

Anti-Benchmark US Core Equity

Effective Date : 09/30/2020

Effective Date	Account Name	Issue Name	Shares/Par	Market Value Base
09/30/2020	Anti-Benchmark US Core Equity	AGNC INVESTMENT CORP	28,203.000	392,303.73
09/30/2020	Anti-Benchmark US Core Equity	ABIOMED INC	2,715.000	752,217.90
09/30/2020	Anti-Benchmark US Core Equity	ACTIVISION BLIZZARD INC	1,142.000	92,444.90
09/30/2020	Anti-Benchmark US Core Equity	ALNYLAM PHARMACEUTICALS INC	1,284.000	186,950.40
09/30/2020	Anti-Benchmark US Core Equity	ANNALY CAPITAL MANAGEMENT INC	68,892.000	490,511.04
09/30/2020	Anti-Benchmark US Core Equity	ARAMARK	4,767.000	126,087.15
09/30/2020	Anti-Benchmark US Core Equity	AUTOZONE INC	188.000	221,396.32
09/30/2020	Anti-Benchmark US Core Equity	BIOGEN INC	2,391.000	678,278.88
09/30/2020	Anti-Benchmark US Core Equity	BOSTON BEER CO INC/THE	100.000	88,336.00
09/30/2020	Anti-Benchmark US Core Equity	CBOE GLOBAL MARKETS INC	4,344.000	381,142.56
09/30/2020	Anti-Benchmark US Core Equity	CH ROBINSON WORLDWIDE INC	2,028.000	207,241.32
09/30/2020	Anti-Benchmark US Core Equity	CABOT OIL & GAS CORP	25,303.000	439,260.08
09/30/2020	Anti-Benchmark US Core Equity	CAMPBELL SOUP CO	18,289.000	884,638.93
09/30/2020	Anti-Benchmark US Core Equity	CARNIVAL CORP	4,906.000	74,473.08
09/30/2020	Anti-Benchmark US Core Equity	CHEGG INC	7,442.000	531,656.48
09/30/2020	Anti-Benchmark US Core Equity	CHIPOTLE MEXICAN GRILL INC	485.000	603,199.35
09/30/2020	Anti-Benchmark US Core Equity	CHURCH & DWIGHT CO INC	1,743.000	163,336.53
09/30/2020	Anti-Benchmark US Core Equity	CITRIX SYSTEMS INC	989.000	136,195.19
09/30/2020	Anti-Benchmark US Core Equity	CLOROX CO/THE	3,314.000	696,503.38
09/30/2020	Anti-Benchmark US Core Equity	CONAGRA BRANDS INC	19,909.000	710,950.39
09/30/2020	Anti-Benchmark US Core Equity	CONSOLIDATED EDISON INC	8,603.000	669,313.40
09/30/2020	Anti-Benchmark US Core Equity	DENTSPLY SIRONA INC	2,677.000	117,065.21
09/30/2020	Anti-Benchmark US Core Equity	DEXCOM INC	1,210.000	498,798.30
09/30/2020	Anti-Benchmark US Core Equity	DIAMONDBACK ENERGY INC	7,814.000	235,357.68
09/30/2020	Anti-Benchmark US Core Equity	DISCOVERY INC	5,400.000	105,840.00
09/30/2020	Anti-Benchmark US Core Equity	DOCUSIGN INC	3,395.000	730,739.80
09/30/2020	Anti-Benchmark US Core Equity	DOLLAR TREE INC	5,193.000	474,328.62
09/30/2020	Anti-Benchmark US Core Equity	DOMINO'S PIZZA INC	2,254.000	958,581.12
09/30/2020	Anti-Benchmark US Core Equity	ROYAL CARIBBEAN CRUISES LTD	963.000	62,334.99
09/30/2020	Anti-Benchmark US Core Equity	EVERSOURCE ENERGY	2,860.000	238,953.00
09/30/2020	Anti-Benchmark US Core Equity	EXPEDIA GROUP INC	1,122.000	102,876.18
09/30/2020	Anti-Benchmark US Core Equity	EXTRA SPACE STORAGE INC	7,214.000	771,825.86
09/30/2020	Anti-Benchmark US Core Equity	FASTLY INC	1,582.000	148,201.76
09/30/2020	Anti-Benchmark US Core Equity	FOX CORP	4,940.000	137,480.20
09/30/2020	Anti-Benchmark US Core Equity	GENERAL ELECTRIC CO	12,879.000	80,236.17
09/30/2020	Anti-Benchmark US Core Equity	GENERAL MILLS INC	10,552.000	650,847.36
09/30/2020	Anti-Benchmark US Core Equity	GILEAD SCIENCES INC	7,731.000	488,521.89
09/30/2020	Anti-Benchmark US Core Equity	HORMEL FOODS CORP	1,743.000	85,215.27
09/30/2020	Anti-Benchmark US Core Equity	IAA INC	5,354.000	278,782.78
09/30/2020	Anti-Benchmark US Core Equity	IMMUNOMEDICS INC	4,300.000	365,629.00
09/30/2020	Anti-Benchmark US Core Equity	INSULET CORP	969.000	229,255.71
09/30/2020	Anti-Benchmark US Core Equity	KELLOGG CO	4,766.000	307,835.94
09/30/2020	Anti-Benchmark US Core Equity	KEURIG DR PEPPER INC	14,588.000	402,628.80
09/30/2020	Anti-Benchmark US Core Equity	KRAFT HEINZ CO/THE	16,629.000	498,038.55
09/30/2020	Anti-Benchmark US Core Equity	KROGER CO/THE	25,409.000	861,619.19
09/30/2020	Anti-Benchmark US Core Equity	LAMB WESTON HOLDINGS INC	5,705.000	378,070.35
09/30/2020	Anti-Benchmark US Core Equity	LAS VEGAS SANDS CORP	855.000	39,894.30
09/30/2020	Anti-Benchmark US Core Equity	MARKETAXESS HOLDINGS INC	1,080.000	520,117.20
09/30/2020	Anti-Benchmark US Core Equity	MARRIOTT INTERNATIONAL INC/MD	3,218.000	297,922.44
09/30/2020	Anti-Benchmark US Core Equity	MATCH GROUP INC	1,403.000	155,241.95
09/30/2020	Anti-Benchmark US Core Equity	MODERNA INC	7,415.000	524,611.25
09/30/2020	Anti-Benchmark US Core Equity	NVR INC	31.000	126,576.72
09/30/2020	Anti-Benchmark US Core Equity	NETFLIX INC	213.000	106,506.39
09/30/2020	Anti-Benchmark US Core Equity	NEUROCRINE BIOSCIENCES INC	1,973.000	189,723.68
09/30/2020	Anti-Benchmark US Core Equity	NEWMONT CORP	13,348.000	846,930.60
09/30/2020	Anti-Benchmark US Core Equity	NIKOLA CORP	8,298.000	169,943.04
09/30/2020	Anti-Benchmark US Core Equity	NORTONLIFELOCK INC	31,018.000	646,415.12

09/30/2020	Anti-Benchmark US Core Equity	PG&E CORP	39,838.000	374,078.82
09/30/2020	Anti-Benchmark US Core Equity	PUBLIC STORAGE	2,583.000	575,285.76
09/30/2020	Anti-Benchmark US Core Equity	REGENERON PHARMACEUTICALS INC	266.000	148,901.48
09/30/2020	Anti-Benchmark US Core Equity	RINGCENTRAL INC	378.000	103,802.58
09/30/2020	Anti-Benchmark US Core Equity	ROKU INC	3,242.000	612,089.60
09/30/2020	Anti-Benchmark US Core Equity	ROYAL GOLD INC	6,010.000	722,221.70
09/30/2020	Anti-Benchmark US Core Equity	SAREPTA THERAPEUTICS INC	1,922.000	269,906.46
09/30/2020	Anti-Benchmark US Core Equity	SEATTLE GENETICS INC	630.000	123,284.70
09/30/2020	Anti-Benchmark US Core Equity	SIMON PROPERTY GROUP INC	636.000	41,136.48
09/30/2020	Anti-Benchmark US Core Equity	SLACK TECHNOLOGIES INC	5,385.000	144,641.10
09/30/2020	Anti-Benchmark US Core Equity	J M SMUCKER CO/THE	7,791.000	900,016.32
09/30/2020	Anti-Benchmark US Core Equity	SNAP INC	20,627.000	538,570.97
09/30/2020	Anti-Benchmark US Core Equity	TAKE-TWO INTERACTIVE SOFTWARE INC	206.000	34,035.32
09/30/2020	Anti-Benchmark US Core Equity	TARGET CORP	862.000	135,696.04
09/30/2020	Anti-Benchmark US Core Equity	TELADOC HEALTH INC	3,055.000	669,778.20
09/30/2020	Anti-Benchmark US Core Equity	TWILIO INC	218.000	53,865.62
09/30/2020	Anti-Benchmark US Core Equity	ULTA BEAUTY INC	369.000	82,648.62
09/30/2020	Anti-Benchmark US Core Equity	VERIZON COMMUNICATIONS INC	4,314.000	256,639.86
09/30/2020	Anti-Benchmark US Core Equity	VULCAN MATERIALS CO	312.000	42,288.48
09/30/2020	Anti-Benchmark US Core Equity	WATSCO INC	164.000	38,193.96
09/30/2020	Anti-Benchmark US Core Equity	YUM CHINA HOLDINGS INC	14,933.000	790,702.35
09/30/2020	Anti-Benchmark US Core Equity	ZSCALER INC	3,492.000	491,289.48
09/30/2020	Anti-Benchmark US Core Equity	ZOOM VIDEO COMMUNICATIONS INC	1,287.000	605,031.57
09/30/2020	Anti-Benchmark US Core Equity	JAZZ PHARMACEUTICALS PLC	3,294.000	469,691.46
09/30/2020	Anti-Benchmark US Core Equity	SPOTIFY TECHNOLOGY SA	2,115.000	513,035.55
09/30/2020	Anti-Benchmark US Core Equity	MYLAN NV	14,255.000	211,401.65
09/30/2020	Anti-Benchmark US Core Equity	ATLASSIAN CORP PLC	410.000	74,533.90
09/30/2020	Anti-Benchmark US Core Equity	DREYFUS GOVERN CASH MGMT-I	387,750.920	387,750.92