414 Nicollet Mall
Minneapolis, MN 55401

December 1, 2020

—Via Electronic Filing—

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

RE: PETITION
2022-2024 TRIENNIAL NUCLEAR PLANT DECOMMISSIONING STUDY & ASSUMPTIONS
DOCKET NO. E002/M-20-___

Dear Mr. Seuffert:

Northern States Power Company, doing business as Xcel Energy, submits a Petition for approval of our 2022-2024 Triennial Nuclear Decommissioning Study & Assumptions, along with supporting materials.

We have electronically filed this Petition and supporting materials with the Minnesota Public Utilities Commission, and copies have been served on the parties on the attached service list. In addition, a one-page summary of the filing has been provided to persons on the attached service lists. The one-page summary provided also contains directions on how to access an electronic copy of the full filing via the Commission's website. Please contact me at (612) 330-6270 or allen.krug@xcelenergy.com or Laurie Wold at (612) 330-5510 or laurie.j.wold@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

ALLEN D. KRUG
ASSOCIATE VICE PRESIDENT
STATE REGULATORY POLICY

Enclosures
c: Service Lists

STATE OF MINNESOTA
BEFORE THE
MINNESOTA PUBLIC UTILITIES COMMISSION

Katie J. Sieben	Chair
Valerie Means	Commissioner
Matthew Schuerger	Commissioner
Joseph K. Sullivan	Commissioner
John A. Tuma	Commissioner

IN THE MATTER OF THE PETITION OF NORTHERN STATES POWER COMPANY FOR APPROVAL OF THE 2022 - 2024 TRIENNIAL NUCLEAR DECOMMISSIONING STUDY & ASSUMPTIONS

DOCKET NO. E002/M-20-___

PETITION

OVERVIEW

Pursuant to Minn. Stat. § 216B.11 and § 216B.2445 and Minn. R. 7825.0500 through 7825.0800, and prior Minnesota Public Utilities Commission (Commission) Orders, Northern States Power Company, doing business as Xcel Energy (Company), submits our Petition for approval of the 2022-2024 Nuclear Decommissioning Study and Assumptions.

The objective of a decommissioning docket is to arrive at a reasonable cost estimate for decontamination and removal of nuclear facilities at the end of their operating lives and to set an accrual to accumulate funds sufficient to pay those decommissioning costs. To meet that objective, in this Petition, we propose a change to our annual accrual designed to result in the accrual of funds necessary to decommission the Company's nuclear fleet.

This triennial filing is unique in two ways. First, it follows our June 2020 Supplemental Filing to the 2019 Integrated Resource Plan (2019 IRP Supplement) in Docket No. E002/RP-19-368, in which we discuss the Company's long-term carbon reduction goals. In particular, our Preferred Plan in the 2019 IRP Supplement includes a 10-year extension of our license to operate the Monticello plant, moving the planned retirement date from 2030 to 2040. If approved, this extension would affect our accrual calculation by extending the time for collecting an accrual during the plant's operation while allowing the Nuclear Decommissioning Trust (NDT) to earn returns during the 10 additional years of operation. Because the extension has

not yet been approved, however—and recognizing there are many regulatory hurdles both at the state and federal levels required for extending operation of the Monticello plant—we have analyzed, but do not propose, potential accruals that account for the extended operation.

Second, this filing follows the decision on our 2020 Stay Out Request. [1] In that docket, the Commission authorized the Company to defer the increase in the accrual that arose out of the 2017 Nuclear Decommissioning Trust Triennial filing (2017 Filing)[2] from January 1, 2020 to January 1, 2021. It also is being filed shortly after the Company filed its 2020 Multi-Year Rate Plan (MYRP), [3] and prior to the Commission's consideration of our 2021 Rate Case Stay Out Request.[4] If the 2021 Stay Out Request is approved (and the MYRP is withdrawn), any increase to the NDT accrual arising out of the 2017 Filing would be postponed until January 1, 2022. (As noted in our November 2, 2020 Reply Comments in Docket No. E002/M-20-743, a one-year delay in increasing the accrual from its current $14 million level would increase the accrual proposed in this Petition by only $1.28 million annually.) If the 2021 Stay Out Request is not approved and the MYRP proceeds, we would update the MYRP for the NDT changes in Rebuttal Testimony.

In compliance with the Commission's January 7, 2019 Order on our 2017 Nuclear Decommissioning Trust Triennial filing (2017 Filing) in Docket No. E002/M-17-828, we have analyzed several decommissioning scenarios and calculated a number of different accruals as part of this filing. The resulting range of possible changes to the accrual runs from an $8.6 million decrease to a $207.5 million increase. However, in general, when compared to the 2017 Filing and using the same assumptions regarding decommissioning alternatives and operating lives, calculated accruals have increased modestly. For example, if we assume that immediate decommissioning will occur following the end of each current plant license (consistent with our 2014 and 2017 Filings), the accrual for 2022 would increase from $27.4 million to approximately $31.4 million.

As discussed below—absent other material intervening events—we believe it is appropriate to increase the accrual to $31.4 million beginning in 2022. Specifically,

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[1] See Commission's March 13, 2020 ORDER in Docket No. E002/M-19-688.
[2] *See* Commission' January 7, 2019 ORDER in Docket No. E002/M-17-828.
[3] IN THE MATTER OF XCEL ENERGY'S APPLICATION FOR AUTHORITY TO INCREASE ELECTRIC RATES, Docket No. E002/GR-20-723 (November 2, 2020).
[4] PETITION FOR APPROVAL OF 2021 TRUE-UP MECHANISMS, Docket No. E002/M-20-743 (October 1, 2020). Note: The Company's 2021 Stay Out Request was initially filed on September 15, 2020, as part of the Company's Response and Petition in the COVID-19 Relief & Recovery dockets (Docket Nos. E,G999/CI-20-492; E,G002/M-20-716). On October 1, 2020 it was given its own docket – Docket No. E002/M-20-743.

the long-term real interest rates (Treasury rate in excess of average future inflation, measured by the rate on Treasury Inflation Protection Securities (TIPS)) is a fundamental building block for the forward-looking return forecast. That rate is lower today than it was in 2017 as a result of a decline in real interest rates. As a result, our current projections show lower long-term investment growth in the future than our projections in the 2017 Filing. This change in our projections is consistent with the investment industry as a whole. Given the very long duration of the NDT and decommissioning process, even modest changes in forward-looking expected return assumptions can have a substantial effect on the accrual. For these reasons, we believe increasing the accrual is appropriate and reasonable.

Based on the above, the Company respectfully requests the Commission:

- Approve our decommissioning study and assumptions as compliant with the Company's obligations under Minnesota statutes, Commission rules, and prior precedent;
- Approve an accrual of $31,368,901 effective in 2022 to meet the needs of the Company's 60-year spent fuel scenario, with no recasking of the fuel, for 2022 through 2024 while strategic decisions about the future of our nuclear units are decided in our 2019 IRP;
- Approve an annual accrual of $0.7 million for end-of-life (EOL) nuclear fuel for the calendar year 2022 through 2024; and
- Approve the current asset allocation for the NDT.

Our Petition is organized as follows:

Sections I through IV – *General filing information*

V. COMPANY PROPOSAL
VI. REQUIRED DECOMMISSIONING INFORMATION
  A. Scenarios Evaluated
  B. Primary Factors Changed Since 2017 Filing
  C. Trust Structure & Investment Strategy
  D. Current Fund Balances
VII. EFFECT OF CHANGE UPON THE COMPANY'S REVENUE
VIII. EOL NUCLEAR FUEL
IX. PREMATURE RISK INVESTIGATION
X. ASSET RETIREMENT OBLIGATION

Supporting Schedules

A	Cost Estimate Summary
B	Escalation Analysis
C	Portfolio Analysis
D	Qualified Trust Statements
E	Decommissioning Accrual Analysis
F	Customer Rate Impact Calculation
G	EOL Accrual
H	Premature Risk Investigation
I	Asset Retirement Obligation
J	Decommissioning Cost Analysis for the Monticello Nuclear Generating Plant
K	Decommissioning Cost Analysis for the Prairie Island Nuclear Generating Plant
L	Decommissioning Cost Analysis for the Monticello Nuclear Generating Plant with a 10-year Operating Life Extension

I. SUMMARY OF FILING

A one-paragraph summary of the filing accompanies this Petition pursuant to Minn. R. 7829.1300, subp. 1.

II. SERVICE ON OTHER PARTIES

Pursuant to Minn. Stat. § 216.17, subd.3, the Company has electronically filed this document. A summary of the filing has been served on all parties on the attached service list.

III. GENERAL FILING INFORMATION

Pursuant to Minn. R. 7825.3200, 7825.3500, and 7829.1300, subp. 3. the Company provides the following required information:

A. Name, Address, and Telephone Number of Utility

Northern States Power Company
Xcel Energy
414 Nicollet Mall
Minneapolis, MN 55401
(612) 330-5500

B. Name, Address, and Telephone Number of Utility Attorney

Matt B. Harris
Lead Assistant General Counsel
Xcel Energy
414 Nicollet Mall, 401 – 8th Floor
Minneapolis, MN 55401
(612) 330-7641

C. Date of Filing

This Petition is being filed on December 1, 2020.

D. Statute Controlling Schedule for Processing the Filing

Under Minn. R. 7829.0100, subp. 11, this request for approval of decommissioning accrual is a "miscellaneous" filing because no determination of the Company's general revenue requirements is necessary. There is no specific statute that prescribes the amount of time the Commission has to rule on this Petition.

E. Utility Employee Responsible for the Filing

Allen D. Krug
A.V.P. of Minnesota State Regulatory Policy
Xcel Energy
414 Nicollet Mall, 401 – 7th Floor
Minneapolis, MN 55401
(612) 330-6270

IV. MISCELLANEOUS INFORMATION

Pursuant to Minn. R. 7829.0700, subpt. 2, the Company requests that the following persons be placed on the Commission's official service list for this matter:

Matt B. Harris
Lead Assistant General Counsel
Xcel Energy
414 Nicollet Mall, 401 - 8th Floor
Minneapolis, MN 55401
matt.b.harris@xcelenergy.com

Lynnette Sweet
Regulatory Administrator
Xcel Energy
414 Nicollet Mall, 401 - 7th Floor
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regulatory.records@xcelenergy.com

Any information requests in this proceeding should be submitted to Ms. Sweet at the Regulatory Records email address above.

V. COMPANY PROPOSAL

In developing the Company's proposed NDT accrual, it is important to consider the timing of this triennial filing. Most notably, we are making this filing while our 2019 IRP, in which we and our stakeholders are considering the long-term future of our nuclear fleet, is pending before the Commission.

In its January 11, 2017 Order in the Company's last IRP, the Commission specifically ordered that the Company describe in its next IRP "its plans and possible scenarios for cost-effective and orderly retirement of its aging baseload fleet, including Sherco, King, Monticello, and Prairie Island."[5] The 2019 IRP, therefore, addresses several alternatives for our nuclear fleet, including the continued operation of the units through the end of their licensed lives, possible early retirements of one or more units, and/or possible life extensions. Of these alternatives, the Company's Preferred Plan in the June 30, 2020 IRP Supplement proposes to extend the licensed life of the Monticello Plant, leaving the decision of whether to extend the life of Prairie Island (which is currently scheduled to retire several years after Monticello) for the next IRP. Consistent with that direction, we analyzed the impacts of the Monticello extension on the NDT accrual.

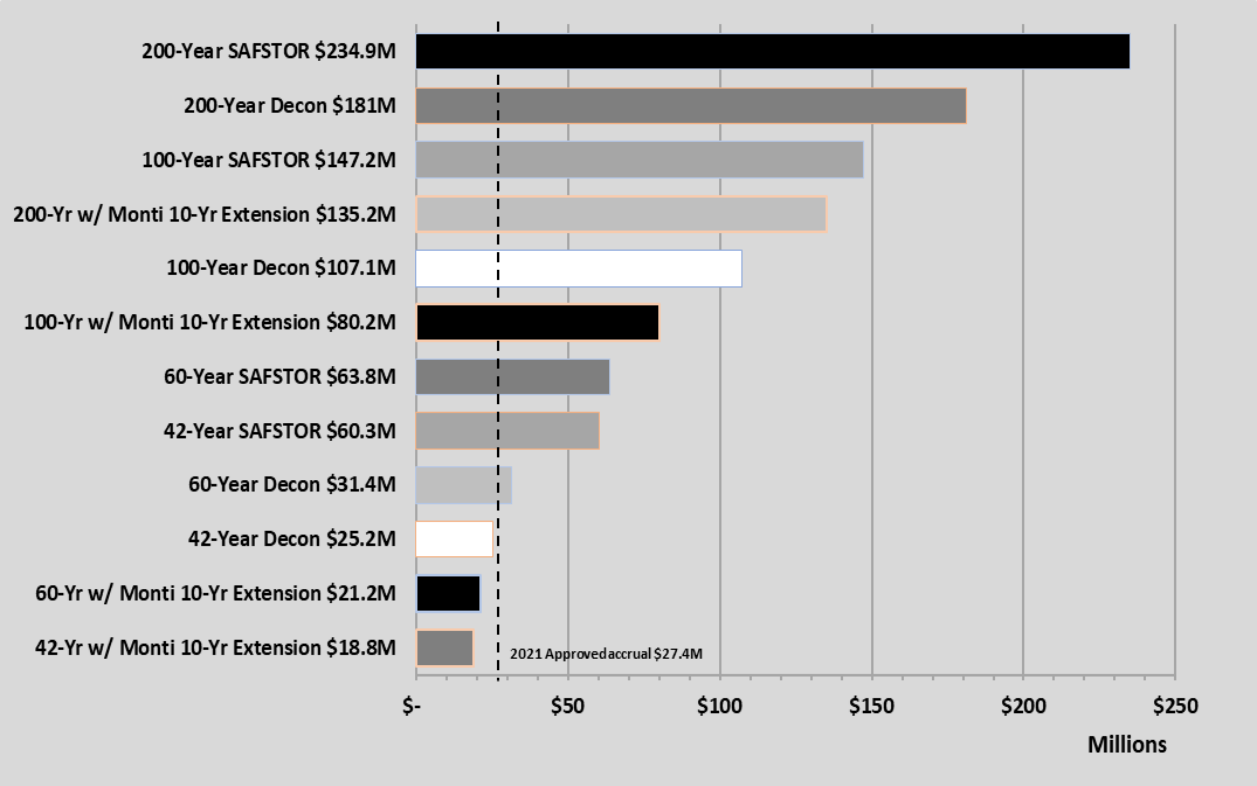
Additionally, Schedules J, K, and L thoroughly discuss alternative decommissioning scenarios, including both immediate decommissioning (DECON)[6] as well as the SAFSTOR[7] alternative. In fact, the Department raised SAFSTOR as an alternative in our 2015 IRP, noting that it would allow the decommissioning funds to accrue interest following retirement of the plants.[8] We note that the day before making this filing, we discovered additional review of our modeling of the SAFSTOR alternative scenarios is required. This additional review will not change our recommended accrual, but we expect that it may lower the SAFSTOR alternative accruals. We will

[5] Docket. No. E002/RP-15-21 (January 11, 2017 Order at 12.)
[6] DECON is defined by the NRC as, "[a] method of decommissioning in which the equipment, structures, and portions of a facility and site containing radioactive contaminants are removed and safely buried in a low-level radioactive waste landfill or decontaminated to a level that permits the property to be released for unrestricted use shortly after cessation of operations."
[7] SAFSTOR is defined by the NRC as, "[a] method of decommissioning in which a nuclear facility is placed and maintained in a condition that allows the facility to be safely stored and subsequently decontaminated (deferred decontamination) to levels that permit release for unrestricted use."
[8] Docket. No. E002/RP-15-21 (Department's July 8, 2016 Comments at 37-38).

file a supplement to this Petition with revised schedules based on the updated SAFSTOR calculations.

These two decision points—how long to operate the plants and how to decommission them—could have a dramatic impact on the accrual calculation for the NDT. The following table shows the potential accrual amounts under various scenarios involving the length of time Monticello runs, the method of decommissioning, and the amount of time the spent fuel is stored in Minnesota.

Table 1 – Nuclear Decommissioning Triennial Accrual Alternatives



In preparation for this Petition and setting our proposed accrual, we analyzed a variety of decommissioning scenarios and calculated a number of different accruals for the Commission. We discuss these various scenarios below. We also set forth all of the information required by the relevant statutes, Commission rules, and past Commission Orders.

Based on our review of these scenarios, we recommend increasing the annual accrual to $31.4 million—the 60-year DECON Scenario identified in Table 1 above. The overall goal of the decommissioning accrual schedule is to ensure that the customers who benefit from nuclear power pay all the costs associated with that power at the

time it is generated—including the costs to eventually decommission the plants. We believe our proposal to increase the currently approved accrual to $31.4 million is reasonable because it is consistent with past decisions setting accruals.

Although we considered accrual scenarios based on the extension of the Monticello operating license, we do not recommend adopting an accrual based on those scenarios at this time. We make this recommendation because the 2019 IRP remains pending, and the status of the Monticello extension is uncertain. Additionally, extending the license for Monticello requires obtaining additional regulatory approvals, including securing a Subsequent License Renewal from the Nuclear Regulatory Commission (NRC) and a Certificate of Need for additional spent fuel storage from the Commission. In light of these uncertainties, we believe it is most appropriate at this time to set the accrual based on a scenario that does not include a license extension. We note, however, that were we to account for the Monticello extension, the annual accrual could drop to $21.2 million. Moreover, should the extension ultimately be approved, the accrual can be adjusted accordingly at a later date.

Finally, we propose to continue the assumption that the Department of Energy will continue to provide refunds for dry cask storage during the decommissioning process, as approved by the Commission in its March 20, 2020 Order in Docket No. E002/M-17-828

We believe this proposal is reasonable and represents the best path forward, while recognizing other decisions the Commission may make would require us to update the proposed accrual in the future. The remainder of this Petition presents the information and analyses that are required by statute, Commission rules, and past Commission Orders for triennial filings.

VI. REQUIRED DECOMMISSIONING INFORMATION

A. Scenarios Evaluated

Consistent with previous filings, the Company examines the impact of assumptions in (1) the engineering cost estimate; (2) costs associated with spent fuel storage following plant shutdown; (3) inflation and escalation; (4) earnings rates; (5) fund investment structure; and (6) recovery period.

As required by Minn. Stat. § 216B.2445, the Company provides scenarios assuming spent fuel will be stored in the State for 60 years, 100 years, and 200 years following cessation of operations at the plant. We include a 60-year scenario without recasking as our base case. This scenario is supported by the NRC evaluation and conclusion

that casks can safely store spent fuel for a minimum of 60 years and assumes replacement after 100 years. We discuss this assumption further in Part B.1.b.ii below. However, pursuant to the Commission's Order in our previous Triennial Nuclear Decommissioning Accrual filing, we have also provided 100-year and 200-year scenarios that include the cost of recasking every 50 years.[9] In addition, we are including a scenario that assumes spent fuel will be stored in the state for only 42 years. The scenarios discussed above have been provided using the immediate decommissioning (*i.e.*, DECON) scenario for decommissioning, which is consistent with what was provided in the 2017 Filing. In addition to these four DECON scenarios, the Company has provided delayed removal and dismantling (*i.e.*, SAFSTOR) scenarios assuming the same durations as the DECON scenarios. These two alternatives are discussed in Schedule A, which lays out the annual cash flows, as well as the cost estimate report provided by TLG Services, Inc. (TLG) in Schedule J for Monticello, Schedule K for Prairie Island, and Schedule L for the Monticello 10-year license extension.

The decommissioning accrual is an annuity calculation based on the yearly expenditures, in nominal dollars, provided for each cost estimate scenario. The cost estimate is jurisdictionalized for Minnesota retail customers using 72.9219% as presented in the current Minnesota rate case.[10] The escalation rate is used to inflate the jurisdictional cost estimate to future years, and the earnings rate represents the expected return of the fund. Then, an annuity payment is calculated such that, when added to the current fund balance and grown at the forward-looking after-tax expected return, it will result in an estimated fund balance sufficient to satisfy the estimated dismantling costs.

In total, the Company includes twelve accrual scenarios in this Petition. Eight are based on the DECON assumption. Four are based on the SAFSTOR assumption. Within each of these assumptions, we include scenarios for a 42-year, 60-year, 100-year, and 200-year dry cask storage operational period. All scenarios assume an accrual change in 2022. The accrual scenarios are presented in Schedule E.

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[9] *In the Matter of Northern States Power Company's for Approval of the 2016-2018 Triennial Nuclear Plant Decommissioning Accrual*, Docket No. E002/M-14-761, ORDER APPROVING NUCLEAR DECOMMISSIONING STUDY, ASSUMPTIONS, AND ANNUAL ACCRUAL, AND SETTING FILING REQUIREMENTS (October 5, 2015).
[10] IN THE MATTER OF XCEL ENERGY'S APPLICATION FOR AUTHORITY TO INCREASE ELECTRIC RATES, Docket No. E002/GR-20-723 (November 2, 2020).

B. Primary Factors Changed Since 2017 Filing

The decommissioning analysis includes three discrete steps. The first is to determine a decommissioning cost estimate for a specific scenario.[11] The second is to determine the forward-looking expected-return estimate and escalation rate for the NDT. The forward-looking expected return is based on the investment mix over the relevant time period and includes an analysis of the expected returns on various asset classes and changing investment strategies based on when liquidity would be needed to cover decommissioning costs. The third step is to calculate an annual accrual necessary to fully fund the costs of decommissioning for each site based on the escalation rates and earnings estimates developed for the chosen scenario.

This section of the Petition examines the three primary drivers that contribute to changes in the amounts needed for decommissioning at the expiration of the plants' current operating licenses:

- *Changes to the engineering and other cost estimates.* We revised the engineering cost estimates, to transfer spent fuel from the pool to the Independent Spent Fuel Storage Installation (ISFSI) within 4 years of shutdown, rather than the 5 years previously used. This change reflects the Company's belief that the 5-year assumption was an overly conservative estimate, as industry peers are currently transferring spent fuel in as few as 2–3 years following plant shut down.
- *Changes in assumptions about escalation/inflation of costs over time.* We utilized two escalation/inflation rates: one for the labor cash flows and one for the non-labor cash flows;
- *Revisions to the forward-looking expected returns.* We applied two earnings rates: one for the operation period and another for the post shutdown period.

A detailed discussion of each of these primary drivers is provided below.

1. Engineering and Other Cost Estimates

Our consultant, TLG Services, Inc. (TLG), performed site-specific cost estimates for the twelve scenarios noted above (eight fuel scenarios for DECON and four fuel scenarios for SAFSTOR for each of the two sites). Schedules A.1-A16 show TLG's schedules of annual expenditures for each of the scenarios individually. A more complete comparison of the cost estimates between the previous filing and this filing is provided in Schedule A.

[11] In all scenarios, it is assumed that the site is fully dismantled, radiologically decontaminated, and restored.

In addition to the cost estimates from TLG, the Company has provided a calculation of the NRC minimum funding amount applicable to the Company's facilities in Schedule A. The NRC minimum is a calculation of a generic cost to decommission based on the output of a unit and is calculated using a formula specified by the NRC. It is not intended to be a site-specific estimate of decommissioning, as it does not address site-specific issues. Instead, the NRC uses this as a gauge of the minimum level of funding a licensee must have to meet the NRC's funding assurance requirements of future decommissioning. Consistent with prior filings, the Company does not use the NRC minimum to determine the need for future decommissioning funding, but we provide it as a comparison data point for analysis. All the cost estimates from TLG are greater than the NRC minimum calculations, thus the accrual we propose is designed to fund more than the NRC minimum.

The decommissioning cost estimate is driven by two primary factors: the choice of decommissioning alternative for the radiological removal of the plant and the duration of fuel storage on site after operations. We discuss each in turn below.

a. Decommissioning Alternatives for Radiological Removal

The alternative chosen for the removal and decontamination of the radiological components of the nuclear plant can vary the timing of when the costs are incurred from early in the decommissioning timeframe for DECON to almost 50 years after operations cease for SAFSTOR. The annual costs associated with the radiological decommissioning alternative are similar across all the different spent fuel storage scenarios that are provided. For example, with the DECON method, the radiological removal costs are the same for the 42-year, the 60-year, the 100-year, and the 200-year spent fuel storage scenarios. Thus, the duration for storing spent fuel remaining on site does not affect the annual costs for the radiological decommissioning.

In addition to DECON scenarios, the Company has evaluated and provided SAFSTOR scenarios, in light of a significant number of plants using the SAFSTOR method. Of the nuclear plants in decommissioning, 10 sites are in SAFSTOR, 10 are in DECON, and 7 are complete and categorized as ISFSI-only. Many of these plants have stated, however, they do not intend to take the full 60 years but will finish decommissioning when economically viable. As noted above, we have discovered additional review of our modeling of the SAFSTOR scenarios is necessary, and we will provide updated analysis in a supplement to this Petition.

Regardless of the decommissioning option, we anticipate the plant will put all of its used fuel into dry storage containers and move it to the ISFSI within the first four years following shutdown. This could occur even faster as technology continues to

evolve. For example, Oyster Creek and Pilgrim nuclear plants, which shut down in 2018 and 2019 respectively, plan to have their used fuel moved to ISFSI less than 3 years after shutdown according to information supplied by their owner, Holtec International.

With either method, once the fuel has been moved to dry casks, the spent fuel pool and supporting systems can be dismantled, meaning that the pool can be drained and supporting equipment can be de-energized and secured. For SAFSTOR, the plant is then left intact during the dormancy period. During this time, there is a 24-hour security force, and maintenance of security systems along with lighting, building maintenance, ventilation and radiation monitoring programs. This dormancy period allows for an eventual reduction in worker dose rates during decommissioning as systems are allowed to decay before full dismantlement. It also results in a reduction in radioactive waste volumes at time of full dismantlement, which results in cost savings.

b. Period that Spent Fuel Could Potentially Remain Onsite

The second issue that influences the overall cost estimate is the duration of fuel storage after shutdown and the procedures in place for the handling of spent fuel. These include the period spent fuel remains in the pool, the period the fuel is stored onsite, and whether the fuel has to be moved to a second cask while stored onsite.[12]

As with all decommissioning cost estimates, the dismantlement and removal of contaminated structures cannot be completed until all spent fuel has been removed from the reactors and storage pools and placed in dry storage containers in the ISFSI. Final release of the site from all licenses will occur once all of the fuel is removed from the onsite storage facility and the storage facility itself has been removed. The differences between the 42-year and 60-year scenarios and the 100-year and 200-year scenarios are in part related to the storage facility operational period and whether the fuel storage scenario included costs to replace spent fuel dry storage casks every 50 years (*i.e.*, recasking). In our spent fuel scenarios, the 42-year and 60-year scenarios do not include recasking. The 100-year and 200-year scenarios include recasking every 50 years. Our recasking assumptions are discussed further in Part c below.

[12] In our last triennial nuclear decommissioning filing, the Commission ordered that the Company provide a more detailed break out of "spent fuel management" costs in future decommissioning filings. In reference to this request the Company first notes that the engineering cost estimate provided in this filing contains tables 3.1-3.7 containing the costs assigned to spent fuel management by cost category and year for all seven scenarios. The cost estimates also provide a narrative discussion regarding what these costs include in section 2.1.4.

In developing the strategy for spent fuel shipping for the 60-year, 100-year, and 200-year scenarios, a key assumption is that all fuel would be shipped from one site first (Prairie Island) followed by the second site (Monticello). Allocations of space for shipping to a federal facility are provided on a company-wide basis, and the Company has the discretion to ship spent fuel from either site first, or both sites at the same time. If spent fuel were shipped from both sites at the same time, both ISFSIs would have to operate for the entire time period following shutdown, *i.e.* 60 years, 100 years, or 200 years. By completing shipping from one site first, overall costs would be lowered because the costs of operating and securing the first site's ISFSI are eliminated approximately 13 years earlier.

However, the 42-year scenario assumes shipping from both sites simultaneously, resulting in the Prairie Island ISFSI operating until 2064 (31 years after plant shutdown) and the Monticello ISFSI operating until 2062 (32 years after plant shutdown). Table 2 below depicts the years that spent fuel shipping will begin and finish for the 42-year, 60-year, 100-year, and 200-year scenarios. The fuel shipping commencement and completion dates do not change because of the decommissioning alternative chosen or whether recasking is performed.

Table 2 – Spent Fuel Shipping Schedules

Plant	Year Shipping Begins	Year Shipping Finishes
42-year Scenario		
Prairie Island	2027	2064
Monticello	2042	2062
60-year Scenario (recasking or no recasking)		
Prairie Island	2053	2077
Monticello	2078	2090
100-year Scenario		
Prairie Island	2093	2117
Monticello	2118	2130
200-year Scenario		
Prairie Island	2193	2217
Monticello	2218	2230

These shipping schedules are informed by two sets of activities that are occurring at the national level. The first is the status of federal and private storage initiatives, permanent or temporary and the second is the NRC's Continued Storage of Spent

Nuclear Fuel rule which went into effect on October 20, 2014.[13] Each is discussed in greater detail below.

i Status of Federal and Private Storage Initiatives, Permanent or Temporary.

Licensing of Yucca Mountain. The application to license the Yucca Mountain permanent repository remains pending before the NRC, following the unsuccessful attempt by the Obama Administration to terminate the proceeding and withdraw the application. The NRC Staff's technical and environmental reviews have been essentially completed, but the adjudicatory hearings on the application before the NRC Atomic Safety and Licensing Board remain suspended pending Congressional appropriations for both DOE and NRC. Numerous contentions submitted by Nevada and other opponents remain to be litigated and must be resolved before the NRC can license the project. The Administration did not include any funding for Yucca Mountain in the FY2021 budget proposal but included $27 million to explore interim storage of waste at other sites. This bill is the first in recent years to not include any funding for Yucca Mountain, (compared with $116 million in the FY 2020 and $120 million in the FY 2019 budgets for both interim storage and Yucca Mountain). The reversal of the Administration's position is thought to be for political reasons. On July 13, 2020, the House Appropriations Committee adopted funding similar to the Administration's proposal and authorized $27.5 million for interim storage only. The full House passed the bill by a vote of 217-197 on July 31. 2020. Any differences between the House and Senate bills will need to be resolved in conference. Current FY2021 funding is ongoing but it is unlikely there will be Yucca Mountain funding.

Consolidated Interim Storage. Away-from-reactor spent fuel storage as contemplated in the Nuclear Waste Policy Act (known as "Monitored Retrievable Storage") has not been part of the DOE's program since the early 1990s, though it remains in the NWPA. Three private initiatives are discussed below.

Private Fuel Storage Initiative

The Company pursued interim spent fuel storage with an eight-utility consortium Private Fuel Storage (PFS) project in Utah. PFS proposed to build a spent fuel storage facility on the West Central Utah reservation of the Skull Valley Band of

[13] A copy of the Federal Register Notice which published the final NRC rule entitled, "Continued Storage of Spent Nuclear Fuel" dated September 19, 2014 can be found at the following web location: http://www.gpo.gov/fdsys/pkg/FR-2014-09-19/pdf/2014-22215.pdf

Goshute Indians. PFS and the Skull Valley Band entered into a lease in December 1996 that allowed for temporary storage of spent fuel for both the Prairie Island and Monticello plants.

The license application for the PFS Project was submitted to the NRC in June 1997. In February 2006, the NRC issued PFS a license for the interim storage facility. In September 2006, the U.S. Department of the Interior (DOI) disapproved the lease between PFS and the Skull Valley Band and at the same time denied PFS a right-of-way across federal land for the transport of spent fuel to the Skull Valley Reservation. In July 2010, the U.S. District Court for the District of Utah found that the DOI decisions were arbitrary and capricious for not properly considering evidence in the record and improperly relying on evidence outside of the record. The court vacated the DOI decisions and remanded the PFS's right-of-way application and lease to the DOI for further consideration, which was not initiated.

The State of Utah and a group opposed to the PFS Project appealed the NRC's license issuance for the PFS facility to the D.C. Circuit. The appeal was administratively terminated by the Court on its own motion in April 2018, without prejudice to the reopening of the case by any party. Even if the lease were approved and the right-of-way granted, the project must still overcome significant hurdles.

Because of the lengthy approval process that PFS experienced, companies who were initially interested have instead constructed onsite dry fuel storage facilities. A decision to revive the PFS project would depend on the outcome of the DOI's reconsideration, the judicial challenge at the D.C. Circuit if reinstated, continued opposition in Utah, and on sufficient interest and commitment to use the facility by companies with spent fuel, none of which is currently apparent.

Interim Storage Partners (ISP) Consolidated Interim Storage Facility

A centralized interim storage project was initiated by Waste Control Specialists (WCS) for a site in Andrews County, Texas, adjacent to WCS's existing low-level radioactive waste and hazardous waste storage and disposal facilities. The NRC license application for this project was filed in April 2016. In April 2017, WCS asked the NRC to suspend the review of this application. Subsequently, WCS and Orano USA (formerly Areva Nuclear Materials) formed a joint venture to license the facility. In response to letters to the NRC in June and July 2018 from the joint venture ISP, the NRC restarted its review of the application. In response to NRC's August 2018

notice of opportunity for hearing, a number of environmental and other organizations sought to intervene in the NRC proceeding. At about the same time, two organizations moved the Commission to reject the application (and the Holtec application described below), alleging that the NRC lacked the jurisdiction to consider the application. After the Commission denied those requests, one of the organizations appealed to the U.S. Court of Appeals for the D.C. Circuit on December 27, 2018. On June 13, 2019, in considering the NRC's motion, the Court dismissed the case as not ripe for judicial review. On August 23, 2019, the Atomic Safety and Licensing Board considered the hearing requests, admitted one contention submitted by one of the petitioners, and dismissed the remaining contentions and petitioners. A subsequent Licensing Board decision dismissed this contention as moot and rejected an attempt to amend the contention. The Board also dismissed another petitioner's late-filed contention. Appeals from the August 2019 Board decision remain pending before the Commission, and a late-filed contention submitted by one of the petitioners remains pending before the Board. The NRC's recently revised schedule for the environmental review shows a final EIS by July 2021.

Holtec HI-STORE Consolidated Interim Storage Facility

Holtec International has proposed the HI-STORE Centralized Interim Storage Facility for a site in Eddy and Lea Counties in southeastern New Mexico. Holtec filed an application with the NRC for this facility in March 2017. As noted above, a number of environmental and other organizations challenged the application, and following extensive proceedings in front of the NRC, Atomic Safety and Licensing Board, and in courts, the NRC's recently revised schedule for the environmental review shows a final EIS by July 2021.

ii. NRC Continued Storage of Spent Nuclear Fuel Rule

Historically, Waste Confidence has been the NRC's generic determination regarding the environmental impacts of storing spent nuclear fuel beyond the licensed life for operation of a nuclear power plant. This generic analysis has been incorporated into the NRC's reviews under the National Environmental Policy Act for new reactor licenses, license renewals, and ISFSI licenses through the Waste Confidence Rule. On June 8, 2012, the U.S. Court of Appeals for the DC Circuit found that some aspects of the Waste Confidence Rule did not satisfy the NRC's National Environmental Policy Act obligations and vacated the rulemaking.[14] The court indicated that, in making either a Finding of No Significant Impact based on an Environmental

[14] *New York v. NRC,* 681 F.3d 471 (D.C. Cir. 2012)

Assessment or in an Environmental Impact Statement, the NRC needed to add additional discussions concerning the impacts of failing to secure permanent disposal for spent nuclear fuel, and concerning the impacts of certain aspects of potential spent fuel pool leaks and spent fuel pool fires.

In response to the court's decision, the NRC suspended final licensing decisions on new reactors, reactor license renewals, and spent fuel storage facility renewals. The NRC subsequently directed its staff to develop a new rule within 24 months.

On Sept. 6, 2012, the NRC Commission directed NRC staff to proceed with a Generic Environmental Impact Statement (GEIS) to analyze the environmental impacts of continued storage, address the issues raised in the Court's decision, and update the rule in accordance with the analysis in the GEIS. The final rule and GEIS was renamed from "waste confidence" to "continued storage of spent nuclear fuel" in response to public comment to more accurately reflect the nature and content of the rule. The GEIS and final rule effective October 20, 2014, implemented the Commission's direction.

The rule does not authorize, license or otherwise permit nuclear power plant licensees to store spent fuel for any length of time. Rather, the continued storage rule adopts the findings of the GEIS regarding the environmental impacts of storing spent fuel at any reactor site after the reactor's licensed period of operations. As a result, those generic impacts do not need to be re-analyzed in the environmental reviews for individual licenses. The GEIS analyzes the environmental impact of storing spent fuel beyond the licensed operating life of reactors over three timeframes: for 60 years (short-term), 100 years after the short-term scenario (long-term) and indefinitely. However, availability of a deep geologic repository within 60 years is commented on by the NRC in the Federal Register Notice of the Rule where it states on page 56,254:

> *The United States national policy remains disposal of spent fuel in a geologic repository, and, as stated in the GEIS, the NRC believes that the most likely scenario is that a repository will become available by the end of the short-term timeframe (60 years beyond the licensed life for operation of a reactor).*

The possibility of even longer service times is supported by the evaluations performed in the NRCs NUREG-2157, Generic Environmental Impact Statement for Continued Storage of Spent Nuclear Fuel. Under the renewed ISFSI licenses, cask monitoring and maintenance activities are reviewed and approved by the NRC and provide reasonable assurance the casks will continue to store used nuclear fuel safely for a minimum of 60 years.

In NUREG- 2157, "The NRC assumes the replacement of dry casks after 100 years of service life, however, replacement times will depend on actual degradation observed during continued regulatory oversight for maintain safety during continued storage."

c. Recasking Assumptions

We believe it is reasonable and appropriate to assume that no recasking will be necessary for either the 42-year or 60-year scenarios. Recent activities by the NRC indicate that cask life is at least 100 years or longer. This is supported by the NRC's recent actions to process the renewal of the licenses of multiple ISFSIs,[15] including for Prairie Island, a total operation period of 60 years (a 20-year initial license plus a 40-year renewal) of operation. Under the renewed ISFSI licenses, cask monitoring and maintenance activities are reviewed and approved by the NRC and provide reasonable assurance that the casks will continue to store used nuclear fuel safely for a minimum of 60 years.

In addition, in the Generic Environmental Impact Statement for Continued Storage of Spent Fuel published in NUREG-2157 in September 2014, the NRC states, "The NRC assumes replacement of dry casks after 100 years of service life; however, replacement times will depend on actual degradation observed during continued regulatory oversight for maintaining safety during continued storage." Taken together, we believe these findings support our assumption that no recasking will be necessary under the 60-year scenario. We further note that the large step up in the accrual for any scenarios with recasking is primarily due to the recasking assumption that is included in the cost estimate.

The Prairie Island site specific ISFSI license (SNM-2506), which permits storage of the TN-40 casks, was issued in 1993 for a 20-year period. The associated Safety Analysis Report (SAR) described a minimum design life of 25 years. The Company subsequently applied for, and the NRC granted, a renewal of license SNM-2506 for an additional 40 years through 2053. As part of the license renewal process, a review of Time-Limited Aging Analyses (TLAA) and the Aging Management Review (AMR) of the ISFSI systems, structures, and components were conducted. TLAA reviews identified analyses that were required to be performed to demonstrate intended functions would be maintained during the period of extended operation. AMRs identified aging effects/mechanisms that could adversely affect the ability of the systems, structures, and components to perform their safety functions during the period of extended operation and the application identifies an acceptable aging

management program to be implemented prior to the period of extended operation at the site. The NRC Staff reviewed the AMRs and the Aging Management Programs proposed by the Company and added license conditions reflecting the Aging Management Programs.

The Monticello ISFSI casks are authorized by Certificate of Compliance 72-1004 which permits the use of each cask for 20 years from the date it is placed into service. The associated SAR described a service life of 50 years. The general license holder (TN Americas LLC) has subsequently applied for a renewal of Certificate of Compliance 1004 for an additional 40 years. This application is pending NRC approval. As part of the license renewal process, a review of TLAA and the AMR of the ISFSI systems, structures, and components was conducted. TLAA reviews identified analyses that were required to be performed to demonstrate intended functions would be maintained during the period of extend operation. AMRs identified aging effects/mechanisms that could adversely affect the ability of the systems, structures, and components to perform their safety functions during the period of extended operation, and the application identifies an acceptable aging management program to be implemented prior to the period of extended operation at the site. The application included SAR markups to modify the service life to 60 years.[16]

Based on TLAA and AMRs that have been performed, experience to date and continuation of approved aging management programs to ensure that monitoring and maintenance are adequately performed, the Company believes it is reasonable to assume the licenses and Certificates of Compliance may eventually be renewed for an additional 40 years, or longer.

d. Technical and Regulatory Barriers to Transporting Spent Fuel

There are no technical or regulatory barriers to transporting spent fuel. The NRC regulates the transportation of commercial spent nuclear fuel in accordance with 10 CFR Part 71 – Packaging and Transport of Radioactive Material. Over the past 30 years, the DOE, NRC and the nuclear industry have safely completed approximately 3,000 shipments of spent nuclear fuel and high-level waste. There is also extensive worldwide experience with spent nuclear fuel transportation: more than 70,000 metric tons of uranium of spent nuclear fuel has been safely shipped in the past 25 years, including all the fuel from the Company's decommissioned Pathfinder nuclear plant

[16] The manufacture warranty states the design of the casks shall conform and comply with the applicable NRC requirements for 20 years. The warranty on the material and services typically applies for 2- 5 years from the date of services or material delivery.

in South Dakota and 1,058 fuel assemblies from the Company's Monticello Nuclear Generating Plant to a storage facility in Morris, IL This is equal to the amount the DOE will ship to a permanent repository as authorized in the Nuclear Waste Policy Act. Barriers are largely political and at the state level along the proposed transportation routes. DOE continues to provide funding to work on the potential transportation barriers such as public education and emergency planning along the transportation routes.

Under contract with DOE, nuclear plant operators are required to prepare spent fuel for shipment to DOE. To ship spent fuel the nuclear plant, operators are required to place the fuel in NRC-approved containers for transportation. The casks used for storage at Monticello and Prairie Island also will be used for transportation, and there will not be a need to move spent fuel from their current storage container prior to transport. The actual transportation will be the responsibility of DOE. To accomplish this, title and liability for the spent fuel will be transferred to DOE when the spent fuel transportation container crosses the nuclear-plant site boundary and is in the possession of DOE.

In addition, as described above, two private companies are moving through the NRC licensing process to open centralized interim storage facilities and would transport fuel using a private shipment model. The Company continues to lead important initiatives to prepare the industry and work with stakeholders to move used fuel either to interim or permanent storage facilities.

e. Industry decommissioning status and use of third-party contractors

In compliance with Order Point 10 of the Commission's January 7, 2019 Order regarding the 2017 Filing, we provide this information regarding the use of third-party contractors for decommissioning the Prairie Island Nuclear Generating Plant.

The Zion plant in Illinois has been going through decommissioning under the responsibility of a third-party contractor, EnergySolutions (*i.e.*, ZionSolutions), which began decommissioning the plant in 2010. All of the above-grade plant structures at Zion have been removed. Radiological final status surveys and site restoration was completed in 2020. These results are significant because Zion's operating utility—Exelon—previously assumed that a decades-long SAFSTOR period would be required for its decommissioning trust to grow and become fully funded. Thus, the growth of third-party firms could reduce the prevalence of SAFSTOR if plants are able to decommission at a cost that is less than previously anticipated.

The NRC approved a transfer of the license of the Vermont Yankee plant from Entergy to a third-party decommissioning firm, NorthStar Group Services in July 2018. Like Exelon, Entergy had originally planned to enter a decades-long SAFSTOR period to allow its decommissioning trust funds to grow to a level sufficient to decommission the plant, but NorthStar stated that it can begin decommissioning immediately and complete it by 2030 and possibly as early as the mid-2020s. As we understand the transaction, NorthStar has taken over ownership of the plant and corresponding decommissioning trust. It will use the trust funds to decommission the plant and retain any unspent funds as profit from the transaction. In other words, NorthStar believes it can fully decommission the Vermont Yankee plant for less than Entergy anticipated when it originally planned to manage the decommissioning, and it was willing to take the risk associating with achieving these savings. The NRC approved the license transfer in October of 2018 and the Vermont Public Utility Commission issued an order approving the sale in December.

Holtec International (Holtec) has also emerged as a significant firm in the decommissioning industry. In 2019 Holtec purchased both the Oyster Creek and Pilgrim Nuclear plants for decommissioning. Holtec also announced an agreement in April 2019 to acquire Entergy's Indian Point Nuclear power plant units for expedited decommissioning. Under that agreement, Entergy will sell Units 1, 2, and 3 to a Holtec subsidiary, transferring licenses, spent fuel, decommissioning liability, and nuclear decommissioning trusts for the units.

Finally, Duke Energy Florida has finalized a contract with Accelerated Decommissioning Partners to do the decommissioning work at a cost of approximately $540 million, with Duke remaining the owner but ADP is now the operator of Crystal River. They now expect the plant to be decommissioned by 2027 with only the dry cask storage facility remaining thereafter.

2. *Escalation/Inflation Rate*

The second primary driver of the decommissioning estimate is an updated set of assumptions regarding escalation and inflation. Goldman Sachs Asset Management (GSAM), our investment advisor for the NDT, provided the forecast analysis for the escalation/inflation rates used in this filing's accrual calculations. A more comprehensive narrative of this analysis and accompanying graphs are included in Schedule B, which includes a discussion of the economic and inflation factors, including gross domestic product growth, labor productivity, and other considerations utilized in estimating long-term inflation rates.

The Company recommends a 3.78 percent escalation rate for the labor component of decommissioning and a 2.58 percent escalation rate for the non-labor components. The 1.2 percent difference in this escalation rate for non-labor reflects the fact that increases in labor productivity will not have an impact on escalation of non-labor costs. These two rates were factored into the calculation of the future costs of nuclear decommissioning. However, the Prairie Island Indian Community payments were not escalated as they remain constant each year until the fuel is removed from the site.

3. Forecast Earnings Rate

GSAM also provided the analysis for the forecasted earnings rate, which was reviewed internally for reasonableness. A more comprehensive narrative of this analysis and accompanying graphs are included in Schedule C, which includes a discussion of the analytical framework used by GSAM to arrive at the forward-looking expected returns. It also includes a discussion regarding our investment strategy, investment and economic assumptions, and the expected returns for the various classes of investments that are currently a part of the fund.

While there is inherent uncertainty in any forward-looking expected return and escalation/inflation forecasts, the longer it takes to complete the decommissioning, the more time the fund has to compound earnings on the amounts contributed. At the same time, however, a longer decommissioning period also subjects the fund to more risk that the estimated earnings will not be realized as expected.

Consistent with our past triennial filings, the Company recommends a stratification of the earnings rate between the operational period and the decommissioning period. We also recommend two earnings rates for each facility to better match the earnings rates with the individual cost estimates and to better replicate the separation in the Qualified Trusts within the NDT. Each unit has its own set of earnings rates due to the difference in the timing of cash flows and different decommissioning start dates. Table 3 below shows the expected after-tax returns that are representative of the analysis detailed in Schedule C.

Table 3 – Earnings Rates Forecast

	60-Year Scenario			
	2017 Rates		2020 Rates	
Nuclear Unit	Operations	Decom.	Operations	Decom.
Monticello	5.00%	4.43%	3.80%	3.10%
Prairie Island Unit 1	4.99%	4.15%	4.01%	2.80%
Prairie Island Unit 2	5.04%	4.09%	3.98%	2.72%

The decrease in the expected after-tax returns is largely the result of lower overall interest rates in the market impacting forward looking expected returns for multiple asset classes.

C. Trust Structure & Investment Strategy

The NDT investments are contained in three Qualified Trusts, which are a standard decommissioning fund that cannot be refunded to customers until all decommissioning activities are completed. The Company has established an individual Qualified Trust for each nuclear operating unit to hold the decommissioning funds required by the NRC.

Below we discuss our investment strategy for the NDT as well as our liquidity assumptions for the trust.

1. Investment Strategy

As discussed in previous triennial dockets, the Company's NDT Committee routinely evaluates both the NDT's performance and the overall investment strategy for the fund (including its asset allocation), and it revises both the strategy and allocation as necessary.

As part of this Triennial Nuclear Decommissioning Accrual filing, the Company undertook a comprehensive review of our investment allocations to evaluate portfolio changes that would be effective over the next triennial period. The process of determining the portfolio's asset mix is called asset allocation optimization. Different mixes of assets can produce hundreds, or even thousands, of alternative combinations of risk and returns. As a result, asset allocation techniques are used in practice to evaluate the various possible asset mixes and determine those combinations that are likely to deliver optimal performance in terms of risk and return.

We have used this process to perform a long-term optimization of the asset allocation for the NDT's investments. With any investment, there is always a trade-off between expected risk and the expected rate of return on that investment. Typically, strategies

with higher expected returns also come with higher expected risk and vice versa. The goal is to optimize the trade-off between risk and return over the long term. If, on one hand, too little risk is taken, increased contributions likely will be needed to make up for the lack of sufficient market returns. If, on the other hand, too much risk is taken, it also is possible that increased contributions will be needed in the event an unfavorable outcome is realized

Following the Company's full analysis of multiple investment portfolios, we recommend the following investment mix shown in Table 4 below. We note that the development of this recommendation followed a process deemed prudent by the independent investment review required by the Commission's February 27, 2017 Order in Docket No. E002/M-14-761. That review also concluded that the Company "has found an appropriate balance to achieving a reasonable risk adjusted return" and that its asset allocation is "properly diversified amongst a reasonable amount of non-correlated assets classes."

Table 4 – Recommended Investment Mix

Portfolio Line Item	2017 Target	2020 Target
Total Equity	60.0%	58.0%
Private Equity	10.0%	10.0%
US All Cap Equity	25.8%	27.9%
Non-US Developed Equity	14.1%	12.6%
Emerging Markets Equity	10.1%	7.5%
Fixed Income	30.0%	30.0%
Investment Grade Fixed Income	12.1%	19.0%
High Yield Fixed Income	10.0%	5.0%
Emerging Market Debt	7.9%	6.0%
Private Real Estate	10.0%	12.0%
Cash	0.0%	0.0%
Overall fund benchmark:	**100.0%**	**100.0%**

Consistent with prior triennial filings, we request that the Commission approve this asset allocation, which we believe results in an optimized trade-off between risk and return over the long term on a forward-looking basis. That said, the Company will continue to analyze the portfolio asset mix and make updates and changes as necessary. In other words, the portfolio mix identified in this filing is a snapshot of a point in time and could change between now and the next triennial filing.

A more detailed discussion of the recommended target asset mix for the decommissioning fund, along with an analysis of the forward-looking expected returns is included in Schedule C.

a. Liquidity Assumptions

Our analysis assumes that the funds are invested in bonds as a cash outlay is approached. For each expected annual outgoing cash flow, assets are converted to bonds ahead of time to give more certainty to the ability to make the payment. Not all funds are converted to bonds – only enough to cover each annual cash outflow. For example, if the conversion is at a five-year period, the first outflows expected in 2030 are converted to bonds in 2025; then in 2026, enough cash is converted to bonds to match the 2031 expected outflow.

D. Current Fund Balances

Annually, the Company reports the balances in the various funds in either this petition or a separate letter. The balances for both the Qualified Trust for the MN Jurisdiction are discussed below.

1. Qualified Trust

As of June 30, 2020, the Qualified Trust book value balance for all three operating units was a total of $1,306 million for the MN Jurisdiction, with a total market value of $1,765 million. The difference between the book value and the market value is the unrealized gains and losses. Table 5 below shows the book and market values by unit. A detailed presentation of each unit's balances is presented in Schedule D.

Table 5 – Qualified Trust Balance as of June 30, 2020

Unit	Book Value	Market Value
Monticello	$594,749,330	$793,777,262
Prairie Island Unit 1	335,862,951	458,345,888
Prairie Island Unit 2	375,757,525	512,577,436
Total	$1,306,369,807	$1,764,700,585

The Qualified Trust balances are maintained by retail and wholesale jurisdictions. The retail jurisdictions are Minnesota, North Dakota, South Dakota, and Wisconsin. The wholesale jurisdictions are Minnesota and Wisconsin; since 2014, there have been no wholesale customers. The wholesale balance that was previously collected from wholesale customers is applied to the estimated dismantling cost on a jurisdictional

basis and reduces the accrual calculation for which the retail customers are responsible.

In Order Point 10 of the January 7, 2019 Order in Docket No. E002/M-17-828, the Commission required that "Xcel shall also report on whether the Company should redistribute to retail customers the wholesale customer contribution." We believe that redistributing funds is not necessary, but if FERC approval to transfer the funds were sought and received, doing so would not be unreasonable. Whether we redistribute funds from the wholesale customers to retail customers, what is critical is to ensure that the amount of funds assigned to the two wholesale jurisdictions is factored into the Minnesota retail accrual calculation. The reason we believe that we have to factor a portion of the wholesale balance into the accrual calculation relates to the allocation of the cost estimate to each jurisdiction. One hundred percent of the cost estimate is allocated to the retail jurisdictions as these customers carry the burden of funding the remaining amount for decommissioning. If we did not include a portion of the wholesale balance in the accrual calculation, the accrual calculations for each retail jurisdiction will over recover the amount needed by the wholesale balance. Thus, we must account for the Minnesota jurisdictional amount of the Minnesota and Wisconsin wholesale balance when calculating the accrual.

The book value balance for the Minnesota and Wisconsin wholesale jurisdictions in total was $49.7 million, and the market value was $66.5 million at June 30, 2020. The proposed distribution of these balances using the rate case demand allocators, assigned 72.9219% of the total to the Minnesota Retail jurisdiction, or $36.2 million additional book value balance and $48.5 million in market value balance. The allocation of the wholesale jurisdiction balances is included in Schedule D. Including the Minnesota Retail portion of the wholesale jurisdiction balances to the June 30, 2020 balances, results in the adjusted balances used in this filing as follows in Table 6:

Table 6 – Adjusted Qualified Trust Balance as of June 30, 2020

Unit	Book Value	Market Value
Monticello	$610,109,002	$814,968,100
Prairie Island Unit 1	346,629,286	471,960,960
Prairie Island Unit 2	385,837,890	526,255,835
Total	$1,342,576,178	$1,813,184,895

2. Beginning Fund Balance for Annuity Calculation

The 2017 Filing was submitted using the fund's adjusted market values, per the Commission order, and the 2020 filing continues to use the adjusted market value as a basis for the accrual. Using the adjusted market value is consistent with forward looking market conditions and will provide the most justifiable and proper accrual estimate at this time. The adjusted funds currently have a $470.6 million unrealized net gain. However, not all of this unrealized gain is available to fund decommissioning costs because taxes will have to be paid on the gains when they are realized. Therefore, the June 30, 2020 adjusted market value was dampened by $131.0 million for the estimated tax that can be expected be paid when the unrealized gain is realized. The Company calculated the tax effect on the June 30, 2020 adjusted market value based on the unrealized gains and losses in the portfolio. This tax effect calculation is shown with each accrual calculation in Schedule E.

3. Escrow Fund

In the 2014 Filing, the Commission approved the discontinuance of the Escrow Fund and approved the transfer (pour-over) to the Qualified Trust. The Company completed this pour-over in 2016 and reported a zero balance in the Escrow Fund with the 2017 compliance filing to 2014 Filing.

VII. EFFECT OF CHANGE UPON THE COMPANY'S REVENUE

Subdivision 1 (b) of Minn. Stat. §216B.2445 requires the inclusion of an estimated customer impact for each of the assumed periods. For this petition we calculated the rate impact to each of the customer classes on a $/kWh increase. This was done by allocating the estimated accruals for the various scenarios presented in Schedule F to the customer classes using the most recent Class Cost of Service Study.

The class allocation process used the same stratification methodology approved by the Commission in Docket No. E002/M-11-807 to return the DOE Settlement dollars to customers. This included an approximate 19.0 percent weight to capacity and an 81.0 percent weight to energy usage from Docket No E002/GR-19-564. The accrual was then divided by the energy each class forecasted to be used over a 12-month period ending December 31, 2020, also from Docket No. E002/GR-19-564, to determine a $/kWh that would be required for that class to collect its portion of the accrual. Schedule F provides the result of this calculation for all accruals provided in Schedule E.

VIII. EOL NUCLEAR FUEL

At the time each nuclear unit is shut down, there will be nuclear fuel remaining in the reactor that has not been fully utilized. We refer to this unused fuel as end-of-life (EOL) nuclear fuel. The unused fuel cannot be transferred to another facility, and the amortization expense for said fuel would have to be taken at the end of operations at each unit. To avoid this spike in amortization at the end of the useful life of each unit, the Company estimates the expected cost of unused fuel at the end of operations and amortizes the expense over the remaining life of each unit. This is done using a sinking fund method.

The Company recommends a decrease to the annual internal accrual for EOL nuclear fuel for this triennial filing. The Company is proposing to change the 2022 accrual based on the new EOL nuclear fuel factors discussed in Schedule G. The Minnesota jurisdictional annual accrual for 2022 is requested to be $714,366. This is a decrease of $1,591,993 over the accrual based on the factors approved in the 2017 Filing.

This recommended decrease stems mainly from an update in the estimates of the cost of the final fuel at shutdown. The estimated amount to be recovered decreased approximately $38 million from the estimate used in the 2017 Filing. The decrease was primarily the result of leveling of $/MWHe through optimization of the multi-cycle core fuel designs close to EOLL, primarily at Prairie Island Unit 2, and lower projected nuclear fuel commodity prices in the future. The 2022 accrual worksheet detailing the calculation is included in Schedule G.

IX. PREMATURE RISK INVESTIGATION

In previous Orders, the Commission has directed the Company to provide an investigation of premature risk in its Triennial Nuclear Decommissioning Accrual filings.[17] Consistent with the Commission's prior orders, our investigation included the following aspects of the risks of premature decommissioning:

- The availability of commercial insurance.
- The availability of electric industry co-insurance.
- Any programs, which may be proposed, mandated, or administered by the NRC or any other United States Government agency.

[17] *In the Matter of the Petition of Northern States Power Company d/b/a Xcel Energy for Approval of the 2012-2014 Triennial Nuclear Plant Decommissioning Accrual,* Docket No. E002/M-11-939, Order Approving Decommissioning Plan and Modifying Refund Plan, (Dec. 4, 2012).

- Specific detailed information pertaining to any steps the Company has taken to minimize any possible loss, which may occur as a result of premature decommissioning.
- The Company's ability to withstand possible economic and financial trauma, which may be associated with premature decommissioning.

Schedule H contains the regular response to that request. It addresses accident and non-accident related premature decommissioning of nuclear generating facilities. Presently, insurance is unavailable for non-accident related premature decommissioning such as those caused by regulatory directives. Therefore, the insurance analysis deals with accidents.

The Company's property insurance coverage of $2.65 billion would largely offset the potential impact of an accident-related decommissioning. Although accident-related decommissioning expenses are significant, the length of time involved in a clean-up process, insurance payments, tax deductibility of expenses, and related rate relief would affect the yearly expense. Although accident related premature decommissioning would affect both the Company and its customers, it is anticipated that, with acceptable regulatory decisions, the financial integrity of the Company would be maintained.

X. ASSET RETIREMENT OBLIGATION

The implementation of the Statement of Financial Accounting Standards No. 143 (SFAS 143), *Accounting for Asset Retirement Obligations* (ARO) in January of 2003 brought some changes to the accrual accounting for decommissioning. Financial Accounting Standards Board (FASB) Interpretation No. 47 (FIN 47), *Accounting for Conditional Asset Retirement Obligations* was released in March 2005. These statements are both included within the FASB Accounting Standards Codification (ASC) 410 *Asset Retirement and Environmental Obligations*. This Interpretation of the conditionality of an ARO has resulted in some additional accounting analysis for many of the fixed assets at the Company. Nuclear decommissioning was never assumed to be conditional in nature, thus the ARO accounting for nuclear decommissioning established in 2003 is unaffected by this Interpretation. Nonetheless, a summary of the ARO accounting for nuclear decommissioning is included in Schedule I for reference. This section is provided in response to the Commission's Order Point 9. from the 2017 Filing.

CONCLUSION

Xcel Energy respectfully requests the Commission approve our Petition for Approval of the 2022-2024 Nuclear Decommissioning Accrual. As described in this filing, we specifically request Commission approval of:

- Approve our decommissioning study and assumptions as compliant with the Company's obligations under Minnesota statutes, Commission rules, and prior precedent;
- Continue allocation of DOE settlement funds to the NDT;
- Approve an accrual of $31,368,901 effective in 2022 to meet the needs of the Company's 60-year spent fuel scenario, with no recasking of the fuel, for 2022 through 2024 while strategic decisions about the future of our nuclear units are decided in our 2019 IRP;
- Approve an annual accrual of $0.7 million for EOL nuclear fuel for the calendar year 2022 through 2024; and
- Approve the proposed asset allocation for the NDT.

The next decommissioning filing would be for the calendar years 2025 through 2027 with the submittal due December 1, 2023.

Dated: December 1, 2020

Northern States Power Company

STATE OF MINNESOTA
BEFORE THE
MINNESOTA PUBLIC UTILITIES COMMISSION

Katie J. Sieben	Chair
Valerie Means	Commissioner
Matthew Schuerger	Commissioner
Joseph K. Sullivan	Commissioner
John A. Tuma	Commissioner

IN THE MATTER OF THE PETITION OF NORTHERN STATES POWER COMPANY FOR APPROVAL OF THE 2022-2024 TRIENNIAL NUCLEAR DECOMMISSIONING STUDY & ASSUMPTIONS

DOCKET NO. E002/M-20-___

SUMMARY

SUMMARY OF FILING

Please take notice that on December 1, 2020, Northern States Power Company, doing business as Xcel Energy, filed with the Minnesota Public Utilities Commission its Petition for approval of its Triennial Nuclear Decommissioning Study and Assumptions. In this Petition the Company analyzed several decommissioning scenarios and calculated a number of different accruals. The resulting accrual calculations range from an $8.6 million reduction to an increase of $207.5 million.

The full version of this filing can be found by searching the Department of Commerce's efiling website:

https://www.edockets.state.mn.us/EFiling/edockets/searchDocuments.do?method=showeDocketsSearch&showEdocket=true&userType=public.

A docket number has not yet been assigned, but the filing can be found by searching the Received Date: December 1, 2020, and On Behalf Of: Xcel Energy.

CERTIFICATE OF SERVICE

I, Paget Pengelly, hereby certify that I have this day served copies or summaries of the foregoing document on the attached list of persons.

xx by depositing a true and correct copy thereof, properly enveloped with postage paid in the United States Mail at Minneapolis, Minnesota

xx electronic filing

Docket No. E002/M-17-828
Xcel Energy's Miscellaneous Electric Service List

Dated this 1st day of December 2020

/s/

_____
Paget Pengelly
Regulatory Administrator

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
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The cost estimates developed and presented in this decommissioning filing are based on numerous fundamental assumptions, including regulatory requirements, project contingencies, low-level radioactive waste disposal practices, high-level radioactive waste management options, and site restoration requirements. There are four fuel storage options and two dismantling options presented for each facility. Additionally, new to this filing, we have received cost estimates assuming a 10 year life extension at the Monticello facility. Thus, there are twelve cost estimates for Monticello and eight cost estimates for Prairie Island provided with this filing.

As required by Minnesota statutes, a variety of cost studies were created, in order to address the possibility of delays in the DOE acceptance of spent fuel. The Company is required by statute to submit at least three cost scenarios, 60-year, 100-year, and 200-year scenarios. The length of these scenarios is the longest period of time measured from the start of shutdown until all spent fuel is removed from the locations. The 100-year and the 200-year dry cask operational period scenarios assume that the fuel will be re-casked every 50-years.

In the 2017 Filing, the Company provided scenarios using the DECON and SAFSTOR decommissioning alternative. This filing is consistent with the 2017 Filing in that it provides scenarios for both decommissioning alternatives. This filing provides four DECON scenarios and four SAFSTOR scenarios.
For this filing, the Company assumed approximately four years of wet storage based on a conservative estimate of the capabilities of casks currently on the market. For the remainder of this period, the fuel will be stored in dry storage and the pool will no longer be required. This results in a significant decrease in the amount of security staff required at the site.

As a basis for these cost estimates, TLG uses a systems and structural inventory database, which in 1999, was revised for both nuclear facilities. The Company has reviewed and made minor changes to this inventory in the current filing. Other items provided as input are property and sales tax assumptions, insurance levels, burial rates, recycling practices, license termination dates, department budgets, purchased power and oil costs, incidental costs and meteorological data. These are all input to a process that will estimate the total dollar amount for decontaminating, removing, packaging, shipping, and disposing of the two nuclear sites. These cost estimates include labor rates for both salaried staff and union craft people. All labor is provided with loadings such as pension, unemployment, workers compensation, and medical where applicable. An estimate for employee retention costs also was included in the estimate to account for the additional expense the Company expects to incur in order to insure it retains the staffing

required for the plant in the early post shutdown stage while fuel remains in the pool. Xcel Energy also reviewed the organizational structure and numbers of employees for the salaried staff input.

Briefly, the decommissioning process is broken down into several main categories of work that are performed in various periods throughout the decommissioning depending on the dismantling method and the fuel storage assumptions, as follows:

> Preparation – Site preparation, engineering and planning of detailed procedures, performing various surveys, implementing the staffing transition plan, organizing the staff required to manage the intended decommissioning activities from available plant staff and outside resources, and submitting filings to regulatory entities.
>
> Fuel Storage – Packaging the fuel in dry cask canisters, loading the canisters to the storage pad, building a fuel transfer facility, re-casking every 50 years for some cost estimates.
>
> Dormancy – For SAFSTOR only, this is the period following unit shutdown where structures and systems not necessary for the operation or support of spent fuel pool and site security and surveillance are drained, de-energized, and secured. Minimal maintenance, sanitation, and sealing is performed to allow the facility to be maintained in an inactive state until delayed decommissioning activities commence. Only inspection, maintenance and security/surveillance activities are occurring during this period.
>
> Decommissioning operations – a constructing additional facilities for cask storage, transferring all spent fuel to dry casks, modifications to site structures and facilities, decontamination, removal, packaging, shipping, and burial of all contaminated and activated components and structures. By the end of this work all radioactive or contaminated material from the plant has been removed, but the fuel may still be onsite.
>
> Site Restoration – The demolition of remaining structures, site restoration, and license termination.

All cost estimate numbers are provided in instant dollars, which means that costs for the same activity from one year to the next do not increase due to inflation.

For example, the salary for an engineer is the same in the first year and all subsequent years. The time value impact of inflation is brought into the equation in the accrual calculation worksheet.

In Summary, the Company has computed various decommissioning accruals using the DECON and SAFSTOR scenarios assuming a 42-year (no re-casking), 60-year (no re-casking), 100-year (with re-casking), and 200-year (with re-casking) dry cask storage operational period.

SAFSTOR Method of Decommissioning

SAFSTOR is defined in the U.S. Code of Federal Regulations, Title 10, Parts 30, 40, 50, 51, 70, and 72, as "the alternative in which the nuclear facility is placed and maintained in a condition that allows the nuclear facility to be safely stored and subsequently decontaminated (deferred decontamination) to levels that permit release for unrestricted use." Under this cost estimate decommissioning activities will commence about 50 years after the cessation of operations and will be completed within 60 years. Many plants entering SAFSTOR have stated they do not intend to take the full 60 years but will finish decommissioning when economically viable.

SAFSTOR has begun to be pursued by a number of plant operators as they have entered shutdown. The primary reason for this shift is the increased earnings in the fund when a large majority of the expenditures are pushed further out into the future, which allows for smaller annual accruals during operation. To the extent that the after-tax return of the fund out paces the sum of the annual escalation and costs to tend the facility during dormancy, the required contributions by rate payers will be decreased over a DECON method. Over a 50 year dormancy period, this impact becomes substantial based upon current estimates.

The salaried staff presented in the cost estimate is not necessarily assumed to be the staff of Xcel Energy. This assumption is due to the length of the wait period, now being 50 years, and the fact that the employees with nuclear experience currently employed within Xcel Energy will be enjoying retirement and not available for decommissioning work. Thus, the cost estimate assumes a Decommissioning Operations Contractor (DOC), which is an independent entity that oversees the decommissioning work and provides the required salaried employees.

A more detailed description of the cost estimation process is included in the accompanying two volumes. TLG has provided a written outline of the procedures as well as worksheets that delineate the costs per activity, per period.

DECON Method of Decommissioning

DECON is defined in the U.S. Code of Federal Regulations, Title 10, Parts 30, 40, 50, 51, 70, and 72, as "the alternative in which the equipment, structures, and portions of a facility and site containing radioactive contaminants are removed or decontaminated to a level that permits the property to be released for unrestricted use shortly after cessation of operations."

Under this cost estimate decommissioning activities will commence as soon as possible after the cessation of operations. The last fuel assemblies will be sufficiently cooled and can be removed from the spent fuel pool and placed in dry casks after about five years.

DECON has been the preferred method of decommissioning for most situations. It is generally favorable because it eliminates the costs for caretaking, other than those related to the ISFSI. The cost estimate places most of the major expenditures more towards the front end of the decommissioning schedule. This is a major advantage because the individuals familiar with the operation of the facility are available to support the dismantling effort, plant systems and services are fully functional, structural integrity is intact, and licensee has a comprehensive management organization available to oversee and conduct the orderly decommissioning and decontamination.

Comparison to 2017 Filing

An extended time period of spent fuel management has multiple impacts including a significant increase in labor costs and extends the period of cost escalation, which creates a higher risk over time. The Company has escalated the 60-year DECON cost estimate from the 2017 Filing in the Table 1 below and compared it to the 2020 cost estimate simply to show that the cost estimates were similar and in line with the changes expected from inflation. The comparison table inflates the 2017 Filing cost estimate using the last approved escalation rate for labor and non-labor activities of 4.03 percent and 2.83%, respectively.

Table 1
Comparison of Current No-Recasking Cost Estimate to Previous Filing
60-Year Scenario (DECON)

	2017 Study in 2020 Dollars	2020 Cost Estimate
Monticello	$1,680,978,400	$1,612,762,003
Prairie Island Unit 1	1,097,692,104	1,017,864,701
Prairie Island Unit 2	1,099,367,680	1,029,940,789
	$3,878,038,184	$3,660,567,493

One of the largest changes from the 2017 cost estimate to the 2020 cost estimate was the amount of time the Company anticipates needing to operate the spent fuel pool after shutdown from 5 years to 4 years. The company asked for this change and feels it is still a conservative estimate, as industry peers are transferring spent fuel in as few as 2 years. Given the above driver, the current estimate is decreased, which aligns with the inflated 2017 Filing cost estimate.

Table 2 shows the attachments that provide the yearly cost estimate detail for the seven cost estimates for each facility. Theses summaries show the costs for the radiological decommissioning, the spent fuel management costs, site restoration, and the ISFSI decommissioning. The entire TLG cost estimate documentation is provided in Schedule L for Monticello, Schedule M for Prairie Island, and Schedule N for the Monticello 10 year license extension.

Table 2
Cost Estimate Cash Flow Summary Schedules

A.1	Monticello Schedule of Annual Expenditures – DECON 42-Year (No-Recasking)
A.2	Monticello Schedule of Annual Expenditures – DECON 60-Year (No-Recasking)
A.3	Monticello Schedule of Annual Expenditures – DECON 100-Year (Re-casking)

A.4	Monticello Schedule of Annual Expenditures – DECON 200-Year (Re-casking)
A.5	Monticello Schedule of Annual Expenditures – SAFSTOR 42-Year (No-Recasking)
A.6	Monticello Schedule of Annual Expenditures – SAFSTOR 60-Year (No-Recasking)
A.7	Monticello Schedule of Annual Expenditures – SAFSTOR 100-Year (Re-casking)
A.8	Monticello Schedule of Annual Expenditures – SAFSTOR 200-Year (Re-casking)
A.9	Prairie Island Schedule of Annual Expenditures – DECON 42-Year (No-Recasking)
A.10	Prairie Island Schedule of Annual Expenditures – DECON 60-Year (No-Recasking)
A.11	Prairie Island Schedule of Annual Expenditures – DECON 100-Year (Re-casking)
A.12	Prairie Island Schedule of Annual Expenditures – DECON 200-Year (Re-casking)
A.13	Prairie Island Schedule of Annual Expenditures – SAFSTOR 42-Year (No-Recasking)
A.14	Prairie Island Schedule of Annual Expenditures – SAFSTOR 60-Year (No-Recasking)
A.15	Prairie Island Schedule of Annual Expenditures – SAFSTOR 100-Year (Re-casking)
A.16	Prairie Island Schedule of Annual Expenditures – SAFSTOR 200-Year (Re-casking)

A.17	Monticello 10 Year Extension Schedule of Annual Expenditures – DECON 42-Year (No-Recasking)
A.18	Monticello 10 Year Extension Schedule of Annual Expenditures – DECON 60-Year (No-Recasking)
A.19	Monticello 10 Year Extension Schedule of Annual Expenditures – DECON 100-Year (Re-casking)
A.20	Monticello 10 Year Extension Schedule of Annual Expenditures – DECON 200-Year (Re-casking)

NRC Minimum

The NRC minimum required funding amounts, based upon the new information from NUREG-1307, Revision 16, and the most recent statistics for comparison to the new cost estimates have been calculated. Under the NRC minimum calculation requirements, the Company must show that it will meet the minimum cost calculated under at least one of the two burial options allowed: Direct Burial and Blended Burial. The Blended Burial NRC minimum calculations are less than all scenarios of our 2020 cost estimates in total. Table 3 shows lists the support schedules for the information for the calculation of the NRC minimum.

Table 3
NRC Minimum Calculation Supporting Schedules

A.21	NRC Minimum Historical Escalation
A.22	NRC Minimum Calculation

Property Taxes Included in Cost Estimates

Taxation of utility property is fundamentally different than taxation of the property owned by any other business. Like other businesses, we pay property taxes on the value of the land we own, the buildings attached thereto, and rights-of-way. This property is all assessed at the local level. Unlike other businesses, however, we are also assessed property taxes on personal property. Specifically, we are required to pay property taxes on Operating Property, which is defined as "any tangible property that is owned or leased, except land, which is directly

associated with the generation, transmission, or distribution of electricity [or] natural gas…." Minn. R. 8100.0100, subp. 11.

In Minnesota, the Department of Revenue (DOR) values all of the Company's operating property in Minnesota, as well as its gas and electric operating property that extends into North Dakota and South Dakota. Each type of property is valued as one integrated system, or unit. When the system value for each type (electric or natural gas) is determined, an allocation is then made to reflect how much of the system value is attributable to Minnesota. Allocation is based on a combination of original cost of the property in Minnesota to total system cost, as well as gross revenue in Minnesota to total system revenue.

Deductions are then made to subtract property locally assessed (land and some buildings) and exemptions (e.g., sliding scale exemption for generation efficiency, pollution control, etc.). The resulting value is then apportioned to the various taxing districts based on the original cost of the property located in those districts.

Local taxing districts then combine the market value apportioned to them with the value of the Company's locally assessed property to arrive at our tax base within the taxing district's jurisdiction. Finally, each jurisdiction then applies its own individual property tax rate to our tax base to determine our property tax liability in that jurisdiction.

As we make new investments in personal property throughout our integrated system, the market value upon which property taxes are assessed increases. This increased market value is then apportioned to the local jurisdictions that host our Monticello and Prairie Island plants. In 2017, the Company paid $17.9 million in real and personal property taxes related to Monticello and $24.7 million for Prairie Island. In 2018, the Company paid $18.7 million in property taxes related to Monticello and $26.8 million for Prairie Island. When operations at these nuclear plants cease, the operating property will be removed from the sites and will no longer be included in the DOR's market valuation. This will result in a reduction in property taxes paid when operations cease, but the property for the ISFSI will continue to be locally assessed. For the decommissioning cost estimates, the land, structures, and the dry cask portion of the operating property taxes were assumed to continue with the structures component lasting until the structures are decommissioned and removed.

The property tax amounts for Monticello and Prairie Island provided in the decommissioning cost estimate were based on the actual liabilities paid in 2019. The Company's consultant developed the future property tax estimates for after

plant shut down based on the actual property taxes paid for the Prairie Island ($23.2 million) and Monticello ($18.4 million). Table 4 shows the change in property taxes from operations to decommissioning.

Table 4
Property Tax Estimates

	During Operations	Plant Shutdown	Plant Structures Removed
Prairie Island			
Land	$216,242	$216,242	$216,242
Structure	5,765,693	5,765,693	0
Substation	397,824	0	0
ISFSI	2,598,788	2,598,788	2,598,788
Generation Machinery	14,205,814	0	0
Total	$23,184,361	$8,580,723	$2,815,030
Monticello			
Land	$517,757	$517,757	$517,757
Structure	3,675,271	3,675,271	0
Substation	284,764	0	0
ISFSI	533,686	533,686	533,686
Generation Machinery	13,385,394	0	0
Total	$18,396,873	$4,726,715	$1,051,443

The process used in the current property tax cost estimates is the same as the method used in our 2017 Filing. In addition, we note that there is no double recovery of property taxes between the decommissioning accrual and those included in current rates. The collection of funds from customers today for the payment of future tax obligations does not relate to the current year property tax expense.

Spent Fuel Management Costs

The cost estimates include the operating and maintenance of the ISFSI from shutdown through when all the fuel has been removed from the site. Schedules A.1 through A.20 show the annual costs in total spent fuel management costs by unit. Schedule A.23 breaks the spent fuel management costs down into its cost components such as utility staff, property taxes, and operating costs.

Table 5
Cost Breakdown Schedule

A.23	Spent Fuel Management Cost Breakdown – 60-year DECON

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2030	$ 29,863	$ 2,014	$ 173	$ -	$ 32,050
2031	117,581	5,993	669	-	124,243
2032	202,647	13,280	205	-	216,132
2033	189,691	58,336	31	-	248,058
2034	135,978	92,491	7	-	228,476
2035	69,137	6,894	-	-	76,030
2036	10,568	11,845	32,564	-	54,977
2037	1,198	12,926	37,074	-	51,199
2038	-	9,678	-	-	9,678
2039	-	13,278	-	-	13,278
2040	-	14,742	-	-	14,742
2041	-	8,887	-	-	8,887
2042	-	8,887	-	-	8,887
2043	-	8,887	-	-	8,887
2044	-	8,911	-	-	8,911
2045	-	8,887	-	-	8,887
2046	-	8,887	-	-	8,887
2047	-	8,887	-	-	8,887
2048	-	11,789	-	-	11,789
2049	-	8,887	-	-	8,887
2050	-	8,887	-	-	8,887
2051	-	8,887	-	-	8,887
2052	-	9,326	-	-	9,326
2053	-	10,132	-	-	10,132
2054	-	9,717	-	-	9,717
2055	-	9,717	-	-	9,717
2056	-	11,402	-	-	11,402
2057	-	10,962	-	-	10,962
2058	-	10,962	-	-	10,962
2059	-	10,962	-	-	10,962
2060	-	10,156	-	-	10,156
2061	-	9,717	-	-	9,717
2062	-	10,132	-	-	10,132
2063	-	9,717	-	-	9,717
2064	-	9,741	-	-	9,741
2065	-	10,132	-	-	10,132
2066	-	9,717	-	-	9,717
2067	-	9,717	-	-	9,717
2068	-	10,156	-	-	10,156
2069	-	10,547	-	-	10,547
2070	-	9,717	-	-	9,717
2071	-	10,547	-	-	10,547

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2072	6,632	10,246	-	-	16,877
2073	-	-	2,663	12,844	15,507
	$ 763,295	$ 555,579	$ 73,386	$ 12,844	$ 1,405,104

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2030	$ 29,863	$ 2,014	$ 173	$ -	$ 32,050
2031	117,581	5,993	669	-	124,243
2032	202,647	13,280	205	-	216,132
2033	189,691	58,336	31	-	248,058
2034	135,978	92,491	7	-	228,476
2035	69,137	6,483	-	-	75,620
2036	10,568	8,751	32,564	-	51,882
2037	1,198	9,229	37,074	-	47,501
2038	-	8,912	-	-	8,912
2039	-	8,912	-	-	8,912
2040	-	8,936	-	-	8,936
2041	-	8,912	-	-	8,912
2042	-	8,912	-	-	8,912
2043	-	8,912	-	-	8,912
2044	-	8,936	-	-	8,936
2045	-	8,912	-	-	8,912
2046	-	8,912	-	-	8,912
2047	-	8,912	-	-	8,912
2048	-	11,814	-	-	11,814
2049	-	8,912	-	-	8,912
2050	-	15,387	-	-	15,387
2051	-	15,387	-	-	15,387
2052	-	18,291	-	-	18,291
2053	-	20,427	-	-	20,427
2054	-	16,107	-	-	16,107
2055	-	19,707	-	-	19,707
2056	-	21,171	-	-	21,171
2057	-	8,840	-	-	8,840
2058	-	8,840	-	-	8,840
2059	-	8,840	-	-	8,840
2060	-	8,864	-	-	8,864
2061	-	8,840	-	-	8,840
2062	-	8,840	-	-	8,840
2063	-	8,840	-	-	8,840
2064	-	8,864	-	-	8,864
2065	-	8,840	-	-	8,840
2066	-	8,840	-	-	8,840
2067	-	8,840	-	-	8,840
2068	-	8,864	-	-	8,864
2069	-	8,840	-	-	8,840
2070	-	8,840	-	-	8,840
2071	-	8,840	-	-	8,840

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2072	-	8,864	-	-	8,864
2073	-	8,840	-	-	8,840
2074	-	8,840	-	-	8,840
2075	-	8,840	-	-	8,840
2076	-	8,864	-	-	8,864
2077	-	8,840	-	-	8,840
2078	-	10,916	-	-	10,916
2079	-	11,331	-	-	11,331
2080	-	10,940	-	-	10,940
2081	-	10,916	-	-	10,916
2082	-	10,916	-	-	10,916
2083	-	11,331	-	-	11,331
2084	-	10,940	-	-	10,940
2085	-	10,916	-	-	10,916
2086	-	10,916	-	-	10,916
2087	-	11,331	-	-	11,331
2088	-	13,818	-	-	13,818
2089	-	10,916	-	-	10,916
2090	6,632	9,346	-	-	15,978
2091	-	-	2,663	12,844	15,507
	$ 763,295	$ 763,237	$ 73,386	$ 12,844	$ 1,612,762

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2030	$ 29,863	$ 2,014	$ 173	$ -	$ 32,050
2031	117,581	7,696	669	-	125,946
2032	202,647	21,070	205	-	223,922
2033	189,691	63,565	31	-	253,288
2034	135,978	92,491	7	-	228,476
2035	69,137	6,483	-	-	75,620
2036	10,568	8,789	32,673	-	52,031
2037	1,198	9,371	37,199	-	47,768
2038	-	10,267	-	-	10,267
2039	-	10,267	-	-	10,267
2040	-	10,295	-	-	10,295
2041	-	10,267	-	-	10,267
2042	-	10,267	-	-	10,267
2043	-	10,267	-	-	10,267
2044	-	10,295	-	-	10,295
2045	-	10,267	-	-	10,267
2046	-	10,267	-	-	10,267
2047	-	10,267	-	-	10,267
2048	-	13,173	-	-	13,173
2049	-	10,267	-	-	10,267
2050	-	16,742	-	-	16,742
2051	-	16,742	-	-	16,742
2052	-	16,770	-	-	16,770
2053	-	16,742	-	-	16,742
2054	-	16,742	-	-	16,742
2055	-	16,742	-	-	16,742
2056	-	16,770	-	-	16,770
2057	-	16,742	-	-	16,742
2058	-	45,494	-	-	45,494
2059	-	16,742	-	-	16,742
2060	-	16,770	-	-	16,770
2061	-	16,742	-	-	16,742
2062	-	16,742	-	-	16,742
2063	-	31,118	-	-	31,118
2064	-	16,770	-	-	16,770
2065	-	16,742	-	-	16,742
2066	-	19,617	-	-	19,617
2067	-	16,742	-	-	16,742
2068	-	57,022	-	-	57,022
2069	-	16,742	-	-	16,742
2070	-	16,742	-	-	16,742
2071	-	16,742	-	-	16,742

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2072	-	16,770	-	-	16,770
2073	-	16,742	-	-	16,742
2074	-	16,742	-	-	16,742
2075	-	16,742	-	-	16,742
2076	-	16,770	-	-	16,770
2077	-	16,742	-	-	16,742
2078	-	16,742	-	-	16,742
2079	-	16,742	-	-	16,742
2080	-	16,770	-	-	16,770
2081	-	16,742	-	-	16,742
2082	-	16,742	-	-	16,742
2083	-	16,742	-	-	16,742
2084	-	117,400	-	-	117,400
2085	-	16,742	-	-	16,742
2086	-	16,742	-	-	16,742
2087	-	16,742	-	-	16,742
2088	-	19,648	-	-	19,648
2089	-	16,742	-	-	16,742
2090	-	16,742	-	-	16,742
2091	-	16,742	-	-	16,742
2092	-	19,650	-	-	19,650
2093	-	21,782	-	-	21,782
2094	-	17,462	-	-	17,462
2095	8,544	21,062	-	-	29,606
2096	-	22,529	-	-	22,529
2097	-	10,195	-	-	10,195
2098	-	10,195	-	-	10,195
2099	-	10,195	-	-	10,195
2100	-	10,195	-	-	10,195
2101	-	10,195	-	-	10,195
2102	-	10,195	-	-	10,195
2103	-	10,195	-	-	10,195
2104	-	10,223	-	-	10,223
2105	-	10,195	-	-	10,195
2106	-	10,195	-	-	10,195
2107	-	10,195	-	-	10,195
2108	-	38,974	-	-	38,974
2109	-	10,195	-	-	10,195
2110	-	10,195	-	-	10,195
2111	-	10,195	-	-	10,195
2112	-	10,223	-	-	10,223
2113	-	24,571	-	-	24,571

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2114	-	10,195	-	-	10,195
2115	-	10,195	-	-	10,195
2116	-	13,098	-	-	13,098
2117	-	10,195	-	-	10,195
2118	-	52,523	-	-	52,523
2119	-	12,686	-	-	12,686
2120	-	12,299	-	-	12,299
2121	-	12,271	-	-	12,271
2122	-	12,271	-	-	12,271
2123	-	12,686	-	-	12,686
2124	-	12,299	-	-	12,299
2125	-	12,271	-	-	12,271
2126	-	12,271	-	-	12,271
2127	-	12,686	-	-	12,686
2128	-	15,177	-	-	15,177
2129	-	12,271	-	-	12,271
2130	6,632	10,649	-	-	17,281
2131	-	-	2,779	4,389	7,168
	$ 771,839	$ 1,795,906	$ 73,737	$ 4,389	$ 2,645,871

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2030	$ 29,863	$ 2,014	$ 173	$ -	$ 32,050
2031	117,581	7,696	669	-	125,946
2032	202,781	21,070	205	-	224,056
2033	189,711	63,565	31	-	253,308
2034	135,824	92,491	7	-	228,322
2035	69,137	6,483	-	-	75,620
2036	10,568	8,789	32,673	-	52,031
2037	1,198	9,370	37,199	-	47,767
2038	-	10,258	-	-	10,258
2039	-	10,258	-	-	10,258
2040	-	10,286	-	-	10,286
2041	-	10,258	-	-	10,258
2042	-	10,258	-	-	10,258
2043	-	10,258	-	-	10,258
2044	-	10,286	-	-	10,286
2045	-	10,258	-	-	10,258
2046	-	10,258	-	-	10,258
2047	-	10,258	-	-	10,258
2048	-	13,163	-	-	13,163
2049	-	10,258	-	-	10,258
2050	-	16,733	-	-	16,733
2051	-	16,733	-	-	16,733
2052	-	16,761	-	-	16,761
2053	-	16,733	-	-	16,733
2054	-	16,733	-	-	16,733
2055	-	16,733	-	-	16,733
2056	-	16,761	-	-	16,761
2057	-	16,733	-	-	16,733
2058	-	45,484	-	-	45,484
2059	-	16,733	-	-	16,733
2060	-	16,761	-	-	16,761
2061	-	16,733	-	-	16,733
2062	-	16,733	-	-	16,733
2063	-	31,109	-	-	31,109
2064	-	16,761	-	-	16,761
2065	-	16,733	-	-	16,733
2066	-	19,608	-	-	19,608
2067	-	16,733	-	-	16,733
2068	-	57,013	-	-	57,013
2069	-	16,733	-	-	16,733
2070	-	16,733	-	-	16,733
2071	-	16,733	-	-	16,733

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2072	-	16,761	-	-	16,761
2073	-	16,733	-	-	16,733
2074	-	16,733	-	-	16,733
2075	-	16,733	-	-	16,733
2076	-	16,761	-	-	16,761
2077	-	16,733	-	-	16,733
2078	-	16,733	-	-	16,733
2079	-	16,733	-	-	16,733
2080	-	16,761	-	-	16,761
2081	-	16,733	-	-	16,733
2082	-	16,733	-	-	16,733
2083	-	16,733	-	-	16,733
2084	-	117,391	-	-	117,391
2085	-	16,733	-	-	16,733
2086	-	16,733	-	-	16,733
2087	-	16,733	-	-	16,733
2088	-	19,639	-	-	19,639
2089	-	16,733	-	-	16,733
2090	-	16,733	-	-	16,733
2091	-	16,733	-	-	16,733
2092	-	16,761	-	-	16,761
2093	-	16,733	-	-	16,733
2094	-	16,733	-	-	16,733
2095	8,544	16,733	-	-	25,277
2096	-	16,761	-	-	16,761
2097	-	16,733	-	-	16,733
2098	-	16,733	-	-	16,733
2099	-	16,733	-	-	16,733
2100	-	16,733	-	-	16,733
2101	-	16,733	-	-	16,733
2102	-	16,733	-	-	16,733
2103	-	16,733	-	-	16,733
2104	-	16,761	-	-	16,761
2105	-	16,733	-	-	16,733
2106	-	16,733	-	-	16,733
2107	-	16,733	-	-	16,733
2108	-	45,512	-	-	45,512
2109	-	16,733	-	-	16,733
2110	-	16,733	-	-	16,733
2111	-	16,733	-	-	16,733
2112	-	16,761	-	-	16,761
2113	-	31,109	-	-	31,109

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2114	-	16,733	-	-	16,733
2115	-	16,733	-	-	16,733
2116	-	19,636	-	-	19,636
2117	-	16,733	-	-	16,733
2118	-	56,985	-	-	56,985
2119	-	16,733	-	-	16,733
2120	-	16,761	-	-	16,761
2121	-	16,733	-	-	16,733
2122	-	16,733	-	-	16,733
2123	-	16,733	-	-	16,733
2124	-	16,761	-	-	16,761
2125	-	16,733	-	-	16,733
2126	-	16,733	-	-	16,733
2127	-	16,733	-	-	16,733
2128	-	19,639	-	-	19,639
2129	-	16,733	-	-	16,733
2130	-	16,733	-	-	16,733
2131	-	16,733	-	-	16,733
2132	-	16,761	-	-	16,761
2133	-	16,733	-	-	16,733
2134	-	117,363	-	-	117,363
2135	-	16,733	-	-	16,733
2136	-	16,761	-	-	16,761
2137	-	16,733	-	-	16,733
2138	-	16,733	-	-	16,733
2139	-	16,733	-	-	16,733
2140	-	16,761	-	-	16,761
2141	-	16,733	-	-	16,733
2142	-	16,733	-	-	16,733
2143	-	16,733	-	-	16,733
2144	-	16,761	-	-	16,761
2145	-	16,733	-	-	16,733
2146	-	16,733	-	-	16,733
2147	-	16,733	-	-	16,733
2148	-	16,761	-	-	16,761
2149	-	16,733	-	-	16,733
2150	-	16,733	-	-	16,733
2151	-	16,733	-	-	16,733
2152	-	16,761	-	-	16,761
2153	-	16,733	-	-	16,733
2154	-	16,733	-	-	16,733
2155	-	16,733	-	-	16,733

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2156	-	16,761	-	-	16,761
2157	-	16,733	-	-	16,733
2158	-	45,484	-	-	45,484
2159	-	16,733	-	-	16,733
2160	-	16,761	-	-	16,761
2161	-	16,733	-	-	16,733
2162	-	16,733	-	-	16,733
2163	-	31,109	-	-	31,109
2164	-	16,761	-	-	16,761
2165	-	16,733	-	-	16,733
2166	-	19,608	-	-	19,608
2167	-	16,733	-	-	16,733
2168	-	59,891	-	-	59,891
2169	-	16,733	-	-	16,733
2170	-	16,733	-	-	16,733
2171	-	16,733	-	-	16,733
2172	-	16,761	-	-	16,761
2173	-	16,733	-	-	16,733
2174	-	16,733	-	-	16,733
2175	-	16,733	-	-	16,733
2176	-	16,761	-	-	16,761
2177	-	16,733	-	-	16,733
2178	-	16,733	-	-	16,733
2179	-	16,733	-	-	16,733
2180	-	16,761	-	-	16,761
2181	-	16,733	-	-	16,733
2182	-	16,733	-	-	16,733
2183	-	16,733	-	-	16,733
2184	-	117,391	-	-	117,391
2185	-	16,733	-	-	16,733
2186	-	16,733	-	-	16,733
2187	-	16,733	-	-	16,733
2188	-	16,761	-	-	16,761
2189	-	16,733	-	-	16,733
2190	-	16,733	-	-	16,733
2191	-	16,733	-	-	16,733
2192	-	19,641	-	-	19,641
2193	-	21,772	-	-	21,772
2194	-	17,453	-	-	17,453
2195	-	21,052	-	-	21,052
2196	-	22,520	-	-	22,520
2197	-	10,186	-	-	10,186

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2198	-	10,186	-	-	10,186
2199	-	10,186	-	-	10,186
2200	-	10,186	-	-	10,186
2201	-	10,186	-	-	10,186
2202	-	10,186	-	-	10,186
2203	-	10,186	-	-	10,186
2204	-	10,214	-	-	10,214
2205	-	10,186	-	-	10,186
2206	-	10,186	-	-	10,186
2207	-	10,186	-	-	10,186
2208	-	41,843	-	-	41,843
2209	-	10,186	-	-	10,186
2210	-	10,186	-	-	10,186
2211	-	10,186	-	-	10,186
2212	-	10,214	-	-	10,214
2213	-	24,561	-	-	24,561
2214	-	10,186	-	-	10,186
2215	-	10,186	-	-	10,186
2216	-	13,089	-	-	13,089
2217	-	10,186	-	-	10,186
2218	-	52,513	-	-	52,513
2219	-	12,677	-	-	12,677
2220	-	12,289	-	-	12,289
2221	-	12,261	-	-	12,261
2222	-	12,261	-	-	12,261
2223	-	12,677	-	-	12,677
2224	-	12,289	-	-	12,289
2225	-	12,261	-	-	12,261
2226	-	12,261	-	-	12,261
2227	-	12,677	-	-	12,677
2228	-	12,289	-	-	12,289
2229	-	12,261	-	-	12,261
2230	6,632	10,640	-	-	17,272
2231	-	-	2,779	4,389	7,168
	$ 771,839	$ 3,848,543	$ 73,737	$ 4,389	$ 4,698,508

Xcel Energy
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42-Year SAFSTOR Decommissioning Period

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2030	$ 25,789	$ 2,014	$ -	$ -	$ 27,803
2031	113,712	5,993	-	-	119,705
2032	48,302	58,673	-	-	106,975
2033	39,065	70,475	-	-	109,540
2034	29,534	50,293	-	-	79,827
2035	8,815	6,489	-	-	15,303
2036	8,839	9,386	-	-	18,224
2037	8,815	10,808	-	-	19,623
2038	8,815	7,209	-	-	16,023
2039	8,815	10,808	-	-	19,623
2040	8,839	12,265	-	-	21,104
2041	8,815	6,417	-	-	15,231
2042	8,815	6,417	-	-	15,231
2043	8,815	6,417	-	-	15,231
2044	8,839	6,434	-	-	15,273
2045	8,815	6,417	-	-	15,231
2046	8,815	6,417	-	-	15,231
2047	8,815	6,417	-	-	15,231
2048	8,839	9,312	-	-	18,151
2049	8,815	6,417	-	-	15,231
2050	8,815	6,417	-	-	15,231
2051	8,815	6,417	-	-	15,231
2052	8,839	6,849	-	-	15,688
2053	8,815	7,662	-	-	16,477
2054	8,815	7,247	-	-	16,062
2055	8,815	7,247	-	-	16,062
2056	8,839	8,925	-	-	17,764
2057	8,815	8,492	-	-	17,307
2058	8,815	8,492	-	-	17,307
2059	8,815	8,492	-	-	17,307
2060	8,839	7,680	-	-	16,518
2061	8,815	7,247	-	-	16,062
2062	8,815	7,662	-	-	16,477
2063	8,815	7,247	-	-	16,062
2064	8,839	7,265	-	-	16,103
2065	8,815	7,662	-	-	16,477
2066	8,815	7,247	-	-	16,062
2067	8,815	7,247	-	-	16,062
2068	8,839	7,680	-	-	16,518
2069	8,815	8,077	-	-	16,892
2070	8,815	7,247	-	-	16,062
2071	8,815	8,077	-	-	16,892

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2072	8,839	8,095	-	-	16,934
2073	9,136	-	-	-	9,136
2074	9,136	-	-	-	9,136
2075	9,136	-	-	-	9,136
2076	9,161	-	-	-	9,161
2077	9,136	-	-	-	9,136
2078	9,136	-	-	-	9,136
2079	9,136	-	-	-	9,136
2080	9,161	-	-	-	9,161
2081	9,136	-	-	-	9,136
2082	9,136	-	-	-	9,136
2083	9,136	-	-	-	9,136
2084	9,161	-	-	-	9,161
2085	46,929	-	425	-	47,355
2086	93,666	-	634	-	94,300
2087	186,255	-	44	656	186,956
2088	97,113	-	6	6,318	103,436
2089	92,953	-	5	5,869	98,827
2090	27,431	-	11,169	-	38,600
2091	133	-	35,449	-	35,582
2092	56	-	14,860	-	14,915
	$ 1,245,842	$ 479,749	$ 62,593	$ 12,844	$ 1,801,028

Xcel Energy
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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2030	$ 25,789	$ 2,014	$ -	$ -	$ 27,803
2031	113,712	5,993	-	-	119,705
2032	48,302	58,673	-	-	106,975
2033	39,065	70,475	-	-	109,540
2034	29,534	50,293	-	-	79,827
2035	8,815	6,489	-	-	15,303
2036	8,839	6,506	-	-	15,345
2037	8,815	6,489	-	-	15,303
2038	8,815	6,489	-	-	15,303
2039	8,815	6,489	-	-	15,303
2040	8,839	6,506	-	-	15,345
2041	8,815	6,489	-	-	15,303
2042	8,815	6,489	-	-	15,303
2043	8,815	6,489	-	-	15,303
2044	8,839	6,506	-	-	15,345
2045	8,815	6,489	-	-	15,303
2046	8,815	6,489	-	-	15,303
2047	8,815	6,489	-	-	15,303
2048	8,839	9,384	-	-	18,223
2049	8,815	6,489	-	-	15,303
2050	8,815	12,964	-	-	21,779
2051	8,815	12,964	-	-	21,779
2052	8,839	15,861	-	-	24,700
2053	8,815	18,003	-	-	26,818
2054	8,815	13,684	-	-	22,498
2055	8,815	17,283	-	-	26,098
2056	8,839	18,741	-	-	27,580
2057	8,815	6,417	-	-	15,231
2058	8,815	6,417	-	-	15,231
2059	8,815	6,417	-	-	15,231
2060	8,839	6,434	-	-	15,273
2061	8,815	6,417	-	-	15,231
2062	8,815	6,417	-	-	15,231
2063	8,815	6,417	-	-	15,231
2064	8,839	6,434	-	-	15,273
2065	8,815	6,417	-	-	15,231
2066	8,815	6,417	-	-	15,231
2067	8,815	6,417	-	-	15,231
2068	8,839	6,434	-	-	15,273
2069	8,815	6,417	-	-	15,231
2070	8,815	6,417	-	-	15,231
2071	8,815	6,417	-	-	15,231

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2072	8,839	6,434	-	-	15,273
2073	8,815	6,417	-	-	15,231
2074	8,815	6,417	-	-	15,231
2075	8,815	6,417	-	-	15,231
2076	8,839	6,434	-	-	15,273
2077	8,815	6,417	-	-	15,231
2078	8,815	8,492	-	-	17,307
2079	8,815	8,908	-	-	17,722
2080	8,839	8,510	-	-	17,349
2081	8,815	8,492	-	-	17,307
2082	8,815	8,492	-	-	17,307
2083	8,815	8,908	-	-	17,722
2084	8,839	8,510	-	-	17,349
2085	46,173	5,776	425	-	52,374
2086	92,744	4,912	634	-	98,290
2087	185,330	6,298	44	-	191,672
2088	96,142	7,312	6	-	103,459
2089	92,028	7,294	5	1,168	100,495
2090	27,204	5,030	11,203	11,676	55,113
2091	133	30	35,556	-	35,719
2092	56	12	14,904	-	14,972
	$ 1,237,254	$ 629,040	$ 62,778	$ 12,844	$ 1,941,915

Xcel Energy
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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2030	$ 26,185	$ 2,438	$ -	$ -	$ 28,622
2031	114,172	5,569	-	-	119,742
2032	48,302	24,882	-	-	73,184
2033	39,065	34,114	-	-	73,179
2034	29,534	135,167	-	-	164,701
2035	8,815	6,489	-	-	15,303
2036	8,839	6,506	-	-	15,345
2037	8,815	6,489	-	-	15,303
2038	8,815	6,489	-	-	15,303
2039	8,815	6,489	-	-	15,303
2040	8,839	6,506	-	-	15,345
2041	8,815	6,489	-	-	15,303
2042	8,815	6,489	-	-	15,303
2043	8,815	6,489	-	-	15,303
2044	8,839	6,506	-	-	15,345
2045	8,815	6,489	-	-	15,303
2046	8,815	6,489	-	-	15,303
2047	8,815	6,489	-	-	15,303
2048	8,839	9,384	-	-	18,223
2049	8,815	6,489	-	-	15,303
2050	8,815	12,964	-	-	21,779
2051	8,815	12,964	-	-	21,779
2052	8,839	12,982	-	-	21,820
2053	8,815	12,964	-	-	21,779
2054	8,815	12,964	-	-	21,779
2055	8,815	12,964	-	-	21,779
2056	8,839	12,982	-	-	21,820
2057	8,815	12,964	-	-	21,779
2058	8,815	41,715	-	-	50,530
2059	8,815	12,964	-	-	21,779
2060	8,839	12,982	-	-	21,820
2061	8,815	12,964	-	-	21,779
2062	8,815	12,964	-	-	21,779
2063	8,815	27,340	-	-	36,154
2064	8,839	12,982	-	-	21,820
2065	8,815	12,964	-	-	21,779
2066	8,815	15,839	-	-	24,654
2067	8,815	12,964	-	-	21,779
2068	8,839	53,233	-	-	62,072
2069	8,815	12,964	-	-	21,779
2070	8,815	12,964	-	-	21,779
2071	8,815	12,964	-	-	21,779

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2072	8,839	12,982	-	-	21,820
2073	8,815	12,964	-	-	21,779
2074	8,815	12,964	-	-	21,779
2075	8,815	12,964	-	-	21,779
2076	8,839	12,982	-	-	21,820
2077	8,815	12,964	-	-	21,779
2078	8,815	12,964	-	-	21,779
2079	8,815	12,964	-	-	21,779
2080	8,839	12,982	-	-	21,820
2081	8,815	12,964	-	-	21,779
2082	8,815	12,964	-	-	21,779
2083	8,815	12,964	-	-	21,779
2084	8,839	113,611	-	-	122,450
2085	45,261	10,288	425	-	55,974
2086	92,179	9,364	634	-	102,177
2087	184,121	10,716	44	-	194,882
2088	92,904	16,515	6	-	109,425
2089	89,014	13,551	5	-	102,570
2090	27,137	13,336	10,074	-	50,547
2091	133	14,842	31,973	-	46,948
2092	56	18,616	13,402	-	32,074
2093	-	21,375	-	-	21,375
2094	-	17,056	-	-	17,056
2095	8,544	20,655	-	-	29,199
2096	-	22,122	-	-	22,122
2097	-	9,789	-	-	9,789
2098	-	9,789	-	-	9,789
2099	-	9,789	-	-	9,789
2100	-	9,789	-	-	9,789
2101	-	9,789	-	-	9,789
2102	-	9,789	-	-	9,789
2103	-	9,789	-	-	9,789
2104	-	9,816	-	-	9,816
2105	-	9,789	-	-	9,789
2106	-	9,789	-	-	9,789
2107	-	9,789	-	-	9,789
2108	-	38,567	-	-	38,567
2109	-	9,789	-	-	9,789
2110	-	9,789	-	-	9,789
2111	-	9,789	-	-	9,789
2112	-	9,816	-	-	9,816
2113	-	24,164	-	-	24,164

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2114	-	9,789	-	-	9,789
2115	-	9,789	-	-	9,789
2116	-	12,691	-	-	12,691
2117	-	9,789	-	-	9,789
2118	-	52,116	-	-	52,116
2119	-	12,280	-	-	12,280
2120	-	11,891	-	-	11,891
2121	-	11,864	-	-	11,864
2122	-	11,864	-	-	11,864
2123	-	12,280	-	-	12,280
2124	-	11,891	-	-	11,891
2125	-	11,864	-	-	11,864
2126	-	11,864	-	-	11,864
2127	-	12,280	-	-	12,280
2128	-	14,769	-	-	14,769
2129	-	11,864	-	-	11,864
2130	6,615	10,258	-	-	16,873
2131	-	-	2,790	4,387	7,177
	$ 1,244,264	$ 1,580,426	$ 59,354	$ 4,387	$ 2,888,431

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2030	$ 26,185	$ 2,438	$ -	$ -	$ 28,622
2031	114,172	5,569	-	-	119,742
2032	48,302	24,882	-	-	73,184
2033	39,065	34,114	-	-	73,179
2034	29,534	135,167	-	-	164,701
2035	8,815	6,489	-	-	15,303
2036	8,839	6,506	-	-	15,345
2037	8,815	6,489	-	-	15,303
2038	8,815	6,489	-	-	15,303
2039	8,815	6,489	-	-	15,303
2040	8,839	6,506	-	-	15,345
2041	8,815	6,489	-	-	15,303
2042	8,815	6,489	-	-	15,303
2043	8,815	6,489	-	-	15,303
2044	8,839	6,506	-	-	15,345
2045	8,815	6,489	-	-	15,303
2046	8,815	6,489	-	-	15,303
2047	8,815	6,489	-	-	15,303
2048	8,839	9,384	-	-	18,223
2049	8,815	6,489	-	-	15,303
2050	8,815	12,964	-	-	21,779
2051	8,815	12,964	-	-	21,779
2052	8,839	12,982	-	-	21,820
2053	8,815	12,964	-	-	21,779
2054	8,815	12,964	-	-	21,779
2055	8,815	12,964	-	-	21,779
2056	8,839	12,982	-	-	21,820
2057	8,815	12,964	-	-	21,779
2058	8,815	41,715	-	-	50,530
2059	8,815	12,964	-	-	21,779
2060	8,839	12,982	-	-	21,820
2061	8,815	12,964	-	-	21,779
2062	8,815	12,964	-	-	21,779
2063	8,815	27,340	-	-	36,154
2064	8,839	12,982	-	-	21,820
2065	8,815	12,964	-	-	21,779
2066	8,815	15,839	-	-	24,654
2067	8,815	12,964	-	-	21,779

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2068	8,839	53,233	-	-	62,072
2069	8,815	12,964	-	-	21,779
2070	8,815	12,964	-	-	21,779
2071	8,815	12,964	-	-	21,779
2072	8,839	12,982	-	-	21,820
2073	8,815	12,964	-	-	21,779
2074	8,815	12,964	-	-	21,779
2075	8,815	12,964	-	-	21,779
2076	8,839	12,982	-	-	21,820
2077	8,815	12,964	-	-	21,779
2078	8,815	12,964	-	-	21,779
2079	8,815	12,964	-	-	21,779
2080	8,839	12,982	-	-	21,820
2081	8,815	12,964	-	-	21,779
2082	8,815	12,964	-	-	21,779
2083	8,815	12,964	-	-	21,779
2084	8,839	113,611	-	-	122,450
2085	45,261	10,270	425	-	55,956
2086	92,179	9,339	634	-	102,152
2087	184,121	10,691	44	-	194,856
2088	92,904	16,489	6	-	109,399
2089	89,014	13,525	5	-	102,545
2090	27,152	13,296	10,074	-	50,521
2091	180	14,769	31,973	-	46,923
2092	76	15,682	13,402	-	29,160
2093	-	16,295	-	-	16,295
2094	-	16,295	-	-	16,295
2095	8,544	16,295	-	-	24,839
2096	-	16,321	-	-	16,321
2097	-	16,295	-	-	16,295
2098	-	16,295	-	-	16,295
2099	-	16,295	-	-	16,295
2100	-	16,295	-	-	16,295
2101	-	16,295	-	-	16,295
2102	-	16,295	-	-	16,295
2103	-	16,295	-	-	16,295
2104	-	16,321	-	-	16,321
2105	-	16,295	-	-	16,295

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2106	-	16,295	-	-	16,295
2107	-	16,295	-	-	16,295
2108	-	45,073	-	-	45,073
2109	-	16,295	-	-	16,295
2110	-	16,295	-	-	16,295
2111	-	16,295	-	-	16,295
2112	-	16,321	-	-	16,321
2113	-	30,670	-	-	30,670
2114	-	16,295	-	-	16,295
2115	-	16,295	-	-	16,295
2116	-	19,197	-	-	19,197
2117	-	16,295	-	-	16,295
2118	-	56,547	-	-	56,547
2119	-	16,295	-	-	16,295
2120	-	16,321	-	-	16,321
2121	-	16,295	-	-	16,295
2122	-	16,295	-	-	16,295
2123	-	16,295	-	-	16,295
2124	-	16,321	-	-	16,321
2125	-	16,295	-	-	16,295
2126	-	16,295	-	-	16,295
2127	-	16,295	-	-	16,295
2128	-	19,199	-	-	19,199
2129	-	16,295	-	-	16,295
2130	-	16,295	-	-	16,295
2131	-	16,295	-	-	16,295
2132	-	16,321	-	-	16,321
2133	-	16,295	-	-	16,295
2134	-	116,925	-	-	116,925
2135	-	16,295	-	-	16,295
2136	-	16,321	-	-	16,321
2137	-	16,295	-	-	16,295
2138	-	16,295	-	-	16,295
2139	-	16,295	-	-	16,295
2140	-	16,321	-	-	16,321
2141	-	16,295	-	-	16,295
2142	-	16,295	-	-	16,295
2143	-	16,295	-	-	16,295
2144	-	16,321	-	-	16,321

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2145	-	16,295	-	-	16,295
2146	-	16,295	-	-	16,295
2147	-	16,295	-	-	16,295
2148	-	16,321	-	-	16,321
2149	-	16,295	-	-	16,295
2150	-	16,295	-	-	16,295
2151	-	16,295	-	-	16,295
2152	-	16,321	-	-	16,321
2153	-	16,295	-	-	16,295
2154	-	16,295	-	-	16,295
2155	-	16,295	-	-	16,295
2156	-	16,321	-	-	16,321
2157	-	16,295	-	-	16,295
2158	-	45,046	-	-	45,046
2159	-	16,295	-	-	16,295
2160	-	16,321	-	-	16,321
2161	-	16,295	-	-	16,295
2162	-	16,295	-	-	16,295
2163	-	30,670	-	-	30,670
2164	-	16,321	-	-	16,321
2165	-	16,295	-	-	16,295
2166	-	19,170	-	-	19,170
2167	-	16,295	-	-	16,295
2168	-	59,451	-	-	59,451
2169	-	16,295	-	-	16,295
2170	-	16,295	-	-	16,295
2171	-	16,295	-	-	16,295
2172	-	16,321	-	-	16,321
2173	-	16,295	-	-	16,295
2174	-	16,295	-	-	16,295
2175	-	16,295	-	-	16,295
2176	-	16,321	-	-	16,321
2177	-	16,295	-	-	16,295
2178	-	16,295	-	-	16,295
2179	-	16,295	-	-	16,295
2180	-	16,321	-	-	16,321
2181	-	16,295	-	-	16,295
2182	-	16,295	-	-	16,295
2183	-	16,295	-	-	16,295
2184	-	116,951	-	-	116,951
2185	-	16,295	-	-	16,295
2186	-	16,295	-	-	16,295

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2187	-	16,295	-	-	16,295
2188	-	16,321	-	-	16,321
2189	-	16,295	-	-	16,295
2190	-	16,295	-	-	16,295
2191	-	16,295	-	-	16,295
2192	-	19,201	-	-	19,201
2193	-	21,334	-	-	21,334
2194	-	17,015	-	-	17,015
2195	-	20,614	-	-	20,614
2196	-	22,081	-	-	22,081
2197	-	9,747	-	-	9,747
2198	-	9,747	-	-	9,747
2199	-	9,747	-	-	9,747
2200	-	9,747	-	-	9,747
2201	-	9,747	-	-	9,747
2202	-	9,747	-	-	9,747
2203	-	9,747	-	-	9,747
2204	-	9,774	-	-	9,774
2205	-	9,747	-	-	9,747
2206	-	9,747	-	-	9,747
2207	-	9,747	-	-	9,747
2208	-	41,403	-	-	41,403
2209	-	9,747	-	-	9,747
2210	-	9,747	-	-	9,747
2211	-	9,747	-	-	9,747
2212	-	9,774	-	-	9,774
2213	-	24,123	-	-	24,123
2214	-	9,747	-	-	9,747
2215	-	9,747	-	-	9,747
2216	-	12,649	-	-	12,649
2217	-	9,747	-	-	9,747
2218	-	52,075	-	-	52,075
2219	-	12,238	-	-	12,238
2220	-	11,850	-	-	11,850
2221	-	11,823	-	-	11,823
2222	-	11,823	-	-	11,823
2223	-	12,238	-	-	12,238
2224	-	11,850	-	-	11,850
2225	-	11,823	-	-	11,823
2226	-	11,823	-	-	11,823
2227	-	12,238	-	-	12,238
2228	-	11,850	-	-	11,850

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2229	-	11,823	-	-	11,823
2230	6,615	10,219	-	-	16,833
2231	-	-	2,790	4,387	7,177
	$ 1,244,346	$ 3,588,215	$ 59,354	$ 4,387	$ 4,896,302

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 1
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2033	$ 33,832	$ 1,665	$ 265	$ -	$ 35,762
2034	100,979	4,340	1,139	-	106,458
2035	140,817	5,105	1,755	-	147,677
2036	134,833	8,177	2,282	-	145,292
2037	83,954	27,653	1,726	-	113,333
2038	26,517	44,161	-	-	70,678
2039	44,699	5,883	-	-	50,583
2040	11,853	7,316	13,118	-	32,287
2041	634	8,322	20,203	-	29,160
2042	299	8,126	9,520	-	17,945
2043	-	7,328	-	-	7,328
2044	-	7,139	-	-	7,139
2045	-	7,536	-	-	7,536
2046	-	7,536	-	-	7,536
2047	-	7,328	-	-	7,328
2048	-	7,554	-	-	7,554
2049	-	7,536	-	-	7,536
2050	-	7,328	-	-	7,328
2051	-	7,536	-	-	7,536
2052	-	7,346	-	-	7,346
2053	-	7,120	-	-	7,120
2054	-	7,120	-	-	7,120
2055	-	7,120	-	-	7,120
2056	-	6,724	-	-	6,724
2057	-	6,705	-	-	6,705
2058	-	6,705	-	-	6,705
2059	-	6,705	-	-	6,705
2060	-	7,139	-	-	7,139
2061	-	7,120	-	-	7,120
2062	-	7,120	-	-	7,120
2063	-	7,120	-	-	7,120
2064	-	7,139	-	-	7,139
2065	-	7,120	-	-	7,120
2066	-	7,120	-	-	7,120
2067	-	7,120	-	-	7,120
2068	-	7,139	-	-	7,139
2069	-	7,120	-	-	7,120
2070	-	7,120	-	-	7,120
2071	-	7,120	-	-	7,120
2072	-	7,139	-	-	7,139
2073	-	7,120	-	-	7,120
2074	11,984	6,919	-	-	18,902
2075	-	-	989	5,560	6,549
	$ 590,402	$ 349,793	$ 50,998	$ 5,560	$ 996,753

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 2
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2034	$ 13,517	$ 1,003	$ 50	$ -	$ 14,570
2035	83,108	5,613	374	-	89,096
2036	131,256	9,124	1,670	-	142,050
2037	143,197	22,684	2,364	-	168,245
2038	135,828	47,980	2,631	-	186,439
2039	51,456	5,883	-	-	57,340
2040	14,213	7,316	19,809	-	41,339
2041	572	8,322	30,507	-	39,401
2042	270	8,126	14,376	-	22,771
2043	-	7,328	-	-	7,328
2044	-	7,139	-	-	7,139
2045	-	7,536	-	-	7,536
2046	-	7,536	-	-	7,536
2047	-	7,328	-	-	7,328
2048	-	7,554	-	-	7,554
2049	-	7,536	-	-	7,536
2050	-	7,328	-	-	7,328
2051	-	7,536	-	-	7,536
2052	-	7,346	-	-	7,346
2053	-	7,120	-	-	7,120
2054	-	7,120	-	-	7,120
2055	-	7,120	-	-	7,120
2056	-	6,724	-	-	6,724
2057	-	6,705	-	-	6,705
2058	-	6,705	-	-	6,705
2059	-	6,705	-	-	6,705
2060	-	7,139	-	-	7,139
2061	-	7,120	-	-	7,120
2062	-	7,120	-	-	7,120
2063	-	7,120	-	-	7,120
2064	-	7,139	-	-	7,139
2065	-	7,120	-	-	7,120
2066	-	7,120	-	-	7,120
2067	-	7,120	-	-	7,120
2068	-	7,139	-	-	7,139
2069	-	7,120	-	-	7,120
2070	-	7,120	-	-	7,120
2071	-	7,120	-	-	7,120
2072	-	7,139	-	-	7,139
2073	-	7,120	-	-	7,120
2074	11,984	6,919	-	-	18,902
2075	-	-	989	5,560	6,549
	$ 585,402	$ 345,097	$ 72,770	$ 5,560	$ 1,008,829

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 1
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2033	$ 33,832	$ 1,665	$ 265	$ -	$ 35,762
2034	100,979	4,340	1,139	-	106,458
2035	140,817	5,105	1,755	-	147,678
2036	134,833	8,066	2,282	-	145,182
2037	83,954	27,460	1,726	-	113,139
2038	26,517	43,750	-	-	70,267
2039	44,699	4,484	-	-	49,183
2040	11,853	6,412	13,118	-	31,384
2041	634	7,435	20,203	-	28,272
2042	299	7,042	9,520	-	16,862
2043	-	6,692	-	-	6,692
2044	-	6,711	-	-	6,711
2045	-	6,692	-	-	6,692
2046	-	6,692	-	-	6,692
2047	-	6,692	-	-	6,692
2048	-	6,711	-	-	6,711
2049	-	6,692	-	-	6,692
2050	-	6,692	-	-	6,692
2051	-	6,692	-	-	6,692
2052	-	6,711	-	-	6,711
2053	-	7,107	-	-	7,107
2054	-	7,523	-	-	7,523
2055	-	7,523	-	-	7,523
2056	-	7,749	-	-	7,749
2057	-	7,315	-	-	7,315
2058	-	7,938	-	-	7,938
2059	-	7,315	-	-	7,315
2060	-	7,126	-	-	7,126
2061	-	7,523	-	-	7,523
2062	-	7,523	-	-	7,523
2063	-	7,315	-	-	7,315
2064	-	7,541	-	-	7,541
2065	-	7,523	-	-	7,523
2066	-	7,315	-	-	7,315
2067	-	7,523	-	-	7,523
2068	-	7,541	-	-	7,541
2069	-	7,315	-	-	7,315
2070	-	7,523	-	-	7,523
2071	-	7,523	-	-	7,523
2072	-	7,541	-	-	7,541
2073	-	7,523	-	-	7,523
2074	-	7,523	-	-	7,523
2075	-	8,962	-	-	8,962
2076	-	7,541	-	-	7,541
2077	11,984	7,321	-	-	19,305
2078	-	-	989	5,560	6,549
	$ 590,401	$ 370,904	$ 50,998	$ 5,560	$ 1,017,864

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 2
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2034	$ 13,517	$ 1,003	$ 50	$ -	$ 14,570
2035	83,108	5,613	374	-	89,096
2036	131,256	8,977	1,670	-	141,903
2037	143,197	22,497	2,364	-	168,058
2038	135,828	47,600	2,631	-	186,059
2039	51,456	4,484	-	-	55,940
2040	14,213	6,412	19,809	-	40,435
2041	572	7,435	30,507	-	38,514
2042	270	7,042	14,376	-	21,688
2043	-	6,692	-	-	6,692
2044	-	6,711	-	-	6,711
2045	-	6,692	-	-	6,692
2046	-	6,692	-	-	6,692
2047	-	6,692	-	-	6,692
2048	-	6,711	-	-	6,711
2049	-	6,692	-	-	6,692
2050	-	6,692	-	-	6,692
2051	-	6,692	-	-	6,692
2052	-	6,711	-	-	6,711
2053	-	7,107	-	-	7,107
2054	-	7,523	-	-	7,523
2055	-	7,523	-	-	7,523
2056	-	7,749	-	-	7,749
2057	-	7,315	-	-	7,315
2058	-	7,938	-	-	7,938
2059	-	7,315	-	-	7,315
2060	-	7,126	-	-	7,126
2061	-	7,523	-	-	7,523
2062	-	7,523	-	-	7,523
2063	-	7,315	-	-	7,315
2064	-	7,541	-	-	7,541
2065	-	7,523	-	-	7,523
2066	-	7,315	-	-	7,315
2067	-	7,523	-	-	7,523
2068	-	7,541	-	-	7,541
2069	-	7,315	-	-	7,315
2070	-	7,523	-	-	7,523
2071	-	7,523	-	-	7,523
2072	-	7,541	-	-	7,541
2073	-	7,523	-	-	7,523
2074	-	7,523	-	-	7,523
2075	-	8,962	-	-	8,962
2076	-	7,541	-	-	7,541
2077	11,984	7,321	-	-	19,305
2078	-	-	989	5,560	6,549
	$ 585,402	$ 366,208	$ 72,770	$ 5,560	$ 1,029,941

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 1
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2033	$ 33,832	$ 1,665	$ 265	$ -	$ 35,762
2034	100,979	4,340	1,139	-	106,458
2035	140,817	5,105	1,755	-	147,677
2036	134,833	10,026	2,282	-	147,141
2037	83,954	30,888	1,726	-	116,568
2038	26,517	45,723	-	-	72,241
2039	44,699	4,484	-	-	49,183
2040	11,853	6,425	13,164	-	31,442
2041	634	7,454	20,274	-	28,362
2042	299	7,396	9,554	-	17,249
2043	-	7,344	-	-	7,344
2044	-	7,364	-	-	7,364
2045	-	13,400	-	-	13,400
2046	-	11,382	-	-	11,382
2047	-	11,382	-	-	11,382
2048	-	7,364	-	-	7,364
2049	-	11,382	-	-	11,382
2050	-	13,400	-	-	13,400
2051	-	13,181	-	-	13,181
2052	-	13,421	-	-	13,421
2053	-	7,344	-	-	7,344
2054	-	7,344	-	-	7,344
2055	-	13,400	-	-	13,400
2056	-	11,402	-	-	11,402
2057	-	11,382	-	-	11,382
2058	-	7,344	-	-	7,344
2059	-	11,162	-	-	11,162
2060	-	11,402	-	-	11,402
2061	-	11,382	-	-	11,382
2062	-	7,344	-	-	7,344
2063	-	19,457	-	-	19,457
2064	-	15,220	-	-	15,220
2065	-	11,382	-	-	11,382
2066	-	7,344	-	-	7,344
2067	-	7,344	-	-	7,344
2068	-	15,439	-	-	15,439
2069	-	13,400	-	-	13,400
2070	-	7,344	-	-	7,344
2071	-	7,344	-	-	7,344
2072	-	17,239	-	-	17,239
2073	-	7,344	-	-	7,344
2074	-	7,344	-	-	7,344

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2075	-	18,877	-	-	18,877
2076	-	7,364	-	-	7,364
2077	-	7,344	-	-	7,344
2078	-	17,438	-	-	17,438
2079	-	7,344	-	-	7,344
2080	-	7,364	-	-	7,364
2081	-	7,344	-	-	7,344
2082	-	17,000	-	-	17,000
2083	-	7,344	-	-	7,344
2084	-	7,364	-	-	7,364
2085	-	7,344	-	-	7,344
2086	-	7,344	-	-	7,344
2087	-	7,344	-	-	7,344
2088	3,640	68,050	-	-	71,690
2089	-	7,344	-	-	7,344
2090	-	7,344	-	-	7,344
2091	-	7,344	-	-	7,344
2092	-	7,364	-	-	7,364
2093	-	7,759	-	-	7,759
2094	-	8,382	-	-	8,382
2095	-	14,457	-	-	14,457
2096	-	12,659	-	-	12,659
2097	-	12,017	-	-	12,017
2098	-	8,797	-	-	8,797
2099	-	12,017	-	-	12,017
2100	-	13,834	-	-	13,834
2101	-	14,457	-	-	14,457
2102	-	14,457	-	-	14,457
2103	-	7,967	-	-	7,967
2104	-	8,194	-	-	8,194
2105	-	14,249	-	-	14,249
2106	-	12,017	-	-	12,017
2107	-	12,224	-	-	12,224
2108	-	8,194	-	-	8,194
2109	-	12,017	-	-	12,017
2110	-	12,224	-	-	12,224
2111	-	12,224	-	-	12,224
2112	-	8,194	-	-	8,194
2113	-	20,324	-	-	20,324
2114	-	16,274	-	-	16,274
2115	-	13,663	-	-	13,663
2116	-	8,194	-	-	8,194
2117	11,984	7,948	-	-	19,932
2118	-	-	1,798	2,367	4,164
	$ 594,042	$ 985,833	$ 51,958	$ 2,367	$ 1,634,199

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 2
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2034	$ 13,517	$ 1,003	$ 50	$ -	$ 14,570
2035	83,108	5,613	374	-	89,096
2036	131,256	11,593	1,670	-	144,519
2037	143,197	25,809	2,364	-	171,370
2038	135,828	49,033	2,631	-	187,492
2039	51,456	4,484	-	-	55,940
2040	14,213	6,425	19,855	-	40,493
2041	572	7,454	30,578	-	38,604
2042	270	7,396	14,410	-	22,075
2043	-	7,344	-	-	7,344
2044	-	7,364	-	-	7,364
2045	-	13,400	-	-	13,400
2046	-	11,382	-	-	11,382
2047	-	11,382	-	-	11,382
2048	-	7,364	-	-	7,364
2049	-	11,382	-	-	11,382
2050	-	13,400	-	-	13,400
2051	-	13,181	-	-	13,181
2052	-	13,421	-	-	13,421
2053	-	7,344	-	-	7,344
2054	-	7,344	-	-	7,344
2055	-	13,400	-	-	13,400
2056	-	11,402	-	-	11,402
2057	-	11,382	-	-	11,382
2058	-	7,344	-	-	7,344
2059	-	11,162	-	-	11,162
2060	-	11,402	-	-	11,402
2061	-	11,382	-	-	11,382
2062	-	7,344	-	-	7,344
2063	-	19,457	-	-	19,457
2064	-	15,220	-	-	15,220
2065	-	11,382	-	-	11,382
2066	-	7,344	-	-	7,344
2067	-	7,344	-	-	7,344
2068	-	15,439	-	-	15,439
2069	-	13,400	-	-	13,400
2070	-	7,344	-	-	7,344
2071	-	7,344	-	-	7,344
2072	-	17,239	-	-	17,239
2073	-	7,344	-	-	7,344
2074	-	7,344	-	-	7,344
2075	-	18,877	-	-	18,877

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2076	-	7,364	-	-	7,364
2077	-	7,344	-	-	7,344
2078	-	17,438	-	-	17,438
2079	-	7,344	-	-	7,344
2080	-	7,364	-	-	7,364
2081	-	7,344	-	-	7,344
2082	-	17,000	-	-	17,000
2083	-	7,344	-	-	7,344
2084	-	7,364	-	-	7,364
2085	-	7,344	-	-	7,344
2086	-	7,344	-	-	7,344
2087	-	7,344	-	-	7,344
2088	3,640	68,050	-	-	71,690
2089	-	7,344	-	-	7,344
2090	-	7,344	-	-	7,344
2091	-	7,344	-	-	7,344
2092	-	7,364	-	-	7,364
2093	-	7,759	-	-	7,759
2094	-	8,382	-	-	8,382
2095	-	14,457	-	-	14,457
2096	-	12,659	-	-	12,659
2097	-	12,017	-	-	12,017
2098	-	8,797	-	-	8,797
2099	-	12,017	-	-	12,017
2100	-	13,834	-	-	13,834
2101	-	14,457	-	-	14,457
2102	-	14,457	-	-	14,457
2103	-	7,967	-	-	7,967
2104	-	8,194	-	-	8,194
2105	-	14,249	-	-	14,249
2106	-	12,017	-	-	12,017
2107	-	12,224	-	-	12,224
2108	-	8,194	-	-	8,194
2109	-	12,017	-	-	12,017
2110	-	12,224	-	-	12,224
2111	-	12,224	-	-	12,224
2112	-	8,194	-	-	8,194
2113	-	20,324	-	-	20,324
2114	-	16,274	-	-	16,274
2115	-	13,663	-	-	13,663
2116	-	8,194	-	-	8,194
2117	11,984	7,948	-	-	19,932
2118	-	-	1,798	2,367	4,164
	$ 589,042	$ 981,137	$ 73,730	$ 2,367	$ 1,646,275

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 1
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2033	$ 33,832	$ 1,665	$ 265	$ -	$ 35,762
2034	100,979	4,340	1,139	-	106,458
2035	140,817	5,105	1,755	-	147,677
2036	134,833	10,026	2,282	-	147,141
2037	83,954	30,888	1,726	-	116,568
2038	26,517	45,723	-	-	72,241
2039	44,699	4,484	-	-	49,183
2040	11,853	6,425	13,164	-	31,442
2041	634	7,454	20,274	-	28,362
2042	299	7,388	9,554	-	17,241
2043	-	7,330	-	-	7,330
2044	-	7,350	-	-	7,350
2045	-	13,386	-	-	13,386
2046	-	11,367	-	-	11,367
2047	-	11,367	-	-	11,367
2048	-	7,350	-	-	7,350
2049	-	11,367	-	-	11,367
2050	-	13,386	-	-	13,386
2051	-	13,167	-	-	13,167
2052	-	13,406	-	-	13,406
2053	-	7,330	-	-	7,330
2054	-	7,330	-	-	7,330
2055	-	13,386	-	-	13,386
2056	-	11,388	-	-	11,388
2057	-	11,367	-	-	11,367
2058	-	7,330	-	-	7,330
2059	-	11,148	-	-	11,148
2060	-	11,388	-	-	11,388
2061	-	11,367	-	-	11,367
2062	-	7,330	-	-	7,330
2063	-	19,443	-	-	19,443
2064	-	15,206	-	-	15,206
2065	-	11,367	-	-	11,367
2066	-	7,330	-	-	7,330
2067	-	7,330	-	-	7,330
2068	-	15,425	-	-	15,425

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2069	-	13,386	-	-	13,386
2070	-	7,330	-	-	7,330
2071	-	7,330	-	-	7,330
2072	-	17,225	-	-	17,225
2073	-	7,330	-	-	7,330
2074	-	7,330	-	-	7,330
2075	-	18,863	-	-	18,863
2076	-	7,350	-	-	7,350
2077	-	7,330	-	-	7,330
2078	-	17,424	-	-	17,424
2079	-	7,330	-	-	7,330
2080	-	7,350	-	-	7,350
2081	-	7,330	-	-	7,330
2082	-	16,986	-	-	16,986
2083	-	7,330	-	-	7,330
2084	-	7,350	-	-	7,350
2085	-	7,330	-	-	7,330
2086	-	7,330	-	-	7,330
2087	-	7,330	-	-	7,330
2088	3,640	68,035	-	-	71,675
2089	-	7,330	-	-	7,330
2090	-	7,330	-	-	7,330
2091	-	7,330	-	-	7,330
2092	-	7,350	-	-	7,350
2093	-	7,330	-	-	7,330
2094	-	7,330	-	-	7,330
2095	-	13,405	-	-	13,405
2096	-	11,400	-	-	11,400
2097	-	11,380	-	-	11,380
2098	-	7,330	-	-	7,330
2099	-	11,380	-	-	11,380
2100	-	13,405	-	-	13,405
2101	-	13,405	-	-	13,405
2102	-	13,405	-	-	13,405
2103	-	7,330	-	-	7,330
2104	-	7,350	-	-	7,350
2105	-	13,405	-	-	13,405
2106	-	11,380	-	-	11,380
2107	-	11,380	-	-	11,380
2108	-	7,350	-	-	7,350
2109	-	11,380	-	-	11,380

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2110	-	11,380	-	-	11,380
2111	-	11,380	-	-	11,380
2112	-	7,350	-	-	7,350
2113	-	19,480	-	-	19,480
2114	-	15,430	-	-	15,430
2115	-	12,819	-	-	12,819
2116	-	7,350	-	-	7,350
2117	-	7,330	-	-	7,330
2118	-	15,430	-	-	15,430
2119	-	13,405	-	-	13,405
2120	-	7,350	-	-	7,350
2121	-	7,330	-	-	7,330
2122	-	17,455	-	-	17,455
2123	-	7,330	-	-	7,330
2124	-	7,350	-	-	7,350
2125	-	17,455	-	-	17,455
2126	-	7,330	-	-	7,330
2127	-	7,330	-	-	7,330
2128	-	17,475	-	-	17,475
2129	-	7,330	-	-	7,330
2130	-	7,330	-	-	7,330
2131	-	7,330	-	-	7,330
2132	-	17,475	-	-	17,475
2133	-	7,330	-	-	7,330
2134	-	7,330	-	-	7,330
2135	-	7,330	-	-	7,330
2136	-	7,350	-	-	7,350
2137	-	7,330	-	-	7,330
2138	-	68,079	-	-	68,079
2139	-	7,330	-	-	7,330
2140	-	7,350	-	-	7,350
2141	-	7,330	-	-	7,330
2142	-	7,330	-	-	7,330
2143	-	7,330	-	-	7,330
2144	-	7,350	-	-	7,350
2145	-	13,405	-	-	13,405
2146	-	11,380	-	-	11,380
2147	-	11,380	-	-	11,380
2148	-	7,350	-	-	7,350
2149	-	11,380	-	-	11,380
2150	-	13,405	-	-	13,405
2151	-	13,405	-	-	13,405
2152	-	13,425	-	-	13,425
2153	-	7,330	-	-	7,330
2154	-	7,330	-	-	7,330

2155	-	14,844	-	-	14,844
2156	-	11,400	-	-	11,400
2157	-	11,380	-	-	11,380
2158	-	7,330	-	-	7,330
2159	-	11,380	-	-	11,380
2160	-	11,400	-	-	11,400
2161	-	11,380	-	-	11,380
2162	-	7,330	-	-	7,330
2163	-	19,480	-	-	19,480
2164	-	15,450	-	-	15,450
2165	-	11,380	-	-	11,380
2166	-	7,330	-	-	7,330
2167	-	7,330	-	-	7,330
2168	-	15,450	-	-	15,450
2169	-	13,405	-	-	13,405
2170	-	7,330	-	-	7,330
2171	-	7,330	-	-	7,330
2172	-	17,475	-	-	17,475
2173	-	7,330	-	-	7,330
2174	-	7,330	-	-	7,330
2175	-	17,455	-	-	17,455
2176	-	7,350	-	-	7,350
2177	-	7,330	-	-	7,330
2178	-	17,455	-	-	17,455
2179	-	7,330	-	-	7,330
2180	-	7,350	-	-	7,350
2181	-	7,330	-	-	7,330
2182	-	17,455	-	-	17,455
2183	-	7,330	-	-	7,330
2184	-	7,350	-	-	7,350
2185	-	7,330	-	-	7,330
2186	-	7,330	-	-	7,330
2187	-	7,330	-	-	7,330
2188	-	68,099	-	-	68,099
2189	-	7,330	-	-	7,330
2190	-	7,330	-	-	7,330
2191	-	7,330	-	-	7,330
2192	-	7,350	-	-	7,350
2193	-	7,745	-	-	7,745
2194	-	8,368	-	-	8,368
2195	-	15,881	-	-	15,881
2196	-	12,645	-	-	12,645
2197	-	12,002	-	-	12,002
2198	-	8,783	-	-	8,783
2199	-	12,002	-	-	12,002
2200	-	13,820	-	-	13,820
2201	-	14,443	-	-	14,443

2202	-	14,443	-	-	14,443
2203	-	7,952	-	-	7,952
2204	-	8,180	-	-	8,180
2205	-	14,235	-	-	14,235
2206	-	12,002	-	-	12,002
2207	-	12,210	-	-	12,210
2208	-	8,180	-	-	8,180
2209	-	12,002	-	-	12,002
2210	-	12,210	-	-	12,210
2211	-	12,210	-	-	12,210
2212	-	8,180	-	-	8,180
2213	-	20,310	-	-	20,310
2214	-	16,260	-	-	16,260
2215	-	12,210	-	-	12,210
2216	-	8,180	-	-	8,180
2217	11,984	7,934	-	-	19,918
2218	-	-	1,798	2,367	4,164
	$594,042	$2,126,090	$51,958	$2,367	$2,774,456

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 2
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2034	$ 13,517	$ 1,003	$ 50	$ -	$ 14,570
2035	83,108	5,613	374	-	89,096
2036	131,256	11,593	1,670	-	144,519
2037	143,197	25,809	2,364	-	171,370
2038	135,828	49,033	2,631	-	187,492
2039	51,456	4,484	-	-	55,940
2040	14,213	6,425	19,855	-	40,493
2041	572	7,454	30,578	-	38,604
2042	270	7,388	14,410	-	22,067
2043	-	7,330	-	-	7,330
2044	-	7,350	-	-	7,350
2045	-	13,386	-	-	13,386
2046	-	11,367	-	-	11,367
2047	-	11,367	-	-	11,367
2048	-	7,350	-	-	7,350
2049	-	11,367	-	-	11,367
2050	-	13,386	-	-	13,386
2051	-	13,167	-	-	13,167
2052	-	13,406	-	-	13,406
2053	-	7,330	-	-	7,330
2054	-	7,330	-	-	7,330
2055	-	13,386	-	-	13,386
2056	-	11,388	-	-	11,388
2057	-	11,367	-	-	11,367
2058	-	7,330	-	-	7,330
2059	-	11,148	-	-	11,148
2060	-	11,388	-	-	11,388
2061	-	11,367	-	-	11,367
2062	-	7,330	-	-	7,330
2063	-	19,443	-	-	19,443
2064	-	15,206	-	-	15,206
2065	-	11,367	-	-	11,367
2066	-	7,330	-	-	7,330
2067	-	7,330	-	-	7,330
2068	-	15,425	-	-	15,425
2069	-	13,386	-	-	13,386
2070	-	7,330	-	-	7,330
2071	-	7,330	-	-	7,330
2072	-	17,225	-	-	17,225
2073	-	7,330	-	-	7,330
2074	-	7,330	-	-	7,330
2075	-	18,863	-	-	18,863

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2076	-	7,350	-	-	7,350
2077	-	7,330	-	-	7,330
2078	-	17,424	-	-	17,424
2079	-	7,330	-	-	7,330
2080	-	7,350	-	-	7,350
2081	-	7,330	-	-	7,330
2082	-	16,986	-	-	16,986
2083	-	7,330	-	-	7,330
2084	-	7,350	-	-	7,350
2085	-	7,330	-	-	7,330
2086	-	7,330	-	-	7,330
2087	-	7,330	-	-	7,330
2088	3,640	68,035	-	-	71,675
2089	-	7,330	-	-	7,330
2090	-	7,330	-	-	7,330
2091	-	7,330	-	-	7,330
2092	-	7,350	-	-	7,350
2093	-	7,330	-	-	7,330
2094	-	7,330	-	-	7,330
2095	-	13,405	-	-	13,405
2096	-	11,400	-	-	11,400
2097	-	11,380	-	-	11,380
2098	-	7,330	-	-	7,330
2099	-	11,380	-	-	11,380
2100	-	13,405	-	-	13,405
2101	-	13,405	-	-	13,405
2102	-	13,405	-	-	13,405
2103	-	7,330	-	-	7,330
2104	-	7,350	-	-	7,350
2105	-	13,405	-	-	13,405
2106	-	11,380	-	-	11,380
2107	-	11,380	-	-	11,380
2108	-	7,350	-	-	7,350
2109	-	11,380	-	-	11,380
2110	-	11,380	-	-	11,380
2111	-	11,380	-	-	11,380
2112	-	7,350	-	-	7,350
2113	-	19,480	-	-	19,480
2114	-	15,430	-	-	15,430
2115	-	12,819	-	-	12,819
2116	-	7,350	-	-	7,350
2117	-	7,330	-	-	7,330
2118	-	15,430	-	-	15,430
2119	-	13,405	-	-	13,405

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2120	-	7,350	-	-	7,350
2121	-	7,330	-	-	7,330
2122	-	17,455	-	-	17,455
2123	-	7,330	-	-	7,330
2124	-	7,350	-	-	7,350
2125	-	17,455	-	-	17,455
2126	-	7,330	-	-	7,330
2127	-	7,330	-	-	7,330
2128	-	17,475	-	-	17,475
2129	-	7,330	-	-	7,330
2130	-	7,330	-	-	7,330
2131	-	7,330	-	-	7,330
2132	-	17,475	-	-	17,475
2133	-	7,330	-	-	7,330
2134	-	7,330	-	-	7,330
2135	-	7,330	-	-	7,330
2136	-	7,350	-	-	7,350
2137	-	7,330	-	-	7,330
2138	-	68,079	-	-	68,079
2139	-	7,330	-	-	7,330
2140	-	7,350	-	-	7,350
2141	-	7,330	-	-	7,330
2142	-	7,330	-	-	7,330
2143	-	7,330	-	-	7,330
2144	-	7,350	-	-	7,350
2145	-	13,405	-	-	13,405
2146	-	11,380	-	-	11,380
2147	-	11,380	-	-	11,380
2148	-	7,350	-	-	7,350
2149	-	11,380	-	-	11,380
2150	-	13,405	-	-	13,405
2151	-	13,405	-	-	13,405
2152	-	13,425	-	-	13,425
2153	-	7,330	-	-	7,330
2154	-	7,330	-	-	7,330
2155	-	14,844	-	-	14,844
2156	-	11,400	-	-	11,400
2157	-	11,380	-	-	11,380
2158	-	7,330	-	-	7,330
2159	-	11,380	-	-	11,380
2160	-	11,400	-	-	11,400
2161	-	11,380	-	-	11,380
2162	-	7,330	-	-	7,330
2163	-	19,480	-	-	19,480
2164	-	15,450	-	-	15,450

2165	-	11,380	-	-	11,380
2166	-	7,330	-	-	7,330
2167	-	7,330	-	-	7,330
2168	-	15,450	-	-	15,450
2169	-	13,405	-	-	13,405
2170	-	7,330	-	-	7,330
2171	-	7,330	-	-	7,330
2172	-	17,475	-	-	17,475
2173	-	7,330	-	-	7,330
2174	-	7,330	-	-	7,330
2175	-	17,455	-	-	17,455
2176	-	7,350	-	-	7,350
2177	-	7,330	-	-	7,330
2178	-	17,455	-	-	17,455
2179	-	7,330	-	-	7,330
2180	-	7,350	-	-	7,350
2181	-	7,330	-	-	7,330
2182	-	17,455	-	-	17,455
2183	-	7,330	-	-	7,330
2184	-	7,350	-	-	7,350
2185	-	7,330	-	-	7,330
2186	-	7,330	-	-	7,330
2187	-	7,330	-	-	7,330
2188	-	68,099	-	-	68,099
2189	-	7,330	-	-	7,330
2190	-	7,330	-	-	7,330
2191	-	7,330	-	-	7,330
2192	-	7,350	-	-	7,350
2193	-	7,745	-	-	7,745
2194	-	8,368	-	-	8,368
2195	-	15,881	-	-	15,881
2196	-	12,645	-	-	12,645
2197	-	12,002	-	-	12,002
2198	-	8,783	-	-	8,783
2199	-	12,002	-	-	12,002
2200	-	13,820	-	-	13,820
2201	-	14,443	-	-	14,443
2202	-	14,443	-	-	14,443
2203	-	7,952	-	-	7,952
2204	-	8,180	-	-	8,180
2205	-	14,235	-	-	14,235
2206	-	12,002	-	-	12,002
2207	-	12,210	-	-	12,210
2208	-	8,180	-	-	8,180
2209	-	12,002	-	-	12,002
2210	-	12,210	-	-	12,210

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2211	-	12,210	-	-	12,210
2212	-	8,180	-	-	8,180
2213	-	20,310	-	-	20,310
2214	-	16,260	-	-	16,260
2215	-	12,210	-	-	12,210
2216	-	8,180	-	-	8,180
2217	11,984	7,934	-	-	19,918
2218	-	-	1,798	2,367	4,164
	$ 589,042	$ 2,121,393	$ 73,730	$ 2,367	$ 2,786,532

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 1
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2033	$ 23,236	$ 1,665	$ -	$ -	$ 24,901
2034	77,095	4,302	-	-	81,398
2035	27,355	23,292	-	-	50,647
2036	22,943	25,431	-	-	48,374
2037	22,880	25,362	-	-	48,242
2038	20,139	21,701	-	-	41,840
2039	7,250	5,313	-	-	12,563
2040	7,270	5,533	-	-	12,803
2041	7,250	5,106	-	-	12,356
2042	7,250	5,728	-	-	12,979
2043	7,250	5,106	-	-	12,356
2044	7,270	4,910	-	-	12,180
2045	7,250	5,313	-	-	12,563
2046	7,250	5,313	-	-	12,563
2047	7,250	5,106	-	-	12,356
2048	7,270	5,325	-	-	12,596
2049	7,250	5,313	-	-	12,563
2050	7,250	5,106	-	-	12,356
2051	7,250	5,313	-	-	12,563
2052	7,270	5,118	-	-	12,388
2053	7,250	4,898	-	-	12,148
2054	7,250	4,898	-	-	12,148
2055	7,250	4,898	-	-	12,148
2056	7,270	4,495	-	-	11,765
2057	7,250	4,483	-	-	11,733
2058	7,250	4,483	-	-	11,733
2059	7,250	4,483	-	-	11,733
2060	7,270	4,910	-	-	12,180
2061	7,250	4,898	-	-	12,148
2062	7,250	4,898	-	-	12,148
2063	7,250	4,898	-	-	12,148
2064	7,270	4,910	-	-	12,180
2065	7,250	4,898	-	-	12,148
2066	7,250	4,898	-	-	12,148
2067	7,250	4,898	-	-	12,148
2068	7,270	4,910	-	-	12,180
2069	7,250	4,898	-	-	12,148
2070	7,250	4,898	-	-	12,148
2071	7,250	4,898	-	-	12,148
2072	7,270	4,910	-	-	12,180
2073	7,250	4,898	-	-	12,148
2074	7,250	4,898	-	-	12,148

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2075	7,961	-	-	-	7,961
2076	7,983	-	-	-	7,983
2077	7,961	-	-	-	7,961
2078	7,961	-	-	-	7,961
2079	7,961	-	-	-	7,961
2080	7,983	-	-	-	7,983
2081	7,961	-	-	-	7,961
2082	7,961	-	-	-	7,961
2083	7,961	-	-	-	7,961
2084	7,983	-	-	-	7,983
2085	7,961	-	-	-	7,961
2086	7,961	-	-	-	7,961
2087	36,071	-	378	-	36,449
2088	63,457	-	1,327	-	64,784
2089	126,412	-	1,868	-	128,280
2090	87,615	-	1,774	2,224	91,613
2091	71,947	-	1,735	3,122	76,805
2092	12,654	-	119	214	12,986
2093	16,099	-	9,643	-	25,743
2094	109	-	24,275	-	24,384
2095	79	-	17,558	-	17,636
	$ 964,882	$ 281,510	$ 58,677	$ 5,560	$ 1,310,629

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 2
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	Site Restoration	Yearly Total
2034	$ 11,048	$ 1,003	$ -	$ -	$ 12,051
2035	76,551	5,702	-	-	82,253
2036	45,315	25,041	-	-	70,355
2037	25,843	34,553	-	-	60,397
2038	22,594	29,281	-	-	51,875
2039	7,312	5,313	-	-	12,626
2040	7,333	5,533	-	-	12,865
2041	7,312	5,106	-	-	12,418
2042	7,312	5,728	-	-	13,041
2043	7,312	5,106	-	-	12,418
2044	7,333	4,910	-	-	12,243
2045	7,312	5,313	-	-	12,626
2046	7,312	5,313	-	-	12,626
2047	7,312	5,106	-	-	12,418
2048	7,333	5,325	-	-	12,658
2049	7,312	5,313	-	-	12,626
2050	7,312	5,106	-	-	12,418
2051	7,312	5,313	-	-	12,626
2052	7,333	5,118	-	-	12,450
2053	7,312	4,898	-	-	12,210
2054	7,312	4,898	-	-	12,210
2055	7,312	4,898	-	-	12,210
2056	7,333	4,495	-	-	11,828
2057	7,312	4,483	-	-	11,795
2058	7,312	4,483	-	-	11,795
2059	7,312	4,483	-	-	11,795
2060	7,333	4,910	-	-	12,243
2061	7,312	4,898	-	-	12,210
2062	7,312	4,898	-	-	12,210
2063	7,312	4,898	-	-	12,210
2064	7,333	4,910	-	-	12,243
2065	7,312	4,898	-	-	12,210
2066	7,312	4,898	-	-	12,210
2067	7,312	4,898	-	-	12,210
2068	7,333	4,910	-	-	12,243
2069	7,312	4,898	-	-	12,210
2070	7,312	4,898	-	-	12,210
2071	7,312	4,898	-	-	12,210
2072	7,333	4,910	-	-	12,243
2073	7,312	4,898	-	-	12,210
2074	7,312	4,898	-	-	12,210
2075	4,519	-	-	-	4,519

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2076	4,531	-	-	-	4,531
2077	4,519	-	-	-	4,519
2078	4,519	-	-	-	4,519
2079	4,519	-	-	-	4,519
2080	4,531	-	-	-	4,531
2081	4,519	-	-	-	4,519
2082	4,519	-	-	-	4,519
2083	4,519	-	-	-	4,519
2084	4,531	-	-	-	4,531
2085	4,519	-	-	-	4,519
2086	4,519	-	-	-	4,519
2087	4,519	-	-	-	4,519
2088	32,501	-	226	-	32,727
2089	63,639	-	1,032	-	64,671
2090	126,745	-	2,228	-	128,973
2091	101,675	-	1,957	2,883	106,515
2092	90,258	-	1,658	2,677	94,594
2093	20,170	-	13,749	-	33,918
2094	46	-	34,608	-	34,655
2095	34	-	25,032	-	25,065
	$ 938,627	$ 275,338	$ 80,490	$ 5,560	$ 1,300,015

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 1
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2033	$ 23,236	$ 1,665	$ -	$ -	$ 24,901
2034	77,095	4,302	-	-	81,398
2035	27,355	22,992	-	-	50,346
2036	22,943	25,096	-	-	48,039
2037	22,880	25,027	-	-	47,907
2038	20,139	21,425	-	-	41,564
2039	7,250	4,483	-	-	11,733
2040	7,270	4,495	-	-	11,765
2041	7,250	4,483	-	-	11,733
2042	7,250	4,483	-	-	11,733
2043	7,250	4,483	-	-	11,733
2044	7,270	4,495	-	-	11,765
2045	7,250	4,483	-	-	11,733
2046	7,250	4,483	-	-	11,733
2047	7,250	4,483	-	-	11,733
2048	7,270	4,495	-	-	11,765
2049	7,250	4,483	-	-	11,733
2050	7,250	4,483	-	-	11,733
2051	7,250	4,483	-	-	11,733
2052	7,270	4,910	-	-	12,180
2053	7,250	5,313	-	-	12,563
2054	7,250	5,313	-	-	12,563
2055	7,250	5,521	-	-	12,771
2056	7,270	5,118	-	-	12,388
2057	7,250	5,728	-	-	12,978
2058	7,250	5,106	-	-	12,356
2059	7,250	4,898	-	-	12,148
2060	7,270	5,325	-	-	12,595
2061	7,250	5,313	-	-	12,563
2062	7,250	5,106	-	-	12,356
2063	7,250	5,313	-	-	12,563
2064	7,270	5,325	-	-	12,595
2065	7,250	5,106	-	-	12,356
2066	7,250	5,313	-	-	12,563
2067	7,250	5,313	-	-	12,563
2068	7,270	5,118	-	-	12,388
2069	7,250	5,313	-	-	12,563
2070	7,250	5,313	-	-	12,563
2071	7,250	5,313	-	-	12,563
2072	7,270	5,325	-	-	12,595
2073	7,250	5,313	-	-	12,563
2074	7,250	6,752	-	-	14,002

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2075	7,250	5,313	-	-	12,563
2076	7,270	5,325	-	-	12,595
2077	7,250	4,483	-	-	11,733
2078	7,962	-	-	-	7,962
2079	7,962	-	-	-	7,962
2080	7,983	-	-	-	7,983
2081	7,962	-	-	-	7,962
2082	7,962	-	-	-	7,962
2083	7,962	-	-	-	7,962
2084	7,983	-	-	-	7,983
2085	7,962	-	-	-	7,962
2086	7,962	-	-	-	7,962
2087	36,071	-	378	-	36,449
2088	63,457	-	1,327	-	64,784
2089	126,412	-	1,868	-	128,280
2090	87,615	-	1,774	2,224	91,613
2091	71,947	-	1,735	3,122	76,805
2092	12,654	-	119	214	12,986
2093	16,099	-	9,643	-	25,743
2094	109	-	24,275	-	24,384
2095	79	-	17,558	-	17,636
	$ 962,746	$ 296,410	$ 58,677	$ 5,560	$ 1,323,393

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 2
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2034	$ 11,048	$ 1,003	$ -	$ -	$ 12,051
2035	76,551	5,702	-	-	82,253
2036	45,315	24,703	-	-	70,018
2037	25,843	34,056	-	-	59,899
2038	22,594	28,870	-	-	51,465
2039	7,312	4,483	-	-	11,795
2040	7,332	4,495	-	-	11,828
2041	7,312	4,483	-	-	11,795
2042	7,312	4,483	-	-	11,795
2043	7,312	4,483	-	-	11,795
2044	7,332	4,495	-	-	11,828
2045	7,312	4,483	-	-	11,795
2046	7,312	4,483	-	-	11,795
2047	7,312	4,483	-	-	11,795
2048	7,332	4,495	-	-	11,828
2049	7,312	4,483	-	-	11,795
2050	7,312	4,483	-	-	11,795
2051	7,312	4,483	-	-	11,795
2052	7,332	4,495	-	-	11,828
2053	7,312	4,898	-	-	12,210
2054	7,312	5,313	-	-	12,626
2055	7,312	5,313	-	-	12,626
2056	7,332	5,533	-	-	12,865
2057	7,312	5,106	-	-	12,418
2058	7,312	5,728	-	-	13,041
2059	7,312	5,106	-	-	12,418
2060	7,332	4,910	-	-	12,243
2061	7,312	5,313	-	-	12,626
2062	7,312	5,313	-	-	12,626
2063	7,312	5,106	-	-	12,418
2064	7,332	5,325	-	-	12,658
2065	7,312	5,313	-	-	12,626
2066	7,312	5,106	-	-	12,418
2067	7,312	5,313	-	-	12,626
2068	7,332	5,325	-	-	12,658
2069	7,312	5,106	-	-	12,418
2070	7,312	5,313	-	-	12,626
2071	7,312	5,313	-	-	12,626
2072	7,332	5,325	-	-	12,658
2073	7,312	5,313	-	-	12,626
2074	7,312	5,313	-	-	12,626
2075	7,312	6,752	-	-	14,064

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2076	7,332	5,325	-	-	12,658
2077	7,312	5,313	-	-	12,626
2078	4,519	-	-	-	4,519
2079	4,519	-	-	-	4,519
2080	4,531	-	-	-	4,531
2081	4,519	-	-	-	4,519
2082	4,519	-	-	-	4,519
2083	4,519	-	-	-	4,519
2084	4,531	-	-	-	4,531
2085	4,519	-	-	-	4,519
2086	4,519	-	-	-	4,519
2087	4,519	-	-	-	4,519
2088	32,501	-	226	-	32,727
2089	63,639	-	1,032	-	64,671
2090	126,745	-	2,228	-	128,973
2091	101,675	-	1,957	2,883	106,515
2092	90,258	-	1,658	2,677	94,594
2093	20,170	-	13,749	-	33,918
2094	46	-	34,608	-	34,655
2095	34	-	25,032	-	25,065
	$ 947,015	$ 290,238	$ 80,490	$ 5,560	$ 1,323,303

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 1
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2033	$ 23,736	$ 1,665	$ -	$ -	$ 25,400
2034	77,853	4,191	-	-	82,043
2035	27,355	8,174	-	-	35,529
2036	22,943	6,993	-	-	29,936
2037	22,880	26,804	-	-	49,684
2038	20,139	60,042	-	-	80,181
2039	7,250	4,483	-	-	11,733
2040	7,270	4,495	-	-	11,765
2041	7,250	4,483	-	-	11,733
2042	7,250	4,483	-	-	11,733
2043	7,250	4,483	-	-	11,733
2044	7,270	4,495	-	-	11,765
2045	7,250	10,539	-	-	17,790
2046	7,250	8,521	-	-	15,771
2047	7,250	8,521	-	-	15,771
2048	7,270	4,495	-	-	11,765
2049	7,250	8,521	-	-	15,771
2050	7,250	10,539	-	-	17,790
2051	7,250	10,320	-	-	17,571
2052	7,270	10,552	-	-	17,822
2053	7,250	4,483	-	-	11,733
2054	7,250	4,483	-	-	11,733
2055	7,250	10,539	-	-	17,790
2056	7,270	8,533	-	-	15,803
2057	7,250	8,521	-	-	15,771
2058	7,250	4,483	-	-	11,733
2059	7,250	8,301	-	-	15,552
2060	7,270	8,533	-	-	15,803
2061	7,250	8,521	-	-	15,771
2062	7,250	4,483	-	-	11,733
2063	7,250	16,596	-	-	23,846
2064	7,270	12,351	-	-	19,622
2065	7,250	8,521	-	-	15,771
2066	7,250	4,483	-	-	11,733
2067	7,250	4,483	-	-	11,733
2068	7,270	12,570	-	-	19,841
2069	7,250	10,539	-	-	17,790
2070	7,250	4,483	-	-	11,733
2071	7,250	4,483	-	-	11,733
2072	7,270	14,370	-	-	21,640
2073	7,250	4,483	-	-	11,733
2074	7,250	4,483	-	-	11,733

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2075	7,250	16,016	-	-	23,266
2076	7,270	4,495	-	-	11,765
2077	7,250	4,483	-	-	11,733
2078	7,250	14,577	-	-	21,827
2079	7,250	4,483	-	-	11,733
2080	7,270	4,495	-	-	11,765
2081	7,250	4,483	-	-	11,733
2082	7,250	14,139	-	-	21,389
2083	7,250	4,483	-	-	11,733
2084	7,270	4,495	-	-	11,765
2085	7,250	4,483	-	-	11,733
2086	7,250	4,483	-	-	11,733
2087	34,845	4,294	378	-	39,517
2088	65,871	64,751	1,327	-	131,949
2089	120,417	5,011	1,868	-	127,296
2090	85,182	4,245	1,774	-	91,201
2091	70,952	3,936	1,735	-	76,624
2092	12,497	3,898	119	-	16,514
2093	15,970	6,523	8,963	-	31,456
2094	109	7,831	22,562	-	30,502
2095	79	13,994	16,319	-	30,391
2096	-	12,424	-	-	12,424
2097	-	11,782	-	-	11,782
2098	-	8,563	-	-	8,563
2099	-	11,782	-	-	11,782
2100	-	13,600	-	-	13,600
2101	-	14,222	-	-	14,222
2102	-	14,222	-	-	14,222
2103	-	7,732	-	-	7,732
2104	-	7,959	-	-	7,959
2105	-	14,015	-	-	14,015
2106	-	11,782	-	-	11,782
2107	-	11,990	-	-	11,990
2108	-	7,959	-	-	7,959
2109	-	11,782	-	-	11,782
2110	-	11,990	-	-	11,990
2111	-	11,990	-	-	11,990
2112	-	7,959	-	-	7,959
2113	-	20,090	-	-	20,090
2114	-	16,040	-	-	16,040
2115	-	13,429	-	-	13,429
2116	-	7,959	-	-	7,959
2117	11,973	7,723	-	-	19,696
2118	-	-	1,798	2,367	4,164
	$ 961,053	$ 836,113	$ 56,842	$ 2,367	$ 1,856,374

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 2
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2034	$ 11,142	$ 735	$ -	$ -	$ 11,877
2035	76,854	6,045	-	-	82,899
2036	45,255	6,727	-	-	51,983
2037	25,843	27,540	-	-	53,383
2038	22,594	60,649	-	-	83,243
2039	7,312	4,483	-	-	11,795
2040	7,333	4,495	-	-	11,828
2041	7,312	4,483	-	-	11,795
2042	7,312	4,483	-	-	11,795
2043	7,312	4,483	-	-	11,795
2044	7,333	4,495	-	-	11,828
2045	7,312	10,539	-	-	17,852
2046	7,312	8,521	-	-	15,833
2047	7,312	8,521	-	-	15,833
2048	7,333	4,495	-	-	11,828
2049	7,312	8,521	-	-	15,833
2050	7,312	10,539	-	-	17,852
2051	7,312	10,320	-	-	17,633
2052	7,333	10,552	-	-	17,884
2053	7,312	4,483	-	-	11,795
2054	7,312	4,483	-	-	11,795
2055	7,312	10,539	-	-	17,852
2056	7,333	8,533	-	-	15,865
2057	7,312	8,521	-	-	15,833
2058	7,312	4,483	-	-	11,795
2059	7,312	8,301	-	-	15,614
2060	7,333	8,533	-	-	15,865
2061	7,312	8,521	-	-	15,833
2062	7,312	4,483	-	-	11,795
2063	7,312	16,596	-	-	23,908
2064	7,333	12,351	-	-	19,684
2065	7,312	8,521	-	-	15,833
2066	7,312	4,483	-	-	11,795
2067	7,312	4,483	-	-	11,795
2068	7,333	12,570	-	-	19,903
2069	7,312	10,539	-	-	17,852
2070	7,312	4,483	-	-	11,795
2071	7,312	4,483	-	-	11,795
2072	7,333	14,370	-	-	21,703
2073	7,312	4,483	-	-	11,795
2074	7,312	4,483	-	-	11,795

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2075	7,312	16,016	-	-	23,329
2076	7,333	4,495	-	-	11,828
2077	7,312	4,483	-	-	11,795
2078	7,312	14,577	-	-	21,890
2079	7,312	4,483	-	-	11,795
2080	7,333	4,495	-	-	11,828
2081	7,312	4,483	-	-	11,795
2082	7,312	14,139	-	-	21,451
2083	7,312	4,483	-	-	11,795
2084	7,333	4,495	-	-	11,828
2085	7,312	4,483	-	-	11,795
2086	7,312	4,483	-	-	11,795
2087	7,312	4,483	-	-	11,795
2088	36,097	64,546	226	-	100,869
2089	61,690	3,765	1,032	-	66,488
2090	120,743	4,749	2,228	-	127,720
2091	100,818	5,275	1,957	-	108,049
2092	89,858	5,382	1,658	-	96,899
2093	20,041	6,523	13,068	-	39,632
2094	46	7,831	32,895	-	40,773
2095	34	13,994	23,793	-	37,820
2096	-	12,424	-	-	12,424
2097	-	11,782	-	-	11,782
2098	-	8,563	-	-	8,563
2099	-	11,782	-	-	11,782
2100	-	13,600	-	-	13,600
2101	-	14,222	-	-	14,222
2102	-	14,222	-	-	14,222
2103	-	7,732	-	-	7,732
2104	-	7,959	-	-	7,959
2105	-	14,015	-	-	14,015
2106	-	11,782	-	-	11,782
2107	-	11,990	-	-	11,990
2108	-	7,959	-	-	7,959
2109	-	11,782	-	-	11,782
2110	-	11,990	-	-	11,990
2111	-	11,990	-	-	11,990
2112	-	7,959	-	-	7,959
2113	-	20,090	-	-	20,090
2114	-	16,040	-	-	16,040
2115	-	13,429	-	-	13,429
2116	-	7,959	-	-	7,959
2117	11,973	7,723	-	-	19,696
2118	-	-	1,798	2,367	4,164
	$ 981,541	$ 832,007	$ 78,655	$ 2,367	$ 1,894,569

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Prairie Island Nuclear Generating Plant Unit 1
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2033	$ 23,736	$ 1,665	$ -	$ -	$ 25,400
2034	77,853	4,191	-	-	82,043
2035	27,355	8,174	-	-	35,529
2036	22,943	6,993	-	-	29,936
2037	22,880	26,804	-	-	49,684
2038	20,139	60,042	-	-	80,181
2039	7,250	4,483	-	-	11,733
2040	7,270	4,495	-	-	11,765
2041	7,250	4,483	-	-	11,733
2042	7,250	4,483	-	-	11,733
2043	7,250	4,483	-	-	11,733
2044	7,270	4,495	-	-	11,765
2045	7,250	10,539	-	-	17,790
2046	7,250	8,521	-	-	15,771
2047	7,250	8,521	-	-	15,771
2048	7,270	4,495	-	-	11,765
2049	7,250	8,521	-	-	15,771
2050	7,250	10,539	-	-	17,790
2051	7,250	10,320	-	-	17,571
2052	7,270	10,552	-	-	17,822
2053	7,250	4,483	-	-	11,733
2054	7,250	4,483	-	-	11,733
2055	7,250	10,539	-	-	17,790
2056	7,270	8,533	-	-	15,803
2057	7,250	8,521	-	-	15,771
2058	7,250	4,483	-	-	11,733
2059	7,250	8,301	-	-	15,552
2060	7,270	8,533	-	-	15,803
2061	7,250	8,521	-	-	15,771
2062	7,250	4,483	-	-	11,733
2063	7,250	16,596	-	-	23,846
2064	7,270	12,351	-	-	19,622
2065	7,250	8,521	-	-	15,771
2066	7,250	4,483	-	-	11,733
2067	7,250	4,483	-	-	11,733
2068	7,270	12,570	-	-	19,841
2069	7,250	10,539	-	-	17,790
2070	7,250	4,483	-	-	11,733
2071	7,250	4,483	-	-	11,733
2072	7,270	14,370	-	-	21,640
2073	7,250	4,483	-	-	11,733
2074	7,250	4,483	-	-	11,733
2075	7,250	16,016	-	-	23,266
2076	7,270	4,495	-	-	11,765

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2077	7,250	4,483	-	-	11,733
2078	7,250	14,577	-	-	21,827
2079	7,250	4,483	-	-	11,733
2080	7,270	4,495	-	-	11,765
2081	7,250	4,483	-	-	11,733
2082	7,250	14,139	-	-	21,389
2083	7,250	4,483	-	-	11,733
2084	7,270	4,495	-	-	11,765
2085	7,250	4,483	-	-	11,733
2086	7,250	4,483	-	-	11,733
2087	34,845	4,248	378	-	39,471
2088	65,871	64,665	1,327	-	131,862
2089	120,417	4,925	1,868	-	127,210
2090	85,182	4,159	1,774	-	91,115
2091	70,952	3,850	1,735	-	76,538
2092	12,497	3,812	119	-	16,428
2093	15,970	6,039	8,963	-	30,972
2094	109	6,750	22,562	-	29,421
2095	79	12,909	16,319	-	29,307
2096	-	11,123	-	-	11,123
2097	-	11,104	-	-	11,104
2098	-	7,054	-	-	7,054
2099	-	11,104	-	-	11,104
2100	-	13,129	-	-	13,129
2101	-	13,129	-	-	13,129
2102	-	13,129	-	-	13,129
2103	-	7,054	-	-	7,054
2104	-	7,073	-	-	7,073
2105	-	13,129	-	-	13,129
2106	-	11,104	-	-	11,104
2107	-	11,104	-	-	11,104
2108	-	7,073	-	-	7,073
2109	-	11,104	-	-	11,104
2110	-	11,104	-	-	11,104
2111	-	11,104	-	-	11,104
2112	-	7,073	-	-	7,073
2113	-	19,204	-	-	19,204
2114	-	15,154	-	-	15,154
2115	-	12,543	-	-	12,543
2116	-	7,073	-	-	7,073
2117	-	7,054	-	-	7,054
2118	-	15,154	-	-	15,154
2119	-	13,129	-	-	13,129
2120	-	7,073	-	-	7,073
2121	-	7,054	-	-	7,054
2122	-	17,179	-	-	17,179
2123	-	7,054	-	-	7,054
2124	-	7,073	-	-	7,073
2125	-	17,179	-	-	17,179

2126	-	7,054	-	-	7,054
2127	-	7,054	-	-	7,054
2128	-	17,198	-	-	17,198
2129	-	7,054	-	-	7,054
2130	-	7,054	-	-	7,054
2131	-	7,054	-	-	7,054
2132	-	17,198	-	-	17,198
2133	-	7,054	-	-	7,054
2134	-	7,054	-	-	7,054
2135	-	7,054	-	-	7,054
2136	-	7,073	-	-	7,073
2137	-	7,054	-	-	7,054
2138	-	67,803	-	-	67,803
2139	-	7,054	-	-	7,054
2140	-	7,073	-	-	7,073
2141	-	7,054	-	-	7,054
2142	-	7,054	-	-	7,054
2143	-	7,054	-	-	7,054
2144	-	7,073	-	-	7,073
2145	-	13,129	-	-	13,129
2146	-	11,104	-	-	11,104
2147	-	11,104	-	-	11,104
2148	-	7,073	-	-	7,073
2149	-	11,104	-	-	11,104
2150	-	13,129	-	-	13,129
2151	-	13,129	-	-	13,129
2152	-	13,148	-	-	13,148
2153	-	7,054	-	-	7,054
2154	-	7,054	-	-	7,054
2155	-	14,568	-	-	14,568
2156	-	11,123	-	-	11,123
2157	-	11,104	-	-	11,104
2158	-	7,054	-	-	7,054
2159	-	11,104	-	-	11,104
2160	-	11,123	-	-	11,123
2161	-	11,104	-	-	11,104
2162	-	7,054	-	-	7,054
2163	-	19,204	-	-	19,204
2164	-	15,173	-	-	15,173
2165	-	11,104	-	-	11,104
2166	-	7,054	-	-	7,054
2167	-	7,054	-	-	7,054
2168	-	15,173	-	-	15,173
2169	-	13,129	-	-	13,129
2170	-	7,054	-	-	7,054
2171	-	7,054	-	-	7,054
2172	-	17,198	-	-	17,198
2173	-	7,054	-	-	7,054
2174	-	7,054	-	-	7,054

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2175	-	17,179	-	-	17,179
2176	-	7,073	-	-	7,073
2177	-	7,054	-	-	7,054
2178	-	17,179	-	-	17,179
2179	-	7,054	-	-	7,054
2180	-	7,073	-	-	7,073
2181	-	7,054	-	-	7,054
2182	-	17,179	-	-	17,179
2183	-	7,054	-	-	7,054
2184	-	7,073	-	-	7,073
2185	-	7,054	-	-	7,054
2186	-	7,054	-	-	7,054
2187	-	7,054	-	-	7,054
2188	-	67,822	-	-	67,822
2189	-	7,054	-	-	7,054
2190	-	7,054	-	-	7,054
2191	-	7,054	-	-	7,054
2192	-	7,073	-	-	7,073
2193	-	7,469	-	-	7,469
2194	-	8,092	-	-	8,092
2195	-	15,606	-	-	15,606
2196	-	12,369	-	-	12,369
2197	-	11,727	-	-	11,727
2198	-	8,507	-	-	8,507
2199	-	11,727	-	-	11,727
2200	-	13,544	-	-	13,544
2201	-	14,167	-	-	14,167
2202	-	14,167	-	-	14,167
2203	-	7,677	-	-	7,677
2204	-	7,904	-	-	7,904
2205	-	13,959	-	-	13,959
2206	-	11,727	-	-	11,727
2207	-	11,934	-	-	11,934
2208	-	7,904	-	-	7,904
2209	-	11,727	-	-	11,727
2210	-	11,934	-	-	11,934
2211	-	11,934	-	-	11,934
2212	-	7,904	-	-	7,904
2213	-	20,034	-	-	20,034
2214	-	15,984	-	-	15,984
2215	-	11,934	-	-	11,934
2216	-	7,904	-	-	7,904
2217	11,973	7,669	-	-	19,642
2218	-	-	1,798	2,367	4,164
	$ 961,053	$ 1,947,994	$ 56,842	$ 2,367	$ 2,968,256

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Prairie Island Nuclear Generating Plant Unit 2
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2034	$ 11,142	$ 735	$ -	$ -	$ 11,877
2035	76,854	6,045	-	-	82,899
2036	45,255	6,727	-	-	51,983
2037	25,843	27,540	-	-	53,383
2038	22,594	60,649	-	-	83,243
2039	7,312	4,483	-	-	11,795
2040	7,333	4,495	-	-	11,828
2041	7,312	4,483	-	-	11,795
2042	7,312	4,483	-	-	11,795
2043	7,312	4,483	-	-	11,795
2044	7,333	4,495	-	-	11,828
2045	7,312	10,539	-	-	17,852
2046	7,312	8,521	-	-	15,833
2047	7,312	8,521	-	-	15,833
2048	7,333	4,495	-	-	11,828
2049	7,312	8,521	-	-	15,833
2050	7,312	10,539	-	-	17,852
2051	7,312	10,320	-	-	17,633
2052	7,333	10,552	-	-	17,884
2053	7,312	4,483	-	-	11,795
2054	7,312	4,483	-	-	11,795
2055	7,312	10,539	-	-	17,852
2056	7,333	8,533	-	-	15,865
2057	7,312	8,521	-	-	15,833
2058	7,312	4,483	-	-	11,795
2059	7,312	8,301	-	-	15,614
2060	7,333	8,533	-	-	15,865
2061	7,312	8,521	-	-	15,833
2062	7,312	4,483	-	-	11,795
2063	7,312	16,596	-	-	23,908
2064	7,333	12,351	-	-	19,684
2065	7,312	8,521	-	-	15,833
2066	7,312	4,483	-	-	11,795
2067	7,312	4,483	-	-	11,795
2068	7,333	12,570	-	-	19,903
2069	7,312	10,539	-	-	17,852
2070	7,312	4,483	-	-	11,795
2071	7,312	4,483	-	-	11,795
2072	7,333	14,370	-	-	21,703
2073	7,312	4,483	-	-	11,795
2074	7,312	4,483	-	-	11,795
2075	7,312	16,016	-	-	23,329

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2076	7,333	4,495	-	-	11,828
2077	7,312	4,483	-	-	11,795
2078	7,312	14,577	-	-	21,890
2079	7,312	4,483	-	-	11,795
2080	7,333	4,495	-	-	11,828
2081	7,312	4,483	-	-	11,795
2082	7,312	14,139	-	-	21,451
2083	7,312	4,483	-	-	11,795
2084	7,333	4,495	-	-	11,828
2085	7,312	4,483	-	-	11,795
2086	7,312	4,483	-	-	11,795
2087	7,312	4,483	-	-	11,795
2088	36,097	64,482	226	-	100,805
2089	61,690	3,679	1,032	-	66,402
2090	120,743	4,663	2,228	-	127,634
2091	100,818	5,189	1,957	-	107,963
2092	89,858	5,296	1,658	-	96,813
2093	20,041	6,039	13,068	-	39,148
2094	46	6,750	32,895	-	39,692
2095	34	12,909	23,793	-	36,736
2096	-	11,123	-	-	11,123
2097	-	11,104	-	-	11,104
2098	-	7,054	-	-	7,054
2099	-	11,104	-	-	11,104
2100	-	13,129	-	-	13,129
2101	-	13,129	-	-	13,129
2102	-	13,129	-	-	13,129
2103	-	7,054	-	-	7,054
2104	-	7,073	-	-	7,073
2105	-	13,129	-	-	13,129
2106	-	11,104	-	-	11,104
2107	-	11,104	-	-	11,104
2108	-	7,073	-	-	7,073
2109	-	11,104	-	-	11,104
2110	-	11,104	-	-	11,104
2111	-	11,104	-	-	11,104
2112	-	7,073	-	-	7,073
2113	-	19,204	-	-	19,204
2114	-	15,154	-	-	15,154
2115	-	12,543	-	-	12,543
2116	-	7,073	-	-	7,073
2117	-	7,054	-	-	7,054
2118	-	15,154	-	-	15,154
2119	-	13,129	-	-	13,129
2120	-	7,073	-	-	7,073
2121	-	7,054	-	-	7,054
2122	-	17,179	-	-	17,179
2123	-	7,054	-	-	7,054
2124	-	7,073	-	-	7,073

2125	-	17,179	-	-	17,179
2126	-	7,054	-	-	7,054
2127	-	7,054	-	-	7,054
2128	-	17,198	-	-	17,198
2129	-	7,054	-	-	7,054
2130	-	7,054	-	-	7,054
2131	-	7,054	-	-	7,054
2132	-	17,198	-	-	17,198
2133	-	7,054	-	-	7,054
2134	-	7,054	-	-	7,054
2135	-	7,054	-	-	7,054
2136	-	7,073	-	-	7,073
2137	-	7,054	-	-	7,054
2138	-	67,803	-	-	67,803
2139	-	7,054	-	-	7,054
2140	-	7,073	-	-	7,073
2141	-	7,054	-	-	7,054
2142	-	7,054	-	-	7,054
2143	-	7,054	-	-	7,054
2144	-	7,073	-	-	7,073
2145	-	13,129	-	-	13,129
2146	-	11,104	-	-	11,104
2147	-	11,104	-	-	11,104
2148	-	7,073	-	-	7,073
2149	-	11,104	-	-	11,104
2150	-	13,129	-	-	13,129
2151	-	13,129	-	-	13,129
2152	-	13,148	-	-	13,148
2153	-	7,054	-	-	7,054
2154	-	7,054	-	-	7,054
2155	-	14,568	-	-	14,568
2156	-	11,123	-	-	11,123
2157	-	11,104	-	-	11,104
2158	-	7,054	-	-	7,054
2159	-	11,104	-	-	11,104
2160	-	11,123	-	-	11,123
2161	-	11,104	-	-	11,104
2162	-	7,054	-	-	7,054
2163	-	19,204	-	-	19,204
2164	-	15,173	-	-	15,173
2165	-	11,104	-	-	11,104
2166	-	7,054	-	-	7,054
2167	-	7,054	-	-	7,054
2168	-	15,173	-	-	15,173
2169	-	13,129	-	-	13,129
2170	-	7,054	-	-	7,054
2171	-	7,054	-	-	7,054
2172	-	17,198	-	-	17,198
2173	-	7,054	-	-	7,054

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2174	-	7,054	-	-	7,054
2175	-	17,179	-	-	17,179
2176	-	7,073	-	-	7,073
2177	-	7,054	-	-	7,054
2178	-	17,179	-	-	17,179
2179	-	7,054	-	-	7,054
2180	-	7,073	-	-	7,073
2181	-	7,054	-	-	7,054
2182	-	17,179	-	-	17,179
2183	-	7,054	-	-	7,054
2184	-	7,073	-	-	7,073
2185	-	7,054	-	-	7,054
2186	-	7,054	-	-	7,054
2187	-	7,054	-	-	7,054
2188	-	67,822	-	-	67,822
2189	-	7,054	-	-	7,054
2190	-	7,054	-	-	7,054
2191	-	7,054	-	-	7,054
2192	-	7,073	-	-	7,073
2193	-	7,469	-	-	7,469
2194	-	8,092	-	-	8,092
2195	-	15,606	-	-	15,606
2196	-	12,369	-	-	12,369
2197	-	11,727	-	-	11,727
2198	-	8,507	-	-	8,507
2199	-	11,727	-	-	11,727
2200	-	13,544	-	-	13,544
2201	-	14,167	-	-	14,167
2202	-	14,167	-	-	14,167
2203	-	7,677	-	-	7,677
2204	-	7,904	-	-	7,904
2205	-	13,959	-	-	13,959
2206	-	11,727	-	-	11,727
2207	-	11,934	-	-	11,934
2208	-	7,904	-	-	7,904
2209	-	11,727	-	-	11,727
2210	-	11,934	-	-	11,934
2211	-	11,934	-	-	11,934
2212	-	7,904	-	-	7,904
2213	-	20,034	-	-	20,034
2214	-	15,984	-	-	15,984
2215	-	11,934	-	-	11,934
2216	-	7,904	-	-	7,904
2217	11,973	7,669	-	-	19,642
2218	-	-	1,798	2,367	4,164
	$ 981,541	$ 1,943,956	$ 78,655	$ 2,367	$ 3,006,518

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2040	$ 29,863	$ 3,813	$ 173	$ -	$ 33,849
2041	117,586	9,881	669	-	128,136
2042	202,089	13,203	205	-	215,497
2043	189,842	57,941	31	-	247,814
2044	136,382	92,733	7	-	229,122
2045	69,136	6,424	-	-	75,560
2046	10,565	8,655	32,454	-	51,674
2047	1,202	9,165	37,184	-	47,551
2048	-	11,827	-	-	11,827
2049	-	8,925	-	-	8,925
2050	-	8,925	-	-	8,925
2051	-	8,925	-	-	8,925
2052	-	9,364	-	-	9,364
2053	-	10,170	-	-	10,170
2054	-	9,755	-	-	9,755
2055	-	9,755	-	-	9,755
2056	-	11,440	-	-	11,440
2057	-	11,001	-	-	11,001
2058	-	11,001	-	-	11,001
2059	-	11,001	-	-	11,001
2060	-	10,195	-	-	10,195
2061	-	9,755	-	-	9,755
2062	-	10,170	-	-	10,170
2063	-	9,755	-	-	9,755
2064	-	9,780	-	-	9,780
2065	-	10,170	-	-	10,170
2066	-	9,755	-	-	9,755
2067	-	9,755	-	-	9,755
2068	-	10,195	-	-	10,195
2069	-	10,585	-	-	10,585
2070	-	9,755	-	-	9,755
2071	-	10,585	-	-	10,585
2072	-	10,195	-	-	10,195
2073	-	9,340	-	-	9,340
2074	-	9,340	-	-	9,340
2075	-	9,755	-	-	9,755
2076	-	9,364	-	-	9,364
2077	-	9,340	-	-	9,340
2078	-	9,755	-	-	9,755
2079	-	9,340	-	-	9,340
2080	-	9,364	-	-	9,364
2081	-	9,755	-	-	9,755

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2082	6,632	9,428	-	-	16,060
2083	-	-	3,053	13,059	16,112
	$ 763,297	$ 549,339	$ 73,776	$ 13,059	$ 1,399,471

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Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2040	$ 29,863	$ 2,014	$ 173	$ -	$ 32,050
2041	117,586	5,993	669	-	124,248
2042	202,089	13,275	205	-	215,570
2043	189,842	58,021	31	-	247,894
2044	136,382	92,810	7	-	229,199
2045	69,136	6,483	-	-	75,619
2046	10,565	8,727	32,454	-	51,745
2047	1,202	9,231	37,184	-	47,617
2048	-	11,814	-	-	11,814
2049	-	8,912	-	-	8,912
2050	-	15,387	-	-	15,387
2051	-	15,387	-	-	15,387
2052	-	18,291	-	-	18,291
2053	-	20,427	-	-	20,427
2054	-	16,107	-	-	16,107
2055	-	19,707	-	-	19,707
2056	-	21,171	-	-	21,171
2057	-	8,840	-	-	8,840
2058	-	8,840	-	-	8,840
2059	-	8,840	-	-	8,840
2060	-	8,864	-	-	8,864
2061	-	8,840	-	-	8,840
2062	-	8,840	-	-	8,840
2063	-	8,840	-	-	8,840
2064	-	8,864	-	-	8,864
2065	-	8,840	-	-	8,840
2066	-	8,840	-	-	8,840
2067	-	8,840	-	-	8,840
2068	-	8,864	-	-	8,864
2069	-	8,840	-	-	8,840
2070	-	8,840	-	-	8,840
2071	-	8,840	-	-	8,840
2072	-	8,864	-	-	8,864
2073	-	8,840	-	-	8,840
2074	-	8,840	-	-	8,840
2075	-	8,840	-	-	8,840
2076	-	8,864	-	-	8,864
2077	-	8,840	-	-	8,840
2078	-	10,916	-	-	10,916
2079	-	11,331	-	-	11,331
2080	-	10,940	-	-	10,940
2081	-	10,916	-	-	10,916

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2082	-	10,916	-	-	10,916
2083	-	11,331	-	-	11,331
2084	-	10,940	-	-	10,940
2085	-	10,916	-	-	10,916
2086	-	10,916	-	-	10,916
2087	-	11,331	-	-	11,331
2088	-	13,818	-	-	13,818
2089	-	10,916	-	-	10,916
2090	-	9,255	-	-	9,255
2091	-	9,255	-	-	9,255
2092	-	9,279	-	-	9,279
2093	-	9,670	-	-	9,670
2094	-	9,255	-	-	9,255
2095	-	9,255	-	-	9,255
2096	-	9,694	-	-	9,694
2097	-	9,255	-	-	9,255
2098	-	9,255	-	-	9,255
2099	-	9,670	-	-	9,670
2100	6,632	9,346	-	-	15,978
2101	-	-	3,053	13,059	16,112
	$ 763,296	$ 767,892	$ 73,776	$ 13,059	$ 1,618,023

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2040	$ 29,863	$ 2,014	$ 173	$ -	$ 32,050
2041	117,586	7,701	669	-	125,955
2042	202,089	21,041	205	-	223,336
2043	189,842	63,270	31	-	253,143
2044	136,382	92,810	7	-	229,199
2045	69,136	6,483	-	-	75,619
2046	10,565	8,765	32,563	-	51,893
2047	1,202	9,370	37,310	-	47,881
2048	-	13,173	-	-	13,173
2049	-	10,267	-	-	10,267
2050	-	16,742	-	-	16,742
2051	-	16,742	-	-	16,742
2052	-	16,770	-	-	16,770
2053	-	16,742	-	-	16,742
2054	-	16,742	-	-	16,742
2055	-	16,742	-	-	16,742
2056	-	16,770	-	-	16,770
2057	-	16,742	-	-	16,742
2058	-	45,455	-	-	45,455
2059	-	16,742	-	-	16,742
2060	-	16,770	-	-	16,770
2061	-	16,742	-	-	16,742
2062	-	16,742	-	-	16,742
2063	-	31,098	-	-	31,098
2064	-	16,770	-	-	16,770
2065	-	16,742	-	-	16,742
2066	-	19,613	-	-	19,613
2067	-	16,742	-	-	16,742
2068	-	56,968	-	-	56,968
2069	-	16,742	-	-	16,742
2070	-	16,742	-	-	16,742
2071	-	16,742	-	-	16,742
2072	-	16,770	-	-	16,770
2073	-	16,742	-	-	16,742
2074	-	16,742	-	-	16,742
2075	-	16,742	-	-	16,742
2076	-	16,770	-	-	16,770
2077	-	16,742	-	-	16,742
2078	-	16,742	-	-	16,742
2079	-	16,742	-	-	16,742
2080	-	31,126	-	-	31,126
2081	-	16,742	-	-	16,742

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
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Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2082	-	16,742	-	-	16,742
2083	-	16,742	-	-	16,742
2084	-	16,770	-	-	16,770
2085	-	31,098	-	-	31,098
2086	-	16,742	-	-	16,742
2087	-	25,356	-	-	25,356
2088	-	19,648	-	-	19,648
2089	-	16,742	-	-	16,742
2090	-	16,742	-	-	16,742
2091	-	16,742	-	-	16,742
2092	-	19,650	-	-	19,650
2093	-	21,781	-	-	21,781
2094	-	117,956	-	-	117,956
2095	8,544	21,062	-	-	29,606
2096	-	22,529	-	-	22,529
2097	-	10,195	-	-	10,195
2098	-	10,195	-	-	10,195
2099	-	10,195	-	-	10,195
2100	-	10,195	-	-	10,195
2101	-	10,195	-	-	10,195
2102	-	10,195	-	-	10,195
2103	-	10,195	-	-	10,195
2104	-	10,223	-	-	10,223
2105	-	10,195	-	-	10,195
2106	-	10,195	-	-	10,195
2107	-	10,195	-	-	10,195
2108	-	38,935	-	-	38,935
2109	-	10,195	-	-	10,195
2110	-	10,195	-	-	10,195
2111	-	10,195	-	-	10,195
2112	-	10,223	-	-	10,223
2113	-	24,551	-	-	24,551
2114	-	10,195	-	-	10,195
2115	-	10,195	-	-	10,195
2116	-	13,094	-	-	13,094
2117	-	10,195	-	-	10,195
2118	-	52,468	-	-	52,468
2119	-	12,686	-	-	12,686
2120	-	12,299	-	-	12,299
2121	-	12,271	-	-	12,271
2122	-	12,271	-	-	12,271
2123	-	12,686	-	-	12,686

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Monticello Nuclear Generating Plant
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Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2124	-	12,299	-	-	12,299
2125	-	12,271	-	-	12,271
2126	-	12,271	-	-	12,271
2127	-	12,686	-	-	12,686
2128	-	15,176	-	-	15,176
2129	-	12,271	-	-	12,271
2130	-	24,966	-	-	24,966
2131	-	10,610	-	-	10,610
2132	-	10,638	-	-	10,638
2133	-	11,025	-	-	11,025
2134	-	10,610	-	-	10,610
2135	-	24,966	-	-	24,966
2136	-	11,053	-	-	11,053
2137	-	19,224	-	-	19,224
2138	-	10,610	-	-	10,610
2139	-	11,025	-	-	11,025
2140	6,632	10,677	-	-	17,309
2141	-	-	3,169	4,559	7,729
	$ 771,840	$ 1,874,865	$ 74,127	$ 4,559	$ 2,725,392

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2040	$ 29,863	$ 2,014	$ 173	$ -	$ 32,050
2041	117,586	7,701	669	-	125,955
2042	202,089	21,041	205	-	223,336
2043	189,842	63,270	31	-	253,143
2044	136,382	92,810	7	-	229,199
2045	69,136	6,483	-	-	75,619
2046	10,565	8,765	32,563	-	51,893
2047	1,202	9,369	37,310	-	47,880
2048	-	13,163	-	-	13,163
2049	-	10,258	-	-	10,258
2050	-	16,733	-	-	16,733
2051	-	16,733	-	-	16,733
2052	-	16,761	-	-	16,761
2053	-	16,733	-	-	16,733
2054	-	16,733	-	-	16,733
2055	-	16,733	-	-	16,733
2056	-	16,761	-	-	16,761
2057	-	16,733	-	-	16,733
2058	-	45,445	-	-	45,445
2059	-	16,733	-	-	16,733
2060	-	16,761	-	-	16,761
2061	-	16,733	-	-	16,733
2062	-	16,733	-	-	16,733
2063	-	31,089	-	-	31,089
2064	-	16,761	-	-	16,761
2065	-	16,733	-	-	16,733
2066	-	19,604	-	-	19,604
2067	-	16,733	-	-	16,733
2068	-	56,958	-	-	56,958
2069	-	16,733	-	-	16,733
2070	-	16,733	-	-	16,733
2071	-	16,733	-	-	16,733
2072	-	16,761	-	-	16,761
2073	-	16,733	-	-	16,733
2074	-	16,733	-	-	16,733
2075	-	16,733	-	-	16,733
2076	-	16,761	-	-	16,761
2077	-	16,733	-	-	16,733
2078	-	16,733	-	-	16,733
2079	-	16,733	-	-	16,733
2080	-	31,117	-	-	31,117
2081	-	16,733	-	-	16,733

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2082	-	16,733	-	-	16,733
2083	-	16,733	-	-	16,733
2084	-	16,761	-	-	16,761
2085	-	31,089	-	-	31,089
2086	-	16,733	-	-	16,733
2087	-	25,347	-	-	25,347
2088	-	19,639	-	-	19,639
2089	-	16,733	-	-	16,733
2090	-	16,733	-	-	16,733
2091	-	16,733	-	-	16,733
2092	-	16,761	-	-	16,761
2093	-	16,733	-	-	16,733
2094	-	117,226	-	-	117,226
2095	8,544	16,733	-	-	25,277
2096	-	16,761	-	-	16,761
2097	-	16,733	-	-	16,733
2098	-	16,733	-	-	16,733
2099	-	16,733	-	-	16,733
2100	-	16,733	-	-	16,733
2101	-	16,733	-	-	16,733
2102	-	16,733	-	-	16,733
2103	-	16,733	-	-	16,733
2104	-	16,761	-	-	16,761
2105	-	16,733	-	-	16,733
2106	-	16,733	-	-	16,733
2107	-	16,733	-	-	16,733
2108	-	45,473	-	-	45,473
2109	-	16,733	-	-	16,733
2110	-	16,733	-	-	16,733
2111	-	16,733	-	-	16,733
2112	-	16,761	-	-	16,761
2113	-	31,089	-	-	31,089
2114	-	16,733	-	-	16,733
2115	-	16,733	-	-	16,733
2116	-	19,632	-	-	19,632
2117	-	16,733	-	-	16,733
2118	-	56,930	-	-	56,930
2119	-	16,733	-	-	16,733
2120	-	16,761	-	-	16,761
2121	-	16,733	-	-	16,733
2122	-	16,733	-	-	16,733
2123	-	16,733	-	-	16,733

Xcel Energy
Schedule of Annual Expenditures
200-Year Decommissioning Period

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SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2124	-	16,761	-	-	16,761
2125	-	16,733	-	-	16,733
2126	-	16,733	-	-	16,733
2127	-	16,733	-	-	16,733
2128	-	19,639	-	-	19,639
2129	-	16,733	-	-	16,733
2130	-	31,089	-	-	31,089
2131	-	16,733	-	-	16,733
2132	-	16,761	-	-	16,761
2133	-	16,733	-	-	16,733
2134	-	16,733	-	-	16,733
2135	-	31,089	-	-	31,089
2136	-	16,761	-	-	16,761
2137	-	25,347	-	-	25,347
2138	-	16,733	-	-	16,733
2139	-	16,733	-	-	16,733
2140	-	16,761	-	-	16,761
2141	-	16,733	-	-	16,733
2142	-	16,733	-	-	16,733
2143	-	16,733	-	-	16,733
2144	-	117,254	-	-	117,254
2145	-	16,733	-	-	16,733
2146	-	16,733	-	-	16,733
2147	-	16,733	-	-	16,733
2148	-	16,761	-	-	16,761
2149	-	16,733	-	-	16,733
2150	-	16,733	-	-	16,733
2151	-	16,733	-	-	16,733
2152	-	16,761	-	-	16,761
2153	-	16,733	-	-	16,733
2154	-	16,733	-	-	16,733
2155	-	16,733	-	-	16,733
2156	-	16,761	-	-	16,761
2157	-	16,733	-	-	16,733
2158	-	45,445	-	-	45,445
2159	-	16,733	-	-	16,733
2160	-	16,761	-	-	16,761
2161	-	16,733	-	-	16,733
2162	-	16,733	-	-	16,733
2163	-	31,089	-	-	31,089
2164	-	16,761	-	-	16,761
2165	-	16,733	-	-	16,733

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2166	-	19,604	-	-	19,604
2167	-	16,733	-	-	16,733
2168	-	59,836	-	-	59,836
2169	-	16,733	-	-	16,733
2170	-	16,733	-	-	16,733
2171	-	16,733	-	-	16,733
2172	-	16,761	-	-	16,761
2173	-	16,733	-	-	16,733
2174	-	16,733	-	-	16,733
2175	-	16,733	-	-	16,733
2176	-	16,761	-	-	16,761
2177	-	16,733	-	-	16,733
2178	-	16,733	-	-	16,733
2179	-	16,733	-	-	16,733
2180	-	31,117	-	-	31,117
2181	-	16,733	-	-	16,733
2182	-	16,733	-	-	16,733
2183	-	16,733	-	-	16,733
2184	-	16,761	-	-	16,761
2185	-	31,089	-	-	31,089
2186	-	16,733	-	-	16,733
2187	-	25,347	-	-	25,347
2188	-	16,761	-	-	16,761
2189	-	16,733	-	-	16,733
2190	-	16,733	-	-	16,733
2191	-	16,733	-	-	16,733
2192	-	19,641	-	-	19,641
2193	-	21,772	-	-	21,772
2194	-	117,946	-	-	117,946
2195	-	21,052	-	-	21,052
2196	-	22,520	-	-	22,520
2197	-	10,186	-	-	10,186
2198	-	10,186	-	-	10,186
2199	-	10,186	-	-	10,186
2200	-	10,186	-	-	10,186
2201	-	10,186	-	-	10,186
2202	-	10,186	-	-	10,186
2203	-	10,186	-	-	10,186
2204	-	10,214	-	-	10,214
2205	-	10,186	-	-	10,186
2206	-	10,186	-	-	10,186
2207	-	10,186	-	-	10,186

SCHEDULE OF TOTAL ANNUAL EXPENDITURES
Monticello Nuclear Generating Plant
(Thousands of 2020 Dollars)

Year	Radiological	Spent Fuel	Site Restoration	ISFSI Radiological	Yearly Total
2208	-	41,804	-	-	41,804
2209	-	10,186	-	-	10,186
2210	-	10,186	-	-	10,186
2211	-	10,186	-	-	10,186
2212	-	10,214	-	-	10,214
2213	-	24,542	-	-	24,542
2214	-	10,186	-	-	10,186
2215	-	10,186	-	-	10,186
2216	-	13,085	-	-	13,085
2217	-	10,186	-	-	10,186
2218	-	52,459	-	-	52,459
2219	-	12,677	-	-	12,677
2220	-	12,289	-	-	12,289
2221	-	12,261	-	-	12,261
2222	-	12,261	-	-	12,261
2223	-	12,677	-	-	12,677
2224	-	12,289	-	-	12,289
2225	-	12,261	-	-	12,261
2226	-	12,261	-	-	12,261
2227	-	12,677	-	-	12,677
2228	-	12,289	-	-	12,289
2229	-	12,261	-	-	12,261
2230	-	24,957	-	-	24,957
2231	-	10,601	-	-	10,601
2232	-	10,629	-	-	10,629
2233	-	11,016	-	-	11,016
2234	-	10,601	-	-	10,601
2235	-	24,957	-	-	24,957
2236	-	11,044	-	-	11,044
2237	-	19,215	-	-	19,215
2238	-	10,601	-	-	10,601
2239	-	11,016	-	-	11,016
2240	6,632	10,668	-	-	17,300
2241	-	-	3,169	4,559	7,729
	$ 771,840	$ 4,001,649	$ 74,127	$ 4,559	$ 4,852,176

Xcel Energy
NRC Minimum Historical Escalation

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January 1986 to January 2020

1. Determine Most Recent Escalation Component

	Base Conversion 1986	Value (2005 base)	4Q - 19 (Dec '05 Base)	Base Labor Adjustment Factor	Current Labor Adjustment Factor
	(1)	(2)	(3)	(4)	(5)
Labor (L)	48.1	100.00	135.7	2.08	2.82

Dept of Labor, Bureau of Labor Statistics, Employment Cost Index (NAICS), 4th Qtr 2019 (Retrieved May 2020), Private industry, Midwest region

Industrial Power (P)	114.2			232.5	2.036
Light Fuel Oil (F)	82.0			219.5	2.677

Department of Labor, Bureau of Labor Statistics, Producer Price Index Data for December 2019 (Retrieved May 2020); Industrial Power from Commodity code 0543, 500 kw demand, Midwest Region; Light Fuel Oils from Commodity code 0573

Burial (B)	
PWR - Combination of Compact-Affiliated and Non-Compact Facility	12.853
BWR - Combination of Compact-Affiliated and Non-Compact Facility	13.422

NUREG 1307, Report on Waste Burial, Revision 17 (Table 2.1 in February 2019)

2. Calculate Energy Component (E)

	Equation	Industrial Power	Light Fuel Oil	Energy Component
Energy (PWR)	= .58(P) + .42(F)	2.036	2.677	2.305
Energy (BWR)	= .54(P) + .46(F)	2.036	2.677	2.331

3. Calculate NRC Escalation Factor as of June 2017

	Labor	Energy	Burial	NRC Escalation Factor
	(L)	(E)	(B)	(6)
PWR - Blended	2.821	2.305	12.853	4.9611
BWR - Blended	2.821	2.331	13.422	5.0896

Notes:

(1) = Base values from NRC Proposed Guidelines
(2) = Conversion factor to convert from 1986 base to 2005 base.
(3) = The most recent published value:
(4) = (2) / (1), Labor only
(5) = (4) * (3) for Labor, Industrial Power, and Light Fuel Oil
(6) = (.65 x L) + (.13 x E) + (.22 x B)

Xcel Energy
NRC Minimum Calculation

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January 1986 to January 2020

1. NRC Minimum Calculation in 1986 Dollars

	Equation	MWt	1986 Minimum Calculation
Monticello (BWR)	= $104 million + (0.009 * MWt)	2004	122,036,000
Prairie Island (PWR), Unit 1	= $75 million + (0.0088 * MWt)	1677	89,757,600
Prairie Island (PWR), Unit 2	= $75 million + (0.0088 * MWt)	1677	89,757,600

2. NRC Minimum Calculation in 2019 Dollars - Combination of Facilities

	1986 Minimum Calculation	Escalation Rate	2019 Minimum Calculation (Blended)
Monticello (BWR)	122,036,000	5.0896	621,116,682
Prairie Island (PWR), Unit 1	89,757,600	4.9611	445,296,938
Prairie Island (PWR), Unit 2	89,757,600	4.9611	445,296,938

Xcel Energy
Spent Fuel Management Costs
60-year Decommissioning Period
DECON Method ($s in 000's)

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	Monticello												
	Emergency Planning Fees	Spent Fuel Capital and Transfer	Spent Fuel Pool O&M	ISFSI Operating Costs	Security Staff Cost	Utility Staff Cost	Insurance	Property taxes	NRC ISFSI Fees	Plant energy budget	Fixed Overhead	Railroad Track Maintenance	Total
2030	1,178	493	303	40	-	-	-	-	-	-	-	-	2,014
2031	3,568	1,325	971	129	-	-	-	-	-	-	-	-	5,993
2032	3,132	9,045	974	129	-	-	-	-	-	-	-	-	13,280
2033	3,123	54,113	971	129	-	-	-	-	-	-	-	-	58,336
2034	2,199	87,579	668	129	1,547	369	-	-	-	-	-	-	92,491
2035	163	59	-	129	4,953	1,180	-	-	-	-	-	-	6,483
2036	164	80	-	129	4,966	1,183	-	1,302	182	169	401	175	8,751
2037	163	71	-	129	4,952	1,180	57	1,566	228	193	478	211	9,229
2038	163	72	-	129	4,946	1,181	774	999	256	-	248	144	8,912
2039	163	72	-	129	4,946	1,181	774	999	256	-	248	144	8,912
2040	164	72	-	129	4,959	1,185	776	1,002	257	-	248	144	8,936
2041	163	72	-	129	4,946	1,181	774	999	256	-	248	144	8,912
2042	163	72	-	129	4,946	1,181	774	999	256	-	248	144	8,912
2043	163	72	-	129	4,946	1,181	774	999	256	-	248	144	8,912
2044	164	72	-	129	4,959	1,185	776	1,002	257	-	248	144	8,936
2045	163	72	-	129	4,946	1,181	774	999	256	-	248	144	8,912
2046	163	72	-	129	4,946	1,181	774	999	256	-	248	144	8,912
2047	163	72	-	129	4,946	1,181	774	999	256	-	248	144	8,912
2048	164	2,950	-	129	4,959	1,185	776	1,002	257	-	248	144	11,814
2049	163	72	-	129	4,946	1,181	774	999	256	-	248	144	8,912
2050	163	6,547	-	129	4,946	1,181	774	999	256	-	248	144	15,387
2051	163	6,547	-	129	4,946	1,181	774	999	256	-	248	144	15,387
2052	164	9,427	-	129	4,959	1,185	776	1,002	257	-	248	144	18,291
2053	163	11,587	-	129	4,946	1,181	774	999	256	-	248	144	20,427
2054	163	7,267	-	129	4,946	1,181	774	999	256	-	248	144	16,107
2055	163	10,867	-	129	4,946	1,181	774	999	256	-	248	144	19,707
2056	164	12,307	-	129	4,959	1,185	776	1,002	257	-	248	144	21,171
2057	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2058	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2059	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2060	164	(0)	-	129	4,959	1,185	776	1,002	257	-	248	144	8,864

Xcel Energy
Spent Fuel Management Costs
60-year Decommissioning Period
DECON Method ($s in 000's)

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	Monticello												
	Emergency Planning Fees	Spent Fuel Capital and Transfer	Spent Fuel Pool O&M	ISFSI Operating Costs	Security Staff Cost	Utility Staff Cost	Insurance	Property taxes	NRC ISFSI Fees	Plant energy budget	Fixed Overhead	Railroad Track Maintenance	Total
2061	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2062	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2063	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2064	164	(0)	-	129	4,959	1,185	776	1,002	257	-	248	144	8,864
2065	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2066	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2067	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2068	164	(0)	-	129	4,959	1,185	776	1,002	257	-	248	144	8,864
2069	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2070	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2071	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2072	164	(0)	-	129	4,959	1,185	776	1,002	257	-	248	144	8,864
2073	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2074	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2075	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2076	164	(0)	-	129	4,959	1,185	776	1,002	257	-	248	144	8,864
2077	163	(0)	-	129	4,946	1,181	774	999	256	-	248	144	8,840
2078	163	2,076	-	129	4,946	1,181	774	999	256	-	248	144	10,916
2079	163	2,491	-	129	4,946	1,181	774	999	256	-	248	144	11,331
2080	164	2,076	-	129	4,959	1,185	776	1,002	257	-	248	144	10,940
2081	163	2,076	-	129	4,946	1,181	774	999	256	-	248	144	10,916
2082	163	2,076	-	129	4,946	1,181	774	999	256	-	248	144	10,916
2083	163	2,491	-	129	4,946	1,181	774	999	256	-	248	144	11,331
2084	164	2,076	-	129	4,959	1,185	776	1,002	257	-	248	144	10,940
2085	163	2,076	-	129	4,946	1,181	774	999	256	-	248	144	10,916
2086	163	2,076	-	129	4,946	1,181	774	999	256	-	248	144	10,916
2087	163	2,491	-	129	4,946	1,181	774	999	256	-	248	144	11,331
2088	164	4,954	-	129	4,959	1,185	776	1,002	257	-	248	144	13,818
2089	163	2,076	-	129	4,946	1,181	774	999	256	-	248	144	10,916
2090	163	807	-	124	4,770	1,139	746	964	255	-	239	139	9,346
2091	-	-	-	-	-	-	-	-	-	-	-	-	-
Total	22,339	250,894	3,887	7,764	278,550	66,532	41,062	55,838	13,995	362	14,007	8,007	763,237

From Schedule A.02_Monticello 60-year for DECON Spent Fuel Cash Flows 763,237

Xcel Energy
Spent Fuel Management Costs
60-year Decommissioning Period
DECON Method ($s in 000's)

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	Prairie Island Unit 1													
	Emergency Planning Fees	PIIC Payments	Spent Fuel Capital and Transfer	Spent Fuel Pool O&M	ISFSI Operating Costs	Security Staff Cost	Utility Staff Cost	Insurance	Property taxes	NRC ISFSI Fees	Plant energy budget	Fixed Overhead	Railroad Track Maintenance	Total
2030	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2031	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2032	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2033	944	496	8	192	25	-	-	-	-	-	-	-	-	1,665
2034	2,392	1,250	149	486	64	-	-	-	-	-	-	-	-	4,340
2035	2,080	1,250	1,225	486	64	-	-	-	-	-	-	-	-	5,105
2036	2,050	1,250	4,215	487	65	-	-	-	-	-	-	-	-	8,066
2037	2,044	1,250	23,615	486	64	-	-	-	-	-	-	-	-	27,460
2038	1,705	1,250	39,795	402	64	432	101	-	-	-	-	-	-	43,750
2039	82	1,250	(1)	-	64	2,504	585	-	-	-	-	-	-	4,484
2040	82	1,250	11	-	65	2,510	586	-	1,397	73	121	238	80	6,412
2041	82	1,250	(1)	-	64	2,503	583	-	2,161	113	186	368	124	7,435
2042	82	1,250	(3)	-	64	2,503	584	140	1,827	137	88	273	97	7,042
2043	82	1,250	(1)	-	64	2,503	584	266	1,525	159	-	187	72	6,692
2044	82	1,250	3	-	65	2,510	586	267	1,529	160	-	188	72	6,711
2045	82	1,250	(1)	-	64	2,503	584	266	1,525	159	-	187	72	6,692
2046	82	1,250	(1)	-	64	2,503	584	266	1,525	159	-	187	72	6,692
2047	82	1,250	(1)	-	64	2,503	584	266	1,525	159	-	187	72	6,692
2048	82	1,250	3	-	65	2,510	586	267	1,529	160	-	188	72	6,711
2049	82	1,250	(1)	-	64	2,503	584	266	1,525	159	-	187	72	6,692
2050	82	1,250	(1)	-	64	2,503	584	266	1,525	159	-	187	72	6,692
2051	82	1,250	(1)	-	64	2,503	584	266	1,525	159	-	187	72	6,692
2052	82	1,250	3	-	65	2,510	586	267	1,529	160	-	188	72	6,711
2053	82	1,250	414	-	64	2,503	584	266	1,525	159	-	187	72	7,107
2054	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2055	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2056	82	1,250	1,040	-	65	2,510	586	267	1,529	160	-	188	72	7,749
2057	82	1,250	622	-	64	2,503	584	266	1,525	159	-	187	72	7,315
2058	82	1,250	1,245	-	64	2,503	584	266	1,525	159	-	187	72	7,938
2059	82	1,250	622	-	64	2,503	584	266	1,525	159	-	187	72	7,315
2060	82	1,250	418	-	65	2,510	586	267	1,529	160	-	188	72	7,126

Xcel Energy
Spent Fuel Management Costs
60-year Decommissioning Period
DECON Method ($s in 000's)

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	Prairie Island Unit 1													
	Emergency Planning Fees	PIIC Payments	Spent Fuel Capital and Transfer	Spent Fuel Pool O&M	ISFSI Operating Costs	Security Staff Cost	Utility Staff Cost	Insurance	Property taxes	NRC ISFSI Fees	Plant energy budget	Fixed Overhead	Railroad Track Maintenance	Total
2061	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2062	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2063	82	1,250	622	-	64	2,503	584	266	1,525	159	-	187	72	7,315
2064	82	1,250	833	-	65	2,510	586	267	1,529	160	-	188	72	7,541
2065	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2066	82	1,250	622	-	64	2,503	584	266	1,525	159	-	187	72	7,315
2067	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2068	82	1,250	833	-	65	2,510	586	267	1,529	160	-	188	72	7,541
2069	82	1,250	622	-	64	2,503	584	266	1,525	159	-	187	72	7,315
2070	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2071	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2072	82	1,250	833	-	65	2,510	586	267	1,529	160	-	188	72	7,541
2073	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2074	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2075	82	1,250	2,268	-	64	2,503	584	266	1,525	159	-	187	72	8,962
2076	82	1,250	833	-	65	2,510	586	267	1,529	160	-	188	72	7,541
2077	82	1,250	815	-	62	2,414	563	257	1,471	158	-	181	69	7,321
2078	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2079	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2080	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2081	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2082	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2083	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2084	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2085	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2086	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2087	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2088	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2089	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2090	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2091	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total	14,397	55,496	89,952	2,537	2,857	98,037	22,872	9,459	58,753	5,897	395	7,436	2,817	370,904

From Schedule A.10_Prairie Island 1 60-year for DECON Spent Fuel Cash Flows 370,904

Xcel Energy
Spent Fuel Management Costs
60-year Decommissioning Period
DECON Method ($s in 000's)

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	Prairie Island Unit 2													
	Emergency Planning Fees	PIIC Payments	Spent Fuel Capital and Transfer	Spent Fuel Pool O&M	ISFSI Operating Costs	Security Staff Cost	Utility Staff Cost	Insurance	Property taxes	NRC ISFSI Fees	Plant energy budget	Fixed Overhead	Railroad Track Maintenance	Total
2030	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2031	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2032	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2033	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2034	413	220	275	84	11	-	-	-	-	-	-	-	-	1,003
2035	2,392	1,250	1,422	486	64	-	-	-	-	-	-	-	-	5,613
2036	2,163	1,250	5,012	487	65	-	-	-	-	-	-	-	-	8,977
2037	2,044	1,250	18,653	486	64	-	-	-	-	-	-	-	-	22,497
2038	1,705	1,250	43,645	402	64	432	101	-	-	-	-	-	-	47,600
2039	82	1,250	(1)	-	64	2,504	585	-	-	-	-	-	-	4,484
2040	82	1,250	11	-	65	2,510	586	-	1,397	73	121	238	80	6,412
2041	82	1,250	(1)	-	64	2,503	583	-	2,161	113	186	368	124	7,435
2042	82	1,250	(3)	-	64	2,503	584	140	1,827	137	88	273	97	7,042
2043	82	1,250	(1)	-	64	2,503	584	266	1,525	159	-	187	72	6,692
2044	82	1,250	3	-	65	2,510	586	267	1,529	160	-	188	72	6,711
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2060	82	1,250	418	-	65	2,510	586	267	1,529	160	-	188	72	7,126

Xcel Energy
Spent Fuel Management Costs
60-year Decommissioning Period
DECON Method ($s in 000's)

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	Prairie Island Unit 2													
	Emergency Planning Fees	PIIC Payments	Spent Fuel Capital and Transfer	Spent Fuel Pool O&M	ISFSI Operating Costs	Security Staff Cost	Utility Staff Cost	Insurance	Property taxes	NRC ISFSI Fees	Plant energy budget	Fixed Overhead	Railroad Track Maintenance	Total
2061	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2062	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2063	82	1,250	622	-	64	2,503	584	266	1,525	159	-	187	72	7,315
2064	82	1,250	833	-	65	2,510	586	267	1,529	160	-	188	72	7,541
2065	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2066	82	1,250	622	-	64	2,503	584	266	1,525	159	-	187	72	7,315
2067	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2068	82	1,250	833	-	65	2,510	586	267	1,529	160	-	188	72	7,541
2069	82	1,250	622	-	64	2,503	584	266	1,525	159	-	187	72	7,315
2070	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2071	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2072	82	1,250	833	-	65	2,510	586	267	1,529	160	-	188	72	7,541
2073	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2074	82	1,250	829	-	64	2,503	584	266	1,525	159	-	187	72	7,523
2075	82	1,250	2,268	-	64	2,503	584	266	1,525	159	-	187	72	8,962
2076	82	1,250	833	-	65	2,510	586	267	1,529	160	-	188	72	7,541
2077	82	1,250	815	-	62	2,414	563	257	1,471	158	-	181	69	7,321
2078	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2079	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2080	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2081	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2082	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2083	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2084	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2085	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2086	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2087	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2088	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2089	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2090	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2091	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total	11,899	53,970	89,952	1,944	2,778	98,037	22,872	9,459	58,753	5,897	395	7,436	2,817	366,208

From Schedule A.10_Prairie Island 2 60-year for DECON Spent Fuel Cash Flows 366,208

Introduction

The escalation rate for decommissioning costs is an important element in determining the appropriate investment strategy, funding contributions, and the computation of the annual nuclear decommissioning external sinking fund accrual. This rate is used to inflate the 2020 decommissioning cost estimate out to the time that expenditures are predicted to occur. Since the decommissioning costs were provided by TLG in 2020 dollars (i.e., they are real costs), the escalation rate considers only the projected increases in costs from 2020 out to the estimated years of the final decommissioning expenditures. To arrive at these projections, long-range inflation and escalation assumptions are independently provided by Goldman Sachs Asset Management (GSAM).

Economic Forecast

The trend projection used for escalation is a baseline scenario based on a steady long-term real Gross Domestic Product (GDP) growth of 2.0 percent. The projection assumes that the economy suffers no major long-term mishaps, but grows smoothly, in the sense that actual output follows potential output relatively closely. This projection is best described as depicting the assumed mean of all possible paths that the economy could follow in the absence of major long-term disruptions. Such disruptions include large oil price shocks, untoward and persistent swings in macroeconomic policy, major international crises or excessively rapid increases in demand. The trend projection can be considered an unbiased reflection of the future performance of the economy. The real GDP forecast of 2.0 percent is slightly below the 3.1 percent average since 1947.

For the 60-Year Scenario, the 2020 decommissioning cost for Monticello and Prairie Island generating plants depict an overall expenditure period from 2033 to 2078 for the Prairie Island plant and from 2030 to 2091 for the Monticello plant. The expenditure pattern for this scenario requires the estimation of an escalation rate to 2091.

Inflation Factors

Inflation is the decrease in the purchasing power of money or the increase in the prices of goods and services. However, decommissioning is a unique combination of functions with many operations that are not performed often in

industry, and it may be more consistent to use a decommissioning-specific inflation factor rather than a general rate of inflation.

GSAM has refined the analysis surrounding the calculation of the escalation rate and believes its methodology provides an appropriate estimate. TLG provides a detailed decommissioning cost estimate that is site specific for the units at Monticello and Prairie Island. These site-specific decommissioning cost components need only be linked with appropriate escalation.

Escalation is broken down into two components: inflation and non-inflation escalation. Non-inflation escalation reflects idiosyncratic costs for decommissioning nuclear power plants, above and beyond the escalation associated with inflation.

The long-term escalation rates used in this analysis are as follows

Escalation Component	Trend Projection
Expected Inflation	1.58%
Non-inflation escalation (Non-labor costs)	1.00%
Total escalation (Non-labor costs)	**2.58%**
Non-inflation escalation (Labor costs)	2.20%
Total escalation (Labor costs)	**3.78%**

Long-term expected inflation is assumed to be 1.58 percent, which is estimated from the expected inflation implied in long-term US treasury rates. The long-term risk-free (treasury) rate is observed to be 1.41 percent and the observed long-term Treasury Inflation Protected Securities (TIPS) yield (proxy for assuming the long-term real rate of interest) is -0.16 percent. These imply expected inflation of 1.58 percent as the market cost to offset inflation. Non-inflation escalation is assumed to be 1.00 percent for non-labor costs, but 2.20% for labor costs.

The overall escalation rates in the above table should be compared with the 4.05% rate for labor and 2.85% for non-labor in the 2017 analysis, 4.36 percent escalation rate in the 2014 analysis, 3.63 percent escalation rate in the 2011 analysis and the escalation rate of 2.89 percent from the 2008 analysis.

Decommissioning Cost Breakdown and Escalation

GSAM related the calculation of the escalation rate to the detailed cost categories provided by TLG. The TLG cost estimates are divided into five

components or categories: labor, equipment & materials, energy, LLRW disposal, and other. GSAM began its forecast by separating labor from the other four categories of costs.

Inflation is the general increase in all prices across the economy. If all costs in every industry were analyzed, in aggregate they must increase by inflation. Therefore, an assumption of costs growing by more than inflation requires that other costs somewhere are growing less. We assume that the non-labor parts of the decommissioning costs grow at one percent more than inflation. In general, this increase would constitute a conservative assumption. However, given regulatory uncertainty and the complexities of forecasting technical change, the assumption that other costs grow faster than inflation seems reasonable. Historically, the escalation of nuclear decommissioning costs based on NRC filings and on engineer reports as reported in the Callan study[1] appears to have been substantially greater than inflation. Median escalation rates for all plants reviewed as part of the study are currently 3.24%.

According to economic theory, labor costs increase by inflation plus productivity (merit). We have assumed merit increases are 1.2 percent per year, consistent with a 2.00 percent long-term real GDP growth and an assumption that labor productivity accounts for 60 percent of GDP growth. Labor's share of GDP has varied since 1950 between 59 and 65 percent.

In the 2014 triennial filing, an average escalation rate was calculated and used to escalate all costs based on the percentage of costs coming from labor. In the 2017 triennial filing, the two different escalation rates were applied to labor and non-labor costs separately, which should be more precise than the previous approach. The 2017 and the 2020 triennial filings contain an additional third category for the Prairie Island Indian Community (PIIC) payments because they are determined by a settlement agreement that does not contain a provision for escalation beyond their current nominal amounts. These Labor, Non-Labor, and PIIC groups of cash flows are shown separately on Schedule F for the 2020 filing based upon the respective escalation rate applied.

Application of the Escalation Rate

A critical aspect of the valuation procedure is to ensure that assumptions are consistent between asset and liability growth. The analysis assumes that:

[1] Callan 2019 Nuclear Decommissioning Funding Study

Expected cost (liability) growth	=	inflation + non-inflation escalation
Expected pre-tax asset returns	=	inflation + real interest rate + risk premium

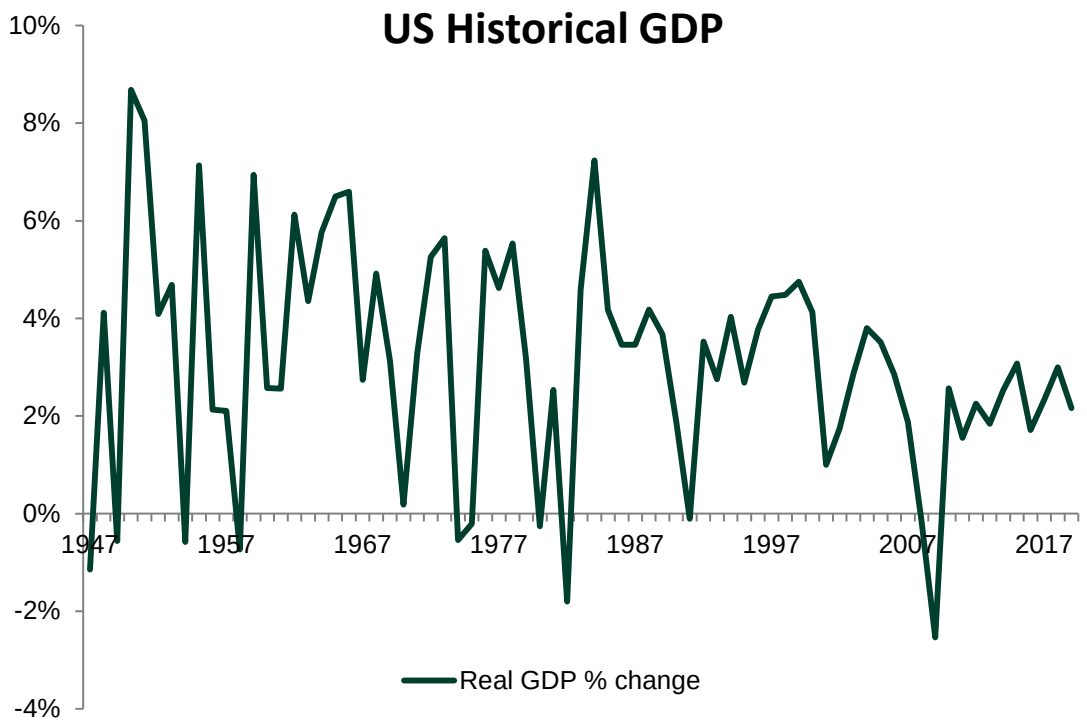
Note that inflation increases both pre-tax asset returns and decommissioning costs (i.e., the liability) equally. Thus, in the absence of taxes, inflation would be neutral to the valuation, which is consistent with economic theory based on real liability cash flows. The introduction of taxes, however, changes the analysis somewhat. Taxation means that lower inflation helps improve funded status, as the reduction in liability escalation will exceed the reduction in the after-tax asset return.

The other variables, however, have major implications for the analysis, since they are not offset in the same way as inflation. In general, the most important variables are non-inflation escalation, the real rate of interest, and the risk premium associated with the growth portfolio assets.

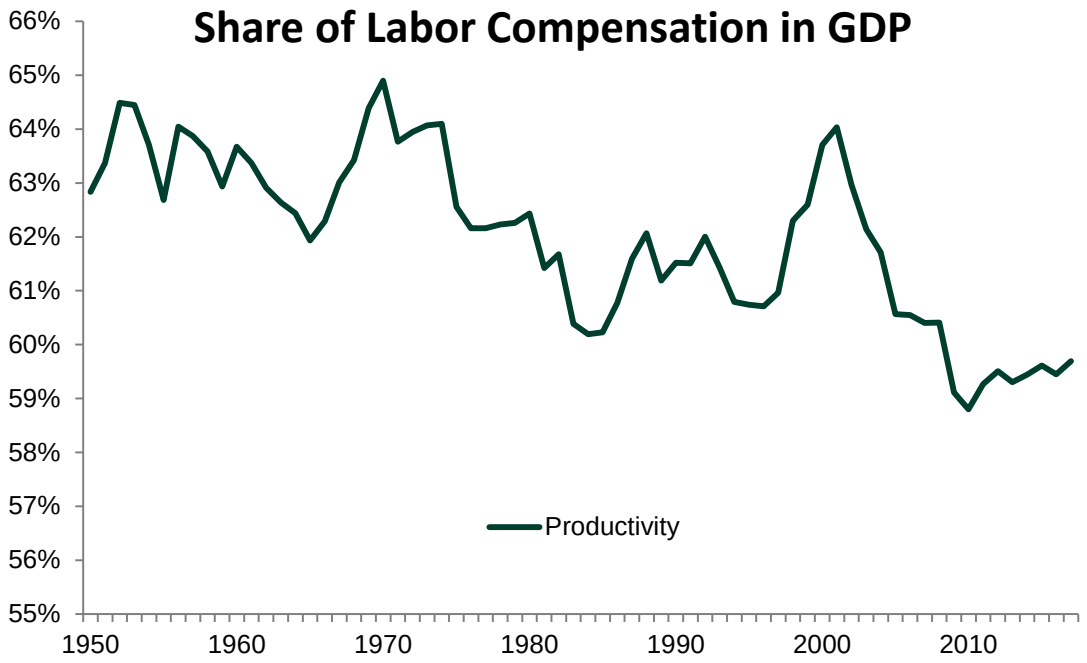
Historical Real GDP and Labor Productivity

In order to provide some context for the escalation assumptions presented above, below we present charts of historical real GDP and labor productivity for the US economy.

Analysis indicates that the real GDP growth assumption of 2.0 percent and labor share of GDP assumption of 60% are reasonable long-term forecasts.



Source: Bureau of Economic Analysis



Source: St. Louis Fed

Background

Per Commission Orders, beginning with Docket No. E002/D-86-604 and through subsequent dockets, the Company is required to review the financial parameters, the funding methodology, and cost estimate every three years. In between triennial filings, the Company submits an Informational Letter annually discussing NDT performance.

Since the nuclear power plants deliver power across state lines, each state is responsible for its share of the plants' ownership/use, and as such, its share of decommissioning cost. Based upon the demand of Minnesota Retail customers, Xcel Energy estimates that Minnesota's usage of the plants is 72.9219 percent. However, the engineering reports and asset-liability analysis, which use the engineering reports, do not distinguish between jurisdictions. Likewise, the analyses referred to in this schedule are performed on a total plant basis, and the figures are allocated to Minnesota by multiplying figures by 72.9219 percent.

There are references in this schedule to both the total across all jurisdictions (Total Company) and the MN Jurisdiction for various figures. References to the MN jurisdiction generally correspond to the Total Company multiplied by 72.9219 percent.

Recent Portfolio Updates

As discussed in previous triennial dockets, the Company's NDT Committee routinely evaluates both the NDT's performance and the overall investment strategy for the NDT (including its asset allocation), and it revises both the strategy and allocation as necessary.

Since the 2017 triennial filing no asset classes have been removed or added, however small adjustments to the weights of the portfolio have changed somewhat as a result of updates to capital market assumptions and forward looking expectations. The main changes since 2017 have been an increased weight in US equities, decreased weight in non-US equities, increase in investment grade fixed income and decrease in high yield and emerging market debt. We believe these updates have helped the portfolio performance, particularly during 2020. Xcel's private investments have been some of the best performing asset classes for the portfolio, and we expanded the target to private real estate since we expect to make further commitments there.

The 2017 and updated 2020 target asset allocations are included below for comparison:

Portfolio Line Item	2017 Target	2020 Target
Total Equity	60.0%	58.0%
Private Equity	10.0%	10.0%
US All Cap Equity	25.8%	27.9%
Non-US Developed Equity	14.1%	12.6%
Emerging Markets Equity	10.1%	7.5%
Fixed Income	30.0%	30.0%
Investment Grade Fixed Income	12.1%	19.0%
High Yield Fixed Income	10.0%	5.0%
Emerging Market Debt	7.9%	6.0%
Private Real Estate	10.0%	12.0%
Cash	0.0%	0.0%
Overall fund benchmark:	**100.0%**	**100.0%**

Trustee

BNY Mellon is the trustee for Xcel Energy's three external nuclear decommissioning Qualified Trusts (in aggregate the NDT). The primary duty of the trustee is the safe custody of its assets including handling the settlement of all purchases and sales, whether placed by the trustee or by an independent investment manager. The trustee has limited investment duties other than the responsibility for keeping cash balances temporarily invested. Other duties include paying income taxes on the earnings of the Qualified Trusts, paying invoices for services for the trust and investment managers, conducting investment performance reporting, and keeping accurate records of all of its activities with respect to the Qualified Trusts.

Investment Managers

Following regulatory approval of the life extension of the Monticello and Prairie Island nuclear generating plants, the Xcel Energy's NDT portfolio was updated to reflect a longer time horizon and a more diversified, higher risk, long-term investment strategy.

Since the 2017 triennial filing, the manager line-up was updated as a result of a change in emerging market equity managers, but has otherwise remained

consistent. The portfolio includes nine investment managers covering eight asset categories. Those asset managers and mandates include:

1. StepStone Group manages the private equity component of the portfolio.
2. Parametric Portfolio Advisors, a subsidiary of Eaton Vance Management, manages the U.S. equity component of the portfolio, and a portion of the non-U.S. developed market equity component of the portfolio. Parametric utilizes tax-efficient strategies with respect to the whole trust.
3. Axiom Investors manages a portion of the emerging market equity component of the portfolio.
4. Marathon International manages a portion of the non-U.S. developed market equity component of the portfolio
5. First Principles Capital Management manages the domestic investment grade fixed income component of the portfolio.
6. Eaton Vance Management manages the high yield fixed income component of the portfolio.
7. Wellington Management Company manages a portion of the emerging market equity and emerging markets fixed income components of the portfolio.
8. Marathon Asset Management manages a portion of the emerging markets fixed income component of the portfolio.
9. The Townsend Group manages the private real estate component of the portfolio.

Although the trusts are not subject to the Employee Retirement Income Security Act (ERISA), the company uses fiduciary standards similar to those imposed by ERISA for the management of the Trusts. A fiduciary as defined by the ERISA is any person who:

1. Exercises any discretionary control over the management of a plan or the management or disposition of its assets;
2. Renders investment advice for a fee with respect to the funds or property of a plan or has the authority to do so; or
3. Has any discretionary authority or responsibility in the administration of a plan.

Although Xcel Energy has established the general guidelines in the investment advisory contracts, the Company does not direct the purchase of individual investments. The investment managers, however, being fiduciaries to the NDT, must act in the best interests of the NDT.

Earnings Evaluation

When making comparisons between market value and book value (original cost), the current market value of the Qualified Trusts less an allowance for assumed taxes is used because it represents the value of the securities if they were sold today. 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 SFAS No. 115, Accounting for Certain Investments in Debt and Equity Securities (ASC 320 *Investments-Debt and Equity Securities*). The difference between market and book values represents the unrealized gains or losses. In addition, it should be noted that trustee fees, investment management fees, and income taxes also are paid from the Qualified Trusts, thereby impacting overall fund performance.

The trustee statements for the Qualified Trusts are a part of Schedule E and show the current holdings for the Qualified Trusts by operating unit and investment manager.

Benchmark Portfolio Performance

It is standard practice in the investment industry to measure the performance of a diversified portfolio, like the NDT, by identifying benchmarks that are representative of each asset class comprising the portfolio, and then to benchmark the total portfolio to the weighted sum of the individual benchmarks.

The updated 2020 target asset allocation and associated benchmarks are included below:

Portfolio Line Item	2020 Target	Benchmark (BM)
Total Equity	58.0%	Weighted average of equity BMs:
Private Equity	10.0%	Cambridge PE (1Q lagged)
US All Cap Equity	27.9%	Russell 3000
Non-US Developed Equity	12.6%	MSCI EAFE ND
Emerging Markets Equity	7.5%	MSCI EM ND
Fixed Income	30.0%	Weighted average of fixed income BMs:
Investment Grade Fixed Income	19.0%	75% Barclays Investment Grade Corporate Index, 25% Barclays U.S. TIPS 10+ year Index
High Yield Fixed Income	5.0%	BofA ML US High Yield
Emerging Market Debt	6.0%	JPM EM Bond Index GD
Private Real Estate	12.0%	NCREIF - ODCE (1Q lagged)
Cash	0.0%	Fed funds effective
Overall fund benchmark:	**100.0%**	**Weighted average of all portfolio BMs**

The focus of performance evaluation for the NDT should be at the overall fund benchmark level, given the portfolio is composed of several investment managers and assets classes that are designed to work together on the whole. The overall fund benchmark is comprised of the actual weights of each individual asset class benchmark as shown in the table above.

Both the performance of Xcel Energy's NDT asset portfolio and the performance of the weighted average overall fund benchmark are calculated by the trustee - an independent third party. Since benchmarks will be changed or updated over time, Xcel Energy will update the Commission with respect to future modifications as they become necessary.

Analytical Method

There are two principal components to determining the overall strategy for the NDT:

1. Investment strategy (*i.e.,* the composition of the investment portfolio); and
2. Contributions strategy, (*i.e.,* the annual annuity payment amount required to fund the decommissioning costs).

First, the liability is calculated based on the projected decommissioning costs and the projected escalation of these costs through time. The valuation of the liability involves the following steps:

i. obtaining the current decommissioning costs from TLG in real dollars;
ii. escalation of the real decommissioning cash flows to account for realized and expected future inflation and non-inflation escalation; and
iii. calculation of the present value of the escalated cash flows back to the valuation date, using the expected return on assets as the discount rate. For this analysis, the valuation date is June 30, 2020.

Second, the projected liability is compared to the projected value of the assets (investments) net of an allowance for taxes of the NDT.

Method – Determining Investment Strategy

In light of the benefits of the Energy Policy Act of 1992 for nuclear decommissioning trust investment management, the Company has established a nuclear decommissioning investment policy with the goal to maximize after-tax portfolio returns and minimize aggregate portfolio risk for external fund investing. This policy was approved in the 1993 filing. Accomplishing this goal requires finding the combination of assets that optimizes the after-tax risk/return characteristics of the fund which leads to full funding in the expected case when taken in combination with the solved contributions.

GSAM was engaged by the Company to recommend an appropriate investment strategy for trust assets intended for the eventual decommissioning of the Prairie Island and Monticello nuclear generating plants.

This process is called asset allocation optimization. Different mixes of assets can produce hundreds, or even thousands, of alternative combinations of risk and returns. As a result, asset allocation techniques have been developed to evaluate the various possible asset mixes and determine those combinations that are likely to deliver optimal performance in terms of risk and return.

This process has been used to perform a long-term optimization of the asset allocation for the Company's investments. In any investment there is always a trade-off between risk and the expected rate of return on that investment. Typically, strategies with higher expected returns also come with higher risk and vice versa. The goal is to optimize the trade-off between risk and return over the long term. If on the one hand too little risk is taken, then there is a significant chance that the trust remains underfunded, necessitating very large contributions into the trust in later years. If on the other hand too much risk is taken, there is a risk of significant underfunding of the NDT in the future, or of overfunding of the NDT, which because of the difficulty of removing assets from the Qualified Trust is also undesirable.

Method – Determining Contributions

Contributions are calculated in terms of the annual annuity payment amounts required to fund the difference between liabilities (the present value of decommissioning cash flows) and the projected asset level at the start of decommissioning.

The projected asset level in the future is calculated by applying the expected asset returns at any point in time to the pool of assets.

In the analysis, the liabilities are calculated as the present value of all the decommissioning costs. The present value is calculated in a two-stage process by:

1. Escalating the real decommissioning cash flows by the escalation factors discussed in Schedule C.
2. Discounting the escalated cash flows using the expected after-tax return on the asset portfolio.

As a result, the present value of the liabilities will depend on the escalation of the decommissioning costs and the expected return of the chosen investment portfolio. Because inflation impacts both the escalation of cash flows and the pre-tax discount rate, it only has a small impact on the value of the liabilities from the tax effects of changed inflation assumptions.

A measure of the degree to which assets will be able to meet the decommissioning cost liabilities is the funded status which is the ratio of the value of assets net of assumed taxes to the value of liabilities, expressed as a percentage.

Assumptions – Overview

The assumption set that goes into the process involves three different types of assumptions which are developed in a consistent manner:

- *Investment assumptions.* These include long-term expected returns, volatilities (standard deviations of returns) and correlations for different types of assets.
- *Other economic assumptions.* These include assumptions for the long-term inflation rate and the long-term escalation of decommissioning costs.
- *Tax assumptions.* These include assumptions for state and federal tax rates and deductibility.

Investment and Economic Assumptions

The development of consistent investment assumptions goes hand-in-hand with the development of other economic assumptions about inflation, interest rates, GDP growth, etc.

The return assumptions for each type of asset represent expected market returns for that asset class on a forward-looking basis. The assumptions reflect a blend of rigorous analysis of historical performance and the forward-looking views of the financial markets, as revealed through the yields on long term bonds, the price-earnings ratios of the major stock market indices, implied inflation expectations in TIPS, etc.

This methodology will produce more conservative expected rates of return than an analysis that looks simply at historical averages. The important distinction is that, in using this methodology, the expected asset return is tied to the inflation rate and overall risk-free rates, so at lower inflation and interest rates investors require lower rates of return. Current markets indicate much lower expected inflation over even long-term horizons than historical averages.

The inflation rate used for expected returns is matched to the inflation rate used for liability growth, enforcing the consistency of asset and liability assumptions.

Expected asset returns (on a pre-tax basis) are developed via a building-block approach that starts with the expected long-term real interest rate and expected long-term inflation. Together these two define the expected long-term nominal risk-free interest rate. Expected returns for different assets are then determined by adding appropriate risk premiums to this. In other words, we have the following relationship:

Expected net-of-fee, pre-tax asset return	=	inflation + real interest rate + risk premium - fees

The next step in the assumption setting process involves an analysis of historical risks and correlations of asset class returns to which subjective judgment is applied. The result of this analysis is incorporated into a risk matrix from which expected long-term risk premiums are estimated for each asset class.

The long-term nominal return expectations are then determined by combining the asset class risk premiums with expected inflation and real risk-free rate assumptions. As a final consideration, the nominal return assumptions are blended with current market conditions to develop long-term equilibrium expectations. The return and risk expectations for each asset class incorporate assumptions about historical return relationships, current financial market conditions and the degree of global capital market integration.

The assumptions pertaining to the volatility of investment returns are based on observed experience and calculated in terms of the standard deviation of historical asset returns.

The following table shows the expected return and volatility assumption inputs:

Long-term Investment Assumptions for 2020 – Qualified Trust

	Expected pre-tax		Expected after-tax	
Asset class	**Arithmetic return**	**Volatility**	**Arithmetic return**	**Volatility**
US All Cap Equity (Passive)	6.53%	15.23%	4.71%	10.99%
EAFE Equity (Passive)	6.85%	15.63%	4.95%	11.28%
EAFE Equity (Active)	7.03%	16.01%	5.07%	11.55%
EM Equity	9.43%	21.28%	6.81%	15.35%
IG Fixed Income (10+ yr TIPS constant maturity)	3.55%	10.72%	2.84%	8.58%
US Corporate Fixed Income	2.77%	5.27%	2.00%	3.80%
High Yield Debt	3.95%	9.13%	2.85%	6.59%
EM Debt	4.39%	9.81%	3.17%	7.08%
Private Equity	10.13%	22.70%	7.31%	16.38%
Private Real Estate	6.96%	19.10%	5.02%	13.78%

These expected return assumptions are based on an assumed long-term risk-free rate of 1.412%, consisting of a -0.164% real asset return and expected inflation of 1.576%, (rounded to 1.58%) based on market bond rates.

The correlations between the investment returns of different asset classes are important characteristics, in addition to the expected returns and the volatility of returns. Recent and long-term historical data are used as a guide to setting these parameters. The table below shows the correlations between asset returns used in the analysis.

Long-Term Investment Return Correlations for 2020

	Asset class	1	2	3	4	5	6	7	8	9	10
1	US All Cap Equity (Passive)	1.00	0.85	0.83	0.71	0.17	0.34	0.63	0.46	0.86	0.53
2	EAFE Equity (Passive)	0.85	1.00	0.98	0.81	0.17	0.38	0.65	0.51	0.74	0.49
3	EAFE Equity (Active)	0.83	0.98	1.00	0.80	0.17	0.37	0.63	0.49	0.72	0.48
4	EM Equity	0.71	0.81	0.80	1.00	0.21	0.37	0.58	0.48	0.62	0.39
5	IG Fixed Income (10+ yr TIPS constant maturity)	0.17	0.17	0.17	0.21	1.00	0.67	0.18	0.42	0.12	0.28
6	US Corporate Fixed Income	0.34	0.38	0.37	0.37	0.67	1.00	0.54	0.61	0.26	0.42
7	High Yield Debt	0.63	0.65	0.63	0.58	0.18	0.54	1.00	0.61	0.50	0.49
8	EM Debt	0.46	0.51	0.49	0.48	0.42	0.61	0.61	1.00	0.38	0.39
9	Private Equity	0.86	0.74	0.72	0.62	0.12	0.26	0.50	0.38	1.00	0.50
10	Private Real Estate	0.53	0.49	0.48	0.39	0.28	0.42	0.49	0.39	0.50	1.00

Taxation Assumptions

The taxation assumptions, along with the investment and other economic assumptions are important inputs for both the asset allocation portion, and the overall analysis performed. The following table shows the applicable tax rates for the Qualified Trust.

Municipal bonds are assumed to be free of federal taxes. Therefore, only state taxes are imposed. In practice, some municipal bonds will be exempt from state taxes also, specifically municipal bonds issued by Minnesota, but these are assumed to be a small percentage of the portfolio.

Treasury bonds are exempt from state taxes. Therefore, treasuries are taxed only at the federal rate and not at the state tax rate.

The Company's view is that US stocks in the Qualified Trust do not earn a dividends' received deduction, therefore stock returns are assumed to be fully taxed.

Tax Element	Tax Rate
Federal tax rate for the qualified trust	20%
State tax on both the qualified trust and escrow account *Note: State taxes are deductible from federal taxes.*	9.8%

As a result, the total tax rates are (assuming that investments are fully taxed – this is modified for municipal bonds and treasuries):

Portfolio	Composite Tax Rate
Qualified Trust	27.84%*

*Calculation: 20% + 9.8% (1-20%)

These tax assumptions are incorporated into the after-tax expected returns in the table of investment assumptions above.

Results – Investment Strategy

The investment strategy is based on the use of an efficient risk-seeking portfolio (Growth Portfolio) for the majority of the investment period before decommissioning, and an efficient low-risk portfolio for the period just before decommissioning. The mix is determined by the following rule:

> *Five years prior to each decommissioning cash flow, the portion of the growth assets that are required to make that payment is reallocated into bonds.*

This strategy is efficient from an asset-liability management perspective in order to reduce the risk that market volatility significantly reduces the value of this portion of the assets just when they are needed to make payments.

A period of five years is needed for assets to earn their long-term rate of return with some degree of confidence. As discussed above, year to year variation can be very large for high returning assets, and five years is needed to justify long-term assumptions. Therefore, as decommissioning payments come due at less than five years, the assumption is that the funds are switched to bonds. Further details related to the selection of a five-year bond conversion period are described below.

Analysis of Bond Holding Period

Our analysis assumes that the funds are invested in bonds as a cash outlay is approached. For each expected annual outflow cash flow, assets are converted to bonds ahead of time to give more certainty to the ability to make the payment. It is important to recognize that not all funds are converted to bonds – only enough to cover each annual cash outflow. For example, if the conversion is at a five-year period, the first outflows expected in 2030 are converted to bonds in 2025; then in 2026, enough cash is converted to bonds to match the 2031 expected outflow. This is the same methodology that was used in the 2017 Filing.

Rates of Return

Note that the portion of the portfolio assigned to growth assets changes over time based on how large expected decommissioning payments will be over the next five years. The updated target asset allocation for the growth assets are shown in the table below:

Portfolio Line Item	2020 Target	Benchmark (BM)
Total Equity	58.0%	Weighted average of equity BMs:
Private Equity	10.0%	Cambridge PE (1Q lagged)
US All Cap Equity	27.9%	Russell 3000
Non-US Developed Equity	12.6%	MSCI EAFE ND
Emerging Markets Equity	7.5%	MSCI EM ND
Fixed Income	30.0%	Weighted average of fixed income BMs:
Investment Grade Fixed Income	19.0%	75% Barclays Investment Grade Corporate Index, 25% Barclays U.S. TIPS 10+ year Index
High Yield Fixed Income	5.0%	BofA ML US High Yield
Emerging Market Debt	6.0%	JPM EM Bond Index GD
Private Real Estate	12.0%	NCREIF - ODCE (1Q lagged)
Cash	0.0%	Fed funds effective
Overall fund benchmark:	**100.0%**	**Weighted average of all portfolio BMs**

Potential Growth Portfolios are the portfolios of assets that earn an expected rate of return with the lowest risk and the actual choice of the growth portfolio is based on setting the level of risk or return desired. Please note even the growth portion of the portfolio includes some bonds to provide diversification and efficiency. The 'growth portion' is not the same as the investment in equities.

The overall expected portfolio returns and volatilities for each plant's Qualified Trust are given in the table below:

Expected Returns for the Updated Strategy

	60-Year Scenario	
Nuclear Unit	**Operations**	**Decom.**
Monticello	3.80%	3.10%
Prairie Island Unit 1	4.01%	2.80%
Prairie Island Unit 2	3.98%	2.72%

To arrive at the rates of return listed in the table above, the analysis uses different rates of return for bonds and the NDT Growth Portfolio; and the weights assigned to these portfolios change through time. Therefore, expected combined rates of return vary through time; the expected rates included are Single Effective Rates, which are weighted average rates. This expected rate leads to the same final funding level if applied to each of these components that would be obtained by using the actual expected rates.

Conclusion

The analysis presented in this Schedule addresses the decisions relating to investment strategy, and contribution strategy.

In terms of investment strategy, GSAM's analysis has led to a recommended asset allocation for the growth portion of the assets that involves equities, fixed income and alternative assets. The portion of the assets required to meet each decommissioning payment is switched from growth assets into bonds five years prior to that payment.

Schedule E contains the documents required by the Commission to be filed with every submittal. Annually, the Company submits a compliance filing in April. These compliance filings include the Qualified Trust fund activity for the prior year. For example, the 2020 compliance filing made in Docket No. E002/M-17-828 included the Qualified Trust fund activity for 2019. Therefore, this filing only includes the activity for the Qualified Trust since the last compliance filing. The 2020 activity documents the roll forward of the Qualified Trust balances from January 1, 2020 through June 30, 2020.

The June 30, 2020 Qualified Trust balances for the two wholesale jurisdictions have been included in Schedule D.8 as these balances were used to assign 73.4886 percent to the beginning balance used in the accrual calculations. Below is a list of the schedules included.

Qualified Trust Analysis, Statements and Balances Supporting Schedules

D.1	Analysis of Qualified Trust Balances –January - June 2020
D.2	Trustee Statements – Qualified Trust, Monticello (All Managers, MN Jurisdiction)
D.3	Trustee Statements – Qualified Trust, Monticello (By Manager, Total Company)
D.4	Trustee Statements – Qualified Trust, Prairie Island Unit 1 (All Managers, MN Jurisdiction)
D.5	Trustee Statements – Qualified Trust, Prairie Island Unit 1 (By Manager, Total Company)
D.6	Trustee Statements – Qualified Trust, Prairie Island Unit 2 (All Managers, MN Jurisdiction)
D.7	Trustee Statements – Qualified Trust, Prairie Island Unit 2 (By Manager, Total Company)
D.8	June 30, 2020 Trustee Statements – Qualified Trust, MN and WI Wholesale, All Units

Xcel Energy
Qualified Trust Analysis, Statements and Balances
2020 Minnesota Jurisdiction Balance

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	Beginning Book Balance	Accruals	Gains & Losses	Dividends & Interest	Commissions, Taxes & Fees	Transfers & Adjustments	Ending Book Balance Jun. 30, 2020	Unrealized Gain/(Loss) Jun. 30, 2020	Ending Market Balance Jun. 30, 2020
Qualified Trust									
Prairie Island Unit 1	330,055,759	24,632	571,063	4,727,627	483,871	-	335,862,951	122,482,936	458,345,888
Prairie Island Unit 2	369,069,095	294,670	244,587	5,201,798	947,376	-	375,757,525	136,819,911	512,577,436
Monticello	582,627,195	6,696,114	(2,304,837)	7,878,014	(147,156)	-	594,749,330	199,027,932	793,777,262
Total	1,281,752,048	7,015,416	(1,489,188)	17,807,438	1,284,092	-	1,306,369,807	458,330,779	1,764,700,585

Xcel Energy
Qualified Trust Analysis, Statements and Balances
2020 FERC Jurisdiction Balance

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	Beginning Book Balance	Accruals	Gains & Losses	Dividends & Interest	Commissions, Taxes & Fees	Transfers & Adjustments	Ending Book Balance Jun. 30, 2020	Unrealized Gain/(Loss) Jun. 30, 2020	Ending Market Balance Jun. 30, 2020
FERC MN									
Qualified Trust									
Prairie Island Unit 1	8,112,332	-	14,392	119,143	12,195	-	8,258,063	3,292,582	11,550,645
Prairie Island Unit 2	7,528,546	-	5,006	106,379	19,388	-	7,659,319	2,819,569	10,478,888
Monticello	10,136,588	-	(42,183)	144,810	(2,558)	-	10,236,657	4,281,294	14,517,951
Total	25,777,466	-	(22,784)	370,333	29,025	-	26,154,039	10,393,445	36,547,484
FERC WI									
Qualified Trust									
Prairie Island Unit 1	6,416,304	-	8,872	73,443	7,518	-	6,506,136	613,978	7,120,114
Prairie Island Unit 2	6,060,873	-	3,955	84,044	15,317	-	6,164,189	2,114,524	8,278,713
Monticello	10,726,291	-	(42,252)	145,047	(2,562)	-	10,826,524	3,715,160	14,541,683
Total	23,203,468	-	(29,425)	302,533	20,272	-	23,496,849	6,443,661	29,940,511
						Total Wholesale	49,650,889	16,837,106	66,487,995
						MN Jurisdiction %	72.9219%	72.9219%	72.9219%
						Allocated to MN Jurisdiction	36,206,371	12,277,938	48,484,309

MN Jurisdiction Qualified Trust	458,330,779
Wlse Qualified Trust Allocated to MN Jurisdiction	470,608,717

Xcel Energy
Qualified Trust Analysis, Statements and Balances
2020 MN Adjusted Jurisdiction Balance

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	Beginning Balance	Accruals	Gains & Losses	Dividends & Interest	Commissions, Taxes & Fees	Transfers & Adjustments	Ending Book Balance Jun. 30, 2020	Unrealized Gain/(Loss) Jun. 30, 2020	Ending Market Balance Jun. 30, 2020
Qualified Trust									
Prairie Island Unit 1	340,650,317	24,632	588,027	4,868,064	498,246	-	346,629,286	125,331,674	471,960,960
Prairie Island Unit 2	378,978,757	294,670	251,122	5,340,658	972,683	-	385,837,890	140,417,945	526,255,835
Monticello	597,840,802	6,696,114	(2,366,408)	8,089,383	(150,890)	-	610,109,002	204,859,098	814,968,100
Total	1,317,469,876	7,015,416	(1,527,259)	18,298,105	1,320,040	-	1,342,576,178	470,608,717	1,813,184,895

Xcel Energy
Qualified Trust Analysis, Statements and Balances

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BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

MONTICELLO-MINN - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
UNIT OF PARTICIPATION					
52,129,620.474 MONTICELLO QUALIFIED MTU 99VVAQUX7	15.23	594,749,329.88	793,777,261.79	100.00	199,027,931.91

Xcel Energy
Qualified Trust Analysis, Statements and Balances

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BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

CASH MONTI - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,492,991.790 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	2,492,991.79	2,492,991.79	100.00	0.00

Xcel Energy
Qualified Trust Analysis, Statements and Balances

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BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
568,586.580 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	568,586.58	568,586.58	0.18	0.00
CASH		1,363.55	1,363.55	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**569,950.13**	**569,950.13**	**0.18**	**0.00**
EQUITY					
9,209.000 ACCO BRANDS CORP 00081T108	7.10	53,751.48	65,383.90	0.02	11,632.42
422.000 ABM INDUSTRIES INC 000957100	36.30	9,646.92	15,318.60	0.00	5,671.68
8,068.000 AFLAC INC 001055102	36.03	229,312.36	290,690.04	0.09	61,377.68
762.000 AGCO CORP 001084102	55.46	30,154.04	42,260.52	0.01	12,106.48
9,187.000 AGNC INVESTMENT CORP 00123Q104	12.90	110,040.45	118,512.30	0.04	8,471.85
5,015.000 AES CORP/THE 00130H105	14.49	52,265.40	72,667.35	0.02	20,401.95

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
504.000 ASGN INC 00191U102	66.68	9,843.12	33,606.72	0.01	23,763.60
64,931.000 AT&T INC 00206R102	30.23	1,956,285.99	1,962,864.13	0.61	6,578.14
18,761.000 ABBOTT LABORATORIES 002824100	91.43	689,679.19	1,715,318.23	0.53	1,025,639.04
19,408.000 ABBVIE INC 00287Y109	98.18	816,789.50	1,905,477.44	0.59	1,088,687.94
735.000 ABIOMED INC 003654100	241.56	66,516.54	177,546.60	0.05	111,030.06
2,567.000 ACADIA HEALTHCARE CO INC 00404A109	25.12	58,281.03	64,483.04	0.02	6,202.01
1,787.000 ACADIA PHARMACEUTICALS INC 004225108	48.47	53,123.57	86,615.89	0.03	33,492.32
669.000 ACCELERON PHARMA INC 00434H108	95.27	61,240.26	63,735.63	0.02	2,495.37
1,185.000 ACI WORLDWIDE INC 004498101	26.99	15,102.21	31,983.15	0.01	16,880.94
8,019.000 ACTIVISION BLIZZARD INC 00507V109	75.90	255,361.77	608,642.10	0.19	353,280.33

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
397.000 ACUITY BRANDS INC 00508Y102	95.74	27,182.52	38,008.78	0.01	10,826.26
1,439.000 ADAPTIVE BIOTECHNOLOGIES CORP 00650F109	48.38	62,824.54	69,618.82	0.02	6,794.28
5,083.000 ADOBE INC 00724F101	435.31	365,930.33	2,212,680.73	0.68	1,846,750.40
1,775.000 ADTALEM GLOBAL EDUCATION INC 00737L103	31.15	42,493.50	55,291.25	0.02	12,797.75
1,295.000 ADVANCE AUTO PARTS INC 00751Y106	142.45	104,415.64	184,472.75	0.06	80,057.11
1,708.000 AECOM 00766T100	37.58	45,349.43	64,186.64	0.02	18,837.21
290.000 ADVANSIX INC 00773T101	11.74	1,983.74	3,404.60	0.00	1,420.86
13,652.000 ADVANCED MICRO DEVICES INC 007903107	52.61	32,082.20	718,231.72	0.22	686,149.52
1,712.000 ADVANCED DRAINAGE SYSTEMS INC 00790R104	49.40	59,116.59	84,572.80	0.03	25,456.21
1,109.000 ADVANCED ENERGY INDUSTRIES INC 007973100	67.79	57,562.65	75,179.11	0.02	17,616.46

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
890.000 AFFILIATED MANAGERS GROUP INC 008252108	74.56	56,390.22	66,358.40	0.02	9,968.18
3,468.000 AGILENT TECHNOLOGIES INC 00846U101	88.37	113,107.51	306,467.16	0.09	193,359.65
1,716.000 AGIOS PHARMACEUTICALS INC 00847X104	53.48	54,273.50	91,771.68	0.03	37,498.18
1,257.000 AGREE REALTY CORP 008492100	65.71	42,536.88	82,597.47	0.03	40,060.59
2,091.000 AIR PRODUCTS AND CHEMICALS INC 009158106	241.46	173,640.21	504,892.86	0.16	331,252.65
1,986.000 AKAMAI TECHNOLOGIES INC 00971T101	107.09	83,529.14	212,680.74	0.07	129,151.60
2,612.000 ALASKA AIR GROUP INC 011659109	36.26	72,175.66	94,711.12	0.03	22,535.46
220.000 ALBANY INTERNATIONAL CORP 012348108	58.71	5,442.80	12,916.20	0.00	7,473.40
884.000 ALBEMARLE CORP 012653101	77.21	49,357.70	68,253.64	0.02	18,895.94
7,416.000 ALCOA CORP 013872106	11.24	57,923.22	83,355.84	0.03	25,432.62

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,230.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	162.25	141,431.36	199,567.50	0.06	58,136.14
2,708.000 ALEXION PHARMACEUTICALS INC 015351109	112.24	207,036.72	303,945.92	0.09	96,909.20
819.000 ALIGN TECHNOLOGY INC 016255101	274.44	71,051.64	224,766.36	0.07	153,714.72
202.000 ALLEGHANY CORP 017175100	489.14	77,259.01	98,806.28	0.03	21,547.27
1,563.000 ALLIANCE DATA SYSTEMS CORP 018581108	45.12	56,073.24	70,522.56	0.02	14,449.32
2,636.000 ALLIANT ENERGY CORP 018802108	47.84	70,702.73	126,106.24	0.04	55,403.51
1,221.000 ALLISON TRANSMISSION HOLDINGS 01973R101	36.78	35,763.09	44,908.38	0.01	9,145.29
3,932.000 ALLSTATE CORP/THE 020002101	96.99	144,374.78	381,364.68	0.12	236,989.90
3,952.000 ALLY FINANCIAL INC 02005N100	19.83	63,098.68	78,368.16	0.02	15,269.48
1,152.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	148.11	82,355.72	170,622.72	0.05	88,267.00

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,843.000 ALPHABET INC-CL C 02079K107	1,413.61	411,610.23	2,605,283.23	0.80	2,193,673.00
4,267.000 ALPHABET INC-CL A 02079K305	1,418.05	2,845,811.89	6,050,819.35	1.87	3,205,007.46
512.000 ALTERYX INC 02156B103	164.28	62,136.32	84,111.36	0.03	21,975.04
21,630.000 ALTRIA GROUP INC 02209S103	39.25	552,709.75	848,977.50	0.26	296,267.75
4,512.000 AMAZON.COM INC 023135106	2,758.82	2,808,740.79	12,447,795.84	3.84	9,639,055.05
323.000 AMEDISYS INC 023436108	198.54	55,065.04	64,128.42	0.02	9,063.38
242.000 AMERCO 023586100	302.19	57,812.33	73,129.98	0.02	15,317.65
2,584.000 AMEREN CORP 023608102	70.36	117,359.34	181,810.24	0.06	64,450.90
12,194.000 AMERICAN AIRLINES GROUP INC 02376R102	13.07	151,027.69	159,375.58	0.05	8,347.89
2,252.000 AMERICAN ASSETS TRUST INC 024013104	27.84	55,049.86	62,695.68	0.02	7,645.82

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,549.000 AMERICAN ELECTRIC POWER CO INC 025537101	79.64	336,216.29	521,562.36	0.16	185,346.07
2,807.000 AMERICAN EQUITY INVESTMENT LIF 025676206	24.71	53,135.60	69,360.97	0.02	16,225.37
7,733.000 AMERICAN EXPRESS CO 025816109	95.20	522,609.41	736,181.60	0.23	213,572.19
1,708.000 AMERICAN FINANCIAL GROUP INC/O 025932104	63.46	73,145.52	108,389.68	0.03	35,244.16
4,525.000 AMERICAN HOMES 4 RENT 02665T306	26.90	71,030.84	121,722.50	0.04	50,691.66
9,287.000 AMERICAN INTERNATIONAL GROUP I 026874784	31.18	256,651.24	289,568.66	0.09	32,917.42
860.000 AMERICAN STATES WATER CO 029899101	78.63	34,907.40	67,621.80	0.02	32,714.40
4,255.000 AMERICAN TOWER CORP 03027X100	258.54	283,099.97	1,100,087.70	0.34	816,987.73
2,291.000 AMERICAN WATER WORKS CO INC 030420103	128.66	186,300.54	294,760.06	0.09	108,459.52
1,884.000 AMERICOLD REALTY TRUST 03064D108	36.30	59,322.74	68,389.20	0.02	9,066.46

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
19.000 AMERISAFE INC 03071H100	61.16	421.80	1,162.04	0.00	740.24
1,548.000 AMERISOURCEBERGEN CORP 03073E105	100.77	77,324.96	155,991.96	0.05	78,667.00
1,716.000 AMERIPRISE FINANCIAL INC 03076C106	150.04	80,214.18	257,468.64	0.08	177,254.46
2,927.000 AMETEK INC 031100100	89.37	117,246.66	261,585.99	0.08	144,339.33
6,259.000 AMGEN INC 031162100	235.86	455,245.50	1,476,247.74	0.46	1,021,002.24
6,310.000 AMICUS THERAPEUTICS INC 03152W109	15.08	52,346.45	95,154.80	0.03	42,808.35
3,839.000 AMPHENOL CORP 032095101	95.81	194,491.91	367,814.59	0.11	173,322.68
3,882.000 ANALOG DEVICES INC 032654105	122.64	260,813.90	476,088.48	0.15	215,274.58
1,562.000 ANAPLAN INC 03272L108	45.31	58,835.23	70,774.22	0.02	11,938.99
15,073.000 ANNALY CAPITAL MANAGEMENT INC 035710409	6.56	93,985.15	98,878.88	0.03	4,893.73

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Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
955.000 ANSYS INC 03662Q105	291.73	86,986.38	278,602.15	0.09	191,615.77
2,432.000 ANTHEM INC 036752103	262.98	224,533.02	639,567.36	0.20	415,034.34
1,655.000 APARTMENT INVESTMENT AND MANAG 03748R754	37.64	51,468.77	62,294.20	0.02	10,825.43
1,249.000 APOLLO GLOBAL MANAGEMENT INC 03768E105	49.92	66,170.77	62,350.08	0.02	-3,820.69
43,557.000 APPLE INC 037833100	364.80	1,303,849.02	15,889,593.60	4.90	14,585,744.58
337.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	62.39	11,522.03	21,025.43	0.01	9,503.40
11,981.000 APPLIED MATERIALS INC 038222105	60.45	181,133.38	724,251.45	0.22	543,118.07
672.000 APTARGROUP INC 038336103	111.98	38,910.28	75,250.56	0.02	36,340.28
2,636.000 ARAMARK 03852U106	22.57	59,987.18	59,494.52	0.02	-492.66
519.000 ARCBEST CORP 03937C105	26.51	10,037.46	13,758.69	0.00	3,721.23

BNY MELLON

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,805.000 ARCHER-DANIELS-MIDLAND CO 039483102	39.90	216,964.82	271,519.50	0.08	54,554.68
1,732.000 ARES MANAGEMENT CORP 03990B101	39.70	52,423.98	68,760.40	0.02	16,336.42
1,160.000 ARENA PHARMACEUTICALS INC 040047607	62.95	48,870.00	73,022.00	0.02	24,152.00
573.000 ARISTA NETWORKS INC 040413106	210.03	42,579.63	120,347.19	0.04	77,767.56
804.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	77.96	57,395.46	62,679.84	0.02	5,284.38
1,924.000 ARROW ELECTRONICS INC 042735100	68.69	85,653.77	132,159.56	0.04	46,505.79
505.933 ARROW FINANCIAL CORP 042744102	29.73	9,761.14	15,041.39	0.00	5,280.25
1,607.000 ARROWHEAD PHARMACEUTICALS INC 04280A100	43.19	58,875.03	69,406.33	0.02	10,531.30
1,317.000 ARTESIAN RESOURCES CORP 043113208	36.29	40,051.95	47,793.93	0.01	7,741.98
683.000 ASHLAND GLOBAL HOLDINGS INC 044186104	69.10	18,811.39	47,195.30	0.01	28,383.91

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,040.000 ASPEN TECHNOLOGY INC 045327103	103.61	20,317.25	107,754.40	0.03	87,437.15
1,546.204 ASSOCIATED BANC-CORP 045487105	13.68	15,181.31	21,152.07	0.01	5,970.76
614.000 ASSURANT INC 04621X108	103.29	36,558.18	63,420.06	0.02	26,861.88
817.000 ATLANTIC UNION BANKSHARES CORP 04911A107	23.16	9,722.80	18,921.72	0.01	9,198.92
1,604.000 ATMOS ENERGY CORP 049560105	99.58	103,810.10	159,726.32	0.05	55,916.22
51.000 ATRION CORP 049904105	637.01	10,220.40	32,487.51	0.01	22,267.11
2,128.000 AUTODESK INC 052769106	239.19	109,944.88	508,996.32	0.16	399,051.44
2,939.000 AUTOMATIC DATA PROCESSING INC 053015103	148.89	147,707.41	437,587.71	0.13	289,880.30
1,723.000 AUTONATION INC 05329W102	37.58	56,528.35	64,750.34	0.02	8,221.99
274.000 AUTOZONE INC 053332102	1,128.12	172,252.84	309,104.88	0.10	136,852.04

BNY MELLON

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PARAMETRIC US MON - [redacted]

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741.000 AVALARA INC 05338G106	133.09	58,303.44	98,619.69	0.03	40,316.25
1,469.000 AVALONBAY COMMUNITIES INC 053484101	154.64	227,193.19	227,166.16	0.07	-27.03
352.000 AVANOS MEDICAL INC 05350V106	29.39	7,654.28	10,345.28	0.00	2,691.00
1,988.000 AVANGRID INC 05351W103	41.98	80,250.62	83,456.24	0.03	3,205.62
4,032.000 AVANTOR INC 05352A100	17.00	57,866.22	68,544.00	0.02	10,677.78
1,043.000 AVERY DENNISON CORP 053611109	114.09	75,716.12	118,995.87	0.04	43,279.75
1,578.000 AVISTA CORP 05379B107	36.39	58,256.87	57,423.42	0.02	-833.45
844.000 AXON ENTERPRISE INC 05464C101	98.13	51,045.12	82,821.72	0.03	31,776.60
3,099.000 AXOS FINANCIAL INC 05465C100	22.08	55,014.72	68,425.92	0.02	13,411.20
1,891.000 BJ'S WHOLESALE CLUB HOLDINGS I 05550J101	37.27	66,710.02	70,477.57	0.02	3,767.55

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,005.000 BWX TECHNOLOGIES INC 05605H100	56.64	18,989.84	56,923.20	0.02	37,933.36
270.000 BADGER METER INC 056525108	62.92	4,965.30	16,988.40	0.01	12,023.10
4,213.000 BAKER HUGHES CO 05722G100	15.39	55,660.41	64,838.07	0.02	9,177.66
123.000 BALCHEM CORP 057665200	94.86	5,078.67	11,667.78	0.00	6,589.11
4,452.000 BALL CORP 058498106	69.49	149,227.90	309,369.48	0.10	160,141.58
264.000 BANCFIRST CORP 05945F103	40.57	5,043.72	10,710.48	0.00	5,666.76
657.000 BANCORPSOUTH BANK 05971J102	22.74	6,878.79	14,940.18	0.00	8,061.39
72,709.000 BANK OF AMERICA CORP 060505104	23.75	968,907.38	1,726,838.75	0.53	757,931.37
876.000 BANK OF HAWAII CORP 062540109	61.41	40,008.36	53,795.16	0.02	13,786.80
3,815.000 BANK OF NEW YORK MELLON CORP/T 064058100	38.65	100,542.13	147,449.75	0.05	46,907.62

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,092.000 BANK OZK 06417N103	23.47	55,027.14	72,569.24	0.02	17,542.10
433.000 BARNES GROUP INC 067806109	39.56	10,158.18	17,129.48	0.01	6,971.30
5,636.000 BAXTER INTERNATIONAL INC 071813109	86.10	152,124.64	485,259.60	0.15	333,134.96
3,041.221 BECTON DICKINSON AND CO 075887109	239.27	397,876.07	727,672.95	0.22	329,796.88
2,349.000 W R BERKLEY CORP 084423102	57.29	74,448.68	134,574.21	0.04	60,125.53
18,947.000 BERKSHIRE HATHAWAY INC 084670702	178.51	2,071,680.29	3,382,228.97	1.04	1,310,548.68
1,200.000 BERRY GLOBAL GROUP INC 08579W103	44.32	40,213.74	53,184.00	0.02	12,970.26
2,712.000 BEST BUY CO INC 086516101	87.27	61,649.26	236,676.24	0.07	175,026.98
500.000 BEYOND MEAT INC 08862E109	133.98	68,105.00	66,990.00	0.02	-1,115.00
251.000 BIO-RAD LABORATORIES INC 090572207	451.49	35,554.15	113,323.99	0.03	77,769.84

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PARAMETRIC US MON - [redacted]

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2,371.000 BIOMARIN PHARMACEUTICAL INC 09061G101	123.34	168,679.12	292,439.14	0.09	123,760.02
1,756.000 BIOGEN INC 09062X103	267.55	283,010.13	469,817.80	0.14	186,807.67
398.000 BIO-TECHNE CORP 09073M104	264.07	31,893.88	105,099.86	0.03	73,205.98
1,098.000 BLACK HILLS CORP 092113109	56.66	45,137.58	62,212.68	0.02	17,075.10
1,131.000 BLACK KNIGHT INC 09215C105	72.56	37,398.70	82,065.36	0.03	44,666.66
1,681.000 BLACKROCK INC 09247X101	544.09	546,008.94	914,615.29	0.28	368,606.35
2,628.000 BLACKSTONE MORTGAGE TRUST INC 09257W100	24.09	54,452.30	63,308.52	0.02	8,856.22
3,864.000 H&R BLOCK INC 093671105	14.28	56,348.30	55,177.92	0.02	-1,170.38
984.000 BLUEBIRD BIO INC 09609G100	61.04	39,143.52	60,063.36	0.02	20,919.84
958.000 BLUEPRINT MEDICINES CORP 09627Y109	78.00	50,524.92	74,724.00	0.02	24,199.08

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PARAMETRIC US MON - [redacted]

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5,009.000 BOEING CO/THE 097023105	183.30	518,913.27	918,149.70	0.28	399,236.43
4,827.000 BONANZA CREEK ENERGY INC 097793400	14.82	52,209.00	71,536.14	0.02	19,327.14
488.000 BOOKING HOLDINGS INC 09857L108	1,592.34	298,968.72	777,061.92	0.24	478,093.20
1,189.000 BOOZ ALLEN HAMILTON HOLDING CO 099502106	77.79	35,384.64	92,492.31	0.03	57,107.67
4,312.000 BORGWARNER INC 099724106	35.30	116,271.18	152,213.60	0.05	35,942.42
194.000 BOSTON BEER CO INC/THE 100557107	536.65	52,250.02	104,110.10	0.03	51,860.08
1,631.000 BOSTON PROPERTIES INC 101121101	90.38	126,937.57	147,409.78	0.05	20,472.21
14,631.000 BOSTON SCIENTIFIC CORP 101137107	35.11	197,384.02	513,694.41	0.16	316,310.39
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	50.77	5,080.32	10,966.32	0.00	5,886.00
1,597.000 BRADY CORP 104674106	46.82	42,160.80	74,771.54	0.02	32,610.74

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,502.000 BRIGHAM MINERALS INC 10918L103	12.35	54,942.47	67,949.70	0.02	13,007.23
604.000 BRIGHT HORIZONS FAMILY SOLUTIO 109194100	117.20	51,726.56	70,788.80	0.02	19,062.24
2,094.000 BRIGHTHOUSE FINANCIAL INC 10922N103	27.82	50,334.29	58,255.08	0.02	7,920.79
24,635.000 BRISTOL-MYERS SQUIBB CO 110122108	58.80	966,940.85	1,448,538.00	0.45	481,597.15
5,542.000 BRIXMOR PROPERTY GROUP INC 11120U105	12.82	59,830.89	71,048.44	0.02	11,217.55
1,417.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	126.19	68,784.04	178,811.23	0.06	110,027.19
4,275.000 BROADCOM INC 11135F101	315.61	509,170.04	1,349,232.75	0.42	840,062.71
6,273.000 BROOKFIELD PROPERTY REIT INC 11282X103	9.96	59,692.59	62,479.08	0.02	2,786.49
1,850.000 BROWN & BROWN INC 115236101	40.76	23,300.75	75,406.00	0.02	52,105.25
3,276.000 BROWN-FORMAN CORP 115637209	63.66	58,999.29	208,550.16	0.06	149,550.87

BNY MELLON

Asset Detail - By Currency

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

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,908.000 BRUKER CORP 116794108	40.68	35,736.84	77,617.44	0.02	41,880.60
68.000 BRUNOS INC NEW 116881202	0.00	680.00	0.00	0.00	-680.00
1,071.000 BRUNSWICK CORP/DE 117043109	64.01	23,452.29	68,554.71	0.02	45,102.42
736.000 BURLINGTON STORES INC 122017106	196.93	34,793.91	144,940.48	0.04	110,146.57
5,682.000 BYLINE BANCORP INC 124411109	13.10	58,043.79	74,434.20	0.02	16,390.41
1,212.000 CBOE GLOBAL MARKETS INC 12503M108	93.28	78,991.48	113,055.36	0.03	34,063.88
2,495.000 CBRE GROUP INC 12504L109	45.22	54,041.71	112,823.90	0.03	58,782.19
1,269.000 CDK GLOBAL INC 12508E101	41.42	38,612.21	52,561.98	0.02	13,949.77
1,730.000 CDW CORP/DE 12514G108	116.18	112,501.84	200,991.40	0.06	88,489.56
1,695.000 CH ROBINSON WORLDWIDE INC 12541W209	79.06	107,640.41	134,006.70	0.04	26,366.29

BNY MELLON

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,861.000 CIGNA CORP 125523100	187.65	304,454.79	724,516.65	0.22	420,061.86
3,531.000 CME GROUP INC 12572Q105	162.54	336,441.82	573,928.74	0.18	237,486.92
2,574.000 CMS ENERGY CORP 125896100	58.42	91,725.52	150,373.08	0.05	58,647.56
3,166.000 CNA FINANCIAL CORP 126117100	32.15	86,313.05	101,786.90	0.03	15,473.85
5,114.000 CNO FINANCIAL GROUP INC 12621E103	15.57	58,913.26	79,624.98	0.02	20,711.72
278.000 CSG SYSTEMS INTERNATIONAL INC 126349109	41.39	5,017.90	11,506.42	0.00	6,488.52
9,648.000 CSX CORP 126408103	69.74	129,147.47	672,851.52	0.21	543,704.05
551.000 CTS CORP 126501105	20.04	4,959.00	11,042.04	0.00	6,083.04
5,714.000 CNX RESOURCES CORP 12653C108	8.65	32,118.55	49,426.10	0.02	17,307.55
710.000 CVB FINANCIAL CORP 126600105	18.74	6,248.00	13,305.40	0.00	7,057.40

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13,545.000 CVS HEALTH CORP 126650100	64.97	549,217.19	880,018.65	0.27	330,801.46
12.000 CABLE ONE INC 12685J105	1,774.85	1,902.67	21,298.20	0.01	19,395.53
2,476.000 CABOT CORP 127055101	37.05	74,074.54	91,735.80	0.03	17,661.26
5,743.000 CABOT OIL & GAS CORP 127097103	17.18	93,127.74	98,664.74	0.03	5,537.00
483.000 CABOT MICROELECTRONICS CORP 12709P103	139.54	55,414.59	67,397.82	0.02	11,983.23
361.000 CACI INTERNATIONAL INC 127190304	216.88	36,219.13	78,293.68	0.02	42,074.55
2,138.000 CADENCE DESIGN SYSTEMS INC 127387108	95.96	21,828.98	205,162.48	0.06	183,333.50
7,106.000 CAESARS ENTERTAINMENT CORP 127686103	12.13	57,240.28	86,195.78	0.03	28,955.50
1,871.000 CALIFORNIA WATER SERVICE GROUP 130788102	47.70	42,284.60	89,246.70	0.03	46,962.10
781.000 CALLAWAY GOLF CO 131193104	17.51	4,810.96	13,675.31	0.00	8,864.35

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,315.000 CAMDEN PROPERTY TRUST 133131102	91.22	101,540.02	119,954.30	0.04	18,414.28
1,364.000 CAMPBELL SOUP CO 134429109	49.63	55,117.42	67,695.32	0.02	12,577.90
376.000 CANNAE HOLDINGS INC 13765N107	41.10	3,243.61	15,453.60	0.00	12,209.99
5,644.000 CAPITAL ONE FINANCIAL CORP 14040H105	62.59	335,095.74	353,257.96	0.11	18,162.22
3,086.000 CARDINAL HEALTH INC 14149Y108	52.19	156,023.88	161,058.34	0.05	5,034.46
4,078.000 CARETRUST REIT INC 14174T107	17.16	55,363.85	69,978.48	0.02	14,614.63
620.000 CARLISLE COS INC 142339100	119.67	38,181.49	74,195.40	0.02	36,013.91
1,937.000 CARMAX INC 143130102	89.55	50,536.33	173,458.35	0.05	122,922.02
9,095.000 CARNIVAL CORP 143658300	16.42	112,658.39	149,339.90	0.05	36,681.51
9,936.000 CARRIER GLOBAL CORP 14448C104	22.22	124,878.43	220,777.92	0.07	95,899.49

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
727.000 CARTER'S INC 146229109	80.70	29,892.09	58,668.90	0.02	28,776.81
903.000 CARVANA CO 146869102	120.20	51,109.80	108,540.60	0.03	57,430.80
331.000 CASEY'S GENERAL STORES INC 147528103	149.52	14,247.60	49,491.12	0.02	35,243.52
1,355.000 CATALENT INC 148806102	73.30	55,742.91	99,321.50	0.03	43,578.59
5,986.000 CATERPILLAR INC 149123101	126.50	404,233.46	757,229.00	0.23	352,995.54
2,285.000 CATHAY GENERAL BANCORP 149150104	26.30	53,262.30	60,095.50	0.02	6,833.20
211.000 CAVCO INDUSTRIES INC 149568107	192.85	9,826.27	40,691.35	0.01	30,865.08
1,375.000 CELANESE CORP 150870103	86.34	44,646.25	118,717.50	0.04	74,071.25
6,735.000 CENTENE CORP 15135B101	63.55	212,978.91	428,009.25	0.13	215,030.34
5,131.000 CENTERPOINT ENERGY INC 15189T107	18.67	74,714.02	95,795.77	0.03	21,081.75

BNY MELLON

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1,929.000 CENTRAL GARDEN & PET CO 153527205	33.79	40,373.97	65,180.91	0.02	24,806.94
3,932.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	16.03	57,543.97	63,029.96	0.02	5,485.99
1,057.000 CERIDIAN HCM HOLDING INC 15677J108	79.27	57,930.07	83,788.39	0.03	25,858.32
3,081.000 CERNER CORP 156782104	68.55	114,498.76	211,202.55	0.07	96,703.79
513.000 CHARLES RIVER LABORATORIES INT 159864107	174.35	27,316.20	89,441.55	0.03	62,125.35
1,938.000 CHARTER COMMUNICATIONS INC 16119P108	510.04	150,416.94	988,457.52	0.30	838,040.58
1,469.000 CHEGG INC 163092109	67.26	58,417.28	98,804.94	0.03	40,387.66
77.000 CHEMED CORP 16359R103	451.07	4,924.15	34,732.39	0.01	29,808.24
3,492.000 CHENIERE ENERGY INC 16411R208	48.32	110,810.09	168,733.44	0.05	57,923.35
19,687.000 CHEVRON CORP 166764100	89.23	1,443,118.49	1,756,671.01	0.54	313,552.52

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278.000 CHIPOTLE MEXICAN GRILL INC 169656105	1,052.36	86,984.13	292,556.08	0.09	205,571.95
809.000 CHOICE HOTELS INTERNATIONAL IN 169905106	78.90	50,449.24	63,830.10	0.02	13,380.86
2,956.000 CHURCH & DWIGHT CO INC 171340102	77.30	75,327.61	228,498.80	0.07	153,171.19
345.000 CHURCHILL DOWNS INC 171484108	133.15	4,940.40	45,936.75	0.01	40,996.35
1,857.000 CIENA CORP 171779309	54.16	31,006.71	100,575.12	0.03	69,568.41
5,180.000 CIMAREX ENERGY CO 171798101	27.49	85,915.30	142,398.20	0.04	56,482.90
5,185.000 CINEMARK HOLDINGS INC 17243V102	11.55	60,047.30	59,886.75	0.02	-160.55
47,534.000 CISCO SYSTEMS INC 17275R102	46.64	1,275,900.15	2,216,985.76	0.68	941,085.61
1,141.000 CINTAS CORP 172908105	266.36	83,269.78	303,916.76	0.09	220,646.98
15,712.000 CITIGROUP INC 172967424	51.10	630,296.51	802,883.20	0.25	172,586.69

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7,942.000 CITIZENS FINANCIAL GROUP INC 174610105	25.24	159,720.21	200,456.08	0.06	40,735.87
1,532.000 CITRIX SYSTEMS INC 177376100	147.91	53,657.01	226,598.12	0.07	172,941.11
733.000 CITY HOLDING CO 177835105	65.17	32,880.72	47,769.61	0.01	14,888.89
974.000 CLEAN HARBORS INC 184496107	59.98	42,690.42	58,420.52	0.02	15,730.10
1,303.000 CLOROX CO/THE 189054109	219.37	134,982.96	285,839.11	0.09	150,856.15
9,400.000 CLOUDERA INC 18914U100	12.72	54,478.00	119,568.00	0.04	65,090.00
166.000 COCA-COLA CONSOLIDATED INC 191098102	229.19	10,121.02	38,045.54	0.01	27,924.52
36,770.000 COCA-COLA CO/THE 191216100	44.68	1,105,682.35	1,642,883.60	0.51	537,201.25
1,254.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	77.36	46,546.44	97,009.44	0.03	50,463.00
1,619.000 COGNEX CORP 192422103	59.72	26,127.81	96,686.68	0.03	70,558.87

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Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,797.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	56.82	172,503.91	329,385.54	0.10	156,881.63
238.000 COHERENT INC 192479103	130.98	20,339.96	31,173.24	0.01	10,833.28
157.000 COHEN & STEERS INC 19247A100	68.05	4,953.35	10,683.85	0.00	5,730.50
6,515.000 COLGATE-PALMOLIVE CO 194162103	73.26	204,069.68	477,288.90	0.15	273,219.22
314.000 COLUMBIA BANKING SYSTEM INC 197236102	28.35	5,221.82	8,900.33	0.00	3,678.51
48,060.000 COMCAST CORP 20030N101	38.98	1,009,600.50	1,873,378.80	0.58	863,778.30
1,709.000 COMERICA INC 200340107	38.10	47,887.28	65,112.90	0.02	17,225.62
1,689.000 COMMERCE BANCSHARES INC/MO 200525103	59.47	42,794.57	100,444.83	0.03	57,650.26
4,111.000 COMMERCIAL METALS CO 201723103	20.40	61,026.54	83,864.40	0.03	22,837.86
6,699.000 COMMSCOPE HOLDING CO INC 20337X109	8.33	51,151.86	55,802.67	0.02	4,650.81

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,401.000 COMMUNITY BANK SYSTEM INC 203607106	57.02	77,074.14	136,905.02	0.04	59,830.88
739.000 COMMUNITY TRUST BANCORP INC 204149108	32.76	18,132.37	24,209.64	0.01	6,077.27
5,464.000 CONAGRA BRANDS INC 205887102	35.17	117,821.30	192,168.88	0.06	74,347.58
161.000 CONMED CORP 207410101	71.99	4,929.82	11,590.39	0.00	6,660.57
7,216.000 CONOCOPHILLIPS 20825C104	42.02	245,952.98	303,216.32	0.09	57,263.34
2,681.000 CONSOLIDATED EDISON INC 209115104	71.93	125,152.03	192,844.33	0.06	67,692.30
1,775.000 CONSTELLATION BRANDS INC 21036P108	174.95	104,451.36	310,536.25	0.10	206,084.89
615.000 COOPER COS INC/THE 216648402	283.64	94,741.02	174,438.60	0.05	79,697.58
2,877.000 COOPER TIRE & RUBBER CO 216831107	27.61	59,748.66	79,433.97	0.02	19,685.31
1,936.000 COPART INC 217204106	83.27	22,347.69	161,210.72	0.05	138,863.03

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
468.000 CORESITE REALTY CORP 21870Q105	121.06	53,581.32	56,656.08	0.02	3,074.76
15,772.000 COREPOINT LODGING INC 21872L104	4.21	59,642.09	66,400.12	0.02	6,758.03
815.000 CORNERSTONE ONDEMAND INC 21925Y103	38.56	23,040.05	31,426.40	0.01	8,386.35
11,899.000 CORNING INC 219350105	25.90	224,058.17	308,184.10	0.10	84,125.93
7,918.000 CORTEVA INC 22052L104	26.79	163,910.60	212,123.22	0.07	48,212.62
4,475.000 COSTCO WHOLESALE CORP 22160K105	303.21	467,093.65	1,356,864.75	0.42	889,771.10
315.000 COSTAR GROUP INC 22160N109	710.67	21,128.49	223,861.05	0.07	202,732.56
669.000 COUPA SOFTWARE INC 22266L106	277.04	104,378.58	185,339.76	0.06	80,961.18
388.000 CRANE CO 224399105	59.46	18,197.20	23,070.48	0.01	4,873.28
210.000 CREDIT ACCEPTANCE CORP 225310101	419.01	45,091.20	87,992.10	0.03	42,900.90

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875.000 CREE INC 225447101	59.19	20,825.00	51,791.25	0.02	30,966.25
4,540.000 CROWN CASTLE INTERNATIONAL COR 22822V101	167.35	359,735.78	759,769.00	0.23	400,033.22
1,595.000 CROWN HOLDINGS INC 228368106	65.13	50,121.38	103,882.35	0.03	53,760.97
2,840.000 CRYOLIFE INC 228903100	19.17	57,252.02	54,442.80	0.02	-2,809.22
1,954.000 CUBESMART 229663109	26.99	37,192.18	52,738.46	0.02	15,546.28
1,263.000 CULLEN/FROST BANKERS INC 229899109	74.71	71,034.01	94,358.73	0.03	23,324.72
1,804.000 CUMMINS INC 231021106	173.26	187,042.38	312,561.04	0.10	125,518.66
434.000 CURTISS-WRIGHT CORP 231561101	89.28	14,975.69	38,747.52	0.01	23,771.83
1,166.000 CYRUSONE INC 23283R100	72.75	42,663.94	84,826.50	0.03	42,162.56
5,224.000 DR HORTON INC 23331A109	55.45	145,627.63	289,670.80	0.09	144,043.17

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1,244.000 DTE ENERGY CO 233331107	107.50	51,903.91	133,730.00	0.04	81,826.09
6,643.000 DXC TECHNOLOGY CO 23355L106	16.50	106,051.99	109,609.50	0.03	3,557.51
6,215.000 DANA INC 235825205	12.19	56,941.23	75,760.85	0.02	18,819.62
6,703.000 DANAHER CORP 235851102	176.83	353,161.83	1,185,291.49	0.37	832,129.66
2,273.000 DARDEN RESTAURANTS INC 237194105	75.77	128,307.67	172,225.21	0.05	43,917.54
3,850.000 DARLING INGREDIENTS INC 237266101	24.62	42,350.00	94,787.00	0.03	52,437.00
1,619.000 DATADOG INC 23804L103	86.95	132,754.90	140,772.05	0.04	8,017.15
1,950.000 DAVITA INC 23918K108	79.14	90,147.42	154,323.00	0.05	64,175.58
397.000 DECKERS OUTDOOR CORP 243537107	196.39	55,007.84	77,966.83	0.02	22,958.99
3,265.000 DEERE & CO 244199105	157.15	190,351.72	513,094.75	0.16	322,743.03

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4,470.000 DELEK US HOLDINGS INC 24665A103	17.41	47,498.75	77,822.70	0.02	30,323.95
1,596.000 DELL TECHNOLOGIES INC 24703L202	54.94	66,910.12	87,684.24	0.03	20,774.12
6,419.000 DELTA AIR LINES INC 247361702	28.05	57,186.69	180,052.95	0.06	122,866.26
3,476.000 DENTSPLY SIRONA INC 24906P109	44.06	110,335.10	153,152.56	0.05	42,817.46
854.000 DEXCOM INC 252131107	405.40	61,633.18	346,211.60	0.11	284,578.42
4,300.000 DIAMONDBACK ENERGY INC 25278X109	41.82	112,686.50	179,826.00	0.06	67,139.50
2,041.000 DIGITAL REALTY TRUST INC 253868103	142.11	154,122.78	290,046.51	0.09	135,923.73
19,798.000 WALT DISNEY CO/THE 254687106	111.51	823,052.54	2,207,674.98	0.68	1,384,622.44
4,200.000 DISCOVER FINANCIAL SERVICES 254709108	50.09	101,117.46	210,378.00	0.06	109,260.54
918.000 DISCOVERY INC 25470F104	21.10	18,899.18	19,369.80	0.01	470.62

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1,628.000 DISCOVERY INC 25470F302	19.26	34,329.39	31,355.28	0.01	-2,974.11
2,734.000 DISH NETWORK CORP 25470M109	34.51	59,893.27	94,350.34	0.03	34,457.07
1,819.000 DOCUSIGN INC 256163106	172.21	174,167.25	313,249.99	0.10	139,082.74
1,219.000 DOLBY LABORATORIES INC 25659T107	65.87	42,713.76	80,295.53	0.02	37,581.77
2,824.000 DOLLAR GENERAL CORP 256677105	190.51	151,528.16	538,000.24	0.17	386,472.08
2,060.000 DOLLAR TREE INC 256746108	92.68	60,408.58	190,920.80	0.06	130,512.22
9,999.000 DOMINION ENERGY INC 25746U109	81.18	568,194.98	811,718.82	0.25	243,523.84
658.000 DOMINO'S PIZZA INC 25754A201	369.44	28,175.56	243,091.52	0.07	214,915.96
1,291.000 DONALDSON CO INC 257651109	46.52	39,551.27	60,057.32	0.02	20,506.05
35.000 DONEGAL GROUP INC 257701201	14.22	442.05	497.70	0.00	55.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
753.000 DORMAN PRODUCTS INC 258278100	67.07	36,708.75	50,503.71	0.02	13,794.96
2,870.000 DOUGLAS EMMETT INC 25960P109	30.66	72,130.85	87,994.20	0.03	15,863.35
1,594.000 DOVER CORP 260003108	96.56	55,683.38	153,916.64	0.05	98,233.26
7,891.000 DOW INC 260557103	40.76	271,089.46	321,637.16	0.10	50,547.70
3,259.000 DROPBOX INC 26210C104	21.77	52,686.73	70,948.43	0.02	18,261.70
3,709.000 DUKE REALTY CORP 264411505	35.39	71,982.68	131,261.51	0.04	59,278.83
7,323.000 DUKE ENERGY CORP 26441C204	79.89	427,905.03	585,034.47	0.18	157,129.44
1,071.000 DUNKIN' BRANDS GROUP INC 265504100	65.23	34,657.56	69,861.33	0.02	35,203.77
10,935.000 DUPONT DE NEMOURS INC 26614N102	53.13	435,152.35	580,976.55	0.18	145,824.20
321.000 DYCOM INDUSTRIES INC 267475101	40.89	4,798.95	13,125.69	0.00	8,326.74

BNY MELLON

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2,312.000 DYNATRACE INC 268150109	40.60	59,180.64	93,867.20	0.03	34,686.56
5,021.000 EOG RESOURCES INC 26875P101	50.66	215,223.64	254,363.86	0.08	39,140.22
10,562.000 EQT CORP 26884L109	11.90	60,472.45	125,687.80	0.04	65,215.35
3,289.000 EPR PROPERTIES 26884U109	33.13	77,680.32	108,964.57	0.03	31,284.25
1,775.000 EAGLE BANCORP INC 268948106	32.75	53,291.38	58,131.25	0.02	4,839.87
3,295.000 E*TRADE FINANCIAL CORP 269246401	49.73	29,391.40	163,860.35	0.05	134,468.95
1,015.000 EAGLE MATERIALS INC 26969P108	70.22	61,123.22	71,273.30	0.02	10,150.08
2,079.000 EAST WEST BANCORP INC 27579R104	36.24	36,100.19	75,342.96	0.02	39,242.77
2,005.000 EASTERLY GOVERNMENT PROPERTIES 27616P103	23.12	35,106.55	46,355.60	0.01	11,249.05
172.000 EASTGROUP PROPERTIES INC 277276101	118.61	9,958.80	20,400.92	0.01	10,442.12

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1,439.000 EASTMAN CHEMICAL CO 277432100	69.64	81,420.59	100,211.96	0.03	18,791.37
8,344.000 EBAY INC 278642103	52.45	100,170.00	437,642.80	0.13	337,472.80
2,656.000 ECOLAB INC 278865100	198.95	219,765.39	528,411.20	0.16	308,645.81
4,049.000 EDISON INTERNATIONAL 281020107	54.31	184,784.29	219,901.19	0.07	35,116.90
2,588.000 EDITAS MEDICINE INC 28106W103	29.58	52,424.94	76,553.04	0.02	24,128.10
6,867.000 EDWARDS LIFESCIENCES CORP 28176E108	69.11	157,534.59	474,578.37	0.15	317,043.78
4,250.000 8X8 INC 282914100	16.00	64,881.25	68,000.00	0.02	3,118.75
906.000 EL PASO ELECTRIC CO 283677854	67.00	35,207.16	60,702.00	0.02	25,494.84
3,258.000 ELECTRONIC ARTS INC 285512109	132.05	82,502.94	430,218.90	0.13	347,715.96
6,352.000 ELEMENT SOLUTIONS INC 28618M106	10.85	54,055.52	68,919.20	0.02	14,863.68

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532.000 EMCOR GROUP INC 29084Q100	66.14	15,119.44	35,186.48	0.01	20,067.04
1,119.000 EMERGENT BIOSOLUTIONS INC 29089Q105	79.08	40,214.76	88,490.52	0.03	48,275.76
7,974.000 EMERSON ELECTRIC CO 291011104	62.03	371,888.90	494,627.22	0.15	122,738.32
1,098.000 ENANTA PHARMACEUTICALS INC 29251M106	50.21	55,668.11	55,130.58	0.02	-537.53
220.000 ENCORE WIRE CORP 292562105	48.82	5,108.40	10,740.40	0.00	5,632.00
1,017.000 ENCOMPASS HEALTH CORP 29261A100	61.93	34,026.48	62,982.81	0.02	28,956.33
329.000 ENERSYS 29275Y102	64.38	12,202.61	21,181.02	0.01	8,978.41
1,068.000 ENTEGRIS INC 29362U104	59.05	10,455.72	63,065.40	0.02	52,609.68
2,306.000 ENTERGY CORP 29364G103	93.81	175,488.38	216,325.86	0.07	40,837.48
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	31.12	5,190.90	12,136.80	0.00	6,945.90

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
311.000 EPAM SYSTEMS INC 29414B104	252.01	63,369.24	78,375.11	0.02	15,005.87
3,068.000 ENVISTA HOLDINGS CORP 29415F104	21.09	63,343.86	64,704.12	0.02	1,360.26
830.000 EPLUS INC 294268107	70.68	34,930.55	58,664.40	0.02	23,733.85
1,705.000 EQUIFAX INC 294429105	171.88	110,223.97	293,055.40	0.09	182,831.43
830.000 EQUINIX INC 29444U700	702.30	271,387.54	582,909.00	0.18	311,521.46
6,960.000 EQUITABLE HOLDINGS INC 29452E101	19.29	119,960.60	134,258.40	0.04	14,297.80
1,496.000 EQUITY COMMONWEALTH 294628102	32.20	29,873.99	48,171.20	0.01	18,297.21
1,144.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	62.48	30,069.60	71,477.12	0.02	41,407.52
3,859.000 EQUITY RESIDENTIAL 29476L107	58.82	205,247.43	226,986.38	0.07	21,738.95
358.000 ERIE INDEMNITY CO 29530P102	191.90	64,250.26	68,700.20	0.02	4,449.94

BNY MELLON

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PARAMETRIC US MON - [redacted]

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3,325.000 ESPERION THERAPEUTICS INC 29664W105	51.31	35,808.26	170,605.75	0.05	134,797.49
3,633.000 ESSENTIAL UTILITIES INC 29670G102	42.24	53,303.37	153,457.92	0.05	100,154.55
674.000 ESSEX PROPERTY TRUST INC 297178105	229.17	119,651.37	154,460.58	0.05	34,809.21
1,927.000 ETSY INC 29786A106	106.23	53,662.31	204,705.21	0.06	151,042.90
437.000 EURONET WORLDWIDE INC 298736109	95.82	22,510.60	41,873.34	0.01	19,362.74
427.000 EVERCORE INC 29977A105	58.92	15,145.56	25,158.84	0.01	10,013.28
2,583.000 EVERGY INC 30034W106	59.29	96,265.92	153,146.07	0.05	56,880.15
3,249.000 EVERSOURCE ENERGY 30040W108	83.27	147,365.80	270,544.23	0.08	123,178.43
6,878.000 EVOQUA WATER TECHNOLOGIES CORP 30057T105	18.60	58,915.02	127,930.80	0.04	69,015.78
1,828.000 EXACT SCIENCES CORP 30063P105	86.94	70,881.86	158,926.32	0.05	88,044.46

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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13,079.000 EXELON CORP 30161N101	36.29	412,508.49	474,636.91	0.15	62,128.42
5,342.000 EXELIXIS INC 30161Q104	23.74	40,652.62	126,819.08	0.04	86,166.46
902.000 EXLSERVICE HOLDINGS INC 302081104	63.40	42,078.30	57,186.80	0.02	15,108.50
1,013.000 EXPEDIA GROUP INC 30212P303	82.20	37,157.14	83,268.60	0.03	46,111.46
1,167.000 EXPEDITORS INTERNATIONAL OF WA 302130109	76.04	82,287.71	88,738.68	0.03	6,450.97
1,086.000 EXTRA SPACE STORAGE INC 30225T102	92.37	86,722.98	100,313.82	0.03	13,590.84
38,064.000 EXXON MOBIL CORP 30231G102	44.72	2,111,648.53	1,702,222.08	0.52	-409,426.45
1,314.000 FLIR SYSTEMS INC 302445101	40.57	36,174.42	53,308.98	0.02	17,134.56
2,027.000 FMC CORP 302491303	99.62	120,029.53	201,929.74	0.06	81,900.21
25,877.000 FACEBOOK INC 30303M102	227.07	2,204,293.06	5,875,890.39	1.81	3,671,597.33

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
333.000 FACTSET RESEARCH SYSTEMS INC 303075105	328.47	56,664.90	109,380.51	0.03	52,715.61
317.000 FAIR ISAAC CORP 303250104	418.04	9,189.83	132,518.68	0.04	123,328.85
45.000 FAIRFAX FINANCIAL HOLDINGS LTD 303901102	308.84	19,776.54	13,897.80	0.00	-5,878.74
5,462.000 FARMERS NATIONAL BANC CORP 309627107	11.86	57,531.33	64,779.32	0.02	7,247.99
1,232.000 FASTLY INC 31188V100	85.13	65,997.08	104,880.16	0.03	38,883.08
6,532.000 FASTENAL CO 311900104	42.84	132,149.78	279,830.88	0.09	147,681.10
922.000 FEDERAL REALTY INVESTMENT TRUS 313747206	85.21	69,538.17	78,563.62	0.02	9,025.45
2,297.000 FEDEX CORP 31428X106	140.22	237,378.43	322,085.34	0.10	84,706.91
1,561.000 FERRO CORP 315405100	11.94	8,366.96	18,638.34	0.01	10,271.38
475.000 F5 NETWORKS INC 315616102	139.48	36,797.75	66,253.00	0.02	29,455.25

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PARAMETRIC US MON - [redacted]

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6,986.000 FIDELITY NATIONAL INFORMATION 31620M106	134.09	523,714.03	936,752.74	0.29	413,038.71
4,074.000 FIDELITY NATIONAL FINANCIAL IN 31620R303	30.66	94,312.42	124,908.84	0.04	30,596.42
9,395.000 FIFTH THIRD BANCORP 316773100	19.28	146,066.45	181,135.60	0.06	35,069.15
311.000 FINANCIAL INSTITUTIONS INC 317585404	18.61	5,010.21	5,787.71	0.00	777.50
5,019.000 FIREEYE INC 31816Q101	12.18	64,122.72	61,106.33	0.02	-3,016.39
1,458.000 FIRST AMERICAN FINANCIAL CORP 31847R102	48.02	57,512.94	70,013.16	0.02	12,500.22
10,745.000 FIRST BANCORP/PUERTO RICO 318672706	5.59	44,428.78	60,064.55	0.02	15,635.77
3,652.000 FIRST BUSEY CORP 319383204	18.65	56,446.66	68,109.80	0.02	11,663.14
37.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	405.02	6,464.27	14,985.74	0.00	8,521.47
4,791.000 FIRST FINANCIAL BANCORP 320209109	13.89	55,317.09	66,546.99	0.02	11,229.90

BNY MELLON

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PARAMETRIC US MON - [redacted]

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2,034.000 FIRST FINANCIAL BANKSHARES INC 32020R109	28.89	31,004.77	58,762.26	0.02	27,757.49
1,295.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	38.44	16,776.50	49,779.80	0.02	33,003.30
1,236.000 FIRST INTERSTATE BANCSYSTEM IN 32055Y201	30.96	35,473.20	38,266.56	0.01	2,793.36
593.000 FIRST MIDWEST BANCORP INC/IL 320867104	13.35	6,955.89	7,916.55	0.00	960.66
1,599.000 FIRST REPUBLIC BANK/CA 33616C100	105.99	100,282.21	169,478.01	0.05	69,195.80
269.000 1ST SOURCE CORP 336901103	35.58	4,912.90	9,571.02	0.00	4,658.12
249.000 FIRSTCASH INC 33767D105	67.48	9,691.08	16,802.52	0.01	7,111.44
5,999.000 FISERV INC 337738108	97.62	128,790.13	585,622.38	0.18	456,832.25
735.000 FLAGSTAR BANCORP INC 337930705	29.43	9,929.85	21,631.05	0.01	11,701.20
5,736.000 FIRSTENERGY CORP 337932107	38.78	204,266.60	222,442.08	0.07	18,175.48

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15,557.000 FITBIT INC 33812L102	6.46	49,554.04	100,498.22	0.03	50,944.18
702.000 FIVE BELOW INC 33829M101	106.91	58,499.42	75,050.82	0.02	16,551.40
810.000 FIVE9 INC 338307101	110.67	54,488.70	89,642.70	0.03	35,154.00
972.000 FLEETCOR TECHNOLOGIES INC 339041105	251.53	112,503.74	244,487.16	0.08	131,983.42
7,257.000 FLUOR CORP 343412102	12.08	51,275.70	87,664.56	0.03	36,388.86
2,237.000 FOOT LOCKER INC 344849104	29.16	61,824.49	65,230.92	0.02	3,406.43
41,292.000 FORD MOTOR CO 345370860	6.08	219,059.06	251,055.36	0.08	31,996.30
1,355.000 FORTINET INC 34959E109	137.27	39,030.38	186,000.85	0.06	146,970.47
2,881.000 FORTUNE BRANDS HOME & SECURITY 34964C106	63.93	96,788.66	184,182.33	0.06	87,393.67
234.000 FORWARD AIR CORP 349853101	49.82	7,607.34	11,657.88	0.00	4,050.54

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5,256.000 FOX CORP 35137L105	26.82	144,939.20	140,965.92	0.04	-3,973.28
230.000 FRANKLIN ELECTRIC CO INC 353514102	52.52	5,146.25	12,079.60	0.00	6,933.35
5,420.000 FRANKLIN RESOURCES INC 354613101	20.97	87,926.61	113,657.40	0.04	25,730.79
11,798.000 FRANKLIN STREET PROPERTIES COR 35471R106	5.09	57,992.17	60,051.82	0.02	2,059.65
16,115.000 FREEPORT-MCMORAN INC 35671D857	11.57	88,650.58	186,450.55	0.06	97,799.97
4,360.000 FRESHPET INC 358039105	83.66	40,460.80	364,757.60	0.11	324,296.80
1,797.000 HB FULLER CO 359694106	44.60	55,317.26	80,146.20	0.02	24,828.94
3,539.000 FULTON FINANCIAL CORP 360271100	10.53	35,391.42	37,265.67	0.01	1,874.25
369.000 GATX CORP 361448103	60.98	13,379.94	22,501.62	0.01	9,121.68
1,864.000 GCI LIBERTY INC 36164V305	71.12	32,725.89	132,567.68	0.04	99,841.79

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764.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	18.58	7,318.90	14,195.12	0.00	6,876.22
1,830.000 ARTHUR J GALLAGHER & CO 363576109	97.49	77,958.38	178,406.70	0.06	100,448.32
2,030.000 GAMING AND LEISURE PROPERTIES 36467J108	34.60	63,219.20	70,238.00	0.02	7,018.80
1,046.000 GARTNER INC 366651107	121.33	42,532.46	126,911.18	0.04	84,378.72
1,313.000 GENERAC HOLDINGS INC 368736104	121.93	42,725.02	160,094.09	0.05	117,369.07
3,045.000 GENERAL DYNAMICS CORP 369550108	149.46	281,415.26	455,105.70	0.14	173,690.44
76,025.000 GENERAL ELECTRIC CO 369604103	6.83	637,830.71	519,250.75	0.16	-118,579.96
6,766.000 GENERAL MILLS INC 370334104	61.65	239,423.22	417,123.90	0.13	177,700.68
8,652.000 GENERAL MOTORS CO 37045V100	25.30	214,108.66	218,895.60	0.07	4,786.94
4,529.000 GENTEX CORP 371901109	25.77	76,951.18	116,712.33	0.04	39,761.15

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1,783.000 GENUINE PARTS CO 372460105	86.96	93,732.89	155,049.68	0.05	61,316.79
327.000 GENTHERM INC 37253A103	38.90	5,310.48	12,720.30	0.00	7,409.82
2,087.000 GETTY REALTY CORP 374297109	29.68	35,963.76	61,942.16	0.02	25,978.40
457.000 GIBRALTAR INDUSTRIES INC 374689107	48.01	4,958.45	21,940.57	0.01	16,982.12
13,240.000 GILEAD SCIENCES INC 375558103	76.94	378,445.95	1,018,685.60	0.31	640,239.65
572.000 GLACIER BANCORP INC 37637Q105	35.29	7,424.56	20,185.88	0.01	12,761.32
1,609.000 GLAUKOS CORP 377322102	38.42	64,196.05	61,817.78	0.02	-2,378.27
1,093.000 GLOBAL BLOOD THERAPEUTICS INC 37890U108	63.13	53,403.51	69,001.09	0.02	15,597.58
4,072.000 GLOBAL NET LEASE INC 379378201	16.73	57,608.73	68,124.56	0.02	10,515.83
2,902.000 GLOBAL PAYMENTS INC 37940X102	169.62	126,102.27	492,237.24	0.15	366,134.97

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PARAMETRIC US MON - [redacted]

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6,312.000 GLOBAL MEDICAL REIT INC 37954A204	11.33	64,608.32	71,514.96	0.02	6,906.64
1,554.000 GLOBUS MEDICAL INC 379577208	47.71	43,107.96	74,141.34	0.02	31,033.38
1,580.000 GLOBE LIFE INC 37959E102	74.23	72,968.11	117,283.40	0.04	44,315.29
1,959.000 GODADDY INC 380237107	73.33	98,747.43	143,653.47	0.04	44,906.04
3,366.000 GOLDMAN SACHS GROUP INC/THE 38141G104	197.62	554,348.69	665,188.92	0.21	110,840.23
9,901.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	8.95	70,945.66	88,564.45	0.03	17,618.79
773.000 W R GRACE & CO 38388F108	50.81	30,396.83	39,276.13	0.01	8,879.30
1,350.000 GRACO INC 384109104	47.99	22,596.88	64,786.50	0.02	42,189.62
556.000 WW GRAINGER INC 384802104	314.16	114,495.46	174,672.96	0.05	60,177.50
844.000 GRAND CANYON EDUCATION INC 38526M106	90.53	53,699.75	76,407.32	0.02	22,707.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,476.000 GRAPHIC PACKAGING HOLDING CO 388689101	13.99	23,992.56	34,639.24	0.01	10,646.68
22,719.000 GREAT AJAX CORP 38983D300	9.20	190,712.79	209,014.80	0.06	18,302.01
715.000 GREEN DOT CORP 39304D102	49.08	9,066.20	35,092.20	0.01	26,026.00
3,254.000 GREENBRIER COS INC/THE 393657101	22.75	55,705.35	74,028.50	0.02	18,323.15
511.000 GRIFFON CORP 398433102	18.52	4,997.58	9,463.72	0.00	4,466.14
111.000 GROUP 1 AUTOMOTIVE INC 398905109	65.97	4,362.30	7,322.67	0.00	2,960.37
1,396.000 GRUBHUB INC 400110102	70.30	41,991.68	98,138.80	0.03	56,147.12
835.000 GUARDANT HEALTH INC 40131M109	81.13	52,571.60	67,743.55	0.02	15,171.95
754.000 GUIDEWIRE SOFTWARE INC 40171V100	110.85	47,497.94	83,580.90	0.03	36,082.96
379.000 H&E EQUIPMENT SERVICES INC 404030108	18.48	4,839.83	7,003.92	0.00	2,164.09

BNY MELLON

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,244.000 HCA HEALTHCARE INC 40412C101	97.06	229,952.82	314,862.64	0.10	84,909.82
15,348.000 HP INC 40434L105	17.43	205,505.08	267,515.64	0.08	62,010.56
1,307.000 HAEMONETICS CORP 405024100	89.56	42,582.06	117,054.92	0.04	74,472.86
5,249.000 HALLIBURTON CO 406216101	12.98	58,557.59	68,132.02	0.02	9,574.43
3,615.000 HALOZYME THERAPEUTICS INC 40637H109	26.81	56,932.02	96,918.15	0.03	39,986.13
4,512.000 HANESBRANDS INC 410345102	11.29	34,039.20	50,940.48	0.02	16,901.28
2,318.000 HANNON ARMSTRONG SUSTAINABLE I 41068X100	28.46	58,801.07	65,970.28	0.02	7,169.21
595.000 HANOVER INSURANCE GROUP INC/TH 410867105	101.33	24,926.93	60,291.35	0.02	35,364.42
3,130.000 HARTFORD FINANCIAL SERVICES GR 416515104	38.55	62,178.99	120,661.50	0.04	58,482.51
885.000 HASBRO INC 418056107	74.95	24,773.31	66,330.75	0.02	41,557.44

BNY MELLON

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879.000 HAWAIIAN HOLDINGS INC 419879101	14.04	5,054.25	12,341.16	0.00	7,286.91
1,810.000 HEALTHCARE REALTY TRUST INC 421946104	29.29	53,191.85	53,014.90	0.02	-176.95
2,154.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	26.52	54,492.27	57,124.08	0.02	2,631.81
6,690.000 HEALTHPEAK PROPERTIES INC 42250P103	27.56	158,345.80	184,376.40	0.06	26,030.60
1,010.000 HEICO CORP 422806109	99.65	17,623.45	100,646.50	0.03	83,023.05
366.000 HEIDRICK & STRUGGLES INTERNATI 422819102	21.62	4,933.68	7,912.92	0.00	2,979.24
687.000 JACK HENRY & ASSOCIATES INC 426281101	184.03	20,129.10	126,428.61	0.04	106,299.51
7,784.000 HERITAGE COMMERCE CORP 426927109	7.51	56,211.71	58,418.92	0.02	2,207.21
905.000 HERITAGE FINANCIAL CORP/WA 42722X106	20.00	12,758.94	18,100.00	0.01	5,341.06
5,080.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	13.09	58,368.10	66,497.20	0.02	8,129.10

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1,156.000 HERSHEY CO/THE 427866108	129.62	91,315.96	149,840.72	0.05	58,524.76
1,230.000 HESS CORP 42809H107	51.81	56,418.95	63,726.30	0.02	7,307.35
15,925.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	9.73	125,363.63	154,950.25	0.05	29,586.62
779.000 HEXCEL CORP 428291108	45.22	16,335.63	35,226.38	0.01	18,890.75
939.000 HILL-ROM HOLDINGS INC 431475102	109.78	45,222.43	103,083.42	0.03	57,860.99
3,367.000 HILLTOP HOLDINGS INC 432748101	18.45	55,050.39	62,121.15	0.02	7,070.76
1,630.000 HILTON WORLDWIDE HOLDINGS INC 43300A203	73.45	83,560.88	119,723.50	0.04	36,162.62
2,235.000 HOLLYFRONTIER CORP 436106108	29.20	54,859.72	65,262.00	0.02	10,402.28
2,721.000 HOLOGIC INC 436440101	57.00	59,385.61	155,097.00	0.05	95,711.39
4,348.000 HOME BANCSHARES INC/AR 436893200	15.38	54,336.74	66,872.24	0.02	12,535.50

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11,748.000 HOME DEPOT INC/THE 437076102	250.51	768,363.84	2,942,991.48	0.91	2,174,627.64
351.000 HOMESTREET INC 43785V102	24.61	5,101.71	8,638.11	0.00	3,536.40
8,115.000 HONEYWELL INTERNATIONAL INC 438516106	144.59	464,466.13	1,173,347.85	0.36	708,881.72
6,631.000 HOPE BANCORP INC 43940T109	9.22	56,700.05	61,137.82	0.02	4,437.77
331.000 HORACE MANN EDUCATORS CORP 440327104	36.73	4,951.76	12,157.63	0.00	7,205.87
6,318.000 HORIZON BANCORP INC/IN 440407104	10.69	57,238.50	67,539.42	0.02	10,300.92
2,759.000 HORMEL FOODS CORP 440452100	48.27	80,688.14	133,176.93	0.04	52,488.79
10,860.000 HOST HOTELS & RESORTS INC 44107P104	10.79	125,565.06	117,179.40	0.04	-8,385.66
4,693.000 HOSTESS BRANDS INC 44109J106	12.22	51,979.95	57,348.46	0.02	5,368.51
4,411.000 HOWMET AEROSPACE INC 443201108	15.85	67,206.58	69,914.35	0.02	2,707.77

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293.000 HUB GROUP INC 443320106	47.86	10,600.74	14,022.98	0.00	3,422.24
1,126.000 HUBBELL INC 443510607	125.36	98,771.32	141,155.36	0.04	42,384.04
392.000 HUBSPOT INC 443573100	224.35	56,649.57	87,945.20	0.03	31,295.63
1,441.000 HUMANA INC 444859102	387.75	113,343.03	558,747.75	0.17	445,404.72
1,282.000 JB HUNT TRANSPORT SERVICES INC 445658107	120.34	85,169.79	154,275.88	0.05	69,106.09
12,950.000 HUNTINGTON BANCSHARES INC/OH 446150104	9.04	84,082.71	117,003.25	0.04	32,920.54
434.000 HUNTINGTON INGALLS INDUSTRIES 446413106	174.49	16,354.58	75,728.66	0.02	59,374.08
4,558.000 HUNTSMAN CORP 447011107	17.97	67,368.77	81,907.26	0.03	14,538.49
165.000 HURON CONSULTING GROUP INC 447462102	44.25	4,851.00	7,301.25	0.00	2,450.25
492.000 IDT CORP 448947507	6.53	1,807.88	3,212.76	0.00	1,404.88

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885.000 IAC/INTERACTIVECORP 44919P508	323.40	92,324.53	286,209.00	0.09	193,884.47
1,967.000 IAA INC 449253103	38.57	47,284.35	75,867.19	0.02	28,582.84
198.000 ICF INTERNATIONAL INC 44925C103	64.83	4,950.00	12,836.34	0.00	7,886.34
345.000 ICU MEDICAL INC 44930G107	184.31	56,169.45	63,586.95	0.02	7,417.50
519.000 IPG PHOTONICS CORP 44980X109	160.39	51,597.86	83,242.41	0.03	31,644.55
2,669.000 ISTAR INC 45031U101	12.32	20,312.66	32,882.08	0.01	12,569.42
732.000 ITT INC 45073V108	58.74	14,239.70	42,997.68	0.01	28,757.98
1,426.000 IBERIABANK CORP 450828108	45.54	52,424.62	64,940.04	0.02	12,515.42
566.000 IDACORP INC 451107106	87.37	34,926.70	49,451.42	0.02	14,524.72
659.000 IDEX CORP 45167R104	158.04	28,666.50	104,148.36	0.03	75,481.86

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778.000 IDEXX LABORATORIES INC 45168D104	330.16	30,505.88	256,864.48	0.08	226,358.60
3,803.000 ILLINOIS TOOL WORKS INC 452308109	174.85	207,782.97	664,954.55	0.21	457,171.58
1,558.000 ILLUMINA INC 452327109	370.35	267,954.89	577,005.30	0.18	309,050.41
4,213.000 IMMUNOMEDICS INC 452907108	35.44	62,926.15	149,308.72	0.05	86,382.57
1,669.000 INCYTE CORP 45337C102	103.97	48,566.12	173,525.93	0.05	124,959.81
2,271.000 INDEPENDENCE HOLDING CO 453440307	30.59	36,795.88	69,469.89	0.02	32,674.01
4,470.000 INDEPENDENCE REALTY TRUST INC 45378A106	11.49	35,985.74	51,360.30	0.02	15,374.56
386.000 INDEPENDENT BANK CORP 453836108	67.09	12,619.40	25,896.74	0.01	13,277.34
4,000.000 INDEPENDENT BANK CORP/MI 453838609	14.85	52,879.40	59,400.00	0.02	6,520.60
2,049.000 INDEPENDENT BANK GROUP INC 45384B106	40.52	52,998.28	83,025.48	0.03	30,027.20

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2,331.000 INGERSOLL RAND INC 45687V106	28.12	17,557.02	65,547.72	0.02	47,990.70
408.000 INGEVITY CORP 45688C107	52.57	7,393.99	21,448.56	0.01	14,054.57
301.000 INGLES MARKETS INC 457030104	43.07	4,809.98	12,964.07	0.00	8,154.09
608.000 INGREDION INC 457187102	83.00	29,897.31	50,464.00	0.02	20,566.69
305.000 INSIGHT ENTERPRISES INC 45765U103	49.20	5,072.15	15,006.00	0.00	9,933.85
620.000 INPHI CORP 45772F107	117.50	58,006.21	72,850.00	0.02	14,843.79
352.000 INSPERITY INC 45778Q107	64.73	5,026.56	22,784.96	0.01	17,758.40
631.000 INSULET CORP 45784P101	194.26	37,635.57	122,578.06	0.04	84,942.49
1,344.000 INTEGRA LIFESCIENCES HOLDINGS 457985208	46.99	42,994.56	63,154.56	0.02	20,160.00
41,529.000 INTEL CORP 458140100	59.83	992,103.41	2,484,680.07	0.77	1,492,576.66

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883.000 INTER PARFUMS INC 458334109	48.15	29,156.66	42,516.45	0.01	13,359.79
1,471.000 INTERACTIVE BROKERS GROUP INC 45841N107	41.77	24,094.98	61,443.67	0.02	37,348.69
866.000 INTERCEPT PHARMACEUTICALS INC 45845P108	47.91	54,436.76	41,490.06	0.01	-12,946.70
6,284.000 INTERCONTINENTAL EXCHANGE INC 45866F104	91.60	290,596.31	575,614.40	0.18	285,018.09
1,145.000 INTERDIGITAL INC 45867G101	56.63	52,188.37	64,841.35	0.02	12,652.98
752.000 INTERNATIONAL BANCSHARES CORP 459044103	32.02	16,765.34	24,079.04	0.01	7,313.70
7,233.000 INTERNATIONAL BUSINESS MACHINE 459200101	120.77	675,861.85	873,529.41	0.27	197,667.56
976.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	122.46	68,870.50	119,520.96	0.04	50,650.46
1,842.000 INTERNATIONAL PAPER CO 460146103	35.21	61,224.83	64,856.82	0.02	3,631.99
4,603.000 INTERPUBLIC GROUP OF COS INC/T 460690100	17.16	46,710.78	78,987.48	0.02	32,276.70

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4,795.000 INTRA-CELLULAR THERAPIES INC 46116X101	25.67	43,902.16	123,087.65	0.04	79,185.49
2,729.000 INTUIT INC 461202103	296.19	376,588.56	808,302.51	0.25	431,713.95
1,306.000 INTUITIVE SURGICAL INC 46120E602	569.83	246,962.47	744,197.98	0.23	497,235.51
4,811.000 INVITATION HOMES INC 46187W107	27.53	109,177.59	132,446.83	0.04	23,269.24
1,217.000 IONIS PHARMACEUTICALS INC 462222100	58.96	22,602.17	71,754.32	0.02	49,152.15
1,860.000 IQVIA HOLDINGS INC 46266C105	141.88	174,940.72	263,896.80	0.08	88,956.08
7,929.000 IRIDIUM COMMUNICATIONS INC 46269C102	25.44	65,731.41	201,713.76	0.06	135,982.35
1,274.000 IROBOT CORP 462726100	83.90	42,284.06	106,888.60	0.03	64,604.54
2,552.000 IRON MOUNTAIN INC 46284V101	26.10	59,887.68	66,607.20	0.02	6,719.52
324.000 ITRON INC 465741106	66.25	11,877.84	21,465.00	0.01	9,587.16

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31,172.000 JPMORGAN CHASE & CO 46625H100	94.06	1,368,392.83	2,932,038.32	0.90	1,563,645.49
2,076.000 JABIL INC 466313103	32.08	43,910.14	66,598.08	0.02	22,687.94
350.000 JACK IN THE BOX INC 466367109	74.09	10,024.00	25,931.50	0.01	15,907.50
1,042.000 JACOBS ENGINEERING GROUP INC 469814107	84.80	45,738.78	88,361.60	0.03	42,622.82
4,491.000 JEFFERIES FINANCIAL GROUP INC 47233W109	15.55	58,724.82	69,835.05	0.02	11,110.23
4,035.000 JETBLUE AIRWAYS CORP 477143101	10.90	24,492.45	43,981.50	0.01	19,489.05
29,185.000 JOHNSON & JOHNSON 478160104	140.63	2,626,444.67	4,104,286.55	1.27	1,477,841.88
519.000 JONES LANG LASALLE INC 48020Q107	103.46	45,104.12	53,695.74	0.02	8,591.62
507.000 J2 GLOBAL INC 48123V102	63.21	14,786.94	32,047.47	0.01	17,260.53
4,430.000 JUNIPER NETWORKS INC 48203R104	22.86	76,619.79	101,269.80	0.03	24,650.01

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1,822.000 KLA CORP 482480100	194.48	119,828.49	354,342.56	0.11	234,514.07
4,128.000 KKR & CO INC 48251W104	30.88	126,548.84	127,472.64	0.04	923.80
130.000 KAISER ALUMINUM CORP 483007704	73.62	6,880.90	9,570.60	0.00	2,689.70
1,110.000 KANSAS CITY SOUTHERN 485170302	149.29	65,587.67	165,711.90	0.05	100,124.23
2,800.000 KB HOME 48666K109	30.68	58,078.12	85,904.00	0.03	27,825.88
2,529.000 KELLOGG CO 487836108	66.06	154,966.22	167,065.74	0.05	12,099.52
713.000 KEMPER CORP 488401100	72.52	20,151.16	51,706.76	0.02	31,555.60
2,528.000 KENNAMETAL INC 489170100	28.71	57,600.17	72,578.88	0.02	14,978.71
5,640.000 KEYCORP 493267108	12.18	51,640.52	68,695.20	0.02	17,054.68
1,996.000 KEYSIGHT TECHNOLOGIES INC 49338L103	100.78	43,300.23	201,156.88	0.06	157,856.65

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4,071.000 KIMBERLY-CLARK CORP 494368103	141.35	405,635.84	575,435.85	0.18	169,800.01
5,803.000 KIMCO REALTY CORP 49446R109	12.84	60,733.39	74,510.52	0.02	13,777.13
16,786.000 KINDER MORGAN INC 49456B101	15.17	256,912.86	254,643.62	0.08	-2,269.24
1,185.000 KIRBY CORP 497266106	53.56	53,786.22	63,468.60	0.02	9,682.38
6,325.000 KITE REALTY GROUP TRUST 49803T300	11.54	59,238.62	72,990.50	0.02	13,751.88
5,076.000 KNOLL INC 498904200	12.19	54,484.69	61,876.44	0.02	7,391.75
2,500.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	41.71	67,917.96	104,275.00	0.03	36,357.04
2,042.000 KORN FERRY 500643200	30.73	55,119.19	62,750.66	0.02	7,631.47
8,192.000 KRAFT HEINZ CO/THE 500754106	31.89	231,241.84	261,242.88	0.08	30,001.04
1,748.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	15.63	10,068.48	27,321.24	0.01	17,252.76

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7,248.000 KRATON CORP 50077C106	17.28	53,314.04	125,245.44	0.04	71,931.40
9,608.000 KROGER CO/THE 501044101	33.85	109,909.11	325,230.80	0.10	215,321.69
7,922.000 KRONOS WORLDWIDE INC 50105F105	10.41	62,469.97	82,468.02	0.03	19,998.05
416.000 LHC GROUP INC 50187A107	174.32	55,689.92	72,517.12	0.02	16,827.20
2,344.000 LKQ CORP 501889208	26.20	58,429.20	61,412.80	0.02	2,983.60
214.000 LCI INDUSTRIES 50189K103	114.98	4,981.92	24,605.72	0.01	19,623.80
972.000 LPL FINANCIAL HOLDINGS INC 50212V100	78.40	51,399.36	76,204.80	0.02	24,805.44
2,445.000 L3HARRIS TECHNOLOGIES INC 502431109	169.67	157,203.59	414,843.15	0.13	257,639.56
515.000 LA-Z-BOY INC 505336107	27.06	4,830.70	13,935.90	0.00	9,105.20
1,305.000 LABORATORY CORP OF AMERICA HOL 50540R409	166.11	164,239.52	216,773.55	0.07	52,534.03

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,269.000 LAKELAND BANCORP INC 511637100	11.43	70,889.03	83,084.67	0.03	12,195.64
1,170.000 LAKELAND FINANCIAL CORP 511656100	46.59	30,263.12	54,510.30	0.02	24,247.18
1,269.000 LAM RESEARCH CORP 512807108	323.46	31,132.80	410,470.74	0.13	379,337.94
837.000 LAMAR ADVERTISING CO 512816109	66.76	29,927.49	55,878.12	0.02	25,950.63
1,451.000 LAMB WESTON HOLDINGS INC 513272104	63.93	35,428.61	92,762.43	0.03	57,333.82
151.000 LANCASTER COLONY CORP 513847103	154.99	9,917.68	23,403.49	0.01	13,485.81
381.000 LANDSTAR SYSTEM INC 515098101	112.31	17,145.00	42,790.11	0.01	25,645.11
3,543.000 LAS VEGAS SANDS CORP 517834107	45.54	127,091.94	161,348.22	0.05	34,256.28
2,563.000 ESTEE LAUDER COS INC/THE 518439104	188.68	275,046.13	483,586.84	0.15	208,540.71
900.000 LEAR CORP 521865204	109.02	44,976.99	98,118.00	0.03	53,141.01

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,215.000 LEGGETT & PLATT INC 524660107	35.15	29,719.20	42,707.25	0.01	12,988.05
1,711.000 LEGG MASON INC 524901105	49.75	51,343.53	85,122.25	0.03	33,778.72
2,055.000 LEIDOS HOLDINGS INC 525327102	93.67	71,313.65	192,491.85	0.06	121,178.20
1,519.000 LENNAR CORP 526057104	61.62	56,787.59	93,600.78	0.03	36,813.19
54.000 LENNAR CORP 526057302	46.09	1,770.94	2,488.86	0.00	717.92
514.000 LENNOX INTERNATIONAL INC 526107107	232.99	23,730.67	119,756.86	0.04	96,026.19
1,869.000 LIBERTY BROADBAND CORP 530307305	123.96	168,577.66	231,681.24	0.07	63,103.58
2,305.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229409	34.52	68,974.69	79,568.60	0.02	10,593.91
1,942.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229870	29.18	60,546.85	56,667.56	0.02	-3,879.29
631.000 LIFE STORAGE INC 53223X107	94.95	50,095.94	59,913.45	0.02	9,817.51

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,953.000 ELI LILLY AND CO 532457108	164.18	797,769.24	1,469,903.54	0.45	672,134.30
622.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	84.24	32,375.10	52,397.28	0.02	20,022.18
4,063.000 LINCOLN NATIONAL CORP 534187109	36.79	124,639.03	149,477.77	0.05	24,838.74
100.000 LINDSAY CORP 535555106	92.21	6,217.00	9,221.00	0.00	3,004.00
181.000 LITTELFUSE INC 537008104	170.63	9,973.10	30,884.03	0.01	20,910.93
2,182.000 LIVE NATION ENTERTAINMENT INC 538034109	44.33	60,240.00	96,728.06	0.03	36,488.06
645.000 LIVERAMP HOLDINGS INC 53815P108	42.47	7,759.35	27,393.15	0.01	19,633.80
2,423.000 LOCKHEED MARTIN CORP 539830109	364.92	594,601.59	884,201.16	0.27	289,599.57
2,614.000 LOEWS CORP 540424108	34.29	81,208.91	89,634.06	0.03	8,425.15
818.000 LOGMEIN INC 54142L109	84.77	55,239.54	69,341.86	0.02	14,102.32

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,122.000 LOUISIANA-PACIFIC CORP 546347105	25.65	36,880.36	54,429.30	0.02	17,548.94
8,935.000 LOWE'S COS INC 548661107	135.12	255,551.34	1,207,297.20	0.37	951,745.86
1,294.000 LULULEMON ATHLETICA INC 550021109	312.01	109,246.90	403,740.94	0.12	294,494.04
2,705.000 LYFT INC 55087P104	33.01	83,300.06	89,292.05	0.03	5,991.99
626.000 M&T BANK CORP 55261F104	103.97	49,737.49	65,085.22	0.02	15,347.73
2,366.000 MDC HOLDINGS INC 552676108	35.70	58,843.66	84,466.20	0.03	25,622.54
1,859.000 MDU RESOURCES GROUP INC 552690109	22.18	38,865.53	41,232.62	0.01	2,367.09
882.000 MGE ENERGY INC 55277P104	64.51	25,174.38	56,897.82	0.02	31,723.44
7,754.000 MGM RESORTS INTERNATIONAL 552953101	16.80	104,591.54	130,267.20	0.04	25,675.66
523.000 MKS INSTRUMENTS INC 55306N104	113.24	21,341.81	59,224.52	0.02	37,882.71

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
593.000 MSA SAFETY INC 553498106	114.44	55,319.71	67,862.92	0.02	12,543.21
954.000 MSCI INC 55354G100	333.82	34,965.92	318,464.28	0.10	283,498.36
215.000 MYR GROUP INC 55405W104	31.91	5,061.10	6,860.65	0.00	1,799.55
1,201.000 STEVEN MADDEN LTD 556269108	24.69	20,129.58	29,652.69	0.01	9,523.11
233.000 MADISON SQUARE GARDEN SPORTS C 55825T103	146.89	37,162.79	34,225.37	0.01	-2,937.42
233.000 MADISON SQUARE GARDEN ENTERTAI 55826T102	75.00	14,101.87	17,475.00	0.01	3,373.13
1,121.000 MANHATTAN ASSOCIATES INC 562750109	94.20	31,487.64	105,598.20	0.03	74,110.56
656.000 MANPOWERGROUP INC 56418H100	68.75	31,605.26	45,100.00	0.01	13,494.74
770.000 MANTECH INTERNATIONAL CORP/VA 564563104	68.49	53,807.60	52,737.30	0.02	-1,070.30
5,669.000 MARATHON PETROLEUM CORP 56585A102	37.38	124,537.48	211,907.22	0.07	87,369.74

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
513.000 MARCUS CORP/THE 566330106	13.27	4,945.32	6,807.51	0.00	1,862.19
73.000 MARKEL CORP 570535104	923.17	27,502.53	67,391.41	0.02	39,888.88
346.000 MARKETAXESS HOLDINGS INC 57060D108	500.92	27,960.82	173,318.32	0.05	145,357.50
778.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	82.21	35,022.18	63,959.38	0.02	28,937.20
5,354.000 MARSH & MCLENNAN COS INC 571748102	107.37	213,446.86	574,858.98	0.18	361,412.12
3,578.000 MARRIOTT INTERNATIONAL INC/MD 571903202	85.73	169,300.00	306,741.94	0.09	137,441.94
595.000 MARTEN TRANSPORT LTD 573075108	25.16	4,971.82	14,970.20	0.00	9,998.38
458.000 MARTIN MARIETTA MATERIALS INC 573284106	206.57	44,419.35	94,609.06	0.03	50,189.71
2,430.000 MASCO CORP 574599106	50.21	28,982.15	122,010.30	0.04	93,028.15
875.000 MASIMO CORP 574795100	227.99	36,303.75	199,491.25	0.06	163,187.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
450.000 MASTEC INC 576323109	44.87	8,212.50	20,191.50	0.01	11,979.00
9,649.000 MASTERCARD INC 57636Q104	295.70	518,861.49	2,853,209.30	0.88	2,334,347.81
861.000 MATCH GROUP INC 57665R106	107.05	54,268.83	92,170.05	0.03	37,901.22
2,418.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	60.61	59,634.93	146,554.98	0.05	86,920.05
1,228.000 MAXLINEAR INC 57776J100	21.46	10,794.12	26,352.88	0.01	15,558.76
866.000 MAXIMUS INC 577933104	70.45	20,860.81	61,009.70	0.02	40,148.89
1,514.000 MCCORMICK & CO INC/MD 579780206	179.41	136,147.09	271,626.74	0.08	135,479.65
8,363.000 MCDONALD'S CORP 580135101	184.47	574,383.11	1,542,722.61	0.48	968,339.50
507.000 MCGRATH RENTCORP 580589109	54.01	14,893.26	27,383.07	0.01	12,489.81
1,667.000 MCKESSON CORP 58155Q103	153.42	91,895.48	255,751.14	0.08	163,855.66

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,853.000 MEDICAL PROPERTIES TRUST INC 58463J304	18.80	47,930.78	72,436.40	0.02	24,505.62
340.000 MEDIFAST INC 58470H101	138.77	8,673.40	47,181.80	0.01	38,508.40
27,811.000 MERCK & CO INC 58933Y105	77.33	1,290,076.54	2,150,624.63	0.66	860,548.09
744.000 MERCURY SYSTEMS INC 589378108	78.66	58,525.12	58,523.04	0.02	-2.08
984.000 MERIDIAN BANCORP INC 58958U103	11.60	5,120.14	11,414.40	0.00	6,294.26
222.000 MERITAGE HOMES CORP 59001A102	76.12	5,072.70	16,898.64	0.01	11,825.94
1,923.000 MERITOR INC 59001K100	19.80	9,634.23	38,075.40	0.01	28,441.17
1,807.000 METLIFE INC 59156R108	36.52	59,412.86	65,991.64	0.02	6,578.78
324.000 METTLER-TOLEDO INTERNATIONAL I 592688105	805.55	59,209.59	260,998.20	0.08	201,788.61
80,370.000 MICROSOFT CORP 594918104	203.51	4,405,578.23	16,356,098.70	5.04	11,950,520.47

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,063.000 MICROCHIP TECHNOLOGY INC 595017104	105.31	161,328.43	322,564.53	0.10	161,236.10
11,682.000 MICRON TECHNOLOGY INC 595112103	51.52	228,300.18	601,856.64	0.19	373,556.46
811.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	114.67	47,776.97	92,997.37	0.03	45,220.40
527.000 MIDDLEBY CORP/THE 596278101	78.94	23,201.74	41,601.38	0.01	18,399.64
255.000 MIDDLESEX WATER CO 596680108	67.18	4,924.05	17,130.90	0.01	12,206.85
4,073.000 MIDLAND STATES BANCORP INC 597742105	14.95	55,449.11	60,891.35	0.02	5,442.24
152.000 MINERALS TECHNOLOGIES INC 603158106	46.93	4,883.76	7,133.36	0.00	2,249.60
655.000 MIRATI THERAPEUTICS INC 60468T105	114.17	50,683.90	74,781.35	0.02	24,097.45
250.000 MOBILE MINI INC 60740F105	29.50	5,067.50	7,375.00	0.00	2,307.50
3,223.000 MODERNA INC 60770K107	64.21	55,263.33	206,948.83	0.06	151,685.50

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
879.000 MOHAWK INDUSTRIES INC 608190104	101.76	72,055.32	89,447.04	0.03	17,391.72
445.000 MOLINA HEALTHCARE INC 60855R100	177.98	24,630.60	79,201.10	0.02	54,570.50
1,797.000 MOMENTA PHARMACEUTICALS INC 60877T100	33.27	65,550.57	59,786.19	0.02	-5,764.38
13,784.000 MONDELEZ INTERNATIONAL INC 609207105	51.13	288,157.31	704,775.92	0.22	416,618.61
395.000 MONGODB INC 60937P106	226.34	59,366.80	89,404.30	0.03	30,037.50
3,367.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	14.49	35,589.19	48,787.83	0.02	13,198.64
514.000 MONOLITHIC POWER SYSTEMS INC 609839105	237.00	21,705.94	121,818.00	0.04	100,112.06
629.000 MONRO INC 610236101	54.94	26,212.87	34,557.26	0.01	8,344.39
3,912.000 MONSTER BEVERAGE CORP 61174X109	69.32	128,985.58	271,179.84	0.08	142,194.26
1,859.000 MOODY'S CORP 615369105	274.73	159,496.44	510,723.07	0.16	351,226.63

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
360.000 MOOG INC 615394202	52.98	14,846.40	19,072.80	0.01	4,226.40
12,774.000 MORGAN STANLEY 617446448	48.30	328,195.17	616,984.20	0.19	288,789.03
611.000 MORNINGSTAR INC 617700109	140.97	52,271.05	86,132.67	0.03	33,861.62
1,721.000 MOTOROLA SOLUTIONS INC 620076307	140.13	147,656.70	241,163.73	0.07	93,507.03
600.000 MUELLER INDUSTRIES INC 624756102	26.58	10,908.00	15,948.00	0.00	5,040.00
1,824.000 MUELLER WATER PRODUCTS INC 624758108	9.43	10,086.72	17,200.32	0.01	7,113.60
399.000 MURPHY USA INC 626755102	112.59	11,529.40	44,923.41	0.01	33,394.01
4,687.000 MYERS INDUSTRIES INC 628464109	14.55	58,241.91	68,195.85	0.02	9,953.94
549.000 MYOKARDIA INC 62857M105	96.62	58,213.22	53,044.38	0.02	-5,168.84
273.000 NBT BANCORP INC 628778102	30.76	5,978.70	8,397.48	0.00	2,418.78

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,910.000 NRG ENERGY INC 629377508	32.56	38,748.10	127,309.60	0.04	88,561.50
49.000 NVR INC 62944T105	3,258.75	49,298.50	159,678.75	0.05	110,380.25
1,524.000 NASDAQ INC 631103108	119.47	91,654.28	182,072.28	0.06	90,418.00
1,594.000 NATIONAL INSTRUMENTS CORP 636518102	38.71	59,620.44	61,703.74	0.02	2,083.30
7,602.000 NATIONAL OILWELL VARCO INC 637071101	12.25	79,711.97	93,124.50	0.03	13,412.53
1,962.000 NATIONAL RETAIL PROPERTIES INC 637417106	35.48	58,800.37	69,611.76	0.02	10,811.39
1,979.000 NATIONAL STORAGE AFFILIATES TR 637870106	28.66	40,549.71	56,718.14	0.02	16,168.43
2,309.000 NATIONAL VISION HOLDINGS INC 63845R107	30.52	58,229.20	70,470.68	0.02	12,241.48
84.000 NATIONAL WESTERN LIFE GROUP IN 638517102	203.19	13,623.84	17,067.96	0.01	3,444.12
1,887.000 NEKTAR THERAPEUTICS 640268108	23.16	10,001.10	43,702.92	0.01	33,701.82

BNY MELLON

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PARAMETRIC US MON - [redacted]

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233.000 NELNET INC 64031N108	47.74	5,039.79	11,123.42	0.00	6,083.63
433.000 NEOGEN CORP 640491106	77.60	9,941.91	33,600.80	0.01	23,658.89
2,404.000 NETAPP INC 64110D104	44.37	103,541.43	106,665.48	0.03	3,124.05
4,558.000 NETFLIX INC 64110L106	455.04	778,538.45	2,074,072.32	0.64	1,295,533.87
910.000 NEUROCRINE BIOSCIENCES INC 64125C109	122.00	20,787.24	111,020.00	0.03	90,232.76
1,312.000 NEVRO CORP 64157F103	119.47	49,434.60	156,744.64	0.05	107,310.04
1,812.000 NEW JERSEY RESOURCES CORP 646025106	32.65	57,737.33	59,161.80	0.02	1,424.47
9,887.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	7.43	60,661.74	73,460.41	0.02	12,798.67
1,158.000 NEW RELIC INC 64829B100	68.90	52,178.69	79,786.20	0.02	27,607.51
4,772.000 NEWELL BRANDS INC 651229106	15.88	60,346.94	75,779.36	0.02	15,432.42

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PARAMETRIC US MON - [redacted]

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136.000 NEWMARKET CORP 651587107	400.48	54,023.28	54,465.28	0.02	442.00
9,739.000 NEWMONT CORP 651639106	61.74	312,787.40	601,285.86	0.19	288,498.46
5,413.000 NEWS CORP 65249B109	11.86	60,116.36	64,198.18	0.02	4,081.82
4,096.000 NEXTERA ENERGY INC 65339F101	240.17	228,858.38	983,736.32	0.30	754,877.94
3,119.000 NEXPOINT RESIDENTIAL TRUST INC 65341D102	35.35	39,345.24	110,256.65	0.03	70,911.41
13,587.000 NIKE INC 654106103	98.05	698,707.75	1,332,205.35	0.41	633,497.60
2,607.000 NISOURCE INC 65473P105	22.74	27,532.93	59,283.18	0.02	31,750.25
7,756.000 NOBLE ENERGY INC 655044105	8.96	55,460.40	69,493.76	0.02	14,033.36
572.000 NORDSON CORP 655663102	189.71	43,237.16	108,514.12	0.03	65,276.96
2,804.000 NORFOLK SOUTHERN CORP 655844108	175.57	121,256.74	492,298.28	0.15	371,041.54

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PARAMETRIC US MON - [redacted]

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2,524.000 NORTHERN TRUST CORP 665859104	79.34	174,455.00	200,254.16	0.06	25,799.16
2,113.000 NORTHROP GRUMMAN CORP 666807102	307.44	130,834.58	649,620.72	0.20	518,786.14
5,643.000 NORTONLIFELOCK INC 668771108	19.83	98,955.00	111,900.69	0.03	12,945.69
2,365.000 NU SKIN ENTERPRISES INC 67018T105	38.23	49,445.32	90,413.95	0.03	40,968.63
3,269.000 NUANCE COMMUNICATIONS INC 67020Y100	25.31	58,554.75	82,722.05	0.03	24,167.30
3,209.000 NUCOR CORP 670346105	41.41	123,551.82	132,884.69	0.04	9,332.87
3,261.000 NUTANIX INC 67059N108	23.71	59,179.10	77,302.01	0.02	18,122.91
6,282.000 NVIDIA CORP 67066G104	379.91	405,978.49	2,386,594.62	0.74	1,980,616.13
743.000 NUVASIVE INC 670704105	55.66	36,726.49	41,355.38	0.01	4,628.89
1,751.000 OGE ENERGY CORP 670837103	30.36	47,625.60	53,160.36	0.02	5,534.76

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PARAMETRIC US MON - [redacted]

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482.000 O'REILLY AUTOMOTIVE INC 67103H107	421.67	113,425.46	203,244.94	0.06	89,819.48
9,433.000 OCCIDENTAL PETROLEUM CORP 674599105	18.30	141,334.92	172,623.90	0.05	31,288.98
12,402.000 OCEANEERING INTERNATIONAL INC 675232102	6.39	44,342.15	79,248.78	0.02	34,906.63
652.000 OCEANFIRST FINANCIAL CORP 675234108	17.63	8,482.52	11,494.76	0.00	3,012.24
33,560.000 OFFICE DEPOT INC 676220106	2.35	50,512.80	78,866.00	0.02	28,353.20
1,010.000 OKTA INC 679295105	200.23	117,525.96	202,232.30	0.06	84,706.34
847.000 OLD DOMINION FREIGHT LINE INC 679580100	169.59	13,604.70	143,642.73	0.04	130,038.03
752.000 OLD NATIONAL BANCORP/IN 680033107	13.76	7,753.12	10,347.52	0.00	2,594.40
1,142.000 OLLIE'S BARGAIN OUTLET HOLDING 681116109	97.65	52,919.57	111,516.30	0.03	58,596.73
2,430.000 OMNICOM GROUP INC 681919106	54.60	113,723.75	132,678.00	0.04	18,954.25

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,072.000 OMEGA HEALTHCARE INVESTORS INC 681936100	29.73	77,860.62	91,330.56	0.03	13,469.94
3,940.000 ON SEMICONDUCTOR CORP 682189105	19.82	40,396.83	78,090.80	0.02	37,693.97
488.000 ONE GAS INC 68235P108	77.05	7,459.70	37,600.40	0.01	30,140.70
316.000 ONE LIBERTY PROPERTIES INC 682406103	17.62	4,964.36	5,567.92	0.00	603.56
5,797.000 ONEOK INC 682680103	33.22	168,420.89	192,576.34	0.06	24,155.45
25,217.000 ORACLE CORP 68389X105	55.27	450,511.79	1,393,743.59	0.43	943,231.80
220.000 ORMAT TECHNOLOGIES INC 686688102	63.49	4,802.60	13,967.80	0.00	9,165.20
1,107.000 OSHKOSH CORP 688239201	71.62	23,667.66	79,283.34	0.02	55,615.68
4,074.000 OTIS WORLDWIDE CORP 68902V107	56.86	149,444.83	231,647.64	0.07	82,202.81
1,277.000 OTTER TAIL CORP 689648103	38.79	35,347.36	49,534.83	0.02	14,187.47

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PARAMETRIC US MON - [redacted]

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1,446.000 OWENS CORNING 690742101	55.76	40,919.94	80,628.96	0.02	39,709.02
155.000 OXFORD INDUSTRIES INC 691497309	44.01	5,068.50	6,821.55	0.00	1,753.05
5,276.000 PNC FINANCIAL SERVICES GROUP I 693475105	105.21	440,191.91	555,087.96	0.17	114,896.05
1,656.000 PNM RESOURCES INC 69349H107	38.44	40,561.08	63,656.64	0.02	23,095.56
1,986.000 PPG INDUSTRIES INC 693506107	106.06	105,038.40	210,635.16	0.06	105,596.76
4,036.000 PPL CORP 69351T106	25.84	103,666.96	104,290.24	0.03	623.28
627.000 PRA HEALTH SCIENCES INC 69354M108	97.29	51,144.39	61,000.83	0.02	9,856.44
193.000 PS BUSINESS PARKS INC 69360J107	132.40	9,588.24	25,553.20	0.01	15,964.96
946.000 PTC INC 69370C100	77.79	21,587.72	73,589.34	0.02	52,001.62
3,671.000 PACCAR INC 693718108	74.85	149,774.67	274,774.35	0.08	124,999.68

BNY MELLON

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3,094.000 PACIFIC PREMIER BANCORP INC 69478X105	21.68	57,020.54	67,077.92	0.02	10,057.38
752.000 PACIRA BIOSCIENCES INC 695127100	52.47	12,791.52	39,457.44	0.01	26,665.92
863.000 PACKAGING CORP OF AMERICA 695156109	99.80	22,248.14	86,127.40	0.03	63,879.26
3,436.000 PACWEST BANCORP 695263103	19.71	55,169.98	67,723.56	0.02	12,553.58
998.000 PALO ALTO NETWORKS INC 697435105	229.67	142,809.78	229,210.66	0.07	86,400.88
7,133.000 PAR PACIFIC HOLDINGS INC 69888T207	8.99	58,126.11	64,125.67	0.02	5,999.56
7,043.000 PARK HOTELS & RESORTS INC 700517105	9.89	56,912.44	69,655.27	0.02	12,742.83
340.000 PARK NATIONAL CORP 700658107	70.38	21,654.60	23,929.20	0.01	2,274.60
1,413.000 PARKER-HANNIFIN CORP 701094104	183.27	93,345.65	258,960.51	0.08	165,614.86
24,642.000 PATTERSON-UTI ENERGY INC 703481101	3.47	52,122.83	85,507.74	0.03	33,384.91

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,189.000 PAYCHEX INC 704326107	75.75	122,181.96	241,566.75	0.07	119,384.79
400.000 PAYCOM SOFTWARE INC 70432V102	309.73	111,880.00	123,892.00	0.04	12,012.00
486.000 PAYLOCITY HOLDING CORP 70438V106	145.89	66,222.36	70,902.54	0.02	4,680.18
12,807.000 PAYPAL HOLDINGS INC 70450Y103	174.23	420,338.66	2,231,363.61	0.69	1,811,024.95
5,109.000 PEBBLEBROOK HOTEL TRUST 70509V100	13.66	56,995.89	69,788.94	0.02	12,793.05
354.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	38.71	7,625.16	13,703.34	0.00	6,078.18
2,793.000 PEOPLES BANCORP INC/OH 709789101	21.28	57,646.93	59,435.04	0.02	1,788.11
16,635.000 PEPSICO INC 713448108	132.26	1,508,907.16	2,200,145.10	0.68	691,237.94
1,407.000 PERKINELMER INC 714046109	98.09	72,251.90	138,012.63	0.04	65,760.73
1,312.000 PERSPECTA INC 715347100	23.23	13,507.85	30,477.76	0.01	16,969.91

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52,099.000 PFIZER INC 717081103	32.70	1,566,651.88	1,703,637.30	0.53	136,985.42
11,995.000 PHILIP MORRIS INTERNATIONAL IN 718172109	70.06	526,391.25	840,369.70	0.26	313,978.45
4,892.000 PHILLIPS 66 718546104	71.90	166,189.77	351,734.80	0.11	185,545.03
3,550.000 PHYSICIANS REALTY TRUST 71943U104	17.52	54,870.25	62,196.00	0.02	7,325.75
1,515.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	41.99	53,087.55	63,614.85	0.02	10,527.30
1,117.000 PINNACLE WEST CAPITAL CORP 723484101	73.29	60,274.75	81,864.93	0.03	21,590.18
4,268.000 PINTEREST INC 72352L106	22.17	94,775.94	94,621.56	0.03	-154.38
993.000 PIONEER NATURAL RESOURCES CO 723787107	97.70	77,374.26	97,016.10	0.03	19,641.84
172.000 PIPER SANDLER COS 724078100	59.16	4,819.44	10,175.52	0.00	5,356.08
1,033.000 PLANET FITNESS INC 72703H101	60.57	58,561.84	62,568.81	0.02	4,006.97

BNY MELLON

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PARAMETRIC US MON - [redacted]

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298.000 PLEXUS CORP 729132100	70.56	9,506.20	21,026.88	0.01	11,520.68
760.000 POLARIS INC 731068102	92.55	60,351.60	70,338.00	0.02	9,986.40
1,242.000 POLYONE CORP 73179P106	26.23	20,837.56	32,577.66	0.01	11,740.10
382.000 POOL CORP 73278L105	271.87	10,948.12	103,854.34	0.03	92,906.22
1,547.000 POPULAR INC 733174700	37.17	41,928.35	57,501.99	0.02	15,573.64
1,280.000 PORTLAND GENERAL ELECTRIC CO 736508847	41.81	45,493.20	53,516.80	0.02	8,023.60
733.000 POST HOLDINGS INC 737446104	87.62	48,673.46	64,225.46	0.02	15,552.00
229.000 POWER INTEGRATIONS INC 739276103	118.13	8,408.88	27,051.77	0.01	18,642.89
878.000 PREFERRED BANK/LOS ANGELES CA 740367404	42.85	26,866.80	37,622.30	0.01	10,755.50
1,790.000 PRESTIGE CONSUMER HEALTHCARE I 74112D101	37.56	51,440.64	67,232.40	0.02	15,791.76

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2,501.000 T ROWE PRICE GROUP INC 74144T108	123.50	119,183.16	308,873.50	0.10	189,690.34
1,148.000 PRICESMART INC 741511109	60.33	64,737.14	69,258.84	0.02	4,521.70
865.000 PRIMERICA INC 74164M108	116.60	44,720.50	100,859.00	0.03	56,138.50
2,497.000 PRIMO WATER CORP 74167P108	13.75	40,067.33	34,333.75	0.01	-5,733.58
3,234.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	41.54	101,904.48	134,340.36	0.04	32,435.88
4,556.000 PROASSURANCE CORP 74267C106	14.47	65,998.66	65,925.32	0.02	-73.34
25,830.000 PROCTER & GAMBLE CO/THE 742718109	119.57	1,848,835.71	3,088,493.10	0.95	1,239,657.39
6,503.000 PROGRESSIVE CORP/THE 743315103	80.11	222,797.51	520,955.33	0.16	298,157.82
7,695.000 PROLOGIS INC 74340W103	93.33	297,662.54	718,174.35	0.22	420,511.81
544.000 PROOFPOINT INC 743424103	111.12	46,560.96	60,449.28	0.02	13,888.32

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PARAMETRIC US MON - [redacted]

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613.000 PROS HOLDINGS INC 74346Y103	44.43	9,814.13	27,235.59	0.01	17,421.46
1,592.000 PROSPERITY BANCSHARES INC 743606105	59.38	74,266.31	94,532.96	0.03	20,266.65
688.000 PROTO LABS INC 743713109	112.47	53,918.56	77,379.36	0.02	23,460.80
6,060.000 PRUDENTIAL FINANCIAL INC 744320102	60.90	340,169.49	369,054.00	0.11	28,884.51
4,296.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	49.16	132,634.02	211,191.36	0.07	78,557.34
1,814.000 PUBLIC STORAGE 74460D109	191.89	242,590.24	348,088.46	0.11	105,498.22
2,828.000 PULTEGROUP INC 745867101	34.03	52,675.64	96,236.84	0.03	43,561.20
4,392.000 PURE STORAGE INC 74624M102	17.33	57,523.07	76,113.36	0.02	18,590.29
122.000 QUAKER CHEMICAL CORP 747316107	185.65	4,941.00	22,649.30	0.01	17,708.30
1,105.000 QTS REALTY TRUST INC 74736A103	64.09	52,741.12	70,819.45	0.02	18,078.33

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PARAMETRIC US MON - [redacted]

6/30/2020

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1,160.000 QORVO INC 74736K101	110.53	29,297.77	128,214.80	0.04	98,917.03
3,086.000 Q2 HOLDINGS INC 74736L109	85.79	110,962.13	264,747.94	0.08	153,785.81
12,501.000 QUALCOMM INC 747525103	91.21	471,755.20	1,140,216.21	0.35	668,461.01
781.000 QUALYS INC 74758T303	104.02	28,037.90	81,239.62	0.03	53,201.72
1,822.000 QUANTA SERVICES INC 74762E102	39.23	42,147.42	71,477.06	0.02	29,329.64
1,242.000 QUEST DIAGNOSTICS INC 74834L100	113.96	86,130.62	141,538.32	0.04	55,407.70
330.000 QUIDEL CORP 74838J101	223.74	61,399.80	73,834.20	0.02	12,434.40
7,639.000 QURATE RETAIL INC 74915M100	9.50	57,297.50	72,570.50	0.02	15,273.00
793.000 RLI CORP 749607107	82.10	65,517.66	65,105.30	0.02	-412.36
77.000 RMR GROUP INC/THE 74967R106	29.47	1,001.00	2,269.19	0.00	1,268.19

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PARAMETRIC US MON - [redacted]

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1,120.000 RPM INTERNATIONAL INC 749685103	75.06	27,540.52	84,067.20	0.03	56,526.68
55,021.000 RTI SURGICAL HOLDINGS INC 74975N105	3.18	154,465.45	174,966.78	0.05	20,501.33
246.000 RAFAEL HOLDINGS INC 75062E106	14.37	691.75	3,535.02	0.00	2,843.27
25,078.000 RANGE RESOURCES CORP 75281A109	5.63	48,781.71	141,189.14	0.04	92,407.43
1,428.000 RAYMOND JAMES FINANCIAL INC 754730109	68.83	60,409.74	98,289.24	0.03	37,879.50
16,240.000 RAYTHEON TECHNOLOGIES CORP 75513E101	61.62	563,465.44	1,000,708.80	0.31	437,243.36
130.000 RBC BEARINGS INC 75524B104	134.04	4,838.60	17,425.20	0.01	12,586.60
2,167.000 REALTY INCOME CORP 756109104	59.50	87,676.21	128,936.50	0.04	41,260.29
397.000 REATA PHARMACEUTICALS INC 75615P103	156.02	64,536.32	61,939.94	0.02	-2,596.38
1,462.000 REGENCY CENTERS CORP 758849103	45.89	60,904.61	67,091.18	0.02	6,186.57

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1,029.000 REGENERON PHARMACEUTICALS INC 75886F107	623.65	266,680.68	641,735.85	0.20	375,055.17
8,710.000 REGIONS FINANCIAL CORP 7591EP100	11.12	55,933.70	96,855.20	0.03	40,921.50
669.000 REINSURANCE GROUP OF AMERICA I 759351604	78.44	41,224.82	52,476.36	0.02	11,251.54
643.000 RELIANCE STEEL & ALUMINUM CO 759509102	94.93	34,415.93	61,039.99	0.02	26,624.06
415.000 RENASANT CORP 75970E107	24.90	6,102.92	10,333.50	0.00	4,230.58
637.000 REPLIGEN CORP 759916109	123.61	60,183.76	78,739.57	0.02	18,555.81
2,681.000 REPUBLIC SERVICES INC 760759100	82.05	66,865.64	219,976.05	0.07	153,110.41
1,722.000 RESMED INC 761152107	192.00	106,801.77	330,624.00	0.10	223,822.23
9,207.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101	11.33	84,417.53	104,315.31	0.03	19,897.78
4,720.000 REVANCE THERAPEUTICS INC 761330109	24.42	54,119.80	115,262.40	0.04	61,142.60

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2,265.000 REXNORD CORP 76169B102	29.15	57,993.38	66,024.75	0.02	8,031.37
1,933.000 RINGCENTRAL INC 76680R206	285.01	29,110.98	550,924.33	0.17	521,813.35
1,166.000 ROBERT HALF INTERNATIONAL INC 770323103	52.83	34,465.11	61,599.78	0.02	27,134.67
1,240.000 ROCKWELL AUTOMATION INC 773903109	213.00	81,197.00	264,120.00	0.08	182,923.00
110.000 ROGERS CORP 775133101	124.60	4,951.10	13,706.00	0.00	8,754.90
1,203.000 ROKU INC 77543R102	116.53	141,816.23	140,185.59	0.04	-1,630.64
1,396.000 ROLLINS INC 775711104	42.39	22,843.03	59,176.44	0.02	36,333.41
1,290.000 ROPER TECHNOLOGIES INC 776696106	388.26	368,027.82	500,855.40	0.15	132,827.58
3,978.000 ROSS STORES INC 778296103	85.24	194,450.14	339,084.72	0.10	144,634.58
746.000 ROYAL GOLD INC 780287108	124.32	43,299.19	92,742.72	0.03	49,443.53

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275.000 RUSH ENTERPRISES INC 781846209	41.46	5,049.00	11,401.50	0.00	6,352.50
281.000 S&T BANCORP INC 783859101	23.45	4,979.32	6,589.45	0.00	1,610.13
2,731.000 S&P GLOBAL INC 78409V104	329.48	252,553.91	899,809.88	0.28	647,255.97
1,131.000 SBA COMMUNICATIONS CORP 78410G104	297.92	50,146.35	336,947.52	0.10	286,801.17
1,672.000 SEI INVESTMENTS CO 784117103	54.98	50,149.42	91,926.56	0.03	41,777.14
1,473.000 SL GREEN REALTY CORP 78440X101	49.29	56,929.08	72,604.17	0.02	15,675.09
3,438.000 SLM CORP 78442P106	7.03	19,830.04	24,169.14	0.01	4,339.10
31,841.000 SM ENERGY CO 78454L100	3.75	53,975.49	119,403.75	0.04	65,428.26
558.000 SPS COMMERCE INC 78463M107	75.12	10,041.21	41,916.96	0.01	31,875.75
2,688.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	56.48	96,327.54	151,818.24	0.05	55,490.70

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641.000 SVB FINANCIAL GROUP 78486Q101	215.53	64,993.76	138,154.73	0.04	73,160.97
4,374.000 SABRA HEALTH CARE REIT INC 78573L106	14.43	59,093.37	63,116.82	0.02	4,023.45
9,419.000 SABRE CORP 78573M104	8.06	59,350.35	75,917.14	0.02	16,566.79
495.000 SAFETY INSURANCE GROUP INC 78648T100	76.26	29,328.75	37,748.70	0.01	8,419.95
1,717.000 SAGE THERAPEUTICS INC 78667J108	41.58	65,654.49	71,392.86	0.02	5,738.37
168.000 SAIA INC 78709Y105	111.18	1,733.76	18,678.24	0.01	16,944.48
7,257.000 SALESFORCE.COM INC 79466L302	187.33	477,395.89	1,359,453.81	0.42	882,057.92
6,947.000 SALLY BEAUTY HOLDINGS INC 79546E104	12.53	55,780.37	87,045.91	0.03	31,265.54
175.000 SANDERSON FARMS INC 800013104	115.89	8,447.25	20,280.75	0.01	11,833.50
276.000 SANDY SPRING BANCORP INC 800363103	24.78	4,832.76	6,839.28	0.00	2,006.52

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3,867.000 SANTANDER CONSUMER USA HOLDING 80283M101	18.41	60,078.84	71,191.47	0.02	11,112.63
1,000.000 SAREPTA THERAPEUTICS INC 803607100	160.34	51,480.00	160,340.00	0.05	108,860.00
1,460.000 HENRY SCHEIN INC 806407102	58.39	37,746.40	85,249.40	0.03	47,503.00
23,283.000 SCHLUMBERGER LTD 806857108	18.39	389,885.55	428,174.37	0.13	38,288.82
12,816.000 CHARLES SCHWAB CORP/THE 808513105	33.74	285,208.42	432,411.84	0.13	147,203.42
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	33.41	5,102.45	6,347.90	0.00	1,245.45
649.000 SCIENCE APPLICATIONS INTERNATI 808625107	77.68	45,166.18	50,414.32	0.02	5,248.14
604.000 SCOTTS MIRACLE-GRO CO/THE 810186106	134.47	42,563.88	81,219.88	0.03	38,656.00
621.000 SEACOAST BANKING CORP OF FLORI 811707801	20.40	4,685.76	12,668.40	0.00	7,982.64
1,269.000 SEALED AIR CORP 81211K100	32.85	29,787.80	41,686.65	0.01	11,898.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,177.000 SEATTLE GENETICS INC 812578102	169.92	25,325.08	199,995.84	0.06	174,670.76
429.000 SELECTIVE INSURANCE GROUP INC 816300107	52.74	6,803.94	22,625.46	0.01	15,821.52
2,097.000 SEMTECH CORP 816850101	52.22	42,254.55	109,505.34	0.03	67,250.79
3,384.000 SEMPRA ENERGY 816851109	117.23	236,478.26	396,706.32	0.12	160,228.06
1,485.000 SERVICE CORP INTERNATIONAL/US 817565104	38.89	13,780.80	57,751.65	0.02	43,970.85
10,406.000 SERVICE PROPERTIES TRUST 81761L102	7.09	62,441.00	73,778.54	0.02	11,337.54
1,195.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	35.69	29,923.91	42,649.55	0.01	12,725.64
2,007.000 SERVICENOW INC 81762P102	405.06	228,093.79	812,955.42	0.25	584,861.63
1,362.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	49.29	27,076.56	67,132.98	0.02	40,056.42
958.000 SHERWIN-WILLIAMS CO/THE 824348106	577.85	188,989.87	553,580.30	0.17	364,590.43

BNY MELLON

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
842.000 SIGNATURE BANK/NEW YORK NY 82669G104	106.92	62,258.68	90,026.64	0.03	27,767.96
588.000 SILICON LABORATORIES INC 826919102	100.27	34,485.81	58,958.76	0.02	24,472.95
284.000 SILGAN HOLDINGS INC 827048109	32.39	5,689.94	9,198.76	0.00	3,508.82
1,266.000 SIMMONS FIRST NATIONAL CORP 828730200	17.11	15,451.53	21,661.26	0.01	6,209.73
3,915.000 SIMON PROPERTY GROUP INC 828806109	68.38	222,670.62	267,707.70	0.08	45,037.08
20,595.000 SIRIUS XM HOLDINGS INC 82968B103	5.87	40,984.05	120,892.65	0.04	79,908.60
3,809.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	19.21	58,501.33	73,170.89	0.02	14,669.56
3,023.000 SKECHERS USA INC 830566105	31.38	56,693.01	94,861.74	0.03	38,168.73
1,661.000 SKYWORKS SOLUTIONS INC 83088M102	127.86	41,005.04	212,375.46	0.07	171,370.42
3,286.000 SLACK TECHNOLOGIES INC 83088V102	31.09	106,356.39	102,161.74	0.03	-4,194.65

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,452.000 A O SMITH CORP 831865209	47.12	31,556.68	115,538.24	0.04	83,981.56
1,359.000 SMARTSHEET INC 83200N103	50.92	67,024.08	69,200.28	0.02	2,176.20
1,070.000 J M SMUCKER CO/THE 832696405	105.81	111,921.65	113,216.70	0.03	1,295.05
490.000 SNAP-ON INC 833034101	138.51	39,011.50	67,869.90	0.02	28,858.40
432.000 SOLAREDGE TECHNOLOGIES INC 83417M104	138.78	66,143.52	59,952.96	0.02	-6,190.56
995.000 SONOCO PRODUCTS CO 835495102	52.29	41,690.05	52,028.55	0.02	10,338.50
1,836.000 SOUTH JERSEY INDUSTRIES INC 838518108	24.99	42,962.40	45,881.64	0.01	2,919.24
503.000 SOUTH STATE CORP 840441109	47.66	16,034.04	23,972.98	0.01	7,938.94
13,973.000 SOUTHERN CO/THE 842587107	51.85	647,881.08	724,500.05	0.22	76,618.97
1,263.000 SOUTHERN COPPER CORP 84265V105	39.77	35,427.15	50,229.51	0.02	14,802.36

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,108.000 SOUTHSIDE BANCSHARES INC 84470P109	27.72	16,283.15	30,713.76	0.01	14,430.61
7,440.000 SOUTHWEST AIRLINES CO 844741108	34.18	130,995.25	254,299.20	0.08	123,303.95
48,043.000 SPECTRUM PHARMACEUTICALS INC 84763A108	3.38	146,290.34	162,385.34	0.05	16,095.00
2,852.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	23.94	57,116.30	68,276.88	0.02	11,160.58
931.000 SPIRE INC 84857L101	65.71	59,491.49	61,176.01	0.02	1,684.52
1,668.000 SPLUNK INC 848637104	198.70	129,164.85	331,431.60	0.10	202,266.75
3,619.000 SQUARE INC 852234103	104.94	154,177.53	379,777.86	0.12	225,600.33
2,133.000 STAG INDUSTRIAL INC 85254J102	29.32	52,210.17	62,539.56	0.02	10,329.39
1,586.000 STANLEY BLACK & DECKER INC 854502101	139.38	99,451.77	221,056.68	0.07	121,604.91
12,364.000 STARBUCKS CORP 855244109	73.59	263,631.50	909,866.76	0.28	646,235.26

BNY MELLON

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
308.000 STATE AUTO FINANCIAL CORP 855707105	17.85	4,989.60	5,497.80	0.00	508.20
3,765.000 STATE STREET CORP 857477103	63.55	208,774.16	239,265.75	0.07	30,491.59
3,095.000 STEEL DYNAMICS INC 858119100	26.09	67,336.96	80,748.55	0.02	13,411.59
1,619.000 STERICYCLE INC 858912108	55.98	82,153.38	90,631.62	0.03	8,478.24
1,475.000 STIFEL FINANCIAL CORP 860630102	47.43	58,937.33	69,959.25	0.02	11,021.92
1,395.000 STOCK YARDS BANCORP INC 861025104	40.20	27,532.50	56,079.00	0.02	28,546.50
3,306.000 STORE CAPITAL CORP 862121100	23.81	61,843.73	78,715.86	0.02	16,872.13
204.000 STRATEGIC EDUCATION INC 86272C103	153.65	9,764.90	31,344.60	0.01	21,579.70
4,138.000 STRYKER CORP 863667101	180.19	348,927.12	745,626.22	0.23	396,699.10
11,419.000 SUMMIT HOTEL PROPERTIES INC 866082100	5.93	61,039.55	67,714.67	0.02	6,675.12

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
581.000 SUN COMMUNITIES INC 866674104	135.68	42,847.63	78,830.08	0.02	35,982.45
2,377.000 SUNSTONE HOTEL INVESTORS INC 867892101	8.15	19,479.71	19,372.55	0.01	-107.16
1,479.000 SYNOPSYS INC 871607107	195.00	39,454.24	288,405.00	0.09	248,950.76
390.000 SYNNEX CORP 87162W100	119.77	23,023.70	46,710.30	0.01	23,686.60
6,468.000 SYNCHRONY FINANCIAL 87165B103	22.16	114,068.18	143,330.88	0.04	29,262.70
5,579.000 SYSCO CORP 871829107	54.66	224,023.10	304,948.14	0.09	80,925.04
2,587.000 TCF FINANCIAL CORP 872307103	29.42	63,624.95	76,109.54	0.02	12,484.59
3,100.000 TD AMERITRADE HOLDING CORP 87236Y108	36.38	72,874.49	112,778.00	0.03	39,903.51
13,658.000 TJX COS INC/THE 872540109	50.56	448,157.95	690,548.48	0.21	242,390.53
4,275.000 T-MOBILE US INC 872590104	104.15	165,524.86	445,241.25	0.14	279,716.39

BNY MELLON

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PARAMETRIC US MON - [redacted]

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4,275.000 T-MOBILE US INC 872590112 RTS	0.17	20,520.00	718.20	0.00	-19,801.80
1,451.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	139.57	111,716.68	202,516.07	0.06	90,799.39
5,175.000 TARGET CORP 87612E106	119.93	395,645.24	620,637.75	0.19	224,992.51
7,572.000 TARGA RESOURCES CORP 87612G101	20.07	64,567.66	151,970.04	0.05	87,402.38
2,206.000 TAUBMAN CENTERS INC 876664103	37.76	69,416.79	83,298.56	0.03	13,881.77
3,701.000 TEGNA INC 87901J105	11.14	38,739.39	41,229.14	0.01	2,489.75
611.000 TELADOC HEALTH INC 87918A105	190.84	65,474.76	116,603.24	0.04	51,128.48
535.000 TELEDYNE TECHNOLOGIES INC 879360105	310.95	45,249.54	166,358.25	0.05	121,108.71
460.000 TELEFLEX INC 879369106	363.98	44,985.47	167,430.80	0.05	122,445.33
497.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	71.95	19,671.26	35,759.15	0.01	16,087.89

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PARAMETRIC US MON - [redacted]

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724.000 10X GENOMICS INC 88025U109	89.31	64,052.28	64,660.44	0.02	608.16
2,996.000 TENET HEALTHCARE CORP 88033G407	18.11	58,748.77	54,257.56	0.02	-4,491.21
205.000 TENNANT CO 880345103	65.01	9,667.80	13,327.05	0.00	3,659.25
2,753.000 TERADATA CORP 88076W103	20.80	54,638.28	57,262.40	0.02	2,624.12
1,729.000 TERADYNE INC 880770102	84.51	29,563.28	146,117.79	0.05	116,554.51
567.000 TERRENO REALTY CORP 88146M101	52.64	9,769.41	29,846.88	0.01	20,077.47
1,538.000 TESLA INC 88160R101	1,079.81	609,685.87	1,660,747.78	0.51	1,051,061.91
853.000 TETRA TECH INC 88162G103	79.12	53,064.06	67,489.36	0.02	14,425.30
10,284.000 TEXAS INSTRUMENTS INC 882508104	126.97	492,982.83	1,305,759.48	0.40	812,776.65
1,020.000 TEXAS ROADHOUSE INC 882681109	52.57	35,720.40	53,621.40	0.02	17,901.00

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,535.000 TEXTRON INC 883203101	32.91	92,187.47	116,336.85	0.04	24,149.38
414.000 TRADE DESK INC/THE 88339J105	406.50	132,282.09	168,291.00	0.05	36,008.91
4,496.000 THERMO FISHER SCIENTIFIC INC 883556102	362.34	426,912.17	1,629,080.64	0.50	1,202,168.47
6,054.000 3M CO 88579Y101	155.99	519,946.75	944,363.46	0.29	424,416.71
753.000 TIFFANY & CO 886547108	121.94	96,376.47	91,820.82	0.03	-4,555.65
1,937.000 TIMKEN CO/THE 887389104	45.49	59,799.48	88,114.13	0.03	28,314.65
354.000 TOMPKINS FINANCIAL CORP 890110109	64.77	13,784.76	22,928.58	0.01	9,143.82
271.000 TOPBUILD CORP 89055F103	113.77	3,771.58	30,831.67	0.01	27,060.09
984.000 TORO CO/THE 891092108	66.34	14,696.04	65,278.56	0.02	50,582.52
1,087.000 TOWNE BANK/PORTSMOUTH VA 89214P109	18.84	14,036.02	20,479.08	0.01	6,443.06

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PARAMETRIC US MON - [redacted]

6/30/2020

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1,371.000 TRACTOR SUPPLY CO 892356106	131.79	46,974.62	180,684.09	0.06	133,709.47
1,014.000 TRADEWEB MARKETS INC 892672106	58.14	63,547.31	58,953.96	0.02	-4,593.35
626.000 TRANSDIGM GROUP INC 893641100	442.05	134,841.04	276,723.30	0.09	141,882.26
1,464.000 TRANSUNION 89400J107	87.04	74,222.48	127,426.56	0.04	53,204.08
634.000 TRAVELERS COS INC/THE 89417E109	114.05	51,410.30	72,307.70	0.02	20,897.40
760.000 TREX CO INC 89531P105	130.07	4,913.40	98,853.20	0.03	93,939.80
422.000 TRICO BANCSHARES 896095106	30.45	6,055.70	12,849.90	0.00	6,794.20
2,230.000 TRIMBLE INC 896239100	43.19	52,048.06	96,313.70	0.03	44,265.64
3,272.000 TRINITY INDUSTRIES INC 896522109	21.29	56,005.28	69,660.88	0.02	13,655.60
15,791.000 TRUIST FINANCIAL CORP 89832Q109	37.55	439,468.56	592,952.05	0.18	153,483.49

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PARAMETRIC US MON - [redacted]

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508.000 TRUSTMARK CORP 898402102	24.52	11,536.68	12,456.16	0.00	919.48
2,159.000 TTEC HOLDINGS INC 89854H102	46.56	53,580.58	100,523.04	0.03	46,942.46
1,290.000 TWILIO INC 90138F102	219.42	128,694.63	283,051.80	0.09	154,357.17
8,504.000 TWITTER INC 90184L102	29.79	170,446.48	253,334.16	0.08	82,887.68
3,019.000 2U INC 90214J101	37.96	54,875.32	114,601.24	0.04	59,725.92
605.000 TYLER TECHNOLOGIES INC 902252105	346.88	24,641.80	209,862.40	0.06	185,220.60
3,168.000 TYSON FOODS INC 902494103	59.71	51,073.23	189,161.28	0.06	138,088.05
1,807.000 UDR INC 902653104	37.38	45,305.15	67,545.66	0.02	22,240.51
2,602.000 UGI CORP 902681105	31.80	64,577.68	82,743.60	0.03	18,165.92
254.000 UMB FINANCIAL CORP 902788108	51.55	10,170.16	13,093.70	0.00	2,923.54

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1,662.000 UFP INDUSTRIES INC 90278Q108	49.51	41,326.13	82,285.62	0.03	40,959.49
6,718.000 US BANCORP 902973304	36.82	221,704.40	247,356.76	0.08	25,652.36
13,321.000 UBER TECHNOLOGIES INC 90353T100	31.08	445,296.26	414,016.68	0.13	-31,279.58
587.000 UBIQUITI INC 90353W103	174.56	10,114.01	102,466.72	0.03	92,352.71
629.000 ULTA BEAUTY INC 90384S303	203.42	67,430.73	127,951.18	0.04	60,520.45
1,387.000 ULTRAGENYX PHARMACEUTICAL INC 90400D108	78.22	55,908.03	108,491.14	0.03	52,583.11
1,390.000 UMPQUA HOLDINGS CORP 904214103	10.64	14,640.26	14,789.60	0.00	149.34
6,495.000 UNDER ARMOUR INC 904311107	9.74	67,325.67	63,261.30	0.02	-4,064.37
97.000 UNIFIRST CORP/MA 904708104	178.95	4,938.27	17,358.15	0.01	12,419.88
7,580.000 UNION PACIFIC CORP 907818108	169.07	486,029.85	1,281,550.60	0.40	795,520.75

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2,209.000 UNITED BANKSHARES INC/WV 909907107	27.66	54,954.97	61,100.94	0.02	6,145.97
2,503.000 UNITED AIRLINES HOLDINGS INC 910047109	34.61	56,248.54	86,628.83	0.03	30,380.29
8,702.000 UNITED INSURANCE HOLDINGS CORP 910710102	7.82	64,870.58	68,049.64	0.02	3,179.06
7,764.000 UNITED PARCEL SERVICE INC 911312106	111.18	658,270.06	863,201.52	0.27	204,931.46
1,265.000 UNITED RENTALS INC 911363109	149.04	78,089.85	188,535.60	0.06	110,445.75
3,144.000 US FOODS HOLDING CORP 912008109	19.72	57,713.12	61,999.68	0.02	4,286.56
463.000 UNITED THERAPEUTICS CORP 91307C102	121.00	26,249.51	56,023.00	0.02	29,773.49
10,501.000 UNITEDHEALTH GROUP INC 91324P102	294.95	991,058.51	3,097,269.95	0.95	2,106,211.44
434.000 UNITIL CORP 913259107	44.82	12,143.23	19,451.88	0.01	7,308.65
4,632.000 UNIVAR SOLUTIONS INC 91336L107	16.86	55,718.23	78,095.52	0.02	22,377.29

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802.000 UNIVERSAL DISPLAY CORP 91347P105	149.62	42,778.68	119,995.24	0.04	77,216.56
706.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	79.49	35,504.74	56,119.94	0.02	20,615.20
17,135.000 UNITY BIOTECHNOLOGY INC 91381U101	8.68	145,738.17	148,731.80	0.05	2,993.63
583.000 UNIVERSAL HEALTH SERVICES INC 913903100	92.89	26,135.84	54,154.87	0.02	28,019.03
3,818.000 UNIVEST FINANCIAL CORP 915271100	16.14	57,003.57	61,622.52	0.02	4,618.95
3,998.000 UNUM GROUP 91529Y106	16.59	57,876.05	66,326.82	0.02	8,450.77
6,461.000 URBAN EDGE PROPERTIES 91704F104	11.87	61,158.36	76,692.07	0.02	15,533.71
1,653.000 US ECOLOGY INC 91734M103	33.88	50,843.01	56,003.64	0.02	5,160.63
1,561.000 VF CORP 918204108	60.94	37,707.49	95,127.34	0.03	57,419.85
442.000 VSE CORP 918284100	31.39	4,906.20	13,874.38	0.00	8,968.18

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PARAMETRIC US MON - [redacted]

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318.000 VAIL RESORTS INC 91879Q109	182.15	21,824.38	57,923.70	0.02	36,099.32
2,741.000 VALERO ENERGY CORP 91913Y100	58.82	131,343.38	161,225.62	0.05	29,882.24
242.000 VALMONT INDUSTRIES INC 920253101	113.62	20,410.28	27,496.04	0.01	7,085.76
2,477.000 VALVOLINE INC 92047W101	19.33	33,886.88	47,880.41	0.01	13,993.53
371.000 VAREX IMAGING CORP 92214X106	15.15	5,354.41	5,620.65	0.00	266.24
928.000 VARIAN MEDICAL SYSTEMS INC 92220P105	122.52	39,655.34	113,698.56	0.04	74,043.22
81.000 VECTRUS INC 92242T101	49.13	1,152.03	3,979.53	0.00	2,827.50
1,382.000 VEEVA SYSTEMS INC 922475108	234.42	35,627.96	323,968.44	0.10	288,340.48
5,006.000 VENTAS INC 92276F100	36.62	162,374.61	183,319.72	0.06	20,945.11
12,129.000 VEREIT INC 92339V100	6.43	60,346.77	77,989.47	0.02	17,642.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,338.000 VERISIGN INC 92343E102	206.83	31,500.80	276,738.54	0.09	245,237.74
45,284.000 VERIZON COMMUNICATIONS INC 92343V104	55.13	1,605,355.90	2,496,506.92	0.77	891,151.02
1,475.000 VERISK ANALYTICS INC 92345Y106	170.20	74,381.41	251,045.00	0.08	176,663.59
2,762.000 VERTEX PHARMACEUTICALS INC 92532F100	290.31	349,888.44	801,836.22	0.25	451,947.78
6,628.000 VIAVI SOLUTIONS INC 925550105	12.74	42,419.20	84,440.72	0.03	42,021.52
9,022.000 VIACOMCBS INC 92556H206	23.32	143,881.54	210,393.04	0.06	66,511.50
3,656.000 VICI PROPERTIES INC 925652109	20.19	63,052.72	73,814.64	0.02	10,761.92
18,929.000 VISA INC 92826C839	193.17	851,620.99	3,656,514.93	1.13	2,804,893.94
1,153.000 VISHAY INTERTECHNOLOGY INC 928298108	15.27	10,884.32	17,606.31	0.01	6,721.99
1,123.000 VISTEON CORP 92839U206	68.50	59,633.26	76,925.50	0.02	17,292.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,458.000 VISTRA CORP 92840M102	18.62	76,686.61	83,007.96	0.03	6,321.35
424.000 VLASIC FOODS INTL INC COM 928559103	0.00	4,492.60	0.00	0.00	-4,492.60
840.000 VMWARE INC 928563402	154.86	37,371.60	130,082.40	0.04	92,710.80
14,238.000 VONAGE HOLDINGS CORP 92886T201	10.06	44,085.50	143,234.28	0.04	99,148.78
936.000 VULCAN MATERIALS CO 929160109	115.85	51,676.89	108,435.60	0.03	56,758.71
328.000 WD-40 CO 929236107	198.30	23,211.58	65,042.40	0.02	41,830.82
587.000 WSFS FINANCIAL CORP 929328102	28.70	9,817.89	16,846.90	0.01	7,029.01
1,802.000 WP CAREY INC 92936U109	67.65	109,125.11	121,905.30	0.04	12,780.19
4,961.000 WEC ENERGY GROUP INC 92939U106	87.65	312,325.53	434,831.65	0.13	122,506.12
1,081.000 WESTINGHOUSE AIR BRAKE TECHNOL 929740108	57.57	45,201.57	62,233.17	0.02	17,031.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16,332.000 WALMART INC 931142103	119.78	1,160,364.35	1,956,246.96	0.60	795,882.61
7,958.000 WALGREENS BOOTS ALLIANCE INC 931427108	42.39	324,541.89	337,339.62	0.10	12,797.73
1,272.000 WASHINGTON FEDERAL INC 938824109	26.84	19,728.72	34,140.48	0.01	14,411.76
526.000 WASHINGTON TRUST BANCORP INC 940610108	32.75	11,698.24	17,226.50	0.01	5,528.26
4,163.000 WASTE MANAGEMENT INC 94106L109	105.91	298,933.34	440,903.33	0.14	141,969.99
330.000 WATERS CORP 941848103	180.40	39,539.61	59,532.00	0.02	19,992.39
223.000 WATSCO INC 942622200	177.70	14,637.72	39,627.10	0.01	24,989.38
239.000 WATTS WATER TECHNOLOGIES INC 942749102	81.00	7,918.07	19,359.00	0.01	11,440.93
687.000 WAYFAIR INC 94419L101	197.61	59,311.46	135,758.07	0.04	76,446.61
572.000 WEBSTER FINANCIAL CORP 947890109	28.61	11,422.84	16,364.92	0.01	4,942.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,148.000 WEINGARTEN REALTY INVESTORS 948741103	18.93	71,107.53	78,521.64	0.02	7,414.11
27,474.000 WELLS FARGO & CO 949746101	25.60	961,857.47	703,334.40	0.22	-258,523.07
5,164.000 WELLTOWER INC 95040Q104	51.75	221,880.30	267,237.00	0.08	45,356.70
4,237.000 WENDY'S CO/THE 95058W100	21.78	19,744.42	92,281.86	0.03	72,537.44
261.000 WESBANCO INC 950810101	20.31	4,909.41	5,300.91	0.00	391.50
715.000 WEST PHARMACEUTICAL SERVICES I 955306105	227.17	38,477.44	162,426.55	0.05	123,949.11
229.000 WESTAMERICA BANCORP 957090103	57.42	11,021.77	13,149.18	0.00	2,127.41
1,683.000 WESTERN ALLIANCE BANCORP 957638109	37.87	51,479.55	63,735.21	0.02	12,255.66
2,369.000 WESTERN DIGITAL CORP 958102105	44.15	67,475.04	104,591.35	0.03	37,116.31
381.000 WEX INC 96208T104	165.01	20,544.63	62,868.81	0.02	42,324.18

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Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,858.000 WEYERHAEUSER CO 962166104	22.46	146,457.77	176,490.68	0.05	30,032.91
545.000 WHIRLPOOL CORP 963320106	129.53	46,266.85	70,593.85	0.02	24,327.00
9,973.000 WILLIAMS COS INC/THE 969457100	19.02	175,491.12	189,686.46	0.06	14,195.34
1,116.000 WILLIAMS-SONOMA INC 969904101	82.01	45,329.34	91,523.16	0.03	46,193.82
1,742.000 WINTRUST FINANCIAL CORP 97650W108	43.62	56,089.82	75,986.04	0.02	19,896.22
4,046.000 WOLVERINE WORLD WIDE INC 978097103	23.81	67,621.53	96,335.26	0.03	28,713.73
488.000 WOODWARD INC 980745103	77.55	15,796.56	37,844.40	0.01	22,047.84
1,824.000 WORKDAY INC 98138H101	187.36	175,757.13	341,744.64	0.11	165,987.51
2,407.000 WORLD FUEL SERVICES CORP 981475106	25.76	54,752.21	62,004.32	0.02	7,252.11
456.000 WORTHINGTON INDUSTRIES INC 981811102	37.30	8,974.08	17,008.80	0.01	8,034.72

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Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,044.000 WYNDHAM DESTINATIONS INC 98310W108	28.18	64,657.66	85,779.92	0.03	21,122.26
1,961.000 WYNDHAM HOTELS & RESORTS INC 98311A105	42.62	60,942.73	83,577.82	0.03	22,635.09
742.000 WYNN RESORTS LTD 983134107	74.49	60,873.68	55,271.58	0.02	-5,602.10
2,753.000 XPO LOGISTICS INC 983793100	77.25	78,460.50	212,669.25	0.07	134,208.75
3,901.000 XPERI HOLDING CORP 98390M103	14.76	52,570.97	57,578.76	0.02	5,007.79
2,717.000 XILINX INC 983919101	98.39	63,931.01	267,325.63	0.08	203,394.62
1,269.000 XYLEM INC/NY 98419M100	64.96	33,996.51	82,434.24	0.03	48,437.73
545.000 YORK WATER CO/THE 987184108	47.96	10,224.20	26,138.20	0.01	15,914.00
2,336.000 YUM! BRANDS INC 988498101	86.91	87,408.55	203,021.76	0.06	115,613.21
4,123.000 YUM CHINA HOLDINGS INC 98850P109	48.07	85,474.39	198,192.61	0.06	112,718.22

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Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
612.000 ZEBRA TECHNOLOGIES CORP 989207105	255.95	18,948.88	156,641.40	0.05	137,692.52
1,169.000 ZENDESK INC 98936J101	88.53	54,766.80	103,491.57	0.03	48,724.77
1,620.000 ZILLOW GROUP INC 98954M200	57.61	53,764.70	93,328.20	0.03	39,563.50
2,160.000 ZIMMER BIOMET HOLDINGS INC 98956P102	119.36	167,932.13	257,817.60	0.08	89,885.47
2,461.000 ZIONS BANCORP NA 989701107	34.00	65,129.76	83,674.00	0.03	18,544.24
5,182.000 ZOETIS INC 98978V103	137.04	270,797.15	710,141.28	0.22	439,344.13
901.000 ZSCALER INC 98980G102	109.50	59,552.41	98,659.50	0.03	39,107.09
1,776.000 ZOOM VIDEO COMMUNICATIONS INC 98980L101	253.54	430,800.44	450,287.04	0.14	19,486.60
15,998.000 ZYNGA INC 98986T108	9.54	47,054.75	152,620.92	0.05	105,566.17
1,069.000 ALLEGION PLC G0176J109	102.22	34,764.11	109,273.18	0.03	74,509.07

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Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,234.000 AMCOR PLC G0250X107	10.21	169,393.67	186,169.14	0.06	16,775.47
1,779.000 AMDOCS LTD G02602103	60.88	52,712.09	108,305.52	0.03	55,593.43
2,883.000 AON PLC G0403H108	192.60	161,003.23	555,265.80	0.17	394,262.57
1,924.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	34.83	53,946.57	67,012.92	0.02	13,066.35
1,966.000 ASSURED GUARANTY LTD G0585R106	24.41	26,934.20	47,990.06	0.01	21,055.86
1,301.000 ATLASSIAN CORP PLC G06242104	180.27	107,117.28	234,531.27	0.07	127,413.99
1,981.000 ATHENE HOLDING LTD G0684D107	31.19	53,868.78	61,787.39	0.02	7,918.61
1,354.000 AXIS CAPITAL HOLDINGS LTD G0692U109	40.56	47,999.07	54,918.24	0.02	6,919.17
3,078.000 AXALTA COATING SYSTEMS LTD G0750C108	22.55	56,774.09	69,408.90	0.02	12,634.81
1,464.000 BIOHAVEN PHARMACEUTICAL HOLDIN G11196105	73.11	48,778.16	107,033.04	0.03	58,254.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,281.000 ACCENTURE PLC G1151C101	214.72	565,596.66	1,563,376.32	0.48	997,779.66
2,819.000 CARDTRONICS PLC G1991C105	23.98	52,593.44	67,599.62	0.02	15,006.18
4,261.000 CONSOLIDATED WATER CO LTD G23773107	14.43	64,491.40	61,486.23	0.02	-3,005.17
4,221.000 EATON CORP PLC G29183103	87.48	222,770.14	369,253.08	0.11	146,482.94
50.000 ENSTAR GROUP LTD G3075P101	152.77	5,024.00	7,638.50	0.00	2,614.50
1,960.000 ESSENT GROUP LTD G3198U102	36.27	54,196.45	71,089.20	0.02	16,892.75
11,610.000 FRONTLINE LTD/BERMUDA G3682E192	6.98	53,004.65	81,037.80	0.02	28,033.15
3,425.000 FRUIT OF THE LOOM INC CL A G3682L105	0.00	29,060.51	0.00	0.00	-29,060.51
1,895.000 GENPACT LTD G3922B107	36.52	52,368.15	69,205.40	0.02	16,837.25
9,056.000 GREENLIGHT CAPITAL RE LTD G4095J109	6.52	60,110.58	59,045.12	0.02	-1,065.46

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
245.000 HELEN OF TROY LTD G4388N106	188.56	7,935.55	46,197.20	0.01	38,261.65
1,732.000 HERBALIFE NUTRITION LTD G4412G101	44.98	20,641.11	77,905.36	0.02	57,264.25
3,184.000 JANUS HENDERSON GROUP PLC G4474Y214	21.16	61,217.40	67,373.44	0.02	6,156.04
4,386.000 HORIZON THERAPEUTICS PLC G46188101	55.58	10,570.26	243,773.88	0.08	233,203.62
3,806.000 IHS MARKIT LTD G47567105	75.50	256,418.32	287,353.00	0.09	30,934.68
1,804.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	45.00	58,680.10	81,180.00	0.03	22,499.90
6,345.000 JOHNSON CONTROLS INTERNATIONAL G51502105	34.14	180,585.25	216,618.30	0.07	36,033.05
5,593.000 LINDE PLC G5494J103	212.11	713,262.74	1,186,331.23	0.37	473,068.49
6,982.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	35.06	127,792.86	244,788.92	0.08	116,996.06
13,510.000 MEDTRONIC PLC G5960L103	91.70	1,020,437.49	1,238,867.00	0.38	218,429.51

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,347.000 APTIV PLC G6095L109	77.92	109,495.34	182,878.24	0.06	73,382.90
4,929.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	16.43	59,603.01	80,983.47	0.02	21,380.46
1,880.000 NVENT ELECTRIC PLC G6700G107	18.73	22,866.48	35,212.40	0.01	12,345.92
600.000 RENAISSANCERE HOLDINGS LTD G7496G103	171.03	41,926.25	102,618.00	0.03	60,691.75
3,551.000 PENTAIR PLC G7S00T104	37.99	96,051.70	134,902.49	0.04	38,850.79
3,291.000 SENSATA TECHNOLOGIES HOLDING P G8060N102	37.23	107,283.69	122,523.93	0.04	15,240.24
374.000 STERIS PLC G8473T100	153.44	54,633.48	57,386.56	0.02	2,753.08
1,733.000 STONECO LTD G85158106	38.76	64,879.85	67,171.08	0.02	2,291.23
8,130.000 THIRD POINT REINSURANCE LTD G8827U100	7.51	59,882.45	61,056.30	0.02	1,173.85
2,642.000 TRANE TECHNOLOGIES PLC G8994E103	88.98	59,692.74	235,085.16	0.07	175,392.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
62.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	887.97	28,722.62	55,054.14	0.02	26,331.52
1,358.000 WILLIS TOWERS WATSON PLC G96629103	196.95	226,143.02	267,458.10	0.08	41,315.08
1,327.000 PERRIGO CO PLC G97822103	55.27	69,133.47	73,343.29	0.02	4,209.82
2,599.000 CHUBB LTD H1467J104	126.62	147,505.82	329,085.38	0.10	181,579.56
1,632.000 GARMIN LTD H2906T109	97.50	88,738.94	159,120.00	0.05	70,381.06
1,371.000 SPOTIFY TECHNOLOGY SA L8681T102	258.19	239,977.98	353,978.49	0.11	114,000.51
3,231.000 TRINSEO SA L9340P101	22.16	54,398.88	71,598.96	0.02	17,200.08
1,038.000 ELASTIC NV N14506104	92.21	58,693.21	95,713.98	0.03	37,020.77
2,231.000 LYONDELLBASELL INDUSTRIES NV N53745100	65.72	93,673.60	146,621.32	0.05	52,947.72
5,414.000 MYLAN NV N59465109	16.08	87,723.71	87,057.12	0.03	-666.59

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Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
671.000 NXP SEMICONDUCTORS NV N6596X109	114.04	54,599.27	76,520.84	0.02	21,921.57
2,679.000 QIAGEN NV N72482123	42.81	49,107.62	114,687.99	0.04	65,580.37
1,810.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	50.30	76,305.55	91,043.00	0.03	14,737.45
TOTAL EQUITY U.S. DOLLAR		**153,444,841.60**	**323,769,428.95**	**99.82**	**170,324,587.35**
PREFERRED SECURITIES					
385.000 GCI LIBERTY INC 36164V503 PFD 7.000% CUMULATIVE	26.21	2,789.59	10,090.85	0.00	7,301.26
TOTAL ASSETS U.S. DOLLAR		**154,017,581.32**	**324,349,469.93**	**100.00**	**170,331,888.61**
TOTAL ASSETS		**154,017,581.32**	**324,349,469.93**	**100.00**	**170,331,888.61**

Xcel Energy
Qualified Trust Analysis, Statements and Balances

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Asset Detail - By Currency

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SHENKMAN - MONTI - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
350.280 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	350.28	350.28	4,433.92	0.00
CASH		-342.38	-342.38	-4,333.92	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**7.90**	**7.90**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**7.90**	**7.90**	**100.00**	**0.00**
TOTAL ASSETS		**7.90**	**7.90**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		340.07	341.87	0.00	1.80
EQUITY					
2,716.000 RAMSAY HEALTH CARE LTD AA6041997	45.80	79,274.97	124,390.14	0.12	45,115.17
10,164.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	12.83	122,147.34	130,441.12	0.13	8,293.78
15,436.000 WESTPAC BANKING CORP AA6076142	12.36	194,918.18	190,766.96	0.19	-4,151.22
21,926.000 FORTESCUE METALS GROUP LTD AA6086257	9.54	59,360.99	209,080.31	0.21	149,719.32
51,994.000 TELSTRA CORP LTD AA6087289	2.16	106,779.58	112,047.33	0.11	5,267.75
12,665.000 BENDIGO & ADELAIDE BANK LTD AA6091281	4.83	51,125.56	61,126.17	0.06	10,000.61
1,636.000 ASX LTD AA6129222	58.78	47,491.01	96,170.84	0.10	48,679.83
23,529.000 BHP GROUP LTD AA6144692	24.66	492,075.31	580,273.85	0.58	88,198.54

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
48,452.000 MIRVAC GROUP AA6161977	1.49	70,786.41	72,389.47	0.07	1,603.06
8,784.000 COMPUTERSHARE LTD AA6180415	9.12	64,596.18	80,133.14	0.08	15,536.96
3,688.000 CSL LTD AA6185497	197.60	201,622.34	728,746.96	0.72	527,124.62
1,185.000 REA GROUP LTD AA6198573	74.28	49,916.32	88,016.33	0.09	38,100.01
28,117.000 TRANSURBAN GROUP AA6200882	9.73	196,368.91	273,536.38	0.27	77,167.47
593.000 COCHLEAR LTD AA6211798	130.08	56,328.89	77,136.43	0.08	20,807.54
21,557.000 ORIGIN ENERGY LTD AA6214867	4.02	72,558.77	86,677.25	0.09	14,118.48
10,306.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	47.80	449,171.30	492,582.18	0.49	43,410.88
26,447.000 BORAL LTD AA6218678	2.61	47,592.35	69,011.20	0.07	21,418.85
2,295.000 RIO TINTO LTD AA6220104	67.45	104,527.12	154,787.33	0.15	50,260.21

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,658.000 APA GROUP AA6247305	7.66	45,347.73	58,683.29	0.06	13,335.56
6,916.000 ARISTOCRAT LEISURE LTD AA6253980	17.56	41,837.62	121,422.48	0.12	79,584.86
14,862.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	3.97	55,534.78	59,041.45	0.06	3,506.67
4,083.000 ORICA LTD AA6458001	11.46	43,443.81	46,777.46	0.05	3,333.65
5,935.000 LENDLEASE CORP LTD AA6512005	8.52	53,075.13	50,546.88	0.05	-2,528.25
8,228.000 WORLEY LTD AA6562471	6.00	46,088.88	49,398.61	0.05	3,309.73
12,715.000 NATIONAL AUSTRALIA BANK LTD AA6624602	12.54	160,590.49	159,502.94	0.16	-1,087.55
4,346.000 NEWCREST MINING LTD AA6637109	21.71	43,111.85	94,344.73	0.09	51,232.88
38,726.000 OIL SEARCH LTD AA6657602	2.18	67,958.06	84,521.24	0.08	16,563.18
54,008.000 AMP LTD AA6709957	1.28	48,752.47	68,977.26	0.07	20,224.79

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,315.000 NORTHERN STAR RESOURCES LTD AA6717455	9.20	48,949.99	48,889.28	0.05	-60.71
19,021.000 SANTOS LTD AA6776709	3.65	55,629.83	69,408.58	0.07	13,778.75
2,736.000 SONIC HEALTHCARE LTD AA6821125	20.95	39,548.35	57,322.09	0.06	17,773.74
20,172.000 STOCKLAND AA6850850	2.28	50,830.44	45,970.68	0.05	-4,859.76
29,588.000 TABCORP HOLDINGS LTD AA6873266	2.33	56,992.27	68,855.12	0.07	11,862.85
4,881.000 WESFARMERS LTD AA6948837	30.87	114,003.30	150,654.29	0.15	36,650.99
8,941.000 WOODSIDE PETROLEUM LTD AA6979725	14.91	105,751.36	133,274.77	0.13	27,523.41
10,144.000 WOOLWORTHS GROUP LTD AA6981234	25.67	211,379.83	260,368.89	0.26	48,989.06
1,413.000 MAGELLAN FINANCIAL GROUP LTD AAB015YX4	39.94	43,572.89	56,435.06	0.06	12,862.17
16,185.000 DEXUS AAB033YN9	6.33	85,166.32	102,519.03	0.10	17,352.71

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,221.000 GOODMAN GROUP AAB03FYZ5	10.22	72,465.09	155,622.93	0.15	83,157.84
4,318.000 SEEK LTD AAB0767Y4	15.07	45,159.95	65,077.72	0.06	19,917.77
11,052.000 BRAMBLES LTD AAB1FJ0C0	7.48	75,682.93	82,713.11	0.08	7,030.18
3,207.000 MACQUARIE GROUP LTD AAB28YTC2	81.66	186,692.65	261,871.11	0.26	75,178.46
7,564.000 CROWN RESORTS LTD AAB29LCJ2	6.66	46,230.27	50,359.56	0.05	4,129.29
3,973.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	18.95	30,109.01	75,278.50	0.07	45,169.49
6,624.000 TREASURY WINE ESTATES LTD AAB61JC64	7.22	38,097.43	47,795.34	0.05	9,697.91
15,914.000 AURIZON HOLDINGS LTD AAB87CVM3	3.39	41,792.45	53,907.40	0.05	12,114.95
1,404.000 AFTERPAY LTD AABF5L8B9	41.99	54,337.09	58,956.23	0.06	4,619.14
346.000 ONEMARKET LTD AABFM70D5	0.00	399.03	0.00	0.00	-399.03

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
45,166.000 SCENTRE GROUP AABLZH0Z7	1.49	71,441.53	67,480.04	0.07	-3,961.49
2,617.000 AMPOL LTD AABM91204	20.19	51,429.55	52,828.91	0.05	1,399.36
4,034.000 AGL ENERGY LTD AABSS7GP7	11.74	45,267.25	47,354.82	0.05	2,087.57
37,883.000 SOUTH32 LTD AABWSW5D2	1.40	45,861.07	53,208.19	0.05	7,347.12
3,009.000 CIMIC GROUP LTD AABX17Q17	16.61	45,346.54	49,969.32	0.05	4,622.78
9,237.000 COLES GROUP LTD AABYWR0T4	11.82	84,664.13	109,195.61	0.11	24,531.48
TOTAL EQUITY AUSTRALIAN DOLLAR		**4,819,182.90**	**6,645,846.31**	**6.60**	**1,826,663.41**
TOTAL ASSETS AUSTRALIAN DOLLAR		**4,819,522.97**	**6,646,188.18**	**6.60**	**1,826,665.21**
DANISH KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		656.66	657.87	0.00	1.21
EQUITY					
831.000 CARLSBERG AS SD4169217	132.10	70,566.71	109,773.97	0.11	39,207.26

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
93.000 AP MOLLER - MAERSK A/S SD4253045	1,164.57	86,101.86	108,304.61	0.11	22,202.75
4,042.000 DANSKE BANK A/S SD4588820	13.30	54,313.98	53,771.92	0.05	-542.06
449.000 GENMAB A/S SD4595734	334.54	65,888.53	150,209.09	0.15	84,320.56
1,577.000 VESTAS WIND SYSTEMS A/S SD5964657	101.78	88,890.51	160,505.40	0.16	71,614.89
1,503.000 DSV PANALPINA A/S SDB1WT5G0	122.03	56,099.94	183,414.49	0.18	127,314.55
1,372.000 PANDORA A/S SDB44XTX3	54.30	42,831.23	74,492.97	0.07	31,661.74
667.000 CHR HANSEN HOLDING A/S SDB573M10	103.07	40,486.53	68,750.97	0.07	28,264.44
1,000.000 NOVOZYMES A/S SDB798FW3	57.79	26,215.68	57,791.27	0.06	31,575.59
1,081.000 COLOPLAST A/S SDB8FMRX8	154.91	47,921.02	167,461.78	0.17	119,540.76
13,465.000 NOVO NORDISK A/S SDBHC8X98	64.71	292,648.20	871,295.14	0.86	578,646.94

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,146.000 ISS A/S SDBKJ9RT5	15.82	42,090.36	49,778.86	0.05	7,688.50
1,523.000 TRYG A/S SDBXDZ973	28.93	30,307.61	44,065.43	0.04	13,757.82
1,251.000 ORSTED A/S SDBYT16L1	115.34	81,338.30	144,292.14	0.14	62,953.84
TOTAL EQUITY DANISH KRONE		**1,025,700.46**	**2,243,908.04**	**2.23**	**1,218,207.58**
TOTAL ASSETS DANISH KRONE		**1,026,357.12**	**2,244,565.91**	**2.23**	**1,218,208.79**
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		56,498.51	56,283.37	0.06	-215.14
EQUITY					
1,342.000 OMV AG EA4651454	33.42	40,323.59	44,856.27	0.04	4,532.68
1,038.000 VERBUND AG EA4661602	44.77	37,609.28	46,469.97	0.05	8,860.69
2,604.000 VOESTALPINE AG EA4943406	21.50	37,647.34	55,993.05	0.06	18,345.71
2,773.000 ERSTE GROUP BANK AG EA5289833	23.53	51,800.71	65,248.67	0.06	13,447.96

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,410.000 ANDRITZ AG EAB1WVF67	36.39	40,144.84	51,309.98	0.05	11,165.14
2,054.000 KBC GROUP NV EB4497740	57.35	109,637.05	117,792.87	0.12	8,155.82
753.000 SOLVAY SA EB4821105	80.04	49,072.72	60,266.86	0.06	11,194.14
974.000 UCB SA EB5596995	115.80	61,356.83	112,786.05	0.11	51,429.22
653.000 COLRUYT SA EB5806220	55.00	31,337.60	35,915.43	0.04	4,577.83
768.000 GROUPE BRUXELLES LAMBERT SA EB7097323	83.88	52,701.17	64,417.41	0.06	11,716.24
1,238.000 TELENET GROUP HOLDING NV EBB0LKSK8	41.15	38,926.24	50,946.44	0.05	12,020.20
2,342.000 AGEAS SA/NV EBB86S2N3	35.42	79,256.71	82,963.36	0.08	3,706.65
1,622.000 UMICORE SA EBBF44467	47.07	35,842.13	76,349.51	0.08	40,507.38
6,180.000 ANHEUSER-BUSCH INBEV SA/NV EBBYYHL24	49.27	297,402.92	304,469.90	0.30	7,066.98

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,476.000 ADIDAS AG ED4031974	262.37	88,150.45	387,254.93	0.38	299,104.48
2,874.000 FRESENIUS SE & CO KGAA ED4352099	49.55	80,610.17	142,416.41	0.14	61,806.24
1,307.000 UNITED INTERNET AG ED4354137	42.35	20,278.07	55,356.66	0.05	35,078.59
522.000 HANNOVER RUECK SE ED4511801	172.29	37,410.72	89,936.01	0.09	52,525.29
1,949.000 GEA GROUP AG ED4557101	31.62	38,268.91	61,620.89	0.06	23,351.98
1,092.000 CONTINENTAL AG ED4598584	97.89	86,931.46	106,899.98	0.11	19,968.52
5,965.000 DEUTSCHE POST AG ED4617855	36.56	137,466.67	218,071.65	0.22	80,604.98
1,200.000 MERCK KGAA ED4741846	116.02	79,217.07	139,225.67	0.14	60,008.60
4,824.000 RWE AG ED4768963	34.94	92,645.26	168,556.33	0.17	75,911.07
8,121.000 SAP SE ED4846280	139.63	545,975.95	1,133,935.29	1.13	587,959.34

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,141.000 E.ON SE ED4942907	11.25	101,283.67	136,566.19	0.14	35,282.52
646.000 HENKEL AG & CO KGAA ED5002461	83.28	30,417.97	53,799.90	0.05	23,381.93
682.000 PUMA SE ED5064727	77.30	36,400.40	52,715.31	0.05	16,314.91
6,856.000 BAYER AG ED5069213	73.89	469,264.67	506,603.82	0.50	37,339.15
4,432.000 BASF SE ED5086571	56.02	228,515.11	248,292.70	0.25	19,777.59
926.000 BEIERSDORF AG ED5107401	113.55	75,337.25	105,147.73	0.10	29,810.48
579.000 HOCHTIEF AG ED5108664	88.67	42,963.79	51,341.49	0.05	8,377.70
1,051.000 HEIDELBERGCEMENT AG ED5120677	53.39	50,589.74	56,117.67	0.06	5,527.93
2,255.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	85.70	140,751.27	193,245.26	0.19	52,493.99
3,266.000 ALLIANZ SE ED5231482	204.14	451,301.16	666,733.47	0.66	215,432.31

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Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,345.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	259.90	232,061.63	349,561.34	0.35	117,499.71
460.000 VOLKSWAGEN AG ED5497109	160.95	56,612.24	74,035.80	0.07	17,423.56
4,191.000 DAIMLER AG ED5529026	40.60	122,864.35	170,138.92	0.17	47,274.57
6,299.000 SIEMENS AG ED5727976	117.66	609,641.18	741,147.86	0.74	131,506.68
13,606.000 DEUTSCHE BANK AG ED5750358	9.51	90,510.11	129,343.28	0.13	38,833.17
3,642.000 BAYERISCHE MOTOREN WERKE AG ED5756025	63.82	189,155.04	232,422.91	0.23	43,267.87
26,108.000 DEUTSCHE TELEKOM AG ED5842353	16.79	388,513.05	438,235.23	0.44	49,722.18
9,557.000 INFINEON TECHNOLOGIES AG ED5889503	23.45	97,495.00	224,071.10	0.22	126,576.10
461.000 CARL ZEISS MEDITEC AG ED5922965	97.49	39,074.56	44,942.62	0.04	5,868.06
1,439.000 DEUTSCHE BOERSE AG ED7021964	180.88	156,415.66	260,291.08	0.26	103,875.42

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
780.000 WIRECARD AG ED7508929	6.44	87,213.99	5,019.81	0.00	-82,194.18
894.000 LANXESS AG EDB05M8B0	52.74	41,428.66	47,152.35	0.05	5,723.69
2,898.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	44.87	70,521.67	130,032.80	0.13	59,511.13
710.000 SYMRISE AG EDB1JB4K1	116.25	47,610.78	82,534.68	0.08	34,923.90
1,352.000 BRENNTAG AG EDB4YVF55	52.53	46,833.11	71,020.19	0.07	24,187.08
2,411.000 EVONIK INDUSTRIES AG EDB5ZQ9D2	25.39	49,652.57	61,225.95	0.06	11,573.38
20,236.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	2.95	51,372.44	59,706.62	0.06	8,334.18
13,044.000 COMMERZBANK AG EDB90LKT5	4.46	46,029.71	58,118.01	0.06	12,088.30
899.000 KION GROUP AG EDBB22L93	61.55	38,503.48	55,332.21	0.05	16,828.73
3,666.000 VONOVIA SE EDBBJPFY6	61.30	148,860.20	224,731.40	0.22	75,871.20

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
517.000 KNORR-BREMSE AG EDBD2P9X9	101.34	45,202.56	52,393.72	0.05	7,191.16
1,173.000 SIEMENS HEALTHINEERS AG EDBD594Y5	47.90	46,704.53	56,189.45	0.06	9,484.92
4,421.000 METRO AG EDBD6QT86	9.45	37,438.28	41,789.20	0.04	4,350.92
11,899.000 AROUNDTOWN SA EDBF0CK46	5.73	64,317.12	68,131.51	0.07	3,814.39
1,041.000 TEAMVIEWER AG EDBJ7WGS9	54.59	53,101.44	56,823.08	0.06	3,721.64
1,132.000 ZALANDO SE EDBQV0SV6	70.51	48,293.28	79,818.86	0.08	31,525.58
1,719.000 QIAGEN NV EDBYXS699	43.06	51,433.47	74,022.84	0.07	22,589.37
2,098.000 UNIPER SE EDBZ6CZ40	32.23	57,222.84	67,627.78	0.07	10,404.94
1,233.000 DELIVERY HERO SE EDBZCNB45	102.16	40,736.89	125,965.41	0.13	85,228.52
2,185.000 ENDESA SA EE5271783	24.63	41,212.07	53,818.03	0.05	12,605.96

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PARAMETRIC EAFE MON - [redacted]

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33,181.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	3.44	98,484.29	114,186.82	0.11	15,702.53
3,731.000 NATURGY ENERGY GROUP SA EE5650424	18.60	67,784.67	69,415.19	0.07	1,630.52
12,925.000 REPSOL SA EE5669358	8.74	104,489.93	113,027.13	0.11	8,537.20
67,165.000 BANCO SANTANDER SA EE5705947	2.44	173,708.17	164,036.38	0.16	-9,671.79
32,520.000 TELEFONICA SA EE5732529	4.77	152,317.42	155,120.99	0.15	2,803.57
1,495.000 ENAGAS SA EE7383073	24.43	32,699.24	36,520.63	0.04	3,821.39
2,782.000 SIEMENS GAMESA RENEWABLE ENERG EEB01CP25	17.72	41,444.20	49,306.24	0.05	7,862.04
1,852.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	25.20	42,686.61	46,676.86	0.05	3,990.25
5,722.000 FERROVIAL SA EEB038516	26.62	88,601.07	152,311.94	0.15	63,710.87
23,524.000 MAPFRE SA EEB1G40S5	1.78	38,065.45	41,850.84	0.04	3,785.39

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91,138.000 BANCO DE SABADELL SA EEB1X8QN0	0.35	45,983.79	31,639.99	0.03	-14,343.80
23,832.000 CAIXABANK SA EEB283W91	2.13	52,303.06	50,870.52	0.05	-1,432.54
53,713.000 IBERDROLA SA EEB288C92	11.59	370,627.81	622,582.44	0.62	251,954.63
3,878.000 AMADEUS IT GROUP SA EEB3MSM24	52.09	136,775.09	202,011.60	0.20	65,236.51
10,470.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	2.75	58,061.17	28,763.44	0.03	-29,297.73
2,659.000 RED ELECTRICA CORP SA EEBD6FXN0	18.65	38,336.60	49,590.11	0.05	11,253.51
1,852.000 ACS ACTIVIDADES DE CONSTRUCCIO EEBLB2XX3 RTS	1.56	2,923.86	2,888.18	0.00	-35.68
12,925.000 REPSOL SA EEBMVLS21 RTS	0.49	6,827.95	6,290.09	0.01	-537.86
32,520.000 TELEFONICA SA EEBMX0BW7 RTS	0.20	6,934.16	6,395.50	0.01	-538.66
6,777.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	26.47	107,105.09	179,405.12	0.18	72,300.03

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
428.000 AENA SME SA EEBVRZ8L5	133.32	36,615.36	57,060.06	0.06	20,444.70
1,093.000 CELLNEX TELECOM SA EEBX90C09	60.92	57,110.89	66,585.18	0.07	9,474.29
3,878.000 GRIFOLS SA EEBYY3DX0	30.36	40,158.90	117,731.21	0.12	77,572.31
2,158.000 BOUYGUES SA EF4002129	34.15	63,997.58	73,706.47	0.07	9,708.89
4,276.000 AIRBUS SE EF4012250	71.34	178,164.03	305,060.48	0.30	126,896.45
7,285.000 VEOLIA ENVIRONNEMENT SA EF4031870	22.49	136,995.22	163,806.60	0.16	26,811.38
2,094.000 L'OREAL SA EF4057800	320.88	345,218.41	671,931.00	0.67	326,712.59
2,173.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	438.59	355,119.30	953,056.23	0.95	597,936.93
791.000 THALES SA EF4162790	80.73	40,323.43	63,859.03	0.06	23,535.60
1,534.000 CAPGEMINI SE EF4163434	114.51	99,143.08	175,650.89	0.17	76,507.81

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
759.000 INGENICO GROUP SA EF4196897	159.49	45,395.26	121,050.86	0.12	75,655.60
1,487.000 PUBLICIS GROUPE SA EF4380426	32.36	41,554.61	48,116.27	0.05	6,561.66
17,589.000 BOLLORE SA EF4572709	3.14	48,552.15	55,235.21	0.05	6,683.06
1,296.000 CIE GENERALE DES ETABLISSEMENT EF4588366	103.71	107,511.74	134,410.33	0.13	26,898.59
1,547.000 PERNOD RICARD SA EF4682326	157.30	158,269.49	243,338.70	0.24	85,069.21
4,252.000 RENAULT SA EF4712792	25.36	79,131.81	107,833.81	0.11	28,702.00
209.000 REMY COINTREAU SA EF4741718	136.13	20,128.29	28,450.29	0.03	8,322.00
361.000 SEB SA EF4792133	165.22	40,144.23	59,642.75	0.06	19,498.52
4,603.000 SCHNEIDER ELECTRIC SE EF4834109	111.06	293,557.53	511,195.70	0.51	217,638.17
2,671.000 VIVENDI SA EF4834778	25.65	64,586.88	68,518.48	0.07	3,931.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16,742.000 ORANGE SA EF5176179	11.96	191,193.19	200,166.21	0.20	8,973.02
271.000 HERMES INTERNATIONAL EF5253978	835.40	94,492.49	226,393.12	0.22	131,900.63
1,153.000 DASSAULT SYSTEMES SE EF5330040	172.52	89,013.94	198,910.76	0.20	109,896.82
543.000 KERING SA EF5505070	543.89	88,402.17	295,329.77	0.29	206,927.60
4,700.000 CNP ASSURANCES EF5543980	11.51	47,228.51	54,107.75	0.05	6,879.24
851.000 ATOS SE EF5654787	85.25	47,815.27	72,545.27	0.07	24,730.00
8,804.000 SANOFI EF5671732	101.81	698,237.72	896,366.47	0.89	198,128.75
1,894.000 ACCOR SA EF5852845	27.19	47,999.87	51,500.63	0.05	3,500.76
10,953.000 NOKIA OYJ EF5946456	4.35	79,218.78	47,626.66	0.05	-31,592.12
6,891.000 STMICROELECTRONICS NV EF5962339	27.18	54,202.77	187,298.96	0.19	133,096.19

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,397.000 SOCIETE GENERALE SA EF5966512	16.62	107,992.15	122,957.52	0.12	14,965.37
116.000 EUROFINS SCIENTIFIC SE EF5972643	627.39	42,413.41	72,777.42	0.07	30,364.01
436.000 TELEPERFORMANCE EF5999331	253.72	70,559.78	110,621.74	0.11	40,061.96
1,016.000 EURAZEO SE EF7042395	51.24	49,964.73	52,057.91	0.05	2,093.18
645.000 SODEXO SA EF7062716	67.61	40,853.45	43,610.79	0.04	2,757.34
9,538.000 AXA SA EF7088422	20.90	165,759.87	199,383.00	0.20	33,623.13
2,028.000 JCDECAUX SA EF7136668	18.59	39,262.92	37,696.73	0.04	-1,566.19
2,245.000 ESSILORLUXOTTICA SA EF7212477	128.32	213,069.57	288,078.15	0.29	75,008.58
18,528.000 CREDIT AGRICOLE SA EF7262613	9.47	139,451.38	175,384.34	0.17	35,932.96
5,262.000 BNP PARIBAS SA EF7309687	39.73	159,878.73	209,037.24	0.21	49,158.51

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,884.000 CIE DE SAINT-GOBAIN EF7380480	36.00	62,631.50	67,818.27	0.07	5,186.77
2,137.000 KLEPIERRE SA EF7582556	19.92	38,644.63	42,567.05	0.04	3,922.42
346.000 GECINA SA EF7742465	123.55	41,952.93	42,747.09	0.04	794.16
1,960.000 SAFRAN SA EFB058TZ0	100.21	101,919.36	196,406.59	0.19	94,487.23
12,633.000 ENGIE SA EFB0C2CQ3	12.35	155,486.61	156,076.29	0.15	589.68
1,104.000 ALSTOM SA EFB0DJ8Q0	46.51	44,321.82	51,346.64	0.05	7,024.82
4,159.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	9.22	40,542.10	38,350.39	0.04	-2,191.71
5,425.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	9.22	50,446.40	50,024.26	0.05	-422.14
845.000 IPSEN SA EFB0R7JF3	84.97	44,162.72	71,796.52	0.07	27,633.80
570.000 ARKEMA SA EFB0Z5YZ7	95.62	39,021.79	54,506.24	0.05	15,484.45

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,180.000 LEGRAND SA EFB11ZRK7	75.95	99,822.06	165,565.34	0.16	65,743.28
688.000 EIFFAGE SA EFB13X011	91.42	49,963.76	62,899.99	0.06	12,936.23
15,136.000 TOTAL SE EFB15C551	38.16	646,652.25	577,574.95	0.57	-69,077.30
20,240.000 NATIXIS SA EFB1HDJL6	2.61	48,008.36	52,853.19	0.05	4,844.83
599.000 UBISOFT ENTERTAINMENT SA EFB1L3CS5	82.44	44,744.14	49,381.09	0.05	4,636.95
2,323.000 SCOR SE EFB1LB9P7	27.40	55,743.43	63,661.49	0.06	7,918.06
4,244.000 VINCI SA EFB1XH021	92.10	262,963.52	390,865.19	0.39	127,901.67
4,055.000 DANONE SA EFB1Y9TB7	69.14	254,671.13	280,367.22	0.28	25,696.09
3,502.000 AIR LIQUIDE SA EFB1YXBJ6	144.21	312,221.17	505,032.03	0.50	192,810.86
2,450.000 BUREAU VERITAS SA EFB28DTJ8	21.09	38,834.55	51,677.25	0.05	12,842.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,881.000 GETLINK SE EFB292JQ6	14.42	42,502.50	55,968.86	0.06	13,466.36
1,163.000 EDENRED EFB62G1B5	43.72	29,904.46	50,851.28	0.05	20,946.82
3,623.000 VALEO SA EFBDC5ST5	26.24	53,587.77	95,055.87	0.09	41,468.10
403.000 BIOMERIEUX EFBF0LBX7	137.36	44,693.66	55,356.58	0.05	10,662.92
1,125.000 UNIBAIL-RODAMCO-WESTFIELD EFBF2PQ02	56.34	74,582.35	63,379.35	0.06	-11,203.00
1,053.000 WORLDLINE SA/FRANCE EFBNFWR47	86.57	68,254.58	91,160.74	0.09	22,906.16
243.000 SARTORIUS STEDIM BIOTECH EFBYZ2QP1	252.71	40,182.14	61,408.23	0.06	21,226.09
795.000 AMUNDI SA EFBYZR017	78.28	41,756.16	62,235.43	0.06	20,479.27
93,333.000 INTESA SANPAOLO SPA EI4076838	1.91	142,560.53	178,583.21	0.18	36,022.68
9,348.000 MEDIOBANCA BANCA DI CREDITO FI EI4574816	7.18	52,889.36	67,089.93	0.07	14,200.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
64,269.000 ENEL SPA EI7144567	8.62	350,831.24	554,226.66	0.55	203,395.42
26,815.000 ENI SPA EI7145051	9.54	230,676.01	255,695.60	0.25	25,019.59
21,839.000 SNAM SPA EI7251479	4.87	94,638.83	106,306.41	0.11	11,667.58
111,157.000 TELECOM ITALIA SPA/MILANO EI7634393	0.39	42,902.23	43,658.64	0.04	756.41
4,519.000 ATLANTIA SPA EI7667161	16.06	62,599.89	72,579.86	0.07	9,979.97
24,089.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	6.87	118,414.90	165,525.92	0.16	47,111.02
2,498.000 RECORDATI SPA EIB07DRZ3	49.92	84,137.64	124,710.20	0.12	40,572.56
5,283.000 LEONARDO SPA EIB0DJNG9	6.63	33,713.05	35,008.25	0.03	1,295.20
2,469.000 PRYSMIAN SPA EIB1W4V62	23.16	38,238.47	57,180.44	0.06	18,941.97
983.000 FERRARI NV EIBD6G500	170.55	81,942.24	167,650.97	0.17	85,708.73

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,068.000 CNH INDUSTRIAL NV EIBDSV2V8	6.99	48,989.26	56,435.48	0.06	7,446.22
1,254.000 MONCLER SPA EIBGLP233	38.23	45,482.38	47,942.96	0.05	2,460.58
8,757.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	10.05	75,514.03	87,968.04	0.09	12,454.01
20,677.000 UNICREDIT SPA EIBYMXPS6	9.20	185,532.33	190,152.98	0.19	4,620.65
898.000 EXOR NV EIBYSLCX9	57.10	39,394.04	51,276.65	0.05	11,882.61
7,649.000 POSTE ITALIANE SPA EIBYYN706	8.69	55,459.62	66,494.14	0.07	11,034.52
7,139.000 DAVIDE CAMPARI-MILANO SPA EIBZ4CMZ6	8.42	45,612.56	60,136.26	0.06	14,523.70
2,521.000 WOLTERS KLUWER NV EN5671511	78.08	68,913.72	196,843.18	0.20	127,929.46
1,022.000 KONINKLIJKE VOPAK NV EN5809426	52.88	47,569.43	54,041.22	0.05	6,471.79
48,676.000 AEGON NV EN5927376	2.98	96,790.32	145,040.70	0.14	48,250.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
30,200.000 KONINKLIJKE KPN NV EN5956078	2.65	71,654.81	80,049.15	0.08	8,394.34
5,762.000 KONINKLIJKE PHILIPS NV EN5986620	46.63	200,506.83	268,700.43	0.27	68,193.60
2,165.000 HEINEKEN NV EN7792554	92.17	139,355.28	199,538.72	0.20	60,183.44
673.000 HEINEKEN HOLDING NV ENB0CCH48	81.82	37,409.14	55,065.85	0.05	17,656.71
1,510.000 KONINKLIJKE DSM NV ENB0HZL96	138.37	84,584.43	208,941.84	0.21	124,357.41
10,329.000 UNILEVER NV ENB1527V7	53.07	344,588.49	548,148.02	0.54	203,559.53
3,158.000 ASML HOLDING NV ENB929F49	367.16	297,039.84	1,159,484.13	1.15	862,444.29
9,434.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	27.25	162,312.00	257,054.04	0.26	94,742.04
1,612.000 AKZO NOBEL NV ENBJ2KSG1	89.56	107,894.37	144,370.69	0.14	36,476.32
4,955.000 PROSUS NV ENBJDS7L4	92.93	352,884.10	460,465.33	0.46	107,581.23

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,538.000 NN GROUP NV ENBNG8PQ5	33.58	44,788.48	51,649.40	0.05	6,860.92
5,910.000 ARCELORMITTAL SA ENBYPBS65	10.52	49,981.90	62,196.34	0.06	12,214.44
5,794.000 ABN AMRO BANK NV ENBYQP139	8.61	53,273.64	49,886.73	0.05	-3,386.91
5,536.000 RELX PLC ENBYWLC62	23.14	44,121.76	128,085.82	0.13	83,964.06
125.000 ADYEN NV ENBZ1HM46	1,455.04	121,142.74	181,880.10	0.18	60,737.36
23,808.000 ING GROEP NV ENBZ57394	6.96	126,209.46	165,734.24	0.16	39,524.78
5,152.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	13,545.89	0.00	0.00	-13,545.89
23,100.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	4.77	75,006.36	110,265.25	0.11	35,258.89
5,380.000 GALP ENERGIA SGPS SA EPB1FW752	11.56	61,480.30	62,208.02	0.06	727.72
6,118.000 CRH PLC EZ4182240	34.26	153,050.40	209,578.67	0.21	56,528.27

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
954.000 DCC ORD EURO0.25 EZ4189476	83.16	52,473.12	79,332.76	0.08	26,859.64
1,028.000 KINGSPAN GROUP PLC EZ4491237	64.41	41,080.52	66,216.21	0.07	25,135.69
1,480.000 KERRY GROUP PLC EZ4519573	123.88	82,522.67	183,347.50	0.18	100,824.83
1,553.000 SMURFIT KAPPA GROUP PLC EZB1RR824	33.42	44,269.08	51,908.94	0.05	7,639.86
23,819.000 BANK OF IRELAND GROUP PLC EZBD1RP68	2.05	35,696.41	48,822.97	0.05	13,126.56
912.000 FLUTTER ENTERTAINMENT PLC EZBWT6H87	131.41	96,108.85	119,844.60	0.12	23,735.75
2,731.000 RYANAIR HOLDINGS PLC EZBYTBXV3	11.97	15,228.34	32,682.33	0.03	17,453.99
4,457.000 UPM-KYMMENE OYJ SF5051252	28.89	68,716.82	128,751.22	0.13	60,034.40
7,104.000 STORA ENSO OYJ SF5072670	11.94	65,051.68	84,815.26	0.08	19,763.58
3,097.000 SAMPO OYJ SF5226037	34.39	89,633.88	106,508.47	0.11	16,874.59

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,165.000 FORTUM OYJ SF5579559	18.99	46,609.44	60,093.39	0.06	13,483.95
2,001.000 ELISA OYJ SF5701518	60.81	53,795.27	121,675.49	0.12	67,880.22
1,319.000 NELES OYJ SF5713422	32.76	32,659.51	43,213.45	0.04	10,553.94
32,672.000 NOKIA OYJ SF5902942	4.37	157,952.07	142,690.67	0.14	-15,261.40
3,450.000 NESTE OYJ SFB06YV43	39.10	20,342.14	134,884.14	0.13	114,542.00
2,484.000 KONE OYJ SFB09M9D1	68.76	81,361.85	170,797.96	0.17	89,436.11
1,226.000 ORION OYJ SFB17NY41	48.36	33,371.48	59,292.84	0.06	25,921.36
236.000 NORDEA BANK ABP SFBFM0SV0	6.91	1,495.38	1,629.61	0.00	134.23
TOTAL EQUITY EURO CURRENCY UNIT		**21,707,937.98**	**31,901,538.87**	**31.67**	**10,193,600.89**
PREFERRED SECURITIES					
1,176.000 FUCHS PETROLUB SE ED4354350	40.14	41,526.97	47,206.26	0.05	5,679.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
886.000 HENKEL AG & CO KGAA ED5076705	93.09	48,780.90	82,474.79	0.08	33,693.89
1,773.000 VOLKSWAGEN AG ED5497166	151.56	197,684.43	268,712.09	0.27	71,027.66
194.000 BAYERISCHE MOTOREN WERKE AG ED5756033	48.50	6,992.01	9,408.54	0.01	2,416.53
310.000 SARTORIUS AG ED5843328	328.63	51,352.69	101,876.44	0.10	50,523.75
1,078.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	57.46	48,369.05	61,942.26	0.06	13,573.21
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**394,706.05**	**571,620.38**	**0.57**	**176,914.33**
TOTAL ASSETS EURO CURRENCY UNIT		**22,159,142.54**	**32,529,442.62**	**32.29**	**10,370,300.08**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		17,472.23	17,471.61	0.02	-0.62
EQUITY					
21,000.000 HANG LUNG PROPERTIES LTD FH6030503 HK/00101	2.37	44,831.29	49,746.79	0.05	4,915.50
22,000.000 BANK OF EAST ASIA LTD/THE FH6075649 HK/00023	2.28	45,934.99	50,242.24	0.05	4,307.25

BNY MELLON

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,000.000 CLP HOLDINGS LTD FH6097015 HK/00002	9.81	106,086.65	137,282.35	0.14	31,195.70
9,300.000 HONG KONG EXCHANGES & CLEARING FH6267352 HK/00388	42.58	196,555.47	395,977.01	0.39	199,421.54
13,500.000 MTR CORP LTD FH6290057 HK/00066	5.18	55,240.98	69,934.65	0.07	14,693.67
5,600.000 HANG SENG BANK LTD FH6408378 HK/00011	16.79	82,409.65	94,002.28	0.09	11,592.63
13,061.000 HENDERSON LAND DEVELOPMENT CO FH6420530 HK/00012	3.79	47,735.53	49,544.66	0.05	1,809.13
66,402.000 HONG KONG & CHINA GAS CO LTD FH6436551 HK/00003	1.55	72,758.85	102,810.03	0.10	30,051.18
7,000.000 HYSAN DEVELOPMENT CO LTD FH6449620 HK/00014	3.21	20,761.01	22,443.86	0.02	1,682.85
18,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873 HK/00027	6.81	43,931.60	122,509.02	0.12	78,577.42
62,000.000 BOC HONG KONG HOLDINGS LTD FH6536111 HK/02388	3.18	179,191.28	197,188.55	0.20	17,997.27
36,000.000 SINO LAND CO LTD FH6810425 HK/00083	1.26	43,298.84	45,287.69	0.04	1,988.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,500.000 SUN HUNG KAI PROPERTIES LTD FH6859927 HK/00016	12.77	123,214.61	121,286.51	0.12	-1,928.10
17,000.000 WHEELOCK & CO LTD FH6981481 HK/00020	8.36	77,611.71	142,111.75	0.14	64,500.04
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9 HK/00669	9.78	31,371.90	97,800.77	0.10	66,428.87
17,000.000 LINK REIT FHB0PB4M2 HK/00823	8.17	77,473.16	138,953.22	0.14	61,480.06
101,600.000 AIA GROUP LTD FHB4TX8S5 HK/01299	9.33	493,010.07	947,774.64	0.94	454,764.57
29,000.000 HKT TRUST & HKT LTD FHB4TXDZ3 HK/06823	1.46	43,097.69	42,431.08	0.04	-666.61
18,800.000 SANDS CHINA LTD FHB5B23W5 HK/01928	3.92	39,147.67	73,740.23	0.07	34,592.56
88,500.000 WH GROUP LTD FHBLLHKZ0 HK/00288	0.86	68,486.18	75,820.11	0.08	7,333.93
14,000.000 NEW WORLD DEVELOPMENT CO LTD FHBMX0K58 HK/02909	4.75	67,017.20	66,473.56	0.07	-543.64
8,500.000 CK INFRASTRUCTURE HOLDINGS LTD FHBYVS6J9 HK/01038	5.15	43,533.33	43,758.75	0.04	225.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
21,576.000 CK ASSET HOLDINGS LTD FHBYZQ071 HK/01113	5.96	106,555.63	128,613.33	0.13	22,057.70
TOTAL EQUITY HONG KONG DOLLAR		**2,109,255.29**	**3,215,733.08**	**3.19**	**1,106,477.79**
TOTAL ASSETS HONG KONG DOLLAR		**2,126,727.52**	**3,233,204.69**	**3.21**	**1,106,477.17**
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		350.89	349.72	0.00	-1.17
EQUITY					
14,188.000 BANK HAPOALIM BM FZ6075805	5.95	65,538.18	84,366.73	0.08	18,828.55
12,591.000 BANK LEUMI LE-ISRAEL BM FZ6076423	5.00	63,808.58	62,974.10	0.06	-834.48
18,672.000 ISRAEL DISCOUNT BANK LTD FZ6451279	3.03	56,454.79	56,648.03	0.06	193.24
503.000 NICE LTD FZ6647132	186.34	31,072.99	93,727.07	0.09	62,654.08
2,496.000 MIZRAHI TEFAHOT BANK LTD FZ6916701	18.67	45,083.80	46,603.25	0.05	1,519.45
647.000 ISRACARD LTD FZBJ0CJC2	2.27	2,113.45	1,469.74	0.00	-643.71
TOTAL EQUITY ISRAELI SHEKEL		**264,071.79**	**345,788.92**	**0.34**	**81,717.13**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL ASSETS ISRAELI SHEKEL		**264,422.68**	**346,138.64**	**0.34**	**81,715.96**
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		157,710.84	156,778.91	0.16	-931.93
EQUITY					
4,000.000 AJINOMOTO CO INC FJ6010907	16.61	39,692.08	66,441.12	0.07	26,749.04
4,600.000 ALPS ALPINE CO LTD FJ6021508	12.79	48,518.09	58,840.43	0.06	10,322.34
3,000.000 AMADA CO LTD FJ6022100	8.17	25,712.53	24,498.31	0.02	-1,214.22
2,500.000 ASAHI GROUP HOLDINGS LTD FJ6054400	35.00	54,152.77	87,500.58	0.09	33,347.81
10,000.000 ASAHI KASEI CORP FJ6054608	8.12	59,359.69	81,160.49	0.08	21,800.80
1,700.000 BANK OF KYOTO LTD/THE FJ6075751	35.41	49,168.20	60,193.72	0.06	11,025.52
19,100.000 Z HOLDINGS CORP FJ6084845	4.88	47,850.23	93,123.23	0.09	45,273.00

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 TREND MICRO INC/JAPAN FJ6125283	55.80	27,476.99	39,060.11	0.04	11,583.12
5,500.000 NTT DATA CORP FJ6125630	11.11	43,186.71	61,125.27	0.06	17,938.56
12,000.000 NTT DOCOMO INC FJ6129277	26.71	208,200.62	320,563.56	0.32	112,362.94
4,700.000 BRIDGESTONE CORP FJ6132107	32.15	101,168.49	151,126.66	0.15	49,958.17
500.000 OBIC CO LTD FJ6136744	174.91	46,581.52	87,454.23	0.09	40,872.71
1,700.000 BROTHER INDUSTRIES LTD FJ6146503	18.00	20,615.81	30,601.10	0.03	9,985.29
2,100.000 USS CO LTD FJ6171493	15.97	31,071.72	33,538.49	0.03	2,466.77
2,400.000 CANON INC FJ6172327	19.78	59,324.43	47,483.89	0.05	-11,840.54
2,600.000 CASIO COMPUTER CO LTD FJ6178969	17.33	19,654.39	45,066.51	0.04	25,412.12
1,200.000 CENTRAL JAPAN RAILWAY CO FJ6183555	154.70	127,309.64	185,642.12	0.18	58,332.48

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 KOSE CORP FJ6194461	120.13	51,057.84	48,051.16	0.05	-3,006.68
3,800.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.36	46,028.95	50,755.90	0.05	4,726.95
5,400.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	53.44	41,239.93	288,557.25	0.29	247,317.32
1,200.000 CYBERAGENT INC FJ6220506	49.03	43,170.70	58,840.43	0.06	15,669.73
8,400.000 RAKUTEN INC FJ6229598	8.79	59,003.33	73,811.93	0.07	14,808.60
14,300.000 KDDI CORP FJ6248994	29.98	205,961.83	428,661.99	0.43	222,700.16
1,100.000 DAIFUKU CO LTD FJ6250024	87.32	54,023.22	96,046.71	0.10	42,023.49
700.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	91.85	43,249.35	64,293.46	0.06	21,044.11
1,800.000 DAIKIN INDUSTRIES LTD FJ6250727	160.68	97,688.31	289,224.63	0.29	191,536.32
3,200.000 SUMITOMO DAINIPPON PHARMA CO L FJ6250867	13.81	41,140.91	44,195.21	0.04	3,054.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,200.000 DAI NIPPON PRINTING CO LTD FJ6250909	22.89	46,066.20	50,348.05	0.05	4,281.85
4,700.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	23.56	74,406.18	110,741.99	0.11	36,335.81
15,700.000 DAIWA SECURITIES GROUP INC FJ6251444	4.17	66,061.81	65,442.74	0.06	-619.07
5,600.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	4.73	20,212.29	26,472.63	0.03	6,260.34
4,000.000 PAN PACIFIC INTERNATIONAL HOLD FJ6269867	21.96	33,841.50	87,834.27	0.09	53,992.77
400.000 DISCO CORP FJ6270949	241.83	53,557.15	96,732.63	0.10	43,175.48
2,100.000 EAST JAPAN RAILWAY CO FJ6298544	69.28	147,746.28	145,482.69	0.14	-2,263.59
1,800.000 EISAI CO LTD FJ6307204	79.21	81,790.87	142,585.16	0.14	60,794.29
900.000 SQUARE ENIX HOLDINGS CO LTD FJ6309267	50.42	39,056.83	45,381.66	0.05	6,324.83
2,800.000 SBI HOLDINGS INC/JAPAN FJ6309465	21.58	45,014.35	60,419.89	0.06	15,405.54

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 FAST RETAILING CO LTD FJ6332434	571.91	141,532.31	285,952.63	0.28	144,420.32
57,100.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	3.91	241,615.49	223,139.08	0.22	-18,476.41
4,000.000 SUBARU CORP FJ6356409	20.78	20,527.45	83,107.01	0.08	62,579.56
3,300.000 FUJIFILM HOLDINGS CORP FJ6356524	42.73	113,599.80	141,011.26	0.14	27,411.46
1,300.000 FANUC CORP FJ6356938	178.52	164,967.56	232,080.45	0.23	67,112.89
1,700.000 FUJITSU LTD FJ6356946	116.98	120,394.39	198,859.89	0.20	78,465.50
800.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	53.95	19,916.46	43,157.06	0.04	23,240.60
3,267.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	27.13	20,506.15	88,636.13	0.09	68,129.98
8.000 NIPPON BUILDING FUND INC FJ6396801	5,691.25	39,215.59	45,529.96	0.05	6,314.37
11.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	5,125.83	48,152.48	56,384.11	0.06	8,231.63

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 HAMAMATSU PHOTONICS KK FJ6405875	43.29	22,620.21	51,944.20	0.05	29,323.99
1,900.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	33.79	53,637.85	64,193.35	0.06	10,555.50
2,600.000 DENTSU GROUP INC FJ6416286	23.68	48,071.32	61,574.82	0.06	13,503.50
300.000 HIKARI TSUSHIN INC FJ6416328	227.56	47,173.28	68,267.14	0.07	21,093.86
32,500.000 RESONA HOLDINGS INC FJ6421559	3.41	109,894.65	110,798.53	0.11	903.88
600.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	53.85	22,518.43	32,312.18	0.03	9,793.75
7,500.000 HITACHI LTD FJ6429107	31.54	171,940.47	236,571.34	0.23	64,630.87
6,100.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	28.04	172,888.87	171,038.60	0.17	-1,850.27
6,800.000 HONDA MOTOR CO LTD FJ6435146	25.54	169,904.60	173,679.38	0.17	3,774.78
3,100.000 HOYA CORP FJ6441508	95.10	101,000.41	294,813.92	0.29	193,813.51

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,700.000 IHI CORP FJ6466984	14.44	45,286.18	53,432.82	0.05	8,146.64
6,600.000 ISUZU MOTORS LTD FJ6467107	9.02	41,798.39	59,542.85	0.06	17,744.46
11,000.000 ITOCHU CORP FJ6467800	21.52	101,586.04	236,701.11	0.23	135,115.07
2,900.000 JSR CORP FJ6470986	19.28	46,240.04	55,911.39	0.06	9,671.35
11,400.000 JAPAN TOBACCO INC FJ6474533	18.55	219,436.23	211,494.64	0.21	-7,941.59
8,600.000 AEON CO LTD FJ6480043	23.22	127,082.67	199,684.85	0.20	72,602.18
5,500.000 KAJIMA CORP FJ6481322	11.90	32,922.34	65,458.59	0.06	32,536.25
5,100.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	9.69	51,597.94	49,399.82	0.05	-2,198.12
3,400.000 KAO CORP FJ6483807	79.16	101,833.71	269,138.43	0.27	167,304.72
1,000.000 KEIHAN HOLDINGS CO LTD FJ6487238	44.54	46,005.32	44,538.16	0.04	-1,467.16

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 KEIO CORP FJ6487360	57.10	30,938.55	45,678.27	0.05	14,739.72
1,400.000 KEISEI ELECTRIC RAILWAY CO LTD FJ6487428	31.28	39,762.49	43,796.63	0.04	4,034.14
2,000.000 KIKKOMAN CORP FJ6490802	48.11	23,529.90	96,213.56	0.10	72,683.66
1,480.000 KEYENCE CORP FJ6490992	417.39	157,694.94	617,735.54	0.61	460,040.60
1,400.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	44.91	45,803.55	62,872.50	0.06	17,068.95
6,500.000 KIRIN HOLDINGS CO LTD FJ6493749	21.08	93,773.40	137,037.12	0.14	43,263.72
1,000.000 KOITO MANUFACTURING CO LTD FJ6496320	40.23	31,821.93	40,228.02	0.04	8,406.09
5,200.000 KOMATSU LTD FJ6496585	20.42	94,689.54	106,207.53	0.11	11,517.99
1,300.000 KONAMI HOLDINGS CORP FJ6496684	33.28	29,410.86	43,259.03	0.04	13,848.17
7,100.000 KUBOTA CORP FJ6497500	14.90	69,073.05	105,823.79	0.11	36,750.74

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,600.000 KYOCERA CORP FJ6499266	54.36	128,651.46	141,344.95	0.14	12,693.49
2,000.000 KYOWA KIRIN CO LTD FJ6499555	26.22	21,017.20	52,444.73	0.05	31,427.53
6,700.000 KYUSHU ELECTRIC POWER CO INC FJ6499803	8.39	47,953.56	56,203.36	0.06	8,249.80
5,300.000 TOKIO MARINE HOLDINGS INC FJ6513124	43.55	157,230.73	230,795.75	0.23	73,565.02
2,000.000 LION CORP FJ6518800	23.98	40,593.23	47,958.47	0.05	7,365.24
32.000 ORIX JREIT INC FJ6527777	1,310.65	40,995.64	41,940.95	0.04	945.31
15.000 JAPAN PRIME REALTY INVESTMENT FJ6528171	2,929.04	44,638.98	43,935.67	0.04	-703.31
6,900.000 JFE HOLDINGS INC FJ6543790	7.16	45,858.68	49,374.80	0.05	3,516.12
2,000.000 MAKITA CORP FJ6555802	36.29	41,530.35	72,577.28	0.07	31,046.93
6,300.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	28.10	163,156.17	177,055.19	0.18	13,899.02

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,200.000 MARUI GROUP CO LTD FJ6569522	18.04	31,250.19	39,683.00	0.04	8,432.81
16,500.000 PANASONIC CORP FJ6572708	8.71	127,227.55	143,703.01	0.14	16,475.46
302,780.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.23	372,736.33	371,020.21	0.37	-1,716.12
2,000.000 MISUMI GROUP INC FJ6595170	24.97	42,660.29	49,942.07	0.05	7,281.78
3,100.000 MITSUBISHI ESTATE CO LTD FJ6596723	14.85	49,246.85	46,046.72	0.05	-3,200.13
9,600.000 MITSUBISHI CORP FJ6596780	21.04	196,802.89	201,992.86	0.20	5,189.97
3,400.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	15.11	40,546.54	51,369.51	0.05	10,822.97
15,900.000 MITSUBISHI ELECTRIC CORP FJ6597044	12.97	160,273.01	206,257.12	0.20	45,984.11
3,400.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	23.57	85,004.56	80,142.74	0.08	-4,861.82
11,500.000 MITSUI & CO LTD FJ6597309	14.78	158,070.39	169,965.70	0.17	11,895.31

BNY MELLON

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,100.000 MITSUI CHEMICALS INC FJ6597366	20.83	38,272.08	43,738.24	0.04	5,466.16
2,500.000 MITSUI OSK LINES LTD FJ6597580	17.69	41,277.25	44,213.75	0.04	2,936.50
9,600.000 MITSUI FUDOSAN CO LTD FJ6597606	17.70	171,645.98	169,914.26	0.17	-1,731.72
4,400.000 MURATA MANUFACTURING CO LTD FJ6610409	58.54	111,019.20	257,592.80	0.26	146,573.60
2,600.000 SEIKO EPSON CORP FJ6616505	11.43	20,581.74	29,714.97	0.03	9,133.23
1,700.000 NGK SPARK PLUG CO LTD FJ6619608	14.31	23,317.61	24,329.61	0.02	1,012.00
1,600.000 NAGOYA RAILROAD CO LTD FJ6619863	28.22	31,311.00	45,159.20	0.04	13,848.20
9,400.000 RENESAS ELECTRONICS CORP FJ6635679	5.11	41,754.13	48,008.53	0.05	6,254.40
1,000.000 NINTENDO CO LTD FJ6639556	445.01	188,990.24	445,010.88	0.44	256,020.64
3,700.000 DENSO CORP FJ6640380	38.98	115,034.17	144,213.74	0.14	29,179.57

BNY MELLON

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,700.000 NEC CORP FJ6640406	47.92	56,530.35	81,466.37	0.08	24,936.02
1,100.000 NIPPON PAINT HOLDINGS CO LTD FJ6640505	72.67	52,548.92	79,936.97	0.08	27,388.05
3,700.000 NIDEC CORP FJ6640687	66.70	132,803.99	246,792.41	0.24	113,988.42
1,400.000 NH FOODS LTD FJ6640760	40.09	45,419.11	56,124.58	0.06	10,705.47
1,815.000 NISSHIN SEIFUN GROUP INC FJ6640968	14.91	19,611.80	27,068.96	0.03	7,457.16
14,800.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	23.32	210,736.08	345,084.11	0.34	134,348.03
6,700.000 NSK LTD FJ6641545	7.41	42,561.95	49,620.43	0.05	7,058.48
1,000.000 NISSAN CHEMICAL CORP FJ6641586	51.17	14,192.47	51,165.59	0.05	36,973.12
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	88.52	16,662.57	44,260.09	0.04	27,597.52
1,500.000 NITTO DENKO CORP FJ6641800	56.54	62,658.07	84,812.53	0.08	22,154.46

BNY MELLON

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
600.000 NIPPON EXPRESS CO LTD FJ6642121	51.72	27,687.71	31,033.04	0.03	3,345.33
1,500.000 YAMAHA CORP FJ6642386	46.99	19,691.64	70,491.73	0.07	50,800.09
3,000.000 MINEBEA MITSUMI INC FJ6642402	18.10	18,493.86	54,307.83	0.05	35,813.97
30,200.000 NISSAN MOTOR CO LTD FJ6642865	3.70	102,038.42	111,747.14	0.11	9,708.72
28,400.000 NOMURA HOLDINGS INC FJ6643103	4.47	111,639.19	126,988.55	0.13	15,349.36
600.000 NITORI HOLDINGS CO LTD FJ6644804	195.81	31,302.37	117,486.21	0.12	86,183.84
1,500.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	131.99	92,280.03	197,988.60	0.20	105,708.57
3,500.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	24.57	58,892.57	86,003.61	0.09	27,111.04
5,100.000 OBAYASHI CORP FJ6656402	9.34	27,081.20	47,650.74	0.05	20,569.54
8,000.000 OLYMPUS CORP FJ6658804	19.24	82,907.84	153,904.62	0.15	70,996.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,100.000 OMRON CORP FJ6659422	66.92	60,109.79	140,538.53	0.14	80,428.74
2,600.000 ONO PHARMACEUTICAL CO LTD FJ6660107	29.08	28,035.80	75,600.87	0.08	47,565.07
11,700.000 ORIX CORP FJ6661147	12.31	131,606.74	144,074.24	0.14	12,467.50
3,700.000 OSAKA GAS CO LTD FJ6661766	19.72	60,214.94	72,981.41	0.07	12,766.47
2,500.000 ALFRESA HOLDINGS CORP FJ6687217	20.86	43,738.74	52,162.02	0.05	8,423.28
1,900.000 NABTESCO CORP FJ6687571	30.77	47,254.96	58,469.67	0.06	11,214.71
1,400.000 PIGEON CORP FJ6688082	38.65	45,461.78	54,113.18	0.05	8,651.40
4,400.000 JAPAN EXCHANGE GROUP INC FJ6743887	23.10	54,988.18	101,634.15	0.10	46,645.97
5,500.000 T&D HOLDINGS INC FJ6744299	8.54	43,009.75	46,952.77	0.05	3,943.02
800.000 ROHM CO LTD FJ6747201	66.18	45,098.23	52,945.26	0.05	7,847.03

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 SMC CORP/JAPAN FJ6763968	511.47	101,537.22	255,735.27	0.25	154,198.05
12,600.000 SOFTBANK GROUP CORP FJ6770625	50.52	215,505.97	636,511.09	0.63	421,005.12
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	18.38	21,057.94	45,951.71	0.05	24,893.77
1,500.000 SECOM CO LTD FJ6791597	87.34	82,947.83	131,014.50	0.13	48,066.67
4,700.000 SEKISUI CHEMICAL CO LTD FJ6793825	14.29	44,478.87	67,177.09	0.07	22,698.22
9,100.000 SEKISUI HOUSE LTD FJ6793908	19.02	124,470.53	173,126.47	0.17	48,655.94
5,000.000 SHARP CORP/JAPAN FJ6800604	10.62	52,721.89	53,112.11	0.05	390.22
3,000.000 SHIMADZU CORP FJ6804366	26.58	42,980.61	79,751.59	0.08	36,770.98
4,000.000 SHIMIZU CORP FJ6804408	8.20	16,694.52	32,812.72	0.03	16,118.20
3,000.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	116.74	173,813.90	350,234.04	0.35	176,420.14

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,300.000 SHIONOGI & CO LTD FJ6804689	62.57	63,738.70	143,903.23	0.14	80,164.53
500.000 SHIMANO INC FJ6804820	192.33	31,981.37	96,167.21	0.10	64,185.84
3,000.000 SHISEIDO CO LTD FJ6805264	63.35	69,936.18	190,063.49	0.19	120,127.31
5,000.000 HULIC CO LTD FJ6805314	9.38	50,740.21	46,901.79	0.05	-3,838.42
9,700.000 SHIZUOKA BANK LTD/THE FJ6805322	6.42	53,813.79	62,308.01	0.06	8,494.22
2,100.000 SHOWA DENKO KK FJ6805462	22.39	44,923.22	47,027.85	0.05	2,104.63
2,000.000 SUNDRUG CO LTD FJ6817897	33.09	53,103.76	66,181.58	0.07	13,077.82
9,500.000 SONY CORP FJ6821501	68.44	346,576.57	650,210.86	0.65	303,634.29
1,000.000 STANLEY ELECTRIC CO LTD FJ6841103	24.05	19,239.15	24,053.39	0.02	4,814.24
16,300.000 SUMITOMO CHEMICAL CO LTD FJ6858560	2.98	48,301.00	48,649.95	0.05	348.95

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,600.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	11.49	48,326.14	52,849.79	0.05	4,523.65
2,200.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	21.74	42,718.17	47,819.44	0.05	5,101.27
2,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	27.89	42,100.90	55,781.62	0.06	13,680.72
3,500.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	27.46	79,765.85	96,125.50	0.10	16,359.65
8,600.000 SUMITOMO CORP FJ6858941	11.44	95,340.33	98,407.56	0.10	3,067.23
1,700.000 SUZUKI MOTOR CORP FJ6865508	33.90	37,865.04	57,625.25	0.06	19,760.21
950.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	37.26	30,882.11	35,398.80	0.04	4,516.69
1,100.000 TDK CORP FJ6869302	98.99	73,365.86	108,893.73	0.11	35,527.87
1,800.000 TAISEI CORP FJ6870102	36.33	19,835.39	65,402.97	0.06	45,567.58
8,066.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	35.67	295,178.23	287,694.93	0.29	-7,483.30

BNY MELLON

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000 ADVANTEST CORP FJ6870490	56.73	44,623.92	62,399.78	0.06	17,775.86
1,300.000 SYSMEX CORP FJ6883808	76.28	51,419.98	99,170.41	0.10	47,750.43
5,400.000 TERUMO CORP FJ6885076	37.83	93,793.85	204,267.50	0.20	110,473.65
1,300.000 TOBU RAILWAY CO LTD FJ6895166	33.04	32,091.25	42,957.78	0.04	10,866.53
1,200.000 TOHO CO LTD/TOKYO FJ6895208	36.10	19,177.40	43,323.91	0.04	24,146.51
4,100.000 TOKYO GAS CO LTD FJ6895448	23.91	89,415.41	98,048.85	0.10	8,633.44
1,200.000 TOKYO ELECTRON LTD FJ6895679	245.08	83,334.53	294,090.92	0.29	210,756.39
4,000.000 TOKYU CORP FJ6896545	14.06	42,690.55	56,245.07	0.06	13,554.52
3,300.000 TOPPAN PRINTING CO LTD FJ6897022	16.66	50,816.19	54,966.86	0.05	4,150.67
10,300.000 TORAY INDUSTRIES INC FJ6897147	4.70	46,427.88	48,452.05	0.05	2,024.17

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,900.000 TOSHIBA CORP FJ6897212	31.84	74,042.67	92,334.43	0.09	18,291.76
1,000.000 TOTO LTD FJ6897469	38.14	28,117.62	38,142.47	0.04	10,024.85
4,700.000 LIXIL GROUP CORP FJ6900214	13.96	56,859.08	65,608.75	0.07	8,749.67
4,000.000 TOSOH CORP FJ6900289	13.63	50,863.44	54,502.48	0.05	3,639.04
8,300.000 MAZDA MOTOR CORP FJ6900305	5.99	47,854.15	49,699.22	0.05	1,845.07
1,200.000 TOYOTA INDUSTRIES CORP FJ6900545	52.93	41,638.12	63,512.07	0.06	21,873.95
2,000.000 TOYOTA TSUSHO CORP FJ6900586	25.30	40,776.20	50,590.91	0.05	9,814.71
17,620.000 TOYOTA MOTOR CORP FJ6900644	62.68	769,887.94	1,104,383.72	1.10	334,495.78
3,000.000 UNICHARM CORP FJ6911484	40.97	40,677.61	122,908.65	0.12	82,231.04
800.000 WEST JAPAN RAILWAY CO FJ6957990	56.04	27,639.65	44,832.92	0.04	17,193.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,400.000 YAMADA DENKI CO LTD FJ6985025	4.96	32,761.71	41,655.47	0.04	8,893.76
1,200.000 YAKULT HONSHA CO LTD FJ6985116	58.86	44,359.58	70,630.76	0.07	26,271.18
3,800.000 YAMAHA MOTOR CO LTD FJ6985264	15.65	44,349.31	59,455.90	0.06	15,106.59
14,800.000 ASTELLAS PHARMA INC FJ6985389	16.68	138,723.02	246,861.01	0.25	108,137.99
3,000.000 YAMATO HOLDINGS CO LTD FJ6985561	21.60	44,970.65	64,791.21	0.06	19,820.56
2,000.000 YASKAWA ELECTRIC CORP FJ6986049	34.53	18,589.69	69,055.01	0.07	50,465.32
2,000.000 ASAHI INTECC CO LTD FJB019MQ0	28.41	53,546.15	56,819.76	0.06	3,273.61
3,200.000 M3 INC FJB02K2M5	42.50	32,221.29	135,996.66	0.14	103,775.37
1,600.000 SEGA SAMMY HOLDINGS INC FJB02RK08	11.96	19,317.94	19,131.48	0.02	-186.46
6,000.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	32.63	169,684.81	195,764.00	0.19	26,079.19

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,400.000 DAIICHI SANKYO CO LTD FJB0J7D93	81.62	80,402.83	359,145.38	0.36	278,742.55
1,600.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	52.53	30,521.85	84,045.05	0.08	53,523.20
9,400.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	5.82	48,701.45	54,665.24	0.05	5,963.79
3,800.000 SUMCO CORP FJB0M0C87	15.28	45,087.30	58,082.22	0.06	12,994.92
19.000 DAIWA HOUSE REIT INVESTMENT CO FJB0Z6WY1	2,354.36	42,791.94	44,732.82	0.04	1,940.88
7,100.000 INPEX CORP FJB10RB16	6.18	46,200.11	43,889.23	0.04	-2,310.88
2,800.000 IDEMITSU KOSAN CO LTD FJB1FF8P7	21.20	62,204.05	59,355.79	0.06	-2,848.26
1,800.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	24.05	29,599.18	43,296.10	0.04	13,696.92
7,800.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	5.73	43,716.01	44,680.91	0.04	964.90
3,800.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	27.45	102,736.75	104,294.39	0.10	1,557.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 HOSHIZAKI CORP FJB3FF8W8	85.65	41,665.29	59,952.73	0.06	18,287.44
3,400.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	43.56	100,045.53	148,089.17	0.15	48,043.64
3,900.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	11.89	49,136.06	46,379.94	0.05	-2,756.12
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	79.53	19,510.65	79,529.13	0.08	60,018.48
42,915.000 ENEOS HOLDINGS INC FJB627LW8	3.54	154,924.83	151,953.74	0.15	-2,971.09
2,400.000 SOMPO HOLDINGS INC FJB62G7K0	34.36	65,849.08	82,465.59	0.08	16,616.51
3,800.000 NEXON CO LTD FJB63QM79	22.59	64,723.95	85,837.70	0.09	21,113.75
10.000 NIPPON PROLOGIS REIT INC FJB98BC64	3,040.27	20,028.43	30,402.74	0.03	10,374.31
1,100.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	38.98	39,066.97	42,874.36	0.04	3,807.39
21,200.000 CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	3.20	57,803.29	67,794.41	0.07	9,991.12

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,800.000 TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	4.67	45,457.72	45,782.08	0.05	324.36
3,900.000 SOFTBANK CORP FJBF5M0K1	12.75	50,006.33	49,705.70	0.05	-300.63
2,200.000 SG HOLDINGS CO LTD FJBFFY883	32.63	44,009.50	71,780.13	0.07	27,770.63
5,850.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	2.32	21,665.59	13,556.10	0.01	-8,109.49
3,500.000 SEIBU HOLDINGS INC FJBKY6H33	10.85	42,545.86	37,989.53	0.04	-4,556.33
10,700.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	34.13	173,155.96	365,179.58	0.36	192,023.62
37.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	1,199.43	48,925.86	44,378.74	0.04	-4,547.12
3,200.000 JAPAN POST INSURANCE CO LTD FJBYT8157	13.10	41,413.57	41,911.29	0.04	497.72
TOTAL EQUITY JAPANESE YEN		**16,510,142.41**	**25,462,805.51**	**25.28**	**8,952,663.10**
TOTAL ASSETS JAPANESE YEN		**16,667,853.25**	**25,619,584.42**	**25.43**	**8,951,731.17**

NEW ZEALAND DOLLAR
CASH & CASH EQUIVALENTS

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		234.38	234.62	0.00	0.24
EQUITY					
6,078.000 A2 MILK CO LTD AN6287253	13.00	54,623.43	78,997.67	0.08	24,374.24
4,633.000 FISHER & PAYKEL HEALTHCARE COR AN6340250	22.92	43,639.52	106,176.78	0.11	62,537.26
13,044.000 SPARK NEW ZEALAND LTD AN6881436	2.94	15,274.71	38,290.66	0.04	23,015.95
13,170.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	4.23	40,315.81	55,701.69	0.06	15,385.88
9,080.000 MERIDIAN ENERGY LTD ANBWFD052	3.10	18,647.52	28,115.65	0.03	9,468.13
TOTAL EQUITY NEW ZEALAND DOLLAR		**172,500.99**	**307,282.45**	**0.31**	**134,781.46**
TOTAL ASSETS NEW ZEALAND DOLLAR		**172,735.37**	**307,517.07**	**0.31**	**134,781.70**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		58.51	57.72	0.00	-0.79
EQUITY					
9,983.000 DNB ASA SN4263307	13.18	138,993.03	131,526.83	0.13	-7,466.20

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,833.000 TELENOR ASA SN4732491	14.52	57,039.68	55,665.32	0.06	-1,374.36
11,789.000 EQUINOR ASA SN7133606	14.16	137,799.08	166,930.38	0.17	29,131.30
2,016.000 YARA INTERNATIONAL ASA SN7751258	34.61	62,384.55	69,777.38	0.07	7,392.83
25,568.000 NORSK HYDRO ASA SNB11HK30	2.75	52,802.29	70,420.00	0.07	17,617.71
5,471.000 ORKLA ASA SNB1VQF41	8.74	42,493.52	47,808.16	0.05	5,314.64
2,901.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	18.36	44,781.04	53,256.67	0.05	8,475.63
1,893.000 ADEVINTA ASA SNBJ0DP44	10.04	18,231.10	19,014.38	0.02	783.28
TOTAL EQUITY NORWEGIAN KRONE		**554,524.29**	**614,399.12**	**0.61**	**59,874.83**
TOTAL ASSETS NORWEGIAN KRONE		**554,582.80**	**614,456.84**	**0.61**	**59,874.04**
POUND STERLING					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		25,740.43	25,705.29	0.03	-35.14
EQUITY					

BNY MELLON

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,073.000 BARRICK GOLD CORP EX0028368	25.45	37,839.64	78,218.18	0.08	40,378.54
4,900.000 ANTOFAGASTA PLC EX0045610	11.58	37,817.64	56,766.43	0.06	18,948.79
4,905.000 ASHTEAD GROUP PLC EX0053671	33.60	88,680.73	164,788.20	0.16	76,107.47
9,949.000 BRITISH LAND CO PLC/THE EX0136708	4.77	48,015.09	47,500.10	0.05	-514.99
43,978.000 AVIVA PLC EX0216237	3.38	135,830.42	148,672.10	0.15	12,841.68
22,175.000 DIAGEO PLC EX0237407	33.13	536,199.60	734,715.72	0.73	198,516.12
1,350.000 SCHRODERS PLC EX0240542	36.44	34,539.74	49,191.09	0.05	14,651.35
20,730.000 BAE SYSTEMS PLC EX0263494	5.97	120,560.51	123,818.02	0.12	3,257.51
17,569.000 BRITISH AMERICAN TOBACCO PLC EX0287584	38.36	612,172.81	673,932.83	0.67	61,760.02
1,817.000 HALMA PLC EX0405202	28.46	42,408.28	51,704.31	0.05	9,296.03

BNY MELLON

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20,692.000 STANDARD CHARTERED PLC EX0408289	5.44	104,406.11	112,520.52	0.11	8,114.41
2,674.000 IMPERIAL BRANDS PLC EX0454499	19.01	49,276.94	50,831.95	0.05	1,555.01
124,167.000 HSBC HOLDINGS PLC EX0540529	4.68	989,714.31	580,850.94	0.58	-408,863.37
45,420.000 LEGAL & GENERAL GROUP PLC EX0560394	2.73	78,466.45	123,971.18	0.12	45,504.73
15,979.000 MEGGITT PLC EX0575806	3.64	49,347.12	58,105.57	0.06	8,758.45
39,875.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.35	90,254.16	93,883.12	0.09	3,628.96
1,847.000 ASSOCIATED BRITISH FOODS PLC EX0673122	23.66	28,823.77	43,703.23	0.04	14,879.46
2,595.000 PERSIMMON PLC EX0682537	28.25	61,339.52	73,297.89	0.07	11,958.37
21,073.000 PRUDENTIAL PLC EX0709959	15.06	203,097.40	317,270.58	0.31	114,173.18
8,792.000 RIO TINTO PLC EX0718877	56.21	373,075.35	494,175.85	0.49	121,100.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,722.000 ST JAMES'S PLACE PLC EX0766934	11.77	56,229.05	67,363.95	0.07	11,134.90
9,726.000 SSE PLC EX0790876	16.86	135,367.42	163,978.05	0.16	28,610.63
118,149.000 BP PLC EX0798051	3.80	610,412.10	448,465.63	0.45	-161,946.47
164,801.000 LLOYDS BANKING GROUP PLC EX0870611	0.39	73,799.84	63,481.06	0.06	-10,318.78
41,222.000 TAYLOR WIMPEY PLC EX0878234	1.76	69,684.44	72,631.74	0.07	2,947.30
62,957.000 TESCO PLC EX0884703	2.82	155,355.70	177,438.24	0.18	22,082.54
6,546.000 SMITH & NEPHEW PLC EX0922321	18.60	86,399.21	121,768.42	0.12	35,369.21
34,845.000 GLAXOSMITHKLINE PLC EX0925282	20.22	675,495.86	704,629.65	0.70	29,133.79
3,855.000 WEIR GROUP PLC/THE EX0946585	13.14	39,482.16	50,657.04	0.05	11,174.88
10,721.000 ASTRAZENECA PLC EX0989528	104.05	622,041.13	1,115,518.72	1.11	493,477.59

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
34,452.000 BT GROUP PLC EX3091355	1.41	49,199.42	48,549.83	0.05	-649.59
41,081.000 MARKS & SPENCER GROUP PLC EX3127480	1.22	47,783.94	50,252.09	0.05	2,468.15
211,809.000 BARCLAYS PLC EX3134866	1.41	294,674.44	299,449.96	0.30	4,775.52
1,582.000 INTERTEK GROUP PLC EX3163832	67.22	53,999.85	106,336.72	0.11	52,336.87
2,455.000 BURBERRY GROUP PLC EX3174300	19.76	31,201.07	48,519.21	0.05	17,318.14
1,444.000 NEXT PLC EX3208983	60.47	59,994.41	87,319.06	0.09	27,324.65
20,663.000 KINGFISHER PLC EX3319525	2.73	36,416.03	56,372.89	0.06	19,956.86
57,931.000 ITV PLC EX3398644	0.92	49,813.35	53,455.60	0.05	3,642.25
30,387.000 J SAINSBURY PLC EXB019KW9	2.58	73,651.75	78,358.87	0.08	4,707.12
26,406.000 G4S PLC EXB01FLG9	1.41	31,482.41	37,178.76	0.04	5,696.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,734.000 ADMIRAL GROUP PLC EXB02J636	28.41	39,593.96	49,256.77	0.05	9,662.81
1,003.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	51.46	42,573.68	51,617.13	0.05	9,043.45
93,467.000 CENTRICA PLC EXB033F22	0.48	45,023.06	44,509.01	0.04	-514.05
24,022.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	15.90	546,374.16	382,001.98	0.38	-164,372.18
26,227.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	15.12	636,296.14	396,650.43	0.39	-239,645.71
2,253.000 BUNZL PLC EXB0744B8	26.76	29,835.46	60,297.26	0.06	30,461.80
11,576.000 RENTOKIL INITIAL PLC EXB082RF7	6.30	54,972.08	72,889.65	0.07	17,917.57
2,576.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	103.27	96,010.84	266,027.25	0.26	170,016.41
10,107.000 UNILEVER PLC EXB10RZP7	53.81	360,980.37	543,861.51	0.54	182,881.14
12,359.000 TUI AG EXB11LJN2	4.71	44,001.84	58,166.40	0.06	14,164.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,315.000 EXPERIAN PLC EXB19NLV9	34.83	98,397.69	254,792.89	0.25	156,395.20
2,661.000 MONDI PLC EXB1CRLC8	18.66	42,669.10	49,664.21	0.05	6,995.11
1,831.000 SEVERN TRENT PLC EXB1FH8J7	30.63	38,538.51	56,084.49	0.06	17,545.98
1,189.000 WHITBREAD PLC EXB1KJJ48	27.46	30,420.21	32,644.03	0.03	2,223.82
2,591.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	20.12	41,411.97	52,135.45	0.05	10,723.48
6,981.000 ANGLO AMERICAN PLC EXB1XZS89	23.10	98,170.14	161,249.27	0.16	63,079.13
9,544.000 3I GROUP PLC EXB1YW440	10.29	59,748.47	98,184.90	0.10	38,436.43
6,008.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	91.83	397,056.64	551,713.39	0.55	154,656.75
10,749.000 RELX PLC EXB2B0DG6	23.11	146,774.10	248,363.38	0.25	101,589.28
5,826.000 UNITED UTILITIES GROUP PLC EXB39J2M5	11.25	53,756.96	65,521.71	0.07	11,764.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,584.000 OCADO GROUP PLC EXB3MBS72	25.06	52,885.08	89,807.76	0.09	36,922.68
68,816.000 GLENCORE PLC EXB4T3BW4	2.12	116,996.49	145,586.74	0.14	28,590.25
6,683.000 GVC HOLDINGS PLC EXB5VQMV7	9.15	50,498.27	61,155.16	0.06	10,656.89
12,612.000 SEGRO PLC EXB5ZN1N1	11.06	74,869.22	139,471.32	0.14	64,602.10
12,129.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	3.53	51,530.50	42,771.74	0.04	-8,758.76
14,217.000 EVRAZ PLC EXB71N6K5	3.56	47,509.66	50,661.86	0.05	3,152.20
91,619.000 NATWEST GROUP PLC EXB7T7729	1.50	144,199.60	137,656.59	0.14	-6,543.01
11,757.000 SAGE GROUP PLC/THE EXB8C3BL7	8.30	64,199.40	97,592.05	0.10	33,392.65
15,086.000 WPP PLC EXB8KF9B6	7.79	104,444.10	117,582.77	0.12	13,138.67
1,734.000 COCA-COLA HBC AG EXB9895B6	25.06	41,822.89	43,450.52	0.04	1,627.63

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,347.000 COMPASS GROUP PLC EXBD6K458	13.74	75,332.30	114,686.71	0.11	39,354.41
24,935.000 NATIONAL GRID PLC EXBDR05C3	12.22	265,244.26	304,769.41	0.30	39,525.15
16,694.000 BHP GROUP PLC EXBH0P3Z9	20.44	300,286.20	341,254.85	0.34	40,968.65
110,425.000 VODAFONE GROUP PLC EXBH4HKS0	1.59	180,818.74	175,818.05	0.17	-5,000.69
1,539.000 INTERCONTINENTAL HOTELS GROUP EXBHJYC07	44.07	52,832.40	67,829.66	0.07	14,997.26
1,334.000 CRODA INTERNATIONAL PLC EXBJFFLV0	64.94	57,394.41	86,634.14	0.09	29,239.73
1,900.000 FERGUSON PLC EXBJVNSS5	81.70	77,594.68	155,225.96	0.15	77,631.28
23,614.000 M&G PLC EXBKFB1C0	2.07	33,708.10	48,886.84	0.05	15,178.74
8,624.000 INFORMA PLC EXBMJ6DW6	5.81	53,912.79	50,124.96	0.05	-3,787.83
7,495.000 AUTO TRADER GROUP PLC EXBVYVFW2	6.50	51,240.16	48,748.97	0.05	-2,491.19

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
422.000 SPIRAX-SARCO ENGINEERING PLC EXBWFGQN2	123.26	41,376.96	52,017.18	0.05	10,640.22
33,509.000 MELROSE INDUSTRIES PLC EXBZ1G438	1.41	51,745.70	47,200.24	0.05	-4,545.46
1,940.000 JOHNSON MATTHEY PLC EXBZ4BQC2	25.92	48,625.38	50,290.40	0.05	1,665.02
TOTAL EQUITY POUND STERLING		**11,916,021.84**	**13,894,498.29**	**13.79**	**1,978,476.45**
TOTAL ASSETS POUND STERLING		**11,941,762.27**	**13,920,203.58**	**13.82**	**1,978,441.31**
SINGAPORE DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		9,229.28	9,218.03	0.01	-11.25
EQUITY					
24,900.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.37	57,892.85	58,901.11	0.06	1,008.26
20,600.000 DBS GROUP HOLDINGS LTD FM6175208	14.91	255,368.69	307,143.11	0.30	51,774.42
7,200.000 CITY DEVELOPMENTS LTD FM6197921	6.04	33,243.37	43,456.51	0.04	10,213.14
3,100.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	14.45	46,450.84	44,798.39	0.04	-1,652.45

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
22,400.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	2.27	35,557.23	50,899.97	0.05	15,342.74
14,100.000 SINGAPORE AIRLINES LTD FM6811737	2.67	43,154.70	37,699.72	0.04	-5,454.98
12,200.000 UNITED OVERSEAS BANK LTD FM6916783	14.50	171,308.78	176,915.52	0.18	5,606.74
4,100.000 VENTURE CORP LTD FM6927376	11.60	42,537.06	47,552.42	0.05	5,015.36
55,400.000 SEMBCORP INDUSTRIES LTD FMB08X160	1.25	62,133.10	69,495.72	0.07	7,362.62
32,800.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	6.45	208,169.73	211,605.32	0.21	3,435.59
16,400.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.93	39,813.11	48,081.43	0.05	8,268.32
11,400.000 KEPPEL CORP LTD FMB1VQ5C0	4.27	44,808.99	48,703.63	0.05	3,894.64
38,300.000 MAPLETREE COMMERCIAL TRUST FMB5143W1	1.38	47,128.67	52,986.63	0.05	5,857.96
TOTAL EQUITY SINGAPORE DOLLAR		**1,087,567.12**	**1,198,239.48**	**1.19**	**110,672.36**
TOTAL ASSETS SINGAPORE DOLLAR		**1,096,796.40**	**1,207,457.51**	**1.20**	**110,661.11**

SWEDISH KRONA

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		3,673.49	3,686.48	0.00	12.99
EQUITY					
18,750.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	8.66	133,365.32	162,410.85	0.16	29,045.53
8,125.000 SWEDBANK AB SS4846522	12.82	98,045.99	104,128.09	0.10	6,082.10
1,400.000 SWEDISH MATCH AB SS5048565	70.30	33,672.32	98,425.94	0.10	64,753.62
3,206.000 SECURITAS AB SS5554042	13.48	34,181.09	43,203.65	0.04	9,022.56
4,182.000 INVESTOR AB SS5679591	52.78	113,414.67	220,711.24	0.22	107,296.57
3,241.000 HENNES & MAURITZ AB SS5687438	14.49	51,191.64	46,962.70	0.05	-4,228.94
22,949.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	9.25	149,993.76	212,231.42	0.21	62,237.66
14,723.000 TELIA CO AB SS5978381	3.74	49,521.35	54,994.06	0.05	5,472.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,718.000 SKANSKA AB SS7142093	20.34	42,485.29	55,283.93	0.05	12,798.64
2,701.000 ALFA LAVAL AB SS7332686	21.94	43,727.45	59,257.82	0.06	15,530.37
7,781.000 HUSQVARNA AB SSB12PJ24	8.19	46,596.49	63,723.58	0.06	17,127.09
140.000 MODERN TIMES GROUP MTG AB SSB151P43	10.85	2,044.01	1,519.22	0.00	-524.79
3,193.000 SKF AB SSB1Q3J35	18.59	47,528.29	59,341.93	0.06	11,813.64
12,887.000 VOLVO AB SSB1QH836	15.66	146,652.67	201,812.16	0.20	55,159.49
9,676.000 SANDVIK AB SSB1VQ251	18.69	135,465.18	180,815.16	0.18	45,349.98
4,160.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	11.89	14,214.14	49,473.58	0.05	35,259.44
1,966.000 HEXAGON AB SSB1XFTL9	58.39	49,816.34	114,794.91	0.11	64,978.57
502.000 ETRION CORP SSB5TZGM3	0.15	279.38	76.08	0.00	-203.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,614.000 TELE2 AB SSB97C732	13.26	52,811.71	87,709.61	0.09	34,897.90
5,389.000 ATLAS COPCO AB SSBD97BN3	42.35	84,095.90	228,247.21	0.23	144,151.31
2,898.000 ATLAS COPCO AB SSBD97BS2	36.99	39,563.57	107,189.90	0.11	67,626.33
400.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	1.81	1,029.21	725.15	0.00	-304.06
5,090.000 EPIROC AB SSBDZV110	12.46	21,692.77	63,429.34	0.06	41,736.57
2,898.000 EPIROC AB SSBDZV128	12.23	12,573.87	35,444.83	0.04	22,870.96
4,160.000 ESSITY AB SSBF1K7P7	32.32	55,495.14	134,444.89	0.13	78,949.75
140.000 NORDIC ENTERTAINMENT GROUP AB SSBHWV254	30.59	2,848.17	4,282.66	0.00	1,434.49
2,950.000 BOLIDEN AB SSBJV12J7	22.75	51,018.91	67,127.13	0.07	16,108.22
2,547.000 KINNEVIK AB SSBK9X804	26.31	55,558.00	67,005.81	0.07	11,447.81

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,334.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	9.49	139,873.13	145,560.79	0.14	5,687.66
6,204.000 ASSA ABLOY AB SSBYPC1T6	20.33	57,762.66	126,155.62	0.13	68,392.96
36,047.000 NORDEA BANK ABP SSBYZF9J2	6.90	227,656.27	248,821.47	0.25	21,165.20
TOTAL EQUITY SWEDISH KRONA		**1,994,174.69**	**3,045,310.73**	**3.02**	**1,051,136.04**
TOTAL ASSETS SWEDISH KRONA		**1,997,848.18**	**3,048,997.21**	**3.03**	**1,051,149.03**
SWISS FRANC					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		236.53	237.36	0.00	0.83
EQUITY					
57.000 SGS SA ES4824771	2,443.14	97,085.75	139,259.14	0.14	42,173.39
308.000 SWISSCOM AG ES5533975	523.35	128,643.60	161,191.70	0.16	32,548.10
8.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	8,231.76	44,657.30	65,854.04	0.07	21,196.74
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	85,905.76	27,285.93	85,905.76	0.09	58,619.83

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
68.000 GIVAUDAN SA ES5980614	3,723.29	84,927.24	253,183.47	0.25	168,256.23
1,026.000 ZURICH INSURANCE GROUP AG ES5983816	352.70	264,582.90	361,869.24	0.36	97,286.34
17,035.000 NOVARTIS AG ES7103066	86.98	971,936.47	1,481,742.07	1.47	509,805.60
15,149.000 ABB LTD ES7108891	22.51	281,167.37	341,014.37	0.34	59,847.00
5,523.000 ROCHE HOLDING AG ES7110384	346.53	1,099,758.83	1,913,858.95	1.90	814,100.12
2,544.000 LAFARGEHOLCIM LTD ES7110756	43.81	97,529.05	111,446.83	0.11	13,917.78
3,121.000 CLARIANT AG ES7113990	19.64	56,412.26	61,296.83	0.06	4,884.57
24,163.000 NESTLE SA ES7123874	110.54	1,513,875.14	2,670,922.51	2.65	1,157,047.37
425.000 BALOISE HOLDING AG ES7124591	149.97	42,690.13	63,735.42	0.06	21,045.29
404.000 TEMENOS AG ES7147899	155.30	49,771.15	62,739.28	0.06	12,968.13

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
390.000 SONOVA HOLDING AG ES7156031	199.62	49,090.07	77,851.83	0.08	28,761.76
67.000 STRAUMANN HOLDING AG ES7156833	859.06	41,860.07	57,556.86	0.06	15,696.79
16,342.000 CREDIT SUISSE GROUP AG ES7171584	10.34	134,597.74	168,982.03	0.17	34,384.29
244.000 SWATCH GROUP AG/THE ES7184728	199.57	47,180.70	48,694.42	0.05	1,513.72
545.000 LONZA GROUP AG ES7333374	527.89	85,320.24	287,698.80	0.29	202,378.56
340.000 SWISS LIFE HOLDING AG ES7437803	370.43	72,035.10	125,945.86	0.13	53,910.76
88.000 EMS-CHEMIE HOLDING AG ES7635612	774.63	51,045.72	68,167.38	0.07	17,121.66
679.000 SWISS PRIME SITE AG ESB083BH9	92.45	52,071.96	62,772.84	0.06	10,700.88
103.000 PARTNERS GROUP HOLDING AG ESB119QG7	906.97	32,756.88	93,417.97	0.09	60,661.09
442.000 SCHINDLER HOLDING AG ESB11TCY9	235.34	66,536.00	104,021.95	0.10	37,485.95

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
425.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	166.11	49,405.66	70,597.86	0.07	21,192.20
260.000 GEBERIT AG ESB1WGG94	500.45	55,746.66	130,116.62	0.13	74,369.96
2,095.000 JULIUS BAER GROUP LTD ESB4R2R51	41.84	75,203.54	87,664.77	0.09	12,461.23
2,387.000 SWISS RE AG ESB545MG7	77.10	124,531.94	184,047.51	0.18	59,515.57
2,595.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	63.79	103,172.35	165,523.51	0.16	62,351.16
701.000 IDORSIA LTD ESBF0YK60	31.98	5,621.64	22,416.02	0.02	16,794.38
1,020.000 SIKA AG ESBF2DSG4	192.44	42,699.35	196,292.54	0.19	153,593.19
1,301.000 GROUPE BRUXELLES LAMBERT SA ESBHZLGZ7	83.18	109,194.84	108,221.01	0.11	-973.83
3,476.000 ALCON INC ESBJT1GR2	57.37	131,301.07	199,414.66	0.20	68,113.59
538.000 BANQUE CANTONALE VAUDOISE ESBMFY8R7	97.20	51,605.92	52,292.54	0.05	686.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,202.000 UBS GROUP AG ESBRJL171	11.51	121,473.38	163,445.53	0.16	41,972.15
342.000 VIFOR PHARMA AG ESBZ12TW9	150.44	42,262.17	51,450.69	0.05	9,188.52
TOTAL EQUITY SWISS FRANC		**6,305,036.12**	**10,300,612.81**	**10.23**	**3,995,576.69**
TOTAL ASSETS SWISS FRANC		**6,305,272.65**	**10,300,850.17**	**10.23**	**3,995,577.52**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
48,000.670 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	48,000.67	48,000.67	0.05	0.00
EQUITY					
2,320.000 ALTICE USA INC 02156K103	22.54	38,542.20	52,292.80	0.05	13,750.60
323.000 BEIGENE LTD 07725L102 ADR	188.40	42,942.85	60,853.20	0.06	17,910.35
2,458.000 MELCO RESORTS & ENTERTAINMENT 585464100 ADR	15.52	35,102.98	38,148.16	0.04	3,045.18
12,281.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	12.33	86,646.81	151,424.73	0.15	64,777.92
1,100.000 JARDINE MATHESON HOLDINGS LTD FM6472118	41.74	46,913.18	45,914.00	0.05	-999.18

Xcel Energy
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BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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Status : FINAL

PARAMETRIC EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,600.000 JARDINE STRATEGIC HOLDINGS LTD FM6472969	21.55	52,605.78	56,030.00	0.06	3,424.22
754.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	107.43	67,528.09	81,002.22	0.08	13,474.13
509.000 CYBERARK SOFTWARE LTD M2682V108	99.27	38,586.78	50,528.43	0.05	11,941.65
315.000 WIX.COM LTD M98068105	256.22	50,385.83	80,709.30	0.08	30,323.47
469.000 NXP SEMICONDUCTORS NV N6596X109	114.04	36,120.53	53,484.76	0.05	17,364.23
TOTAL EQUITY U.S. DOLLAR		**495,375.03**	**670,387.60**	**0.67**	**175,012.57**
TOTAL ASSETS U.S. DOLLAR		**543,375.70**	**718,388.27**	**0.71**	**175,012.57**
TOTAL ASSETS		**69,676,399.45**	**100,736,995.11**	**100.00**	**31,060,595.66**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

WELLINGTON EMD MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
2,880,704.993 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.53	28,843,087.91	30,333,820.70	100.00	1,490,732.79

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

STEPSTONE MONTI - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
63,867,268.000 STEPSTONE XL OPP FUND LP 99VVAKD50		46,782,535.95	63,867,268.00	52.12	17,084,732.05
38,067,148.000 STEPSTONE XL OP FUND II-A 99VVBMW13		34,950,125.45	38,067,148.00	31.06	3,117,022.55
20,615,538.000 STEPSTONE CAP PARTNERS IV LP 99VVBNR66		18,822,495.00	20,615,538.00	16.82	1,793,043.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		**100,555,156.40**	**122,549,954.00**	**100.00**	**21,994,797.60**
TOTAL ASSETS U.S. DOLLAR		**100,555,156.40**	**122,549,954.00**	**100.00**	**21,994,797.60**
TOTAL ASSETS		**100,555,156.40**	**122,549,954.00**	**100.00**	**21,994,797.60**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
926,289.640 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	926,289.64	926,289.64	0.44	0.00
-64,791.660 SWAP COLLATERAL WITH BARCLAYS 99QAAAPN2		-64,791.66	-64,791.66	-0.03	0.00
CASH		19,297.69	19,297.69	0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**880,795.67**	**880,795.67**	**0.42**	**0.00**
FIXED INCOME SECURITIES					
370,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	112.53	352,756.89	416,375.80	0.20	63,618.91
270,000.000 AT&T INC 00206RDH2 5.150% 03/15/2042 DD 03/15/16	124.82	264,882.18	337,016.70	0.16	72,134.52
1,400,000.000 AT&T INC 00206RGQ9 4.300% 02/15/2030 DD 08/15/18	117.20	1,566,886.58	1,640,730.00	0.77	73,843.42
750,000.000 AT&T INC 00206RHK1 4.850% 03/01/2039 DD 02/19/19	120.61	760,640.40	904,590.00	0.43	143,949.60
2,240,000.000 ABBVIE INC 144A 00287YBU2 2.950% 11/21/2026 DD 11/21/19	108.77	2,272,371.30	2,436,336.00	1.15	163,964.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
920,000.000 AERCAP IRELAND CAPITAL DAC / A 00774MAE5 3.875% 01/23/2028 DD 01/23/18	90.32	956,038.48	830,971.60	0.39	-125,066.88
875,000.000 AIR LEASE CORP 00912XAV6 3.625% 04/01/2027 DD 03/08/17	98.08	855,505.10	858,200.00	0.40	2,694.90
1,350,000.000 AIRCASTLE LTD 00928QAQ4 4.125% 05/01/2024 DD 03/20/17	93.95	1,412,375.22	1,268,257.50	0.60	-144,117.72
1,700,000.000 ALIBABA GROUP HOLDING LTD 01609WAT9 3.400% 12/06/2027 DD 12/06/17	111.10	1,781,422.76	1,888,632.00	0.89	107,209.24
750,000.000 ALIBABA GROUP HOLDING LTD 01609WAV4 4.200% 12/06/2047 DD 12/06/17	123.33	727,029.49	924,997.50	0.44	197,968.01
750,000.000 AMAZON.COM INC 023135BF2 3.875% 08/22/2037 DD 02/22/18	123.82	765,543.55	928,657.50	0.44	163,113.95
350,000.000 AMAZON.COM INC 023135BJ4 4.050% 08/22/2047 DD 02/22/18	130.09	365,223.08	455,311.50	0.21	90,088.42
820,000.000 AMGEN INC 031162CD0 4.563% 06/15/2048 DD 12/15/16	130.22	973,155.52	1,067,804.00	0.50	94,648.48
2,000,000.000 AMGEN INC 031162CF5 4.663% 06/15/2051 DD 12/15/16	133.32	2,581,431.27	2,666,320.00	1.26	84,888.73
520,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	157.70	800,709.51	820,019.20	0.39	19,309.69

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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FIRST PRINCIPLES MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	121.70	569,272.37	608,515.00	0.29	39,242.63
470,000.000 ANTHEM INC 036752AG8 4.101% 03/01/2028 DD 03/02/18	117.19	517,001.56	550,797.70	0.26	33,796.14
820,000.000 APPLE INC 037833BX7 4.650% 02/23/2046 DD 02/23/16	137.72	1,058,453.77	1,129,263.00	0.53	70,809.23
500,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	119.95	497,298.35	599,740.00	0.28	102,441.65
1,000,000.000 ARES XXXIV CLO LTD 2A BR2 144A 04015GAR0 VAR RT 04/17/2033 DD 03/20/20	100.00	1,000,000.00	1,000,000.00	0.47	0.00
470,000.000 ASTRAZENECA PLC 046353AD0 6.450% 09/15/2037 DD 09/12/07	152.07	675,868.99	714,705.50	0.34	38,836.51
400,000.000 AUSTRALIA & NEW ZEALAND B 144A 052528AL0 VAR RT 07/22/2030 DD 01/22/20	101.99	400,000.00	407,972.00	0.19	7,972.00
470,000.000 AUTOZONE INC 053332AV4 3.750% 06/01/2027 DD 04/18/17	112.07	508,119.98	526,710.20	0.25	18,590.22
750,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	113.33	776,010.74	849,945.00	0.40	73,934.26
278,000.000 BANK OF AMERICA CORP 06051GHS1 VAR RT 03/15/2050 DD 03/15/19	129.23	331,839.12	359,259.40	0.17	27,420.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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FIRST PRINCIPLES MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000,000.000 BANK OF AMERICA CORP 06051GJB6 VAR RT 04/29/2031 DD 04/29/20	105.82	2,055,356.93	2,116,300.00	1.00	60,943.07
500,000.000 BARRICK GOLD CORP 067901AH1 5.250% 04/01/2042 DD 04/03/12	131.78	627,597.66	658,890.00	0.31	31,292.34
820,000.000 BECTON DICKINSON AND CO 075887BV0 3.363% 06/06/2024 DD 06/06/17	107.93	859,601.63	885,001.40	0.42	25,399.77
400,000.000 BECTON DICKINSON AND CO 075887BW8 3.700% 06/06/2027 DD 06/06/17	111.77	421,316.16	447,084.00	0.21	25,767.84
600,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	119.32	821,324.99	715,938.00	0.34	-105,386.99
1,170,000.000 BOSTON SCIENTIFIC CORP 101137AX5 4.000% 03/01/2029 DD 02/25/19	114.42	1,311,788.83	1,338,749.10	0.63	26,960.27
820,000.000 BP CAPITAL MARKETS AMERICA INC 10373QBE9 3.410% 02/11/2026 DD 02/11/19	110.60	875,489.01	906,903.60	0.43	31,414.59
970,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CC0 4.125% 06/15/2039 DD 05/16/19	127.31	1,093,471.60	1,234,887.60	0.58	141,416.00
450,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CD8 4.250% 10/26/2049 DD 05/16/19	131.92	479,377.38	593,640.00	0.28	114,262.62
520,000.000 BROADCOM CORP / BROADCOM CAYMA 11134LAP4 3.125% 01/15/2025 DD 10/17/17	106.82	519,902.35	555,464.00	0.26	35,561.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 BROADCOM INC 144A 11135FAE1 4.250% 04/15/2026 DD 04/05/19	111.29	173,022.28	194,759.25	0.09	21,736.97
470,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAW1 4.150% 04/01/2045 DD 03/09/15	123.07	554,044.55	578,405.50	0.27	24,360.95
820,000.000 CIGNA CORP 144A 125523CA6 3.400% 03/01/2027 DD 09/01/19	110.16	864,613.64	903,271.00	0.43	38,657.36
2,350,000.000 CIT GROUP INC 125581GW2 5.250% 03/07/2025 DD 03/09/18	103.60	2,566,396.71	2,434,694.00	1.15	-131,702.71
820,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	116.96	905,505.69	959,047.40	0.45	53,541.71
1,870,000.000 CAPITAL ONE FINANCIAL CORP 14040HBW4 3.800% 01/31/2028 DD 01/30/18	111.33	2,028,850.68	2,081,908.40	0.98	53,057.72
500,000.000 CENTENE CORP 15135BAR2 4.250% 12/15/2027 DD 12/06/19	103.19	514,374.78	515,955.00	0.24	1,580.22
400,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	114.61	413,446.45	458,432.00	0.22	44,985.55
600,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17	109.01	562,214.12	654,066.00	0.31	91,851.88
470,000.000 CHARTER COMMUNICATIONS OPERATI 161175BR4 5.050% 03/30/2029 DD 01/17/19	118.04	536,908.22	554,792.70	0.26	17,884.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,170,000.000 CITIGROUP INC 172967KR1 4.750% 05/18/2046 DD 05/18/16	127.20	1,433,869.89	1,488,251.70	0.70	54,381.81
1,000,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	111.49	1,008,343.46	1,114,930.00	0.53	106,586.54
810,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	110.21	810,000.00	892,660.50	0.42	82,660.50
2,050,000.000 CITIGROUP INC 172967ME8 VAR RT 03/20/2030 DD 03/20/19	114.92	2,137,080.56	2,355,798.50	1.11	218,717.94
500,000.000 COMCAST CORP 20030NCE9 3.999% 11/01/2049 DD 10/19/17	120.76	522,253.07	603,820.00	0.28	81,566.93
2,000,000.000 CONSUMERS ENERGY CO 210518CZ7 3.250% 08/15/2046 DD 08/10/16	111.60	2,196,581.37	2,232,000.00	1.05	35,418.63
1,210,000.000 CREDIT SUISSE AG 144A 22546DAA4 6.500% 08/08/2023 DD 08/08/13	109.03	1,329,953.96	1,319,214.60	0.62	-10,739.36
1,210,000.000 CROWN CASTLE INTERNATIONAL COR 22822VAB7 4.450% 02/15/2026 DD 02/08/16	114.63	1,336,084.97	1,387,010.90	0.65	50,925.93
820,000.000 DR HORTON INC 23331ABM0 2.500% 10/15/2024 DD 10/10/19	104.45	832,801.40	856,449.00	0.40	23,647.60
200,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	102.24	199,930.24	204,472.00	0.10	4,541.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,453,125.000 DAVITA 8/19 DELAYED DRAW TLA 23918VAW4	96.50	2,447,543.37	2,367,265.63	1.12	-80,277.74
700,000.000 JOHN DEERE CAPITAL CORP 24422EUU1 3.450% 03/07/2029 DD 03/07/19	115.93	767,535.29	811,496.00	0.38	43,960.71
1,300,000.000 DELL INTERNATIONAL LLC / 144A 24703DAY7 4.000% 07/15/2024 DD 03/20/19	107.80	1,357,675.06	1,401,335.00	0.66	43,659.94
2,290,000.000 DELTA AIR LINES INC 247361ZU5 2.900% 10/28/2024 DD 10/28/19	81.10	2,277,958.61	1,857,235.80	0.88	-420,722.81
400,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	114.65	418,668.41	458,592.00	0.22	39,923.59
470,000.000 DISCOVERY COMMUNICATIONS LLC 25470DBF5 4.125% 05/15/2029 DD 05/21/19	114.18	513,453.75	536,636.60	0.25	23,182.85
900,000.000 DOMINION ENERGY INC 25746UCZ0 4.600% 03/15/2049 DD 03/13/19	125.95	1,001,514.29	1,133,568.00	0.53	132,053.71
250,000.000 DOW CHEMICAL CO/THE 260543CR2 5.550% 11/30/2048 DD 05/30/19	130.67	281,773.47	326,662.50	0.15	44,889.03
800,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	108.50	774,354.30	867,968.00	0.41	93,613.70
600,000.000 DUKE ENERGY CORP 26441CBF1 4.200% 06/15/2049 DD 06/07/19	122.00	610,217.14	731,988.00	0.35	121,770.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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FIRST PRINCIPLES MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 DUKE ENERGY CAROLINAS LLC 26442CAA2 6.100% 06/01/2037 DD 06/05/07	142.68	383,766.80	428,031.00	0.20	44,264.20
470,000.000 EASTMAN CHEMICAL CO 277432AW0 4.500% 12/01/2028 DD 11/06/18	114.89	529,309.72	540,001.80	0.25	10,692.08
460,000.000 ENERGY TRANSFER OPERATING LP 29273RBD0 4.050% 03/15/2025 DD 03/12/15	106.11	479,209.12	488,119.80	0.23	8,910.68
640,000.000 ENERGY TRANSFER OPERATING LP 29278NAF0 4.950% 06/15/2028 DD 06/08/18	107.39	693,626.31	687,289.60	0.32	-6,336.71
800,000.000 ENERGY TRANSFER OPERATING LP 29278NAG8 5.250% 04/15/2029 DD 01/15/19	109.58	882,221.02	876,600.00	0.41	-5,621.02
1,230,000.000 ENERGY TRANSFER OPERATING LP 29278NAN3 5.500% 06/01/2027 DD 12/01/18	111.46	1,360,996.22	1,370,958.00	0.65	9,961.78
450,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBA0 4.850% 03/15/2044 DD 03/18/13	115.85	471,889.68	521,311.50	0.25	49,421.82
2,800,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	109.10	2,991,224.38	3,054,800.00	1.44	63,575.62
415,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	107.71	417,644.85	446,996.50	0.21	29,351.65
470,000.000 FISERV INC 337738AU2 3.500% 07/01/2029 DD 06/24/19	112.41	503,959.23	528,336.40	0.25	24,377.17

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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FIRST PRINCIPLES MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
600,000.000 FOX CORP 35137LAH8 4.709% 01/25/2029 DD 01/25/20	120.13	665,254.29	720,756.00	0.34	55,501.71
3,000,000.000 GENERAL MOTORS CO 37045VAW0 5.400% 10/02/2023 DD 05/12/20	108.13	3,097,321.46	3,243,750.00	1.53	146,428.54
500,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBR6 VAR RT 01/14/2022 DD 01/17/17	99.34	503,074.57	496,705.00	0.23	-6,369.57
820,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBW5 3.950% 04/13/2024 DD 04/13/17	103.45	860,238.03	848,290.00	0.40	-11,948.03
820,000.000 GILEAD SCIENCES INC 375558BG7 4.600% 09/01/2035 DD 09/14/15	131.22	1,010,271.63	1,076,020.40	0.51	65,748.77
1,250,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	145.59	1,624,394.89	1,819,825.00	0.86	195,430.11
750,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	103.89	750,334.11	779,182.50	0.37	28,848.39
910,000.000 GOLDMAN SACHS GROUP INC/THE 38141GXD1 VAR RT 05/15/2026 DD 05/17/18	99.27	919,215.99	903,357.00	0.43	-15,858.99
510,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	111.15	535,535.66	566,865.00	0.27	31,329.34
1,620,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	114.69	1,794,310.39	1,857,913.20	0.88	63,602.81

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	111.50	813,032.33	891,976.00	0.42	78,943.67
1,400,000.000 HSBC HOLDINGS PLC 404280AW9 4.300% 03/08/2026 DD 03/08/16	112.88	1,537,708.24	1,580,320.00	0.75	42,611.76
700,000.000 WELLTOWER INC 42217KBF2 4.000% 06/01/2025 DD 05/26/15	110.53	759,669.92	773,703.00	0.37	14,033.08
1,500,000.000 HILTON HOTELS 6/19 COV-LITE 43289DAH6 0.000% 06/18/2026 DD 06/10/19	94.23	1,509,375.00	1,413,480.00	0.67	-95,895.00
500,000.000 HONEYWELL INTERNATIONAL INC 438516BZ8 1.950% 06/01/2030 DD 05/18/20	104.51	499,460.97	522,545.00	0.25	23,084.03
650,000.000 HUNTINGTON INGALLS INDUST 144A 446413AH9 5.000% 11/15/2025 DD 11/17/15	103.54	668,340.84	672,977.50	0.32	4,636.66
500,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	102.72	499,988.96	513,575.00	0.24	13,586.04
1,000,000.000 INTEL CORP 458140AY6 4.100% 05/11/2047 DD 05/11/17	125.43	994,523.29	1,254,300.00	0.59	259,776.71
250,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAL8 3.000% 06/15/2050 DD 05/26/20	104.40	246,247.58	260,993.72	0.12	14,746.14
400,000.000 INTERNATIONAL BUSINESS MACHINE 459200KC4 4.250% 05/15/2049 DD 05/15/19	127.32	409,061.92	509,284.00	0.24	100,222.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
820,000.000 IPALCO ENTERPRISES INC 462613AM2 3.700% 09/01/2024 DD 08/22/17	106.91	855,710.63	876,662.00	0.41	20,951.37
420,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	134.53	477,421.31	565,030.20	0.27	87,608.89
750,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	117.44	750,000.00	880,762.50	0.42	130,762.50
220,000.000 JPMORGAN CHASE & CO 46647PAN6 VAR RT 01/23/2049 DD 01/23/18	120.87	220,000.00	265,907.40	0.13	45,907.40
400,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	119.33	399,107.59	477,312.00	0.23	78,204.41
1,320,000.000 KINDER MORGAN INC 49456BAF8 4.300% 06/01/2025 DD 11/26/14	112.19	1,422,207.91	1,480,960.80	0.70	58,752.89
400,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	108.68	380,207.34	434,728.00	0.21	54,520.66
1,728,912.640 LFS 2019A LLC A A 144A 50201NAA9 5.250% 05/15/2031 DD 05/30/19	100.00	1,728,912.64	1,728,912.64	0.82	0.00
1,620,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	103.98	1,713,938.40	1,684,459.80	0.79	-29,478.60
1,210,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	108.69	1,284,728.97	1,315,100.60	0.62	30,371.63

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
820,000.000 LOCKHEED MARTIN CORP 539830BB4 4.070% 12/15/2042 DD 12/14/12	126.84	975,801.04	1,040,088.00	0.49	64,286.96
610,000.000 LOWE'S COS INC 548661DR5 3.650% 04/05/2029 DD 04/05/19	114.68	664,566.91	699,541.90	0.33	34,974.99
750,000.000 LOWE'S COS INC 548661DS3 4.550% 04/05/2049 DD 04/05/19	125.85	756,197.43	943,875.00	0.45	187,677.57
470,000.000 LYONDELLBASELL INDUSTRIES NV 552081AK7 5.750% 04/15/2024 DD 04/09/12	115.12	531,423.92	541,054.60	0.26	9,630.68
750,000.000 MARATHON PETROLEUM CORP 56585ABC5 5.125% 12/15/2026 DD 12/15/18	115.06	807,287.60	862,980.00	0.41	55,692.40
470,000.000 MARRIOTT INTERNATIONAL INC/MD 571903AS2 3.125% 06/15/2026 DD 06/10/16	97.27	490,260.50	457,173.70	0.22	-33,086.80
470,000.000 MCDONALD'S CORP 58013MER1 3.625% 05/01/2043 DD 05/06/13	109.73	495,641.63	515,721.60	0.24	20,079.97
500,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	121.69	497,687.48	608,425.00	0.29	110,737.52
617,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	144.48	834,070.39	891,453.94	0.42	57,383.55
1,400,000.000 MITSUBISHI UFJ FINANCIAL GROUP 606822BM5 3.195% 07/18/2029 DD 07/18/19	109.35	1,477,051.11	1,530,956.00	0.72	53,904.89

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	110.34	400,000.00	441,372.00	0.21	41,372.00
1,100,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	112.45	1,104,269.27	1,236,928.00	0.58	132,658.73
500,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	128.84	526,988.71	644,180.00	0.30	117,191.29
1,825,000.000 MOUNTAIN VIEW CLO X 2A B1 144A 62432PAL6 VAR RT 01/15/2033 DD 01/24/20	100.00	1,825,000.00	1,825,000.00	0.86	0.00
470,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAZ1 4.875% 03/01/2024 DD 12/06/18	111.68	515,102.78	524,914.80	0.25	9,812.02
470,000.000 NEWMONT CORP 651639AX4 2.800% 10/01/2029 DD 09/16/19	105.46	481,677.57	495,671.40	0.23	13,993.83
470,000.000 NEXTERA ENERGY CAPITAL HOLDING 65339KAT7 3.550% 05/01/2027 DD 04/28/17	113.36	505,143.60	532,773.20	0.25	27,629.60
450,000.000 NORFOLK SOUTHERN CORP 655844BQ0 4.450% 06/15/2045 DD 06/02/15	124.60	469,386.60	560,713.50	0.26	91,326.90
470,000.000 NORFOLK SOUTHERN CORP 655844CE6 2.550% 11/01/2029 DD 11/04/19	106.31	476,382.88	499,647.60	0.24	23,264.72
750,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	117.36	734,626.12	880,185.00	0.42	145,558.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
820,000.000 OHIO POWER CO 677415CR0 4.000% 06/01/2049 DD 05/22/19	121.23	956,237.05	994,102.40	0.47	37,865.35
820,000.000 ORACLE CORP 68389XBN4 3.250% 11/15/2027 DD 11/09/17	112.58	882,787.46	923,147.80	0.44	40,360.34
820,000.000 PACCAR FINANCIAL CORP 69371RQ25 2.150% 08/15/2024 DD 08/15/19	105.30	829,901.80	863,419.00	0.41	33,517.20
1,030,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	126.61	1,116,830.50	1,304,093.30	0.62	187,262.80
253,000.000 PRUDENTIAL FINANCIAL INC 744320AY8 3.905% 12/07/2047 DD 12/07/17	113.70	259,601.50	287,666.06	0.14	28,064.56
340,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	105.05	346,045.39	357,183.60	0.17	11,138.21
470,000.000 NATWEST GROUP PLC 780097BD2 3.875% 09/12/2023 DD 09/12/16	107.81	493,157.75	506,725.80	0.24	13,568.05
1,050,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	116.91	1,062,334.25	1,227,565.50	0.58	165,231.25
820,000.000 SOUTHERN CO/THE 842587CX3 4.400% 07/01/2046 DD 05/24/16	118.67	944,574.05	973,094.00	0.46	28,519.95
1,000,000.000 STARBUCKS CORP 855244AS8 4.500% 11/15/2048 DD 08/10/18	117.87	1,133,673.10	1,178,670.00	0.56	44,996.90

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000,000.000 STARBUCKS CORP 855244BA6 3.500% 11/15/2050 DD 05/07/20	105.36	1,018,085.26	1,053,600.00	0.50	35,514.74
1,400,000.000 SUMITOMO MITSUI FINANCIAL GROU 86562MBP4 3.040% 07/16/2029 DD 07/16/19	107.58	1,458,730.29	1,506,176.00	0.71	47,445.71
1,320,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	102.44	1,314,828.19	1,352,247.60	0.64	37,419.41
580,000.000 SYNCHRONY FINANCIAL 87165BAC7 3.750% 08/15/2021 DD 08/11/14	102.25	581,076.53	593,032.60	0.28	11,956.07
2,280,000.000 SYNCHRONY FINANCIAL 87165BAG8 4.500% 07/23/2025 DD 07/23/15	106.25	2,435,689.31	2,422,500.00	1.14	-13,189.31
1,000,000.000 SYSCO CORP 871829BJ5 3.300% 02/15/2050 DD 02/13/20	94.17	1,002,044.54	941,740.00	0.44	-60,304.54
3,500,000.000 SYSCO CORP 871829BL0 5.950% 04/01/2030 DD 04/02/20	125.61	4,250,011.38	4,396,385.00	2.07	146,373.62
500,000.000 SYSCO CORP 871829BP1 5.650% 04/01/2025 DD 04/02/20	116.73	568,382.34	583,635.00	0.28	15,252.66
470,000.000 TRANSCONTINENTAL GAS PIPE LINE 893574AH6 7.850% 02/01/2026 DD 08/01/16	130.17	595,666.29	611,780.20	0.29	16,113.91
470,000.000 UNION PACIFIC CORP 907818EB0 3.375% 02/01/2035 DD 01/29/15	112.54	502,980.98	528,947.40	0.25	25,966.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,726,500.150 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	148.81	2,284,868.15	2,569,187.61	1.21	284,319.46
3,890,500.710 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	147.32	4,948,413.42	5,731,641.27	2.70	783,227.85
5,822,139.600 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	119.65	5,778,037.21	6,966,422.92	3.29	1,188,385.71
6,274,237.500 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	117.60	6,032,412.28	7,378,377.82	3.48	1,345,965.54
5,826,310.498 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	122.20	6,200,349.47	7,119,809.69	3.36	919,460.22
5,584,719.600 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	129.37	6,037,430.19	7,224,840.05	3.41	1,187,409.86
4,225,005.720 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	127.39	4,445,514.26	5,382,023.54	2.54	936,509.28
3,864,417.040 US TREAS-CPI INFLAT 912810SB5 1.000% 02/15/2048 DD 02/15/18	132.07	3,815,262.49	5,103,542.36	2.41	1,288,279.87
2,619,138.400 US TREAS-CPI INFLAT 912810SG4 1.000% 02/15/2049 DD 02/15/19	133.27	2,882,560.74	3,490,394.79	1.65	607,834.05
1,127,152.400 US TREAS-CPI INFLAT 912810SM1 0.250% 02/15/2050 DD 02/15/20	112.17	1,181,491.06	1,264,304.30	0.60	82,813.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
718,000.000 RAYTHEON TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	124.63	793,229.23	894,850.58	0.42	101,621.35
470,000.000 RAYTHEON TECHNOLOGIES CORP 913017CY3 4.125% 11/16/2028 DD 08/16/18	117.79	537,660.86	553,603.60	0.26	15,942.74
600,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	128.41	628,376.60	770,466.00	0.36	142,089.40
1,095,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	119.33	1,169,662.78	1,306,619.70	0.62	136,956.92
820,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	111.24	885,048.26	912,143.40	0.43	27,095.14
700,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	103.21	738,147.27	722,491.00	0.34	-15,656.27
610,000.000 VERIZON COMMUNICATIONS INC 92343VCX0 4.522% 09/15/2048 DD 03/13/15	132.28	756,404.22	806,914.10	0.38	50,509.88
450,000.000 VERIZON COMMUNICATIONS INC 92343VCZ5 4.672% 03/15/2055 DD 03/13/15	135.94	470,338.48	611,721.00	0.29	141,382.52
500,000.000 VISA INC 92826CAF9 4.300% 12/14/2045 DD 12/14/15	132.04	502,410.16	660,210.00	0.31	157,799.84
500,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	121.50	502,379.02	607,495.00	0.29	105,115.98

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,240,000.000 VISTRA OPERATIONS CO LLC 144A 92840VAD4 3.550% 07/15/2024 DD 06/11/19	103.21	2,265,251.95	2,311,859.20	1.09	46,607.25
820,000.000 VODAFONE GROUP PLC 92857WBJ8 4.125% 05/30/2025 DD 05/30/18	113.38	892,491.50	929,675.00	0.44	37,183.50
600,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	108.32	600,010.33	649,920.00	0.31	49,909.67
750,000.000 WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15	114.80	764,308.17	860,985.00	0.41	96,676.83
1,210,000.000 WESTPAC BANKING CORP 961214DW0 3.400% 01/25/2028 DD 01/25/18	114.04	1,314,088.91	1,379,932.40	0.65	65,843.49
1,250,000.000 ZAIS CLO 14 LTD 14A B 144A 98888BAC0 VAR RT 04/15/2032 DD 03/26/20	100.00	1,250,000.00	1,250,000.00	0.59	0.00
-3,750,000.000 IRS R US0003M P 6.75% 99QACLUT7 2034 JAN 29 **4996857B**	0.00	0.00	0.00	0.00	0.00
3,750,000.000 IRS_R US0003M P 6.75% 99QACLUX8 2034 JAN 27 **4996857B**	0.00	99,375.00	86.25	0.00	-99,288.75
25,000,000.000 IFL UL CPURNSA INDEX 99QAFKQM6 R_1.376% 2025 JUN 30 **SL3350WV**	-0.20	0.00	-50,675.00	-0.02	-50,675.00
-25,000,000.000 IFL UL CPURNSA INDEX 99QAFKQL8 R 1.376% 2025 JUN 30 **SL3350WV**	0.00	0.00	0.00	0.00	0.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
-1,830,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	0.00	0.00	0.00	0.00	0.00
1,830,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	0.00	59,109.00	29.28	0.00	-59,079.72
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**195,011,309.18**	**211,032,007.00**	**99.58**	**16,020,697.82**
TOTAL ASSETS U.S. DOLLAR		**195,892,104.85**	**211,912,802.67**	**100.00**	**16,020,697.82**
TOTAL ASSETS		**195,892,104.85**	**211,912,802.67**	**100.00**	**16,020,697.82**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

MARATHON EAFE MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
EQUITY					
26,310.976 MARATHON EAFE 99VVA3995	1,595.16	37,045,444.81	41,970,298.84	100.00	4,924,854.03

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		8,072.37	8,072.36	0.02	-0.01
FIXED INCOME SECURITIES					
100,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAG3 2.375% 03/01/2028 DD 03/02/20	106.14	108,035.00	106,137.68	0.20	-1,897.32
100,000.000 ALTICE FINCO SA REGS ELBF2DYR8 4.750% 01/15/2028	102.22	114,887.19	102,223.95	0.20	-12,663.24
282,000.000 ALTICE FINANCING SA 144A ELBJLVWS9 2.250% 01/15/2025	105.01	313,569.90	296,140.96	0.57	-17,428.94
235,000.000 ARD FINANCE SA REGS ELBKDLTB8 5.000% 06/30/2027	107.71	260,239.00	253,110.78	0.49	-7,128.22
200,000.000 VIVION INVESTMENTS SARL REGS ELBKLVKS9 3.000% 08/08/2024	102.29	220,403.67	204,579.53	0.40	-15,824.14
313,000.000 ALTICE FRANCE HOLDING SA REGS ELBM636G6 4.000% 02/15/2028	101.08	345,724.15	316,391.36	0.61	-29,332.79
381,000.000 STANDARD INDUSTRIES INC/N 144A NABL4PZ32 2.250% 11/21/2026	105.50	419,157.15	401,949.74	0.78	-17,207.41
100,000.000 SILGAN HOLDINGS INC 144A NABL4SFZ7 2.250% 06/01/2028	107.76	107,925.00	107,755.01	0.21	-169.99

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**1,889,941.06**	**1,788,289.01**	**3.45**	**-101,652.05**
TOTAL ASSETS EURO CURRENCY UNIT		**1,898,013.43**	**1,796,361.37**	**3.47**	**-101,652.06**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,421,461.090 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	1,421,461.09	1,421,461.09	2.75	0.00
CASH		363.50	363.50	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,421,824.59**	**1,421,824.59**	**2.75**	**0.00**
CONVERTIBLE OR EXCHANGEABLE SE					
85,000.000 AIR TRANSPORT SERVICES GROUP I 00922RAB1 1.125% 10/15/2024 DD 09/29/17	94.17	76,591.90	80,041.10	0.15	3,449.20
15,000.000 ROYAL CARIBBEAN CRUISES L 144A 780153BA9 4.250% 06/15/2023 DD 06/09/20	93.00	15,000.00	13,950.00	0.03	-1,050.00
TOTAL CONVERTIBLE OR EXCHANGEABLE SE U.S. DOLLAR		**91,591.90**	**93,991.10**	**0.18**	**2,399.20**
EQUITY					
2,931.000 CLEAR CHANNEL OUTDOOR HOLDINGS 18453H106	1.04	13,922.25	3,048.24	0.01	-10,874.01
614.000 IHEARTMEDIA INC 45174J509	8.35	38,387.48	5,126.90	0.01	-33,260.58
TOTAL EQUITY U.S. DOLLAR		**52,309.73**	**8,175.14**	**0.02**	**-44,134.59**
FIXED INCOME SECURITIES					
213,000.000 AG ISSUER LLC 144A 00119LAA9 6.250% 03/01/2028 DD 02/13/20	93.00	214,570.49	198,090.00	0.38	-16,480.49

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
336,000.000 AES CORP/THE 00130HBX2 6.000% 05/15/2026 DD 05/25/16	103.88	349,138.39	349,020.00	0.67	-118.39
41,000.000 AES CORP/THE 00130HBY0 5.125% 09/01/2027 DD 08/28/17	103.75	43,307.35	42,537.50	0.08	-769.85
109,000.000 AMC ENTERTAINMENT HOLDING 144A 00165CAN4 10.500% 04/15/2025 DD 04/24/20	81.07	106,884.00	88,366.30	0.17	-18,517.70
120,000.000 ACADIA HEALTHCARE CO INC 00404AAM1 6.500% 03/01/2024 DD 02/16/16	101.77	123,170.25	122,121.60	0.24	-1,048.65
83,000.000 ACADIA HEALTHCARE CO INC 144A 00404AAN9 5.500% 07/01/2028 DD 06/24/20	100.25	83,000.00	83,207.50	0.16	207.50
75,000.000 AECOM 00766TAD2 5.875% 10/15/2024 DD 10/15/15	108.00	74,371.01	81,000.00	0.16	6,628.99
50,000.000 AECOM 00774CAB3 5.125% 03/15/2027 DD 02/21/17	107.50	50,000.00	53,750.00	0.10	3,750.00
295,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	103.75	300,111.92	306,062.50	0.59	5,950.58
158,000.000 ALBERTSONS COS INC / SAFE 144A 013092AB7 5.875% 02/15/2028 DD 08/15/19	103.18	158,000.00	163,019.66	0.31	5,019.66
217,795.000 ALIXPARTNERS 4/17 COV-LITE TLB 01642PAW6	96.46	216,623.72	210,080.70	0.41	-6,543.02

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
40,000.000 ALLEGHENY LUDLUM LLC 016900AC6 6.950% 12/15/2025 DD 12/15/95	97.00	40,951.91	38,800.00	0.07	-2,151.91
251,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAH5 5.875% 12/01/2027 DD 11/22/19	92.50	251,000.00	232,175.00	0.45	-18,825.00
175,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AK4 4.750% 12/15/2024 DD 12/20/19	90.00	175,000.00	157,500.00	0.30	-17,500.00
404,000.000 ALLIANT HOLDINGS INTERMED 144A 01883LAA1 6.750% 10/15/2027 DD 10/11/19	99.66	404,000.00	402,634.48	0.78	-1,365.52
150,000.000 ALLIED UNIVERSAL HOLDCO L 144A 019576AA5 6.625% 07/15/2026 DD 07/12/19	105.00	153,037.69	157,500.00	0.30	4,462.31
71,000.000 ALLIED UNIVERSAL HOLDCO L 144A 019576AB3 9.750% 07/15/2027 DD 07/12/19	105.38	75,010.80	74,816.25	0.14	-194.55
200,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAA9 8.125% 02/01/2027 DD 07/31/18	109.38	210,505.98	218,750.00	0.42	8,244.02
245,000.000 ALTICE FRANCE HOLDING SA 144A 02156TAB0 10.500% 05/15/2027 DD 11/15/19	110.16	275,027.67	269,879.75	0.52	-5,147.92
10,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	103.00	10,033.08	10,300.00	0.02	266.92
67,000.000 AMWINS GROUP INC 144A 031921AA7 7.750% 07/01/2026 DD 07/06/18	105.00	66,188.31	70,350.00	0.14	4,161.69

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 ANTERO MIDSTREAM PARTNERS 144A 03690AAD8 5.750% 03/01/2027 DD 02/25/19	79.00	141,576.87	118,500.00	0.23	-23,076.87
11,000.000 APACHE CORP 037411AY1 5.250% 02/01/2042 DD 12/03/10	81.61	7,873.77	8,977.32	0.02	1,103.55
13,000.000 APACHE CORP 037411BA2 4.750% 04/15/2043 DD 04/09/12	80.51	9,045.59	10,466.17	0.02	1,420.58
40,000.000 APACHE CORP 037411BE4 4.375% 10/15/2028 DD 08/23/18	88.31	32,688.87	35,322.40	0.07	2,633.53
94,000.000 APACHE CORP 037411BF1 4.250% 01/15/2030 DD 06/19/19	86.45	74,557.11	81,259.24	0.16	6,702.13
131,000.000 ARCHROCK PARTNERS LP / AR 144A 03959KAC4 6.250% 04/01/2028 DD 12/20/19	91.00	132,052.46	119,210.00	0.23	-12,842.46
220,000.000 ARCONIC CORP 144A 03966VAA5 6.125% 02/15/2028 DD 02/07/20	99.98	227,117.34	219,945.00	0.42	-7,172.34
250,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAP5 5.250% 08/15/2027 DD 08/12/19	98.24	257,500.00	245,595.00	0.47	-11,905.00
11,000.000 ASBURY AUTOMOTIVE GROUP I 144A 043436AS3 4.500% 03/01/2028 DD 02/19/20	97.00	11,000.00	10,670.00	0.02	-330.00
15,000.000 ASBURY AUTOMOTIVE GROUP I 144A 043436AT1 4.750% 03/01/2030 DD 02/19/20	97.50	15,000.00	14,625.00	0.03	-375.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
137,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAG8 7.000% 11/01/2026 DD 10/11/18	64.00	136,135.57	87,680.00	0.17	-48,455.57
425,000.000 ASURION 7/17 2ND LIEN TLB2 04649VAU4	99.25	424,624.46	421,812.50	0.81	-2,811.96
170,000.000 BWX TECHNOLOGIES INC 144A 05605HAA8 5.375% 07/15/2026 DD 05/24/18	103.04	171,085.87	175,164.60	0.34	4,078.73
80,000.000 BWX TECHNOLOGIES INC 144A 05605HAB6 4.125% 06/30/2028 DD 06/12/20	99.75	80,000.00	79,800.00	0.15	-200.00
90,000.000 BAUSCH HEALTH COS INC 144A 071734AJ6 5.250% 01/30/2030 DD 12/30/19	94.88	91,768.24	85,387.50	0.16	-6,380.74
128,000.000 BAUSCH HEALTH COS INC 144A 071734AK3 6.250% 02/15/2029 DD 05/26/20	100.50	128,000.00	128,640.00	0.25	640.00
87,750.000 BELLRING BRANDS/POST HOLDINGS 07982EAB2 0.000% 10/10/2024 DD 09/24/19	99.31	89,348.47	87,147.16	0.17	-2,201.31
149,000.000 BOMBARDIER INC 144A 097751BT7 7.875% 04/15/2027 DD 03/07/19	65.50	148,021.26	97,595.00	0.19	-50,426.26
32,000.000 BROOKFIELD RESIDENTIAL PR 144A 11283YAB6 6.250% 09/15/2027 DD 09/23/19	95.63	31,520.72	30,601.92	0.06	-918.80
59,000.000 BROOKFIELD RESIDENTIAL PR 144A 11283YAD2 4.875% 02/15/2030 DD 02/26/20	83.56	57,243.31	49,300.40	0.10	-7,942.91

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
123,000.000 BROOKFIELD PROPERTY REIT 144A 11284DAA3 5.750% 05/15/2026 DD 05/01/19	84.50	123,000.00	103,935.00	0.20	-19,065.00
88,000.000 BUCKEYE PARTNERS LP 144A 118230AT8 4.125% 03/01/2025 DD 02/19/20	95.93	88,000.00	84,415.76	0.16	-3,584.24
77,000.000 BUCKEYE PARTNERS LP 144A 118230AU5 4.500% 03/01/2028 DD 02/19/20	93.50	77,000.00	71,995.00	0.14	-5,005.00
269,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAM9 6.750% 06/01/2027 DD 05/30/19	102.38	283,522.45	275,388.75	0.53	-8,133.70
42,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAN7 5.000% 03/01/2030 DD 02/11/20	94.00	42,460.96	39,480.00	0.08	-2,980.96
210,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	102.93	215,431.28	216,146.70	0.42	715.42
88,000.000 BURLINGTON COAT FACTORY W 144A 121579AH9 6.250% 04/15/2025 DD 04/16/20	104.50	88,650.33	91,960.00	0.18	3,309.67
210,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	103.46	210,398.86	217,266.00	0.42	6,867.14
60,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBX0 5.000% 02/01/2028 DD 08/08/17	103.25	60,000.00	61,950.00	0.12	1,950.00
95,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCB7 5.375% 06/01/2029 DD 05/23/19	105.50	96,749.40	100,225.00	0.19	3,475.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
516,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCD3 4.750% 03/01/2030 DD 10/01/19	102.32	524,315.61	527,966.04	1.02	3,650.43
217,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCE1 4.500% 08/15/2030 DD 02/18/20	102.00	218,272.55	221,340.00	0.43	3,067.45
65,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCJ0 4.500% 05/01/2032 DD 03/18/20	101.25	65,000.00	65,812.50	0.13	812.50
235,000.000 CDK GLOBAL INC 12508EAF8 4.875% 06/01/2027 DD 12/01/17	102.60	240,397.28	241,098.25	0.47	700.97
83,000.000 CDK GLOBAL INC 144A 12508EAJ0 5.250% 05/15/2029 DD 05/15/19	103.84	83,000.00	86,188.86	0.17	3,188.86
42,000.000 CD&R SMOKEY BUYER INC 144A 12510CAA9 6.750% 07/15/2025 DD 07/01/20	103.97	42,570.00	43,667.40	0.08	1,097.40
305,000.000 CIT GROUP INC 125581GX0 6.125% 03/09/2028 DD 03/09/18	107.79	311,651.24	328,753.40	0.63	17,102.16
100,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11	104.97	100,598.40	104,971.00	0.20	4,372.60
220,000.000 CSC HOLDINGS LLC 126307AH0 5.250% 06/01/2024 DD 05/23/14	105.25	222,209.22	231,550.00	0.45	9,340.78
274,000.000 CSC HOLDINGS LLC 144A 126307BA4 5.750% 01/15/2030 DD 07/10/19	104.15	285,776.57	285,371.00	0.55	-405.57

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
322,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	87.00	322,086.79	280,140.00	0.54	-41,946.79
208,000.000 CVR ENERGY INC 144A 12662PAD0 5.750% 02/15/2028 DD 01/27/20	87.50	208,000.00	182,000.00	0.35	-26,000.00
135,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	100.98	134,214.56	136,321.65	0.26	2,107.09
60,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	100.97	60,000.00	60,582.60	0.12	582.60
75,000.000 CALPINE CORP 144A 131347CM6 4.500% 02/15/2028 DD 12/20/19	97.50	75,000.00	73,125.00	0.14	-1,875.00
125,000.000 CALPINE CORP 144A 131347CN4 5.125% 03/15/2028 DD 12/27/19	98.00	125,000.00	122,500.00	0.24	-2,500.00
116,000.000 CARGO AIRCRAFT MANAGEMENT 144A 14180LAA4 4.750% 02/01/2028 DD 01/28/20	99.13	116,203.00	114,985.00	0.22	-1,218.00
46,000.000 CARNIVAL CORP 144A 143658BC5 11.500% 04/01/2023 DD 04/08/20	108.50	45,571.11	49,910.00	0.10	4,338.89
140,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	101.52	141,153.62	142,128.00	0.27	974.38
103,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAE8 5.000% 07/15/2027 DD 06/27/19	103.81	104,199.03	106,927.39	0.21	2,728.36

BNY MELLON

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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
274,000.000 CENTENE CORP 144A 15135BAM3 5.375% 08/15/2026 DD 08/15/19	104.02	279,164.57	285,017.54	0.55	5,852.97
164,000.000 CENTENE CORP 15135BAR2 4.250% 12/15/2027 DD 12/06/19	103.19	162,705.76	169,233.24	0.33	6,527.48
287,000.000 CENTENE CORP 15135BAT8 4.625% 12/15/2029 DD 12/06/19	105.50	287,000.00	302,785.00	0.58	15,785.00
128,000.000 CENTENE CORP 15135BAV3 3.375% 02/15/2030 DD 02/13/20	100.97	128,000.00	129,242.88	0.25	1,242.88
91,000.000 CENOVUS ENERGY INC 15135UAF6 6.750% 11/15/2039 DD 05/15/10	97.37	74,818.70	88,603.06	0.17	13,784.36
11,000.000 CENOVUS ENERGY INC 15135UAJ8 3.800% 09/15/2023 DD 08/15/13	94.03	9,778.30	10,343.74	0.02	565.44
44,000.000 CENOVUS ENERGY INC 15135UAR0 5.400% 06/15/2047 DD 04/07/17	85.85	34,440.67	37,773.12	0.07	3,332.45
355,000.000 CENTENE CORP 144A 15137TAA8 5.375% 06/01/2026 DD 05/23/18	103.67	355,000.00	368,014.30	0.71	13,014.30
280,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	53.00	284,047.08	148,400.00	0.29	-135,647.08
230,000.000 CENTRAL GARDEN & PET CO 153527AL0 6.125% 11/15/2023 DD 11/09/15	102.00	234,600.00	234,600.00	0.45	0.00

BNY MELLON

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6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
45,000.000 CENTRAL GARDEN & PET CO 153527AM8 5.125% 02/01/2028 DD 12/14/17	103.41	42,335.25	46,535.85	0.09	4,200.60
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	103.40	175,000.00	180,950.00	0.35	5,950.00
18,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	109.88	18,413.77	19,778.76	0.04	1,364.99
72,000.000 COLFAX CORP 144A 15723RAA2 6.000% 02/15/2024 DD 02/05/19	103.13	72,000.00	74,250.00	0.14	2,250.00
265,000.000 CHARLES RIVER LABORATORIE 144A 159864AC1 5.500% 04/01/2026 DD 04/03/18	104.00	267,703.52	275,600.00	0.53	7,896.48
80,000.000 CHARLES RIVER LABORATORIE 144A 159864AE7 4.250% 05/01/2028 DD 10/23/19	99.95	80,000.00	79,959.20	0.15	-40.80
273,000.000 CHENIERE ENERGY PARTNERS LP 16411QAG6 4.500% 10/01/2029 DD 04/01/20	96.88	275,885.77	264,468.75	0.51	-11,417.02
165,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13	84.50	163,274.38	139,425.00	0.27	-23,849.38
40,000.000 CLARIOS GLOBAL LP 144A 18060TAA3 6.750% 05/15/2025 DD 05/20/20	104.00	40,000.00	41,600.00	0.08	1,600.00
250,000.000 CLEAN HARBORS INC 144A 184496AP2 5.125% 07/15/2029 DD 07/02/19	103.72	256,469.52	259,290.00	0.50	2,820.48

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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
40,000.000 CLEARWAY ENERGY OPERATING 144A 18539UAC9 4.750% 03/15/2028 DD 12/11/19	101.99	40,790.23	40,797.60	0.08	7.37
115,000.000 CLEVELAND-CLIFFS INC 144A 185899AG6 6.750% 03/15/2026 DD 03/13/20	96.50	113,828.46	110,975.00	0.21	-2,853.46
164,000.000 COMPASS MINERALS INTERNAT 144A 20451NAG6 6.750% 12/01/2027 DD 11/26/19	105.00	164,000.00	172,200.00	0.33	8,200.00
200,000.000 CONNECT FINCO SARL / CONN 144A 20752TAA2 6.750% 10/01/2026 DD 10/07/19	94.75	201,903.00	189,500.00	0.37	-12,403.00
4,000.000 CONTINENTAL RESOURCES INC/OK 212015AQ4 4.900% 06/01/2044 DD 05/19/14	79.63	3,195.82	3,185.00	0.01	-10.82
103,000.000 CONTINENTAL RESOURCES INC/OK 212015AS0 4.375% 01/15/2028 DD 12/08/17	88.02	92,401.31	90,662.66	0.18	-1,738.65
235,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	100.88	235,538.59	237,056.25	0.46	1,517.66
110,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	101.25	113,001.84	111,375.00	0.22	-1,626.84
140,000.000 CROWN AMERICAS LLC / CROWN AME 228187AB6 4.750% 02/01/2026 DD 02/01/19	101.90	140,076.53	142,664.20	0.28	2,587.67
90,000.000 CROWN AMERICAS LLC / CROWN AME 22819KAB6 4.250% 09/30/2026 DD 03/31/17	102.25	83,254.35	92,025.00	0.18	8,770.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
198,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	89.63	197,889.36	177,457.50	0.34	-20,431.86
44,000.000 DELL INTERNATIONAL LLC / 144A 24703DBB6 5.850% 07/15/2025 DD 04/09/20	114.92	43,942.22	50,564.80	0.10	6,622.58
88,000.000 DELL INTERNATIONAL LLC / 144A 24703DBC4 6.100% 07/15/2027 DD 04/09/20	115.53	87,796.26	101,662.00	0.20	13,865.74
45,000.000 DELL INTERNATIONAL LLC / 144A 24703DBD2 6.200% 07/15/2030 DD 04/09/20	117.25	44,919.14	52,763.85	0.10	7,844.71
57,000.000 DELTA AIR LINES INC 247361ZZ4 7.375% 01/15/2026 DD 06/12/20	96.74	56,992.15	55,141.80	0.11	-1,850.35
213,000.000 DIAMOND SPORTS GROUP LLC 144A 25277LAA4 5.375% 08/15/2026 DD 08/02/19	72.38	195,643.48	154,158.75	0.30	-41,484.73
43,000.000 DISH DBS CORP 25470XAY1 7.750% 07/01/2026 DD 06/13/16	106.00	42,296.94	45,580.00	0.09	3,283.06
200,000.000 DRAX FINCO PLC 144A 26151AAA7 6.625% 11/01/2025 DD 04/26/18	102.50	202,551.69	205,000.00	0.40	2,448.31
300,000.000 VISTRA CORP 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	104.25	312,156.21	312,750.00	0.60	593.79
330,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	97.00	346,052.59	320,100.00	0.62	-25,952.59

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
147,000.000 EP ENERGY LLC / EVEREST A 144A 268787AJ7 7.750% 05/15/2026 DD 05/23/18	20.00	129,992.19	29,400.00	0.06	-100,592.19
51,000.000 EQT CORP 26884LAG4 VAR RT 02/01/2030 DD 01/21/20	103.00	52,723.08	52,531.53	0.10	-191.55
34,000.000 EQT CORP 26884LAH2 VAR RT 02/01/2025 DD 01/21/20	99.65	33,950.17	33,881.68	0.07	-68.49
59,000.000 EQM MIDSTREAM PARTNERS LP 144A 26885BAF7 6.000% 07/01/2025 DD 06/18/20	101.29	59,000.00	59,762.28	0.12	762.28
59,000.000 EQM MIDSTREAM PARTNERS LP 144A 26885BAH3 6.500% 07/01/2027 DD 06/18/20	102.42	59,000.00	60,428.98	0.12	1,428.98
163,000.000 ESH HOSPITALITY INC 144A 26907YAB0 4.625% 10/01/2027 DD 09/18/19	93.63	161,762.59	152,608.75	0.29	-9,153.84
93,000.000 EDGEWELL PERSONAL CARE CO 144A 28035QAA0 5.500% 06/01/2028 DD 05/22/20	102.75	93,722.96	95,557.50	0.18	1,834.54
212,000.000 COLT MERGER SUB INC 144A 28470RAH5 6.250% 07/01/2025 DD 07/06/20	99.38	212,000.00	210,675.00	0.41	-1,325.00
169,000.000 COLT MERGER SUB INC 144A 28470RAK8 8.125% 07/01/2027 DD 07/06/20	96.63	169,525.00	163,296.25	0.32	-6,228.75
84,000.000 ELDORADO GOLD CORP 144A 284902AE3 9.500% 06/01/2024 DD 06/05/19	106.50	82,622.51	89,460.00	0.17	6,837.49

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
235,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAD2 5.500% 01/30/2026 DD 12/07/17	95.75	232,973.18	225,012.50	0.43	-7,960.68
120,000.000 ENCOMPASS HEALTH CORP 29261AAA8 4.500% 02/01/2028 DD 09/18/19	95.91	119,605.58	115,094.40	0.22	-4,511.18
140,000.000 ENCOMPASS HEALTH CORP 29261AAB6 4.750% 02/01/2030 DD 09/18/19	95.50	139,406.25	133,700.00	0.26	-5,706.25
21,000.000 ENERGIZER HOLDINGS INC 144A 29272WAA7 6.375% 07/15/2026 DD 07/06/18	103.40	21,460.17	21,713.16	0.04	252.99
238,000.000 ENERGIZER HOLDINGS INC 144A 29272WAB5 7.750% 01/15/2027 DD 01/28/19	106.63	248,163.40	253,772.26	0.49	5,608.86
83,000.000 ENTEGRIS INC 144A 29362UAC8 4.375% 04/15/2028 DD 04/30/20	101.75	83,000.00	84,452.50	0.16	1,452.50
217,212.780 ENVISION HEALTHCARE 9/18 29373UAC5 0.000% 10/10/2025 DD 06/11/18	65.25	184,411.51	141,731.34	0.27	-42,680.17
287,000.000 ENVIVA PARTNERS LP / ENVI 144A 29413XAD9 6.500% 01/15/2026 DD 12/09/19	104.00	288,425.00	298,480.00	0.58	10,055.00
41,000.000 EXPEDIA GROUP INC 144A 30212PAS4 6.250% 05/01/2025 DD 05/05/20	106.53	41,000.00	43,676.07	0.08	2,676.07
21,000.000 EXPEDIA GROUP INC 144A 30212PAU9 7.000% 05/01/2025 DD 05/05/20	103.95	21,000.00	21,828.45	0.04	828.45

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

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230,000.000 EXTRACTION OIL & GAS INC 144A 30227MAB1 5.625% 02/01/2026 DD 01/25/18	19.25	223,845.27	44,275.00	0.09	-179,570.27
157,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	94.50	159,065.40	148,365.00	0.29	-10,700.40
85,000.000 FORD MOTOR CO 345370CA6 7.450% 07/16/2031 DD 07/16/99	105.25	92,054.64	89,462.50	0.17	-2,592.14
207,000.000 FORD MOTOR CO 345370CV0 8.500% 04/21/2023 DD 04/22/20	105.75	207,000.00	218,902.50	0.42	11,902.50
248,000.000 FORD MOTOR CO 345370CW8 9.000% 04/22/2025 DD 04/22/20	108.22	247,602.75	268,385.60	0.52	20,782.85
103,000.000 FORD MOTOR CO 345370CX6 9.625% 04/22/2030 DD 04/22/20	118.43	102,520.69	121,982.90	0.24	19,462.21
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	98.02	180,947.38	196,042.00	0.38	15,094.62
182,000.000 FREEPORT-MCMORAN INC 35671DBC8 5.450% 03/15/2043 DD 09/15/13	98.00	167,040.22	178,360.00	0.34	11,319.78
259,000.000 GEMS MENASA CAYMAN LTD / 144A 36166LAA5 7.125% 07/31/2026 DD 08/08/19	95.00	262,677.61	246,050.00	0.48	-16,627.61
274,000.000 GFL ENVIRONMENTAL INC 144A 36168QAE4 8.500% 05/01/2027 DD 04/23/19	108.75	282,010.37	297,975.00	0.58	15,964.63

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
77,000.000 GARTNER INC 144A 366651AC1 4.500% 07/01/2028 DD 06/22/20	101.17	77,099.74	77,900.90	0.15	801.16
325,000.000 GATEWAY CASINOS & ENTERTA 144A 36760BAE9 8.250% 03/01/2024 DD 02/22/17	82.00	336,976.11	266,500.00	0.51	-70,476.11
195,000.000 GO DADDY OPERATING CO LLC 144A 38016LAA3 5.250% 12/01/2027 DD 06/04/19	101.75	196,698.62	198,412.50	0.38	1,713.88
212,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	71.88	210,598.57	152,375.00	0.29	-58,223.57
220,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	105.25	234,817.57	231,550.00	0.45	-3,267.57
97,000.000 WR GRACE & CO-CONN 144A 383909AG3 4.875% 06/15/2027 DD 06/26/20	101.30	97,000.00	98,263.91	0.19	1,263.91
169,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	60.00	170,434.04	101,400.00	0.20	-69,034.04
28,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	100.52	27,464.65	28,145.60	0.05	680.95
171,000.000 GTCR AP FINANCE INC 144A 40060QAA3 8.000% 05/15/2027 DD 05/13/19	102.94	175,355.46	176,022.27	0.34	666.81
150,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	121.78	150,000.00	182,668.50	0.35	32,668.50

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Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
164,000.000 HCA INC 404119BW8 5.875% 02/01/2029 DD 01/30/19	113.16	164,000.00	185,580.76	0.36	21,580.76
130,000.000 HCA INC 404119CA5 3.500% 09/01/2030 DD 02/26/20	96.32	130,000.00	125,212.10	0.24	-4,787.90
475,000.000 HCA INC 404121AJ4 5.625% 09/01/2028 DD 08/23/18	111.63	474,495.88	530,218.75	1.02	55,722.87
230,887.500 HERBALIFE 8/18 COV-LITE 40421YAF9 TLB	96.38	231,646.84	222,517.83	0.43	-9,129.01
63,000.000 HAT HOLDINGS I LLC / HAT 144A 418751AB9 6.000% 04/15/2025 DD 04/21/20	104.75	63,000.00	65,992.50	0.13	2,992.50
101,000.000 HERBALIFE NUTRITION LTD / 144A 42704MAA0 7.875% 09/01/2025 DD 05/29/20	103.25	101,000.00	104,282.50	0.20	3,282.50
233,000.000 HILCORP ENERGY I LP / HIL 144A 431318AS3 6.250% 11/01/2028 DD 10/16/18	80.25	219,190.13	186,982.50	0.36	-32,207.63
98,740.550 HILLMAN 5/18 COV-LITE TLB 43162TAK6	93.50	96,604.16	92,322.41	0.18	-4,281.75
20,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	100.98	20,173.65	20,195.80	0.04	22.15
146,000.000 HOWMET AEROSPACE INC 443201AA6 6.875% 05/01/2025 DD 04/24/20	108.49	146,000.00	158,389.56	0.31	12,389.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
234,000.000 HUB INTERNATIONAL LTD 144A 44332PAD3 7.000% 05/01/2026 DD 04/25/18	99.79	232,256.71	233,508.60	0.45	1,251.89
220,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	103.79	234,657.48	228,333.60	0.44	-6,323.88
120,000.000 GFL ENVIRONMENTAL INC 144A 44485HAA2 7.000% 06/01/2026 DD 05/14/18	103.50	124,027.46	124,200.00	0.24	172.54
75,000.000 IAA INC 144A 449253AB9 5.500% 06/15/2027 DD 06/06/19	103.16	75,000.00	77,371.50	0.15	2,371.50
39,000.000 IRB HOLDING CORP 144A 44988MAC9 7.000% 06/15/2025 DD 05/21/20	103.07	39,235.45	40,197.30	0.08	961.85
252,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	100.07	252,000.00	252,176.40	0.49	176.40
102,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BZ9 5.250% 05/15/2027 DD 12/12/19	96.50	102,000.00	98,430.00	0.19	-3,570.00
14,089.000 IHEARTCOMMUNICATIONS INC 45174HBC0 6.375% 05/01/2026 DD 05/01/19	99.00	14,606.94	13,948.11	0.03	-658.83
120,286.000 IHEARTCOMMUNICATIONS INC 45174HBD8 8.375% 05/01/2027 DD 05/01/19	91.64	125,059.96	110,226.48	0.21	-14,833.48
159,000.000 INFRABUILD AUSTRALIA PTY 144A 45682RAA8 12.000% 10/01/2024 DD 10/03/19	90.25	159,000.00	143,497.50	0.28	-15,502.50

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	57.00	160,232.73	99,750.00	0.19	-60,482.73
84,000.000 INTELSAT JACKSON HOLDINGS 144A 45824TBA2 8.500% 10/15/2024 DD 09/19/18	60.13	85,034.50	50,505.00	0.10	-34,529.50
99,000.000 IRON MOUNTAIN INC 144A 46284VAJ0 5.250% 07/15/2030 DD 06/22/20	98.50	99,000.00	97,515.00	0.19	-1,485.00
67,000.000 IRON MOUNTAIN INC 144A 46284VAL5 5.625% 07/15/2032 DD 06/22/20	99.79	67,000.00	66,859.30	0.13	-140.70
166,000.000 JBS USA LUX SA / JBS USA 144A 46590XAB2 5.500% 01/15/2030 DD 08/06/19	102.50	178,124.32	170,150.00	0.33	-7,974.32
87,000.000 JAGUAR HOLDING CO II / PP 144A 47010LAA0 5.000% 06/15/2028 DD 06/05/20	102.38	87,000.00	89,066.25	0.17	2,066.25
100,000.000 JAGUAR HOLDING CO II / PP 144A 47010LAB8 4.625% 06/15/2025 DD 06/05/20	101.77	100,000.00	101,770.00	0.20	1,770.00
150,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	101.88	150,000.00	152,812.50	0.30	2,812.50
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	102.50	25,000.00	25,625.00	0.05	625.00
58,000.000 KORN FERRY 144A 50067PAA7 4.625% 12/15/2027 DD 12/16/19	97.00	58,000.00	56,260.00	0.11	-1,740.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
255,000.000 KRAFT HEINZ FOODS CO 50077LAB2 4.375% 06/01/2046 DD 05/24/16	98.31	243,129.53	250,687.95	0.48	7,558.42
102,000.000 KRAFT HEINZ FOODS CO 144A 50077LBA3 3.875% 05/15/2027 DD 05/18/20	104.50	102,000.00	106,588.98	0.21	4,588.98
102,000.000 KRAFT HEINZ FOODS CO 144A 50077LBD7 4.250% 03/01/2031 DD 05/18/20	106.03	102,000.00	108,149.58	0.21	6,149.58
102,000.000 KRAFT HEINZ FOODS CO 144A 50077LBG0 5.500% 06/01/2050 DD 05/18/20	106.60	102,000.00	108,727.92	0.21	6,727.92
121,000.000 L BRANDS INC 501797AL8 6.875% 11/01/2035 DD 10/30/15	83.19	123,779.73	100,659.90	0.19	-23,119.83
39,000.000 L BRANDS INC 144A 501797AS3 6.875% 07/01/2025 DD 06/18/20	103.25	39,432.88	40,267.50	0.08	834.62
27,000.000 L BRANDS INC 144A 501797AU8 9.375% 07/01/2025 DD 06/18/20	100.12	27,000.00	27,032.40	0.05	32.40
67,000.000 LAREDO PETROLEUM INC 516806AF3 9.500% 01/15/2025 DD 01/24/20	69.13	67,000.00	46,313.75	0.09	-20,686.25
101,000.000 LAREDO PETROLEUM INC 516806AG1 10.125% 01/15/2028 DD 01/24/20	69.00	101,000.00	69,690.00	0.13	-31,310.00
330,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	102.75	336,792.63	339,075.00	0.65	2,282.37

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EATON VANCE HY MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 REGIONALCARE HOSPITAL PAR 144A 53219LAR0 9.750% 12/01/2026 DD 11/16/18	103.00	187,040.45	180,250.00	0.35	-6,790.45
120,000.000 LIFEPOINT HEALTH INC 144A 53219LAS8 4.375% 02/15/2027 DD 02/13/20	94.50	120,483.17	113,400.00	0.22	-7,083.17
64,000.000 LIFEPOINT HEALTH INC 144A 53219LAT6 6.750% 04/15/2025 DD 04/13/20	103.25	64,000.00	66,080.00	0.13	2,080.00
22,000.000 L BRANDS INC 532716AN7 7.600% 07/15/2037 DD 07/17/07	68.00	21,891.05	14,960.00	0.03	-6,931.05
82,000.000 LITHIA MOTORS INC 144A 536797AE3 4.625% 12/15/2027 DD 12/09/19	99.00	82,000.00	81,180.00	0.16	-820.00
181,000.000 LIVE NATION ENTERTAINMENT 144A 538034AR0 4.750% 10/15/2027 DD 10/17/19	86.02	177,338.16	155,698.01	0.30	-21,640.15
223,000.000 MEG ENERGY CORP 144A 552704AE8 7.125% 02/01/2027 DD 01/31/20	83.13	223,000.00	185,368.75	0.36	-37,631.25
225,000.000 MGM RESORTS INTERNATIONAL 552953CC3 6.000% 03/15/2023 DD 11/25/14	101.00	232,002.37	227,250.00	0.44	-4,752.37
193,000.000 MGM GROWTH PROPERTIES OPERATIN 55303XAJ4 5.750% 02/01/2027 DD 08/01/19	102.50	196,865.41	197,825.00	0.38	959.59
74,000.000 M/I HOMES INC 55305BAS0 4.950% 02/01/2028 DD 01/22/20	99.38	74,000.00	73,537.50	0.14	-462.50

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452,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	93.00	467,405.97	420,360.00	0.81	-47,045.97
44,000.000 MSCI INC 144A 55354GAK6 3.625% 09/01/2030 DD 03/04/20	99.50	44,000.00	43,780.00	0.08	-220.00
111,000.000 MSCI INC 144A 55354GAL4 3.875% 02/15/2031 DD 05/26/20	102.00	111,000.00	113,220.00	0.22	2,220.00
72,879.000 MANITOWOC 10/18 TLB 56356XAE9	86.00	57,377.62	62,675.94	0.12	5,298.32
89,000.000 MASONITE INTERNATIONAL CO 144A 575385AD1 5.375% 02/01/2028 DD 07/25/19	102.25	89,200.12	91,002.50	0.18	1,802.38
145,000.000 MATADOR RESOURCES CO 576485AE6 5.875% 09/15/2026 DD 08/21/18	74.00	145,000.00	107,300.00	0.21	-37,700.00
107,000.000 MOLINA HEALTHCARE INC 144A 60855RAJ9 4.375% 06/15/2028 DD 06/02/20	99.88	107,000.00	106,866.25	0.21	-133.75
119,000.000 MOOG INC 144A 615394AM5 4.250% 12/15/2027 DD 12/13/19	97.00	119,553.33	115,430.00	0.22	-4,123.33
175,000.000 MOSS CREEK RESOURCES HOLD 144A 61965RAA3 7.500% 01/15/2026 DD 01/18/18	50.00	176,173.43	87,500.00	0.17	-88,673.43
125,000.000 MURPHY OIL USA INC 626738AD0 5.625% 05/01/2027 DD 04/25/17	103.25	131,065.35	129,062.50	0.25	-2,002.85

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Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
115,000.000 MURPHY OIL USA INC 626738AE8 4.750% 09/15/2029 DD 09/13/19	102.25	115,224.41	117,587.50	0.23	2,363.09
89,000.000 NCL CORP LTD 144A 62886HAP6 3.625% 12/15/2024 DD 12/16/19	61.13	83,679.84	54,401.25	0.11	-29,278.59
165,000.000 NRG ENERGY INC 629377CE0 5.750% 01/15/2028 DD 07/15/18	105.50	165,000.00	174,075.00	0.34	9,075.00
105,000.000 NRG ENERGY INC 144A 629377CH3 5.250% 06/15/2029 DD 05/14/19	105.00	105,000.00	110,250.00	0.21	5,250.00
100,000.000 NABORS INDUSTRIES LTD 144A 629571AA8 7.250% 01/15/2026 DD 01/10/20	61.50	100,000.00	61,500.00	0.12	-38,500.00
83,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAW8 9.500% 05/01/2025 DD 04/27/20	107.16	83,000.00	88,938.65	0.17	5,938.65
375,000.000 NEPTUNE ENERGY BONDCO PLC 144A 64073KAA1 6.625% 05/15/2025 DD 05/11/18	87.00	366,638.65	326,250.00	0.63	-40,388.65
185,000.000 NETFLIX INC 64110LAS5 4.875% 04/15/2028 DD 10/26/17	106.93	185,000.00	197,814.95	0.38	12,814.95
235,000.000 NETFLIX INC 64110LAT3 5.875% 11/15/2028 DD 04/26/18	113.88	235,000.00	267,606.25	0.52	32,606.25
35,000.000 NEW GOLD INC 144A 644532AA1 6.375% 05/15/2025 DD 05/18/17	101.00	33,580.36	35,350.00	0.07	1,769.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
137,000.000 NEW GOLD INC 144A 644535AH9 7.500% 07/15/2027 DD 06/24/20	103.17	137,000.00	141,341.53	0.27	4,341.53
188,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	104.53	173,981.19	196,522.04	0.38	22,540.85
75,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	100.60	75,000.00	75,447.00	0.15	447.00
209,000.000 NEXSTAR BROADCASTING INC 144A 65343HAA9 5.625% 07/15/2027 DD 07/03/19	99.26	212,786.62	207,445.04	0.40	-5,341.58
71,000.000 NINE ENERGY SERVICE INC 144A 65441VAA9 8.750% 11/01/2023 DD 10/25/18	48.75	71,000.00	34,612.50	0.07	-36,387.50
230,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	99.88	236,243.66	229,712.50	0.44	-6,531.16
221,000.000 NUFARM AUSTRALIA LTD / NU 144A 67052NAA3 5.750% 04/30/2026 DD 04/26/18	96.50	216,444.86	213,265.00	0.41	-3,179.86
200,000.000 ALTICE FRANCE SA/FRANCE 144A 67054KAA7 7.375% 05/01/2026 DD 04/11/16	104.28	209,053.03	208,560.00	0.40	-493.03
2,000.000 OCCIDENTAL PETROLEUM CORP 674599CC7 3.125% 02/15/2022 DD 08/18/11	95.77	1,667.90	1,915.40	0.00	247.50
43,000.000 OCCIDENTAL PETROLEUM CORP 674599CF0 4.625% 06/15/2045 DD 06/23/15	70.00	32,117.49	30,100.00	0.06	-2,017.49

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
23,000.000 OCCIDENTAL PETROLEUM CORP 674599CK9 2.600% 04/15/2022 DD 04/04/16	95.28	19,885.47	21,914.40	0.04	2,028.93
79,000.000 OCCIDENTAL PETROLEUM CORP 674599CN3 4.200% 03/15/2048 DD 03/02/18	67.72	55,910.08	53,498.80	0.10	-2,411.28
26,000.000 OCCIDENTAL PETROLEUM CORP 674599CP8 2.700% 08/15/2022 DD 08/08/19	93.10	21,757.28	24,204.70	0.05	2,447.42
20,000.000 OCCIDENTAL PETROLEUM CORP 674599CQ6 VAR RT 08/15/2022 DD 08/08/19	92.02	15,753.60	18,403.80	0.04	2,650.20
50,000.000 OCCIDENTAL PETROLEUM CORP 674599CS2 3.500% 08/15/2029 DD 08/08/19	73.16	34,681.15	36,580.00	0.07	1,898.85
8,000.000 OCCIDENTAL PETROLEUM CORP 674599CW3 2.900% 08/15/2024 DD 08/08/19	85.45	6,083.53	6,835.84	0.01	752.31
62,000.000 OCCIDENTAL PETROLEUM CORP 674599CY9 4.400% 08/15/2049 DD 08/08/19	69.00	44,335.06	42,780.00	0.08	-1,555.06
20,000.000 OCCIDENTAL PETROLEUM CORP 674599DA0 3.450% 07/15/2024 DD 07/15/19	83.00	14,382.39	16,600.00	0.03	2,217.61
41,000.000 OCCIDENTAL PETROLEUM CORP 674599DJ1 6.200% 03/15/2040 DD 09/15/19	83.75	29,586.17	34,337.50	0.07	4,751.33
166,000.000 OCCIDENTAL PETROLEUM CORP 674599DZ5 8.500% 07/15/2027 DD 07/13/20	99.88	166,000.00	165,792.50	0.32	-207.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
142,000.000 OCCIDENTAL PETROLEUM CORP 674599EA9 8.875% 07/15/2030 DD 07/13/20	99.88	142,000.00	141,822.50	0.27	-177.50
141,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	99.41	141,489.87	140,169.51	0.27	-1,320.36
105,000.000 1011778 BC ULC / NEW RED 144A 68245XAH2 3.875% 01/15/2028 DD 09/24/19	97.02	105,000.00	101,867.85	0.20	-3,132.15
164,000.000 1011778 BC ULC / NEW RED 144A 68245XAJ8 4.375% 01/15/2028 DD 11/19/19	98.02	164,000.00	160,751.16	0.31	-3,248.84
32,000.000 1011778 BC ULC / NEW RED 144A 68245XAK5 5.750% 04/15/2025 DD 04/07/20	105.00	32,000.00	33,600.00	0.06	1,600.00
163,000.000 OPEN TEXT CORP 144A 683715AC0 3.875% 02/15/2028 DD 02/18/20	96.28	163,000.00	156,938.03	0.30	-6,061.97
143,000.000 OPEN TEXT HOLDINGS INC 144A 683720AA4 4.125% 02/15/2030 DD 02/18/20	98.25	143,000.00	140,497.50	0.27	-2,502.50
82,000.000 OUTFRONT MEDIA CAPITAL LL 144A 69007TAD6 6.250% 06/15/2025 DD 05/15/20	100.66	82,000.00	82,537.10	0.16	537.10
295,000.000 PBF HOLDING CO LLC / PBF 144A 69318FAH1 6.000% 02/15/2028 DD 01/24/20	83.00	295,000.00	244,850.00	0.47	-50,150.00
299,000.000 PERFORMANCE FOOD GROUP IN 144A 69346VAA7 5.500% 10/15/2027 DD 09/27/19	96.50	315,897.68	288,535.00	0.56	-27,362.68

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
81,000.000 PTC INC 144A 69370CAB6 3.625% 02/15/2025 DD 02/13/20	99.25	81,000.00	80,392.50	0.16	-607.50
81,000.000 PTC INC 144A 69370CAC4 4.000% 02/15/2028 DD 02/13/20	99.01	81,000.00	80,199.72	0.15	-800.28
256,000.000 CLARIOS GLOBAL LP / CLARI 144A 69867DAA6 6.250% 05/15/2026 DD 04/01/19	103.13	258,544.38	264,000.00	0.51	5,455.62
306,000.000 CLARIOS GLOBAL LP / CLARI 144A 69867DAC2 8.500% 05/15/2027 DD 04/01/19	100.50	307,711.88	307,514.70	0.59	-197.18
125,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	96.75	127,243.39	120,937.50	0.23	-6,305.89
140,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	97.28	141,261.14	136,192.00	0.26	-5,069.14
102,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	98.50	102,000.00	100,470.00	0.19	-1,530.00
70,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	100.50	71,501.80	70,350.00	0.14	-1,151.80
241,522.480 PETSMART 9/16 TLB 71677HAG0	98.53	241,592.53	237,981.76	0.46	-3,610.77
39,000.000 PICASSO FINANCE SUB INC 144A 71953LAA9 6.125% 06/15/2025 DD 06/15/20	102.25	39,000.00	39,877.50	0.08	877.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
266,175.000 PLAYTIKA 12/19 COV-LITE TLB 72814CAE8 0.000% 12/10/2024 DD 11/08/19	99.75	261,440.69	265,509.56	0.51	4,068.87
50,000.000 POST HOLDINGS INC 144A 737446AM6 5.750% 03/01/2027 DD 02/14/17	103.25	50,000.00	51,625.00	0.10	1,625.00
11,000.000 PRECISION DRILLING CORP 740212AK1 7.750% 12/15/2023 DD 06/15/17	68.50	11,000.00	7,535.00	0.01	-3,465.00
55,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	61.00	55,000.00	33,550.00	0.06	-21,450.00
70,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	66.80	65,861.37	46,760.70	0.09	-19,100.67
57,000.000 PRESIDIO HOLDINGS INC 144A 74101XAE0 4.875% 02/01/2027 DD 01/22/20	97.75	57,000.00	55,717.50	0.11	-1,282.50
159,000.000 PRESIDIO HOLDINGS INC 144A 74101XAF7 8.250% 02/01/2028 DD 01/22/20	100.00	163,594.28	159,000.00	0.31	-4,594.28
58,000.000 PRESTIGE BRANDS INC 144A 74112BAL9 5.125% 01/15/2028 DD 12/02/19	98.50	58,000.00	57,130.00	0.11	-870.00
185,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	60.75	178,234.80	112,387.50	0.22	-65,847.30
198,000.000 RHP HOTEL PROPERTIES LP / RHP 749571AD7 5.000% 04/15/2023 DD 04/14/15	93.25	195,965.87	184,635.00	0.36	-11,330.87

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
104,224.000 REGIONALCARE/LIFEPOINT HEALTH 75915TAD4 0.000% 11/14/2025 DD 10/30/18	93.49	104,484.56	97,435.89	0.19	-7,048.67
110,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AT6 5.125% 07/15/2023 DD 06/27/16	100.76	104,910.02	110,834.90	0.21	5,924.88
38,000.000 ROYAL CARIBBEAN CRUISES L 144A 780153BC5 9.125% 06/15/2023 DD 06/09/20	99.12	38,000.00	37,667.12	0.07	-332.88
10,000.000 SM ENERGY CO 78454LAH3 5.000% 01/15/2024 DD 01/15/14	54.00	9,317.80	5,400.00	0.01	-3,917.80
108,000.000 SM ENERGY CO 78454LAL4 5.625% 06/01/2025 DD 05/21/15	53.00	101,150.92	57,240.00	0.11	-43,910.92
42,000.000 SM ENERGY CO 78454LAN0 6.750% 09/15/2026 DD 09/12/16	50.29	39,905.11	21,120.96	0.04	-18,784.15
82,000.000 SS&C TECHNOLOGIES INC 144A 78466CAC0 5.500% 09/30/2027 DD 03/28/19	101.46	85,308.53	83,200.48	0.16	-2,108.05
53,649.600 SS&C TECHNOLOGIES 4/18 COV-LT 78466DBD5 TLB3	95.53	53,557.67	51,252.00	0.10	-2,305.67
36,434.690 SS&C TECHNOLOGIES 4/18 COV-LT 78466DBE3 TLB4	95.53	36,372.25	34,806.42	0.07	-1,565.83
200,000.000 SPCM SA 144A 7846ELAC1 4.875% 09/15/2025 DD 04/20/17	100.78	195,908.14	201,554.00	0.39	5,645.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
30,000.000 SCIENCE APPLICATIONS INTE 144A 808625AA5 4.875% 04/01/2028 DD 03/13/20	99.41	30,000.00	29,821.80	0.06	-178.20
164,000.000 SCRIPPS ESCROW INC 144A 81104PAA7 5.875% 07/15/2027 DD 07/26/19	94.75	165,203.95	155,390.00	0.30	-9,813.95
116,741.200 SEDGWICK CMS 12/18 COV-LITE TL 81527CAL1 0.000% 11/06/2025 DD 10/29/18	94.18	117,070.71	109,945.69	0.21	-7,125.02
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	103.75	208,598.74	207,500.00	0.40	-1,098.74
240,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	108.22	257,661.76	259,728.00	0.50	2,066.24
85,000.000 SERVICE PROPERTIES TRUST 81761LAA0 7.500% 09/15/2025 DD 06/17/20	105.35	86,033.55	89,550.05	0.17	3,516.50
190,000.000 SEVEN GENERATIONS ENERGY 144A 81783QAC9 5.375% 09/30/2025 DD 10/02/17	88.00	190,000.00	167,200.00	0.32	-22,800.00
119,000.000 SHEA HOMES LP / SHEA HOME 144A 82088KAE8 4.750% 02/15/2028 DD 02/20/20	95.00	119,427.21	113,050.00	0.22	-6,377.21
175,000.000 SHELF DRILLING HOLDINGS L 144A 822538AE4 8.250% 02/15/2025 DD 02/07/18	45.00	176,172.54	78,750.00	0.15	-97,422.54
169,000.000 SINCLAIR TELEVISION GROUP 144A 829259AY6 5.500% 03/01/2030 DD 11/27/19	92.50	169,000.00	156,325.00	0.30	-12,675.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
230,000.000 SIRIUS XM RADIO INC 144A 82967NAU2 5.375% 04/15/2025 DD 03/06/15	102.70	222,235.29	236,210.00	0.46	13,974.71
230,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	102.21	235,207.09	235,076.10	0.45	-130.99
250,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	99.00	249,010.66	247,500.00	0.48	-1,510.66
145,459.460 HARD ROCK NORTHERN INDIANA 12/ 84752PAC2 0.000% 12/23/2025 DD 09/24/19	92.00	141,542.01	133,822.70	0.26	-7,719.31
10,540.540 HARD ROCK NORTHERN INDIANA 12/ 84752PAD0 0.000% 12/23/2025 DD 09/24/19	92.00	10,256.46	9,697.30	0.02	-559.16
50,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	102.75	50,000.00	51,375.00	0.10	1,375.00
130,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	102.63	129,153.32	133,415.10	0.26	4,261.78
64,000.000 SPECTRUM BRANDS INC 144A 84762LAV7 5.000% 10/01/2029 DD 09/24/19	98.75	64,000.00	63,200.00	0.12	-800.00
59,000.000 SPECTRUM BRANDS INC 144A 84762LAW5 5.500% 07/15/2030 DD 06/30/20	100.13	59,074.98	59,073.75	0.11	-1.23
280,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	121.75	307,523.22	340,900.00	0.66	33,376.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
22,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	100.41	22,061.61	22,089.10	0.04	27.49
240,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	105.47	227,927.13	253,135.20	0.49	25,208.07
179,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	112.63	184,200.01	201,598.75	0.39	17,398.74
205,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	112.91	202,897.98	231,473.70	0.45	28,575.72
124,000.000 SPRINT CORP 85207UAK1 7.625% 03/01/2026 DD 02/22/18	118.04	124,000.00	146,365.88	0.28	22,365.88
39,000.000 STANDARD INDUSTRIES INC/N 144A 853496AC1 5.000% 02/15/2027 DD 02/07/17	101.25	38,807.70	39,487.50	0.08	679.80
97,000.000 STANDARD INDUSTRIES INC/N 144A 853496AG2 4.375% 07/15/2030 DD 06/30/20	99.75	97,000.00	96,757.50	0.19	-242.50
48,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAL1 5.500% 02/15/2026 DD 08/15/18	97.00	48,000.00	46,560.00	0.09	-1,440.00
190,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	104.51	198,072.01	198,570.90	0.38	498.89
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	105.25	25,000.00	26,312.50	0.05	1,312.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
120,000.000 T-MOBILE USA INC 87264AAU9 4.500% 02/01/2026 DD 01/25/18	101.20	120,000.00	121,435.20	0.23	1,435.20
120,000.000 T-MOBILE USA INC 87264AAV7 4.750% 02/01/2028 DD 01/25/18	105.64	117,084.71	126,768.00	0.24	9,683.29
50,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	99.50	50,000.00	49,750.00	0.10	-250.00
27,000.000 TRI POINTE GROUP INC 87265HAG4 5.700% 06/15/2028 DD 06/10/20	101.50	27,000.00	27,405.00	0.05	405.00
87,000.000 TARGA RESOURCES PARTNERS LP / 87612BBL5 6.500% 07/15/2027 DD 01/17/19	100.25	87,000.00	87,217.50	0.17	217.50
176,000.000 TARGA RESOURCES PARTNERS LP / 87612BBN1 6.875% 01/15/2029 DD 01/17/19	104.75	177,003.24	184,360.00	0.36	7,356.76
126,000.000 TAYLOR MORRISON COMMUNITI 144A 87724RAA0 5.875% 06/15/2027 DD 06/05/19	103.57	126,000.00	130,503.24	0.25	4,503.24
61,000.000 TEGNA INC 144A 87901JAC9 5.000% 09/15/2029 DD 09/13/19	93.62	61,000.00	57,106.37	0.11	-3,893.63
98,000.000 TEGNA INC 144A 87901JAE5 4.625% 03/15/2028 DD 01/09/20	92.00	98,000.00	90,160.00	0.17	-7,840.00
200,000.000 TELECOM ITALIA CAPITAL SA 87927VAM0 6.000% 09/30/2034 DD 09/30/05	108.70	230,967.65	217,400.00	0.42	-13,567.65

BNY MELLON

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EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
225,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	105.72	228,500.67	237,872.25	0.46	9,371.58
19,000.000 TELEFLEX INC 144A 879369AG1 4.250% 06/01/2028 DD 05/27/20	102.50	19,000.00	19,475.00	0.04	475.00
69,000.000 TENET HEALTHCARE CORP 88033GCS7 4.625% 07/15/2024 DD 06/14/17	97.98	69,000.00	67,605.51	0.13	-1,394.49
125,000.000 TENET HEALTHCARE CORP 88033GCU2 5.125% 05/01/2025 DD 06/14/17	96.52	125,000.00	120,651.25	0.23	-4,348.75
255,000.000 TENET HEALTHCARE CORP 144A 88033GDA5 5.125% 11/01/2027 DD 08/26/19	98.67	255,000.00	251,608.50	0.49	-3,391.50
43,000.000 TENET HEALTHCARE CORP 144A 88033GDC1 4.625% 09/01/2024 DD 08/26/19	97.75	43,000.00	42,032.50	0.08	-967.50
32,000.000 TENET HEALTHCARE CORP 144A 88033GDG2 4.625% 06/15/2028 DD 06/16/20	97.42	32,000.00	31,174.40	0.06	-825.60
102,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	58.00	98,882.10	59,160.00	0.11	-39,722.10
224,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	104.25	240,581.08	233,520.00	0.45	-7,061.08
323,000.000 TERRIER MEDIA BUYER INC 144A 88146LAA1 8.875% 12/15/2027 DD 12/17/19	95.88	324,834.05	309,676.25	0.60	-15,157.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
156,000.000 TRANSDIGM INC 893647BH9 7.500% 03/15/2027 DD 09/15/19	95.95	158,359.42	149,682.00	0.29	-8,677.42
332,000.000 TRANSDIGM INC 893647BL0 5.500% 11/15/2027 DD 05/15/20	87.27	332,000.00	289,736.40	0.56	-42,263.60
103,141.860 TRANSDIGM 2/20 COV-LITE TLE 89364MBQ6 0.000% 05/30/2025 DD 01/23/20	89.56	103,451.23	92,376.94	0.18	-11,074.29
85,000.000 TRANSOCEAN INC 144A 893830BF5 7.500% 01/15/2026 DD 10/17/17	54.50	88,035.87	46,325.00	0.09	-41,710.87
31,000.000 TRANSOCEAN INC 144A 893830BK4 7.250% 11/01/2025 DD 10/25/18	54.50	31,000.00	16,895.00	0.03	-14,105.00
44,000.000 TRANSOCEAN POSEIDON LTD 144A 89383JAA6 6.875% 02/01/2027 DD 02/01/19	85.00	43,716.58	37,400.00	0.07	-6,316.58
200,000.000 TRIVIUM PACKAGING FINANCE 144A 89686QAA4 VAR RT 08/15/2026 DD 08/02/19	100.88	200,000.00	201,750.00	0.39	1,750.00
218,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	95.00	219,371.60	207,100.00	0.40	-12,271.60
59,000.000 UNIVAR SOLUTIONS USA INC/ 144A 91337CAA4 5.125% 12/01/2027 DD 11/22/19	101.16	59,000.00	59,685.58	0.12	685.58
246,000.000 USI INC/NY 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	100.88	243,313.47	248,152.50	0.48	4,839.03

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,000.000 BAUSCH HEALTH COS INC 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	99.75	12,441.01	12,967.50	0.03	526.49
28,000.000 BAUSCH HEALTH COS INC 144A 91911KAE2 5.500% 03/01/2023 DD 01/30/15	100.00	27,306.03	28,000.00	0.05	693.97
75,000.000 BAUSCH HEALTH COS INC 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	102.50	75,000.00	76,875.00	0.15	1,875.00
195,000.000 BAUSCH HEALTH COS INC 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	107.72	192,965.70	210,055.95	0.41	17,090.25
320,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAV6 9.250% 04/01/2026 DD 03/26/18	108.49	336,717.54	347,168.00	0.67	10,450.46
303,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAW4 8.500% 01/31/2027 DD 06/01/18	106.13	319,691.89	321,558.75	0.62	1,866.86
220,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	100.50	223,179.82	221,100.00	0.43	-2,079.82
66,000.000 VALVOLINE INC 144A 92047WAD3 4.250% 02/15/2030 DD 02/25/20	98.50	66,000.00	65,010.00	0.13	-990.00
32,000.000 VERSCEND ESCROW CORP 144A 92535WAA8 9.750% 08/15/2026 DD 08/27/18	107.44	34,443.34	34,379.20	0.07	-64.14
123,000.000 VIASAT INC 144A 92552VAL4 5.625% 04/15/2027 DD 03/27/19	102.38	123,000.00	125,921.25	0.24	2,921.25

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
257,000.000 VICI PROPERTIES LP / VICI 144A 92564RAB1 4.625% 12/01/2029 DD 11/26/19	97.50	257,000.00	250,575.00	0.48	-6,425.00
179,000.000 VICI PROPERTIES LP / VICI 144A 92564RAE5 4.125% 08/15/2030 DD 02/05/20	95.38	179,000.00	170,721.25	0.33	-8,278.75
340,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	59.54	340,273.56	202,425.80	0.39	-137,847.76
46,000.000 WASTE PRO USA INC 144A 94107JAA1 5.500% 02/15/2026 DD 02/01/18	95.45	45,602.28	43,906.54	0.08	-1,695.74
161,000.000 WATCO COS LLC / WATCO FIN 144A 941130AB2 6.500% 06/15/2027 DD 06/18/20	102.46	161,000.00	164,957.38	0.32	3,957.38
87,000.000 WESCO DISTRIBUTION INC 144A 95081QAN4 7.125% 06/15/2025 DD 06/12/20	105.31	87,000.00	91,622.31	0.18	4,622.31
78,000.000 WESCO DISTRIBUTION INC 144A 95081QAP9 7.250% 06/15/2028 DD 06/12/20	105.75	77,413.20	82,485.00	0.16	5,071.80
12,000.000 WESTERN MIDSTREAM OPERATING LP 958254AH7 4.500% 03/01/2028 DD 03/02/18	93.50	10,719.57	11,220.00	0.02	500.43
109,000.000 WESTERN MIDSTREAM OPERATING LP 958667AC1 VAR RT 02/01/2030 DD 01/13/20	96.26	97,526.79	104,922.31	0.20	7,395.52
29,000.000 TRI POINTE GROUP INC / TRI POI 962178AN9 5.875% 06/15/2024 DD 06/15/15	102.70	29,225.43	29,783.29	0.06	557.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
124,000.000 WILLIAM CARTER CO/THE 144A 96926JAC1 5.625% 03/15/2027 DD 03/14/19	103.00	124,431.61	127,720.00	0.25	3,288.39
28,000.000 WILLIAM CARTER CO/THE 144A 96926JAE7 5.500% 05/15/2025 DD 05/11/20	103.13	28,000.00	28,875.00	0.06	875.00
58,000.000 WINNEBAGO INDUSTRIES INC 144A 974637AC4 6.250% 07/15/2028 DD 07/08/20	102.00	58,220.00	59,160.00	0.11	940.00
197,000.000 WYNN LAS VEGAS LLC / WYNN 144A 983130AX3 5.250% 05/15/2027 DD 05/11/17	86.45	195,498.64	170,306.50	0.33	-25,192.14
380,000.000 ZIGGO BOND CO BV 144A 98954UAB9 6.000% 01/15/2027 DD 09/23/16	101.50	394,320.37	385,700.00	0.74	-8,620.37
35,000.000 VNU 5/20 B5 TLB 99AAF8931 0.000% 06/06/2025 DD 05/07/20	98.88	34,300.00	34,606.25	0.07	306.25
78,179.560 AMAYA 6/18 (USD) TL N8233BAC6 0.000% 07/10/2025 DD 04/23/18	99.30	78,383.78	77,629.18	0.15	-754.60
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**50,351,169.87**	**48,462,194.99**	**93.59**	**-1,888,974.88**
TOTAL ASSETS U.S. DOLLAR		**51,916,896.09**	**49,986,185.82**	**96.53**	**-1,930,710.27**
TOTAL ASSETS		**53,814,909.52**	**51,782,547.19**	**100.00**	**-2,032,362.33**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

MARATHON EMD MON - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
31,500,000.000 MARATHON EM BOND FUND 99VVBK5X7	1.10	31,500,000.00	34,658,109.49	100.00	3,158,109.49

Xcel Energy
Qualified Trust Analysis, Statements and Balances

Docket No. E002/M-20-___
Schedule D.4
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BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PRAIRIE 1 MINN - [redacted]

6/30/2020

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
UNIT OF PARTICIPATION					
29,918,498.206 PRAIRIE #1 QUALIFIED MTU 99VVAQUZ2	15.32	335,862,951.32	458,345,887.51	100.00	122,482,936.19

Xcel Energy
Qualified Trust Analysis, Statements and Balances

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Schedule D.5
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BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

CASH PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,104,044.710 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	2,104,044.71	2,104,044.71	100.00	0.00
CASH		0.29	0.29	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,104,045.00**	**2,104,045.00**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**2,104,045.00**	**2,104,045.00**	**100.00**	**0.00**
TOTAL ASSETS		**2,104,045.00**	**2,104,045.00**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
326,193.830 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	326,193.83	326,193.83	0.21	0.00
CASH		1,153.84	1,153.84	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**327,347.67**	**327,347.67**	**0.21**	**0.00**
EQUITY					
3,205.000 ACCO BRANDS CORP 00081T108	9.36	30,180.07	29,998.80	0.02	-181.27
316.000 ABM INDUSTRIES INC 000957100	37.71	7,223.76	11,916.36	0.01	4,692.60
5,330.000 AFLAC INC 001055102	52.90	122,470.34	281,957.00	0.18	159,486.66
31,966.000 AT&T INC 00206R102	39.08	900,777.83	1,249,231.28	0.79	348,453.45
2,953.000 AVX CORP 002444107	20.47	40,178.52	60,447.91	0.04	20,269.39
477.000 AARON'S INC 002535300	57.11	12,883.77	27,241.47	0.02	14,357.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,067.000 ABBOTT LABORATORIES 002824100	86.86	228,900.37	787,559.62	0.50	558,659.25
8,347.000 ABBVIE INC 00287Y109	88.54	207,928.42	739,043.38	0.47	531,114.96
340.000 ABIOMED INC 003654100	170.59	24,595.60	58,000.60	0.04	33,405.00
12,057.000 ACACIA RESEARCH CORP 003881307	2.66	30,547.04	32,071.62	0.02	1,524.58
742.000 ACACIA COMMUNICATIONS INC 00401C108	67.81	28,396.34	50,315.02	0.03	21,918.68
1,901.000 ACADIA PHARMACEUTICALS INC 004225108	42.78	29,042.77	81,324.78	0.05	52,282.01
492.000 ACI WORLDWIDE INC 004498101	37.89	5,180.76	18,639.42	0.01	13,458.66
3,601.000 ACTIVISION BLIZZARD INC 00507V109	59.42	91,275.12	213,971.42	0.14	122,696.30
258.000 ACUITY BRANDS INC 00508Y102	138.00	14,107.44	35,604.00	0.02	21,496.56
2,841.000 ADOBE INC 00724F101	329.81	108,225.90	936,990.21	0.60	828,764.31

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
539.000 ADVANCE AUTO PARTS INC 00751Y106	160.16	33,342.65	86,326.24	0.05	52,983.59
1,727.000 AECOM 00766T100	43.13	37,093.97	74,485.51	0.05	37,391.54
1,375.000 AERIE PHARMACEUTICALS INC 00771V108	24.17	30,248.12	33,233.75	0.02	2,985.63
183.000 ADVANSIX INC 00773T101	19.96	1,021.53	3,652.68	0.00	2,631.15
781.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	45.66	4,904.68	35,660.46	0.02	30,755.78
2,062.000 ADVANCED MICRO DEVICES INC 007903107	45.86	37,004.89	94,563.32	0.06	57,558.43
1,344.000 ADVANCED DISPOSAL SERVICES INC 00790X101	32.87	30,184.52	44,177.28	0.03	13,992.76
374.000 AFFILIATED MANAGERS GROUP INC 008252108	84.74	29,785.36	31,692.76	0.02	1,907.40
2,375.000 AGILENT TECHNOLOGIES INC 00846U101	85.31	53,797.96	202,611.25	0.13	148,813.29
333.000 AGREE REALTY CORP 008492100	70.17	9,813.51	23,366.61	0.01	13,553.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
195.000 AIR LEASE CORP 00912X302	47.52	4,655.27	9,266.40	0.01	4,611.13
1,382.000 AIR PRODUCTS AND CHEMICALS INC 009158106	234.99	86,407.60	324,756.18	0.21	238,348.58
1,096.000 AKAMAI TECHNOLOGIES INC 00971T101	86.38	36,166.27	94,672.48	0.06	58,506.21
146.000 ALAMO GROUP INC 011311107	125.55	4,950.86	18,330.30	0.01	13,379.44
856.000 ALASKA AIR GROUP INC 011659109	67.75	14,338.00	57,994.00	0.04	43,656.00
197.000 ALBANY INTERNATIONAL CORP 012348108	75.92	4,873.78	14,956.24	0.01	10,082.46
1,562.000 ALCOA CORP 013872106	21.51	28,940.14	33,598.62	0.02	4,658.48
357.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	161.58	25,139.94	57,684.06	0.04	32,544.12
1,153.000 ALEXION PHARMACEUTICALS INC 015351109	108.15	95,064.09	124,696.95	0.08	29,632.86
365.000 ALIGN TECHNOLOGY INC 016255101	279.04	8,066.50	101,849.60	0.06	93,783.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
98.000 ALLEGHANY CORP 017175100	799.57	28,633.04	78,357.86	0.05	49,724.82
107.000 ALLEGIANT TRAVEL CO 01748X102	174.04	4,872.78	18,622.28	0.01	13,749.50
107.000 ALLETE INC 018522300	81.17	5,077.15	8,685.19	0.01	3,608.04
1,340.000 ALLIANT ENERGY CORP 018802108	54.72	30,649.35	73,324.80	0.05	42,675.45
2,169.000 ALLSTATE CORP/THE 020002101	112.45	81,166.87	243,904.05	0.16	162,737.18
2,373.000 ALLY FINANCIAL INC 02005N100	30.56	52,945.65	72,518.88	0.05	19,573.23
820.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	115.17	28,138.84	94,439.40	0.06	66,300.56
1,380.000 ALPHABET INC-CL C 02079K107	1,337.02	294,608.32	1,845,087.60	1.17	1,550,479.28
1,482.000 ALPHABET INC-CL A 02079K305	1,339.39	445,001.25	1,984,975.98	1.26	1,539,974.73
11,116.000 ALTRIA GROUP INC 02209S103	49.91	189,729.51	554,799.56	0.35	365,070.05

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,981.000 AMAZON.COM INC 023135106	1,847.84	272,369.31	3,660,571.04	2.33	3,388,201.73
2,083.000 AMBAC FINANCIAL GROUP INC 023139884	21.57	30,093.93	44,930.31	0.03	14,836.38
53.000 AMERCO 023586100	375.82	5,074.22	19,918.46	0.01	14,844.24
1,085.000 AMEREN CORP 023608102	76.80	33,801.46	83,328.00	0.05	49,526.54
227.000 AMERICAN ASSETS TRUST INC 024013104	45.90	5,077.99	10,419.30	0.01	5,341.31
796.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	47.03	29,176.26	37,435.88	0.02	8,259.62
2,728.000 AMERICAN ELECTRIC POWER CO INC 025537101	94.51	100,427.23	257,823.28	0.16	157,396.05
988.000 AMERICAN EQUITY INVESTMENT LIF 025676206	29.93	22,096.47	29,570.84	0.02	7,474.37
3,219.000 AMERICAN EXPRESS CO 025816109	124.49	193,379.21	400,733.31	0.25	207,354.10
144.000 AMERICAN FINANCIAL GROUP INC/O 025932104	109.65	4,982.40	15,789.60	0.01	10,807.20

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,898.000 AMERICAN HOMES 4 RENT 02665T306	26.21	41,120.51	75,956.58	0.05	34,836.07
3,606.000 AMERICAN INTERNATIONAL GROUP I 026874784	51.33	95,912.00	185,095.98	0.12	89,183.98
604.000 AMERICAN SOFTWARE INC/GA 029683109	14.88	5,031.32	8,987.52	0.01	3,956.20
2,286.000 AMERICAN TOWER CORP 03027X100	229.82	101,514.18	525,368.52	0.33	423,854.34
1,132.000 AMERICAN WATER WORKS CO INC 030420103	122.85	28,899.96	139,066.20	0.09	110,166.24
1,128.000 AMERISOURCEBERGEN CORP 03073E105	85.02	37,000.21	95,902.56	0.06	58,902.35
1,535.000 AMERIPRISE FINANCIAL INC 03076C106	166.58	71,680.97	255,700.30	0.16	184,019.33
572.000 AMERIS BANCORP 03076K108	42.54	5,119.40	24,332.88	0.02	19,213.48
1,432.000 AMETEK INC 031100100	99.74	40,601.97	142,827.68	0.09	102,225.71
3,677.000 AMGEN INC 031162100	241.07	202,738.86	886,414.39	0.56	683,675.53

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,473.000 AMICUS THERAPEUTICS INC 03152W109	9.74	28,813.53	33,827.02	0.02	5,013.49
1,906.000 AMPHENOL CORP 032095101	108.23	31,153.95	206,286.38	0.13	175,132.43
1,426.000 ANALOG DEVICES INC 032654105	118.84	53,599.85	169,465.84	0.11	115,865.99
3,531.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.42	30,601.11	33,262.02	0.02	2,660.91
547.000 ANSYS INC 03662Q105	257.41	29,023.82	140,803.27	0.09	111,779.45
902.000 ANTHEM INC 036752103	302.03	138,869.41	272,431.06	0.17	133,561.65
4,041.000 ANTERO MIDSTREAM CORP 03676B102	7.59	29,120.40	30,671.19	0.02	1,550.79
1,367.000 APACHE CORP 037411105	25.59	29,210.95	34,981.53	0.02	5,770.58
759.000 APARTMENT INVESTMENT AND MANAG 03748R754	51.65	20,128.83	39,202.35	0.02	19,073.52
664.000 APERGY CORP 03755L104	33.78	10,649.31	22,429.92	0.01	11,780.61

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,394.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	18.29	55,584.48	62,076.26	0.04	6,491.78
23,130.000 APPLE INC 037833100	293.65	254,966.62	6,792,124.50	4.32	6,537,157.88
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	66.69	4,991.74	9,736.74	0.01	4,745.00
5,571.000 APPLIED MATERIALS INC 038222105	61.04	74,130.68	340,053.84	0.22	265,923.16
1,028.000 AQUA AMERICA INC 03836W103	46.94	17,632.26	48,254.32	0.03	30,622.06
3,009.000 ARCHER-DANIELS-MIDLAND CO 039483102	46.35	93,918.41	139,467.15	0.09	45,548.74
3,367.000 ARCHROCK INC 03957W106	10.04	28,843.35	33,804.68	0.02	4,961.33
433.000 ARCOSA INC 039653100	44.55	5,891.40	19,290.15	0.01	13,398.75
295.000 ARISTA NETWORKS INC 040413106	203.40	43,057.45	60,003.00	0.04	16,945.55
1,851.000 ARMADA HOFFLER PROPERTIES INC 04208T108	18.35	27,020.34	33,965.85	0.02	6,945.51

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5.000 ARMSTRONG FLOORING INC 04238R106	4.27	56.42	21.35	0.00	-35.07
10.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	93.97	383.68	939.70	0.00	556.02
789.000 ARROW ELECTRONICS INC 042735100	84.74	26,447.28	66,859.86	0.04	40,412.58
257.799 ARROW FINANCIAL CORP 042744102	37.80	4,973.80	9,744.80	0.01	4,771.00
224.000 ARTESIAN RESOURCES CORP 043113208	37.21	5,028.80	8,335.04	0.01	3,306.24
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	111.79	5,092.08	32,866.26	0.02	27,774.18
579.000 ASHLAND GLOBAL HOLDINGS INC 044186104	76.53	15,946.99	44,310.87	0.03	28,363.88
504.000 ASPEN TECHNOLOGY INC 045327103	120.93	7,791.84	60,948.72	0.04	53,156.88
2,860.000 ASSOCIATED BANC-CORP 045487105	22.04	29,199.51	63,034.40	0.04	33,834.89
342.000 ASSURANT INC 04621X108	131.08	10,105.19	44,829.36	0.03	34,724.17

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
802.000 ATLANTIC UNION BANKSHARES CORP 04911A107	37.55	9,587.27	30,115.10	0.02	20,527.83
538.000 ATMOS ENERGY CORP 049560105	111.86	17,382.78	60,180.68	0.04	42,797.90
14.000 ATRION CORP 049904105	751.50	3,289.44	10,521.00	0.01	7,231.56
1,560.000 AUTODESK INC 052769106	183.46	53,912.82	286,197.60	0.18	232,284.78
2,789.000 AUTOMATIC DATA PROCESSING INC 053015103	170.50	105,255.76	475,524.50	0.30	370,268.74
529.000 AUTONATION INC 05329W102	48.63	11,207.50	25,725.27	0.02	14,517.77
55.000 AUTOZONE INC 053332102	1,191.31	45,505.25	65,522.05	0.04	20,016.80
626.000 AVALONBAY COMMUNITIES INC 053484101	209.70	79,476.42	131,272.20	0.08	51,795.78
244.000 AVANOS MEDICAL INC 05350V106	33.70	5,303.86	8,222.80	0.01	2,918.94
788.000 AVANGRID INC 05351W103	51.16	34,077.37	40,314.08	0.03	6,236.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
640.000 AVERY DENNISON CORP 053611109	130.82	18,284.80	83,724.80	0.05	65,440.00
365.000 AVISTA CORP 05379B107	48.09	9,993.70	17,552.85	0.01	7,559.15
3,137.000 BGC PARTNERS INC 05541T101	5.94	6,927.89	18,633.78	0.01	11,705.89
327.000 BOK FINANCIAL CORP 05561Q201	87.40	15,020.32	28,579.80	0.02	13,559.48
630.000 BWX TECHNOLOGIES INC 05605H100	62.08	11,904.08	39,110.40	0.02	27,206.32
2,484.000 BAKER HUGHES CO 05722G100	25.63	51,734.30	63,664.92	0.04	11,930.62
356.000 BALCHEM CORP 057665200	101.63	24,365.36	36,180.28	0.02	11,814.92
1,704.000 BALL CORP 058498106	64.67	38,305.92	110,197.68	0.07	71,891.76
264.000 BANCFIRST CORP 05945F103	62.44	5,043.72	16,484.16	0.01	11,440.44
36,971.000 BANK OF AMERICA CORP 060505104	35.22	414,070.20	1,302,118.62	0.83	888,048.42

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
324.000 BANK OF HAWAII CORP 062540109	95.16	14,878.08	30,831.84	0.02	15,953.76
3,647.000 BANK OF NEW YORK MELLON CORP/T 064058100	50.33	112,431.82	183,553.51	0.12	71,121.69
209.000 BARNES GROUP INC 067806109	61.96	4,903.14	12,949.64	0.01	8,046.50
3,951.000 BAUDAX BIO INC 07160F107	6.92	16,278.12	27,340.92	0.02	11,062.80
3,403.000 BAXTER INTERNATIONAL INC 071813109	83.62	83,185.00	284,558.86	0.18	201,373.86
987.000 BEACON ROOFING SUPPLY INC 073685109	31.98	27,418.86	31,564.26	0.02	4,145.40
1,428.000 BECTON DICKINSON AND CO 075887109	271.97	99,915.23	388,373.16	0.25	288,457.93
282.000 BELDEN INC 077454106	55.00	9,145.26	15,510.00	0.01	6,364.74
703.000 BENCHMARK ELECTRONICS INC 08160H101	34.36	10,258.48	24,155.08	0.02	13,896.60
1,173.000 W R BERKLEY CORP 084423102	69.10	21,364.24	81,054.30	0.05	59,690.06

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,950.000 BERKSHIRE HATHAWAY INC 084670702	226.50	780,878.55	2,027,175.00	1.29	1,246,296.45
233.000 BERKSHIRE HILLS BANCORP INC 084680107	32.88	5,063.09	7,661.04	0.00	2,597.95
954.000 BERRY GLOBAL GROUP INC 08579W103	47.49	15,006.42	45,305.46	0.03	30,299.04
1,450.000 BEST BUY CO INC 086516101	87.80	17,574.00	127,310.00	0.08	109,736.00
517.000 BIG LOTS INC 089302103	28.72	10,407.37	14,848.24	0.01	4,440.87
1,228.000 BIOMARIN PHARMACEUTICAL INC 09061G101	84.55	30,086.00	103,827.40	0.07	73,741.40
928.000 BIOGEN INC 09062X103	296.73	69,770.70	275,365.44	0.18	205,594.74
203.000 BIO-TECHNE CORP 09073M104	219.51	14,837.10	44,560.53	0.03	29,723.43
457.000 BLACK KNIGHT INC 09215C105	64.48	4,637.78	29,467.36	0.02	24,829.58
188.000 BLACKBAUD INC 09227Q100	79.60	4,998.92	14,964.80	0.01	9,965.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
568.000 BLACKROCK INC 09247X101	502.70	100,837.94	285,533.60	0.18	184,695.66
899.000 BLACKSTONE MORTGAGE TRUST INC 09257W100	37.22	28,651.13	33,460.78	0.02	4,809.65
1,502.000 H&R BLOCK INC 093671105	23.48	22,412.96	35,266.96	0.02	12,854.00
360.000 BLUEBIRD BIO INC 09609G100	87.75	29,952.00	31,590.00	0.02	1,638.00
4,568.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	12.05	39,607.37	55,044.40	0.03	15,437.03
2,930.000 BOEING CO/THE 097023105	325.76	229,432.65	954,476.80	0.61	725,044.15
255.000 BOOKING HOLDINGS INC 09857L108	2,053.73	95,568.68	523,701.15	0.33	428,132.47
1,035.000 BORGWARNER INC 099724106	43.38	40,613.22	44,898.30	0.03	4,285.08
58.000 BOSTON BEER CO INC/THE 100557107	377.85	5,150.40	21,915.30	0.01	16,764.90
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	12.03	4,701.48	9,287.16	0.01	4,585.68

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,377.000 BOSTON SCIENTIFIC CORP 101137107	45.22	53,585.00	333,587.94	0.21	280,002.94
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	53.60	5,080.32	11,577.60	0.01	6,497.28
3,266.000 BOX INC 10316T104	16.78	42,294.70	54,803.48	0.03	12,508.78
1,128.000 BOYD GAMING CORP 103304101	29.94	7,185.36	33,772.32	0.02	26,586.96
2,159.000 BRANDYWINE REALTY TRUST 105368203	15.75	21,629.15	34,004.25	0.02	12,375.10
939.000 BRIGHTHOUSE FINANCIAL INC 10922N103	39.23	29,418.87	36,836.97	0.02	7,418.10
11,651.000 BRISTOL-MYERS SQUIBB CO 110122108	64.19	355,132.38	747,877.69	0.48	392,745.31
1,991.000 BRIXMOR PROPERTY GROUP INC 11120U105	21.61	29,342.38	43,025.51	0.03	13,683.13
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	123.54	14,727.50	84,624.90	0.05	69,897.40
1,858.000 BROADCOM INC 11135F101	316.02	121,626.86	587,165.16	0.37	465,538.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
548.000 BROOKLINE BANCORP INC 11373M107	16.46	5,025.16	9,020.08	0.01	3,994.92
1,382.000 BROWN & BROWN INC 115236101	39.48	17,406.29	54,561.36	0.03	37,155.07
1,317.000 BROWN-FORMAN CORP 115637209	67.60	21,085.96	89,029.20	0.06	67,943.24
50.000 BRUNOS INC NEW 116881202	0.00	500.00	0.00	0.00	-500.00
903.000 BRUNSWICK CORP/DE 117043109	59.98	20,341.83	54,161.94	0.03	33,820.11
248.000 BRYN MAWR BANK CORP 117665109	41.24	4,915.36	10,227.52	0.01	5,312.16
314.000 CBOE GLOBAL MARKETS INC 12503M108	120.00	7,570.54	37,680.00	0.02	30,109.46
1,423.000 CBRE GROUP INC 12504L109	61.29	32,425.28	87,215.67	0.06	54,790.39
929.000 CDK GLOBAL INC 12508E101	54.68	14,738.35	50,797.72	0.03	36,059.37
959.000 CF INDUSTRIES HOLDINGS INC 125269100	47.74	25,371.05	45,782.66	0.03	20,411.61

BNY MELLON

Asset Detail - By Currency

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Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,451.000 CIGNA CORP 125523100	204.49	143,484.55	501,204.99	0.32	357,720.44
1,100.000 CIT GROUP INC 125581801	45.63	37,576.00	50,193.00	0.03	12,617.00
1,778.000 CME GROUP INC 12572Q105	200.72	108,823.62	356,880.16	0.23	248,056.54
1,589.000 CMS ENERGY CORP 125896100	62.84	30,429.35	99,852.76	0.06	69,423.41
2,691.000 CNO FINANCIAL GROUP INC 12621E103	18.13	17,478.63	48,787.83	0.03	31,309.20
5,571.000 CSX CORP 126408103	72.36	60,092.71	403,117.56	0.26	343,024.85
4,244.000 CNX RESOURCES CORP 12653C108	8.85	29,606.90	37,559.40	0.02	7,952.50
554.000 CVB FINANCIAL CORP 126600105	21.58	4,875.20	11,955.32	0.01	7,080.12
6,405.000 CVS HEALTH CORP 126650100	74.29	213,062.14	475,827.45	0.30	262,765.31
12.000 CABLE ONE INC 12685J105	1,488.47	1,876.41	17,861.64	0.01	15,985.23

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,485.000 CABOT OIL & GAS CORP 127097103	17.41	38,182.03	43,263.85	0.03	5,081.82
1,601.000 CADENCE DESIGN SYSTEMS INC 127387108	69.36	16,346.21	111,045.36	0.07	94,699.15
4,580.000 CAESARS ENTERTAINMENT CORP 127686103	13.60	29,248.30	62,288.00	0.04	33,039.70
488.000 CALERES INC 129500104	23.75	5,016.64	11,590.00	0.01	6,573.36
279.000 CALIFORNIA WATER SERVICE GROUP 130788102	51.56	5,091.75	14,385.24	0.01	9,293.49
781.000 CALLAWAY GOLF CO 131193104	21.20	4,810.96	16,557.20	0.01	11,746.24
7,263.000 CALLON PETROLEUM CO 13123X102	4.83	28,439.64	35,080.29	0.02	6,640.65
428.000 CAMDEN PROPERTY TRUST 133131102	106.10	22,136.16	45,410.80	0.03	23,274.64
441.000 CAMPBELL SOUP CO 134429109	49.42	14,893.76	21,794.22	0.01	6,900.46
478.000 CANADIAN IMPERIAL BANK OF COMM 136069101	83.20	11,343.33	39,769.60	0.03	28,426.27

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
497.000 CANNAE HOLDINGS INC 13765N107	37.19	2,365.68	18,483.43	0.01	16,117.75
2,057.000 CAPITAL ONE FINANCIAL CORP 14040H105	102.91	107,744.99	211,685.87	0.13	103,940.88
1,511.000 CARDINAL HEALTH INC 14149Y108	50.58	67,508.92	76,426.38	0.05	8,917.46
2,992.000 CARETRUST REIT INC 14174T107	20.63	36,743.55	61,724.96	0.04	24,981.41
181.000 CARLISLE COS INC 142339100	161.84	9,945.69	29,293.04	0.02	19,347.35
1,537.000 CARMAX INC 143130102	87.67	40,100.33	134,748.79	0.09	94,648.46
1,620.000 CARNIVAL CORP 143658300	50.83	69,042.98	82,344.60	0.05	13,301.62
542.000 CARTER'S INC 146229109	109.34	22,250.67	59,262.28	0.04	37,011.61
113.000 CASEY'S GENERAL STORES INC 147528103	158.99	4,901.94	17,965.87	0.01	13,063.93
917.000 CATALENT INC 148806102	56.30	28,546.21	51,627.10	0.03	23,080.89

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,205.000 CATERPILLAR INC 149123101	147.68	200,099.37	473,314.40	0.30	273,215.03
471.000 CATHAY GENERAL BANCORP 149150104	38.05	6,579.87	17,921.55	0.01	11,341.68
1,122.000 CELANESE CORP 150870103	123.12	36,431.34	138,140.64	0.09	101,709.30
1,192.000 CENTENE CORP 15135B101	62.87	10,090.28	74,941.04	0.05	64,850.76
3,850.000 CENTERPOINT ENERGY INC 15189T107	27.27	55,009.40	104,989.50	0.07	49,980.10
794.000 CENTERSTATE BANK CORP 15201P109	24.98	5,065.72	19,834.12	0.01	14,768.40
1,057.000 CENTRAL GARDEN & PET CO 153527205	29.36	22,123.01	31,033.52	0.02	8,910.51
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	29.58	4,889.59	10,974.18	0.01	6,084.59
2,366.000 CENTURYLINK INC 156700106	13.21	30,514.57	31,254.86	0.02	740.29
1,633.000 CERNER CORP 156782104	73.39	45,747.40	119,845.87	0.08	74,098.47

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,098.000 CHARTER COMMUNICATIONS INC 16119P108	485.08	64,992.71	532,617.84	0.34	467,625.13
608.000 CHATHAM LODGING TRUST 16208T102	18.34	10,019.84	11,150.72	0.01	1,130.88
1,072.000 CHEMOURS CO/THE 163851108	18.09	11,221.47	19,392.48	0.01	8,171.01
966.000 CHENIERE ENERGY INC 16411R208	61.07	22,907.61	58,993.62	0.04	36,086.01
366.000 CHESAPEAKE UTILITIES CORP 165303108	95.83	13,240.44	35,073.78	0.02	21,833.34
9,990.000 CHEVRON CORP 166764100	120.51	646,510.84	1,203,894.90	0.77	557,384.06
248.000 CHILDREN'S PLACE INC/THE 168905107	62.52	15,214.32	15,504.96	0.01	290.64
2,436.000 CHIMERA INVESTMENT CORP 16934Q208	20.56	32,886.00	50,084.16	0.03	17,198.16
90.000 CHIPOTLE MEXICAN GRILL INC 169656105	837.11	22,308.50	75,339.90	0.05	53,031.40
1,672.000 CHURCH & DWIGHT CO INC 171340102	70.34	41,186.43	117,608.48	0.07	76,422.05

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
345.000 CHURCHILL DOWNS INC 171484108	137.20	4,940.40	47,334.00	0.03	42,393.60
1,727.000 CIENA CORP 171779309	42.69	25,278.11	73,725.63	0.05	48,447.52
682.000 CIMAREX ENERGY CO 171798101	52.49	28,889.52	35,798.18	0.02	6,908.66
1.000 CINCINNATI BELL INC 171871502	10.47	14.96	10.47	0.00	-4.49
607.000 CINCINNATI FINANCIAL CORP 172062101	105.15	17,080.98	63,826.05	0.04	46,745.07
553.000 CINEMARK HOLDINGS INC 17243V102	33.85	11,082.12	18,719.05	0.01	7,636.93
266.000 CIRRUS LOGIC INC 172755100	82.41	3,777.20	21,921.06	0.01	18,143.86
20,704.000 CISCO SYSTEMS INC 17275R102	47.96	495,012.04	992,963.84	0.63	497,951.80
753.000 CINTAS CORP 172908105	269.08	26,575.77	202,617.24	0.13	176,041.47
12,123.000 CITIGROUP INC 172967424	79.89	494,588.83	968,506.47	0.62	473,917.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
918.000 CITIZENS FINANCIAL GROUP INC 174610105	40.61	30,422.52	37,279.98	0.02	6,857.46
1,336.000 CITRIX SYSTEMS INC 177376100	110.90	39,401.13	148,162.40	0.09	108,761.27
156.000 CITY HOLDING CO 177835105	81.95	4,907.76	12,784.20	0.01	7,876.44
389.000 CLEAN HARBORS INC 184496107	85.75	29,303.37	33,356.75	0.02	4,053.38
4,208.000 CLEVELAND-CLIFFS INC 185899101	8.40	28,892.92	35,347.20	0.02	6,454.28
1,068.000 CLOROX CO/THE 189054109	153.54	68,030.53	163,980.72	0.10	95,950.19
4,285.000 CLOUDERA INC 18914U100	11.63	28,693.07	49,834.55	0.03	21,141.48
158.000 COCA-COLA CONSOLIDATED INC 191098102	284.05	9,996.66	44,879.90	0.03	34,883.24
17,152.000 COCA-COLA CO/THE 191216100	55.35	402,471.36	949,363.20	0.60	546,891.84
5,786.000 COEUR MINING INC 192108504	8.08	30,352.57	46,750.88	0.03	16,398.31

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
560.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	65.81	15,031.20	36,853.60	0.02	21,822.40
600.000 COGNEX CORP 192422103	56.04	5,055.00	33,624.00	0.02	28,569.00
3,947.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	62.02	80,491.66	244,792.94	0.16	164,301.28
97.000 COHERENT INC 192479103	166.35	5,028.48	16,135.95	0.01	11,107.47
4,642.000 COLGATE-PALMOLIVE CO 194162103	68.84	145,427.35	319,555.28	0.20	174,127.93
5,758.000 COLONY CAPITAL INC 19626G108	4.75	27,729.77	27,350.50	0.02	-379.27
529.000 COLUMBIA BANKING SYSTEM INC 197236102	40.69	9,517.21	21,522.37	0.01	12,005.16
25,258.000 COMCAST CORP 20030N101	44.97	309,323.78	1,135,852.26	0.72	826,528.48
453.000 COMERICA INC 200340107	71.75	16,605.74	32,502.75	0.02	15,897.01
1,193.000 COMMERCE BANCSHARES INC/MO 200525103	67.94	28,764.05	81,052.42	0.05	52,288.37

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,375.000 COMMERCIAL METALS CO 201723103	22.27	19,717.50	30,621.25	0.02	10,903.75
2,552.000 COMMSCOPE HOLDING CO INC 20337X109	14.19	29,008.48	36,212.88	0.02	7,204.40
219.000 COMMUNITY BANK SYSTEM INC 203607106	70.94	5,315.13	15,535.86	0.01	10,220.73
838.000 COMMUNITY HEALTHCARE TRUST INC 20369C106	42.86	29,455.70	35,916.68	0.02	6,460.98
205.000 COMMUNITY TRUST BANCORP INC 204149108	46.64	5,029.95	9,561.20	0.01	4,531.25
2,257.000 CONAGRA BRANDS INC 205887102	34.24	42,856.92	77,279.68	0.05	34,422.76
697.000 CONCHO RESOURCES INC 20605P101	87.57	36,369.46	61,036.29	0.04	24,666.83
4,909.000 CONDUENT INC 206787103	6.20	30,072.62	30,435.80	0.02	363.18
6,514.000 CONOCOPHILLIPS 20825C104	65.03	299,688.32	423,605.42	0.27	123,917.10
1,353.000 CONSOLIDATED EDISON INC 209115104	90.47	63,200.39	122,405.91	0.08	59,205.52

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
693.000 CONSTELLATION BRANDS INC 21036P108	189.75	19,257.99	131,496.75	0.08	112,238.76
159.000 COOPER COS INC/THE 216648402	321.29	21,814.66	51,085.11	0.03	29,270.45
364.000 COOPER TIRE & RUBBER CO 216831107	28.75	6,329.96	10,465.00	0.01	4,135.04
811.000 COPART INC 217204106	90.94	35,301.92	73,752.34	0.05	38,450.42
263.000 CORESITE REALTY CORP 21870Q105	112.12	22,139.34	29,487.56	0.02	7,348.22
192.000 CORELOGIC INC/UNITED STATES 21871D103	43.71	5,018.88	8,392.32	0.01	3,373.44
4,480.000 CORNING INC 219350105	29.11	55,819.66	130,412.80	0.08	74,593.14
3,411.000 CORTEVA INC 22052L104	29.56	62,614.20	100,829.16	0.06	38,214.96
2,572.000 COSTCO WHOLESALE CORP 22160K105	293.92	128,783.64	755,962.24	0.48	627,178.60
88.000 COSTAR GROUP INC 22160N109	598.30	4,916.56	52,650.40	0.03	47,733.84

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,310.000 COTY INC 222070203	11.25	27,955.35	48,487.50	0.03	20,532.15
474.000 COUPA SOFTWARE INC 22266L106	146.25	28,416.30	69,322.50	0.04	40,906.20
928.000 COUSINS PROPERTIES INC 222795502	41.20	29,942.27	38,233.60	0.02	8,291.33
104.000 CRANE CO 224399105	86.38	4,877.60	8,983.52	0.01	4,105.92
82.000 CREDIT ACCEPTANCE CORP 225310101	442.33	30,471.20	36,271.06	0.02	5,799.86
697.000 CREE INC 225447101	46.15	29,078.84	32,166.55	0.02	3,087.71
2,043.000 CROWN CASTLE INTERNATIONAL COR 22822V101	142.15	100,114.23	290,412.45	0.18	190,298.22
531.000 CROWN HOLDINGS INC 228368106	72.54	18,044.86	38,518.74	0.02	20,473.88
1,197.000 CUBESMART 229663109	31.48	22,013.13	37,681.56	0.02	15,668.43
497.000 CUMMINS INC 231021106	178.96	24,037.52	88,943.12	0.06	64,905.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
158.000 CURTISS-WRIGHT CORP 231561101	140.89	4,942.24	22,260.62	0.01	17,318.38
527.000 CYRUSONE INC 23283R100	65.43	29,538.35	34,481.61	0.02	4,943.26
1,729.000 DR HORTON INC 23331A109	52.75	24,185.23	91,204.75	0.06	67,019.52
1,473.000 DTE ENERGY CO 233331107	129.87	61,570.23	191,298.51	0.12	129,728.28
1,297.000 DXC TECHNOLOGY CO 23355L106	37.59	30,760.27	48,754.23	0.03	17,993.96
933.000 DANA INC 235825205	18.20	11,447.91	16,980.60	0.01	5,532.69
3,426.000 DANAHER CORP 235851102	153.48	89,503.72	525,822.48	0.33	436,318.76
480.000 DARDEN RESTAURANTS INC 237194105	109.01	18,366.12	52,324.80	0.03	33,958.68
1,553.000 DARLING INGREDIENTS INC 237266101	28.08	23,051.12	43,608.24	0.03	20,557.12
1,010.000 DAVITA INC 23918K108	75.03	28,274.95	75,780.30	0.05	47,505.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
108.000 DECKERS OUTDOOR CORP 243537107	168.86	5,114.88	18,236.88	0.01	13,122.00
1,281.000 DEERE & CO 244199105	173.26	54,291.54	221,946.06	0.14	167,654.52
295.000 DELEK US HOLDINGS INC 24665A103	33.53	5,150.79	9,891.35	0.01	4,740.56
4,544.000 DELTA AIR LINES INC 247361702	58.48	57,956.86	265,733.12	0.17	207,776.26
306.000 DELUXE CORP 248019101	49.92	7,203.24	15,275.52	0.01	8,072.28
1,279.000 DENNY'S CORP 24869P104	19.88	4,898.57	25,426.52	0.02	20,527.95
1,430.000 DENTSPLY SIRONA INC 24906P109	56.59	41,952.38	80,923.70	0.05	38,971.32
1,822.000 DESIGNER BRANDS INC 250565108	15.74	27,817.83	28,678.28	0.02	860.45
1,408.000 DEVON ENERGY CORP 25179M103	25.97	28,524.04	36,565.76	0.02	8,041.72
677.000 DEXCOM INC 252131107	218.74	45,408.09	148,086.98	0.09	102,678.89

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
66.000 DIAMOND HILL INVESTMENT GROUP 25264R207	140.46	5,039.10	9,270.36	0.01	4,231.26
5,024.000 DIAMOND OFFSHORE DRILLING INC 25271C102	7.19	28,666.92	36,122.56	0.02	7,455.64
868.000 DIAMONDBACK ENERGY INC 25278X109	92.86	71,633.60	80,602.48	0.05	8,968.88
1,013.000 DICK'S SPORTING GOODS INC 253393102	49.49	29,782.13	50,133.37	0.03	20,351.24
1,008.000 DIGITAL REALTY TRUST INC 253868103	119.74	66,372.33	120,697.92	0.08	54,325.59
9,505.000 WALT DISNEY CO/THE 254687106	144.63	309,028.08	1,374,708.15	0.87	1,065,680.07
3,192.000 DISCOVER FINANCIAL SERVICES 254709108	84.82	76,838.66	270,745.44	0.17	193,906.78
962.000 DISH NETWORK CORP 25470M109	35.47	17,762.87	34,122.14	0.02	16,359.27
662.000 DOCUSIGN INC 256163106	74.11	29,273.64	49,060.82	0.03	19,787.18
297.000 DOLBY LABORATORIES INC 25659T107	68.80	9,771.30	20,433.60	0.01	10,662.30

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,022.000 DOLLAR GENERAL CORP 256677105	155.98	53,146.20	159,411.56	0.10	106,265.36
895.000 DOLLAR TREE INC 256746108	94.05	27,793.35	84,174.75	0.05	56,381.40
4,089.000 DOMINION ENERGY INC 25746U109	82.82	180,630.69	338,650.98	0.22	158,020.29
368.000 DOMINO'S PIZZA INC 25754A201	293.78	9,126.40	108,111.04	0.07	98,984.64
678.000 DONALDSON CO INC 257651109	57.62	19,695.90	39,066.36	0.02	19,370.46
941.000 DOUGLAS EMMETT INC 25960P109	43.90	15,272.43	41,309.90	0.03	26,037.47
352.000 DOUGLAS DYNAMICS INC 25960R105	55.00	5,047.68	19,360.00	0.01	14,312.32
1,328.000 DOVER CORP 260003108	115.26	42,175.78	153,065.28	0.10	110,889.50
2,642.000 DOW INC 260557103	54.73	85,308.99	144,596.66	0.09	59,287.67
1,680.000 DRIL-QUIP INC 262037104	46.91	47,658.20	78,808.80	0.05	31,150.60

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,518.000 DROPBOX INC 26210C104	17.91	30,463.67	27,187.38	0.02	-3,276.29
2,075.000 DUKE REALTY CORP 264411505	34.67	24,341.05	71,940.25	0.05	47,599.20
3,365.000 DUKE ENERGY CORP 26441C204	91.21	178,374.92	306,921.65	0.20	128,546.73
668.000 DUNKIN' BRANDS GROUP INC 265504100	75.54	21,616.48	50,460.72	0.03	28,844.24
3,411.000 DUPONT DE NEMOURS INC 26614N102	64.20	165,509.77	218,986.20	0.14	53,476.43
321.000 DYCOM INDUSTRIES INC 267475101	47.15	4,798.95	15,135.15	0.01	10,336.20
2,999.000 EOG RESOURCES INC 26875P101	83.76	118,497.55	251,196.24	0.16	132,698.69
2,924.000 EQT CORP 26884L109	10.90	28,967.22	31,871.60	0.02	2,904.38
278.000 EPR PROPERTIES 26884U109	70.64	12,782.44	19,637.92	0.01	6,855.48
166.000 EAGLE BANCORP INC 268948106	48.63	1,933.15	8,072.58	0.01	6,139.43

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,013.000 E*TRADE FINANCIAL CORP 269246401	45.37	9,035.96	45,959.81	0.03	36,923.85
952.000 EAST WEST BANCORP INC 27579R104	48.70	17,678.64	46,362.40	0.03	28,683.76
304.000 EASTMAN CHEMICAL CO 277432100	79.26	18,231.76	24,095.04	0.02	5,863.28
6,217.000 EBAY INC 278642103	36.11	74,670.96	224,495.87	0.14	149,824.91
541.000 ECHOSTAR CORP 278768106	43.31	8,861.63	23,430.71	0.01	14,569.08
1,513.000 ECOLAB INC 278865100	192.99	68,501.50	291,993.87	0.19	223,492.37
2,898.000 EDISON INTERNATIONAL 281020107	75.41	126,569.86	218,538.18	0.14	91,968.32
785.000 EDWARDS LIFESCIENCES CORP 28176E108	233.29	77,361.75	183,132.65	0.12	105,770.90
584.000 EL PASO ELECTRIC CO 283677854	67.89	23,414.48	39,647.76	0.03	16,233.28
1,109.000 ELANCO ANIMAL HEALTH INC 28414H103	29.45	30,097.71	32,660.05	0.02	2,562.34

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PARAMETRIC US PI1 - [redacted]

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1,799.000 ELECTRONIC ARTS INC 285512109	107.51	32,481.90	193,410.49	0.12	160,928.59
398.000 EMCOR GROUP INC 29084Q100	86.30	11,311.16	34,347.40	0.02	23,036.24
1,745.000 EMERSON ELECTRIC CO 291011104	76.26	90,234.86	133,073.70	0.08	42,838.84
315.000 EMPLOYERS HOLDINGS INC 292218104	41.75	5,021.10	13,151.25	0.01	8,130.15
220.000 ENCORE WIRE CORP 292562105	57.40	5,108.40	12,628.00	0.01	7,519.60
380.000 ENCOMPASS HEALTH CORP 29261A100	69.27	10,028.20	26,322.60	0.02	16,294.40
198.000 ENERGIZER HOLDINGS INC 29272W109	50.22	3,887.05	9,943.56	0.01	6,056.51
202.000 ENERSYS 29275Y102	74.83	5,369.16	15,115.66	0.01	9,746.50
800.000 ENTEGRIS INC 29362U104	50.09	7,832.00	40,072.00	0.03	32,240.00
335.000 ENTERGY CORP 29364G103	119.80	27,423.10	40,133.00	0.03	12,709.90

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Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	48.21	5,190.90	18,801.90	0.01	13,611.00
576.000 EQUIFAX INC 294429105	140.12	21,032.64	80,709.12	0.05	59,676.48
358.000 EQUINIX INC 29444U700	583.70	61,035.05	208,964.60	0.13	147,929.55
973.000 EQUITY COMMONWEALTH 294628102	32.83	24,892.15	31,943.59	0.02	7,051.44
584.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	70.39	9,962.80	41,107.76	0.03	31,144.96
1,326.000 EQUITY RESIDENTIAL 29476L107	80.92	66,961.62	107,299.92	0.07	40,338.30
322.000 ESSEX PROPERTY TRUST INC 297178105	300.86	49,314.16	96,876.92	0.06	47,562.76
321.000 EURONET WORLDWIDE INC 298736109	157.56	4,827.84	50,576.76	0.03	45,748.92
623.000 EVERCORE INC 29977A105	74.76	16,135.62	46,575.48	0.03	30,439.86
1,367.000 EVERGY INC 30034W106	65.09	47,277.23	88,978.03	0.06	41,700.80

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,700.000 EVERSOURCE ENERGY 30040W108	85.07	57,489.19	144,619.00	0.09	87,129.81
1,031.000 EXACT SCIENCES CORP 30063P105	92.48	10,907.98	95,346.88	0.06	84,438.90
4,920.000 EXELON CORP 30161N101	45.59	169,250.14	224,302.80	0.14	55,052.66
1,706.000 EXELIXIS INC 30161Q104	17.62	27,138.93	30,059.72	0.02	2,920.79
875.000 EXPEDIA GROUP INC 30212P303	108.14	37,524.54	94,622.50	0.06	57,097.96
422.000 EXPEDITORS INTERNATIONAL OF WA 302130109	78.02	19,023.76	32,924.44	0.02	13,900.68
744.000 EXPONENT INC 30214U102	69.01	9,830.10	51,343.44	0.03	41,513.34
15,000.000 EXPRESS INC 30219E103	4.87	29,630.00	73,050.00	0.05	43,420.00
559.000 EXTRA SPACE STORAGE INC 30225T102	105.62	11,453.91	59,041.58	0.04	47,587.67
18,650.000 EXXON MOBIL CORP 30231G102	69.78	1,230,700.98	1,301,397.00	0.83	70,696.02

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
712.000 FLIR SYSTEMS INC 302445101	52.07	25,354.32	37,073.84	0.02	11,719.52
780.000 FMC CORP 302491303	99.82	48,418.78	77,859.60	0.05	29,440.82
3,039.000 FNB CORP/PA 302520101	12.70	29,984.73	38,595.30	0.02	8,610.57
11,482.000 FACEBOOK INC 30303M102	205.25	460,369.73	2,356,680.50	1.50	1,896,310.77
238.000 FAIR ISAAC CORP 303250104	374.68	6,899.62	89,173.84	0.06	82,274.22
123.000 FARO TECHNOLOGIES INC 311642102	50.35	5,098.35	6,193.05	0.00	1,094.70
244.000 FEDERAL REALTY INVESTMENT TRUS 313747206	128.73	29,636.24	31,410.12	0.02	1,773.88
1,281.000 FEDEX CORP 31428X106	151.21	137,787.43	193,700.01	0.12	55,912.58
511.000 F5 NETWORKS INC 315616102	139.65	43,737.58	71,361.15	0.05	27,623.57
2,536.000 FIDELITY NATIONAL INFORMATION 31620M106	139.09	74,210.18	352,732.24	0.22	278,522.06

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Report ID : IACS0005
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Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,493.000 FIDELITY NATIONAL FINANCIAL IN 31620R303	45.35	12,441.83	67,707.55	0.04	55,265.72
4,665.000 FIFTH THIRD BANCORP 316773100	30.74	67,771.04	143,402.10	0.09	75,631.06
311.000 FINANCIAL INSTITUTIONS INC 317585404	32.10	5,010.21	9,983.10	0.01	4,972.89
626.000 FIRST AMERICAN FINANCIAL CORP 31847R102	58.32	9,615.36	36,508.32	0.02	26,892.96
5,524.000 FIRST BANCORP/PUERTO RICO 318672706	10.59	22,537.92	58,499.16	0.04	35,961.24
322.000 FIRST BUSEY CORP 319383204	27.50	5,119.80	8,855.00	0.01	3,735.20
77.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	532.21	15,462.06	40,980.17	0.03	25,518.11
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	14.51	5,217.63	15,482.17	0.01	10,264.54
732.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	31.49	5,223.11	23,050.68	0.01	17,827.57
1,249.000 FIRST FINANCIAL BANCORP 320209109	25.44	11,514.53	31,774.56	0.02	20,260.03

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
752.000 FIRST FINANCIAL BANKSHARES INC 32020R109	35.10	6,282.96	26,395.20	0.02	20,112.24
557.000 FIRST HORIZON NATIONAL CORP 320517105	16.56	5,590.54	9,223.92	0.01	3,633.38
465.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	41.51	4,998.75	19,302.15	0.01	14,303.40
426.000 FIRST OF LONG ISLAND CORP/THE 320734106	25.08	5,097.33	10,684.08	0.01	5,586.75
974.000 FIRST MIDWEST BANCORP INC/IL 320867104	23.06	10,412.72	22,460.44	0.01	12,047.72
456.000 FIRST REPUBLIC BANK/CA 33616C100	117.45	14,287.12	53,557.20	0.03	39,270.08
820.000 FIRST SOLAR INC 336433107	55.96	33,229.86	45,887.20	0.03	12,657.34
269.000 1ST SOURCE CORP 336901103	51.88	4,912.90	13,955.72	0.01	9,042.82
187.000 FIRSTCASH INC 33767D105	80.63	7,278.04	15,077.81	0.01	7,799.77
3,421.000 FISERV INC 337738108	115.63	40,359.60	395,570.23	0.25	355,210.63

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,894.000 FIRSTENERGY CORP 337932107	48.60	67,664.30	92,048.40	0.06	24,384.10
308.000 FIVE BELOW INC 33829M101	127.86	29,444.80	39,380.88	0.03	9,936.08
341.000 FLEETCOR TECHNOLOGIES INC 339041105	287.72	51,405.39	98,112.52	0.06	46,707.13
1,533.000 FLUOR CORP 343412102	18.88	29,706.87	28,943.04	0.02	-763.83
1,029.000 FOOT LOCKER INC 344849104	38.99	27,334.65	40,120.71	0.03	12,786.06
14,219.000 FORD MOTOR CO 345370860	9.30	115,245.00	132,236.70	0.08	16,991.70
871.000 FORRESTER RESEARCH INC 346563109	41.70	30,380.48	36,320.70	0.02	5,940.22
1,713.000 FORTIVE CORP 34959J108	76.39	29,205.83	130,856.07	0.08	101,650.24
1,350.000 FORTUNE BRANDS HOME & SECURITY 34964C106	65.34	30,829.20	88,209.00	0.06	57,379.80
153.000 FORWARD AIR CORP 349853101	69.95	4,974.03	10,702.35	0.01	5,728.32

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,269.000 FOSSIL GROUP INC 34988V106	7.88	23,164.85	25,759.72	0.02	2,594.87
230.000 FRANKLIN ELECTRIC CO INC 353514102	57.32	5,146.25	13,183.60	0.01	8,037.35
7,121.000 FREEPORT-MCMORAN INC 35671D857	13.12	41,048.06	93,427.52	0.06	52,379.46
3,596.000 FRONT YARD RESIDENTIAL CORP 35904G107	12.34	33,609.62	44,374.64	0.03	10,765.02
882.000 FRONTDOOR INC 35905A109	47.42	29,591.10	41,824.44	0.03	12,233.34
228.000 HB FULLER CO 359694106	51.57	5,344.32	11,757.96	0.01	6,413.64
2,206.000 FULTON FINANCIAL CORP 360271100	17.43	22,721.80	38,450.58	0.02	15,728.78
135.000 GATX CORP 361448103	82.85	4,895.10	11,184.75	0.01	6,289.65
551.000 GCI LIBERTY INC 36164V305	70.85	5,579.35	39,038.35	0.02	33,459.00
556.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	22.71	5,265.95	12,626.76	0.01	7,360.81

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
658.000 ARTHUR J GALLAGHER & CO 363576109	95.23	18,443.74	62,661.34	0.04	44,217.60
1,252.000 GAMING AND LEISURE PROPERTIES 36467J108	43.05	35,848.12	53,898.60	0.03	18,050.48
542.000 GANNETT CO INC 36472T109	6.38	3,387.50	3,457.96	0.00	70.46
459.000 GARRETT MOTION INC 366505105	9.99	1,991.30	4,585.41	0.00	2,594.11
848.000 GARTNER INC 366651107	154.10	36,692.84	130,676.80	0.08	93,983.96
269.000 GENERAC HOLDINGS INC 368736104	100.59	5,054.51	27,058.71	0.02	22,004.20
1,665.000 GENERAL DYNAMICS CORP 369550108	176.35	119,872.17	293,622.75	0.19	173,750.58
31,027.000 GENERAL ELECTRIC CO 369604103	11.16	239,580.87	346,261.32	0.22	106,680.45
4,189.000 GENERAL MILLS INC 370334104	53.56	119,272.77	224,362.84	0.14	105,090.07
5,389.000 GENERAL MOTORS CO 37045V100	36.60	151,242.57	197,237.40	0.13	45,994.83

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
329.000 GENUINE PARTS CO 372460105	106.23	17,544.25	34,949.67	0.02	17,405.42
457.000 GIBRALTAR INDUSTRIES INC 374689107	50.44	4,958.45	23,051.08	0.01	18,092.63
7,374.000 GILEAD SCIENCES INC 375558103	64.98	160,861.68	479,162.52	0.30	318,300.84
857.000 GLACIER BANCORP INC 37637Q105	45.99	10,690.57	39,413.43	0.03	28,722.86
1,497.000 GLADSTONE COMMERCIAL CORP 376536108	21.86	22,385.71	32,724.42	0.02	10,338.71
3,058.000 P H GLATFELTER CO 377316104	18.30	32,159.87	55,961.40	0.04	23,801.53
1,110.000 GLAUKOS CORP 377322102	54.47	29,991.65	60,461.70	0.04	30,470.05
1,662.000 GLOBAL NET LEASE INC 379378201	20.28	29,281.13	33,705.36	0.02	4,424.23
2,353.000 GLOBAL PAYMENTS INC 37940X102	182.56	55,192.52	429,563.68	0.27	374,371.16
819.000 GLOBE LIFE INC 37959E102	105.25	22,753.64	86,199.75	0.05	63,446.11

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
480.000 GODADDY INC 380237107	67.92	30,748.80	32,601.60	0.02	1,852.80
7,281.000 GOLD RESOURCE CORP 38068T105	5.54	30,663.10	40,336.74	0.03	9,673.64
1,444.000 GOLDMAN SACHS GROUP INC/THE 38141G104	229.93	232,324.66	332,018.92	0.21	99,694.26
556.000 W R GRACE & CO 38388F108	69.85	21,402.92	38,836.60	0.02	17,433.68
2,187.000 GRACO INC 384109104	52.00	23,524.83	113,724.00	0.07	90,199.17
12.000 GRAHAM HOLDINGS CO 384637104	638.99	2,925.27	7,667.88	0.00	4,742.61
276.000 WW GRAINGER INC 384802104	338.52	54,853.32	93,431.52	0.06	38,578.20
377.000 GRAND CANYON EDUCATION INC 38526M106	95.79	5,108.35	36,112.83	0.02	31,004.48
2,181.000 GRAPHIC PACKAGING HOLDING CO 388689101	16.65	10,425.85	36,313.65	0.02	25,887.80
269.000 GREAT SOUTHERN BANCORP INC 390905107	63.32	4,898.49	17,033.08	0.01	12,134.59

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
567.000 GREEN DOT CORP 39304D102	23.30	7,189.56	13,211.10	0.01	6,021.54
249.000 GREENBRIER COS INC/THE 393657101	32.43	4,932.69	8,075.07	0.01	3,142.38
511.000 GRIFFON CORP 398433102	20.33	4,997.58	10,388.63	0.01	5,391.05
131.000 GROUP 1 AUTOMOTIVE INC 398905109	100.00	5,148.30	13,100.00	0.01	7,951.70
737.000 GRUBHUB INC 400110102	48.64	23,326.05	35,847.68	0.02	12,521.63
414.000 GUIDEWIRE SOFTWARE INC 40171V100	109.77	23,486.22	45,444.78	0.03	21,958.56
379.000 H&E EQUIPMENT SERVICES INC 404030108	33.43	4,839.83	12,669.97	0.01	7,830.14
853.000 HCA HEALTHCARE INC 40412C101	147.81	67,070.74	126,081.93	0.08	59,011.19
267.000 HNI CORP 404251100	37.46	6,442.71	10,001.82	0.01	3,559.11
1,756.000 HMS HOLDINGS CORP 40425J101	29.60	29,532.14	51,977.60	0.03	22,445.46

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,713.000 HP INC 40434L105	20.55	16,412.93	35,202.15	0.02	18,789.22
1,479.000 HALLIBURTON CO 406216101	24.47	28,764.15	36,191.13	0.02	7,426.98
758.000 HALOZYME THERAPEUTICS INC 40637H109	17.73	4,972.48	13,439.34	0.01	8,466.86
110.000 HAMILTON BEACH BRANDS HOLDING 40701T104	19.10	1,114.96	2,101.00	0.00	986.04
3,440.000 HANESBRANDS INC 410345102	14.85	25,923.08	51,084.00	0.03	25,160.92
1,625.000 HANMI FINANCIAL CORP 410495204	20.00	30,303.12	32,491.88	0.02	2,188.76
1,521.000 HANNON ARMSTRONG SUSTAINABLE I 41068X100	32.18	29,078.91	48,945.78	0.03	19,866.87
136.000 HANOVER INSURANCE GROUP INC/TH 410867105	136.67	4,955.84	18,587.12	0.01	13,631.28
2,153.000 HARTFORD FINANCIAL SERVICES GR 416515104	60.77	52,917.27	130,837.81	0.08	77,920.54
699.000 HASBRO INC 418056107	105.61	41,491.32	73,821.39	0.05	32,330.07

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
879.000 HAWAIIAN HOLDINGS INC 419879101	29.29	5,054.25	25,745.91	0.02	20,691.66
1,030.000 HAYNES INTERNATIONAL INC 420877201	35.78	30,220.05	36,853.40	0.02	6,633.35
1,218.000 HEALTHCARE SERVICES GROUP INC 421906108	24.32	29,949.53	29,621.76	0.02	-327.77
238.000 HEALTHCARE REALTY TRUST INC 421946104	33.37	4,874.24	7,942.06	0.01	3,067.82
1,131.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	30.28	29,778.57	34,246.68	0.02	4,468.11
2,533.000 HEALTHPEAK PROPERTIES INC 42250P103	34.47	59,213.87	87,312.51	0.06	28,098.64
19,109.000 HECLA MINING CO 422704106	3.39	30,674.94	64,779.51	0.04	34,104.57
306.000 HEICO CORP 422806109	114.15	5,339.38	34,929.90	0.02	29,590.52
514.000 JACK HENRY & ASSOCIATES INC 426281101	145.67	15,060.20	74,874.38	0.05	59,814.18
985.000 HERITAGE COMMERCE CORP 426927109	12.83	4,869.25	12,637.55	0.01	7,768.30

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,099.000 HERITAGE FINANCIAL CORP/WA 42722X106	28.30	16,066.78	31,101.70	0.02	15,034.92
612.000 HERSHEY CO/THE 427866108	146.98	33,932.30	89,951.76	0.06	56,019.46
1,033.000 HESS CORP 42809H107	66.81	43,078.89	69,014.73	0.04	25,935.84
5,094.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	15.86	30,749.99	80,790.84	0.05	50,040.85
238.000 HEXCEL CORP 428291108	73.31	4,990.86	17,447.78	0.01	12,456.92
151.000 HIGHWOODS PROPERTIES INC 431284108	48.91	4,898.44	7,385.41	0.00	2,486.97
149.000 HILL-ROM HOLDINGS INC 431475102	113.53	5,264.17	16,915.97	0.01	11,651.80
642.000 HOLLYFRONTIER CORP 436106108	50.71	30,180.42	32,555.82	0.02	2,375.40
1,984.000 HOLOGIC INC 436440101	52.21	36,485.40	103,584.64	0.07	67,099.24
2,217.000 HOME BANCSHARES INC/AR 436893200	19.66	22,420.27	43,586.22	0.03	21,165.95

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,048.000 HOME DEPOT INC/THE 437076102	218.38	221,178.40	1,320,762.24	0.84	1,099,583.84
338.000 HOMESTREET INC 43785V102	34.00	4,912.76	11,492.00	0.01	6,579.24
4,310.000 HONEYWELL INTERNATIONAL INC 438516106	177.00	170,214.10	762,870.00	0.48	592,655.90
1,335.000 HOPE BANCORP INC 43940T109	14.86	10,325.32	19,838.10	0.01	9,512.78
331.000 HORACE MANN EDUCATORS CORP 440327104	43.66	4,951.76	14,451.46	0.01	9,499.70
1,006.000 HORMEL FOODS CORP 440452100	45.11	20,941.61	45,380.66	0.03	24,439.05
2,321.000 HOST HOTELS & RESORTS INC 44107P104	18.55	38,172.98	43,054.55	0.03	4,881.57
185.000 HOWARD HUGHES CORP/THE 44267D107	126.80	15,117.50	23,458.00	0.01	8,340.50
960.000 HUDSON PACIFIC PROPERTIES INC 444097109	37.65	21,638.48	36,144.00	0.02	14,505.52
971.000 HUMANA INC 444859102	366.52	61,969.90	355,890.92	0.23	293,921.02

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
544.000 JB HUNT TRANSPORT SERVICES INC 445658107	116.78	24,871.68	63,528.32	0.04	38,656.64
10,092.000 HUNTINGTON BANCSHARES INC/OH 446150104	15.08	61,809.11	152,187.36	0.10	90,378.25
371.000 HUNTINGTON INGALLS INDUSTRIES 446413106	250.88	13,890.61	93,076.48	0.06	79,185.87
1,640.000 HUNTSMAN CORP 447011107	24.16	29,959.60	39,622.40	0.03	9,662.80
263.000 HYATT HOTELS CORP 448579102	89.71	10,325.38	23,593.73	0.01	13,268.35
29.000 HYSTER-YALE MATERIALS HANDLING 449172105	58.96	903.94	1,709.84	0.00	805.90
437.000 IAC/INTERACTIVECORP 44919P508	249.11	15,950.50	108,861.07	0.07	92,910.57
198.000 ICF INTERNATIONAL INC 44925C103	91.62	4,950.00	18,140.76	0.01	13,190.76
182.000 ICU MEDICAL INC 44930G107	187.12	29,560.44	34,055.84	0.02	4,495.40
2,377.000 ISTAR INC 45031U101	14.51	15,359.36	34,490.27	0.02	19,130.91

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809.000 ITT INC 45073V108	73.91	15,859.06	59,793.19	0.04	43,934.13
315.000 IDACORP INC 451107106	106.80	15,032.32	33,642.00	0.02	18,609.68
287.000 IDEX CORP 45167R104	172.00	14,860.69	49,364.00	0.03	34,503.31
684.000 IDEXX LABORATORIES INC 45168D104	261.13	25,571.34	178,612.92	0.11	153,041.58
2,482.000 ILLINOIS TOOL WORKS INC 452308109	179.63	111,867.47	445,841.66	0.28	333,974.19
752.000 ILLUMINA INC 452327109	331.74	29,561.12	249,468.48	0.16	219,907.36
1,021.000 INCYTE CORP 45337C102	87.32	16,407.47	89,153.72	0.06	72,746.25
2,913.000 INDEPENDENCE REALTY TRUST INC 45378A106	14.08	23,595.30	41,015.04	0.03	17,419.74
190.000 INDEPENDENT BANK CORP 453836108	83.25	4,932.40	15,817.50	0.01	10,885.10
259.000 INGEVITY CORP 45688C107	87.38	4,733.04	22,631.42	0.01	17,898.38

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
301.000 INGLES MARKETS INC 457030104	47.51	4,809.98	14,300.51	0.01	9,490.53
455.000 INGREDION INC 457187102	92.95	24,374.35	42,292.25	0.03	17,917.90
305.000 INSIGHT ENTERPRISES INC 45765U103	70.29	5,072.15	21,438.45	0.01	16,366.30
156.000 INNOSPEC INC 45768S105	103.44	4,873.11	16,136.64	0.01	11,263.53
389.000 INSULET CORP 45784P101	171.20	15,372.81	66,596.80	0.04	51,223.99
587.000 INTEGRA LIFESCIENCES HOLDINGS 457985208	58.28	30,388.99	34,210.36	0.02	3,821.37
22,377.000 INTEL CORP 458140100	59.85	466,406.06	1,339,263.45	0.85	872,857.39
629.000 INTER PARFUMS INC 458334109	72.71	10,258.99	45,734.59	0.03	35,475.60
1,474.000 INTERACTIVE BROKERS GROUP INC 45841N107	46.62	24,203.52	68,717.88	0.04	44,514.36
447.000 INTERCEPT PHARMACEUTICALS INC 45845P108	123.92	29,457.30	55,392.24	0.04	25,934.94

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2,149.000 INTERCONTINENTAL EXCHANGE INC 45866F104	92.55	68,895.86	198,889.95	0.13	129,994.09
1,103.000 INTERNATIONAL BANCSHARES CORP 459044103	43.07	17,780.36	47,506.21	0.03	29,725.85
4,165.000 INTERNATIONAL BUSINESS MACHINE 459200101	134.04	342,020.23	558,276.60	0.35	216,256.37
762.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	129.02	30,228.77	98,313.24	0.06	68,084.47
1,514.000 INTERNATIONAL PAPER CO 460146103	46.05	51,985.44	69,719.70	0.04	17,734.26
3,469.000 INTERPUBLIC GROUP OF COS INC/T 460690100	23.10	34,237.99	80,133.90	0.05	45,895.91
1,725.000 INTUIT INC 461202103	261.93	56,278.30	451,829.25	0.29	395,550.95
684.000 INTUITIVE SURGICAL INC 46120E602	591.15	62,985.48	404,346.60	0.26	341,361.12
925.000 INVESTORS BANCORP INC 46146L101	11.92	5,045.78	11,021.38	0.01	5,975.60
1,471.000 INVITATION HOMES INC 46187W107	29.97	30,020.75	44,085.87	0.03	14,065.12

BNY MELLON

Asset Detail - By Currency

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

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
727.000 IONIS PHARMACEUTICALS INC 462222100	60.41	25,296.66	43,918.07	0.03	18,621.41
4,789.000 IRIDIUM COMMUNICATIONS INC 46269C102	24.64	38,654.72	118,000.96	0.07	79,346.24
1,266.000 IRON MOUNTAIN INC 46284V101	31.87	31,628.68	40,347.42	0.03	8,718.74
524.000 ITRON INC 465741106	83.95	19,209.84	43,989.80	0.03	24,779.96
166.000 JBG SMITH PROPERTIES 46590V100	39.89	4,671.95	6,621.74	0.00	1,949.79
17,027.000 JPMORGAN CHASE & CO 46625H100	139.40	688,742.15	2,373,563.80	1.51	1,684,821.65
225.000 JACK IN THE BOX INC 466367109	78.03	5,033.25	17,556.75	0.01	12,523.50
670.000 JACOBS ENGINEERING GROUP INC 469814107	89.83	27,365.06	60,186.10	0.04	32,821.04
1,569.000 JEFFERIES FINANCIAL GROUP INC 47233W109	21.37	26,160.94	33,529.53	0.02	7,368.59
852.000 JETBLUE AIRWAYS CORP 477143101	18.72	4,311.12	15,949.44	0.01	11,638.32

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,433.000 JOHNSON & JOHNSON 478160104	145.87	824,439.60	1,813,601.71	1.15	989,162.11
493.000 JONES LANG LASALLE INC 48020Q107	174.09	37,568.51	85,826.37	0.05	48,257.86
180.000 J2 GLOBAL INC 48123V102	93.71	4,905.00	16,867.80	0.01	11,962.80
1,751.000 JUNIPER NETWORKS INC 48203R104	24.63	30,244.13	43,127.13	0.03	12,883.00
357.000 KANSAS CITY SOUTHERN 485170302	153.16	22,727.02	54,678.12	0.03	31,951.10
1,511.000 KB HOME 48666K109	34.27	12,254.21	51,781.97	0.03	39,527.76
1,037.000 KELLOGG CO 487836108	69.16	51,706.58	71,718.92	0.05	20,012.34
320.000 KELLY SERVICES INC 488152208	22.58	5,027.20	7,225.60	0.00	2,198.40
329.000 KEMPER CORP 488401100	77.50	9,298.36	25,497.50	0.02	16,199.14
1,704.000 KENNEDY-WILSON HOLDINGS INC 489398107	22.30	29,322.32	37,999.20	0.02	8,676.88

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,524.000 KEYCORP 493267108	20.24	48,212.36	132,045.76	0.08	83,833.40
1,187.000 KEYSIGHT TECHNOLOGIES INC 49338L103	102.63	20,815.68	121,821.81	0.08	101,006.13
380.000 KFORCE INC 493732101	39.70	4,913.40	15,086.00	0.01	10,172.60
348.000 KILROY REALTY CORP 49427F108	83.90	13,241.40	29,197.20	0.02	15,955.80
1,870.000 KIMBERLY-CLARK CORP 494368103	137.55	116,539.72	257,218.50	0.16	140,678.78
2,003.000 KIMCO REALTY CORP 49446R109	20.71	29,559.26	41,482.13	0.03	11,922.87
5,017.000 KINDER MORGAN INC 49456B101	21.17	77,200.75	106,209.89	0.07	29,009.14
320.000 KIRBY CORP 497266106	89.53	17,798.40	28,649.60	0.02	10,851.20
761.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	35.84	14,866.69	27,274.24	0.02	12,407.55
1,404.000 KOHL'S CORP 500255104	50.95	55,431.33	71,533.80	0.05	16,102.47

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
236.000 KONTOOR BRANDS INC 50050N103	41.99	3,466.47	9,909.64	0.01	6,443.17
1,692.000 KOPPERS HOLDINGS INC 50060P106	38.22	29,115.86	64,668.24	0.04	35,552.38
1,208.000 KRAFT HEINZ CO/THE 500754106	32.13	34,439.04	38,813.04	0.02	4,374.00
7,550.000 KROGER CO/THE 501044101	28.99	86,141.74	218,874.50	0.14	132,732.76
1,698.000 L BRANDS INC 501797104	18.12	28,641.77	30,767.76	0.02	2,125.99
714.000 LHC GROUP INC 50187A107	137.76	10,292.11	98,360.64	0.06	88,068.53
450.000 LPL FINANCIAL HOLDINGS INC 50212V100	92.25	15,174.00	41,512.50	0.03	26,338.50
999.000 L3HARRIS TECHNOLOGIES INC 502431109	197.87	38,806.55	197,672.13	0.13	158,865.58
514.000 LA-Z-BOY INC 505336107	31.48	4,821.32	16,180.72	0.01	11,359.40
206.000 LABORATORY CORP OF AMERICA HOL 50540R409	169.17	13,784.66	34,849.02	0.02	21,064.36

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
306.000 LAKELAND BANCORP INC 511637100	17.38	2,728.33	5,318.28	0.00	2,589.95
346.000 LAKELAND FINANCIAL CORP 511656100	48.93	5,102.35	16,929.78	0.01	11,827.43
1,072.000 LAM RESEARCH CORP 512807108	292.40	26,299.73	313,452.80	0.20	287,153.07
725.000 LAMAR ADVERTISING CO 512816109	89.26	17,624.75	64,713.50	0.04	47,088.75
752.000 LAMB WESTON HOLDINGS INC 513272104	86.03	12,444.91	64,694.56	0.04	52,249.65
68.000 LANCASTER COLONY CORP 513847103	160.10	4,872.20	10,886.80	0.01	6,014.60
816.000 LAS VEGAS SANDS CORP 517834107	69.04	23,335.38	56,336.64	0.04	33,001.26
470.000 ESTEE LAUDER COS INC/THE 518439104	206.54	37,555.99	97,073.80	0.06	59,517.81
769.000 LEAR CORP 521865204	137.20	35,204.07	105,506.80	0.07	70,302.73
645.000 LEGGETT & PLATT INC 524660107	50.83	14,847.90	32,785.35	0.02	17,937.45

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
830.000 LEIDOS HOLDINGS INC 525327102	97.89	24,715.57	81,248.70	0.05	56,533.13
1,145.000 LENNAR CORP 526057104	55.79	42,805.65	63,879.55	0.04	21,073.90
28.000 LENNAR CORP 526057302	44.70	904.28	1,251.60	0.00	347.32
507.000 LENNOX INTERNATIONAL INC 526107107	243.97	22,782.20	123,692.79	0.08	100,910.59
735.000 LIBERTY PROPERTY TRUST 531172104	60.05	22,785.00	44,136.75	0.03	21,351.75
739.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229607	48.14	29,959.06	35,575.46	0.02	5,616.40
797.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229854	45.97	29,895.47	36,634.11	0.02	6,738.64
749.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229870	43.78	30,160.36	32,791.22	0.02	2,630.86
298.000 LIFE STORAGE INC 53223X107	108.28	19,937.37	32,267.44	0.02	12,330.07
3,285.000 ELI LILLY AND CO 532457108	131.43	188,487.14	431,747.55	0.27	243,260.41

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
421.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	96.73	14,010.88	40,723.33	0.03	26,712.45
1,252.000 LINCOLN NATIONAL CORP 534187109	59.01	37,987.69	73,880.52	0.05	35,892.83
80.000 LINDSAY CORP 535555106	95.99	4,973.60	7,679.20	0.00	2,705.60
143.000 LITTELFUSE INC 537008104	191.30	16,273.60	27,355.90	0.02	11,082.30
238.000 LIVE NATION ENTERTAINMENT INC 538034109	71.47	2,606.10	17,009.86	0.01	14,403.76
1,265.000 LIVERAMP HOLDINGS INC 53815P108	48.07	16,031.23	60,808.55	0.04	44,777.32
867.000 LOCKHEED MARTIN CORP 539830109	389.38	203,019.90	337,592.46	0.21	134,572.56
229.000 LOGMEIN INC 54142L109	85.74	9,902.13	19,634.46	0.01	9,732.33
1,358.000 LOUISIANA-PACIFIC CORP 546347105	29.67	31,055.67	40,291.86	0.03	9,236.19
4,870.000 LOWE'S COS INC 548661107	119.76	139,639.95	583,231.20	0.37	443,591.25

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PARAMETRIC US PI1 - [redacted]

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524.000 LULULEMON ATHLETICA INC 550021109	231.67	29,350.04	121,395.08	0.08	92,045.04
292.000 M&T BANK CORP 55261F104	169.75	26,778.14	49,567.00	0.03	22,788.86
550.000 MGE ENERGY INC 55277P104	78.82	16,324.79	43,351.00	0.03	27,026.21
1,967.000 MGIC INVESTMENT CORP 552848103	14.17	11,861.01	27,872.39	0.02	16,011.38
2,953.000 MGM RESORTS INTERNATIONAL 552953101	33.27	32,134.93	98,246.31	0.06	66,111.38
626.000 MGP INGREDIENTS INC 55303J106	48.45	20,889.62	30,329.70	0.02	9,440.08
310.000 MKS INSTRUMENTS INC 55306N104	110.01	7,777.90	34,103.10	0.02	26,325.20
138.000 MSA SAFETY INC 553498106	126.36	4,854.84	17,437.68	0.01	12,582.84
592.000 MSCI INC 55354G100	258.18	19,662.02	152,842.56	0.10	133,180.54
789.000 MACQUARIE INFRASTRUCTURE CORP 55608B105	42.84	28,411.89	33,800.76	0.02	5,388.87

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,482.000 STEVEN MADDEN LTD 556269108	43.01	36,756.60	63,740.82	0.04	26,984.22
112.000 MANHATTAN ASSOCIATES INC 562750109	79.75	2,021.04	8,932.00	0.01	6,910.96
341.000 MANITOWOC CO INC/THE 563571405 COM NEW	17.50	4,173.20	5,967.50	0.00	1,794.30
747.000 MANPOWERGROUP INC 56418H100	97.10	27,982.62	72,533.70	0.05	44,551.08
2,510.000 MARATHON OIL CORP 565849106	13.58	29,033.15	34,085.80	0.02	5,052.65
3,759.000 MARATHON PETROLEUM CORP 56585A102	60.25	90,003.49	226,479.75	0.14	136,476.26
398.000 MARCUS CORP/THE 566330106	31.77	5,034.70	12,644.46	0.01	7,609.76
103.000 MARKEL CORP 570535104	1,143.17	38,804.94	117,746.51	0.07	78,941.57
208.000 MARKETAXESS HOLDINGS INC 57060D108	379.11	5,002.40	78,854.88	0.05	73,852.48
302.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	128.76	13,183.95	38,885.52	0.02	25,701.57

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Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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3,078.000 MARSH & MCLENNAN COS INC 571748102	111.41	88,666.54	342,919.98	0.22	254,253.44
1,725.000 MARRIOTT INTERNATIONAL INC/MD 571903202	151.43	62,575.75	261,216.75	0.17	198,641.00
1,240.000 MARTEN TRANSPORT LTD 573075108	21.49	9,869.66	26,647.60	0.02	16,777.94
263.000 MARTIN MARIETTA MATERIALS INC 573284106	279.64	24,547.70	73,545.32	0.05	48,997.62
2,319.000 MASCO CORP 574599106	47.99	27,792.85	111,288.81	0.07	83,495.96
336.000 MASTEC INC 576323109	64.16	6,132.00	21,557.76	0.01	15,425.76
4,872.000 MASTERCARD INC 57636Q104	298.59	144,261.42	1,454,730.48	0.92	1,310,469.06
571.000 MATSON INC 57686G105	40.80	10,212.74	23,296.80	0.01	13,084.06
2,921.000 MATTEL INC 577081102	13.55	29,346.44	39,579.55	0.03	10,233.11
1,184.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	61.51	28,131.84	72,827.84	0.05	44,696.00

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248.000 MAXIMUS INC 577933104	74.39	4,969.30	18,448.72	0.01	13,479.42
770.000 MCCORMICK & CO INC/MD 579780206	169.73	38,243.12	130,692.10	0.08	92,448.98
4,396.000 MCDONALD'S CORP 580135101	197.61	174,695.73	868,693.56	0.55	693,997.83
186.000 MCGRATH RENTCORP 580589109	76.54	5,025.72	14,236.44	0.01	9,210.72
1,566.000 MCKESSON CORP 58155Q103	138.32	83,676.54	216,609.12	0.14	132,932.58
3,110.000 MEDICAL PROPERTIES TRUST INC 58463J304	21.11	51,499.85	65,652.10	0.04	14,152.25
1,404.000 MEDIA GEN INC CVR 584CVR997	0.00	0.00	0.00	0.00	0.00
14,193.000 MERCK & CO INC 58933Y105	90.95	597,034.22	1,290,853.35	0.82	693,819.13
160.000 MEREDITH CORP 589433101	32.47	4,865.60	5,195.20	0.00	329.60
1,001.000 MERIT MEDICAL SYSTEMS INC 589889104	31.22	29,149.11	31,251.22	0.02	2,102.11

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221.000 MERITAGE HOMES CORP 59001A102	61.11	5,049.85	13,505.31	0.01	8,455.46
828.000 MERITOR INC 59001K100	26.19	4,148.28	21,685.32	0.01	17,537.04
94.000 MESA LABORATORIES INC 59064R109	249.40	5,018.66	23,443.60	0.01	18,424.94
2,003.000 METLIFE INC 59156R108	50.97	61,795.71	102,092.91	0.06	40,297.20
191.000 METTLER-TOLEDO INTERNATIONAL I 592688105	793.28	30,401.47	151,516.48	0.10	121,115.01
37,940.000 MICROSOFT CORP 594918104	157.70	1,037,252.01	5,983,138.00	3.80	4,945,885.99
830.000 MICROCHIP TECHNOLOGY INC 595017104	104.72	29,986.38	86,917.60	0.06	56,931.22
5,321.000 MICRON TECHNOLOGY INC 595112103	53.78	45,059.45	286,163.38	0.18	241,103.93
543.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	131.86	31,866.14	71,599.98	0.05	39,733.84
462.000 MIDDLEBY CORP/THE 596278101	109.52	15,559.41	50,598.24	0.03	35,038.83

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233.000 MIDDLESEX WATER CO 596680108	63.57	4,499.23	14,811.81	0.01	10,312.58
274.000 MINERALS TECHNOLOGIES INC 603158106	57.63	8,787.18	15,790.62	0.01	7,003.44
250.000 MOBILE MINI INC 60740F105	37.91	5,067.50	9,477.50	0.01	4,410.00
2,748.000 MODEL N INC 607525102	35.07	35,773.79	96,372.36	0.06	60,598.57
1,775.000 MODERNA INC 60770K107	19.56	30,437.37	34,719.00	0.02	4,281.63
748.000 MODINE MANUFACTURING CO 607828100	7.70	5,071.44	5,759.60	0.00	688.16
339.000 MOHAWK INDUSTRIES INC 608190104	136.38	19,329.78	46,232.82	0.03	26,903.04
241.000 MOLINA HEALTHCARE INC 60855R100	135.69	29,857.49	32,701.29	0.02	2,843.80
546.000 MOLSON COORS BEVERAGE CO 60871R209	53.90	28,011.01	29,429.40	0.02	1,418.39
9,357.000 MONDELEZ INTERNATIONAL INC 609207105	55.08	171,845.65	515,383.56	0.33	343,537.91

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584.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	14.48	4,905.60	8,456.32	0.01	3,550.72
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	178.02	5,226.75	61,416.90	0.04	56,190.15
1,626.000 MONSTER BEVERAGE CORP 61174X109	63.55	21,154.26	103,332.30	0.07	82,178.04
1,393.000 MOODY'S CORP 615369105	237.41	45,467.52	330,712.13	0.21	285,244.61
270.000 MOOG INC 615394202	85.33	11,134.80	23,039.10	0.01	11,904.30
6,241.000 MORGAN STANLEY 617446448	51.12	126,518.60	319,039.92	0.20	192,521.32
600.000 MOTOROLA SOLUTIONS INC 620076307	161.14	47,023.14	96,684.00	0.06	49,660.86
294.000 MOVADO GROUP INC 624580106	21.74	4,933.32	6,391.56	0.00	1,458.24
450.000 MUELLER INDUSTRIES INC 624756102	31.75	8,181.00	14,287.50	0.01	6,106.50
1,544.000 MURPHY OIL CORP 626717102	26.80	30,444.96	41,379.20	0.03	10,934.24

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307.000 MURPHY USA INC 626755102	117.00	8,906.37	35,919.00	0.02	27,012.63
634.000 MYOKARDIA INC 62857M105	72.89	30,489.06	46,209.09	0.03	15,720.03
231.000 NBT BANCORP INC 628778102	40.56	5,058.90	9,369.36	0.01	4,310.46
943.000 NCR CORP 62886E108	35.16	17,200.32	33,155.88	0.02	15,955.56
1,909.000 NRG ENERGY INC 629377508	39.75	31,352.17	75,882.75	0.05	44,530.58
22.000 NVR INC 62944T105	3,808.41	15,137.32	83,785.02	0.05	68,647.70
55.000 NACCO INDUSTRIES INC 629579103	46.83	525.67	2,575.65	0.00	2,049.98
790.000 NASDAQ INC 631103108	107.10	26,129.25	84,609.00	0.05	58,479.75
211.000 NATIONAL HEALTHCARE CORP 635906100	86.43	9,881.13	18,236.73	0.01	8,355.60
1,486.000 NATIONAL OILWELL VARCO INC 637071101	25.05	30,297.11	37,224.30	0.02	6,927.19

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
695.000 NATIONAL RETAIL PROPERTIES INC 637417106	53.62	24,729.17	37,265.90	0.02	12,536.73
1,062.000 NATIONAL STORAGE AFFILIATES TR 637870106	33.62	21,760.38	35,704.44	0.02	13,944.06
1,849.000 NEKTAR THERAPEUTICS 640268108	21.59	22,650.25	39,910.67	0.03	17,260.42
233.000 NELNET INC 64031N108	58.24	5,039.79	13,569.92	0.01	8,530.13
1,268.000 NETAPP INC 64110D104	62.25	56,295.88	78,933.00	0.05	22,637.12
2,163.000 NETFLIX INC 64110L106	323.57	17,285.46	699,881.91	0.44	682,596.45
858.000 NEUROCRINE BIOSCIENCES INC 64125C109	107.49	39,193.44	92,226.42	0.06	53,032.98
220.000 NEW JERSEY RESOURCES CORP 646025106	44.57	4,907.10	9,805.40	0.01	4,898.30
2,013.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	16.11	28,821.09	32,429.43	0.02	3,608.34
1,492.000 NEW YORK TIMES CO/THE 650111107	32.17	11,785.88	47,997.64	0.03	36,211.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,980.000 NEWELL BRANDS INC 651229106	19.22	28,546.70	38,055.60	0.02	9,508.90
1,455.000 NEWMARK GROUP INC 65158N102	13.46	3,800.03	19,577.03	0.01	15,777.00
2,043.000 NEWMONT CORP 651639106	43.45	51,261.74	88,768.35	0.06	37,506.61
2,841.000 NEWS CORP 65249B109	14.14	25,202.85	40,171.74	0.03	14,968.89
496.000 NEWSSTAR FINANCIAL INCCVR 652CVR994 CONTRA	0.00	0.00	0.00	0.00	0.00
2,655.000 NEXTERA ENERGY INC 65339F101	242.16	122,289.36	642,934.80	0.41	520,645.44
2,134.000 NEXTGEN HEALTHCARE INC 65343C102	16.07	29,507.55	34,293.38	0.02	4,785.83
4,940.000 NIKE INC 654106103	101.31	55,773.43	500,471.40	0.32	444,697.97
1,797.000 NISOURCE INC 65473P105	27.84	14,563.49	50,028.48	0.03	35,464.99
2,366.000 NOBLE ENERGY INC 655044105	24.84	44,568.61	58,771.44	0.04	14,202.83

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,940.000 NORFOLK SOUTHERN CORP 655844108	194.13	83,550.56	376,612.20	0.24	293,061.64
341.000 NORTHERN TRUST CORP 665859104	106.24	30,308.08	36,227.84	0.02	5,919.76
506.000 NORTHFIELD BANCORP INC 66611T108	16.96	5,089.21	8,581.76	0.01	3,492.55
1,159.000 NORTHROP GRUMMAN CORP 666807102	343.97	70,886.75	398,661.23	0.25	327,774.48
127.000 NORTHWESTERN CORP 668074305	71.67	4,991.10	9,102.09	0.01	4,110.99
1,305.000 NORTONLIFELOCK INC 668771108	25.52	28,290.87	33,303.60	0.02	5,012.73
465.000 NUCOR CORP 670346105	56.28	21,616.76	26,170.20	0.02	4,553.44
1,036.000 NUTANIX INC 67059N108	31.26	30,587.72	32,385.36	0.02	1,797.64
2,625.000 NVIDIA CORP 67066G104	235.30	144,893.70	617,662.50	0.39	472,768.80
1,505.000 OGE ENERGY CORP 670837103	44.47	44,817.98	66,927.35	0.04	22,109.37

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
254.000 O'REILLY AUTOMOTIVE INC 67103H107	438.26	23,530.56	111,318.04	0.07	87,787.48
10,882.000 OASIS PETROLEUM INC 674215108	3.26	28,570.25	35,475.32	0.02	6,905.07
933.000 OCCIDENTAL PETROLEUM CORP 674599105	41.21	42,943.67	38,448.93	0.02	-4,494.74
2,152.000 OCEANEERING INTERNATIONAL INC 675232102	14.91	25,108.08	32,086.32	0.02	6,978.24
784.000 OCEANFIRST FINANCIAL CORP 675234108	25.54	10,339.79	20,023.36	0.01	9,683.57
1,096.000 OFFICE PROPERTIES INCOME TRUST 67623C109	32.14	28,933.92	35,225.44	0.02	6,291.52
609.000 OKTA INC 679295105	115.37	60,027.24	70,260.33	0.04	10,233.09
207.000 OLD DOMINION FREIGHT LINE INC 679580100	189.78	4,987.32	39,284.46	0.02	34,297.14
563.000 OLD NATIONAL BANCORP/IN 680033107	18.29	5,804.53	10,297.27	0.01	4,492.74
2,881.000 OLD REPUBLIC INTERNATIONAL COR 680223104	22.37	26,706.87	64,447.97	0.04	37,741.10

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
456.000 OLLIE'S BARGAIN OUTLET HOLDING 681116109	65.31	29,475.84	29,781.36	0.02	305.52
1,197.000 OMNICOM GROUP INC 681919106	81.02	56,002.42	96,980.94	0.06	40,978.52
1,711.000 OMEGA HEALTHCARE INVESTORS INC 681936100	42.35	42,276.07	72,460.85	0.05	30,184.78
1,997.000 ON SEMICONDUCTOR CORP 682189105	24.38	16,013.97	48,686.86	0.03	32,672.89
391.000 ONE GAS INC 68235P108	93.57	4,511.97	36,585.87	0.02	32,073.90
316.000 ONE LIBERTY PROPERTIES INC 682406103	27.19	4,964.36	8,592.04	0.01	3,627.68
2,485.000 1-800-FLOWERS.COM INC 68243Q106	14.50	14,288.75	36,032.50	0.02	21,743.75
1,562.000 ONEOK INC 682680103	75.67	31,937.21	118,196.54	0.08	86,259.33
2,436.000 ONEMAIN HOLDINGS INC 68268W103	42.15	63,889.10	102,677.40	0.07	38,788.30
13,629.000 ORACLE CORP 68389X105	52.98	243,514.78	722,064.42	0.46	478,549.64

BNY MELLON

Asset Detail - By Currency

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

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
502.000 ORMAT TECHNOLOGIES INC 686688102	74.52	9,957.56	37,409.04	0.02	27,451.48
216.000 OSHKOSH CORP 688239201	94.65	8,340.48	20,444.40	0.01	12,103.92
922.000 OWENS CORNING 690742101	65.12	27,927.17	60,040.64	0.04	32,113.47
5,992.000 PG&E CORP 69331C108	10.87	36,825.84	65,133.04	0.04	28,307.20
1,667.000 PNC FINANCIAL SERVICES GROUP I 693475105	159.63	121,542.13	266,103.21	0.17	144,561.08
1,383.000 PNM RESOURCES INC 69349H107	50.71	25,490.37	70,131.93	0.04	44,641.56
1,500.000 PPG INDUSTRIES INC 693506107	133.49	50,790.90	200,235.00	0.13	149,444.10
1,234.000 PRA GROUP INC 69354N106	36.30	29,355.69	44,794.20	0.03	15,438.51
333.000 PVH CORP 693656100	105.15	21,428.55	35,014.95	0.02	13,586.40
708.000 PTC INC 69370C100	74.89	16,156.56	53,022.12	0.03	36,865.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,393.000 PACCAR INC 693718108	79.10	90,780.85	189,286.30	0.12	98,505.45
303.000 PACKAGING CORP OF AMERICA 695156109	111.99	10,062.45	33,932.97	0.02	23,870.52
840.000 PACWEST BANCORP 695263103	38.27	17,935.17	32,146.80	0.02	14,211.63
577.000 PALO ALTO NETWORKS INC 697435105	231.25	47,888.74	133,431.25	0.08	85,542.51
8,291.000 PAN AMERICAN SILVER CORP 697900132 RTS	0.69	0.00	5,720.79	0.00	5,720.79
2,611.000 PANHANDLE OIL AND GAS INC 698477106	11.21	29,711.39	29,269.31	0.02	-442.08
253.000 PARK-OHIO HOLDINGS CORP 700666100	33.65	5,039.76	8,513.45	0.01	3,473.69
1,007.000 PARKER-HANNIFIN CORP 701094104	205.82	52,493.70	207,260.74	0.13	154,767.04
1,929.000 PARSLEY ENERGY INC 701877102	18.91	28,930.35	36,477.39	0.02	7,547.04
3,280.000 PATTERSON-UTI ENERGY INC 703481101	10.50	27,803.00	34,440.00	0.02	6,637.00

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,787.000 PAYCHEX INC 704326107	85.06	56,823.68	152,002.22	0.10	95,178.54
481.000 PAYCOM SOFTWARE INC 70432V102	264.76	16,873.48	127,349.56	0.08	110,476.08
6,217.000 PAYPAL HOLDINGS INC 70450Y103	108.17	110,955.68	672,492.89	0.43	561,537.21
628.000 PENN NATIONAL GAMING INC 707569109	25.56	9,868.34	16,051.68	0.01	6,183.34
265.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	50.22	5,708.10	13,308.30	0.01	7,600.20
1,268.000 PEOPLE'S UNITED FINANCIAL INC 712704105	16.90	5,163.35	21,429.20	0.01	16,265.85
5,825.000 PEPSICO INC 713448108	136.67	420,010.37	796,102.75	0.51	376,092.38
441.000 PERKINELMER INC 714046109	97.10	14,886.81	42,821.10	0.03	27,934.29
704.000 PERSPECTA INC 715347100	26.44	5,552.93	18,613.76	0.01	13,060.83
25,992.000 PFIZER INC 717081103	39.18	737,351.65	1,018,366.56	0.65	281,014.91

BNY MELLON

Asset Detail - By Currency

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

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,892.000 PHILIP MORRIS INTERNATIONAL IN 718172109	85.09	325,549.66	671,530.28	0.43	345,980.62
3,437.000 PHILLIPS 66 718546104	111.41	93,106.65	382,916.17	0.24	289,809.52
5,112.000 PHYSICIANS REALTY TRUST 71943U104	18.94	77,784.08	96,821.28	0.06	19,037.20
1,117.000 PILGRIM'S PRIDE CORP 72147K108	32.72	5,683.25	36,542.66	0.02	30,859.41
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	64.00	4,842.88	20,608.00	0.01	15,765.12
454.000 PINNACLE WEST CAPITAL CORP 723484101	89.93	19,893.33	40,828.22	0.03	20,934.89
599.000 PIONEER NATURAL RESOURCES CO 723787107	151.37	69,922.42	90,670.63	0.06	20,748.21
560.000 PLANET FITNESS INC 72703H101	74.68	29,153.60	41,820.80	0.03	12,667.20
2,622.000 PLAYAGS INC 72814N104	12.13	29,699.15	31,804.86	0.02	2,105.71
158.000 PLEXUS CORP 729132100	76.94	5,040.20	12,156.52	0.01	7,116.32

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
517.000 POLARIS INC 731068102	101.70	31,479.88	52,578.90	0.03	21,099.02
409.000 POLYONE CORP 73179P106	36.79	9,742.38	15,047.11	0.01	5,304.73
286.000 POOL CORP 73278L105	212.38	8,196.76	60,740.68	0.04	52,543.92
1,034.000 POPULAR INC 733174700	58.75	24,703.68	60,747.50	0.04	36,043.82
423.000 PORTLAND GENERAL ELECTRIC CO 736508847	55.79	15,174.91	23,599.17	0.01	8,424.26
434.000 POST HOLDINGS INC 737446104	109.10	18,659.63	47,349.40	0.03	28,689.77
2,318.000 PREFERRED APARTMENT COMMUNITIE 74039L103	13.32	25,988.95	30,875.76	0.02	4,886.81
938.000 PREMIER INC 74051N102	37.88	30,241.12	35,531.44	0.02	5,290.32
1,069.000 PRESTIGE CONSUMER HEALTHCARE I 74112D101	40.50	30,273.73	43,294.50	0.03	13,020.77
1,884.000 T ROWE PRICE GROUP INC 74144T108	121.84	89,739.25	229,546.56	0.15	139,807.31

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
506.000 PRICESMART INC 741511109	71.02	29,499.80	35,936.12	0.02	6,436.32
2,143.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	55.00	75,066.97	117,865.00	0.07	42,798.03
10,953.000 PROCTER & GAMBLE CO/THE 742718109	124.90	703,725.15	1,368,029.70	0.87	664,304.55
2,268.000 PROGRESSIVE CORP/THE 743315103	72.39	44,656.92	164,180.52	0.10	119,523.60
3,074.000 PROLOGIS INC 74340W103	89.14	83,210.04	274,016.36	0.17	190,806.32
471.000 PROSPERITY BANCSHARES INC 743606105	71.89	16,733.67	33,860.19	0.02	17,126.52
359.000 PROVIDENT FINANCIAL SERVICES I 74386T105	24.65	4,957.79	8,849.35	0.01	3,891.56
1,144.000 PRUDENTIAL FINANCIAL INC 744320102	93.74	79,658.80	107,238.56	0.07	27,579.76
3,279.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	59.05	100,870.89	193,624.95	0.12	92,754.06
597.000 PUBLIC STORAGE 74460D109	212.96	55,830.28	127,137.12	0.08	71,306.84

BNY MELLON

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,125.000 QEP RESOURCES INC 74733V100	4.50	27,345.62	36,562.50	0.02	9,216.88
1,804.000 QTS REALTY TRUST INC 74736A103	54.27	51,594.40	97,903.08	0.06	46,308.68
991.000 QORVO INC 74736K101	116.23	11,289.87	115,183.93	0.07	103,894.06
5,949.000 QUALCOMM INC 747525103	88.23	218,908.92	524,880.27	0.33	305,971.35
1,366.000 QUANTA SERVICES INC 74762E102	40.71	31,598.99	55,609.86	0.04	24,010.87
3,067.000 QURATE RETAIL INC 74915M100	8.43	29,616.88	25,854.81	0.02	-3,762.07
6,610.000 RPC INC 749660106	5.24	27,535.65	34,636.40	0.02	7,100.75
20.000 RMR GROUP INC/THE 74967R106	45.64	260.00	912.80	0.00	652.80
859.000 RPM INTERNATIONAL INC 749685103	76.76	24,731.52	65,936.84	0.04	41,205.32
933.000 RADIAN GROUP INC 750236101	25.16	9,665.88	23,474.28	0.01	13,808.40

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
366.000 RALPH LAUREN CORP 751212101	117.22	30,625.05	42,902.52	0.03	12,277.47
6,913.000 RANGE RESOURCES CORP 75281A109	4.85	30,733.28	33,528.05	0.02	2,794.77
609.000 RAYMOND JAMES FINANCIAL INC 754730109	89.46	18,702.39	54,481.14	0.03	35,778.75
1,787.000 RAYTHEON CO 755111507	219.74	85,851.23	392,675.38	0.25	306,824.15
938.000 REALTY INCOME CORP 756109104	73.63	52,176.24	69,064.94	0.04	16,888.70
5,483.000 RECRO PHARMA INC 75629F109	18.33	29,528.73	100,503.39	0.06	70,974.66
531.000 REGENCY CENTERS CORP 758849103	63.09	21,824.10	33,500.79	0.02	11,676.69
217.000 REGENERON PHARMACEUTICALS INC 75886F107	375.48	67,489.17	81,479.16	0.05	13,989.99
7,014.000 REGIONS FINANCIAL CORP 7591EP100	17.16	48,588.92	120,360.24	0.08	71,771.32
345.000 REINSURANCE GROUP OF AMERICA I 759351604	163.06	18,554.10	56,255.70	0.04	37,701.60

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
447.000 RELIANCE STEEL & ALUMINUM CO 759509102	119.76	22,028.16	53,532.72	0.03	31,504.56
345.000 RENASANT CORP 75970E107	35.42	4,988.70	12,219.90	0.01	7,231.20
1,866.000 REPUBLIC SERVICES INC 760759100	89.63	46,899.63	167,249.58	0.11	120,349.95
915.000 RESMED INC 761152107	154.97	23,601.94	141,797.55	0.09	118,195.61
766.000 RESIDEO TECHNOLOGIES INC 76118Y104	11.93	5,547.94	9,138.38	0.01	3,590.44
418.000 RESOURCES CONNECTION INC 76122Q105	16.33	5,082.88	6,825.94	0.00	1,743.06
2,391.000 REVANCE THERAPEUTICS INC 761330109	16.23	28,661.13	38,805.93	0.02	10,144.80
1,228.000 RINGCENTRAL INC 76680R206	168.67	16,504.32	207,126.76	0.13	190,622.44
1,001.000 ROCKWELL AUTOMATION INC 773903109	202.67	57,419.76	202,872.67	0.13	145,452.91
110.000 ROGERS CORP 775133101	124.73	4,951.10	13,720.30	0.01	8,769.20

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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
245.000 ROPER TECHNOLOGIES INC 776696106	354.23	47,541.83	86,786.35	0.06	39,244.52
708.000 ROSETTA STONE INC 777780107	18.14	5,210.88	12,843.12	0.01	7,632.24
1,217.000 ROSS STORES INC 778296103	116.42	67,260.19	141,683.14	0.09	74,422.95
350.000 ROYAL GOLD INC 780287108	122.25	19,143.81	42,787.50	0.03	23,643.69
488.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	86.66	13,519.13	42,290.08	0.03	28,770.95
281.000 S&T BANCORP INC 783859101	40.29	4,979.32	11,321.49	0.01	6,342.17
692.000 S&P GLOBAL INC 78409V104	273.05	50,880.28	188,950.60	0.12	138,070.32
577.000 SBA COMMUNICATIONS CORP 78410G104	240.99	21,135.51	139,051.23	0.09	117,915.72
872.000 SEI INVESTMENTS CO 784117103	65.48	14,640.88	57,098.56	0.04	42,457.68
214.000 SJW GROUP 784305104	71.06	4,962.66	15,206.84	0.01	10,244.18

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12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
686.000 SL GREEN REALTY CORP 78440X101	91.88	39,657.66	63,029.68	0.04	23,372.02
3,528.000 SLM CORP 78442P106	8.91	20,584.41	31,434.48	0.02	10,850.07
679.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	61.40	30,568.58	41,690.60	0.03	11,122.02
483.000 SP PLUS CORP 78469C103	42.43	10,007.76	20,493.69	0.01	10,485.93
255.000 SVB FINANCIAL GROUP 78486Q101	251.04	14,614.05	64,015.20	0.04	49,401.15
1,422.000 SABRA HEALTH CARE REIT INC 78573L106	21.34	29,987.87	30,345.48	0.02	357.61
323.000 SAGE THERAPEUTICS INC 78667J108	72.19	27,361.33	23,317.37	0.01	-4,043.96
3,398.000 SALESFORCE.COM INC 79466L302	162.64	131,723.77	552,650.72	0.35	420,926.95
109.000 SANDERSON FARMS INC 800013104	176.22	5,261.43	19,207.98	0.01	13,946.55
276.000 SANDY SPRING BANCORP INC 800363103	37.88	4,832.76	10,454.88	0.01	5,622.12

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,333.000 SANMINA CORP 801056102	34.24	12,210.93	45,641.92	0.03	33,430.99
399.000 SAREPTA THERAPEUTICS INC 803607100	129.04	29,514.03	51,486.96	0.03	21,972.93
130.000 SAUL CENTERS INC 804395101	52.78	4,982.90	6,861.40	0.00	1,878.50
1,030.000 HENRY SCHEIN INC 806407102	66.72	31,687.52	68,721.60	0.04	37,034.08
2,620.000 SCHLUMBERGER LTD 806857108	40.20	94,860.16	105,324.00	0.07	10,463.84
194.000 SCHOLASTIC CORP 807066105	38.45	4,834.48	7,459.30	0.00	2,624.82
6,043.000 CHARLES SCHWAB CORP/THE 808513105	47.56	106,767.19	287,405.08	0.18	180,637.89
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	87.02	4,839.30	14,358.30	0.01	9,519.00
515.000 SCIENTIFIC GAMES CORP 80874P109	26.78	5,000.65	13,791.70	0.01	8,791.05
1,023.000 EW SCRIPPS CO/THE 811054402	15.71	7,948.87	16,071.33	0.01	8,122.46

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
621.000 SEACOAST BANKING CORP OF FLORI 811707801	30.57	4,685.76	18,983.97	0.01	14,298.21
899.000 SEALED AIR CORP 81211K100	39.83	19,824.16	35,807.17	0.02	15,983.01
886.000 SEATTLE GENETICS INC 812578102	114.26	19,069.78	101,234.36	0.06	82,164.58
2,267.000 SEAWORLD ENTERTAINMENT INC 81282V100	31.71	29,850.05	71,886.57	0.05	42,036.52
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	23.34	5,106.00	14,004.00	0.01	8,898.00
321.000 SELECTIVE INSURANCE GROUP INC 816300107	65.19	5,091.06	20,925.99	0.01	15,834.93
1,416.000 SEMPRA ENERGY 816851109	151.48	75,155.45	214,495.68	0.14	139,340.23
3,417.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	8.44	30,365.04	28,839.48	0.02	-1,525.56
136.000 SENSIENT TECHNOLOGIES CORP 81725T100	66.09	4,944.96	8,988.24	0.01	4,043.28
1,420.000 SERVICE CORP INTERNATIONAL/US 817565104	46.03	15,804.60	65,362.60	0.04	49,558.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
581.000 SERVICENOW INC 81762P102	282.32	17,406.76	164,027.92	0.10	146,621.16
153.000 SHERWIN-WILLIAMS CO/THE 824348106	583.54	51,114.33	89,281.62	0.06	38,167.29
246.000 SIGNATURE BANK/NEW YORK NY 82669G104	136.61	13,731.72	33,606.06	0.02	19,874.34
248.000 SILICON LABORATORIES INC 826919102	115.98	9,936.20	28,763.04	0.02	18,826.84
588.000 SILGAN HOLDINGS INC 827048109	31.08	11,780.58	18,275.04	0.01	6,494.46
404.000 SIMMONS FIRST NATIONAL CORP 828730200	26.79	4,930.82	10,823.16	0.01	5,892.34
1,380.000 SIMON PROPERTY GROUP INC 828806109	148.96	117,345.95	205,564.80	0.13	88,218.85
168.000 SIMPSON MANUFACTURING CO INC 829073105	80.23	4,935.84	13,478.64	0.01	8,542.80
22,006.000 SIRIUS XM HOLDINGS INC 82968B103	7.15	43,119.42	157,342.90	0.10	114,223.48
2,399.000 SITE CENTERS CORP 82981J109	14.02	27,101.69	33,633.98	0.02	6,532.29

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
394.000 SITEONE LANDSCAPE SUPPLY INC 82982L103	90.65	30,062.20	35,716.10	0.02	5,653.90
148.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	45.11	4,997.96	6,676.28	0.00	1,678.32
1,053.000 SKECHERS USA INC 830566105	43.19	4,794.66	45,479.07	0.03	40,684.41
1,709.000 SKYWORKS SOLUTIONS INC 83088M102	120.88	27,531.54	206,583.92	0.13	179,052.38
1,824.000 A O SMITH CORP 831865209	47.64	28,189.92	86,895.36	0.06	58,705.44
312.000 J M SMUCKER CO/THE 832696405	104.13	27,727.44	32,488.56	0.02	4,761.12
159.000 SNAP-ON INC 833034101	169.40	9,926.66	26,934.60	0.02	17,007.94
534.000 SONOCO PRODUCTS CO 835495102	61.72	17,336.55	32,958.48	0.02	15,621.93
1,020.000 SOUTH JERSEY INDUSTRIES INC 838518108	32.98	29,131.10	33,639.60	0.02	4,508.50
174.000 SOUTH STATE CORP 840441109	86.75	4,840.68	15,094.50	0.01	10,253.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,986.000 SOUTHERN CO/THE 842587107	63.70	145,383.68	253,908.20	0.16	108,524.52
345.000 SOUTHSIDE BANCSHARES INC 84470P109	37.14	5,037.90	12,813.30	0.01	7,775.40
3,352.000 SOUTHWEST AIRLINES CO 844741108	53.98	36,835.99	180,940.96	0.12	144,104.97
272.000 SOUTHWEST GAS HOLDINGS INC 844895102	75.97	10,194.56	20,663.84	0.01	10,469.28
39.000 SPECTRUM BRANDS HOLDINGS INC 84790A105	64.29	1,950.00	2,507.31	0.00	557.31
1,117.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	72.88	22,330.82	81,406.96	0.05	59,076.14
415.000 SPIRIT AIRLINES INC 848577102	40.31	4,988.47	16,728.65	0.01	11,740.18
384.000 SPIRE INC 84857L101	83.31	22,282.34	31,991.04	0.02	9,708.70
671.000 SPLUNK INC 848637104	149.77	33,438.80	100,495.67	0.06	67,056.87
1,176.000 SQUARE INC 852234103	62.56	28,058.48	73,570.56	0.05	45,512.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,186.000 STANLEY BLACK & DECKER INC 854502101	165.74	68,473.54	196,567.64	0.12	128,094.10
7,342.000 STARBUCKS CORP 855244109	87.92	125,724.04	645,508.64	0.41	519,784.60
1,416.000 STARWOOD PROPERTY TRUST INC 85571B105	24.86	28,303.76	35,201.76	0.02	6,898.00
1,291.000 STEEL DYNAMICS INC 858119100	34.04	19,704.08	43,945.64	0.03	24,241.56
776.000 STERICYCLE INC 858912108	63.81	29,387.12	49,516.56	0.03	20,129.44
1,202.000 STERLING BANCORP/DE 85917A100	21.08	9,804.58	25,338.16	0.02	15,533.58
827.000 STIFEL FINANCIAL CORP 860630102	60.65	32,320.81	50,157.55	0.03	17,836.74
327.000 STOCK YARDS BANCORP INC 861025104	41.06	4,907.18	13,426.62	0.01	8,519.44
1,507.000 STORE CAPITAL CORP 862121100	37.24	39,609.42	56,120.68	0.04	16,511.26
2,020.000 STRYKER CORP 863667101	209.94	100,430.20	424,078.80	0.27	323,648.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
79.000 STURM RUGER & CO INC 864159108	47.03	2,193.04	3,715.37	0.00	1,522.33
2,886.000 SUMMIT MATERIALS INC 86614U100	23.90	34,738.01	68,975.40	0.04	34,237.39
355.000 SUN COMMUNITIES INC 866674104	150.10	22,741.35	53,285.50	0.03	30,544.15
1,431.000 SUNSTONE HOTEL INVESTORS INC 867892101	13.92	11,913.91	19,919.52	0.01	8,005.61
194.000 SYNAPTICS INC 87157D109	65.77	4,855.82	12,759.38	0.01	7,903.56
342.000 SYNOPSYS INC 871607107	139.20	9,919.68	47,606.40	0.03	37,686.72
1,368.000 SYNOVUS FINANCIAL CORP 87161C501	39.20	17,524.08	53,625.60	0.03	36,101.52
273.000 SYNNEX CORP 87162W100	128.80	17,630.99	35,162.40	0.02	17,531.41
2,102.000 SYNCHRONY FINANCIAL 87165B103	36.01	64,693.02	75,693.02	0.05	11,000.00
804.000 SYNEOS HEALTH INC 87166B102	59.48	29,595.24	47,817.90	0.03	18,222.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,052.000 SYSCO CORP 871829107	85.54	32,864.48	89,988.08	0.06	57,123.60
1,371.000 TCF FINANCIAL CORP 872307103	46.80	27,034.36	64,162.80	0.04	37,128.44
1,514.000 TD AMERITRADE HOLDING CORP 87236Y108	49.70	28,160.40	75,245.80	0.05	47,085.40
5,294.000 TJX COS INC/THE 872540109	61.06	65,432.64	323,251.64	0.21	257,819.00
2,525.000 T-MOBILE US INC 872590104	78.42	55,914.29	198,010.50	0.13	142,096.21
437.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	122.43	6,471.97	53,501.91	0.03	47,029.94
1,187.000 TAPESTRY INC 876030107	26.97	29,899.59	32,013.39	0.02	2,113.80
2,698.000 TARGET CORP 87612E106	128.21	151,033.77	345,910.58	0.22	194,876.81
1,066.000 TARGA RESOURCES CORP 87612G101	40.83	35,366.84	43,524.78	0.03	8,157.94
277.000 TECH DATA CORP 878237106	143.60	12,772.47	39,777.20	0.03	27,004.73

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 TEGNA INC 87901J105	16.69	13,706.07	33,380.00	0.02	19,673.93
754.000 TELADOC HEALTH INC 87918A105	83.72	24,625.64	63,124.88	0.04	38,499.24
102.000 TELEDYNE TECHNOLOGIES INC 879360105	346.54	4,876.62	35,347.08	0.02	30,470.46
144.000 TELEFLEX INC 879369106	376.44	9,796.02	54,207.36	0.03	44,411.34
1,482.000 TELEPHONE & DATA SYSTEMS INC 879433829	25.43	34,775.24	37,687.26	0.02	2,912.02
5,736.000 TELLURIAN INC 87968A104	7.28	31,868.48	41,758.08	0.03	9,889.60
388.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	87.06	15,357.04	33,779.28	0.02	18,422.24
1,973.000 TENET HEALTHCARE CORP 88033G407	38.03	28,860.12	75,033.19	0.05	46,173.07
106.000 TENNANT CO 880345103	77.92	4,983.06	8,259.52	0.01	3,276.46
2,052.000 TENNECO INC 880349105	13.10	28,558.58	26,881.20	0.02	-1,677.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,170.000 TERADYNE INC 880770102	68.19	16,169.40	79,782.30	0.05	63,612.90
2,392.000 TERRENO REALTY CORP 88146M101	54.14	42,955.92	129,502.88	0.08	86,546.96
657.000 TESLA INC 88160R101	418.33	42,299.96	274,842.81	0.17	232,542.85
370.000 TETRA TECH INC 88162G103	86.16	8,376.80	31,879.20	0.02	23,502.40
5,720.000 TEXAS INSTRUMENTS INC 882508104	128.29	191,821.34	733,818.80	0.47	541,997.46
513.000 TEXTRON INC 883203101	44.60	13,270.05	22,879.80	0.01	9,609.75
196.000 TRADE DESK INC/THE 88339J105	259.78	29,664.60	50,916.88	0.03	21,252.28
2,426.000 THERMO FISHER SCIENTIFIC INC 883556102	324.87	95,415.26	788,134.62	0.50	692,719.36
264.000 THOR INDUSTRIES INC 885160101	74.29	6,293.76	19,612.56	0.01	13,318.80
3,021.000 3M CO 88579Y101	176.42	226,057.80	532,964.82	0.34	306,907.02

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,767.000 TIDEWATER INC 88642R109	19.28	29,027.97	34,067.76	0.02	5,039.79
906.000 TIFFANY & CO 886547108	133.65	30,337.41	121,086.90	0.08	90,749.49
3,797.000 TILLY'S INC 886885102	12.25	29,742.79	46,513.25	0.03	16,770.46
820.000 TIVITY HEALTH INC 88870R102	20.35	5,584.20	16,682.90	0.01	11,098.70
1,241.000 TOLL BROTHERS INC 889478103	39.51	27,612.41	49,031.91	0.03	21,419.50
130.000 TOMPKINS FINANCIAL CORP 890110109	91.50	5,062.20	11,895.00	0.01	6,832.80
310.000 TOPBUILD CORP 89055F103	103.08	4,479.13	31,954.80	0.02	27,475.67
736.000 TORO CO/THE 891092108	79.67	10,992.16	58,637.12	0.04	47,644.96
249.000 TOWNE BANK/PORTSMOUTH VA 89214P109	27.82	3,215.24	6,927.18	0.00	3,711.94
453.000 TRACTOR SUPPLY CO 892356106	93.44	14,704.38	42,328.32	0.03	27,623.94

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
60.000 TRANSDIGM GROUP INC 893641100	560.00	6,535.83	33,600.00	0.02	27,064.17
2,086.000 TRAVELERS COS INC/THE 89417E109	136.95	96,978.76	285,677.70	0.18	188,698.94
1,953.000 TREDEGAR CORP 894650100	22.35	30,325.32	43,649.55	0.03	13,324.23
4.000 TREX CO INC 89531P105	89.88	25.86	359.52	0.00	333.66
422.000 TRICO BANCSHARES 896095106	40.81	6,055.70	17,221.82	0.01	11,166.12
1,458.000 TRIMBLE INC 896239100	41.69	27,024.03	60,784.02	0.04	33,759.99
1,299.000 TRINITY INDUSTRIES INC 896522109	22.15	14,506.61	28,772.85	0.02	14,266.24
9,107.000 TRUECAR INC 89785L107	4.75	30,149.17	43,258.25	0.03	13,109.08
345.000 TRUEBLUE INC 89785X101	24.06	5,023.20	8,300.70	0.01	3,277.50
7,143.000 TRUIST FINANCIAL CORP 89832Q109	56.32	178,024.99	402,293.76	0.26	224,268.77

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150.000 TRUSTMARK CORP 898402102	34.51	3,406.50	5,176.50	0.00	1,770.00
392.000 TWILIO INC 90138F102	98.28	29,846.88	38,525.76	0.02	8,678.88
3,246.000 TWITTER INC 90184L102	32.05	53,618.38	104,034.30	0.07	50,415.92
1,978.000 2U INC 90214J101	23.99	29,645.33	47,452.22	0.03	17,806.89
86.000 TYLER TECHNOLOGIES INC 902252105	300.02	4,999.18	25,801.72	0.02	20,802.54
2,338.000 TYSON FOODS INC 902494103	91.04	38,339.08	212,851.52	0.14	174,512.44
1,181.000 UDR INC 902653104	46.70	26,938.61	55,152.70	0.04	28,214.09
626.000 UGI CORP 902681105	45.16	22,293.84	28,270.16	0.02	5,976.32
190.000 UMB FINANCIAL CORP 902788108	68.64	7,607.60	13,041.60	0.01	5,434.00
4,506.000 US BANCORP 902973304	59.29	140,292.46	267,160.74	0.17	126,868.28

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,244.000 UMH PROPERTIES INC 903002103	15.73	21,205.80	35,298.12	0.02	14,092.32
366.000 USANA HEALTH SCIENCES INC 90328M107	78.55	14,231.91	28,749.30	0.02	14,517.39
269.000 ULTA BEAUTY INC 90384S303	253.14	16,901.27	68,094.66	0.04	51,193.39
2,104.000 UMPQUA HOLDINGS CORP 904214103	17.70	22,409.37	37,240.80	0.02	14,831.43
1,681.000 UNDER ARMOUR INC 904311107	21.60	18,815.96	36,309.60	0.02	17,493.64
2,513.000 UNDER ARMOUR INC 904311206	19.18	29,244.11	48,199.34	0.03	18,955.23
97.000 UNIFIRST CORP/MA 904708104	201.98	4,938.27	19,592.06	0.01	14,653.79
3,469.000 UNION PACIFIC CORP 907818108	180.79	75,723.76	627,160.51	0.40	551,436.75
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	30.88	5,094.07	23,870.24	0.02	18,776.17
586.000 UNITED BANKSHARES INC/WV 909907107	38.66	10,942.20	22,654.76	0.01	11,712.56

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,594.000 UNITED AIRLINES HOLDINGS INC 910047109	88.09	37,962.17	140,415.46	0.09	102,453.29
277.000 UNITED FIRE GROUP INC 910340108	43.73	4,855.81	12,113.21	0.01	7,257.40
2,477.000 UNITED PARCEL SERVICE INC 911312106	117.06	193,695.47	289,957.62	0.18	96,262.15
789.000 UNITED RENTALS INC 911363109	166.77	27,392.69	131,581.53	0.08	104,188.84
4,169.000 UNITED TECHNOLOGIES CORP 913017109	149.76	265,483.16	624,349.44	0.40	358,866.28
548.000 UNITED THERAPEUTICS CORP 91307C102	88.08	24,908.59	48,267.84	0.03	23,359.25
5,046.000 UNITEDHEALTH GROUP INC 91324P102	293.98	249,528.52	1,483,423.08	0.94	1,233,894.56
537.000 UNITIL CORP 913259107	61.82	14,936.01	33,197.34	0.02	18,261.33
300.000 UNIVERSAL DISPLAY CORP 91347P105	206.07	25,518.00	61,821.00	0.04	36,303.00
552.000 UNIVERSAL FOREST PRODUCTS INC 913543104	47.70	4,852.08	26,330.40	0.02	21,478.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
451.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	117.36	21,738.20	52,929.36	0.03	31,191.16
410.000 UNIVERSAL HEALTH SERVICES INC 913903100	143.46	24,507.64	58,818.60	0.04	34,310.96
2,183.000 UNUM GROUP 91529Y106	29.16	42,731.57	63,656.28	0.04	20,924.71
166.000 URBAN EDGE PROPERTIES 91704F104	19.18	2,591.56	3,183.88	0.00	592.32
2,752.000 URSTADT BIDDLE PROPERTIES INC 917286205	24.84	52,526.92	68,359.68	0.04	15,832.76
1,653.000 VF CORP 918204108	99.66	59,449.38	164,737.98	0.10	105,288.60
370.000 VSE CORP 918284100	38.04	4,713.80	14,074.80	0.01	9,361.00
208.000 VAIL RESORTS INC 91879Q109	239.83	9,195.68	49,884.64	0.03	40,688.96
2,657.000 VALERO ENERGY CORP 91913Y100	93.65	76,545.87	248,828.05	0.16	172,282.18
630.000 VALLEY NATIONAL BANCORP 919794107	11.45	4,984.88	7,213.50	0.00	2,228.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
187.000 VALMONT INDUSTRIES INC 920253101	149.78	19,106.48	28,008.86	0.02	8,902.38
1,589.000 VALVOLINE INC 92047W101	21.41	15,933.02	34,020.49	0.02	18,087.47
399.000 VAREX IMAGING CORP 92214X106	29.81	5,758.51	11,894.19	0.01	6,135.68
998.000 VARIAN MEDICAL SYSTEMS INC 92220P105	142.01	42,646.59	141,725.98	0.09	99,079.39
1,725.000 VENTAS INC 92276F100	57.74	78,727.59	99,601.50	0.06	20,873.91
1,177.000 VERISIGN INC 92343E102	192.68	27,710.35	226,784.36	0.14	199,074.01
18,019.000 VERIZON COMMUNICATIONS INC 92343V104	61.40	639,840.56	1,106,366.60	0.70	466,526.04
145.000 VERINT SYSTEMS INC 92343X100	55.36	5,067.75	8,027.20	0.01	2,959.45
740.000 VERISK ANALYTICS INC 92345Y106	149.34	36,444.00	110,511.60	0.07	74,067.60
1,450.000 VERTEX PHARMACEUTICALS INC 92532F100	218.95	59,787.33	317,477.50	0.20	257,690.17

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,998.000 VICI PROPERTIES INC 925652109	25.55	58,804.55	76,598.90	0.05	17,794.35
8,474.000 VISA INC 92826C839	187.90	188,440.58	1,592,264.60	1.01	1,403,824.02
1,523.000 VISHAY INTERTECHNOLOGY INC 928298108	21.29	14,377.12	32,424.67	0.02	18,047.55
85.000 VISTEON CORP 92839U206	86.59	4,961.45	7,360.15	0.00	2,398.70
304.000 VLASIC FOODS INTL INC COM 928559103	0.00	3,211.50	0.00	0.00	-3,211.50
5,930.000 VONAGE HOLDINGS CORP 92886T201	7.41	11,207.70	43,941.30	0.03	32,733.60
773.000 VOYA FINANCIAL INC 929089100	60.98	22,123.26	47,137.54	0.03	25,014.28
664.000 VULCAN MATERIALS CO 929160109	143.99	36,410.98	95,609.36	0.06	59,198.38
90.000 WD-40 CO 929236107	194.14	4,888.80	17,472.60	0.01	12,583.80
213.000 WABCO HOLDINGS INC 92927K102	135.50	14,611.56	28,861.50	0.02	14,249.94

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
587.000 WSFS FINANCIAL CORP 929328102	43.99	9,817.89	25,822.13	0.02	16,004.24
2,104.000 WEC ENERGY GROUP INC 92939U106	92.23	46,908.39	194,051.92	0.12	147,143.53
1,221.000 WABASH NATIONAL CORP 929566107	14.69	10,036.73	17,936.49	0.01	7,899.76
440.000 WESTINGHOUSE AIR BRAKE TECHNOL 929740108	77.80	29,519.60	34,232.00	0.02	4,712.40
5,769.000 WALMART INC 931142103	118.84	299,537.97	685,587.96	0.44	386,049.99
4,127.000 WALGREENS BOOTS ALLIANCE INC 931427108	58.96	184,909.82	243,327.92	0.15	58,418.10
664.000 WASHINGTON FEDERAL INC 938824109	36.65	13,638.56	24,335.60	0.02	10,697.04
8,334.000 WASHINGTON PRIME GROUP INC 93964W108	3.64	30,215.75	30,335.76	0.02	120.01
218.000 WASHINGTON TRUST BANCORP INC 940610108	53.79	4,848.32	11,726.22	0.01	6,877.90
1,158.000 WASTE MANAGEMENT INC 94106L109	113.96	72,678.95	131,965.68	0.08	59,286.73

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
70.000 WATSCO INC 942622200	180.15	5,804.40	12,610.50	0.01	6,806.10
149.000 WATTS WATER TECHNOLOGIES INC 942749102	99.76	4,936.37	14,864.24	0.01	9,927.87
696.000 WEBSTER FINANCIAL CORP 947890109	53.36	13,671.32	37,138.56	0.02	23,467.24
780.000 WEINGARTEN REALTY INVESTORS 948741103	31.24	18,166.20	24,367.20	0.02	6,201.00
1,365.000 WELBILT INC 949090104	15.61	13,182.40	21,307.65	0.01	8,125.25
168.000 WELLCARE HEALTH PLANS INC 94946T106	330.21	8,247.12	55,475.28	0.04	47,228.16
19,163.000 WELLS FARGO & CO 949746101	53.80	659,275.92	1,030,969.40	0.66	371,693.48
1,894.000 WELLTOWER INC 95040Q104	81.78	100,041.48	154,891.32	0.10	54,849.84
3,177.000 WENDY'S CO/THE 95058W100	22.21	14,804.82	70,561.17	0.04	55,756.35
261.000 WESBANCO INC 950810101	37.79	4,909.41	9,863.19	0.01	4,953.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
551.000 WESCO INTERNATIONAL INC 95082P105	59.39	19,494.38	32,723.89	0.02	13,229.51
368.000 WEST PHARMACEUTICAL SERVICES I 955306105	150.33	25,605.54	55,321.44	0.04	29,715.90
729.000 WESTERN ALLIANCE BANCORP 957638109	57.00	4,891.59	41,553.00	0.03	36,661.41
1,752.000 WESTERN DIGITAL CORP 958102105	63.47	50,390.92	111,199.44	0.07	60,808.52
472.000 WESTLAKE CHEMICAL CORP 960413102	70.15	18,799.76	33,110.80	0.02	14,311.04
1,557.000 WESTROCK CO 96145D105	42.91	44,296.54	66,810.87	0.04	22,514.33
229.000 WEX INC 96208T104	209.46	11,216.42	47,966.34	0.03	36,749.92
4,346.000 WEYERHAEUSER CO 962166104	30.20	74,342.04	131,249.20	0.08	56,907.16
453.000 WHIRLPOOL CORP 963320106	147.53	38,455.39	66,831.09	0.04	28,375.70
5,995.000 WILLIAMS COS INC/THE 969457100	23.72	122,115.81	142,201.40	0.09	20,085.59

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
553.000 WILLIAMS-SONOMA INC 969904101	73.44	19,887.91	40,612.32	0.03	20,724.41
390.000 WINTRUST FINANCIAL CORP 97650W108	70.90	11,633.70	27,651.00	0.02	16,017.30
248.000 WOLVERINE WORLD WIDE INC 978097103	33.74	5,023.24	8,367.52	0.01	3,344.28
365.000 WOODWARD INC 980745103	118.44	11,815.05	43,230.60	0.03	31,415.55
490.000 WORKDAY INC 98138H101	164.45	39,316.22	80,580.50	0.05	41,264.28
342.000 WORTHINGTON INDUSTRIES INC 981811102	42.18	6,730.56	14,425.56	0.01	7,695.00
2,918.000 WPX ENERGY INC 98212B103	13.74	29,754.01	40,093.32	0.03	10,339.31
1,042.000 WYNDHAM DESTINATIONS INC 98310W108	51.69	16,898.56	53,860.98	0.03	36,962.42
1,042.000 WYNDHAM HOTELS & RESORTS INC 98311A105	62.81	20,555.30	65,448.02	0.04	44,892.72
450.000 WYNN RESORTS LTD 983134107	138.87	42,630.70	62,491.50	0.04	19,860.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
896.000 XPO LOGISTICS INC 983793100	79.70	20,590.08	71,411.20	0.05	50,821.12
1,678.000 XILINX INC 983919101	97.77	42,099.64	164,058.06	0.10	121,958.42
950.000 XYLEM INC/NY 98419M100	78.79	24,870.03	74,850.50	0.05	49,980.47
1,777.000 XPERI CORP 98421B100	18.50	31,004.76	32,874.50	0.02	1,869.74
1,910.000 YELP INC 985817105	34.83	47,864.60	66,525.30	0.04	18,660.70
503.000 YORK WATER CO/THE 987184108	46.11	8,910.09	23,193.33	0.01	14,283.24
1,130.000 YUM! BRANDS INC 988498101	100.73	21,133.89	113,824.90	0.07	92,691.01
1,359.000 YUM CHINA HOLDINGS INC 98850P109	48.01	10,352.57	65,245.59	0.04	54,893.02
1,343.000 ZAYO GROUP HOLDINGS INC 98919V105	34.65	28,698.19	46,534.95	0.03	17,836.76
745.000 ZEBRA TECHNOLOGIES CORP 989207105	255.44	22,305.30	190,302.80	0.12	167,997.50

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
644.000 ZILLOW GROUP INC 98954M200	45.94	13,458.53	29,585.36	0.02	16,126.83
1,270.000 ZIMMER BIOMET HOLDINGS INC 98956P102	149.68	82,266.71	190,093.60	0.12	107,826.89
1,713.000 ZIONS BANCORP NA 989701107	51.92	26,568.63	88,938.96	0.06	62,370.33
829.000 ZOGENIX INC 98978L204	52.13	30,855.38	43,215.77	0.03	12,360.39
1,826.000 ZOETIS INC 98978V103	132.35	106,145.11	241,671.10	0.15	135,525.99
699.000 ZSCALER INC 98980G102	46.50	31,573.83	32,503.50	0.02	929.67
2,135.000 ZUORA INC 98983V106	14.33	29,564.07	30,594.55	0.02	1,030.48
3,400.000 ZYNGA INC 98986T108	6.12	8,364.00	20,808.00	0.01	12,444.00
401.000 AIRCASTLE LTD G0129K104	32.01	4,896.21	12,836.01	0.01	7,939.80
978.000 ALKERMES PLC G01767105	20.40	17,198.90	19,951.20	0.01	2,752.30

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
726.000 ALLEGION PLC G0176J109	124.54	15,000.95	90,416.04	0.06	75,415.09
1,704.000 ALLERGAN PLC G0177J108	191.17	223,373.60	325,753.68	0.21	102,380.08
3,437.000 AMCOR PLC G0250X107	10.84	22,287.87	37,257.08	0.02	14,969.21
985.000 AMDOCS LTD G02602103	72.19	29,981.22	71,107.15	0.05	41,125.93
1,851.000 AON PLC/UK G0408V102	208.29	90,717.51	385,544.79	0.25	294,827.28
4,209.000 ARCH CAPITAL GROUP LTD G0450A105	42.89	35,251.56	180,524.01	0.11	145,272.45
261.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	65.75	4,844.35	17,160.75	0.01	12,316.40
1,919.000 ASSURED GUARANTY LTD G0585R106	49.02	26,139.79	94,069.38	0.06	67,929.59
370.000 ATLASSIAN CORP PLC G06242104	120.34	30,436.20	44,525.80	0.03	14,089.60
770.000 AXIS CAPITAL HOLDINGS LTD G0692U109	59.44	23,669.80	45,768.80	0.03	22,099.00

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,133.000 ACCENTURE PLC G1151C101	210.57	130,710.66	659,715.81	0.42	529,005.15
150.000 CIMPRESS PLC G2143T103	125.77	5,083.50	18,865.50	0.01	13,782.00
551.000 CONSOLIDATED WATER CO LTD G23773107	16.30	5,052.67	8,981.30	0.01	3,928.63
2,412.000 EATON CORP PLC G29183103	94.72	124,169.75	228,464.64	0.15	104,294.89
50.000 ENSTAR GROUP LTD G3075P101	206.86	5,024.00	10,343.00	0.01	5,319.00
268.000 EVEREST RE GROUP LTD G3223R108	276.84	24,972.24	74,193.12	0.05	49,220.88
6,462.000 FRONTLINE LTD/BERMUDA G3682E192	12.86	28,922.45	83,101.32	0.05	54,178.87
2,546.000 FRUIT OF THE LOOM INC CL A G3682L105	0.00	21,603.27	0.00	0.00	-21,603.27
183.000 HELEN OF TROY LTD G4388N106	179.79	5,927.37	32,901.57	0.02	26,974.20
1,306.000 HERBALIFE NUTRITION LTD G4412G101	47.67	24,980.22	62,257.02	0.04	37,276.80

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,592.000 JANUS HENDERSON GROUP PLC G4474Y214	24.45	29,385.36	38,924.40	0.02	9,539.04
1,628.000 HORIZON THERAPEUTICS PLC G46188101	36.20	30,766.06	58,933.60	0.04	28,167.54
1,340.000 IHS MARKIT LTD G47567105	75.35	48,153.63	100,969.00	0.06	52,815.37
2,177.000 INGERSOLL-RAND PLC G47791101	132.92	59,317.31	289,366.84	0.18	230,049.53
246.000 JAZZ PHARMACEUTICALS PLC G50871105	149.28	30,587.64	36,722.88	0.02	6,135.24
1,937.000 JOHNSON CONTROLS INTERNATIONAL G51502105	40.71	54,477.43	78,855.27	0.05	24,377.84
1,927.000 LINDE PLC G5494J103	212.90	118,932.99	410,258.30	0.26	291,325.31
2,368.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	26.56	23,621.38	62,894.08	0.04	39,272.70
5,240.000 MEDTRONIC PLC G5960L103	113.45	396,741.42	594,478.00	0.38	197,736.58
1,495.000 APTIV PLC G6095L109	94.97	43,486.00	141,980.15	0.09	98,494.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,215.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	58.41	52,288.25	70,968.15	0.05	18,679.90
1,399.000 NVENT ELECTRIC PLC G6700G107	25.58	17,314.78	35,786.42	0.02	18,471.64
1,284.000 SFL CORP LTD G7738W106	14.54	13,969.92	18,669.36	0.01	4,699.44
992.000 PENTAIR PLC G7S00T104	45.87	22,304.84	45,503.04	0.03	23,198.20
824.000 SENSATA TECHNOLOGIES HOLDING P G8060N102	53.87	34,797.52	44,388.88	0.03	9,591.36
4,376.000 TRONOX HOLDINGS PLC G9087Q102	11.42	24,243.04	49,973.92	0.03	25,730.88
1,275.000 CHUBB LTD H1467J104	155.66	81,245.54	198,466.50	0.13	117,220.96
15.000 GARMIN LTD H2906T109	97.56	471.00	1,463.40	0.00	992.40
6,929.000 TRANSOCEAN LTD H8817H100	6.88	30,111.50	47,671.52	0.03	17,560.02
440.000 SPOTIFY TECHNOLOGY SA L8681T102	149.55	61,802.40	65,802.00	0.04	3,999.60

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Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,497.000 LYONDELLBASELL INDUSTRIES NV N53745100	94.48	68,057.05	141,436.56	0.09	73,379.51
1,540.000 MYLAN NV N59465109	20.10	29,472.90	30,954.00	0.02	1,481.10
919.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	133.51	24,280.67	122,695.69	0.08	98,415.02
6,361.000 ARDMORE SHIPPING CORP Y0207T100	9.05	31,969.66	57,567.05	0.04	25,597.39
1,405.000 WAVE LIFE SCIENCES LTD Y95308105	8.02	29,517.02	11,261.08	0.01	-18,255.94
TOTAL EQUITY U.S. DOLLAR		**54,427,297.93**	**157,012,302.42**	**99.79**	**102,585,004.49**
TOTAL ASSETS U.S. DOLLAR		**54,754,645.60**	**157,339,650.09**	**100.00**	**102,585,004.49**
TOTAL ASSETS		**54,754,645.60**	**157,339,650.09**	**100.00**	**102,585,004.49**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		21,508.48	21,966.52	0.04	458.04
EQUITY					
1,065.000 RAMSAY HEALTH CARE LTD AA6041997	50.98	40,493.77	54,298.99	0.09	13,805.22
8,758.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	17.31	153,635.83	151,633.02	0.24	-2,002.81
10,227.000 WESTPAC BANKING CORP AA6076142	17.03	202,404.80	174,191.16	0.28	-28,213.64
13,747.000 FORTESCUE METALS GROUP LTD AA6086257	7.51	37,319.16	103,302.32	0.17	65,983.16
19,064.000 TELSTRA CORP LTD AA6087289	2.49	39,855.44	47,439.68	0.08	7,584.24
689.000 ASX LTD AA6129222	55.12	21,512.80	37,976.52	0.06	16,463.72
12,537.000 BHP GROUP LTD AA6144692	27.36	256,644.78	342,997.45	0.55	86,352.67
1,569.000 CALTEX AUSTRALIA LTD AA6161506	23.87	25,176.25	37,444.42	0.06	12,268.17

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,186.000 MIRVAC GROUP AA6161977	2.24	24,413.99	38,417.26	0.06	14,003.27
3,485.000 COMPUTERSHARE LTD AA6180415	11.80	29,580.61	41,107.32	0.07	11,526.71
2,222.000 CSL LTD AA6185497	193.85	74,106.89	430,724.68	0.69	356,617.79
818.000 REA GROUP LTD AA6198573	72.83	29,597.06	59,571.36	0.10	29,974.30
14,158.000 TRANSURBAN GROUP AA6200882	10.48	92,279.61	148,389.78	0.24	56,110.17
226.000 COCHLEAR LTD AA6211798	157.97	15,087.34	35,702.11	0.06	20,614.77
9,058.000 ORIGIN ENERGY LTD AA6214867	5.94	40,631.41	53,803.86	0.09	13,172.45
8,417.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	56.17	431,812.35	472,746.74	0.76	40,934.39
1,783.000 RIO TINTO LTD AA6220104	70.58	88,993.39	125,837.33	0.20	36,843.94
5,092.000 APA GROUP AA6247305	7.80	29,345.80	39,731.58	0.06	10,385.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,015.000 ARISTOCRAT LEISURE LTD AA6253980	23.67	30,333.42	71,360.00	0.11	41,026.58
8,113.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.38	30,021.58	43,685.24	0.07	13,663.66
12,878.000 GPT GROUP/THE AA6365867	3.94	39,479.76	50,694.50	0.08	11,214.74
2,429.000 LENDLEASE CORP LTD AA6512005	12.37	27,638.61	30,051.39	0.05	2,412.78
3,082.000 BLUESCOPE STEEL LTD AA6533233	10.59	25,190.92	32,627.37	0.05	7,436.45
4,368.000 WORLEY LTD AA6562471	10.76	36,696.64	47,009.13	0.08	10,312.49
6,175.000 SUNCORP GROUP LTD AA6585084	9.11	52,244.61	56,255.68	0.09	4,011.07
7,983.000 NATIONAL AUSTRALIA BANK LTD AA6624602	17.31	142,762.12	138,214.94	0.22	-4,547.18
4,156.000 NEWCREST MINING LTD AA6637109	21.26	45,678.53	88,374.17	0.14	42,695.64
12,836.000 INCITEC PIVOT LTD AA6673047	2.24	27,271.81	28,693.35	0.05	1,421.54

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
24,809.000 AMP LTD AA6709957	1.35	27,526.37	33,396.62	0.05	5,870.25
5,341.000 QANTAS AIRWAYS LTD AA6710344	5.00	14,882.68	26,694.18	0.04	11,811.50
4,876.000 QBE INSURANCE GROUP LTD AA6715749	9.05	36,180.97	44,147.28	0.07	7,966.31
12,601.000 SANTOS LTD AA6776709	5.75	54,329.47	72,457.40	0.12	18,127.93
2,195.000 SONIC HEALTHCARE LTD AA6821125	20.21	31,317.86	44,360.54	0.07	13,042.68
2,009.000 WASHINGTON H SOUL PATTINSON & AA6821802	15.11	27,697.11	30,362.87	0.05	2,665.76
10,101.000 STOCKLAND AA6850850	3.25	26,828.44	32,804.30	0.05	5,975.86
2,762.000 WESFARMERS LTD AA6948837	29.10	68,965.11	80,380.08	0.13	11,414.97
2,438.000 WOODSIDE PETROLEUM LTD AA6979725	24.17	56,357.56	58,920.17	0.09	2,562.61
5,016.000 WOOLWORTHS GROUP LTD AA6981234	25.42	104,823.25	127,500.06	0.20	22,676.81

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,380.000 DEXUS AAB033YN9	8.22	15,136.42	27,798.86	0.04	12,662.44
5,024.000 GOODMAN GROUP AAB03FYZ5	9.40	15,159.49	47,217.77	0.08	32,058.28
3,704.000 BRAMBLES LTD AAB1FJ0C0	8.24	26,713.12	30,515.68	0.05	3,802.56
1,634.000 MACQUARIE GROUP LTD AAB28YTC2	96.90	63,116.65	158,337.31	0.25	95,220.66
1,986.000 CROWN RESORTS LTD AAB29LCJ2	8.44	14,820.75	16,766.66	0.03	1,945.91
2,284.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	19.59	15,066.60	44,746.34	0.07	29,679.74
2,473.000 TREASURY WINE ESTATES LTD AAB61JC64	11.42	8,589.51	28,231.54	0.05	19,642.03
7,766.000 SYDNEY AIRPORT AAB70DWB3	6.09	22,111.86	47,275.89	0.08	25,164.03
297.000 ONEMARKET LTD AABFM70D5	0.68	342.33	202.51	0.00	-139.82
10,374.000 SCENTRE GROUP AABLZH0Z7	2.69	29,477.93	27,929.90	0.04	-1,548.03

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
31,650.000 AUSNET SERVICES AABPXR7J7	1.20	36,417.01	37,822.22	0.06	1,405.21
12,129.000 MEDIBANK PVT LTD AABRTNNQ3	2.22	27,787.44	26,942.41	0.04	-845.03
2,825.000 AGL ENERGY LTD AABSS7GP7	14.43	29,511.17	40,769.17	0.07	11,258.00
16,422.000 SOUTH32 LTD AABWSW5D2	1.90	28,108.00	31,168.38	0.05	3,060.38
16,290.000 VICINITY CENTRES AABY7QXS0	1.75	27,907.98	28,513.13	0.05	605.15
4,735.000 COLES GROUP LTD AABYWR0T4	10.43	42,902.17	49,394.47	0.08	6,492.30
TOTAL EQUITY AUSTRALIAN DOLLAR		**2,942,286.53**	**4,176,937.09**	**6.68**	**1,234,650.56**
TOTAL ASSETS AUSTRALIAN DOLLAR		**2,963,795.01**	**4,198,903.61**	**6.72**	**1,235,108.60**
DANISH KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		5,026.60	5,043.00	0.01	16.40
EQUITY					
359.000 CARLSBERG AS SD4169217	149.29	40,186.46	53,593.84	0.09	13,407.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,741.000 DANSKE BANK A/S SD4588820	16.19	88,858.72	109,160.25	0.17	20,301.53
176.000 GENMAB A/S SD4595734	222.55	21,282.63	39,168.39	0.06	17,885.76
796.000 VESTAS WIND SYSTEMS A/S SD5964657	101.13	29,535.87	80,496.80	0.13	50,960.93
1,267.000 DSV PANALPINA A/S SDB1WT5G0	115.34	23,660.81	146,132.28	0.23	122,471.47
837.000 PANDORA A/S SDB44XTX3	43.53	28,541.39	36,437.22	0.06	7,895.83
1,000.000 NOVOZYMES A/S SDB798FW3	48.97	26,215.68	48,971.01	0.08	22,755.33
500.000 COLOPLAST A/S SDB8FMRX8	124.14	14,432.49	62,070.00	0.10	47,637.51
8,083.000 NOVO NORDISK A/S SDBHC8X98	58.08	128,617.99	469,474.53	0.75	340,856.54
369.000 ORSTED A/S SDBYT16L1	103.50	28,727.12	38,191.53	0.06	9,464.41
TOTAL EQUITY DANISH KRONE		**430,059.16**	**1,083,695.85**	**1.73**	**653,636.69**
TOTAL ASSETS DANISH KRONE		**435,085.76**	**1,088,738.85**	**1.74**	**653,653.09**

EURO CURRENCY UNIT

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		41,385.23	41,751.06	0.07	365.83
EQUITY					
1,285.000 OMV AG EA4651454	56.21	44,222.28	72,236.02	0.12	28,013.74
2,277.000 ERSTE GROUP BANK AG EA5289833	37.67	60,057.76	85,777.09	0.14	25,719.33
1,286.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	25.13	28,336.55	32,320.75	0.05	3,984.20
24.000 IMMOFINANZ AG EABFZ5BQ0	26.83	0.00	643.87	0.00	643.87
1,990.000 KBC GROUP NV EB4497740	75.27	106,830.02	149,796.95	0.24	42,966.93
369.000 UCB SA EB5596995	79.59	16,023.06	29,366.96	0.05	13,343.90
294.000 GROUPE BRUXELLES LAMBERT SA EB7097323	105.47	27,239.81	31,008.21	0.05	3,768.40
1,737.000 AGEAS SA/NV EBB86S2N3	59.13	59,674.89	102,714.54	0.16	43,039.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
844.000 UMICORE SA EBBF44467	48.67	15,349.46	41,078.83	0.07	25,729.37
3,229.000 ANHEUSER-BUSCH INBEV SA/NV EBBYYHL24	81.62	166,276.98	263,541.21	0.42	97,264.23
937.000 ADIDAS AG ED4031974	325.30	55,706.68	304,806.57	0.49	249,099.89
1,998.000 FRESENIUS SE & CO KGAA ED4352099	56.33	57,849.16	112,541.45	0.18	54,692.29
980.000 UNITED INTERNET AG ED4354137	32.87	15,204.65	32,209.46	0.05	17,004.81
302.000 HANNOVER RUECK SE ED4511801	193.41	15,281.62	58,408.84	0.09	43,127.22
656.000 GEA GROUP AG ED4557101	33.09	15,646.56	21,707.89	0.03	6,061.33
249.000 CONTINENTAL AG ED4598584	129.38	19,098.92	32,215.46	0.05	13,116.54
4,273.000 DEUTSCHE POST AG ED4617855	38.18	86,892.44	163,127.01	0.26	76,234.57
561.000 MERCK KGAA ED4741846	118.26	36,308.31	66,341.27	0.11	30,032.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,641.000 RWE AG ED4768963	30.70	36,916.66	50,379.32	0.08	13,462.66
3,662.000 SAP SE ED4846280	135.06	195,540.75	494,586.79	0.79	299,046.04
3,848.000 E.ON SE ED4942907	10.69	29,552.83	41,137.77	0.07	11,584.94
520.000 HENKEL AG & CO KGAA ED5002461	94.29	24,485.06	49,030.80	0.08	24,545.74
3,795.000 BAYER AG ED5069213	81.73	262,327.78	310,162.41	0.50	47,834.63
3,672.000 BASF SE ED5086571	75.60	233,752.41	277,604.58	0.44	43,852.17
234.000 BEIERSDORF AG ED5107401	119.71	27,209.97	28,013.22	0.04	803.25
180.000 HOCHTIEF AG ED5108664	127.63	15,546.92	22,973.09	0.04	7,426.17
957.000 HEIDELBERGCEMENT AG ED5120677	72.92	58,700.27	69,782.14	0.11	11,081.87
971.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	74.04	54,716.77	71,892.94	0.12	17,176.17

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,815.000 ALLIANZ SE ED5231482	245.15	231,078.78	444,954.51	0.71	213,875.73
823.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	295.22	135,814.45	242,964.00	0.39	107,149.55
68.000 VOLKSWAGEN AG ED5497109	194.47	6,594.43	13,224.17	0.02	6,629.74
3,426.000 DAIMLER AG ED5529026	55.42	164,288.64	189,861.47	0.30	25,572.83
3,367.000 SIEMENS AG ED5727976	130.82	325,362.48	440,457.98	0.70	115,095.50
10,601.000 DEUTSCHE BANK AG ED5750358	7.76	77,340.35	82,309.69	0.13	4,969.34
1,471.000 BAYERISCHE MOTOREN WERKE AG ED5756025	82.10	72,862.77	120,768.59	0.19	47,905.82
14,152.000 DEUTSCHE TELEKOM AG ED5842353	16.35	199,476.04	231,453.48	0.37	31,977.44
6,285.000 INFINEON TECHNOLOGIES AG ED5889503	22.80	54,946.54	143,285.27	0.23	88,338.73
494.000 DEUTSCHE BOERSE AG ED7021964	157.32	60,760.20	77,715.28	0.12	16,955.08

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
308.000 WIRECARD AG ED7508929	120.67	36,441.45	37,165.98	0.06	724.53
631.000 LANXESS AG EDB05M8B0	67.15	29,060.45	42,370.36	0.07	13,309.91
160.000 MTU AERO ENGINES AG EDB09DHL4	285.79	38,772.01	45,726.16	0.07	6,954.15
1,907.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	40.88	37,687.83	77,960.93	0.12	40,273.10
506.000 SYMRISE AG EDB1JB4K1	105.29	43,126.14	53,276.99	0.09	10,150.85
747.000 BRENNTAG AG EDB4YVF55	54.42	29,709.92	40,650.84	0.07	10,940.92
1,661.000 EVONIK INDUSTRIES AG EDB5ZQ9D2	30.54	41,484.00	50,732.30	0.08	9,248.30
14,466.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	2.90	36,724.34	41,959.21	0.07	5,234.87
400.000 HUGO BOSS AG EDB88MHC8	48.56	17,849.17	19,423.74	0.03	1,574.57
2,905.000 VONOVIA SE EDBBJPFY6	53.88	94,028.23	156,521.40	0.25	62,493.17

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,993.000 METRO AG EDBD6QT86	16.11	27,473.78	32,102.99	0.05	4,629.21
578.000 INNOGY SE EDBDCFZS2	50.06	25,702.76	28,936.70	0.05	3,233.94
3,376.000 AROUNDTOWN SA EDBF0CK46	8.96	27,795.32	30,255.84	0.05	2,460.52
354.000 OSRAM LICHT AG EDBKMJP33	45.52	10,258.82	16,113.15	0.03	5,854.33
897.000 ZALANDO SE EDBQV0SV6	50.71	27,631.67	45,490.95	0.07	17,859.28
142.000 LINDE PLC EDBYWD9S8	214.17	19,613.98	30,412.57	0.05	10,798.59
889.000 QIAGEN NV EDBYXS699	34.19	21,513.07	30,396.11	0.05	8,883.04
974.000 UNIPER SE EDBZ6CZ40	33.12	27,301.18	32,263.73	0.05	4,962.55
751.000 DELIVERY HERO SE EDBZCNB45	79.20	24,812.17	59,481.90	0.10	34,669.73
2,355.000 ENDESA SA EE5271783	26.70	44,418.51	62,888.57	0.10	18,470.06

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
32,871.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	5.59	162,062.33	183,861.22	0.29	21,798.89
922.000 NATURGY ENERGY GROUP SA EE5650424	25.14	16,606.98	23,182.77	0.04	6,575.79
4,476.000 REPSOL SA EE5669358	15.64	70,003.80	69,988.64	0.11	-15.16
51,267.000 BANCO SANTANDER SA EE5705947	4.19	252,233.38	214,651.08	0.34	-37,582.30
9,141.000 TELEFONICA SA EE5732529	6.99	67,644.81	63,893.83	0.10	-3,750.98
562.000 ENAGAS SA EE7383073	25.53	12,616.70	14,345.42	0.02	1,728.72
720.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	40.02	27,607.28	28,812.33	0.05	1,205.05
3,827.000 FERROVIAL SA EEB038516	30.27	55,955.83	115,857.93	0.19	59,902.10
27,513.000 IBERDROLA SA EEB288C92	10.30	187,461.13	283,509.08	0.45	96,047.95
1,668.000 AMADEUS IT GROUP SA EEB3MSM24	81.72	60,683.03	136,305.62	0.22	75,622.59

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,036.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.10	33,255.99	65,127.36	0.10	31,871.37
3,004.000 RED ELECTRICA CORP SA EEBD6FXN0	20.12	34,763.94	60,442.92	0.10	25,678.98
4,476.000 REPSOL SA EEBK80VN7 RTS	0.47	2,116.73	2,125.29	0.00	8.56
5,512.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	35.30	78,389.29	194,588.07	0.31	116,198.78
350.000 AENA SME SA EEBVRZ8L5	191.39	29,942.47	66,985.19	0.11	37,042.72
2,182.000 GRIFOLS SA EEBYY3DX0	35.28	16,827.35	76,981.34	0.12	60,153.99
31,448.000 BANKIA SA EEBZ3C3Q7	2.14	57,481.20	67,158.97	0.11	9,677.77
830.000 BOUYGUES SA EF4002129	42.52	28,105.69	35,291.85	0.06	7,186.16
2,791.000 AIRBUS SE EF4012250	146.46	97,762.91	408,780.47	0.65	311,017.56
4,319.000 VEOLIA ENVIRONNEMENT SA EF4031870	26.61	73,901.70	114,947.92	0.18	41,046.22

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,070.000 L'OREAL SA EF4057800	296.34	129,297.08	317,083.80	0.51	187,786.72
1,249.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	464.94	159,381.12	580,709.44	0.93	421,328.32
377.000 THALES SA EF4162790	103.85	15,183.26	39,152.84	0.06	23,969.58
809.000 CAPGEMINI SE EF4163434	122.24	40,722.86	98,892.36	0.16	58,169.50
894.000 CASINO GUICHARD PERRACHON SA EF4178416	46.81	33,313.34	41,846.58	0.07	8,533.24
463.000 INGENICO GROUP SA EF4196897	108.66	27,691.71	50,308.65	0.08	22,616.94
685.000 PUBLICIS GROUPE SA EF4380426	45.30	30,576.06	31,033.31	0.05	457.25
831.000 CIE GENERALE DES ETABLISSEMENT EF4588366	122.46	65,493.15	101,768.21	0.16	36,275.06
931.000 PERNOD RICARD SA EF4682326	178.93	89,689.78	166,580.57	0.27	76,890.79
649.000 RENAULT SA EF4712792	47.35	31,205.32	30,728.24	0.05	-477.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,886.000 SCHNEIDER ELECTRIC SE EF4834109	102.71	112,216.96	193,708.70	0.31	81,491.74
4,303.000 VIVENDI SA EF4834778	28.98	93,367.36	124,713.63	0.20	31,346.27
5,065.000 ORANGE SA EF5176179	14.73	75,949.35	74,593.27	0.12	-1,356.08
113.000 HERMES INTERNATIONAL EF5253978	747.81	43,131.50	84,502.47	0.14	41,370.97
640.000 DASSAULT SYSTEMES SE EF5330040	164.50	19,313.04	105,281.52	0.17	85,968.48
403.000 KERING SA EF5505070	656.89	61,526.31	264,725.46	0.42	203,199.15
2,471.000 CARREFOUR SA EF5641560	16.78	42,121.26	41,466.78	0.07	-654.48
388.000 ATOS SE EF5654787	83.42	22,426.57	32,368.59	0.05	9,942.02
4,143.000 SANOFI EF5671732	100.60	317,630.91	416,779.38	0.67	99,148.47
496.000 ACCOR SA EF5852845	46.86	20,448.75	23,244.73	0.04	2,795.98

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,216.000 NOKIA OYJ EF5946456	3.71	27,418.81	15,650.24	0.03	-11,768.57
3,696.000 STMICROELECTRONICS NV EF5962339	26.91	48,133.82	99,445.78	0.16	51,311.96
5,296.000 SOCIETE GENERALE SA EF5966512	34.81	128,186.69	184,376.73	0.29	56,190.04
71.000 EUROFINS SCIENTIFIC SE EF5972643	554.74	29,016.30	39,386.50	0.06	10,370.20
180.000 TELEPERFORMANCE EF5999331	244.03	27,499.99	43,925.67	0.07	16,425.68
396.000 EURAZEO SE EF7042395	68.47	26,956.58	27,115.11	0.04	158.53
376.000 SODEXO SA EF7062716	118.59	22,942.37	44,590.64	0.07	21,648.27
8,804.000 AXA SA EF7088422	28.19	200,731.94	248,149.32	0.40	47,417.38
4,097.000 PEUGEOT SA EF7103528	23.91	59,025.69	97,956.20	0.16	38,930.51
1,061.000 ESSILORLUXOTTICA SA EF7212477	152.44	83,892.42	161,734.07	0.26	77,841.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,644.000 CREDIT AGRICOLE SA EF7262613	14.51	108,927.42	139,918.17	0.22	30,990.75
3,664.000 BNP PARIBAS SA EF7309687	59.30	177,093.14	217,281.34	0.35	40,188.20
1,907.000 CIE DE SAINT-GOBAIN EF7380480	40.97	62,595.98	78,132.17	0.12	15,536.19
332.000 WENDEL SE EF7390117	133.02	36,231.34	44,161.40	0.07	7,930.06
1,132.000 KLEPIERRE SA EF7582556	38.00	36,038.84	43,012.18	0.07	6,973.34
200.000 GECINA SA EF7742465	179.15	25,515.54	35,830.20	0.06	10,314.66
1,803.000 SES SA EFB00ZQQ8	14.03	27,750.54	25,298.34	0.04	-2,452.20
1,219.000 SAFRAN SA EFB058TZ0	154.51	77,277.63	188,350.28	0.30	111,072.65
6,525.000 ENGIE SA EFB0C2CQ3	16.16	89,645.56	105,470.10	0.17	15,824.54
673.000 ALSTOM SA EFB0DJ8Q0	47.40	27,018.64	31,902.34	0.05	4,883.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,482.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	11.14	15,119.84	16,515.68	0.03	1,395.84
470.000 ARKEMA SA EFB0Z5YZ7	106.30	31,027.95	49,961.35	0.08	18,933.40
1,000.000 LEGRAND SA EFB11ZRK7	81.54	45,852.70	81,538.40	0.13	35,685.70
399.000 EIFFAGE SA EFB13X011	114.50	25,885.21	45,683.51	0.07	19,798.30
10,262.000 TOTAL SE EFB15C551	55.23	532,801.30	566,739.47	0.91	33,938.17
187.000 AEROPORTS DE PARIS EFB164FY4	197.67	15,622.18	36,964.71	0.06	21,342.53
7,471.000 NATIXIS SA EFB1HDJL6	4.44	29,052.75	33,192.57	0.05	4,139.82
662.000 SCOR SE EFB1LB9P7	42.00	16,982.19	27,806.61	0.04	10,824.42
2,602.000 VINCI SA EFB1XH021	111.13	154,439.34	289,153.76	0.46	134,714.42
2,644.000 DANONE SA EFB1Y9TB7	82.95	174,071.32	219,327.07	0.35	45,255.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,653.000 AIR LIQUIDE SA EFB1YXBJ6	141.66	129,639.35	234,163.15	0.37	104,523.80
1,628.000 BUREAU VERITAS SA EFB28DTJ8	26.11	29,434.12	42,506.02	0.07	13,071.90
1,907.000 GETLINK SE EFB292JQ6	17.41	27,002.48	33,200.82	0.05	6,198.34
2,055.000 EDENRED EFB62G1B5	51.75	43,833.44	106,340.60	0.17	62,507.16
388.000 BIOMERIEUX EFBF0LBX7	89.07	25,927.39	34,559.31	0.06	8,631.92
363.000 UNIBAIL-RODAMCO-WESTFIELD EFBF2PQ02	157.88	54,875.86	57,310.30	0.09	2,434.44
154.000 WORLDLINE SA/FRANCE EFBNFWR47	70.89	9,720.93	10,916.42	0.02	1,195.49
479.000 AMUNDI SA EFBYZR017	78.46	27,168.14	37,583.66	0.06	10,415.52
3,537.000 ASSICURAZIONI GENERALI SPA EI4056715	20.65	61,611.93	73,033.35	0.12	11,421.42
40,611.000 INTESA SANPAOLO SPA EI4076838	2.64	93,551.05	107,058.36	0.17	13,507.31

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,409.000 MEDIOBANCA BANCA DI CREDITO FI EI4574816	11.02	59,868.88	70,602.93	0.11	10,734.05
41,059.000 ENEL SPA EI7144567	7.94	186,604.43	325,939.48	0.52	139,335.05
11,000.000 ENI SPA EI7145051	15.54	169,177.60	170,963.49	0.27	1,785.89
11,422.000 SNAM SPA EI7251479	5.26	49,698.93	60,080.12	0.10	10,381.19
25,299.000 TELECOM ITALIA SPA/MILANO EI7634393	0.62	14,816.13	15,800.71	0.03	984.58
1,975.000 ATLANTIA SPA EI7667161	23.34	42,270.72	46,090.13	0.07	3,819.41
13,145.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	6.68	58,592.17	87,852.83	0.14	29,260.66
1,306.000 PRYSMIAN SPA EIB1W4V62	24.12	20,667.44	31,504.02	0.05	10,836.58
415.000 FERRARI NV EIBD6G500	166.02	37,941.43	68,897.37	0.11	30,955.94
4,508.000 CNH INDUSTRIAL NV EIBDSV2V8	10.99	38,242.29	49,539.65	0.08	11,297.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
785.000 MONCLER SPA EIBGLP233	44.98	27,333.09	35,308.18	0.06	7,975.09
4,410.000 FINECOBANK BANCA FINECO SPA EIBNGN9Z1	12.00	45,638.84	52,917.91	0.08	7,279.07
7,151.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	14.81	61,742.92	105,908.20	0.17	44,165.28
4,038.000 UNICREDIT SPA EIBYMXPS6	14.61	47,746.18	59,015.17	0.09	11,268.99
727.000 EXOR NV EIBYSLCX9	77.54	29,454.72	56,373.25	0.09	26,918.53
793.000 RANDSTAD NV EN5228650	61.11	37,544.28	48,459.36	0.08	10,915.08
1,113.000 WOLTERS KLUWER NV EN5671511	72.98	24,519.12	81,232.25	0.13	56,713.13
661.000 KONINKLIJKE VOPAK NV EN5809426	54.25	30,766.52	35,859.53	0.06	5,093.01
13,995.000 KONINKLIJKE KPN NV EN5956078	2.95	44,466.39	41,331.40	0.07	-3,134.99
3,764.000 KONINKLIJKE PHILIPS NV EN5986620	48.85	135,221.21	183,875.92	0.29	48,654.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,136.000 HEINEKEN NV EN7792554	106.55	68,679.75	121,038.19	0.19	52,358.44
1,154.000 KONINKLIJKE DSM NV ENB0HZL96	130.32	54,840.45	150,391.88	0.24	95,551.43
6,144.000 UNILEVER NV ENB1527V7	57.51	201,877.35	353,314.87	0.57	151,437.52
1,554.000 ASML HOLDING NV ENB929F49	296.00	87,437.95	459,989.05	0.74	372,551.10
5,882.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	25.03	94,071.11	147,203.74	0.24	53,132.63
932.000 AKZO NOBEL NV ENBJ2KSG1	101.74	63,675.31	94,824.85	0.15	31,149.54
1,247.000 PROSUS NV ENBJDS7L4	74.68	93,343.69	93,125.87	0.15	-217.82
4,873.000 ABN AMRO BANK NV ENBYQP139	18.21	84,639.39	88,722.47	0.14	4,083.08
4,451.000 RELX PLC ENBYWLC62	25.21	35,469.91	112,215.72	0.18	76,745.81
15,241.000 ING GROEP NV ENBZ57394	12.00	164,721.31	182,850.55	0.29	18,129.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,864.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	10,159.42	0.00	0.00	-10,159.42
3,134.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	16.46	35,524.44	51,590.22	0.08	16,065.78
3,594.000 CRH PLC EZ4182240	40.04	91,733.03	143,902.23	0.23	52,169.20
476.000 DCC ORD EURO0.25 EZ4189476	95.94	40,395.47	45,667.48	0.07	5,272.01
626.000 KINGSPAN GROUP PLC EZ4491237	61.12	25,016.50	38,261.20	0.06	13,244.70
805.000 KERRY GROUP PLC EZ4519573	124.71	25,659.93	100,391.35	0.16	74,731.42
1,039.000 SMURFIT KAPPA GROUP PLC EZB1RR824	38.46	26,869.24	39,956.67	0.06	13,087.43
10,230.000 BANK OF IRELAND GROUP PLC EZBD1RP68	5.48	39,386.64	56,060.86	0.09	16,674.22
387.000 FLUTTER ENTERTAINMENT PLC EZBWT6H87	121.62	27,989.24	47,068.05	0.08	19,078.81
2,016.000 WARTSILA OYJ ABP SF4525181	11.06	17,489.02	22,290.16	0.04	4,801.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,469.000 UPM-KYMMENE OYJ SF5051252	34.70	38,067.83	85,665.60	0.14	47,597.77
2,779.000 STORA ENSO OYJ SF5072670	14.55	21,925.24	40,443.38	0.06	18,518.14
1,485.000 SAMPO OYJ SF5226037	43.68	45,395.80	64,859.57	0.10	19,463.77
729.000 ELISA OYJ SF5701518	55.28	15,096.99	40,301.40	0.06	25,204.41
511.000 NELES OYJ SF5713422	39.49	13,530.68	20,179.16	0.03	6,648.48
18,123.000 NOKIA OYJ SF5902942	3.70	85,681.33	67,050.75	0.11	-18,630.58
2,586.000 NESTE OYJ SFB06YV43	34.82	15,247.76	90,044.39	0.14	74,796.63
578.000 NOKIAN RENKAAT OYJ SFB07G375	28.77	15,030.89	16,628.87	0.03	1,597.98
1,447.000 KONE OYJ SFB09M9D1	65.42	36,002.98	94,661.73	0.15	58,658.75
912.000 ORION OYJ SFB17NY41	46.33	24,830.27	42,248.92	0.07	17,418.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
197.000 NORDEA BANK ABP SFBFM0SV0	8.13	1,249.84	1,601.00	0.00	351.16
TOTAL EQUITY EURO CURRENCY UNIT		**12,179,657.04**	**19,498,200.11**	**31.19**	**7,318,543.07**
PREFERRED SECURITIES					
784.000 FUCHS PETROLUB SE ED4354350	49.57	26,879.23	38,862.57	0.06	11,983.34
713.000 HENKEL AG & CO KGAA ED5076705	103.49	39,255.97	73,791.58	0.12	34,535.61
660.000 VOLKSWAGEN AG ED5497166	197.83	79,029.42	130,567.40	0.21	51,537.98
438.000 BAYERISCHE MOTOREN WERKE AG ED5756033	61.79	15,786.09	27,065.61	0.04	11,279.52
824.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	74.80	51,415.59	61,638.00	0.10	10,222.41
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**212,366.30**	**331,925.16**	**0.53**	**119,558.86**
TOTAL ASSETS EURO CURRENCY UNIT		**12,433,408.57**	**19,871,876.33**	**31.79**	**7,438,467.76**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		5,535.33	5,552.16	0.01	16.83
EQUITY					

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16,000.000 HANG LUNG PROPERTIES LTD FH6030503 HK/00101	2.19	29,692.24	35,113.84	0.06	5,421.60
21,000.000 BANK OF EAST ASIA LTD/THE FH6075649 HK/00023	2.23	53,402.56	46,895.45	0.08	-6,507.11
8,500.000 CLP HOLDINGS LTD FH6097015 HK/00002	10.51	61,660.43	89,343.93	0.14	27,683.50
4,700.000 HONG KONG EXCHANGES & CLEARING FH6267352 HK/00388	32.47	80,061.03	152,609.15	0.24	72,548.12
8,000.000 MTR CORP LTD FH6290057 HK/00066	5.91	32,630.95	47,280.47	0.08	14,649.52
3,200.000 HANG SENG BANK LTD FH6408378 HK/00011	20.66	63,147.61	66,120.79	0.11	2,973.18
9,883.000 HENDERSON LAND DEVELOPMENT CO FH6420530 HK/00012	4.91	35,839.84	48,515.72	0.08	12,675.88
6,000.000 POWER ASSETS HOLDINGS LTD FH6435322 HK/00006	7.32	35,939.52	43,892.30	0.07	7,952.78
13,000.000 WHARF HOLDINGS LTD/THE FH6435579 HK/00004	2.54	29,109.01	33,068.10	0.05	3,959.09
41,826.000 HONG KONG & CHINA GAS CO LTD FH6436551 HK/00003	1.95	41,290.02	81,700.21	0.13	40,410.19

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873 HK/00027	7.37	18,442.23	73,667.19	0.12	55,224.96
8,000.000 KERRY PROPERTIES LTD FH6486317 HK/00683	3.18	26,409.48	25,411.33	0.04	-998.15
15,000.000 BOC HONG KONG HOLDINGS LTD FH6536111 HK/02388	3.47	36,200.02	52,073.98	0.08	15,873.96
28,000.000 NEW WORLD DEVELOPMENT CO LTD FH6633769 HK/00017	1.37	36,064.68	38,378.81	0.06	2,314.13
40,000.000 SHANGRI-LA ASIA LTD FH6771031 HK/00069	1.04	41,016.18	41,787.52	0.07	771.34
20,000.000 SINO LAND CO LTD FH6810425 HK/00083	1.45	29,310.64	29,056.19	0.05	-254.45
6,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927 HK/00016	15.31	77,930.64	91,865.81	0.15	13,935.17
8,000.000 WHEELOCK & CO LTD FH6981481 HK/00020	6.67	33,310.61	53,338.12	0.09	20,027.51
9,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9 HK/00669	8.16	30,343.27	73,404.09	0.12	43,060.82
13,360.000 LINK REIT FHB0PB4M2 HK/00823	10.59	57,751.01	141,456.40	0.23	83,705.39

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,800.000 WYNN MACAU LTD FHB4JSTL9 HK/01128	2.46	26,914.35	31,540.85	0.05	4,626.50
47,800.000 AIA GROUP LTD FHB4TX8S5 HK/01299	10.50	150,684.05	501,814.73	0.80	351,130.68
21,000.000 HKT TRUST & HKT LTD FHB4TXDZ3 HK/06823	1.41	26,479.55	29,592.65	0.05	3,113.10
10,000.000 SANDS CHINA LTD FHB5B23W5 HK/01928	5.35	16,457.09	53,453.63	0.09	36,996.54
2,100.000 SWIRE PROPERTIES LTD FHB67C2G2 HK/01972	3.32	3,862.12	6,966.94	0.01	3,104.82
34,500.000 WH GROUP LTD FHBLLHKZ0 HK/00288	1.03	26,069.69	35,643.24	0.06	9,573.55
13,392.000 CK HUTCHISON HOLDINGS LTD FHBW9P811 HK/00001	9.54	102,627.94	127,701.64	0.20	25,073.70
4,000.000 CK INFRASTRUCTURE HOLDINGS LTD FHBYVS6J9 HK/01038	7.12	18,780.87	28,465.82	0.05	9,684.95
12,392.000 CK ASSET HOLDINGS LTD FHBYZQ071 HK/01113	7.22	54,195.47	89,459.43	0.14	35,263.96
TOTAL EQUITY HONG KONG DOLLAR		**1,275,623.10**	**2,169,618.33**	**3.47**	**893,995.23**
TOTAL ASSETS HONG KONG DOLLAR		**1,281,158.43**	**2,175,170.49**	**3.48**	**894,012.06**

ISRAELI SHEKEL

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		802.86	809.99	0.00	7.13
EQUITY					
7,360.000 BANK HAPOALIM BM FZ6075805	8.29	38,113.05	61,049.22	0.10	22,936.17
9,298.000 BANK LEUMI LE-ISRAEL BM FZ6076423	7.28	57,126.47	67,675.66	0.11	10,549.19
7,209.000 ISRAEL DISCOUNT BANK LTD FZ6451279	4.64	29,402.90	33,415.20	0.05	4,012.30
562.000 NICE LTD FZ6647132	155.07	16,066.45	87,147.42	0.14	71,080.97
1,506.000 MIZRAHI TEFAHOT BANK LTD FZ6916701	26.64	26,544.05	40,113.49	0.06	13,569.44
TOTAL EQUITY ISRAELI SHEKEL		**167,252.92**	**289,400.99**	**0.46**	**122,148.07**
TOTAL ASSETS ISRAELI SHEKEL		**168,055.78**	**290,210.98**	**0.46**	**122,155.20**
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		117,549.42	117,799.90	0.19	250.48
EQUITY					
1,200.000 AISIN SEIKI CO LTD FJ6010709	37.45	35,341.53	44,941.34	0.07	9,599.81

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 AJINOMOTO CO INC FJ6010907	16.70	29,769.06	50,103.52	0.08	20,334.46
1,700.000 ALPS ALPINE CO LTD FJ6021508	22.93	27,784.05	38,982.29	0.06	11,198.24
2,000.000 AMADA CO LTD FJ6022100	11.50	17,141.70	23,004.37	0.04	5,862.67
10,700.000 ACOM CO LTD FJ6049780	4.57	30,200.49	48,933.98	0.08	18,733.49
1,600.000 ASAHI GROUP HOLDINGS LTD FJ6054400	45.85	29,760.53	73,363.70	0.12	43,603.17
6,000.000 ASAHI KASEI CORP FJ6054608	11.35	32,835.39	68,129.74	0.11	35,294.35
1,200.000 AGC INC/JAPAN FJ6055209	36.16	31,762.44	43,395.44	0.07	11,633.00
12,500.000 Z HOLDINGS CORP FJ6084845	4.24	31,315.60	53,025.07	0.08	21,709.47
600.000 TREND MICRO INC/JAPAN FJ6125283	51.53	28,568.17	30,917.87	0.05	2,349.70
3,000.000 NTT DATA CORP FJ6125630	13.50	19,803.45	40,496.89	0.06	20,693.44

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,700.000 NTT DOCOMO INC FJ6129277	27.95	102,969.54	187,297.90	0.30	84,328.36
2,500.000 BRIDGESTONE CORP FJ6132107	37.45	41,736.30	93,627.79	0.15	51,891.49
300.000 OBIC CO LTD FJ6136744	135.82	23,613.29	40,745.34	0.07	17,132.05
400.000 ORACLE CORP JAPAN FJ6141686	91.56	24,519.44	36,622.96	0.06	12,103.52
1,300.000 BROTHER INDUSTRIES LTD FJ6146503	20.90	15,765.03	27,166.32	0.04	11,401.29
1,500.000 USS CO LTD FJ6171493	19.01	25,518.88	28,516.22	0.05	2,997.34
2,400.000 CANON INC FJ6172327	27.48	66,507.25	65,954.45	0.11	-552.80
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	202.44	53,139.24	141,706.92	0.23	88,567.68
13,700.000 CHIBA BANK LTD/THE FJ6190568	5.82	66,913.19	79,798.48	0.13	12,885.29
200.000 KOSE CORP FJ6194461	147.23	31,681.03	29,445.59	0.05	-2,235.44

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,700.000 CHUBU ELECTRIC POWER CO INC FJ6195609	14.18	38,396.94	38,298.14	0.06	-98.80
1,400.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.16	15,157.52	18,421.90	0.03	3,264.38
900.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	92.75	17,152.34	83,478.26	0.13	66,325.92
2,900.000 RAKUTEN INC FJ6229598	8.60	20,995.91	24,950.54	0.04	3,954.63
7,200.000 KDDI CORP FJ6248994	29.93	62,221.16	215,519.66	0.34	153,298.50
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	124.04	19,398.86	49,615.83	0.08	30,216.97
3,700.000 DAICEL CORP FJ6250545	9.65	27,998.49	35,714.74	0.06	7,716.25
1,000.000 DAIKIN INDUSTRIES LTD FJ6250727	142.17	42,055.71	142,167.01	0.23	100,111.30
1,600.000 DAI NIPPON PRINTING CO LTD FJ6250909	27.24	34,024.84	43,579.48	0.07	9,554.64
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	31.19	33,953.32	93,581.78	0.15	59,628.46

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,700.000 DAIWA SECURITIES GROUP INC FJ6251444	5.09	36,607.50	44,270.53	0.07	7,663.03
200.000 LAWSON INC FJ6266913	56.96	8,549.55	11,391.76	0.02	2,842.21
4,200.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	6.50	15,159.21	27,285.02	0.04	12,125.81
1,100.000 EAST JAPAN RAILWAY CO FJ6298544	90.71	89,082.95	99,781.91	0.16	10,698.96
1,100.000 EISAI CO LTD FJ6307204	75.49	39,468.48	83,040.25	0.13	43,571.77
1,200.000 FAMILYMART CO LTD FJ6331279	24.15	25,640.95	28,985.51	0.05	3,344.56
200.000 FAST RETAILING CO LTD FJ6332434	598.11	35,539.73	119,622.72	0.19	84,082.99
41,400.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	5.46	212,337.13	225,980.94	0.36	13,643.81
4,100.000 SUBARU CORP FJ6356409	24.97	39,604.73	102,372.67	0.16	62,767.94
1,200.000 FUJIFILM HOLDINGS CORP FJ6356524	48.13	41,136.46	57,750.17	0.09	16,613.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 FANUC CORP FJ6356938	187.07	99,130.35	149,657.23	0.24	50,526.88
700.000 FUJITSU LTD FJ6356946	94.50	46,501.68	66,151.37	0.11	19,649.69
2,541.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	21.51	15,949.23	54,666.28	0.09	38,717.05
6.000 NIPPON BUILDING FUND INC FJ6396801	7,315.39	25,552.84	43,892.34	0.07	18,339.50
3.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	6,625.26	12,568.81	19,875.78	0.03	7,306.97
1,400.000 HAMAMATSU PHOTONICS KK FJ6405875	41.36	31,350.22	57,906.60	0.09	26,556.38
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	43.06	23,104.03	43,064.18	0.07	19,960.15
1,000.000 DENTSU GROUP INC FJ6416286	34.74	29,343.22	34,736.60	0.06	5,393.38
23,200.000 RESONA HOLDINGS INC FJ6421559	4.41	88,414.70	102,257.19	0.16	13,842.49
3,900.000 HITACHI LTD FJ6429107	42.57	80,040.71	166,012.42	0.27	85,971.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,700.000 HITACHI METALS LTD FJ6429206	14.84	27,955.99	40,074.53	0.06	12,118.54
5,500.000 HONDA MOTOR CO LTD FJ6435146	28.52	138,158.67	156,839.19	0.25	18,680.52
1,700.000 AIR WATER INC FJ6441466	14.72	28,908.27	25,028.75	0.04	-3,879.52
1,700.000 HOYA CORP FJ6441508	96.16	46,372.00	163,469.05	0.26	117,097.05
900.000 IHI CORP FJ6466984	23.69	16,385.75	21,316.77	0.03	4,931.02
3,000.000 ISUZU MOTORS LTD FJ6467107	11.95	16,353.81	35,859.21	0.06	19,505.40
8,100.000 ITOCHU CORP FJ6467800	23.32	76,343.35	188,906.83	0.30	112,563.48
5,300.000 JAPAN TOBACCO INC FJ6474533	22.38	104,534.69	118,631.24	0.19	14,096.55
3,200.000 AEON CO LTD FJ6480043	20.75	40,629.98	66,414.54	0.11	25,784.56
3,500.000 KAJIMA CORP FJ6481322	13.42	17,290.75	46,956.52	0.08	29,665.77

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,300.000 KANEKA CORP FJ6483369	32.39	39,547.44	42,107.20	0.07	2,559.76
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	11.64	31,643.91	38,397.51	0.06	6,753.60
2,700.000 KAO CORP FJ6483807	83.05	74,073.77	224,223.59	0.36	150,149.82
1,500.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	22.16	29,021.63	33,236.71	0.05	4,215.08
1,600.000 KIKKOMAN CORP FJ6490802	49.41	18,823.92	79,061.42	0.13	60,237.50
880.000 KEYENCE CORP FJ6490992	354.18	48,358.74	311,674.25	0.50	263,315.51
700.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	54.47	21,687.96	38,132.04	0.06	16,444.08
3,000.000 KIRIN HOLDINGS CO LTD FJ6493749	21.99	66,357.06	65,976.53	0.11	-380.53
3,000.000 KOMATSU LTD FJ6496585	24.31	63,051.62	72,933.05	0.12	9,881.43
800.000 KONAMI HOLDINGS CORP FJ6496684	41.27	15,527.61	33,015.87	0.05	17,488.26

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,000.000 KUBOTA CORP FJ6497500	15.88	46,048.34	79,411.09	0.13	33,362.75
2,500.000 KURARAY CO LTD FJ6497666	12.25	28,435.91	30,618.82	0.05	2,182.91
700.000 KYOCERA CORP FJ6499266	68.83	35,327.25	48,180.35	0.08	12,853.10
2,700.000 KYOWA KIRIN CO LTD FJ6499555	23.68	30,956.67	63,925.46	0.10	32,968.79
2,900.000 TOKIO MARINE HOLDINGS INC FJ6513124	56.31	80,865.14	163,285.94	0.26	82,420.80
900.000 AEON MALL CO LTD FJ6534203	17.83	14,038.58	16,049.69	0.03	2,011.11
6,100.000 JFE HOLDINGS INC FJ6543790	12.98	69,124.29	79,200.37	0.13	10,076.08
1,000.000 MAKITA CORP FJ6555802	35.06	16,981.98	35,058.66	0.06	18,076.68
5,200.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	37.16	170,799.42	193,214.62	0.31	22,415.20
1,100.000 MARUICHI STEEL TUBE LTD FJ6569506	28.34	26,696.68	31,175.52	0.05	4,478.84

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,100.000 MARUI GROUP CO LTD FJ6569522	24.55	15,628.74	51,555.55	0.08	35,926.81
6,800.000 PANASONIC CORP FJ6572708	9.47	52,433.17	64,417.76	0.10	11,984.59
68,700.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.55	105,400.37	106,392.54	0.17	992.17
1,300.000 MISUMI GROUP INC FJ6595170	25.05	25,794.57	32,561.31	0.05	6,766.74
3,700.000 MITSUBISHI ESTATE CO LTD FJ6596723	19.23	62,010.12	71,140.09	0.11	9,129.97
5,900.000 MITSUBISHI CORP FJ6596780	26.69	122,280.09	157,441.91	0.25	35,161.82
8,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	13.79	73,251.46	110,310.56	0.18	37,059.10
1,300.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	39.09	48,569.77	50,815.73	0.08	2,245.96
1,500.000 MITSUBISHI MATERIALS CORP FJ6597085	27.39	36,021.97	41,090.41	0.07	5,068.44
5,200.000 MITSUI & CO LTD FJ6597309	17.91	76,693.56	93,114.33	0.15	16,420.77

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,500.000 MITSUI CHEMICALS INC FJ6597366	24.66	25,885.43	36,991.03	0.06	11,105.60
1,100.000 MITSUI OSK LINES LTD FJ6597580	27.84	25,046.26	30,618.82	0.05	5,572.56
3,400.000 MITSUI FUDOSAN CO LTD FJ6597606	24.59	60,476.46	83,596.04	0.13	23,119.58
3,000.000 MURATA MANUFACTURING CO LTD FJ6610409	62.07	62,714.16	186,224.98	0.30	123,510.82
2,000.000 SEIKO EPSON CORP FJ6616505	15.23	15,832.11	30,457.79	0.05	14,625.68
11,600.000 RENESAS ELECTRONICS CORP FJ6635679	6.90	58,741.19	80,055.21	0.13	21,314.02
600.000 NINTENDO CO LTD FJ6639556	404.60	73,591.25	242,760.52	0.39	169,169.27
1,900.000 DENSO CORP FJ6640380	45.70	56,338.67	86,822.17	0.14	30,483.50
1,000.000 NEC CORP FJ6640406	41.59	28,225.04	41,591.90	0.07	13,366.86
800.000 NIDEC CORP FJ6640687	138.07	42,375.12	110,457.78	0.18	68,082.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 NH FOODS LTD FJ6640760	41.50	23,728.30	33,199.91	0.05	9,471.61
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	17.54	13,074.53	21,221.62	0.03	8,147.09
7,600.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	25.37	80,007.00	192,806.07	0.31	112,799.07
1,000.000 NISSAN CHEMICAL CORP FJ6641586	42.28	14,192.47	42,282.03	0.07	28,089.56
400.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	74.72	13,330.06	29,887.28	0.05	16,557.22
800.000 NITTO DENKO CORP FJ6641800	56.87	33,472.90	45,493.44	0.07	12,020.54
300.000 NIPPON EXPRESS CO LTD FJ6642121	59.08	13,127.77	17,722.57	0.03	4,594.80
1,100.000 YAMAHA CORP FJ6642386	55.95	14,440.55	61,541.29	0.10	47,100.74
2,000.000 MINEBEA MITSUMI INC FJ6642402	20.95	12,329.24	41,904.76	0.07	29,575.52
2,700.000 NIPPON STEEL CORP FJ6642568	15.22	37,745.93	41,093.17	0.07	3,347.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,000.000 NISSAN MOTOR CO LTD FJ6642865	5.85	67,380.82	64,385.55	0.10	-2,995.27
15,700.000 NOMURA HOLDINGS INC FJ6643103	5.18	61,716.03	81,392.96	0.13	19,676.93
1,900.000 NIPPON YUSEN KK FJ6643962	18.23	29,663.74	34,634.46	0.06	4,970.72
300.000 NITORI HOLDINGS CO LTD FJ6644804	158.50	11,339.06	47,550.03	0.08	36,210.97
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	136.92	13,841.12	109,537.61	0.18	95,696.49
3,000.000 OBAYASHI CORP FJ6656402	11.20	13,255.53	33,595.58	0.05	20,340.05
5,300.000 OJI HOLDINGS CORP FJ6657707	5.48	23,863.65	29,017.71	0.05	5,154.06
5,200.000 OLYMPUS CORP FJ6658804	15.54	34,099.39	80,817.11	0.13	46,717.72
1,100.000 OMRON CORP FJ6659422	59.08	29,898.80	64,982.74	0.10	35,083.94
1,900.000 ONO PHARMACEUTICAL CO LTD FJ6660107	23.02	21,909.51	43,743.27	0.07	21,833.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,500.000 ORIX CORP FJ6661147	16.66	66,734.81	108,318.38	0.17	41,583.57
1,400.000 OSAKA GAS CO LTD FJ6661766	19.24	24,818.19	26,937.20	0.04	2,119.01
2,200.000 ALFRESA HOLDINGS CORP FJ6687217	20.50	35,883.18	45,103.29	0.07	9,220.11
2,800.000 SHINSEI BANK LTD FJ6730934	15.41	37,332.20	43,156.20	0.07	5,824.00
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	17.76	23,115.52	35,518.75	0.06	12,403.23
2,900.000 T&D HOLDINGS INC FJ6744299	12.84	27,711.78	37,225.67	0.06	9,513.89
400.000 ROHM CO LTD FJ6747201	80.79	25,738.09	32,316.54	0.05	6,578.45
200.000 SMC CORP/JAPAN FJ6763968	462.76	27,128.60	92,551.18	0.15	65,422.58
7,800.000 SOFTBANK GROUP CORP FJ6770625	43.76	108,500.70	341,355.41	0.55	232,854.71
2,000.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	19.19	12,031.12	38,389.69	0.06	26,358.57

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 SECOM CO LTD FJ6791597	89.97	30,855.05	62,975.84	0.10	32,120.79
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	17.52	13,670.77	35,040.26	0.06	21,369.49
2,700.000 SEKISUI HOUSE LTD FJ6793908	21.47	29,835.84	57,975.15	0.09	28,139.31
1,000.000 SHIMADZU CORP FJ6804366	31.65	8,070.43	31,654.01	0.05	23,583.58
3,000.000 SHIMIZU CORP FJ6804408	10.27	12,520.89	30,807.45	0.05	18,286.56
1,400.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	110.97	98,026.22	155,362.31	0.25	57,336.09
1,900.000 SHIONOGI & CO LTD FJ6804689	62.27	45,108.18	118,309.63	0.19	73,201.45
300.000 SHIMANO INC FJ6804820	163.52	13,351.35	49,054.52	0.08	35,703.17
1,500.000 SHISEIDO CO LTD FJ6805264	71.61	80,806.03	107,412.00	0.17	26,605.97
10,100.000 SHIZUOKA BANK LTD/THE FJ6805322	7.53	66,791.32	76,023.00	0.12	9,231.68

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Report ID : IACS0005
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Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000 SHOWA DENKO KK FJ6805462	26.68	27,351.37	29,343.45	0.05	1,992.08
5,000.000 SONY CORP FJ6821501	68.10	196,790.65	340,510.68	0.54	143,720.03
700.000 STANLEY ELECTRIC CO LTD FJ6841103	29.26	13,467.41	20,483.09	0.03	7,015.68
800.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	28.80	23,677.20	23,041.18	0.04	-636.02
1,600.000 SUMITOMO METAL MINING CO LTD FJ6858842	32.61	44,300.22	52,177.59	0.08	7,877.37
1,220.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	35.08	29,587.24	42,794.02	0.07	13,206.78
7,400.000 SUMITOMO CORP FJ6858941	14.94	81,714.63	110,582.93	0.18	28,868.30
2,100.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	12.30	22,012.72	25,835.75	0.04	3,823.03
1,400.000 SUZUKI MOTOR CORP FJ6865508	42.02	31,182.97	58,834.14	0.09	27,651.17
1,200.000 THK CO LTD FJ6869138	27.31	27,737.67	32,772.95	0.05	5,035.28

BNY MELLON

Asset Detail - By Currency

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

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 TDK CORP FJ6869302	114.01	28,476.19	45,603.86	0.07	17,127.67
1,200.000 TAISEI CORP FJ6870102	41.82	13,223.59	50,186.33	0.08	36,962.74
4,946.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	39.86	184,873.03	197,157.32	0.32	12,284.29
700.000 ADVANTEST CORP FJ6870490	56.68	27,146.37	39,677.94	0.06	12,531.57
800.000 SYSMEX CORP FJ6883808	68.54	26,540.74	54,835.06	0.09	28,294.32
2,000.000 TERUMO CORP FJ6885076	35.75	51,797.21	71,497.58	0.11	19,700.37
1,000.000 TOBU RAILWAY CO LTD FJ6895166	36.39	27,202.72	36,392.91	0.06	9,190.19
900.000 TOHO CO LTD/TOKYO FJ6895208	41.82	14,383.04	37,639.75	0.06	23,256.71
6,100.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	4.30	29,101.93	26,213.02	0.04	-2,888.91
1,800.000 TOKYO GAS CO LTD FJ6895448	24.40	39,670.78	43,917.18	0.07	4,246.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
900.000 TOKYO ELECTRON LTD FJ6895679	220.15	62,500.89	198,136.64	0.32	135,635.75
3,963.000 TOKYU CORP FJ6896545	18.58	36,585.38	73,625.92	0.12	37,040.54
1,800.000 TOPPAN PRINTING CO LTD FJ6897022	20.81	28,186.68	37,449.27	0.06	9,262.59
9,000.000 TORAY INDUSTRIES INC FJ6897147	6.82	54,538.06	61,374.74	0.10	6,836.68
2,500.000 TOSHIBA CORP FJ6897212	34.09	70,012.46	85,231.19	0.14	15,218.73
1,000.000 TOTO LTD FJ6897469	42.70	13,670.77	42,696.11	0.07	29,025.34
2,200.000 LIXIL GROUP CORP FJ6900214	17.38	26,013.71	38,240.62	0.06	12,226.91
2,000.000 TOYO SEIKAN GROUP HOLDINGS LTD FJ6900263	17.39	28,681.53	34,782.61	0.06	6,101.08
3,200.000 MAZDA MOTOR CORP FJ6900305	8.63	29,024.65	27,619.97	0.04	-1,404.68
700.000 TOYOTA INDUSTRIES CORP FJ6900545	58.25	19,884.36	40,772.95	0.07	20,888.59

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
900.000 TOYOTA TSUSHO CORP FJ6900586	35.52	14,287.22	31,966.87	0.05	17,679.65
9,960.000 TOYOTA MOTOR CORP FJ6900644	70.98	393,630.78	706,983.55	1.13	313,352.77
1,200.000 UNICHARM CORP FJ6911484	34.05	19,030.54	40,855.76	0.07	21,825.22
800.000 WEST JAPAN RAILWAY CO FJ6957990	86.87	33,680.36	69,498.96	0.11	35,818.60
8,400.000 YAMADA DENKI CO LTD FJ6985025	5.32	32,761.71	44,676.33	0.07	11,914.62
500.000 YAKULT HONSHA CO LTD FJ6985116	55.49	13,228.91	27,743.27	0.04	14,514.36
1,400.000 YAMAHA MOTOR CO LTD FJ6985264	20.27	23,372.45	28,380.03	0.05	5,007.58
9,000.000 ASTELLAS PHARMA INC FJ6985389	17.21	65,447.20	154,865.42	0.25	89,418.22
2,200.000 YAMATO HOLDINGS CO LTD FJ6985561	17.18	34,284.57	37,795.26	0.06	3,510.69
1,000.000 YASKAWA ELECTRIC CORP FJ6986049	38.37	9,294.84	38,371.29	0.06	29,076.45

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,700.000 YOKOGAWA ELECTRIC CORP FJ6986429	17.75	15,004.83	30,175.29	0.05	15,170.46
1,800.000 M3 INC FJB02K2M5	30.41	25,644.99	54,741.20	0.09	29,096.21
1,200.000 SEGA SAMMY HOLDINGS INC FJB02RK08	14.57	14,488.46	17,479.64	0.03	2,991.18
3,300.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	36.83	84,702.15	121,554.17	0.19	36,852.02
2,200.000 DAIICHI SANKYO CO LTD FJB0J7D93	66.51	86,385.77	146,322.52	0.23	59,936.75
1,500.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	61.02	28,614.24	91,525.19	0.15	62,910.95
4,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	7.52	23,285.01	33,850.93	0.05	10,565.92
2,300.000 SUMCO CORP FJB0M0C87	16.80	28,416.33	38,645.50	0.06	10,229.17
1,700.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	24.11	28,832.35	40,984.59	0.07	12,152.24
1,189.000 IDEMITSU KOSAN CO LTD FJB1FF8P7	27.88	34,371.57	33,150.86	0.05	-1,220.71

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 AOZORA BANK LTD FJB1G1851	26.60	27,204.02	31,922.70	0.05	4,718.68
2,600.000 J FRONT RETAILING CO LTD FJB23TC16	14.08	30,304.52	36,604.55	0.06	6,300.03
1,600.000 ZOZO INC FJB292RC9	19.20	28,871.43	30,726.48	0.05	1,855.05
11,100.000 SEVEN BANK LTD FJB2NT8S0	3.29	29,696.48	36,565.91	0.06	6,869.43
1,700.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	33.23	48,796.36	56,486.77	0.09	7,690.41
2,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	44.93	65,923.65	103,343.91	0.17	37,420.26
6,300.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	16.71	81,981.59	105,304.34	0.17	23,322.75
600.000 MEIJI HOLDINGS CO LTD FJB60DQV4	67.91	11,706.38	40,745.34	0.07	29,038.96
15,100.000 ENEOS HOLDINGS INC FJB627LW8	4.58	58,226.84	69,181.41	0.11	10,954.57
1,100.000 SOMPO HOLDINGS INC FJB62G7K0	39.57	34,534.58	43,524.27	0.07	8,989.69

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,100.000 NEXON CO LTD FJB63QM79	13.34	26,243.21	28,019.32	0.04	1,776.11
300.000 JAPAN AIRLINES CO LTD FJB8BRV41	31.26	7,510.23	9,377.50	0.02	1,867.27
700.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	41.82	27,038.26	29,275.36	0.05	2,237.10
900.000 KYUSHU RAILWAY CO FJBD2BST4	33.59	27,207.78	30,227.74	0.05	3,019.96
6,500.000 SOFTBANK CORP FJBF5M0K1	13.43	85,131.94	87,294.68	0.14	2,162.74
4,680.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	2.58	17,332.47	12,057.97	0.02	-5,274.50
4,200.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	37.72	61,588.87	158,415.45	0.25	96,826.58
12.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	1,707.84	14,991.73	20,494.13	0.03	5,502.40
8,900.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	9.44	80,548.25	84,024.84	0.13	3,476.59
TOTAL EQUITY JAPANESE YEN		**9,014,079.57**	**15,205,878.43**	**24.33**	**6,191,798.86**
TOTAL ASSETS JAPANESE YEN		**9,131,628.99**	**15,323,678.33**	**24.52**	**6,192,049.34**

NEW ZEALAND DOLLAR

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		582.66	613.82	0.00	31.16
EQUITY					
9,783.000 SPARK NEW ZEALAND LTD AN6881436	2.92	11,456.03	28,578.44	0.05	17,122.41
6,947.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	5.90	25,143.09	41,009.44	0.07	15,866.35
13,355.000 MERIDIAN ENERGY LTD ANBWFD052	3.37	26,745.27	45,049.75	0.07	18,304.48
TOTAL EQUITY NEW ZEALAND DOLLAR		**63,344.39**	**114,637.63**	**0.18**	**51,293.24**
TOTAL ASSETS NEW ZEALAND DOLLAR		**63,927.05**	**115,251.45**	**0.18**	**51,324.40**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		554.17	576.50	0.00	22.33
EQUITY					
5,776.000 DNB ASA SN4263307	18.66	78,233.98	107,799.21	0.17	29,565.23
2,350.000 TELENOR ASA SN4732491	17.92	45,183.52	42,107.08	0.07	-3,076.44
1,727.000 SCHIBSTED ASA SN4790531	30.19	35,852.13	52,140.37	0.08	16,288.24

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,541.000 EQUINOR ASA SN7133606	19.97	45,846.79	50,748.87	0.08	4,902.08
2,410.000 MOWI ASA SNB02L489	25.97	42,549.31	62,586.01	0.10	20,036.70
10,605.000 NORSK HYDRO ASA SNB11HK30	3.71	31,918.45	39,391.76	0.06	7,473.31
1,052.000 AKER BP ASA SNB1L95G4	32.77	26,687.35	34,478.85	0.06	7,791.50
1,698.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	20.97	26,020.54	35,603.26	0.06	9,582.72
1,727.000 ADEVINTA ASA SNBJ0DP44	11.84	17,646.56	20,439.50	0.03	2,792.94
TOTAL EQUITY NORWEGIAN KRONE		**349,938.63**	**445,294.91**	**0.71**	**95,356.28**
TOTAL ASSETS NORWEGIAN KRONE		**350,492.80**	**445,871.41**	**0.71**	**95,378.61**
POUND STERLING					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		24,334.79	24,703.63	0.04	368.84
EQUITY					
2,396.000 BARRICK GOLD CORP EX0028368	18.62	31,193.39	44,608.81	0.07	13,415.42

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,159.000 ANTOFAGASTA PLC EX0045610	12.15	58,010.69	74,802.95	0.12	16,792.26
2,263.000 ASHTEAD GROUP PLC EX0053671	31.98	39,620.01	72,369.53	0.12	32,749.52
4,033.000 BARRATT DEVELOPMENTS PLC EX0081185	9.89	28,992.07	39,888.73	0.06	10,896.66
6,222.000 AVIVA PLC EX0216237	5.55	29,294.12	34,511.74	0.06	5,217.62
10,869.000 DIAGEO PLC EX0237407	42.40	202,517.59	460,830.65	0.74	258,313.06
1,038.000 SCHRODERS PLC EX0240542	44.17	25,607.56	45,845.52	0.07	20,237.96
14,373.000 BAE SYSTEMS PLC EX0263494	7.48	82,941.11	107,541.48	0.17	24,600.37
10,112.000 BRITISH AMERICAN TOBACCO PLC EX0287584	42.81	353,081.82	432,887.60	0.69	79,805.78
8,348.000 STANDARD CHARTERED PLC EX0408289	9.44	62,618.92	78,784.41	0.13	16,165.49
714.000 IMPERIAL BRANDS PLC EX0454499	24.76	18,082.42	17,678.34	0.03	-404.08

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
74,197.000 HSBC HOLDINGS PLC EX0540529	7.84	607,124.88	581,793.16	0.93	-25,331.72
36,054.000 LEGAL & GENERAL GROUP PLC EX0560394	4.01	66,446.13	144,720.49	0.23	78,274.36
4,415.000 MEGGITT PLC EX0575806	8.70	26,989.06	38,414.73	0.06	11,425.67
1,920.000 ASSOCIATED BRITISH FOODS PLC EX0673122	34.42	35,252.21	66,080.65	0.11	30,828.44
1,848.000 PEARSON PLC EX0677602	8.44	16,623.19	15,594.64	0.02	-1,028.55
2,780.000 PERSIMMON PLC EX0682537	35.70	60,240.03	99,251.59	0.16	39,011.56
12,615.000 PRUDENTIAL PLC EX0709959	19.20	110,647.13	242,152.84	0.39	131,505.71
4,178.000 RIO TINTO PLC EX0718877	59.65	181,804.59	249,232.29	0.40	67,427.70
2,410.000 ST JAMES'S PLACE PLC EX0766934	15.43	27,553.51	37,178.38	0.06	9,624.87
3,567.000 SSE PLC EX0790876	19.06	48,145.63	67,974.64	0.11	19,829.01

BNY MELLON

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PARAMETRIC EAFE PI1 - [redacted]

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80,949.000 BP PLC EX0798051	6.25	516,682.11	505,730.57	0.81	-10,951.54
329,019.000 LLOYDS BANKING GROUP PLC EX0870611	0.83	211,037.92	272,417.46	0.44	61,379.54
23,577.000 TESCO PLC EX0884703	3.38	58,152.45	79,708.22	0.13	21,555.77
4,149.000 SMITH & NEPHEW PLC EX0922321	24.28	45,470.76	100,721.31	0.16	55,250.55
20,256.000 GLAXOSMITHKLINE PLC EX0925282	23.57	389,764.43	477,379.28	0.76	87,614.85
1,524.000 WEIR GROUP PLC/THE EX0946585	20.00	25,821.58	30,475.58	0.05	4,654.00
5,310.000 ASTRAZENECA PLC EX0989528	100.77	240,384.40	535,108.52	0.86	294,724.12
59,561.000 BT GROUP PLC EX3091355	2.55	122,629.69	151,841.77	0.24	29,212.08
300.000 CARNIVAL PLC EX3121525	48.27	12,525.97	14,482.17	0.02	1,956.20
14,309.000 MARKS & SPENCER GROUP PLC EX3127480	2.83	33,188.17	40,470.74	0.06	7,282.57

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PARAMETRIC EAFE PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
44,067.000 BARCLAYS PLC EX3134866	2.38	82,801.25	104,869.81	0.17	22,068.56
1,452.000 INTERTEK GROUP PLC EX3163832	77.52	49,553.74	112,565.39	0.18	63,011.65
1,734.000 BURBERRY GROUP PLC EX3174300	29.21	19,319.59	50,651.42	0.08	31,331.83
788.000 NEXT PLC EX3208983	92.97	26,435.13	73,261.11	0.12	46,825.98
11,266.000 KINGFISHER PLC EX3319525	2.87	29,017.06	32,386.45	0.05	3,369.39
22,151.000 ITV PLC EX3398644	2.00	20,171.78	44,310.25	0.07	24,138.47
22,828.000 J SAINSBURY PLC EXB019KW9	3.05	55,330.61	69,524.96	0.11	14,194.35
17,270.000 G4S PLC EXB01FLG9	2.89	40,200.73	49,874.98	0.08	9,674.25
1,426.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	64.37	51,251.82	91,791.05	0.15	40,539.23
34,306.000 CENTRICA PLC EXB033F22	1.18	28,463.76	40,584.06	0.06	12,120.30

BNY MELLON

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PARAMETRIC EAFE PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16,763.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	29.61	483,183.21	496,321.63	0.79	13,138.42
16,484.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	29.67	398,522.09	489,043.62	0.78	90,521.53
1,362.000 BUNZL PLC EXB0744B8	27.36	15,489.17	37,258.99	0.06	21,769.82
1,083.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	102.67	45,850.45	111,189.58	0.18	65,339.13
5,131.000 UNILEVER PLC EXB10RZP7	57.63	155,721.97	295,716.21	0.47	139,994.24
5,567.000 EXPERIAN PLC EXB19NLV9	33.81	65,067.19	188,207.02	0.30	123,139.83
2,802.000 MONDI PLC EXB1CRLC8	23.48	56,607.12	65,794.30	0.11	9,187.18
1,824.000 SEVERN TRENT PLC EXB1FH8J7	33.32	38,956.23	60,771.05	0.10	21,814.82
700.000 WHITBREAD PLC EXB1KJJ48	64.20	16,104.15	44,938.17	0.07	28,834.02
1,144.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	25.63	25,928.93	29,325.20	0.05	3,396.27

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,172.000 SMITHS GROUP PLC EXB1WY232	22.35	37,979.52	48,541.01	0.08	10,561.49
2,140.000 ANGLO AMERICAN PLC EXB1XZS89	28.79	42,605.31	61,603.79	0.10	18,998.48
3,510.000 3I GROUP PLC EXB1YW440	14.55	15,826.38	51,055.60	0.08	35,229.22
2,980.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	81.19	162,486.31	241,957.90	0.39	79,471.59
4,848.000 RELX PLC EXB2B0DG6	25.24	39,186.98	122,378.60	0.20	83,191.62
6,236.000 UNITED UTILITIES GROUP PLC EXB39J2M5	12.50	55,989.08	77,935.60	0.12	21,946.52
1,853.000 OCADO GROUP PLC EXB3MBS72	16.94	26,714.65	31,396.40	0.05	4,681.75
32,664.000 GLENCORE PLC EXB4T3BW4	3.12	82,390.28	101,839.79	0.16	19,449.51
4,599.000 JOHN WOOD GROUP PLC EXB5N0P81	5.28	22,048.27	24,278.72	0.04	2,230.45
3,687.000 GVC HOLDINGS PLC EXB5VQMV7	11.71	27,860.36	43,187.45	0.07	15,327.09

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,750.000 SEGRO PLC EXB5ZN1N1	11.89	35,908.15	80,228.18	0.13	44,320.03
7,413.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	9.05	69,601.92	67,092.79	0.11	-2,509.13
2,569.000 EASYJET PLC EXB7KR2P8	18.87	28,864.51	48,479.77	0.08	19,615.26
9,431.000 NATWEST GROUP PLC EXB7T7729	3.18	27,038.49	30,022.40	0.05	2,983.91
6,432.000 SAGE GROUP PLC/THE EXB8C3BL7	9.92	29,356.21	63,820.73	0.10	34,464.52
5,771.000 WPP PLC EXB8KF9B6	14.13	61,921.12	81,535.34	0.13	19,614.22
839.000 COCA-COLA HBC AG EXB9895B6	33.98	26,085.00	28,509.08	0.05	2,424.08
6,710.000 COMPASS GROUP PLC EXBD6K458	25.04	60,562.08	168,003.47	0.27	107,441.39
12,565.000 NATIONAL GRID PLC EXBDR05C3	12.51	123,699.98	157,183.31	0.25	33,483.33
6,132.000 BHP GROUP PLC EXBH0P3Z9	23.54	117,566.44	144,335.99	0.23	26,769.55

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
114,428.000 VODAFONE GROUP PLC EXBH4HKS0	1.94	218,319.43	222,471.27	0.36	4,151.84
1,471.000 INTERCONTINENTAL HOTELS GROUP EXBHJYC07	68.99	55,160.74	101,488.67	0.16	46,327.93
564.000 CRODA INTERNATIONAL PLC EXBJFFLV0	67.83	20,951.73	38,254.54	0.06	17,302.81
994.000 FERGUSON PLC EXBJVNSS5	90.75	27,819.99	90,200.90	0.14	62,380.91
12,615.000 M&G PLC EXBKFB1C0	3.14	18,392.42	39,640.20	0.06	21,247.78
7,077.000 RSA INSURANCE GROUP PLC EXBKKMKR6	7.49	45,255.28	53,026.44	0.08	7,771.16
4,900.000 INFORMA PLC EXBMJ6DW6	11.35	42,968.35	55,630.23	0.09	12,661.88
4,672.000 AUTO TRADER GROUP PLC EXBVYVFW2	7.88	26,518.86	36,801.17	0.06	10,282.31
25,629.000 MELROSE INDUSTRIES PLC EXBZ1G438	3.18	50,730.61	81,518.80	0.13	30,788.19
1,516.000 JOHNSON MATTHEY PLC EXBZ4BQC2	39.69	49,424.09	60,169.30	0.10	10,745.21

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY POUND STERLING		**7,121,652.06**	**10,101,451.48**	**16.16**	**2,979,799.42**
TOTAL ASSETS POUND STERLING		**7,145,986.85**	**10,126,155.11**	**16.20**	**2,980,168.26**
SINGAPORE DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		4,663.09	4,730.49	0.01	67.40
EQUITY					
13,500.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.93	32,233.32	39,556.76	0.06	7,323.44
10,100.000 DBS GROUP HOLDINGS LTD FM6175208	19.25	102,886.63	194,391.11	0.31	91,504.48
4,800.000 CITY DEVELOPMENTS LTD FM6197921	8.14	29,234.58	39,088.24	0.06	9,853.66
20,100.000 CAPITALAND LTD FM6309302	2.79	45,216.31	56,055.48	0.09	10,839.17
26,700.000 CAPITALAND MALL TRUST FM6420125	1.83	37,469.18	48,846.91	0.08	11,377.73
11,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	2.21	15,238.53	24,296.29	0.04	9,057.76
2,900.000 UNITED OVERSEAS BANK LTD FM6916783	19.64	49,444.24	56,958.32	0.09	7,514.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,600.000 VENTURE CORP LTD FM6927376	12.05	27,253.89	31,324.14	0.05	4,070.25
21,600.000 CAPITALAND COMMERCIAL TRUST FMB011YD6	1.48	27,100.67	31,966.68	0.05	4,866.01
19,200.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	1.62	26,714.63	31,127.80	0.05	4,413.17
12,100.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.51	27,703.76	30,325.36	0.05	2,621.60
17,900.000 SEMBCORP INDUSTRIES LTD FMB08X160	1.70	26,196.27	30,484.51	0.05	4,288.24
9,400.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	8.17	76,567.37	76,757.52	0.12	190.15
18,500.000 WILMAR INTERNATIONAL LTD FMB17KC65	3.06	41,220.89	56,683.90	0.09	15,463.01
11,800.000 KEPPEL CORP LTD FMB1VQ5C0	5.03	51,725.95	59,410.26	0.10	7,684.31
23,000.000 GENTING SINGAPORE LTD FMBDRTVP5	0.68	14,662.87	15,736.44	0.03	1,073.57
TOTAL EQUITY SINGAPORE DOLLAR		**630,869.09**	**823,009.72**	**1.32**	**192,140.63**
TOTAL ASSETS SINGAPORE DOLLAR		**635,532.18**	**827,740.21**	**1.32**	**192,208.03**

SWEDISH KRONA

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		57.70	59.57	0.00	1.87
EQUITY					
6,200.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	9.41	40,284.08	58,337.05	0.09	18,052.97
2,500.000 SWEDBANK AB SS4846522	14.90	26,108.25	37,242.08	0.06	11,133.83
1,200.000 SWEDISH MATCH AB SS5048565	51.58	28,861.98	61,890.49	0.10	33,028.51
1,600.000 SECURITAS AB SS5554042	17.25	17,211.22	27,595.19	0.04	10,383.97
2,888.000 INVESTOR AB SS5679591	54.61	69,086.79	157,711.54	0.25	88,624.75
3,013.000 HENNES & MAURITZ AB SS5687438	20.35	47,785.29	61,308.96	0.10	13,523.67
8,345.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	8.71	49,967.64	72,707.46	0.12	22,739.82
9,382.000 TELIA CO AB SS5978381	4.30	41,841.35	40,340.08	0.06	-1,501.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,310.000 LUNDIN ENERGY AB SS7187627	34.00	22,614.34	78,546.00	0.13	55,931.66
1,300.000 ALFA LAVAL AB SS7332686	25.20	19,539.70	32,760.21	0.05	13,220.51
41.000 MODERN TIMES GROUP MTG AB SSB151P43	11.93	598.60	489.01	0.00	-109.59
1,790.000 SKF AB SSB1Q3J35	20.23	26,576.71	36,216.66	0.06	9,639.95
7,547.000 VOLVO AB SSB1QH836	16.76	82,486.19	126,494.82	0.20	44,008.63
3,404.000 SANDVIK AB SSB1VQ251	19.51	48,919.46	66,417.83	0.11	17,498.37
3,038.000 INDUSTRIVARDEN AB SSB1VSK57	24.13	55,593.87	73,312.74	0.12	17,718.87
3,195.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	10.15	12,396.56	32,424.25	0.05	20,027.69
1,159.000 HEXAGON AB SSB1XFTL9	56.08	19,908.24	65,000.72	0.10	45,092.48
2,142.000 TELE2 AB SSB97C732	14.51	26,986.15	31,085.26	0.05	4,099.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,600.000 ATLAS COPCO AB SSBD97BN3	39.91	29,584.31	103,766.14	0.17	74,181.83
1,661.000 ATLAS COPCO AB SSBD97BS2	34.74	19,141.93	57,702.63	0.09	38,560.70
1,173.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	4.45	3,019.86	5,222.77	0.01	2,202.91
2,600.000 EPIROC AB SSBDZV110	12.22	8,730.05	31,760.33	0.05	23,030.28
1,661.000 EPIROC AB SSBDZV128	11.86	6,083.58	19,704.42	0.03	13,620.84
2,200.000 ESSITY AB SSBF1K7P7	32.24	24,712.88	70,927.94	0.11	46,215.06
41.000 NORDIC ENTERTAINMENT GROUP AB SSBHWV254	32.35	834.11	1,326.22	0.00	492.11
2,355.000 BOLIDEN AB SSBJV12J7	26.55	41,684.00	62,516.22	0.10	20,832.22
3,062.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	10.78	28,536.26	33,004.40	0.05	4,468.14
4,200.000 ASSA ABLOY AB SSBYPC1T6	23.39	27,660.10	98,258.21	0.16	70,598.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,767.000 NORDEA BANK ABP SSBYZF9J2	8.08	110,129.77	143,562.51	0.23	33,432.74
TOTAL EQUITY SWEDISH KRONA		**936,883.27**	**1,687,632.14**	**2.70**	**750,748.87**
TOTAL ASSETS SWEDISH KRONA		**936,940.97**	**1,687,691.71**	**2.70**	**750,750.74**
SWISS FRANC					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		650.91	664.36	0.00	13.45
EQUITY					
22.000 SGS SA ES4824771	2,737.65	31,118.38	60,228.22	0.10	29,109.84
161.000 SWISSCOM AG ES5533975	529.35	64,587.52	85,226.00	0.14	20,638.48
4.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	7,760.62	28,747.34	31,042.49	0.05	2,295.15
36.000 GIVAUDAN SA ES5980614	3,130.07	39,212.81	112,682.40	0.18	73,469.59
542.000 ZURICH INSURANCE GROUP AG ES5983816	410.08	153,334.21	222,262.82	0.36	68,928.61
8,991.000 NOVARTIS AG ES7103066	94.90	436,966.37	853,279.19	1.37	416,312.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,968.000 ABB LTD ES7108891	24.13	152,872.04	192,298.40	0.31	39,426.36
2,923.000 ROCHE HOLDING AG ES7110384	324.26	493,846.82	947,820.52	1.52	453,973.70
576.000 ADECCO GROUP AG ES7110723	63.22	26,148.73	36,415.26	0.06	10,266.53
1,021.000 LAFARGEHOLCIM LTD ES7110756	55.46	45,942.47	56,619.71	0.09	10,677.24
13,090.000 NESTLE SA ES7123874	108.20	697,012.34	1,416,399.24	2.27	719,386.90
199.000 BALOISE HOLDING AG ES7124591	180.72	18,010.91	35,963.24	0.06	17,952.33
220.000 TEMENOS AG ES7147899	158.21	25,916.16	34,805.60	0.06	8,889.44
396.000 SONOVA HOLDING AG ES7156031	228.74	61,215.86	90,580.88	0.14	29,365.02
38.000 STRAUMANN HOLDING AG ES7156833	981.46	27,250.35	37,295.61	0.06	10,045.26
6,648.000 CREDIT SUISSE GROUP AG ES7171584	13.53	76,991.08	89,969.58	0.14	12,978.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
108.000 SWATCH GROUP AG/THE ES7184728	278.82	29,177.00	30,113.08	0.05	936.08
421.000 LONZA GROUP AG ES7333374	364.74	34,970.24	153,557.29	0.25	118,587.05
112.000 SWISS LIFE HOLDING AG ES7437803	501.68	14,727.36	56,187.95	0.09	41,460.59
708.000 SWISS PRIME SITE AG ESB083BH9	115.56	55,792.61	81,814.63	0.13	26,022.02
839.000 PARGESA HOLDING SA ESB0CDLF5	83.08	54,987.44	69,703.67	0.11	14,716.23
391.000 DUFRY AG ESB0R80X4	99.16	32,163.07	38,770.92	0.06	6,607.85
115.000 PARTNERS GROUP HOLDING AG ESB119QG7	916.40	30,129.42	105,386.48	0.17	75,257.06
194.000 SCHINDLER HOLDING AG ESB11TCY9	254.25	17,521.30	49,323.90	0.08	31,802.60
201.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	168.53	21,489.37	33,875.35	0.05	12,385.98
155.000 GEBERIT AG ESB1WGG94	560.95	28,368.29	86,947.90	0.14	58,579.61

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
801.000 JULIUS BAER GROUP LTD ESB4R2R51	51.56	29,725.73	41,301.11	0.07	11,575.38
1,781.000 SWISS RE AG ESB545MG7	112.25	92,280.66	199,922.24	0.32	107,641.58
2,087.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	78.55	82,975.22	163,925.46	0.26	80,950.24
592.000 IDORSIA LTD ESBF0YK60	30.92	4,747.52	18,303.80	0.03	13,556.28
600.000 SIKA AG ESBF2DSG4	187.79	18,597.62	112,676.20	0.18	94,078.58
2,056.000 ALCON INC ESBJT1GR2	56.59	71,536.40	116,351.32	0.19	44,814.92
9,787.000 UBS GROUP AG ESBRJL171	12.62	126,851.06	123,556.65	0.20	-3,294.41
202.000 VIFOR PHARMA AG ESBZ12TW9	182.42	28,811.70	36,849.59	0.06	8,037.89
TOTAL EQUITY SWISS FRANC		**3,154,025.40**	**5,821,456.70**	**9.31**	**2,667,431.30**
TOTAL ASSETS SWISS FRANC		**3,154,676.31**	**5,822,121.06**	**9.31**	**2,667,444.75**

U.S. DOLLAR
CASH & CASH EQUIVALENTS

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
90,438.340 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	90,438.34	90,438.34	0.14	0.00
EQUITY					
2,696.000 MELCO RESORTS & ENTERTAINMENT 585464100 ADR	24.17	45,414.12	65,162.32	0.10	19,748.20
5,306.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	9.80	36,956.29	51,998.80	0.08	15,042.51
994.000 COCA-COLA EUROPEAN PARTNERS PL G25839104	50.88	47,143.47	50,574.72	0.08	3,431.25
258.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	110.96	28,324.90	28,627.68	0.05	302.78
1,591.000 AERCAP HOLDINGS NV N00985106	61.47	63,888.56	97,798.77	0.16	33,910.21
1,167.000 NXP SEMICONDUCTORS NV N6596X109	127.26	95,661.21	148,512.42	0.24	52,851.21
TOTAL EQUITY U.S. DOLLAR		**317,388.55**	**442,674.71**	**0.71**	**125,286.16**
TOTAL ASSETS U.S. DOLLAR		**407,826.89**	**533,113.05**	**0.85**	**125,286.16**
TOTAL ASSETS		**39,108,515.59**	**62,506,522.59**	**100.00**	**23,398,007.00**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

TOWNSEND OE PI1 - [redacted]

12/31/2019

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

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

TOWNSEND OE PI1 - [redacted]

12/31/2019

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

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

WELLINGTON EMD PI1 - [redacted]

12/31/2019

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

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

STEPSTONE PI1 - [redacted]

12/31/2019

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

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,119,349.470 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	2,119,349.47	2,119,349.47	2.80	0.00
-80,000.000 SWAP COLLATERAL WITH BARCLAYS 99QAAAPN2	0.92	-73,226.18	-73,226.18	-0.10	0.00
CASH		0.31	0.31	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,046,123.60**	**2,046,123.60**	**2.71**	**0.00**
FIXED INCOME SECURITIES					
350,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	107.96	333,516.08	377,863.50	0.50	44,347.42
150,000.000 AT&T INC 00206RDH2 5.150% 03/15/2042 DD 03/15/16	116.85	147,121.82	175,273.50	0.23	28,151.68
750,000.000 AT&T INC 00206RDV1 VAR RT 07/15/2021 DD 05/19/17	100.95	756,145.78	757,140.00	1.00	994.22
375,000.000 AT&T INC 00206RHK1 4.850% 03/01/2039 DD 02/19/19	115.34	380,413.26	432,532.50	0.57	52,119.24
1,260,000.000 ABBVIE INC 144A 00287YBU2 2.950% 11/21/2026 DD 11/21/19	101.82	1,279,508.32	1,282,881.60	1.70	3,373.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
510,000.000 AERCAP IRELAND CAPITAL DAC / A 00774MAE5 3.875% 01/23/2028 DD 01/23/18	103.86	531,136.54	529,701.30	0.70	-1,435.24
525,000.000 AIR LEASE CORP 00912XAV6 3.625% 04/01/2027 DD 03/08/17	103.72	512,552.61	544,503.75	0.72	31,951.14
750,000.000 AIRCASTLE LTD 00928QAQ4 4.125% 05/01/2024 DD 03/20/17	105.07	788,910.12	788,032.50	1.04	-877.62
700,000.000 ALIBABA GROUP HOLDING LTD 01609WAT9 3.400% 12/06/2027 DD 12/06/17	104.19	730,827.90	729,337.00	0.96	-1,490.90
300,000.000 AMAZON.COM INC 023135BF2 3.875% 08/22/2037 DD 02/22/18	113.66	306,352.10	340,977.00	0.45	34,624.90
350,000.000 AMAZON.COM INC 023135BJ4 4.050% 08/22/2047 DD 02/22/18	117.69	365,388.64	411,897.50	0.54	46,508.86
300,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	100.84	300,000.00	302,511.00	0.40	2,511.00
120,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	158.16	185,952.72	189,790.80	0.25	3,838.08
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	118.12	570,072.04	590,610.00	0.78	20,537.96
288,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	100.32	285,024.84	288,921.60	0.38	3,896.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	111.39	198,908.00	222,782.00	0.29	23,874.00
300,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	109.06	310,940.30	327,183.00	0.43	16,242.70
600,000.000 BANK OF AMERICA CORP 06051GHS1 VAR RT 03/15/2050 DD 03/15/19	120.56	717,428.92	723,330.00	0.96	5,901.08
300,000.000 BECTON DICKINSON AND CO 075887BW8 3.700% 06/06/2027 DD 06/06/17	106.42	317,025.66	319,260.00	0.42	2,234.34
450,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	140.50	619,313.92	632,241.00	0.84	12,927.08
300,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CC0 4.125% 06/15/2039 DD 05/16/19	115.43	321,978.27	346,275.00	0.46	24,296.73
250,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CD8 4.250% 10/26/2049 DD 05/16/19	118.73	266,474.69	296,820.00	0.39	30,345.31
200,000.000 BROADCOM CORP / BROADCOM CAYMA 11134LAP4 3.125% 01/15/2025 DD 10/17/17	101.22	199,959.03	202,438.00	0.27	2,478.97
175,000.000 BROADCOM INC 144A 11135FAE1 4.250% 04/15/2026 DD 04/05/19	106.22	172,872.99	185,879.75	0.25	13,006.76
1,320,000.000 CIT GROUP INC 125581GW2 5.250% 03/07/2025 DD 03/09/18	110.00	1,453,528.25	1,452,000.00	1.92	-1,528.25

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 CENTENE CORP 144A 15135BAQ4 4.250% 12/15/2027 DD 12/06/19	102.88	257,734.28	257,187.50	0.34	-546.78
300,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	110.12	310,976.88	330,354.00	0.44	19,377.12
700,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17	103.73	653,522.81	726,117.00	0.96	72,594.19
400,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	106.61	403,548.71	426,456.00	0.56	22,907.29
930,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	105.29	930,000.00	979,197.00	1.30	49,197.00
1,450,000.000 CITIGROUP INC 172967ME8 VAR RT 03/20/2030 DD 03/20/19	109.48	1,514,653.14	1,587,474.50	2.10	72,821.36
250,000.000 COMCAST CORP 20030NCE9 3.999% 11/01/2049 DD 10/19/17	110.89	261,233.93	277,235.00	0.37	16,001.07
175,000.000 CONOCOPHILLIPS CO 20826FAR7 5.950% 03/15/2046 DD 03/08/16	143.14	221,885.92	250,498.50	0.33	28,612.58
206,000.000 CONTINENTAL RESOURCES INC/OK 212015AH4 5.000% 09/15/2022 DD 03/08/12	100.72	206,041.35	207,477.02	0.27	1,435.67
680,000.000 CREDIT SUISSE AG 144A 22546DAA4 6.500% 08/08/2023 DD 08/08/13	111.38	757,708.81	757,350.00	1.00	-358.81

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	101.24	149,930.69	151,854.00	0.20	1,923.31
1,250,000.000 DAVITA 8/19 DELAYED DRAW TLA 23918VAW4	99.56	1,246,900.75	1,244,537.50	1.65	-2,363.25
730,000.000 DELL INTERNATIONAL LLC / 144A 24703DAY7 4.000% 07/15/2024 DD 03/20/19	104.77	766,152.48	764,835.60	1.01	-1,316.88
1,280,000.000 DELTA AIR LINES INC 247361ZU5 2.900% 10/28/2024 DD 10/28/19	100.04	1,272,548.48	1,280,550.40	1.69	8,001.92
300,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	115.12	315,006.11	345,360.00	0.46	30,353.89
480,000.000 DOMINION ENERGY INC 25746UCZ0 4.600% 03/15/2049 DD 03/13/19	116.25	534,665.43	557,995.20	0.74	23,329.77
250,000.000 DOW CHEMICAL CO/THE 260543CR2 5.550% 11/30/2048 DD 05/30/19	125.00	282,048.17	312,497.50	0.41	30,449.33
325,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	100.49	313,820.17	326,582.75	0.43	12,762.58
450,000.000 DUKE ENERGY CORP 26441CBF1 4.200% 06/15/2049 DD 06/07/19	110.57	457,733.87	497,574.00	0.66	39,840.13
510,000.000 ENERGY TRANSFER OPERATING LP 29273RBD0 4.050% 03/15/2025 DD 03/12/15	105.14	533,390.52	536,203.80	0.71	2,813.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
360,000.000 ENERGY TRANSFER OPERATING LP 29278NAF0 4.950% 06/15/2028 DD 06/08/18	109.58	391,785.57	394,495.20	0.52	2,709.63
700,000.000 ENERGY TRANSFER OPERATING LP 29278NAN3 5.500% 06/01/2027 DD 12/01/18	112.43	779,249.83	786,982.00	1.04	7,732.17
175,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBA0 4.850% 03/15/2044 DD 03/18/13	115.71	183,616.69	202,489.00	0.27	18,872.31
1,510,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	108.60	1,630,534.94	1,639,905.30	2.17	9,370.36
325,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	103.41	327,209.34	336,085.75	0.44	8,876.41
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	103.45	203,477.33	206,898.00	0.27	3,420.67
900,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	96.98	899,700.03	872,775.00	1.15	-26,925.03
300,000.000 FOX CORP 144A 35137LAC9 4.709% 01/25/2029 DD 01/25/19	114.04	334,271.30	342,114.00	0.45	7,842.70
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBR6 VAR RT 01/14/2022 DD 01/17/17	101.01	252,022.57	252,517.50	0.33	494.93
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCG9 3.850% 01/05/2028 DD 01/05/18	102.04	249,523.29	255,090.00	0.34	5,566.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	121.54	5,808.33	6,076.85	0.01	268.52
1,000,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	138.91	1,305,382.75	1,389,130.00	1.84	83,747.25
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	101.81	300,166.88	305,415.00	0.40	5,248.12
510,000.000 GOLDMAN SACHS GROUP INC/THE 38141GXD1 VAR RT 05/15/2026 DD 05/17/18	101.04	515,662.24	515,304.00	0.68	-358.24
350,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	109.32	368,120.56	382,609.50	0.51	14,488.94
910,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	111.89	1,017,412.28	1,018,208.10	1.35	795.82
300,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	107.85	305,235.97	323,547.00	0.43	18,311.03
400,000.000 HUNTINGTON INGALLS INDUST 144A 446413AH9 5.000% 11/15/2025 DD 11/17/15	104.50	415,918.57	418,000.00	0.55	2,081.43
200,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	101.93	199,994.54	203,864.00	0.27	3,869.46
300,000.000 INTERNATIONAL BUSINESS MACHINE 459200KC4 4.250% 05/15/2049 DD 05/15/19	114.45	306,857.98	343,338.00	0.45	36,480.02

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,060,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	127.29	1,206,600.19	1,349,231.60	1.78	142,631.41
125,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	110.69	125,000.00	138,366.25	0.18	13,366.25
300,000.000 JPMORGAN CHASE & CO 46647PAN6 VAR RT 01/23/2049 DD 01/23/18	112.55	300,000.00	337,644.00	0.45	37,644.00
300,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	110.47	299,316.10	331,398.00	0.44	32,081.90
250,000.000 KINDER MORGAN INC 49456BAF8 4.300% 06/01/2025 DD 11/26/14	108.50	266,075.64	271,247.50	0.36	5,171.86
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	100.68	284,103.96	302,049.00	0.40	17,945.04
1,342,914.860 LFS 2019A LLC A A 144A 50201NAA9 5.250% 05/15/2031 DD 05/30/19	100.00	1,342,914.86	1,342,914.86	1.78	0.00
1,170,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	105.75	1,246,178.64	1,237,275.00	1.64	-8,903.64
375,000.000 LOWE'S COS INC 548661DS3 4.550% 04/05/2049 DD 04/05/19	118.07	378,125.97	442,755.00	0.59	64,629.03
360,000.000 MARATHON PETROLEUM CORP 56585ABC5 5.125% 12/15/2026 DD 12/15/18	113.28	389,371.33	407,822.40	0.54	18,451.07

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	113.71	298,598.82	341,121.00	0.45	42,522.18
147,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	137.37	187,676.79	201,933.90	0.27	14,257.11
300,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	106.24	300,000.00	318,711.00	0.42	18,711.00
620,000.000 MIZUHO FINANCIAL GROUP CA 144A 60688UAB2 4.600% 03/27/2024 DD 03/27/14	106.87	663,519.53	662,575.40	0.88	-944.13
700,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	106.33	705,283.01	744,317.00	0.98	39,033.99
490,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	119.93	516,726.97	587,647.20	0.78	70,920.23
1,025,000.000 MOUNTAIN VIEW CLO X 2A B1 144A 62432PAL6 VAR RT 01/15/2033 DD 01/24/20	100.00	1,025,000.00	1,025,000.00	1.36	0.00
375,000.000 NATIONAL AUSTRALIA BANK L 144A 632525AS0 VAR RT 08/02/2034 DD 08/02/19	103.94	375,089.84	389,771.25	0.52	14,681.41
260,000.000 NORFOLK SOUTHERN CORP 655844BQ0 4.450% 06/15/2045 DD 06/02/15	115.43	271,333.34	300,118.00	0.40	28,784.66
300,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	107.75	293,777.96	323,247.00	0.43	29,469.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 OCCIDENTAL PETROLEUM CORP 674599DC6 5.550% 03/15/2026 DD 09/15/19	113.41	227,158.64	226,822.00	0.30	-336.64
250,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	111.88	260,091.08	279,692.50	0.37	19,601.42
250,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	137.13	311,990.00	342,825.00	0.45	30,835.00
200,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	117.44	217,091.99	234,882.00	0.31	17,790.01
475,000.000 PRUDENTIAL FINANCIAL INC 744320AY8 3.905% 12/07/2047 DD 12/07/17	107.69	487,527.73	511,503.75	0.68	23,976.02
330,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	103.32	337,354.56	340,939.50	0.45	3,584.94
200,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	113.96	202,375.82	227,922.00	0.30	25,546.18
1,150,000.000 SPIRIT AEROSYSTEMS INC 85205TAK6 4.600% 06/15/2028 DD 05/30/18	105.54	1,256,938.83	1,213,687.00	1.61	-43,251.83
320,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	103.47	318,671.70	331,088.00	0.44	12,416.30
1,290,000.000 SYNCHRONY FINANCIAL 87165BAG8 4.500% 07/23/2025 DD 07/23/15	107.90	1,386,098.55	1,391,922.90	1.84	5,824.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
797,351.502 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	137.29	1,040,294.62	1,094,683.88	1.45	54,389.26
1,213,180.640 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	130.70	1,470,321.41	1,585,614.96	2.10	115,293.55
3,069,092.945 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	103.86	2,966,960.85	3,187,498.55	4.22	220,537.70
2,512,716.250 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	101.13	2,361,393.38	2,541,034.56	3.36	179,641.18
2,054,407.603 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	103.70	2,007,238.71	2,130,441.23	2.82	123,202.52
1,699,621.300 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	109.97	1,725,645.68	1,869,022.55	2.47	143,376.87
1,730,134.225 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	107.15	1,732,595.55	1,853,908.03	2.45	121,312.48
2,488,771.355 US TREAS-CPI INFLAT 912810SB5 1.000% 02/15/2048 DD 02/15/18	110.65	2,456,685.98	2,753,750.84	3.64	297,064.86
700,000.000 U S TREASURY BOND 912810SC3 3.125% 05/15/2048 DD 05/15/18	115.44	704,916.96	808,066.00	1.07	103,149.04
828,322.200 US TREAS-CPI INFLAT 912810SG4 1.000% 02/15/2049 DD 02/15/19	111.12	856,103.77	920,390.21	1.22	64,286.44

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
430,000.000 U S TREASURY BOND 912810SH2 2.875% 05/15/2049 DD 05/15/19	110.52	506,339.34	475,236.00	0.63	-31,103.34
125,000.000 U S TREASURY BOND 912810SJ8 2.250% 08/15/2049 DD 08/15/19	97.28	122,137.73	121,601.25	0.16	-536.48
380,000.000 RAYTHEON TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	119.89	419,283.05	455,589.60	0.60	36,306.55
200,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	115.78	209,561.29	231,558.00	0.31	21,996.71
315,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	107.64	311,249.40	339,059.70	0.45	27,810.30
260,000.000 VERIZON COMMUNICATIONS INC 92343VCZ5 4.672% 03/15/2055 DD 03/13/15	123.56	271,823.15	321,250.80	0.42	49,427.65
200,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	112.04	200,962.24	224,082.00	0.30	23,119.76
1,260,000.000 VISTRA OPERATIONS CO LLC 144A 92840VAD4 3.550% 07/15/2024 DD 06/11/19	101.30	1,275,844.35	1,276,405.20	1.69	560.85
225,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	104.24	229,828.61	234,540.00	0.31	4,711.39
240,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	101.74	240,005.31	244,185.60	0.32	4,180.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 WELLS FARGO & CO 949746SH5 3.000% 10/23/2026 DD 10/25/16	102.49	246,433.56	256,225.00	0.34	9,791.44
-1,535,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	0.00	0.00	0.00	0.00	0.00
1,535,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	0.00	49,580.50	23.00	0.00	-49,557.50
-3,000,000.000 IRS R US0003M P 6.75% 99QACLUY6 6.750% 01/27/2034 DD 01/23/14 **SWPPRAIRIEINDT00006**	0.00	0.00	0.00	0.00	0.00
3,000,000.000 IRS_R US0003M P 6.75% 99QACLUZ3 VAR RT 01/27/2034 DD 01/23/14 **SWPPRAIRIEINDT00006**	0.00	79,500.00	122.00	0.00	-79,378.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**70,397,503.58**	**73,543,082.74**	**97.29**	**3,145,579.16**
TOTAL ASSETS U.S. DOLLAR		**72,443,627.18**	**75,589,206.34**	**100.00**	**3,145,579.16**
TOTAL ASSETS		**72,443,627.18**	**75,589,206.34**	**100.00**	**3,145,579.16**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

MARATHON EAFE PI1 - [redacted]

12/31/2019

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

Xcel Energy
Qualified Trust Analysis, Statements and Balances

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BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT					
FIXED INCOME SECURITIES					
319,000.000 ARD FINANCE SA REGS ELBKDLTB8 5.000% 06/30/2027	113.13	353,260.60	360,870.50	0.58	7,609.90
200,000.000 VIVION INVESTMENTS SARL REGS ELBKLVKS9 3.000% 08/08/2024	114.48	220,447.10	228,952.28	0.37	8,505.18
150,000.000 ZIGGO BV REGS ENBYQ76G5 4.250% 01/15/2027	120.81	173,426.74	181,213.59	0.29	7,786.85
227,000.000 STANDARD INDUSTRIES INC/N 144A NABL4PZ32 2.250% 11/21/2026	115.56	249,734.05	262,318.20	0.42	12,584.15
116,000.000 PANTHER BF AGGREGATOR 2 LP NCBJ0M305 4.375% 15-MAY-2026 SECD REGS	117.66	131,515.00	136,486.12	0.22	4,971.12
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**1,128,383.49**	**1,169,840.69**	**1.88**	**41,457.20**
TOTAL ASSETS EURO CURRENCY UNIT		**1,128,383.49**	**1,169,840.69**	**1.88**	**41,457.20**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,149,917.290 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	1,149,917.29	1,149,917.29	1.85	0.00
CASH		1,411.29	1,411.29	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,151,328.58**	**1,151,328.58**	**1.85**	**0.00**
CONVERTIBLE OR EXCHANGEABLE SE					

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
95,000.000 NEXTERA ENERGY PARTNERS L 144A 65341BAA4 1.500% 09/15/2020 DD 09/11/17	104.27	94,294.86	99,058.40	0.16	4,763.54
130,000.000 PATTERN ENERGY GROUP INC 70338PAB6 VAR RT 07/15/2020 DD 07/28/15	100.50	137,800.00	130,644.80	0.21	-7,155.20
TOTAL CONVERTIBLE OR EXCHANGEABLE SE U.S. DOLLAR		**232,094.86**	**229,703.20**	**0.37**	**-2,391.66**
EQUITY					
1,962.000 CLEAR CHANNEL OUTDOOR HOLDINGS 18453H106	2.86	9,319.50	5,611.32	0.01	-3,708.18
351.000 IHEARTMEDIA INC 45174J509	16.84	21,980.39	5,910.84	0.01	-16,069.55
TOTAL EQUITY U.S. DOLLAR		**31,299.89**	**11,522.16**	**0.02**	**-19,777.73**
FIXED INCOME SECURITIES					
108,030.340 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.30	108,030.34	108,354.43	0.17	324.09
86,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	101.50	86,705.69	87,290.00	0.14	584.31
93,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	103.25	92,447.68	96,022.50	0.15	3,574.82
134,000.000 AES CORP/THE 00130HBX2 6.000% 05/15/2026 DD 05/25/16	106.50	140,262.84	142,710.00	0.23	2,447.16

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
26,000.000 AES CORP/THE 00130HBY0 5.125% 09/01/2027 DD 08/28/17	106.75	27,644.48	27,755.00	0.04	110.52
53,000.000 AES CORP/THE 00130HBZ7 4.000% 03/15/2021 DD 03/15/18	101.38	53,000.00	53,728.75	0.09	728.75
130,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165AAH1 5.750% 06/15/2025 DD 06/05/15	92.50	128,412.82	120,250.00	0.19	-8,162.82
130,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165CAB0 5.875% 11/15/2026 DD 05/15/17	90.13	128,439.30	117,162.50	0.19	-11,276.80
135,000.000 ACADIA HEALTHCARE CO INC 00404AAM1 6.500% 03/01/2024 DD 02/16/16	103.63	139,234.81	139,893.75	0.23	658.94
24,000.000 ADVANCED DRAINAGE SYSTEMS 144A 00790RAA2 5.000% 09/30/2027 DD 09/23/19	103.13	24,000.00	24,750.00	0.04	750.00
50,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	104.00	50,000.00	52,000.00	0.08	2,000.00
300,000.000 AKER BP ASA 144A 00973RAC7 5.875% 03/31/2025 DD 03/22/18	106.25	307,446.07	318,750.00	0.51	11,303.93
94,000.000 ALBERTSONS COS INC / SAFE 144A 013092AB7 5.875% 02/15/2028 DD 08/15/19	106.25	94,000.00	99,875.00	0.16	5,875.00
276,446.700 ALIXPARTNERS 4/17 COV-LITE TLB 01642PAW6	100.47	274,763.94	277,743.24	0.45	2,979.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 ALLEGHENY LUDLUM LLC 016900AC6 6.950% 12/15/2025 DD 12/15/95	108.00	156,748.39	162,000.00	0.26	5,251.61
165,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	112.08	172,841.23	184,936.95	0.30	12,095.72
150,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAH5 5.875% 12/01/2027 DD 11/22/19	105.00	150,000.00	157,500.00	0.25	7,500.00
104,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AK4 4.750% 12/15/2024 DD 12/20/19	99.75	104,000.00	103,740.00	0.17	-260.00
213,000.000 ALLIANT HOLDINGS INTERMED 144A 01883LAA1 6.750% 10/15/2027 DD 10/11/19	107.10	213,000.00	228,112.35	0.37	15,112.35
53,000.000 ALLIED UNIVERSAL HOLDCO L 144A 019576AA5 6.625% 07/15/2026 DD 07/12/19	107.47	53,000.00	56,959.10	0.09	3,959.10
10,000.000 ALLY FINANCIAL INC 02005NAJ9 7.500% 09/15/2020 DD 03/15/11	103.50	10,308.60	10,350.00	0.02	41.40
240,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	104.75	239,897.12	251,400.00	0.40	11,502.88
355,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAA9 8.125% 02/01/2027 DD 07/31/18	112.63	364,891.69	399,818.75	0.64	34,927.06
200,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAC5 5.500% 01/15/2028 DD 09/27/19	102.76	200,000.00	205,510.00	0.33	5,510.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AJ3 5.875% 08/20/2026 DD 06/27/16	110.25	217,786.10	220,500.00	0.36	2,713.90
5,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	108.00	5,018.06	5,400.00	0.01	381.94
119,000.000 ANTERO MIDSTREAM PARTNERS 144A 03690AAD8 5.750% 03/01/2027 DD 02/25/19	87.94	119,000.00	104,646.22	0.17	-14,353.78
99,715.470 APPLIED SYSTEMS 9/17 COV-LITE 03827FAX9 TLB	100.30	100,463.63	100,017.61	0.16	-446.02
225,000.000 ARCHROCK PARTNERS LP / AR 144A 03959KAA8 6.875% 04/01/2027 DD 03/21/19	105.75	237,214.61	237,937.50	0.38	722.89
48,000.000 ARCHROCK PARTNERS LP / AR 144A 03959KAC4 6.250% 04/01/2028 DD 12/20/19	103.00	48,000.00	49,440.00	0.08	1,440.00
400,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAP5 5.250% 08/15/2027 DD 08/12/19	105.25	406,161.45	421,008.00	0.68	14,846.55
60,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAA1 10.000% 04/01/2022 DD 04/05/17	99.46	63,084.82	59,677.80	0.10	-3,407.02
160,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAG8 7.000% 11/01/2026 DD 10/11/18	79.75	158,926.27	127,600.00	0.21	-31,326.27
500,000.000 ASURION 7/17 2ND LIEN TLB2 04649VAU4	101.15	504,564.62	505,750.00	0.81	1,185.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
115,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAB7 5.125% 10/01/2023 DD 09/17/18	107.79	115,000.00	123,956.20	0.20	8,956.20
147,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAD3 5.250% 05/15/2024 DD 03/01/19	109.16	147,000.00	160,462.26	0.26	13,462.26
100,000.000 BWX TECHNOLOGIES INC 144A 05605HAA8 5.375% 07/15/2026 DD 05/24/18	106.00	100,686.11	106,000.00	0.17	5,313.89
36,000.000 BAUSCH HEALTH COS INC 144A 071734AC1 5.750% 08/15/2027 DD 03/08/19	108.50	36,000.00	39,060.00	0.06	3,060.00
169,000.000 BAUSCH HEALTH COS INC 144A 071734AF4 7.250% 05/30/2029 DD 05/23/19	114.25	171,594.65	193,082.50	0.31	21,487.85
35,000.000 BERRY GLOBAL INC 144A 08576PAA9 4.500% 02/15/2026 DD 01/26/18	102.72	33,390.15	35,952.00	0.06	2,561.85
11,000.000 BERRY PETROLEUM CO LLC 144A 08580BAA4 7.000% 02/15/2026 DD 02/08/18	92.63	11,066.62	10,188.75	0.02	-877.87
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	98.00	100,574.41	98,000.00	0.16	-2,574.41
39,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	102.55	39,340.69	39,994.50	0.06	653.81
121,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14	99.97	117,844.55	120,963.70	0.19	3,119.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
95,000.000 BOMBARDIER INC 144A 097751BT7 7.875% 04/15/2027 DD 03/07/19	102.88	94,340.04	97,731.25	0.16	3,391.21
141,000.000 BROOKFIELD PROPERTY REIT 144A 11284DAA3 5.750% 05/15/2026 DD 05/01/19	105.50	141,000.00	148,755.00	0.24	7,755.00
150,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	104.00	151,426.57	156,000.00	0.25	4,573.43
152,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAM9 6.750% 06/01/2027 DD 05/30/19	109.63	162,584.08	166,630.00	0.27	4,045.92
240,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	105.13	248,165.58	252,300.00	0.41	4,134.42
260,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	103.38	266,699.03	268,775.00	0.43	2,075.97
260,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	105.38	268,395.07	273,975.00	0.44	5,579.93
200,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	105.50	199,804.75	211,000.00	0.34	11,195.25
215,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBX0 5.000% 02/01/2028 DD 08/08/17	104.93	208,604.59	225,603.80	0.36	16,999.21
54,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCB7 5.375% 06/01/2029 DD 05/23/19	107.00	55,038.52	57,780.00	0.09	2,741.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
170,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCD3 4.750% 03/01/2030 DD 10/01/19	101.80	170,899.28	173,065.10	0.28	2,165.82
140,000.000 CDK GLOBAL INC 12508EAF8 4.875% 06/01/2027 DD 12/01/17	105.63	143,382.20	147,875.00	0.24	4,492.80
47,000.000 CDK GLOBAL INC 144A 12508EAJ0 5.250% 05/15/2029 DD 05/15/19	107.25	47,000.00	50,407.50	0.08	3,407.50
185,000.000 CIT GROUP INC 125581GX0 6.125% 03/09/2028 DD 03/09/18	118.00	189,198.47	218,300.00	0.35	29,101.53
200,000.000 CSC HOLDINGS LLC 144A 126307AU1 5.500% 05/15/2026 DD 05/15/18	105.87	207,449.06	211,748.00	0.34	4,298.94
345,000.000 CSC HOLDINGS LLC 144A 126307BA4 5.750% 01/15/2030 DD 07/10/19	106.75	350,678.91	368,287.50	0.59	17,608.59
195,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	103.50	195,053.92	201,825.00	0.33	6,771.08
222,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	101.25	224,006.88	224,775.00	0.36	768.12
500,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	107.75	497,850.38	538,750.00	0.87	40,899.62
140,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13	102.00	139,733.84	142,800.00	0.23	3,066.16

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
149,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	102.63	148,166.07	152,911.25	0.25	4,745.18
70,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	104.13	70,000.00	72,887.50	0.12	2,887.50
104,000.000 CALPINE CORP 144A 131347CM6 4.500% 02/15/2028 DD 12/20/19	100.89	104,000.00	104,922.48	0.17	922.48
187,000.000 CALPINE CORP 144A 131347CN4 5.125% 03/15/2028 DD 12/27/19	102.07	187,000.00	190,870.90	0.31	3,870.90
280,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	103.50	283,850.91	289,800.00	0.47	5,949.09
60,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAE8 5.000% 07/15/2027 DD 06/27/19	104.75	60,774.20	62,850.00	0.10	2,075.80
50,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14	102.00	50,371.68	51,000.00	0.08	628.32
360,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	103.87	367,432.55	373,942.80	0.60	6,510.25
98,000.000 CENTENE CORP 144A 15135BAQ4 4.250% 12/15/2027 DD 12/06/19	102.88	97,182.99	100,817.50	0.16	3,634.51
172,000.000 CENTENE CORP 144A 15135BAS0 4.625% 12/15/2029 DD 12/06/19	105.14	172,000.00	180,832.20	0.29	8,832.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
210,000.000 CENTENE CORP 144A 15137TAA8 5.375% 06/01/2026 DD 05/23/18	106.13	210,000.00	222,862.50	0.36	12,862.50
240,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	98.25	243,037.50	235,800.00	0.38	-7,237.50
150,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAC4 6.875% 04/01/2027 DD 03/15/19	104.00	150,268.49	156,000.00	0.25	5,731.51
175,000.000 CENTRAL GARDEN & PET CO 153527AM8 5.125% 02/01/2028 DD 12/14/17	103.50	173,846.10	181,125.00	0.29	7,278.90
56,000.000 CENTURYLINK INC 156700AX4 6.750% 12/01/2023 DD 11/27/13	111.63	57,864.72	62,510.00	0.10	4,645.28
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	106.26	175,000.00	185,946.25	0.30	10,946.25
8,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	112.75	8,205.52	9,020.00	0.01	814.48
30,636.620 CENTURYLINK 5/17 COV-LITE TLB 15670BAB8	100.35	30,278.77	30,743.85	0.05	465.08
40,000.000 COLFAX CORP 144A 15723RAA2 6.000% 02/15/2024 DD 02/05/19	106.25	40,000.00	42,500.00	0.07	2,500.00
65,000.000 COLFAX CORP 144A 15723RAC8 6.375% 02/15/2026 DD 02/05/19	109.00	65,535.37	70,850.00	0.11	5,314.63

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
155,000.000 CHARLES RIVER LABORATORIE 144A 159864AC1 5.500% 04/01/2026 DD 04/03/18	107.50	156,713.59	166,625.00	0.27	9,911.41
48,000.000 CHARLES RIVER LABORATORIE 144A 159864AE7 4.250% 05/01/2028 DD 10/23/19	101.88	48,000.00	48,900.00	0.08	900.00
105,000.000 CHENIERE ENERGY PARTNERS LP 16411QAB7 5.250% 10/01/2025 DD 04/01/18	104.21	105,000.00	109,419.45	0.18	4,419.45
100,000.000 CHENIERE ENERGY PARTNERS LP 16411QAD3 5.625% 10/01/2026 DD 04/01/19	105.75	100,000.00	105,750.00	0.17	5,750.00
212,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAE1 4.500% 10/01/2029 DD 09/12/19	102.76	213,786.19	217,851.20	0.35	4,065.01
153,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	112.45	160,814.96	172,042.38	0.28	11,227.42
180,000.000 CHESAPEAKE ENERGY 12/19 LAST O 16516FAH2 0.000% 12/31/2022 DD 12/04/19	102.83	178,973.20	185,099.40	0.30	6,126.20
70,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13	101.63	69,645.01	71,137.50	0.11	1,492.49
114,000.000 CITGO HOLDING INC 144A 17302WAB4 9.250% 08/01/2024 DD 08/01/19	107.25	114,000.00	122,265.00	0.20	8,265.00
150,000.000 CLEAN HARBORS INC 144A 184496AP2 5.125% 07/15/2029 DD 07/02/19	107.26	154,008.78	160,890.00	0.26	6,881.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20,000.000 CLEAR CHANNEL WORLDWIDE H 144A 18451QAN8 9.250% 02/15/2024 DD 02/12/19	110.75	20,000.00	22,150.00	0.04	2,150.00
121,000.000 CLEAR CHANNEL WORLDWIDE H 144A 18453HAA4 5.125% 08/15/2027 DD 08/23/19	104.13	121,000.00	125,997.30	0.20	4,997.30
103,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	105.00	109,510.87	108,150.00	0.17	-1,360.87
81,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	100.11	82,146.08	81,091.53	0.13	-1,054.55
92,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	94.00	92,274.58	86,480.00	0.14	-5,794.58
159,000.000 COMMSCOPE INC 144A 20338QAA1 8.250% 03/01/2027 DD 02/19/19	105.25	162,207.98	167,347.50	0.27	5,139.52
98,000.000 COMPASS MINERALS INTERNAT 144A 20451NAG6 6.750% 12/01/2027 DD 11/26/19	106.25	98,000.00	104,125.00	0.17	6,125.00
236,000.000 CONNECT FINCO SARL / CONN 144A 20752TAA2 6.750% 10/01/2026 DD 10/07/19	106.50	237,207.44	251,340.00	0.40	14,132.56
250,000.000 CONSTELLIUM SE 144A 210383AG0 5.875% 02/15/2026 DD 11/09/17	105.75	254,970.23	264,375.00	0.43	9,404.77
172,000.000 CORE & MAIN HOLDINGS LP 144A 21871MAA1 8.625% 09/15/2024 DD 09/16/19	104.00	171,530.63	178,880.00	0.29	7,349.37

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
140,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	102.88	140,333.84	144,025.00	0.23	3,691.16
230,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	105.50	231,663.95	242,650.00	0.39	10,986.05
94,000.000 CRESTWOOD MIDSTREAM PARTN 144A 226373AQ1 5.625% 05/01/2027 DD 04/15/19	101.38	94,000.00	95,292.50	0.15	1,292.50
220,000.000 CROWN AMERICAS LLC / CROWN AME 228187AB6 4.750% 02/01/2026 DD 02/01/19	105.63	221,380.49	232,375.00	0.37	10,994.51
55,000.000 CROWN AMERICAS LLC / CROWN AME 22819KAB6 4.250% 09/30/2026 DD 03/31/17	104.88	50,603.91	57,681.25	0.09	7,077.34
239,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	102.00	238,940.28	243,780.00	0.39	4,839.72
55,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	101.50	55,000.00	55,825.00	0.09	825.00
205,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	104.99	207,752.65	215,237.70	0.35	7,485.05
230,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	115.12	249,973.42	264,776.00	0.43	14,802.58
183,000.000 DIAMOND SPORTS GROUP LLC 144A 25277LAA4 5.375% 08/15/2026 DD 08/02/19	101.16	183,000.00	185,113.65	0.30	2,113.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
183,000.000 DIAMOND SPORTS GROUP LLC 144A 25277LAC0 6.625% 08/15/2027 DD 08/02/19	97.25	183,937.48	177,967.50	0.29	-5,969.98
197,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	104.99	203,443.86	206,834.24	0.33	3,390.38
40,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	106.00	40,407.24	42,400.00	0.07	1,992.76
24,000.000 DISH DBS CORP 25470XAY1 7.750% 07/01/2026 DD 06/13/16	105.94	23,583.48	25,425.36	0.04	1,841.88
200,000.000 DRAX FINCO PLC 144A 26151AAA7 6.625% 11/01/2025 DD 04/26/18	106.25	206,670.59	212,500.00	0.34	5,829.41
100,000.000 VISTRA ENERGY CORP 26817RAB4 5.875% 06/01/2023 DD 12/01/13	102.30	99,310.38	102,304.00	0.16	2,993.62
325,000.000 VISTRA CORP 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	107.00	338,536.26	347,750.00	0.56	9,213.74
195,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	99.75	205,604.10	194,512.50	0.31	-11,091.60
75,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	100.02	74,694.36	75,013.50	0.12	319.14
87,000.000 EP ENERGY LLC / EVEREST A 144A 268787AJ7 7.750% 05/15/2026 DD 05/23/18	71.50	76,850.18	62,205.00	0.10	-14,645.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
119,000.000 ESH HOSPITALITY INC 144A 26907YAB0 4.625% 10/01/2027 DD 09/18/19	101.25	119,000.00	120,487.50	0.19	1,487.50
18,000.000 EAGLE HOLDING CO II LLC 144A 26959XAA1 7.625% 05/15/2022 DD 05/11/17	101.57	17,683.76	18,283.32	0.03	599.56
202,000.000 EAGLE HOLDING CO II LLC 144A 26959XAC7 7.750% 05/15/2022 DD 05/14/19	101.54	200,375.12	205,106.76	0.33	4,731.64
205,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	105.00	213,972.99	215,250.00	0.35	1,277.01
48,000.000 ELDORADO GOLD CORP 144A 284902AE3 9.500% 06/01/2024 DD 06/05/19	107.75	47,130.42	51,720.00	0.08	4,589.58
210,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAD2 5.500% 01/30/2026 DD 12/07/17	103.25	208,053.10	216,825.00	0.35	8,771.90
50,000.000 ENCOMPASS HEALTH CORP 29261AAA8 4.500% 02/01/2028 DD 09/18/19	103.63	50,000.00	51,812.50	0.08	1,812.50
60,000.000 ENCOMPASS HEALTH CORP 29261AAB6 4.750% 02/01/2030 DD 09/18/19	103.75	60,000.00	62,250.00	0.10	2,250.00
96,000.000 ENERGIZER HOLDINGS INC 144A 29272WAA7 6.375% 07/15/2026 DD 07/06/18	106.50	97,870.91	102,240.00	0.16	4,369.09
134,000.000 ENERGIZER HOLDINGS INC 144A 29272WAB5 7.750% 01/15/2027 DD 01/28/19	111.76	140,584.00	149,751.70	0.24	9,167.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
195,000.000 ENERGY TRANSFER OPERATING LP 29278NAM5 5.875% 01/15/2024 DD 01/15/19	110.71	212,322.88	215,892.30	0.35	3,569.42
81,000.000 ENLINK MIDSTREAM LLC 29336TAA8 5.375% 06/01/2029 DD 04/09/19	94.00	81,191.22	76,140.00	0.12	-5,051.22
129,796.540 ENVISION HEALTHCARE 9/18 29373UAC5 0.000% 10/10/2025 DD 06/11/18	85.05	108,498.24	110,391.96	0.18	1,893.72
149,000.000 ENVIVA PARTNERS LP / ENVI 144A 29413XAD9 6.500% 01/15/2026 DD 12/09/19	107.06	149,000.00	159,523.87	0.26	10,523.87
130,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	108.60	136,923.88	141,183.90	0.23	4,260.02
45,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	62.50	38,996.13	28,125.00	0.05	-10,871.13
136,000.000 EXTRACTION OIL & GAS INC 144A 30227MAB1 5.625% 02/01/2026 DD 01/25/18	60.00	132,184.91	81,600.00	0.13	-50,584.91
200,000.000 FIRST QUANTUM MINERALS LT 144A 335934AK1 7.250% 04/01/2023 DD 03/22/17	103.53	198,030.59	207,056.00	0.33	9,025.41
94,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	100.73	95,330.40	94,687.14	0.15	-643.26
107,000.000 FREEPORT-MCMORAN INC 35671DBC8 5.450% 03/15/2043 DD 09/15/13	103.50	98,128.81	110,745.00	0.18	12,616.19

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	105.37	150,000.00	158,050.50	0.25	8,050.50
235,000.000 GEMS MENASA CAYMAN LTD / 144A 36166LAA5 7.125% 07/31/2026 DD 08/08/19	105.25	238,489.03	247,337.50	0.40	8,848.47
125,000.000 GFL ENVIRONMENTAL INC 144A 36168QAD6 5.375% 03/01/2023 DD 02/26/18	103.00	125,000.00	128,750.00	0.21	3,750.00
257,000.000 GFL ENVIRONMENTAL INC 144A 36168QAE4 8.500% 05/01/2027 DD 04/23/19	110.00	262,130.51	282,700.00	0.46	20,569.49
325,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	110.54	349,417.44	359,255.00	0.58	9,837.56
90,000.000 GLP CAPITAL LP / GLP FINANCING 361841AK5 5.750% 06/01/2028 DD 05/21/18	113.54	90,000.00	102,186.00	0.16	12,186.00
132,000.000 GW B-CR SECURITY CORP 144A 36257BAA7 9.500% 11/01/2027 DD 10/30/19	106.75	135,700.25	140,910.00	0.23	5,209.75
195,000.000 GATEWAY CASINOS & ENTERTA 144A 36760BAE9 8.250% 03/01/2024 DD 02/22/17	102.25	203,043.75	199,387.50	0.32	-3,656.25
111,000.000 GO DADDY OPERATING CO LLC 144A 38016LAA3 5.250% 12/01/2027 DD 06/04/19	105.25	112,024.89	116,827.50	0.19	4,802.61
49,000.000 GOLDEN ENTERTAINMENT INC 144A 381013AA9 7.625% 04/15/2026 DD 04/15/19	106.00	49,000.00	51,940.00	0.08	2,940.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
72,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	106.94	72,000.00	76,995.36	0.12	4,995.36
128,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	103.50	127,069.53	132,480.00	0.21	5,410.47
130,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	110.50	139,702.75	143,650.00	0.23	3,947.25
290,531.430 GRAFTECH 2/18 COV-LITE TLB 38431EAB4 0.000% 02/12/2025 DD 01/23/18	99.63	289,099.43	289,441.94	0.47	342.51
49,000.000 GRANITE US HOLDINGS CORP 144A 38748YAA0 11.000% 10/01/2027 DD 09/30/19	101.25	47,164.60	49,612.50	0.08	2,447.90
254,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	89.38	257,153.78	227,012.50	0.37	-30,141.28
186,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	103.75	188,674.56	192,975.00	0.31	4,300.44
49,000.000 GTCR AP FINANCE INC 144A 40060QAA3 8.000% 05/15/2027 DD 05/13/19	104.00	49,000.00	50,960.00	0.08	1,960.00
55,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	109.32	55,262.66	60,124.35	0.10	4,861.69
260,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	113.71	274,277.49	295,653.80	0.48	21,376.31

BNY MELLON

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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	114.95	100,000.00	114,950.00	0.19	14,950.00
91,000.000 HCA INC 404119BW8 5.875% 02/01/2029 DD 01/30/19	115.63	91,000.00	105,218.75	0.17	14,218.75
150,000.000 HCA INC 404121AG0 5.875% 05/01/2023 DD 10/23/12	110.52	157,232.76	165,774.00	0.27	8,541.24
280,000.000 HCA INC 404121AJ4 5.625% 09/01/2028 DD 08/23/18	113.96	279,688.14	319,088.00	0.51	39,399.86
143,187.500 HERBALIFE 8/18 COV-LITE 40421YAF9 TLB	100.22	143,703.07	143,505.38	0.23	-197.69
67,000.000 HILLMAN GROUP INC/THE 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	93.00	62,985.90	62,310.00	0.10	-675.90
93,000.000 HECLA MINING CO 422704AD8 6.875% 05/01/2021 DD 11/01/13	99.68	91,299.42	92,697.75	0.15	1,398.33
45,000.000 HEXION INC 144A 42829LAF1 7.875% 07/15/2027 DD 07/01/19	104.00	45,195.41	46,797.75	0.08	1,602.34
10,000.000 HILCORP ENERGY I LP / HIL 144A 431318AQ7 5.750% 10/01/2025 DD 06/04/15	97.50	9,552.66	9,750.40	0.02	197.74
190,000.000 HILCORP ENERGY I LP / HIL 144A 431318AS3 6.250% 11/01/2028 DD 10/16/18	95.00	181,400.66	180,500.00	0.29	-900.66

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
57,561.700 HILLMAN 5/18 COV-LITE TLB 43162TAK6	98.20	56,189.78	56,525.59	0.09	335.81
50,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	50,000.00	52,125.00	0.08	2,125.00
10,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	103.25	10,094.16	10,325.00	0.02	230.84
195,000.000 HUB INTERNATIONAL LTD 144A 44332PAD3 7.000% 05/01/2026 DD 04/25/18	105.75	194,529.64	206,212.50	0.33	11,682.86
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	106.85	137,371.77	138,898.50	0.22	1,526.73
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	109.75	135,165.82	142,675.00	0.23	7,509.18
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	111.00	139,265.35	144,300.00	0.23	5,034.65
124,000.000 GFL ENVIRONMENTAL INC 144A 44485HAA2 7.000% 06/01/2026 DD 05/14/18	105.64	126,714.28	130,993.60	0.21	4,279.32
48,000.000 IAA INC 144A 449253AB9 5.500% 06/15/2027 DD 06/06/19	106.25	48,000.00	51,000.00	0.08	3,000.00
190,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BQ9 6.375% 12/15/2025 DD 12/06/17	104.88	192,535.48	199,262.50	0.32	6,727.02

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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
144,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	106.50	144,000.00	153,360.00	0.25	9,360.00
157,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BX4 5.250% 05/15/2027 DD 12/12/19	102.26	157,000.00	160,552.91	0.26	3,552.91
8,068.000 IHEARTCOMMUNICATIONS INC 45174HBC0 6.375% 05/01/2026 DD 05/01/19	108.50	8,385.43	8,753.78	0.01	368.35
68,925.000 IHEARTCOMMUNICATIONS INC 45174HBD8 8.375% 05/01/2027 DD 05/01/19	110.50	71,826.96	76,162.13	0.12	4,335.17
34,159.120 CLEAR CHANNEL 4/19 EXIT TL 45175AAB7	100.71	34,159.12	34,400.97	0.06	241.85
121,269.790 INFOR (LAWSON) 2/17 (USD) B6 45672LAE5 TLB	100.39	121,650.11	121,746.38	0.20	96.27
95,000.000 INFRABUILD AUSTRALIA PTY 144A 45682RAA8 12.000% 10/01/2024 DD 10/03/19	103.08	95,000.00	97,924.10	0.16	2,924.10
250,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 01/15/14	101.25	245,393.62	253,125.00	0.41	7,731.38
220,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	85.90	197,917.91	188,988.80	0.30	-8,929.11
50,000.000 INTELSAT JACKSON HOLDINGS 144A 45824TBA2 8.500% 10/15/2024 DD 09/19/18	91.08	50,675.98	45,541.50	0.07	-5,134.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
289,000.000 JBS USA LUX SA / JBS USA 144A 46590XAB2 5.500% 01/15/2030 DD 08/06/19	107.41	296,330.69	310,414.90	0.50	14,084.21
210,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	106.00	217,039.51	222,600.00	0.36	5,560.49
14,000.000 JACK OHIO FINANCE LLC / J 144A 46647DAB9 10.250% 11/15/2022 DD 11/08/16	105.55	14,654.43	14,777.00	0.02	122.57
43,000.000 JAGGED PEAK ENERGY LLC 47009LAC9 5.875% 05/01/2026 DD 11/01/18	103.25	42,207.32	44,396.64	0.07	2,189.32
185,000.000 JAGUAR HOLDING CO II / PP 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	103.22	189,571.98	190,955.15	0.31	1,383.17
235,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	104.00	240,309.94	244,400.00	0.39	4,090.06
125,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	103.63	125,000.00	129,531.25	0.21	4,531.25
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	105.25	25,000.00	26,312.50	0.04	1,312.50
176,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	102.88	181,521.16	181,060.00	0.29	-461.16
35,000.000 KORN FERRY 144A 50067PAA7 4.625% 12/15/2027 DD 12/16/19	100.50	35,000.00	35,175.00	0.06	175.00

BNY MELLON

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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
302,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	107.63	320,528.39	325,027.50	0.52	4,499.11
70,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	101.63	69,075.44	71,137.50	0.11	2,062.06
195,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	104.00	199,314.90	202,800.00	0.33	3,485.10
223,000.000 REGIONALCARE HOSPITAL PAR 144A 53219LAR0 9.750% 12/01/2026 DD 11/16/18	113.00	238,940.89	251,990.00	0.41	13,049.11
49,000.000 LITHIA MOTORS INC 144A 536797AE3 4.625% 12/15/2027 DD 12/09/19	102.79	49,000.00	50,365.14	0.08	1,365.14
98,000.000 LIVE NATION ENTERTAINMENT 144A 538034AR0 4.750% 10/15/2027 DD 10/17/19	103.50	98,000.00	101,430.00	0.16	3,430.00
105,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	90.50	102,356.93	95,025.00	0.15	-7,331.93
130,000.000 MGM RESORTS INTERNATIONAL 552953CC3 6.000% 03/15/2023 DD 11/25/14	109.75	135,054.33	142,675.00	0.23	7,620.67
115,000.000 MGM RESORTS INTERNATIONAL 552953CE9 5.750% 06/15/2025 DD 06/18/18	112.00	115,000.00	128,800.00	0.21	13,800.00
224,000.000 MGM GROWTH PROPERTIES OPE 144A 55303XAG0 5.750% 02/01/2027 DD 01/25/19	111.50	227,726.42	249,760.00	0.40	22,033.58

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
504,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	96.75	514,709.95	487,620.00	0.79	-27,089.95
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	104.88	175,918.50	183,531.25	0.30	7,612.75
38,000.000 MTS SYSTEMS CORP 144A 553777AA1 5.750% 08/15/2027 DD 07/16/19	104.50	38,233.57	39,710.00	0.06	1,476.43
201,000.000 MASONITE INTERNATIONAL CO 144A 575385AD1 5.375% 02/01/2028 DD 07/25/19	105.63	205,150.60	212,306.25	0.34	7,155.65
175,000.000 MATADOR RESOURCES CO 576485AE6 5.875% 09/15/2026 DD 08/21/18	100.25	175,000.00	175,437.50	0.28	437.50
72,000.000 MATTEL INC 144A 577081BB7 6.750% 12/31/2025 DD 12/20/17	107.48	73,395.16	77,385.60	0.12	3,990.44
39,000.000 MATTEL INC 144A 577081BD3 5.875% 12/15/2027 DD 11/20/19	105.38	38,692.72	41,096.25	0.07	2,403.53
400,000.000 MERLIN ENTERTAINMENTS LTD 144A 59010QAB2 5.750% 06/15/2026 DD 05/09/18	109.50	407,904.69	438,000.00	0.71	30,095.31
49,000.000 MOOG INC 144A 615394AM5 4.250% 12/15/2027 DD 12/13/19	101.76	49,000.00	49,862.40	0.08	862.40
105,000.000 MOSS CREEK RESOURCES HOLD 144A 61965RAA3 7.500% 01/15/2026 DD 01/18/18	76.00	105,811.58	79,800.00	0.13	-26,011.58

BNY MELLON

Asset Detail - By Currency

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EATON VANCE HY PI1 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
110,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	104.60	110,000.00	115,054.50	0.19	5,054.50
190,000.000 MURPHY OIL USA INC 626738AD0 5.625% 05/01/2027 DD 04/25/17	107.25	200,337.01	203,775.00	0.33	3,437.99
69,000.000 MURPHY OIL USA INC 626738AE8 4.750% 09/15/2029 DD 09/13/19	105.61	69,146.37	72,868.83	0.12	3,722.46
10,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	103.87	10,000.00	10,387.30	0.02	387.30
165,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	109.25	174,043.80	180,262.50	0.29	6,218.70
95,000.000 NRG ENERGY INC 629377CE0 5.750% 01/15/2028 DD 07/15/18	108.50	95,000.00	103,075.00	0.17	8,075.00
60,000.000 NRG ENERGY INC 144A 629377CH3 5.250% 06/15/2029 DD 05/14/19	108.13	60,000.00	64,875.00	0.10	4,875.00
257,057.500 NATIONAL MENTOR/CIVITAS 3/19 63689EAJ4 TLB	100.70	257,372.71	258,856.90	0.42	1,484.19
16,000.000 NATIONAL MENTOR/CIVITAS 3/19 63689EAK1 TLC	100.70	16,017.48	16,112.00	0.03	94.52
198,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	101.88	198,000.00	201,712.50	0.32	3,712.50

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Asset Detail - By Currency

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Base Currency : USD
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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 NAVIENT CORP 63938CAA6 5.000% 10/26/2020 DD 11/06/14	101.47	50,000.00	50,735.00	0.08	735.00
75,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	113.00	74,940.65	84,752.25	0.14	9,811.60
200,000.000 CSC HOLDINGS LLC 144A 64072TAA3 10.875% 10/15/2025 DD 10/09/15	111.75	200,000.00	223,500.00	0.36	23,500.00
75,810.000 CABLEVISION SYSTEMS/ALTICE USA 64072UAK8 0.000% 12/31/2022 DD 09/18/19	100.33	75,156.76	76,062.45	0.12	905.69
600,000.000 NEPTUNE ENERGY BONDCO PLC 144A 64073KAA1 6.625% 05/15/2025 DD 05/11/18	99.94	590,440.10	599,628.00	0.97	9,187.90
195,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	111.50	209,414.38	217,425.00	0.35	8,010.62
115,000.000 NETFLIX INC 64110LAS5 4.875% 04/15/2028 DD 10/26/17	103.87	115,000.00	119,450.50	0.19	4,450.50
145,000.000 NETFLIX INC 64110LAT3 5.875% 11/15/2028 DD 04/26/18	110.86	145,000.00	160,741.20	0.26	15,741.20
125,000.000 NETFLIX INC 144A 64110LAV8 4.875% 06/15/2030 DD 10/25/19	101.56	125,000.00	126,953.75	0.20	1,953.75
188,000.000 NEW GOLD INC 144A 644535AF3 6.250% 11/15/2022 DD 11/14/12	99.53	181,096.19	187,118.28	0.30	6,022.09

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EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	108.46	135,243.13	140,999.30	0.23	5,756.17
214,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	104.25	197,845.59	223,095.00	0.36	25,249.41
45,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	104.00	45,000.00	46,800.00	0.08	1,800.00
122,000.000 NEXSTAR BROADCASTING INC 144A 65343HAA9 5.625% 07/15/2027 DD 07/03/19	105.38	124,411.47	128,563.60	0.21	4,152.13
50,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	100.38	50,088.85	50,187.50	0.08	98.65
50,000.000 NINE ENERGY SERVICE INC 144A 65441VAA9 8.750% 11/01/2023 DD 10/25/18	81.00	50,000.00	40,500.00	0.07	-9,500.00
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	104.88	200,000.00	209,750.00	0.34	9,750.00
50,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	106.41	51,506.69	53,205.50	0.09	1,698.81
103,000.000 NUFARM AUSTRALIA LTD / NU 144A 67052NAA3 5.750% 04/30/2026 DD 04/26/18	98.50	102,403.99	101,455.00	0.16	-948.99
85,000.000 INTRADO CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	80.00	78,379.23	68,000.00	0.11	-10,379.23