.450% 04/15/2028 DD 04/12/21 SEC ID: 573874AF1	92.2360	275,000.000	258,033.31	253,649.00	0.26%	-4,384.31
MASSACHUSETTS ST DEV FIN AGY R 3.967% 07/01/2025 DD 09/02/15 SEC ID: 57584XCS8	99.6230	290,000.000	290,309.32	288,906.70	0.30%	-1,402.62
MCKESSON CORP 4.750% 05/30/2029 DD 11/30/18 SEC ID: 581557BN4	98.9750	200,000.000	196,850.84	197,950.00	0.21%	1,099.16
MERCEDES-BENZ AUTO LEASE A A4 4.710% 02/15/2029 DD 05/24/23 SEC ID: 58768RAD2	100.1990	415,000.000	410,579.84	415,825.85	0.43%	5,246.01
MERCEDES-BENZ AUTO RECEIV 2 A4 6.010% 01/15/2031 DD 10/25/23 SEC ID: 58769FAD7	103.3650	405,000.000	404,876.30	418,628.25	0.43%	13,751.95
METLIFE INC 5.875% 02/06/2041 DD 08/06/10 SEC ID: 59156RAY4	102.1700	225,000.000	226,280.14	229,882.50	0.24%	3,602.36
MET TRANSPRTN AUTH NY REVENUE 6.200% 11/15/2026 DD 07/07/10 SEC ID: 59259YDK2	101.3330	110,000.000	112,674.17	111,466.30	0.12%	-1,207.87
MICHIGAN ST HSG DEV AUTH SF MT 5.750% 06/01/2054 DD 09/27/23 SEC ID: 594654US2	106.0650	250,000.000	264,253.94	265,162.50	0.28%	908.56

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MICRON TECHNOLOGY INC 5.300% 01/15/2031 DD 01/12/24 SEC ID: 595112CD3	99.8800	150,000.000	149,907.61	149,820.00	0.16%	-87.61
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	105.2550	225,000.000	274,214.05	236,823.75	0.25%	-37,390.30
MONONGAHELA POWER CO 144A 5.850% 02/15/2034 DD 09/15/23 SEC ID: 609935AA9	102.2440	85,000.000	84,863.20	86,907.40	0.09%	2,044.20
MOODY'S CORP 5.000% 08/05/2034 DD 08/05/24 SEC ID: 615369BA2	97.8750	275,000.000	272,851.70	269,156.25	0.28%	-3,695.45
MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20 SEC ID: 6174468P7	92.8870	475,000.000	439,187.11	441,213.25	0.46%	2,026.14
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20 SEC ID: 6174468U6	81.5850	540,000.000	448,865.80	440,559.00	0.46%	-8,306.80
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23 SEC ID: 61747YFG5	99.3270	370,000.000	363,743.91	367,509.90	0.38%	3,765.99
MOTOROLA SOLUTIONS INC 4.600% 05/23/2029 DD 05/23/19 SEC ID: 620076BN8	98.3470	250,000.000	246,474.79	245,867.50	0.26%	-607.29
NASDAQ INC 5.350% 06/28/2028 DD 06/28/23 SEC ID: 63111XAH4	101.4380	100,000.000	99,856.33	101,438.00	0.11%	1,581.67
NASDAQ INC 5.550% 02/15/2034 DD 06/28/23 SEC ID: 63111XAJ0	100.9320	200,000.000	196,452.46	201,864.00	0.21%	5,411.54
NATIONAL AUSTRALIA BANK LTD/NE 2.500% 07/12/2026 DD 07/12/16 SEC ID: 63254AAS7	97.0300	250,000.000	245,934.63	242,575.00	0.25%	-3,359.63

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23 SEC ID: 639057AK4	101.9630	235,000.000	235,000.00	239,613.05	0.25%	4,613.05
NEW JERSEY ST TURNPIKE AUTH TU 1.863% 01/01/2031 DD 02/04/21 SEC ID: 646140DU4	84.5260	340,000.000	300,641.83	287,388.40	0.30%	-13,253.43
NEW YORK NY 4.610% 09/01/2037 DD 09/10/24 SEC ID: 64966SGN0	94.8190	470,000.000	470,000.00	445,649.30	0.46%	-24,350.70
NEW YORK CITY NY TRANSITIONAL 3.900% 08/01/2031 DD 09/25/18 SEC ID: 64971XGG7	94.3330	540,000.000	533,938.71	509,398.20	0.53%	-24,540.51
NEW YORK ST TRANSPRTN DEV CORP 5.500% 06/30/2040 DD 12/06/23 SEC ID: 650116GS9	107.1460	100,000.000	103,651.31	107,146.00	0.11%	3,494.69
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23 SEC ID: 65339KBP4	100.1770	35,000.000	35,002.72	35,061.95	0.04%	59.23
NISOURCE INC 5.350% 04/01/2034 DD 03/14/24 SEC ID: 65473PAQ8	99.1980	270,000.000	276,234.60	267,834.60	0.28%	-8,400.00
NISSAN AUTO RECEIVABLES 2 B A3 4.460% 05/17/2027 DD 09/28/22 SEC ID: 65480JAC4	99.9760	168,723.934	168,705.00	168,683.44	0.18%	-21.56
NISSAN AUTO RECEIVABLES 2 B A4 4.450% 11/15/2029 DD 09/28/22 SEC ID: 65480JAD2	99.7980	225,000.000	222,045.46	224,545.50	0.23%	2,500.04
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 04/15/2027 DD 01/24/24 SEC ID: 65481CAD6	100.4660	105,000.000	104,993.21	105,489.30	0.11%	496.09

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Asset Detail
by Asset Type
12/31/2024

WELLNGTON IG FI 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
NORTH CAROLINA ST HSG FIN AGY 6.000% 07/01/2053 DD 12/13/22 SEC ID: 658207T88	105.9410	135,000.000	144,767.63	143,020.35	0.15%	-1,747.28
NORTHERN TRUST CORP 1.950% 05/01/2030 DD 05/01/20 SEC ID: 665859AV6	86.3260	300,000.000	271,566.18	258,978.00	0.27%	-12,588.18
NORTHROP GRUMMAN CORP 5.050% 11/15/2040 DD 11/08/10 SEC ID: 666807BD3	94.0800	190,000.000	192,472.20	178,752.00	0.19%	-13,720.20
NUTRIEN LTD 4.900% 03/27/2028 DD 03/27/23 SEC ID: 67077MBA5	99.9630	35,000.000	34,957.76	34,987.05	0.04%	29.29
O'REILLY AUTOMOTIVE INC 4.700% 06/15/2032 DD 06/15/22 SEC ID: 67103HAL1	96.7670	55,000.000	54,863.45	53,221.85	0.06%	-1,641.60
OHA CREDIT PARTN 13A B1R2 144A VAR RT 10/21/2037 DD 09/10/24 SEC ID: 67110NBF1	100.6934	475,000.000	478,554.93	478,293.65	0.50%	-261.28
OHIO ST AIR QUALITY DEV AUTH VAR RT 11/01/2039 DD 06/02/22 SEC ID: 677525WV5	100.8390	30,000.000	30,000.00	30,251.70	0.03%	251.70
OMNICOM GROUP INC 5.300% 11/01/2034 DD 08/02/24 SEC ID: 681919BG0	98.6640	275,000.000	274,122.12	271,326.00	0.28%	-2,796.12
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20 SEC ID: 68389XBV6	90.3250	110,000.000	95,353.78	99,357.50	0.10%	4,003.72
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	88.0120	250,000.000	219,407.90	220,030.00	0.23%	622.10
OREGON ST SCH BRDS ASSN SHORT- 5.550% 06/30/2028 DD 10/31/02 SEC ID: 686053BN8	101.5690	224,035.929	224,932.88	227,551.05	0.24%	2,618.17

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 5.650% 05/15/2028 DD 05/31/23 SEC ID: 69047QAB8	101.4210	70,000.000	69,987.49	70,994.70	0.07%	1,007.21
PNC BANK NA 2.700% 10/22/2029 DD 10/22/19 SEC ID: 69349LAS7	89.7140	275,000.000	255,614.67	246,713.50	0.26%	-8,901.17
PACIFIC GAS AND ELECTRIC CO 5.900% 06/15/2032 DD 06/08/22 SEC ID: 694308KG1	102.6730	225,000.000	225,685.85	231,014.25	0.24%	5,328.40
PENSKE TRUCK LEASING CO L 144A 5.550% 05/01/2028 DD 03/29/23 SEC ID: 709599BT0	101.5070	215,000.000	215,346.42	218,240.05	0.23%	2,893.63
PHILADELPHIA PA AUTH FOR INDL 3.964% 04/15/2026 DD 12/19/12 SEC ID: 71783DAD7	99.3490	150,000.000	149,746.94	149,023.50	0.15%	-723.44
PHILADELPHIA PA REDEV AUTH 5.239% 09/01/2034 DD 05/25/23 SEC ID: 717868HQ9	99.7420	330,000.000	327,664.97	329,148.60	0.34%	1,483.63
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	93.8220	275,000.000	263,090.75	258,010.50	0.27%	-5,080.25
PHILLIPS 66 1.300% 02/15/2026 DD 11/18/20 SEC ID: 718546AZ7	96.3550	200,000.000	194,628.87	192,710.00	0.20%	-1,918.87
PORSCHE FINANCIAL A 2A A3 144A 5.790% 01/22/2029 DD 11/10/23 SEC ID: 732916AD3	100.8500	100,000.000	99,994.89	100,850.00	0.10%	855.11
PORT AUTH OF NEW YORK & NEW JE 5.072% 07/15/2053 DD 06/14/23 SEC ID: 73358XJB9	94.5860	70,000.000	70,000.00	66,210.20	0.07%	-3,789.80
PORT OF OAKLAND CA 2.099% 05/01/2030 DD 12/03/20 SEC ID: 735000TS0	86.7170	321,051.314	288,669.04	278,406.07	0.29%	-10,262.97

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRESIDENT AND FELLOWS OF HARVA 4.609% 02/15/2035 DD 03/12/24 SEC ID: 740816AR4	97.1000	210,000.000	210,000.00	203,910.00	0.21%	-6,090.00
PRINCIPAL FINANCIAL GROUP INC 3.700% 05/15/2029 DD 05/10/19 SEC ID: 74251VAR3	95.2400	250,000.000	243,928.42	238,100.00	0.25%	-5,828.42
PROGRESS RESIDENTI SFR1 A 144A 1.052% 04/17/2038 DD 02/26/21 SEC ID: 74331FAA9	96.9330	197,971.175	179,771.22	191,899.40	0.20%	12,128.18
PROGRESS RESIDENTI SFR5 A 144A 4.451% 06/17/2039 DD 06/23/22 SEC ID: 74332YAA7	98.6930	96,250.298	95,712.91	94,992.31	0.10%	-720.60
PROGRESS RESIDENTI SFR6 A 144A 4.451% 07/20/2039 DD 08/11/22 SEC ID: 74334DAA1	98.4650	318,898.215	318,887.24	314,003.13	0.33%	-4,884.11
PUBLIC SERVICE ELECTRIC AND GA 3.100% 03/15/2032 DD 03/11/22 SEC ID: 74456QCJ3	88.5490	250,000.000	234,631.41	221,372.50	0.23%	-13,258.91
QUALCOMM INC 2.150% 05/20/2030 DD 05/08/20 SEC ID: 747525BK8	87.7530	325,000.000	284,840.21	285,197.25	0.30%	357.04
QUEST DIAGNOSTICS INC 2.800% 06/30/2031 DD 05/13/20 SEC ID: 74834LBC3	86.7750	250,000.000	216,745.68	216,937.50	0.23%	191.82
COOPERATIEVE RABOBANK UA 144A VAR RT 02/28/2029 DD 02/28/23 SEC ID: 74977RDS0	101.3210	250,000.000	250,000.00	253,302.50	0.26%	3,302.50
REALTY INCOME CORP 5.625% 10/13/2032 DD 10/13/22 SEC ID: 756109BP8	102.1980	230,000.000	229,771.46	235,055.40	0.24%	5,283.94

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REGIONS FINANCIAL CORP 1.800% 08/12/2028 DD 08/12/21 SEC ID: 7591EPAT7	89.0650	300,000.000	276,874.22	267,195.00	0.28%	-9,679.22
REPUBLIC SERVICES INC 5.000% 04/01/2034 DD 03/28/23 SEC ID: 760759BC3	97.5620	225,000.000	225,179.86	219,514.50	0.23%	-5,665.36
RGA GLOBAL FUNDING 144A 5.500% 01/11/2031 DD 01/11/24 SEC ID: 76209PAD5	101.0640	125,000.000	124,558.13	126,330.00	0.13%	1,771.87
ROCHE HOLDINGS INC 144A 4.985% 03/08/2034 DD 03/08/24 SEC ID: 771196CL4	99.0730	250,000.000	251,814.89	247,682.50	0.26%	-4,132.39
ROYAL BANK OF CANADA 3.875% 05/04/2032 DD 04/14/22 SEC ID: 78016FZQ0	91.9940	250,000.000	242,086.06	229,985.00	0.24%	-12,101.06
RUTGERS NJ ST UNIV 2.681% 05/01/2046 DD 08/18/20 SEC ID: 783186UV9	66.0920	220,000.000	163,635.40	145,402.40	0.15%	-18,233.00
SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20 SEC ID: 785592AX4	96.8660	275,000.000	263,434.61	266,381.50	0.28%	2,946.89
SANTANDER DRIVE AUTO RECEI 3 B 4.130% 08/16/2027 DD 05/18/22 SEC ID: 80285UAE1	99.8330	87,386.107	87,381.09	87,240.17	0.09%	-140.92
SCHLUMBERGER INVESTMENT SA 4.500% 05/15/2028 DD 05/15/23 SEC ID: 806854AK1	99.2150	140,000.000	139,815.17	138,901.00	0.14%	-914.17
SMITH & NEPHEW PLC 5.400% 03/20/2034 DD 03/20/24 SEC ID: 83192PAD0	99.2350	75,000.000	74,784.93	74,426.25	0.08%	-358.68
STARBUCKS CORP 2.250% 03/12/2030 DD 03/12/20 SEC ID: 855244AW9	87.6960	220,000.000	192,604.78	192,931.20	0.20%	326.42

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 4.800% 02/15/2033 DD 02/16/23 SEC ID: 855244BF5	97.7710	100,000.000	99,834.35	97,771.00	0.10%	-2,063.35
STATE STREET CORP VAR RT 05/13/2033 DD 05/13/22 SEC ID: 857477BU6	95.2570	40,000.000	40,000.00	38,102.80	0.04%	-1,897.20
STATE STREET CORP VAR RT 11/21/2029 DD 11/21/23 SEC ID: 857477CF8	102.7750	200,000.000	200,000.00	205,550.00	0.21%	5,550.00
STRYKER CORP 1.950% 06/15/2030 DD 06/04/20 SEC ID: 863667AY7	85.9640	320,000.000	273,213.59	275,084.80	0.29%	1,871.21
SUTTER HEALTH 5.164% 08/15/2033 DD 06/08/23 SEC ID: 86944BAK9	99.2740	350,000.000	347,170.73	347,459.00	0.36%	288.27
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	104.1670	225,000.000	239,242.18	234,375.75	0.24%	-4,866.43
T-MOBILE USA INC 5.750% 01/15/2034 DD 09/14/23 SEC ID: 87264ADC6	102.5570	280,000.000	279,637.69	287,159.60	0.30%	7,521.91
TAKEDA PHARMACEUTICAL CO LTD 5.300% 07/05/2034 DD 07/05/24 SEC ID: 874060BK1	99.0850	275,000.000	274,270.05	272,483.75	0.28%	-1,786.30
TAMPA ELECTRIC CO 4.900% 03/01/2029 DD 01/30/24 SEC ID: 875127BM3	99.9290	115,000.000	115,190.44	114,918.35	0.12%	-272.09
TARGA RESOURCES CORP 4.200% 02/01/2033 DD 04/06/22 SEC ID: 87612GAA9	90.8620	295,000.000	266,467.04	268,042.90	0.28%	1,575.86
TEXAS ST 4.684% 10/01/2030 DD 08/29/23 SEC ID: 882724T98	100.3950	150,000.000	150,000.00	150,592.50	0.16%	592.50

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEXAS ST 4.680% 10/01/2031 DD 08/29/23 SEC ID: 882724U21	99.9630	135,000.000	135,000.00	134,950.05	0.14%	-49.95
TEXTRON INC 3.000% 06/01/2030 DD 03/17/20 SEC ID: 883203CB5	89.8990	225,000.000	208,163.88	202,272.75	0.21%	-5,891.13
TORONTO-DOMINION BANK/THE 3.200% 03/10/2032 DD 03/10/22 SEC ID: 89114TZV7	87.3910	275,000.000	255,429.05	240,325.25	0.25%	-15,103.80
TOWD POINT MORTGAGE 1 A1 144A VAR RT 07/25/2062 DD 07/01/22 SEC ID: 89170VAA6	93.6670	291,094.699	279,104.20	272,659.67	0.28%	-6,444.53
TOWD POINT MORTGAGE 1 A1 144A VAR RT 01/25/2058 DD 02/01/18 SEC ID: 89176EAA8	98.3540	131,033.356	130,052.22	128,876.55	0.13%	-1,175.67
TOWD POINT MORTGAGE 5 A1 144A VAR RT 07/25/2058 DD 09/01/18 SEC ID: 89176VAA0	95.0010	128,957.841	126,633.49	122,511.24	0.13%	-4,122.25
TOYOTA AUTO RECEIVABLES 2 C A4 3.770% 02/15/2028 DD 08/16/22 SEC ID: 89231CAE7	98.7930	225,000.000	219,469.22	222,284.25	0.23%	2,815.03
TOYOTA MOTOR CREDIT CORP 5.100% 03/21/2031 DD 03/21/24 SEC ID: 89236TLZ6	100.3080	260,000.000	259,931.31	260,800.80	0.27%	869.49
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18 SEC ID: 89352HAW9	97.6170	250,000.000	250,143.43	244,042.50	0.25%	-6,100.93
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	102.5030	225,000.000	233,392.12	230,631.75	0.24%	-2,760.37

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 2.250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	85.8620	300,000.000	271,085.48	257,586.00	0.27%	-13,499.48
TUCSON ELECTRIC POWER CO 5.200% 09/15/2034 DD 08/09/24 SEC ID: 898813AW0	98.2080	280,000.000	282,949.64	274,982.40	0.29%	-7,967.24
UBS COMMERCIAL MORTGAGE C4 A4 3.563% 10/15/2050 DD 10/01/17 SEC ID: 90276RBE7	94.4690	215,000.000	211,235.35	203,108.35	0.21%	-8,127.00
UPMC 5.035% 05/15/2033 DD 04/12/23 SEC ID: 90320WAG8	98.2710	338,000.000	340,457.97	332,155.98	0.35%	-8,301.99
UL SOLUTIONS INC 144A 6.500% 10/20/2028 DD 10/20/23 SEC ID: 903731AA5	103.9710	105,000.000	104,888.65	109,169.55	0.11%	4,280.90
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EB0	86.7850	280,000.000	294,139.90	242,998.00	0.25%	-51,141.90
UNITED RENTALS NORTH AMER 144A 6.000% 12/15/2029 DD 11/30/22 SEC ID: 911365BQ6	100.9510	250,000.000	251,580.09	252,377.50	0.26%	797.41
US BANCORP 3.000% 07/30/2029 DD 07/29/19 SEC ID: 91159HHW3	91.6450	275,000.000	261,639.31	252,023.75	0.26%	-9,615.56
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20 SEC ID: 912810SN9	47.5000	2,200,000.000	1,473,277.78	1,045,000.00	1.09%	-428,277.78
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20 SEC ID: 912810SP4	48.8560	1,025,000.000	707,669.84	500,774.00	0.52%	-206,895.84
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20 SEC ID: 912810SR0	60.2150	1,350,000.000	1,004,261.95	812,902.50	0.84%	-191,359.45

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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 3.875% 02/15/2043 DD 02/15/23 SEC ID: 912810TQ1	88.3280	480,000.000	463,469.27	423,974.40	0.44%	-39,494.87
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23 SEC ID: 912810TR9	81.4300	375,000.000	355,922.89	305,362.50	0.32%	-50,560.39
U S TREASURY BOND 4.500% 11/15/2054 DD 11/15/24 SEC ID: 912810UE6	95.5160	390,000.000	376,561.65	372,512.40	0.39%	-4,049.25
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21 SEC ID: 91282CBJ9	89.8400	1,680,000.000	1,527,519.76	1,509,312.00	1.57%	-18,207.76
U S TREASURY NOTE 1.250% 08/15/2031 DD 08/15/21 SEC ID: 91282CCS8	81.6020	1,000,000.000	838,294.48	816,020.00	0.85%	-22,274.48
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	97.1090	360,000.000	351,506.04	349,592.40	0.36%	-1,913.64
U S TREASURY NOTE 4.000% 07/31/2030 DD 07/31/23 SEC ID: 91282CHR5	97.8910	575,000.000	552,417.49	562,873.25	0.58%	10,455.76
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24 SEC ID: 91282CJZ5	95.7540	1,005,000.000	958,774.84	962,327.70	1.00%	3,552.86
UNITEDHEALTH GROUP INC 2.950% 10/15/2027 DD 10/25/17 SEC ID: 91324PDE9	95.7190	250,000.000	244,878.02	239,297.50	0.25%	-5,580.52
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	101.5900	65,000.000	64,931.61	66,033.50	0.07%	1,101.89
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22 SEC ID: 92212WAD2	105.5990	200,000.000	199,034.45	211,198.00	0.22%	12,163.55

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

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

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 SEC ID: 92343VEU4	95.9450	250,000.000	245,981.68	239,862.50	0.25%	-6,119.18
VERUS SECURITIZATION 5 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 924921AA7	93.4550	300,093.102	293,811.60	280,452.01	0.29%	-13,359.59
VOLKSWAGEN AUTO LOAN ENHA 1 A3 4.630% 07/20/2029 DD 11/26/24 SEC ID: 92868RAD0	100.1990	165,000.000	164,984.76	165,328.35	0.17%	343.59
VOYA FINANCIAL INC 3.650% 06/15/2026 DD 06/13/16 SEC ID: 929089AB6	98.3200	220,000.000	217,421.88	216,304.00	0.22%	-1,117.88
VOYA CLO 2014-4 L 4A A2RA 144A VAR RT 07/14/2031 DD 07/16/18 SEC ID: 92914RBA9	100.2396	300,000.000	294,131.55	300,718.80	0.31%	6,587.25
WASTE MANAGEMENT INC 4.950% 07/03/2031 DD 07/03/24 SEC ID: 94106LBY4	100.1160	300,000.000	300,056.96	300,348.00	0.31%	291.04
WELLS FARGO COMMERCIAL RB1 A5 3.635% 03/15/2050 DD 03/01/17 SEC ID: 95000TBS4	95.6560	375,000.000	369,306.35	358,710.00	0.37%	-10,596.35
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19 SEC ID: 95000U2F9	97.6820	525,000.000	505,540.37	512,830.50	0.53%	7,290.13
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20 SEC ID: 95000U2J1	88.1940	425,000.000	371,333.71	374,824.50	0.39%	3,490.79
WEST VIRGINIA ST ECON DEV AUTH VAR RT 12/01/2042 DD 06/01/22 SEC ID: 95648VBM0	100.0430	355,000.000	355,000.00	355,152.65	0.37%	152.65

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WELLNGTON IG FI PI 2 - [redacted]

Asset Detail
by Asset Type
12/31/2024

Report ID: GL8013
Base Currency: USD
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	102.1480	25,000.000	24,941.27	25,537.00	0.03%	595.73
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	96.2690	255,000.000	264,261.62	245,485.95	0.26%	-18,775.67
WILLIS NORTH AMERICA INC 5.350% 05/15/2033 DD 05/17/23 SEC ID: 970648AM3	99.3780	250,000.000	241,141.41	248,445.00	0.26%	7,303.59
WISCONSIN ST GEN FUND ANNUAL A 4.346% 05/01/2029 DD 02/16/23 SEC ID: 977100HW9	99.0450	80,000.000	80,000.00	79,236.00	0.08%	-764.00
WORLD OMNI AUTO RECEIVABL D A3 5.790% 02/15/2029 DD 11/08/23 SEC ID: 98164DAD9	101.7550	450,000.000	453,720.70	457,897.50	0.48%	4,176.80
ZOETIS INC 2.000% 05/15/2030 DD 05/12/20 SEC ID: 98978VAS2	86.0730	320,000.000	273,549.61	275,433.60	0.29%	1,883.99
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 SEC ID: NABK7K1Y1	94.0303	200,000.000	192,937.91	188,060.61	0.20%	-4,877.30
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		144,587,612.198	98,593,727.53	95,187,651.06	98.91%	-3,406,076.47
TOTAL FIXED INCOME SECURITIES		144,587,612.198	98,593,727.53	95,187,651.06	98.91%	-3,406,076.47
TOTAL ASSETS - BASE:		144,743,196.468	99,642,494.31	96,236,417.84	100.00%	-3,406,076.47

2024 Authorized Contributions

Jurisdiction	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
Total	**$ 4,835,568**	**$ 19,737,460**	**$ 11,318,222**	**$ 35,891,250**

*2024 approved contribution accrual under MPUC Order in Docket E002/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-24-394

Dated this 1st day of April 2025

/s/

_____

Christine Schwartz
Regulatory Administrator

#	First Name	Last Name	Email	Organization	Agency	Address	Delivery Method	Alternate Delivery Method	View Trade Secret	Service List Name
1	Sigurd W.	Anderson	mariner4anderson@gmail.com	Engineering Lab Design		30910 716th St Lake City MN, 55041 United States	Electronic Service		No	M-24-394
2	James J.	Bertrand	james.bertrand@stinson.com	STINSON LLP		50 S 6th St Ste 2600 Minneapolis MN, 55402 United States	Electronic Service		No	M-24-394
3	Matthew	Brodin	mbrodin@allete.com	Minnesota Power		30 West Superior Street Duluth MN, 55802 United States	Electronic Service		No	M-24-394
4	James	Canaday	james.canaday@ag.state.mn.us		Office of the Attorney General - Residential Utilities Division	Suite 1400 445 Minnesota St. St. Paul MN, 55101 United States	Electronic Service		No	M-24-394
5	John	Coffman	john@johncoffman.net	AARP		871 Tuxedo Blvd. St, Louis MO, 63119-2044 United States	Electronic Service		No	M-24-394
6	Generic	Commerce Attorneys	commerce.attorneys@ag.state.mn.us		Office of the Attorney General - Department of Commerce	445 Minnesota Street Suite 1400 St. Paul MN, 55101 United States	Electronic Service		Yes	M-24-394
7	George	Crocker	gwillc@nawo.org	North American Water Office		5093 Keats Avenue Lake Elmo MN, 55042 United States	Electronic Service		No	M-24-394
8	Christopher	Droske	christopher.droske@minneapolismn.gov	Northern States Power Company dba Xcel Energy-Elec		661 5th Ave N Minneapolis MN, 55405 United States	Electronic Service		No	M-24-394
9	Kristen	Eide Tollefson	healingsystems69@gmail.com	R-CURE		28477 N Lake Ave Frontenac MN, 55026-1044 United States	Electronic Service		No	M-24-394
10	John	Farrell	jfarrell@ilsr.org	Institute for Local Self-Reliance		2720 E. 22nd St Institute for Local Self-Reliance Minneapolis MN, 55406 United States	Electronic Service		No	M-24-394
11	Sharon	Ferguson	sharon.ferguson@state.mn.us		Department of Commerce	85 7th Place E Ste 280 Saint Paul MN, 55101-2198 United States	Electronic Service		No	M-24-394
12	Thomas P.	Harlan	harlan@mdh-law.com	Madigan, Dahl & Harlan, P.A.		222 South Ninth Street Suite 3150 Minneapolis MN, 55402 United States	Electronic Service		No	M-24-394
13	Matthew B	Harris	matt.b.harris@xcelenergy.com	XCEL ENERGY		401 Nicollet Mall FL 8 Minneapolis	Electronic Service		No	M-24-394

#	First Name	Last Name	Email	Organization	Agency	Address	Delivery Method	Alternate Delivery Method	View Trade Secret	Service List Name
						MN, 55401 United States				
14	Adam	Heinen	aheinen@dakotaelectric.com	Dakota Electric Association		4300 220th St W Farmington MN, 55024 United States	Electronic Service		No	M-24-394
15	Michael	Hoppe	lu23@ibew23.org	Local Union 23, I.B.E.W.		445 Etna Street Ste. 61 St. Paul MN, 55106 United States	Electronic Service		No	M-24-394
16	Alan	Jenkins	aj@jenkinsatlaw.com	Jenkins at Law		2950 Yellowtail Ave. Marathon FL, 33050 United States	Electronic Service		No	M-24-394
17	Richard	Johnson	rick.johnson@lawmoss.com	Moss & Barnett		150 S. 5th Street Suite 1200 Minneapolis MN, 55402 United States	Electronic Service		No	M-24-394
18	Sarah	Johnson Phillips	sjphillips@stoel.com	Stoel Rives LLP		33 South Sixth Street Suite 4200 Minneapolis MN, 55402 United States	Electronic Service		No	M-24-394
19	Peder	Larson	plarson@larkinhoffman.com	Larkin Hoffman Daly & Lindgren, Ltd.		8300 Norman Center Drive Suite 1000 Bloomington MN, 55437 United States	Electronic Service		No	M-24-394
20	Philip	Mahowald	pmahowald@thejacobsonlawgroup.com	Jacobson Law Group		180 East Fifth Street Suite 940 St. Paul MN, 55101 United States	Electronic Service		No	M-24-394
21	Kavita	Maini	kmaini@wi.rr.com	KM Energy Consulting, LLC		961 N Lost Woods Rd Oconomowoc WI, 53066 United States	Electronic Service		No	M-24-394
22	Joseph	Meyer	joseph.meyer@ag.state.mn.us		Office of the Attorney General - Residential Utilities Division	Bremer Tower, Suite 1400 445 Minnesota Street St Paul MN, 55101-2131 United States	Electronic Service		No	M-24-394
23	Stacy	Miller	stacy.miller@minneapolismn.gov	City of Minneapolis		350 S. 5th Street Room M 301 Minneapolis MN, 55415 United States	Electronic Service		No	M-24-394
24	David	Moeller	dmoeller@allete.com	Minnesota Power			Electronic Service		No	M-24-394
25	Andrew	Moratzka	andrew.moratzka@stoel.com	Stoel Rives LLP		33 South Sixth St Ste 4200 Minneapolis MN, 55402 United States	Electronic Service		No	M-24-394
26	David	Niles	david.niles@avantenergy.com	Minnesota Municipal Power Agency		220 South Sixth Street Suite 1300	Electronic Service		No	M-24-394

#	First Name	Last Name	Email	Organization	Agency	Address	Delivery Method	Alternate Delivery Method	View Trade Secret	Service List Name
						Minneapolis MN, 55402 United States				
27	Jeff	O'Neill	jeff.oneill@ci.monticello.mn.us	City of Monticello		505 Walnut Street Suite 1 Monticelllo MN, 55362 United States	Electronic Service		No	M-24-394
28	Carol A.	Overland	overland@legalectric.org	Legalectric - Overland Law Office		1110 West Avenue Red Wing MN, 55066 United States	Electronic Service		No	M-24-394
29	Generic Notice	Residential Utilities Division	residential.utilities@ag.state.mn.us		Office of the Attorney General - Residential Utilities Division	1400 BRM Tower 445 Minnesota St St. Paul MN, 55101-2131 United States	Electronic Service		Yes	M-24-394
30	Kevin	Reuther	kreuther@mncenter.org	MN Center for Environmental Advocacy		26 E Exchange St, Ste 206 St. Paul MN, 55101-1667 United States	Electronic Service		No	M-24-394
31	Christine	Schwartz	regulatory.records@xcelenergy.com	Xcel Energy		414 Nicollet Mall FL 7 Minneapolis MN, 55401-1993 United States	Electronic Service		Yes	M-24-394
32	Jessie	Seim	jessie.seim@piic.org	Prairie Island Indian Community		5636 Sturgeon Lake Rd Welch MN, 55089 United States	Electronic Service		No	M-24-394
33	Will	Seuffert	will.seuffert@state.mn.us		Public Utilities Commission	121 7th Pl E Ste 350 Saint Paul MN, 55101 United States	Electronic Service		Yes	M-24-394
34	Ken	Smith	ken.smith@districtenergy.com	District Energy St. Paul Inc.		76 W Kellogg Blvd St. Paul MN, 55102 United States	Electronic Service		No	M-24-394
35	Byron E.	Starns	byron.starns@stinson.com	STINSON LLP		50 S 6th St Ste 2600 Minneapolis MN, 55402 United States	Electronic Service		No	M-24-394
36	Lauren	Steinhaeuser	lauren.steinheauser@xcelenergy.com	Northern States Power Company dba Xcel Energy		414 Nicollet Mall, 401-08 Minneapolis MN, 55401 United States	Electronic Service		No	M-24-394
37	James M	Strommen	jstrommen@kennedy-graven.com	Kennedy & Graven, Chartered		150 S 5th St Ste 700 Minneapolis MN, 55402 United States	Electronic Service		No	M-24-394
38	Eric	Swanson	eswanson@winthrop.com	Winthrop & Weinstine		225 S 6th St Ste 3500 Capella Tower Minneapolis MN, 55402-4629 United States	Electronic Service		No	M-24-394
39	Carla	Vita	carla.vita@state.mn.us	MN DEED		Great Northern	Electronic Service		No	M-24-394

#	First Name	Last Name	Email	Organization	Agency	Address	Delivery Method	Alternate Delivery Method	View Trade Secret	Service List Name
						Building 12th Floor 180 East Fifth Street St. Paul MN, 55101 United States				
40	Joseph	Windler	jwindler@winthrop.com	Winthrop & Weinstine		225 South Sixth Street, Suite 3500 Minneapolis MN, 55402 United States	Electronic Service		No	M-24-394
41	Kurt	Zimmerman	kwz@ibew160.org	Local Union #160, IBEW		2909 Anthony Ln St Anthony Village MN, 55418-3238 United States	Electronic Service		No	M-24-394
42	Patrick	Zomer	pat.zomer@lawmoss.com	Moss & Barnett PA		150 S 5th St #1200 Minneapolis MN, 55402 United States	Electronic Service		No	M-24-394