

Monthly Market with Par Values/Shares

As Of 12/31/2017

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Asset Class	Portfolio ID	Portfolio Name	Shares	Book Value	Market Value
LIQUIDITY RESERVE without I-GLR:			1,705,626,676.65	1,700,313,513.76	1,699,904,189.11
LIQUIDITY RESERVE I-GLR:			0.01	0.01	0.00
LIQUIDITY RESERVE TOTAL:			1,705,626,676.66	1,700,313,513.77	1,699,904,189.11

FIXED INCOME

Internal Fixed Income					
	FI	FIXED INCOME	10,075,607,364.44	10,139,141,277.48	10,392,632,334.27
Internal Fixed Income Total:			10,075,607,364.44	10,139,141,277.48	10,392,632,334.27
External Fixed Income					
	FIDELITY	FIDELITY INSTL. ASSET MANAGEMENT		469,309,416.99	489,164,496.26
	SALOMON	STONE HARBOR INVESTMENT PARTNERS LP		310,711,486.49	324,181,646.55
	OAKTREE	OAKTREE CAPITAL MANAGEMENT		334,692,160.29	340,672,183.97
	PIMCO	PACIFIC INVESTMENT COMPANY		491,153,103.83	508,471,920.64
External Fixed Income Total:				1,605,866,167.60	1,662,490,247.42
CORE FIXED INCOME without TFA:			10,075,607,364.44	11,745,007,445.08	12,055,122,581.69
LIQUID TREASURY PORTFOLIO TOTAL:			2,703,436,000.00	2,703,577,700.59	2,689,104,974.92
FIXED INCOME TOTAL:			12,779,043,364.44	14,448,585,145.67	14,744,227,556.61

DOMESTIC EQUITIES

Internal Equities					
	CSF	CONCENTRATED SELECT FUND (F)	19,369,100.00	807,005,448.78	902,396,250.00
	LCA	ANALYST SELECT FUND (F)	39,717,027.02	1,707,389,669.86	2,384,802,042.00
	LCP	LARGE-CAP PASSIVE (P)	112,570,570.99	3,843,737,153.55	9,544,334,624.00
	LCV	LARGE-CAP VALUE (F)	16,773,418.00	693,157,691.75	1,006,430,346.00
	MCV	MID-CAP VALUE (F)	51,657,308.00	1,962,574,440.74	2,076,453,238.00
	RLG	LARGE-CAP GROWTH (F)	21,673,647.33	1,726,585,239.81	2,672,283,633.00
	RMG	MID-CAP GROWTH (F)	15,140,621.67	1,102,707,870.24	1,580,293,853.00
	QN2	QUANTITATIVE 2000 (Q)	27,119,297.62	484,340,451.54	599,715,325.00
	SCS	SMALL CAP SELECT (F)	6,589,000.00	213,280,432.10	242,515,730.00
Internal Equities Total:			310,609,990.63	12,540,778,398.37	21,009,225,041.00
External Equities					
	5IN	INTECH (Q)	26,644,320.03	950,406,665.10	1,220,849,101.00
	6CH	CHARTWELL (SV)	14,219,127.06	190,479,264.23	269,248,035.00
	6DG	NEUBERGER BERMAN (SV)	16,222,364.67	209,706,895.11	268,588,625.00
	6FC	FULLER THALER (SC)	17,979,708.62	214,337,042.49	266,933,542.00
	6FT	FULLER & THALER (MC)	16,848,180.45	96,888,194.73	135,193,727.00

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DOMESTIC EQUITIES					
External Equities					
	6MA	WEATHERBIE CAPITAL (SG)	19,865,142.79	223,077,990.48	322,636,213.00
External Equities Total:			111,778,843.63	1,884,896,052.14	2,483,449,243.00
DOMESTIC EQUITIES without TFA:			422,388,834.26	14,425,674,450.51	23,492,674,284.00
DOMESTIC EQUITIES TOTAL:			422,388,834.26	14,425,674,450.51	23,492,674,284.00
INTERNATIONAL EQUITIES					
Internal International					
	I-ALL	ASSET ALLOCATION-TRANSITION ACCT		19,492,852.51	15,358,649.21
	I-VAL	INTERNATIONAL VALUE PORTFOLIO		2,894,231,189.54	3,198,704,650.01
	EQS	EAFE SWAPS		821,322,811.22	824,106,179.87
	I-EAFE	STATE STREET EAFE INDEX		784,568,966.70	1,524,115,673.03
	I-PAN	INTERNAL EAFE TOPDOWN		319,337,315.71	428,870,536.84
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO		2,553,961,930.68	2,863,120,807.45
	EQS-E	EMERGING SWAP		0.00	28,650.95
	I-ACT	INTERNAL EMERGING ACTIVE		920,131,417.25	1,605,884,993.10
	I-EMQUAN	EMERGING MARKET QUANTITATIVE		614,389,538.04	761,025,152.42
Internal International Total:				8,927,436,021.65	11,221,215,292.88
External International					
	I-LAZ	LAZARD ASSET MANAGEMENT		561,002,315.73	690,217,618.01
	I-WEL	WELLINGTON MANAGEMENT		622,937,635.73	723,228,580.23
	I-ARROW	ARROWSTREET CAPITAL		1,715,761,661.65	1,903,313,822.31
	I-BERNS	ALLIANCE BERNSTEIN EAFE		1,637,731,785.57	1,979,505,932.80
	I-MFS	MFS		1,626,370,230.96	1,964,041,703.74
	I-BABS	STEWART INVESTORS		341,842,818.55	402,186,535.26
	I-GEN	GENESIS		300,746,941.67	378,189,312.53
	I-SANF	ALLIANCE BERNSTEIN EMERGING		294,650,047.66	358,753,636.99
External International Total:				7,101,043,437.52	8,399,437,141.87
INTERNATIONAL EQUITIES without TFA:			0.00	16,028,479,459.17	19,620,652,434.75
INTERNATIONAL EQUITIES TOTAL:				16,028,479,459.17	19,620,652,434.75
GLOBAL EQUITIES					
	GQUAN	GLOBAL QUANTITATIVE		496,637,234.45	633,710,203.91
GLOBAL EQUITIES TOTAL:				496,637,234.45	633,710,203.91

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Asset Class	Portfolio ID	Portfolio Name	Shares	Book Value	Market Value
REAL ESTATE					
Real Estate					
Private Real Estate					
Direct Real Estate					
	RE-EAST	EAST REGION		374,348,131.01	1,829,933,779.00
	RE-MIDWEST	MIDWEST REGION		751,851,775.00	1,093,593,177.00
	RE-SOUTH	SOUTH REGION		311,793,324.00	540,205,919.00
	RE-WEST	WEST REGION	100,000.00	589,063,602.00	1,775,199,394.00
	RE-OTHER	OTHER		56,706,596.00	76,031,676.00
	Direct Real Estate Totals		100,000.00	2,083,763,428.01	5,314,963,945.00
Commingled Funds Real Estate					
	RE-DOM	DOMESTIC		144,389,599.00	81,238,415.00
	RE-INTL	INTERNATIONAL	-8,166,000,000.00	466,530,493.74	629,642,991.98
	RE-OPPFUND	OPPORTUNITY FUND		263,919,532.19	277,115,905.00
	Commingled Funds Real Estate Totals		-8,166,000,000.00	874,839,624.93	987,997,311.98
	Private Real Estate Totals		-8,165,900,000.00	2,958,603,052.94	6,302,961,256.98
Public Real Estate					
	RE-REIT	REITS	29,031,641.99	873,763,506.32	1,117,171,076.00
	Public Real Estate Totals		29,031,641.99	873,763,506.32	1,117,171,076.00
REAL ESTATE TOTAL:			-8,136,868,358.01	3,832,366,559.26	7,420,132,332.98

ALTERNATIVE INVESTMENTS

Alternative Investments

Opportunistic/Diversified

AI-ARP	ALT RISK PREMIA		129,999,999.99	130,588,584.00
AI-COLL	AI COLLATERAL POOL	100,606,314.86	100,796,084.55	100,752,347.15
AI-ENR	ENERGY AND NATURAL RESOURCES		789,231,901.45	698,774,046.88
AI-FDIC	BANKING AND INSURANCE	3,332,181.07	499,179,216.20	726,843,110.54
AI-HF	HEDGE FUNDS		1,231,479,240.65	1,638,889,405.05
AI-INF	INFRASTRUCTURE		17,572,663.53	68,354,389.40
AI-LQRJ	RJA	-145,600.00	-7,564,413.26	-8,903,106.11
AI-LQSB	SCIBETA USA	7,769,345.21	410,893,071.42	494,162,716.33
AI-PPIF	PUBLIC-PRIVATE INVESTMENT FUNDS		4,000.55	8,246,678.84
AI-SF	SPECIALTY FINANCE	4,770,420.00	1,041,560,706.35	1,527,159,582.06
AI-SWAP	AI OTC SWAPS	0.00	0.01	64,773.15
AI-WELLS	WELLS FARGO	250,340.75	25,034,074.59	25,147,752.15



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ALTERNATIVE INVESTMENTS					
Alternative Investments					
Private Equity			116,583,001.89	4,238,186,546.03	5,410,080,279.44
	AI-DPE	DOMESTIC PRIVATE EQUITY		1,334,741,867.56	3,087,187,532.40
	AI-GIP	GLOBAL/INTL PRIVATE EQUITY		454,959,320.09	640,736,108.93
	AI-PPE	PUBLIC PRIVATE EQUITY	10,840,319.00	75,304,280.27	182,389,445.00
	AI-SD	STOCK DISTRIBUTION	4,995,521.00	21,833,360.92	47,112,326.00
	AI-VC	VENTURE CAPITAL		778,548,841.56	1,325,649,357.96
			15,835,840.00	2,665,387,670.40	5,283,074,770.29
ALTERNATIVE INVESTMENTS TOTAL:			132,418,841.89	6,903,574,216.43	10,693,155,049.73
Grand Total for All Investments				57,835,630,579.26	78,304,456,051.09

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DESCRIPTION	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE						
Portfolio: I-GLR						
Instrument: INTF						
GLOBAL CUSTODIAN LIQUIDITY RESERVE						
INTERNATIONAL FUNDS						
GLOBAL LIQUIDITY RESERVE			1/1/2001	0.00	0.01	
INTERNATIONAL FUNDS TOTAL				0.00	0.01	

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DESCRIPTION	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE						
Portfolio: LQR			LIQUIDITY RESERVE			
Instrument: ABSCARDFLOAT			ABSCARD FLOAT BULLET MATURITY			
CCCIT 2008-A2 A2 (1/23/2018)		3.4651	1/23/2020	4,700,000.00	4,704,815.18	4,705,071.98
CHAIT 2015-A1 A1 (02/15/2018)		2.6265	2/18/2020	32,440,000.00	32,453,072.92	32,477,493.41
DCENT 2013-A1 A1 (02/15/2018)		2.6065	8/17/2020	11,260,000.00	11,264,381.12	11,271,336.47
ABSCARD FLOAT BULLET MATURITY TOTAL				48,400,000.00	48,422,269.22	48,453,901.86
Instrument: COR			CORPORATE NOTES/BONDS			
BANK OF MONTREAL		2.3039	4/9/2018	23,632,000.00	23,661,493.97	23,766,383.38
BERKSHIRE HATHAWAY FIN		2.1385	3/7/2018	13,000,000.00	13,007,965.56	13,026,616.17
CISCO SYSTEMS INC		2.0773	2/21/2018	9,305,000.00	9,310,251.22	9,331,336.12
GENERAL ELECTRIC CO		2.4043	4/2/2018	24,000,000.00	24,035,549.98	24,153,645.33
PEPSICO INC		1.9369	4/30/2018	7,000,000.00	7,001,808.45	7,020,971.51
TOYOTA MOTOR CREDIT CORP		2.0838	4/6/2018	38,900,000.00	38,931,511.34	39,095,939.38
CORPORATE NOTES/BONDS TOTAL				115,837,000.00	115,948,580.52	116,394,891.89
Instrument: CP			COMMERCIAL PAPER (DISCOUNT)			
TREASURY BILL	1.095		2/1/2018	176,000,000.00	175,833,765.13	175,656,884.44
TREASURY BILL	1.163		3/1/2018	141,000,000.00	140,719,549.88	140,561,230.55
TREASURY BILL	1.357		3/29/2018	50,000,000.00	49,836,687.42	49,836,687.42
TREASURY BILL	1.425		5/24/2018	46,000,000.00	45,740,873.73	45,688,898.32
TREASURY BILL	1.082		1/18/2018	17,000,000.00	16,991,457.69	16,974,814.83
TREASURY BILL	1.083		1/25/2018	17,000,000.00	16,987,872.17	16,970,646.60
TREASURY BILL	1.080		2/15/2018	25,000,000.00	24,966,639.22	24,937,915.49
TREASURY BILL	1.084		2/22/2018	226,000,000.00	225,651,776.86	225,392,017.05
TREASURY BILL	1.299		3/15/2018	20,000,000.00	19,947,444.72	19,947,444.72
TREASURY BILL	1.240		3/22/2018	150,000,000.00	149,583,537.34	149,417,015.98
TREASURY BILL	1.316		4/5/2018	50,000,000.00	49,828,601.64	49,776,909.00
TREASURY BILL	1.382		5/17/2018	50,000,000.00	49,740,292.63	49,740,292.63
TREASURY BILL	1.416		5/31/2018	253,000,000.00	251,510,525.65	251,510,525.65
TREASURY BILL	1.425		6/7/2018	104,000,000.00	103,357,371.02	103,357,371.02
TREASURY BILL	1.452		6/14/2018	175,000,000.00	173,849,479.57	173,849,479.57
COMMERCIAL PAPER (DISCOUNT) TOTAL				1,500,000,000.00	1,494,545,874.67	1,493,618,133.27
Instrument: STIF			SHORT TERM INVESTMENT FUND			

Group: LIQUIDITY RESERVE

Portfolio: LIQUIDITY RESERVE

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DESCRIPTION	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE						
Portfolio: LQR						
Instrument: STIF						
LIQUIDITY RESERVE						
SHORT TERM INVESTMENT FUND						
FEDERATED TREASURY OBLIG			12/31/2018	45,000,000.00	45,000,000.00	45,000,000.00
SHORT TERM INVESTMENT FUND TOTAL				45,000,000.00	45,000,000.00	45,000,000.00
Instrument: TSY						
U S TREASURIES						
US TREASURY N/B	2.7500		2/28/2018	3,000,000.00	3,007,440.06	3,038,428.03
US TREASURY N/B	0.8750		1/31/2018	3,000,000.00	2,999,672.65	3,009,157.06
U S TREASURIES TOTAL				6,000,000.00	6,007,112.71	6,047,585.09

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Group: LIQUIDITY RESERVE						
Portfolio: LQR-CONTRA			LQR-CONTRA ASSETS			
Instrument: COM			COMMON STOCK			
UNSETTLED BUYS			1/1/2001	-63,778,519.48	-63,778,519.48	-63,778,519.00
UNSETTLED SELLS			1/1/2001	54,168,196.12	54,168,196.12	54,168,196.00
COMMON STOCK TOTAL				-9,610,323.36	-9,610,323.36	-9,610,323.00
TOTAL				1,705,626,676.64	1,700,313,513.77	1,699,904,189.11

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DESCRIPTION	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: ABSCARD		ABSCARD BULLET MATURITY			
AMXCA 2017-1 A	Aaa		1.9300 M	9/15/2022	99.51	27,000,000.00	26,994,567.13	26,892,025.00
AMXCA 2017-3 A (4/15/20)	NR		1.7700 M	11/15/2022	99.10	23,000,000.00	22,996,239.96	22,810,590.33
BACCT 2017-A1 (3/16/2020)	Aaa		1.9500 M	8/15/2022	99.51	50,000,000.00	49,987,544.19	49,797,464.33
CCCIT 2017-A2 A2 (1/17/19)	Aaa		1.7400 S	1/19/2021	99.75	20,000,000.00	19,997,043.17	20,109,500.33
CCCIT 2017-A3 A3 (4/7/20)	NR		1.9200 S	4/7/2022	99.38	23,000,000.00	22,994,294.92	22,961,125.00
CCCIT 2017-A8 A8 (8/7/2020)	Aaa		1.8600 S	8/8/2022	99.04	23,000,000.00	22,997,539.55	22,948,085.67
CHAIT 2013-A1 A1 (2/15/2018)	NR		1.3000 M	2/18/2020	99.93	11,625,000.00	11,613,460.05	11,623,639.67
CHAIT 2015-A7 A7 (7/16/2018)	NR		1.6200 M	7/15/2020	99.90	10,000,000.00	10,006,874.97	9,997,387.00
CHAIT 2016-A2 A (6/15/19)	NR		1.3700 M	6/15/2021	99.00	25,000,000.00	24,876,856.55	24,765,554.22
DCENT 2014-A4 A4 (6/17/19)	Aaa		2.1200 M	12/15/2021	100.04	17,500,000.00	17,495,709.11	17,523,784.89
FORDF 2016-5 A1 (11/15/2019)	Aaa		1.9500 M	11/15/2021	99.49	10,000,000.00	9,998,418.93	9,956,780.33
FORDR 2014-1 (5/15/2019)	Aaa		2.2600 M	11/15/2025	100.18	13,250,000.00	13,247,645.82	13,287,374.89
ABSCARD BULLET MATURITY TOTAL						253,375,000.00	253,206,194.35	252,673,311.66
			Instrument: ABSCARDFLOAT		ABSCARD FLOAT BULLET MATURITY			
CCCIT 2008-A2 A2 (1/23/2018)	Aaa		3.4651 M	1/23/2020	100.06	18,300,000.00	18,454,219.59	18,319,748.08
CCCIT 2008-A7 A7 (5/21/2018)	Aaa		3.6753 M	5/20/2020	100.47	25,000,000.00	25,325,473.00	25,140,619.83
CHAIT 2015-A1 A1 (02/15/2018)	Aaa		2.6265 M	2/18/2020	100.03	1,775,000.00	1,773,197.55	1,777,051.26
ABSCARD FLOAT BULLET MATURITY TOTAL						45,075,000.00	45,552,890.14	45,237,419.17
			Instrument: AGC		AGENCY BONDS WITH COUPONS			
FANNIE MAE	Aaa		1.5000 S	6/22/2020	98.80	8,000,000.00	7,971,295.22	7,907,008.00
FANNIE MAE	AAA		1.5000 S	11/30/2020	98.45	2,000,000.00	1,991,677.92	1,971,519.33
FANNIE MAE	AAA		1.1250 S	12/14/2018	99.34	2,000,000.00	1,993,786.02	1,987,790.50
FANNIE MAE	Aaa		1.3750 S	2/26/2021	97.86	7,000,000.00	6,911,344.41	6,883,837.14
FANNIE MAE	Aaa		1.0000 S	2/26/2019	99.03	2,000,000.00	1,989,228.19	1,987,452.44
FANNIE MAE	Aaa		2.1250 S	4/24/2026	96.78	6,500,000.00	6,401,628.69	6,316,439.60
FANNIE MAE	Aaa		0.8750 S	8/2/2019	98.38	3,000,000.00	2,974,563.84	2,962,228.58
FANNIE MAE	Aaa		1.2500 S	8/17/2021	96.91	2,000,000.00	1,967,622.48	1,947,441.56
FANNIE MAE	Aaa		1.8750 S	9/24/2026	94.34	6,700,000.00	6,442,655.70	6,354,347.96
FANNIE MAE	Aaa		2.0000 S	1/5/2022	99.35	7,400,000.00	7,448,063.03	7,424,011.55
FANNIE MAE	Aaa		1.5000 S	2/28/2020	99.00	5,000,000.00	4,998,765.68	4,975,830.00
FANNIE MAE	Aaa		1.8750 S	4/5/2022	98.74	4,000,000.00	4,004,507.50	3,967,560.66

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: AGC		AGENCY BONDS WITH COUPONS			
FANNIE MAE	Aaa		1.5000 S	7/30/2020	98.74	2,000,000.00	1,996,102.36	1,987,216.00
FANNIE MAE	AAA		1.7500 S	9/12/2019	99.72	3,000,000.00	3,001,234.47	3,007,468.83
FANNIE MAE	Aaa		2.6250 S	9/6/2024	101.31	7,300,000.00	7,491,845.19	7,457,201.54
FEDERAL HOME LOAN BANK	Aaa		1.3750 S	2/18/2021	97.90	4,500,000.00	4,462,494.68	4,428,463.38
FEDERAL HOME LOAN BANK	Aaa		1.1250 S	7/14/2021	96.66	4,000,000.00	3,919,010.93	3,887,231.00
FEDERAL HOME LOAN BANK	AAA		0.8750 S	8/5/2019	98.37	3,000,000.00	2,960,597.33	2,961,862.83
FEDERAL HOME LOAN BANK	Aaa		1.8750 S	11/29/2021	98.95	9,500,000.00	9,548,250.30	9,416,112.33
FEDERAL HOME LOAN BANK	Aaa		1.2500 S	1/16/2019	99.38	250,000.00	249,801.99	249,870.29
FEDERAL HOME LOAN BANK	Aaa		1.3750 S	5/28/2019	99.32	9,500,000.00	9,499,289.08	9,446,984.96
FEDERAL HOME LOAN BANK	Aaa		1.3750 S	9/28/2020	98.25	2,000,000.00	1,987,876.77	1,972,194.17
FEDERAL HOME LOAN BANK	Aaa		1.7500 S	6/12/2020	99.35	2,000,000.00	2,004,361.73	1,988,901.22
FREDDIE MAC	Aaa		2.3750 S	1/13/2022	100.80	9,200,000.00	9,401,305.63	9,375,768.66
FREDDIE MAC	Aaa		1.2500 S	10/2/2019	98.70	5,000,000.00	4,983,071.76	4,950,571.39
FREDDIE MAC	Aaa		1.3750 S	5/1/2020	98.62	5,000,000.00	4,978,164.68	4,942,358.33
FREDDIE MAC	Aaa		1.1250 S	8/12/2021	96.48	6,600,000.00	6,459,418.24	6,396,335.75
FREDDIE MAC	Aaa		1.5000 S	1/17/2020	98.94	7,500,000.00	7,500,009.02	7,471,645.00
FREDDIE MAC	Aaa		1.3750 S	4/20/2020	98.61	2,000,000.00	1,991,529.49	1,977,537.61
FREDDIE MAC	AAA		1.3750 S	8/15/2019	99.14	2,000,000.00	1,998,245.40	1,995,271.00
FREDDIE MAC	AAA		1.6250 S	9/29/2020	98.88	3,000,000.00	2,981,028.12	2,978,732.33
AGENCY BONDS WITH COUPONS TOTAL						142,950,000.00	142,508,775.85	141,577,193.94
			Instrument: ASB		ASSET BACKED NOTES AND BONDS			
ALLYA 2017-1 A2 (02/15/17 -	Aaa		1.3800 M	10/15/2019	99.88	11,667,622.08	11,667,313.64	11,660,889.14
BMWLT 2016-2 A3 (5/18-2/19)	NR		1.4300 M	9/20/2019	99.55	10,500,000.00	10,499,442.89	10,457,118.92
BMWLT 2017-1 A2	Aaa		1.6400 M	7/22/2019	99.90	6,902,336.18	6,902,029.50	6,898,654.84
BMWLT 2017-1 A3 (11/18-8/19)	Aaa		1.9800 M	5/20/2020	99.82	11,500,000.00	11,499,175.88	11,486,501.50
BMWLT 2017-1 A4 (8/19-10/19)	Aaa		2.1800 M	6/22/2020	99.78	9,000,000.00	8,999,989.36	8,986,012.00
EFF 2015-1 A2 (1/2016-11/2017)	Aaa		1.3000 M	9/20/2020	99.96	235,672.16	235,672.16	235,668.61
FORDL 2017-A A2A	NR		1.5600 M	11/15/2019	99.87	3,464,667.90	3,464,557.93	3,462,461.17
FORDL 2017-A A3	NR		1.8800 M	4/15/2020	99.80	10,000,000.00	9,999,175.87	9,987,899.56
FORDL 2017-A A4	NR		2.0200 M	6/15/2020	99.71	4,000,000.00	3,999,634.54	3,992,039.11
FORDO 2016-A A3	NR		1.3900 M	7/15/2020	99.67	14,685,343.39	14,674,155.84	14,645,236.28

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: ASB		ASSET BACKED NOTES AND BONDS			
FORDO 2017-A A4	Aaa		1.9200 M	4/15/2022	99.07	2,179,000.00	2,182,225.73	2,160,665.41
FORDO 2017-B A2A	Aaa		1.4900 M	5/15/2020	99.72	12,000,000.00	11,999,543.91	11,973,904.67
FORDO 2017-B A3	Aaa		1.6900 M	11/15/2021	99.08	14,500,000.00	14,499,501.97	14,376,896.11
FORDO 2017-B A4	Aaa		1.8700 M	9/15/2022	98.64	2,250,000.00	2,249,660.95	2,221,294.00
FORDO 2017-C A3	NR		2.0100 M	3/15/2022	99.66	10,000,000.00	9,998,287.81	9,974,443.33
HAROT 2017-1 A2	Aaa		1.4200 M	7/22/2019	99.86	13,478,553.58	13,478,432.34	13,464,841.54
HAROT 2017-1 A3	Aaa		1.7200 M	7/21/2021	99.35	8,500,000.00	8,499,670.68	8,448,822.11
HAROT 2017-1 A4	Aaa		2.0500 M	6/21/2023	99.29	10,000,000.00	9,999,471.01	9,935,184.44
HAROT 2017-2 A2	Aaa		1.4600 M	10/15/2019	99.79	14,418,898.68	14,418,298.59	14,397,507.26
HAROT 2017-2 A3	Aaa		1.6800 M	8/15/2021	99.16	15,000,000.00	14,999,008.98	14,884,737.00
HAROT 2017-2 A4	Aaa		1.8700 M	9/15/2023	98.81	3,000,000.00	2,999,788.81	2,966,675.33
HART 2017-A A2A	NR		1.4800 M	2/18/2020	99.79	6,101,741.69	6,101,731.10	6,093,088.59
JDOT 2017-A A2 (12/17-10/18)	Aaa		1.5000 M	10/15/2019	99.87	9,178,909.39	9,178,896.48	9,173,307.27
MBALT 2016-B A3 (2/18-12/18)	Aaa		1.3500 M	8/15/2019	99.65	6,000,000.00	5,999,994.33	5,982,533.00
MBALT 2017-A A2A	NR		1.5300 M	8/15/2019	99.84	14,081,786.01	14,081,780.19	14,068,346.61
MBALT 2017-A A3	NR		1.7900 M	4/15/2020	99.64	14,500,000.00	14,499,795.29	14,459,491.56
NAROT 2017-A A2A	Aaa		1.4700 M	1/15/2020	99.81	6,642,739.46	6,642,725.63	6,634,270.92
NAROT 2017-A A3	Aaa		1.7400 M	8/16/2021	99.37	7,500,000.00	7,499,465.03	7,458,674.00
TAOT 2017-A A2A	Aaa		1.4200 M	9/16/2019	99.84	9,117,642.26	9,117,341.30	9,108,817.25
TAOT 2017-A A3	Aaa		1.7300 M	2/16/2021	99.49	7,500,000.00	7,499,448.18	7,467,881.67
TAOT 2017-C A2A	Aaa		1.5800 M	7/15/2020	99.67	24,000,000.00	23,999,856.48	23,938,310.33
TAOT 2017-C A3	Aaa		1.7800 M	11/15/2021	99.08	17,000,000.00	16,998,871.45	16,857,530.89
WOART 2017-B A2A	NR		1.6100 M	2/16/2021	99.56	18,000,000.00	17,998,742.87	17,933,747.00
WOART 2017-B A3	NR		1.9500 M	2/15/2023	98.95	8,500,000.00	8,498,113.98	8,418,231.67
ASSET BACKED NOTES AND BONDS TOTAL						335,404,912.78	335,381,800.70	334,211,683.09
			Instrument: CMBB		COMMERCIAL MORTGAGE BACKED - AMORTIZING			
AH4R 2014-SFR2 A	AAA		3.7860 M	10/17/2036	103.00	6,624,588.64	6,624,371.95	6,844,226.58
BACM 2017-BNK3 A4	Aaa		3.5740 M	1/25/2027	103.62	3,500,000.00	3,596,647.01	3,637,043.17
CFCRE 2011-C1 A4	Aaa		4.9613 M	4/15/2044	106.00	9,460,003.38	9,495,277.18	10,067,028.60
DBUBS 2011-LC1A A2	Aaa		4.5280 M	11/10/2046	101.80	1,615,528.70	1,617,531.62	1,650,630.93
FHMS K061 A2	NR		3.3470 M	11/25/2026	103.92	4,000,000.00	4,114,772.80	4,167,878.67

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: CMBB		COMMERCIAL MORTGAGE BACKED - AMORTIZING			
GSMS 2011-GC3 A4	Aaa		4.7530 M	3/10/2044	105.32	9,093,197.44	9,125,237.68	9,613,336.64
GSMS 2014-GC18 A2	Aaa		2.9240 M	1/10/2047	100.58	5,935,169.47	5,970,201.19	5,984,061.03
GSMS 2017-GS5 A4	Aaa		3.6740 M	3/10/2050	104.86	5,000,000.00	5,140,052.37	5,258,537.33
JPMCC 2009-IWST A1	NR		4.3140 M	12/5/2027	101.82	3,429,393.50	3,432,669.93	3,504,136.67
JPMCC 2011-C4 A3	NR		4.1063 M	7/15/2046	100.53	15,064,849.89	15,099,579.64	15,196,934.66
MSC 2011-C1 A4	NR		5.0330 M	9/15/2047	106.02	10,000,000.00	10,068,296.54	10,644,376.67
MSC 2013-WLSR A	NR		2.6950 M	1/11/2032	100.09	12,000,000.00	12,092,477.84	12,038,110.00
MSCBB 2016-MART A	NR		2.2000 M	9/13/2031	98.12	6,500,000.00	6,499,979.13	6,389,976.67
WFRBS 2011-C2 A4	Aaa		4.8690 M	2/15/2044	105.88	29,702,531.61	29,908,582.60	31,570,107.02
WFRBS 2011-C4 A4	Aaa		4.9020 M	6/15/2044	106.93	10,000,000.00	10,039,871.81	10,733,767.00
COMMERCIAL MORTGAGE BACKED - AMORTIZING TOTAL						131,925,262.63	132,825,549.29	137,300,151.64
			Instrument: CMO		COLLATERALIZED MORTGAGE OBLIGATIONS			
STACR 2015-DNA1 M1	A1	2.128	3.2149 M	10/25/2027	100.07	1,064,368.35	1,064,368.35	1,065,602.49
COLLATERALIZED MORTGAGE OBLIGATIONS TOTAL						1,064,368.35	1,064,368.35	1,065,602.49
			Instrument: COR		CORPORATE NOTES/BONDS			
ABBOTT LABORATORIES	Baa3		2.3500 S	11/22/2019	100.04	7,000,000.00	6,995,599.66	7,016,846.28
ABBOTT LABORATORIES	Baa3		3.4000 S	11/30/2023	101.70	5,000,000.00	4,979,800.29	5,099,878.89
ABBOTT LABORATORIES	Baa3		4.7500 S	11/30/2036	112.24	7,565,000.00	7,558,119.55	8,522,057.95
ABBVIE INC	Baa2		1.8000 S	5/14/2018	99.96	8,000,000.00	7,998,972.03	8,015,832.00
ABBVIE INC	Baa2		3.2000 S	11/6/2022	101.54	3,000,000.00	2,996,010.24	3,060,824.67
ACE INA HOLDINGS	A3		3.3500 S	5/15/2024	102.85	7,000,000.00	6,992,891.57	7,229,554.89
AFFILIATED MANAGERS GROUP	A3		4.2500 S	2/15/2024	105.41	15,437,000.00	15,680,683.90	16,519,960.61
AIG GLOBAL FUNDING	A2		1.9500 S	10/18/2019	99.10	3,000,000.00	2,997,515.68	2,984,760.50
AIRGAS INC	A3		2.3750 S	2/15/2020	100.02	10,000,000.00	9,995,058.37	10,091,382.22
ALIBABA GROUP HLDG LTD SR	A1		2.5000 S	11/28/2019	100.26	10,000,000.00	9,969,049.56	10,048,656.66
ALIBABA GROUP HLDG LTD SR	A1		3.6000 S	11/28/2024	103.71	4,000,000.00	3,994,669.98	4,161,656.00
ALLERGAN (ALLERGAN)	Baa3		2.8000 S	3/15/2023	98.89	3,000,000.00	2,995,237.65	2,991,511.33
ALLERGAN (2M Prior Call)	Baa3		3.4500 S	3/15/2022	101.57	5,000,000.00	4,995,536.73	5,129,411.67
ALLERGAN (3m Prior Call)	Baa3		3.8000 S	3/15/2025	101.77	5,000,000.00	4,986,561.51	5,144,684.44
ALLERGAN (6m Prior Call)	Baa3		4.5500 S	3/15/2035	105.25	8,000,000.00	8,086,223.04	8,527,377.78
ALLERGAN (6m Prior Call)	Baa3		4.7500 S	3/15/2045	106.64	4,346,000.00	4,408,886.81	4,695,327.63
Group: FIXED INCOME - Internal			Portfolio: FIXED INCOME					

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: COR		CORPORATE NOTES/BONDS			
AMAZON.COM INC	Baa1		2.5000 S	11/29/2022	99.88	10,000,000.00	9,953,737.13	10,009,842.22
AMAZON.COM INC	Baa1		3.8000 S	12/5/2024	105.78	5,000,000.00	4,986,748.08	5,302,927.22
AMAZON.COM INC	Baa1		4.8000 S	12/5/2034	117.06	7,000,000.00	6,947,941.09	8,218,228.67
AMAZON.COM INC	Baa1		4.9500 S	12/5/2044	121.39	7,000,000.00	6,882,408.29	8,522,227.00
AMERICAN EXPRESS CO	A3		2.6500 S	12/2/2022	99.23	20,010,000.00	19,842,601.76	19,898,098.79
AMERICAN EXPRESS CREDIT	A2		2.1250 S	3/18/2019	99.99	10,000,000.00	9,995,225.32	10,060,138.61
AMERICAN EXPRESS CREDIT	A2		2.2000 S	3/3/2020	99.70	5,000,000.00	4,996,201.40	5,021,235.56
AMERICAN EXPRESS CREDIT	A2		2.7000 S	3/3/2022	100.36	7,000,000.00	6,986,831.74	7,087,451.00
AMERICAN HONDA FINANCE	A2		2.0000 S	11/13/2019	99.65	8,000,000.00	7,995,796.91	7,992,160.00
AMERICAN HONDA FINANCE	A2		2.6000 S	11/16/2022	100.05	6,000,000.00	6,000,000.00	6,022,596.00
AMERICAN HONDA FINANCE	A2		1.6000 S	2/16/2018	99.96	10,000,000.00	9,999,852.06	10,055,840.00
AMERICAN INTL GROUP	Baa1		6.2500 S	5/1/2036	128.73	10,000,000.00	12,169,694.10	12,976,896.67
AMERICAN INTL GROUP	Baa1		4.8750 S	6/1/2022	108.70	20,755,000.00	22,039,591.18	22,644,255.19
AMERICAN INTL GROUP	Baa1		3.8750 S	1/15/2035	100.15	7,000,000.00	6,979,240.05	7,135,723.39
AMERICAN TRANSMISSION SY	Baa1		5.0000 S	9/1/2044	115.83	5,000,000.00	5,712,665.58	5,874,718.33
AMGEN INC	Baa1		3.8750 S	11/15/2021	104.55	15,000,000.00	14,981,809.91	15,757,355.83
ANHEUSER-BUSCH INBEV FIN	A3		4.7000 S	2/1/2036	112.10	12,000,000.00	12,091,560.44	13,687,516.00
ANHEUSER-BUSCH INBEV FIN	A3		4.9000 S	2/1/2046	115.89	5,000,000.00	4,988,601.15	5,896,433.33
ANHEUSER-BUSCH INBEV FIN	A3		2.1500 S	2/1/2019	100.05	15,000,000.00	14,993,303.82	15,141,935.00
ANHEUSER-BUSCH INBEV	A3		5.3750 S	1/15/2020	106.09	10,000,000.00	9,983,941.39	10,856,367.22
ANHEUSER-BUSCH INBEV	A3		3.7500 S	1/15/2022	104.49	5,000,000.00	5,170,824.05	5,310,713.33
APPLE INC	Aa1		2.4000 S	5/3/2023	98.89	11,000,000.00	10,991,754.90	10,920,829.33
APPLE INC	Aa1		2.8500 S	5/6/2021	101.59	3,000,000.00	2,996,288.49	3,060,880.00
APPLE INC	Aa1		3.2000 S	5/13/2025	102.06	5,000,000.00	4,986,655.29	5,124,133.33
APPLE INC	Aa1		4.3750 S	5/13/2045	112.68	5,000,000.00	4,885,866.11	5,663,076.67
APPLE INC	Aa1		4.6500 S	2/23/2046	117.06	5,000,000.00	5,646,305.19	5,935,721.67
APPLE INC	Aa1		3.0000 S	2/9/2024	101.28	7,000,000.00	6,997,278.90	7,172,104.33
APPLE INC	Aa1		2.3000 S	5/11/2022	99.22	10,000,000.00	9,984,362.88	9,953,954.44
APPLE INC	Aa1		1.8000 S	5/11/2020	99.15	10,000,000.00	9,991,927.16	9,940,280.00
APPLE INC	Aa1		2.8500 S	5/11/2024	100.36	9,500,000.00	9,491,727.08	9,571,985.16
APPLE INC	Aa1		2.7500 S	1/13/2025	99.18	20,000,000.00	19,971,290.27	19,909,913.33
APPLE INC	Aa1		3.0000 S	11/13/2027	99.55	5,000,000.00	4,958,630.30	4,997,650.00

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: COR		CORPORATE NOTES/BONDS			
ARCHER DANIELS	A2		4.5350 S	3/26/2042	112.43	15,243,000.00	15,243,000.00	17,319,376.49
AT&T INC	Baa1		5.5000 S	2/1/2018	100.27	10,000,000.00	9,999,765.33	10,255,816.67
AT&T INC	Baa1		4.3000 S	12/15/2042	94.04	532,000.00	527,656.51	501,296.71
AT&T INC	Baa1		2.6250 S	12/1/2022	98.42	10,000,000.00	9,193,068.30	9,863,855.00
AT&T INC	Baa1		4.8000 S	6/15/2044	98.49	5,000,000.00	5,038,539.93	4,935,011.68
AT&T INC	Baa1		2.4500 S	6/30/2020	99.82	5,000,000.00	4,998,724.53	4,991,200.28
AT&T INC	Baa1		3.0000 S	6/30/2022	100.17	7,000,000.00	6,998,628.22	7,012,161.33
AT&T INC	Baa1		6.3750 S	3/1/2041	118.71	5,000,000.00	5,972,971.48	6,041,525.00
AT&T INC	Baa1		4.5500 S	3/9/2049	94.01	11,878,000.00	11,850,482.87	11,334,385.69
AT&T INC	Baa1		3.4000 S	8/14/2024	100.48	23,000,000.00	22,963,326.10	23,423,568.00
AT&T INC	Baa1		5.3500 S	9/1/2040	105.64	1,142,000.00	1,139,923.95	1,226,816.67
AT&T INC (5/14/27 CALL)	Baa1		3.9000 S	8/14/2027	100.56	17,000,000.00	16,971,559.71	17,360,621.00
AVALONBAY COMMUNITIES IN	A3		3.5000 S	11/15/2024	102.67	9,000,000.00	8,951,096.30	9,280,307.00
BALTIMORE GAS & ELECTRIC	A3		2.8000 S	8/15/2022	100.12	10,000,000.00	9,986,242.95	10,117,527.77
BANK OF AMERICA (MERRILL	Baa1		6.8750 S	4/25/2018	101.50	27,500,000.00	27,508,258.37	28,259,196.58
BANK OF AMERICA CORP	Baa1		4.1250 S	1/22/2024	106.36	10,000,000.00	10,007,972.78	10,818,467.50
BANK OF AMERICA CORP	Baa1		3.5000 S	4/19/2026	102.34	10,000,000.00	10,349,826.61	10,304,200.00
BANK OF AMERICA CORP	Baa1		2.3690 S	7/21/2021	99.78	12,000,000.00	12,000,000.00	12,099,910.67
BANK OF AMERICA CORP (10/21/21	Baa1		2.5030 S	10/21/2022	98.93	5,000,000.00	5,000,000.00	4,970,679.72
BANK OF AMERICA CORP (10/21/26	Baa1		3.2480 S	10/21/2027	99.10	7,000,000.00	7,000,000.00	6,981,005.89
BANK OF AMERICA CORP (SUB HC)	Baa3		4.0000 S	1/22/2025	103.91	5,000,000.00	4,977,496.49	5,283,953.33
BANK OF AMERICA NA	A2		6.0000 S	10/15/2036	130.27	7,000,000.00	7,795,976.78	9,207,664.67
BANK OF MONTREAL	A1		1.5000 S	7/18/2019	98.92	5,370,000.00	5,341,305.60	5,348,717.25
BANK OF MONTREAL	A1		2.1000 S	6/15/2020	99.40	30,000,000.00	29,997,777.69	29,848,480.00
BANK OF NOVA SCOTIA	A1		2.7000 S	3/7/2022	99.98	20,000,000.00	19,969,386.88	20,166,540.00
BANK OF NOVA SCOTIA	A1		2.1500 S	7/14/2020	99.45	10,000,000.00	9,998,810.73	10,044,796.11
BANK OF NY MELLON CORP	A1		2.6610 S	5/16/2023	99.73	9,750,000.00	9,764,411.74	9,755,666.94
BANK OF NY MELLON CORP	A1		2.6000 S	8/17/2020	100.77	10,000,000.00	9,997,454.58	10,173,527.78
BAXALTA INC (12/23/44 CALL)	Baa3		5.2500 S	6/23/2045	116.77	5,000,000.00	4,968,321.45	5,844,303.33
BAXALTA INC (3/23/25 CALL)	Baa3		4.0000 S	6/23/2025	103.36	10,000,000.00	9,965,171.07	10,344,628.88
BB&T CORPORATION	A2		6.8500 S	4/30/2019	106.00	17,660,000.00	18,114,798.07	18,925,355.63
BB&T CORPORATION	A2		2.0500 S	6/19/2018	100.04	5,000,000.00	4,999,286.49	5,005,481.67

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Group: FIXED INCOME - Internal								
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			Instrument: COR		CORPORATE NOTES/BONDS			
BB&T CORPORATION	A2		2.7500 S	4/1/2022	100.73	12,000,000.00	11,980,833.31	12,170,244.00
BB&T(BRANCH BANKING & TRUST)	A1		2.3000 S	10/15/2018	100.20	8,100,000.00	8,113,055.93	8,155,781.00
BB&T(SUB BANK)	A2		3.8000 S	10/30/2026	104.58	5,000,000.00	4,990,558.11	5,261,399.44
BECTON DICKINSON AND CO	Baa2		2.6750 S	12/15/2019	100.37	4,356,000.00	4,356,000.00	4,377,165.80
BECTON DICKINSON AND CO	Baa2		3.7340 S	12/15/2024	102.22	1,386,000.00	1,386,000.00	1,419,090.14
BECTON DICKINSON AND CO	Baa2		4.6850 S	12/15/2044	109.60	3,000,000.00	3,000,000.00	3,294,219.67
BERKSHIRE HATHAWAY ENERGY	A3		6.1250 S	4/1/2036	134.11	12,317,000.00	15,075,000.50	16,707,032.06
BERKSHIRE HATHAWAY INC	Aa2		1.5500 S	2/9/2018	99.96	7,000,000.00	6,999,787.02	7,040,284.22
BERKSHIRE HATHAWAY INC	Aa2		4.5000 S	2/11/2043	114.72	10,000,000.00	9,879,866.28	11,646,920.00
BG ENERGY CAPITAL PLC	WR		4.0000 S	10/15/2021	104.65	5,000,000.00	4,983,140.62	5,274,562.22
BLACKROCK INC	A1		3.5000 S	3/18/2024	104.13	10,000,000.00	9,977,893.19	10,513,618.89
BOEING CO	A2		0.9500 S	5/15/2018	99.58	5,000,000.00	4,995,819.86	4,984,934.44
BOEING CO.	A2		6.6250 S	2/15/2038	142.23	5,000,000.00	5,078,777.31	7,236,438.89
BRITISH TELECOM PLC	Baa1		9.6250 S	12/15/2030	149.19	8,825,000.00	10,450,110.36	13,201,860.27
BURLINGTON NORTHERN SANTA	A3		5.7500 S	3/15/2018	100.79	10,000,000.00	9,999,380.64	10,248,345.56
CANADIAN IMPERIAL BANK	A1		2.1000 S	10/5/2020	99.15	30,000,000.00	29,977,584.16	29,894,900.00
CANADIAN NATIONAL RAILWAY	A2		6.2000 S	6/1/2036	135.33	10,240,000.00	10,176,608.97	13,911,067.67
CANADIAN NATIONAL RAILWAY	A2		5.5500 S	5/15/2018	101.36	5,000,000.00	4,998,961.07	5,103,268.33
CATERPILLAR FINANCIAL SERV	A3		2.8500 S	6/1/2022	101.17	3,000,000.00	2,997,654.34	3,042,168.00
CELGENE CORP	Baa2		2.8750 S	8/17/2020	100.93	5,000,000.00	4,995,099.52	5,101,025.56
CHARLES SCHWAB CORP	A2		2.2000 S	7/25/2018	100.07	17,482,000.00	17,502,965.76	17,660,252.74
CHARTER COMMUNICATIONS	Ba1		3.5790 S	7/23/2020	101.79	5,000,000.00	5,000,000.00	5,167,814.17
CHEVRON CORP	Aa2		1.7180 S	6/24/2018	99.94	9,660,000.00	9,664,069.78	9,657,865.98
CHEVRON CORP	Aa2		2.4270 S	6/24/2020	100.52	5,000,000.00	5,000,000.00	5,028,479.58
CHEVRON CORP	Aa2		3.1910 S	6/24/2023	102.69	5,000,000.00	5,000,000.00	5,137,377.36
CHURCH & DWIGHT CO INC	Baa1		2.4500 S	8/1/2022	98.64	3,000,000.00	2,996,638.86	2,991,083.00
CHURCH & DWIGHT CO INC	Baa1		3.9500 S	8/1/2047	100.51	3,000,000.00	2,978,206.93	3,066,599.00
CHURCH & DWIGHT CO INC	Baa1		3.1500 S	8/1/2027	98.31	3,000,000.00	2,997,024.66	2,990,217.00
CINTAS CORPORATION NO. 2	A3		2.9000 S	4/1/2022	100.83	10,000,000.00	9,988,760.01	10,155,520.00
CINTAS CORPORATION NO. 2	A3		3.7000 S	4/1/2027	104.05	5,000,000.00	4,982,077.12	5,248,580.00
CISCO SYSTEMS INC	A1		4.4500 S	1/15/2020	104.59	5,000,000.00	4,998,237.68	5,332,152.22
CISCO SYSTEMS INC	A1		2.9000 S	3/4/2021	101.73	7,000,000.00	6,993,903.10	7,187,033.00

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			Instrument: COR		CORPORATE NOTES/BONDS			
CISCO SYSTEMS INC	A1		2.1250 S	3/1/2019	100.13	15,000,000.00	14,997,411.21	15,126,335.00
CITIBANK NA (02/2019 CALL)	A1		2.0000 S	3/20/2019	99.82	10,000,000.00	9,994,963.26	10,037,991.11
CITIGROUP INC	Baa1		8.1250 S	7/15/2039	160.88	14,000,000.00	19,506,252.20	23,047,573.89
CITIGROUP INC	Baa1		3.3000 S	4/27/2025	100.85	10,000,000.00	9,985,797.81	10,143,756.67
CITIGROUP INC	BAA1		3.2571 Q	6/7/2019	100.80	16,191,000.00	16,331,946.32	16,347,779.57
CITIGROUP INC	Baa1		3.2000 S	10/21/2026	99.22	7,000,000.00	6,996,297.39	6,988,626.56
CITIGROUP INC	Baa1		2.8760 S	7/24/2023	99.44	15,000,000.00	15,000,000.00	15,103,523.33
CITIGROUP INC (SUB HOLDING)	Baa3		6.6250 S	6/15/2032	128.16	4,000,000.00	4,188,634.48	5,137,997.78
CITIZENS BANK NA/RI (02/02/2020	Baa1		2.2500 S	3/2/2020	99.45	7,000,000.00	6,995,147.35	7,013,702.50
CITIZENS BANK NA/RI (4/20 CALL)	Baa1		2.2000 S	5/26/2020	99.21	5,000,000.00	4,996,292.15	4,971,434.44
CITIZENS BANK NA/RI (4/26/20	Baa1		2.6500 S	5/26/2022	99.29	5,000,000.00	4,995,874.00	4,977,556.94
CLEVELAND ELECTRIC ILLUM	Baa3		3.5000 S	4/1/2028	100.00	6,000,000.00	5,988,032.22	6,050,106.67
CLOROX COMPANY	Baa1		3.1000 S	10/1/2027	100.00	3,954,000.00	3,939,811.48	3,985,794.95
CMS ENERGY CORP	Baa1		3.8750 S	3/1/2024	104.50	3,000,000.00	2,998,533.41	3,173,882.00
CMS ENERGY CORP	Baa1		4.8750 S	3/1/2044	116.93	14,291,000.00	14,611,881.51	16,942,523.75
COMCAST CORP	A3		5.7000 S	5/15/2018	101.40	15,000,000.00	14,999,827.53	15,318,965.00
COMCAST CORP	A3		6.4000 S	5/15/2038	135.17	10,000,000.00	9,981,774.62	13,598,787.78
CONSOLIDATED EDISON CO OF NY	A2		6.3000 S	8/15/2037	136.31	15,000,000.00	14,930,251.51	20,802,810.00
CSX CORP (CALL 11/30/41)	Baa1		4.7500 S	5/30/2042	112.22	5,000,000.00	4,974,741.14	5,631,596.39
CSX CORP (CALL 3/1/21)	Baa1		4.2500 S	6/1/2021	104.96	7,000,000.00	6,986,328.50	7,371,718.67
CVS CAREMARK CORP	Baa1		2.2500 S	12/5/2018	100.15	5,000,000.00	4,998,903.19	5,015,870.00
CVS CAREMARK CORP	Baa1		4.0000 S	12/5/2023	104.02	9,521,000.00	9,662,233.48	9,931,344.11
CVS CAREMARK CORP	Baa1		2.2500 S	8/12/2019	99.72	5,000,000.00	4,999,061.87	5,029,557.50
CVS CAREMARK CORP	Baa1		3.3750 S	8/12/2024	100.64	3,000,000.00	2,980,660.05	3,058,287.75
CVS HEALTH CORP	Baa1		5.1250 S	7/20/2045	114.59	5,000,000.00	4,982,422.56	5,843,980.69
DAIMLER FINANCE NA LLC	A2		2.0000 S	7/6/2021	97.87	15,184,000.00	14,754,588.06	15,008,598.22
DAIMLER FINANCE NA LLC	A2		2.2000 S	10/30/2021	98.25	7,000,000.00	6,998,479.59	6,903,566.44
DAIMLER FINANCE NA LLC	A2		1.7500 S	10/30/2019	98.84	10,000,000.00	9,991,247.17	9,913,382.78
DISCOVER BANK	Baa3		2.0000 S	2/21/2018	99.97	12,000,000.00	11,999,884.96	12,082,970.67
DISCOVER BANK	Baa3		4.2000 S	8/8/2023	105.00	13,000,000.00	12,942,266.02	13,866,428.33
DISCOVER FINANCIAL SVS	Baa3		3.2000 S	8/9/2021	101.35	10,000,000.00	9,985,456.57	10,261,382.22
DOMINION RESOURCES	Baa2		7.0000 S	6/15/2038	137.01	5,000,000.00	6,367,986.87	6,866,275.56

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DOMINION RESOURCES	Baa2		6.4000 S	6/15/2018	101.94	20,613,000.00	20,696,601.57	21,071,895.53
DOMINION RESOURCES	Baa2		3.6250 S	12/1/2024	103.44	10,000,000.00	10,137,469.33	10,373,998.33
DTE ENERGY COMPANY	Baa1		3.3000 S	6/15/2022	101.60	7,000,000.00	6,998,282.99	7,122,112.67
DTE ENERGY COMPANY	Baa1		1.5000 S	10/1/2019	98.43	10,000,000.00	9,992,613.56	9,880,170.00
DTE ENERGY COMPANY	Baa1		2.8500 S	10/1/2026	96.06	20,000,000.00	19,981,650.31	19,354,600.00
DUKE ENERGY CAROLINAS	Aa2		6.0000 S	1/15/2038	134.22	5,000,000.00	4,997,073.98	6,849,393.33
DUKE ENERGY CAROLINAS	Aa2		5.3000 S	2/15/2040	125.76	5,000,000.00	6,364,433.86	6,388,271.11
DUKE ENERGY CORP	Baa1		6.2500 S	6/15/2018	101.86	15,000,000.00	14,997,680.32	15,320,276.67
DUKE ENERGY INDIANA INC	Aa3		4.2000 S	3/15/2042	107.28	6,750,000.00	7,083,965.26	7,324,598.00
EADS FINANCE	A2		2.7000 S	4/17/2023	99.87	20,000,000.00	19,739,802.74	20,085,460.00
EATON CORP (TURLOCK CORP)	Baa1		2.7500 S	11/2/2022	100.06	3,000,000.00	2,994,754.48	3,015,353.83
ENTERPRISE PRODUCTS OPER	Baa1		3.3500 S	3/15/2023	102.13	10,000,000.00	9,795,440.86	10,311,388.88
ENTERPRISE PRODUCTS OPER	Baa1		4.8500 S	3/15/2044	109.48	5,771,000.00	5,493,211.77	6,400,631.08
ENTERPRISE PRODUCTS OPER	Baa1		5.1000 S	2/15/2045	113.48	4,000,000.00	3,994,155.31	4,616,286.67
EXPRESS SCRIPTS HOLDING CO	Baa2		3.4000 S	3/1/2027	98.01	5,000,000.00	4,998,194.15	4,957,006.67
EXPRESS SCRIPTS HOLDING CO	Baa2		4.8000 S	7/15/2046	106.35	3,000,000.00	2,994,871.55	3,256,960.00
EXPRESS SCRIPTS HOLDING CO	Baa2		3.0000 S	7/15/2023	99.66	5,000,000.00	4,996,416.34	5,052,401.67
FEDEX CORP	Baa2		5.1000 S	1/15/2044	115.74	6,500,000.00	6,643,493.11	7,676,231.33
FEDEX CORP	Baa2		2.3000 S	2/1/2020	99.98	7,797,000.00	7,836,718.28	7,869,920.25
FEDEX CORP	Baa2		4.1000 S	2/1/2045	101.85	6,040,000.00	6,057,266.82	6,255,195.33
FEDEX CORP	Baa2		3.2000 S	2/1/2025	101.21	7,220,000.00	7,283,297.30	7,403,816.67
FIFTH THIRD BANK	Baa1		3.8500 S	3/15/2026	103.15	21,431,000.00	21,593,964.67	22,348,142.20
FLORIDA POWER & LIGHT	Aa2		4.1250 S	2/1/2042	110.29	7,000,000.00	6,984,705.45	7,839,572.42
FLOWERVE CORP	Baa3		3.5000 S	9/15/2022	100.40	10,000,000.00	10,023,102.29	10,143,515.56
FORD MOTOR CREDIT CO LLC	Baa2		2.2400 S	6/15/2018	100.08	7,000,000.00	7,000,000.00	7,012,295.89
FORD MOTOR CREDIT CO LLC	Baa2		3.2000 S	1/15/2021	101.36	7,500,000.00	7,485,064.53	7,712,749.67
GATX CORP	Baa2		2.5000 S	7/30/2019	99.92	7,000,000.00	6,997,122.20	7,067,872.78
GE CAPITAL INTL FUNDING	A1		4.4180 S	11/15/2035	108.27	10,114,000.00	10,113,718.18	11,007,492.78
GENERAL ELEC CAP CORP	A1		5.8750 S	1/14/2038	129.30	3,150,000.00	3,104,665.94	4,158,713.44
GENERAL ELECTRIC CO	A1		4.5000 S	3/11/2044	110.81	10,000,000.00	9,914,852.66	11,218,410.00
GEORGIA-PACIFIC LLC (12/24 CALL)	A3		3.6000 S	3/1/2025	102.74	10,504,000.00	10,757,997.67	10,917,416.00
GOLDMAN SACHS GROUP INC	A3		4.8000 S	7/8/2044	114.38	10,000,000.00	9,953,967.48	11,668,666.67

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			Portfolio: FI		FIXED INCOME			
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GOLDMAN SACHS GROUP INC	A3		5.9500 S	1/18/2018	100.16	20,000,000.00	19,997,281.22	20,571,185.55
GOLDMAN SACHS GROUP INC	A3		6.1500 S	4/1/2018	101.01	7,000,000.00	7,001,746.21	7,178,535.00
GOLDMAN SACHS GROUP INC	A3		3.8500 S	1/26/2027	102.67	14,500,000.00	14,507,390.64	15,127,812.64
GOLDMAN SACHS GROUP INC	A3		3.0000 S	4/26/2022	100.37	7,000,000.00	6,981,314.42	7,063,977.67
GOLDMAN SACHS GROUP INC	A3		2.9050 S	7/24/2023	99.17	15,000,000.00	15,000,000.00	15,065,340.42
GOLDMAN SACHS GROUP INC	A3		3.7500 S	5/22/2025	103.00	15,000,000.00	14,962,610.12	15,510,952.50
HARTFORD FINL SVCS GRP	Baa2		5.1250 S	4/15/2022	109.15	13,035,000.00	14,190,812.44	14,368,199.46
HBOS PLC (SUB HOLDING)	Baa1		6.7500 S	5/21/2018	101.62	15,000,000.00	14,996,152.81	15,355,275.00
HCP INC	Baa2		3.8750 S	8/15/2024	102.46	5,000,000.00	4,986,969.16	5,196,179.44
HOME DEPOT INC	A2		5.8750 S	12/16/2036	135.40	5,000,000.00	4,900,780.13	6,782,019.58
HOME DEPOT INC	A2		2.6250 S	6/1/2022	100.54	7,000,000.00	6,983,187.61	7,052,867.50
HOME DEPOT INC	A2		4.2500 S	4/1/2046	111.78	7,000,000.00	6,983,186.29	7,898,695.00
HSBC BANK USA (SUB BANK)	A1		5.8750 S	11/1/2034	128.62	5,000,000.00	5,136,636.80	6,479,718.33
HUNTINGTON BANCSHARES	Baa1		2.6000 S	8/2/2018	100.30	5,000,000.00	4,998,759.70	5,069,015.56
HUNTINGTON BANCSHARES	Baa1		3.1500 S	3/14/2021	101.60	10,000,000.00	10,246,235.99	10,253,725.00
HUNTINGTON NATIONAL BANK	A3		2.8750 S	8/20/2020	100.77	5,000,000.00	4,988,546.78	5,091,044.03
HUNTINGTON NATIONAL BANK	A3		2.3750 S	3/10/2020	99.94	5,000,000.00	4,999,778.82	5,033,859.58
IBM CORP	A1		5.8750 S	11/29/2032	128.71	15,000,000.00	14,880,641.77	19,385,073.33
IBM CORPORATION	A1		7.0000 S	10/30/2025	128.04	6,000,000.00	6,075,109.82	7,753,302.67
ILLINOIS TOOL WORKS INC	A2		3.5000 S	3/1/2024	104.58	5,000,000.00	4,988,445.60	5,287,543.33
ILLINOIS TOOL WORKS INC	A2		1.9500 S	3/1/2019	99.83	7,000,000.00	6,997,820.75	7,033,341.00
INTEL CORP	A1		3.1000 S	7/29/2022	102.81	5,000,000.00	4,998,508.35	5,205,919.44
INVESCO FINANCE PLC	A2		4.0000 S	1/30/2024	105.33	7,000,000.00	6,967,716.17	7,490,803.44
JACKSON NATL LIFE GLOBAL	A1		2.5000 S	6/27/2022	98.95	8,000,000.00	7,978,098.86	7,918,414.22
JERSEY CENTRAL POWER & LIGHT	Baa2		7.3500 S	2/1/2019	104.89	30,025,000.00	30,740,753.61	32,412,948.63
JOHN DEERE & COMPANY	A2		2.6000 S	6/8/2022	100.01	7,000,000.00	6,991,538.13	7,012,019.78
JOHN DEERE & COMPANY	A2		3.9000 S	6/9/2042	108.16	5,000,000.00	4,967,255.53	5,419,846.67
JOHN DEERE CAPITAL CORP	A2		2.6500 S	6/24/2024	98.83	10,000,000.00	9,931,396.01	9,888,482.78
JOHNSON & JOHNSON	Aaa		2.6250 S	1/15/2025	99.68	5,000,000.00	4,999,165.22	5,002,453.75
JOHNSON & JOHNSON	Aaa		2.9000 S	1/15/2028	100.15	5,000,000.00	4,994,121.02	5,027,876.67
JOHNSON & JOHNSON	Aaa		3.4000 S	1/15/2038	102.45	5,000,000.00	4,985,222.48	5,146,783.33
JOHNSON & JOHNSON	Aaa		3.5000 S	1/15/2048	102.54	5,000,000.00	4,981,199.87	5,151,591.67

Group: FIXED INCOME - Internal

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: COR		CORPORATE NOTES/BONDS			
JPMORGAN CHASE & CO	A3		2.2952 Q	4/25/2018	100.11	17,095,000.00	17,114,528.79	17,175,137.56
JPMORGAN CHASE & CO	A3		6.4000 S	5/15/2038	137.68	10,000,000.00	12,609,297.72	13,849,367.78
JPMORGAN CHASE & CO	A3		3.2500 S	9/23/2022	102.25	10,000,000.00	9,968,755.63	10,313,242.22
JPMORGAN CHASE & CO	A3		2.2674 Q	1/25/2018	100.03	9,892,000.00	9,897,737.08	9,937,700.49
JPMORGAN CHASE & CO	A3		2.3500 S	1/28/2019	100.23	5,000,000.00	4,999,471.41	5,061,217.50
JPMORGAN CHASE & CO	A3		4.8500 S	2/1/2044	118.32	5,000,000.00	4,991,906.31	6,017,191.67
JPMORGAN CHASE & CO	A3		3.3000 S	4/1/2026	100.70	10,000,000.00	10,343,182.50	10,152,310.00
JPMORGAN CHASE & CO	A3		5.4000 S	1/6/2042	126.06	5,200,000.00	6,398,401.89	6,691,630.00
JPMORGAN CHASE & CO (3/1/24	A3		3.2200 S	3/1/2025	100.67	5,000,000.00	5,000,000.00	5,087,396.67
KELLOGG CO	Baa2		7.4500 S	4/1/2031	134.20	5,000,000.00	5,571,166.52	6,803,020.00
KENTUCKY UTILITIES (CALL 8/1/20)	A1		3.2500 S	11/1/2020	102.34	8,000,000.00	7,990,375.63	8,230,237.33
KEY BANK NA	A3		3.3000 S	6/1/2025	101.81	10,000,000.00	9,981,695.53	10,208,300.00
KEY BANK NA (SUB BANK)	Baa1		3.4000 S	5/20/2026	99.69	12,805,000.00	12,358,883.10	12,815,208.80
KINDER MORGAN ENER PART	Baa3		3.5000 S	9/1/2023	100.32	12,000,000.00	11,826,468.36	12,178,268.00
KINDER MORGAN ENER PART	Baa3		3.5000 S	3/1/2021	101.76	5,000,000.00	4,987,807.00	5,146,303.33
KOMMUNALBANKEN AS	Aaa		1.0000 S	3/15/2018	99.87	25,000,000.00	24,992,643.53	25,042,086.11
KRAFT HEINZ CO	Baa3		5.0000 S	6/4/2042	107.31	5,000,000.00	5,485,675.23	5,384,375.00
KRAFT HEINZ CO (1/15/35 CALL)	Baa3		5.0000 S	7/15/2035	109.11	5,000,000.00	4,956,115.01	5,570,767.78
KRAFT HEINZ CO (1/15/45 CALL)	Baa3		5.2000 S	7/15/2045	110.03	10,000,000.00	9,962,060.47	11,242,367.78
KRAFT HEINZ CO (6/2/20 CALL)	Baa3		2.8000 S	7/2/2020	100.56	7,000,000.00	6,991,765.41	7,136,396.56
KROGER CO	Baa1		3.4000 S	4/15/2022	102.31	2,150,000.00	2,116,982.00	2,215,146.22
KROGER CO	Baa1		3.8500 S	8/1/2023	104.05	14,620,000.00	14,463,327.10	15,446,434.17
KROGER CO	Baa1		5.1500 S	8/1/2043	108.83	2,000,000.00	1,993,768.88	2,219,516.67
L-3 COMMUNICATIONS CORP	Baa3		5.2000 S	10/15/2019	104.75	22,000,000.00	22,056,958.89	23,286,951.12
LOCKHEED MARTIN CORP	Baa1		2.5000 S	11/23/2020	100.71	5,000,000.00	4,989,331.77	5,048,844.44
LOCKHEED MARTIN CORP	Baa1		3.5500 S	1/15/2026	103.91	5,000,000.00	4,968,291.70	5,277,272.22
LOCKHEED MARTIN CORP	BAA1		4.0900 S	9/15/2052	104.64	5,643,000.00	5,643,000.00	5,978,198.26
LOWES COMPANIES INC	A3		3.8000 S	11/15/2021	104.61	2,410,000.00	2,441,974.51	2,532,785.89
MANUF & TRADERS TRUST CO	A3		2.0500 S	8/17/2020	99.19	8,000,000.00	7,994,092.38	7,996,500.44
MANULIFE (JOHN HANCOCK	A3		7.3750 S	2/15/2024	120.27	8,000,000.00	7,755,216.97	9,844,320.89
MASSMUTUAL GLOBAL FUNDIN	Aa2		2.7500 S	6/22/2024	99.45	20,000,000.00	19,994,038.78	19,903,190.00
MEDTRONIC INC	A3		2.5000 S	3/15/2020	100.56	5,000,000.00	4,997,803.18	5,064,805.56

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: COR		CORPORATE NOTES/BONDS			
MEDTRONIC INC	A3		3.1500 S	3/15/2022	102.35	10,000,000.00	9,987,320.66	10,327,380.00
MET LIFE GLOB FUNDING I	Aa3		3.8750 S	4/11/2022	104.70	7,839,000.00	8,178,013.67	8,274,606.50
MET LIFE GLOB FUNDING I	Aa3		2.3000 S	4/10/2019	100.12	4,991,000.00	5,013,744.71	5,022,842.43
MET LIFE GLOB FUNDING I	Aa3		3.0000 S	9/19/2027	98.99	20,000,000.00	19,832,817.11	19,967,220.00
METLIFE INC	A3		6.5000 S	12/15/2032	131.27	3,000,000.00	3,087,094.26	3,946,832.67
METLIFE INC	A3		6.8170 S	8/15/2018	102.92	15,000,000.00	15,004,371.64	15,824,161.67
MICROSOFT CORP	Aaa		2.0000 S	8/8/2023	97.10	10,000,000.00	9,975,734.48	9,789,774.44
MICROSOFT CORP	Aaa		2.4000 S	8/8/2026	96.39	10,000,000.00	9,983,738.61	9,734,363.33
MICROSOFT CORP	Aaa		2.8750 S	2/6/2024	101.45	5,000,000.00	4,967,883.41	5,130,149.31
MICROSOFT CORP	Aaa		4.1000 S	2/6/2037	111.63	10,000,000.00	9,978,946.42	11,328,318.89
MICROSOFT CORP (CALL 8/6/46)	Aaa		4.2500 S	2/6/2047	114.38	10,000,000.00	11,002,576.35	11,609,060.56
MIDAMERICAN ENERGY HOLDINGS	A3		5.7500 S	4/1/2018	100.87	27,567,000.00	27,597,307.34	28,203,935.63
MOLSON COORS BREWING CO	Baa3		1.4500 S	7/15/2019	98.61	3,000,000.00	2,999,227.98	2,978,244.33
MOLSON COORS BREWING CO	Baa3		2.1000 S	7/15/2021	97.97	5,000,000.00	4,998,640.54	4,947,076.67
MOLSON COORS BREWING CO	Baa3		3.0000 S	7/15/2026	97.85	5,000,000.00	4,993,255.75	4,961,716.67
MORGAN STANLEY	A3		6.6250 S	4/1/2018	101.09	32,000,000.00	32,019,347.97	32,878,672.00
MORGAN STANLEY	A3		3.5910 S	7/22/2028	100.92	10,000,000.00	10,000,000.00	10,248,687.50
MORGAN STANLEY	A3		3.9710 S	7/22/2038	103.24	3,000,000.00	3,000,000.00	3,149,033.92
MORGAN STANLEY	A3		3.7500 S	2/25/2023	103.57	10,000,000.00	10,306,169.63	10,488,600.00
MORGAN STANLEY	A3		3.8750 S	4/29/2024	104.48	15,000,000.00	15,887,644.21	15,771,969.17
MORGAN STANLEY	A3		6.3750 S	7/24/2042	139.01	3,000,000.00	4,050,343.45	4,253,592.25
MORGAN STANLEY	A3		3.1250 S	7/27/2026	98.51	5,000,000.00	4,970,233.92	4,992,380.28
NASDAQ OMX GROUP	Baa2		4.2500 S	6/1/2024	105.50	10,000,000.00	9,976,092.25	10,585,606.67
NATIONAL RURAL UTILITIES	A1		5.4500 S	2/1/2018	100.25	10,000,000.00	9,999,763.08	10,252,413.33
NATIONAL RURAL UTILITIES	A1		3.4000 S	11/15/2023	103.07	8,648,000.00	8,520,176.80	8,951,306.76
NATIONAL RURAL UTILITIES	A1		2.1500 S	2/1/2019	99.96	11,000,000.00	10,996,756.14	11,093,822.67
NBCUNIVERSAL MEDIA LLC	A3		5.1500 S	4/30/2020	106.55	5,000,000.00	4,997,827.00	5,371,251.94
NEW YORK LIFE GLOBAL FDG	Aaa		2.1000 S	1/2/2019	100.06	15,000,000.00	14,996,430.26	15,165,565.00
NEW YORK LIFE GLOBAL FDG	Aaa		2.9000 S	1/17/2024	100.41	21,379,000.00	21,613,612.72	21,748,795.34
NISOURCE FINANCE CORP	Baa2		5.2500 S	2/15/2043	119.78	10,000,000.00	10,802,679.52	12,176,673.33
NISOURCE FINANCE CORP	Baa2		5.6500 S	2/1/2045	125.82	5,550,000.00	6,347,279.09	7,113,505.25
NISSAN MOTOR ACCEPTANCE	A2		1.8000 S	3/15/2018	99.91	10,000,000.00	9,999,043.31	10,043,990.00

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: COR		CORPORATE NOTES/BONDS			
NISSAN MOTOR ACCEPTANCE	A2		2.3500 S	3/4/2019	100.12	10,000,000.00	9,998,846.08	10,088,025.00
NORFOLK SOUTHERN (CALL 9/1/21)	Baa1		3.2500 S	12/1/2021	102.24	10,000,000.00	9,975,157.95	10,250,703.33
NORTHERN TRUST CORP (SUB	A2		6.5000 S	8/15/2018	102.72	5,000,000.00	4,999,398.34	5,258,617.78
NORTHROP GRUMMAN CORP	Baa2		2.0800 S	10/15/2020	99.18	5,000,000.00	4,999,302.66	4,981,458.33
NORTHROP GRUMMAN CORP	Baa2		2.9300 S	1/15/2025	99.32	6,000,000.00	5,999,124.12	5,997,404.00
NORTHROP GRUMMAN CORP	Baa2		3.2500 S	1/15/2028	100.17	5,000,000.00	4,997,397.21	5,043,773.33
NORTHROP GRUMMAN CORP	Baa2		4.0300 S	10/15/2047	104.37	5,000,000.00	4,992,229.45	5,262,193.33
NORTHROP GRUMMAN CORP	Baa2		2.5500 S	10/15/2022	99.25	5,000,000.00	4,999,328.59	4,989,950.00
NOVARTIS CAPITAL CORP	Aa3		3.4000 S	5/6/2024	104.03	10,000,000.00	9,952,763.52	10,454,574.44
ONEOK PARTNERS LP	Baa3		3.3750 S	10/1/2022	100.76	10,000,000.00	9,944,436.36	10,160,725.00
ONEOK PARTNERS LP	Baa3		5.0000 S	9/15/2023	107.24	2,000,000.00	1,999,496.35	2,174,272.44
ONTARIO (PROVINCE OF)	Aa2		1.2000 S	2/14/2018	99.95	30,000,000.00	29,999,219.34	30,120,590.00
ONTARIO (PROVINCE OF)	Aa2		2.0000 S	1/30/2019	99.98	25,000,000.00	24,996,799.48	25,205,397.22
ORACLE CORP	A1		2.3750 S	1/15/2019	100.38	5,000,000.00	4,996,531.97	5,073,901.94
ORACLE CORP	A1		3.6250 S	7/15/2023	105.24	3,000,000.00	2,983,783.72	3,207,222.83
ORACLE CORP	A1		2.5000 S	5/15/2022	100.11	15,000,000.00	14,966,056.34	15,064,716.67
ORACLE CORP	A1		2.9500 S	5/15/2025	100.32	15,000,000.00	14,947,661.89	15,104,631.67
ORACLE CORP	A1		2.6250 S	2/15/2023	100.21	10,000,000.00	10,014,450.16	10,058,766.66
ORACLE CORP	A1		2.9500 S	11/15/2024	100.50	10,000,000.00	9,999,901.78	10,092,351.11
PACIFIC GAS & ELECTRIC	A2		6.0500 S	3/1/2034	126.11	6,500,000.00	7,277,614.65	8,327,960.33
PACIFICORP	A1		6.2500 S	10/15/2037	137.31	10,000,000.00	9,989,550.80	13,863,354.44
PARKER-HANNIFIN CORP	Baa1		3.3000 S	11/21/2024	102.52	5,000,000.00	4,992,042.93	5,144,483.33
PARKER-HANNIFIN CORP	Baa1		4.4500 S	11/21/2044	110.43	5,000,000.00	4,993,752.53	5,546,262.22
PECO ENERGY CO	Aa3		5.3500 S	3/1/2018	100.51	8,000,000.00	7,999,715.04	8,183,554.67
PEPSICO INC	A1		5.5000 S	1/15/2040	128.60	5,000,000.00	6,120,618.01	6,557,015.56
PEPSICO INC	A1		3.5000 S	7/17/2025	104.07	5,000,000.00	5,228,983.23	5,283,092.22
PEPSICO INC	A1		1.5500 S	5/2/2019	99.45	25,000,000.00	24,987,412.41	24,925,606.94
PEPSICO INC	A1		2.2500 S	5/2/2022	99.02	15,000,000.00	14,973,530.75	14,908,012.50
PNC BANK NA	A2		2.2000 S	1/28/2019	99.99	7,000,000.00	6,996,889.37	7,064,708.00
PNC BANK NA (1M PRIOR CALL)	A2		1.6000 S	6/1/2018	99.86	15,000,000.00	14,998,575.81	14,999,585.00
PNC BANK NA (6/28/22 CALL)	A2		2.4500 S	7/28/2022	99.17	20,000,000.00	19,998,344.75	20,042,590.00
PNC BANK NA (sub bank)	A3		3.8000 S	7/25/2023	104.48	20,630,000.00	21,198,622.79	21,894,055.33

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: COR		CORPORATE NOTES/BONDS			
PNC FUNDING CORP	A3		6.7000 S	6/10/2019	106.12	8,042,000.00	8,227,067.55	8,565,761.82
PNC FUNDING CORP	A3		3.3000 S	3/8/2022	102.67	1,500,000.00	1,513,467.22	1,555,602.51
PPL CAPITAL FUNDING	Baa2		4.2000 S	6/15/2022	105.46	12,000,000.00	12,456,171.53	12,677,984.00
PPL CAPITAL FUNDING	Baa2		3.5000 S	12/1/2022	102.79	2,000,000.00	1,936,322.35	2,061,637.33
PPL ELECTRIC UTILITIES	A1		2.5000 S	9/1/2022	99.03	2,000,000.00	1,996,668.86	1,997,232.67
PROCTER & GAMBLE CO	Aa3		5.8000 S	8/15/2034	132.17	1,267,000.00	1,655,294.43	1,702,403.38
PROCTER & GAMBLE CO/THE	Aa3		5.5500 S	3/5/2037	132.86	1,612,000.00	2,111,555.94	2,170,582.93
PRUDENTIAL FINANCIAL INC	Baa1		4.5000 S	11/16/2021	107.19	12,000,000.00	11,959,529.79	12,930,600.00
PRUDENTIAL FINL INC SR GLBL	BAA1		3.9350 S	12/7/2049	102.21	12,110,000.00	12,110,000.00	12,409,266.57
PUBLIC SERVICE OF	A1		3.2000 S	11/15/2020	102.10	5,000,000.00	4,993,469.88	5,125,579.44
REALTY INCOME CORP	Baa1		3.8750 S	7/15/2024	103.10	10,000,000.00	10,002,979.47	10,488,220.56
RECKITT BENCKISER TSY	A3		2.3750 S	6/24/2022	98.05	15,000,000.00	14,987,274.86	14,714,082.08
RECKITT BENCKISER TSY	A3		2.7500 S	6/26/2024	97.76	5,000,000.00	4,994,962.14	4,889,804.72
RECKITT BENCKISER TSY	A3		3.0000 S	6/26/2027	97.68	5,000,000.00	4,985,665.83	4,886,053.33
REED ELSEVIER CAPITAL	Baa1		3.1250 S	10/15/2022	100.71	13,500,000.00	13,492,617.62	13,685,358.49
ROGERS COMMUNICATIONS	Baa1		6.8000 S	8/15/2018	102.88	15,000,000.00	15,002,389.72	15,816,913.33
ROGERS COMMUNICATIONS	Baa1		5.0000 S	3/15/2044	115.25	5,000,000.00	4,963,870.18	5,836,281.11
ROPER TECHNOLOGIES INC	Baa3		3.8000 S	12/15/2026	103.04	10,000,000.00	10,002,590.22	10,321,048.89
ROYAL BANK OF CANADA	A1		2.1250 S	3/2/2020	99.63	10,700,000.00	10,682,906.97	10,735,303.07
SCHLUMBERGER	A1		3.3000 S	9/14/2021	102.40	10,327,000.00	10,397,002.78	10,676,376.66
SCHLUMBERGER	A1		3.6500 S	12/1/2023	105.43	7,000,000.00	6,984,875.78	7,401,587.67
SHELL INTERNATIONAL FINANCE	Aa2		4.3750 S	3/25/2020	104.65	14,560,000.00	14,558,447.08	15,406,717.66
SHELL INTERNATIONAL FINANCE	Aa2		2.0000 S	11/15/2018	100.03	7,000,000.00	6,999,644.04	7,020,128.89
SHELL INTERNATIONAL FINANCE	Aa2		3.2500 S	5/11/2025	102.70	5,000,000.00	4,988,305.88	5,157,504.44
SHELL INTERNATIONAL FINANCE	Aa2		4.1250 S	5/11/2035	109.58	5,000,000.00	4,962,035.52	5,507,760.83
SHELL INTERNATIONAL FINANCE	Aa2		4.3750 S	5/11/2045	112.44	5,000,000.00	4,990,501.35	5,652,401.94
SIMON PROPERTY GROUP LP	A2		3.3750 S	10/1/2024	102.12	7,000,000.00	6,990,279.57	7,201,388.25
SIMON PROPERTY GROUP LP	A2		4.2500 S	10/1/2044	104.32	5,000,000.00	4,972,177.41	5,269,330.00
SMUCKER (J.M.) CO	BAA2		3.5000 S	10/15/2021	102.92	6,435,000.00	6,631,965.95	6,670,192.50
SMUCKER (J.M.) CO	Baa2		2.2000 S	12/6/2019	99.84	5,000,000.00	4,996,228.01	4,999,263.33
SOUTHERN CO	Baa2		1.5500 S	7/1/2018	99.78	2,000,000.00	1,999,658.02	2,011,106.00
SOUTHERN CO	Baa2		3.2500 S	7/1/2026	98.26	17,000,000.00	17,262,356.39	16,980,875.00

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DESCRIPTION	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: COR		CORPORATE NOTES/BONDS			
SOUTHERN CO GAS CAPITAL	Baa1		4.4000 S	6/1/2043	106.04	5,556,000.00	5,547,282.09	5,911,871.00
SOUTHWESTERN ELECTRIC	Baa2		5.8750 S	3/1/2018	100.59	10,000,000.00	9,999,224.36	10,254,693.33
STARBUCKS CORP	A2		4.3000 S	6/15/2045	110.66	11,350,000.00	12,431,370.36	12,581,385.11
STARBUCKS CORP	A2		2.4500 S	6/15/2026	96.28	1,162,000.00	1,120,805.35	1,120,090.29
STARBUCKS CORP (4/15/22 CALL)	A2		2.7000 S	6/15/2022	100.73	11,000,000.00	10,998,628.81	11,097,988.00
STATE STREET CORP	A1		1.3500 S	5/15/2018	99.81	5,000,000.00	4,999,631.59	4,999,240.00
STATE STREET CORP (Call 5/15/22)	A1		2.6530 S	5/15/2023	99.92	20,000,000.00	20,078,371.26	20,051,538.88
STATOIL ASA	Aa3		3.1500 S	1/23/2022	102.37	10,500,000.00	10,492,179.49	10,893,970.50
STATOIL ASA	Aa3		3.7000 S	3/1/2024	105.06	10,000,000.00	9,969,416.32	10,629,733.34
STATOIL ASA	Aa3		2.9000 S	11/8/2020	101.66	3,000,000.00	2,999,676.06	3,062,470.33
STATOIL ASA	Aa3		4.8000 S	11/8/2043	117.39	3,000,000.00	2,985,918.71	3,542,882.00
SUNTRUST BANK (7/1/22 CALL)	Baa1		2.4500 S	8/1/2022	98.77	12,000,000.00	11,980,322.61	11,975,992.67
SUNTRUST BANK (SUB BANK 1 MO	Baa1		3.3000 S	5/15/2026	99.07	9,167,000.00	8,942,649.15	9,120,144.19
SUNTRUST BANKS INC	Baa1		2.3500 S	11/1/2018	100.18	5,000,000.00	4,999,259.37	5,028,663.33
SYNCHRONY FINANCIAL	NR		3.0000 S	8/15/2019	100.79	2,000,000.00	1,998,393.60	2,038,386.67
SYNCHRONY FINANCIAL	NR		3.7500 S	8/15/2021	102.43	2,000,000.00	1,998,044.83	2,076,843.33
SYNCHRONY FINANCIAL	NR		4.2500 S	8/15/2024	103.82	6,000,000.00	6,005,952.98	6,325,761.33
SYSCO CORPORATION	A3		2.5000 S	7/15/2021	99.64	2,330,000.00	2,328,963.27	2,348,480.72
SYSCO CORPORATION	A3		1.9000 S	4/1/2019	99.69	10,000,000.00	9,991,019.29	10,016,820.00
SYSCO CORPORATION	A3		3.3000 S	7/15/2026	100.49	14,000,000.00	13,704,599.40	14,281,549.33
SYSCO CORPORATION	A3		4.5000 S	4/1/2046	108.45	5,000,000.00	5,041,803.39	5,478,855.00
TELECOM ITALIA CAPITAL	Ba1		6.3750 S	11/15/2033	116.33	5,000,000.00	4,974,822.45	5,857,179.17
TELEFONICA EUROPE BV	Baa3		8.2500 S	9/15/2030	140.97	10,000,000.00	11,816,314.02	14,339,666.67
TIME WARNER CABLE INC	Ba1		6.7500 S	7/1/2018	102.22	10,000,000.00	9,999,442.47	10,559,690.00
TIME WARNER CABLE INC	Ba1		7.3000 S	7/1/2038	125.03	5,000,000.00	4,996,589.64	6,432,911.12
TORONTO-DOMINION BANK	Aa2		1.8500 S	9/11/2020	98.79	7,000,000.00	6,992,870.39	6,954,215.72
TORONTO-DOMINION BANK	Aa2		1.9000 S	10/24/2019	99.45	15,000,000.00	14,986,375.54	14,970,091.67
TOTAL CAPITAL INTL SA	Aa3		2.7000 S	1/25/2023	100.40	7,000,000.00	6,992,168.90	7,110,068.00
TOYOTA MOTOR CREDIT CORP	Aa3		2.5725 Q	8/15/2018	100.06	42,250,000.00	42,305,134.00	42,367,952.18
TRAVELERS COS INC (2/25/45	A2		4.3000 S	8/25/2045	110.92	5,000,000.00	4,962,383.87	5,621,115.00
TYSON FOODS INC	Baa2		3.9500 S	8/15/2024	105.06	8,000,000.00	8,037,025.45	8,524,041.78
TYSON FOODS INC	Baa2		5.1500 S	8/15/2044	117.39	2,000,000.00	1,992,511.94	2,386,613.11

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: COR		CORPORATE NOTES/BONDS			
TYSON FOODS INC	Baa2		4.8750 S	8/15/2034	112.40	2,000,000.00	1,999,750.69	2,284,805.33
UNILEVER (CPC INTL)	A1		7.2500 S	12/15/2026	132.90	5,380,000.00	5,662,870.16	7,167,473.56
UNION PACIFIC CORP	A3		4.1630 S	7/15/2022	107.19	13,114,000.00	13,114,000.00	14,308,529.07
UNION PACIFIC CORP	A3		3.6460 S	2/15/2024	105.20	3,050,000.00	3,050,000.00	3,250,671.02
UNITED PARCEL SERVICE	A1		6.2000 S	1/15/2038	137.02	14,000,000.00	13,939,585.68	19,583,548.45
UNITED PARCEL SERVICE	A1		2.5000 S	4/1/2023	99.33	5,000,000.00	4,984,949.87	4,982,584.44
UNITED PARCEL SERVICE	A1		2.0500 S	4/1/2021	99.28	7,000,000.00	6,989,353.42	6,968,103.72
UNITED TECHNOLOGIES CORP	A3		5.4000 S	5/1/2035	120.52	8,000,000.00	7,953,727.83	9,713,544.00
UNITED TECHNOLOGIES CORP	A3		3.1000 S	6/1/2022	101.88	10,000,000.00	9,879,127.94	10,214,253.33
UNITED TECHNOLOGIES CORP	A3		1.9000 S	5/4/2020	99.03	16,013,000.00	16,001,500.62	15,905,542.44
UNITEDHEALTH GROUP INC	A3		1.9000 S	7/16/2018	100.01	5,000,000.00	4,998,818.96	5,043,996.67
UNITEDHEALTH GROUP INC	A3		2.7000 S	7/15/2020	101.10	5,000,000.00	4,998,419.73	5,117,405.00
UNITEDHEALTH GROUP INC	A3		3.7500 S	7/15/2025	105.30	5,000,000.00	4,989,310.28	5,351,288.33
UNITEDHEALTH GROUP INC	A3		1.9500 S	10/15/2020	99.03	7,000,000.00	6,989,078.81	6,957,377.00
UNITEDHEALTH GROUP INC	A3		2.3750 S	10/15/2022	98.98	7,000,000.00	6,978,043.52	6,959,226.17
UNITEDHEALTH GROUP INC	A3		2.9500 S	10/15/2027	99.70	7,000,000.00	6,942,339.08	7,017,194.33
UNITEDHEALTH GROUP INC	A3		3.7500 S	10/15/2047	102.03	7,000,000.00	6,935,535.28	7,190,274.00
US BANCORP	A1		4.1250 S	5/24/2021	105.28	7,000,000.00	6,989,683.73	7,399,361.08
US BANCORP	A1		3.1500 S	4/27/2027	100.20	5,000,000.00	4,997,175.23	5,037,850.00
US BANK NA CINCINNATI	A1		2.0500 S	10/23/2020	99.39	15,000,000.00	14,997,181.61	14,965,159.17
VENTAS REALTY LP	Baa1		3.7500 S	5/1/2024	102.69	5,000,000.00	4,968,143.65	5,165,585.00
VENTAS REALTY LP/CAP CRP	Baa1		4.7500 S	6/1/2021	106.12	10,000,000.00	10,483,818.24	10,652,043.34
VERIZON COMMUNICATIONS	Baa1		3.5000 S	11/1/2021	102.95	10,000,000.00	9,966,259.29	10,353,623.33
VERIZON COMMUNICATIONS	Baa1		4.1500 S	3/15/2024	105.51	5,000,000.00	4,994,586.25	5,336,792.22
VERIZON COMMUNICATIONS	Baa1		3.4500 S	3/15/2021	103.00	7,000,000.00	6,999,385.21	7,280,989.33
VERIZON COMMUNICATIONS	Baa1		4.8620 S	8/21/2046	104.14	2,833,000.00	2,833,000.00	3,000,085.61
VERIZON COMMUNICATIONS	Baa1		5.0120 S	8/21/2054	102.40	9,529,000.00	9,529,000.00	9,929,769.31
VERIZON COMMUNICATIONS	Baa1		4.2720 S	1/15/2036	99.55	13,870,000.00	13,870,000.00	14,080,833.51
VERIZON COMMUNICATIONS	Baa1		4.5220 S	9/15/2048	98.46	5,119,000.00	5,119,000.00	5,108,474.35
VERIZON COMMUNICATIONS	Baa1		4.6720 S	3/15/2055	96.96	6,233,000.00	6,233,000.00	6,128,954.92
VERIZON COMMUNICATIONS	Baa1		2.9460 S	3/15/2022	100.69	5,115,000.00	5,115,000.00	5,194,611.22
VISA INC	A1		2.2000 S	12/14/2020	99.91	7,000,000.00	6,996,407.42	7,001,077.22

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: COR		CORPORATE NOTES/BONDS			
VISA INC	A1		2.8000 S	12/14/2022	101.41	10,000,000.00	9,989,887.70	10,154,612.22
VISA INC	A1		4.3000 S	12/14/2045	113.90	10,000,000.00	9,983,887.38	11,410,485.56
VODAFONE GROUP PLC	Baa1		2.9500 S	2/19/2023	100.44	10,000,000.00	9,670,049.25	10,152,056.67
VODAFONE GROUP PLC	Baa1		1.5000 S	2/19/2018	99.92	10,000,000.00	9,998,728.99	10,047,180.00
WALGREENS BOOTS ALLIANCE	Baa2		4.8000 S	11/18/2044	107.57	5,000,000.00	4,999,240.48	5,407,161.67
WALGREENS BOOTS ALLIANCE	Baa2		3.3000 S	11/18/2021	101.79	5,000,000.00	4,992,045.03	5,108,973.33
WALGREENS BOOTS ALLIANCE	Baa2		3.8000 S	11/18/2024	102.22	10,250,000.00	10,396,997.02	10,523,673.61
WALGREENS BOOTS ALLIANCE	Baa2		3.4500 S	6/1/2026	98.85	5,000,000.00	4,989,117.74	4,956,645.00
WAL-MART STORES	Aa2		3.6250 S	12/15/2047	104.83	5,000,000.00	4,992,427.46	5,277,451.53
WAL-MART STORES	Aa2		1.7500 S	10/9/2019	99.63	8,000,000.00	7,999,855.81	7,997,731.11
WAL-MART STORES	Aa2		1.9000 S	12/15/2020	99.34	15,000,000.00	14,979,569.98	14,957,418.33
WAL-MART STORES INC	Aa2		2.3500 S	12/15/2022	99.59	15,000,000.00	14,998,843.18	15,007,375.83
WAL-MART STORES INC	Aa2		2.6500 S	12/15/2024	99.75	10,000,000.00	9,997,172.68	10,027,443.89
WELLS FARGO & COMPANY	A2		3.0000 S	4/22/2026	98.20	10,000,000.00	9,628,620.26	9,877,300.00
WELLS FARGO & COMPANY	A2		3.0690 S	1/24/2023	100.89	20,000,000.00	11,437,644.66	20,445,505.00
WELLS FARGO & COMPANY	A2		3.5481 Q	2/11/2022	101.17	30,000,000.00	30,379,994.53	30,447,298.01
WELLS FARGO & COMPANY	A2		1.5000 S	1/16/2018	99.99	15,000,000.00	15,000,328.24	15,101,055.00
WELLS FARGO & COMPANY	A2		3.0000 S	1/22/2021	101.42	12,000,000.00	11,990,607.48	12,329,496.00
WELLS FARGO (WACHOVIA SUB	Aa3		6.6000 S	1/15/2038	139.52	6,000,000.00	7,843,023.30	8,553,512.00
WELLS FARGO BANK NA	Aa3		5.9500 S	8/26/2036	128.67	1,000,000.00	1,201,805.25	1,307,366.72
WELLS FARGO BANK NA	Aa2		2.1500 S	12/6/2019	99.82	10,000,000.00	10,037,258.31	9,997,280.56
WHIRLPOOL CORP	Baa1		2.4000 S	3/1/2019	100.29	1,000,000.00	999,449.84	1,010,876.00
WILLIAMS PARTNERS LP	Baa3		3.3500 S	8/15/2022	101.03	5,000,000.00	4,965,439.83	5,114,962.78
WISCONSIN ENERGY CORP	A3		1.6500 S	6/15/2018	99.75	5,000,000.00	4,999,567.87	4,991,031.67
WISCONSIN ENERGY CORP	A3		2.4500 S	6/15/2020	100.19	7,000,000.00	6,993,528.32	7,021,244.22
WISCONSIN ENERGY CORP	A3		3.5500 S	6/15/2025	102.51	7,000,000.00	6,999,075.36	7,186,933.44
WM WRIGLEY JR CO	A2		3.3750 S	10/21/2020	102.27	5,000,000.00	4,997,875.95	5,146,217.50
WM WRIGLEY JR CO	A2		2.9000 S	10/21/2019	100.96	5,000,000.00	4,996,502.57	5,076,104.44
XCEL ENERGY (CALL 11/15/19)	A3		4.7000 S	5/15/2020	104.22	13,000,000.00	13,089,139.56	13,626,399.23
ZOETIS INC	Baa1		3.2500 S	2/1/2023	101.49	10,500,000.00	10,232,548.18	10,798,112.50
CORPORATE NOTES/BONDS TOTAL						3,813,438,000.00	3,842,944,712.91	4,016,398,760.31

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #A31402	AAA		5.5000 M	2/1/2035	110.44	369,865.33	371,176.02	410,164.22
FHLMC GOLD 15YR #B14204	AAA		4.5000 M	5/1/2019	101.06	175,073.60	175,066.52	177,581.53
FHLMC GOLD 15YR #G16066	AAA		2.5000 M	2/1/2032	99.88	32,955,220.44	33,253,097.61	32,984,363.71
FHLMC 10/20 #H09112	AAA		5.5000 M	11/1/2037	108.37	3,351,583.91	3,285,877.56	3,647,404.43
FHLMC GOLD # C00210	AAA		8.0000 M	1/1/2023	107.41	112,054.68	112,754.37	121,103.03
FHLMC GOLD # G00198	AAA		8.0000 M	1/1/2024	104.90	46,457.43	46,910.40	49,041.72
FHLMC GOLD #A11732	AAA		5.0000 M	8/1/2033	108.99	2,834,068.04	2,790,000.56	3,100,789.62
FHLMC GOLD #A11756	AAA		5.0000 M	8/1/2033	108.99	1,444,714.25	1,454,905.44	1,580,680.64
FHLMC GOLD #A11952	AAA		5.0000 M	8/1/2033	108.99	2,118,719.40	2,141,398.95	2,318,118.00
FHLMC GOLD #A13227	AAA		5.0000 M	9/1/2033	108.99	3,895,611.59	3,871,177.59	4,262,238.71
FHLMC GOLD #A13315	AAA		5.0000 M	9/1/2033	108.99	1,903,791.98	1,898,482.06	2,082,963.47
FHLMC GOLD #A13562	AAA		5.0000 M	9/1/2033	108.99	1,891,618.68	1,879,241.79	2,069,643.74
FHLMC GOLD #A13802	AAA		5.0000 M	9/1/2033	108.99	1,486,020.25	1,477,379.45	1,625,873.75
FHLMC GOLD #A14276	AAA		5.5000 M	10/1/2033	110.57	1,013,766.95	1,019,964.40	1,125,560.43
FHLMC GOLD #A15228	AAA		5.0000 M	10/1/2033	108.99	1,861,296.92	1,799,235.48	2,036,468.40
FHLMC GOLD #A16641	AAA		5.5000 M	12/1/2033	110.57	467,179.61	474,462.75	518,698.24
FHLMC GOLD #A16855	AAA		5.5000 M	12/1/2033	110.57	528,988.78	532,142.16	587,323.53
FHLMC GOLD #A17666	AAA		5.5000 M	1/1/2034	110.57	766,147.67	775,499.36	850,634.51
FHLMC GOLD #A24899	AAA		6.0000 M	7/1/2034	111.51	545,878.70	559,083.04	611,414.39
FHLMC GOLD #A26688	AAA		6.0000 M	9/1/2034	112.43	590,033.18	600,459.80	666,312.17
FHLMC GOLD #A46033	AAA		6.0000 M	7/1/2035	105.96	153,566.10	156,133.08	163,484.83
FHLMC GOLD #A94193	AAA		4.0000 M	10/1/2040	105.49	7,427,187.57	7,451,672.54	7,859,989.29
FHLMC GOLD #A94389	AAA		4.0000 M	10/1/2040	105.49	3,753,790.51	3,713,274.48	3,972,533.64
FHLMC GOLD #A94694	AAA		4.0000 M	11/1/2040	105.49	19,556,106.07	19,557,784.22	20,695,692.02
FHLMC GOLD #A94696	AAA		4.0000 M	11/1/2040	105.49	4,053,134.58	4,055,115.33	4,289,321.45
FHLMC GOLD #A94807	AAA		4.0000 M	11/1/2040	105.49	4,784,170.93	4,732,908.64	5,062,957.24
FHLMC GOLD #A95129	AAA		4.0000 M	11/1/2040	105.49	6,286,608.13	6,288,125.83	6,652,945.36
FHLMC GOLD #A95645	AAA		4.0000 M	12/1/2040	105.79	22,723,558.08	22,352,163.73	24,114,043.19
FHLMC GOLD #A96639	AAA		4.5000 M	12/1/2040	107.15	3,866,931.97	3,946,188.51	4,157,738.99
FHLMC GOLD #A96870	AAA		3.5000 M	2/1/2041	103.41	18,903,377.01	17,795,041.01	19,603,283.85
FHLMC GOLD #A96982	AAA		4.5000 M	2/1/2041	107.09	2,643,949.43	2,697,548.12	2,841,383.81
FHLMC GOLD #A97047	AAA		4.5000 M	2/1/2041	107.09	25,534,221.72	26,114,704.26	27,440,961.33

Group: FIXED INCOME - Internal

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #C00290	AAA		6.5000 M	1/1/2024	106.84	255,624.71	246,244.80	274,503.63
FHLMC GOLD #C00425	AAA		7.5000 M	10/1/2025	111.14	199,836.00	200,846.63	223,346.98
FHLMC GOLD #C00428	AAA		7.5000 M	11/1/2025	110.93	146,810.96	147,666.58	163,777.57
FHLMC GOLD #C00438	AAA		7.0000 M	12/1/2025	109.78	132,201.04	132,135.29	145,901.17
FHLMC GOLD #C00742	AAA		6.5000 M	4/1/2029	112.41	118,558.96	114,222.06	133,914.19
FHLMC GOLD #C00760	AAA		6.5000 M	5/1/2029	112.51	258,509.45	247,753.21	292,260.25
FHLMC GOLD #C00785	AAA		6.5000 M	6/1/2029	112.54	131,318.30	125,897.19	148,498.31
FHLMC GOLD #C00835	AAA		6.5000 M	7/1/2029	112.40	461,678.16	448,898.84	521,433.76
FHLMC GOLD #C00896	AAA		7.5000 M	12/1/2029	115.00	121,253.50	120,999.24	140,193.83
FHLMC GOLD #C00910	AAA		7.5000 M	1/1/2030	115.32	73,807.75	73,208.40	85,574.30
FHLMC GOLD #C01271	AAA		6.5000 M	12/1/2031	113.33	160,718.25	161,429.24	183,006.56
FHLMC GOLD #C01277	AAA		7.0000 M	11/1/2031	114.92	150,565.71	153,805.40	173,907.30
FHLMC GOLD #C01598	AAA		5.0000 M	8/1/2033	108.99	1,426,085.50	1,409,933.18	1,560,298.02
FHLMC GOLD #C01622	AAA		5.0000 M	9/1/2033	108.99	1,853,894.00	1,838,466.50	2,028,369.56
FHLMC GOLD #C01623	AAA		5.5000 M	9/1/2033	110.57	1,095,539.70	1,086,476.46	1,216,351.22
FHLMC GOLD #C01674	AAA		5.5000 M	11/1/2033	110.57	2,249,185.47	2,259,275.33	2,497,215.77
FHLMC GOLD #C03601	AAA		3.5000 M	1/1/2041	103.41	8,253,092.70	7,804,711.97	8,558,667.52
FHLMC GOLD #C19467	AAA		6.5000 M	12/1/2028	106.88	73,514.65	74,088.95	78,967.20
FHLMC GOLD #C22347	AAA		6.0000 M	2/1/2029	109.88	163,001.15	161,431.34	179,922.01
FHLMC GOLD #C23918	AAA		6.5000 M	3/1/2029	105.25	119,722.56	119,660.30	126,659.50
FHLMC GOLD #C25795	AAA		6.5000 M	4/1/2029	106.28	78,109.16	78,068.44	83,434.09
FHLMC GOLD #C28188	AAA		6.5000 M	6/1/2029	111.76	93,725.00	90,073.86	105,253.68
FHLMC GOLD #C29186	AAA		6.5000 M	7/1/2029	111.64	118,084.29	114,731.32	132,474.62
FHLMC GOLD #C29188	AAA		6.5000 M	5/1/2029	106.55	44,033.69	41,868.55	47,154.52
FHLMC GOLD #C29245	AAA		6.5000 M	7/1/2029	112.15	46,285.05	43,894.43	52,156.71
FHLMC GOLD #C29249	AAA		6.0000 M	7/1/2029	109.24	133,609.11	124,398.76	146,622.05
FHLMC GOLD #C29986	AAA		6.5000 M	8/1/2029	107.54	133,362.75	128,701.84	144,141.38
FHLMC GOLD #C35366	AAA		7.5000 M	1/1/2030	101.40	12,715.25	12,611.77	12,972.47
FHLMC GOLD #C64130	AAA		6.5000 M	2/1/2032	112.84	142,958.80	143,931.56	162,084.36
FHLMC GOLD #C70138	AAA		6.5000 M	8/1/2032	110.02	343,026.25	351,317.39	379,260.06
FHLMC GOLD #C80343	AAA		7.0000 M	9/1/2025	109.71	73,382.77	72,723.52	80,936.07
FHLMC GOLD #C80349	AAA		7.5000 M	10/1/2025	110.70	109,070.25	109,549.26	121,423.69

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #D64823	AAA		7.0000 M	10/1/2025	104.30	77,850.64	77,151.33	81,652.13
FHLMC GOLD #D67588	AAA		7.0000 M	1/1/2026	101.51	16,806.93	16,824.89	17,158.04
FHLMC GOLD #G00474	AAA		9.0000 M	4/1/2025	112.11	124,103.82	126,755.30	140,065.78
FHLMC GOLD #G00487	AAA		7.0000 M	6/1/2026	110.73	83,570.11	84,435.17	93,026.49
FHLMC GOLD #G00853	AAA		7.0000 M	1/1/2028	111.24	264,638.23	267,453.38	295,936.73
FHLMC GOLD #G00920	AAA		7.0000 M	5/1/2028	112.77	67,089.12	67,749.92	76,048.35
FHLMC GOLD #G00921	AAA		7.5000 M	4/1/2028	112.98	110,306.18	111,547.46	125,310.41
FHLMC GOLD #G00983	AAA		6.5000 M	11/1/2028	111.65	77,379.76	77,345.30	86,811.14
FHLMC GOLD #G01309	AAA		7.0000 M	8/1/2031	114.88	67,600.65	69,086.87	78,056.34
FHLMC GOLD #G01477	AAA		6.0000 M	12/1/2032	111.62	326,295.25	331,370.95	365,842.48
FHLMC GOLD #G01534	AAA		6.0000 M	4/1/2033	111.87	517,498.20	522,688.44	581,513.49
FHLMC GOLD #G01823	AAA		6.0000 M	5/1/2035	111.92	819,483.63	832,907.43	921,302.42
FHLMC GOLD #G01886	AAA		4.5000 M	8/1/2035	107.12	870,720.88	822,472.98	935,940.20
FHLMC GOLD #G01890	AAA		4.5000 M	10/1/2035	107.12	748,955.50	712,890.10	805,054.58
FHLMC GOLD #G02086	AAA		5.0000 M	2/1/2036	109.41	4,972,825.64	4,818,792.68	5,461,710.11
FHLMC GOLD #G02178	AAA		4.5000 M	3/1/2036	107.12	1,164,301.75	1,085,870.48	1,251,511.13
FHLMC GOLD #G02231	AAA		4.5000 M	6/1/2036	107.12	1,169,280.42	1,087,624.12	1,256,862.80
FHLMC GOLD #G07299	AAA		3.0000 M	2/1/2043	100.64	16,290,649.11	16,838,349.30	16,435,951.62
FHLMC GOLD #G07322	AAA		3.5000 M	4/1/2043	103.29	28,136,092.49	28,350,196.75	29,142,964.60
FHLMC GOLD #G08003	AAA		6.0000 M	7/1/2034	112.01	1,646,316.50	1,683,643.63	1,852,296.58
FHLMC GOLD #G08006	AAA		6.0000 M	8/1/2034	112.07	1,858,563.82	1,901,045.15	2,092,207.82
FHLMC GOLD #G08122	AAA		5.5000 M	4/1/2036	110.37	3,079,765.73	3,019,005.84	3,413,253.60
FHLMC GOLD #G08642	AAA		4.0000 M	5/1/2045	104.70	6,759,090.71	7,106,851.11	7,099,310.30
FHLMC GOLD #GO1041	AAA		6.0000 M	6/1/2029	110.32	173,934.78	162,861.53	192,756.67
FHLMC GOLD #N30126(RELO)	AAA		6.0000 M	8/1/2032	107.95	401,014.39	410,472.82	434,884.07
FHLMC GOLD #Q00055	AAA		3.5000 M	4/1/2041	103.27	13,796,576.64	13,029,391.06	14,288,459.02
FHLMC GOLD #Q02427	AAA		4.5000 M	8/1/2041	107.09	5,327,354.80	5,548,889.42	5,725,169.58
FHLMC GOLD #Q10217	AAA		3.0000 M	8/1/2042	100.64	620,638.12	598,727.74	626,173.60
FHLMC GOLD #Q10538	AAA		3.0000 M	8/1/2042	100.64	479,302.51	462,381.68	483,577.26
FHLMC GOLD #Q11786	AAA		3.0000 M	10/1/2042	100.64	16,145,226.27	15,674,896.95	16,289,232.07
FHLMC GOLD #Q12470	AAA		3.0000 M	11/1/2042	100.64	960,855.02	927,172.49	969,425.14
FHLMC GOLD #Q13093	AAA		3.0000 M	11/1/2042	100.64	5,114,071.14	4,934,796.02	5,159,685.18

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #Q13150	AAA		3.0000 M	11/1/2042	100.64	2,748,878.05	2,652,513.64	2,773,396.20
FHLMC GOLD #Q13479	AAA		3.0000 M	11/1/2042	100.64	229,910.35	221,850.84	231,960.78
FHLMC GOLD #Q13953	AAA		3.0000 M	12/1/2042	100.64	8,962,362.90	8,702,805.99	9,042,301.91
FHLMC GOLD #Q14192	AAA		3.0000 M	1/1/2043	100.64	1,380,347.94	1,332,082.60	1,392,659.87
FHLMC GOLD #Q14696	AAA		3.0000 M	1/1/2043	100.64	4,042,884.13	3,901,955.04	4,078,944.21
FHLMC GOLD #Q14697	AAA		3.0000 M	1/1/2043	100.64	10,740,750.13	11,105,766.71	10,836,550.88
FHLMC GOLD #Q15431	AAA		3.0000 M	2/1/2043	100.56	432,318.49	417,296.18	435,841.80
FHLMC GOLD #Q15635	AAA		3.0000 M	2/1/2043	100.64	196,370.63	189,546.84	198,121.93
FHLMC GOLD #Q15788	AAA		3.0000 M	2/1/2043	100.64	682,200.10	658,494.14	688,284.50
FHLMC GOLD #Q15789	AAA		3.0000 M	2/1/2043	100.64	1,375,013.34	1,327,231.20	1,387,277.53
FHLMC GOLD #Q15849	AAA		3.5000 M	2/1/2043	103.25	52,455,824.34	54,546,834.96	54,312,249.15
FHLMC GOLD #Q17034	AAA		3.0000 M	3/1/2043	100.56	1,291,501.87	1,246,766.31	1,302,026.75
FHLMC GOLD #Q17303	AAA		3.0000 M	4/1/2043	100.56	5,843,146.74	5,676,286.14	5,890,763.87
FHLMC GOLD #Q17580	AAA		3.0000 M	4/1/2043	100.56	8,963,667.69	8,744,575.30	9,036,714.17
FHLMC GOLD #Q17639	AAA		3.0000 M	4/1/2043	100.56	30,640,793.33	29,891,882.75	30,890,490.98
FHLMC GOLD #Q17970	AAA		3.0000 M	5/1/2043	100.56	9,601,618.03	9,366,857.63	9,679,863.05
FHLMC GOLD #Q18088	AAA		3.5000 M	4/1/2043	103.29	5,405,099.13	5,406,553.18	5,598,524.87
FHLMC GOLD #Q18113	AAA		3.5000 M	5/1/2043	103.24	16,720,480.15	16,832,726.18	17,310,917.07
FHLMC GOLD #Q18230	AAA		3.5000 M	5/1/2043	103.29	10,932,740.57	10,935,682.57	11,323,977.16
FHLMC GOLD #Q19070	AAA		3.5000 M	6/1/2043	103.29	6,416,926.89	6,418,643.73	6,646,562.04
FHLMC GOLD #Q19339	AAA		3.5000 M	6/1/2043	103.48	29,084,812.16	29,579,459.46	30,180,486.70
FHLMC GOLD #Q19435	AAA		3.5000 M	7/1/2043	103.29	7,274,424.11	7,276,370.87	7,534,745.07
FHLMC GOLD #Q19939	AAA		3.0000 M	7/1/2043	100.56	481,548.18	465,114.88	485,472.87
FHLMC GOLD #Q20015	AAA		3.5000 M	7/1/2043	103.29	11,468,828.53	11,539,987.14	11,879,249.75
FHLMC GOLD #Q20377	AAA		3.5000 M	8/1/2043	103.29	6,838,264.53	6,878,156.51	7,082,976.94
FHLMC GOLD #Q33774	AAA		4.0000 M	6/1/2045	104.68	5,415,411.74	5,695,502.59	5,686,979.37
FHLMC GOLD #Q43891	AAA		4.5000 M	10/1/2046	106.50	15,345,608.88	16,460,106.75	16,401,184.03
FHLMC GOLD #V80006	AAA		3.0000 M	4/1/2043	100.56	23,508,572.55	23,357,383.37	23,700,148.43
FHLMC GOLD 15YR #B11726	AAA		5.0000 M	1/1/2019	101.13	496,491.48	498,294.80	504,155.71
FHLMC GOLD 15YR #B11949	AAA		5.0000 M	1/1/2019	101.13	260,165.50	261,036.50	264,185.02
FHLMC GOLD 15YR #B15067	AAA		4.5000 M	6/1/2019	101.22	229,660.15	228,658.14	233,323.23
FHLMC GOLD 15YR #E94584	AAA		5.0000 M	2/1/2018	100.02	9,789.25	9,790.52	9,831.79

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD 15YR #E96175	AAA		4.5000 M	5/1/2018	100.31	35,635.76	35,658.34	35,879.63
FHLMC GOLD 15YR #E98671	AAA		4.5000 M	8/1/2018	100.51	521,881.06	521,780.75	526,481.05
FHLMC GOLD 15YR #G13085	AAA		4.5000 M	4/1/2023	103.86	258,509.64	269,434.30	269,456.41
FHLMC GOLD 15YR #G13678	AAA		4.5000 M	12/1/2019	100.90	353,115.46	357,355.91	357,617.18
FHLMC GOLD 15YR #G13815	AAA		4.5000 M	5/1/2025	105.01	9,385,398.00	9,603,204.42	9,890,921.24
FHLMC GOLD 15YR #G14214	AAA		4.5000 M	12/1/2022	101.71	278,654.97	290,108.47	284,461.96
FHLMC GOLD 15YR #G14932	AAA		4.5000 M	10/1/2020	100.76	223,909.98	229,776.81	226,443.66
FHLMC GOLD 15YR #G15309	AAA		3.5000 M	6/1/2022	103.25	3,445,887.43	3,563,327.89	3,568,037.51
FHLMC GOLD 15YR #G15527	AAA		3.5000 M	5/1/2030	103.47	12,024,340.46	12,507,914.74	12,476,937.99
FHLMC GOLD 15YR #G15529	AAA		3.5000 M	6/1/2030	103.43	6,521,297.36	6,789,724.49	6,763,697.45
FHLMC GOLD 15YR #G18002	AAA		5.0000 M	7/1/2019	101.59	338,852.40	338,827.40	345,660.89
FHLMC GOLD 15YR #G18492	AAA		3.0000 M	1/1/2029	102.02	21,255,970.95	21,642,225.67	21,737,932.93
FHLMC GOLD 15YR #G18521	AAA		3.5000 M	8/1/2029	103.46	3,266,152.96	3,409,893.95	3,388,665.28
FHLMC GOLD 15YR #G18534	AAA		3.0000 M	12/1/2029	102.00	15,037,282.28	15,461,956.05	15,375,542.21
FHLMC GOLD 15YR #G18535	AAA		3.5000 M	12/1/2029	103.46	1,470,514.02	1,533,604.57	1,525,673.00
FHLMC GOLD 15YR #J11961	AAA		4.5000 M	4/1/2025	105.11	252,468.92	264,473.68	266,319.76
FHLMC GOLD 15YR #J12020	AAA		4.0000 M	4/1/2025	104.07	8,652,169.60	8,726,126.83	9,032,964.57
FHLMC GOLD 15YR #J13760	AAA		3.5000 M	12/1/2025	103.37	2,994,425.00	3,127,019.63	3,104,049.74
FHLMC GOLD 15YR #J35872	AAA		2.5000 M	12/1/2031	99.88	16,319,192.65	16,490,942.91	16,333,624.32
FHLMC GOLD 15YR #J35874	AAA		2.5000 M	12/1/2031	99.86	16,631,441.15	16,802,116.96	16,642,736.84
FHLMC GOLD 15YR #J36132	AAA		2.5000 M	2/1/2032	99.86	19,902,789.63	20,106,856.92	19,916,308.15
FHLMC GOLD 20YR #C90524	AAA		6.5000 M	2/1/2022	105.87	267,609.00	268,692.48	284,765.55
FHLMC GOLD 20YR #C90945	AAA		5.0000 M	1/1/2026	107.58	1,905,760.52	1,880,470.56	2,058,102.67
FHLMC GOLD TOTAL						729,905,804.16	733,427,352.15	756,092,992.94
			Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA 10/20 POOL #256973	AAA		6.5000 M	11/1/2037	113.15	423,211.15	427,412.98	481,138.40
FNMA 10/20 POOL #953251	AAA		6.5000 M	10/1/2037	106.65	151,616.58	153,082.02	162,516.26
FNMA 10/20 POOL #959357	AAA		6.5000 M	11/1/2037	106.14	343,998.21	347,463.28	366,994.32
FNMA 20YR POOL # 253886	AAA		6.5000 M	7/1/2021	104.46	52,618.98	52,705.09	55,252.02
FNMA 20YR POOL #254296	AAA		6.5000 M	4/1/2022	105.90	254,641.86	255,178.52	271,049.31
FNMA 20YR POOL #254305	AAA		6.5000 M	5/1/2022	106.01	327,399.49	330,386.29	348,855.41

Group: FIXED INCOME - Internal

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA 20YR POOL #254764	AAA		5.5000 M	6/1/2023	109.64	1,268,096.67	1,278,945.30	1,396,092.11
FNMA 20YR POOL #254800	AAA		5.5000 M	7/1/2023	109.64	1,659,558.60	1,674,136.59	1,827,066.31
FNMA 20YR POOL #254831	AAA		5.0000 M	8/1/2023	107.43	788,817.90	794,809.16	850,701.74
FNMA 20YR POOL #255030	AAA		5.5000 M	12/1/2023	109.64	696,494.92	703,846.09	766,795.27
FNMA 20YR POOL #255362	AAA		6.0000 M	8/1/2024	107.57	1,410,320.68	1,432,453.14	1,524,164.60
FNMA 20YR POOL #255628	AAA		5.5000 M	2/1/2025	109.50	1,178,326.16	1,193,856.16	1,295,688.66
FNMA 20YR POOL #255668	AAA		5.5000 M	3/1/2025	109.50	1,290,390.50	1,306,433.84	1,418,914.29
FNMA 20YR POOL #255731	AAA		5.0000 M	6/1/2025	107.53	2,164,390.25	2,165,650.08	2,336,357.29
FNMA 20YR POOL #256086	AAA		5.0000 M	12/1/2025	107.53	1,041,020.90	1,027,424.70	1,123,732.59
FNMA 20YR POOL #357700	AAA		5.5000 M	1/1/2025	109.58	1,220,093.67	1,235,201.68	1,342,517.10
FNMA 20YR POOL #756581	AAA		6.0000 M	11/1/2023	101.23	33,351.62	34,006.64	33,929.76
FNMA DWARF POOL # AS3832	AAA		3.0000 M	11/1/2029	102.03	11,238,756.77	11,540,192.85	11,494,451.89
FNMA DWARF POOL #254991	AAA		5.5000 M	11/1/2018	100.93	230,302.44	230,967.95	233,505.55
FNMA DWARF POOL #357350	AAA		5.5000 M	2/1/2018	100.00	5,218.18	5,219.84	5,241.92
FNMA DWARF POOL #357740	AAA		5.5000 M	3/1/2020	102.62	451,065.62	453,619.98	464,935.38
FNMA DWARF POOL #555249	AAA		5.5000 M	2/1/2018	100.00	1,138.72	1,139.08	1,144.22
FNMA DWARF POOL #707774	AAA		4.5000 M	6/1/2018	100.27	161,973.93	162,576.67	163,015.40
FNMA DWARF POOL #712352	AAA		5.0000 M	6/1/2018	100.30	37,706.65	37,792.06	37,977.11
FNMA DWARF POOL #720692	AAA		5.0000 M	6/1/2018	100.29	32,789.13	32,873.39	33,020.62
FNMA DWARF POOL #725261	AAA		4.0000 M	11/1/2018	100.40	271,997.69	275,729.57	273,981.66
FNMA DWARF POOL #820408	AAA		5.5000 M	4/1/2020	102.64	269,105.34	270,676.41	277,454.40
FNMA DWARF POOL #890262	AAA		4.0000 M	8/1/2020	100.95	523,356.46	539,428.87	530,047.52
FNMA DWARF POOL #931361	AAA		4.0000 M	6/1/2019	100.84	1,003,505.29	1,023,861.51	1,015,304.02
FNMA DWARF POOL #AA7242	AAA		4.0000 M	12/1/2018	100.40	508,024.99	515,548.94	511,734.42
FNMA DWARF POOL #AB2047	AAA		3.0000 M	1/1/2026	101.99	6,305,636.87	6,196,278.96	6,447,063.09
FNMA DWARF POOL #AB4285	AAA		3.5000 M	1/1/2027	103.26	5,271,519.11	5,523,381.14	5,458,725.26
FNMA DWARF POOL #AB4494	AAA		3.5000 M	2/1/2027	103.26	4,278,815.02	4,483,608.47	4,430,766.88
FNMA DWARF POOL #AB9778	AAA		2.5000 M	7/1/2028	100.37	9,072,474.77	9,083,709.62	9,125,050.99
FNMA DWARF POOL #AD2331	AAA		4.0000 M	3/1/2025	103.95	1,772,793.86	1,789,843.14	1,848,690.31
FNMA DWARF POOL #AL4902	AAA		2.5000 M	2/1/2029	100.37	15,460,459.50	15,483,382.07	15,550,054.29
FNMA DWARF POOL #AL9030	AAA		3.0000 M	8/1/2031	101.97	5,951,627.77	6,130,459.55	6,083,488.07
FNMA DWARF POOL #AS8198	AAA		3.0000 M	10/1/2031	101.97	34,502,350.43	35,543,706.63	35,266,763.88

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA DWARF POOL #AS9509	AAA		3.0000 M	4/1/2032	101.92	35,973,298.14	37,060,561.19	36,753,536.25
FNMA DWARF POOL #AT2762	AAA		2.5000 M	5/1/2028	100.37	3,709,253.72	3,713,631.49	3,730,749.61
FNMA DWARF POOL #AT6113	AAA		2.5000 M	7/1/2028	100.37	7,174,805.93	7,158,072.18	7,216,384.51
FNMA DWARF POOL #AT7745	AAA		2.5000 M	6/1/2028	100.37	11,341,387.18	11,314,870.85	11,407,111.89
FNMA DWARF POOL #AU0278	AAA		2.5000 M	7/1/2028	100.37	9,437,844.89	9,448,913.29	9,492,538.18
FNMA DWARF POOL #AU7224	AAA		2.5000 M	9/1/2028	100.37	6,256,145.78	6,246,333.19	6,292,400.64
FNMA DWARF POOL #AU9070	AAA		2.5000 M	9/1/2028	100.37	7,793,020.56	7,802,547.95	7,838,182.46
FNMA DWARF POOL #AV2321	AAA		3.0000 M	12/1/2028	102.04	4,650,007.00	4,731,154.98	4,756,596.02
FNMA DWARF POOL #AX7597	AAA		3.0000 M	1/1/2030	102.03	5,093,108.83	5,253,642.25	5,208,982.77
FNMA DWARF POOL #AY4853	AAA		3.0000 M	6/1/2030	101.96	12,625,241.62	13,012,413.30	12,904,570.10
FNMA DWARF POOL #AY6512	AAA		3.5000 M	3/1/2030	103.39	16,091,475.20	16,763,264.24	16,683,169.47
FNMA DWARF POOL #BD6411	AAA		3.0000 M	9/1/2031	101.98	4,543,101.11	4,679,865.09	4,644,241.75
FNMA DWARF POOL #BD8923	AAA		3.0000 M	10/1/2031	101.96	15,957,570.80	16,437,116.44	16,310,917.93
FNMA DWARF POOL #BE2899	AAA		3.0000 M	11/1/2031	101.96	12,915,804.61	13,303,267.51	13,201,798.51
FNMA DWARF POOL #MA0815	AAA		3.5000 M	8/1/2021	103.25	4,998,726.03	5,184,579.12	5,175,921.62
FNMA POOL # 125248	AAA		7.0000 M	10/1/2023	106.88	93,645.07	94,209.66	100,630.26
FNMA POOL # 266202	AAA		6.5000 M	1/1/2024	106.70	127,779.26	127,294.07	137,037.14
FNMA POOL # 268312	AAA		6.5000 M	1/1/2024	103.55	72,421.02	72,017.28	75,381.28
FNMA POOL # 50965	AAA		6.5000 M	1/1/2024	106.98	324,509.85	323,203.62	348,930.76
FNMA POOL # AY8216	AAA		4.0000 M	5/1/2045	104.67	12,047,973.20	12,611,942.62	12,650,247.91
FNMA POOL #190031	AAA		8.0000 M	12/1/2019	100.05	806.17	806.16	812.37
FNMA POOL #190101	AAA		8.0000 M	1/1/2023	100.05	941.95	941.98	948.28
FNMA POOL #252645	AAA		6.5000 M	8/1/2029	112.55	157,508.45	151,789.52	178,133.17
FNMA POOL #252981	AAA		7.5000 M	1/1/2030	115.26	99,692.00	100,867.68	115,526.08
FNMA POOL #253481	AAA		8.0000 M	10/1/2030	117.49	196,152.60	200,054.88	231,772.69
FNMA POOL #254479	AAA		6.5000 M	10/1/2032	113.95	346,866.98	355,566.13	397,142.86
FNMA POOL #254514	AAA		5.5000 M	11/1/2032	111.06	608,306.17	602,064.35	678,372.07
FNMA POOL #254548	AAA		5.5000 M	12/1/2032	111.06	1,541,305.44	1,527,471.31	1,718,835.31
FNMA POOL #254981	AAA		6.0000 M	11/1/2033	112.16	681,570.07	694,881.96	767,843.85
FNMA POOL #255028	AAA		5.5000 M	1/1/2034	110.76	1,130,607.80	1,131,734.57	1,257,499.95
FNMA POOL #255230	AAA		5.0000 M	6/1/2034	109.14	1,262,988.18	1,228,509.23	1,383,667.45
FNMA POOL #313945	AAA		6.5000 M	1/1/2028	111.49	561,386.43	572,107.59	628,947.84

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #323500	AAA		7.0000 M	1/1/2029	111.79	124,939.07	120,156.25	140,403.81
FNMA POOL #357705	AAA		5.5000 M	2/1/2035	110.63	2,734,251.50	2,745,963.70	3,037,523.99
FNMA POOL #408220	AAA		6.0000 M	1/1/2028	107.08	68,603.20	67,517.48	73,801.02
FNMA POOL #433690	AAA		6.0000 M	11/1/2028	106.16	122,688.86	121,602.75	130,860.44
FNMA POOL #440702	AAA		6.0000 M	11/1/2028	109.47	191,966.00	190,293.54	211,095.83
FNMA POOL #481713	AAA		6.0000 M	2/1/2029	110.16	546,957.99	541,744.05	605,275.79
FNMA POOL #487317	AAA		6.5000 M	4/1/2029	109.31	140,257.62	140,343.97	154,069.73
FNMA POOL #490228	AAA		6.5000 M	3/1/2029	108.49	112,661.23	112,729.27	122,833.25
FNMA POOL #490800	AAA		6.5000 M	4/1/2029	106.00	86,195.06	83,064.29	91,834.89
FNMA POOL #493925	AAA		6.5000 M	4/1/2029	104.73	54,127.29	54,161.37	56,982.19
FNMA POOL #494126	AAA		6.5000 M	4/1/2029	105.35	69,636.40	69,619.76	73,740.20
FNMA POOL #494181	AAA		6.5000 M	4/1/2029	106.93	90,943.34	90,865.99	97,738.61
FNMA POOL #494232	AAA		6.5000 M	4/1/2029	103.55	42,904.18	42,868.62	44,658.40
FNMA POOL #50930	AAA		7.0000 M	11/1/2023	107.86	192,606.11	193,505.14	208,859.54
FNMA POOL #50947	AAA		7.0000 M	12/1/2023	107.89	213,442.19	214,471.81	231,532.08
FNMA POOL #535041	AAA		7.0000 M	12/1/2029	113.93	70,464.56	67,300.03	80,688.04
FNMA POOL #535116	AAA		7.5000 M	1/1/2030	114.94	164,457.56	166,355.36	190,048.86
FNMA POOL #535704	AAA		5.5000 M	12/1/2030	110.03	468,527.32	470,765.59	517,679.42
FNMA POOL #545998	AAA		6.0000 M	11/1/2032	111.64	1,071,592.63	1,090,023.46	1,201,672.96
FNMA POOL #555783	AAA		4.5000 M	10/1/2033	107.17	1,383,994.08	1,304,943.14	1,488,396.98
FNMA POOL #558684	AAA		7.5000 M	1/1/2031	114.62	205,092.95	207,095.72	236,362.83
FNMA POOL #563868	AAA		7.5000 M	1/1/2031	106.68	6,927.40	6,998.70	7,433.30
FNMA POOL #593826	AAA		6.5000 M	8/1/2029	111.89	205,871.81	203,848.19	231,459.14
FNMA POOL #636697	AAA		6.0000 M	5/1/2032	111.95	286,066.18	273,159.75	321,685.33
FNMA POOL #655619	AAA		6.5000 M	8/1/2032	109.22	211,985.07	216,141.20	232,674.25
FNMA POOL #676661	AAA		5.5000 M	1/1/2033	111.06	2,848,514.90	2,988,050.02	3,176,610.69
FNMA POOL #683040	AAA		6.0000 M	2/1/2033	110.57	112,201.25	115,763.35	124,623.01
FNMA POOL #685522	AAA		6.0000 M	10/1/2033	111.82	1,343,565.68	1,368,797.53	1,509,071.83
FNMA POOL #695206	AAA		6.0000 M	3/1/2033	111.99	1,139,512.41	1,162,212.90	1,281,840.56
FNMA POOL #708935	AAA		5.5000 M	6/1/2033	110.76	1,392,623.00	1,379,198.81	1,548,921.86
FNMA POOL #709592	AAA		5.5000 M	5/1/2033	110.76	1,005,306.00	1,011,647.04	1,118,134.65
FNMA POOL #713975	AAA		5.5000 M	7/1/2033	110.76	1,154,461.49	1,151,593.13	1,284,030.28

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #725424	AAA		5.5000 M	4/1/2034	110.76	3,515,167.73	3,544,666.18	3,909,686.19
FNMA POOL #734917	AAA		5.0000 M	8/1/2033	108.97	1,952,459.73	1,922,368.31	2,135,655.25
FNMA POOL #735230	AAA		5.5000 M	2/1/2035	110.63	1,497,846.83	1,513,228.30	1,663,982.13
FNMA POOL #735503	AAA		6.0000 M	4/1/2035	112.05	1,537,035.63	1,562,644.42	1,729,924.18
FNMA POOL #735578	AAA		5.0000 M	6/1/2035	109.38	9,670,679.65	9,310,975.49	10,617,834.50
FNMA POOL #739713	AAA		6.0000 M	10/1/2033	110.99	333,045.79	339,643.91	371,320.23
FNMA POOL #740242	AAA		5.5000 M	9/1/2033	110.76	1,666,480.50	1,678,889.15	1,853,515.04
FNMA POOL #741907	AAA		4.5000 M	10/1/2033	107.17	2,452,617.20	2,348,308.59	2,637,632.31
FNMA POOL #745418	AAA		5.5000 M	4/1/2036	110.51	1,155,230.46	1,135,142.63	1,281,942.81
FNMA POOL #745754	AAA		5.0000 M	9/1/2034	108.97	1,888,811.78	1,826,857.10	2,066,035.05
FNMA POOL #751558	AAA		6.0000 M	11/1/2033	112.82	630,914.73	644,509.06	714,974.57
FNMA POOL #773358	AAA		4.5000 M	5/1/2034	107.27	560,139.29	527,314.97	602,959.52
FNMA POOL #773572	AAA		4.5000 M	5/1/2034	107.27	528,761.70	509,847.92	569,183.86
FNMA POOL #783691	AAA		4.5000 M	6/1/2034	107.27	520,983.67	490,684.96	560,810.69
FNMA POOL #791281	AAA		5.5000 M	9/1/2034	110.63	713,314.72	719,284.72	792,433.36
FNMA POOL #791403	AAA		5.5000 M	10/1/2034	110.63	557,803.59	562,706.61	619,672.60
FNMA POOL #795056	AAA		5.5000 M	10/1/2034	110.63	997,296.83	1,006,072.62	1,107,912.94
FNMA POOL #810101	AAA		5.5000 M	3/1/2035	110.51	187,939.49	187,120.86	208,553.39
FNMA POOL #827944	AAA		5.5000 M	5/1/2035	110.51	1,615,674.10	1,631,726.87	1,792,891.17
FNMA POOL #832443	AAA		5.0000 M	9/1/2035	109.38	2,387,226.78	2,275,533.25	2,621,033.78
FNMA POOL #834648	AAA		5.0000 M	8/1/2035	109.38	1,484,616.06	1,429,354.61	1,630,020.90
FNMA POOL #842755	AAA		5.0000 M	10/1/2035	109.38	1,821,117.92	1,737,803.75	1,999,479.99
FNMA POOL #844154	AAA		5.5000 M	11/1/2035	110.51	1,126,447.29	1,112,010.93	1,250,002.88
FNMA POOL #844738	AAA		5.5000 M	12/1/2035	110.51	726,514.95	715,607.60	806,203.86
FNMA POOL #888129	AAA		5.5000 M	2/1/2037	110.57	740,169.59	813,341.58	821,769.44
FNMA POOL #889193	AAA		5.5000 M	2/1/2035	110.76	7,601,835.78	7,970,827.80	8,455,013.75
FNMA POOL #889582	AAA		5.0000 M	12/1/2036	109.38	3,014,469.15	2,929,079.57	3,309,709.29
FNMA POOL #890365	AAA		5.5000 M	7/1/2041	110.47	3,724,936.39	4,098,307.59	4,132,163.63
FNMA POOL #960605	AAA		5.0000 M	8/1/2037	109.38	10,566,531.03	10,142,799.00	11,601,426.21
FNMA POOL #969666	AAA		5.5000 M	2/1/2038	110.47	972,493.40	1,068,999.55	1,078,811.26
FNMA POOL #AB2275	AAA		4.5000 M	2/1/2041	107.41	19,798,903.80	19,821,200.35	21,340,990.89
FNMA POOL #AB2426	AAA		4.5000 M	3/1/2041	107.21	2,576,348.36	2,632,239.53	2,771,815.31

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #AB6904	AAA		3.0000 M	11/1/2042	100.63	1,872,657.32	1,826,770.92	1,889,174.64
FNMA POOL #AB8701	AAA		3.0000 M	3/1/2043	100.55	1,753,562.61	1,710,987.37	1,767,670.91
FNMA POOL #AB9016	AAA		3.0000 M	4/1/2043	100.55	1,643,356.51	1,603,368.85	1,656,578.39
FNMA POOL #AE0392	AAA		5.5000 M	12/1/2039	110.37	3,511,270.34	3,861,812.98	3,891,343.32
FNMA POOL #AE0548	AAA		4.5000 M	11/1/2040	107.21	11,604,655.00	11,983,707.04	12,485,099.46
FNMA POOL #AE0949	AAA		4.0000 M	2/1/2041	105.28	28,017,327.59	28,180,932.54	29,590,571.09
FNMA POOL #AE8749	AAA		4.0000 M	12/1/2040	105.48	13,708,171.44	13,612,698.05	14,505,430.90
FNMA POOL #AE9093	AAA		4.0000 M	12/1/2040	105.28	11,547,533.77	11,631,941.97	12,195,956.78
FNMA POOL #AE9681	AAA		4.0000 M	12/1/2040	105.48	29,010,599.05	28,815,081.63	30,697,839.00
FNMA POOL #AE9758	AAA		4.0000 M	12/1/2040	105.28	11,238,415.20	11,237,395.77	11,869,480.38
FNMA POOL #AH4374	AAA		4.0000 M	2/1/2041	105.28	10,457,678.12	10,529,412.77	11,044,902.93
FNMA POOL #AH5032	AAA		4.5000 M	3/1/2041	107.16	5,913,697.60	6,002,923.46	6,359,335.37
FNMA POOL #AH5583	AAA		4.5000 M	2/1/2041	107.16	17,914,582.38	18,097,190.25	19,264,568.69
FNMA POOL #AH5939	AAA		4.5000 M	2/1/2041	107.16	6,950,886.90	7,065,148.85	7,474,683.83
FNMA POOL #AH7071	AAA		4.5000 M	4/1/2041	107.16	3,395,188.44	3,468,040.59	3,651,038.96
FNMA POOL #AI7214	AAA		4.5000 M	7/1/2041	107.16	6,546,998.87	6,776,507.37	7,040,360.25
FNMA POOL #AI7802	AAA		4.5000 M	7/1/2041	107.16	26,803,118.92	27,575,903.47	28,822,916.70
FNMA POOL #AL0015	AAA		5.5000 M	5/1/2040	110.37	1,538,270.74	1,691,834.75	1,704,779.41
FNMA POOL #AR5855	AAA		3.0000 M	2/1/2043	100.63	2,767,047.21	2,700,032.00	2,791,452.62
FNMA POOL #AR8292	AAA		3.0000 M	5/1/2043	100.55	8,797,308.48	8,591,079.06	8,868,087.27
FNMA POOL #AS7540	AAA		3.0000 M	7/1/2046	100.04	11,859,519.70	12,230,098.53	11,894,075.80
FNMA POOL #AT3908	AAA		3.0000 M	7/1/2043	100.55	854,277.22	834,508.89	861,150.69
FNMA POOL #AT7262	AAA		3.0000 M	9/1/2043	100.55	1,362,995.66	1,331,584.25	1,373,961.49
FNMA POOL #AU0591	AAA		3.0000 M	8/1/2043	100.55	6,831,683.63	6,672,593.49	6,886,647.21
FNMA POOL #BC7146	AAA		3.0000 M	7/1/2046	100.03	18,829,642.71	19,414,786.66	18,882,908.11
FNMA POOL #BD2060	AAA		3.0000 M	6/1/2046	100.03	6,566,158.70	6,770,192.08	6,584,733.40
FNMA POOL #BD5041	AAA		4.5000 M	2/1/2047	106.56	14,422,801.36	15,490,275.42	15,423,392.51
FNMA POOL #BE1552	AAA		4.0000 M	3/1/2047	104.80	14,186,856.99	14,954,709.52	14,914,825.52
FNMA POOL #FN AI1098	AAA		4.5000 M	7/1/2041	107.16	5,193,395.43	5,409,021.11	5,584,753.23
FNMA POOL #MA0583	AAA		4.0000 M	12/1/2040	105.28	13,510,322.64	13,442,753.60	14,268,961.41
FNMA POOL# AX7722	AAA		4.0000 M	2/1/2045	104.76	11,901,818.57	12,541,785.81	12,507,733.73
FNMA POOL#AI5606	AAA		4.0000 M	7/1/2041	105.29	8,148,371.63	8,173,782.22	8,606,586.24

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL						714,517,547.70	726,053,444.90	749,391,918.28
			Instrument: GNMA		GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			
GNMA POOL # 377622	AAA		7.0000 M	10/15/2025	107.81	162,891.64	162,806.55	176,556.20
GNMA POOL # 410297	AAA		7.5000 M	11/15/2025	103.50	30,575.41	30,782.08	31,837.10
GNMA POOL # 414637	AAA		7.0000 M	10/15/2025	106.13	42,558.13	42,535.51	45,416.26
GNMA POOL #337519	AAA		6.5000 M	9/15/2023	106.03	115,775.28	111,050.25	123,386.12
GNMA POOL #345139	AAA		6.5000 M	12/15/2023	106.24	87,221.83	82,845.58	93,138.45
GNMA POOL #345605	AAA		6.5000 M	3/15/2024	107.03	186,864.41	180,083.75	201,017.18
GNMA POOL #345921	AAA		6.5000 M	1/15/2024	106.50	121,097.95	114,917.51	129,624.95
GNMA POOL #345990	AAA		6.5000 M	12/15/2023	105.49	98,383.45	94,514.16	104,317.91
GNMA POOL #346013	AAA		6.5000 M	1/1/2024	106.83	174,763.06	166,638.74	187,644.63
GNMA POOL #346691	AAA		7.5000 M	8/15/2023	105.67	36,632.95	35,859.89	38,937.96
GNMA POOL #346927	AAA		6.5000 M	12/15/2023	106.45	101,014.05	97,366.52	108,081.16
GNMA POOL #347041	AAA		6.5000 M	1/15/2024	105.33	85,664.53	80,936.39	90,694.02
GNMA POOL #351410	AAA		6.5000 M	1/15/2024	106.87	254,871.15	242,466.37	273,765.55
GNMA POOL #352113	AAA		7.5000 M	8/15/2023	107.47	62,185.65	60,874.39	67,221.66
GNMA POOL #354587	AAA		7.5000 M	5/15/2023	107.14	32,701.93	32,030.98	35,240.39
GNMA POOL #354610	AAA		7.5000 M	7/15/2023	107.21	26,276.09	25,727.36	28,334.23
GNMA POOL #354687	AAA		6.5000 M	11/15/2023	106.09	31,455.52	30,307.74	33,542.38
GNMA POOL #354693	AAA		7.0000 M	11/15/2023	107.52	104,470.98	101,152.13	112,936.41
GNMA POOL #354733	AAA		6.5000 M	1/15/2024	106.67	113,715.30	107,160.66	121,919.96
GNMA POOL #354739	AAA		6.5000 M	1/15/2024	106.53	381,919.87	359,574.90	408,912.73
GNMA POOL #354798	AAA		7.0000 M	4/15/2024	109.16	313,646.33	309,752.73	344,195.60
GNMA POOL #354809	AAA		6.5000 M	4/15/2024	107.84	232,571.22	222,906.47	252,057.76
GNMA POOL #366657	AAA		6.5000 M	12/15/2023	106.07	188,216.68	178,826.99	200,667.51
GNMA POOL #366685	AAA		6.5000 M	1/15/2024	106.23	49,662.29	46,750.45	53,026.00
GNMA POOL #366737	AAA		6.5000 M	4/15/2024	107.18	341,033.50	323,886.29	367,365.26
GNMA POOL #366792	AAA		6.5000 M	5/15/2024	101.35	35,317.39	33,582.48	35,984.30
GNMA POOL #371713	AAA		6.5000 M	4/15/2024	106.52	144,222.34	138,786.69	154,402.20
GNMA POOL #376371	AAA		7.0000 M	1/15/2024	107.85	249,797.45	248,520.88	270,868.15
GNMA POOL #376506	AAA		6.5000 M	5/15/2024	106.15	115,490.76	110,987.32	123,223.57
GNMA POOL #376507	AAA		6.5000 M	5/15/2024	103.02	37,450.88	35,420.33	38,782.86
GNMA POOL #379194	AAA		6.5000 M	1/15/2024	105.41	97,948.54	93,349.65	103,778.55
Group: FIXED INCOME - Internal			Portfolio: FIXED INCOME					

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: GNMA		GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			
GNMA POOL #385849	AAA		7.5000 M	8/15/2024	100.09	7,216.51	7,053.19	7,268.10
GNMA POOL #412383	AAA		7.0000 M	12/15/2027	101.80	22,654.87	22,945.18	23,195.15
GNMA POOL #413442	AAA		7.5000 M	10/15/2025	109.91	239,577.20	240,082.19	264,817.36
GNMA POOL #413451	AAA		7.5000 M	10/15/2025	107.83	100,997.43	101,624.16	109,537.23
GNMA POOL #414636	AAA		7.5000 M	10/15/2025	109.60	41,321.89	41,409.61	45,548.26
GNMA POOL #414675	AAA		7.5000 M	10/15/2025	105.36	39,366.12	39,611.61	41,724.04
GNMA POOL #416782	AAA		7.5000 M	11/15/2025	104.98	73,592.68	74,221.15	77,717.95
GNMA POOL #461111	AAA		7.0000 M	12/15/2027	107.15	90,635.45	91,518.41	97,648.71
GNMA POOL #462363	AAA		7.0000 M	11/15/2027	112.20	41,171.14	41,316.60	46,434.16
GNMA POOL #462495	AAA		7.0000 M	1/15/2028	111.97	141,364.30	142,797.19	159,109.63
GNMA POOL #462599	AAA		6.5000 M	3/15/2028	111.32	176,224.50	178,155.83	197,130.55
GNMA POOL #477482	AAA		6.5000 M	10/15/2028	108.86	133,149.19	134,601.78	145,663.22
GNMA POOL #780141	AAA		10.0000 M	12/15/2020	106.08	43,234.34	43,518.41	46,225.28
GNMA POOL #780421	AAA		7.5000 M	8/15/2026	111.61	68,273.88	69,372.38	76,630.71
GNMA POOL #780465	AAA		7.0000 M	11/15/2026	111.11	237,081.98	238,014.31	264,804.98
GNMA POOL #780498	AAA		7.5000 M	1/15/2027	111.91	43,032.65	43,718.34	48,428.96
GNMA POOL #780587	AAA		7.0000 M	6/15/2027	111.94	62,601.96	62,849.94	70,443.17
GNMA POOL #AB9112	AAA		3.5000 M	10/15/2042	104.08	22,491,080.74	22,773,401.23	23,473,851.99
GNMA POOL# 423911	AAA		8.0000 M	8/15/2026	112.30	136,602.73	141,538.77	154,321.69
GNMA POOL# 442138	AAA		8.0000 M	11/15/2026	111.67	37,448.64	38,037.19	42,068.66
GNMA POOL# 455273	AAA		7.5000 M	8/15/2027	113.62	62,008.26	63,244.32	70,838.55
GNMA POOL# 455322	AAA		7.5000 M	10/15/2027	113.33	66,742.08	68,033.45	76,054.14
GNMA POOL# 462481	AAA		7.0000 M	1/15/2028	112.29	287,980.47	291,769.07	325,050.89
GNMA POOL# 462738	AAA		7.0000 M	5/15/2028	113.70	118,013.93	119,150.61	134,865.41
GNMA POOL# 464819	AAA		6.5000 M	9/15/2028	111.08	151,032.70	151,696.66	168,584.09
GNMA POOL# 464837	AAA		7.0000 M	9/15/2028	110.48	68,511.17	69,164.65	76,088.65
GNMA POOL# 475562	AAA		6.5000 M	9/15/2028	111.36	271,100.44	272,289.94	303,356.46
GNMA POOL# 780137	AAA		9.5000 M	8/15/2023	106.44	100,465.47	100,465.47	107,733.35
GNMA POOL# 780220	AAA		7.5000 M	8/15/2025	109.74	114,261.21	116,429.78	126,108.13
GNMA POOL# 780545	AAA		7.5000 M	4/15/2027	112.63	210,254.84	214,609.78	238,119.10
GNMA POOL# 780601	AAA		7.0000 M	7/15/2027	111.39	141,249.16	143,178.10	158,156.95
GNMA POOL# 780798	AAA		7.5000 M	12/15/2027	113.09	299,319.73	304,904.69	340,356.75

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
Portfolio: FI								
FIXED INCOME								
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL						30,173,964.23	30,343,125.73	31,874,759.28
Instrument: GNMA II								
GNMA II								
G2N POOL #MA2305	AAA		4.5000 M	10/20/2044	105.92	14,673,663.74	15,719,810.84	15,597,548.24
GN2 POOL #2699	AAA		6.0000 M	1/20/2029	109.69	599,857.63	561,924.44	660,995.29
GN2 POOL #3415	AAA		5.5000 M	7/20/2033	110.03	1,713,722.55	1,726,515.71	1,893,539.56
GN2 POOL #3458	AAA		5.0000 M	10/20/2033	108.14	2,929,931.10	2,928,023.32	3,180,635.05
GN2 POOL #3544	AAA		5.5000 M	4/20/2034	110.17	1,526,856.00	1,509,514.02	1,689,187.09
GN2 POOL #MA1090	AAA		3.5000 M	6/20/2043	103.95	25,659,247.36	25,617,580.58	26,747,566.47
GN2 POOL #MA1157	AAA		3.5000 M	7/20/2043	103.95	36,837,141.60	36,900,507.61	38,399,562.66
GN2 POOL #MA1225	AAA		4.0000 M	8/20/2043	105.25	1,158,030.84	1,227,436.71	1,222,653.10
GN2 POOL #MA1839	AAA		4.0000 M	4/20/2044	105.19	3,867,259.63	4,083,215.10	4,080,678.86
GN2 POOL #MA1840	AAA		4.5000 M	4/20/2044	106.23	9,255,652.88	9,959,563.03	9,867,030.70
GN2 POOL #MA1920	AAA		4.0000 M	5/20/2044	105.19	16,912,918.60	17,934,720.17	17,846,277.40
GN2 POOL #MA1921	AAA		4.5000 M	5/20/2044	106.23	16,186,561.82	17,317,224.68	17,255,758.61
GN2 POOL #MA2074	AAA		4.0000 M	7/20/2044	105.19	2,327,764.55	2,450,035.06	2,456,225.22
GN2 POOL #MA2075	AAA		4.5000 M	7/20/2044	105.92	3,287,301.67	3,530,572.49	3,494,277.38
GN2 POOL #MA2149	AAA		4.0000 M	8/20/2044	105.19	26,796,108.62	28,266,500.12	28,274,882.37
GNMA II TOTAL						163,732,018.59	169,733,143.88	172,666,818.00
Instrument: NONAGY								
NON AGENCY MBS								
CMLTI 2007-10 1A1A	NR		5.6534 M	9/25/2037	99.91	3,196,922.87	3,160,028.19	3,209,173.13
CSMC 2013-IVR1 A1	NR	3.569	2.5000 M	3/25/2043	94.88	8,677,957.85	8,665,869.35	8,251,292.08
CSMC 2013-IVR3 A1	AAA	3.566	2.5000 M	5/25/2043	94.88	9,511,128.12	9,460,554.74	9,043,497.85
CSMC 2013-IVR4 A2	NR	3.365	3.0000 M	7/25/2043	98.41	5,961,654.68	5,874,538.06	5,881,542.14
JPMMT 2006-S2 1A24	Caa1		5.0000 M	7/25/2036	100.31	1,465,435.57	1,396,445.27	1,476,039.98
JPMMT 2017-1 A5	AAA	2.426	3.5000 M	1/25/2047	101.78	5,286,865.68	5,392,700.51	5,396,392.03
SEMT 2013-3 A2	AAA	3.747	2.5000 M	3/25/2043	94.88	8,027,906.36	8,160,723.34	7,633,200.80
SEMT 2013-4 A1	AAA	3.348	2.3250 M	4/25/2043	95.71	8,718,834.26	8,718,834.26	8,361,253.74
SEMT 2013-4 A3	AAA	3.009	1.5500 M	4/25/2043	96.98	7,038,827.93	7,032,480.54	6,835,347.82
SEMT 2013-6 A1	AAA	3.751	2.5000 M	5/25/2043	94.88	8,805,924.97	8,771,904.70	8,372,967.68
SEMT 2013-7 A1	NR	3.750	2.5000 M	6/25/2043	94.88	5,763,586.05	5,708,900.88	5,480,209.47
WFMBS 2007-14 1A1	NR		6.0000 M	10/25/2037	96.67	3,286,441.66	3,258,937.34	3,193,472.20
NON AGENCY MBS TOTAL						75,741,486.00	75,601,917.18	73,134,388.92

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: TSY		U S TREASURIES			
TSY INFL IX N/B	Aaa		0.8750 S	2/15/2047	104.02	46,000,000.00	46,239,327.82	49,048,790.10
TSY INFL IX N/B	Aaa		0.3750 S	7/15/2027	99.51	72,000,000.00	71,651,026.11	72,370,045.44
US TREASURY FRN	Aaa		2.4443 Q	7/31/2019	100.07	20,000,000.00	20,009,496.88	20,060,171.44
US TREASURY N/B	Aaa		8.7500 S	8/15/2020	117.31	9,000,000.00	9,518,852.23	10,855,693.44
US TREASURY N/B	Aaa		7.2500 S	8/15/2022	122.43	6,550,000.00	7,234,405.05	8,198,553.57
US TREASURY N/B	Aaa		7.1250 S	2/15/2023	123.69	14,900,000.00	16,904,090.79	18,831,219.23
US TREASURY N/B	Aaa		7.5000 S	11/15/2024	132.82	13,000,000.00	15,461,423.92	17,393,482.40
US TREASURY N/B	Aaa		7.6250 S	2/15/2025	134.68	9,900,000.00	11,870,983.30	13,618,791.42
US TREASURY N/B	Aaa		6.5000 S	11/15/2026	132.83	3,090,000.00	3,521,933.01	4,130,582.21
US TREASURY N/B	Aaa		6.6250 S	2/15/2027	134.80	1,000,000.00	1,354,222.60	1,373,072.78
US TREASURY N/B	Aaa		6.3750 S	8/15/2027	134.18	3,000,000.00	4,065,582.24	4,097,735.46
US TREASURY N/B	Aaa		6.1250 S	11/15/2027	132.54	5,026,000.00	5,676,948.99	6,701,539.50
US TREASURY N/B	Aaa		5.2500 S	2/15/2029	127.37	800,000.00	1,026,929.32	1,034,839.14
US TREASURY N/B	Aaa		5.3750 S	2/15/2031	132.89	26,134,000.00	34,612,889.91	35,260,658.57
US TREASURY N/B	Aaa		4.5000 S	2/15/2036	128.79	9,250,000.00	11,945,090.89	12,069,868.88
US TREASURY N/B	Aaa		4.7500 S	2/15/2037	133.24	28,019,000.00	36,300,971.76	37,834,632.03
US TREASURY N/B	Aaa		3.5000 S	2/15/2039	114.21	14,270,000.00	15,048,489.30	16,486,988.94
US TREASURY N/B	Aaa		4.2500 S	5/15/2039	126.41	2,370,000.00	2,773,941.03	3,008,974.56
US TREASURY N/B	Aaa		4.5000 S	8/15/2039	130.65	9,100,000.00	10,448,122.84	12,043,852.26
US TREASURY N/B	Aaa		4.3750 S	5/15/2040	128.95	53,690,000.00	66,007,761.54	69,537,786.55
US TREASURY N/B	Aaa		3.8750 S	8/15/2040	120.52	23,350,000.00	22,547,205.89	28,483,302.41
US TREASURY N/B	Aaa		4.2500 S	11/15/2040	127.01	34,458,000.00	32,914,397.43	43,956,499.73
US TREASURY N/B	Aaa		4.7500 S	2/15/2041	135.77	23,000,000.00	31,553,382.77	31,640,528.25
US TREASURY N/B	Aaa		4.3750 S	5/15/2041	129.42	15,736,000.00	17,851,590.47	20,454,833.40
US TREASURY N/B	Aaa		3.7500 S	8/15/2041	118.56	20,310,000.00	22,967,905.56	24,366,741.02
US TREASURY N/B	Aaa		3.1250 S	11/15/2041	107.53	44,200,000.00	44,312,967.59	47,708,620.58
US TREASURY N/B	Aaa		2.7500 S	8/15/2042	100.72	10,980,000.00	10,611,256.57	11,173,139.77
US TREASURY N/B	Aaa		2.7500 S	11/15/2042	100.64	14,500,000.00	13,883,348.69	14,644,992.41
US TREASURY N/B	Aaa		2.8750 S	5/15/2043	102.84	19,830,000.00	18,202,637.53	20,467,088.12
US TREASURY N/B	Aaa		3.0000 S	11/15/2044	105.07	7,320,000.00	7,272,288.99	7,719,991.60
US TREASURY N/B	Aaa		2.5000 S	2/15/2045	95.36	45,926,000.00	42,512,943.21	44,228,872.23
US TREASURY N/B	Aaa		2.8750 S	8/15/2045	102.59	34,500,000.00	33,836,121.30	35,767,482.46

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: TSY		U S TREASURIES			
US TREASURY N/B	Aaa		3.0000 S	11/15/2045	105.04	51,550,000.00	51,197,625.58	54,349,641.71
US TREASURY N/B	Aaa		2.5000 S	2/15/2046	95.19	35,530,000.00	34,186,807.11	34,155,302.47
US TREASURY N/B	Aaa		2.5000 S	5/15/2046	95.15	41,750,000.00	43,242,906.40	39,861,756.50
US TREASURY N/B	Aaa		2.2500 S	8/15/2046	90.21	59,810,000.00	55,818,975.42	54,460,660.73
US TREASURY N/B	Aaa		2.8750 S	11/15/2046	102.60	45,786,000.00	45,070,302.71	47,148,684.98
US TREASURY N/B	Aaa		3.0000 S	2/15/2047	105.17	730,000.00	729,084.51	776,003.02
US TREASURY N/B	Aaa		2.7500 S	8/15/2047	100.14	15,038,000.00	14,702,042.33	15,215,243.12
US TREASURY N/B	Aaa		1.5000 S	8/15/2026	93.04	88,900,000.00	86,938,351.44	83,214,530.16
US TREASURY N/B	Aaa		0.7500 S	8/15/2019	98.23	22,000,000.00	21,957,667.01	21,673,765.37
US TREASURY N/B	Aaa		1.3750 S	8/31/2023	95.34	33,100,000.00	32,988,262.30	31,712,915.92
US TREASURY N/B	Aaa		1.1250 S	8/31/2021	96.61	40,150,000.00	40,015,063.39	38,941,639.93
US TREASURY N/B	Aaa		0.8750 S	9/15/2019	98.33	23,960,000.00	23,925,612.21	23,622,845.52
US TREASURY N/B	Aaa		2.2500 S	8/15/2027	98.61	27,106,000.00	26,698,423.65	26,958,939.16
US TREASURY N/B	Aaa		1.8750 S	9/30/2022	98.56	1,000,000.00	989,565.80	990,368.52
US TREASURY N/B	Aaa		2.0000 S	10/31/2022	99.14	2,814,000.00	2,798,280.97	2,799,500.11
US TREASURY N/B	Aaa		1.2500 S	11/30/2018	99.51	20,662,000.00	20,585,286.71	20,583,629.49
US TREASURY N/B	Aaa		2.3750 S	12/31/2020	101.14	9,200,000.00	9,359,173.53	9,305,082.60
US TREASURY N/B	Aaa		2.7500 S	2/15/2024	102.63	4,800,000.00	4,935,492.36	4,976,252.70
US TREASURY N/B	Aaa		1.5000 S	2/28/2019	99.61	15,100,000.00	15,119,932.63	15,117,646.94
US TREASURY N/B	Aaa		2.2500 S	3/31/2021	100.67	21,000,000.00	21,363,750.75	21,260,748.15
US TREASURY N/B	Aaa		1.6250 S	4/30/2019	99.70	4,780,000.00	4,774,443.91	4,778,732.46
US TREASURY N/B	Aaa		2.3750 S	8/15/2024	100.34	451,000.00	450,995.43	456,565.82
US TREASURY N/B	Aaa		1.5000 S	10/31/2019	99.32	5,022,000.00	4,986,845.92	5,000,677.82
US TREASURY N/B	Aaa		2.2500 S	11/15/2024	99.49	5,019,000.00	4,985,903.66	5,007,984.86
US TREASURY N/B	Aaa		1.2500 S	1/31/2020	98.68	38,136,000.00	37,932,325.69	37,833,311.59
US TREASURY N/B	Aaa		2.0000 S	2/15/2025	97.76	119,300,000.00	117,999,222.79	117,524,337.71
US TREASURY N/B	Aaa		1.7500 S	2/28/2022	98.48	5,000,000.00	4,954,250.59	4,953,591.66
US TREASURY N/B	Aaa		1.3750 S	2/29/2020	98.88	36,076,000.00	35,924,508.82	35,841,013.68
US TREASURY N/B	Aaa		1.7500 S	3/31/2022	98.37	4,000,000.00	4,004,889.34	3,952,772.62
US TREASURY N/B	Aaa		1.3750 S	3/31/2020	98.83	6,000,000.00	5,999,240.43	5,950,888.30
US TREASURY N/B	Aaa		2.0000 S	8/15/2025	97.49	8,500,000.00	8,395,301.78	8,350,913.96
US TREASURY N/B	Aaa		3.1250 S	5/15/2019	101.71	12,400,000.00	12,710,652.83	12,662,160.77

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: TSY		U S TREASURIES			
US TREASURY N/B	Aaa		1.3750 S	8/31/2020	98.55	4,100,000.00	4,078,157.16	4,059,615.04
US TREASURY N/B	Aaa		1.3750 S	10/31/2020	98.39	30,800,000.00	30,524,134.11	30,375,675.15
US TREASURY N/B	Aaa		3.6250 S	8/15/2019	102.78	663,000.00	686,100.00	690,503.96
US TREASURY N/B	Aaa		1.6250 S	11/30/2020	99.00	5,300,000.00	5,281,918.07	5,254,745.43
US TREASURY N/B	Aaa		1.3750 S	1/31/2021	98.10	5,706,000.00	5,595,569.34	5,630,479.75
US TREASURY N/B	Aaa		2.6250 S	8/15/2020	101.75	15,892,000.00	15,722,400.22	16,327,412.48
US TREASURY N/B	Aaa		1.6250 S	2/15/2026	94.43	171,342,000.00	162,326,567.53	162,856,028.34
US TREASURY N/B	Aaa		2.6250 S	11/15/2020	101.81	24,000,000.00	24,218,168.11	24,515,063.59
US TREASURY N/B	Aaa		0.8750 S	4/15/2019	98.76	8,500,000.00	8,485,426.23	8,410,718.50
US TREASURY N/B	Aaa		1.6250 S	4/30/2023	96.95	4,563,000.00	4,547,672.82	4,436,703.51
US TREASURY N/B	Aaa		1.6250 S	5/15/2026	94.21	133,354,000.00	130,139,841.68	125,908,072.19
US TREASURY N/B	Aaa		0.8750 S	5/15/2019	98.69	6,000,000.00	5,968,463.05	5,928,012.30
US TREASURY N/B	Aaa		1.6250 S	5/31/2023	96.87	30,200,000.00	29,536,443.90	29,297,086.85
US TREASURY N/B	Aaa		0.8750 S	6/15/2019	98.60	52,300,000.00	51,950,017.65	51,590,085.59
US TREASURY N/B	Aaa		1.1250 S	6/30/2021	96.86	41,600,000.00	41,425,314.32	40,293,875.81
US TREASURY N/B	Aaa		1.3750 S	6/30/2023	95.54	32,000,000.00	32,045,678.95	30,573,611.48
US TREASURY N/B	Aaa		0.7500 S	7/15/2019	98.32	90,510,000.00	90,317,917.63	89,302,522.63
US TREASURY N/B	Aaa		1.1250 S	7/31/2021	96.72	63,700,000.00	63,709,503.19	61,911,920.98
US TREASURY N/B	Aaa		1.2500 S	7/31/2023	94.76	30,200,000.00	29,958,455.37	28,776,042.54
US TREASURY N/B	Aaa		1.2500 S	1/31/2019	99.37	20,000,000.00	20,019,163.29	19,979,284.57
US TREASURY N/B	Aaa		1.5000 S	3/31/2019	99.58	8,000,000.00	8,000,075.04	7,996,730.34
US TREASURY N/B	Aaa		1.7500 S	5/15/2022	98.38	2,882,000.00	2,910,110.47	2,841,886.18
US TREASURY N/B	Aaa		1.3750 S	9/30/2023	95.26	55,950,000.00	55,478,226.91	53,497,038.12
US TREASURY N/B	Aaa		1.1250 S	9/30/2021	96.50	23,000,000.00	22,844,191.44	22,260,149.20
US TREASURY N/B	Aaa		1.0000 S	10/15/2019	98.47	17,000,000.00	16,996,047.59	16,776,749.58
US TREASURY N/B	Aaa		1.2500 S	10/31/2021	96.89	36,100,000.00	35,929,126.72	35,054,501.90
US TREASURY N/B	Aaa		1.6250 S	10/31/2023	96.56	159,400,000.00	155,624,478.83	154,355,059.97
US TREASURY N/B	Aaa		1.0000 S	6/30/2019	98.76	6,450,000.00	6,408,702.78	6,369,913.18
US TREASURY N/B	Aaa		0.8750 S	7/31/2019	98.49	1,000,000.00	986,645.12	988,524.68
US TREASURY N/B	Aaa		1.6250 S	8/15/2022	97.67	2,310,000.00	2,300,232.57	2,270,255.56
US TREASURY N/B	Aaa		1.0000 S	8/31/2019	98.59	12,170,000.00	12,150,258.98	12,039,328.10
US TREASURY N/B	Aaa		1.0000 S	9/30/2019	98.52	4,272,000.00	4,243,324.19	4,219,835.73

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: TSY		U S TREASURIES			
US TREASURY N/B	Aaa		2.0000 S	11/15/2026	96.79	108,320,000.00	104,345,548.80	105,118,969.92
US TREASURY N/B	Aaa		1.0000 S	11/15/2019	98.39	81,800,000.00	81,259,545.97	80,592,603.43
US TREASURY N/B	Aaa		2.1250 S	11/30/2023	99.19	34,200,000.00	33,961,105.16	33,988,232.12
US TREASURY N/B	Aaa		1.7500 S	11/30/2021	98.62	24,350,000.00	24,100,657.67	24,050,785.54
US TREASURY N/B	Aaa		1.3750 S	12/15/2019	99.02	90,500,000.00	90,135,610.49	89,670,993.40
US TREASURY N/B	Aaa		2.0000 S	12/31/2021	99.51	19,200,000.00	19,215,804.86	19,106,599.77
US TREASURY N/B	Aaa		1.1250 S	12/31/2019	98.51	117,400,000.00	117,058,023.86	115,659,252.47
US TREASURY N/B	Aaa		1.2500 S	2/29/2020	98.64	7,850,000.00	7,810,951.91	7,776,245.82
US TREASURY N/B	Aaa		2.2500 S	12/31/2023	99.83	48,050,000.00	47,958,538.71	47,968,973.54
US TREASURY N/B	Aaa		1.3750 S	1/15/2020	98.97	66,920,000.00	66,726,613.88	66,657,244.30
US TREASURY N/B	Aaa		1.1250 S	1/31/2019	99.25	84,500,000.00	84,434,482.98	84,263,398.90
US TREASURY N/B	Aaa		1.8750 S	1/31/2022	98.98	6,400,000.00	6,396,673.41	6,384,883.37
US TREASURY N/B	Aaa		2.2500 S	1/31/2024	99.79	4,300,000.00	4,339,639.10	4,331,402.76
US TREASURY N/B	Aaa		2.2500 S	2/15/2027	98.71	2,462,000.00	2,432,741.31	2,451,170.66
US TREASURY N/B	Aaa		1.7500 S	5/15/2023	97.55	112,400,000.00	109,623,690.84	109,902,194.96
US TREASURY N/B	Aaa		1.3750 S	5/31/2020	98.72	10,960,000.00	10,870,231.08	10,833,107.35
US TREASURY N/B	Aaa		2.0000 S	7/31/2020	100.17	3,600,000.00	3,586,907.26	3,636,203.44
US TREASURY N/B	Aaa		2.1250 S	8/31/2020	100.47	67,200,000.00	67,725,208.98	68,001,543.42
US TREASURY N/B	Aaa		2.0000 S	9/30/2020	100.14	10,552,000.00	10,531,843.35	10,620,580.57
US TREASURY N/B	Aaa		1.3750 S	2/15/2020	98.90	63,150,000.00	62,983,396.62	62,784,949.73
US TREASURY N/B	Aaa		1.1250 S	2/28/2019	99.18	11,600,000.00	11,584,924.57	11,548,650.16
US TREASURY N/B	Aaa		2.1250 S	2/29/2024	99.02	12,150,000.00	12,076,905.35	12,118,858.69
US TREASURY N/B	Aaa		1.8750 S	2/28/2022	98.92	4,900,000.00	4,888,703.05	4,878,428.20
US TREASURY N/B	Aaa		1.7500 S	10/31/2020	99.44	15,800,000.00	15,643,693.01	15,758,597.35
US TREASURY N/B	Aaa		2.5000 S	5/15/2024	101.14	300,000.00	296,974.71	304,393.76
US TREASURY N/B	Aaa		1.6250 S	6/30/2019	99.65	43,800,000.00	43,867,151.58	43,649,488.16
US TREASURY N/B	Aaa		1.7500 S	4/30/2022	98.27	5,600,000.00	5,548,351.55	5,520,138.53
US TREASURY N/B	Aaa		2.0000 S	4/30/2024	98.20	370,000.00	364,823.38	364,591.40
US TREASURY N/B	AAA		2.3750 S	5/15/2027	99.73	2,227,000.00	2,240,426.53	2,227,767.10
US TREASURY N/B	Aaa		2.1250 S	5/15/2025	98.48	8,300,000.00	8,190,127.80	8,196,494.52
US TREASURY N/B	Aaa		1.8750 S	5/31/2022	98.86	5,300,000.00	5,251,497.35	5,248,517.26
US TREASURY N/B	Aaa		1.5000 S	5/31/2020	99.02	5,000,000.00	5,005,695.75	4,957,538.40

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal								
			Portfolio: FI		FIXED INCOME			
			Instrument: TSY		U S TREASURIES			
US TREASURY N/B	Aaa		2.0000 S	7/31/2022	99.25	4,700,000.00	4,767,539.34	4,704,017.96
US TREASURY N/B	Aaa		1.2500 S	5/31/2019	99.17	9,000,000.00	8,985,915.05	8,935,606.11
U S TREASURIES TOTAL						3,638,304,000.00	3,650,498,002.05	3,681,007,334.55
FIXED INCOME TOTAL						10,075,607,364.44	10,139,141,277.48	10,392,632,334.27
TOTAL						10,075,607,364.44	10,139,141,277.48	10,392,632,334.27

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External		
Portfolio: FIDELITY FIDELITY INSTL. ASSET MANAGEMENT		
Instrument: EXFI EXTERNAL MANAGED FI		
FIDELITY - FIXED INCOME	469,309,416.99	
EXTERNAL MANAGED FI TOTAL	469,309,416.99	
FIDELITY INSTL. ASSET MANAGEMENT TOTAL	469,309,416.99	489,164,496.26

Monthly Market with Par Values/Shares

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External		
Portfolio: OAKTREE OAKTREE CAPITAL MANAGEMENT		
Instrument: EXFI EXTERNAL MANAGED FI		
OAKTREE - FIXED INCOME	334,692,160.29	
EXTERNAL MANAGED FI TOTAL	334,692,160.29	
OAKTREE CAPITAL MANAGEMENT TOTAL	334,692,160.29	340,672,183.97

Monthly Market with Par Values/Shares

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External		
Portfolio: PIMCO		
Instrument: EXFI		
PACIFIC INVESTMENT COMPANY		
EXTERNAL MANAGED FI		
PIMCO - FIXED INCOME	491,153,103.83	
EXTERNAL MANAGED FI TOTAL	491,153,103.83	
PACIFIC INVESTMENT COMPANY TOTAL	491,153,103.83	508,471,920.64

Monthly Market with Par Values/Shares

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External		
Portfolio: SALOMON		
Instrument: EXFI		
STONE HARBOR INVESTMENT PARTNERS LP		
EXTERNAL MANAGED FI		
STONE HARBOR - FIXED INCOME	310,711,486.49	
EXTERNAL MANAGED FI TOTAL	310,711,486.49	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL	310,711,486.49	324,181,646.55
TOTAL	1,605,866,167.60	1,662,490,247.42
CORE FIXED INCOME - without TFA TOTAL	11,745,007,445.08	12,055,122,581.69

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DESCRIPTION	RATING	YIELD	COUPON F	MATURITY	PRICE	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Liquid Treasury Portfolio							
Portfolio: LTP				LIQUID TREASURY PORTFOLIO			
Instrument: TSY				U S TREASURIES			
US TREASURY N/B	Aaa		8.1250 S	8/15/2019	109.93	310,256.21	316,393.07
US TREASURY N/B	Aaa		8.7500 S	8/15/2020	117.31	132,717.93	135,092.65
US TREASURY N/B	Aaa		7.8750 S	2/15/2021	117.83	248,572.55	252,488.76
US TREASURY N/B	Aaa		8.1250 S	5/15/2021	119.69	468,626.83	467,297.47
US TREASURY N/B	Aaa		8.1250 S	8/15/2021	121.10	1,362,310.89	1,380,775.81
US TREASURY N/B	Aaa		8.0000 S	11/15/2021	121.86	608,583.25	605,895.62
US TREASURY N/B	Aaa		7.2500 S	8/15/2022	122.43	1,199,429.90	1,209,130.45
US TREASURY N/B	Aaa		7.6250 S	11/15/2022	125.21	9,476,964.07	9,435,718.24
US TREASURY N/B	Aaa		7.1250 S	2/15/2023	123.69	464,178.80	466,356.67
US TREASURY N/B	Aaa		6.2500 S	8/15/2023	121.13	2,042,839.98	2,045,043.75
US TREASURY N/B	Aaa		7.5000 S	11/15/2024	132.82	816,051.46	805,452.02
US TREASURY N/B	Aaa		7.6250 S	2/15/2025	134.68	2,818,809.72	2,820,052.94
US TREASURY N/B	Aaa		6.8750 S	8/15/2025	131.62	2,630,000.01	2,629,317.45
US TREASURY N/B	Aaa		6.0000 S	2/15/2026	126.76	4,439,608.83	4,429,557.23
US TREASURY N/B	Aaa		6.7500 S	8/15/2026	134.14	1,023,771.06	1,022,463.96
US TREASURY N/B	Aaa		6.5000 S	11/15/2026	132.83	495,523.39	489,253.75
US TREASURY N/B	Aaa		6.6250 S	2/15/2027	134.80	16,330,078.55	16,343,681.01
US TREASURY N/B	Aaa		6.3750 S	8/15/2027	134.18	512,213.22	512,216.81
US TREASURY N/B	Aaa		5.5000 S	8/15/2028	128.70	2,664,473.04	2,683,452.18
US TREASURY N/B	Aaa		5.2500 S	11/15/2028	126.85	106,176.54	105,849.76
US TREASURY N/B	Aaa		5.2500 S	2/15/2029	127.37	18,223,318.41	18,229,990.50
US TREASURY N/B	Aaa		6.1250 S	8/15/2029	137.23	364,678.34	369,780.83
US TREASURY N/B	Aaa		5.3750 S	2/15/2031	132.89	7,287,096.03	7,427,486.21
US TREASURY N/B	Aaa		4.5000 S	2/15/2036	128.79	1,561,549.23	1,582,821.85
US TREASURY N/B	Aaa		4.7500 S	2/15/2037	133.24	1,325.08	1,349.94
US TREASURY N/B	Aaa		1.5000 S	8/15/2026	93.04	35,872,838.54	35,779,643.81
US TREASURY N/B	Aaa		0.7500 S	8/15/2019	98.23	15,029,758.64	14,978,542.10
US TREASURY N/B	Aaa		1.3750 S	8/31/2023	95.34	34,441,283.14	34,047,839.58
US TREASURY N/B	Aaa		1.1250 S	8/31/2021	96.61	40,646,713.83	40,330,541.78
US TREASURY N/B	Aaa		0.8750 S	9/15/2019	98.33	24,477,122.79	24,391,869.67
US TREASURY N/B	Aaa		1.3750 S	7/31/2019	99.25	7,118,711.61	7,125,744.59
US TREASURY N/B	Aaa		1.8750 S	7/31/2022	98.65	1,488,920.14	1,485,592.62

Group: FIXED INCOME - Liquid Treasury Portfolio Portfolio: LIQUID TREASURY PORTFOLIO

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Group: FIXED INCOME - Liquid Treasury Portfolio							
Portfolio: LTP				LIQUID TREASURY PORTFOLIO			
Instrument: TSY				U S TREASURIES			
US TREASURY N/B	Aaa		2.2500 S	8/15/2027	98.61	31,554,944.83	31,600,619.32
US TREASURY N/B	Aaa		1.6250 S	8/31/2022	97.53	12,606,617.21	12,532,825.56
US TREASURY N/B	Aaa		1.2500 S	8/31/2019	98.99	23,789,054.29	23,765,421.45
US TREASURY N/B	Aaa		1.8750 S	9/30/2022	98.56	60,414,094.31	60,333,267.60
US TREASURY N/B	Aaa		1.3750 S	9/30/2019	99.14	31,083,598.77	31,030,900.00
US TREASURY N/B	Aaa		2.0000 S	10/31/2022	99.14	51,721,093.05	51,755,928.82
US TREASURY N/B	AAA		2.2500 S	11/15/2027	98.61	111,230.42	110,767.20
US TREASURY N/B	AAA		1.7500 S	11/30/2019	99.75	18,284,832.18	18,293,739.29
US TREASURY N/B	AAA		1.8750 S	12/31/2019	99.97	1,572,569.88	1,572,661.95
US TREASURY N/B	Aaa		2.0000 S	11/30/2020	100.10	18,929,968.60	18,769,935.50
US TREASURY N/B	Aaa		2.1250 S	1/31/2021	100.35	20,255,996.69	20,207,667.58
US TREASURY N/B	Aaa		2.7500 S	2/15/2024	102.63	2,793,825.59	2,769,077.29
US TREASURY N/B	Aaa		1.5000 S	2/28/2019	99.61	8,577,872.67	8,590,027.57
US TREASURY N/B	Aaa		2.2500 S	3/31/2021	100.67	1,125,360.63	1,117,707.47
US TREASURY N/B	Aaa		1.6250 S	4/30/2019	99.70	2,507,264.71	2,499,336.87
US TREASURY N/B	Aaa		2.3750 S	8/15/2024	100.34	27,923,597.73	27,791,789.07
US TREASURY N/B	Aaa		2.0000 S	8/31/2021	99.68	13,818,852.43	13,729,748.31
US TREASURY N/B	Aaa		1.6250 S	8/31/2019	99.60	6,260,568.79	6,257,262.76
US TREASURY N/B	Aaa		2.1250 S	9/30/2021	100.07	30,187,266.65	29,967,649.50
US TREASURY N/B	Aaa		1.7500 S	9/30/2019	99.78	8,691,660.30	8,681,932.13
US TREASURY N/B	Aaa		1.5000 S	10/31/2019	99.32	4,993,779.62	4,986,736.86
US TREASURY N/B	Aaa		2.0000 S	10/31/2021	99.60	12,438,807.71	12,289,634.33
US TREASURY N/B	Aaa		2.2500 S	11/15/2024	99.49	24,320,377.38	23,989,234.21
US TREASURY N/B	AAA		1.5000 S	11/30/2019	99.27	1,048,886.66	1,047,727.90
US TREASURY N/B	AAA		2.1250 S	12/31/2021	100.03	2,999,941.57	3,001,025.10
US TREASURY N/B	AAA		1.6250 S	12/31/2019	99.48	4,978,290.28	4,974,217.44
US TREASURY N/B	Aaa		1.5000 S	1/31/2022	97.55	11,080,335.21	10,980,684.19
US TREASURY N/B	Aaa		2.0000 S	2/15/2025	97.76	35,763,449.44	35,417,875.45
US TREASURY N/B	Aaa		1.7500 S	2/28/2022	98.48	31,725,123.04	31,403,786.52
US TREASURY N/B	Aaa		1.3750 S	2/29/2020	98.88	27,672,848.54	27,657,665.73
US TREASURY N/B	Aaa		1.3750 S	3/31/2020	98.83	2,245,251.98	2,232,574.87
US TREASURY N/B	Aaa		4.0000 S	8/15/2018	101.43	2,895,277.48	2,930,857.46

Group: FIXED INCOME - Liquid Treasury Portfolio Portfolio: LIQUID TREASURY PORTFOLIO

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DESCRIPTION	RATING	YIELD	COUPON F	MATURITY	PRICE	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Liquid Treasury Portfolio							
Portfolio: LTP				LIQUID TREASURY PORTFOLIO			
Instrument: TSY				U S TREASURIES			
US TREASURY N/B	Aaa		3.7500 S	11/15/2018	101.68	12,247,578.21	12,254,019.22
US TREASURY N/B	Aaa		2.0000 S	8/15/2025	97.49	29,370,729.10	29,071,985.68
US TREASURY N/B	Aaa		3.1250 S	5/15/2019	101.71	8,599,374.77	8,574,529.33
US TREASURY N/B	AAA		1.8750 S	8/31/2022	98.60	1,329,705.53	1,340,666.03
US TREASURY N/B	Aaa		1.3750 S	8/31/2020	98.55	16,791,104.19	16,706,799.97
US TREASURY N/B	Aaa		1.7500 S	9/30/2022	98.00	10,551,443.78	10,429,440.39
US TREASURY N/B	Aaa		1.3750 S	9/30/2020	98.48	17,981,752.40	17,868,330.46
US TREASURY N/B	Aaa		3.6250 S	8/15/2019	102.78	17,102,311.65	17,198,034.23
US TREASURY N/B	Aaa		3.3750 S	11/15/2019	102.75	5,165,580.78	5,167,557.58
US TREASURY N/B	Aaa		1.8750 S	10/31/2022	98.55	11,869,307.23	11,873,008.61
US TREASURY N/B	Aaa		2.2500 S	11/15/2025	99.13	35,484,438.84	34,935,188.47
US TREASURY N/B	Aaa		1.6250 S	11/30/2020	99.00	25,065,230.97	24,837,100.12
US TREASURY N/B	AAA		2.1250 S	12/31/2022	99.60	2,986,609.63	2,988,220.10
US TREASURY N/B	Aaa		1.7500 S	12/31/2020	99.32	34,160,314.57	33,826,587.46
US TREASURY N/B	Aaa		1.3750 S	1/31/2021	98.10	20,061,136.40	20,021,458.17
US TREASURY N/B	Aaa		2.6250 S	8/15/2020	101.75	22,153,407.99	22,155,842.73
US TREASURY N/B	Aaa		1.7500 S	1/31/2023	97.76	11,454,587.06	11,494,161.73
US TREASURY N/B	Aaa		1.6250 S	2/15/2026	94.43	61,565,504.10	61,042,258.88
US TREASURY N/B	Aaa		1.5000 S	2/28/2023	96.50	4,180,405.17	4,164,651.08
US TREASURY N/B	Aaa		1.1250 S	2/28/2021	97.25	24,761,699.16	24,571,181.22
US TREASURY N/B	Aaa		2.6250 S	11/15/2020	101.81	30,246,650.50	30,035,038.22
US TREASURY N/B	Aaa		3.6250 S	2/15/2021	104.87	6,974,946.09	7,022,636.80
US TREASURY N/B	Aaa		1.5000 S	3/31/2023	96.41	27,952,738.47	27,771,613.54
US TREASURY N/B	Aaa		1.2500 S	3/31/2021	97.54	22,869,517.39	22,670,574.98
US TREASURY N/B	Aaa		0.8750 S	4/15/2019	98.76	2,483,114.86	2,473,740.50
US TREASURY N/B	Aaa		1.3750 S	4/30/2021	97.84	6,481,092.09	6,420,232.64
US TREASURY N/B	Aaa		3.1250 S	5/15/2021	103.49	26,479,355.55	26,254,758.54
US TREASURY N/B	Aaa		1.6250 S	4/30/2023	96.95	23,345,164.39	23,055,688.04
US TREASURY N/B	Aaa		1.6250 S	5/15/2026	94.21	49,657,301.76	49,430,996.31
US TREASURY N/B	Aaa		0.8750 S	5/15/2019	98.69	26,653,718.34	26,512,047.77
US TREASURY N/B	Aaa		1.6250 S	5/31/2023	96.87	2,446,875.92	2,426,225.86
US TREASURY N/B	Aaa		1.3750 S	5/31/2021	97.76	19,333,583.21	19,121,669.95

Group: FIXED INCOME - Liquid Treasury Portfolio Portfolio: LIQUID TREASURY PORTFOLIO

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Group: FIXED INCOME - Liquid Treasury Portfolio							
Portfolio: LTP				LIQUID TREASURY PORTFOLIO			
Instrument: TSY				U S TREASURIES			
US TREASURY N/B	Aaa		0.8750 S	6/15/2019	98.60	44,573,342.74	44,285,599.55
US TREASURY N/B	Aaa		2.1250 S	8/15/2021	100.14	11,717,043.83	11,654,676.92
US TREASURY N/B	Aaa		1.3750 S	9/30/2018	99.74	7,537,950.77	7,542,134.82
US TREASURY N/B	Aaa		1.3750 S	11/30/2018	99.63	4,451,149.90	4,437,747.91
US TREASURY N/B	Aaa		1.3750 S	12/31/2018	99.57	96,045.21	95,586.64
US TREASURY N/B	Aaa		1.1250 S	6/30/2021	96.86	10,037,474.34	9,912,681.05
US TREASURY N/B	Aaa		1.3750 S	6/30/2023	95.54	28,273,382.23	28,055,110.34
US TREASURY N/B	Aaa		0.7500 S	7/15/2019	98.32	55,299,229.67	55,093,075.50
US TREASURY N/B	Aaa		1.1250 S	7/31/2021	96.72	31,620,323.68	31,404,992.03
US TREASURY N/B	Aaa		1.2500 S	7/31/2023	94.76	45,525,317.77	44,984,957.72
US TREASURY N/B	Aaa		1.3750 S	2/28/2019	99.46	13,019,699.71	13,004,307.90
US TREASURY N/B	Aaa		1.5000 S	3/31/2019	99.58	2,503,550.90	2,498,978.04
US TREASURY N/B	Aaa		1.2500 S	4/30/2019	99.21	26,975,916.55	26,858,614.98
US TREASURY N/B	Aaa		1.3750 S	9/30/2023	95.26	26,678,263.88	26,655,960.69
US TREASURY N/B	Aaa		1.1250 S	9/30/2021	96.50	78,455,572.46	77,757,603.06
US TREASURY N/B	Aaa		1.0000 S	10/15/2019	98.47	32,385,108.14	32,275,505.14
US TREASURY N/B	Aaa		1.2500 S	10/31/2021	96.89	12,903,756.05	12,824,509.67
US TREASURY N/B	Aaa		1.6250 S	10/31/2023	96.56	26,602,343.36	26,540,772.98
US TREASURY N/B	Aaa		1.0000 S	6/30/2019	98.76	31,346,933.84	31,116,778.39
US TREASURY N/B	Aaa		0.8750 S	7/31/2019	98.49	1,859,258.49	1,855,460.98
US TREASURY N/B	Aaa		1.6250 S	8/15/2022	97.67	180,448.47	178,868.10
US TREASURY N/B	Aaa		1.0000 S	8/31/2019	98.59	11,231,785.16	11,220,218.74
US TREASURY N/B	Aaa		1.0000 S	9/30/2019	98.52	14,770,053.96	14,719,048.25
US TREASURY N/B	Aaa		1.2500 S	10/31/2019	98.88	6,538,189.74	6,525,311.71
US TREASURY N/B	Aaa		1.6250 S	11/15/2022	97.45	4,907,754.68	4,890,861.92
US TREASURY N/B	Aaa		2.0000 S	11/15/2026	96.79	17,295,885.01	17,356,643.30
US TREASURY N/B	Aaa		1.0000 S	11/15/2019	98.39	4,946,647.26	4,934,080.10
US TREASURY N/B	Aaa		2.1250 S	11/30/2023	99.19	5,701,514.73	5,716,631.72
US TREASURY N/B	Aaa		1.7500 S	11/30/2021	98.62	5,315,602.11	5,314,948.67
US TREASURY N/B	Aaa		1.3750 S	12/15/2019	99.02	44,271,949.10	44,212,258.28
US TREASURY N/B	Aaa		2.0000 S	12/31/2021	99.51	15,077,847.81	14,845,429.20
US TREASURY N/B	Aaa		1.0000 S	11/30/2019	98.36	12,665,703.95	12,652,063.45

Group: FIXED INCOME - Liquid Treasury Portfolio Portfolio: LIQUID TREASURY PORTFOLIO

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Group: FIXED INCOME - Liquid Treasury Portfolio							
Portfolio: LTP				LIQUID TREASURY PORTFOLIO			
Instrument: TSY				U S TREASURIES			
US TREASURY N/B	Aaa		1.1250 S	12/31/2019	98.51	16,999,296.66	16,950,048.09
US TREASURY N/B	Aaa		1.2500 S	2/29/2020	98.64	9,979,472.96	9,955,575.74
US TREASURY N/B	Aaa		2.2500 S	12/31/2023	99.83	14,235.92	13,976.87
US TREASURY N/B	Aaa		1.3750 S	1/15/2020	98.97	26,186,704.17	26,278,600.73
US TREASURY N/B	Aaa		1.8750 S	1/31/2022	98.98	10,806,530.25	10,737,577.51
US TREASURY N/B	Aaa		2.2500 S	1/31/2024	99.79	277,445.58	274,993.49
US TREASURY N/B	Aaa		2.2500 S	2/15/2027	98.71	3,927,035.22	3,930,633.64
US TREASURY N/B	Aaa		1.7500 S	5/15/2023	97.55	5,696,905.84	5,631,021.03
US TREASURY N/B	Aaa		2.0000 S	7/31/2020	100.17	6,006,191.48	5,998,724.84
US TREASURY N/B	Aaa		2.1250 S	8/31/2020	100.47	19,447,058.55	19,395,618.52
US TREASURY N/B	Aaa		2.0000 S	9/30/2020	100.14	43,444,404.80	43,479,762.17
US TREASURY N/B	Aaa		1.3750 S	2/15/2020	98.90	12,377,828.75	12,427,741.20
US TREASURY N/B	Aaa		1.1250 S	2/28/2019	99.18	1,488,291.38	1,493,359.77
US TREASURY N/B	Aaa		2.1250 S	2/29/2024	99.02	13,750,056.02	13,704,782.96
US TREASURY N/B	Aaa		1.8750 S	2/28/2022	98.92	2,946,017.68	2,969,867.26
US TREASURY N/B	Aaa		2.1250 S	3/31/2024	98.99	12,039,522.62	11,908,804.11
US TREASURY N/B	Aaa		1.8750 S	3/31/2022	98.87	1,553,393.78	1,538,933.52
US TREASURY N/B	Aaa		1.2500 S	3/31/2019	99.26	9,300,413.38	9,290,984.05
US TREASURY N/B	Aaa		1.7500 S	10/31/2020	99.44	4,737,772.85	4,704,639.97
US TREASURY N/B	Aaa		1.2500 S	10/31/2018	99.59	1,873,701.32	1,871,313.15
US TREASURY N/B	Aaa		2.2500 S	4/30/2021	100.66	36,313,884.08	36,015,749.67
US TREASURY N/B	Aaa		2.5000 S	5/15/2024	101.14	15,601,338.61	15,379,995.71
US TREASURY N/B	Aaa		1.5000 S	5/31/2019	99.50	36,028,127.50	35,823,330.51
US TREASURY N/B	Aaa		2.1250 S	6/30/2021	100.21	13,726,583.35	13,696,827.33
US TREASURY N/B	Aaa		1.6250 S	6/30/2019	99.65	47,118,756.25	46,775,707.99
US TREASURY N/B	Aaa		1.6250 S	7/31/2019	99.63	3,791,361.67	3,792,835.83
US TREASURY N/B	Aaa		2.2500 S	7/31/2021	100.59	17,261,408.45	17,280,217.83
US TREASURY N/B	Aaa		1.7500 S	4/30/2022	98.27	8,284,847.08	8,277,249.83
US TREASURY N/B	Aaa		1.8750 S	4/30/2022	98.81	5,038,362.40	4,956,688.62
US TREASURY N/B	Aaa		2.0000 S	4/30/2024	98.20	43,021,240.08	42,627,655.43
US TREASURY N/B	AAA		2.3750 S	5/15/2027	99.73	3,954,897.27	3,959,362.74
US TREASURY N/B	Aaa		2.1250 S	5/15/2025	98.48	36,691,491.13	36,131,728.49

Group: FIXED INCOME - Liquid Treasury Portfolio Portfolio: LIQUID TREASURY PORTFOLIO

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DESCRIPTION	RATING	YIELD	COUPON F	MATURITY	PRICE	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Liquid Treasury Portfolio							
Portfolio: LTP				LIQUID TREASURY PORTFOLIO			
Instrument: TSY				U S TREASURIES			
US TREASURY N/B	Aaa		1.8750 S	5/31/2022	98.86	19,773,877.62	19,602,717.12
US TREASURY N/B	Aaa		1.5000 S	5/31/2020	99.02	14,468,956.19	14,435,361.68
US TREASURY N/B	Aaa		2.1250 S	6/30/2022	99.82	5,089,844.46	4,991,112.50
US TREASURY N/B	Aaa		1.6250 S	7/31/2020	99.23	13,461,869.12	13,425,519.25
US TREASURY N/B	Aaa		2.0000 S	7/31/2022	99.25	62,005,062.45	61,644,655.23
US TREASURY N/B	AAA		1.7500 S	5/31/2022	98.26	1,471,242.95	1,476,136.69
US TREASURY N/B	Aaa		1.2500 S	5/31/2019	99.17	41,082,215.45	40,852,599.47
US TREASURY N/B	Aaa		2.0000 S	5/31/2024	98.14	19,663,061.87	19,353,769.02
US TREASURY N/B	Aaa		1.2500 S	6/30/2019	99.11	140,726.05	139,754.87
US TREASURY N/B	AAA		1.7500 S	6/30/2022	98.20	1,470,129.69	1,473,117.51
US TREASURY N/B	Aaa		2.0000 S	6/30/2024	98.09	33,657,671.41	33,101,282.24
U S TREASURIES TOTAL						2,703,577,700.59	2,689,104,974.92
LIQUID TREASURY PORTFOLIO TOTAL						2,703,577,700.59	2,689,104,974.92
FIXED INCOME TOTAL						14,448,585,145.67	14,744,227,556.61

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal					
Instrument: CALL		CALL OPTION			
AMZN JAN @ 1130 CALL	AMZN	47.74	-50.00	-193,545.53	-238,700.00
FMC JAN @ 95 CALL	FMC	1.95	-1,000.00	-156,996.30	-195,000.00
HCA JAN @90 CALL	HCA	1.10	-1,000.00	-81,498.07	-110,000.00
LKQ JAN @ 37.50 CALL	LKQ	4.30	-500.00	-61,033.56	-215,000.00
LOW FEB @ 90 CALL	LOW	4.76	-100.00	-17,499.59	-47,600.00
NKE FEB @ 65 CALL	NKE	0.83	-250.00	-54,998.71	-20,750.00
NWSA FEB @ 16 CALL	NWSA	0.75	-500.00	-33,384.21	-37,500.00
RCL JAN @ 125 CALL	RCL	0.60	-250.00	-93,307.83	-15,000.00
CALL OPTION TOTAL			-3,650.00	-692,263.80	-879,550.00
Instrument: COM		COMMON STOCK			
1 800 FLOWERS COM	FLWS	10.70	64,200.00	287,222.59	686,940.00
1ST SOURCE CORP	SRCE	49.45	16,400.00	249,433.09	810,980.00
2U INC	TWOU	64.51	4,200.00	243,960.52	270,942.00
3M COMPANY	MMM	235.37	303,345.00	17,385,132.28	71,398,313.00
8X8 INC	EGHT	14.10	67,700.00	453,109.13	954,570.00
A10 NETWORKS INC	ATEN	7.72	79,000.00	534,664.18	609,880.00
AAR CORPORATION	AIR	39.29	16,100.00	483,209.67	632,569.00
AARON'S INC.	AAN	39.85	34,600.00	793,667.84	1,378,810.00
ABBOTT LABORATORIES	ABT	57.07	370,410.00	15,823,121.02	21,139,299.00
ABBOTT LABORATORIES	ABT	57.07	884,629.00	18,022,914.13	50,485,777.00
ABBVIE INC.	ABBV	96.71	120,000.00	8,651,189.57	11,605,200.00
ABBVIE INC.	ABBV	96.71	833,175.00	19,899,310.31	80,576,354.00
ABERCROMBIE & FITCH CO	ANF	17.43	53,600.00	962,310.62	934,248.00
ABIOMED INC	ABMD	187.41	53,500.00	7,156,915.82	10,026,435.00
ABM INDUSTRIES INC.	ABM	37.72	29,600.00	887,882.63	1,116,512.00
ACCENTURE PLC	ACN	153.09	324,294.00	14,162,940.82	49,646,168.00
ACCO BRANDS CORP	ACCO	12.20	78,600.00	528,825.03	958,920.00
ACI WORLDWIDE INC	ACIW	22.67	7,000.00	140,822.47	158,690.00
ACNB CORP	ACNB	29.55	4,300.00	114,748.60	127,065.00
ACORDA THERAPEUTICS INC	ACOR	21.45	41,300.00	950,342.23	885,885.00
ACTIVISION BLIZZARD INC	ATVI	63.32	265,071.00	4,089,071.18	16,784,296.00
ACTIVISION BLIZZARD INC	ATVI	63.32	559,989.00	30,291,690.66	35,458,503.00

Group: DOMESTIC EQUITIES - Internal

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
ACTIVISION BLIZZARD INC	ATVI	63.32	386,742.00	16,359,703.63	24,488,503.00
ACTIVISION BLIZZARD INC	ATVI	63.32	385,000.00	14,728,283.66	24,378,200.00
ADAMS RESOURCES & ENERGY	AE	43.50	10,300.00	448,627.95	448,050.00
ADDUS HOMECARE CORP	ADUS	34.80	19,600.00	659,064.85	682,080.00
ADOBE SYSTEMS INC.	ADBE	175.24	407,111.00	23,119,281.65	71,342,132.00
ADOBE SYSTEMS INC.	ADBE	175.24	258,294.00	6,371,038.50	45,263,441.00
ADOBE SYSTEMS INC.	ADBE	175.24	223,200.00	12,719,564.50	39,113,568.00
ADTALEM GLOBAL EDUCATION INC	ATGE	42.05	30,400.00	645,265.32	1,278,320.00
ADTRAN INC.	ADTN	19.35	35,000.00	699,801.65	677,250.00
ADVANCED ENERGY INDUSTRIES	AEIS	67.48	20,100.00	565,650.09	1,356,348.00
ADVANSIX INC	ASIX	42.07	23,300.00	888,263.17	980,231.00
AECOM	ACM	37.15	1,328,000.00	42,381,532.45	49,335,200.00
AEROJET ROCKETDYNE	AJRD	31.20	400.00	12,888.00	12,480.00
AETNA INC.	AET	180.39	83,000.00	10,196,030.80	14,972,370.00
AETNA INC.	AET	180.39	103,894.00	15,407,809.06	18,741,439.00
AETNA INC.	AET	180.39	166,590.00	3,577,115.98	30,051,170.00
AETNA INC.	AET	180.39	62,500.00	9,496,117.50	11,274,375.00
AFLAC INC	AFL	87.78	203,002.00	6,721,578.19	17,819,516.00
AG MORTGAGE INVESTMENT	MITT	19.01	8,000.00	154,657.00	152,080.00
AGROFRESH SOLUTIONS INC	AGFS	7.40	70,600.00	505,899.77	522,440.00
AILERON THERAPEUTICS INC	ALRN	10.54	1,500.00	18,203.04	15,810.00
AIMMUNE THERAPEUTICS INC	AIMT	37.82	19,300.00	429,743.41	729,926.00
AIR LEASE CORP	AL	48.09	1,340,000.00	37,434,930.61	64,440,600.00
AIR PROD. & CHEM.	APD	164.08	111,759.00	10,534,773.36	18,337,417.00
AKCEA THERAPEUTICS INC	AKCA	17.36	4,300.00	107,948.49	74,648.00
AKEBIA THERAPEUTICS INC	AKBA	14.87	51,700.00	837,151.20	768,779.00
ALAMO GROUP INC	ALG	112.87	3,500.00	272,752.00	395,045.00
ALCOA CORP	AA	53.87	1.00	22.77	54.00
ALEXION PHARMACEUTICALS INC	ALXN	119.59	58,500.00	8,802,596.46	6,996,015.00
ALEXION PHARMACEUTICALS INC	ALXN	119.59	250,095.00	33,612,948.79	29,908,861.00
ALEXION PHARMACEUTICALS INC	ALXN	119.59	113,757.00	18,051,697.09	13,604,200.00
ALEXION PHARMACEUTICALS INC	ALXN	119.59	138,618.00	17,538,764.58	16,577,327.00
ALIGN TECHNOLOGY INC	ALGN	222.19	142,500.00	7,869,101.21	31,662,075.00

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Instrument: COM		COMMON STOCK			
ALLEGHENY TECHNOLOGIES INC	ATI	24.14	10,500.00	242,301.28	253,470.00
ALLEGION PLC	ALLE	79.56	66,000.00	4,352,294.76	5,250,960.00
ALLENA PHARMACEUTICALS INC	ALNA	10.06	1,500.00	21,635.10	15,090.00
ALLERGAN PLC	AGN	163.58	80,000.00	15,139,167.08	13,086,400.00
ALLERGAN PLC	AGN	163.58	185,500.00	44,261,557.47	30,344,090.00
ALLERGAN PLC	AGN	163.58	157,000.00	28,592,364.41	25,682,060.00
ALLERGAN PLC	AGN	163.58	175,618.00	32,553,645.77	28,727,592.00
ALLETE INC.	ALE	74.36	7,500.00	413,348.00	557,700.00
ALLIED MOTION TECHNOLOGIES	AMOT	33.09	7,200.00	167,387.50	238,248.00
ALLSCRIPTS HEALTHCARE	MDRX	14.55	10,300.00	134,313.17	149,865.00
ALLSTATE CORP	ALL	104.71	190,371.00	7,053,982.98	19,933,747.00
ALPHA & OMEGA	AOSL	16.36	39,900.00	432,286.21	652,764.00
ALPHABET INC	GOOGL	1,053.40	43,500.00	17,459,856.33	45,822,900.00
ALPHABET INC	GOOGL	1,053.40	43,700.00	37,624,670.56	46,033,580.00
ALPHABET INC	GOOGL	1,053.40	47,104.00	16,864,915.45	49,619,354.00
ALPHABET INC	GOOGL	1,053.40	155,721.00	35,024,631.33	164,036,501.00
ALPHABET INC CL C	GOOG	1,046.40	22,000.00	8,115,118.51	23,020,800.00
ALPHABET INC CL C	GOOG	1,046.40	90,825.00	48,855,899.63	95,039,280.00
ALPHABET INC CL C	GOOG	1,046.40	158,186.00	35,527,485.21	165,525,830.00
ALTERYX INC-CLASS A	AYX	25.27	19,600.00	390,748.64	495,292.00
ALTRIA GROUP INC	MO	71.41	998,667.00	10,315,293.91	71,314,810.00
AMAG PHARMACEUTICALS INC	AMAG	13.25	51,000.00	1,183,131.94	675,750.00
AMAZON.COM INC	AMZN	1,169.47	10,000.00	7,114,820.29	11,694,700.00
AMAZON.COM INC	AMZN	1,169.47	98,722.00	25,092,779.88	115,452,417.00
AMAZON.COM INC	AMZN	1,169.47	207,871.00	23,631,111.73	243,098,898.00
AMAZON.COM INC	AMZN	1,169.47	17,500.00	5,453,269.42	20,465,725.00
AMEDISYS INC	AMED	52.71	19,500.00	1,066,049.76	1,027,845.00
AMERESCO INC-CLASS A	AMRC	8.60	73,700.00	528,294.90	633,820.00
AMERICAN AIRLINES GROUP INC	AAL	52.03	181,000.00	7,457,636.29	9,417,430.00
AMERICAN EAGLE OUTFITTERS	AEO	18.80	11,900.00	191,794.40	223,720.00
AMERICAN ELECTRIC POWER	AEP	73.57	111,000.00	7,106,964.55	8,166,270.00
AMERICAN ELECTRIC POWER	AEP	73.57	257,576.00	7,849,721.88	18,949,866.00
AMERICAN EQUITY INVESTMENT	AEL	30.73	43,200.00	1,019,761.92	1,327,536.00

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Instrument: COM		COMMON STOCK			
AMERICAN EXPRESS CO.	AXP	99.31	85,000.00	4,839,278.29	8,441,350.00
AMERICAN EXPRESS CO.	AXP	99.31	285,000.00	20,028,369.51	28,303,350.00
AMERICAN EXPRESS CO.	AXP	99.31	376,960.00	13,515,004.60	37,435,898.00
AMERICAN INTL GROUP	AIG	59.58	158,000.00	6,318,985.90	9,413,640.00
AMERICAN INTL GROUP	AIG	59.58	470,860.00	18,384,211.99	28,053,839.00
AMERICAN NATL BANKSHARES	AMNB	38.30	17,300.00	390,496.58	662,590.00
AMERICAN PUBLIC EDUCATION	APEI	25.05	28,000.00	656,903.35	701,400.00
AMERICAN RENAL ASSOCIATES	ARA	17.40	33,000.00	676,831.88	574,200.00
AMERICAN SOFTWARE INC-CLASS	AMSWA	11.63	58,100.00	583,711.39	675,703.00
AMERICAN STATES WATER CO.	AWR	57.91	50,000.00	1,680,887.21	2,895,500.00
AMERICAN STATES WATER CO.	AWR	57.91	21,300.00	1,099,497.55	1,233,483.00
AMERICAN TOWER CORP	AMT	142.67	210,325.00	21,523,594.03	30,007,068.00
AMERICAN TOWER CORP	AMT	142.67	220,774.00	8,441,422.63	31,497,827.00
AMERICAN VANGUARD CORP	AVD	19.65	40,000.00	627,301.83	786,000.00
AMES NATIONAL CORP	ATLO	27.85	400.00	11,306.00	11,140.00
AMETEK INC.	AME	72.47	375,000.00	25,344,297.14	27,176,250.00
AMGEN INC	AMGN	173.90	47,000.00	8,142,363.01	8,173,300.00
AMGEN INC	AMGN	173.90	384,798.00	16,191,388.17	66,916,372.00
AMICUS THERAPEUTICS INC	FOLD	14.39	2,000.00	29,149.30	28,780.00
AMKOR TECHNOLOGY INC	AMKR	10.05	87,700.00	809,211.28	881,385.00
AMN HEALTHCARE SERVICES INC	AMN	49.25	1,200.00	58,008.00	59,100.00
AMPHASTAR PHARMACEUTICALS	AMPH	19.24	600.00	11,568.90	11,544.00
AMPHENOL CORP-CL A	APH	87.80	418,017.00	15,332,085.55	36,701,893.00
AMPHENOL CORP-CL A	APH	87.80	441,400.00	21,619,018.75	38,754,920.00
ANADARKO PETROLEUM CORP	APC	53.64	286,103.00	10,349,895.62	15,346,565.00
ANALOGIC CORP.	ALOG	83.75	10,800.00	890,283.32	904,500.00
ANDEAVOR	ANDV	114.34	43,000.00	2,563,549.85	4,916,620.00
ANDERSONS INC/THE	ANDE	31.15	100,000.00	4,598,653.04	3,115,000.00
ANDERSONS INC/THE	ANDE	31.15	25,100.00	992,969.74	781,865.00
ANGIODYNAMICS INC	ANGO	16.63	45,100.00	683,481.15	750,013.00
ANIXTER INTERNATIONAL INC.	AXE	76.00	16,800.00	1,070,954.35	1,276,800.00
ANTHEM INC.	ANTM	225.01	134,412.00	7,426,217.41	30,244,044.00
ANWORTH MORTGAGE ASS	ANH	5.44	28,100.00	160,004.66	152,864.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
AON PLC	AON	134.00	129,771.00	13,498,130.56	17,389,314.00
APACHE CORP.	APA	42.22	270,000.00	20,471,133.81	11,399,400.00
APELLIS PHARMACEUTICALS INC	APLS	21.70	3,100.00	39,653.65	67,270.00
APPFOLIO INC - A	APPF	41.50	17,200.00	523,191.47	713,800.00
APPLE INC.	AAPL	169.23	626,535.00	33,617,593.07	106,028,518.00
APPLE INC.	AAPL	169.23	837,068.00	48,762,213.42	141,657,018.00
APPLE INC.	AAPL	169.23	2,688,163.00	23,184,866.68	454,917,824.00
APPLIED INDUSTRIAL TECH INC.	AIT	68.10	1,500.00	63,441.44	102,150.00
APPLIED MATERIALS INC.	AMAT	51.12	557,571.00	12,955,162.19	28,503,030.00
APPTIO INC-CLASS A	APTI	23.52	33,700.00	748,621.89	792,624.00
APTIV PLC	APTV	84.83	338,851.00	24,332,076.94	28,744,730.00
APTIV PLC	APTV	84.83	440,000.00	27,644,710.63	37,325,200.00
AQUANTIA CORP	AQ	11.33	2,000.00	22,351.00	22,660.00
ARATANA THERAPEUTICS INC	PETX	5.26	400.00	6,559.24	2,104.00
ARAVIVE INC	ARAV	2.20	38,700.00	672,905.32	85,140.00
ARC DOCUMENT SOLUTIONS INC	ARC	2.55	237,000.00	838,698.36	604,350.00
ARCBEST CORP	ARCB	35.75	22,900.00	469,468.75	818,675.00
ARCH COAL INC - A	ARCH	93.16	7,600.00	654,917.84	708,016.00
ARCHER DANIELS MIDLAND CO	ADM	40.08	287,976.00	11,209,677.86	11,542,078.00
ARCHROCK INC	AROC	10.50	69,300.00	790,430.57	727,650.00
ARENA PHARMACEUTICALS INC	ARNA	33.97	7,300.00	127,270.39	247,981.00
ARES COMMERCIAL REAL ESTATE	ACRE	12.90	8,300.00	98,701.93	107,070.00
ARISTA NETWORKS INC	ANET	235.58	77,500.00	9,393,556.98	18,257,450.00
ARMOUR RESIDENTIAL REIT INC	ARR	25.72	11,900.00	630,114.39	306,068.00
ARMSTRONG FLOORING INC	AFI	16.92	42,200.00	751,986.92	714,024.00
ARRAY BIOPHARMA INC	ARRY	12.80	2,100.00	23,891.58	26,880.00
ARRIS INTL INC SHS	ARRS	25.69	1,000,000.00	26,454,538.58	25,690,000.00
ARRIS INTL INC SHS	ARRS	25.69	1,010,000.00	26,635,486.96	25,946,900.00
ARRIS INTL INC SHS	ARRS	25.69	1,300,000.00	37,026,695.99	33,397,000.00
ARTESIAN RESOURCES -CL A	ARTNA	38.56	11,300.00	334,916.94	435,728.00
ASCENA RETAIL GROUP INC	ASNA	2.35	137,800.00	1,799,986.22	323,830.00
ASCENT MEDIA CORP-A	ASCPA	11.49	44,100.00	907,775.55	506,709.00
ASGN INC	ASGN	64.27	4,800.00	247,826.91	308,496.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
ASPEN TECHNOLOGY INC	AZPN	66.20	29,900.00	544,950.46	1,979,380.00
ASSEMBLY BIOSCIENCES INC	ASMB	45.25	18,900.00	489,477.40	855,225.00
ASSOCIATED CAPITAL GR-A	AC	34.10	100.00	3,477.67	3,410.00
AT HOME GROUP INC	HOME	30.39	19,000.00	423,236.60	577,410.00
AT&T INC	T	38.88	820,000.00	28,248,034.43	31,881,600.00
AT&T INC	T	38.88	715,000.00	26,753,312.73	27,799,200.00
AT&T INC	T	38.88	3,218,725.00	85,291,358.90	125,144,028.00
ATHENE HOLDING LTD-CLASS A	ATH	51.71	253,000.00	12,433,270.89	13,082,630.00
ATHENEX INC	ATNX	15.90	39,500.00	666,162.58	628,050.00
ATLANTIC POWER CORP	AT	2.35	261,000.00	645,650.43	613,350.00
ATLAS AIR WORLDWIDE HLDG	AAWW	58.65	80,000.00	4,128,732.49	4,692,000.00
ATN INTERNATIONAL INC	ATNI	55.26	3,600.00	164,365.05	198,936.00
ATRION CORP	ATRI	630.60	1,300.00	203,839.01	819,780.00
AUDENTES THERAPEUTICS INC	BOLD	31.25	1,800.00	31,691.70	56,250.00
AUTOMATIC DATA PROC.	ADP	117.19	234,039.00	7,265,295.96	27,427,030.00
AUTONATION INC	AN	51.33	100,000.00	5,289,666.90	5,133,000.00
AUTONATION INC	AN	51.33	870,000.00	36,465,249.54	44,657,100.00
AVANOS MEDICAL INC	AVNS	46.18	17,800.00	674,761.98	822,004.00
AVEXIS INC	AVXS	110.67	1,200.00	116,804.70	132,804.00
AVIS BUDGET GROUP INC	CAR	43.88	6,500.00	250,535.40	285,220.00
AVISTA CORP	AVA	51.49	25,400.00	1,237,060.89	1,307,846.00
AVNET INC.	AVT	39.62	275,000.00	10,962,591.91	10,895,500.00
AVX CORP.	AVX	17.30	45,800.00	575,456.22	792,340.00
B&G FOODS INC	BGS	35.15	400.00	16,370.36	14,060.00
BAKER HUGHES A GE COMPANY	BHGE	31.64	224,569.00	12,005,471.03	7,105,363.00
BAKER HUGHES A GE COMPANY	BHGE	31.64	394,000.00	22,267,119.76	12,466,160.00
BALCHEM CORP	BCPC	80.60	77,500.00	4,674,673.67	6,246,500.00
BALCHEM CORP	BCPC	80.60	1,900.00	137,074.68	153,140.00
BANCFIRST CORP	BANF	51.15	2,000.00	58,801.79	102,300.00
BANCO LATINOAMERICANO EXP-E	BLX	26.90	28,500.00	463,552.24	766,650.00
BANCORPSOUTH INC	BXS	31.45	7,800.00	215,035.79	245,310.00
BANK OF AMERICA CORP.	BAC	29.52	1,124,000.00	19,834,198.60	33,180,480.00
BANK OF AMERICA CORP.	BAC	29.52	1,634,000.00	30,170,953.79	48,235,680.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
BANK OF AMERICA CORP.	BAC	29.52	5,072,988.00	121,416,401.53	149,754,606.00
BANK OF MARIN BANCORP	BMRC	68.00	100.00	3,075.09	6,800.00
BANK OZK	OZK	48.45	100,000.00	3,566,420.73	4,845,000.00
BANKFINANCIAL CORP	BFIN	15.34	41,100.00	510,200.57	630,474.00
BANKUNITED INC	BKU	40.72	1,129,000.00	39,783,136.24	45,972,880.00
BANKWELL FINANCIAL GROUP INC	BWFG	34.34	1,800.00	38,450.88	61,812.00
BANNER CORP	BANR	55.12	20,000.00	1,117,199.45	1,102,400.00
BAR HARBOR BANKSHARES	BHB	27.01	12,800.00	297,651.25	345,728.00
BARNES & NOBLE EDUCATION	BNED	8.24	65,000.00	667,986.48	535,600.00
BARNES & NOBLE INC.	BKS	6.70	98,900.00	1,039,188.79	662,630.00
BARNES GROUP INC.	B	63.27	6,400.00	313,586.67	404,928.00
BARRACUDA NETWORKS INC	CUDA	27.50	200.00	5,211.02	5,500.00
BARRETT BUSINESS SERVICE	BBSI	64.49	11,300.00	565,800.85	728,737.00
BASSETT FURNITURE INDS.	BSET	37.60	19,500.00	537,505.05	733,200.00
BAXTER INTL	BAX	64.64	260,513.00	4,334,484.10	16,839,560.00
BB&T CORPORATION	BBT	49.72	167,000.00	5,418,066.31	8,303,240.00
BB&T CORPORATION	BBT	49.72	300,000.00	8,130,218.31	14,916,000.00
BB&T CORPORATION	BBT	49.72	411,840.00	13,178,091.63	20,476,685.00
BCB BANCORP INC	BCBP	14.50	12,500.00	167,186.62	181,250.00
BEACON ROOFING SUPPLY INC	BECN	63.76	60,000.00	2,609,319.51	3,825,600.00
BEACON ROOFING SUPPLY INC	BECN	63.76	9,400.00	473,258.03	599,344.00
BEAZER HOMES USA INC	BZH	19.21	40,000.00	487,668.00	768,400.00
BECTON DICKINSON & COMPANY	BDX	214.06	168,893.00	34,698,780.71	36,153,236.00
BECTON DICKINSON & COMPANY	BDX	214.06	136,056.00	10,544,772.12	29,124,147.00
BEL FUSE INC-CL B	BELFB	25.18	23,800.00	418,822.53	599,165.00
BELDEN INC	BDC	77.17	50,000.00	3,567,291.36	3,858,500.00
BELDEN INC	BDC	77.17	4,900.00	291,778.32	378,133.00
BENCHMARK ELECTRONICS INC	BHE	29.10	31,900.00	666,058.87	928,290.00
BENEFICIAL BANCORP INC	BNCL	16.45	56,200.00	729,651.05	924,490.00
BERKSHIRE HATHAWAY INC.	BRK.B	198.22	177,000.00	19,364,223.08	35,084,940.00
BERKSHIRE HATHAWAY INC.	BRK.B	198.22	1,006,475.00	87,496,403.72	199,503,475.00
BERKSHIRE HILLS BANC	BHLB	36.60	15,400.00	447,117.52	563,640.00
BERRY GLOBAL GROUP INC	BERY	58.67	108,741.00	3,433,516.55	6,379,834.00

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BIG LOTS, INC.	BIG	56.15	1,500.00	74,411.35	84,225.00
BIOGEN IDEC INC	BIIB	318.57	26,500.00	8,225,998.06	8,442,105.00
BIOGEN IDEC INC	BIIB	318.57	137,083.00	36,584,661.88	43,670,531.00
BIOGEN IDEC INC	BIIB	318.57	110,880.00	6,346,517.14	35,323,042.00
BIOHAVEN PHARMACEUTICAL	BHVN	26.98	18,200.00	661,695.99	491,036.00
BIOMARIN PHARMACEUTICAL	BMRN	89.17	39,000.00	4,270,247.04	3,477,630.00
BIOMARIN PHARMACEUTICAL	BMRN	89.17	268,336.00	22,260,118.05	23,927,521.00
BIOMARIN PHARMACEUTICAL	BMRN	89.17	82,500.00	6,287,945.40	7,356,525.00
BIOSPECIFICS TECHNOLOGIES CP	BSTC	43.33	13,000.00	591,540.63	563,290.00
BIOTELEMETRY INC	BEAT	29.90	138,000.00	4,430,178.30	4,126,200.00
BLACK HILLS CORP	BKH	60.11	447,000.00	27,506,559.57	26,869,170.00
BLACK HILLS CORP	BKH	60.11	5,400.00	304,722.55	324,594.00
BLACKBAUD INC	BLKB	94.49	7,500.00	475,489.36	708,675.00
BLACKROCK INC	BLK	513.71	65,021.00	12,748,025.97	33,401,938.00
BLOOMIN' BRANDS INC	BLMN	21.34	275,000.00	5,059,369.22	5,868,500.00
BLOOMIN' BRANDS INC	BLMN	21.34	500,000.00	8,929,569.02	10,670,000.00
BLUCORA INC	BCOR	22.10	36,000.00	772,772.40	795,600.00
BLUE HILLS BANCORP INC	BHBK	20.10	36,000.00	476,941.57	723,600.00
BLUEBIRD BIO INC	BLUE	178.10	10,000.00	1,028,920.00	1,781,000.00
BLUEPRINT MEDICINES CORP	BPMC	75.41	3,900.00	200,505.96	294,099.00
BMC STOCK HOLDINGS INC	BMCH	25.30	1,000.00	23,207.50	25,300.00
BOEING CO	BA	294.91	32,000.00	4,303,480.55	9,437,120.00
BOEING CO	BA	294.91	211,246.00	54,433,791.73	62,298,558.00
BOEING CO	BA	294.91	291,313.00	14,835,511.35	85,911,117.00
BOINGO WIRELESS INC	WIFI	22.50	37,000.00	522,944.89	832,500.00
BOISE CASCADE CO	BCC	39.90	26,300.00	745,454.90	1,049,370.00
BOOKING HOLDINGS INC	BKNG	1,737.74	16,642.00	24,053,213.06	28,919,469.00
BOOKING HOLDINGS INC	BKNG	1,737.74	25,669.00	13,795,302.99	44,606,048.00
BOOKING HOLDINGS INC	BKNG	1,737.74	9,500.00	15,194,656.14	16,508,530.00
BORG WARNER INC.	BWA	51.09	1,025,000.00	43,276,249.08	52,367,250.00
BOSTON BEER INC	SAM	191.10	24,000.00	5,110,471.08	4,586,400.00
BOSTON SCIENTIFIC CORP.	BSX	24.79	715,254.00	16,003,808.25	17,731,147.00
BOTTOMLINE TECHNOLOGIES INC	EPAY	34.68	115,000.00	2,861,767.57	3,988,200.00

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Instrument: COM		COMMON STOCK			
BOX INC-CLASS A	BOX	21.12	51,900.00	984,345.62	1,096,128.00
BOYD GAMING CORP	BYD	35.05	5,000.00	147,929.20	175,250.00
BRADY CORPORATION	BRC	37.90	28,600.00	661,212.76	1,083,940.00
BRAVO BRIO RESTAURANT GROUP	BBRG	2.50	200,000.00	3,149,522.16	500,000.00
BRIDGEPOINT EDUCATION INC	BPI	8.30	73,000.00	887,242.25	605,900.00
BRIGGS & STRATTON	BGG	25.37	36,000.00	812,893.01	913,320.00
BRIGHTCOVE INC	BCOV	7.10	31,500.00	303,631.74	223,650.00
BRIGHTHOUSE FINANCIAL INC	BHF	58.64	43,523.00	1,998,396.90	2,552,189.00
BRIGHTSPHERE INVESTMENT	BSIG	16.75	58,200.00	850,687.60	974,850.00
BRINKS COMPANY	BCO	78.70	20,500.00	577,017.79	1,613,350.00
BRISTOL-MYERS SQUIBB	BMJ	61.28	220,000.00	8,736,443.30	13,481,600.00
BRISTOL-MYERS SQUIBB	BMJ	61.28	279,149.00	19,479,572.08	17,106,251.00
BRISTOL-MYERS SQUIBB	BMJ	61.28	50,000.00	2,818,974.35	3,064,000.00
BRISTOL-MYERS SQUIBB	BMJ	61.28	861,671.00	25,758,463.23	52,803,199.00
BROADCOM LTD	AVGO	256.90	124,000.00	27,063,750.42	31,855,600.00
BROADCOM LTD	AVGO	256.90	211,389.00	29,504,200.05	54,305,834.00
BROOKS AUTOMATION INC	BRKS	23.85	44,800.00	787,505.55	1,068,480.00
BRUNSWICK CORP	BC	55.22	100,000.00	4,918,698.00	5,522,000.00
BRUNSWICK CORP	BC	55.22	70,000.00	3,355,710.69	3,865,400.00
BUFFALO WILD WINGS INC	BWLD	156.35	700.00	109,625.25	109,445.00
BUILD-A-BEAR WORKSHOP INC	BBW	9.20	39,900.00	537,618.74	367,080.00
BUILDERS FIRSTSOURCE INC	BLDR	21.79	61,100.00	1,019,471.83	1,331,369.00
BURLINGTON STORES INC	BURL	123.03	207,500.00	19,479,460.20	25,528,725.00
BYLINE BANCORP INC	BY	22.97	30,000.00	641,053.18	689,100.00
C&F FINANCIAL CORP	CFFI	58.00	10,000.00	478,943.20	580,000.00
CABOT MICROELECTRONICS	CCMP	94.08	13,700.00	709,421.33	1,288,896.00
CACI INTERNATIONAL INC.-CL A	CACI	132.35	11,500.00	1,351,535.68	1,522,025.00
CADENCE BANCORP	CADE	27.12	29,600.00	663,941.43	802,752.00
CAESARS ENTERTAINMENT CORP	CZR	12.65	86,600.00	649,999.61	1,095,490.00
CAESARSTONE SDOT - YAM LTD	CSTE	22.00	32,300.00	1,042,233.93	710,600.00
CAI INTERNATIONAL INC	CAI	28.32	24,500.00	364,307.59	693,840.00
CALERES INC	CAL	33.48	30,800.00	492,200.04	1,031,184.00
CALIFORNIA RESOURCES CORP	CRC	19.44	92,087.00	6,599,754.55	1,790,171.00

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Instrument: COM COMMON STOCK					
CALITHERA BIOSCIENCES INC	CALA	8.35	3,600.00	57,073.96	30,060.00
CALLAWAY GOLF COMPANY	ELY	13.93	67,800.00	779,848.98	944,454.00
CALLIDUS SOFTWARE INC	CALD	28.65	40,900.00	1,174,487.90	1,171,785.00
CALLON PETROLEUM CORP	CPE	12.15	3,200.00	39,314.19	38,880.00
CALPINE CORP	CPN	15.13	423,750.00	7,147,894.35	6,411,338.00
CALPINE CORP	CPN	15.13	1,613,000.00	23,132,769.13	24,404,690.00
CALPINE CORP	CPN	15.13	3,146,000.00	62,935,370.00	47,598,980.00
CALYXT INC	CLXT	22.03	2,400.00	59,235.27	52,872.00
CAMBIUM LEARNING GROUP INC	ABCD	5.68	79,200.00	375,653.39	449,856.00
CAMPING WORLD HOLDINGS INC-A	CWH	44.73	225,000.00	5,504,316.43	10,064,250.00
CAMPING WORLD HOLDINGS INC-A	CWH	44.73	22,200.00	837,753.76	993,006.00
CANNAE HOLDINGS INC	CNNE	17.03	17,700.00	299,239.74	301,431.00
CANTEL MEDICAL CORP	CMD	102.87	4,300.00	294,432.83	442,341.00
CAPELLA EDUCATION CO	CPLA	77.40	10,600.00	471,985.49	820,440.00
CAPITAL CITY BK GROUP	CCBG	22.94	27,700.00	394,370.97	635,438.00
CAPITAL ONE FINANCIAL CORP.	COF	99.58	45,000.00	2,518,430.25	4,481,100.00
CAPITAL ONE FINANCIAL CORP.	COF	99.58	125,000.00	5,643,136.55	12,447,500.00
CAPITAL ONE FINANCIAL CORP.	COF	99.58	251,468.00	14,182,531.97	25,041,183.00
CAPSTAR FINANCIAL HOLDINGS I	CSTR	20.77	200.00	4,022.24	4,154.00
CARBONITE INC	CARB	25.10	7,000.00	74,705.77	175,700.00
CARDINAL HEALTH INC.	CAH	61.27	15,000.00	1,168,663.90	919,050.00
CARDINAL HEALTH INC.	CAH	61.27	508,000.00	38,190,106.78	31,125,160.00
CARDIOVASCULAR SYSTEMS INC	CSII	23.69	26,900.00	582,716.23	637,261.00
CARE.COM INC	CRCM	18.04	37,100.00	263,039.65	669,284.00
CAREER EDUCATION CORP	CECO	12.08	66,800.00	625,769.10	806,944.00
CARNIVAL CORP	CCL	66.37	212,817.00	10,222,521.14	14,124,664.00
CARPENTER TECHNOLOGY	CRS	50.99	1,600.00	82,025.28	81,584.00
CARRIZO OIL & GAS INC	CRZO	21.28	150,000.00	5,324,815.34	3,192,000.00
CARS.COM	CARS	28.84	20,600.00	563,948.73	594,104.00
CATALENT INC	CTLT	41.08	23,300.00	796,173.03	957,164.00
CATALYST PHARMACEUTICAL INC	CPRX	3.91	163,000.00	689,555.20	637,330.00
CATERPILLAR INC.	CAT	157.58	297,054.00	11,620,311.00	46,809,769.00
CATHAY GENERAL BANCORP	CATY	42.17	35,600.00	1,259,470.48	1,501,252.00

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Instrument: COM		COMMON STOCK			
CBS CORP. CL. B	CBS	59.00	174,221.00	5,075,682.81	10,279,039.00
CBTX INC	CBTX	29.66	800.00	23,024.80	23,728.00
CELCUITY INC	CELC	18.95	800.00	15,459.12	15,160.00
CELGENE CORP	CELG	104.36	117,500.00	8,706,743.49	12,262,300.00
CELGENE CORP	CELG	104.36	335,842.00	35,899,133.15	35,048,471.00
CELGENE CORP	CELG	104.36	405,202.00	8,435,135.16	42,286,881.00
CENTRAL GARDEN AND PET CO-A	CENTA	37.71	8,900.00	81,394.25	335,619.00
CENTRAL PACIFIC FINANCIAL	CPF	29.83	8,600.00	162,703.64	256,538.00
CENTRAL VALLEY COMM	CVCY	20.18	9,300.00	167,920.97	187,674.00
CENTURY BANCORP INC	CNBKA	78.25	7,900.00	261,999.25	618,175.00
CENTURY CASINOS INC	CNTY	9.13	16,600.00	153,661.15	151,558.00
CENTURYLINK INC	CTL	16.68	657,152.00	11,566,651.24	10,961,295.00
CEVA INC	CEVA	46.15	19,700.00	448,427.31	909,155.00
CHARTER COMMUNICATIONS	CHTR	335.96	96,251.00	20,867,698.05	32,336,486.00
CHARTER FINL CORP WEST	CHFN	17.54	10,800.00	193,532.08	189,432.00
CHASE CORP	CCF	120.50	7,100.00	453,969.05	855,550.00
CHEMED CORP	CHE	243.02	7,100.00	1,255,853.44	1,725,442.00
CHEMICAL FINL CORP	CHFC	53.47	9,500.00	435,180.37	507,965.00
CHEMOCENTRYX INC	CCXI	5.95	86,000.00	699,290.12	511,700.00
CHEMUNG FINANCIAL CORP	CHMG	48.10	7,800.00	238,780.87	375,180.00
CHESAPEAKE UTILITIES CORP	CPK	78.55	4,600.00	370,591.03	361,330.00
CHEVRON CORP.	CVX	125.19	295,839.00	14,565,506.21	37,036,084.00
CHEVRON CORP.	CVX	125.19	500,000.00	58,882,737.74	62,595,000.00
CHEVRON CORP.	CVX	125.19	988,917.00	39,084,945.94	123,802,519.00
CHILDREN'S PLACE	PLCE	145.35	600.00	82,497.48	87,210.00
CHUBB LIMITED	CB	146.13	80,000.00	9,107,958.89	11,690,400.00
CHUBB LIMITED	CB	146.13	165,000.00	8,607,605.72	24,111,450.00
CHUBB LIMITED	CB	146.13	243,208.00	11,221,026.27	35,539,985.00
CHURCH & DWIGHT INC	CHD	50.17	75,400.00	1,490,917.63	3,782,818.00
CHURCHILL DOWNS INC	CHDN	232.70	1,300.00	236,710.84	302,510.00
CHUY'S HOLDINGS INC	CHUY	28.05	160,000.00	4,269,008.54	4,488,000.00
CIENA CORP.	CIEN	20.93	12,900.00	292,887.89	269,997.00
CIGNA CORP.	CI	203.09	124,811.00	20,975,736.66	25,347,866.00

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Instrument: COM COMMON STOCK					
CIMPRESS NV	CMPR	119.88	2,000.00	194,964.03	239,760.00
CIRRUS LOGIC INC	CRUS	51.86	6,700.00	276,302.91	347,462.00
CISCO SYSTEMS	CSCO	38.30	700,000.00	14,043,163.87	26,810,000.00
CISCO SYSTEMS	CSCO	38.30	1,070,000.00	32,839,209.43	40,981,000.00
CISCO SYSTEMS	CSCO	38.30	960,000.00	20,679,270.44	36,768,000.00
CISCO SYSTEMS	CSCO	38.30	2,593,095.00	53,610,931.43	99,315,539.00
CIT GROUP INC	CIT	49.23	96,182.00	4,473,586.78	4,735,040.00
CITI TRENDS INC	CTRN	26.46	26,400.00	477,118.25	698,544.00
CITIGROUP INC.	C	74.41	329,900.00	19,783,624.35	24,547,859.00
CITIGROUP INC.	C	74.41	714,000.00	33,247,510.60	53,128,740.00
CITIGROUP INC.	C	74.41	614,000.00	26,322,985.57	45,687,740.00
CITIGROUP INC.	C	74.41	1,384,016.00	106,248,440.16	102,984,631.00
CITIZENS FINANCIAL GROUP	CFG	41.98	1,062,000.00	25,252,065.40	44,582,760.00
CIVITAS SOLUTIONS INC	CIVI	17.10	32,200.00	576,964.70	550,620.00
CLEARWATER PAPER CORP	CLW	45.40	18,100.00	1,063,979.46	821,740.00
CLEARWAY ENERGY INC	CWEN.A	18.85	41,900.00	660,035.41	789,815.00
CLEARWAY ENERGY INC	CWEN	18.90	50,500.00	844,532.82	954,450.00
CLOUD PEAK ENERGY INC	CLD	4.45	105,900.00	327,472.11	471,255.00
CLOUDERA INC	CLDR	16.52	64,100.00	1,090,946.07	1,058,932.00
CLOVIS ONCOLOGY INC	CLVS	68.00	3,100.00	249,522.99	210,800.00
CME GROUP INC	CME	146.05	177,162.00	13,171,645.31	25,874,510.00
CNB FINANCIAL CORP/PA	CCNE	26.24	25,600.00	471,764.41	671,744.00
CNO FINANCIAL GROUP INC	CNO	24.69	54,600.00	1,007,187.13	1,348,074.00
COCA COLA CO.	KO	45.88	475,000.00	19,282,784.34	21,793,000.00
COCA COLA CO.	KO	45.88	2,010,167.00	49,616,194.72	92,226,462.00
COCA-COLA BOTTLING	COKE	215.26	4,200.00	881,202.98	904,092.00
CODEXIS INC	CDXS	8.35	88,800.00	383,075.16	741,480.00
CODORUS VALLEY BANCORP INC	CVLY	27.53	3,359.00	72,637.12	92,473.00
COGENT COMMUNICATIONS	CCOI	45.30	200.00	7,708.57	9,060.00
COGNIZANT TECH SOLUTIONS	CTSH	71.02	305,734.00	8,518,536.43	21,713,229.00
COHEN & STEERS INC	CNS	47.29	19,200.00	554,236.18	907,968.00
COHU INC.	COHU	21.95	32,900.00	430,827.99	722,155.00
COLFAX CORP	CFX	39.62	700,000.00	20,434,597.70	27,734,000.00

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COLGATE PALMOLIVE	CL	75.45	450,219.00	9,530,792.66	33,969,024.00
COLLECTORS UNIVERSE INC	CLCT	28.64	22,500.00	450,711.17	644,400.00
COLUMBIA BANKING SYSTEM INC	COLB	43.44	7,400.00	319,380.21	321,456.00
COLUMBIA SPORTSWEAR CO	COLM	71.88	17,100.00	996,754.92	1,229,148.00
COLUMBUS MCKINNON CO	CMCO	39.98	21,600.00	564,408.76	863,568.00
COMCAST CORP - CL A	CMCSA	40.05	1,499,163.00	33,463,942.02	60,041,478.00
COMCAST CORP - CL A	CMCSA	40.05	584,000.00	6,631,973.93	23,389,200.00
COMCAST CORP - CL A	CMCSA	40.05	2,427,976.00	32,190,468.64	97,240,439.00
COMERICA INC.	CMA	86.81	209,000.00	14,618,993.71	18,143,290.00
COMFORT SYS USA INC	FIX	43.65	24,500.00	306,348.91	1,069,425.00
COMMERCEHUB IND SERIES C	CHUBK	20.59	6,200.00	133,819.60	127,658.00
COMMERCIAL METALS CO.	CMC	21.32	4,700.00	97,669.38	100,204.00
COMMERCIAL VEHICLE GROUP INC	CVGI	10.69	63,600.00	486,183.99	679,884.00
COMMUNITY BANK SYSTEM INC	CBU	53.75	3,100.00	163,598.24	166,625.00
COMMUNITY BANKERS TRUST	ESXB	8.15	6,300.00	50,801.01	51,345.00
COMMUNITY FINANCIAL CORP/THE	TCFC	38.30	1,200.00	46,944.00	45,960.00
COMMUNITY HEALTH SYS	CYH	4.26	12,900.00	113,235.71	54,954.00
COMMUNITY TR BANCORP	CTBI	47.10	16,900.00	601,084.77	795,990.00
COMMVault SYSTEMS INC	CVLT	52.50	422,500.00	22,779,123.87	22,181,250.00
COMMVault SYSTEMS INC	CVLT	52.50	20,900.00	697,549.75	1,097,250.00
COMPASS MINERALS	CMP	72.25	1,100.00	73,869.53	79,475.00
COMTECH TELECOMMUNICATIONS	CMTL	22.12	35,000.00	743,862.05	774,200.00
CONATUS PHARMACEUTICALS INC	CNAT	4.62	26,700.00	134,111.76	123,354.00
CONCERT PHARMACEUTICALS INC	CNCE	25.87	28,000.00	741,529.88	724,360.00
CONMED CORPORATION	CNMD	50.97	19,200.00	980,125.66	978,624.00
CONNECTONE BANCORP INC	CNOB	25.75	25,300.00	429,963.29	651,475.00
CONOCOPHILLIPS	COP	54.89	247,640.00	14,995,026.96	13,592,960.00
CONOCOPHILLIPS	COP	54.89	625,910.00	14,691,878.24	34,356,200.00
CONSOLIDATED WATER CO-ORD	CWCO	12.60	49,900.00	613,190.46	628,740.00
CONSTELLATION BRANDS INC-A	STZ	228.57	172,246.00	23,364,906.40	39,370,268.00
CONSTELLATION BRANDS INC-A	STZ	228.57	84,564.00	11,589,196.91	19,328,793.00
CONSTELLATION BRANDS INC-A	STZ	228.57	122,000.00	19,318,885.06	27,885,540.00
CONTROL4 CORP	CTRL	29.76	26,600.00	485,209.71	791,616.00

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CONVERGYS CORPORATION	CVG	23.50	2,200.00	52,943.47	51,700.00
COOPER COMPANIES INC.	COO	217.88	72,500.00	12,962,892.40	15,796,300.00
COOPER-STANDARD HOLDING	CPS	122.50	10,000.00	680,865.27	1,225,000.00
CORCEPT THERAPEUTICS INC	CORT	18.06	60,800.00	542,369.38	1,098,048.00
CORE MOLDING TECHNOLOGIES IN	CMT	21.70	6,700.00	140,218.85	145,390.00
COREENERGY INFRASTRUCTURE	CORR	38.20	3,400.00	111,755.88	129,880.00
CORNING INC	GLW	31.99	447,263.00	6,822,155.85	14,307,943.00
CORVEL CORP	CRVL	52.90	13,400.00	534,345.45	708,860.00
CORVUS PHARMACEUTICALS INC	CRVS	10.36	1,100.00	14,616.47	11,396.00
COSTAMARE INC	CMRE	5.77	8,500.00	80,852.00	49,045.00
COSTAR GROUP INC	CSGP	296.95	55,000.00	11,321,291.38	16,332,250.00
COSTCO WHOLESALE CORP.	COST	186.12	205,530.00	32,876,496.60	38,253,244.00
COSTCO WHOLESALE CORP.	COST	186.12	228,265.00	10,377,483.57	42,484,682.00
COSTCO WHOLESALE CORP.	COST	186.12	65,000.00	10,950,189.50	12,097,800.00
COTIVITI HOLDINGS INC	COTV	32.21	900.00	31,092.64	28,989.00
COUNTY BANCORP INC.	ICBK	29.76	2,400.00	50,754.09	71,424.00
COUPA SOFTWARE INC	COUP	31.22	26,700.00	901,482.48	833,574.00
COVENANT TRANSPORT INC CL-A	CVTI	28.73	15,600.00	425,151.15	448,188.00
CRA INTERNATIONAL INC	CRAI	44.95	15,700.00	338,939.79	705,715.00
CRACKER BARREL OLD COUNTRY	CBRL	158.89	1,900.00	196,017.06	301,891.00
CRAY INC	CRAY	24.20	27,400.00	638,519.45	663,080.00
CREE INC	CREE	37.14	11,600.00	359,363.25	430,824.00
CROCS INC	CROX	12.64	73,600.00	682,470.15	930,304.00
CROSS COUNTRY HEALTHCARE	CCRN	12.76	5,900.00	80,655.85	75,284.00
CROWN CASTLE INTL CO	CCI	111.01	210,095.00	20,191,071.30	23,322,646.00
CROWN HOLDINGS INC	CCK	56.25	88,309.00	5,232,994.51	4,967,381.00
CROWN HOLDINGS INC	CCK	56.25	350,000.00	21,054,616.95	19,687,500.00
CSS INDS INC	CSS	27.83	12,600.00	258,993.63	350,658.00
CSW INDUSTRIALS INC	CSWI	45.95	10,800.00	504,162.81	496,260.00
CSX CORP.	CSX	55.01	135,000.00	3,518,576.24	7,426,350.00
CSX CORP.	CSX	55.01	445,757.00	9,423,078.70	24,521,093.00
CTS CORP.	CTS	25.75	29,000.00	527,697.44	746,750.00
CUBIC CORP	CUB	58.95	62,000.00	3,470,362.39	3,654,900.00

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Instrument: COM		COMMON STOCK			
CULP INC	CULP	33.50	20,200.00	503,004.38	676,700.00
CURIS INC	CRIS	0.70	48,500.00	150,374.07	33,950.00
CURTISS-WRIGHT CORP.	CW	121.85	37,000.00	3,432,016.23	4,508,450.00
CURTISS-WRIGHT CORP.	CW	121.85	7,800.00	554,045.03	950,430.00
CUSTOMERS BANCORP INC	CUBI	25.99	30,100.00	794,432.23	782,299.00
CUTERA INC	CUTR	45.35	70,000.00	3,207,114.41	3,174,500.00
CUTERA INC	CUTR	45.35	16,500.00	233,383.44	748,275.00
CVB FINL CORP	CVBF	23.56	4,700.00	106,112.99	110,732.00
CVR ENERGY INC	CVI	37.24	22,100.00	414,031.32	823,004.00
CVS HEALTH CORP	CVS	72.50	270,000.00	13,293,203.89	19,575,000.00
CVS HEALTH CORP	CVS	72.50	532,549.00	9,109,920.61	38,609,803.00
CYTOMX THERAPEUTICS INC	CTMX	21.11	36,500.00	554,615.46	770,515.00
DAKTRONICS INC	DAKT	9.13	68,600.00	636,771.59	626,318.00
DANA HOLDING CORP	DAN	32.01	60,300.00	994,888.91	1,930,203.00
DANAHER CORP	DHR	92.82	101,000.00	4,369,029.62	9,374,820.00
DANAHER CORP	DHR	92.82	326,893.00	15,137,865.78	30,342,208.00
DANAHER CORP	DHR	92.82	320,470.00	6,573,700.85	29,746,025.00
DARLING INGREDIENTS INC	DAR	18.13	34,400.00	558,951.27	623,672.00
DASEKE INC	DSKE	14.29	6,900.00	73,837.41	98,601.00
DAVE & BUSTERS	PLAY	55.17	900.00	55,422.00	49,653.00
DECIPHERA PHARMACEUTICALS IN	DCPH	22.67	2,400.00	42,259.68	54,408.00
DECKERS OUTDOOR CORP	DECK	80.25	16,800.00	1,063,355.86	1,348,200.00
DEERE & CO.	DE	156.51	166,367.00	5,168,549.95	26,038,099.00
DELEK US HLDGS INC	DK	34.94	40,400.00	900,199.44	1,411,576.00
DELPHI TECHNOLOGIES PLC	DLPH	52.47	112,950.33	4,718,239.22	5,926,504.00
DELPHI TECHNOLOGIES PLC	DLPH	52.47	161,666.67	5,908,835.32	8,482,650.00
DELTA AIR LINES INC	DAL	56.00	180,000.00	7,648,609.35	10,080,000.00
DELTA AIR LINES INC	DAL	56.00	700,127.00	33,819,501.52	39,207,112.00
DELTA AIR LINES INC	DAL	56.00	342,208.00	13,454,476.58	19,163,648.00
DELTA AIR LINES INC	DAL	56.00	675,000.00	26,645,301.68	37,800,000.00
DELTA APPAREL INC	DLA	20.20	27,200.00	570,640.83	549,440.00
DELUXE CORP.	DLX	76.84	0.00	0.00	0.00
DELUXE CORP.	DLX	76.84	5,900.00	166,692.78	453,356.00

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Instrument: COM		COMMON STOCK			
DHI HOLDINGS INC	DHX	1.90	91,800.00	756,043.66	174,420.00
DIAMOND HILL INVESTMENT GRP	DHIL	206.66	3,800.00	331,890.23	785,308.00
DIAMONDBACK ENERGY INC	FANG	126.25	210,000.00	17,106,713.80	26,512,500.00
DIGI INTERNATIONAL INC	DGII	9.55	9,700.00	118,005.56	92,635.00
DILLARDS INC. CL-A	DDS	60.05	14,500.00	834,727.30	870,725.00
DIODES INC	DIOD	28.67	31,700.00	795,428.35	908,839.00
DIPLOMAT PHARMACY INC	DPLO	20.07	39,900.00	803,434.38	800,793.00
DISCOVER FINANCIAL	DFS	76.92	96,000.00	5,418,587.27	7,384,320.00
DISCOVER FINANCIAL	DFS	76.92	931,000.00	54,568,478.53	71,612,520.00
DISCOVERY COMMUNICATIONS-A	DISCA	22.38	1,675,000.00	46,349,794.03	37,486,500.00
DISCOVERY COMMUNICATIONS-C	DISCK	21.17	550,000.00	14,490,121.77	11,643,500.00
DISH NETWORK CORP	DISH	47.75	115,285.00	8,017,872.36	5,504,859.00
DISNEY (WALT) CO.	DIS	107.51	807,637.00	23,566,918.91	86,829,054.00
DMC GLOBAL INC	BOOM	25.05	22,900.00	278,876.17	573,645.00
DNB FINANCIAL CORP	DNBF	33.70	100.00	3,457.12	3,370.00
DOLLAR TREE INC	DLTR	107.31	195,179.00	21,116,473.01	20,944,658.00
DOMINION ENERGY INC	D	81.06	335,432.00	12,644,386.43	27,190,118.00
DONEGAL GROUP INC	DGICA	17.30	14,200.00	230,827.16	245,660.00
DONNELLEY (R.R.) & SONS CO.	RRD	9.30	16,400.00	148,397.04	152,520.00
DOVA PHARMACEUTICALS INC	DOVA	28.80	1,500.00	38,189.55	43,200.00
DOWDUPONT INC.	DWDP	71.22	223,542.00	11,768,244.02	15,920,661.00
DOWDUPONT INC.	DWDP	71.22	1,220,699.00	42,568,472.91	86,938,183.00
DUCOMMUN INC DEL	DCO	28.45	22,300.00	563,438.44	634,435.00
DUKE ENERGY CORPORATION	DUK	84.11	270,000.00	17,642,781.70	22,709,700.00
DUKE ENERGY CORPORATION	DUK	84.11	366,471.00	20,236,881.23	30,823,876.00
DYCOM INDUSTRIES INC.	DY	111.43	3,300.00	322,269.67	367,719.00
E*TRADE FINANCIAL CORP	ETFC	49.57	146,000.00	2,264,464.48	7,237,220.00
E*TRADE FINANCIAL CORP	ETFC	49.57	1,245,000.00	45,451,855.48	61,714,650.00
EAGLE PHARMACEUTICALS INC	EGRX	53.42	2,400.00	181,975.77	128,208.00
EASTERN CO	EML	26.15	4,900.00	145,943.70	128,135.00
EASTMAN KODAK CO	KODK	3.10	76,700.00	925,918.92	237,770.00
EATON CORP PLC	ETN	79.01	185,000.00	13,002,806.09	14,616,850.00
EATON CORP PLC	ETN	79.01	233,534.00	15,489,664.32	18,451,521.00

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Instrument: COM		COMMON STOCK			
EBAY INC	EBAY	37.74	510,891.00	7,021,014.43	19,281,026.00
ECOLAB INC	ECL	134.18	134,162.00	9,418,112.77	18,001,857.00
EDGE THERAPEUTICS INC	EDGE	9.37	1,000.00	10,981.00	9,370.00
EDISON INTERNATIONAL	EIX	63.24	91,000.00	5,310,526.83	5,754,840.00
EDWARDS LIFESCIENCES	EW	112.71	148,177.00	12,327,824.45	16,701,030.00
EDWARDS LIFESCIENCES	EW	112.71	130,000.00	10,221,060.93	14,652,300.00
EL PASO ELECTRIC COMPANY	EE	55.35	1,300.00	59,704.06	71,955.00
ELECTRO SCIENTIFIC INDS INC.	ESIO	21.43	39,700.00	240,018.03	850,771.00
ELECTRONIC ARTS INC	EA	105.06	115,176.00	13,707,122.24	12,100,391.00
ELECTRONIC ARTS INC	EA	105.06	156,720.00	17,377,113.60	16,465,003.00
ELI LILLY & COMPANY	LLY	84.46	158,000.00	11,281,983.49	13,344,680.00
ELI LILLY & COMPANY	LLY	84.46	510,868.00	25,023,944.53	43,147,911.00
ELLIE MAE INC	ELLI	89.40	3,100.00	241,964.40	277,140.00
EMC INS GROUP INC	EMCI	28.69	20,700.00	526,843.44	593,883.00
EMCOR GROUP INC	EME	81.75	24,300.00	1,249,407.45	1,986,525.00
EMERALD EXPOSITIONS EVENTS	EEX	20.34	4,600.00	96,848.00	93,564.00
EMERGENT BIOSOLUTIONS INC	EBS	46.47	95,000.00	2,395,476.06	4,414,650.00
EMERGENT BIOSOLUTIONS INC	EBS	46.47	22,700.00	418,950.68	1,054,869.00
EMERSON ELECTRIC CO	EMR	69.69	417,166.00	27,882,587.53	29,072,299.00
EMERSON ELECTRIC CO	EMR	69.69	210,690.00	13,148,555.26	14,682,986.00
EMERSON ELECTRIC CO	EMR	69.69	335,903.00	9,568,969.23	23,409,080.00
EMPLOYERS HOLDINGS INC	EIG	44.40	21,800.00	538,011.04	967,920.00
ENANTA PHARMACEUTICALS INC	ENTA	58.68	16,800.00	506,282.73	985,824.00
ENCOMPASS HEALTH CORP	EHC	49.41	40,200.00	1,802,534.45	1,986,282.00
ENERGY XXI GULF COAST INC	EGC	5.74	8,600.00	165,307.05	49,364.00
ENERSYS	ENS	69.63	3,800.00	228,483.32	264,594.00
ENNIS INC	EBF	20.75	37,200.00	675,541.14	771,900.00
ENSCO PLC CL A	ESV	5.91	530,000.00	17,621,844.50	3,132,300.00
ENSCO PLC CL A	ESV	5.91	18,600.00	104,708.70	109,926.00
ENSIGN GROUP INC/THE	ENSG	22.20	6,400.00	149,690.88	142,080.00
ENSTAR GROUP INC	ESGR	200.75	6,100.00	943,318.41	1,224,575.00
ENTEGRAL FINANCIAL CORP	ENFC	29.25	100.00	2,348.43	2,925.00
ENTEGRIS INC	ENTG	30.45	22,000.00	420,684.34	669,900.00

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Instrument: COM		COMMON STOCK			
ENTRAVISION COMMUNIC	EVC	7.15	98,200.00	744,267.62	702,130.00
ENVESTNET INC	ENV	49.85	400.00	19,630.28	19,940.00
ENZO BIOCHEM INC.	ENZ	8.15	80,000.00	520,454.28	652,000.00
EOG RESOURCES INC	EOG	107.91	301,580.00	11,722,870.61	32,543,498.00
EP ENERGY CORP-CL A	EPE	2.36	79,900.00	283,505.46	188,564.00
EPAM SYSTEMS INC	EPAM	107.43	20,000.00	1,834,366.89	2,148,600.00
EPIZYME INC	EPZM	12.55	19,300.00	273,384.50	242,215.00
EPLUS INC	PLUS	75.20	11,700.00	725,424.60	879,840.00
ERA GROUP INC.	ERA	10.75	59,400.00	507,350.83	638,550.00
ESCALADE INC	ESCA	12.30	20,000.00	273,538.81	246,000.00
ESSENDANT INC	ESND	9.27	80,400.00	1,206,536.37	745,308.00
ESSENT GROUP LTD	ESNT	43.42	36,000.00	803,111.77	1,563,120.00
ESTEE LAUDER CO.	EL	127.24	114,001.00	6,085,947.58	14,505,487.00
ESTERLINE TECHNOLOGIES CORP	ESL	74.70	400.00	26,737.01	29,880.00
ETSY INC	ETSY	20.45	64,000.00	1,289,478.40	1,308,800.00
EVANS BANCORP INC	EVBN	41.90	1,300.00	51,956.93	54,470.00
EVERBRIDGE INC	EVBG	29.72	27,100.00	666,991.59	805,412.00
EVERCORE INC	EVR	90.00	17,700.00	1,189,582.98	1,593,000.00
EVERI HOLDINGS INC	EVRI	7.54	96,500.00	725,461.81	727,610.00
EVOLUTION PETROLEUM CORP	EPM	6.85	77,000.00	599,444.46	527,450.00
EVOQUA WATER TECHNOLOGIES	AQUA	23.71	9,200.00	214,787.80	218,132.00
EXACT SCIENCES CORP	EXAS	52.54	45,500.00	1,635,517.91	2,390,570.00
EXACTECH INC	EXAC	49.45	15,000.00	352,968.06	741,750.00
EXANTAS CAPITAL CORP	XAN	9.37	9,600.00	189,895.75	89,952.00
EXELIXIS INC	EXEL	30.40	235,000.00	6,158,504.47	7,144,000.00
EXELON CORP	EXC	39.41	151,000.00	4,949,956.76	5,950,910.00
EXELON CORP	EXC	39.41	501,760.00	16,667,209.56	19,774,362.00
EXPRESS SCRIPTS HOLDING CO	ESRX	74.64	296,104.00	8,698,729.19	22,101,203.00
EXTERRAN CORP	EXTN	31.44	29,400.00	846,460.14	924,336.00
EXTREME NETWORKS INC	EXTR	12.52	80,700.00	327,184.14	1,010,364.00
EXXON MOBIL CORPORATION	XOM	83.64	579,208.00	20,350,812.99	48,444,957.00
EXXON MOBIL CORPORATION	XOM	83.64	226,000.00	18,058,149.46	18,902,640.00
EXXON MOBIL CORPORATION	XOM	83.64	2,218,221.00	70,341,460.78	185,532,004.00

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Instrument: COM		COMMON STOCK			
FACEBOOK INC-A	FB	176.46	190,000.00	21,401,017.67	33,527,400.00
FACEBOOK INC-A	FB	176.46	601,263.00	56,230,208.77	106,098,869.00
FACEBOOK INC-A	FB	176.46	1,221,096.00	52,696,114.73	215,474,600.00
FACEBOOK INC-A	FB	176.46	125,000.00	13,377,743.01	22,057,500.00
FAIR ISAAC INC.	FICO	153.20	4,900.00	535,084.35	750,680.00
FARMER BROS CO	FARM	32.15	20,300.00	427,663.98	652,645.00
FARMERS & MERCHANTS	FMAO	40.80	500.00	12,714.40	20,400.00
FARMERS CAP BK CORP	FFKT	38.50	13,300.00	356,374.48	512,050.00
FARO TECHNOLOGIES INC	FARO	47.00	16,800.00	586,035.29	789,600.00
FASTENAL CO	FAST	54.69	22,000.00	1,134,768.80	1,203,180.00
FATE THERAPEUTICS	FATE	6.11	11,100.00	36,592.13	67,821.00
FBL FINANCIAL GROUP INC.-CL A	FFG	69.65	11,100.00	512,403.17	773,115.00
FEDERAL AGRICULTURAL MTG	AGM	78.24	10,900.00	386,305.42	852,816.00
FEDEX CORPORATION	FDX	249.54	40,000.00	4,107,857.25	9,981,600.00
FEDEX CORPORATION	FDX	249.54	129,436.00	7,199,991.73	32,299,459.00
FIBROGEN INC	FGEN	47.40	20,000.00	839,058.00	948,000.00
FIBROGEN INC	FGEN	47.40	115,000.00	2,882,154.29	5,451,000.00
FIBROGEN INC	FGEN	47.40	29,900.00	890,485.96	1,417,260.00
FINANCIAL INSTNS INC	FISI	31.10	22,400.00	579,333.92	696,640.00
FINISAR CORPORATION	FNSR	20.35	200,000.00	5,162,823.41	4,070,000.00
FINISAR CORPORATION	FNSR	20.35	1,900.00	47,833.38	38,665.00
FIRST AMERICAN FINANCIAL	FAF	56.04	70,000.00	2,636,302.86	3,922,800.00
FIRST BANCORP INC/ME	FNLC	27.23	23,300.00	391,411.29	634,459.00
FIRST BANCORP PR	FBP	5.10	172,000.00	782,285.51	877,200.00
FIRST BUSINESS FINANCIAL SER	FBIZ	22.12	26,400.00	631,392.58	583,968.00
FIRST CITIZENS BANCSHS	FCNCA	403.00	3,600.00	838,042.46	1,450,800.00
FIRST CMNTY BANCSHAR	FCBC	28.73	25,000.00	373,465.70	718,250.00
FIRST CONNECTICUT BANCORP	FBNK	26.15	27,100.00	388,546.75	708,665.00
FIRST DEFIANCE FINL	FDEF	51.97	13,600.00	508,353.87	706,792.00
FIRST FINL BANKSHARE	FFIN	45.05	5,200.00	195,798.36	234,260.00
FIRST FINL CORP IND	THFF	45.35	16,100.00	484,087.05	730,135.00
FIRST GUARANTY BANCSHARES IN	FGBI	25.00	600.00	14,263.93	15,000.00
FIRST LONG ISLAND	FLIC	28.50	125,000.00	3,452,482.34	3,562,500.00

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FIRST MIDWEST BANCORP INC.	FMBI	24.01	195,000.00	3,381,429.35	4,681,950.00
FIRST MIDWEST BANCORP INC.	FMBI	24.01	5,200.00	113,167.33	124,852.00
FIRST NORTHWEST BANCORP	FNWB	16.30	36,600.00	523,610.42	596,580.00
FIRST REPUBLIC BANK	FRC	86.64	190,000.00	19,444,941.41	16,461,600.00
FIRSTCASH INC	FCFS	67.45	18,500.00	1,187,476.77	1,247,825.00
FIVE BELOW INC	FIVE	66.32	6,500.00	339,793.86	431,080.00
FLAGSTAR BANCORP INC	FBC	37.42	22,000.00	815,398.53	823,240.00
FLEXSTEEL INDUSTRIES INC	FLXS	46.78	12,700.00	663,030.78	594,106.00
FMC CORP.	FMC	94.66	100,000.00	4,525,867.31	9,466,000.00
FNB BANCORP	FNBG	36.49	500.00	13,140.66	18,245.00
FORD MOTOR COMPANY	F	12.49	1,250,000.00	16,039,486.45	15,612,500.00
FORD MOTOR COMPANY	F	12.49	2,036,726.00	18,223,970.30	25,438,708.00
FORESCOUT TECHNOLOGIES INC	FSCT	31.89	1,500.00	42,252.60	47,835.00
FORESTAR GROUP	FOR	22.00	30,500.00	525,380.81	671,000.00
FORRESTER RESEARCH INC	FORR	44.20	16,400.00	507,272.43	724,880.00
FORTRESS BIOTECH INC	FBIO	3.99	158,700.00	709,486.31	633,213.00
FORTUNE BRANDS HOME &	FBHS	68.44	87,500.00	4,865,645.07	5,988,500.00
FORTUNE BRANDS HOME &	FBHS	68.44	240,000.00	13,468,566.43	16,425,600.00
FORWARD AIR CORPORATION	FWRD	57.44	14,400.00	837,927.36	827,136.00
FOSTER L B CO	FSTR	27.15	28,400.00	561,434.26	771,060.00
FOUNDATION BLDG MATERIALS	FBM	14.79	44,600.00	626,590.83	659,634.00
FOUNDATION MEDICINE INC	FMI	68.20	13,700.00	326,677.80	934,340.00
FRANCESCAS HOLDINGS CORP	FRAN	7.31	64,900.00	685,640.61	474,419.00
FRANKLIN COVEY CO.	FC	20.75	33,500.00	558,421.45	695,125.00
FRANKLIN ELEC INC	FELE	45.90	200.00	7,805.75	9,180.00
FRANKLIN RESOURCES INC	BEN	43.33	174,734.00	3,149,650.13	7,571,224.00
FREIGHTCAR AMERICA INC	RAIL	17.08	39,400.00	572,214.88	672,952.00
FRONT YARD RESIDENTIAL CORP	RESI	11.86	14,500.00	165,491.31	171,970.00
FRP HOLDINGS INC	FRPH	44.25	300.00	8,433.36	13,275.00
FULLER H B CO	FUL	53.87	3,600.00	160,351.14	193,932.00
FULTON FINANCIAL CORP	FULT	17.90	80,200.00	1,080,163.56	1,435,580.00
FUNKO INC-CLASS A	FNKO	6.65	3,000.00	23,793.90	19,950.00
FUTUREFUEL CORP	FF	14.09	45,400.00	631,133.38	639,686.00

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Instrument: COM		COMMON STOCK			
G1 THERAPEUTICS INC	GTHX	19.84	2,300.00	57,128.09	45,632.00
GALLAGHER (ARTHUR) J & CO.	AJG	63.28	606,000.00	27,917,770.02	38,347,680.00
GANNETT CO INC	GCI	11.59	85,700.00	1,011,794.64	993,263.00
GATX CORP	GATX	62.16	1,300.00	79,334.19	80,808.00
GCI LIBERTY INC	GNCMA	39.02	22,300.00	211,213.16	870,146.00
GENCOR INDUSTRIES INC	GENC	16.55	4,100.00	69,754.91	67,855.00
GENERAC HOLDINGS INC	GNRC	49.52	5,400.00	233,789.93	267,408.00
GENERAL DYNAMICS CORP.	GD	203.45	50,000.00	7,228,990.69	10,172,500.00
GENERAL DYNAMICS CORP.	GD	203.45	135,787.00	7,192,704.13	27,625,865.00
GENERAL ELECTRIC CO	GE	17.45	820,000.00	18,205,739.46	14,309,000.00
GENERAL ELECTRIC CO	GE	17.45	1,000,000.00	26,617,867.82	17,450,000.00
GENERAL ELECTRIC CO	GE	17.45	4,547,559.00	104,614,350.16	79,354,905.00
GENERAL MILLS INC	GIS	59.29	297,186.00	7,523,566.61	17,620,158.00
GENERAL MOTORS CO	GM	40.99	1,123,000.00	38,690,787.16	46,031,770.00
GENERAL MOTORS CO	GM	40.99	674,421.00	22,432,112.39	27,644,517.00
GENESCO INC.	GCO	32.50	25,300.00	1,223,838.44	822,250.00
GENIE ENERGY LTD-B	GNE	4.36	75,600.00	476,040.93	329,616.00
GENOMIC HEALTH INC	GHDX	34.20	25,500.00	623,018.12	872,100.00
GENTHERM INC	THRM	31.75	100.00	5,723.67	3,175.00
GENWORTH FINANCIAL INC-CL A	GNW	3.11	12,400.00	51,018.56	38,564.00
GILEAD SCIENCES INC.	GILD	71.64	129,969.00	4,833,982.49	9,310,979.00
GILEAD SCIENCES INC.	GILD	71.64	392,819.00	15,141,797.40	28,141,553.00
GILEAD SCIENCES INC.	GILD	71.64	140,000.00	4,445,774.60	10,029,600.00
GILEAD SCIENCES INC.	GILD	71.64	680,347.00	4,970,675.72	48,740,059.00
GLACIER BANCORP INC	GBCI	39.39	6,900.00	230,521.15	271,791.00
GLOBUS MEDICAL INC - A	GMED	41.10	35,700.00	1,335,317.12	1,467,270.00
GLU MOBILE INC	GLUU	3.64	160,500.00	758,961.69	584,220.00
GMS INC	GMS	37.64	23,800.00	848,745.83	895,832.00
GNC HOLDINGS INC-CL A	GNC	3.69	370,000.00	13,568,517.61	1,365,300.00
GOLAR LNG LTD	GLNG	29.81	4,900.00	129,730.93	146,069.00
GOLDMAN SACHS GROUP INC	GS	254.76	55,070.00	8,157,641.87	14,029,633.00
GOLDMAN SACHS GROUP INC	GS	254.76	110,000.00	16,279,145.90	28,023,600.00
GOLDMAN SACHS GROUP INC	GS	254.76	183,968.00	18,598,279.28	46,867,688.00

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Instrument: COM		COMMON STOCK			
GOODYEAR T & R	GT	32.31	175,000.00	3,291,191.34	5,654,250.00
GRACE W.R. & COMPANY	GRA	70.13	84,974.00	6,164,049.48	5,959,227.00
GRAND CANYON EDUCATION INC	LOPE	89.53	20,100.00	439,715.61	1,799,553.00
GRANITE CONSTRUCTION INC	GVA	63.43	2,100.00	124,694.38	133,203.00
GREAT LAKES DREDGE & DOCK	GLDD	5.40	13,600.00	49,051.12	73,440.00
GREAT SOUTHN BANCORP	GSBC	51.65	14,400.00	453,303.89	743,760.00
GREAT WESTERN BANCORP INC	GWB	39.80	30,400.00	1,109,121.46	1,209,920.00
GREEN BRICK PARTNERS INC	GRBK	11.30	5,400.00	58,266.00	61,020.00
GREEN DOT CORP-CLASS A	GDOT	60.26	23,000.00	884,969.33	1,385,980.00
GREENE COUNTY BANCORP INC	GCBC	32.60	1,400.00	27,781.00	45,640.00
GREIF INC	GEF	60.58	11,200.00	503,556.02	678,496.00
GRUBHUB INC	GRUB	71.80	16,200.00	728,972.64	1,163,160.00
GSI TECHNOLOGY INC	GSIT	7.96	29,300.00	221,540.28	233,228.00
GUARANTY BANCSHARES INC	GNTY	30.65	1,800.00	55,311.00	55,170.00
H&E EQUIPMENT SERVICES INC	HEES	40.65	24,700.00	491,797.12	1,004,055.00
HAEMONETICS CORP/MASS	HAE	58.08	25,700.00	1,095,248.19	1,492,656.00
HAIN CELESTIAL GROUP	HAIN	42.39	781,156.00	31,749,483.00	33,113,203.00
HALLADOR ENERGY CO	HNRG	6.09	21,700.00	148,930.20	132,153.00
HALLIBURTON COMPANY	HAL	48.87	296,721.00	8,262,521.90	14,500,755.00
HALLIBURTON COMPANY	HAL	48.87	300,000.00	12,779,480.00	14,661,000.00
HALLIBURTON COMPANY	HAL	48.87	742,000.00	34,248,019.24	36,261,540.00
HALLIBURTON COMPANY	HAL	48.87	452,575.00	8,843,707.61	22,117,340.00
HALOZYME THERAPEUTICS INC	HALO	20.26	3,800.00	78,778.18	76,988.00
HAMILTON BEACH BRAND	HBB	25.69	8,000.00	182,381.74	205,520.00
HANCOCK WHITNEY CORP	HWC	49.50	12,600.00	456,593.75	623,700.00
HANESBRANDS INC	HBI	20.91	500,000.00	12,572,899.47	10,455,000.00
HANMI FINL CORP	HAFC	30.35	1.00	7.97	30.00
HANNON ARMSTRONG SUS INFR	HASI	24.06	14,200.00	230,350.46	341,652.00
HARBORONE BANCORP INC	HONE	19.16	3,100.00	48,965.44	59,396.00
HARDINGE INC	HDNG	17.42	38,300.00	382,346.77	667,186.00
HARLEY-DAVIDSON INC	HOG	50.88	125,000.00	6,684,157.80	6,360,000.00
HARRIS CORP.	HRS	141.65	100,000.00	12,267,384.76	14,165,000.00
HARSCO CORP	HSC	18.65	57,000.00	541,617.00	1,063,050.00

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Instrument: COM		COMMON STOCK			
HARTFORD FINL SERVICES	HIG	56.28	146,000.00	3,667,848.28	8,216,880.00
HAVERTY FURNITURE	HVT	22.65	30,900.00	467,971.09	699,885.00
HAWAIIAN HOLDINGS INC	HA	39.85	6,400.00	144,986.71	255,040.00
HAWAIIAN TELCOM HOLDCO INC	HCOM	30.86	21,200.00	430,288.47	654,232.00
HCA HEALTHCARE INC	HCA	87.84	85,000.00	6,858,384.03	7,466,400.00
HCA HEALTHCARE INC	HCA	87.84	345,000.00	24,315,017.84	30,304,800.00
HCA HEALTHCARE INC	HCA	87.84	200,000.00	7,881,102.20	17,568,000.00
HCA HEALTHCARE INC	HCA	87.84	151,000.00	12,420,716.15	13,263,840.00
HCA HEALTHCARE INC	HCA	87.84	149,214.00	13,669,833.08	13,106,958.00
HEALTHCARE SVCS GRP	HCSG	52.72	80,000.00	4,107,044.43	4,217,600.00
HEALTHCARE SVCS GRP	HCSG	52.72	8,700.00	300,553.65	458,664.00
HEALTHEQUITY INC	HQY	46.66	700.00	29,390.83	32,662.00
HEARTLAND FINANCIAL USA INC	HTLF	53.65	7,300.00	147,828.71	391,645.00
HECLA MINING CO.	HL	3.97	2,200.00	11,769.56	8,734.00
HEIDRICK & STRUGGLES INTL	HSII	24.55	30,500.00	617,924.47	748,775.00
HELEN OF TROY LTD	HELE	96.35	1,200.00	101,087.70	115,620.00
HENRY (JACK) & ASSOCIATES	JKHY	116.96	92,500.00	7,564,571.20	10,818,800.00
HERITAGE FINANCIAL CORP	HFWA	30.80	27,300.00	557,389.72	840,840.00
HERITAGE-CRYSTAL CLEAN INC	HCCI	21.75	6,100.00	127,734.00	132,675.00
HESKA CORP	HSKA	80.21	7,600.00	237,111.15	609,596.00
HESS CORP.	HES	47.47	123,000.00	5,646,548.70	5,838,810.00
HESS CORP.	HES	47.47	70,000.00	3,747,216.00	3,322,900.00
HESS CORP.	HES	47.47	1,063,000.00	52,962,976.56	50,460,610.00
HEWLETT PACKARD ENTERPRISE	HPE	14.36	846,815.00	6,156,736.20	12,160,263.00
HFF INC - CL A	HF	48.64	23,600.00	369,710.09	1,147,904.00
HILL INTERNATIONAL INC	HILI	5.45	120,900.00	597,525.64	658,905.00
HILLENBRAND INC	HI	44.70	21,000.00	910,822.10	938,700.00
HILL-ROM HOLDINGS INC	HRC	84.29	25,000.00	1,523,270.00	2,107,250.00
HILTON WORLDWIDE HOLDINGS	HLT	79.86	540,000.00	32,702,284.51	43,124,400.00
HNI CORP	HNI	38.57	14,400.00	417,481.70	555,408.00
HOME BANCORP INC	HBCP	43.22	10,400.00	293,718.35	449,488.00
HOME BANCSHARES INC	HOMB	23.25	210,000.00	4,217,982.72	4,882,500.00
HOME BANCSHARES INC	HOMB	23.25	18,800.00	421,310.83	437,100.00

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HOME DEPOT INC.	HD	189.53	396,298.00	32,768,174.57	75,110,360.00
HOME DEPOT INC.	HD	189.53	616,951.00	18,257,654.34	116,930,723.00
HOMESTREET INC	HMST	28.95	5,100.00	136,607.84	147,645.00
HOMETRUST BANCSHARES INC	HTBI	25.75	27,400.00	410,912.09	705,550.00
HONEYWELL INTERNATIONAL INC	HON	153.36	191,000.00	11,627,857.79	29,291,760.00
HONEYWELL INTERNATIONAL INC	HON	153.36	270,781.00	25,038,504.29	41,526,974.00
HONEYWELL INTERNATIONAL INC	HON	153.36	398,259.00	16,363,940.39	61,077,000.00
HOOKER FURNITURE CORP	HOFT	42.45	13,200.00	527,875.03	560,340.00
HOPE BANCORP INC	HOPE	18.25	69,500.00	1,269,662.62	1,268,375.00
HORIZON PHARMA INC	HZNP	14.60	6,200.00	93,225.06	90,520.00
HORTONWORKS INC	HDP	20.11	44,500.00	659,962.97	894,895.00
HOULIHAN LOKEY INC	HLI	45.43	20,800.00	636,045.18	944,944.00
HP INC	HPQ	21.01	873,855.00	9,065,501.80	18,359,694.00
HUB GROUP INC	HUBG	47.90	22,200.00	829,935.98	1,063,380.00
HUBBELL INC	HUBB	135.34	60,000.00	6,825,572.30	8,120,400.00
HUBSPOT INC	HUBS	88.40	2,500.00	121,155.11	221,000.00
HUMANA INC.	HUM	248.07	15,000.00	2,604,595.79	3,721,050.00
HUMANA INC.	HUM	248.07	74,589.00	14,582,149.50	18,503,293.00
HURCO COMPANIES INC	HURC	42.20	16,300.00	601,796.49	687,860.00
HUTTIG BUILDING PRODUCTS INC.	HBP	6.65	1,200.00	8,204.02	7,980.00
HYSTER-YALE MATERIALS	HY	85.16	10,100.00	474,543.53	860,116.00
IAC/INTERACTIVE CORP	IAC	122.28	325,000.00	20,243,886.27	39,741,000.00
IBERIABANK CORP	IBKC	77.50	198,000.00	15,498,610.34	15,345,000.00
IBERIABANK CORP	IBKC	77.50	22,300.00	1,259,453.86	1,728,250.00
ICF INTERNATIONAL INC	ICFI	52.50	11,700.00	298,495.51	614,250.00
ICU MEDICAL INC.	ICUI	216.00	1,600.00	186,481.58	345,600.00
IDACORP INC.	IDA	91.36	8,300.00	461,534.46	758,288.00
IDT CORP-CL B	IDT	10.60	44,900.00	477,947.14	475,940.00
IES HOLDINGS INC	IESC	17.25	900.00	11,354.76	15,525.00
II VI INC	IIVI	46.95	100,000.00	3,675,578.25	4,695,000.00
II VI INC	IIVI	46.95	4,500.00	128,574.38	211,275.00
ILG INC	ILG	28.48	31,400.00	779,208.17	894,272.00
ILLINOIS TOOL WORKS	ITW	166.85	159,243.00	6,005,628.35	26,569,695.00

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Instrument: COM		COMMON STOCK			
ILLUMINA INC.	ILMN	218.49	13,000.00	2,266,940.00	2,840,370.00
ILLUMINA INC.	ILMN	218.49	120,000.00	22,181,924.21	26,218,800.00
IMPERVA INC	IMPV	39.70	22,200.00	1,047,563.05	881,340.00
INCYTE CORP	INCY	94.71	12,000.00	1,129,905.60	1,136,520.00
INCYTE CORP	INCY	94.71	100,000.00	12,431,655.60	9,471,000.00
INDEPENDENCE HLDG CO	IHC	27.45	14,600.00	301,150.49	400,770.00
INDEPENDENCE REALTY TRUST	IRT	10.09	24,000.00	206,005.21	242,160.00
INDEPENDENT BANK CORP/MI	IBCP	22.35	31,500.00	559,984.92	704,025.00
INGERSOLL-RAND PLC	IR	89.19	115,000.00	7,436,161.65	10,256,850.00
INGERSOLL-RAND PLC	IR	89.19	264,293.00	16,438,886.83	23,572,293.00
INGERSOLL-RAND PLC	IR	89.19	390,000.00	26,602,642.25	34,784,100.00
INGEVITY CORP	NGVT	70.47	55,000.00	2,255,302.50	3,875,850.00
INGEVITY CORP	NGVT	70.47	4,100.00	220,093.92	288,927.00
INGLES MKTS INC	IMKTA	34.60	21,700.00	548,662.54	750,820.00
INNOPHOS HOLDINGS INC	IPHS	46.73	4,600.00	171,274.27	214,958.00
INNOSPEC INC.	IOSP	70.60	8,000.00	437,870.78	564,800.00
INOGEN INC	INGN	119.08	9,900.00	1,019,727.21	1,178,892.00
INSIGHT ENTERPRISES INC.	NSIT	38.29	26,300.00	455,579.88	1,007,027.00
INSMED INC	INSM	31.18	1,900.00	55,714.75	59,242.00
INSPERITY INC	NSP	57.35	20,800.00	783,567.22	1,192,880.00
INSPIRED ENTERTAINMENT INC	INSE	9.80	1,100.00	14,894.00	10,780.00
INSTRUCTURE INC	INST	33.10	24,400.00	544,573.50	807,640.00
INSULET CORP	PODD	69.00	8,200.00	415,819.78	565,800.00
INTEGER HOLDINGS CORP	ITGR	45.30	21,900.00	938,479.72	992,070.00
INTEGRA LIFESCIENCES	IART	47.86	6,100.00	260,678.07	291,946.00
INTEGRATED DEVICE TECH INC	IDTI	29.73	18,500.00	193,966.67	550,005.00
INTEL CORP.	INTC	46.16	653,500.00	16,223,378.00	30,165,560.00
INTEL CORP.	INTC	46.16	2,466,100.00	53,424,526.84	113,835,176.00
INTELSAT SA	I	3.39	197,100.00	1,062,405.27	668,169.00
INTER PARFUMS INC	IPAR	43.45	18,600.00	617,821.74	808,170.00
INTERCONTINENTAL EXCHANGE	ICE	70.56	444,155.00	21,457,229.87	31,339,577.00
INTERCONTINENTAL EXCHANGE	ICE	70.56	305,646.00	15,062,540.52	21,566,382.00
INTERCONTINENTAL EXCHANGE	ICE	70.56	207,500.00	9,957,384.17	14,641,200.00

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Instrument: COM		COMMON STOCK			
INTERDIGITAL INC	IDCC	76.15	2,100.00	118,625.75	159,915.00
INTERFACE INC	TILE	25.15	41,700.00	783,430.41	1,048,755.00
INTERNATIONAL BANC SH	IBOC	39.70	30,500.00	517,740.25	1,210,850.00
INTERNATIONAL SPEEDWAY	ISCA	39.85	21,700.00	787,705.47	864,745.00
INTERPUBLIC GROUP	IPG	20.16	550,000.00	10,861,081.17	11,088,000.00
INTERSECT ENT INC	XENT	32.40	26,500.00	723,569.87	858,600.00
INTL BUS MACH CORP	IBM	153.42	50,000.00	7,619,080.00	7,671,000.00
INTL BUS MACH CORP	IBM	153.42	50,000.00	7,693,195.00	7,671,000.00
INTL BUS MACH CORP	IBM	153.42	442,895.00	35,858,625.65	67,948,951.00
INTL FCSTONE INC	INTL	42.53	18,200.00	530,936.81	774,046.00
INTUIT INC.	INTU	157.78	223,958.00	25,083,865.60	35,336,093.00
INTUIT INC.	INTU	157.78	127,113.00	13,389,447.86	20,055,889.00
INTUIT INC.	INTU	157.78	115,000.00	11,547,347.24	18,144,700.00
INTUITIVE SURGICAL INC	ISRG	364.94	69,670.00	15,806,529.35	25,425,370.00
INTUITIVE SURGICAL INC	ISRG	364.94	58,059.00	12,725,307.52	21,188,051.00
INTUITIVE SURGICAL INC	ISRG	364.94	42,000.00	9,118,072.32	15,327,480.00
INVESCO LTD	IVZ	36.54	210,000.00	5,768,772.59	7,673,400.00
INVESTORS BANCORP INC	ISBC	13.88	116,700.00	1,337,942.17	1,619,796.00
INVESTORS TITLE CO	ITIC	198.35	2,900.00	542,620.31	575,215.00
IRONWOOD PHARMACEUTICALS	IRWD	14.99	500.00	9,047.57	7,495.00
ITERIS INC	ITI	6.97	92,000.00	581,624.21	641,240.00
ITRON INC.	ITRI	68.20	17,000.00	1,134,890.40	1,159,400.00
IXYS CORP	IXYS	23.95	32,300.00	478,951.46	773,585.00
J & J SNACK FOODS CORP	JJSF	151.83	8,400.00	1,139,129.49	1,275,372.00
J C PENNEY INC	JCP	3.16	4,600,000.00	35,437,354.56	14,536,000.00
J. JILL INC	JILL	7.80	56,100.00	427,723.45	437,580.00
J2 GLOBAL INC	JCOM	75.03	5,500.00	373,776.67	412,665.00
JACK IN THE BOX INC.	JACK	98.11	2,700.00	202,411.33	264,897.00
JACOBS ENGINEERING GROUP	JEC	65.96	185,000.00	8,248,491.79	12,202,600.00
JAGGED PEAK ENERGY INC	JAG	15.78	58,000.00	760,404.65	915,240.00
JAMES RIVER GROUP HOLDINGS	JRVR	40.01	3,000.00	101,239.98	120,030.00
JAZZ PHARMACEUTICALS PLC	JAZZ	134.65	121,104.00	19,131,070.74	16,306,654.00
JAZZ PHARMACEUTICALS PLC	JAZZ	134.65	102,500.00	16,223,590.66	13,801,625.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM COMMON STOCK					
JELD-WEN HOLDING INC	JELD	39.37	3,800.00	148,906.80	149,606.00
JERNIGAN CAPITAL INC	JCAP	19.01	3,800.00	83,321.06	72,238.00
JOHN BEAN TECHNOLOGIES	JBT	110.80	50,000.00	4,366,614.02	5,540,000.00
JOHN BEAN TECHNOLOGIES	JBT	110.80	3,600.00	263,351.25	398,880.00
JOHNSON & JOHNSON	JNJ	139.72	180,000.00	17,788,248.98	25,149,600.00
JOHNSON & JOHNSON	JNJ	139.72	77,500.00	5,379,656.17	10,828,300.00
JOHNSON & JOHNSON	JNJ	139.72	1,410,922.00	55,884,629.17	197,134,022.00
JOHNSON CONTROLS	JCI	38.11	1,275,000.00	53,412,331.17	48,590,250.00
JOHNSON CONTROLS	JCI	38.11	489,470.00	20,474,530.10	18,653,702.00
JOHNSON OUTDOORS INC - CL A	JOUT	62.09	11,200.00	317,203.52	695,408.00
JOUNCE THERAPEUTICS INC	JNCE	12.75	27,700.00	472,527.00	353,175.00
JPMORGAN CHASE & CO.	JPM	106.94	313,700.00	12,088,476.41	33,547,078.00
JPMORGAN CHASE & CO.	JPM	106.94	401,848.00	37,694,308.69	42,973,625.00
JPMORGAN CHASE & CO.	JPM	106.94	538,000.00	18,917,624.32	57,533,720.00
JPMORGAN CHASE & CO.	JPM	106.94	1,806,989.00	69,937,835.33	193,239,404.00
K12 INC	LRN	15.90	42,800.00	596,766.05	680,520.00
KADANT INC	KAI	100.40	9,300.00	230,694.58	933,720.00
KALA PHARMACEUTICALS INC	KALA	18.49	2,400.00	47,799.02	44,376.00
KB HOME	KBH	31.95	5,100.00	158,186.70	162,945.00
KBR INC	KBR	19.83	8,700.00	146,009.24	172,521.00
KELLY SERVICES INC CL-A	KELYA	27.27	29,900.00	533,636.96	815,373.00
KEMET CORP.	KEM	15.06	56,600.00	753,618.86	852,396.00
KEMPER CORP.	KMPR	68.90	20,100.00	1,373,380.73	1,384,890.00
KENNAMETAL INC	KMT	48.41	10,500.00	313,222.45	508,305.00
KENNEDY-WILSON HOLDINGS INC	KW	17.35	1,800.00	32,493.42	31,230.00
KEYCORP	KEY	20.17	339,000.00	3,955,417.15	6,837,630.00
KFORCE INC	KFRC	25.25	13,100.00	254,585.36	330,775.00
KIMBALL ELECTRONICS INC	KE	18.25	35,500.00	616,849.64	647,875.00
KIMBALL INTL INC	KBAL	18.67	42,800.00	346,566.18	799,076.00
KIMBERLY-CLARK CORP	KMB	120.66	185,147.00	10,066,928.27	22,339,837.00
KINDER MORGAN INC.	KMI	18.07	354,482.00	10,478,186.76	6,405,490.00
KINDER MORGAN INC.	KMI	18.07	1,006,025.00	36,635,454.78	18,178,872.00
KINDRED HEALTHCARE I	KND	9.70	92,300.00	709,298.76	895,310.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM COMMON STOCK					
KINGSTONE COS INC	KINS	18.80	2,600.00	40,458.92	48,880.00
KINSALE CAPITAL GROUP INC	KNSL	45.00	17,800.00	538,055.45	801,000.00
KIRKLANDS INC	KIRK	11.97	52,300.00	728,471.68	625,769.00
KKR REAL ESTATE FINANCE	KREF	20.01	3,000.00	63,150.36	60,030.00
KLX INC	KLXI	68.25	4,900.00	243,380.81	334,425.00
KMG CHEMICALS INC	KMG	66.08	400.00	7,625.81	26,432.00
KNIGHT-SWIFT TRANSPORTATION	KNX	43.72	22,200.00	886,885.98	970,584.00
KNOWLES CORP	KN	14.66	800,000.00	17,704,607.82	11,728,000.00
KOHL'S CORP	KSS	54.23	110,000.00	5,120,402.05	5,965,300.00
KOPPERS HOLDINGS INC	KOP	50.90	0.00	0.00	0.00
KOPPERS HOLDINGS INC	KOP	50.90	18,100.00	364,530.26	921,290.00
KORN/FERRY INTERNATIONAL	KFY	41.38	29,400.00	1,115,679.48	1,216,572.00
KRAFT HEINZ CO/THE	KHC	77.76	30,000.00	2,675,280.00	2,332,800.00
KRAFT HEINZ CO/THE	KHC	77.76	314,230.00	5,974,354.32	24,434,525.00
KRATON PERFORMANCE	KRA	48.17	21,100.00	682,429.32	1,016,387.00
KROGER CO.	KR	27.45	500,000.00	14,770,330.32	13,725,000.00
KROGER CO.	KR	27.45	1,140,000.00	28,558,543.11	31,293,000.00
KROGER CO.	KR	27.45	467,616.00	17,093,702.88	12,836,059.00
KRONOS WORLDWIDE INC	KRO	25.77	29,400.00	610,608.13	757,638.00
KURA ONCOLOGY INC	KURA	15.30	4,200.00	32,333.02	64,260.00
KVH INDUSTRIES INC	KVHI	10.35	8,300.00	66,810.57	85,905.00
LADDER CAPITAL CORP-A	LADR	13.63	22,100.00	289,627.66	301,223.00
LAM RESEARCH CORP	LRCX	184.07	85,000.00	14,565,960.71	15,645,950.00
LANCASTER COLONY CORP	LANC	129.21	10,000.00	1,181,694.79	1,292,100.00
LAS VEGAS SANDS CORP	LVS	69.49	188,645.00	5,768,606.30	13,108,941.00
LAS VEGAS SANDS CORP	LVS	69.49	225,000.00	14,322,175.65	15,635,250.00
LAWSON PRODUCTS	LAWS	24.75	26,500.00	556,565.61	655,875.00
LAZARD LTD CL. A	LAZ	52.50	145,000.00	4,971,873.96	7,612,500.00
LAZARD LTD CL. A	LAZ	52.50	1,535,000.00	74,814,970.09	80,587,500.00
LA-Z-BOY INC.	LZB	31.20	33,100.00	849,597.45	1,032,720.00
LCI INDUSTRIES	LCII	130.00	2,100.00	223,257.03	273,000.00
LCNB CORP	LCNB	20.45	5,900.00	124,797.45	120,655.00
LEMAITRE VASCULAR INC	LMAT	31.84	22,500.00	351,964.80	716,400.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
LHC GROUP INC	LHCG	61.25	14,100.00	360,116.87	863,625.00
LIBBEY INC	LBY	7.52	33,800.00	649,059.70	254,176.00
LIBERTY TAX INC	TAX	11.00	3,400.00	48,586.00	37,400.00
LIBERTY TRIPADVISOR HOLDINGS	LTRPA	9.43	625,000.00	8,003,676.44	5,890,625.00
LIBERTY TRIPADVISOR HOLDINGS	LTRPA	9.43	83,100.00	1,696,002.55	783,217.00
LIFETIME BRANDS INC.	LCUT	16.50	33,500.00	514,865.33	552,750.00
LIGAND PHARMACEUTICALS	LGND	136.93	1,700.00	206,121.68	232,781.00
LIMELIGHT NETWORKS INC	LLNW	4.41	148,800.00	399,124.26	656,208.00
LINCOLN NATIONAL CORP	LNC	76.87	76,000.00	1,900,337.82	5,842,120.00
LINDE PLC	LIN	154.68	52,545.00	7,018,694.35	8,127,661.00
LINDE PLC	LIN	154.68	149,284.00	7,765,607.10	23,091,249.00
LIQUIDITY SERVICES INC	LQDT	4.85	82,500.00	824,066.04	400,125.00
LITHIA MOTORS INC - CL A	LAD	113.59	1,700.00	184,718.63	193,103.00
LITIGATION INCOME		0.00	0.01	0.00	0.00
LITTELFUSE INC	LFUS	197.82	23,000.00	3,259,754.44	4,549,860.00
LITTELFUSE INC	LFUS	197.82	3,300.00	405,332.30	652,806.00
LIVANOVA PLC	LIVN	79.92	21,100.00	1,377,348.85	1,686,312.00
LIVE NATION	LYV	42.57	195,000.00	8,467,536.00	8,301,150.00
LIVEPERSON INC	LPSN	11.50	69,300.00	728,697.85	796,950.00
LIVERAMP HOLDINGS INC	RAMP	27.56	900.00	24,662.07	24,804.00
LKQ CORP	LKQ	40.67	200,000.00	6,397,240.00	8,134,000.00
LKQ CORP	LKQ	40.67	665,000.00	13,841,666.48	27,045,550.00
LOCKHEED MARTIN	LMT	321.05	131,013.00	7,287,453.76	42,061,724.00
LOEWS CORP	L	50.03	125,000.00	4,925,142.09	6,253,750.00
LOGMEIN INC	LOGM	114.50	112,500.00	13,483,270.09	12,881,250.00
LOUISIANA PACIFIC	LPX	26.26	64,000.00	1,470,484.75	1,680,640.00
LOWE'S COS	LOW	92.94	145,000.00	10,029,094.83	13,476,300.00
LOWE'S COS	LOW	92.94	435,825.00	6,734,609.57	40,505,576.00
LOXO ONCOLOGY INC	LOXO	84.18	1,000.00	44,107.00	84,180.00
LSC COMMUNICATIONS INC	LKSD	15.15	44,900.00	931,652.15	680,235.00
LSI LIGHTING SYS	LYTS	6.88	44,400.00	409,067.62	305,472.00
LTC PROPERTIES INC	LTC	43.55	11,500.00	383,893.74	500,825.00
LUMBER LIQUIDATORS HOLDINGS	LL	31.39	27,800.00	827,339.19	872,642.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
LUMENTUM HOLDINGS INC	LITE	48.90	6,200.00	322,151.10	303,180.00
LUMINEX CORP DEL	LMNX	19.70	17,900.00	313,413.80	352,630.00
LYONDELLBASELL IND-CL A	LYB	110.32	169,582.00	8,821,849.07	18,708,286.00
MADDEN STEVEN LTD	SHOO	46.70	3,700.00	135,770.75	172,790.00
MADRIGAL PHARMACEUTICALS	MDGL	91.79	4,100.00	255,190.88	376,339.00
MAGELLAN HEALTH SERVICES INC	MGLN	96.55	13,000.00	555,644.68	1,255,150.00
MAINSOURCE FINANCIAL	MSFG	36.31	22,500.00	219,421.82	816,975.00
MAJESCO	MJCO	5.37	1,900.00	9,573.53	10,203.00
MALLINCKRODT PLC	MNK	22.56	1,055,000.00	94,112,003.02	23,800,800.00
MALVERN BANCORP INC	MLVF	26.20	1,900.00	44,877.85	49,780.00
MANTECH INTERNATIONAL	MANT	50.19	19,300.00	623,109.44	968,667.00
MARATHON OIL CORP	MRO	16.93	480,000.00	13,256,886.00	8,126,400.00
MARATHON PETROLEUM CORP	MPC	65.98	854,000.00	39,333,985.48	56,346,920.00
MARCUS & MILLICHAP INC	MMI	32.61	23,300.00	734,714.15	759,813.00
MARINE PRODS CORP	MPX	12.74	719.00	5,147.79	9,160.00
MARINEMAX INC	HZO	18.90	55,000.00	871,965.88	1,039,500.00
MARLIN BUSINESS SERVICES INC	MRLN	22.40	20,100.00	374,205.04	450,240.00
MARRIOTT INT'L INC CL-A	MAR	135.73	281,028.00	25,913,209.71	38,143,930.00
MARRIOTT INT'L INC CL-A	MAR	135.73	159,040.00	16,551,292.80	21,586,499.00
MARRIOTT VACATIONS	VAC	135.21	1,600.00	182,168.08	216,336.00
MARSH & MCLENNAN COS.	MMC	81.39	268,805.00	8,688,429.24	21,878,039.00
MARTEN TRANSPORT LTD	MRTN	20.30	14,300.00	293,906.47	290,290.00
MARTIN MARIETTA MATERIALS	MLM	221.04	30,629.00	5,086,428.59	6,770,234.00
MASIMO CORP	MASI	84.80	19,700.00	800,015.45	1,670,560.00
MASTEC INC	MTZ	48.95	6,300.00	233,898.17	308,385.00
MASTERCARD INC-CLASS A	MA	151.36	286,388.00	27,848,969.16	43,347,688.00
MASTERCARD INC-CLASS A	MA	151.36	492,743.00	15,426,157.55	74,581,580.00
MASTERCARD INC-CLASS A	MA	151.36	65,000.00	2,567,151.82	9,838,400.00
MASTERCRAFT BOAT HOLDINGS	MCFT	22.22	28,900.00	457,981.19	642,158.00
MATADOR RESOURCES CO	MTDR	31.13	6,100.00	161,927.34	189,893.00
MATERION CORP	MTRN	48.60	18,100.00	536,641.69	879,660.00
MATRIX SERVICE CO	MTRX	17.80	41,900.00	710,648.12	745,820.00
MAUI LD & PINEAPPLE	MLP	17.30	38,100.00	691,195.74	659,130.00

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Instrument: COM		COMMON STOCK			
MAXIMUS INC	MMS	71.58	26,800.00	1,721,696.33	1,918,344.00
MB FINL INC	MBFI	44.52	10,000.00	345,912.27	445,200.00
MBT FINANCIAL CORP	MBTF	10.60	3,400.00	24,656.12	36,040.00
MCDERMOTT INTERNATIONAL	MDR	6.58	700.00	4,844.58	4,606.00
MCDONALDS CORPORATION	MCD	172.12	105,492.00	7,384,724.53	18,157,283.00
MCDONALDS CORPORATION	MCD	172.12	417,535.00	13,691,183.75	71,866,124.00
MCGRATH RENTCORP	MGRC	46.98	19,900.00	560,613.62	934,902.00
MCKESSON CORP	MCK	155.95	30,500.00	3,675,108.70	4,756,475.00
MCKESSON CORP	MCK	155.95	200,000.00	27,295,896.54	31,190,000.00
MCKESSON CORP	MCK	155.95	110,788.00	5,830,415.95	17,277,389.00
MDC HOLDINGS INC	MDC	31.88	486,000.00	12,278,497.01	15,493,680.00
MDC HOLDINGS INC	MDC	31.88	31,800.00	940,158.17	1,013,784.00
MEDEQUITIES REALTY TRUST INC	MRT	11.22	8,400.00	92,869.61	94,248.00
MEDIDATA SOLUTIONS INC	MDSO	63.37	155,097.00	7,559,563.30	9,828,497.00
MEDIDATA SOLUTIONS INC	MDSO	63.37	8,700.00	478,942.91	551,319.00
MEDIFAST INC	MED	69.81	11,300.00	292,969.97	788,853.00
MEDPACE HOLDINGS INC	MEDP	36.26	2,600.00	76,616.54	94,276.00
MEDTRONIC INC	MDT	80.75	270,000.00	17,079,930.61	21,802,500.00
MEDTRONIC INC	MDT	80.75	507,000.00	33,470,736.51	40,940,250.00
MEDTRONIC INC	MDT	80.75	285,000.00	9,961,246.06	23,013,750.00
MEDTRONIC INC	MDT	80.75	709,417.00	20,872,201.65	57,285,423.00
MEET GROUP INC	MEET	2.82	19,200.00	43,868.16	54,144.00
MELINTA THERAPEUTICS INC	MLNT	15.80	2,700.00	42,087.60	42,660.00
MERCANTILE BANK CORP	MBWM	35.37	21,700.00	450,867.90	767,529.00
MERCHANTS BANCORP/IN	MBIN	19.68	2,100.00	43,441.23	41,328.00
MERCK & CO INC	MRK	56.27	190,000.00	6,502,315.48	10,691,300.00
MERCK & CO INC	MRK	56.27	230,351.00	14,419,286.14	12,961,851.00
MERCK & CO INC	MRK	56.27	275,000.00	15,785,466.48	15,474,250.00
MERCK & CO INC	MRK	56.27	1,432,398.00	52,878,156.96	80,601,035.00
MERCURY SYSTEMS INC	MRCY	51.35	1,000.00	48,992.06	51,350.00
MEREDITH CORPORATION	MDP	66.05	2,900.00	194,968.41	191,545.00
MERIDIAN BANCORP INC	EBSB	20.60	43,600.00	793,420.88	898,160.00
MERIT MED SYS INC	MMSI	43.20	26,900.00	578,512.52	1,162,080.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
MERSANA THERAPEUTICS INC	MRSN	16.43	1,500.00	23,913.50	24,645.00
METLIFE INC	MET	50.56	462,500.00	16,017,008.57	23,384,000.00
METLIFE INC	MET	50.56	472,993.00	16,163,244.62	23,914,526.00
METROPOLITAN BANK HOLDING	MCB	42.10	1,000.00	48,086.80	42,100.00
METTLER-TOLEDO	MTD	619.52	15,500.00	1,736,976.86	9,602,560.00
MGE ENERGY INC	MGEE	63.10	400.00	24,112.75	25,240.00
MGIC INVESTMENT CORP	MTG	14.11	144,300.00	1,449,400.83	2,036,073.00
MICRON TECHNOLOGY INC	MU	41.12	680,000.00	11,525,844.56	27,961,600.00
MICRON TECHNOLOGY INC	MU	41.12	570,287.00	18,319,799.69	23,450,201.00
MICRON TECHNOLOGY INC	MU	41.12	150,000.00	4,085,241.42	6,168,000.00
MICROSOFT CORP.	MSFT	85.54	673,236.00	24,132,988.36	57,588,607.00
MICROSOFT CORP.	MSFT	85.54	2,043,261.00	110,043,465.48	174,780,546.00
MICROSOFT CORP.	MSFT	85.54	256,000.00	6,542,315.39	21,898,240.00
MICROSOFT CORP.	MSFT	85.54	3,924,112.00	102,812,623.09	335,668,540.00
MIDDLEBY CORP	MIDD	134.95	68,000.00	6,879,846.08	9,176,600.00
MIDDLEBY CORP	MIDD	134.95	216,531.00	26,560,855.43	29,220,858.00
MIDDLEBY CORP	MIDD	134.95	262,540.00	15,212,338.25	35,429,773.00
MIDDLEFIELD BANC CORP	MBCN	48.20	800.00	40,401.39	38,560.00
MIDDLESEX WATER CO	MSEX	39.91	12,700.00	401,819.39	506,857.00
MILLER (HERMAN) INC	MLHR	40.05	33,800.00	1,123,396.35	1,353,690.00
MILLER INDUSTRIES INC	MLR	25.80	26,300.00	681,574.44	678,540.00
MIMEDX GROUP INC	MDXG	12.61	200,000.00	2,679,517.21	2,522,000.00
MIMEDX GROUP INC	MDXG	12.61	78,100.00	1,180,320.46	984,841.00
MINERALS TECHNOLOGIES INC	MTX	68.85	1,700.00	123,734.73	117,045.00
MIRAGEN THERAPEUTICS INC	MGEN	10.43	3,700.00	28,292.21	38,591.00
MITEK SYSTEMS INC	MITK	8.95	80,000.00	728,687.67	716,000.00
MKS INSTRUMENTS INC	MKSI	94.50	40,000.00	3,241,936.71	3,780,000.00
MKS INSTRUMENTS INC	MKSI	94.50	9,300.00	500,129.40	878,850.00
MOBILE MINI INC.	MINI	34.50	140,000.00	4,168,257.34	4,830,000.00
MOBILEIRON INC	MOBL	3.90	166,700.00	792,881.88	650,130.00
MODEL N INC	MODN	15.75	16,800.00	261,976.82	264,600.00
MODINE MANUFACTURING CO	MOD	20.20	42,500.00	749,293.23	858,500.00
MOELIS & CO	MC	48.50	21,200.00	660,984.57	1,028,200.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
MOLINA HEALTHCARE INC	MOH	76.68	20,600.00	705,733.67	1,579,608.00
MOLSON COORS BREWING CO	TAP	82.07	160,000.00	14,955,370.50	13,131,200.00
MOLSON COORS BREWING CO	TAP	82.07	430,000.00	41,847,310.87	35,290,100.00
MOMENTA PHARMACEUTICALS INC	MNTA	13.95	55,800.00	931,741.84	778,410.00
MONARCH CASINO & RES	MCRI	44.82	16,100.00	351,442.38	721,602.00
MONDELEZ INTERNATIONAL INC	MDLZ	42.80	460,000.00	14,982,514.24	19,688,000.00
MONDELEZ INTERNATIONAL INC	MDLZ	42.80	900,000.00	37,148,866.89	38,520,000.00
MONDELEZ INTERNATIONAL INC	MDLZ	42.80	767,021.00	10,353,639.36	32,828,499.00
MONOLITHIC POWER SYSTEMS	MPWR	112.36	6,000.00	392,702.37	674,160.00
MONSANTO COMPANY	MON	116.78	70,507.00	8,362,601.94	8,233,807.00
MONSANTO COMPANY	MON	116.78	45,000.00	5,037,656.97	5,255,100.00
MONSANTO COMPANY	MON	116.78	229,307.00	8,600,886.47	26,778,471.00
MONSTER BEVERAGE CORP NEW	MNST	63.29	215,926.00	8,435,939.18	13,665,957.00
MONSTER BEVERAGE CORP NEW	MNST	63.29	230,000.00	12,817,020.00	14,556,700.00
MOODY'S CORPORATION	MCO	147.61	195,000.00	18,935,184.89	28,783,950.00
MOOG INC. CL A	MOG.A	86.85	16,000.00	986,098.43	1,389,600.00
MORGAN STANLEY	MS	52.47	132,700.00	4,421,514.51	6,962,769.00
MORGAN STANLEY	MS	52.47	602,146.00	30,606,771.32	31,594,601.00
MORGAN STANLEY	MS	52.47	674,753.00	23,364,351.24	35,404,290.00
MOSAIC COMPANY	MOS	25.66	1,305,000.00	37,248,643.33	33,486,300.00
MOVADO GROUP INC	MOV	32.20	24,100.00	603,210.20	776,020.00
MR COOPER GROUP INC	COOP	0.85	65,200.00	152,257.95	55,361.00
MRC GLOBAL INC	MRC	16.92	1,400.00	18,219.73	23,688.00
MSA SAFETY INC	MSA	77.52	2,800.00	211,788.57	217,056.00
MTGE INVESTMENT CROP	MTGE	18.50	13,500.00	288,881.56	249,750.00
MULESOFT INC - A	MULE	23.26	4,400.00	119,416.00	102,344.00
MYERS INDUSTRIES INC.	MYE	19.50	36,500.00	632,282.64	711,750.00
MYLAN NV	MYL	42.31	55,000.00	2,144,286.83	2,327,050.00
MYLAN NV	MYL	42.31	283,000.00	10,916,705.94	11,973,730.00
MYOKARDIA INC	MYOK	42.10	21,500.00	985,531.11	905,150.00
MYRIAD GENETICS INC	MYGN	34.35	36,800.00	1,120,119.07	1,263,896.00
NABORS INDUSTRIES LTD.	NBR	6.83	2,510,000.00	31,057,429.86	17,143,300.00
NACCO INDUSTRIES -CL A	NC	37.65	15,600.00	422,243.57	587,340.00

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Instrument: COM		COMMON STOCK			
NANOMETRICS INC	NANO	24.92	1,900.00	46,871.54	47,348.00
NANOSTRING TECH INC	NSTG	7.47	36,300.00	588,690.46	271,161.00
NASDAQ INC	NDAQ	76.83	92,000.00	3,745,378.35	7,068,360.00
NATERA INC	NTRA	8.99	62,800.00	682,395.42	564,572.00
NATIONAL BANK HOLD CORP-CL A	NBHC	32.43	100,000.00	3,225,378.73	3,243,000.00
NATIONAL BANK HOLD CORP-CL A	NBHC	32.43	24,700.00	470,258.75	801,021.00
NATIONAL BEVERAGE CO	FIZZ	97.44	9,200.00	864,225.16	896,448.00
NATIONAL HEALTHCARE	NHC	60.94	12,500.00	670,064.95	761,750.00
NATIONAL OILWELL VARCO INC	NOV	36.02	160,067.00	6,535,153.40	5,765,613.00
NATIONAL OILWELL VARCO INC	NOV	36.02	369,000.00	17,696,869.81	13,291,380.00
NATIONAL RESEARCH CORP A	NRC	37.30	20,400.00	582,998.44	760,920.00
NATIONAL VISION HOLDINGS INC	EYE	40.61	5,300.00	185,545.58	215,233.00
NATIONAL WESTN LIFE GROUP INC	NWLI	331.02	2,300.00	640,518.45	761,346.00
NATURAL GAS SERVICES GROUP	NGS	26.20	26,600.00	565,150.88	696,920.00
NATURAL HEALTH TRENDS CORP	NHTC	15.19	5,700.00	176,576.17	86,583.00
NATURES SUNSHINE PRODS INC.	NATR	11.55	38,200.00	529,440.85	441,210.00
NATUS MEDICAL INC	BABY	38.20	110,000.00	3,966,989.72	4,202,000.00
NAVIOS MARITIME ACQUISITION	NNA	1.11	369,200.00	962,202.12	409,812.00
NCS MULTISTAGE HOLDINGS INC	NCSM	14.74	29,300.00	500,328.86	431,882.00
NEKTAR THERAPEUTICS	NKTR	59.72	31,500.00	1,251,530.93	1,881,180.00
NEOGEN CORP	NEOG	82.21	3,100.00	190,395.72	254,851.00
NEOGENOMICS INC	NEO	8.86	300,000.00	2,441,885.38	2,658,000.00
NETFLIX INC	NFLX	191.96	88,004.00	11,491,870.39	16,893,248.00
NETFLIX INC	NFLX	191.96	214,524.00	19,969,732.71	41,180,027.00
NETGEAR INC	NTGR	58.75	90,000.00	4,885,537.03	5,287,500.00
NETSCOUT SYS INC	NTCT	30.45	4,100.00	134,790.23	124,845.00
NEW RELIC INC	NEWR	57.77	19,200.00	633,599.02	1,109,184.00
NEW YORK TIMES CO. CL A	NYT	18.50	68,900.00	631,396.15	1,274,650.00
NEWELL BRANDS INC.	NWL	30.90	200,000.00	6,190,882.00	6,180,000.00
NEWLINK GENETICS CORP	NLNK	8.11	500.00	25,089.85	4,055.00
NEWMONT MNG. CORP. HLDG CO	NEM	37.52	1,800,000.00	51,744,010.45	67,536,000.00
NEWPARK RESOURCES INC.	NR	8.60	83,900.00	612,482.91	721,540.00
NEWS CORP. CLASS A	NWSA	16.21	475,000.00	5,607,434.55	7,699,750.00

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NEXEO SOLUTIONS INC	NXEO	9.10	73,300.00	590,224.95	667,030.00
NEXSTAR MEDIA GROUP INC	NXST	78.20	67,000.00	3,972,843.30	5,239,400.00
NEXSTAR MEDIA GROUP INC	NXST	78.20	4,300.00	293,034.65	336,260.00
NEXTERA ENERGY INC	NEE	156.19	118,000.00	12,123,118.88	18,430,420.00
NEXTERA ENERGY INC	NEE	156.19	68,000.00	7,681,081.36	10,620,920.00
NEXTERA ENERGY INC	NEE	156.19	244,632.00	12,065,297.74	38,209,072.00
NEXTGEN HEALTHCARE INC	NXGN	13.58	47,900.00	797,403.50	650,482.00
NI HOLDINGS INC	NODK	16.98	3,000.00	52,744.77	50,940.00
NIC INC	EGOV	16.60	192,500.00	3,915,426.08	3,195,500.00
NIKE INC. -CL B	NKE	62.55	235,000.00	11,842,712.50	14,699,250.00
NIKE INC. -CL B	NKE	62.55	681,215.00	6,647,534.37	42,609,998.00
NISOURCE INC	NI	25.67	130,000.00	3,523,462.03	3,337,100.00
NJ RESOURCES CORP. COMMON	NJR	40.20	10,500.00	336,112.29	422,100.00
NL INDS INC	NL	14.25	47,000.00	368,580.44	669,750.00
NMI HOLDINGS INC-CLASS A	NMIH	17.00	49,800.00	521,247.51	846,600.00
NOBLE ENERGY INC	NBL	29.14	1,498,000.00	59,646,483.42	43,651,720.00
NORDSON CORP	NDSN	146.40	85,000.00	10,239,787.44	12,444,000.00
NORFOLK SOUTHERN CORP.	NSC	144.90	23,000.00	2,407,669.90	3,332,700.00
NORFOLK SOUTHERN CORP.	NSC	144.90	151,322.00	8,430,741.59	21,926,558.00
NORTHRIM BANCORP INC	NRIM	33.85	18,800.00	485,700.28	636,380.00
NORTHROP GRUMMAN CORP.	NOC	306.91	32,000.00	7,770,587.73	9,821,120.00
NORTHROP GRUMMAN CORP.	NOC	306.91	96,090.00	23,874,195.63	29,490,982.00
NORTHROP GRUMMAN CORP.	NOC	306.91	84,337.00	3,819,968.30	25,883,869.00
NORTHWESTERN CORP	NWE	59.70	4,300.00	242,295.62	256,710.00
NOVANTA INC	NOVT	50.00	14,900.00	350,637.21	745,000.00
NOVELION THERAPEUTICS INC	NVLN	3.12	22,700.00	109,931.98	70,824.00
NRG ENERGY INC.	NRG	28.48	117,000.00	2,952,498.36	3,332,160.00
NUTANIX INC-A	NTNX	35.28	13,500.00	477,712.35	476,280.00
NUTRI/SYSTEM INC	NTRI	52.60	7,500.00	270,752.45	394,500.00
NUVASIVE INC	NUVA	58.49	4,400.00	220,991.26	257,356.00
NVE CORP	NVEC	86.00	8,600.00	489,771.93	739,600.00
NVIDIA CORP	NVDA	193.50	297,352.00	45,744,631.68	57,537,612.00
OCCIDENTAL PETROLEUM CORP.	OXY	73.66	223,000.00	18,230,711.23	16,426,180.00

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OCCIDENTAL PETROLEUM CORP.	OXY	73.66	399,401.00	7,698,683.23	29,419,878.00
OCLARO INC	OCLR	6.74	350,000.00	2,946,823.78	2,359,000.00
OCONEE FEDERAL FINANCIAL COR	OFED	28.70	400.00	11,030.00	11,480.00
OFFICE DEPOT INC	ODP	3.54	327,600.00	1,167,921.86	1,159,704.00
OFG BANCORP	OFG	9.40	74,900.00	683,350.49	704,060.00
OGE ENERGY CORP	OGE	32.91	60,000.00	1,985,730.00	1,974,600.00
OGE ENERGY CORP	OGE	32.91	191,000.00	6,309,381.66	6,285,810.00
OIL DRI CORP AMERICA	ODC	41.50	14,300.00	398,178.75	593,450.00
OKTA INC	OKTA	25.61	3,700.00	99,220.39	94,757.00
OLD DOMINION FREIGHT LINE	ODFL	131.55	25,000.00	2,180,167.58	3,288,750.00
OLD NATL BANCORP IND	ONB	17.45	5,700.00	76,760.54	99,465.00
OLLIES BARGAIN OUTLET	OLLI	53.25	1,300.00	59,397.00	69,225.00
OLYMPIC STEEL INC	ZEUS	21.49	22,100.00	397,076.16	474,929.00
OMEGA FLEX INC	OFLX	71.41	10,200.00	321,229.70	728,382.00
OMNICELL INC	OMCL	48.50	70,000.00	2,285,659.45	3,395,000.00
OMNOVA SOLUTIONS INC	OMN	10.00	72,700.00	501,876.77	727,000.00
ONCOCYTE CORP.	OCX	4.65	4,600.00	24,689.04	21,390.00
ONE GAS INC.	OGS	73.26	7,300.00	392,580.56	534,798.00
ONE LIBERTY PROPERTIES INC	OLP	25.92	4,000.00	81,478.49	103,680.00
OOMA INC	OOMA	11.95	4,900.00	40,596.50	58,555.00
OPTINOSE INC	OPTN	18.90	1,600.00	29,430.88	30,240.00
OPUS BANK	OPB	27.30	27,200.00	716,885.87	742,560.00
ORACLE SYS. CORP.	ORCL	47.28	586,184.00	25,444,147.31	27,714,780.00
ORACLE SYS. CORP.	ORCL	47.28	1,525,629.00	18,183,957.43	72,131,739.00
ORASURE TECHNOLOGIES	OSUR	18.86	42,700.00	296,014.72	805,322.00
ORCHID ISLAND CAPITAL INC	ORC	9.28	12,600.00	142,258.90	116,928.00
ORION GROUP HOLDINGS INC	ORN	7.83	86,700.00	594,602.05	678,861.00
ORMAT TECHNOLOGIES INC	ORA	63.96	12,800.00	654,961.60	818,688.00
ORRSTOWN FINL SERVICES INC	ORRF	25.25	1,200.00	27,244.05	30,300.00
ORTHOFIX MEDICAL INC	OFIX	54.70	16,400.00	585,036.60	897,080.00
ORTHOPEDIATRICS CORP	KIDS	19.19	1,300.00	24,819.86	24,947.00
OVERSTOCK COM INC DE	OSTK	63.90	11,300.00	170,220.04	722,070.00
OVID THERAPEUTICS INC	OVID	9.87	1,500.00	18,660.00	14,805.00

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OWENS-ILLINOIS INC	OI	22.17	1,525,000.00	28,958,114.30	33,809,250.00
OXFORD INDUSTRIES INC.	OXM	75.19	13,200.00	824,526.35	992,508.00
PACIFIC ETHANOL INC	PEIX	4.55	95,200.00	853,734.58	433,160.00
PACIFIC GAS & ELEC. CO.	PCG	44.83	16,000.00	894,108.80	717,280.00
PACIFIC GAS & ELEC. CO.	PCG	44.83	498,000.00	28,052,438.14	22,325,340.00
PACIFIC GAS & ELEC. CO.	PCG	44.83	267,392.00	10,975,681.90	11,987,183.00
PALO ALTO NETWORKS INC	PANW	144.94	50,000.00	7,454,045.00	7,247,000.00
PAR PACIFIC HOLDINGS INC	PARR	19.28	38,200.00	764,636.91	736,496.00
PARKE BANCORP INC	PKBK	20.55	8,200.00	172,755.43	168,510.00
PARKER DRILLING CO	PKD	1.00	165,600.00	505,911.15	165,600.00
PARKER-HANNIFIN CORP.	PH	199.58	38,000.00	6,962,903.40	7,584,040.00
PARK-OHIO HOLDINGS CORP	PKOH	45.95	16,400.00	669,411.15	753,580.00
PATTERSON-UTI ENERGY INC	PTEN	23.01	1,960,000.00	41,515,633.47	45,099,600.00
PAYCOM SOFTWARE INC	PAYC	80.33	80,000.00	5,545,612.46	6,426,400.00
PAYCOM SOFTWARE INC	PAYC	80.33	6,400.00	408,191.55	514,112.00
PAYLOCITY HOLDING CORP	PCTY	47.16	20,400.00	943,451.04	962,064.00
PAYPAL HOLDINGS INC	PYPL	73.62	110,000.02	3,743,618.80	8,098,201.00
PAYPAL HOLDINGS INC	PYPL	73.62	599,007.00	31,213,726.20	44,098,895.00
PAYPAL HOLDINGS INC	PYPL	73.62	592,080.99	11,196,096.86	43,589,002.00
PAYPAL HOLDINGS INC	PYPL	73.62	205,000.00	14,612,074.50	15,092,100.00
PC CONNECTION INC	CNXN	26.21	26,100.00	350,908.61	684,081.00
PCM INC	PCMI	9.90	47,100.00	808,360.42	466,290.00
PDC ENERGY INC	PDCE	51.54	5,800.00	349,354.16	298,932.00
PDL BIOPHARMA INC.	PDLI	2.74	247,000.00	1,045,880.33	676,780.00
PEABODY ENERGY CORP	BTU	39.37	35,900.00	845,525.43	1,413,383.00
PEAPACK-GLADSTONE FI	PGC	35.02	22,000.00	372,278.57	770,440.00
PEBBLEBROOK HOTEL TRUST	PEB	37.17	19,700.00	562,454.89	732,249.00
PEGASYSTEMS INC	PEGA	47.15	22,600.00	1,015,004.83	1,065,590.00
PENN NATIONAL GAMING INC	PENN	31.33	175,000.00	4,088,220.54	5,482,750.00
PENN NATIONAL GAMING INC	PENN	31.33	3,400.00	98,826.78	106,522.00
PENN VIRGINIA CORP	PVAC	39.11	18,800.00	728,981.59	735,268.00
PENNYMAC FINANCIAL SERVICES	PFSI	22.35	3,900.00	65,809.46	87,165.00
PENUMBRA INC	PEN	94.10	10,700.00	967,745.64	1,006,870.00

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PEOPLES BANCORP INC	PEBO	32.62	22,700.00	541,435.38	740,474.00
PEOPLES BANCORP OF NC	PEBK	30.69	1,320.00	36,731.81	40,511.00
PEOPLES FINANCIAL SERVICES	PFIS	46.58	1,300.00	55,054.47	60,554.00
PEOPLES UTAH BANCORP	PUB	30.30	900.00	15,104.30	27,270.00
PEPSICO INC.	PEP	119.92	320,000.00	26,175,950.07	38,374,400.00
PEPSICO INC.	PEP	119.92	150,000.00	9,922,421.19	17,988,000.00
PEPSICO INC.	PEP	119.92	747,324.00	26,512,457.33	89,619,094.00
PERFORMANCE FOOD GROUP CO	PFGC	33.10	44,700.00	1,390,915.84	1,479,570.00
PERRY ELLIS INTERNATIONAL	PERY	25.04	28,000.00	637,884.06	701,120.00
PFIZER INC.	PFE	36.22	440,000.00	10,888,983.60	15,936,800.00
PFIZER INC.	PFE	36.22	3,094,748.00	64,421,444.92	112,091,773.00
PH GLATFELTER CO	GLT	21.44	41,300.00	915,562.68	885,472.00
PHIBRO ANIMAL HEALTH CORP-A	PAHC	33.50	20,400.00	757,082.37	683,400.00
PHILIP MORRIS INTERNATIONAL	PM	105.65	200,000.00	14,080,610.67	21,130,000.00
PHILIP MORRIS INTERNATIONAL	PM	105.65	811,921.00	17,125,355.80	85,779,454.00
PHILLIPS 66	PSX	101.15	227,986.00	3,576,809.59	23,060,784.00
PICO HOLDINGS INC	PICO	12.80	8,400.00	144,704.38	107,520.00
PIER 1 IMPORTS INC/DEL	PIR	4.14	110,500.00	633,715.64	457,470.00
PIERIS PHARMACEUTICALS INC	PIRS	7.55	112,800.00	667,613.37	851,640.00
PINNACLE FINANCIAL PARTNERS	PNFP	66.30	67,000.00	2,528,494.77	4,442,100.00
PINNACLE FOODS INC	PF	59.47	250,000.00	11,143,279.47	14,867,500.00
PIONEER ENERGY SERVICES	PES	3.05	8,700.00	82,145.71	26,535.00
PIONEER NATURAL RESOURCES	PXD	172.85	88,361.00	13,516,982.64	15,273,199.00
PIXELWORKS INC	PXLW	6.33	16,700.00	94,124.94	105,711.00
PLANET FITNESS INC-CL A	PLNT	34.63	5,600.00	159,213.62	193,928.00
PLEXUS CORP	PLXS	60.72	58,000.00	2,438,860.73	3,521,760.00
PLEXUS CORP	PLXS	60.72	19,300.00	852,188.44	1,171,896.00
PNC FINANCIAL SERVICES GROUP	PNC	144.29	87,300.00	6,353,437.12	12,596,517.00
PNC FINANCIAL SERVICES GROUP	PNC	144.29	100,000.00	5,936,812.95	14,429,000.00
PNC FINANCIAL SERVICES GROUP	PNC	144.29	253,033.00	13,770,975.62	36,510,132.00
PNK ENTERTAINMENT INC	PNK	32.73	34,300.00	384,487.34	1,122,639.00
PNM RESOURCES INC	PNM	40.45	36,300.00	1,349,105.94	1,468,335.00
POLYONE CORPORATION	POL	43.50	9,800.00	328,869.09	426,300.00

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PORTLAND GEN ELEC CO	POR	45.58	37,600.00	1,597,118.34	1,713,808.00
PORTOLA PHARMACEUTICALS INC	PTLA	48.68	20,000.00	1,075,719.50	973,600.00
PORTOLA PHARMACEUTICALS INC	PTLA	48.68	172,069.00	4,078,439.06	8,376,319.00
PORTOLA PHARMACEUTICALS INC	PTLA	48.68	4,100.00	214,750.71	199,588.00
POTLATCHDELTIC CORP.	PCH	49.90	11,600.00	371,052.93	578,840.00
POWELL INDS INC	POWL	28.65	20,500.00	767,943.57	587,325.00
POWER INTEGRATIONS INC	POWI	73.55	500.00	25,743.66	36,775.00
PPG INDUSTRIES INC.	PPG	116.82	74,993.00	7,681,332.19	8,760,682.00
PPG INDUSTRIES INC.	PPG	116.82	133,946.00	9,986,373.35	15,647,572.00
PPL CORPORATION	PPL	30.95	181,125.00	6,254,041.72	5,605,819.00
PQ GROUP HOLDINGS INC	PQG	16.45	8,400.00	136,666.32	138,180.00
PRA HEALTH SCIENCES INC	PRAH	91.07	21,200.00	1,121,887.02	1,930,684.00
PREFERRED BANK/LOS ANGELES	PFBC	58.78	100.00	1,481.97	5,878.00
PREFORMED LINE PRODUCTS CO	PLPC	71.05	2,500.00	157,899.81	177,625.00
PREMIER FINANCIAL BANCORP	PFBI	20.08	22,400.00	444,281.62	449,792.00
PRESTIGE CONSUMER	PBH	44.41	100,000.00	4,872,624.73	4,441,000.00
PRESTIGE CONSUMER	PBH	44.41	2,600.00	125,684.35	115,466.00
PRIMERICA INC	PRI	101.55	18,400.00	1,520,942.48	1,868,520.00
PRIMORIS SERVICES CORP	PRIM	27.19	32,500.00	897,300.76	883,675.00
PROASSURANCE CORP	PRA	57.15	82,000.00	3,891,753.90	4,686,300.00
PROCTER & GAMBLE CO	PG	91.88	225,000.00	15,977,933.84	20,673,000.00
PROCTER & GAMBLE CO	PG	91.88	395,000.00	18,852,022.56	36,292,600.00
PROCTER & GAMBLE CO	PG	91.88	1,339,511.00	47,091,634.99	123,074,271.00
PROGRESS SOFTWARE	PRGS	42.57	28,000.00	521,457.95	1,191,960.00
PROOFPOINT INC	PFPT	88.81	5,600.00	400,322.32	497,336.00
PROTAGONIST THERAPEUTICS INC	PTGX	20.80	2,400.00	50,047.20	49,920.00
PROTO LABS INC	PRLB	103.00	800.00	79,164.00	82,400.00
PROVIDENCE SERVICE CORP	PRSC	59.34	13,700.00	383,506.50	812,958.00
PROVIDENT BANCORP INC	PVBC	26.45	1,400.00	21,529.20	37,030.00
PROVIDENT FINANCIAL SERVICES	PFS	26.97	39,700.00	575,577.44	1,070,709.00
PRUDENTIAL FINANCIAL INC	PRU	114.98	89,000.00	4,890,290.84	10,233,220.00
PRUDENTIAL FINANCIAL INC	PRU	114.98	224,263.00	9,340,458.10	25,785,760.00
PTC INC	PTC	60.77	65,000.00	3,568,072.72	3,950,050.00

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Instrument: COM		COMMON STOCK			
PULSE BIOSCIENCES INC	PLSE	23.60	2,700.00	91,270.43	63,720.00
PUMA BIOTECHNOLOGY INC	PBYI	98.85	14,200.00	1,457,568.65	1,403,670.00
PURE STORAGE INC - CLASS A	PSTG	15.86	3,400.00	57,242.74	53,924.00
PZENA INVESTMENT	PZN	10.67	61,000.00	488,883.99	650,870.00
Q2 HOLDINGS INC	QTWO	36.85	17,000.00	524,762.40	626,450.00
QAD INC-A	QADA	38.85	18,500.00	391,633.23	718,725.00
QORVO INC	QRVO	66.60	875,000.00	48,116,187.42	58,275,000.00
QUAD GRAPHICS INC	QUAD	22.60	35,000.00	555,108.25	791,000.00
QUAKER CHEM CORP	KWR	150.79	7,700.00	419,607.82	1,161,083.00
QUALCOMM INC	QCOM	64.02	175,000.00	12,126,415.00	11,203,500.00
QUALCOMM INC	QCOM	64.02	773,130.00	20,266,420.45	49,495,783.00
QUALITY CARE PROPERTIES	QCP	13.81	27,600.00	495,420.00	381,156.00
QUALYS INC	QLYS	59.35	19,500.00	482,590.91	1,157,325.00
QUANTUM CORP	QTM	5.63	12,200.00	85,312.73	68,686.00
QUINSTREET INC	QNST	8.38	21,500.00	192,592.39	180,170.00
QURATE RETAIL GROUP INC	QRTEA	24.42	650,000.00	15,120,761.29	15,873,000.00
RADIAN GROUP INC.	RDN	20.61	35,600.00	588,679.89	733,716.00
RADIANT LOGISTICS INC	RLGT	4.60	140,600.00	737,011.45	646,760.00
RADIUS HEALTH INC	RDUS	31.77	200.00	11,510.62	6,354.00
RADNET INC	RDNT	10.10	70,900.00	497,754.14	716,090.00
RALPH LAUREN CORP	RL	103.69	450,000.00	51,644,881.96	46,660,500.00
RAMACO RESOURCES INC	METC	6.88	1,800.00	18,696.42	12,384.00
RANGER ENERGY SERVICES INC	RNGR	9.23	1,700.00	23,973.57	15,691.00
RAPID7 INC	RPD	18.66	38,100.00	641,995.28	710,946.00
RAVEN INDUSTRIES INC	RAVN	34.35	22,700.00	651,959.44	779,745.00
RAYTHEON COMPANY	RTN	187.85	55,000.00	5,564,835.10	10,331,750.00
RAYTHEON COMPANY	RTN	187.85	152,212.00	5,907,933.93	28,593,024.00
RBB BANCORP	RBB	27.37	9,600.00	250,548.26	262,752.00
RBC BEARINGS INC	ROLL	126.40	1,900.00	199,656.08	240,160.00
RCI HOSPITALITY HOLDINGS INC	RICK	27.98	22,600.00	517,669.42	632,348.00
REALPAGE INC	RP	44.30	3,500.00	127,648.12	155,050.00
RECRO PHARMA INC	REPH	9.25	22,200.00	206,956.02	205,350.00
RED HAT INC	RHT	120.10	140,609.00	7,603,172.99	16,887,141.00

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Instrument: COM		COMMON STOCK			
RED HAT INC	RHT	120.10	120,000.00	5,830,665.73	14,412,000.00
RED ROCK RESORTS INC.	RRR	33.74	1,600.00	52,941.44	53,984.00
REGENERON PHARMACEUTICAL	REGN	375.96	7,000.00	2,641,101.92	2,631,720.00
REGENERON PHARMACEUTICAL	REGN	375.96	41,391.00	9,597,457.63	15,561,360.00
REGENXBIO INC	RGNX	33.25	22,600.00	360,028.93	751,450.00
REGIONS FINANCIAL CORP.	RF	17.28	438,000.00	4,348,773.95	7,568,640.00
REIS INC	REIS	20.65	22,900.00	544,603.60	472,885.00
RELIANT BANCORP INC	RBNC	25.64	700.00	16,538.79	17,948.00
RENEWABLE ENERGY GROUP INC	REGI	11.80	49,000.00	512,302.37	578,200.00
RENT-A-CENTER INC	RCII	11.10	65,100.00	741,132.45	722,610.00
REPUBLIC BANCORP KY	RBCAA	38.02	17,200.00	351,950.91	653,944.00
RESOURCES CONNECTION INC	RECN	15.45	47,100.00	662,550.03	727,695.00
RETAIL OPPORTUNITY	ROIC	19.95	31,000.00	486,861.24	618,450.00
RETROPHIN INC	RTRX	21.07	39,100.00	888,248.02	823,837.00
REX AMERICAN RESOURCES	REX	82.79	8,600.00	846,032.86	711,994.00
REXNORD HOLDINGS INC	RXN	26.02	7,100.00	166,058.89	184,742.00
RGC RESOURCES INC	RGCO	27.08	1,900.00	48,712.37	51,452.00
RHYTHM PHARMACEUTICALS INC	RYTM	29.06	2,400.00	65,711.04	69,744.00
RIBBON COMMUNICATIONS INC	RBBN	7.73	60,700.00	458,741.08	469,211.00
RIGNET INC	RNET	14.95	36,900.00	607,305.95	551,655.00
RING ENERGY INC	REI	13.90	600.00	10,376.25	8,340.00
RINGCENTRAL INC-CLASS A	RNG	48.40	31,300.00	981,288.66	1,514,920.00
RIVERVIEW BANCORP INC	RVSB	8.67	5,600.00	37,124.08	48,552.00
RLI CORP	RLI	60.66	700.00	36,029.41	42,462.00
RMR GROUP INC	RMR	59.30	12,200.00	385,347.46	723,460.00
ROADRUNNER TRANSPORTATION	RRTS	7.71	79,200.00	621,892.59	610,632.00
ROCHE HOLDINGS LTD-SPONS	RHHBY	31.58	375,000.00	13,430,495.84	11,842,500.00
ROCKWELL COLLINS	COL	135.62	100,000.00	6,139,827.67	13,562,000.00
ROGERS CORP.	ROG	161.92	8,900.00	905,877.38	1,441,088.00
ROPER TECHNOLOGIES INC	ROP	259.00	118,091.00	10,240,908.10	30,585,569.00
ROPER TECHNOLOGIES INC	ROP	259.00	207,500.00	12,338,064.37	53,742,500.00
ROSETTA STONE INC	RST	12.47	50,700.00	409,999.09	632,229.00
ROSS STORES INC	ROST	80.25	219,200.00	8,963,217.26	17,590,800.00

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Instrument: COM COMMON STOCK					
ROYAL CARIBBEAN CRUISES LTD	RCL	119.28	80,000.00	5,709,170.52	9,542,400.00
ROYAL CARIBBEAN CRUISES LTD	RCL	119.28	202,996.00	23,576,419.76	24,213,363.00
ROYAL CARIBBEAN CRUISES LTD	RCL	119.28	75,000.00	7,256,055.52	8,946,000.00
RPX CORP	RPXC	13.44	59,600.00	725,886.55	801,024.00
RTI BIOLOGICS INC	RTIX	4.10	157,000.00	653,812.67	643,700.00
RUDOLPH TECHNOLOGIES INC	RTEC	23.90	32,700.00	690,886.78	781,530.00
RUSH ENTERPRISES INC - CL A	RUSHA	50.81	20,900.00	641,513.99	1,061,929.00
RUSH ENTERPRISES INC - CL B	RUSHB	48.21	14,200.00	343,980.21	684,582.00
RUTH'S HOSPITALITY GROUP	RUTH	21.65	36,300.00	785,360.78	785,895.00
RYERSON HOLDING CORP.	RYI	10.40	57,300.00	475,368.43	595,920.00
RYMAN HOSPITALITY PROPERTIES	RHP	69.02	12,800.00	573,083.10	883,456.00
S&P GLOBAL INC	SPGI	169.40	124,390.00	18,917,139.31	21,071,666.00
S&P GLOBAL INC	SPGI	169.40	134,796.00	14,038,329.42	22,834,442.00
S&P GLOBAL INC	SPGI	169.40	97,500.00	14,776,445.93	16,516,500.00
SABRA HEALTHCARE REIT INC	SBRA	18.77	50,700.00	1,247,487.62	951,639.00
SAFETY INSURANCE GROUP INC	SAFT	80.40	11,600.00	777,000.14	932,640.00
SAGE THERAPEUTICS INC	SAGE	164.71	15,000.00	1,085,080.68	2,470,650.00
SAGE THERAPEUTICS INC	SAGE	164.71	13,600.00	1,814,135.75	2,240,056.00
SAIA INC	SAIA	70.75	9,600.00	313,293.34	679,200.00
SALEM MEDIA GROUP INC	SALM	4.50	6,700.00	41,991.64	30,150.00
SALESFORCE.COM INC	CRM	102.23	494,832.00	24,776,141.21	50,586,675.00
SALESFORCE.COM INC	CRM	102.23	353,493.00	14,322,119.04	36,137,589.00
SALESFORCE.COM INC	CRM	102.23	316,000.00	20,727,602.48	32,304,680.00
SANDERSON FARMS INC	SAFM	138.78	2,200.00	293,616.49	305,316.00
SANGAMO BIOSCIENCES INC	SGMO	16.40	30,100.00	433,139.00	493,640.00
SANMINA CORP	SANM	33.00	39,600.00	508,271.33	1,306,800.00
SAREPTA THERAPEUTICS INC	SRPT	55.64	6,200.00	300,163.10	344,968.00
SBA COMMUNICATIONS CORP	SBAC	163.36	115,000.00	10,485,155.53	18,786,400.00
SCANA CORP	SCG	39.78	118,000.00	5,252,050.20	4,694,040.00
SCANSOURCE INC	SCSC	35.80	24,100.00	811,609.49	862,780.00
SCHLUMBERGER	SLB	67.39	334,619.00	19,327,645.29	22,549,974.00
SCHLUMBERGER	SLB	67.39	727,326.00	60,594,985.87	49,014,499.00
SCHNITZER STL INDS	SCHN	33.50	20,600.00	436,213.10	690,100.00

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Instrument: COM		COMMON STOCK			
SCHOLASTIC CORP	SCHL	40.11	125,000.00	4,240,342.47	5,013,750.00
SCHOLASTIC CORP	SCHL	40.11	22,300.00	645,166.59	894,453.00
SCHULMAN (A.) INC.	SHLM	37.25	24,500.00	610,840.26	912,625.00
SCHWAB (CHARLES) CORP	SCHW	51.37	625,897.00	21,967,068.10	32,152,329.00
SCHWAB (CHARLES) CORP	SCHW	51.37	619,408.00	9,350,698.10	31,818,989.00
SCHWAB (CHARLES) CORP	SCHW	51.37	370,000.00	15,066,478.25	19,006,900.00
SCIENCE APPLICATIONS	SAIC	76.57	4,700.00	285,232.53	359,879.00
SCIENTIFIC GAMES COR	SGMS	51.30	3,700.00	114,887.16	189,810.00
SEAWORLD ENTERTAINMENT INC	SEAS	13.57	1,500,000.00	26,320,360.96	20,355,000.00
SECUREWORKS CORP - A	SCWX	8.87	1,900.00	26,735.47	16,853.00
SELECT ENERGY SERVICES	WTTR	18.24	7,700.00	119,969.30	140,448.00
SELECT MEDICAL HOLDINGS CORP	SEM	17.65	66,200.00	752,429.79	1,168,430.00
SELECTIVE INSURANCE GROUP	SIGI	58.70	26,400.00	754,594.17	1,549,680.00
SEMPRA ENERGY	SRE	106.92	100,000.00	9,831,449.57	10,692,000.00
SEMPRA ENERGY	SRE	106.92	567,000.00	58,632,133.49	60,623,640.00
SEMTECH CORPORATION	SMTC	34.20	1,200.00	41,521.61	41,040.00
SENDGRID INC	SEND	23.97	2,400.00	47,693.52	57,528.00
SENECA FOODS CORP -CL B	SENEA	30.75	18,700.00	558,494.81	575,025.00
SENSIENT TECHNOLOGIES	SXT	73.15	70,000.00	5,434,603.95	5,120,500.00
SENSIENT TECHNOLOGIES	SXT	73.15	5,200.00	293,420.29	380,380.00
SERES THERAPEUTICS INC	MCRB	10.14	500.00	17,323.36	5,070.00
SERVICE CORP INTERNATIONAL	SCI	37.32	125,000.00	2,181,583.57	4,665,000.00
SERVICENOW INC	NOW	130.39	345,339.00	26,259,585.51	45,028,752.00
SERVICENOW INC	NOW	130.39	337,500.00	26,404,687.71	44,006,625.00
SHERWIN-WILLIAMS CO	SHW	410.04	66,661.00	16,795,057.46	27,333,676.00
SHERWIN-WILLIAMS CO	SHW	410.04	42,819.00	11,450,423.61	17,557,503.00
SHERWIN-WILLIAMS CO	SHW	410.04	72,500.00	18,318,828.97	29,727,900.00
SHILOH INDUSTRIES INC	SHLO	8.20	76,800.00	863,889.26	629,760.00
SHORE BANCSHARES INC	SHBI	16.70	37,000.00	424,294.30	617,900.00
SIENNA BIOPHARMACEUTICALS	SNNA	18.15	1,500.00	34,546.00	27,225.00
SIENTRA INC	SIEN	14.06	3,800.00	56,656.12	53,428.00
SIERRA BANCORP	BSRR	26.56	26,200.00	374,228.65	695,872.00
SIGMA DESIGNS INC	SIGM	6.95	31,200.00	202,830.52	216,840.00

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SIGNET JEWELERS LTD	SIG	56.55	200,000.00	14,816,150.61	11,310,000.00
SILICON LABORATORIES	SLAB	88.30	5,300.00	281,171.93	467,990.00
SILVERBOW RESOURCES INC	SBOW	29.72	13,100.00	314,908.41	389,332.00
SIMMONS 1ST NATL COR	SFNC	57.10	75,000.00	3,404,840.22	4,282,500.00
SIMMONS 1ST NATL COR	SFNC	57.10	1,100.00	42,976.57	62,810.00
SIMPSON MANUFACTURING CO	SSD	57.41	85,000.00	3,974,848.31	4,879,850.00
SIMPSON MANUFACTURING CO	SSD	57.41	22,000.00	618,671.11	1,263,020.00
SIMULATIONS PLUS INC	SLP	16.10	9,500.00	140,992.82	152,950.00
SINCLAIR BROADCAST GROUP-A	SBGI	37.85	375,000.00	11,550,327.83	14,193,750.00
SINCLAIR BROADCAST GROUP-A	SBGI	37.85	3,900.00	143,258.48	147,615.00
SITEONE LANDSCAPE SUPPLY INC	SITE	76.70	1,300.00	92,806.09	99,710.00
SJW CORP	SJW	63.83	10,700.00	342,823.29	682,981.00
SKYWEST INC	SKYW	53.10	3,300.00	167,382.30	175,230.00
SLEEP NUMBER CORP	SNBR	37.59	26,900.00	499,036.23	1,011,171.00
SMITH (A.O.) CORP	AOS	61.28	48,000.00	1,603,443.07	2,941,440.00
SNAP-ON INC	SNA	174.30	115,000.00	17,824,155.34	20,044,500.00
SNAP-ON INC	SNA	174.30	120,000.00	20,258,121.77	20,916,000.00
SNYDERS-LANCE INC	LNCE	50.08	9,300.00	303,606.71	465,744.00
SOLARIS OILFIELD	SOI	21.41	36,800.00	641,201.82	787,888.00
SONIC AUTOMOTIVE INC.	SAH	18.45	35,200.00	737,307.28	649,440.00
SOUTH JERSEY INDS IN	SJI	31.23	116,000.00	3,877,090.45	3,622,680.00
SOUTH JERSEY INDS IN	SJI	31.23	4,300.00	127,065.67	134,289.00
SOUTH STATE CORP	SSB	87.15	3,500.00	307,714.81	305,025.00
SOUTHERN CO	SO	48.09	520,900.00	16,914,917.98	25,050,081.00
SOUTHERN FIRST BANCSHARES	SFST	41.25	1,800.00	43,072.02	74,250.00
SOUTHERN MISSOURI BANCORP	SMBC	37.59	2,900.00	81,721.21	109,011.00
SOUTHWEST AIRLINES	LUV	65.45	99,000.00	4,449,218.40	6,479,550.00
SOUTHWEST AIRLINES	LUV	65.45	288,043.00	11,393,340.63	18,852,414.00
SOUTHWEST GAS HOLDINGS INC	SWX	80.48	21,000.00	1,241,203.61	1,690,080.00
SOUTHWESTERN ENERGY	SWN	5.58	520,000.00	10,328,517.80	2,901,600.00
SP PLUS CORP.	SP	37.10	20,500.00	630,873.09	760,550.00
SPARTAN MOTORS INC	SPAR	15.75	48,500.00	314,607.91	763,875.00
SPARTANNASH CO	SPTN	26.68	20,600.00	600,192.95	549,608.00

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Instrument: COM		COMMON STOCK			
SPARTON CORP	SPA	23.06	27,500.00	647,885.36	634,150.00
SPDR S&P BIOTECH	XBI	84.87	38,000.00	2,831,763.43	3,225,060.00
SPEEDWAY MOTORSPORTS	TRK	18.87	31,500.00	695,339.26	594,405.00
SPERO THERAPEUTICS INC	SPRO	11.75	1,700.00	19,929.10	19,975.00
SPIRE INC	SR	75.15	37,000.00	1,756,075.03	2,780,550.00
SPIRE INC	SR	75.15	5,800.00	351,649.43	435,870.00
SPOK HOLDINGS INC	SPOK	15.65	44,300.00	611,016.01	693,295.00
SPRINT CORP	S	5.89	328,504.00	2,647,742.24	1,934,889.00
SPX CORP.	SPXC	31.39	31,600.00	500,649.93	991,924.00
SPX FLOW INC	FLOW	47.55	21,500.00	771,939.53	1,022,325.00
STAAR SURGICAL CO	STAA	15.50	27,300.00	269,071.09	423,150.00
STAMPS COM INC	STMP	188.00	90,000.00	11,672,631.82	16,920,000.00
STAMPS COM INC	STMP	188.00	25,000.00	3,339,505.68	4,700,000.00
STAMPS COM INC	STMP	188.00	1,100.00	203,777.75	206,800.00
STANDARD MOTOR PRODS	SMP	44.91	19,600.00	954,252.74	880,236.00
STANLEY BLACK & DECKER INC	SWK	169.69	68,000.00	8,314,498.28	11,538,920.00
STANLEY BLACK & DECKER INC	SWK	169.69	95,000.00	15,939,769.25	16,120,550.00
STARBUCKS CORP.	SBUX	57.43	235,000.00	7,323,494.83	13,496,050.00
STARBUCKS CORP.	SBUX	57.43	737,996.00	6,766,935.89	42,383,110.00
STATE AUTO FINL CORP	STFC	29.12	22,800.00	413,867.49	663,936.00
STATE STREET CORP	STT	97.61	78,000.00	5,605,583.64	7,613,580.00
STATE STREET CORP	STT	97.61	210,000.00	11,671,971.92	20,498,100.00
STATE STREET CORP	STT	97.61	195,731.00	9,888,992.85	19,105,303.00
STEEL DYNAMICS INC	STLD	43.13	86,741.00	3,033,727.47	3,741,139.00
STEEL DYNAMICS INC	STLD	43.13	180,000.00	2,778,577.81	7,763,400.00
STEELCASE INC	SCS	15.20	65,900.00	619,716.01	1,001,680.00
STEPAN CO	SCL	78.97	13,200.00	727,462.66	1,042,404.00
STERICYCLE INC	SRCL	67.99	450,000.00	36,542,946.49	30,595,500.00
STERLING BANCORP	STL	24.60	37,400.00	873,108.53	920,040.00
STERLING CONSTRUCTION CO	STRL	16.28	41,700.00	459,814.84	678,876.00
STIFEL FINANCIAL CORP	SF	59.56	9,100.00	447,649.50	541,996.00
STONERIDGE INC	SRI	22.86	32,400.00	382,570.16	740,664.00
STRAIGHT PATH COMM-CL B	STRP	181.79	6,000.00	1,078,077.97	1,090,740.00

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Instrument: COM		COMMON STOCK			
STRATEGIC EDUCATION INC	STRA	89.58	9,100.00	789,849.53	815,178.00
STRONGBRIDE BIOPHARMA PLC	SBBP	7.25	6,400.00	34,007.96	46,400.00
STRYKER CORP.	SYK	154.84	248,215.00	37,177,183.26	38,433,611.00
STRYKER CORP.	SYK	154.84	100,000.00	4,280,820.97	15,484,000.00
STRYKER CORP.	SYK	154.84	177,727.00	6,210,782.28	27,519,249.00
SUCAMPO PHARMACEUTICALS-CL	SCMP	17.95	900.00	8,570.97	16,155.00
SUMMIT FINANCIAL GROUP INC	SMMF	26.32	1,200.00	25,782.42	31,584.00
SUMMIT MATERIALS INC -CL A	SUM	31.44	12,499.00	327,131.27	392,969.00
SUN BANCORP INC/NJ	SNBC	24.30	27,700.00	673,516.39	673,110.00
SUNCOKE ENERGY INC	SXC	11.99	71,400.00	607,499.09	856,086.00
SUNPOWER CORP. CL A	SPWR	8.43	85,200.00	700,877.44	718,236.00
SUNTRUST BANKS INC.	STI	64.59	300,000.00	7,180,104.63	19,377,000.00
SUPERNUS PHARMACEUTICALS	SUPN	39.85	100,000.00	1,863,952.59	3,985,000.00
SUPERNUS PHARMACEUTICALS	SUPN	39.85	28,800.00	471,495.58	1,147,680.00
SURGERY PARTNERS INC	SGRY	12.10	20,400.00	420,054.68	246,840.00
SURMODICS INC	SRDX	28.00	23,800.00	623,685.19	666,400.00
SVB FINANCIAL GROUP	SIVB	233.77	182,000.00	21,125,142.73	42,546,140.00
SYNDAX PHARMACEUTICALS INC	SNDX	8.76	1,500.00	17,114.55	13,140.00
SYNEOS HEALTH INC	SYNH	43.60	1,500.00	57,403.51	65,400.00
SYNNEX CORP	SNX	135.95	12,800.00	474,867.19	1,740,160.00
SYROS PHARMACEUTICALS INC	SYRS	9.73	1,500.00	20,305.50	14,595.00
SYSCO CORP.	SY	60.73	251,415.00	12,551,893.88	15,268,433.00
SYSTEMAX INC	SYX	33.27	23,600.00	337,731.93	785,172.00
TABULA RASA HEALTHCARE INC	TRHC	28.05	4,900.00	136,937.58	137,445.00
TARGET CORP	TGT	65.25	125,000.00	9,000,235.70	8,156,250.00
TARGET CORP	TGT	65.25	288,832.00	9,048,141.04	18,846,288.00
TECH DATA CORP	TECD	97.97	16,100.00	1,048,641.04	1,577,317.00
TECHNIPFMC LIMITED	FTI	31.31	1,415,000.00	43,416,166.71	44,303,650.00
TECHTARGET	TTGT	13.92	49,900.00	434,773.84	694,608.00
TEGNA INC	TGNA	14.08	750,000.00	10,592,338.60	10,560,000.00
TELEFLEX INC	TFX	248.82	14,000.00	3,024,120.00	3,483,480.00
TELEFLEX INC	TFX	248.82	52,500.00	10,468,380.39	13,063,050.00
TELENAV INC	TNAV	5.50	24,500.00	204,789.75	134,750.00

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Instrument: COM		COMMON STOCK			
TELLURIAN INC	TELL	9.74	16,200.00	159,054.59	157,788.00
TENNECO INC.	TEN	58.54	74,000.00	4,686,900.50	4,331,960.00
TENNECO INC.	TEN	58.54	25,000.00	1,232,475.08	1,463,500.00
TERRAFORM GLOBAL INC - CL A	GLBL	5.08	0.00	0.00	1.00
TERRITORIAL BANCORP INC	TBNK	30.87	1,000.00	27,993.25	30,870.00
TESLA INC	TSLA	311.35	69,500.00	17,989,187.48	21,638,825.00
TETRA TECH INC.	TTEK	48.15	3,600.00	144,718.23	173,340.00
TETRAPHASE PHARMACEUTICALS	TTPH	6.30	83,800.00	671,624.56	527,940.00
TEXAS CAPITAL BANCSHARES	TCBI	88.90	7,600.00	494,030.30	675,640.00
TEXAS INSTRS INC	TXN	104.44	336,928.00	28,156,499.62	35,188,760.00
TEXAS INSTRS INC	TXN	104.44	522,012.00	15,050,168.62	54,518,933.00
TEXAS ROADHOUSE INC	TXRH	52.68	7,400.00	291,608.27	389,832.00
TEXTAINER GROUP HOLDINGS LTD	TGH	21.50	35,000.00	595,484.20	752,500.00
TEXTRON INC.	TXT	56.59	149,000.00	5,925,140.31	8,431,910.00
THE BANK OF NEW YORK MELLON	BK	53.86	210,000.00	6,214,120.66	11,310,600.00
THE BANK OF NEW YORK MELLON	BK	53.86	519,149.00	17,018,294.93	27,961,365.00
THE CONTAINER STORE GROUP	TCS	4.74	112,300.00	560,704.59	532,302.00
THE GEO GROUP INC	GEO	23.60	35,000.00	852,164.02	826,000.00
THE TILE SHOP HOLDINGS INC	TTS	9.60	36,800.00	450,577.46	353,280.00
THERMO FISHER SCIENTIFIC	TMO	189.88	63,000.00	8,629,031.40	11,962,440.00
THERMO FISHER SCIENTIFIC	TMO	189.88	208,551.00	13,249,415.59	39,599,664.00
THIRD POINT REINSURANCE LTD	TPRE	14.65	65,100.00	970,520.62	953,715.00
TILLYS INC-CLASS A	TLYS	14.76	41,700.00	376,991.66	615,492.00
TIMBERLAND BANCORP INC	TSBK	26.55	12,300.00	358,022.79	326,565.00
TIME INC.	TIME	18.45	60,500.00	1,215,195.20	1,116,225.00
TIME WARNER INC.	TWX	91.47	75,000.00	6,577,004.12	6,860,250.00
TIME WARNER INC.	TWX	91.47	405,702.00	24,287,617.77	37,109,562.00
TITAN MACHINERY INC	TITN	21.17	33,400.00	514,242.89	707,078.00
TJX COS. INC.	TJX	76.46	332,765.00	8,083,029.14	25,443,212.00
TJX COS. INC.	TJX	76.46	60,000.00	4,343,430.24	4,587,600.00
T-MOBILE US INC.	TMUS	63.51	87,000.00	2,657,747.12	5,525,370.00
T-MOBILE US INC.	TMUS	63.51	249,908.00	11,733,602.94	15,871,657.00
T-MOBILE US INC.	TMUS	63.51	153,603.00	5,216,306.51	9,755,327.00

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Instrument: COM		COMMON STOCK			
TOCAGEN INC	TOCA	10.25	2,500.00	36,453.94	25,625.00
TOPBUILD CORP	BLD	75.74	19,200.00	1,106,783.45	1,454,208.00
TOTAL SYS SVCS INC	TSS	79.09	350,000.00	17,865,817.93	27,681,500.00
TOTAL SYS SVCS INC	TSS	79.09	580,000.00	30,607,025.73	45,872,200.00
TOTAL SYS SVCS INC	TSS	79.09	170,000.00	8,829,738.27	13,445,300.00
TOWER INTL INC	TOWR	30.55	25,000.00	499,519.46	763,750.00
TOWNSQUARE MEDIA INC	TSQ	7.68	78,900.00	842,136.55	605,952.00
TPI COMPOSITES INC	TPIC	20.46	34,800.00	739,732.70	712,008.00
TRADE DESK INC/THE -CLASS A	TTD	45.73	4,600.00	221,382.10	210,358.00
TRANSDIGM GROUP INC	TDG	274.62	62,000.00	14,471,360.67	17,026,440.00
TRANSDIGM GROUP INC	TDG	274.62	135,860.00	29,284,469.62	37,309,873.00
TRANSDIGM GROUP INC	TDG	274.62	112,500.00	27,814,006.17	30,894,750.00
TRAVELERS COS INC	TRV	135.64	144,159.00	5,821,694.86	19,553,727.00
TRAVELPORT WORLDWIDE LTD	TVPT	13.07	80,700.00	1,106,979.72	1,054,749.00
TRECORA RESOURCES	TREC	13.50	6,300.00	73,339.60	85,050.00
TREDEGAR CORPORATION	TG	19.20	14,900.00	278,383.69	286,080.00
TREX COMPANY INC	TREX	108.39	13,900.00	915,886.70	1,506,621.00
TRI POINTE HOMES INC	TPH	17.92	240,000.00	2,932,919.27	4,300,800.00
TRI POINTE HOMES INC	TPH	17.92	8,800.00	153,954.24	157,696.00
TRIBUNE PUBLISHING CO	TPCO	17.59	40,100.00	557,676.00	705,359.00
TRICO BANCSHARES	TCBK	37.86	20,700.00	645,199.99	783,702.00
TRINET GROUP INC	TNET	44.34	25,500.00	829,013.46	1,130,670.00
TRINITY INDUSTRIES	TRN	37.46	1,594,000.00	39,086,509.27	59,711,240.00
TRINSEO SA	TSE	72.60	4,400.00	267,477.61	319,440.00
TRIPLE-S MANAGEMENT CORP-B	GTS	24.85	28,700.00	529,697.39	713,195.00
TRITON INTERNATIONAL LTD/BER	TRTN	37.45	29,700.00	758,203.79	1,112,265.00
TRIUMPH BANCORP INC	TBK	31.50	4,200.00	72,368.61	132,300.00
TRONOX LTD-CL A	TROX	20.51	55,300.00	1,127,179.90	1,134,203.00
TRUEBLUE INC	TBI	27.50	33,100.00	697,908.55	910,250.00
TRUSTMARK CORP	TRMK	31.86	800.00	26,727.02	25,488.00
TUPPERWARE BRANDS CORP	TUP	62.70	100,000.00	5,688,491.37	6,270,000.00
TWENTY-FIRST CENTURY FOX - B	FOX	34.12	229,110.00	7,498,215.45	7,817,233.00
TWENTY-FIRST CENTURY FOX INC	FOXA	34.53	545,032.00	8,900,901.94	18,819,955.00

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Instrument: COM		COMMON STOCK			
TWO RIVER BANCORP	TRCB	18.13	2,100.00	36,910.31	38,073.00
TYSON FOODS INC. CL-A	TSN	81.07	140,000.00	8,726,893.50	11,349,800.00
UFP TECHNOLOGIES INC	UFPT	27.80	600.00	17,232.12	16,680.00
ULTA SALON COSMETICS &	ULTA	223.66	30,000.00	6,533,550.26	6,709,800.00
UMB FINL CORP	UMBF	71.92	4,700.00	281,867.84	338,024.00
UMPQUA HLDGS CORP	UMPQ	20.80	185,000.00	3,237,334.62	3,848,000.00
UMPQUA HLDGS CORP	UMPQ	20.80	91,700.00	1,439,217.04	1,907,360.00
UNDER ARMOUR INC. CL A	UAA	14.43	1,100,000.00	22,407,894.21	15,873,000.00
UNIFI INC	UFI	35.87	3,500.00	123,562.86	125,545.00
UNIFIRST CORP	UNF	164.90	800.00	108,875.39	131,920.00
UNION PACIFIC CORP.	UNP	134.10	120,000.00	7,142,244.74	16,092,000.00
UNION PACIFIC CORP.	UNP	134.10	411,993.00	6,334,484.46	55,248,261.00
UNISYS CORP.	UIS	8.15	59,600.00	918,185.46	485,740.00
UNITED BANKSHARES INC.	UBSI	34.75	11,700.00	444,075.80	406,575.00
UNITED CMNTY BKS BLA	UCBI	28.14	41,200.00	1,177,803.25	1,159,368.00
UNITED CMNTY FINL CO	UCFC	9.13	77,200.00	411,016.38	704,836.00
UNITED CONTINENTAL HOLDINGS	UAL	67.40	81,000.00	4,959,803.90	5,459,400.00
UNITED CONTINENTAL HOLDINGS	UAL	67.40	801,900.00	43,550,642.64	54,048,060.00
UNITED FINANCIAL BANCORP	UBNK	17.64	47,700.00	628,388.27	841,428.00
UNITED NATURAL FOODS INC.	UNFI	49.27	2,700.00	133,247.82	133,029.00
UNITED PARCEL SERVICES INC	UPS	119.15	60,000.00	6,447,912.30	7,149,000.00
UNITED PARCEL SERVICES INC	UPS	119.15	360,794.00	25,173,698.78	42,988,605.00
UNITED RENTALS INCORPORATED	URI	171.91	24,000.00	2,545,152.00	4,125,840.00
UNITED RENTALS INCORPORATED	URI	171.91	62,500.00	5,024,572.45	10,744,375.00
UNITED STATES LIME & MINERAL	USLM	77.10	1,700.00	132,902.05	131,070.00
UNITED TECHNOLOGIES	UTX	127.57	390,324.00	16,418,516.32	49,793,633.00
UNITEDHEALTH GROUP INC	UNH	220.46	142,000.00	9,470,895.42	31,305,320.00
UNITEDHEALTH GROUP INC	UNH	220.46	324,655.00	40,167,146.95	71,573,441.00
UNITEDHEALTH GROUP INC	UNH	220.46	75,000.00	2,882,905.05	16,534,500.00
UNITEDHEALTH GROUP INC	UNH	220.46	501,541.00	11,703,739.63	110,569,729.00
UNITIL CORP	UTL	45.62	9,700.00	406,571.33	442,514.00
UNITY BANCORP INC	UNTY	19.75	2,200.00	36,548.96	43,450.00
UNIVERSAL FOREST PRODUCTS	UFPI	37.62	1,600.00	54,538.89	60,192.00

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Instrument: COM		COMMON STOCK			
UNIVERSAL LOGISTICS HOLDINGS	ULH	23.75	3,900.00	64,132.75	92,625.00
UNIVEST CORP OF PENNSYLVANIA	UVSP	28.05	8,000.00	227,747.20	224,400.00
UPLAND SOFTWARE INC	UPLD	21.66	2,100.00	47,852.36	45,486.00
US BANCORP	USB	53.58	81,000.00	3,164,323.96	4,339,980.00
US BANCORP	USB	53.58	815,163.00	20,042,334.88	43,676,434.00
US CONCRETE INC	USCR	83.65	52,000.00	2,885,394.11	4,349,800.00
US FOODS HOLDING CORP	USFD	31.93	760,000.00	20,717,648.41	24,266,800.00
US SILICA HOLDINGS INC	SLCA	32.56	125,000.00	4,429,441.05	4,070,000.00
US SILICA HOLDINGS INC	SLCA	32.56	5,700.00	225,464.92	185,592.00
USANA HEALTH SCIENCES INC	USNA	74.05	11,600.00	302,652.46	858,980.00
UTAH MEDICAL PRODUCTS INC	UTMD	81.40	4,200.00	287,616.35	341,880.00
VALERO ENERGY CORP.	VLO	91.91	228,586.00	8,037,210.73	21,009,339.00
VALHI INC	VHI	6.17	82,300.00	265,970.94	507,791.00
VALLEY NATL BANCORP	VLV	11.22	23,200.00	234,990.61	260,304.00
VALUE LINE INC	VALU	19.35	1,100.00	17,438.19	21,285.00
VANDA PHARMACEUTICALS INC	VNDA	15.20	56,200.00	574,339.90	854,240.00
VARONIS SYSTEMS INC	VRNS	48.55	17,900.00	404,640.88	869,045.00
VBI VACCINES INC	VBIV	4.27	6,300.00	27,468.00	26,901.00
VECTOR GROUP LTD	VGR	22.38	2,000.00	44,961.54	44,760.00
VECTRUS INC	VEC	30.85	22,000.00	549,850.20	678,700.00
VERA BRADLEY INC	VRA	12.18	6,400.00	93,046.42	77,952.00
VERACYTE INC	VCYT	6.53	37,200.00	298,977.19	242,916.00
VERINT SYS INC	VRNT	41.85	3,900.00	167,501.90	163,215.00
VERISIGN INC	VRSN	114.44	210,000.00	17,281,538.11	24,032,400.00
VERISK ANALYTICS INC-CLASS A	VRSK	96.00	210,000.00	15,449,455.46	20,160,000.00
VERITONE INC	VERI	23.20	700.00	9,002.98	16,240.00
VERIZON COMMUNICATIONS	VZ	52.93	255,000.00	12,324,190.47	13,497,150.00
VERIZON COMMUNICATIONS	VZ	52.93	550,000.00	24,644,413.62	29,111,500.00
VERIZON COMMUNICATIONS	VZ	52.93	2,136,684.00	85,908,352.72	113,094,684.00
VERSO CORP	VRS	17.57	57,400.00	241,454.92	1,008,518.00
VERTEX PHARMAREUTICALS INC	VRTX	149.86	17,000.00	2,223,878.80	2,547,620.00
VERTEX PHARMAREUTICALS INC	VRTX	149.86	236,792.00	27,870,249.43	35,485,649.00
VERTEX PHARMAREUTICALS INC	VRTX	149.86	131,529.00	16,666,587.67	19,710,936.00

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Instrument: COM		COMMON STOCK			
VIACOM INC. CL B	VIAB	30.81	300,000.00	11,497,389.64	9,243,000.00
VIAD CORP	VVI	55.40	15,800.00	721,794.99	875,320.00
VIASAT INC.	VSAT	74.85	6,900.00	453,581.65	516,465.00
VIAVI SOLUTIONS INC	VIAV	8.74	51,200.00	362,585.42	447,488.00
VICOR CORP	VICR	20.90	33,100.00	468,091.42	691,790.00
VILLAGE SUPER MARKET INC	VLGEA	22.93	17,100.00	514,074.50	392,103.00
VIRTUSA CORP	VRTU	44.08	20,900.00	811,739.96	921,272.00
VISA INC-CLASS A	V	114.02	30,000.00	2,097,134.72	3,420,600.00
VISA INC-CLASS A	V	114.02	621,760.00	25,074,117.22	70,893,075.00
VISA INC-CLASS A	V	114.02	175,000.00	3,590,671.85	19,953,500.00
VISA INC-CLASS A	V	114.02	951,836.00	19,575,948.01	108,528,341.00
VISA INC-CLASS A	V	114.02	235,000.00	12,074,319.05	26,794,700.00
VISHAY INTERTECHNOLOGY INC.	VSH	20.75	9,400.00	152,009.22	195,050.00
VISHAY PRECISION GROUP	VPG	25.15	25,400.00	370,696.44	638,810.00
VISTEON CORP	VC	125.14	50,000.00	2,578,323.08	6,257,000.00
VMWARE INC-CLASS A	VMW	125.32	37,259.00	2,845,993.27	4,669,298.00
VONAGE HLDGS CORP	VG	10.17	118,700.00	339,424.09	1,207,179.00
VOXX INTERNATIONAL CORP	VOXX	5.60	76,600.00	520,289.46	428,960.00
VULCAN MATERIALS CO	VMC	128.37	45,000.00	4,638,392.04	5,776,650.00
WAGeworks INC	WAGE	62.00	137,500.00	8,815,941.86	8,525,000.00
WAGeworks INC	WAGE	62.00	1,700.00	88,939.05	105,400.00
WALGREENS BOOTS ALLIANCE INC	WBA	72.62	78,700.00	4,875,468.93	5,715,194.00
WALGREENS BOOTS ALLIANCE INC	WBA	72.62	457,160.00	13,238,000.61	33,198,959.00
WALKER & DUNLOP INC	WD	47.50	20,300.00	972,081.26	964,250.00
WALMART INC	WMT	98.75	240,000.00	14,112,248.16	23,700,000.00
WALMART INC	WMT	98.75	751,143.00	26,797,216.81	74,175,371.00
WARRIOR MET COAL INC	HCC	25.15	34,000.00	786,008.75	855,100.00
WASHINGTON FEDERAL INC.	WAFD	34.25	33,200.00	792,742.99	1,137,100.00
WASTE MANAGEMENT INC.	WM	86.30	89,000.00	4,774,220.90	7,680,700.00
WASTE MANAGEMENT INC.	WM	86.30	227,082.00	7,536,775.79	19,597,177.00
WATTS WATER TECHNOLOGIES	WTS	75.95	100.00	6,010.75	7,595.00
WEB.COM GROUP INC.	WEB	21.80	300.00	8,180.01	6,540.00
WEIS MKTS INC	WMK	41.39	16,100.00	606,675.55	666,379.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
WELLS FARGO COMPANY	WFC	60.67	394,805.00	14,099,152.80	23,952,819.00
WELLS FARGO COMPANY	WFC	60.67	225,000.00	12,492,923.47	13,650,750.00
WELLS FARGO COMPANY	WFC	60.67	750,000.00	19,756,584.42	45,502,500.00
WELLS FARGO COMPANY	WFC	60.67	2,315,610.00	78,907,986.56	140,488,059.00
WESBANCO INC	WSBC	40.65	26,700.00	864,566.23	1,085,355.00
WESTERN DIGITAL CORP	WDC	79.53	190,000.00	16,949,551.47	15,110,700.00
WESTLAKE CHEMICAL CORP.	WLK	106.53	72,246.00	4,485,590.54	7,696,366.00
WESTLAKE CHEMICAL CORP.	WLK	106.53	180,000.00	12,012,651.07	19,175,400.00
WESTMORELAND COAL CO	WLBA	1.21	76,700.00	581,691.59	92,807.00
WESTWOOD HOLDINGS GROUP	WHG	66.21	11,400.00	463,444.49	754,794.00
WEYCO GROUP INC	WEYS	29.72	18,700.00	530,423.81	555,764.00
WEYERHAEUSER CO.	WY	35.26	1,993,000.00	67,572,077.55	70,273,180.00
WGL HOLDINGS INC.	WGL	85.84	7,700.00	558,408.73	660,968.00
WIDOPENWEST INC	WOW	10.57	6,100.00	92,293.00	64,477.00
WILDHORSE RESOURCE	WRD	18.41	3,700.00	45,463.38	68,117.00
WILLBROS GROUP INC	WGRP	1.42	207,100.00	634,712.63	294,082.00
WILLIS LEASE FINANCE CORP	WLFC	24.97	18,100.00	436,066.96	451,957.00
WILLIS TOWERS WATSON PLC	WLTW	150.69	66,000.00	10,573,785.22	9,945,540.00
WINMARK CORP	WINA	129.40	5,000.00	240,101.82	647,000.00
WINTRUST FINANCIAL CORP	WTFC	82.37	8,600.00	506,531.77	708,382.00
WISDOMTREE INVESTMENTS INC	WETF	12.55	225,000.00	3,914,378.48	2,823,750.00
WOLVERINE WORLD WIDE	WWW	31.88	135,000.00	3,312,649.18	4,303,800.00
WOLVERINE WORLD WIDE	WWW	31.88	22,300.00	505,819.46	710,924.00
WOODWARD INC.	WWD	76.54	7,400.00	278,854.13	566,396.00
WORKDAY INC-CL A	WDAY	101.74	131,912.00	11,732,043.72	13,420,727.00
WORKIVA INC	WK	21.40	35,500.00	686,706.76	759,700.00
WORLDPAY INC.	WP	73.55	350,000.00	22,647,128.77	25,742,500.00
WORLDPAY INC.	WP	73.55	490,000.00	33,061,365.77	36,039,500.00
WORLDPAY INC.	WP	73.55	399,922.00	22,487,347.29	29,414,263.00
WORLDPAY INC.	WP	73.55	75,000.00	2,186,036.55	5,516,250.00
WORLDPAY INC.	WP	73.55	220,000.00	14,913,314.62	16,181,000.00
WORTHINGTON INDS	WOR	44.06	1,500.00	49,964.37	66,090.00
WPP GROUP PLC-SPONSORED	WPP	90.56	40,499.00	3,656,794.11	3,667,589.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
WRIGHT MEDICAL GROUP NV	WMGI	22.20	4,700.00	126,556.55	104,340.00
XCERRA CORP	XCRA	9.79	72,300.00	714,384.15	707,817.00
XILINX INC	XLNX	67.42	431,134.00	23,124,646.66	29,067,054.00
XILINX INC	XLNX	67.42	200,000.00	10,272,127.92	13,484,000.00
XO GROUP INC	XOXO	18.46	39,400.00	447,819.09	727,324.00
XPERI CORP	XPER	24.40	140,000.00	4,378,933.02	3,416,000.00
XPO LOGISTICS INC	XPO	91.59	17,000.00	1,096,607.10	1,557,030.00
YELP INC	YELP	41.96	8,500.00	330,077.74	356,660.00
YORK WATER CO	YORW	33.90	21,100.00	514,392.70	715,290.00
YUM BRANDS INC	YUM	81.61	176,336.00	4,515,793.28	14,390,781.00
ZAGG INC	ZAGG	18.45	38,400.00	314,643.03	708,480.00
ZENDESK INC	ZEN	33.84	46,000.00	1,204,891.61	1,556,640.00
ZIMMER BIOMET HOLDINGS INC	ZBH	120.67	110,000.00	12,327,513.00	13,273,700.00
ZIX CORP	ZIXI	4.38	134,800.00	536,877.97	590,424.00
ZOETIS INC	ZTS	72.04	120,000.00	5,228,986.04	8,644,800.00
ZOETIS INC	ZTS	72.04	325,000.00	18,063,551.89	23,413,000.00
COMMON STOCK TOTAL			303,223,716.02	12,137,027,676.89	20,528,390,258.00
Instrument: ICOM		INTERNATIONAL COMMON STOCKS			
GCP APPLIED TECHNOLOGIES	GCP	31.90	2,000.00	64,148.99	63,800.00
NXP SEMICONDUCTORS NV	NXPI	117.09	330,000.00	33,183,389.79	38,639,700.00
NXP SEMICONDUCTORS NV	NXPI	117.09	178,808.00	19,680,460.83	20,936,629.00
VERITIV CORP	VRTV	28.90	21,100.00	802,974.91	609,790.00
INTERNATIONAL COMMON STOCKS TOTAL			531,908.00	53,730,974.52	60,249,919.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	AKR	27.36	120,000.00	3,400,991.24	3,283,200.00
ACADIA RLTY TR	AKR	27.36	24,000.00	710,687.94	656,640.00
AGREE REALTY CORP	ADC	51.44	8,000.00	261,694.75	411,520.00
ALEXANDERS INC	ALX	395.85	600.00	224,211.06	237,510.00
ALEXANDRIA REAL ESTATE	ARE	130.59	417,000.00	29,932,664.12	54,456,030.00
AMERICAN ASSETS TRUST INC	AAT	38.24	11,800.00	403,535.72	451,232.00
APOLLO COMMERCIAL REAL	ARI	18.45	30,700.00	529,603.63	566,415.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
ARMADA HOFFLER PROPERTIES	AHH	15.53	13,000.00	137,124.46	201,890.00
ASHFORD HOSPITALITY TRUST INC	AHT	6.73	22,400.00	207,676.51	150,752.00
AVALONBAY COMMUNITIES	AVB	178.41	308,000.00	48,815,215.49	54,950,280.00
BLUEROCK RESIDENTIAL GROWTH	BRG	10.11	6,700.00	87,028.42	67,737.00
BOSTON PROPERTIES INC	BXP	130.03	59,000.00	7,866,932.59	7,671,770.00
BRAEMAR HOTELS & RESORTS INC	BHR	9.73	8,400.00	123,176.70	81,732.00
CAPSTEAD MTG CORP	CMO	8.65	28,100.00	351,342.71	243,065.00
CARETRUST REIT INC.	CTRE	16.76	21,900.00	297,284.54	367,044.00
CATCHMARK TIMBER TRUST INC	CTT	13.13	12,400.00	144,311.17	162,812.00
CBL & ASSOC PROP	CBL	5.66	49,600.00	486,878.56	280,736.00
CEDAR REALTY TRUST INC	CDR	6.08	24,000.00	145,710.81	145,920.00
CHATHAM LODGING TRUST	CLDT	22.76	12,800.00	305,400.17	291,328.00
CHERRY HILL MORTGAGE	CHMI	17.99	3,400.00	63,461.76	61,166.00
CHESAPEAKE LODGING TRUST	CHSP	27.09	16,900.00	348,271.42	457,821.00
CITY OFFICE REIT INC	CIO	13.01	8,600.00	106,152.02	111,886.00
CLIPPER REALTY INC	CLPR	9.99	4,400.00	56,293.95	43,956.00
COMMUNITY HEALTHCARE TRUST	CHCT	28.10	5,000.00	109,089.72	140,500.00
COUSINS PROPERTIES INC	CUZ	9.25	119,600.00	775,312.92	1,106,300.00
CUBESMART	CUBE	28.92	236,000.00	6,552,119.20	6,825,120.00
CYS INVESTMENTS INC	CYS	8.03	44,500.00	588,928.35	357,335.00
DIAMONDROCK HOSPITALITY	DRH	11.29	58,000.00	517,792.65	654,820.00
DUKE RE CORPORATION	DRE	27.21	348,000.00	6,785,074.08	9,469,080.00
DYNEX CAPITAL INC	DX	7.01	13,800.00	122,571.77	96,738.00
EASTERLY GOVERNMENT	DEA	21.34	12,100.00	227,730.94	258,214.00
EASTGROUP PROPERTY INC	EGP	88.38	9,700.00	575,814.76	857,286.00
EDUCATION REALTY TRUST INC	EDR	34.92	95,000.00	3,170,404.76	3,317,400.00
EDUCATION REALTY TRUST INC	EDR	34.92	21,800.00	758,212.50	761,256.00
ELLINGTON RESIDENTIAL	EARN	12.04	2,400.00	36,578.07	28,896.00
EQUINIX INC	EQIX	453.22	40,596.00	15,129,715.80	18,398,919.00
EQUINIX INC	EQIX	453.22	27,500.00	10,137,209.14	12,463,550.00
EQUITY RESIDENTIAL PROP	EQR	63.77	126,000.00	8,304,658.48	8,035,020.00
EQUITY RESIDENTIAL PROP	EQR	63.77	186,238.00	10,919,742.01	11,876,397.00
FARMLAND PARTNERS INC	FPI	8.68	9,300.00	99,555.69	80,724.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
FEDERAL REALTY INV.	FRT	132.81	324,000.00	41,644,833.53	43,030,440.00
FIRST INDUSTRIAL RE	FR	31.47	34,200.00	571,436.89	1,076,274.00
FOUR CORNERS PROPERTY	FCPT	25.70	17,800.00	353,700.24	457,460.00
FRANKLIN STREET PPTYS CO	FSP	10.74	30,700.00	352,260.92	329,718.00
GETTY RLTY CORP	GTY	27.16	9,000.00	169,148.54	244,440.00
GLADSTONE COMMERCIAL CORP	GOOD	21.06	7,500.00	127,921.73	157,950.00
GLOBAL MEDICAL REIT INC	GMRE	8.20	4,800.00	47,660.64	39,360.00
GLOBAL NET LEASE INC	GNL	20.58	19,700.00	476,926.77	405,426.00
GOVERNMENT PROPERTIES	GOV	18.54	27,400.00	583,259.14	507,996.00
GRAMERCY PROPERTY TRUST	GPT	26.66	45,799.62	1,105,882.30	1,221,018.00
GRANITE POINT MORTGAGE	GPMT	17.74	12,300.00	222,486.76	218,202.00
GREAT AJAX CORP	AJX	13.82	4,100.00	56,009.59	56,662.00
HEALTHCARE RLTY TR	HR	32.12	35,100.00	899,448.76	1,127,412.00
HERSHA HOSPITALITY TRUST	HT	17.40	11,500.00	298,619.69	200,100.00
HOST HOTELS & RESORTS INC	HST	19.85	942,000.00	16,999,823.12	18,698,700.00
HUDSON PACIFIC PROPERTIES	HPP	34.25	120,000.00	3,547,624.16	4,110,000.00
INFREAREIT INC	HIFR	18.58	12,200.00	282,909.92	226,676.00
INVESCO MORTGAGE CAPITAL	IVR	17.83	32,200.00	623,577.89	574,126.00
INVESTORS REAL ESTATE TRUST	IRET	5.68	35,600.00	271,143.26	202,208.00
ISTAR FINANCIAL INC.	STAR	11.30	18,800.00	253,095.66	212,440.00
KILROY RE CORP	KRC	74.65	637,000.00	45,081,832.96	47,552,050.00
KITE REALTY GROUP TRUST	KRG	19.60	23,700.00	609,056.44	464,520.00
LASALLE HOTEL PROPERTIES	LHO	28.07	32,600.00	915,993.59	915,082.00
LEXINGTON CORP PPTYS	LXP	9.65	62,000.00	578,158.67	598,300.00
MACK-CALI RE CORP.	CLI	21.56	26,200.00	520,375.50	564,872.00
MID-AMERICAN APARTMENT	MAA	100.56	77,000.00	7,779,147.87	7,743,120.00
MONMOUTH REIT -CL A	MNR	17.80	19,900.00	203,565.27	354,220.00
NATIONAL HEALTH INVESTORS INC	NHI	75.38	11,600.00	661,502.99	874,408.00
NATIONAL STORAGE AFFILIATES	NSA	27.26	12,900.00	221,066.72	351,654.00
NEW SENIOR INVESTMENT GROUP	SNR	7.56	23,400.00	329,121.12	176,904.00
NEW YORK MORTGAGE TRUST INC	NYMT	6.17	32,300.00	251,463.64	199,291.00
NEXPOINT RESIDENTIAL	NXRT	27.94	4,900.00	71,446.90	136,906.00
NORTHSTAR REALTY EUROPE C	NRE	13.43	15,900.00	163,976.68	213,537.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
OWENS REALTY MORTGAGE INC	ORM	16.01	3,200.00	53,345.49	51,232.00
PENNSYLVANIA RI	PEI	11.89	20,100.00	409,218.89	238,989.00
PENNYMAC MORTGAGE	PMT	16.07	19,200.00	402,430.66	308,544.00
PHYSICIANS REALTY TRUST	DOC	17.99	51,500.00	872,353.88	926,485.00
PIEDMONT OFFICE REALTY TRUST	PDM	19.61	226,000.00	4,159,138.20	4,431,860.00
PREFERRED APARTMENT	APTS	20.25	10,400.00	133,012.59	210,600.00
PS BUSINESS PARKS INC/CA	PSB	125.09	5,800.00	408,772.47	725,522.00
PUBLIC STORAGE INC	PSA	209.00	77,308.00	7,980,548.37	16,157,372.00
QTS REALTY TRUST INC-CLASS A	QTS	54.16	14,100.00	606,414.94	763,656.00
RAIT FINANCIAL TRUST	RASF	0.38	28,500.00	210,038.66	10,688.00
READY CAPITAL CORP	RC	15.15	4,900.00	73,956.24	74,235.00
REDWOOD TR INC	RWT	14.82	22,400.00	379,197.28	331,968.00
REXFORD INDUSTRIAL REALTY INC	REXR	29.16	22,100.00	382,604.99	644,436.00
RLJ LODGING TRUST	RLJ	21.97	48,500.00	1,124,872.03	1,065,545.00
RPT REALTY	RPT	14.73	22,500.00	368,572.84	331,425.00
SAFETY INCOME AND GROWTH	SAFE	17.60	3,000.00	57,720.00	52,800.00
SAUL CENTERS INC	BFS	61.75	3,200.00	112,746.91	197,600.00
SELECT INCOME REIT	SIR	25.13	18,100.00	429,813.30	454,853.00
SERITAGE GROWTH PROP- A REIT	SRG	40.46	7,300.00	372,113.35	295,358.00
SIMON PROP GROUP INC.	SPG	171.74	58,200.00	9,566,958.44	9,995,268.00
SIMON PROP GROUP INC.	SPG	171.74	162,475.00	12,603,616.70	27,903,457.00
STAG INDUSTRIAL INC	STAG	27.33	26,900.00	601,127.32	735,177.00
SUMMIT HOTEL PROPERTIES INC	INN	15.23	29,800.00	348,432.19	453,854.00
SUNSTONE HOTEL INVESTORS INC	SHO	16.53	64,600.00	805,505.40	1,067,838.00
TANGER FACTORY OUTLET	SKT	26.51	167,000.00	4,844,585.69	4,427,170.00
TERRENO REALTY CORP	TRNO	35.06	105,000.00	3,863,858.31	3,681,300.00
TERRENO REALTY CORP	TRNO	35.06	15,300.00	332,674.73	536,418.00
TIER REIT INC	TIER	20.39	14,000.00	212,462.65	285,460.00
TPG RE FINANCE TRUST INC	TRTX	19.05	3,200.00	63,158.28	60,960.00
UMH PROPERTIES INC	UMH	14.90	8,700.00	91,193.45	129,630.00
UNIVERSAL HEALTH RLT	UHT	75.11	3,600.00	150,411.33	270,396.00
URBAN EDGE PROPERTIES	UE	25.49	29,600.00	670,068.50	754,504.00
URSTADT BIDDLE PPTYS	UBA	21.74	8,600.00	177,805.35	186,964.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
WASHINGTON PRIME GROUP INC	WPG	7.12	54,600.00	596,352.12	388,752.00
WASHINGTON RE INV	WRE	31.12	22,500.00	591,819.02	700,200.00
WELLTOWER INC	WELL	63.77	131,000.00	9,512,293.80	8,353,870.00
WESTERN ASSET MORTGAGE CAP	WMC	9.95	12,000.00	184,462.09	119,400.00
WHITESTONE REIT-B	WSR	14.41	10,700.00	142,924.65	154,187.00
XENIA HOTELS & RESORTS INC	XHR	21.59	30,800.00	724,791.21	664,972.00
REAL ESTATE INVESTMENT TRUST TOTAL			6,858,016.62	350,712,010.76	421,464,414.00
TOTAL			310,609,990.64	12,540,778,398.37	21,009,225,041.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
3M COMPANY	MMM	235.37	43,900.00	6,158,938.50	10,332,743.00
ABBOTT LABORATORIES	ABT	57.07	22,500.00	1,250,531.38	1,284,075.00
ABBVIE INC.	ABBV	96.71	17,200.00	1,616,637.61	1,663,412.00
ABIOMED INC	ABMD	187.41	6,600.00	1,294,386.97	1,236,906.00
ACCENTURE PLC	ACN	153.09	3,400.00	292,306.77	520,506.00
ACTIVISION BLIZZARD INC	ATVI	63.32	89,400.00	4,266,093.30	5,660,808.00
ADOBE SYSTEMS INC.	ADBE	175.24	39,200.00	4,124,810.29	6,869,408.00
AETNA INC.	AET	180.39	8,700.00	1,525,484.36	1,569,393.00
AFLAC INC	AFL	87.78	41,400.00	3,004,792.00	3,634,092.00
AGILENT TECHNOLOGIES INC	A	66.97	14,700.00	1,017,651.52	984,459.00
AGIOS PHARMACEUTICALS INC	AGIO	57.17	7,400.00	459,693.46	423,058.00
AGNC INVESTMENT CORP	AGNC	20.19	155,600.00	3,148,782.81	3,141,564.00
ALASKA AIRGROUP INC	ALK	73.51	7,000.00	621,606.28	514,570.00
ALBEMARLE CORP	ALB	127.89	32,000.00	2,531,687.38	4,092,480.00
ALIGN TECHNOLOGY INC	ALGN	222.19	23,800.00	3,414,581.05	5,288,122.00
ALLEGION PLC	ALLE	79.56	9,300.00	773,537.87	739,908.00
ALLERGAN PLC	AGN	163.58	2,100.00	364,954.14	343,518.00
ALLIANT ENERGY CORPORATION	LNT	42.61	56,600.00	2,283,527.97	2,411,726.00
ALLSTATE CORP	ALL	104.71	88,100.00	6,093,234.73	9,224,951.00
ALNYLAM PHARMACEUTICALS INC	ALNY	127.05	22,600.00	2,993,869.50	2,871,330.00
ALPHABET INC	GOOGL	1,053.40	3,700.00	2,485,944.91	3,897,580.00
ALPHABET INC CL C	GOOG	1,046.40	3,105.00	2,045,807.84	3,249,072.00
ALTRIA GROUP INC	MO	71.41	121,500.00	5,995,764.91	8,676,315.00
AMAZON.COM INC	AMZN	1,169.47	8,800.00	6,231,607.64	10,291,336.00
AMDOCS LIMITED	DOX	65.48	57,000.00	3,039,598.33	3,732,360.00
AMEREN CORP.	AEE	58.99	64,200.00	3,583,861.54	3,787,158.00
AMERICAN ELECTRIC POWER	AEP	73.57	39,600.00	2,585,959.62	2,913,372.00
AMERICAN FINANCIAL GROUP INC.	AFG	108.54	26,100.00	1,739,307.92	2,832,894.00
AMERICAN INTL GROUP	AIG	59.58	14,800.00	816,755.98	881,784.00
AMERICAN TOWER CORP	AMT	142.67	33,700.00	4,448,104.12	4,807,979.00
AMERICAN WATER WORKS CO INC	AWK	91.49	40,800.00	2,450,353.55	3,732,792.00
AMETEK INC.	AME	72.47	11,800.00	818,068.04	855,146.00

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Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
AMGEN INC	AMGN	173.90	4,700.00	826,026.09	817,330.00
AMPHENOL CORP-CL A	APH	87.80	77,600.00	5,188,243.78	6,813,280.00
ANALOG DEVICES	ADI	89.03	9,849.00	812,424.94	876,856.00
ANDEAVOR	ANDV	114.34	5,100.00	538,091.24	583,134.00
ANNALY CAPITAL MGT. INC.	NLY	11.89	360,500.00	4,261,797.10	4,286,345.00
ANSYS INC	ANSS	147.59	5,700.00	712,870.81	841,263.00
ANTHEM INC.	ANTM	225.01	6,400.00	1,377,309.61	1,440,064.00
AON PLC	AON	134.00	28,000.00	3,523,712.49	3,752,000.00
APPLE INC.	AAPL	169.23	194,000.00	14,337,716.49	32,830,620.00
APPLIED MATERIALS INC.	AMAT	51.12	153,100.00	4,471,168.24	7,826,472.00
APTAR GROUP INC.	ATR	86.28	8,800.00	760,770.27	759,264.00
ARCH CAPITAL GROUP LTD	ACGL	90.77	47,400.00	4,435,810.82	4,302,498.00
ARISTA NETWORKS INC	ANET	235.58	18,200.00	2,425,302.29	4,287,556.00
ASHLAND GLOBAL HOLDINGS INC	ASH	71.20	8,800.00	507,123.77	626,560.00
ASSURANT INC	AIZ	100.84	19,700.00	1,426,415.54	1,986,548.00
ASSURED GUARANTY LTD	AGO	33.87	35,000.00	1,327,765.69	1,185,450.00
AT&T INC	T	38.88	65,782.00	2,349,795.70	2,557,604.00
ATLASSIAN CORP PLC - CLASS A	TEAM	45.52	16,500.00	861,611.69	751,080.00
AUTOMATIC DATA PROC.	ADP	117.19	82,100.00	5,152,417.72	9,621,299.00
AVERY DENNISON	AVY	114.86	9,500.00	1,086,086.61	1,091,170.00
AXIS CAPITAL HOLDINGS LIMITED	AXS	50.26	10,900.00	702,189.64	547,834.00
BAKER HUGHES A GE COMPANY	BHGE	31.64	1,000.00	58,680.92	31,640.00
BANK OF AMERICA CORP.	BAC	29.52	177,700.00	3,899,164.76	5,245,704.00
BAXTER INTL	BAX	64.64	93,500.00	5,202,596.94	6,043,840.00
BB&T CORPORATION	BBT	49.72	15,500.00	632,756.11	770,660.00
BECTON DICKINSON & COMPANY	BDX	214.06	36,801.18	5,110,331.12	7,877,661.00
BERKLEY (WR) CORP	WRB	71.65	25,100.00	1,662,088.86	1,798,415.00
BERKSHIRE HATHAWAY INC.	BRK.B	198.22	43,000.00	4,871,506.60	8,523,460.00
BGC PARTNERS INC	BGCP	15.11	59,600.00	929,324.67	900,556.00
BIO RAD LABS INC	BIO	238.67	8,300.00	1,786,091.98	1,980,961.00
BIOVERATIV INC.	BIVV	53.92	24,800.00	1,282,539.99	1,337,216.00
BLACK KNIGHT INC	BKI	44.15	8,125.00	350,252.27	358,719.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
BOEING CO	BA	294.91	29,400.00	6,269,264.06	8,670,354.00
BOOKING HOLDINGS INC	BKNG	1,737.74	1,900.00	3,097,084.87	3,301,706.00
BOSTON SCIENTIFIC CORP.	BSX	24.79	7,900.00	154,232.97	195,841.00
BROADCOM LTD	AVGO	256.90	22,484.00	2,639,316.81	5,776,140.00
BROADRIDGE FINANCIAL	BR	90.58	12,700.00	574,069.18	1,150,366.00
BROWN & BROWN INC	BRO	51.46	9,900.00	420,077.94	509,454.00
BRUKER CORP	BRKR	34.32	14,200.00	497,065.27	487,344.00
BWX TECHNOLOGIES INC	BWXT	60.49	36,800.00	1,300,926.15	2,226,032.00
CABLE ONE INC	CABO	703.35	1,900.00	1,183,617.67	1,336,365.00
CABOT OIL & GAS CORP.	COG	28.60	19,500.00	567,448.74	557,700.00
CADENCE DESIGN SYS INC	CDNS	41.82	83,600.00	1,649,573.16	3,496,152.00
CARNIVAL CORP	CCL	66.37	53,400.00	3,524,074.70	3,544,158.00
CATERPILLAR INC.	CAT	157.58	3,600.00	317,603.00	567,288.00
CBOE GLOBAL MARKETS INC	CBOE	124.59	26,900.00	2,886,197.18	3,351,471.00
CBS CORP. CL. B	CBS	59.00	79,600.00	4,803,194.75	4,696,400.00
CDW CORP	CDW	69.49	4,400.00	229,317.46	305,756.00
CELANESE CORP-SERIES A	CE	107.08	28,200.00	2,115,226.57	3,019,656.00
CELGENE CORP	CELG	104.36	8,400.00	870,737.56	876,624.00
CENTENE CORP	CNC	100.88	32,084.00	3,043,402.66	3,236,634.00
CENTERPOINT ENERGY INC	CNP	28.36	179,600.00	4,914,964.50	5,093,456.00
CERNER CORP.	CERN	67.39	13,200.00	867,785.08	889,548.00
CHARLES RIVER LABORATORIES	CRL	109.45	15,100.00	1,597,266.50	1,652,695.00
CHARTER COMMUNICATIONS	CHTR	335.96	6,695.00	946,214.08	2,249,252.00
CHEMOURS CO/THE	CC	50.06	82,700.00	4,185,688.40	4,139,962.00
CHEVRON CORP.	CVX	125.19	38,165.00	3,726,951.02	4,777,876.00
CHIMERA INVESTMENT CORP	CIM	18.48	71,200.00	1,201,301.04	1,315,776.00
CHUBB LIMITED	CB	146.13	27,964.00	2,926,841.89	4,086,379.00
CIGNA CORP.	CI	203.09	6,400.00	1,275,615.81	1,299,776.00
CINCINNATI FINANCIAL CORP.	CINF	74.97	17,000.00	891,436.28	1,274,490.00
CINTAS CORP	CTAS	155.83	1,600.00	114,496.32	249,328.00
CISCO SYSTEMS	CSCO	38.30	45,900.00	1,478,610.32	1,757,970.00
CIT GROUP INC	CIT	49.23	13,500.00	598,318.96	664,605.00
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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
CITIGROUP INC.	C	74.41	33,500.00	2,210,821.62	2,492,735.00
CITIZENS FINANCIAL GROUP	CFG	41.98	129,100.00	4,569,032.24	5,419,618.00
CLOROX COMPANY	CLX	148.74	3,800.00	399,423.97	565,212.00
CME GROUP INC	CME	146.05	28,800.00	3,076,213.17	4,206,240.00
CMS ENERGY CORP	CMS	47.30	50,000.00	1,883,756.92	2,365,000.00
COCA COLA CO.	KO	45.88	50,800.00	2,143,560.82	2,330,704.00
COGNEX CORP.	CGNX	61.16	28,600.00	1,195,010.96	1,749,176.00
COGNIZANT TECH SOLUTIONS	CTSH	71.02	9,000.00	646,593.53	639,180.00
COHERENT INC.	COHR	282.22	8,600.00	2,145,758.78	2,427,092.00
COMCAST CORP - CL A	CMCSA	40.05	168,394.00	3,134,811.49	6,744,180.00
COMERICA INC.	CMA	86.81	37,600.00	2,492,361.79	3,264,056.00
COMMERCE BANCSHARES	CBSH	55.84	911.00	36,387.31	50,870.00
COMMSCOPE HOLDINGS INC	COMM	37.83	45,700.00	1,525,171.03	1,728,831.00
CONAGRA BRANDS INC	CAG	37.67	19,500.00	641,692.91	734,565.00
CONSOLIDATED EDISON INC.	ED	84.95	25,700.00	2,091,313.93	2,183,215.00
CONSTELLATION BRANDS INC-A	STZ	228.57	47,100.00	3,677,970.22	10,765,647.00
COOPER COMPANIES INC.	COO	217.88	18,200.00	3,696,704.07	3,965,416.00
COPA HOLDINGS SA-CLASS A	CPA	134.06	13,300.00	1,276,776.85	1,782,998.00
COPART INC	CPRT	43.19	51,600.00	1,313,651.56	2,228,604.00
CORECIVIC INC	CXW	22.50	17,700.00	455,863.12	398,250.00
CORELOGIC INC	CLGX	46.21	33,100.00	1,503,193.35	1,529,551.00
CORNING INC	GLW	31.99	82,200.00	2,041,029.17	2,629,578.00
COSTAR GROUP INC	CSGP	296.95	7,300.00	2,184,260.55	2,167,735.00
CREDIT ACCEP CORP MI	CACC	323.48	3,000.00	885,466.99	970,440.00
CROWN CASTLE INTL CO	CCI	111.01	12,800.00	1,417,782.17	1,420,928.00
CSX CORP.	CSX	55.01	135,000.00	6,640,150.55	7,426,350.00
CULLEN/FROST BANKERS INC	CFR	94.65	2,300.00	209,998.77	217,695.00
CUMMINS INC.	CMI	176.64	15,600.00	2,293,894.19	2,755,584.00
D.R. HORTON INC.	DHI	51.07	17,000.00	798,071.22	868,190.00
DANAHER CORP	DHR	92.82	10,600.00	663,481.55	983,892.00
DARDEN RESTAURANTS INC	DRI	96.02	23,500.00	1,989,425.44	2,256,470.00
DEERE & CO.	DE	156.51	19,900.00	2,428,386.50	3,114,549.00

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Group: DOMESTIC EQUITIES - External					
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Instrument: COM		COMMON STOCK			
DELL TECHNOLOGIES - CL V	DVMT	81.28	51,000.00	3,196,979.65	4,145,280.00
DISNEY (WALT) CO.	DIS	107.51	54,882.00	4,505,732.54	5,900,364.00
DOMINION ENERGY INC	D	81.06	40,900.00	3,175,166.88	3,315,354.00
DOMINO'S PIZZA INC	DPZ	188.96	20,300.00	3,099,879.72	3,835,888.00
DOWDUPONT INC.	DWDP	71.22	77,801.00	4,573,386.21	5,540,987.00
DTE ENERGY COMPANY	DTE	109.46	52,500.00	4,916,454.69	5,746,650.00
DUKE ENERGY CORPORATION	DUK	84.11	8,600.00	740,325.61	723,346.00
DXC TECHNOLOGY	DXC	94.90	52,776.00	3,362,948.14	5,008,442.00
E*TRADE FINANCIAL CORP	ETFC	49.57	52,200.00	1,879,660.47	2,587,554.00
EAST WEST BANCORP INC.	EWBC	60.83	21,300.00	1,182,718.64	1,295,679.00
EATON CORP PLC	ETN	79.01	7,900.00	601,211.56	624,179.00
EBAY INC	EBAY	37.74	66,300.00	2,098,782.87	2,502,162.00
ECHOSTAR HOLDING CORP	SATS	59.90	7,100.00	412,907.98	425,290.00
ECOLAB INC	ECL	134.18	6,700.00	527,471.31	899,006.00
EDISON INTERNATIONAL	EIX	63.24	37,400.00	2,574,407.26	2,365,176.00
ELECTRONIC ARTS INC	EA	105.06	28,400.00	2,216,892.84	2,983,704.00
ELI LILLY & COMPANY	LLY	84.46	18,200.00	1,402,918.74	1,537,172.00
ENTERGY CORP.	ETR	81.39	6,100.00	515,456.43	496,479.00
EQUIFAX INC	EFX	117.92	33,900.00	2,937,769.48	3,997,488.00
ERIE INDY CO	ERIE	121.84	9,600.00	988,719.71	1,169,664.00
ESTEE LAUDER CO.	EL	127.24	9,300.00	1,146,972.59	1,183,332.00
EVEREST RE GROUP LTD.	RE	221.26	17,700.00	3,665,366.03	3,916,302.00
EVERGY INC	EVRG	52.80	43,000.00	2,199,329.46	2,270,400.00
EVERSOURCE ENERGY	ES	63.18	49,100.00	3,030,991.49	3,102,138.00
EXELIXIS INC	EXEL	30.40	44,600.00	1,161,581.03	1,355,840.00
EXPEDIA GROUP INC	EXPE	119.77	17,600.00	2,324,758.97	2,107,952.00
EXPEDITORS INT'L. WASH INC.	EXPD	64.69	44,400.00	2,414,234.13	2,872,236.00
EXTENDED STAY AMERICA INC	STAY	19.00	77,000.00	1,390,553.92	1,463,000.00
EXXON MOBIL CORPORATION	XOM	83.64	66,200.00	4,453,166.70	5,536,968.00
FACEBOOK INC-A	FB	176.46	53,400.00	5,509,044.48	9,422,964.00
FIDELITY NATIONAL FINANCIAL	FNF	39.24	81,500.00	3,060,564.15	3,198,060.00
FIDELITY NATIONAL INFORMATION	FIS	94.09	7,600.00	606,656.65	715,084.00

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Instrument: COM		COMMON STOCK			
FIFTH THIRD BANCORP	FITB	30.34	85,000.00	2,175,360.19	2,578,900.00
FIRST AMERICAN FINANCIAL	FAF	56.04	14,700.00	810,799.87	823,788.00
FIRST REPUBLIC BANK	FRC	86.64	50,400.00	3,321,374.88	4,366,656.00
FISERV INC. WISCONSIN	FISV	131.13	60,200.00	3,535,928.68	7,894,026.00
FMC CORP.	FMC	94.66	34,500.00	2,663,769.30	3,265,770.00
FORTIVE CORP	FTV	72.35	14,000.00	1,022,571.38	1,012,900.00
FORTUNE BRANDS HOME &	FBHS	68.44	12,400.00	829,636.84	848,656.00
GALLAGHER (ARTHUR) J & CO.	AJG	63.28	41,800.00	2,282,041.82	2,645,104.00
GARTNER INC	IT	123.15	17,700.00	2,107,260.56	2,179,755.00
GENERAL DYNAMICS CORP.	GD	203.45	39,900.00	6,740,062.79	8,117,655.00
GENPACT LTD	G	31.74	31,500.00	974,939.90	999,810.00
GILEAD SCIENCES INC.	GILD	71.64	5,100.00	382,371.88	365,364.00
GOLDMAN SACHS GROUP INC	GS	254.76	4,300.00	976,702.27	1,095,468.00
GRACO INC.	GGG	45.22	43,800.00	1,718,112.69	1,980,636.00
GREAT PLAINS ENERGY INC	GXP	32.24	36,900.00	1,159,856.23	1,189,656.00
GUIDEWIRE SOFTWARE INC	GWRE	74.26	13,000.00	1,055,778.24	965,380.00
H & R BLOCK INC.	HRB	26.22	37,700.00	969,365.11	988,494.00
HANESBRANDS INC	HBI	20.91	77,600.00	1,574,461.37	1,622,616.00
HARRIS CORP.	HRS	141.65	34,200.00	3,493,155.21	4,844,430.00
HARTFORD FINL SERVICES	HIG	56.28	85,700.00	4,002,246.29	4,823,196.00
HAWAIIAN ELECTRIC INDS	HE	36.15	18,300.00	600,638.31	661,545.00
HCA HEALTHCARE INC	HCA	87.84	4,100.00	328,868.83	360,144.00
HEICO CORP-CL A	HEI.A	79.05	17,625.00	1,004,358.45	1,393,256.00
HENRY (JACK) & ASSOCIATES	JKHY	116.96	8,800.00	622,921.57	1,029,248.00
HENRY SCHEIN INC	HSIC	69.88	26,900.00	1,829,790.80	1,879,772.00
HERBALIFE LTD	HLF	67.72	14,300.00	973,126.06	968,396.00
HERSHEY COMPANY	HSY	113.51	10,600.00	1,117,347.50	1,203,206.00
HEWLETT PACKARD ENTERPRISE	HPE	14.36	18,300.00	244,721.32	262,788.00
HEXCEL CORP	HXL	61.85	11,600.00	605,986.18	717,460.00
HILL-ROM HOLDINGS INC	HRC	84.29	25,600.00	1,703,131.46	2,157,824.00
HILTON WORLDWIDE HOLDINGS	HLT	79.86	14,200.00	905,211.29	1,134,012.00
HOLOGIC INC.	HOLX	42.75	9,700.00	389,771.87	414,675.00
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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
HOME DEPOT INC.	HD	189.53	24,200.00	1,538,520.75	4,586,626.00
HONEYWELL INTERNATIONAL INC	HON	153.36	30,400.00	3,331,380.97	4,662,144.00
HUMANA INC.	HUM	248.07	12,800.00	3,061,831.78	3,175,296.00
HUNTINGTON INGALLS	HII	235.70	14,400.00	2,579,736.94	3,394,080.00
HUNTSMAN CORP	HUN	33.29	55,600.00	1,657,476.09	1,850,924.00
IAC/INTERACTIVE CORP	IAC	122.28	12,200.00	1,376,514.92	1,491,816.00
IDEX CORPORATION	IEX	131.97	8,300.00	962,993.81	1,095,351.00
IDEXX LABS INC.	IDXX	156.38	19,900.00	2,296,647.44	3,111,962.00
ILLINOIS TOOL WORKS	ITW	166.85	31,000.00	3,229,519.47	5,172,350.00
ILLUMINA INC.	ILMN	218.49	16,100.00	2,524,344.85	3,517,689.00
INCYTE CORP	INCY	94.71	5,100.00	631,831.25	483,021.00
INGERSOLL-RAND PLC	IR	89.19	10,700.00	842,471.31	954,333.00
INGREDION INC	INGR	139.80	18,100.00	2,005,760.39	2,530,380.00
INTEL CORP.	INTC	46.16	76,300.00	2,555,048.96	3,522,008.00
INTERCONTINENTAL EXCHANGE	ICE	70.56	21,740.00	1,292,535.47	1,533,974.00
INTERNATL FLAVORS &	IFF	152.61	5,900.00	763,421.76	900,399.00
INTERPUBLIC GROUP	IPG	20.16	93,800.00	2,006,388.44	1,891,008.00
INTUIT INC.	INTU	157.78	1,200.00	103,669.48	189,336.00
INTUITIVE SURGICAL INC	ISRG	364.94	16,000.00	4,741,135.13	5,839,040.00
IPG PHOTONICS CORP	IPGP	214.13	10,000.00	1,705,562.12	2,141,300.00
IQVIA HOLDING INC	IQV	97.90	7,100.00	537,417.20	695,090.00
JABIL INC	JBL	26.25	18,100.00	515,098.47	475,125.00
JEFFERIES FINANCIAL GROUP INC	JEF	26.49	88,400.00	2,199,945.74	2,341,716.00
JOHNSON & JOHNSON	JNJ	139.72	68,500.00	5,711,712.18	9,570,820.00
JPMORGAN CHASE & CO.	JPM	106.94	77,612.00	5,139,001.03	8,299,827.00
JUNO THERAPEUTICS INC	JUNO	45.71	22,400.00	1,224,753.99	1,023,904.00
KANSAS CITY SOUTHERN INDS	KSU	105.22	19,700.00	2,129,440.40	2,072,834.00
KAR AUCTION SERVICES INC	KAR	50.51	9,600.00	410,375.91	484,896.00
KEURIG DR PEPPER INC	KDP	97.06	32,700.00	2,580,156.36	3,173,862.00
KEYCORP	KEY	20.17	116,488.00	1,952,381.37	2,349,563.00
KIMBERLY-CLARK CORP	KMB	120.66	17,500.00	1,864,763.02	2,111,550.00
KLA-TENCOR CORP.	KLAC	105.07	43,800.00	3,940,684.07	4,602,066.00
Group: DOMESTIC EQUITIES - External	Portfolio: INTECH (Q)				

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
KRAFT HEINZ CO/THE	KHC	77.76	4,300.00	368,030.33	334,368.00
L3 TECHNOLOGIES INC	LLL	197.85	17,100.00	2,680,882.50	3,383,235.00
LABORATORY CRP OF AMER	LH	159.51	15,400.00	2,243,299.86	2,456,454.00
LAM RESEARCH CORP	LRCX	184.07	42,400.00	4,285,414.40	7,804,568.00
LAMB WESTON HOLDINGS INC	LW	56.45	56,566.00	2,153,763.65	3,193,151.00
LANDSTAR SYSTEM INC.	LSTR	104.10	4,000.00	335,625.30	416,400.00
LAS VEGAS SANDS CORP	LVS	69.49	92,700.00	5,357,534.33	6,441,723.00
LAZARD LTD CL. A	LAZ	52.50	33,600.00	1,494,767.67	1,764,000.00
LEAR CORP	LEA	176.66	3,900.00	326,486.85	688,974.00
LEIDOS HOLDINGS INC	LDOS	64.57	23,200.00	1,094,449.18	1,498,024.00
LENNOX INTERNATIONAL INC.	LII	208.26	4,700.00	660,963.83	978,822.00
LIBERTY BROADBAND - C	LBRDK	85.16	20,900.00	1,723,832.29	1,779,844.00
LIBERTY EXPEDIA HOLD - A	LEXEA	44.33	5,400.00	288,881.21	239,382.00
LIBERTY VENTURES SERIES A	LVNTA	54.24	6,600.00	374,129.35	357,984.00
LINCOLN ELEC HLDGS I	LECO	91.58	6,700.00	513,587.18	613,586.00
LINCOLN NATIONAL CORP	LNC	76.87	7,200.00	498,197.38	553,464.00
LIVE NATION	LYV	42.57	53,100.00	2,118,197.99	2,260,467.00
LOCKHEED MARTIN	LMT	321.05	17,300.00	3,072,832.99	5,554,165.00
LOEWS CORP	L	50.03	30,600.00	1,431,855.65	1,530,918.00
LPL FINANCIAL HOLDINGS INC	LPLA	57.14	28,900.00	1,167,373.03	1,651,346.00
M&T BANK CORPORATION	MTB	170.99	13,400.00	2,148,228.78	2,291,266.00
MACQUARIE INFRASTRUCTURE CO	MIC	64.20	22,000.00	1,703,207.14	1,412,400.00
MADISON SQUARE GARDEN CO	MSG	210.85	5,200.00	1,125,942.04	1,096,420.00
MANPOWERGROUP	MAN	126.11	24,400.00	2,865,821.55	3,077,084.00
MARATHON PETROLEUM CORP	MPC	65.98	6,700.00	346,293.54	442,066.00
MARKEL CORP	MKL	1,139.13	2,500.00	1,468,421.67	2,847,825.00
MARRIOTT INT'L INC CL-A	MAR	135.73	23,400.00	2,167,177.78	3,176,082.00
MARSH & MCLENNAN COS.	MMC	81.39	75,900.00	3,381,668.98	6,177,501.00
MASTERCARD INC-CLASS A	MA	151.36	51,600.00	5,330,657.29	7,810,176.00
MCDONALDS CORPORATION	MCD	172.12	33,500.00	4,618,417.21	5,766,020.00
MEDTRONIC INC	MDT	80.75	31,200.00	2,205,628.14	2,519,400.00
METLIFE INC	MET	50.56	20,100.00	932,173.90	1,016,256.00

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Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
METTLER-TOLEDO	MTD	619.52	10,000.00	4,587,886.88	6,195,200.00
MFA FINANCIAL INC.	MFA	7.92	133,300.00	1,075,245.06	1,055,736.00
MGM RESORTS INTL	MGM	33.39	72,200.00	1,876,072.79	2,410,758.00
MICROCHIP TECHNOLOGY INC.	MCHP	87.88	59,700.00	3,725,129.71	5,246,436.00
MICRON TECHNOLOGY INC	MU	41.12	130,900.00	3,766,861.64	5,382,608.00
MICROSOFT CORP.	MSFT	85.54	221,900.00	8,023,781.61	18,981,326.00
MONSANTO COMPANY	MON	116.78	26,200.00	3,100,634.70	3,059,636.00
MOODY'S CORPORATION	MCO	147.61	7,800.00	1,162,814.82	1,151,358.00
MORGAN STANLEY	MS	52.47	88,900.00	3,900,032.63	4,664,583.00
MOTOROLA SOLUTIONS INC	MSI	90.34	1,500.00	112,164.16	135,510.00
MSCI INC-A	MSCI	126.54	17,400.00	1,841,738.29	2,201,796.00
NASDAQ INC	NDAQ	76.83	20,300.00	1,049,798.81	1,559,649.00
NATIONAL INSTRUMENTS CORP.	NATI	41.63	40,600.00	1,748,111.20	1,690,178.00
NETFLIX INC	NFLX	191.96	19,400.00	2,556,950.17	3,724,024.00
NEXTERA ENERGY INC	NEE	156.19	46,400.00	5,244,291.77	7,247,216.00
NISOURCE INC	NI	25.67	49,000.00	1,217,807.97	1,257,830.00
NORFOLK SOUTHERN CORP.	NSC	144.90	3,300.00	387,311.49	478,170.00
NORTHERN TRUST CORP	NTRS	99.89	6,700.00	567,182.34	669,263.00
NORTHROP GRUMMAN CORP.	NOC	306.91	38,900.00	4,455,569.29	11,938,799.00
NORWEGIAN CRUISE LINE	NCLH	53.25	7,800.00	429,110.74	415,350.00
NRG ENERGY INC.	NRG	28.48	87,600.00	2,443,854.52	2,494,848.00
NU SKIN ENTERPRISES	NUS	68.23	19,000.00	1,135,554.88	1,296,370.00
NVIDIA CORP	NVDA	193.50	35,200.00	2,236,329.80	6,811,200.00
NVR INC	NVR	3,508.22	1,200.00	3,506,275.74	4,209,864.00
OGE ENERGY CORP	OGE	32.91	70,400.00	2,445,118.59	2,316,864.00
OLD DOMINION FREIGHT LINE	ODFL	131.55	900.00	80,355.23	118,395.00
OLD REPUBLIC INT'L CORP.	ORI	21.38	16,100.00	298,521.40	344,218.00
OLIN CORP	OLN	35.58	12,700.00	396,994.52	451,866.00
ONEOK INC.	OKE	53.45	28,400.00	1,524,035.15	1,517,980.00
ORACLE SYS. CORP.	ORCL	47.28	7,400.00	364,763.83	349,872.00
ORBITAL ATK INC	OA	131.50	22,900.00	2,209,896.36	3,011,350.00
OSHKOSH CORPORATION	OSK	90.89	1,700.00	111,260.75	154,513.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
OWENS CORNING INC	OC	91.94	11,700.00	982,122.69	1,075,698.00
OWENS-ILLINOIS INC	OI	22.17	55,200.00	1,310,104.77	1,223,784.00
PACIFIC GAS & ELEC. CO.	PCG	44.83	71,000.00	3,842,086.15	3,182,930.00
PACKAGING CORP OF AMERICA	PKG	120.55	35,400.00	3,122,906.72	4,267,470.00
PARKER-HANNIFIN CORP.	PH	199.58	1,200.00	148,255.98	239,496.00
PAYCHEX INC	PAYX	68.08	2,100.00	104,605.05	142,968.00
PAYPAL HOLDINGS INC	PYPL	73.62	36,000.00	2,651,855.75	2,650,320.00
PEPSICO INC.	PEP	119.92	51,630.00	5,213,149.42	6,191,470.00
PERKIN ELMER INC	PKI	73.12	8,500.00	607,979.49	621,520.00
PHILIP MORRIS INTERNATIONAL	PM	105.65	60,500.00	6,402,099.26	6,391,825.00
PINNACLE FOODS INC	PF	59.47	45,200.00	2,588,762.80	2,688,044.00
PINNACLE WEST CAPITAL CORP	PNW	85.18	41,000.00	3,358,664.81	3,492,380.00
PNC FINANCIAL SERVICES GROUP	PNC	144.29	37,300.00	4,504,591.09	5,382,017.00
POOL CORP.	POOL	129.65	10,200.00	1,024,929.48	1,322,430.00
PPL CORPORATION	PPL	30.95	102,800.00	3,812,054.52	3,181,660.00
PRINCIPAL FINANCIAL GROUP	PFG	70.56	84,200.00	5,236,254.91	5,941,152.00
PROCTER & GAMBLE CO	PG	91.88	63,182.00	5,234,819.47	5,805,162.00
PROGRESSIVE CORP	PGR	56.32	72,900.00	3,101,666.87	4,105,728.00
PRUDENTIAL FINANCIAL INC	PRU	114.98	25,500.00	2,559,570.77	2,931,990.00
PULTE GROUP INC.	PHM	33.25	37,100.00	1,108,855.96	1,233,575.00
PVH CORP	PVH	137.21	4,400.00	599,109.91	603,724.00
QUEST DIAGNOSTICS INC	DGX	98.49	60,100.00	5,869,015.30	5,919,249.00
RAYMOND JAMES FINANCIAL INC	RJF	89.30	15,100.00	1,131,909.07	1,348,430.00
RAYTHEON COMPANY	RTN	187.85	43,100.00	4,500,765.56	8,096,335.00
REALOGY HOLDINGS CORP	RLGY	26.50	45,300.00	1,261,723.49	1,200,450.00
REGENERON PHARMACEUTICAL	REGN	375.96	3,300.00	1,283,749.49	1,240,668.00
REGIONS FINANCIAL CORP.	RF	17.28	131,400.00	1,964,206.06	2,270,592.00
REINSURANCE GROUP OF	RGA	155.93	16,300.00	1,188,657.54	2,541,659.00
RENAISSANCERE HOLDINGS LTD	RNR	125.59	9,700.00	1,172,402.38	1,218,223.00
REPUBLIC SERVICES INC	RSG	67.61	92,300.00	3,741,210.86	6,240,403.00
RESMED INC	RMD	84.69	5,800.00	487,003.22	491,202.00
ROBERT HALF INTL INC	RHI	55.54	5,600.00	259,866.06	311,024.00
Group: DOMESTIC EQUITIES - External	Portfolio: INTECH (Q)				

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
ROCKWELL COLLINS	COL	135.62	9,300.00	1,214,403.59	1,261,266.00
ROLLINS INC	ROL	46.53	38,800.00	1,612,446.63	1,805,364.00
ROPER TECHNOLOGIES INC	ROP	259.00	15,100.00	2,509,468.50	3,910,900.00
ROYAL CARIBBEAN CRUISES LTD	RCL	119.28	2,900.00	361,171.21	345,912.00
ROYAL GOLD INC	RGLD	82.12	16,400.00	1,421,003.02	1,346,768.00
S&P GLOBAL INC	SPGI	169.40	31,700.00	3,455,840.97	5,369,980.00
SALESFORCE.COM INC	CRM	102.23	3,800.00	401,870.46	388,474.00
SBA COMMUNICATIONS CORP	SBAC	163.36	25,200.00	3,959,560.76	4,116,672.00
SCANA CORP	SCG	39.78	2,600.00	167,991.58	103,428.00
SCHWAB (CHARLES) CORP	SCHW	51.37	8,600.00	318,425.60	441,782.00
SEI INVESTMENTS CO	SEIC	71.86	5,600.00	392,915.34	402,416.00
SEMPRA ENERGY	SRE	106.92	36,800.00	3,463,763.14	3,934,656.00
SERVICE CORP INTERNATIONAL	SCI	37.32	25,300.00	904,241.12	944,196.00
SERVICENOW INC	NOW	130.39	8,400.00	1,059,834.13	1,095,276.00
SHERWIN-WILLIAMS CO	SHW	410.04	2,700.00	769,527.05	1,107,108.00
SIRIUS XM HOLDINGS INC	SIRI	5.36	252,400.00	1,009,952.05	1,352,864.00
SOUTHERN CO	SO	48.09	26,200.00	1,305,808.64	1,259,958.00
SOUTHERN COPPER CORP	SCCO	47.45	20,500.00	711,342.57	972,725.00
SOUTHWEST AIRLINES	LUV	65.45	29,300.00	1,170,099.99	1,917,685.00
SPIRIT AEROSYSTEMS HOLD-CL A	SPR	87.25	10,300.00	588,925.47	898,675.00
SPROUTS FARMERS MARKET INC	SFM	24.35	24,500.00	527,892.07	596,575.00
SQUARE INC - A	SQ	34.67	67,700.00	2,029,994.18	2,347,159.00
SS&C TECHNOLOGIES HOLDINGS	SSNC	40.48	9,700.00	397,736.81	392,656.00
STANLEY BLACK & DECKER INC	SWK	169.69	3,800.00	630,139.19	644,822.00
STARWOOD PROPERTY TRUST INC	STWD	21.35	95,400.00	2,153,596.39	2,036,790.00
STATE STREET CORP	STT	97.61	20,900.00	1,807,975.87	2,040,049.00
STERIS PLC	STE	87.47	26,700.00	2,351,981.04	2,335,449.00
STRYKER CORP.	SYK	154.84	31,600.00	3,809,877.02	4,892,944.00
SUNTRUST BANKS INC.	STI	64.59	30,800.00	1,580,980.61	1,989,372.00
SYMANTEC CORP	SYMC	28.06	244,600.00	6,974,100.67	6,863,476.00
SYNOPSIS INC.	SNPS	85.24	55,900.00	3,189,752.07	4,764,916.00
SYNOVUS FINANCIAL CORP	SNV	47.94	19,700.00	619,545.46	944,418.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
T ROWE PRICE GROUP INC.	TROW	104.93	4,000.00	390,251.64	419,720.00
TABLEAU SOFTWARE INC-CL A	DATA	69.20	5,800.00	401,201.42	401,360.00
TAKE-TWO INTERACTIVE	TTWO	109.78	42,000.00	4,342,484.87	4,610,760.00
TARGA RESOURCES CORP	TRGP	48.42	19,400.00	993,615.98	939,348.00
TD AMERITRADE HOLDING CORP	AMTD	51.13	55,700.00	2,182,867.93	2,847,941.00
TELEFLEX INC	TFX	248.82	10,800.00	1,866,936.96	2,687,256.00
TERADYNE INC	TER	41.87	36,200.00	1,110,034.30	1,515,694.00
TESLA INC	TSLA	311.35	15,000.00	4,892,834.22	4,670,250.00
TEXAS INSTRS INC	TXN	104.44	51,900.00	3,578,894.41	5,420,436.00
THE BANK OF NEW YORK MELLON	BK	53.86	7,900.00	327,515.26	425,494.00
THERMO FISHER SCIENTIFIC	TMO	189.88	13,800.00	1,743,946.78	2,620,344.00
TIFFANY & CO	TIF	103.95	38,000.00	3,554,618.56	3,950,100.00
TIME WARNER INC.	TWX	91.47	34,500.00	3,287,900.73	3,155,715.00
T-MOBILE US INC.	TMUS	63.51	65,300.00	3,658,549.84	4,147,203.00
TOLL BROTHERS INC	TOL	48.02	10,600.00	508,015.20	509,012.00
TORCHMARK CORP	TMK	90.71	30,650.00	1,921,767.35	2,780,261.00
TORO CO	TTC	65.23	44,000.00	1,967,322.57	2,870,120.00
TRANSDIGM GROUP INC	TDG	274.62	700.00	127,277.75	192,234.00
TRANSUNION	TRU	54.96	46,400.00	2,461,851.65	2,550,144.00
TRAVELERS COS INC	TRV	135.64	37,046.00	3,526,857.25	5,024,919.00
TRIBUNE COMPANY	TRCO	42.47	20,300.00	819,656.98	862,141.00
TWO HARBORS INVESTMENT	TWO	16.26	55,550.00	869,187.28	903,243.00
TYSON FOODS INC. CL-A	TSN	81.07	50,600.00	2,896,662.21	4,102,142.00
UGI CORP	UGI	46.95	64,400.00	2,058,637.64	3,023,580.00
ULTA SALON COSMETICS &	ULTA	223.66	1,000.00	191,359.52	223,660.00
UNION PACIFIC CORP.	UNP	134.10	10,600.00	1,091,006.22	1,421,460.00
UNITED CONTINENTAL HOLDINGS	UAL	67.40	5,200.00	361,146.46	350,480.00
UNITED PARCEL SERVICES INC	UPS	119.15	9,000.00	944,691.65	1,072,350.00
UNITED TECHNOLOGIES	UTX	127.57	3,400.00	404,225.11	433,738.00
UNITEDHEALTH GROUP INC	UNH	220.46	31,800.00	3,696,176.59	7,010,628.00
UNUM GROUP	UNM	54.89	57,100.00	2,588,293.56	3,134,219.00
US BANCORP	USB	53.58	83,400.00	3,603,299.58	4,468,572.00
Group: DOMESTIC EQUITIES - External	Portfolio: INTECH (Q)				

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Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
US TREAS MONEY MARKET - 5IN	IT-INT	1.00	10,514,348.85	10,514,348.85	10,514,349.00
V F CORP	VFC	74.00	6,900.00	499,306.31	510,600.00
VAIL RESORTS INC	MTN	212.47	16,400.00	2,919,502.21	3,484,508.00
VALERO ENERGY CORP.	VLO	91.91	10,300.00	669,360.60	946,673.00
VARIAN MEDICAL SYSTEMS	VAR	111.15	12,800.00	1,172,326.86	1,422,720.00
VECTREN CORPORATION	VVC	65.02	34,800.00	1,910,662.46	2,262,696.00
VEEVA SYSTEMS INC. - CL A	VEEV	55.28	46,500.00	2,836,057.06	2,570,520.00
VERISIGN INC	VRSN	114.44	14,100.00	1,600,875.07	1,613,604.00
VERTEX PHARMAREUTICALS INC	VRTX	149.86	12,600.00	1,860,764.12	1,888,236.00
VISA INC-CLASS A	V	114.02	67,100.00	2,939,051.14	7,650,742.00
VISTEON CORP	VC	125.14	12,600.00	1,542,297.70	1,576,764.00
VISTRA ENERGY CORP	VST	18.32	52,900.00	1,001,900.36	969,128.00
VMWARE INC-CLASS A	VMW	125.32	16,000.00	1,399,611.33	2,005,120.00
WABCO HOLDINGS INC	WBC	143.50	10,300.00	1,521,828.35	1,478,050.00
WALMART INC	WMT	98.75	9,800.00	868,419.33	967,750.00
WASTE MANAGEMENT INC.	WM	86.30	50,100.00	3,023,766.01	4,323,630.00
WATERS CORPORATION	WAT	193.19	10,700.00	1,855,121.81	2,067,133.00
WAYFAIR INC-CLASS A	W	80.27	7,600.00	508,771.11	610,052.00
WEC ENERGY GROUP INC.	WEC	66.43	29,476.00	1,459,786.47	1,958,091.00
WELLCARE HEALTH PLANS INC	WCG	201.11	17,900.00	2,473,454.81	3,599,869.00
WELLS FARGO COMPANY	WFC	60.67	7,677.00	310,565.60	465,764.00
WENDY'S CO/THE	WEN	16.42	35,300.00	521,323.59	579,626.00
WEST PHARMACEUTICAL	WST	98.67	11,000.00	887,929.34	1,085,370.00
WESTERN DIGITAL CORP	WDC	79.53	56,300.00	4,685,770.28	4,477,539.00
WESTLAKE CHEMICAL CORP.	WLK	106.53	3,800.00	371,558.66	404,814.00
WILLIAMS COS. INC.	WMB	30.49	103,700.00	2,966,063.58	3,161,813.00
WILLIS TOWERS WATSON PLC	WLTW	150.69	7,100.00	1,071,993.02	1,069,899.00
WORKDAY INC-CL A	WDAY	101.74	4,500.00	476,316.55	457,830.00
WORLDPAY INC.	WP	73.55	56,300.00	3,104,761.72	4,140,865.00
WYNDHAM DESTINATIONS INC	WYND	115.87	13,500.00	1,379,746.20	1,564,245.00
WYNN RESORTS LTD	WYNN	168.59	21,800.00	3,096,102.70	3,675,262.00
XCEL ENERGY INC	XEL	48.11	74,400.00	3,207,933.61	3,579,384.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
XILINX INC	XLNX	67.42	10,800.00	652,152.64	728,136.00
XL GROUP PLC	XL	35.16	65,900.00	2,736,992.52	2,317,044.00
XYLEM INC.	XYL	68.20	10,800.00	728,352.70	736,560.00
YUM BRANDS INC	YUM	81.61	8,300.00	590,240.13	677,363.00
YUM CHINA HOLDINGS INC	YUMC	40.02	90,300.00	3,578,946.88	3,613,806.00
ZAYO GROUP HOLDINGS INC	ZAYO	36.80	18,300.00	572,380.16	673,440.00
ZIONS BANCORPORATION	ZION	50.83	42,400.00	1,804,107.77	2,155,192.00
ZOETIS INC	ZTS	72.04	40,700.00	1,907,151.74	2,932,028.00
ZYNGA INC	ZNGA	4.00	204,000.00	765,664.94	816,000.00
COMMON STOCK TOTAL			25,395,609.03	885,966,036.91	1,151,067,182.00
Instrument: ICOM		INTERNATIONAL COMMON STOCKS			
ADIENT PLC	ADNT	78.70	4,700.00	371,901.31	369,890.00
IHS MARKIT LTD	INFO	45.15	66,300.00	2,979,820.91	2,993,445.00
LIBERTY SIRIUS GROUP - C	LSXMK	39.66	10,400.00	342,689.07	412,464.00
LIBERTY SIRIUSXM GROUP	LSXMA	39.66	8,300.00	254,619.60	329,178.00
NXP SEMICONDUCTORS NV	NXPI	117.09	22,600.00	2,496,901.15	2,646,234.00
INTERNATIONAL COMMON STOCKS TOTAL			112,300.00	6,445,932.04	6,751,211.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
ALEXANDRIA REAL ESTATE	ARE	130.59	18,700.00	2,003,869.01	2,442,033.00
AMERICAN HOMES 4 RENT-A	AMH	21.84	62,400.00	1,387,192.27	1,362,816.00
APARTMENT INVT & MGMT	AIV	43.71	4,900.00	207,230.44	214,179.00
AVALONBAY COMMUNITIES	AVB	178.41	18,600.00	3,473,229.32	3,318,426.00
BRANDYWINE REALTY	BDN	18.19	64,600.00	1,095,460.02	1,175,074.00
CAMDEN PROPERTY TRUST	CPT	92.06	17,800.00	1,568,062.40	1,638,668.00
COLONY CAPITAL INC	CLNY	11.41	34,500.00	452,774.03	393,645.00
CORESITE REALTY CORP	COR	113.90	11,600.00	1,303,074.09	1,321,240.00
CORPORATE OFFICE PROPERTY	OFC	29.20	37,200.00	1,191,039.72	1,086,240.00
CYRUSONE INC.	CONE	59.53	24,000.00	1,491,622.33	1,428,720.00
DCT INDUSTRIAL TRUST INC	DCT	58.78	37,100.00	1,832,789.00	2,180,738.00
DIGITAL REALTY TRUST INC	DLR	113.90	53,160.00	5,218,606.38	6,054,924.00
DOUGLAS EMMETT INC	DEI	41.06	39,700.00	1,352,173.69	1,630,082.00
Group: DOMESTIC EQUITIES - External	Portfolio:	INTECH (Q)			

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
DUKE RE CORPORATION	DRE	27.21	100,400.00	2,615,620.70	2,731,884.00
EQUINIX INC	EQIX	453.22	13,251.00	4,250,513.37	6,005,618.00
EQUITY COMMONWEALTH	EQC	30.51	11,400.00	351,665.31	347,814.00
EQUITY LIFESTYLE PROPERTIES	ELS	89.02	30,000.00	2,045,113.14	2,670,600.00
EQUITY RESIDENTIAL PROP	EQR	63.77	18,000.00	1,218,158.51	1,147,860.00
ESSEX PROPERTY TRUST INC.	ESS	241.37	15,600.00	3,906,956.69	3,765,372.00
GAMING AND LEISURE	GLPI	37.00	75,400.00	2,789,642.22	2,789,800.00
KILROY RE CORP	KRC	74.65	7,500.00	547,395.55	559,875.00
LAMAR ADVERTISING CO-A	LAMR	74.24	8,600.00	553,498.64	638,464.00
LIBERTY PROPERTY TRUST	LPT	43.01	36,200.00	1,404,604.50	1,556,962.00
MID-AMERICAN APARTMENT	MAA	100.56	14,900.00	1,520,426.53	1,498,344.00
NEW RESIDENTIAL INVESTMENT	NRZ	17.88	107,000.00	1,761,906.03	1,913,160.00
OMEGA HEALTHCARE INV	OHI	27.54	27,400.00	751,895.49	754,596.00
PIEDMONT OFFICE REALTY TRUST	PDM	19.61	14,900.00	300,806.22	292,189.00
PROLOGIS INC.	PLD	64.51	71,300.00	3,905,714.09	4,599,563.00
SENIOR HOUSING PROP TRUST	SNH	19.15	61,300.00	1,295,808.69	1,173,895.00
SUN COMMUNITIES INC	SUI	92.78	31,300.00	2,636,611.19	2,904,014.00
UDR INC	UDR	38.52	35,100.00	1,344,756.12	1,352,052.00
VENTAS INC.	VTR	60.01	8,900.00	573,459.60	534,089.00
WELLTOWER INC	WELL	63.77	16,600.00	1,129,861.27	1,058,582.00
WP CAREY INC	WPC	68.90	7,100.00	513,159.59	489,190.00
REAL ESTATE INVESTMENT TRUST TOTAL			1,136,411.00	57,994,696.15	63,030,708.00
INTECH (Q) TOTAL			26,644,320.03	950,406,665.10	1,220,849,101.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6CH		CHARTWELL (SV)			
Instrument: COM		COMMON STOCK			
ALMOST FAMILY INC	AFAM	55.35	57,079.00	2,787,306.39	3,159,323.00
ALTRA INDUSTRIAL MOTION CORP	AIMC	50.40	76,975.00	2,369,351.27	3,879,540.00
AMERICAN EQUITY INVESTMENT	AEL	30.73	112,675.00	1,540,957.67	3,462,503.00
ARGO GROUP INTL HOLDINGS	ARGO	61.65	85,934.00	2,682,572.22	5,297,831.00
AVISTA CORP	AVA	51.49	46,760.00	1,284,367.95	2,407,672.00
BARNES GROUP INC.	B	63.27	63,750.00	992,224.30	4,033,463.00
BLACK HILLS CORP	BKH	60.11	42,675.00	1,511,252.97	2,565,194.00
BUFFALO WILD WINGS INC	BWLD	156.35	14,750.00	2,046,598.64	2,306,163.00
CALGON CARBON CORP.	CCC	21.30	119,750.00	1,630,415.72	2,550,675.00
COLUMBIA BANKING SYSTEM INC	COLB	43.44	109,425.00	2,997,866.92	4,753,422.00
CVB FINL CORP	CVBF	23.56	132,650.00	2,101,529.64	3,125,234.00
DENNYS CORPORATION	DENN	13.24	313,450.00	3,209,580.65	4,150,078.00
DIODES INC	DIOD	28.67	83,625.00	1,673,438.59	2,397,529.00
EAGLE MATERIALS INC	EXP	113.30	35,800.00	2,805,745.53	4,056,140.00
EL PASO ELECTRIC COMPANY	EE	55.35	67,125.00	2,374,682.83	3,715,369.00
ENPRO INDUSTRIES INC	NPO	93.51	47,500.00	1,636,654.36	4,441,725.00
ESCO TECHNOLOGIES INC	ESE	60.25	107,250.00	3,863,717.28	6,461,813.00
FCB FINANCIAL HOLDINGS-CL A	FCB	50.80	55,925.00	2,538,997.57	2,840,990.00
FIRST FINL BANCORP O	FFBC	26.35	143,675.00	3,911,482.51	3,785,836.00
FIRST MIDWEST BANCORP INC.	FMBI	24.01	145,650.00	2,329,535.87	3,497,057.00
FNB CORP	FNB	13.82	178,050.00	1,809,038.22	2,460,651.00
FRANKLIN ELEC INC	FELE	45.90	60,625.00	2,235,364.48	2,782,688.00
HAEMONETICS CORP/MASS	HAE	58.08	80,200.00	2,564,938.69	4,658,016.00
HARSCO CORP	HSC	18.65	139,675.00	3,684,612.84	2,604,939.00
HOPE BANCORP INC	HOPE	18.25	189,379.00	2,819,711.20	3,456,167.00
HUB GROUP INC	HUBG	47.90	63,075.00	2,444,002.17	3,021,293.00
INDEPENDENT BANK GROUP INC	IBTX	67.60	70,758.00	4,459,450.18	4,783,241.00
INNOPHOS HOLDINGS INC	IPHS	46.73	51,890.00	2,794,669.70	2,424,820.00
INTEGRATED DEVICE TECH INC	IDTI	29.73	193,375.00	4,959,221.01	5,749,039.00
INTERFACE INC	TILE	25.15	146,625.00	3,059,030.42	3,687,619.00
ITT INC	ITT	53.37	125,500.00	4,443,776.28	6,697,935.00
KNOLL INC	KNL	23.04	140,175.00	2,411,323.65	3,229,632.00

Group: DOMESTIC EQUITIES - External

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6CH		CHARTWELL (SV)			
Instrument: COM		COMMON STOCK			
KORN/FERRY INTERNATIONAL	KFY	41.38	83,450.00	2,595,223.09	3,453,161.00
LANCASTER COLONY CORP	LANC	129.21	17,507.00	1,853,045.82	2,262,079.00
LIVERAMP HOLDINGS INC	RAMP	27.56	103,370.00	2,032,671.93	2,848,877.00
LYDALL INC.	LDL	50.75	50,051.00	2,500,470.41	2,540,088.00
MANTECH INTERNATIONAL	MANT	50.19	110,950.00	3,781,570.04	5,568,581.00
MATTHEWS INTL CORP	MATW	52.80	44,100.00	1,377,814.04	2,328,480.00
MCGRATH RENTCORP	MGRC	46.98	52,763.00	1,873,928.58	2,478,806.00
MINERALS TECHNOLOGIES INC	MTX	68.85	52,275.00	1,904,031.20	3,599,134.00
NORTHWESTERN CORP	NWE	59.70	76,525.00	2,290,487.06	4,568,543.00
OXFORD INDUSTRIES INC.	OXM	75.19	27,125.00	1,532,294.62	2,039,529.00
PEBBLEBROOK HOTEL TRUST	PEB	37.17	89,080.00	3,206,789.11	3,311,104.00
PINNACLE FINANCIAL PARTNERS	PNFP	66.30	38,200.00	1,450,965.93	2,532,660.00
PLEXUS CORP	PLXS	60.72	88,150.00	1,928,195.61	5,352,468.00
PRA GROUP INC	PRAA	33.20	133,375.00	4,462,283.83	4,428,050.00
PROGRESS SOFTWARE	PRGS	42.57	87,462.00	1,519,240.06	3,723,257.00
RENASANT CORP	RNST	40.89	88,175.00	3,064,414.79	3,605,476.00
ROGERS CORP.	ROG	161.92	27,345.00	1,750,707.60	4,427,702.00
RSP PERMIAN INC	RSPP	40.68	121,425.00	3,576,338.53	4,939,569.00
RUSH ENTERPRISES INC - CL A	RUSHA	50.81	99,000.00	2,079,222.72	5,030,190.00
SAIA INC	SAIA	70.75	70,500.00	2,140,221.45	4,987,875.00
SCHOLASTIC CORP	SCHL	40.11	98,699.00	3,818,606.98	3,958,817.00
SELECTIVE INSURANCE GROUP	SIGI	58.70	98,650.00	1,912,216.64	5,790,755.00
SOUTH STATE CORP	SSB	87.15	51,200.00	3,075,057.79	4,462,080.00
SOUTHWEST GAS HOLDINGS INC	SWX	80.48	48,900.00	4,006,542.48	3,935,472.00
SRC ENERGY INC	SRCI	8.53	369,150.00	3,204,658.16	3,148,849.00
STRATEGIC EDUCATION INC	STRA	89.58	13,890.00	1,159,525.13	1,244,266.00
TOWNE BANK	TOWN	30.75	115,664.00	3,544,993.04	3,556,668.00
TRI POINTE HOMES INC	TPH	17.92	197,875.00	2,805,252.18	3,545,920.00
TRUEBLUE INC	TBI	27.50	154,900.00	3,391,447.90	4,259,750.00
UMB FINL CORP	UMBF	71.92	44,975.00	1,792,578.93	3,234,602.00
UMPQUA HLDGS CORP	UMPQ	20.80	156,725.00	2,015,351.51	3,259,880.00
UNITED BANKSHARES INC.	UBSI	34.75	67,750.00	2,137,197.48	2,354,313.00

Group: DOMESTIC EQUITIES - External

Portfolio: CHARTWELL (SV)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6CH		CHARTWELL (SV)			
Instrument: COM		COMMON STOCK			
UNITED CMNTY BKS BLA	UCBI	28.14	141,925.00	2,533,259.31	3,993,770.00
US TREAS MONEY MARKET - 6CH	IT-CIP	1.00	7,208,588.06	7,208,588.05	7,208,588.00
WOLVERINE WORLD WIDE	WWW	31.88	98,125.00	2,554,545.34	3,128,225.00
COMMON STOCK TOTAL			13,629,594.06	176,053,155.06	249,551,181.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
EDUCATION REALTY TRUST INC	EDR	34.92	99,791.00	3,340,045.30	3,484,702.00
EMPIRE STATE REALTY TRUST-A	ESRT	20.53	115,125.00	1,893,007.64	2,363,516.00
FIRST INDUSTRIAL RE	FR	31.47	110,585.00	1,928,294.91	3,480,110.00
HEALTHCARE RLTY TR	HR	32.12	129,395.00	2,848,545.73	4,156,167.00
KITE REALTY GROUP TRUST	KRG	19.60	100,762.00	2,527,037.70	1,974,935.00
PS BUSINESS PARKS INC/CA	PSB	125.09	33,875.00	1,889,177.89	4,237,424.00
REAL ESTATE INVESTMENT TRUST TOTAL			589,533.00	14,426,109.17	19,696,854.00
CHARTWELL (SV) TOTAL			14,219,127.06	190,479,264.23	269,248,035.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6DG		NEUBERGER BERMAN (SV)			
Instrument: COM		COMMON STOCK			
ACADIA HEALTHCARE CO INC	ACHC	32.63	60,700.00	2,238,465.52	1,980,641.00
ACCURAY INC	ARRAY	4.30	496,720.00	2,991,821.13	2,135,896.00
ACTUANT CORP CL A	ATU	25.30	107,925.00	2,722,905.65	2,730,503.00
AEROVIRONMENT INC	AVAV	56.16	56,810.00	1,462,681.04	3,190,450.00
ALIMCO FINANCIAL CORP	ALMC	20.00	8,720.00	520,781.83	174,400.00
ALLSCRIPTS HEALTHCARE	MDRX	14.55	362,100.00	3,829,513.51	5,268,555.00
AMNEAL PHARMACEUTICALS INC	AMRX	16.65	152,000.00	2,001,093.95	2,530,800.00
ANALOGIC CORP.	ALOG	83.75	34,200.00	2,611,372.81	2,864,250.00
ARRIS INTL INC SHS	ARRS	25.69	199,299.00	2,851,045.84	5,119,991.00
ATLANTIC POWER CORP	AT	2.35	795,500.00	2,048,895.27	1,869,425.00
ATRICURE INC	ATRC	18.24	87,100.00	1,703,538.32	1,588,704.00
AVERY DENNISON	AVY	114.86	58,000.00	2,072,777.27	6,661,880.00
AVIS BUDGET GROUP INC	CAR	43.88	113,100.00	3,645,441.23	4,962,828.00
BABCOCK & WILCOX ENTERPR	BW	5.68	216,600.00	806,811.65	1,230,288.00
BANKUNITED INC	BKU	40.72	76,100.00	1,920,230.91	3,098,792.00
CEVA INC	CEVA	46.15	47,100.00	794,183.69	2,173,665.00
CHARLES RIVER LABORATORIES	CRL	109.45	64,000.00	2,170,944.32	7,004,800.00
CIENA CORP.	CIEN	20.93	420,300.00	8,456,005.32	8,796,879.00
CLEAN HARBORS INC	CLH	54.20	60,700.00	3,237,526.59	3,289,940.00
CLEVELAND-CLIFFS INC	CLF	7.21	379,600.00	3,004,884.59	2,736,916.00
COMERICA INC.	CMA	86.81	42,570.00	1,254,536.39	3,695,502.00
CONDUENT INC	CNDT	16.16	85,100.00	1,306,218.86	1,375,216.00
CORELOGIC INC	CLGX	46.21	134,018.00	2,533,752.80	6,192,972.00
COVANTA HOLDING CORP.	CVA	16.90	182,800.00	3,116,457.95	3,089,320.00
CROCS INC	CROX	12.64	147,000.00	1,615,932.67	1,858,080.00
CROWN HOLDINGS INC	CCK	56.25	88,330.00	2,229,496.39	4,968,562.00
CYPRESS SEMICONDUCTOR CORP	CY	15.24	234,830.00	1,763,651.02	3,578,809.00
DANAOS CORP	DAC	1.45	222,518.00	1,518,865.93	322,651.00
DECKERS OUTDOOR CORP	DECK	80.25	52,400.00	2,988,874.03	4,205,100.00
DIEBOLD NIXDORF INC	DBD	16.35	100,900.00	2,205,992.62	1,649,715.00
DST SYSTEMS INC	DST	62.07	54,260.00	1,549,187.86	3,367,918.00
DYNEGY INC	DYN	11.85	210,000.00	2,688,626.59	2,488,500.00

Group: DOMESTIC EQUITIES - External

Portfolio: NEUBERGER BERMAN (SV)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6DG		NEUBERGER BERMAN (SV)			
Instrument: COM		COMMON STOCK			
ENVISION HEALTHCARE CORP.	EVHC	34.56	61,700.00	1,673,631.08	2,132,352.00
EXPRESS INC	EXPR	10.15	130,700.00	1,954,708.92	1,326,605.00
FIREEYE INC	FEYE	14.20	260,200.00	3,239,112.48	3,694,840.00
FLUIDIGM CORP	FLDM	5.89	496,100.00	2,621,812.84	2,922,029.00
FORMFACTOR INC	FORM	15.65	54,100.00	404,321.37	846,665.00
HAEMONETICS CORP/MASS	HAE	58.08	47,700.00	1,676,895.21	2,770,416.00
HAIN CELESTIAL GROUP	HAIN	42.39	20,700.00	676,459.44	877,473.00
HARSCO CORP	HSC	18.65	138,700.00	2,421,086.88	2,586,755.00
HERTZ GLOBAL HOLDINGS INC	HTZ	22.10	113,600.00	1,855,839.08	2,510,560.00
HUNTINGTON BANCSHARES	HBAN	14.56	258,330.00	1,648,085.84	3,761,285.00
II VI INC	IIVI	46.95	27,980.00	552,806.44	1,313,661.00
INFINERA CORP	INFN	6.33	425,800.00	3,856,622.07	2,695,314.00
INTERSECT ENT INC	XENT	32.40	78,500.00	934,867.86	2,543,400.00
ION GEOPHYSICAL CORP	IO	19.75	27,473.00	2,253,034.62	542,592.00
ITRON INC.	ITRI	68.20	46,500.00	2,006,917.53	3,171,300.00
ITT INC	ITT	53.37	59,300.00	1,469,341.92	3,164,841.00
KBR INC	KBR	19.83	206,000.00	4,512,195.06	4,084,980.00
KEYW HOLDING CORP	KEYW	5.87	398,500.00	3,792,495.04	2,339,195.00
LIVERAMP HOLDINGS INC	RAMP	27.56	159,000.00	3,058,970.41	4,382,040.00
LUMINEX CORP DEL	LMNX	19.70	129,600.00	2,602,936.74	2,553,120.00
MACOM TECHNOLOGY SOLUTIONS	MTSI	32.54	119,400.00	4,264,744.03	3,885,276.00
MANITOWOC COMPANY INC.	MTW	39.34	57,800.00	927,502.75	2,273,852.00
MAXWELL TECHNOLOGIES INC	MXWL	5.76	203,900.00	1,503,430.96	1,174,464.00
MCDERMOTT INTERNATIONAL	MDR	6.58	152,000.00	1,108,705.64	1,000,160.00
MELLANOX TECHNOLOGIES LTD	MLNX	64.70	89,810.00	3,931,622.60	5,810,707.00
MERCURY SYSTEMS INC	MRCY	51.35	62,900.00	671,758.27	3,229,915.00
MERITOR INC.	MTOR	23.46	44,100.00	209,151.42	1,034,586.00
MITEL NETWORKS CORP	MITL	8.23	120,500.00	894,747.60	991,715.00
MOLINA HEALTHCARE INC	MOH	76.68	35,900.00	1,879,222.54	2,752,812.00
MSG NETWORKS INC	MSGN	20.25	74,800.00	1,603,850.22	1,514,700.00
NANOSTRING TECH INC	NSTG	7.47	114,600.00	1,433,734.92	856,062.00
NRG ENERGY INC.	NRG	28.48	126,702.00	3,143,047.65	3,608,473.00

Group: DOMESTIC EQUITIES - External

Portfolio: NEUBERGER BERMAN (SV)

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6DG		NEUBERGER BERMAN (SV)			
Instrument: COM		COMMON STOCK			
NUANCE COMMUNICATIONS	NUAN	16.35	319,100.00	5,051,958.26	5,217,285.00
OFFICE DEPOT INC	ODP	3.54	409,040.00	1,401,630.10	1,448,002.00
ONESPAN INC	OSPN	13.90	90,300.00	1,221,105.03	1,255,170.00
ORMAT TECHNOLOGIES INC	ORA	63.96	58,500.00	1,448,619.58	3,741,660.00
OSI SYSTEMS INC	OSIS	64.38	36,600.00	2,170,737.38	2,356,308.00
QUANTUM CORP	QTM	5.63	76,450.00	924,766.40	430,414.00
RAMBUS INC DEL	RMBS	14.22	361,650.00	2,731,620.76	5,142,663.00
RIBBON COMMUNICATIONS INC	RBBN	7.73	251,000.00	1,856,942.49	1,940,230.00
RTW RETAILWINDS INC	RTW	2.86	120,400.00	542,525.79	344,344.00
RYDER SYS. INC.	R	84.17	43,100.00	1,631,911.50	3,627,727.00
SEACHANGE INTERNATIONAL	SEAC	3.93	258,000.00	1,932,955.37	1,013,940.00
SEAWORLD ENTERTAINMENT INC	SEAS	13.57	154,300.00	2,202,775.03	2,093,851.00
SPIRIT AEROSYSTEMS HOLD-CL A	SPR	87.25	59,400.00	1,095,633.74	5,182,650.00
TCF FINANCIAL CORP	TCF	20.50	206,800.00	2,755,022.88	4,239,400.00
TELEDYNE TECHNOLOGIES INC	TDY	181.15	22,300.00	716,763.43	4,039,645.00
TETRA TECHNOLOGIES INC.	TTI	4.27	313,000.00	2,952,288.93	1,336,510.00
TEXAS CAPITAL BANCSHARES	TCBI	88.90	35,300.00	1,174,862.55	3,138,170.00
TEXTRON INC.	TXT	56.59	70,200.00	1,310,689.91	3,972,618.00
TIVO CORP	TIVO	15.60	249,170.00	4,995,375.16	3,887,052.00
TREEHOUSE FOODS INC	THS	49.46	34,300.00	2,620,229.68	1,696,478.00
TWIN DISC INC	TWIN	26.57	62,396.00	1,385,689.19	1,657,862.00
UNDER ARMOUR INC - CLASS C	UA	13.32	115,000.00	1,268,456.25	1,531,800.00
UNISYS CORP.	UIS	8.15	142,500.00	1,640,826.22	1,161,375.00
US TREAS MONEY MARKET - 6DG	IT-DAV	1.00	2,107,270.67	2,107,270.74	2,107,270.00
VALMONT INDUSTRIES	VMI	165.85	13,700.00	1,673,923.74	2,272,145.00
VEECO INSTRUMENTS INC	VECO	14.85	132,300.00	3,304,009.00	1,964,655.00
VERIFONE HOLDINGS INC	PAY	17.71	165,640.00	3,011,538.63	2,933,484.00
VERINT SYS INC	VRNT	41.85	174,453.00	6,234,371.32	7,300,858.00
VIAVI SOLUTIONS INC	VIAV	8.74	223,600.00	1,607,747.59	1,954,264.00
VISTRA ENERGY CORP TANGIBLE	DYNC	79.22	16,600.00	1,681,637.92	1,315,052.00
COMMON STOCK TOTAL			16,016,564.67	205,300,057.55	264,856,975.00

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6DG		NEUBERGER BERMAN (SV)			
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
INFREIT INC	HIFR	18.58	89,200.00	1,554,309.72	1,657,336.00
UNITI GROUP INC	UNIT	17.79	116,600.00	2,852,527.84	2,074,314.00
REAL ESTATE INVESTMENT TRUST TOTAL			205,800.00	4,406,837.56	3,731,650.00
NEUBERGER BERMAN (SV) TOTAL			16,222,364.67	209,706,895.11	268,588,625.00

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6FC		FULLER THALER (SC)			
Instrument: COM		COMMON STOCK			
ACI WORLDWIDE INC	ACIW	22.67	104,400.00	1,696,859.37	2,366,748.00
ACTUANT CORP CL A	ATU	25.30	51,600.00	1,431,100.08	1,305,480.00
ADTRAN INC.	ADTN	19.35	50,000.00	867,855.46	967,500.00
ADVANCED MICRO DEVICES INC.	AMD	10.28	546,400.00	2,105,279.31	5,616,992.00
AEROVIRONMENT INC	AVAV	56.16	61,100.00	3,446,983.67	3,431,376.00
AG MORTGAGE INVESTMENT	MITT	19.01	39,100.00	636,744.79	743,291.00
ALEXANDER & BALDWIN INC.	ALEX	27.74	31,800.00	1,003,052.74	882,132.00
ALLSCRIPTS HEALTHCARE	MDRX	14.55	91,100.00	1,134,056.93	1,325,505.00
AMERICAN EAGLE OUTFITTERS	AEO	18.80	21,400.00	305,463.33	402,320.00
ANDEAVOR	ANDV	114.34	5,800.00	296,708.38	663,172.00
APOLLO INVESTMENT CORP	AINV	5.66	114,000.00	902,039.46	645,240.00
APPLIED INDUSTRIAL TECH INC.	AIT	68.10	6,800.00	286,263.97	463,080.00
ARMSTRONG FLOORING INC	AFI	16.92	9,850.00	120,094.73	166,662.00
ARMSTRONG WORLD INDUSTRIES	AWI	60.55	33,100.00	1,279,730.80	2,004,205.00
ARTISAN PARTNERS ASSET	APAM	39.50	27,000.00	802,783.51	1,066,500.00
ASSURED GUARANTY LTD	AGO	33.87	26,000.00	741,301.76	880,620.00
AVNET INC.	AVT	39.62	21,100.00	772,864.83	835,982.00
B&G FOODS INC	BGS	35.15	100,800.00	3,742,917.25	3,543,120.00
BLOOMIN' BRANDS INC	BLMN	21.34	41,100.00	705,503.68	877,074.00
BRINKER INTERNATIONAL INC	EAT	38.84	37,700.00	1,585,236.42	1,464,268.00
BRINKS COMPANY	BCO	78.70	18,669.00	589,672.97	1,469,250.00
BROADRIDGE FINANCIAL	BR	90.58	8,100.00	284,547.47	733,698.00
BROOKLINE BANCORP IN	BRKL	15.70	72,400.00	1,022,270.63	1,136,680.00
BUILDERS FIRSTSOURCE INC	BLDR	21.79	220,800.00	3,364,772.29	4,811,232.00
CABOT CORP	CBT	61.59	32,000.00	1,316,044.78	1,970,880.00
CARDTRONICS PLC-A	CATM	18.52	42,600.00	1,400,182.32	788,952.00
CELANESE CORP-SERIES A	CE	107.08	30,300.00	1,653,192.13	3,244,524.00
CLEAN HARBORS INC	CLH	54.20	41,300.00	2,059,871.95	2,238,460.00
CNO FINANCIAL GROUP INC	CNO	24.69	106,100.00	1,516,439.38	2,619,609.00
COLUMBIA SPORTSWEAR CO	COLM	71.88	32,200.00	1,473,878.50	2,314,536.00
COMMERCIAL METALS CO.	CMC	21.32	69,000.00	1,116,847.87	1,471,080.00
CONVERGYS CORPORATION	CVG	23.50	64,600.00	1,210,906.75	1,518,100.00

Group: DOMESTIC EQUITIES - External

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FC		FULLER THALER (SC)			
Instrument: COM		COMMON STOCK			
COPART INC	CPRT	43.19	43,548.00	824,129.88	1,880,838.00
COVANTA HOLDING CORP.	CVA	16.90	133,600.00	2,030,641.28	2,257,839.00
CROCS INC	CROX	12.64	210,923.00	2,676,482.62	2,666,067.00
DECKERS OUTDOOR CORP	DECK	80.25	52,400.00	3,478,832.92	4,205,100.00
DOLBY LABORATORIES INC-CL A	DLB	62.00	23,400.00	919,685.28	1,450,800.00
DSW INC-CLASS A	DSW	21.41	55,800.00	1,103,443.11	1,194,678.00
EAGLE MATERIALS INC	EXP	113.30	12,000.00	741,413.82	1,359,600.00
EL PASO ELECTRIC COMPANY	EE	55.35	35,100.00	1,402,065.61	1,942,785.00
ELDORADO RESORTS INC	ERI	33.15	113,100.00	2,472,831.20	3,749,265.00
EMERGENT BIOSOLUTIONS INC	EBS	46.47	79,000.00	3,454,676.89	3,671,130.00
ENERGIZER HOLDINGS, INC.	ENR	47.98	35,500.00	1,412,305.30	1,703,290.00
FIREEYE INC	FEYE	14.20	284,100.00	3,554,432.87	4,034,220.00
FIRST HORIZON NATIONAL	FHN	19.99	224,086.00	3,308,164.16	4,479,479.00
FIRST MIDWEST BANCORP INC.	FMBI	24.01	48,400.00	1,067,759.70	1,162,084.00
FLOWERS INDUSTRIES INC.	FLO	19.31	186,075.00	3,459,066.04	3,593,108.00
GENESCO INC.	GCO	32.50	16,500.00	583,524.83	536,250.00
GENTHERM INC	THRM	31.75	40,500.00	1,202,767.19	1,285,875.00
G-III APPAREL GROUP LTD	GIII	36.89	120,200.00	3,669,344.41	4,434,178.00
GLOBAL PAYMENTS INC	GPN	100.24	8,300.00	274,916.99	831,992.00
GRAND CANYON EDUCATION INC	LOPE	89.53	45,900.00	3,683,286.81	4,109,427.00
GREEN DOT CORP-CLASS A	GDOT	60.26	53,400.00	2,445,092.98	3,217,884.00
GUESS INC	GES	16.88	13,500.00	225,434.47	227,880.00
HAEMONETICS CORP/MASS	HAE	58.08	13,500.00	456,228.26	784,080.00
HARSCO CORP	HSC	18.65	29,900.00	423,852.66	557,635.00
HOPE BANCORP INC	HOPE	18.25	156,300.00	2,035,577.78	2,852,475.00
HORTONWORKS INC	HDP	20.11	325,200.00	3,531,673.50	6,539,772.00
HYSTER-YALE MATERIALS	HY	85.16	11,500.00	611,089.21	979,340.00
INOGEN INC	INGN	119.08	26,500.00	3,208,850.24	3,155,620.00
INVESTMENT TECHNOLOGY	ITG	19.25	33,800.00	566,732.88	650,650.00
INVESTORS BANCORP INC	ISBC	13.88	385,915.00	3,607,815.44	5,356,500.00
JANUS HENDERSON GROUP PLC	JHG	38.26	31,223.00	759,373.48	1,194,592.00
KENNAMETAL INC	KMT	48.41	22,200.00	713,818.18	1,074,702.00
Group: DOMESTIC EQUITIES - External	Portfolio:	FULLER THALER (SC)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FC		FULLER THALER (SC)			
Instrument: COM		COMMON STOCK			
KEYCORP	KEY	20.17	138,280.00	1,859,439.50	2,789,108.00
KLX INC	KLXI	68.25	39,400.00	1,464,058.42	2,689,050.00
KOPPERS HOLDINGS INC	KOP	50.90	22,139.00	884,666.92	1,126,875.00
LIVERAMP HOLDINGS INC	RAMP	27.56	17,400.00	409,412.83	479,544.00
LUMENTUM HOLDINGS INC	LITE	48.90	61,400.00	3,222,519.34	3,002,460.00
MANITOWOC COMPANY INC.	MTW	39.34	83,875.00	3,369,680.61	3,299,643.00
MASTEC INC	MTZ	48.95	89,700.00	3,594,840.29	4,390,815.00
MATSON INC.	MATX	29.84	51,048.00	1,532,430.56	1,523,272.00
MILLER (HERMAN) INC	MLHR	40.05	25,800.00	756,157.57	1,033,290.00
MINDBODY INC - CLASS A	MB	30.45	101,500.00	3,307,173.82	3,090,675.00
MKS INSTRUMENTS INC	MKSI	94.50	44,900.00	3,546,871.01	4,243,050.00
MRC GLOBAL INC	MRC	16.92	76,400.00	1,387,525.52	1,292,688.00
MTS SYS CORP	MTSC	53.70	26,120.00	1,188,153.83	1,402,644.00
NATIONAL GENERAL HLDGS	NGHC	19.64	45,800.00	928,397.19	899,512.00
NAVISTAR INTL. CORP.	NAV	42.88	121,600.00	3,577,789.99	5,214,208.00
NUTANIX INC-A	NTNX	35.28	90,600.00	2,565,327.46	3,196,368.00
NUTRI/SYSTEM INC	NTRI	52.60	72,600.00	3,514,293.29	3,818,760.00
OAKTREE SPECIALTY LENDING	OCSL	4.89	77,900.00	729,959.70	380,931.00
PATTERSON-UTI ENERGY INC	PTEN	23.01	49,200.00	855,109.79	1,132,092.00
PBF ENERGY INC	PBF	35.45	31,100.00	739,985.68	1,102,495.00
PEBBLEBROOK HOTEL TRUST	PEB	37.17	30,100.00	762,076.24	1,118,817.00
PH GLATFELTER CO	GLT	21.44	55,200.00	1,100,868.44	1,183,488.00
POTLATCHDELTIC CORP.	PCH	49.90	12,600.00	432,295.54	628,740.00
PROOFPOINT INC	PFPT	88.81	41,400.00	3,157,446.82	3,676,734.00
RAYONIER INC.	RYN	31.63	81,800.00	2,045,140.57	2,587,334.00
RYMAN HOSPITALITY PROPERTIES	RHP	69.02	16,400.00	755,143.47	1,131,928.00
SALLY BEAUTY CO INC	SBH	18.76	87,400.00	2,027,774.21	1,639,624.00
SAREPTA THERAPEUTICS INC	SRPT	55.64	53,500.00	2,639,148.89	2,976,740.00
SIMMONS 1ST NATL COR	SFNC	57.10	11,200.00	571,170.98	639,520.00
SOTHEBY'S	BID	51.60	14,000.00	333,959.83	722,400.00
SPROUTS FARMERS MARKET INC	SFM	24.35	52,900.00	1,037,399.09	1,288,115.00
STARWOOD PROPERTY TRUST INC	STWD	21.35	39,800.00	741,734.07	849,730.00

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER THALER (SC)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FC		FULLER THALER (SC)			
Instrument: COM		COMMON STOCK			
SYKES ENTERPRISES	SYKE	31.45	41,800.00	835,290.68	1,314,610.00
SYNTEL INC	SYNT	22.99	29,100.00	507,463.42	669,009.00
TAKE-TWO INTERACTIVE	TTWO	109.78	65,500.00	1,841,696.98	7,190,590.00
TCF FINANCIAL CORP	TCF	20.50	44,300.00	670,195.51	908,150.00
TEREX CORP	TEX	48.22	24,100.00	595,191.79	1,162,102.00
TETRA TECHNOLOGIES INC.	TTI	4.27	146,500.00	971,581.08	625,555.00
THE BANCORP INC	TBBK	9.88	43,275.00	421,853.08	427,557.00
TIVITY HEALTH INC	TVTY	36.55	138,400.00	3,102,485.12	5,058,520.00
TREX COMPANY INC	TREX	108.39	28,300.00	3,096,691.84	3,067,437.00
TRI POINTE HOMES INC	TPH	17.92	47,500.00	539,495.14	851,200.00
TUPPERWARE BRANDS CORP	TUP	62.70	14,500.00	952,415.74	909,150.00
UNITED BANKSHARES INC.	UBSI	34.75	35,300.00	1,195,519.96	1,226,675.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	1.00	8,217,080.62	8,217,080.61	8,217,081.00
VARONIS SYSTEMS INC	VRNS	48.55	66,900.00	3,350,330.48	3,247,995.00
VERIFONE HOLDINGS INC	PAY	17.71	76,700.00	1,319,218.40	1,358,357.00
VERINT SYS INC	VRNT	41.85	38,800.00	1,366,782.66	1,623,780.00
VISTEON CORP	VC	125.14	35,000.00	3,594,563.00	4,379,900.00
WADDELL & REED FINANCIAL-CL A	WDR	22.34	31,700.00	618,384.31	708,178.00
WHITE MOUNTAINS INSURANCE	WTM	851.28	3,100.00	2,026,813.64	2,638,968.00
WILEY JOHN & SONS IN	JW.A	65.75	19,600.00	887,644.89	1,288,700.00
WORLD WRESTLING ENTM	WWE	30.58	103,400.00	2,664,419.31	3,161,972.00
WPX ENERGY INC	WPX	14.07	128,000.00	974,012.13	1,800,960.00
WYNDHAM DESTINATIONS INC	WYND	115.87	8,200.00	472,411.47	950,134.00
YELP INC	YELP	41.96	83,100.00	3,858,366.24	3,486,876.00
ZEBRA TECHNOLOGIES CORP CL-A	ZBRA	103.80	17,200.00	945,685.60	1,785,360.00
ZYNGA INC	ZNGA	4.00	981,400.00	3,710,467.21	3,925,600.00
COMMON STOCK TOTAL			17,261,406.62	204,550,789.26	257,642,469.00
Instrument: ICOM		INTERNATIONAL COMMON STOCKS			
CIVEO CORP	CVEO	2.73	102,200.00	721,987.39	279,006.00
INTERNATIONAL COMMON STOCKS TOTAL			102,200.00	721,987.39	279,006.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
Group: DOMESTIC EQUITIES - External		Portfolio: FULLER THALER (SC)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FC		FULLER THALER (SC)			
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
APOLLO COMMERCIAL REAL	ARI	18.45	82,202.00	1,388,128.65	1,516,627.00
BRIXMOR PROPERTY GROUP INC	BRX	18.66	52,500.00	976,990.44	979,650.00
CHATHAM LODGING TRUST	CLDT	22.76	59,500.00	1,198,031.72	1,354,220.00
COLONY CAPITAL INC	CLNY	11.41	243,694.00	3,085,742.11	2,780,549.00
FRANKLIN STREET PPTYS CO	FSP	10.74	141,800.00	1,809,395.39	1,522,932.00
INVITATION HOMES INC	INVH	23.57	36,406.00	605,977.53	858,089.00
REAL ESTATE INVESTMENT TRUST TOTAL			616,102.00	9,064,265.84	9,012,067.00
FULLER THALER (SC) TOTAL			17,979,708.62	214,337,042.49	266,933,542.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FT Instrument: COM		FULLER & THALER (MC) COMMON STOCK			
ACACIA	ACTG	4.05	360,900.00	1,687,640.79	1,461,645.00
ANTARES PHARMA INC	ATRS	1.99	444,300.00	434,018.47	884,157.00
BARNES & NOBLE INC.	BKS	6.70	400,200.00	2,654,260.00	2,681,340.00
BOOT BARN HOLDINGS INC	BOOT	16.61	254,100.00	2,359,364.05	4,220,601.00
BRIDGEPOINT EDUCATION INC	BPI	8.30	213,700.00	1,823,813.15	1,773,710.00
CARBO CERAMICS INC.	CRR	10.18	136,400.00	1,082,624.00	1,388,552.00
CENTRAL GARDEN AND PET CO-A	CENTA	37.71	65,302.00	591,037.41	2,462,538.00
COMMERCIAL VEHICLE GROUP INC	CVGI	10.69	178,954.00	1,654,011.65	1,913,018.00
COMSTOCK RESOURCES INC	CRK	8.46	22,454.00	189,730.41	189,961.00
COMTECH TELECOMMUNICATIONS	CMTL	22.12	82,059.00	1,117,282.41	1,815,145.00
CONTROL4 CORP	CTRL	29.76	152,461.00	1,662,020.99	4,537,239.00
CUTERA INC	CUTR	45.35	115,700.00	1,224,938.46	5,246,995.00
DEL FRISCO'S	DFRG	15.25	105,200.00	1,560,562.99	1,604,300.00
ELECTRO SCIENTIFIC INDS INC.	ESIO	21.43	123,500.00	2,568,009.60	2,646,605.00
EMCORE CORP	EMKR	6.45	165,500.00	952,398.60	1,067,475.00
ENERGY RECOVERY INC	ERII	8.75	239,100.00	1,971,160.27	2,092,125.00
ENTERCOM COMMUNICATIONS	ETM	10.80	167,273.00	1,700,916.01	1,806,548.00
EVERI HOLDINGS INC	EVRI	7.54	404,700.00	1,547,749.45	3,051,438.00
EVINE LIVE INC	EVLV	1.40	404,900.00	1,348,374.49	566,860.00
FIESTA RESTAURANT GROUP	FRGI	19.00	66,100.00	1,070,433.36	1,255,900.00
FLUIDIGM CORP	FLDM	5.89	188,688.00	1,275,717.93	1,111,372.00
FRESHPET INC	FRPT	18.95	115,329.00	1,373,088.53	2,185,485.00
GREAT LAKES DREDGE & DOCK	GLDD	5.40	315,200.00	1,402,735.78	1,702,080.00
GSI TECHNOLOGY INC	GSIT	7.96	130,000.00	957,010.72	1,034,800.00
H&E EQUIPMENT SERVICES INC	HEES	40.65	118,100.00	1,862,162.33	4,800,765.00
HC2 HOLDINGS INC	HCHC	5.95	178,700.00	899,486.30	1,063,265.00
HERITAGE INSURANCE HOLDINGS	HRTG	18.02	165,612.00	2,050,819.05	2,984,328.00
IMMERSION CORPORATION	IMMR	7.06	180,400.00	1,571,411.65	1,273,624.00
INTERNAP CORP	INAP	15.71	165,500.00	1,039,295.03	2,600,005.00
INTEVAC INC	IVAC	6.85	211,306.00	1,051,365.70	1,447,446.00
INTREPID POTASH INC	IPI	4.76	819,900.00	1,374,782.86	3,902,724.00
KRATOS DEFENSE & SECURITY	KTOS	10.59	217,400.00	1,218,288.45	2,302,266.00

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER & THALER (MC)

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6FT Instrument: COM		FULLER & THALER (MC) COMMON STOCK			
LANDEC CORP	LNDC	12.60	147,700.00	1,958,383.43	1,861,020.00
LAYNE CHRISTENSEN COMPANY	LAYN	12.55	126,200.00	1,092,646.61	1,583,810.00
LIMELIGHT NETWORKS INC	LLNW	4.41	537,500.00	1,247,701.48	2,370,375.00
LIMONEIRA CO	LMNR	22.40	61,100.00	1,303,278.19	1,368,640.00
MAXWELL TECHNOLOGIES INC	MXWL	5.76	364,169.00	2,045,391.64	2,097,613.00
MDC PARTNERS INC-A	MDCA	9.75	230,900.00	2,187,004.06	2,251,275.00
PACIFIC BIOSCIENCES OF	PACB	2.64	234,084.00	294,850.08	617,982.00
PDL BIOPHARMA INC.	PDLI	2.74	1,041,000.00	2,272,079.44	2,852,340.00
PIXELWORKS INC	PXLW	6.33	318,400.00	1,212,311.67	2,015,472.00
PROGENICS PHARMACEUTICAL	PGNX	5.95	271,200.00	1,257,470.37	1,613,640.00
QUANTUM CORP	QTM	5.63	319,562.00	2,439,113.34	1,799,134.00
QUINSTREET INC	QNST	8.38	212,700.00	1,815,551.06	1,782,426.00
REALNETWORKS INC	RNWK	3.42	184,800.00	1,461,443.43	632,016.00
SCORPIO BULKERS INC	SALT	7.40	186,969.00	892,108.32	1,383,571.00
SEACHANGE INTERNATIONAL	SEAC	3.93	450,200.00	2,291,711.99	1,769,286.00
SMART GLOBAL HOLDINGS INC	SGH	33.70	98,900.00	2,557,969.38	3,332,930.00
SMART SAND INC	SND	8.66	277,500.00	1,666,917.65	2,403,150.00
SPARTAN MOTORS INC	SPAR	15.75	140,100.00	886,833.00	2,206,575.00
T2 BIOSYSTEMS INC	TTOO	4.12	328,900.00	1,246,681.52	1,355,068.00
TELENAV INC	TNAV	5.50	131,100.00	1,155,830.73	721,050.00
THE TILE SHOP HOLDINGS INC	TTS	9.60	284,200.00	2,671,688.10	2,728,320.00
TITAN INT'L INC.	TWI	12.88	292,200.00	1,592,096.69	3,763,536.00
TUESDAY MORNING CORP	TUES	2.75	525,600.00	1,823,876.04	1,445,400.00
ULTRA CLEAN HOLDINGS	UCTT	23.09	177,000.00	1,095,034.01	4,086,930.00
US TREAS MONEY MARKET - 6FT	IT-FUL	1.00	1,200,827.45	1,200,827.45	1,200,828.00
USA TRUCK INC	USAK	18.13	104,900.00	934,573.12	1,901,837.00
VERA BRADLEY INC	VRA	12.18	246,400.00	2,357,280.93	3,001,152.00
VERSO CORP	VRS	17.57	261,062.00	1,854,614.11	4,586,859.00
W&T OFFSHORE INC	WTI	3.31	565,400.00	1,835,255.69	1,871,474.00
ZAGG INC	ZAGG	18.45	138,700.00	2,520,408.12	2,559,015.00
COMMON STOCK TOTAL			16,368,211.45	94,447,442.54	132,237,036.00

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6FT		FULLER & THALER (MC)			
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
DRIVE SHACK INC	DS	5.53	412,000.00	1,563,590.73	2,278,360.00
WHEELER REAL ESTATE	WHLR	9.98	67,969.00	877,161.46	678,331.00
REAL ESTATE INVESTMENT TRUST TOTAL			479,969.00	2,440,752.19	2,956,691.00
FULLER & THALER (MC) TOTAL			16,848,180.45	96,888,194.73	135,193,727.00

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6MA		WEATHERBIE CAPITAL (SG)			
Instrument: COM		COMMON STOCK			
2U INC	TWOU	64.51	55,823.00	1,844,676.41	3,601,142.00
ACADIA PHARMACEUTICALS INC	ACAD	30.11	217,410.00	6,216,185.52	6,546,215.00
AERIE PHARMACEUTICALS INC	AERI	59.75	33,109.00	643,942.86	1,978,263.00
AXOS FINANCIAL INC	AX	29.90	281,163.00	5,661,617.26	8,406,774.00
CANADA GOOSE HOLDINGS INC	GOOS	31.56	320,403.00	5,826,143.32	10,111,919.00
CHEGG INC	CHGG	16.32	789,141.00	9,049,816.76	12,878,781.00
CHUY'S HOLDINGS INC	CHUY	28.05	23,871.00	701,922.12	669,582.00
COTIVITI HOLDINGS INC	COTV	32.21	157,769.00	4,107,704.08	5,081,739.00
DIPLOMAT PHARMACY INC	DPLO	20.07	172,563.00	2,793,543.99	3,463,339.00
EBIX INC	EBIX	79.25	164,340.00	9,618,205.51	13,023,945.00
ELECTRONICS FOR IMAGING	EFII	29.53	98,553.00	3,993,914.39	2,910,270.00
EPAM SYSTEMS INC	EPAM	107.43	71,387.00	4,551,599.70	7,669,105.00
EVERBRIDGE INC	EVBG	29.72	294,343.00	5,037,092.49	8,747,874.00
FIRSTSERVICE CORP PFDS	FSV	69.92	210,034.00	6,186,888.14	14,685,577.00
FRANCESCAS HOLDINGS CORP	FRAN	7.31	161,119.00	1,601,868.23	1,177,780.00
GLOBANT SA	GLOB	46.46	123,395.00	4,558,261.57	5,732,932.00
GOPRO INC-CLASS A	GPRO	7.57	245,225.00	3,548,074.20	1,856,353.00
GTT COMMUNICATIONS INC	GTT	46.95	222,057.00	5,138,472.75	10,425,576.00
H&E EQUIPMENT SERVICES INC	HEES	40.65	92,259.00	2,086,780.27	3,750,328.00
HEICO CORP	HEI	94.35	93,275.00	4,019,577.44	8,800,496.00
HUBSPOT INC	HUBS	88.40	63,737.00	3,634,609.12	5,634,351.00
IMPINJ INC	PI	22.53	26,116.00	985,819.32	588,393.00
INDEPENDENT BANK GROUP INC	IBTX	67.60	131,146.00	7,731,083.77	8,865,470.00
INSULET CORP	PODD	69.00	196,744.00	7,457,555.86	13,575,336.00
IPG PHOTONICS CORP	IPGP	214.13	0.00	0.00	
MACOM TECHNOLOGY SOLUTIONS	MTSI	32.54	31,749.00	1,378,322.53	1,033,112.00
MIDDLEBY CORP	MIDD	134.95	92,192.00	9,139,238.10	12,441,310.00
OLLIES BARGAIN OUTLET	OLLI	53.25	126,955.00	3,019,859.14	6,760,354.00
PAYLOCITY HOLDING CORP	PCTY	47.16	230,318.00	8,104,104.57	10,861,797.00
PETIQ INC	PETQ	21.84	29,774.00	605,632.68	650,264.00
PLANET FITNESS INC-CL A	PLNT	34.63	211,091.00	4,340,333.04	7,310,081.00
PORTOLA PHARMACEUTICALS INC	PTLA	48.68	198,205.00	5,552,349.77	9,648,619.00

Group: DOMESTIC EQUITIES - External

Portfolio: WEATHERBIE CAPITAL (SG)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6MA Instrument: COM		WEATHERBIE CAPITAL (SG) COMMON STOCK			
PROTO LABS INC	PRLB	103.00	12,822.00	778,325.70	1,320,666.00
PUMA BIOTECHNOLOGY INC	PBYI	98.85	50,621.00	3,686,334.17	5,003,886.00
REALPAGE INC	RP	44.30	28,597.00	574,917.43	1,266,847.00
REDFIN CORP	RDFN	31.32	36,569.00	914,468.95	1,145,341.00
SIGNATURE BANK	SBNY	137.26	42,447.00	4,257,504.53	5,826,275.00
SITEONE LANDSCAPE SUPPLY INC	SITE	76.70	93,346.00	3,233,649.94	7,159,638.00
SOLARIS OILFIELD	SOI	21.41	20,927.00	449,373.89	448,047.00
SPS COMMERCE INC	SPSC	48.59	9,320.00	508,757.55	452,859.00
STAMPS COM INC	STMP	188.00	69,036.00	7,951,971.54	12,978,768.00
STRATASYS LTD	SSYS	19.96	2,242.00	49,426.03	44,750.00
TRADE DESK INC/THE -CLASS A	TTD	45.73	97,165.00	4,089,351.16	4,443,355.00
U S PHYSICAL THERAPY	USPH	72.20	69,119.00	4,015,059.58	4,990,392.00
ULTIMATE SOFTWARE GROUP INC	ULTI	218.23	30,952.00	5,082,317.82	6,754,655.00
ULTRAGENYX PHARMACEUTICAL	RARE	46.38	92,948.00	5,649,617.92	4,310,928.00
US TREAS MONEY MARKET - 6MA	IT-MAW	1.00	13,483,572.79	13,483,572.81	13,483,573.00
VIRTUS INVESTMENT PARTNERS	VRTS	115.05	16,218.00	2,102,030.51	1,865,881.00
WAGeworks INC	WAGE	62.00	152,997.00	8,550,882.21	9,485,814.00
WAYFAIR INC-CLASS A	W	80.27	210,478.00	10,678,106.50	16,895,069.00
XPO LOGISTICS INC	XPO	91.59	169,738.00	7,537,273.89	15,546,303.00
COMMON STOCK TOTAL			19,854,380.79	222,728,137.04	322,310,124.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
FINANCIAL ENGINES INC	FNGN	30.30	10,762.00	349,853.44	326,089.00
REAL ESTATE INVESTMENT TRUST TOTAL			10,762.00	349,853.44	326,089.00
WEATHERBIE CAPITAL (SG) TOTAL			19,865,142.79	223,077,990.48	322,636,213.00
TOTAL			111,778,843.63	1,884,896,052.14	2,483,449,243.00
DOMESTIC EQUITIES - without TFA TOTAL			422,388,834.27	14,425,674,450.51	23,492,674,284.00
DOMESTIC EQUITIES TOTAL			422,388,834.27	14,425,674,450.51	23,492,674,284.00

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INSTRUMENT CODE	INSTRUMENT DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: EXTERNALLY MANAGED DOMESTIC EQUITY SUMMARY BY INSTRUMENT				
COM	COMMON STOCK	108,525,766.70	1,789,045,618.36	2,377,664,967.00
ICOM	INTERNATIONAL COMMON :	214,500.00	7,167,919.43	7,030,217.00
REIT	REAL ESTATE INVESTMENT	3,038,577.00	88,682,514.35	98,754,059.00
TOTAL		111,778,843.70	1,884,896,052.14	2,483,449,243.00

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DESCRIPTION	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
		Portfolio: EQS	EAFE SWAPS		
		Instrument: ABSCARDFLOAT	ABSCARD FLOAT BULLET MATURITY		
AMXCA 2013-1 A (7/16/2018)			5,500,000.00	5,515,594.36	
BACCT 2014-A1 A (1/15/19)			52,050,000.00	52,248,371.77	
BACCT 2016-A1 A (5/15/19)			6,000,000.00	6,027,914.29	
CCCIT 2013-A7 A7 (9/10/18)			29,362,000.00	29,452,473.20	
CCCIT 2017-A1 A1 (1/17/19)			80,000,000.00	80,000,000.00	
CHAIT 2013-A9 A (11/15/2018)			31,320,000.00	31,431,927.49	
CHAIT 2014-A5 A5 (4/15/19)			950,000.00	953,083.38	
CHAIT 2016-A1 A (5/15/19)			24,365,000.00	24,489,849.83	
DCENT 2013-A6 A6 (10/15/2018)			16,735,000.00	16,800,191.00	
DCENT 2014-A1 A1 (1/15/19)			16,410,000.00	16,485,037.19	
DCENT 2016-A2 A2 (3/15/19)			15,000,000.00	15,096,903.44	
ABSCARD FLOAT BULLET MATURITY TOTAL			277,692,000.00	278,501,345.95	
		Instrument: COR	CORPORATE NOTES/BONDS		
AMERICAN EXPRESS CREDIT			27,000,000.00	27,010,540.11	
APPLE INC			14,531,000.00	14,535,836.37	
APPLE INC			10,000,000.00	10,041,033.53	
BANK OF MONTREAL			6,000,000.00	6,019,683.70	
BB&T CORPORATION CALLABLE			17,760,000.00	17,816,695.91	
BERKSHIRE HATHAWAY FIN			20,000,000.00	20,000,000.00	
CITIBANK NA			40,000,000.00	40,000,000.00	
FEDERAL HOME LOAN BANK			45,000,000.00	45,000,000.00	
IBM CORP			9,704,000.00	9,743,224.18	
JACKSON NATL LIFE GLOBAL			25,000,000.00	25,000,000.00	
JOHN DEERE CAPITAL CORP			6,150,000.00	6,183,698.83	
NEW YORK LIFE GLOBAL FDG			10,000,000.00	10,000,000.00	
PEPSICO INC			12,650,000.00	12,649,712.04	
PEPSICO INC			3,000,000.00	3,019,883.18	
PNC BANK NA			8,645,000.00	8,669,269.22	
SWEDISH EXPORT CREDIT			25,000,000.00	25,078,151.77	
US BANCORP (3/25/19 Call)			10,000,000.00	10,033,169.01	
WAL-MART STORES			10,000,000.00	10,000,000.00	

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DESCRIPTION	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
		Portfolio: EQS	EAFE SWAPS		
		Instrument: COR	CORPORATE NOTES/BONDS		
WALT DISNEY COMPANY/THE			8,155,000.00	8,186,789.51	
WELLS FARGO & COMPANY			35,000,000.00	34,998,039.05	
WELLS FARGO BANK NA			3,800,000.00	3,811,844.92	
CORPORATE NOTES/BONDS TOTAL			347,395,000.00	347,797,571.33	
		Instrument: FRAGC	FLOATING RATE AGENCY BOND		
FEDERAL HOME LOAN BANK			90,000,000.00	90,000,000.00	
FEDERAL HOME LOAN BANK			100,000,000.00	100,000,000.00	
FLOATING RATE AGENCY BOND TOTAL			190,000,000.00	190,000,000.00	
		Instrument: INTF	INTERNATIONAL FUNDS		
EQUITY SWAP - LIQUIDITY			50,238.94	5,023,893.94	
INTERNATIONAL FUNDS TOTAL			50,238.94	5,023,893.94	
EAFE SWAPS TOTAL			815,137,238.94	821,322,811.22	824,106,179.87

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DESCRIPTION	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Portfolio: EQS-E					
Instrument: INTF					
EMERGING SWAP					
INTERNATIONAL FUNDS					
EQS-E			0.00	0.00	
INTERNATIONAL FUNDS TOTAL			0.00	0.00	
EMERGING SWAP TOTAL			0.00	0.00	28,650.95

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: COM		COMMON STOCK		
ANGLOGOLD ASHANTI LTD ADR	AU	326,000.00	12,588,107.32	
BANCO BRADESCO ADR	BBD	406,560.00	3,554,876.80	
BANCO SANTANDER ADR	BSAC	111,999.00	1,857,911.53	
BRASKEM SA ADR	BAK	24,000.00	431,922.60	
CEMEX ADR	CX	865,277.00	6,538,776.01	
CHINA MOBILE LIMITED	CHL	480,000.00	10,414,177.63	
CIA VALE DO RIO DOCE - ADR	VALE	10,000.00	79,829.00	
COCA-COLA FEMSA-ADR	KOF	14,000.00	456,569.00	
COMP DE SANEAMENTO ADR	SBS	1,440,000.00	8,106,957.13	
COMPANHIA BRASILEIRE ADR	CBD	180,000.00	5,747,889.70	
COMPANIA DE MINAS ADR	BVN	100,000.00	547,224.57	
DOCTOR REDDY'S LAB - ADR	RDY	224,000.00	1,937,737.31	
ENEL GENERACION CHILE SA	EOCC	80,000.00	785,697.17	
ENERSIS SA ADR	ENIA	414,400.00	2,518,111.21	
FIBRIA CELULOSE SA	FBR	91,000.00	544,085.95	
FOMENTO ECONOMICO MEX SP	FMX	140,000.00	1,788,518.19	
GERDAU SA SIDERURG SPONS	GGB	144,000.00	777,946.06	
GOLD FIELDS LTD-SPONS ADR	GFI	12,000.00	161,208.00	
GRUPO AEROPORTUARIO DEL -	PAC	140,000.00	4,025,688.47	
ICICI BANK LTD - ADR	IBN	220,000.00	1,273,168.00	
LUKOIL PJSC	LUKOY	400,000.00	8,704,016.91	
MOBILE TELESYSTEMS ADR	MBT	320,000.00	5,081,065.92	
PETROLEO BRASILEIRO ADR	PBR	32,000.00	279,547.40	
POSCO-ADR	PKX	44,661.00	1,181,294.44	
SILICONWARE PRECISION-ADR	SPIL	89,641.00	461,688.22	
SOUTHERN COPPER CORP	SCCO	120,000.00	2,053,423.54	
TATA MOTORS LTD-SPON ADR	TTM	280,000.00	6,575,163.03	
TELEF BRASIL - ADR	VIV	408,000.00	4,604,010.16	
ULTRAPAR PARTICIPACOES SA	UGP	24,000.00	514,520.20	
X 5 RETAIL GROUP NV NPV GDR	FIVE_LI	448,000.00	7,855,137.57	
COMMON STOCK TOTAL		7,589,538.00	101,446,269.04	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-ACT Instrument: CTRY		INTERNAL EMERGING ACTIVE COUNTRY FUNDS - CLOSED END		
ASIA PACIFIC FUND INC CF	APB	204,658.00	2,049,553.65	
INDIA FUND INC.	IFN	49,600.00	1,012,001.48	
ISHARES FTSE CHINA 25 INDEX	FXI	576,000.00	17,285,280.00	
ISHARES MSCI BRAZIL CAPPED	EWZ	240,000.00	12,415,718.60	
KOREA FUND	KF	34,410.00	2,345,284.93	
TAIWAN FUND INC	TWN	65,361.00	607,937.15	
TAIWAN OPPROTUNITIES FUND	TAOPPFI_BH	200,000.00	2,874,000.00	
THAI FUND INC	TTF	80,000.00	614,905.47	
COUNTRY FUNDS - CLOSED END TOTAL		1,450,029.00	39,204,681.28	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ABERDEEN INDONESIA FUND INC	IF	40,000.00	306,565.82	
ADVANCED INFO SERVICE F	ADVANC/F_TB	1,600,000.00	1,547,525.01	
ADVANTECH CO LTD	2395_TT	127,795.00	193,012.22	
AGORA SA	AGO_PW	61,547.00	785,944.07	
AKBANK T.A.S. B	AKBNK_TI	800,000.50	739,782.16	
AKF SISTEMA REG S SPONS GDR	SSA_LI	640,000.00	8,835,502.01	
AKSIGORTA	AKGRT_TI	1,200,000.00	981,626.11	
ALFA SA DE CV SER'	ALFAA_MM	4,400,000.00	576,903.16	
ALLAHABAD BANK	ALBK_IN	800,000.00	1,183,312.56	
ANGLO AMERICAN ORD	AAL_LN	56,000.00	769,788.84	
ANGLO AMERICAN PLATINUM LTD	AMS_SJ	50,000.00	1,718,287.53	
ANHUI CONCH CEMENT CO LTD-H	914_HK	4,800,000.00	12,813,166.89	
ANHUI EXPRESSWAY CO LTD	995_HK	12,800,000.00	8,476,530.46	
ARCA CONTINENTAL SAB DE CV	AC*_MM	720,000.00	1,110,281.95	
AXIS BANK LTD	AXSB_IN	560,000.00	3,626,296.13	
AYALA CORPORATION	AC_PM	608,256.00	1,404,648.59	
BANCO BRADESCO SA	BBDC4_BZ	1,393,920.00	2,904,700.61	
BANGKOK EXPRESSWAY AND	BEM/F_TB	31,159,362.00	1,263,696.39	
BANK DAGANG NAS ID	BDNI_IJ	930,000.00	0.00	
BANK PEKAO SA ORD	PEO_PW	64,000.00	2,082,329.50	
BARLOWORLD LIMITED	BAW_SJ	400,000.00	1,663,373.82	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BEC WORLD PCL-FOREIGN	BEC/F_TB	2,400,000.00	1,284,738.54	
BEIJING CAPITAL INTL AIRPO-H	694_HK	9,061,000.00	5,902,238.24	
BEIJING ENTERPRISES HOLDINGS	392_HK	1,000,000.00	5,121,253.42	
BHARAT PETROLEUM CORP LTD	BPCL_IN	840,000.00	1,545,517.38	
BNK FINANCIAL GROUP INC	138930_KS	159,660.00	1,780,363.84	
BRASKEM SA-PREF A	BRKM5_BZ	56,000.00	335,513.32	
CASA ANGLO BRAS S.A.	CABR4_BZ	44,161,119.00	0.00	
CATCHER TECHNOLOGY CO LTD	2474_TT	135,600.00	939,629.73	
CATHAY LIFE INSURANCE CO	2882_TT	3,423,427.00	3,366,023.40	
CCR SA	CCRO3_BZ	280,000.00	955,183.52	
CENCOSUD SA	CENCOSUD_CI	3,200,000.00	8,152,096.54	
CENTRAL AND EASTERN EUROPE	CEE	248,000.00	7,104,770.60	
CHAROEN P FEEDMILL	CPF/F_TB	1,600,000.00	1,218,101.84	
CHINA COMMUNICATIONS SERVI-H	552_HK	12,000,000.00	6,349,881.82	
CHINA CONSTRUCTION BANK-H	939_HK	28,000,000.00	23,752,122.11	
CHINA LIFE INSURANCE CO-ADR	LFC	188,000.00	2,477,511.66	
CHINA LIFE INSURANCE CO-H	2628_HK	1,800,000.00	4,124,634.30	
CHINA MOBILE HK LTD HKD 0.1	941_HK	280,000.00	2,533,882.34	
CHINA PETROLEUM	386_HK	8,320,000.00	2,601,858.16	
CHINA POWER INTERNATIONAL	2380_HK	16,000,000.00	6,998,561.61	
CHINA RESOURCES ENTERPRISES	291_HK	4,000,000.00	4,739,068.04	
CHINA TELECOM CORP	728_HK	9,600,000.00	4,151,191.17	
CHINA TRAVEL INTL	308_HK	31,000,000.00	8,797,205.54	
CHINA UNICOM	762_HK	2,798,800.00	4,363,705.80	
CHINATRUST FINANCIAL HOLDING	2891_TT	7,720,386.00	2,019,927.63	
CHUNGHWA TELECOM	2412_TT	2,264,400.00	5,336,042.81	
CIA BRASILEIRA DE DIS-PREF	PCAR4_BZ	96,000.00	3,634,327.31	
CIA HERING	HGTX3_BZ	720,000.00	3,430,306.10	
CIA SANEAMENTO BASICO	SBSP3_BZ	120,000.00	428,481.11	
CIA VALE DO RIO DOCE	VALE3_BZ	209,261.00	3,586,656.50	
CIMSA TRL1000	CIMSA_TI	210,000.00	1,333,750.95	
CIPLA LIMITED	CIPLA_IN	480,000.00	1,449,279.22	

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Portfolio: INTERNAL EMERGING ACTIVE

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CJ O SHOPPING CO., LTD	035760_KS	33,815.00	5,060,778.29	
CNOOC LTD	883_HK	4,000,000.00	1,632,356.92	
COMPAL ELECTRONICS	2324_TT	4,915,459.00	3,171,359.90	
COSCO SHIPPING PORTS LTD	1199_HK	1,920,000.00	1,987,812.43	
COX AND KINGS LTD	COXK_IN	124,223.00	283,388.36	
DELTA ELECTRONICS INC	2308_TT	531,581.00	553,514.13	
DLF LIMITED	DLFU_IN	120,000.00	1,075,523.33	
DR REDDY'S LABORATORIES	DRRD_IN	24,000.00	276,114.82	
EDP-ENERGIAS DO BRASIL	ENBR3_BZ	888,000.00	3,256,303.57	
E-MART CO., LTD	139480_KS	36,000.00	5,267,454.23	
EMBOTELLADORA ANDINA-PREF B	ANDINAB_CI	2,400,000.00	7,286,801.59	
ENEL CHILE SA	ENIC	280,000.00	1,723,118.85	
FAR EASTERN DEPARTMENT	2903_TT	3,200,434.00	1,843,060.77	
FAR EASTONE TELECOMM CO LTD	4904_TT	2,800,156.00	3,977,715.80	
FIRST PACIFIC CO LTD	142_HK	4,000,000.00	2,509,719.78	
FISKARAGUNG PERK I	FISK_IJ	301,500.00	0.00	
FORD OTOMOTIV SAN	FROTO_TI	144,000.00	346,996.45	
FORMOSA PLASTICS CORP	1301_TT	1,598,977.00	1,775,080.85	
GAMUDA BERHAD	GAM_MK	4,000,000.00	3,350,913.23	
GERDAU SA	GGBR4_BZ	400,000.00	2,407,949.84	
GIGABYTE TECHNOLOGY CO.	2376_TT	1,063,125.00	1,768,623.94	
GOLD FIELDS LIMITE	GFI_SJ	180,000.00	1,853,576.67	
GPO IND BIMBO SER'	BIMBOA_MM	2,100,000.00	1,400,740.72	
GROUP FIVE LTD	GRF_SJ	240,000.00	1,073,839.15	
GRUPO MEXICO SAB DE CV	GMEXICOB_MM	1,600,000.00	1,934,922.92	
GUANGDONG INVESTMENT LTD	270_HK	4,800,000.00	6,400,257.02	
GUANGSHEN RAILWAY	525_HK	16,000,000.00	6,954,070.88	
GUANGZHOU AUTOMOBILE GROUP	2238_HK	5,498,701.00	3,520,619.92	
HACI OMER SABANCI HOLDING	SAHOL_TI	700,000.18	63,381.84	
HANA FINANCIAL GROUP	086790_KS	240,000.00	8,273,101.58	
HARMONY GOLD MINING CO	HAR_SJ	240,000.00	2,434,552.35	
HINDALCO INDUSTRIES LIMITED	HNDL_IN	320,000.00	663,083.67	
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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
HINDUSTAN UNILEVER LTD	HUVR_IN	464,000.00	1,319,080.23	
HNA INFRASTRUCTURE COMPANY	357_HK	2,170,000.00	1,067,575.79	
HON HAI PRECISION INDUSTRY CO	2317_TT	7,639,481.00	12,444,472.77	
HONG LEONG BANK	HLBK_MK	742,400.00	1,174,075.99	
HONG LEONG FINANCIAL GROUP	HLFG_MK	112,900.00	274,570.63	
HYUNDAI MOTOR CO K	005380_KS	73,600.00	1,636,248.40	
HYUNDAI MOTOR CO LTD-PFD	005385_KS	28,000.00	824,654.78	
HYUNDAI MOTOR LTD	005387_KS	32,000.00	893,374.11	
HYUNDAI PRECISION	012330_KS	7,000.00	605,710.32	
ICICI BANK LTD	ICICIBC_IN	2,640,000.00	8,613,569.14	
IHSARES MSCI CHINA ETF	MCHI	310,000.00	11,812,309.87	
IJM CORP BERHAD	IJM_MK	3,840,000.00	2,963,183.83	
IMPALA PLATINUM HL	IMP_SJ	172,000.00	1,075,018.81	
INDOCEMENT TUNGGAL	INTP_IJ	1,920,000.00	3,113,074.90	
INDUSTRIAL + COMMERCIAL BAN	1398_HK	24,000,000.00	15,984,438.15	
INFOSYS TECHNOLOGIES LTD	INFO_IN	459,178.00	856,389.74	
INVERSIONES AGUAS METROPOL	IAM_CI	1,000,000.00	1,005,781.39	
IOI PROPERTIES GROUP BHD	IOIPG_MK	533,333.00	102,807.82	
ISHARES MSCI EMERGING MKT	EEM	828,000.00	35,324,814.40	
ITAU UNIBANCO BANCO MULT -	ITUB	638,880.00	3,167,994.24	
ITAU UNIBANCO BANCO MULTIPLO	ITUB4_BZ	1,101,003.00	5,283,446.85	
JAIN IRRIGATION SYSTEMS - DVR	JI/DVR_IN	40,000.00	1,179.86	
JAIN IRRIGATION SYSTEMS LTD	JI_IN	4,480,000.00	4,398,977.01	
JBS SA	JBSS3_BZ	40,000.00	124,991.34	
JIANGSU EXPRESSWAY	177_HK	8,000,000.00	5,898,513.35	
JIANGXI COPPER COMPANY LTD-H	358_HK	4,000,000.00	7,604,764.24	
JSC NORILSK NICEL	GMKN_RU	19,837.00	4,949,691.46	
KASIKORNBANK F	KBANK/F_TB	2,000,000.00	1,771,321.54	
KAZMUNAIGAZ EXPL	KMG_LI	72,010.00	1,194,081.03	
KGHM POLSKA MIEDZ	KGH_PW	40,000.00	148,481.69	
KIMBERLY CLARK DE MEXICO	KIMBERA_MM	2,100,000.00	1,979,115.71	
KOMERCNI BANKA	KOMB_CP	80,000.00	973,652.55	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNAL EMERGING ACTIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
KOREA INVESTMENT HOLDINGS	071050_KS	13,466.00	304,093.09	
KOREA TELECOM CORPORATION	030200_KS	72,690.00	2,848,776.36	
KUMPULAN SIME DARBY BHD	SIME_MK	896,000.00	257,921.78	
L.G.PHILIPS LCD CO LTD ADR	LPL	192,000.00	2,604,996.95	
LAND + HOUSES THBH	LH/F_TB	2,000,000.00	489,783.89	
LG CHEM LTD	051910_KS	48,000.00	7,612,714.77	
LG CHEM LTD-PREFERRED	051915_KS	4,000.00	157,831.05	
LG CORP	003550_KS	120,000.00	6,960,715.81	
LG ELECTRONICS INC	066570_KS	44,528.00	2,983,199.50	
LG ELECTRONICS PFD	066575_KS	8,000.00	225,752.39	
LI NING CO LTD	2331_HK	2,833,333.00	3,961,878.09	
LIBERTY HOLDINGS LTD	LBH_SJ	253,886.00	2,274,403.99	
LINGBAO GOLD CO LTD	3330_HK	2,400,000.00	1,324,335.77	
LITE-ON TECHNOLOGY CORP	2301_TT	995,000.00	1,601,135.58	
LOTTE CONFECTIONERY CO LTD	4990_KS	27,468.00	1,279,314.39	
LOTTE SHOPPING CO	023530_KS	21,433.00	5,779,039.36	
MAGNITOGORS - SPON GDR REGS	MMK_LI	240,000.00	1,343,404.40	
MEDIATEK INC	2454_TT	361,000.00	4,471,985.69	
MEGA FINANCIAL HOLDING	2886_TT	7,734,183.00	5,026,291.89	
MISC BHD	MISC_MK	540,000.00	1,120,606.79	
MMC NORILSK NICKEL JSC - ADR	MNOD_LI	351,231.00	2,165,270.62	
MOL MAGYAR OLAJ-EX GAZIPARI	MOL_HB	192,000.00	381,190.37	
MONDI PLC	MNDI_LN	200,000.00	1,033,061.40	
MORGAN STANLEY INDIA INVEST	IIF	64,000.00	1,136,278.33	
MTN GROUP LIMITED	MTN_SJ	640,000.00	1,335,434.65	
NAN YA PLASTICS CORP	1303_TT	1,590,126.00	1,364,229.26	
NAVER CORP	035420_KS	9,589.00	195,540.85	
NEDBANK GROUP LTD	NED_SJ	360,000.00	6,809,644.25	
O2 CZECH REPUBLIC AS	TELEC_CP	80,000.00	509,527.77	
OAQ GAZPROM-GDR	OGZD_LI	880,000.00	12,291,135.28	
OIL & NATURAL GAS CORP LTD	ONGC_IN	720,000.00	1,476,892.61	
OLD MUTUAL	OMU_SJ	2,400,000.00	5,673,099.46	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNAL EMERGING ACTIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ORANGE LIFE INSURANCE LTD	079440_KS	45,000.00	1,487,717.59	
ORBIS PLN2	ORB_PW	280,000.00	1,605,458.19	
OTP BANK	OTP_HB	96,000.00	804,503.59	
PARKSON HOLDINGS BHD	PKS_MK	8,403,808.00	9,761,947.69	
PETROCHINA CO	857_HK	7,000,000.00	3,600,317.20	
PETROL BRASILEIROS	PETR4_BZ	1,600,000.00	4,961,977.48	
PETROLEO BRASILEIRO S.A.	PETR3_BZ	640,000.00	4,498,125.34	
PICC PROPERTY & CASUALTY	2328_HK	5,600,000.00	6,120,160.03	
PING AN INSURANCE GROUP CO-H	2318_HK	896,000.00	4,074,099.90	
POLSKI KONCERN NAFTOWY	PKN_PW	360,000.00	4,758,865.49	
POSCO	005490_KS	16,874.00	2,426,249.63	
POWSZECHNY	PZU_PW	80,000.00	834,253.11	
PT TELEKOMUNIKASI	TLKM_IJ	32,000,000.00	1,232,109.34	
PTT PCL-FOREIGN	PTT/F_TB	320,000.00	1,782,902.14	
PUBLIC BANK BERHAD	PBK_MK	1,272,005.00	1,438,237.66	
QUANTA COMPUTER INC	2382_TT	2,800,316.00	3,914,582.58	
RANDON PARTICIPACOES SA	RAPT4_BZ	120,000.00	454,216.43	
RATCHABURI ELEC GEN	RATCH/F_TB	700,000.00	617,515.74	
REALTEK SEMICONDUCTOR	2379_TT	369,666.00	903,528.86	
RELIANCE INDUSTRIES	RIL_IN	1,920,000.00	8,417,216.86	
RELIANCE INFRASTRUCTURE	RELI_IN	22,500.00	290,191.66	
S-1 CORPORATION	012750_KS	24,000.00	1,008,125.20	
SAMSUNG CARD CO	029780_KS	257,950.00	7,968,963.64	
SAMSUNG ELEC MECH	009150_KS	40,000.00	1,490,251.31	
SAMSUNG ELECTRONIC	005930_KS	34,801.00	17,110,957.04	
SAMSUNG ELECTRONICS-PFD	005935_KS	12,230.00	2,861,129.49	
SAMSUNG FIRE & MARINE INS-PF	000815_KS	9,600.00	281,608.42	
SAMSUNG FIRE + MAR	000810_KS	48,000.00	5,580,306.12	
SAMSUNG SECS CO KS	016360_KS	24,000.00	1,190,324.63	
SANLAM LTD ORD ZAR	SLM_SJ	1,200,000.00	2,649,925.14	
SASOL NPV	SOL_SJ	280,000.00	3,836,951.67	
SBERBANK-PFD-CLS	SBERP_RU	240,000.00	309,097.80	

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Portfolio: INTERNAL EMERGING ACTIVE

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SHINHAN FINANCIAL GROUP LTD	055550_KS	256,000.00	4,658,309.15	
SHINHAN FINANCIAL GRP-ADR	SHG	28,000.00	896,645.69	
SHINSEGAE CO LTD	004170_KS	6,000.00	3,590,113.30	
SIAM CEMENT CO THB	SCC/F_TB	464,000.00	463,710.57	
SIAM COMMERCIAL BK F	SCB/F_TB	1,800,000.00	844,992.22	
SIBANYE GOLD LTD	SGL_SJ	180,000.00	243,523.44	
SIBANYE GOLD SPON ADR	SBGL	3,060.00	18,510.00	
SIME DARBY PLANTATION BHD	SDPL_MK	896,000.00	684,578.67	
SIME DARBY PROPERTY BHD	SDPR_MK	896,000.00	150,380.46	
SINOPAC HOLDINGS	2890_TT	10,002,721.00	3,037,267.25	
SINOTRANS LTD	598_HK	10,240,000.00	4,818,319.84	
SK HOLDINGS CO LTD	034730_KS	8,841.00	1,044,428.51	
SK INNOVATION CO., LTD	096770_KS	28,000.00	2,425,771.91	
SK TELECOM CO LTD	017670_KS	32,000.00	4,913,907.82	
SM PRIME HLDGS ORD	SMPH_PM	7,000,000.00	661,314.38	
SOHU.COM INC	SOHU	180,200.00	7,225,811.16	
S-OIL CORPORATION	010950_KS	48,000.00	2,570,948.69	
S-OIL CORPORATION PFD	010955_KS	2,800.00	86,520.77	
STANDARD BANK GROUP	SBK_SJ	560,000.00	2,030,406.47	
SURGUTNEFTEGAS PREFERRED	SNGSP_RU	5,400,000.00	2,664,810.00	
T IS BANKASI SER C	ISCTR_TI	555,077.15	350,738.25	
T.GARANTI BANASI T	GARAN_TI	1,021,850.00	536,613.33	
TAIWAN MOBILE CO. LTD	3045_TT	2,172,159.00	2,581,381.26	
TAIWAN SECOM	9917_TT	1,624,000.00	2,744,312.98	
TAIWAN SEMICONDUCTOR	2330_TT	9,303,776.00	16,311,428.15	
TAMBANG BATUBARA BUKIT ASAM	PTBA_IJ	6,000,000.00	1,398,675.18	
TATA STEEL LIMITED	TATA_IN	280,000.00	2,876,868.16	
TELEKOMUNIKAYA POL	TPS_PW	640,000.00	3,164,480.68	
TENAGA NASIONAL BERHAD	TNB_MK	1,093,750.00	2,194,755.09	
TENARIS SA	TEN_IM	164,000.00	309,766.00	
TIGER BRANDS LIMITED	TBS_SJ	80,000.00	1,790,413.94	
TRANSMISSORA ALIANCA DE	TAE11_BZ	896,000.00	8,516,419.48	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNAL EMERGING ACTIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
TUPRAS-TURKIYE PETROL RAFINE	TUPRS_TI	192,000.00	2,902,213.50	
TURK TELEKOMUNIKASYON	TTKOM_TI	640,000.00	1,850,247.51	
TURKIYE VAKIFLAR BANKASI	VAKBN_TI	1,000,000.00	1,182,448.48	
UNI-PRESIDENT ENTERPRISES	1216_TT	9,837,259.00	3,919,190.75	
UNITED MICROELECTRONICS	2303_TT	11,999,646.00	9,702,217.44	
WHITE MARTINS SA C	WHMT3_BZ	60,546.00	0.00	
YANZHOU COAL MINIG	1171_HK	5,600,000.00	4,257,512.49	
YTL CORPORATION BERHAD	YTL_MK	1,305,600.00	420,364.86	
YUE YUEN INDUSTRIAL	551_HK	2,683,500.00	8,213,475.00	
YUHAN CORPORATION	000100_KS	16,206.75	2,114,055.15	
ZIJIN MINING GROUP CO LTD-H	2899_HK	28,000,000.00	7,319,999.31	
INTERNATIONAL COMMON STOCKS TOTAL		606,067,801.58	728,470,344.77	
Instrument: INTF		INTERNATIONAL FUNDS		
INTERNAL ACTIVE - LIQUIDITY		510,101.22	51,010,122.16	
INTERNATIONAL FUNDS TOTAL		510,101.22	51,010,122.16	
INTERNAL EMERGING ACTIVE TOTAL		615,617,469.80	920,131,417.25	1,605,884,993.10

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-ALL		ASSET ALLOCATION-TRANSITION ACCT		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BGP NPV		1,896,254.00	0.00	
CIA VALE DO RIO DO	VALE_BZ	83,300.00	0.00	
ISHARES MSCI EMERGING	EEMS	202,000.00	8,380,885.00	
ISHARES MSCI FRONTIER 100	FM	120,000.00	3,255,740.69	
YULON MOTOR COMPANY	2201_TT	1.00	0.00	
INTERNATIONAL COMMON STOCKS TOTAL		2,301,555.00	11,636,625.69	
Instrument: INTF		INTERNATIONAL FUNDS		
ASSET ALLOCATION - LIQUIDITY		78,562.27	7,856,226.82	
INTERNATIONAL FUNDS TOTAL		78,562.27	7,856,226.82	
ASSET ALLOCATION-TRANSITION ACCT TOTAL		2,380,117.27	19,492,852.51	15,358,649.21

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
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Group: INTERNATIONAL - Internal

Portfolio: I-BERNS2

ALLIANCE BERNSTEIN STYLE BLEND

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EAFE				
Instrument: INTF				
STATE STREET EAFE INDEX				
INTERNATIONAL FUNDS				
INTERNAL EAFE - EQUITIES		7,845,689.67	784,568,966.70	
INTERNATIONAL FUNDS TOTAL		7,845,689.67	784,568,966.70	
STATE STREET EAFE INDEX TOTAL		7,845,689.67	784,568,966.70	1,524,115,673.03

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: COM		COMMON STOCK		
MOBILE TELESYSTEMS ADR	MBT	385,339.00	3,749,984.40	
NETEASE.COM INC -ADR	NTES	3,400.00	675,536.28	
COMMON STOCK TOTAL		388,739.00	4,425,520.68	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ABSA GROUP LTD	AGB_SJ	87,439.00	997,297.71	
ADANI PORTS AND SEZ	ADSEZ_IN	33,988.00	160,764.82	
ADARO ENERGY PT	ADRO_IJ	7,046,100.00	993,989.97	
AGRI BANK OF CHINA H	1288_HK	20,896,498.00	9,479,951.85	
AIR CHINA LIMITED-H	753_HK	396,000.00	274,449.77	
AKBANK T.A.S. B	AKBNK_TI	872,875.00	2,311,756.31	
ALIBABA GROUP HOLDINGS-SP	BABA	153,700.00	12,516,178.08	
ALIOR BANK SA	ALR_PW	57,495.00	1,188,109.09	
ALROSA PAO	ALRS_RX	1,126,457.00	1,472,861.40	
ANGLOGOLD ASHANTI LTD	ANG_SJ	15,210.00	253,105.07	
ANHUI CONCH CEMENT CO LTD-H	914_HK	1,017,500.00	4,801,491.80	
ANTA SPORTS PRODUCTS	2020_HK	244,000.00	1,035,055.43	
ASIA CEMENT CORP	1102_TT	2.00	1.84	
ASIAN PAINTS (INDIA) LTD	APNT_IN	14,938.00	186,662.84	
AU OPTRONICS CORP	2409_TT	487,004.00	200,865.65	
AUROBINDO PHARMA LTD	ARBP_IN	19,296.00	165,031.49	
BAJAJ AUTO	BJAUT_IN	12,946.00	469,377.43	
BANCO SANTANDER	SANB11_BZ	38,963.00	237,292.12	
BANGKOK BANK PUBLIC F	BBL/F_TB	36,100.00	196,755.34	
BANK HANDLOWY	BHW_PW	2,473.00	46,446.86	
BANK MANDIRI	BMRI_IJ	3,456,190.00	1,283,553.23	
BANK MILLENNIUM	MIL_PW	498,702.00	1,081,751.17	
BANK OF CHINA LTD - H	3988_HK	33,437,861.00	15,124,907.60	
BANK OF COMMUNICATIONS CO-H	3328_HK	6,920,000.00	5,614,193.98	
BANK RAKYAT INDONESIA	BBRI_IJ	34,416,425.00	7,521,634.10	
BANK ZACHODNI WBK	BZW_PW	8,584.00	770,190.10	
BEC WORLD PCL-FOREIGN	BEC/F_TB	433,000.00	651,376.68	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BEIJING CAPITAL INTL AIRPO-H	694_HK	1,426,000.00	2,130,345.06	
BEIJING ENTERPRISES HOLDINGS	392_HK	407,500.00	2,237,012.90	
BFG RETAIL CO LTD/NEW	282330_KS	1,950.00	288,602.10	
BGF RETAIL CO LTD	027410_KS	3,640.00	145,688.39	
BHARAT FORGE LIMITED	BHFC_IN	2,510.00	22,923.44	
BHARAT HEAVY ELECTRICALS	BHEL_IN	6,966.00	12,329.61	
BHARTI INFRATEL LTD	BHIN_IN	11,195.00	66,157.60	
BID CORP LTD	BID_SJ	4,288.00	97,872.53	
BIDVEST GROUP ORD	BVT_SJ	56,269.00	481,288.77	
CAPITEC BANK HOLDINGS LTD	CPI_SJ	2,342.00	140,374.46	
CCC SA	CCC_PW	2,950.00	164,331.96	
CCR SA	CCRO3_BZ	150,540.00	684,336.05	
CEMEX SA PTG CERTS	CEMEXCPO_MM	1.00	0.35	
CEMIG CIA ENERG MG	CMIG4_BZ	955,694.00	2,022,688.76	
CENTRAIS ELETR BRA	ELET6_BZ	3,587.00	18,995.65	
CENTRAIS ELETR BRA	ELET3_BZ	47,300.00	289,136.07	
CESKE ENERGETICKE ZAVODY	CEZ_CP	2,292.00	56,240.51	
CHAILEASE HOLDING CO LTD	5871_TT	1,141,000.00	3,175,210.27	
CHANG HWA COMMERCIAL BANK	2801_TT	705,900.00	353,385.67	
CHINA CITIC BANK - H	998_HK	7,362,000.00	4,792,837.98	
CHINA COMMUNICATIONS SERVI-H	552_HK	310,000.00	185,347.05	
CHINA CONCH VENTURE	586_HK	1,155,000.00	2,693,855.56	
CHINA CONSTRUCTION BANK-H	939_HK	20,697,631.00	15,650,999.94	
CHINA EVERBRIGHT BANK CO L H	6818_HK	3,022,000.00	1,415,032.20	
CHINA GAS HOLDINGS	384_HK	1,202,000.00	3,766,222.28	
CHINA HUIZHAN DAIRY HOLDINGS	6863_HK	838,000.00	320,960.42	
CHINA MEDICAL SYSTEM HOLDING	867_HK	1,373,000.00	2,781,736.21	
CHINA MERCHANTS BANK	3968_HK	2,681,272.00	9,882,330.09	
CHINA MOBILE HK LTD HKD 0.1	941_HK	1,927,327.00	20,063,835.57	
CHINA OVERSEAS	688_HK	434,000.00	1,514,824.79	
CHINA PETROLEUM	386_HK	6,590,737.00	4,343,271.30	
CHINA RESOURCES GAS GROUP	1193_HK	960,000.00	3,590,928.43	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CHINA RESOURCES POWER	836_HK	26,000.00	48,169.14	
CHINA SHENHUA ENERGY CO - H	1088_HK	2,802,341.00	6,423,479.69	
CHINA STEEL CORP	2002_TT	169,000.00	136,085.12	
CHINA STHN AIRLINE	1055_HK	654,000.00	598,155.21	
CHINA TELECOM CORP	728_HK	6,628,000.00	3,278,697.03	
CHINA VANKE CO LTD-H	2202_HK	1,009,800.00	3,163,314.58	
CHONGQING RURAL COMM H	3618_HK	2,267,903.00	1,239,988.38	
CHUNGHWA TELECOM	2412_TT	3.00	9.17	
CIA PARANAENSE DE ENERGI	CPLE6_BZ	0.00	0.00	
CIA SANEAMENTO BASICO	SBSP3_BZ	311,358.00	3,075,524.42	
CIA VALE DO RIO DOCE	VALE3_BZ	772,846.00	6,472,831.68	
CIELO SA	CIEL3_BZ	30,600.00	209,992.17	
CNOOC LTD	883_HK	3,294,107.00	4,573,189.42	
COAL INDIA	COAL_IN	80,972.00	386,646.09	
COSCO SHIPPING PORTS LTD	1199_HK	1,522,000.00	1,563,794.76	
CP ALL PCL F	CPALL/F_TB	328,400.00	405,221.47	
CREDICORP LTD	BAP	39,140.00	6,997,242.98	
CYFROWY POLSAT SA	CPS_PW	203,536.00	1,392,619.34	
DONGFENG MOTOR	489_HK	2,982,000.00	3,748,075.52	
DOOSAN HEAVY INDUSTRIES	034020_KS	65,490.00	1,180,522.25	
E.SUN FINANCIAL HOLDING CO	2884_TT	2,372,408.00	1,326,272.11	
EDP-ENERGIAS DO BRASIL	ENBR3_BZ	331,468.00	1,281,345.77	
E-MART CO., LTD	139480_KS	12,920.00	3,173,096.04	
ENEL GENERACION CHILE	ENELGXCH_CI	1,625,033.00	1,342,328.92	
ENGIE BRASIL SA	EGIE3_BZ	178,400.00	1,955,825.62	
ENN ENERGY HOLDINGS LTD	2688_HK	278,000.00	2,016,306.74	
EQUATORIAL ENERGIA SA	EQTL3_BZ	181,000.00	3,483,471.97	
EREGLI DEMIR CELIK	EREGL_TI	665,504.00	860,120.81	
FIRST FINANCIAL	2892_TT	2,965,600.00	1,558,900.88	
FIRSTRAND ZAR0.01	FSR_SJ	433,927.00	1,728,237.69	
FOLLI FOLLIE SA	FFGRP_GA	18,709.00	369,475.31	
FORD OTOMOTIV SAN	FROTO_TI	69,700.00	1,056,272.03	
Group: INTERNATIONAL - Internal	Portfolio:	EMERGING MARKET QUANTITATIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
FORTRESS REIT LTD	FFA_SJ	238,978.00	313,343.74	
FORTRESS REIT LTD	FFB_SJ	60,108.00	162,572.44	
GAIL INDIA	GAIL_IN	177,222.00	1,228,104.14	
GAZPROM OAO	GAZP_RM	4,413,453.00	9,449,433.11	
GERDAU SA	GGBR4_BZ	70,902.00	202,652.58	
GOLD FIELDS LIMITE	GFI_SJ	151,312.00	669,539.45	
GROWTHPOINT PROPERTIES LTD	GRT_SJ	243,862.00	474,415.81	
GRUPA LOTOS SA	LTS_PW	101,791.00	1,651,480.35	
GRUPO AVAL ACCIONES - PFD	PFAVAL_CB	1,257,684.00	521,406.86	
GS HOLDINGS CORP	078930_KS	23,040.00	994,233.51	
GUANGDONG INVESTMENT LTD	270_HK	2,918,000.00	4,053,091.84	
GUANGZHOU AUTOMOBILE GROUP	2238_HK	1,732,000.00	3,543,400.26	
GUANGZHOU R&F PROPERTIES - H	2777_HK	24,000.00	40,492.42	
HAN WHA KRW5000	000880_KS	10,666.00	327,739.65	
HANA FINANCIAL GROUP	086790_KS	188,737.00	6,249,209.36	
HANERGY THIN FILM POWER	566_HK	980,000.00	148,163.02	
HANWHA CHEMICAL KS	009830_KS	96,473.00	2,972,998.08	
HCL TECHNOLOGIES LTD	HCLT_IN	62,380.00	829,658.10	
HDC CO LTD	012630_KS	8,414.00	273,915.11	
HELLENIC TELECOMMUNICATIONS	HTO_GA	134,540.00	1,655,421.80	
HENGAN INTL GROUP CO LTD	1044_HK	238,000.00	2,299,722.37	
HERO HONDA MOTORS LIMITED	HMCL_IN	6,132.00	299,691.79	
HINDUSTAN UNILEVER LTD	HUVR_IN	140,967.00	2,248,829.03	
HM SAMPOERNA TBK PT	HMSP_IJ	5,770,300.00	1,805,991.76	
HOUSING DEVELOPMENT FINANCE	HDFC_IN	127,729.00	2,086,259.90	
HUA NAN FINANCIAL HOLDINGS C	2880_TT	3,068,847.00	1,475,061.35	
HYNIX SEMICONDUCTOR INC	000660_KS	105,453.00	3,695,918.22	
HYOSUNG CORPORATION	004800_KS	11,379.00	1,448,709.92	
HYPERA SA	HYPE3_BZ	155,300.00	1,667,899.77	
HYPROP INVESTMENTS LTD-UTS	HYP_SJ	16,612.00	156,194.14	
HYUNDAI DEPT STORE CO	069960_KS	14,261.00	1,369,186.65	
HYUNDAI MARINE AND FIRE INS.	001450_KS	67,699.00	2,277,444.24	
Group: INTERNATIONAL - Internal	Portfolio:	EMERGING MARKET QUANTITATIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
HYUNDAI MOTOR CO K	005380_KS	21,609.00	3,352,217.10	
HYUNDAI PRECISION	012330_KS	9,543.00	2,000,999.59	
HYUNDAI STEEL CO	004020_KS	42,782.00	2,441,120.27	
ICICI BANK LTD	ICICIBC_IN	233,546.00	1,010,519.01	
IDEA CELLULAR LTD	IDEA_IN	123,693.00	248,933.18	
IMPERIAL HLDGS R0.	IPL_SJ	33,343.00	554,088.02	
INDIABULLS HOUSING FINANCE L	IHFL_IN	23,470.00	236,830.96	
INDUSTRIAL + COMMERCIAL BAN	1398_HK	20,618,175.00	14,583,847.42	
INDUSTRIAL BANK OF KOREA	024110_KS	213,468.00	2,886,810.75	
INFOSYS TECHNOLOGIES LTD	INFO_IN	78,434.00	1,159,494.67	
INTERCONEXION ELECTRICA SA	ISA_CB	98,106.00	452,166.31	
INVESTEC LTD	INL_SJ	38,478.00	289,883.83	
ISHARES MSCI EMERGING MKT	EEM	200,000.00	8,108,078.50	
ITAU UNIBANCO BANCO MULTIPLO	ITUB4_BZ	474,137.00	4,740,926.59	
ITAUSA-PREF	ITSA4_BZ	2,520,827.00	7,532,667.47	
JBS SA	JBSS3_BZ	462,900.00	1,258,425.59	
JIANGSU EXPRESSWAY	177_HK	840,000.00	1,225,902.55	
JUMBO SA	BELA_GA	62,767.00	986,622.69	
KASIKORNBANK PCL	KBANK_TB	159,400.00	1,102,405.29	
KB FINANCIAL GROUP INC	105560_KS	221,988.00	9,391,548.75	
KIA MOTORS CORPORATION	000270_KS	36,232.00	1,635,688.81	
KLABIN SA UNIT	KLBN11_BZ	52,300.00	272,627.42	
KOC HOLDING	KCHOL_TI	653,979.00	2,964,216.18	
KOREA ELEC POWER K	015760_KS	43,494.00	1,949,335.38	
KOREA INVESTMENT HOLDINGS	071050_KS	21,102.00	1,343,412.61	
KRUNG THAI BANK PUB CO -	KTBF_TB	1,666,100.00	833,834.60	
KT&G CORP	033780_KS	13,283.00	1,126,013.60	
KUMBA RESOURCES LTD	EXX_SJ	51,509.00	529,645.79	
KUMPULAN SIME DARBY BHD	SIME_MK	4,403,000.00	2,431,244.57	
LG CHEM LTD	051910_KS	16,043.00	5,432,269.99	
LG CORP	003550_KS	73,198.00	5,177,227.99	
LG ELECTRONICS INC	066570_KS	5,891.00	451,623.44	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
LG INNOTEK CO LTD	011070_KS	12,437.00	1,872,923.26	
LIBERTY HOLDINGS LTD	LBH_SJ	4,132.00	36,149.37	
LIFE HEALTHCARE GROUP	LHC_SJ	1.00	2.53	
LITE-ON TECHNOLOGY CORP	2301_TT	55,727.00	81,421.67	
LONGFOR PROPERTIES CO	960_HK	1,473,076.00	2,187,060.77	
LOTTE CHEMICAL CORPORATION	011170_KS	8,136.00	2,471,673.28	
LUKOIL OAO	LKOH_RM	83,118.00	3,084,711.77	
MAHINDRA & MAHINDRA LIMITED	MM_IN	88,662.00	860,519.20	
MARICO LTD	MRCO_IN	26,624.00	133,558.47	
MARUTI UDYOG LTD	MSIL_IN	5,590.00	621,750.04	
MBANK SA	MBK_PW	5,569.00	695,974.52	
MIRAE ASSET DAEWOO CO LTD	006800_KS	246,639.00	2,438,963.94	
MMI HOLDINGS LTD	MMI_SJ	32,289.00	52,295.22	
MOL MAGYAR OLAJ-EX GAZIPARI	MOL_HB	705,122.00	5,725,025.94	
MONDI LTD	MND_SJ	13,720.00	362,981.01	
MR. PRICE GROUP LTD	MRP_SJ	44,759.00	660,512.89	
MTN GROUP LIMITED	MTN_SJ	41,742.00	504,190.35	
NAN YA PLASTICS CORP	1303_TT	1,654,000.00	3,927,566.95	
NASPERS ZAR 0.02 S	NPN_SJ	18,515.00	2,732,902.18	
NEDBANK GROUP LTD	NED_SJ	15,792.00	229,233.14	
NEPI ROCKCASTLE PLC	NRP_SJ	51,824.00	818,282.85	
NESTLE INDIA LIMITED	NEST_IN	2,048.00	190,836.83	
NTPC LIMITED	NTPC_IN	283,245.00	660,711.68	
ODONTOPREV S.A.	ODPV3_BZ	290,400.00	1,366,965.64	
OIL & NATURAL GAS CORP LTD	ONGC_IN	384,243.00	935,433.30	
OPAP SA	OPAP_GA	162,294.00	1,935,933.40	
OTP BANK	OTP_HB	195,717.00	4,134,646.00	
PEGATRON	4938_TT	538,001.00	1,666,381.84	
PETKIM PETROKIMYA HOLDING AS	PETKM_TI	790,688.00	1,405,693.14	
PKO BANK POLSKI SA	PKO_PW	216,795.00	2,023,835.31	
POLISH OIL & GAS	PGN_PW	1,804,686.00	3,059,661.40	
POLSKA GRUPA ENER	PGE_PW	687,681.00	2,238,292.94	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
POLSKI KONCERN NAFTOWY	PKN_PW	289,127.00	8,648,639.29	
PORTO SEGURO SA	PSSA3_BZ	700.00	7,621.28	
POSCO	005490_KS	39,838.00	10,351,814.92	
POWER FINANCE CORPORATION	POWF_IN	132,682.00	235,642.79	
POWSZECHNY	PZU_PW	576,249.00	7,010,486.47	
PTT EXPLORATION & PROD-FOR	PTTEP/F_TB	246,800.00	1,190,429.97	
PTT GLOBAL CHEMICAL PCL	PTTGC_TB	0.00	0.00	
PTT GLOBAL CHEMICAL PCL-FOR	PTTGC/F_TB	616,200.00	1,512,648.59	
PTT PCL-FOREIGN	PTT/F_TB	199,100.00	1,733,277.71	
REDEFINE PROPERTIES LTD	RDF_SJ	936,534.00	706,194.45	
RELIANCE INDUSTRIES	RIL_IN	243,058.00	1,678,029.57	
RESILIENT REIT LTD	RES_SJ	56,030.00	608,471.25	
RICHTER GEDEON	RICHT_HB	253,899.00	5,031,928.95	
RMB HOLDINGS LTD	RMH_SJ	48,237.00	224,415.30	
RURAL ELECTRIFICATION CO	RECL_IN	88,987.00	152,525.87	
SAMSUNG ELECTRONIC	005930_KS	13,223.00	13,928,698.25	
SAMSUNG ELECTRONICS-PFD	005935_KS	5,493.00	5,076,512.77	
SAMSUNG HEAVY INDUSTRIES	010140_KS	1.00	9.31	
SANLAM LTD ORD ZAR	SLM_SJ	181,553.00	992,276.01	
SAPPI ZARI(SICOVAM	SAP_SJ	102,623.00	660,901.29	
SASOL NPV	SOL_SJ	71,390.00	2,295,960.96	
SBERBANK	SBER_RM	2,840,182.00	6,712,226.28	
SEVERSTAL-BRD	CHMF_RU	162,546.00	2,136,197.84	
SHANGHAI INDUSTRIAL HLDG LTD	363_HK	456,000.00	1,245,670.74	
SHANGHAI PETROCHEM	338_HK	4,186,000.00	2,210,016.58	
SHIMAO PROPERTY HOLDINGS	813_HK	40,585.00	59,902.39	
SHOPRITE HOLDING LTD	SHP_SJ	29,723.00	467,971.64	
SILICONWARE PRECISION INDS	2325_TT	224,000.00	363,529.02	
SINO-OCEAN LAND HOLDINGS	3377_HK	3,305,500.00	1,982,045.16	
SINOPAC HOLDINGS	2890_TT	4,389,436.00	1,373,067.34	
SK HOLDINGS CO LTD	034730_KS	537.00	124,272.07	
SK INNOVATION CO., LTD	096770_KS	44,077.00	6,635,095.76	

Group: INTERNATIONAL - Internal

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SK TELECOM CO LTD	017670_KS	5,000.00	964,292.65	
SOHO CHINA LTD	410_HK	2,609,000.00	1,457,899.09	
STANDARD BANK GROUP	SBK_SJ	166,905.00	1,930,547.43	
STATE BANK OF INDIA	SBIN_IN	63,775.00	267,280.07	
STEINHOFF INTL HOLDINGS LTD	SNH_SJ	43,624.00	268,880.92	
SURGUTNEFTEGAS - PFD	SNGSP_RM	2,241,220.00	1,383,958.80	
SURGUTNEFTEGAZ	SNGS_RM	5,545,200.00	2,623,909.15	
SUZANO PAPEL E CELULOSE SA	SUZB3_BZ	137,726.00	685,267.03	
SYNNEX TECHNOLOGY INTL CORP	2347_TT	1,346,000.00	1,749,860.12	
T IS BANKASI SER C	ISCTR_TI	754,450.00	1,382,705.45	
T.GARANTI BANASI T	GARAN_TI	956,144.00	2,896,625.09	
TAISHIN FINANCIAL HOLDINGS	2887_TT	2,532,739.00	910,540.00	
TAIWAN BUSINESS BANK	2834_TT	2,076,660.00	550,332.77	
TAIWAN COOPERATIVE FINANCIAL	5880_TT	7,536,190.00	3,730,002.83	
TAIWAN SEMICONDUCTOR	2330_TT	2,909,352.00	11,946,956.40	
TATA CONSULTANCY SVS LTD	TCS_IN	33,757.00	1,236,277.51	
TATA MOTORS LTD	TTMT_IN	15,153.00	93,042.16	
TATA POWER COMPANY LIMITED	TPWR_IN	412,726.00	573,158.17	
TATA STEEL LIMITED	TATA_IN	95,398.00	372,528.31	
TATNEFT-CLS	TATN_RM	868,112.00	6,194,637.28	
TAURON POLSKA ENERGIA	TPE_PW	1,418,606.00	1,220,067.50	
TELEFONICA BRASIL SA	VIVT4_BZ	285,522.00	4,436,303.31	
TELKOM SA SOC LTD	TKG_SJ	27,502.00	118,355.04	
TENCENT HOLDINGS LTD HKD	700_HK	784,731.00	15,345,680.41	
TIGER BRANDS LIMITED	TBS_SJ	26,395.00	811,506.05	
TIM PARTICIPACOES SA	TIMP3_BZ	810,357.00	2,784,683.59	
TRUWORTHS INTERNATIONAL LTD	TRU_SJ	9,397.00	48,193.90	
TUPRAS-TURKIYE PETROL RAFINE	TUPRS_TI	146,687.00	4,017,026.51	
TURKCELL ILETISIM HIZMET AS	TCELL_TI	1,288,594.00	5,534,774.92	
TURKIYE HALK BANKASI	HALKB_TI	732,166.00	2,253,459.82	
TURKIYE VAKIFLAR BANKASI	VAKBN_TI	463,269.00	943,435.25	
UPL LTD	UPLL_IN	10,683.00	145,708.57	

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
VEDANTA LTD	VEDL_IN	129,928.00	271,929.97	
VEDANTA LTD PFD		1,103,684.00	139,977.29	
VIPSHOP HOLDINGS LTD - ADS	VIPS	207,000.00	1,868,856.50	
VTB BANK OJSC	VTBR_RU	1,276,190,000.00	1,341,248.60	
WEG SA	WEGE3_BZ	514,800.00	3,722,277.65	
WIPRO	WPRO_IN	337,945.00	1,469,141.79	
WOORI BANK	000030_KS	407,726.00	4,121,815.51	
WPG HOLDINGS CO	3702_TT	242,000.00	291,570.85	
YANZHOU COAL MINIG	1171_HK	702,000.00	673,796.67	
YES BANK LTD	YES_IN	26,090.00	123,452.70	
YY INC-ADR	YY	8,400.00	844,874.52	
ZEE TELEFILMS LIMITED	Z_IN	27,600.00	163,915.76	
ZHEJIANG EXPRESSWA	576_HK	1,576,000.00	1,768,510.04	
INTERNATIONAL COMMON STOCKS TOTAL		1,601,213,635.00	591,924,010.30	
Instrument: INTF		INTERNATIONAL FUNDS		
EMQUAN LIQUIDITY		180,400.07	18,040,007.06	
INTERNATIONAL FUNDS TOTAL		180,400.07	18,040,007.06	
EMERGING MARKET QUANTITATIVE TOTAL		1,601,782,774.07	614,389,538.04	761,025,152.42

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: COM		COMMON STOCK		
CHECK POINT SOFTWARE TECH	CHKP	10,600.00	1,099,651.89	
COMMON STOCK TOTAL		10,600.00	1,099,651.89	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
3 I GROUP	III_LN	158,548.00	1,335,044.23	
A P MOLLER - MAERSK A/S - A	MAERSKA_DC	737.00	1,063,064.41	
A P MOLLER MAERSK A/S	MAERSKB_DC	1,009.00	963,248.97	
ABB LIMITED CHF2.50	ABBN_SW	105,341.00	2,472,935.84	
ABERTIS INFRAESTRUCTURAS SA	ABE_SM	31,139.00	514,884.55	
ADIDAS AG	ADS_GY	5,536.00	1,074,038.05	
AENA SME SA	AENA_SM	2,573.00	393,194.77	
AGEAS SA	AGS_BB	37,789.00	5,362,831.46	
AIA GROUP LTD	1299_HK	177,580.00	955,991.66	
AIR LIQUIDE	AI_FP	11,621.50	1,371,275.08	
AKZO NOBEL NV NLG5	AKZA_NA	8,325.00	704,717.63	
ALLIANZ AG NPV(REG	ALV_GY	15,692.00	2,641,582.15	
AMADEUS IT GROUP SA	AMS_SM	8,247.00	356,534.87	
ANDRITZ AG	ANDR_AV	22,482.00	1,187,459.77	
ANHEUSER-BUSCH IN BEV	ABI_BB	70,428.00	3,041,968.07	
ASAHI KASEI CORPORATION	3407_JP	175,000.00	1,709,144.63	
ASCENDAS REAL ESTATE INV	AREIT_SP	795,100.00	1,430,254.61	
ASML HOLDING NV	ASML_NA	5,421.00	503,418.97	
ASSIC GENERALI SPA	G_IM	16,627.00	333,892.28	
ATLAS COPCO AB SER A	ATCOA_SS	17,650.00	412,907.36	
ATLAS COPCO AB-B SHS	ATCOB_SE	17,892.00	560,666.44	
AUCKLAND INTL AIRPORT	AIA_NZ	254,584.00	923,420.85	
AXA EUR 2.29	CS_FP	38,760.00	822,098.76	
AZRIELI GROUP	AZRG_IT	11,596.00	457,727.39	
BANCO BILBAO - BBVA	BBVA_SM	98,674.00	847,741.66	
BANK LEUMI LE-ISRAEL	LUMI_IT	248,811.00	1,214,200.83	
BARCLAYS PLC ORD G	BARC_LN	656,548.00	2,404,826.85	
BASF AG DEM ORD SH	BAS_GY	22,026.00	912,173.32	

Group: INTERNATIONAL - Internal

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BAYER AG COM NPV	BAYN_GY	10,475.00	436,386.88	
BCO SANTANDER CENTAL HISP	SAN_SM	345,068.00	1,963,268.09	
BK HAPOALIM BM ILS	POLI_IT	138,907.00	715,725.00	
BNP PARIBAS	BNP_FP	19,516.00	702,013.77	
BOC HONG KONG HOLDINGS LTD	2388_HK	295,000.00	1,215,854.82	
BP PLC	BP/_LN	316,268.00	2,340,277.62	
BRENNTAG AG	BNR_GY	14,446.00	822,199.40	
BRIT AMER TOBACCO	BATS_LN	77,048.00	2,929,134.73	
BRITISH AEROSPACE	BA/_LN	355,917.00	2,924,833.45	
BURBERRY GROUP	BRBY_LN	71,840.00	1,596,343.40	
CANON INC JPY50	7751_JP	63,449.00	1,125,113.10	
CAPITA PLC	CPI_LN	120,169.00	855,590.95	
CAPITALAND LIMITED	CAPL_SP	1,184,066.00	2,265,337.70	
CARNIVAL PLC	CCL_LN	31,002.00	1,772,402.68	
CHUGOKU BANK LTD	8382_JP	33,200.00	496,412.17	
CIA VALE DO RIO DO	VALE_BZ	8,684.00	0.00	
CITY DEVELOPMENTS	CIT_SP	253,500.00	1,874,820.20	
CLP HLDGS HKD5	2_HK	130,546.00	1,208,904.74	
CNH INDUSTRIAL NV	CNHI_IM	21,405.00	207,568.95	
COMPASS GROUP	CPG_LN	45,302.00	886,248.41	
CONTACT ENERGY LTD	CEN_NZ	94,972.00	334,076.84	
CRH PLC	CRH_ID	46,198.00	1,640,012.44	
CSF THOMSON FRF20	HO_FP	9,080.00	884,805.40	
DAI NIPPON PRINTNG	7912_JP	49,126.00	1,438,610.67	
DAIMLER-BENZ AG	DAI_GY	13,506.00	937,939.75	
DANSKE BANK	DANSKE_DC	98,900.00	1,327,466.68	
DANSKE BANK OYJ	SAMPO_FH	82,588.00	541,360.96	
DBS GROUP HOLDINGS	DBS_SP	388,406.00	2,953,528.66	
DEN NORSKE BANK NO	DNB_NO	225,323.00	1,067,943.83	
DENSO CORP Y50	6902_JP	54,319.00	2,501,102.20	
DEUTSCHE POST AG	DPW_GY	55,249.00	1,756,920.24	
DEUTSCHE TELEKOM	DTE_GY	69,557.00	1,299,287.80	

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
DIAGEO ORD GBP 28.	DGE_LN	44,444.00	1,287,466.34	
DISTRIBUIDORA INTERNACIONAL	DIA_SM	62,284.00	345,338.13	
EADS NV	AIR_FP	12,646.00	894,677.49	
EAST JAPAN RAILWAY	9020_JP	31,981.00	3,014,608.41	
ELECTROLUX AB - SER B	ELUXB_SS	15,229.00	407,660.38	
ENEL SPA	ENEL_IM	175,316.00	783,228.58	
ENI SPA	ENI_IM	67,923.00	1,024,418.95	
EQUINOR	EQNR_NO	220,774.00	1,298,716.65	
ERSTE GROUP BANK	EBS_AV	103,945.00	2,197,448.50	
EXOR NV	EXO_IM	6,987.00	356,803.97	
EXPERIAN PLC	EXPN_LN	140,512.00	2,861,982.06	
FERRARI NV	RACE_IM	4,006.00	234,070.93	
FIAT CHRYSLER AUTOMOBILES NV	FCA_IM	26,469.00	281,735.37	
FLETCHER BUILDING LTD	FBU_NZ	200,315.00	1,349,591.83	
FORTUM OYJ	FORTUM_FH	89,019.00	2,577,764.17	
FUJIFILM HOLDINGS CORP	4901_JP	60,900.00	2,211,419.67	
G4S PLC	GFS_LN	271,230.00	1,011,644.50	
GKN ORSH 0.5GBP	GKN_LN	279,423.00	1,298,032.30	
GLAXOSMITHKLINE	GSK_LN	74,780.00	1,720,061.60	
GLENCORE XSTRATA PLC	GLEN_LN	314,116.00	611,417.64	
GPE BRUX LAMBERT	GBLB_BB	36,404.00	2,867,162.88	
HAMMERSON PLC 25P	HMSO_LN	172,387.00	1,242,594.41	
HANG LUNG PROPERTIES LTD	101_HK	246,232.00	617,149.29	
HANKYU HANSHIN HOLDINGS, INC	9042_JP	43,300.00	1,468,219.99	
HANNOVER RUECKVERSICHERU	HNR1_GR	6,720.00	774,626.06	
HEIDELBERGER CEMENT	HEI_GY	12,355.00	1,178,626.39	
HENDERSON LAND DEVELOPMENT	12_HK	118,800.00	682,162.79	
HENKEL AG & CO	HEN_GY	9,715.00	902,963.26	
HERMES INTERNATIONAL	RMS_FP	1,965.00	925,755.02	
HONDA MOTOR CO COM	7267_JP	83,255.00	1,409,151.38	
HONGKONG LAND HOLDINGS LTD	HKL_SP	93,800.00	674,071.35	
HSBC HOLDINGS ORD	HSBA_LN	760,549.00	7,596,231.65	
Group: INTERNATIONAL - Internal	Portfolio: INTERNAL EAFE TOPDOWN			

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
HUSQVARNA AB-B SHS	HUSQB_SS	36,814.00	313,822.53	
HUTCHISON PORT HOLDINGS	HPHT_SP	1,574,800.00	642,939.04	
IBERDROLA SA	IBE_SM	125,850.00	901,345.68	
I-CABLE COMMUNICATIONS LTD	1097_HK	140,368.00	5,166.70	
IDORSIA LTD	IDIA_SW	5,774.00	45,097.10	
INDITEX	ITX_SM	10,461.00	393,075.28	
ING GROEP NV NLG1	INGA_NA	54,499.00	1,449,289.17	
INTERCONTINENTAL HOTELS	IHG_LN	29,278.00	1,475,093.52	
INTERTEK GROUP	ITRK_LN	26,300.00	1,294,418.95	
INTESA SANPAOLOA SPA	ISP_IM	216,262.00	676,303.92	
INVESTEC PLC	INVP_LN	142,630.00	1,072,660.25	
INVESTOR AB-B SHS	INVEB_SS	27,942.00	1,063,697.49	
ISS A/S	ISS_DC	59,512.00	2,110,565.73	
ITOCHU CORP Y50	8001_JP	208,400.00	3,041,344.64	
JARDINE CYCLE & CARRIAGE LTD	JCNC_SP	15,900.00	509,523.20	
JX HOLDINGS INC	5020_JP	299,800.00	1,455,495.33	
KBC GROUP	KBC_BB	34,752.00	1,721,748.58	
KEPPEL CORP ORD SG	KEP_SP	524,041.00	1,002,190.87	
KERING	KER_FP	4,770.00	1,234,440.07	
KERRY GROUP PLC-A	KYG_ID	12,534.00	157,788.41	
KIRIN BREWERY CO C	2503_JP	114,500.00	2,153,114.18	
KONE OYJ-B	KNEBV_FH	41,917.00	1,141,665.23	
KYOCERA CORP JPY50	6971_JP	44,700.00	2,527,034.31	
LAFARGEHOLCIM LTD	LHN_SW	30,363.00	1,778,737.99	
LEGAL + GENERAL OR	LGEN_LN	461,457.00	1,437,383.94	
LEONARDO-FINMECCANICA SPA	LDO_IM	11,282.00	161,135.80	
LINK REIT	823_HK	150,774.00	972,090.92	
L'OREAL FRF10	OR_FP	6,782.00	327,683.46	
LVMH MOET-HENNESSY	MC_FP	6,463.00	863,457.40	
MARINE HARVEST	MHG_NO	81,579.00	1,307,997.66	
MARUBENI CORP JPY5	8002_JP	229,900.00	1,447,577.94	
MEGGITT	MGGT_LN	168,523.00	937,682.57	

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
MERCK KGAA DEM NPV	MRK_GY	8,700.00	974,723.04	
MERIDIAN ENERGY LTD	MEL_NZ	468,632.00	696,694.10	
MICHELIN (CGDE)	ML_FP	10,360.00	1,243,437.73	
MIGHTY RIVER POWER	MRP_NZ	200,000.00	442,605.31	
MITSUBISHI CHEM JP	4188_JP	188,800.00	1,455,104.28	
MITSUBISHI UFJ FINANCIAL CORP	8306_JP	728,017.00	4,757,453.45	
MIZRAHI TEFAHOT BANK	MZTF_IT	38,975.00	633,734.62	
MIZUHO FINANCIAL GROUP	8411_JP	401,803.00	886,862.64	
MONDI PLC	MNDI_LN	59,855.00	1,456,307.57	
MUNCHENER RUCKVS	MUV2_GY	10,443.00	2,061,614.56	
MURATA MFG CO JPY5	6981_JP	21,364.00	3,221,517.78	
NAMCO BANDAI HOLDINGS	7832_JP	37,000.00	1,156,941.31	
NESTLE SA CHF	NESN_SW	68,429.00	1,205,371.72	
NEW WORLD DEVEL CO	17_HK	512,000.00	648,382.59	
NIPPON TEL+TEL CP	9432_JP	80,200.00	3,587,026.31	
NISSAN MOTOR CO Y5	7201_JP	310,191.00	3,203,927.08	
NOKIA OYJ	NOKIA_FH	703,151.00	8,637,467.04	
NOKIAN RENKAAT OYJ	NRE1V_FH	34,967.00	1,476,431.19	
NORDEA BANK AB	NDA_SS	92,167.00	1,001,819.31	
NORSK HYDRO AS NOK	NHY_NO	276,036.00	1,661,112.90	
NOVARTIS AG CHF 20	NOVN_SW	58,506.00	2,616,552.75	
NOVO NORDISK A/S-B	NOVOB_DC	259,580.00	621,763.89	
NTT DOCOMO INC	9437_JP	160,738.00	3,207,149.38	
OLD MUTUAL LTD	OMU_LN	425,957.00	1,225,094.14	
OMV AG AUSH100	OMV_AV	55,990.00	766,595.09	
ORION OYJ-CLASS B	ORNBV_FH	27,291.00	1,442,702.72	
OVERSEA CHINESE BANKING	OCBC_SP	574,115.00	1,947,468.48	
PANDORA A/S	PNDORA_DC	13,785.00	1,600,323.21	
PEARSON ORD 25P	PSON_LN	119,113.00	947,115.20	
PERNOD-RICARD FF20	RI_FP	8,907.00	1,054,195.11	
PHILIPS ELECTRONICS	PHIA_NA	26,403.00	839,531.29	
PRYSMIAN SPA	PRY_IM	7,924.00	209,022.06	

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
RAIFFEISEN BANK INTERNATIONAL	RBI_AV	40,828.00	1,136,417.65	
REED INTERNATIONAL	REL_LN	149,728.00	1,974,815.56	
RELX NV	REN_NA	30,039.00	514,533.81	
REPSOL SA	REP_SM	35,052.00	443,201.56	
REPSOL SA-RTS	REP/D_SM	35,052.00	0.00	
RESONA HOLDINGS INC	8308_JP	307,400.00	1,691,765.28	
RIO TINTO PLC	RIO_LN	38,496.00	1,587,746.25	
ROCHE HLDGS AG GEN	ROG_SW	16,453.00	2,385,477.96	
ROYAL DUTCH SHELL PLC - A SHS	RDSA_LN	197,121.00	5,447,892.49	
ROYAL DUTCH SHELL PLC - B SHS	RDSB_LN	97,180.00	2,737,873.40	
RYMAN HEALTHCARE LTD	RYM_NZ	70,508.00	415,331.87	
SANDVIK AB	SAND_SS	28,548.00	421,890.16	
SANOFI	SAN_FP	32,284.00	2,059,782.74	
SAP AG	SAP_GY	22,989.00	743,912.84	
SCHNEIDER ELECTRIC	SU_FP	14,826.00	456,340.66	
SEGRO PLC	SGRO_LN	216,504.00	1,234,776.13	
SHIN-ETSU CHEMICAL	4063_JP	45,036.00	2,654,482.82	
SIEMENS AG DEM 5.0	SIE_GY	15,457.00	806,268.46	
SINGAPORE TELECOMM	ST_SP	705,222.00	920,602.03	
SINO LAND CO ORD H	83_HK	350,000.00	623,929.12	
SKANDINAVISKA ENSKILDA BAN-A	SEBA_SS	38,492.00	410,831.57	
SMITHS GROUP PLC	SMIN_LN	64,443.00	1,306,786.37	
SOLVAY SA NPV	SOLB_BB	20,134.00	2,433,632.01	
SUMITOMO CORP Y50	8053_JP	165,400.00	2,234,540.63	
SUMITOMO ELECTRIC	5802_JP	105,000.00	1,746,884.46	
SUMITOMO MITSUI FINANCIAL	8316_JP	32,000.00	1,554,519.19	
SUN HUNG KAI PROPE	16_HK	59,294.00	666,543.11	
SUNTEC REIT	SUN_SP	1,208,400.00	1,539,398.08	
SVENSKA HANDELSBANKEN	SHBA_SS	29,809.00	408,520.74	
SWEDBANK SEK 20.0	SWEDA_SS	27,991.00	667,358.51	
SWISS LIFE HOLDING-REG	SLHN_SW	4,124.00	780,647.65	
SWISS RE AG	SREN_SW	29,168.00	2,588,348.21	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
TELECOM CORP OF NEW ZEALAND	SPK_NZ	566,156.00	1,028,627.14	
TELECOM ITALIA SPA	TIT_IM	166,897.00	237,500.22	
TELEFONICA SA	TEF_SM	132,219.00	1,638,000.98	
TELENET GROUP HOLDING NV	TNET_BB	23,805.00	1,399,295.38	
TELENOR ASA	TEL_NO	110,454.00	471,677.97	
TENARIS SA	TEN_IM	10,016.00	160,023.92	
TEVA PHARMA IND IL	TEVA_IT	76,034.00	4,159,677.05	
TOPPAN PRINTING CO	7911_JP	97,000.00	1,022,568.13	
TORAY INDUSTRIES I	3402_JP	204,000.00	1,828,728.91	
TOSHIBA CORP	6502_JP	747,000.00	1,453,282.34	
TOTAL SA	FP_FP	39,657.00	959,251.32	
TOYOTA MOTOR CORP	7203_JP	110,355.00	3,242,985.58	
UCB ORD BEF	UCB_BB	10,145.00	777,052.53	
UNICREDIT SPA	UCG_IM	34,450.00	1,276,377.78	
UNILEVER NV CERT.	UNA_NA	19,605.00	381,452.55	
UOL GROUP	UOB_SP	354,588.00	3,099,136.59	
UOL GROUP LTD	UOL_SP	383,000.00	2,083,344.20	
UPM-KYMMENE CORP F	UPM_FH	98,472.00	1,332,139.08	
VALEO FRF20	FR_FP	17,822.00	1,145,675.49	
VESTAS WIND SYSTEMS A/S	VWS_DC	25,558.00	799,220.80	
VINCI GTM	DG_FP	16,680.00	858,558.51	
VOEST-ALPINE	VOE_AV	37,404.00	1,619,077.79	
VOLVO AB-B	VOLVB_SS	37,427.00	540,680.71	
WEST JAPAN RAILWAY JPY50000	9021_JP	22,902.00	850,138.84	
WHARF REAL ESTATE	1997_HK	108,000.00	594,086.73	
WHARF(HLDGS) HKD1	4_HK	108,000.00	358,928.96	
WHEELLOCK & CO LTD	20_HK	82,000.00	649,538.83	
YARA INTERNATIONAL ASA	YAR_NO	53,773.00	899,889.87	
ZURICH FINANCIAL SERVICES AG	ZURN_SW	9,419.00	2,713,452.93	
INTERNATIONAL COMMON STOCKS TOTAL		30,350,691.50	299,782,577.09	
Instrument: INTF		INTERNATIONAL FUNDS		

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-PAN				
Instrument: INTF				
INTERNAL EAFE TOPDOWN				
INTERNATIONAL FUNDS				
PANAGORA - LQR		184,550.87	18,455,086.73	
INTERNATIONAL FUNDS TOTAL		184,550.87	18,455,086.73	
INTERNAL EAFE TOPDOWN TOTAL		30,545,842.37	319,337,315.71	428,870,536.84

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: COM		COMMON STOCK		
AERCAP HOLDINGS NV	AER	30,000.00	1,484,448.00	
TEVA PHARMACEUTICAL	TEVA	325,693.00	6,715,057.43	
COMMON STOCK TOTAL		355,693.00	8,199,505.43	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
3 I GROUP	III_LN	792,805.00	6,609,273.00	
ABB LIMITED CHF2.50	ABBN_SW	2,639.00	56,921.87	
ABERTIS INFRAESTRUCTURAS SA	ABE_SM	1,094,534.00	19,947,629.62	
ABN AMRO GROUP NV-CVA	ABN_NA	31,890.00	874,621.12	
ADECCO SA-REG	ADEN_SW	11,718.00	808,730.21	
ADMIRAL GROUP	ADM_LN	2.00	48.02	
ADP	ADP_FP	27,129.00	4,381,490.24	
AEGON NV	AGN_NA	454,687.00	2,811,371.12	
AENA SME SA	AENA_SM	51,099.00	10,292,160.51	
AEON CO LTD	8267_JP	605,100.00	9,678,261.99	
AEON MALL CO LTD	8905_JP	158,700.00	3,044,062.54	
AGL ENERGY LTD	AGL_AU	16,013.00	250,380.91	
AIR WATER INC	4088_JP	117,100.00	2,507,447.62	
AL NOOR HOSPITALS GROUP	ANH_LN	21,193.00	292,609.71	
ALFRESA HOLDINGS	2784_JP	165,400.00	3,556,057.28	
ALLIANZ AG NPV(REG	ALV_GY	256,555.00	46,613,732.37	
ALTICE NV - A	ATC_NA	58,329.00	995,740.87	
ALUMINA LTD	AWC_AU	259,667.00	336,167.82	
AMADA CO Y50	6113_JP	525,400.00	6,994,363.40	
AMADEUS IT GROUP SA	AMS_SM	392,210.00	23,488,411.58	
ANA HOLDINGS INC	9202_JP	179,100.00	7,134,474.45	
ANDRITZ AG	ANDR_AV	99,352.00	4,771,386.37	
ANGLO AMERICAN ORD	AAL_LN	906,169.00	12,911,096.43	
ARISTOCRAT LEISURE LIMITED	ALL_AU	107,759.00	1,782,255.42	
ASAHI KASEI CORPORATION	3407_JP	1,401,000.00	12,224,323.78	
ASCENDAS REAL ESTATE INV	AREIT_SP	1,175,400.00	2,218,753.53	
ASTELLAS PHARMA INC	4503_JP	219,100.00	2,809,145.79	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ATCO LTD CLASS I	ACO/X_CN	32,900.00	1,165,255.08	
ATLANTIA SPA	ATL_IM	820,855.00	25,504,670.72	
ATOS ORIGIN SA	ATO_FP	30,894.00	3,943,867.06	
AURIZON HOLDINGS LTD	AZJ_AU	62,521.00	244,918.55	
AUSTRALIAN STOCK EXCHANGE	ASX_AU	12,892.00	465,662.28	
AUTO TRADERS GROUP PLC	AUTO_LN	317,271.00	1,450,454.14	
BALOISE HOLDING	BALN_SW	9,854.00	1,206,865.62	
BANCO DE SABADELL SA	SAB_SM	6,519,387.00	13,244,841.07	
BANK LEUMI LE-ISRAEL	LUMI_IT	1,708,953.00	7,389,118.48	
BANK OF KYOTO LTD/THE	8369_JP	3,200.00	115,982.20	
BANK OF NOVA SCOTIA	BNS_CN	325,100.00	19,687,420.19	
BANKIA SA	BKIA_SQ	755,605.00	3,616,982.07	
BANKINTER SA	BKT_SM	573,634.00	5,538,031.53	
BARRATT DEVEL ORD	BDEV_LN	814,791.00	6,440,682.99	
BARRICK GOLD CORP	ABX_CN	42,500.00	687,400.29	
BARRY CALLEBAUT AG	BARN_SW	145.00	212,471.15	
BAYERISCHE MOTOREN	BMW3_GR	75,238.00	4,987,302.51	
BCO SANTANDER CENTAL HISP	SAN_SM	2,880,204.00	16,129,879.10	
BEIERSDORF AG DEM	BEI_GY	106,822.00	12,581,717.15	
BERKELEY GROUP	BKG_LN	138,913.00	6,826,853.29	
BEZEQ ISRAEL TELCM	BEZQ_IT	847,795.00	1,469,241.87	
BGP NPV		355,102.00	0.00	
BHP GROUP PLC	BHP_LN	1,176,941.00	19,516,957.38	
BHP LIMITED	BHP_AU	446,388.00	9,183,645.56	
BK HAPOALIM BM ILS	POLI_IT	362,883.00	1,673,425.12	
BOLLORE	BOL_FP	649,279.00	3,449,962.65	
BOMBARDIER INC B	BBD/B_CN	655,600.00	1,289,652.09	
BORAL LIMITED	BLD_AU	279,304.00	1,599,428.88	
BOUYGUES	EN_FP	247,721.00	11,321,824.01	
BP PLC	BP/_LN	367,683.00	2,462,259.52	
BRITISH AEROSPACE	BA/_LN	38,530.00	288,278.85	
BROTHER INDUSTRIES	6448_JP	278,300.00	6,866,213.10	
Group: INTERNATIONAL - Internal	Portfolio: EAFE QUANTITATIVE PORTFOLIO			

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CALTEX AUSTRALIA LIMITED	CTX_AU	42,043.00	1,086,216.40	
CANON INC JPY50	7751_JP	1,029,600.00	37,311,345.28	
CAP GEMINI FRF 40.	CAP_FP	4,312.00	509,959.96	
CAPITA PLC	CPI_LN	725,032.00	4,897,331.89	
CAPITALAND LIMITED	CAPL_SP	5,009,200.00	13,111,056.54	
CAPITALCOMMERCIAL TRUST	CCT_SP	5,538,600.00	7,252,469.58	
CARNIVAL PLC	CCL_LN	152,690.00	7,701,591.24	
CASINO GUICH-PERR	CO_FP	83,250.00	4,894,232.69	
CGI GROUP INC	GIB/A_CN	21,800.00	1,160,083.01	
CHALLENGER FINANCIAL SERVICE	CGF_AU	9,942.00	88,942.41	
CHIBA BANK Y50	8331_JP	120,000.00	630,526.02	
CIE FINANCIERE RICHEMON-REG	CFR_SW	50,526.00	4,568,364.71	
CIMIC GROUP LTD.	CIM_AU	17,157.00	580,199.61	
CLP HLDGS HKD5	2_HK	166,000.00	1,480,599.78	
CNP ASSURANCES	CNP_FP	255,315.00	5,273,141.80	
COCA-COLA HBC AG-CDI	CCH_LN	85,662.00	2,570,682.02	
COCHLEAR LIMITED	COH_AU	4,529.00	570,253.11	
COMMERZBANK AG ORD NPV	CBK_GY	1,300,556.00	17,762,336.71	
CONTINENTAL AG NPV	CON_GY	94,095.00	23,507,290.37	
COVIVIO	COV_FP	39,147.00	3,758,455.92	
CREDIT SUISSE GROUP AG	CSGN_SW	138,745.00	2,026,465.48	
CRESCENT POINT ENERGY TRUST	CPG_CN	291,100.00	3,023,994.94	
CRODA INTERNATIONAL PLC	CRDA_LN	100,920.00	5,858,142.58	
CSL LTD/AUSTRALIA	CSL_AU	3,421.00	337,855.07	
DAICEL CHEM INDS Y	4202_JP	432,200.00	5,102,843.88	
DAIICHI SANKYO	4568_JP	635,500.00	15,285,774.33	
DBS GROUP HOLDINGS	DBS_SP	176,500.00	2,314,488.24	
DEUTSCHE ANNINGTON IMMOBILIE	ANN_GR	466,979.00	21,087,475.72	
DEUTSCHE BOERSE AG	DB1_GY	171,491.00	19,223,667.63	
DEUTSCHE LUFTHANSA	LHA_GY	343,448.00	6,265,200.05	
DEUTSCHE POST AG	DPW_GY	827,946.00	32,183,786.46	
DEUTSCHE WOHNEN AG-BR	DWNI_GR	175,855.00	7,691,906.67	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO		

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
DEXUS PROPERTY GROUP	DXS_AU	163,035.00	1,104,632.76	
DIAGEO ORD GBP 28.	DGE_LN	1,195,989.00	40,485,046.06	
DISTRIBUIDORA INTERNACIONAL	DIA_SM	1,381,771.00	6,549,687.03	
DIXONS CARPHONE PLC	DC/_LN	700,000.00	1,555,183.44	
DOLLARAMA INC	DOL_CN	41,700.00	4,567,542.35	
E.ON SE	EOAN_GR	117,510.00	1,599,822.56	
EDENRED	EDEN_FP	10,544.00	247,344.35	
EIFFAGE	FGR_FP	76,166.00	7,913,169.43	
ENAGAS	ENG_SM	270,613.00	7,875,995.08	
ENEL SPA	ENEL_IM	8,024,029.00	49,028,005.55	
ENGIE	ENGI_FP	1,237,159.00	21,501,885.19	
ERSTE GROUP BANK	EBS_AV	966,146.00	32,572,152.64	
EURAFRANCE FF200	RF_FP	25,067.00	2,073,094.71	
EUTELSAT COMMUNICATIONS	ETL_FP	270,317.00	7,229,875.03	
EVONIK INDUSTRIES AG	EVK_GR	239,315.00	8,331,749.21	
EXOR NV	EXO_IM	56,397.00	3,235,531.13	
EXPERIAN PLC	EXP_N_LN	76,934.00	1,467,896.72	
FAIRFAX FINANCIAL HLDGS LTD	FFH_CN	4,100.00	2,213,804.35	
FIAT CHRYSLER AUTOMOBILES NV	FCA_IM	901,518.00	11,350,104.54	
FIRST CAPITAL REALTY INC	FCR_CN	93,900.00	1,536,337.98	
FORTESCUE METALS GROUP LTD	FMG_AU	300,295.00	1,031,433.02	
FRAPORT AG	FRA_GR	66,705.00	4,223,210.06	
FUJIFILM HOLDINGS CORP	4901_JP	465,505.00	18,321,171.41	
FUKUOKA FINANCIAL GROUP INC	8354_JP	939,000.00	4,884,983.51	
GALAXY ENTERTAINMENT GROUP	27_HK	155,000.00	546,105.43	
GECINA ORD FRF 100	GFC_FP	17,696.00	2,938,892.89	
GEMALTO	GTO_NA	35,984.00	1,360,284.72	
GJENSIDIGE FORSIKRING ASA	GJF_NO	129,167.00	2,342,145.31	
GLOBAL LOGISTIC PROPERTIES	GLP_SP	4,339,300.00	9,831,873.31	
GOODMAN GROUP	GMG_AU	355,253.00	2,289,288.85	
GPE BRUX LAMBERT	GBLB_BB	13,786.00	1,470,061.74	
GPT GROUP	GPT_AU	258,854.00	1,045,085.40	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
HACHIJUNI BANK LTD/THE	8359_JP	324,100.00	1,846,187.67	
HAMAMATSU PHOTONICS	6965_JP	116,700.00	4,005,187.79	
HANNOVER RUECKVERSICHERU	HNR1_GR	88,221.00	8,284,073.71	
HARGREAVES LANSDOWN PLC	HL/_LN	218,364.00	4,739,644.21	
HARVEY NORMAN HOLDINGS LTD	HVN_AU	46,733.00	191,919.40	
HEALTHSCOPE LTD	HSO_AU	214,791.00	350,848.84	
HEIDELBERGER CEMENT	HEI_GY	136,606.00	12,917,943.46	
HEINEKEN NV	HEIA_NA	12,800.00	1,333,565.82	
HENDERSON LAND DEVELOPMENT	12_HK	304,700.00	1,849,064.96	
HENKEL AG & CO	HEN_GY	78,771.00	5,445,320.59	
HIKARI TSUSHIN INC	9435_JP	4,500.00	423,959.92	
HITACHI Y50	6501_JP	4,555,000.00	30,328,019.08	
HONGKONG LAND HOLDINGS LTD	HKL_SP	361,000.00	2,778,191.03	
HONGKONG+CHINA GAS	3_HK	459,400.00	895,548.81	
HULIC CO LTD	3003_JP	331,500.00	3,626,945.40	
IBERDROLA SA	IBE_SM	6,492,233.00	47,828,350.44	
ICADE	ICAD_FP	20,783.00	1,950,926.99	
ILIAD	ILD_FP	27,720.00	6,528,083.59	
INDEPENDENT TANKERS CORP	ITCL_NO	1,840.00	0.00	
INFINEON TECHNOLOGIES AG	IFX_GY	746,123.00	14,284,844.11	
INMARSAT PLC	ISAT_LN	495,397.00	3,255,540.36	
INTERCONTINENTAL HOTELS	IHG_LN	147,084.00	7,061,976.74	
INTERTEK GROUP	ITRK_LN	131,521.00	6,014,800.41	
INTESA SANPAOLO SPA	ISPR_IM	1,793,140.00	5,701,092.67	
INTESA SANPAOLOA SPA	ISP_IM	11,060,884.00	37,142,333.62	
INTL CONSOLIDATED AIRLINES	IAG_SM	1,056,421.00	8,715,363.52	
INVESTOR AB-B SHS	INVEB_SS	94,572.00	4,471,595.60	
ISUZU MOTORS LTD	7202_JP	636,300.00	10,114,740.39	
ITOCHU CORP Y50	8001_JP	1,600,700.00	21,437,217.64	
JAPAN POST BANK CO LTD	7182_JP	440,100.00	5,594,446.27	
JAPAN POST HOLDINGS CO LTD	6178_JP	1,823,800.00	20,752,688.65	
JARDINE CYCLE & CARRIAGE LTD	JCNC_SP	72,900.00	2,199,630.79	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
JARDINE MATHESON HLDGS LTD	JM_SP	58,000.00	3,697,031.13	
JFE HOLDINGS INC	5411_JP	465,100.00	10,991,104.50	
JULIUS BAER GROUP	BAER_SW	19,629.00	1,096,420.78	
JX HOLDINGS INC	5020_JP	3,571,700.00	20,024,726.90	
KAJIMA CORP Y50	1812_JP	1,319,000.00	8,983,306.91	
KAMIGUMI CO Y50	9364_JP	82,100.00	1,801,369.83	
KANEKA CORP Y50	4118_JP	355,000.00	3,134,864.05	
KANSAI ELEC POWER	9503_JP	139,200.00	1,929,549.20	
KERRY GROUP PLC-A	KYG_ID	6,645.00	141,709.67	
KERRY PROPERTIES	683_HK	376,000.00	968,900.10	
KINNEVIK AB - B	KINVB_SS	66,193.00	2,133,400.33	
KLEPIERRE	LI_FP	149,592.00	6,207,627.83	
KOBE STEEL	5406_JP	520,703.00	4,919,802.80	
KON.VOPAK EUR	VPK_NA	15,091.00	638,772.21	
KONINKLIJKE DSM NV	DSM_NA	46,783.00	4,096,879.05	
KONINKLIJKE KRN	KPN_NA	335,281.00	1,172,404.31	
KUEHNE & NAGEL INTL AG	KNIN_SW	17,277.00	2,432,409.94	
KURARAY CO Y50	3405_JP	518,728.00	6,950,191.90	
KURITA WATER INDS	6370_JP	134,000.00	4,192,536.77	
LAFARGEHOLCIM LTD	LHN_SW	27,604.00	1,617,534.48	
LAGARDERE SCA FF40	MMB_FP	66,148.00	2,131,663.13	
LINAMAR CORP	LNR_CN	29,000.00	1,374,968.14	
LINK REIT	823_HK	816,500.00	6,649,241.91	
LONZA AG-REG	LONN_VX	990.00	253,119.88	
LUNDIN PETROLEUM	LUPE_SS	82,693.00	1,928,167.65	
MACQUARIE BANK LIMITED	MQG_AU	2,889.00	171,635.82	
MAGNA INTERNATIONAL INC-CL A	MG_CN	124,800.00	6,178,890.22	
MANULIFE FINANCIAL CORP	MFC_CN	236,200.00	4,697,424.44	
MARINE HARVEST	MHG_NO	269,086.00	4,628,277.59	
MARUBENI CORP JPY5	8002_JP	2,110,800.00	13,602,371.85	
MARUI CO Y50	8252_JP	302,300.00	5,277,544.79	
MEBUKI FINANCIAL GROUP INC	7167_JP	61,180.00	212,518.29	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
MEDIBANK PRIVATE LTD	MPL_AU	420,828.00	1,009,136.33	
MEDIOBANCA SPA ITL	MB_IM	1,030,856.00	11,477,185.79	
MEDIPAL HOLDINGS CORP	7459_JP	161,400.00	3,113,004.41	
MEGGITT	MGGT_LN	586,008.00	3,378,998.20	
MERLIN ENTERTAINMENT	MERL_LN	976.00	6,378.32	
MICHELIN (CGDE)	ML_FP	134,774.00	17,627,834.21	
MINEBEA CO JPY50	6479_JP	196,600.00	3,475,590.20	
MIRACA HOLDINGS INC	4544_JP	98,500.00	4,330,732.48	
MIRVAC GROUP	MGR_AU	473,058.00	730,819.37	
MITSUBISHI CHEM JP	4188_JP	1,657,000.00	15,601,002.24	
MITSUBISHI GAS CHEMICAL CO	4182_JP	17,800.00	245,044.95	
MITSUBISHI MOTORS CORP	7211_JP	1,035,400.00	7,298,770.06	
MITSUBISHI UFJ FINANCIAL CORP	8306_JP	4,407,494.00	28,094,673.05	
mitsui + co JPY50	8031_JP	1,976,300.00	29,552,052.48	
mitsui chemicals I	4183_JP	282,000.00	8,310,750.69	
MIZUHO FINANCIAL GROUP	8411_JP	23,272,767.00	42,847,667.41	
MONDI PLC	MNDI_LN	299,608.00	6,208,762.07	
MORRISON <WM.>	MRW_LN	4.00	13.48	
MUNCHENER RUCKVS	MUV2_GY	132,702.00	26,041,592.86	
NABTESCO CORP	6268_JP	169,700.00	6,569,186.91	
NATIONAL BANK OF CANADA	NA_CN	131,900.00	6,470,311.33	
NESTLE SA CHF	NESN_SW	111,806.00	7,932,632.96	
NEW WORLD DEVEL CO	17_HK	2,265,000.00	3,255,763.77	
NEXON CO. LTD	3659_JP	295,800.00	5,843,346.43	
NICE SYSTEMS LTD	NICE_IT	65,041.00	3,374,979.63	
NIKON CORP Y50	7731_JP	526,100.00	10,434,546.96	
NIPPON ELECTRIC GLASS CO LTD	5214_JP	130,500.00	5,075,688.79	
NIPPON EXPRESS CO	9062_JP	44,300.00	2,889,106.13	
NIPPON TEL+TEL CP	9432_JP	646,861.00	24,386,911.71	
NISSHIN SEIFUN GROUP INC	2002_JP	199,200.00	3,865,853.65	
NN GROUP NV	NN_NA	62,188.00	2,215,406.36	
NOK CORP	7240_JP	127,202.00	3,098,466.92	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
NOVARTIS AG CHF 20	NOVN_SW	121,192.00	8,976,235.26	
NOVO NORDISK A/S-B	NOVOB_DC	301,266.00	15,488,088.92	
NTT DOCOMO INC	9437_JP	1,316,994.00	24,097,828.50	
NWS HOLDINGS LTD	659_HK	607,000.00	1,016,379.10	
OBAYASHI CORP JPY5	1802_JP	418,800.00	3,675,432.17	
OJI HOLDINGS CORP	3861_JP	1,299,000.00	5,968,013.52	
OLYMPUS OPTICAL CO	7733_JP	337,900.00	13,857,087.31	
OMV AG AUSH100	OMV_AV	533,143.00	21,256,165.35	
ORICA LIMITED NPV	ORI_AU	89,635.00	1,313,479.60	
ORKLA ASA NWKR 6.2	ORK_NO	122,498.00	1,026,595.09	
OSAKA GAS CO Y50	9532_JP	209,600.00	3,983,285.15	
OVERSEA CHINESE BANKING	OCBC_SP	4,622,600.00	34,937,533.68	
PARGESA HOLDING SA-BR	PARG_SW	15,269.00	1,235,884.59	
PARTNERS GROUP HOLDING	PGHN_SW	1,219.00	785,179.75	
PERSIMMON	PSN_LN	251,496.00	8,311,399.12	
PEUGEOT SA FF35	UG_FP	504,085.00	10,687,863.44	
POWER CORP OF CANADA	POW_CN	121,300.00	2,930,037.18	
PROSIEBENSAT.1 MEDIA AG	PSM_GY	340,330.00	11,430,107.42	
PROVIDENT FINANCIAL PLC	PFG_LN	200,293.00	2,428,148.95	
PRUDENTIAL CORP GB	PRU_LN	938,220.00	23,465,308.58	
RAIFFEISEN BANK INTERNATIONAL	RBI_AV	344,775.00	7,463,953.80	
RECKITT BENCKISER GROUP PLC	RB/_LN	1.00	88.47	
RED ELECTRICIA CORPORACION	REE_SM	683,412.00	15,413,196.63	
REED INTERNATIONAL	REL_LN	727,639.00	12,691,279.43	
RELX NV	REN_NA	394,086.00	8,821,879.70	
RENAULT SA	RNO_FP	184,598.00	18,593,375.26	
REPSOL SA	REP_SM	1,945,488.00	31,033,515.44	
REPSOL SA-RTS	REP/D_SM	1,945,488.00	0.00	
RIO TINTO LIMITED	RIO_AU	53,708.00	2,865,279.37	
RIO TINTO PLC	RIO_LN	586,634.00	25,008,234.46	
ROCHE HLDGS AG GEN	ROG_SW	37,472.00	8,432,219.74	
ROYAL BANK OF CANADA	RY_CN	167,300.00	10,955,231.97	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ROYAL BK SCOT GBP	RBS_LN	1,099,271.00	4,950,523.64	
RTL GROUP	RRTL_GR	75,851.00	5,807,150.10	
SAGEM S.A. NEW	SAF_FP	194,949.00	18,004,260.32	
SAINSBURY(J) GBP0.	SBRY_LN	9,262.00	34,939.70	
SCHIBSTED ASA - B SHS	SCHB_NO	7,690.00	229,418.51	
SCHIBSTED ASA NWKR	SCH_NO	5,734.00	179,730.71	
SCHINDLER-HLDG AG	SCHN_SW	3,542.00	601,196.17	
SCOR REGROUPE	SCR_FP	108,799.00	4,060,595.74	
SEGRO PLC	SGRO_LN	935,641.00	5,889,795.41	
SEKISUI CHEMICAL Y	4204_JP	367,900.00	7,108,385.00	
SES-FDR	SESG_FP	232,007.00	3,837,683.48	
SHANGRI-LA ASIA OR	69_HK	792,000.00	1,799,385.27	
SHIMADZU CORP	7701_JP	388,500.00	8,278,321.48	
SHIZUOKA BANK Y50	8355_JP	513,000.00	5,034,918.67	
SHOWA SHELL SEKIYU KK	5002_JP	363,500.00	4,615,219.88	
SIKA AG	SIKA_SW	71.00	274,118.31	
SINGAPORE AIRLINES	SIA_SP	1,065,500.00	8,120,000.19	
SINO LAND CO ORD H	83_HK	1,146,000.00	2,025,893.65	
SMITHS GROUP PLC	SMIN_LN	25,301.00	473,216.05	
SNAM RETE GAS	SRG_IM	3,044,609.00	15,314,542.30	
SONOVA HOLDING	SOON_SW	7,460.00	1,275,222.55	
SONY CORP JPY50	6758_JP	180,600.00	8,550,130.47	
SOUTH32 LTD	S32_AU	978,494.00	2,175,523.03	
STANLEY ELECTRIC CO LTD	6923_JP	217,700.00	7,608,655.12	
STORA ENSO OY J-R	STERV_FH	545,877.00	8,492,297.27	
STRAUMANN HOLDING REG	STMN_SW	206.00	130,419.66	
SUMITOMO CHEMICAL	4005_JP	1,692,000.00	10,020,745.97	
SUMITOMO CORP Y50	8053_JP	1,375,700.00	20,377,846.11	
SUMITOMO ELECTRIC	5802_JP	707,200.00	12,353,354.66	
SUNCORP-METWAY LIMITED	SUN_AU	10,015.00	95,564.86	
SUNTEC REIT	SUN_SP	3,491,900.00	4,413,916.32	
SWEDISH MATCH	SWMA_SS	59,782.00	2,256,563.10	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SWIRE PROPERTIES LTD	1972_HK	455,400.00	1,568,155.69	
SWISS LIFE HOLDING-REG	SLHN_SW	8,302.00	2,341,242.15	
SWISS PRIME SITE-REG	SPSN_SW	9,617.00	864,552.56	
SWISS RE AG	SREN_SW	31,914.00	2,842,697.34	
SWISSCOM AG	SCMN_SW	4,984.00	2,478,902.46	
TAIHEIYO CEMENT CO	5233_JP	60,200.00	2,497,570.42	
TAISEI CORP Y50	1801_JP	4,300.00	201,341.10	
TAYLOR WIMPEY PLC	TW/_LN	2,666,407.00	6,731,133.13	
TECHTRONIC INDUSTRIES CO	669_HK	545,500.00	3,122,600.91	
TELE2 AB-B	TEL2B_SS	22,947.00	294,976.43	
TELECOM ITALIA - RNC	TITR_IM	11,756,718.00	8,359,663.66	
TELECOM ITALIA SPA	TIT_IM	6,336,006.00	5,492,179.29	
TELENOR ASA	TEL_NO	61,846.00	842,953.90	
TELSTRA CORP NPV	TLS_AU	511,495.00	1,498,308.20	
TELUS CORP	T_CN	27,800.00	913,789.10	
TERNA SPA	TRN_IM	2,542,751.00	14,752,641.34	
THE SWATCH GROUP AG	UHRN_SW	3,555.00	272,952.53	
THE SWATCH GROUP AG-B	UHR_SW	2,309.00	917,425.49	
TOBU RAILWAY CO Y5	9001_JP	117,700.00	3,703,428.27	
TOHOKU ELECTRIC PO	9506_JP	31,181.00	425,606.93	
TOKYO GAS CO Y50	9531_JP	67,678.00	1,413,698.72	
TOKYU FUDOSAN HOLDINGS CORP	3289_JP	682,800.00	4,896,602.35	
TOPPAN PRINTING CO	7911_JP	168,198.00	1,392,220.06	
TORAY INDUSTRIES I	3402_JP	1,700,366.00	15,979,349.37	
TORONTO-DOMINION BANK	TD_CN	498,600.00	26,484,858.96	
TOTAL SA	FP_FP	698,825.00	36,961,379.94	
TOYO SUISAN KAI	2875_JP	80,100.00	3,401,986.16	
TPG TELECOM	TPM_AU	117,509.00	561,327.10	
TREASURY WINE ESTATES LTD	TWE_AU	90,808.00	1,065,641.66	
TUI AG-DI	TUI_LN	267,668.00	4,864,190.57	
UBS GROUP AG	UBSG_SW	131,115.00	2,334,508.61	
UNIBAIL-RODAMCO-WESTFILED	URW_NA	73,660.00	19,071,121.68	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO		

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
UNICREDIT SPA	UCG_IM	138,044.00	3,136,941.06	
UNIPOLSAI SPA	US_IM	1,554,541.00	3,590,095.48	
UNITED INTERNET AG	UTDI_GR	171,833.00	10,898,124.92	
UOL GROUP	UOB_SP	1,240,200.00	20,206,599.96	
UOL GROUP LTD	UOL_SP	110,100.00	522,840.89	
UPM-KYMMENE CORP F	UPM_FH	491,442.00	14,938,705.36	
VINCI GTM	DG_FP	341,115.00	31,677,490.53	
VIVENDI UNIVERSAL EUR	VIV_FP	697,550.00	16,639,514.82	
VODAFONE GROUP	VOD_LN	12,656,356.00	37,678,530.35	
VOEST-ALPINE	VOE_AV	301,373.00	11,922,179.29	
VOLKSWAGEN AG	VOW_GY	47,533.00	10,114,453.53	
VOLKSWAGEN AG NON	VOW3_GY	78,742.00	16,370,975.01	
WESTFIELD CORP	WFD_AU	44,465.00	280,061.87	
WHARF REAL ESTATE	1997_HK	485,000.00	2,676,535.86	
WHARF(HLDGS) HKD1	4_HK	485,000.00	1,617,772.16	
WHEELLOCK & CO LTD	20_HK	428,000.00	3,101,290.36	
WOLTERS KLUWER NV	WKL_NA	77,851.00	3,899,181.03	
WOODSIDE PETROLEUM LIMITED	WPL_AU	44,873.00	1,043,978.12	
WOOLWORTHS GROUP LIMITED	WOW_AU	9,563.00	185,062.86	
YAMADA DENKI CO LTD	9831_JP	969,800.00	5,260,482.53	
YAMAGUCHI FINANCIAL GROUP	8418_JP	362,781.00	3,984,921.06	
YANGZIJANG SHIPBUILDING	YZJSGD_SP	6,154,000.00	6,256,722.81	
YARA INTERNATIONAL ASA	YAR_NO	23,012.00	915,322.28	
YUE YUEN INDUSTRIAL	551_HK	469,500.00	1,673,230.95	
ZURICH FINANCIAL SERVICES AG	ZURN_SW	15,074.00	4,149,663.98	
INTERNATIONAL COMMON STOCKS TOTAL		254,934,669.00	2,514,688,410.76	
Instrument: INTF		INTERNATIONAL FUNDS		
EAFE QUANTITATIVE - LIQUIDITY		310,740.14	31,074,014.49	
INTERNATIONAL FUNDS TOTAL		310,740.14	31,074,014.49	
EAFE QUANTITATIVE PORTFOLIO TOTAL		255,601,102.14	2,553,961,930.68	2,863,120,807.45

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-VAL		INTERNATIONAL VALUE PORTFOLIO		
Instrument: COM		COMMON STOCK		
BARRICK GOLD CORP.	ABX	1,255,000.00	38,437,253.85	
COMPANIA DE MINAS ADR	BVN	984,000.00	12,122,082.00	
FOMENTO ECONOMICO MEX SP	FMX	229,000.00	14,105,489.51	
ICICI BANK LTD - ADR	IBN	2,475,000.00	16,400,732.35	
SOCIEDAD QUIMICA ADR	SQM	418,679.00	10,886,275.58	
COMMON STOCK TOTAL		5,361,679.00	91,951,833.29	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
AIR LIQUIDE	AI_FP	280,000.00	25,829,042.97	
ALLIANZ AG NPV(REG	ALV_GY	134,527.00	20,455,311.28	
AMP LTD	AMP_AU	4,500,000.00	17,702,037.31	
AMS AG	AMS_SW	330,000.00	11,731,092.85	
ANGLO AMERICAN ORD	AAL_LN	1,400,000.00	31,749,999.17	
ARYZTA AG	ARYN_SW	677,336.00	39,688,089.53	
ASICS CORP	7936_JP	1,200,000.00	18,067,739.76	
ASTRA AGRO LESTARI	AALI_IJ	8,835,100.00	9,684,706.59	
AUSTRALIA + NEW ZEALAND BANK	ANZ_AU	1,600,000.00	38,253,181.49	
BAYERISCHE MOTOREN WERKE	BMW_GY	200,000.00	23,109,583.77	
BCO SANTANDER CENTAL HISP	SAN_SM	3,949,609.00	27,904,373.17	
BHP GROUP PLC	BHP_LN	900,000.00	19,058,832.95	
BNP PARIBAS	BNP_FP	465,000.00	26,659,022.55	
BRITISH LAND CO OR	BLND_LN	3,900,000.00	29,492,537.08	
BURBERRY GROUP	BRBY_LN	1,400,000.00	31,268,547.22	
CHAROEN P FEEDMILL	CPF/F_TB	27,000,000.00	21,885,267.60	
CHINA MOBILE HK LTD HKD 0.1	941_HK	4,900,000.00	52,977,742.07	
CK HUTCHISON HLDGS	1_HK	3,400,000.00	36,754,096.00	
COBHAM PLC	COB_LN	20,700,000.00	29,755,167.81	
COCA-COLA AMATIL A	CCL_AU	2,067,260.00	21,524,645.05	
COMFORTDELGRO CO	CD_SP	10,000,000.00	14,801,479.55	
COMPAGNIE DE SAINT GOBAIN	SGO_FP	600,000.00	26,880,153.75	
COMPARTAMOS SAB DE CV	GENTERA*_MM	1,400,000.00	1,149,527.41	
CONTINENTAL AG NPV	CON_GY	140,000.00	31,713,993.64	

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-VAL		INTERNATIONAL VALUE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
COSCO SHIPPING PORTS LTD	1199_HK	21,944,000.00	29,585,900.14	
CTT - CORREIOS DE PORTUGAL	CTT_PL	2,300,000.00	15,312,003.08	
DEUTSCHE POST AG	DPW_GY	800,000.00	18,553,908.46	
DISTRIBUIDORA INTERNACIONAL	DIA_SM	5,800,000.00	28,944,106.18	
EMBRAER SA	EMBR3_BZ	4,000,000.00	19,931,255.89	
EQUINOR	EQNR_NO	1,640,000.00	21,614,029.36	
ERICSSON LM-B	ERICB_SS	2,900,000.00	31,471,788.19	
EXPERIAN PLC	EXP_N_LN	1,600,000.00	27,595,967.21	
FLETCHER BUILDING LTD	FBU_NZ	5,125,471.00	29,170,538.83	
GEA GROUP	G1A_GY	650,000.00	27,007,901.79	
GROUP DANONE ORD	BN_FP	467,189.00	31,567,265.98	
HENKEL AG & CO	HEN_GY	150,554.00	18,067,743.18	
HON HAI PRECISION INDUSTRY CO	2317_TT	11,836,504.00	24,823,695.85	
HONDA MOTOR CO COM	7267_JP	1,198,843.00	37,311,293.72	
HSBC HOLDINGS ORD	HSBA_LN	5,925,000.00	57,705,173.57	
IMPERIAL OIL LTD	IMO_CN	1,633,700.00	52,854,291.88	
ING GROEP NV NLG1	INGA_NA	2,900,000.00	38,445,109.89	
INGENICO GROUP	ING_FP	330,000.00	30,290,777.45	
ISHARES MSCI ITALY	EWI	550,000.00	13,551,386.20	
JEAN COUTU GROUP INC A	PJC/A_CN	1,700,000.00	30,231,518.37	
KAKAKU.COM INC	2371_JP	950,000.00	12,463,440.66	
LEONARDO-FINMECCANICA SPA	LDO_IM	1,900,000.00	22,482,010.24	
MARKS+ SPENCER ORD	MKS_LN	3,500,000.00	23,443,607.21	
MEDIATEK INC	2454_TT	2,700,000.00	29,602,266.42	
MITIE GROUP PLC	MTO_LN	5,496,880.00	16,939,410.91	
MITSUBISHI ESTATE	8802_JP	1,700,000.00	29,028,480.96	
MITSUBISHI UFJ FINANCIAL CORP	8306_JP	7,000,000.00	39,586,409.97	
MORRISON <WM.>	MRW_LN	6,181,061.00	24,494,545.19	
MUNCHENER RUCKVS	MUV2_GY	155,000.00	23,294,842.09	
MURATA MFG CO JPY5	6981_JP	150,000.00	19,832,751.45	
NAMCO BANDAI HOLDINGS	7832_JP	1,050,000.00	21,209,749.23	
NATURA COSMETICOS	NATU3_BZ	2,479,300.00	22,464,717.99	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNATIONAL VALUE PORTFOLIO		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-VAL		INTERNATIONAL VALUE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
NIHON KOHDEN CORP	6849_JP	700,000.00	12,217,880.55	
NINTENDO CO LTD	7974_JP	116,000.00	12,966,846.12	
NIPPON TELEVISION	9404_JP	1,700,000.00	26,810,448.42	
NOKIA OYJ	NOKIA_FH	2,000,000.00	9,433,433.29	
NOVARTIS AG CHF 20	NOVN_SW	735,044.00	48,236,381.40	
NOVO NORDISK A/S-B	NOVOB_DC	750,000.00	25,379,656.24	
NTT DOCOMO INC	9437_JP	1,200,000.00	27,374,925.26	
OKUMA CORP JPY50(G	6103_JP	164,800.00	7,453,501.58	
PERPETUAL TRUSTEES AUST.	PPT_AU	300,000.00	10,940,513.04	
PICC PROPERTY & CASUALTY	2328_HK	15,000,000.00	22,584,841.37	
POWER ASSETS HOLDINGS LTD	6_HK	2,600,000.00	12,976,665.06	
PUBLICIS GROUPE	PUB_FP	510,000.00	35,019,252.93	
RAKUTEN	4755_JP	1,000,000.00	9,932,231.20	
RIOCAN REAL ESTATE INVST TR	REI-U_CN	1,300,000.00	25,313,499.72	
ROCHE HLDGS AG GEN	ROG_SW	239,000.00	46,028,802.37	
ROYAL DUTCH SHELL PLC - B SHS	RDSB_LN	1,620,000.00	51,674,035.73	
ROYAL MAIL PLC	RMG_LN	3,800,000.00	29,650,098.45	
SAINSBURY(J) GBP0.	SBRY_LN	6,271,509.00	23,422,777.49	
SALVATORE FERRAGAMO SPA	SFER_IM	800,000.00	20,521,644.19	
SAMSUNG ELECTRONIC	005930_KS	21,000.00	18,508,592.15	
SAMSUNG FIRE + MAR	000810_KS	75,008.00	16,943,058.55	
SANRIO CO LTD	8136_JP	1,100,000.00	29,867,140.27	
SAP AG	SAP_GY	450,000.00	33,389,691.64	
SEKISUI HOUSE Y50	1928_JP	1,047,700.00	9,277,970.09	
SEVEN & I HOLDINGS CO.	3382_JP	900,000.00	38,166,796.85	
SEVEN BANK LTD	8410_JP	8,000,000.00	29,645,144.65	
SHIRE PLC	SHP_LN	550,000.00	28,836,201.93	
SINOTRANS LTD	598_HK	30,000,000.00	15,286,294.19	
SONY CORP JPY50	6758_JP	1,000,000.00	21,250,559.43	
STOREBRAND ASA NOK	STB_NO	2,500,000.00	9,509,786.50	
SUPER RETAIL GROUP LTD	SUL_AU	1,450,682.00	9,098,687.42	
SWISS RE AG	SREN_SW	405,700.00	32,588,739.64	

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-VAL		INTERNATIONAL VALUE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
TAIWAN SEMICONDUCTOR	2330_TT	6,967,010.00	24,546,581.49	
TATA MOTORS LTD	TTMT_IN	2,060,457.00	12,322,865.03	
TATA MOTORS LTD-A-DVR	TTMT/A_IN	4,400,000.00	15,449,302.23	
TELENOR ASA	TEL_NO	1,500,000.00	22,744,094.23	
TELEVISION BROADCA	511_HK	1,994,700.00	12,232,383.60	
TELSTRA CORP NPV	TLS_AU	10,470,000.00	34,246,509.05	
TEVA PHARMA IND IL	TEVA_IT	1,100,000.00	34,211,505.46	
TPG TELECOM	TPM_AU	270,112.00	1,283,110.82	
TRADE ME GROUP LTD	TME_NZ	1,581,452.00	5,236,870.81	
TREASURY WINE ESTATES LTD	TWE_AU	2,233,286.00	8,985,517.54	
VICINITY CENTRES	VCX_AU	5,000,000.00	10,595,145.31	
VODAFONE GROUP	VOD_LN	13,116,570.00	46,209,949.14	
WH GROUP LTD	288_HK	32,750,000.00	18,161,590.96	
WHITBREAD PLC	WTB_LN	700,000.00	35,671,093.34	
WILLIAM HILL	WMH_LN	7,000,000.00	23,245,156.22	
WOOLWORTHS GROUP LIMITED	WOW_AU	1,400,000.00	31,443,939.73	
YAMATO HOLDINGS CO	9064_JP	1,000,000.00	20,204,930.61	
YUE YUEN INDUSTRIAL	551_HK	6,600,000.00	18,998,706.77	
ZURICH FINANCIAL SERVICES AG	ZURN_SW	85,000.00	21,540,851.80	
INTERNATIONAL COMMON STOCKS TOTAL		395,227,364.00	2,624,610,259.97	
Instrument: INTF		INTERNATIONAL FUNDS		
INTERNATIONAL VALUE -		1,776,690.96	177,669,096.27	
INTERNATIONAL FUNDS TOTAL		1,776,690.96	177,669,096.27	
INTERNATIONAL VALUE PORTFOLIO TOTAL		402,365,733.96	2,894,231,189.53	3,198,704,650.01
TOTAL		3,731,275,968.22	8,927,436,021.64	11,221,215,292.88

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-ARROW		
Instrument: INTF		
ARROWSTREET CAPITAL -	1,715,761,661.65	
INTERNATIONAL FUNDS TOTAL	1,715,761,661.65	
ARROWSTREET CAPITAL TOTAL	1,715,761,661.65	1,903,313,822.31

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-BABS STEWART INVESTORS		
Instrument: INTF INTERNATIONAL FUNDS		
FIRST STATE INVESTMENTS-	341,842,818.55	
INTERNATIONAL FUNDS TOTAL	341,842,818.55	
STEWART INVESTORS TOTAL	341,842,818.55	402,186,535.26

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-BERNS		
Instrument: INTF		
ALLIANCE BERNSTEIN EAFE INTERNATIONAL FUNDS		
BERNSTEIN - EQUITIES	1,637,731,785.57	
INTERNATIONAL FUNDS TOTAL	1,637,731,785.57	
ALLIANCE BERNSTEIN EAFE TOTAL	1,637,731,785.57	1,979,505,932.80

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-GEN GENESIS		
Instrument: INTF INTERNATIONAL FUNDS		
GENESIS - EQUITIES	300,746,941.67	
INTERNATIONAL FUNDS TOTAL	300,746,941.67	
GENESIS TOTAL	300,746,941.67	378,189,312.53

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-LAZ		
Instrument: INTF		
LAZARD ASSET MANAGEMENT		
INTERNATIONAL FUNDS		
LAZARD ASSET MGT - EQUITY	561,002,315.73	
INTERNATIONAL FUNDS TOTAL	561,002,315.73	
LAZARD ASSET MANAGEMENT TOTAL	561,002,315.73	690,217,618.01

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-MFS MFS		
Instrument: INTF INTERNATIONAL FUNDS		
MFS EQUITIES	1,626,370,230.96	
INTERNATIONAL FUNDS TOTAL	1,626,370,230.96	
MFS TOTAL	1,626,370,230.96	1,964,041,703.74

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-SANF ALLIANCE BERNSTEIN EMERGING		
Instrument: INTF INTERNATIONAL FUNDS		
BERNSTEIN EMERGING - EQUITIES	294,650,047.66	
INTERNATIONAL FUNDS TOTAL	294,650,047.66	
ALLIANCE BERNSTEIN EMERGING TOTAL	294,650,047.66	358,753,636.99

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-WEL WELLINGTON MANAGEMENT		
Instrument: INTF INTERNATIONAL FUNDS		
WELLINGTON MGT - EQUITY	622,937,635.73	
INTERNATIONAL FUNDS TOTAL	622,937,635.73	
WELLINGTON MANAGEMENT TOTAL	622,937,635.73	723,228,580.23
TOTAL	7,101,043,437.52	8,399,437,141.87
INTERNATIONAL - without TFA TOTAL	16,028,479,459.16	19,620,652,434.75
INTERNATIONAL TOTAL	16,028,479,459.16	19,620,652,434.75

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
3M COMPANY	MMM	7,534.00	870,096.56	
ABBOTT LABORATORIES	ABT	21,935.00	752,956.19	
ABBVIE INC.	ABBV	20,121.00	865,152.39	
ACCENTURE PLC	ACN	7,800.00	848,203.96	
ACTIVISION BLIZZARD INC	ATVI	9,051.00	279,431.51	
ACUITY BRANDS INC	AYI	531.00	110,750.65	
ADOBE SYSTEMS INC.	ADBE	6,227.00	364,009.30	
ADVANCE AUTO PARTS INC	AAP	941.00	155,793.42	
ADVANCED MICRO DEVICES INC.	AMD	9,532.00	124,487.92	
AERCAP HOLDINGS NV	AER	86,200.00	4,493,933.56	
AES CORP	AES	8,399.00	110,897.86	
AETNA INC.	AET	4,188.00	321,912.37	
AFFILIATED MANAGERS GROUP	AMG	724.00	132,937.14	
AFLAC INC	AFL	4,989.00	262,729.37	
AGCO CORP.	AGCO	871.00	52,573.56	
AGILENT TECHNOLOGIES INC	A	3,982.00	145,052.41	
AGNC INVESTMENT CORP	AGNC	5,087.00	91,899.43	
AIR PROD. & CHEM.	APD	2,750.00	367,120.38	
AKAMAI TECHNOLOGIES	AKAM	2,195.00	123,636.28	
ALBEMARLE CORP	ALB	1,439.00	88,096.69	
ALEXION PHARMACEUTICALS INC	ALXN	2,800.00	510,687.66	
ALIGN TECHNOLOGY INC	ALGN	961.00	94,783.43	
ALKERMES PLC	ALKS	1,953.00	127,439.68	
ALLEGHANY CORP DEL	Y	193.00	92,791.95	
ALLEGION PLC	ALLE	1,247.00	99,547.26	
ALLERGAN PLC	AGN	4,220.00	1,266,407.06	
ALLIANCE DATA SYSTEM	ADS	657.00	163,905.62	
ALLIANT ENERGY CORPORATION	LNT	2,766.00	91,933.28	
ALLSTATE CORP	ALL	4,567.00	275,091.90	
ALLY FINANCIAL INC	ALLY	5,779.00	119,845.95	
ALNYLAM PHARMACEUTICALS INC	ALNY	1,117.00	139,167.03	
ALPHABET INC	GOOGL	3,762.00	1,944,626.05	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
ALPHABET INC CL C	GOOG	3,950.00	2,352,058.00	
ALTABA INC	AABA	11,837.00	309,987.87	
ALTRIA GROUP INC	MO	24,218.00	1,195,158.59	
AMAZON.COM INC	AMZN	5,154.00	3,515,617.04	
AMERCO	UHAL	103.00	38,323.21	
AMEREN CORP.	AEE	3,055.00	125,820.01	
AMERICAN AIRLINES GROUP INC	AAL	1,579.00	78,397.35	
AMERICAN ELECTRIC POWER	AEP	6,202.00	346,823.85	
AMERICAN EXPRESS CO.	AXP	9,486.00	663,791.11	
AMERICAN FINANCIAL GROUP INC.	AFG	967.00	95,193.03	
AMERICAN INTL GROUP	AIG	11,398.00	497,118.73	
AMERICAN TOWER CORP	AMT	5,417.00	530,104.09	
AMERICAN WATER WORKS CO INC	AWK	2,328.00	103,224.93	
AMERIPRISE FINANCIAL INC	AMP	1,894.00	136,036.47	
AMERISOURCEBERGEN CORP	ABC	2,127.00	196,493.82	
AMETEK INC.	AME	2,999.00	156,641.55	
AMGEN INC	AMGN	9,210.00	914,899.43	
AMPHENOL CORP-CL A	APH	3,854.00	213,491.82	
ANADARKO PETROLEUM CORP	APC	6,992.00	504,640.87	
ANALOG DEVICES	ADI	4,640.00	273,979.61	
ANDEAVOR	ANDV	1,841.00	161,364.68	
ANNALY CAPITAL MGT. INC.	NLY	13,930.00	177,477.26	
ANSYS INC	ANSS	1,063.00	95,707.50	
ANTERO RESOURCES CORP	AR	2,915.00	72,863.74	
ANTHEM INC.	ANTM	3,314.00	440,873.16	
AON PLC	AON	3,310.00	325,703.57	
APACHE CORP.	APA	4,960.00	240,870.10	
APPLE INC.	AAPL	65,200.00	4,023,231.93	
APPLIED MATERIALS INC.	AMAT	13,461.00	324,604.04	
APTIV PLC	APTIV	4,021.00	290,891.08	
ARAMARK HOLDINGS CORP	ARMK	3,119.00	100,060.86	
ARCH CAPITAL GROUP LTD	ACGL	1,598.00	118,778.05	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
ARCHER DANIELS MIDLAND CO	ADM	7,098.00	307,296.54	
ARCONIC INC	ARNC	5,219.00	184,545.67	
ARISTA NETWORKS INC	ANET	603.00	92,608.74	
ARROW ELECTRONICS	ARW	1,065.00	76,562.85	
ASSURANT INC	AIZ	725.00	66,823.25	
AT&T INC	T	77,510.00	2,451,539.60	
ATHENE HOLDING LTD-CLASS A	ATH	1,407.00	74,384.57	
ATMOS ENERGY CORP.	ATO	1,335.00	99,853.06	
AUTODESK INC.	ADSK	2,478.00	152,461.06	
AUTOLIV INC	ALV	1,037.00	83,382.92	
AUTOMATIC DATA PROC.	ADP	5,610.00	410,522.65	
AUTONATION INC	AN	753.00	35,906.66	
AUTOZONE INC	AZO	353.00	146,200.04	
AVERY DENNISON	AVY	1,077.00	52,738.89	
AVNET INC.	AVT	1,678.00	80,510.44	
AXALTA COATING SYSTEMS LTD	AXTA	2,958.00	85,634.10	
AXIS CAPITAL HOLDINGS LIMITED	AXS	1,145.00	73,051.00	
BAKER HUGHES A GE COMPANY	BHGE	5,277.00	244,888.08	
BALL CORPORATION	BLL	4,259.00	151,928.72	
BANK OF AMERICA CORP.	BAC	126,511.00	1,430,157.45	
BAXTER INTL	BAX	6,116.00	236,173.60	
BB&T CORPORATION	BBT	10,206.00	338,615.50	
BECTON DICKINSON & COMPANY	BDX	3,328.39	369,966.46	
BERKLEY (WR) CORP	WRB	1,314.00	85,449.42	
BERKSHIRE HATHAWAY INC.	BRK.B	15,992.00	2,004,934.48	
BEST BUY COMPANY INC	BBY	3,450.00	63,982.58	
BIOGEN IDEC INC	BIIB	2,669.00	488,082.71	
BIOMARIN PHARMACEUTICAL	BMRN	2,258.00	204,250.07	
BLACKROCK INC	BLK	1,524.00	491,188.38	
BOEING CO	BA	7,088.00	793,270.97	
BOOKING HOLDINGS INC	BKNG	619.00	623,865.90	
BORG WARNER INC.	BWA	2,725.00	108,686.43	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
BOSTON SCIENTIFIC CORP.	BSX	17,211.00	238,212.80	
BRIGHTHOUSE FINANCIAL INC	BHF	1,105.00	50,104.11	
BRISTOL-MYERS SQUIBB	BMJ	20,700.00	863,253.18	
BROADCOM LTD	AVGO	5,132.00	746,748.10	
BROADRIDGE FINANCIAL	BR	1,470.00	95,463.77	
BROWN-FORMAN -CL B	BF.B	2,681.00	123,526.56	
BUNGE LIMITED	BG	1,796.00	115,269.75	
C A INC.	CA	3,977.00	106,903.87	
C.H.ROBINSON WORLDWIDE INC	CHRW	1,844.00	135,462.38	
CABOT OIL & GAS CORP.	COG	5,673.00	173,514.40	
CADENCE DESIGN SYS INC	CDNS	3,496.00	92,220.51	
CAMPBELL SOUP CO.	CPB	2,408.00	112,151.26	
CAPITAL ONE FINANCIAL CORP.	COF	6,107.00	383,806.65	
CARDINAL HEALTH INC.	CAH	3,877.00	256,247.43	
CARMAX INC.	KMX	2,232.00	129,479.54	
CARNIVAL CORP	CCL	4,325.00	182,695.89	
CATERPILLAR INC.	CAT	7,461.00	683,852.46	
CBOE GLOBAL MARKETS INC	CBOE	1,318.00	113,756.58	
CBRE GROUP INC	CBRE	3,963.00	131,591.31	
CBS CORP. CL. B	CBS	4,369.00	231,551.70	
CDK GLOBAL INC.	CDK	1,557.00	78,615.65	
CDW CORP	CDW	1,916.00	83,275.50	
CELANESE CORP-SERIES A	CE	1,699.00	101,556.63	
CELGENE CORP	CELG	9,875.00	682,266.46	
CENTENE CORP	CNC	2,163.00	136,765.33	
CENTERPOINT ENERGY INC	CNP	5,341.00	113,347.27	
CENTURYLINK INC	CTL	11,717.00	322,682.55	
CERNER CORP.	CERN	3,662.00	201,810.27	
CF INDUSTRIES HOLDINGS INC	CF	2,934.00	116,425.05	
CHARTER COMMUNICATIONS	CHTR	2,441.00	677,455.58	
CHEMOURS CO/THE	CC	2,332.00	108,134.84	
CHENIERE ENERGY INC	LNG	2,420.00	179,672.84	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
CHEVRON CORP.	CVX	23,924.00	2,460,842.07	
CHIPOTLE MEXICAN GRILL - CL A	CMG	338.00	154,737.24	
CHUBB LIMITED	CB	5,879.00	611,746.68	
CHURCH & DWIGHT INC	CHD	3,015.00	133,177.97	
CIGNA CORP.	CI	3,177.00	391,179.12	
CIMAREX ENERGY	XEC	1,219.00	119,755.09	
CINCINNATI FINANCIAL CORP.	CINF	2,036.00	108,876.79	
CINTAS CORP	CTAS	1,130.00	94,066.09	
CISCO SYSTEMS	CSCO	63,112.00	1,380,805.40	
CIT GROUP INC	CIT	1,597.00	60,536.47	
CITIGROUP INC.	C	34,392.00	1,345,704.25	
CITIZENS FINANCIAL GROUP	CFG	6,288.00	161,369.54	
CITRIX SYSTEMS INC	CTXS	1,870.00	102,493.68	
CLOROX COMPANY	CLX	1,672.00	187,027.75	
CME GROUP INC	CME	4,292.00	333,063.77	
CMS ENERGY CORP	CMS	3,668.00	138,012.79	
COCA COLA CO.	KO	51,157.00	2,035,539.61	
COGNEX CORP.	CGNX	2,187.00	135,615.87	
COGNIZANT TECH SOLUTIONS	CTSH	7,455.00	416,747.95	
COLGATE PALMOLIVE	CL	10,565.00	708,091.32	
COMCAST CORP - CL A	CMCSA	59,373.00	1,584,586.46	
COMERICA INC.	CMA	2,300.00	102,191.11	
COMMScope HOLDINGS INC	COMM	2,541.00	96,295.77	
CONAGRA BRANDS INC	CAG	5,245.00	172,260.52	
CONCHO RESOURCES INC	CXO	1,825.00	200,509.52	
CONOCOPHILLIPS	COP	15,364.00	904,374.23	
CONSOLIDATED EDISON INC.	ED	3,989.00	254,301.04	
CONSTELLATION BRANDS INC-A	STZ	2,170.00	165,767.89	
CONTINENTAL RESOURCES	CLR	1,032.00	56,068.56	
COOPER COMPANIES INC.	COO	639.00	108,826.31	
CORNING INC	GLW	11,404.00	270,959.24	
COSTAR GROUP INC	CSGP	426.00	81,762.18	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
COSTCO WHOLESALE CORP.	COST	5,538.00	741,633.27	
COTY INC-CL A	COTY	6,228.00	119,390.76	
CROWN CASTLE INTL CO	CCI	5,129.00	444,403.80	
CROWN HOLDINGS INC	CCK	1,649.00	86,186.05	
CSX CORP.	CSX	11,528.00	303,881.64	
CTRP.COM INTERNATIONAL-ADR	CTRP	5,600.00	262,253.00	
CUMMINS INC.	CMI	1,996.00	244,887.82	
CVS HEALTH CORP	CVS	12,834.00	744,652.39	
D.R. HORTON INC.	DHI	4,485.00	124,125.97	
DANAHER CORP	DHR	7,896.00	405,730.52	
DARDEN RESTAURANTS INC	DRI	1,656.00	104,662.99	
DAVITA INC	DVA	2,031.00	153,271.95	
DEERE & CO.	DE	3,434.00	311,416.75	
DELL TECHNOLOGIES - CL V	DVMT	2,492.00	108,707.25	
DELPHI TECHNOLOGIES PLC	DLPH	1,174.00	48,148.31	
DELTA AIR LINES INC	DAL	2,387.00	106,263.49	
DENTSPLY SIRONA INC	XRAY	2,787.00	161,778.27	
DEVON ENERGY CORPORATION	DVN	6,244.00	239,996.14	
DIAMONDBACK ENERGY INC	FANG	1,120.00	118,591.17	
DISCOVER FINANCIAL	DFS	4,701.00	266,759.93	
DISCOVERY COMMUNICATIONS-A	DISCA	2,148.00	62,528.28	
DISCOVERY COMMUNICATIONS-C	DISCK	2,694.00	76,105.50	
DISH NETWORK CORP	DISH	2,963.00	127,926.76	
DISNEY (WALT) CO.	DIS	19,485.00	1,016,270.96	
DOLLAR GENERAL CORP.	DG	3,445.00	218,449.86	
DOLLAR TREE INC	DLTR	2,943.00	209,750.72	
DOMINION ENERGY INC	D	8,105.00	566,542.90	
DOMINO'S PIZZA INC	DPZ	573.00	71,252.55	
DOVER CORP.	DOV	2,022.00	130,124.93	
DOWDUPONT INC.	DWDP	29,462.00	1,301,209.56	
DTE ENERGY COMPANY	DTE	2,221.00	180,445.81	
DUKE ENERGY CORPORATION	DUK	8,847.00	665,380.98	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
DXC TECHNOLOGY	DXC	3,565.00	184,484.12	
E*TRADE FINANCIAL CORP	ETFC	3,468.00	96,870.51	
EAST WEST BANCORP INC.	EWBC	1,880.00	100,639.78	
EASTMAN CHEMICAL CO.	EMN	1,888.00	135,864.06	
EATON CORP PLC	ETN	5,614.00	305,479.84	
EATON VANCE CORP.	EV	1,371.00	59,487.69	
EBAY INC	EBAY	12,836.00	275,742.58	
ECOLAB INC	ECL	3,286.00	373,643.56	
EDISON INTERNATIONAL	EIX	4,066.00	244,021.31	
EDWARDS LIFESCIENCES	EW	2,645.00	190,826.59	
ELECTRONIC ARTS INC	EA	3,898.00	203,479.61	
ELI LILLY & COMPANY	LLY	12,510.00	737,775.66	
EMERSON ELECTRIC CO	EMR	8,079.00	424,583.54	
ENTERGY CORP.	ETR	2,340.00	190,476.29	
ENVISION HEALTHCARE CORP.	EVHC	1,545.00	75,361.24	
EOG RESOURCES INC	EOG	7,289.00	566,817.41	
EQT CORP	EQT	3,192.00	219,455.17	
EQUIFAX INC	EFX	1,566.00	100,041.98	
ESTEE LAUDER CO.	EL	2,783.00	233,075.85	
EVEREST RE GROUP LTD.	RE	536.00	103,190.53	
EVERGY INC	EVERG	1,693.00	95,011.16	
EVERSOURCE ENERGY	ES	3,917.00	205,306.23	
EXELON CORP	EXC	12,094.00	430,662.57	
EXPEDIA GROUP INC	EXPE	1,610.00	157,817.58	
EXPEDITORS INT'L. WASH INC.	EXPD	2,299.00	105,389.58	
EXPRESS SCRIPTS HOLDING CO	ESRX	7,291.00	526,983.23	
EXXON MOBIL CORPORATION	XOM	53,478.00	4,639,948.74	
F5 NETWORKS INC	FFIV	819.00	102,136.06	
FACEBOOK INC-A	FB	29,921.00	1,956,894.71	
FASTENAL CO	FAST	3,505.00	142,730.82	
FEDEX CORPORATION	FDX	3,217.00	383,642.91	
FIDELITY NATIONAL FINANCIAL	FNF	3,125.00	80,577.53	

Group: GLOBAL EQUITIES

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
FIDELITY NATIONAL INFORMATION	FIS	4,198.00	173,126.79	
FIFTH THIRD BANCORP	FITB	9,301.00	181,639.10	
FIRST DATA CORP- CLASS A	FDC	5,574.00	83,325.38	
FIRST ENERGY CORP.	FE	5,805.00	195,316.07	
FIRST REPUBLIC BANK	FRC	2,011.00	122,955.44	
FISERV INC. WISCONSIN	FISV	2,658.00	190,015.16	
FLEETCOR TECH INC	FLT	1,187.00	181,186.49	
FLEXTRONICS INTL LTD	FLEX	6,941.00	80,087.90	
FLIR SYSTEMS INC	FLIR	1,863.00	68,521.14	
FLOWSERVE CORP.	FLS	1,576.00	75,143.08	
FLUOR CORP	FLR	1,874.00	90,026.32	
FMC CORP.	FMC	1,746.00	81,713.77	
FORD MOTOR COMPANY	F	46,797.00	665,416.41	
FORTINET INC	FTNT	1,730.00	53,111.00	
FORTIVE CORP	FTV	3,902.00	125,789.02	
FORTUNE BRANDS HOME &	FBHS	2,004.00	103,847.12	
FRANKLIN RESOURCES INC	BEN	4,098.00	164,691.45	
FREEPORT MCMORAN COOPER &	FCX	17,765.00	487,705.75	
GALLAGHER (ARTHUR) J & CO.	AJG	2,267.00	104,554.01	
GAP INC	GPS	2,947.00	76,474.65	
GARMIN LTD	GRMN	1,627.00	81,398.81	
GARTNER INC	IT	1,095.00	98,340.18	
GENERAL DYNAMICS CORP.	GD	3,214.00	283,807.80	
GENERAL ELECTRIC CO	GE	109,289.00	2,419,185.69	
GENERAL MILLS INC	GIS	7,289.00	383,913.74	
GENERAL MOTORS CO	GM	16,556.00	472,439.92	
GENUINE PARTS CO	GPC	1,782.00	156,511.42	
GILEAD SCIENCES INC.	GILD	16,485.00	801,483.53	
GLOBAL PAYMENTS INC	GPV	1,988.00	142,568.99	
GOLDMAN SACHS GROUP INC	GS	4,624.00	592,964.03	
GOODYEAR T & R	GT	3,202.00	96,294.25	
GRACE W.R. & COMPANY	GRA	772.00	53,399.24	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
GRAINGER W W INC	GWW	664.00	147,495.49	
H & R BLOCK INC.	HRB	2,626.00	60,292.96	
HALLIBURTON COMPANY	HAL	10,984.00	443,915.28	
HANESBRANDS INC	HBI	4,641.00	137,047.05	
HARLEY-DAVIDSON INC	HOG	2,252.00	131,391.05	
HARRIS CORP.	HRS	1,478.00	90,209.78	
HARTFORD FINL SERVICES	HIG	4,571.00	158,691.36	
HASBRO INC	HAS	1,454.00	96,634.25	
HCA HEALTHCARE INC	HCA	3,648.00	200,177.02	
HD SUPPLY HOLDINGS INC	HDS	2,637.00	97,806.33	
HELMERICH & PAYNE INC	HP	1,488.00	89,957.46	
HENRY (JACK) & ASSOCIATES	JKHY	1,012.00	106,523.12	
HENRY SCHEIN INC	HSIC	2,072.00	144,624.12	
HERSHEY COMPANY	HSY	1,754.00	161,042.83	
HESS CORP.	HES	3,721.00	200,805.45	
HEWLETT PACKARD ENTERPRISE	HPE	20,501.00	174,159.90	
HILTON WORLDWIDE HOLDINGS	HLT	2,517.00	128,928.67	
HOLLYFRONTIER CORP	HFC	2,082.00	68,139.37	
HOLOGIC INC.	HOLX	3,394.00	123,727.99	
HOME DEPOT INC.	HD	14,879.00	974,636.48	
HONEYWELL INTERNATIONAL INC	HON	9,123.00	740,254.23	
HORMEL FOODS CORP	HRL	3,755.00	104,362.87	
HP INC	HPQ	21,252.00	253,953.97	
HUMANA INC.	HUM	1,824.00	301,439.89	
HUNTINGTON BANCSHARES	HBAN	14,157.00	154,121.21	
HUNTINGTON INGALLS	HII	573.00	104,005.23	
IAC/INTERACTIVE CORP	IAC	934.00	114,723.22	
IDEX CORPORATION	IEX	993.00	108,664.59	
IDEXX LABS INC.	IDXX	1,056.00	93,373.74	
ILLINOIS TOOL WORKS	ITW	3,913.00	258,032.24	
ILLUMINA INC.	ILMN	1,841.00	341,460.87	
INCYTE CORP	INCY	2,173.00	197,660.48	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
INGERSOLL-RAND PLC	IR	3,199.00	183,354.58	
INGREDION INC	INGR	904.00	107,824.60	
INTEL CORP.	INTC	59,315.00	1,616,628.06	
INTERCONTINENTAL EXCHANGE	ICE	7,428.00	324,269.83	
INTERNATIONAL PAPER	IP	4,841.00	177,861.78	
INTERNATL FLAVORS &	IFF	1,037.00	122,078.49	
INTERPUBLIC GROUP	IPG	5,052.00	94,488.01	
INTL BUS MACH CORP	IBM	11,175.00	2,128,048.14	
INTUIT INC.	INTU	3,072.00	244,130.40	
INTUITIVE SURGICAL INC	ISRG	1,412.00	243,482.39	
INVESCO LTD	IVZ	5,278.00	168,992.67	
IPG PHOTONICS CORP	IPGP	475.00	96,268.25	
IQVIA HOLDING INC	IQV	1,849.00	135,821.98	
IRON MTN INC PA	IRM	3,243.00	103,486.16	
JACOBS ENGINEERING GROUP	JEC	1,493.00	77,322.47	
JAZZ PHARMACEUTICALS PLC	JAZZ	709.00	101,383.48	
JB HUNT TRANSPORT SERVICES	JBHT	1,129.00	94,308.46	
JEFFERIES FINANCIAL GROUP INC	JEF	4,133.00	79,394.93	
JM SMUCKER CO	SJM	1,394.00	140,571.27	
JOHNSON & JOHNSON	JNJ	33,883.00	2,519,241.08	
JOHNSON CONTROLS	JCI	11,771.00	483,333.64	
JONES LANG LASALLE I	JLL	565.00	59,906.95	
JPMORGAN CHASE & CO.	JPM	44,420.00	2,110,851.77	
JUNIPER NETWORKS INC	JNPR	5,044.00	121,936.58	
KANSAS CITY SOUTHERN INDS	KSU	1,332.00	137,867.69	
KELLOGG CO.	K	3,222.00	223,733.51	
KEURIG DR PEPPER INC	KDP	2,234.00	177,062.58	
KEYCORP	KEY	14,078.00	178,764.14	
KIMBERLY-CLARK CORP	KMB	4,459.00	472,716.21	
KINDER MORGAN INC.	KMI	25,376.00	878,944.55	
KLA-TENCOR CORP.	KLAC	2,001.00	102,383.59	
KNIGHT-SWIFT TRANSPORTATION	KNX	1,680.00	71,685.60	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
KOHL'S CORP	KSS	2,264.00	113,127.22	
KRAFT HEINZ CO/THE	KHC	7,688.00	566,334.22	
KROGER CO.	KR	11,233.00	303,127.31	
L BRANDS INC	LB	3,174.00	167,543.94	
L3 TECHNOLOGIES INC	LLL	986.00	126,763.22	
LABORATORY CRP OF AMER	LH	1,243.00	134,472.36	
LAM RESEARCH CORP	LRCX	2,044.00	167,178.85	
LAS VEGAS SANDS CORP	LVS	4,972.00	291,995.52	
LEAR CORP	LEA	815.00	86,868.47	
LEGGETT & PLATT INC	LEG	1,662.00	74,789.46	
LEIDOS HOLDINGS INC	LDOS	1,868.00	104,363.11	
LENNAR CORPORATION	LEN	2,653.00	106,294.72	
LENNOX INTERNATIONAL INC.	LII	506.00	90,430.40	
LIBERTY BROADBAND - C	LBRDK	1,292.00	93,450.36	
LIBERTY GLOBAL PLC	LBTYA	2,718.00	96,315.77	
LIBERTY GLOBAL PLC-SERIES C	LBTYK	7,145.00	253,814.01	
LIBERTY MEDIA CORP - C	FWONK	2,542.00	85,233.26	
LINCOLN NATIONAL CORP	LNC	2,733.00	113,782.07	
LINDE PLC	LIN	3,615.00	416,084.55	
LIVE NATION	LYV	1,820.00	77,805.00	
LKQ CORP	LKQ	3,961.00	122,829.58	
LOCKHEED MARTIN	LMT	3,271.00	370,866.42	
LOEWS CORP	L	3,678.00	139,894.38	
LOWE'S COS	LOW	10,562.00	366,914.70	
LULULEMON ATHLETICA INC	LULU	1,262.00	82,696.60	
LYONDELLBASELL IND-CL A	LYB	4,246.00	374,989.74	
M&T BANK CORPORATION	MTB	1,726.00	204,940.13	
MACQUARIE INFRASTRUCTURE CO	MIC	909.00	73,743.12	
MACYS INC	M	3,782.00	161,666.16	
MANPOWERGROUP	MAN	867.00	79,972.08	
MARATHON OIL CORP	MRO	11,055.00	228,987.19	
MARATHON PETROLEUM CORP	MPC	6,391.00	316,085.56	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
MARKEL CORP	MKL	178.00	163,456.28	
MARRIOTT INT'L INC CL-A	MAR	3,997.00	218,687.86	
MARSH & MCLENNAN COS.	MMC	6,470.00	330,003.83	
MARTIN MARIETTA MATERIALS	MLM	821.00	142,951.32	
MARVELL TECHNOLOGY GROUP	MRVL	5,254.00	75,447.44	
MASCO CORP.	MAS	4,185.00	97,499.03	
MASTERCARD INC-CLASS A	MA	11,922.00	650,278.11	
MATTEL INC.	MAT	4,269.00	140,053.53	
MAXIM INTGRD PRDCTS INC.	MXIM	3,564.00	132,041.13	
McCORMICK & CO	MKC	1,442.00	117,944.77	
MCDONALDS CORPORATION	MCD	10,222.00	1,001,519.18	
MCKESSON CORP	MCK	2,654.00	322,143.44	
MEDTRONIC INC	MDT	17,145.00	1,342,219.88	
MERCADOLIBRE INC	MELI	550.00	87,241.00	
MERCK & CO INC	MRK	34,429.00	1,488,688.58	
METLIFE INC	MET	11,405.00	384,832.68	
METTLER-TOLEDO	MTD	314.00	95,825.47	
MGM RESORTS INTL	MGM	5,999.00	130,074.16	
MICHAEL KORS HOLDINGS LTD	KORS	1,915.00	81,611.90	
MICROCHIP TECHNOLOGY INC.	MCHP	3,017.00	149,862.36	
MICRON TECHNOLOGY INC	MU	13,310.00	221,562.74	
MICROSOFT CORP.	MSFT	92,367.00	2,957,740.70	
MIDDLEBY CORP	MIDD	724.00	102,960.04	
MOBILE TELESYSTEMS ADR	MBT	77,729.00	929,783.90	
MOHAWK INDUSTRIES INC.	MHK	808.00	116,479.91	
MOLSON COORS BREWING CO	TAP	2,461.00	164,418.15	
MONDELEZ INTERNATIONAL INC	MDLZ	19,030.00	653,417.41	
MONSANTO COMPANY	MON	5,544.00	521,234.71	
MONSTER BEVERAGE CORP NEW	MNST	4,986.00	254,565.77	
MOODY'S CORPORATION	MCO	2,145.00	156,952.57	
MORGAN STANLEY	MS	17,386.00	419,969.50	
MOSAIC COMPANY	MOS	4,108.00	184,542.17	

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Group: GLOBAL EQUITIES				
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Instrument: COM		COMMON STOCK		
MOTOROLA SOLUTIONS INC	MSI	2,100.00	123,532.27	
MSCI INC-A	MSCI	1,125.00	86,766.57	
MYLAN NV	MYL	5,932.00	297,322.13	
NASDAQ INC	NDAQ	1,500.00	55,469.32	
NATIONAL OILWELL VARCO INC	NOV	4,947.00	310,768.05	
NETAPP INC.	NTAP	3,317.00	110,198.13	
NETFLIX INC	NFLX	5,450.00	303,258.31	
NEW ORIENTAL EDUCATIO-SP ADR	EDU	1,700.00	97,809.56	
NEW YORK COMMUNITY BANCORP	NYCB	5,866.00	97,819.64	
NEWELL BRANDS INC.	NWL	6,303.00	222,530.18	
NEWFIELD EXPLORATION	NFX	2,447.00	98,638.57	
NEWMONT MNG. CORP. HLDG CO	NEM	6,733.00	242,723.01	
NEWS CORP. CLASS A	NWSA	4,521.00	54,523.26	
NEXTERA ENERGY INC	NEE	5,926.00	641,883.80	
NIELSEN HOLDINGS NV	NLSN	4,670.00	222,518.14	
NIKE INC. -CL B	NKE	16,562.00	608,897.48	
NISOURCE INC	NI	4,062.00	99,255.78	
NOBLE ENERGY INC	NBL	5,581.00	288,414.69	
NORDSTROM INC	JWN	1,596.00	81,364.08	
NORFOLK SOUTHERN CORP.	NSC	3,638.00	257,861.16	
NORTHERN TRUST CORP	NTRS	2,687.00	189,353.79	
NORTHROP GRUMMAN CORP.	NOC	2,089.00	188,127.66	
NORWEGIAN CRUISE LINE	NCLH	2,402.00	111,001.09	
NUCOR CORP	NUE	3,907.00	183,045.68	
NVIDIA CORP	NVDA	7,574.00	313,891.33	
NVR INC	NVR	46.00	107,704.45	
OCCIDENTAL PETROLEUM CORP.	OXY	9,646.00	785,550.39	
OGE ENERGY CORP	OGE	2,501.00	80,382.14	
OLD DOMINION FREIGHT LINE	ODFL	780.00	100,315.80	
OMNICOM GROUP	OMC	2,865.00	175,509.46	
ONEOK INC.	OKE	4,712.00	227,541.11	
ORACLE SYS. CORP.	ORCL	39,161.00	1,378,674.73	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
O'REILLY AUTOMOTIVE INC.	ORLY	1,111.00	244,190.01	
OWENS CORNING INC	OC	1,405.00	121,771.35	
PACCAR INC	PCAR	4,370.00	248,829.55	
PACIFIC GAS & ELEC. CO.	PCG	6,474.00	348,253.91	
PACKAGING CORP OF AMERICA	PKG	1,231.00	80,122.06	
PALO ALTO NETWORKS INC	PANW	1,149.00	179,998.40	
PARKER-HANNIFIN CORP.	PH	1,661.00	172,459.07	
PARSLEY ENERGY INC-CLASS A	PE	2,951.00	103,528.11	
PAYCHEX INC	PAYX	4,002.00	177,520.21	
PAYPAL HOLDINGS INC	PYPL	14,419.00	518,861.93	
PENTAIR PLC	PNR	2,215.00	122,638.24	
PEOPLE'S UNITED FINANCIAL INC	PBCT	4,602.00	91,116.24	
PEPSICO INC.	PEP	17,996.00	1,566,790.05	
PERRIGO CO PLC	PRGO	1,685.00	271,135.01	
PFIZER INC.	PFE	75,066.00	1,914,758.59	
PHILIP MORRIS INTERNATIONAL	PM	19,601.00	1,716,595.08	
PHILLIPS 66	PSX	5,490.00	398,582.00	
PINNACLE WEST CAPITAL CORP	PNW	1,333.00	85,117.35	
PIONEER NATURAL RESOURCES	PXD	2,123.00	313,858.62	
PNC FINANCIAL SERVICES GROUP	PNC	6,052.00	435,894.44	
POLARIS INDUSTRIES INC.	PII	739.00	63,443.15	
PPG INDUSTRIES INC.	PPG	3,231.00	253,622.99	
PPL CORPORATION	PPL	8,457.00	247,708.24	
PRINCIPAL FINANCIAL GROUP	PFG	3,549.00	157,648.80	
PROCTER & GAMBLE CO	PG	32,182.00	2,328,501.38	
PROGRESSIVE CORP	PGR	7,319.00	206,028.90	
PRUDENTIAL FINANCIAL INC	PRU	5,388.00	432,055.38	
PUBLIC SVC ENTERPRISES	PEG	6,335.00	252,596.26	
PULTE GROUP INC.	PHM	3,430.00	72,338.70	
PVH CORP	PVH	978.00	110,201.86	
QORVO INC	QRVO	1,504.00	85,218.48	
QUALCOMM INC	QCOM	18,632.00	1,205,349.43	

Group: GLOBAL EQUITIES

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
QUEST DIAGNOSTICS INC	DGX	1,646.00	103,597.27	
QURATE RETAIL GROUP INC	QRTEA	5,082.00	109,045.36	
RALPH LAUREN CORP	RL	656.00	71,510.56	
RANGE RES CORP	RRC	3,275.00	129,205.74	
RAYMOND JAMES FINANCIAL INC	RJF	1,638.00	97,356.08	
RAYTHEON COMPANY	RTN	3,663.00	256,507.61	
RED HAT INC	RHT	2,182.00	152,864.07	
REGENERON PHARMACEUTICAL	REGN	981.00	425,411.65	
REGIONS FINANCIAL CORP.	RF	14,860.00	143,175.01	
REINSURANCE GROUP OF	RGA	784.00	100,453.92	
RENAISSANCERE HOLDINGS LTD	RNR	471.00	63,679.20	
REPUBLIC SERVICES INC	RSG	2,869.00	108,104.26	
RESMED INC	RMD	1,795.00	114,088.21	
ROBERT HALF INTL INC	RHI	1,627.00	78,876.96	
ROCKWELL AUTOMATION INC	ROK	1,602.00	174,292.67	
ROCKWELL COLLINS	COL	2,010.00	177,623.10	
ROLLINS INC	ROL	1,277.00	54,363.29	
ROPER TECHNOLOGIES INC	ROP	1,275.00	206,073.01	
ROSS STORES INC	ROST	4,913.00	207,083.92	
ROYAL CARIBBEAN CRUISES LTD	RCL	2,125.00	175,721.23	
S&P GLOBAL INC	SPGI	3,244.00	335,452.42	
SABRE CORP	SABR	2,490.00	67,429.20	
SAFEWAY INC CASA LEY CVR -	786CVR209	9,921.00	0.00	
SALESFORCE.COM INC	CRM	8,618.00	591,612.64	
SBA COMMUNICATIONS CORP	SBAC	1,504.00	164,982.13	
SCANA CORP	SCG	1,781.00	109,239.09	
SCHLUMBERGER	SLB	17,539.00	1,299,901.60	
SCHWAB (CHARLES) CORP	SCHW	15,214.00	460,904.71	
SCRIPPS NETWORKS	SNI	1,127.00	80,839.71	
SEAGATE TECHNOLOGY	STX	3,817.00	135,281.26	
SEALED AIR CORP.	SEE	2,359.00	117,892.42	
SEATTLE GENETICS INC	SGEN	1,235.00	80,126.80	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
SEI INVESTMENTS CO	SEIC	1,777.00	50,659.74	
SEMPRA ENERGY	SRE	2,973.00	319,595.36	
SENSATA TECH HOLDING N.V.	ST	2,209.00	88,284.60	
SERVICENOW INC	NOW	2,145.00	163,967.19	
SHERWIN-WILLIAMS CO	SHW	1,062.00	273,009.66	
SIGNATURE BANK	SBNY	687.00	102,338.75	
SIRIUS XM HOLDINGS INC	SIRI	21,568.00	83,861.67	
SKYWORKS SOLUTIONS INC	SWKS	2,263.00	190,682.29	
SMITH (A.O.) CORP	AOS	1,849.00	76,842.68	
SNAP-ON INC	SNA	729.00	116,591.80	
SOUTHERN CO	SO	12,599.00	558,695.65	
SOUTHWEST AIRLINES	LUV	1,965.00	97,857.00	
SPECTRUM BRANDS HOLDINGS	SPB	365.00	44,847.55	
SPIRIT AEROSYSTEMS HOLD-CL A	SPR	1,495.00	125,071.70	
SPLUNK INC	SPLK	1,677.00	98,287.26	
SPRINT CORP	S	11,126.00	94,459.74	
SQUARE INC - A	SQ	3,180.00	119,663.40	
SS&C TECHNOLOGIES HOLDINGS	SSNC	2,263.00	87,889.49	
STANLEY BLACK & DECKER INC	SWK	1,905.00	187,288.02	
STARBUCKS CORP.	SBUX	18,225.00	681,352.31	
STATE STREET CORP	STT	4,722.00	233,884.47	
STEEL DYNAMICS INC	STLD	3,166.00	108,720.44	
STERICYCLE INC	SRCL	1,042.00	129,804.07	
STRYKER CORP.	SYK	4,248.00	346,390.65	
SUNTRUST BANKS INC.	STI	6,056.00	206,315.75	
SVB FINANCIAL GROUP	SIVB	683.00	114,183.94	
SYMANTEC CORP	SYMC	7,545.00	161,223.37	
SYNCHRONY FINANCIAL	SYF	10,038.00	313,935.54	
SYNOPSYS INC.	SNPS	1,898.00	78,278.66	
SYSCO CORP.	SY	6,327.00	253,157.13	
T ROWE PRICE GROUP INC.	TROW	3,032.00	215,563.13	
TAKE-TWO INTERACTIVE	TTWO	1,336.00	140,159.76	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
TAPESTRY INC	TPR	3,665.00	144,104.85	
TARGA RESOURCES CORP	TRGP	2,667.00	141,816.28	
TARGET CORP	TGT	6,551.00	404,861.33	
TD AMERITRADE HOLDING CORP	AMTD	3,107.00	105,168.44	
TE CONNECTIVITY LTD	TEL	4,461.00	289,585.78	
TECHNIPFMC LIMITED	FTI	5,827.00	177,704.31	
TELEFLEX INC	TFX	569.00	88,786.76	
TESARO INC	TSRO	492.00	69,800.04	
TESLA INC	TSLA	1,680.00	309,879.86	
TEXAS INSTRS INC	TXN	12,496.00	472,988.40	
TEXTRON INC.	TXT	3,454.00	147,542.70	
THE BANK OF NEW YORK MELLON	BK	13,035.00	368,206.08	
THERMO FISHER SCIENTIFIC	TMO	5,051.00	434,788.06	
TIFFANY & CO	TIF	1,618.00	122,147.25	
TIME WARNER INC.	TWX	9,817.00	422,024.30	
TJX COS. INC.	TJX	8,026.00	404,899.84	
T-MOBILE US INC.	TMUS	3,779.00	139,515.23	
TOLL BROTHERS INC	TOL	1,972.00	63,458.96	
TORCHMARK CORP	TMK	1,390.00	74,871.63	
TOTAL SYS SVCS INC	TSS	2,085.00	100,542.42	
TRACTOR SUPPLY COMPANY	TSCO	1,670.00	129,667.60	
TRANSDIGM GROUP INC	TDG	678.00	135,465.20	
TRANSUNION	TRU	1,952.00	107,516.16	
TRAVELERS COS INC	TRV	3,486.00	321,570.02	
TRIMBLE NAVIGATION LTD	TRMB	3,120.00	68,057.45	
TRIPADVISOR INC	TRIP	1,453.00	98,622.66	
TWENTY-FIRST CENTURY FOX - B	FOX	5,741.00	161,694.37	
TWENTY-FIRST CENTURY FOX INC	FOXA	13,284.00	380,155.57	
TWITTER INC	TWTR	7,698.00	234,865.69	
TYSON FOODS INC. CL-A	TSN	3,569.00	110,365.07	
UGI CORP	UGI	2,032.00	89,084.71	
ULTA SALON COSMETICS &	ULTA	772.00	105,827.65	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
UNDER ARMOUR INC - CLASS C	UA	2,253.00	80,184.27	
UNDER ARMOUR INC. CL A	UAA	2,642.00	84,721.42	
UNION PACIFIC CORP.	UNP	10,103.00	630,341.96	
UNITED CONTINENTAL HOLDINGS	UAL	973.00	73,150.14	
UNITED PARCEL SERVICES INC	UPS	8,694.00	858,112.04	
UNITED RENTALS INCORPORATED	URI	1,087.00	93,691.34	
UNITED TECHNOLOGIES	UTX	9,580.00	1,081,520.48	
UNITED THERAPEUTICS CORP	UTHR	508.00	66,903.60	
UNITEDHEALTH GROUP INC	UNH	12,204.00	878,299.12	
UNIVERSAL HEALTH SERVICES CL	UHS	1,077.00	134,987.48	
UNUM GROUP	UNM	2,735.00	87,356.43	
US BANCORP	USB	21,127.00	773,302.70	
V F CORP	VFC	4,223.00	213,693.57	
VAIL RESORTS INC	MTN	522.00	110,048.04	
VALERO ENERGY CORP.	VLO	5,576.00	200,982.60	
VARIAN MEDICAL SYSTEMS	VAR	1,138.00	78,770.98	
VEEVA SYSTEMS INC. - CL A	VEEV	1,393.00	91,492.24	
VERISIGN INC	VRSN	1,134.00	81,267.25	
VERISK ANALYTICS INC-CLASS A	VRSK	1,910.00	142,149.00	
VERIZON COMMUNICATIONS	VZ	51,494.00	2,296,979.48	
VERTEX PHARMAREUTICALS INC	VRTX	3,138.00	328,783.36	
VIACOM INC. CL B	VIAB	4,539.00	218,658.92	
VISA INC-CLASS A	V	23,088.00	899,857.21	
VISTRA ENERGY CORP	VST	3,239.00	56,779.67	
VMWARE INC-CLASS A	VMW	887.00	71,483.33	
VOYA FINANCIAL INC	VOYA	2,157.00	88,458.57	
VULCAN MATERIALS CO	VMC	1,608.00	156,299.57	
WABCO HOLDINGS INC	WBC	644.00	71,529.08	
WABTEC	WAB	1,066.00	98,021.09	
WALGREENS BOOTS ALLIANCE INC	WBA	11,483.00	946,644.95	
WALMART INC	WMT	18,854.00	1,190,141.49	
WASTE CONNECTIONS INC	WCN	3,255.00	168,478.80	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
WASTE MANAGEMENT INC.	WM	5,558.00	300,679.20	
WATERS CORPORATION	WAT	1,044.00	126,204.82	
WEC ENERGY GROUP INC.	WEC	3,911.00	208,514.29	
WELLS FARGO COMPANY	WFC	59,525.00	2,165,870.77	
WESTERN DIGITAL CORP	WDC	3,723.00	179,936.86	
WESTERN UNION CO.	WU	5,813.00	112,960.30	
WESTROCK COMPANY	WRK	3,199.00	139,847.91	
WEYERHAEUSER CO.	WY	9,364.00	311,280.28	
WHIRLPOOL CORP	WHR	958.00	139,971.73	
WILLIAMS COS. INC.	WMB	10,273.00	406,307.20	
WILLIS TOWERS WATSON PLC	WLTW	1,596.00	198,807.17	
WORKDAY INC-CL A	WDAY	1,767.00	149,456.47	
WORLDPAY INC.	WP	2,103.00	104,383.93	
WYNDHAM DESTINATIONS INC	WYND	1,238.00	88,209.00	
WYNN RESORTS LTD	WYNN	1,065.00	127,559.32	
XCEL ENERGY INC	XEL	6,344.00	224,509.02	
XEROX CORP	XRX	2,928.00	83,703.33	
XILINX INC	XLNX	3,032.00	129,162.93	
XL GROUP PLC	XL	3,438.00	133,139.27	
XYLEM INC.	XYL	2,263.00	80,165.31	
YUM BRANDS INC	YUM	4,135.00	220,664.63	
YUM CHINA HOLDINGS INC	YUMC	5,592.00	136,215.84	
ZAYO GROUP HOLDINGS INC	ZAYO	2,229.00	75,743.46	
ZILLOW GROUP INC - C	Z	1,285.00	47,442.20	
ZIMMER BIOMET HOLDINGS INC	ZBH	2,614.00	243,307.49	
ZIONS BANCORPORATION	ZION	2,643.00	105,825.72	
ZOETIS INC	ZTS	6,172.00	235,430.09	
COMMON STOCK TOTAL		4,050,146.39	201,615,490.98	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
58.COM INC-ADR	WUBA	800.00	28,824.00	
AAC TECHNOLOGIES HOLDINGS	2018_HK	6,500.00	58,128.32	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ADVANCED INFO SERVICE F	ADVANC/F_TB	35,201.00	210,817.84	
AEON CO LTD	8267_JP	82,200.00	1,373,115.26	
AEON FINANCIAL CO LTD	8570_JP	21,100.00	466,749.41	
AGC INC	5201_JP	1,800.00	57,969.95	
AGRI BANK OF CHINA H	1288_HK	2,303,914.00	1,057,969.28	
AKBANK T.A.S. B	AKBNK_TI	554,850.00	1,587,952.26	
ALFRESA HOLDINGS	2784_JP	28,100.00	602,452.41	
ALIBABA GROUP HOLDINGS-SP	BABA	5,800.00	471,910.49	
ALLIANZ AG NPV(REG	ALV_GY	34,695.00	6,974,498.79	
ALROSA PAO	ALRS_RX	326,700.00	453,953.21	
ALTICE NV - A	ATC_NA	367,976.00	3,263,771.57	
AMADA CO Y50	6113_JP	51,000.00	662,809.92	
ANA HOLDINGS INC	9202_JP	13,100.00	435,755.51	
ANDRITZ AG	ANDR_AV	20,851.00	1,090,986.12	
ANGLO AMERICAN ORD	AAL_LN	13,463.00	161,665.30	
ANHUI CONCH CEMENT CO LTD-H	914_HK	124,500.00	575,366.13	
ANTA SPORTS PRODUCTS	2020_HK	120,000.00	511,430.88	
ASELSAN ELEKTRONIK SANAYI	ASELS_TI	57,434.00	455,939.51	
ASHTED GROUP PLC	AHT_LN	1,988.00	43,919.04	
ATLANTIA SPA	ATL_IM	38,443.00	1,246,094.25	
AUTO TRADERS GROUP PLC	AUTO_LN	48,371.00	229,296.85	
BANCO DO BRASIL SA	BBAS3_BZ	31,200.00	168,772.11	
BANK MILLENNIUM	MIL_PW	279,738.00	658,512.97	
BANK OF CHINA LTD - H	3988_HK	4,682,638.00	2,169,443.30	
BANK OF COMMUNICATIONS CO-H	3328_HK	746,927.00	542,754.36	
BANK OF KYOTO LTD/THE	8369_JP	4,400.00	155,599.72	
BANK RAKYAT INDONESIA	BBRI_IJ	5,425,600.00	1,376,439.77	
BANK ZACHODNI WBK	BZW_PW	17,286.00	1,668,798.13	
BARCLAYS PLC ORD G	BARC_LN	3,490.00	10,987.46	
BEIJING ENTERPRISES HOLDINGS	392_HK	68,000.00	380,068.29	
BFG RETAIL CO LTD/NEW	282330_KS	768.00	188,023.77	
BGF RETAIL CO LTD	027410_KS	1,435.00	94,915.73	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BHP GROUP PLC	BHP_LN	15,542.00	265,031.10	
BIDVEST GROUP ORD	BVT_SJ	61,113.00	880,975.59	
BM&FBOVESPA SA	B3SA3_BZ	14,184.00	70,138.17	
BOUYGUES	EN_FP	49,785.00	2,623,334.71	
BP PLC	BP_LN	12,592.00	71,201.21	
BR MALLS PARTICIPACOES SA	BRML3_BZ	7,900.00	29,179.20	
BRASKEM SA-PREF A	BRKM5_BZ	12,500.00	131,774.90	
BRILLIANCE CHINA AUTOMOTIVE	1114_HK	8,000.00	14,854.98	
BRIT AMER TOBACCO	BATS_LN	1,342.00	81,724.63	
CANON INC JPY50	7751_JP	99,900.00	3,440,756.25	
CATHAY LIFE INSURANCE CO	2882_TT	14,000.00	21,783.05	
CCR SA	CCRO3_BZ	37,500.00	201,927.50	
CEMIG CIA ENERG MG	CMIG4_BZ	64,900.00	138,778.15	
CHAILEASE HOLDING CO LTD	5871_TT	131,000.00	365,887.94	
CHANG HWA COMMERCIAL BANK	2801_TT	515,950.00	262,705.00	
CHEUNG KONG PROPERTY	1113_HK	230,000.00	1,935,032.67	
CHIBA BANK Y50	8331_JP	104,000.00	718,047.89	
CHINA CITIC BANK - H	998_HK	902,000.00	571,072.94	
CHINA COMMUNICATIONS SERVI-H	552_HK	44,000.00	29,503.89	
CHINA CONCH VENTURE	586_HK	218,500.00	505,860.94	
CHINA CONSTRUCTION BANK-H	939_HK	4,960,798.00	4,370,461.06	
CHINA EVERBRIGHT BANK CO L H	6818_HK	386,000.00	191,125.91	
CHINA GAS HOLDINGS	384_HK	174,000.00	543,136.49	
CHINA JINMAO GROUP LT	817_HK	118,000.00	39,010.77	
CHINA MERCHANTS BANK	3968_HK	328,500.00	1,259,301.58	
CHINA MINSHENG BANK H	1988_HK	560,500.00	549,914.97	
CHINA MOBILE HK LTD HKD 0.1	941_HK	361,795.00	3,602,680.44	
CHINA OILFIELD SERVICES-H	2883_HK	1.00	2.40	
CHINA OVERSEAS	688_HK	8,000.00	24,271.17	
CHINA RESOURCES GAS GROUP	1193_HK	118,000.00	444,200.02	
CHINA RESOURCES LAND	1109_HK	30,000.00	88,589.94	
CHINA RESOURCES POWER	836_HK	157,066.00	335,490.61	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CHINA SHENHUA ENERGY CO - H	1088_HK	343,448.00	844,798.15	
CHINA TELECOM CORP	728_HK	1,402,002.00	691,908.65	
CHINA UNICOM	762_HK	1.00	1.74	
CHINA VANKE CO LTD-H	2202_HK	141,400.00	518,711.15	
CHUBU ELECTRIC POWER CO INC	9502_JP	1.00	15.08	
CIA PARANAENSE DE ENERGI	CPLE6_BZ	0.00	0.00	
CIA SANEAMENTO BASICO	SBSP3_BZ	64,000.00	619,667.78	
CIA SIDERURGICA NA	CSNA3_BZ	46,600.00	110,228.45	
CIA VALE DO RIO DOCE	VALE3_BZ	248,244.00	2,256,114.06	
CIELO SA	CIEL3_BZ	28,820.00	203,116.63	
CITIC PACIFIC	267_HK	148,000.00	235,573.70	
CJ E&M CORP	130960_KS	2,126.00	129,434.08	
CNH INDUSTRIAL NV	CNHI_IM	18,406.00	209,259.97	
CNOOC LTD	883_HK	1,186,003.00	1,595,503.07	
COCA-COLA HBC AG-CDI	CCH_LN	9,335.00	262,965.48	
COMMERZBANK AG ORD NPV	CBK_GY	117,530.00	1,536,829.69	
COSAN SA INDUSTRIA COMERCIO	CSAN3_BZ	18,200.00	218,817.96	
COSCO SHIPPING PORTS LTD	1199_HK	82,000.00	94,390.47	
COUNTRY GARDEN HOLDINGS CO	2007_HK	50,000.00	37,477.06	
COVIVIO	COV_FP	5,002.00	544,401.90	
CREDICORP LTD	BAP	12,600.00	2,191,477.82	
CRODA INTERNATIONAL PLC	CRDA_LN	3,793.00	191,895.92	
CSPC PHARMACEUTICAL GROUP	1093_HK	14,000.00	17,322.66	
CYFROWY POLSAT SA	CPS_PW	70,837.00	498,106.60	
DAEWOO ENGINEERING & CONSTR	047040_KS	11,191.00	70,453.92	
DAICEL CHEM INDS Y	4202_JP	17,000.00	213,387.46	
DCC PLC	DCC_LN	648.00	58,702.86	
DDI CORPORATION	9433_JP	147,803.00	4,166,880.88	
DEUTSCHE ANNINGTON IMMOBILIE	ANN_GR	8,651.00	372,520.50	
DEUTSCHE LUFTHANSA	LHA_GY	22,625.00	358,312.96	
DGB FINANCIAL GROUP INC	139130_KS	46,774.00	443,832.51	
DONGFENG MOTOR	489_HK	364,000.00	468,237.04	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
DOOSAN HEAVY INDUSTRIES	034020_KS	1,898.00	28,884.70	
EDP-ENERGIAS DO BRASIL	ENBR3_BZ	34,300.00	136,882.18	
EIFPAGE	FGR_FP	15,440.00	1,708,398.72	
ELECTRIC POWER DEVELOPMENT	9513_JP	7,000.00	188,206.10	
E-MART CO., LTD	139480_KS	6,677.00	1,592,068.84	
ENEL SPA	ENEL_IM	375,786.00	2,326,732.20	
ENGIE	ENGI_FP	258,960.00	4,593,814.06	
ENGIE BRASIL SA	EGIE3_BZ	36,600.00	390,553.63	
ENN ENERGY HOLDINGS LTD	2688_HK	76,000.00	559,115.19	
EQUATORIAL ENERGIA SA	EQTL3_BZ	37,200.00	700,985.42	
EREGLI DEMIR CELIK	EREGL_TI	407,372.00	540,737.10	
ERSTE GROUP BANK	EBS_AV	74,055.00	2,016,881.17	
EXOR NV	EXO_IM	2,641.00	168,597.13	
FENG TAY ENTERPRISE CO LTD	9910_TT	1,000.00	3,868.65	
FERRARI NV	RACE_IM	2,935.00	337,006.04	
FIAT CHRYSLER AUTOMOBILES NV	FCA_IM	42,220.00	705,278.67	
FIBRIA CELULOSE SA	FIBR3_BZ	5,900.00	53,935.26	
FORD OTOMOTIV SAN	FROTO_TI	54,914.00	847,221.46	
FORMOSA CHEM & FIBRE	1326_TT	55,000.00	171,283.51	
FRAPORT AG	FRA_GR	6,108.00	488,477.22	
FUBON FINL HOLDING CO.	2881_TT	91,000.00	146,508.26	
FUCHS PETROLUB AG PREF	FPE3_GR	3,158.00	180,018.79	
FUKUOKA FINANCIAL GROUP INC	8354_JP	116,000.00	604,161.07	
FULLSHARE HOLDINGS LTD	607_HK	90,000.00	35,023.26	
GAZPROM OAO	GAZP_RM	1,656,030.00	3,737,072.09	
GERDAU SA	GGBR4_BZ	29,300.00	67,345.01	
GLENORE XSTRATA PLC	GLEN_LN	58,457.00	183,902.45	
GOLD FIELDS LIMITE	GFI_SJ	95,753.00	357,098.43	
GS HOLDINGS CORP	078930_KS	4,098.00	192,307.77	
GS RETAIL CO LTD	007070_KS	4,400.00	191,871.42	
GUANGDONG INVESTMENT LTD	270_HK	378,002.00	518,704.84	
GUANGZHOU AUTOMOBILE GROUP	2238_HK	212,000.00	491,019.11	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
HANA FINANCIAL GROUP	086790_KS	26,230.00	754,936.33	
HANERGY THIN FILM POWER	566_HK	582,000.00	98,665.45	
HANMI PHARM CO LTD	008930_KS	1,100.58	77,340.40	
HANNOVER RUECKVERSICHERU	HNR1_GR	5,070.00	578,912.68	
HANWHA AEROSPACE CO LTD	012450_KS	1,673.00	64,177.92	
HDC CO LTD	012630_KS	4,834.00	187,909.70	
HIGHWEALTH CONSTRUCTION	2542_TT	5,000.00	7,454.87	
HIKMA PHARMACEUTICALS	HIK_LN	5,011.00	78,160.80	
HINDUSTAN UNILEVER LTD	HUVR_IN	55,930.00	1,111,382.84	
HIROSHIMA BANK LTD/THE	8379_JP	0.00	0.00	
HOTAI MOTOR COMPANY LTD	2207_TT	8,000.00	104,242.33	
HOYA CORP Y50	7741_JP	5,300.00	242,627.32	
HUANENG POWER INTL INC-H	902_HK	118,000.00	91,882.37	
HYNIX SEMICONDUCTOR INC	000660_KS	36,640.00	1,287,588.73	
HYOSUNG CORPORATION	004800_KS	1,527.00	197,924.43	
HYUNDAI DEPT STORE CO	069960_KS	5,980.00	571,067.41	
HYUNDAI MARINE AND FIRE INS.	001450_KS	21,600.00	912,856.13	
HYUNDAI MOTOR CO K	005380_KS	6,971.00	1,002,477.52	
HYUNDAI MOTOR CO LTD-PFD	005385_KS	3,076.00	286,003.86	
HYUNDAI MOTOR LTD	005387_KS	905.00	86,816.56	
HYUNDAI PRECISION	012330_KS	1,638.00	359,142.68	
HYUNDAI ROBOTICS CO LTD	267250_KS	236.00	37,469.56	
HYUNDAI STEEL CO	004020_KS	25,557.00	1,421,011.52	
IBERDROLA SA	IBE_SM	408,075.00	3,261,781.05	
IHS MARKIT LTD	INFO	5,017.00	171,721.26	
INDUSTRIAL + COMMERCIAL BAN	1398_HK	4,153,472.00	2,958,970.99	
INDUSTRIAL BANK OF KOREA	024110_KS	30,870.00	340,425.77	
INNOLUX CORP	3481_TT	109,000.00	39,254.13	
INTER RAO UES PJSC	IRAO_RU	6,961,000.00	425,056.69	
INTERCONTINENTAL HOTELS	IHG_LN	21,659.00	1,202,156.38	
INTESA SANPAOLO SPA	ISPR_IM	159,120.00	499,621.59	
INTESA SANPAOLOA SPA	ISP_IM	518,010.00	1,754,023.43	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
INTL CONSOLIDATED AIRLINES	IAG_SM	63,799.00	532,598.57	
INVESTEC PLC	INVP_LN	33,867.00	248,330.51	
ISUZU MOTORS LTD	7202_JP	82,600.00	1,290,234.50	
J S GROUP CORPORATION	5938_JP	4,300.00	113,792.91	
JAPAN AIRLINES CO LTD	9201_JP	1.00	30.27	
JAPAN POST BANK CO LTD	7182_JP	60,700.00	773,703.12	
JAPAN POST HOLDINGS CO LTD	6178_JP	177,000.00	1,992,823.96	
JAPAN TOBACCO INC	2914_JP	2.00	76.07	
JARDINE MATHESON HLDGS LTD	JM_SP	12,900.00	818,136.42	
JFE HOLDINGS INC	5411_JP	58,703.00	1,375,024.79	
JX HOLDINGS INC	5020_JP	346,650.00	1,910,706.99	
KAJIMA CORP Y50	1812_JP	98,000.00	876,706.74	
KANEKA CORP Y50	4118_JP	52,000.00	451,290.10	
KANGWON LAND INC	035250_KS	37,561.00	1,300,649.86	
KANSAI ELEC POWER	9503_JP	102,400.00	1,415,296.07	
KB FINANCIAL GROUP INC	105560_KS	74,001.00	3,169,267.16	
KERRY PROPERTIES	683_HK	101,000.00	420,582.28	
KLABIN SA UNIT	KLBN11_BZ	52,000.00	270,073.07	
KOBE STEEL	5406_JP	2.00	26.05	
KOC HOLDING	KCHOL_TI	181,336.00	806,516.33	
KOREA ELEC POWER K	015760_KS	13,285.00	624,950.73	
KOREA GAS CORP	036460_KS	9,777.00	404,927.42	
KOREA TELECOM CORPORATION	030200_KS	3,238.00	90,163.89	
KOREAN AIR LINES K	003490_KS	20,184.00	599,746.89	
KROTON EDUCATIONAL SA	KROT3_BZ	52,300.00	207,010.95	
KT&G CORP	033780_KS	3.00	275.07	
KUMPULAN SIME DARBY BHD	SIME_MK	699,600.00	382,396.14	
LARGAN PRECISION CO LTD	3008_TT	1,000.00	120,147.03	
LEGAL + GENERAL OR	LGEN_LN	24,588.00	82,947.55	
LEGEND HOLDINGS	992_HK	1.00	1.22	
LG CHEM LTD	051910_KS	2,739.00	841,226.94	
LG CHEM LTD-PREFERRED	051915_KS	958.00	166,917.81	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
LG CORP	003550_KS	14,115.00	1,025,452.34	
LG HOUSEHOLD & HEALTH-PREF	051905_KS	375.00	157,259.84	
LG SECURITIES CO K	005940_KS	8,862.00	88,728.41	
LIBERTY SIRIUS GROUP - C	LSXMK	2,328.00	67,880.30	
LIBERTY SIRIUSXM GROUP	LSXMA	1,314.00	47,054.34	
LIFE HEALTHCARE GROUP	LHC_SJ	1.00	2.50	
LITE-ON TECHNOLOGY CORP	2301_TT	121,000.00	191,671.04	
LLOYDS TSB GROUP O	LLOY_LN	19,040.00	17,115.20	
LONDON STOCK EXCHANGE	LSE_LN	2,558.00	130,450.78	
LOTTE CONFECTIONERY CO LTD	4990_KS	4.00	150.37	
LUKOIL OAO	LKOH_RM	56,800.00	2,853,433.14	
M DIAN BRANCO SA	MDIA3_BZ	2,800.00	38,894.44	
MAKITA ELECTRIC Y5	6586_JP	4,300.00	159,527.33	
MARUBENI CORP JPY5	8002_JP	93,700.00	610,363.57	
MARUI CO Y50	8252_JP	29,700.00	526,253.94	
MBANK SA	MBK_PW	4,381.00	559,080.52	
MEDIOBANCA SPA ITL	MB_IM	48,278.00	505,190.17	
MEDIPAL HOLDINGS CORP	7459_JP	25,600.00	491,366.93	
MEDY-TOX INC	086900_KS	127.00	62,096.64	
MEGGITT	MGGT_LN	43,522.00	266,219.61	
MIRAE ASSET DAEWOO CO LTD	006800_KS	117,098.00	1,150,480.32	
MITSUBISHI CHEM JP	4188_JP	160,776.00	1,351,210.46	
MITSUBISHI MATERLS	5711_JP	1.00	35.52	
MITSUBISHI MOTORS CORP	7211_JP	20,100.00	145,961.53	
MITSUBISHI UFJ FINANCIAL CORP	8306_JP	781,900.00	5,135,178.77	
MITSUBISHI UFJ LEASE & FINAN	8593_JP	81,000.00	480,009.23	
MITSUMI + CO JPY50	8031_JP	191,800.00	2,864,485.68	
MITSUMI CHEMICALS I	4183_JP	20,600.00	555,797.08	
MIZUHO FINANCIAL GROUP	8411_JP	147,810.00	256,231.10	
MOL MAGYAR OLAJ-EX GAZIPARI	MOL_HB	426,796.00	3,893,580.77	
MOMO INC-SPON ADR	MOMO	1,000.00	40,010.00	
MURATA MFG CO JPY5	6981_JP	200.00	28,482.75	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
NAN YA PLASTICS CORP	1303_TT	68,000.00	149,326.13	
NANYA TECHNOLOGY	2408_TT	17,000.00	24,284.83	
NATIONAL GRID GROU	NG/_LN	2,598.00	33,167.98	
NEW CHINA LIFE INSURANCE H	1336_HK	1.00	3.49	
NEXON CO. LTD	3659_JP	22,100.00	542,557.77	
NIPPON TEL+TEL CP	9432_JP	64,717.00	2,764,313.30	
NISSAN MOTOR CO Y5	7201_JP	2,370.00	22,872.96	
NISSHIN SEIFUN GROUP INC	2002_JP	22,300.00	390,172.67	
NKSJ HOLDINGS, INC	8630_JP	7,300.00	276,574.54	
NN GROUP NV	NN_NA	139,558.00	6,121,822.40	
NOK CORP	7240_JP	5,643.00	138,858.40	
NOVOLIPETSK STEEL PJSC	NLMK_RX	217,280.00	505,684.85	
NTT DOCOMO INC	9437_JP	127,775.00	3,218,015.91	
OBI PHARMA INC	4174_TT	1,000.00	8,530.11	
OJI HOLDINGS CORP	3861_JP	97,000.00	476,821.59	
OMRON CORP Y50	6645_JP	600.00	30,228.14	
OMV AG AUSH100	OMV_AV	151,005.00	4,446,171.11	
ORIX CORP Y50	8591_JP	13,800.00	219,461.32	
OTP BANK	OTP_HB	33,517.00	804,977.66	
OTSUKA HOLDINGS CO LTD	4578_JP	2.00	85.13	
PEARSON ORD 25P	PSO_N_LN	12,364.00	98,105.66	
PEGATRON	4938_TT	21,000.00	65,593.15	
PETKIM PETROKIMYA HOLDING AS	PETKM_TI	529,104.00	940,056.09	
PLAINS GP HOLDING LP - CL A	PAGP	1,903.00	43,250.43	
POLISH OIL & GAS	PGN_PW	861,477.00	1,466,324.87	
POLSKA GRUPA ENER	PGE_PW	323,610.00	1,032,069.05	
POLSKI KONCERN NAFTOWY	PKN_PW	148,832.00	4,526,418.64	
PORSCHE AG-PFD	PAH3_GR	3.00	187.75	
PORTO SEGURO SA	PSSA3_BZ	5,800.00	40,926.54	
POSCO	005490_KS	7,234.00	1,697,907.96	
POWSZECHNY	PZU_PW	300,568.00	3,686,794.07	
PTT PCL-FOREIGN	PTT/F_TB	45,491.00	527,323.66	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
QUALICORP SA	QUAL3_BZ	19,900.00	150,696.04	
QUANTA COMPUTER INC	2382_TT	80,000.00	179,936.94	
RAIA DROGASIL SA	RADL3_BZ	2,000.00	44,106.56	
RAIFFEISEN BANK INTERNATIONAL	RBI_AV	57,162.00	893,346.04	
RANDGOLD RESOURCES LTD	RRS_LN	566.00	59,471.27	
REED INTERNATIONAL	REL_LN	10,418.00	194,817.84	
REPSOL SA	REP_SM	87,701.00	1,504,739.44	
REPSOL SA-RTS	REP/D_SM	87,701.00	0.00	
RESONA HOLDINGS INC	8308_JP	1,600.00	6,975.56	
RICHTER GEDEON	RICHT_HB	177,290.00	3,912,089.03	
ROHM CO JPY50	6963_JP	502.00	41,573.97	
RUMO SA	RAIL3_BZ	23,800.00	63,925.43	
SAGEM S.A. NEW	SAF_FP	50,549.00	5,339,820.64	
SAMSUNG BIOLOGICS CO LTD	207940_KP	1,324.00	191,516.61	
SAMSUNG ELECTRONIC	005930_KS	3,285.00	4,064,131.90	
SAMSUNG ELECTRONICS-PFD	005935_KS	1,134.00	958,800.59	
SAMSUNG FIRE + MAR	000810_KS	2,436.00	641,057.66	
SANLAM LTD ORD ZAR	SLM_SJ	220,171.00	1,318,496.37	
SBERBANK	SBER_RM	1,677,844.00	5,761,149.50	
SEMICONDUCTOR	981_HK	46,794.00	48,156.65	
SES-FDR	SESG_FP	73,088.00	1,262,942.58	
SEVERSTAL-BRD	CHMF_RU	33,330.00	498,651.07	
SHANDONG WEIGAO GP MED H	1066_HK	36,000.00	28,548.25	
SHANGHAI FOSUN PHARMACEUTI -	2196_HK	18,500.00	74,567.05	
SHANGHAI INDUSTRIAL HLDG LTD	363_HK	25,000.00	78,463.56	
SHANGHAI PHARMACEUTICALS - H	2607_HK	38,900.00	114,456.67	
SHIMADZU CORP	7701_JP	37,700.00	871,391.83	
SHIMAO PROPERTY HOLDINGS	813_HK	75,500.00	108,004.27	
SHINHAN FINANCIAL GROUP LTD	055550_KS	20,159.00	758,269.59	
SHIZUOKA BANK Y50	8355_JP	77,000.00	711,361.36	
SIAM COMMERCIAL BK F	SCB/F_TB	40,839.00	194,243.49	
SILICONWARE PRECISION INDS	2325_TT	77,000.00	116,973.38	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SINO-OCEAN LAND HOLDINGS	3377_HK	270,000.00	136,822.81	
SK GLOBAL	001740_KS	6,019.00	36,387.43	
SK HOLDINGS CO LTD	034730_KS	764.00	175,047.63	
SK INNOVATION CO., LTD	096770_KS	9,274.00	1,501,717.63	
SK TELECOM CO LTD	017670_KS	92.00	18,219.05	
SNAM RETE GAS	SRG_IM	142,587.00	716,573.18	
SOFTBANK INVESTMENT CORP	8473_JP	30,300.00	547,645.04	
S-OIL CORPORATION	010950_KS	6,275.00	669,938.56	
SONY CORP JPY50	6758_JP	3,100.00	96,164.92	
STANDARD BANK GROUP	SBK_SJ	186,393.00	2,465,617.31	
SUL AMERICAS SA UNITS	SULA11_BZ	44,073.00	244,944.16	
SUMITOMO CHEMICAL	4005_JP	155,001.00	933,176.67	
SUMITOMO CORP Y50	8053_JP	133,500.00	1,904,839.89	
SUMITOMO ELECTRIC	5802_JP	84,700.00	1,381,114.63	
SUMITOMO HEAVY IND	6302_JP	6,931.00	243,182.84	
SUMITOMO RUBBER INDUSTRIES	5110_JP	12,500.00	205,312.74	
SUNNY OPTICAL TECH	2382_HK	4,000.00	27,863.50	
SURGUTNEFTEGAS - PFD	SNGSP_RM	1,077,800.00	534,379.54	
SUZANO PAPEL E CELULOSE SA	SUZB3_BZ	17,300.00	83,884.07	
T IS BANKASI SER C	ISCTR_TI	1,235,840.00	2,231,345.23	
T.GARANTI BANASI T	GARAN_TI	610,190.00	1,867,025.78	
TAIMED BIOLOGICS INC	4147_TT	2,000.00	11,132.53	
TAIWAN BUSINESS BANK	2834_TT	538,870.00	134,124.89	
TAKASHIMAYA CO Y50	8233_JP	47,000.00	463,512.33	
TATNEFT-CLS	TATN_RM	237,053.00	1,781,240.72	
TAURON POLSKA ENERGIA	TPE_PW	152,974.00	135,667.59	
TAYLOR WIMPEY PLC	TW/_LN	871,232.00	2,292,194.36	
TEIJIN LIMITED	3401_JP	28,001.00	600,815.60	
TELECOM ITALIA - RNC	TITR_IM	550,598.00	410,686.28	
TELECOM ITALIA SPA	TIT_IM	609,028.00	551,320.77	
TELKOM SA SOC LTD	TKG_SJ	133,157.00	471,202.06	
TERNA SPA	TRN_IM	119,084.00	712,138.90	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
THK CO LTD	6481_JP	4,900.00	162,937.64	
TIM PARTICIPACOE SA	TIMP3_BZ	166,900.00	553,081.15	
TOBU RAILWAY CO Y5	9001_JP	20,600.00	567,313.86	
TOFAS OTOMOBIL FAB	TOASO_TI	97,980.00	819,399.89	
TOHOKU ELECTRIC PO	9506_JP	7,000.00	89,456.00	
TOKYO ELECTRIC POWER CO	9501_JP	1.00	5.96	
TOKYU FUDOSAN HOLDINGS CORP	3289_JP	76,800.00	551,506.11	
TOMORROW ADVANCING LIFE	TAL	1,800.00	34,400.00	
TOYOTA INDUSTRIES CORP	6201_JP	65.00	2,484.00	
TUI AG-DI	TUI_LN	127,127.00	2,355,398.60	
TUPRAS-TURKIYE PETROL RAFINE	TUPRS_TI	98,134.00	2,771,999.08	
TURK HAVA YOLLARI AO	THYAO_TI	432,474.00	1,438,486.13	
TURKCELL ILETISIM HIZMET AS	TCELL_TI	862,081.00	3,389,125.75	
TURKIYE HALK BANKASI	HALKB_TI	489,397.00	1,667,824.18	
ULTRAPAR PARTICIPACOE SA	UGPA3_BZ	8,000.00	162,717.98	
UNICREDIT SPA	UCG_IM	6,465.00	131,237.22	
UNIPOLSAI SPA	US_IM	72,803.00	166,488.52	
UNITED INTERNET AG	UTDI_GR	12,983.00	748,395.39	
VINCI GTM	DG_FP	65,098.00	6,797,626.77	
VIPSHOP HOLDINGS LTD - ADS	VIPS	54,700.00	473,235.50	
VOEST-ALPINE	VOE_AV	86,882.00	3,790,347.02	
WANT WANT CHINA HOLDINGS LTD	151_HK	51,000.00	36,997.30	
WEST JAPAN RAILWAY JPY50000	9021_JP	565.00	36,811.83	
WH GROUP LTD	288_HK	1,160,000.00	1,244,778.87	
WHARF(HLDGS) HKD1	4_HK	549,000.00	1,861,600.59	
WISTRON CORP	3231_TT	57,658.00	40,486.72	
WOORI BANK	000030_KS	97,771.00	1,269,506.06	
WPG HOLDINGS CO	3702_TT	139,000.00	166,836.49	
YAMADA DENKI CO LTD	9831_JP	94,101.00	514,678.56	
YAMAGUCHI FINANCIAL GROUP	8418_JP	16,000.00	181,918.78	
YAMAHA MOTOR CO LTD	7272_JP	3,001.00	85,002.95	
YOKOHAMA RUBBER CO LTD	5101_JP	9,300.00	186,260.66	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
INTERNATIONAL COMMON STOCKS TOTAL		70,773,129.58	282,242,202.16	
Instrument: INTF		INTERNATIONAL FUNDS		
GLOBAL QUANTITATIVE -		64,515.59	6,451,558.61	
INTERNATIONAL FUNDS TOTAL		64,515.59	6,451,558.61	
Instrument: REIT		REAL ESTATE INVESTMENT TRUST		
ALEXANDRIA REAL ESTATE	ARE	1,139.00	112,939.42	
AVALONBAY COMMUNITIES	AVB	1,711.00	283,289.18	
BOSTON PROPERTIES INC	BXP	1,895.00	224,334.52	
BRIXMOR PROPERTY GROUP INC	BRX	3,733.00	107,921.03	
CAMDEN PROPERTY TRUST	CPT	1,188.00	91,837.22	
COLONY CAPITAL INC	CLNY	6,879.00	89,822.54	
DIGITAL REALTY TRUST INC	DLR	2,587.00	220,270.23	
DUKE RE CORPORATION	DRE	4,628.00	98,695.89	
EQUINIX INC	EQIX	984.00	279,014.64	
EQUITY RESIDENTIAL PROP	EQR	4,569.00	326,537.94	
ESSEX PROPERTY TRUST INC.	ESS	855.00	192,318.67	
EXTRA SPACE STORAGE INC	EXR	1,575.00	135,869.54	
FEDERAL REALTY INV.	FRT	947.00	139,631.63	
GGP INC	GGP	7,794.00	187,509.40	
HCP INC	HCP	6,033.00	202,153.36	
HOST HOTELS & RESORTS INC	HST	9,657.00	164,906.25	
INVITATION HOMES INC	INVH	3,899.00	90,105.89	
KIMCO REALTY CORP	KIM	5,152.00	133,869.65	
LIBERTY PROPERTY TRUST	LPT	2,008.00	84,858.08	
MACERICH CO	MAC	1,530.00	119,382.65	
MID-AMERICAN APARTMENT	MAA	1,480.00	143,125.74	
NATIONAL RETAIL PROPERTIES	NNN	2,039.00	88,349.87	
PROLOGIS INC.	PLD	6,688.00	273,091.03	
PUBLIC STORAGE INC	PSA	1,965.00	411,962.46	
REALTY INCOME CORP	O	3,350.00	178,778.75	
REGENCY CENTERS CORP	REG	1,934.00	133,144.28	
SIMON PROP GROUP INC.	SPG	3,926.00	721,543.79	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES				
Portfolio: GQUAN				
Instrument: REIT				
GLOBAL QUANTITATIVE REAL ESTATE INVESTMENT TRUST				
SL GREEN RE CORP	SLG	1,313.00	141,094.07	
UDR INC	UDR	3,489.00	126,080.60	
VENTAS INC.	VTR	4,397.00	258,473.59	
VEREIT INC	VER	11,441.00	92,482.98	
VORNADO REALTY TRUST	VNO	2,222.00	162,525.71	
WELLTOWER INC	WELL	4,654.00	312,062.10	
REAL ESTATE INVESTMENT TRUST TOTAL		117,661.00	6,327,982.70	
GLOBAL QUANTITATIVE TOTAL		75,005,452.56	496,637,234.45	633,710,203.91
TOTAL		75,005,452.56	496,637,234.45	633,710,203.91

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-DOM</div> <div>Instrument: DOMESTIC Domestic</div> </div>			
BLACKROCK GRANITE PROP FUND		73,426,528.00	50,877,007.00
DDR RETAIL/MANATEE		70,963,070.00	30,361,408.00
REGENCY RETAIL PARTNERS LP		1.00	
Domestic TOTAL		144,389,599.00	81,238,415.00
DOMESTIC TOTAL		144,389,599.00	81,238,415.00

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-EAST Instrument:			
			EAST REGION
			Apartment
145 WEST, GREENPOINT		0.00	
CENTRAL PLACE APARTMENTS		73,655,664.00	92,299,999.00
RELATED - E. 39TH ST - SONOMA		0.01	
RELATED - LYRIC - WEST 94TH ST		1.00	57,400,000.00
RELATED - STRATHMORE - E. 84TH		1.00	63,700,000.00
RELATED - TRIBECA PARK		1.00	43,000,000.00
RELATED - UNION SQUARE APTS		1.00	57,800,000.00
RELATED - WESTPORT - 56 & 10TH		1.00	59,200,000.00
Apartment TOTAL		73,655,669.01	373,399,999.00
Instrument:			
			Industrial
602 WASHINGTON AVE.		20,092,800.00	28,500,000.00
AIRPARK 5		10,374,000.00	14,600,000.00
ARUNDEL CROSSINGS		78,648,747.00	111,999,999.00
DORSEY WOODS		8,295,271.00	13,500,000.00
RIVERPORT 2		6,213,760.00	10,600,000.00
RIVERPORT 3		13,973,400.00	20,600,000.00
WIP02 - FLEET		14,618,276.00	52,100,000.00
WIP02 - RENAISSANCE		34,189,851.00	93,300,000.00
Industrial TOTAL		186,406,105.00	345,199,999.00
Instrument:			
			Office
10 HUDSON YARDS		0.00	
590 MADISON AVENUE		100,000.00	796,523,781.00
BALLSTON STATION		482,290.00	69,500,000.00
Office TOTAL		582,290.00	866,023,781.00
Instrument:			
			Retail
15 UNION SQUARE WEST		58,051,924.00	67,500,000.00
K MART #74 - GREENBELT		0.00	
KROGER #02 - COVINGTON		2,252,581.00	2,200,000.00
KROGER #03 - LOUISVILLE		0.00	
KROGER #22 - WINCHESTER		0.00	
Group: REAL ESTATE	Portfolio:	EAST REGION	

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-EAST</div> <div>Instrument:</div> <div>EAST REGION</div> <div>Retail</div> </div>			
NESHAMINY MALL		0.00	
RELATED - UNION SQUARE RETAIL		51,284,549.00	172,000,000.00
SAFEWAY #09 - WILLIAMSBURG		2,115,013.00	3,610,000.00
Retail TOTAL		113,704,067.00	245,310,000.00
EAST REGION TOTAL		374,348,131.01	1,829,933,779.00

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-INTL			
Instrument: INTERNATIONAL			
BENSON ELLIOT RE PARTNERS II		34,282,099.00	8,607,341.00
BENSON ELLIOT RE PARTNERS III		21,857,375.00	36,547,080.00
BLACK CREEK MEXICO		35,542,940.00	19,896,358.00
BLACKSTONE EUROPEAN FUND		3,414,663.00	357,002.00
BLACKSTONE RE PARTNERS V		21,204,966.00	22,141,210.00
BLACKSTONE RE PRTRNS INTL II		1,000.00	6,700,029.00
BLACKSTONE RE PRTRNS INTL III		1,002.00	32,155,289.00
CARLYLE ASIA II ASIA		0.00	591,295.00
CARLYLE ASIA RE PARTNERS LP		0.21	
CBRE ASIA VALUE PARTNERS IV		15,080,888.00	15,080,888.00
CBRE PROJECT FUSO PTE LTD		34,283,096.00	51,100,585.00
DOUGHTY HANSON & CO		4,812,553.61	
EUROPA-INTERNATIONAL		1.00	
FORTRESS JAPAN OPP FUND III		47,900,471.00	58,624,399.00
FORTRESS JAPAN OPPORTUNITY		1,000.00	50,581,212.00
FORTRESS REAL ESTATE OPP		36,696,562.00	50,321,835.00
FORWARD EUR BOA 3/22/18	-51,000,000.00	0.00	-950,807.79
FORWARD EUR MOS 3/22/18	-29,000,000.00	0.00	-538,869.01
FORWARD EUR UBS 3/22/18	-50,000,000.00	0.00	-927,244.50
FORWARD GBP MOS 3/22/18	-26,000,000.00	0.00	-320,256.82
FORWARD GBP UBS 3/22/18	-10,000,000.00	0.00	-116,677.90
FORWARD JPY BOA 3/22/18	-3,900,000,000.00	0.00	99,216.00
FORWARD JPY MOS 3/22/18	-4,100,000,000.00	0.00	117,711.00
FUDO CAPITAL FUND II		1,000.00	600,445.00
FUDO CAPITAL LP		1.00	
INVESCO MORTG RCVRY FND 2		13,913,679.00	20,052,772.00
JP MORGAN EOP FUND IV		0.00	
JP MORGAN EUROPE III		30,455,954.00	37,901,578.00
LASALLE ASIA OPP FUND III		1,000.00	1,506,661.00
LASALLE ASIA RECOVERY FUND		0.99	
LASALLE JAPAN LOGISTICS FUND		1.00	342,652.00
ORION EUROPEAN RE FUND, C.V.		0.98	

Group: REAL ESTATE

Portfolio: INTERNATIONAL

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DESCRIPTION		SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-INTL				
Instrument: INTERNATIONAL				
PATRIA BRAZIL RE FUND II			15,834,791.00	17,544,688.00
PATRIA BRAZIL RETAIL FUND			49,971,064.00	50,543,685.00
PRECAP IV FUND			19,540,987.00	28,632,005.00
PRECAP VI FUND			19,090,744.00	19,347,776.00
PRUDENTIAL PROP. PRTNRS.-INT'L			0.99	
SCREP V FUND ASIA			12,118,165.00	35,103,307.00
SCREP VI FUND ASIA			8,471,779.00	8,471,779.00
SECURED CAPITAL JAPAN RE			0.96	
SOROS RE INVST-INT'L			14,441,863.00	16,776.00
STRATEGIC PRTNRS RE SPEC OPP			21,470,809.00	28,347,567.00
WESTBROOK FRENCH PORTFOLIO			1.00	
WESTBROOK FUND V			5,711,039.00	10,991,980.00
WESTBROOK FUND VIII			428,996.00	20,171,727.00
International TOTAL		-8,166,000,000.00	466,530,493.74	629,642,991.98
INTERNATIONAL TOTAL		-8,166,000,000.00	466,530,493.74	629,642,991.98

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-MIDWEST Instrument:			
MIDWEST REGION			
Apartment			
ARBORS OF ANDERSON (SOLD)		19,795,548.00	36,800,000.00
PARK GLEN		15,712,000.00	48,600,000.00
THE LAKES		16,640,673.00	23,999,999.00
THE STREETER		211,582,100.00	261,900,001.00
Apartment TOTAL		263,730,321.00	371,300,000.00
Instrument: Industrial			
ALEXANDRA WAY		13,851,468.00	21,300,000.00
CAROL POINT DISTRIBUTION		12,428,505.00	19,500,000.00
WOOD DALE INDUSTRIAL CENTER		16,000,000.00	19,700,000.00
Industrial TOTAL		42,279,973.00	60,500,000.00
Instrument: Office			
77 WEST WACKER		128,466,657.00	284,999,999.00
ATRIUM II		73,038,104.00	69,500,000.00
Office TOTAL		201,504,761.00	354,499,999.00
Instrument: Retail			
1100 NORTH STATE STREET		53,603,924.00	55,400,000.00
3345 N. LINCOLN AVE		11,317,482.00	16,800,000.00
46 EAST OAK STREET		20,763,234.00	29,100,000.00
GRAND AVENUE ST.		31,375,633.00	48,199,999.00
HIGHLAND CROSSING		10,309,556.00	16,900,000.00
L3 II - 133 SOUTH STATE		9,937,000.00	14,730,000.00
L3 II - 1504 N. FREMONT		3,719,250.00	5,100,000.00
L3 II - 174 N. MICHIGAN AVE.		6,422,221.00	6,055,000.00
L3 II - 39 SO. STATE ST.		4,846,929.00	6,818,179.00
L3 II - 940 WEST WEED ST		5,234,500.00	6,090,000.00
LINCOLN SQUARE		8,512,409.00	9,400,000.00
MARKET SQUARE		45,325,448.00	46,700,000.00
SOUTHPORT I & II		32,969,134.00	46,000,000.00
VILLAGE CROSSING (SOLD)		0.00	
Retail TOTAL		244,336,720.00	307,293,178.00
Group: REAL ESTATE	Portfolio:	MIDWEST REGION	

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
MIDWEST REGION TOTAL		751,851,775.00	1,093,593,177.00

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-OPPFUND Instrument: OPPORTUNITY FUND Opportunity Fund			
BLACKSTONE RE PARTNERS VII		11,431,958.00	81,061,233.00
BLACKSTONE RE PARTNERS VIII		30,503,915.00	39,405,629.00
CAPMARK STRUCTURED RE PTRS		41,254,732.00	
CARLYLE REALTY PARTNERS VII		49,237,023.00	57,105,840.00
KSL CAPITAL PARTNERS FUND II		0.00	
LNR INVESTMENT FUND		59,380,828.00	2,964,000.00
WESTBROOK FUND IV		1.19	
WESTBROOK FUND IX		19,272,595.00	39,524,594.00
WESTBROOK FUND VI		26,517,672.00	13,122,900.00
WESTBROOK FUND VII		8,631,561.00	25,379,837.00
WESTBROOK FUND X		17,689,247.00	18,551,872.00
Opportunity Fund TOTAL		263,919,532.19	277,115,905.00
OPPORTUNITY FUND TOTAL		263,919,532.19	277,115,905.00

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-OTHER Instrument: OTHER Unassigned			
SITEX III-JV INDUSTRIAL		0.00	
Unassigned TOTAL		0.00	
Instrument: Industrial			
SITEX II 482 BARELL AVE		0.00	
SITEX II - 100 TRIANGLE BLVD.		0.00	
SITEX II - 10-12 PLANT ROAD		1,234,225.00	2,320,090.00
SITEX II - 191 BLAIR RD (SOLD)		16,691,700.00	18,140,267.00
SITEX II - 350 S. CHURCH ST.		3,397,197.00	5,482,352.00
SITEX II - 400 GOTHAM		854,945.00	2,389,093.00
SITEX II -245 MOONACHIE ROAD		3,017,394.00	3,777,990.00
SITEX II 472 BARELL AVE		0.00	
SITEX II 485 BARELL AVE		0.00	
SITEX II 495 BARELL AVE		0.00	
SITEX II-10305 ARGONNE DRIVE		2,963,211.00	3,525,391.00
SITEX II-1200 VALLEY BROOK AVE		11,047,500.00	16,775,125.00
SITEX II-192-98 EXCHANGE BLVD		2,811,289.00	4,251,127.00
SITEX II-223 VETERANS BLVD		5,062,500.00	5,062,500.00
SITEX II-2459 ALMOND AVE.		0.00	
SITEX II-429 SCHILLER STREET		1,808,135.00	3,712,613.00
SITEX II-450 BARELL AVE		0.00	
SITEX II-50 FURLER STREET		1,553,408.00	2,107,321.00
SITEX II-620 GOTHAM PARKWAY		980,000.00	1,921,274.00
SITEX II-8 VREELAND AVE		5,285,092.00	6,566,533.00
Industrial TOTAL		56,706,596.00	76,031,676.00
OTHER TOTAL		56,706,596.00	76,031,676.00

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DESCRIPTION	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument:				
REITS				
Residential				
AMERICAN CAMPUS COMMUNITIES	41.03	177,244.00	6,672,955.98	7,272,321.00
APARTMENT INVT & MGMT	43.71	203,255.00	5,544,728.54	8,884,276.00
AVALONBAY COMMUNITIES	178.41	179,471.00	22,409,641.87	32,019,421.00
BLUEROCK RESIDENTIAL GROWTH	10.11	29,720.00	352,857.28	300,469.00
CAMDEN PROPERTY TRUST	92.06	118,323.00	7,229,915.24	10,892,815.00
CLIPPER REALTY INC	9.99	20,381.00	258,696.76	203,606.00
EDUCATION REALTY TRUST INC	34.92	98,502.00	3,362,867.47	3,439,690.00
EQUITY LIFESTYLE PROPERTIES	89.02	105,922.00	3,931,036.27	9,429,176.00
EQUITY RESIDENTIAL PROP	63.77	464,692.00	21,505,784.86	29,633,409.00
ESSEX PROPERTY TRUST INC.	241.37	85,154.00	13,069,372.25	20,553,621.00
FRONT YARD RESIDENTIAL CORP	11.86	64,216.00	813,360.72	761,602.00
INVITATION HOMES INC	23.57	381,586.00	7,712,973.95	8,993,982.00
MID-AMERICAN APARTMENT	100.56	147,602.00	9,512,711.71	14,842,857.00
NEXPOINT RESIDENTIAL	27.94	22,274.00	342,584.33	622,336.00
PREFERRED APARTMENT	20.25	47,189.00	695,261.69	955,577.00
SUN COMMUNITIES INC	92.78	98,912.00	5,829,331.32	9,177,055.00
UDR INC	38.52	345,655.00	8,504,024.57	13,314,631.00
UMH PROPERTIES INC	14.90	40,239.00	436,214.74	599,561.00
Residential TOTAL		2,630,337.00	118,184,319.55	171,896,405.00
Instrument:				
Office / Industrial				
ALEXANDRIA REAL ESTATE	130.59	123,249.00	10,400,208.30	16,095,087.00
BOSTON PROPERTIES INC	130.03	200,735.00	17,837,362.47	26,101,572.00
BRANDYWINE REALTY	18.19	224,807.00	3,016,997.66	4,089,239.00
CITY OFFICE REIT INC	13.01	38,254.00	503,040.10	497,685.00
COLUMBIA PROPERTY TRUST INC	22.95	155,899.00	3,800,095.10	3,577,882.00
CORPORATE OFFICE PROPERTY	29.20	129,608.00	3,373,668.77	3,784,554.00
DCT INDUSTRIAL TRUST INC	58.78	121,484.00	3,442,507.93	7,140,830.00
DOUGLAS EMMETT INC	41.06	207,175.00	5,091,691.30	8,506,606.00
DUKE RE CORPORATION	27.21	463,113.00	7,174,894.35	12,601,305.00
EASTERLY GOVERNMENT	21.34	54,584.00	1,028,184.05	1,164,823.00
EASTGROUP PROPERTY INC	88.38	43,493.00	2,445,925.63	3,843,911.00

Group: REAL ESTATE

Portfolio: REITS

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DESCRIPTION	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument:				
REITS				
Office / Industrial				
EMPIRE STATE REALTY TRUST-A	20.53	167,567.00	2,850,059.90	3,440,151.00
EQUITY COMMONWEALTH	30.51	156,819.00	3,636,734.24	4,784,548.00
FIRST INDUSTRIAL RE	31.47	153,997.00	2,839,171.71	4,846,286.00
FRANKLIN STREET PPTYS CO	10.74	135,279.00	1,725,046.97	1,452,896.00
GLADSTONE COMMERCIAL CORP	21.06	35,339.00	656,151.81	744,239.00
GOVERNMENT PROPERTIES	18.54	122,377.00	2,681,064.71	2,268,870.00
GRAMERCY PROPERTY TRUST	26.66	207,186.00	5,178,819.42	5,523,579.00
HEALTHCARE TRUST OF AMERICA	30.04	263,892.00	6,707,662.36	7,927,316.00
HIGHWOODS PROP INC.	50.91	132,403.00	5,041,997.88	6,740,637.00
HUDSON PACIFIC PROPERTIES	34.25	203,337.00	5,830,906.69	6,964,292.00
KILROY RE CORP	74.65	125,615.00	6,380,716.71	9,377,160.00
LIBERTY PROPERTY TRUST	43.01	191,546.00	6,584,432.82	8,238,393.00
MACK-CALI RE CORP.	21.56	117,200.00	2,490,943.47	2,526,832.00
MONMOUTH REIT -CL A	17.80	91,994.00	988,059.63	1,637,493.00
PARAMOUNT GROUP INC	15.85	267,931.00	4,950,807.00	4,246,706.00
PHYSICIANS REALTY TRUST	17.99	233,044.00	3,987,407.91	4,192,462.00
PIEDMONT OFFICE REALTY TRUST	19.61	188,584.00	3,484,829.68	3,698,132.00
PROLOGIS INC.	64.51	687,195.00	28,433,170.87	44,330,949.00
PS BUSINESS PARKS INC/CA	125.09	25,588.00	1,897,143.45	3,200,803.00
REXFORD INDUSTRIAL REALTY INC	29.16	100,062.00	1,784,538.73	2,917,808.00
SL GREEN RE CORP	100.93	125,633.00	9,665,692.85	12,680,139.00
STAG INDUSTRIAL INC	27.33	122,630.00	2,637,561.12	3,351,478.00
TERRENO REALTY CORP	35.06	69,203.00	1,518,494.77	2,426,257.00
TIER REIT INC	20.39	61,726.00	974,352.55	1,258,593.00
Office / Industrial TOTAL		5,748,548.00	171,040,342.91	236,179,513.00
Instrument:				
Retail				
ACADIA RLTY TR	27.36	107,354.00	2,935,654.19	2,937,205.00
AGREE REALTY CORP	51.44	36,639.00	1,296,645.77	1,884,710.00
ALEXANDERS INC	395.85	2,756.00	963,410.63	1,090,963.00
BRIXMOR PROPERTY GROUP INC	18.66	397,528.00	9,908,458.33	7,417,872.00
CBL & ASSOC PROP	5.66	218,197.00	3,996,477.67	1,234,995.00

Group: REAL ESTATE

Portfolio: REITS

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DESCRIPTION	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument: REITS				
Retail				
CEDAR REALTY TRUST INC	6.08	114,116.00	648,741.83	693,825.00
FEDERAL REALTY INV.	132.81	93,700.00	8,972,197.85	12,444,297.00
FOUR CORNERS PROPERTY	25.70	79,838.00	1,614,035.49	2,051,837.00
GETTY RLTY CORP	27.16	40,046.00	822,265.95	1,087,649.00
GGP INC	23.39	802,898.00	15,403,879.48	18,779,784.00
INDEPENDENCE REALTY TRUST	10.09	108,549.00	963,511.77	1,095,259.00
KIMCO REALTY CORP	18.15	537,888.00	10,778,130.44	9,762,667.00
KITE REALTY GROUP TRUST	19.60	107,186.00	2,626,636.42	2,100,846.00
MACERICH CO	65.68	178,161.00	9,822,343.47	11,701,614.00
NATIONAL RETAIL PROPERTIES	43.13	197,290.00	6,519,272.95	8,509,118.00
PENNSYLVANIA RI	11.89	88,610.00	1,621,721.60	1,053,573.00
REALTY INCOME CORP	57.02	367,276.00	15,999,281.87	20,942,078.00
REGENCY CENTERS CORP	69.18	194,221.00	10,203,464.43	13,436,209.00
RETAIL OPPORTUNITY	19.95	140,171.00	2,108,977.05	2,796,411.00
RETAIL PROPERTIES OF AMERICA	13.44	295,714.00	4,023,212.21	3,974,396.00
RPT REALTY	14.73	101,738.00	1,444,968.30	1,498,601.00
SAUL CENTERS INC	61.75	14,684.00	696,481.15	906,737.00
SIMON PROP GROUP INC.	171.74	405,399.00	42,874,074.29	69,623,224.00
SITE CENTERS CORP	8.96	402,621.00	6,098,625.92	3,607,484.00
SPIRIT REALTY CAPITAL INC.	8.58	593,427.00	5,946,872.67	5,091,604.00
STORE CAPITAL CORP	26.04	222,019.00	5,420,563.93	5,781,375.00
TANGER FACTORY OUTLET	26.51	119,897.00	3,386,706.22	3,178,469.00
TAUBMAN CENTERS INC	65.43	76,797.00	4,711,249.21	5,024,828.00
URBAN EDGE PROPERTIES	25.49	133,841.00	2,250,100.99	3,411,607.00
URSTADT BIDDLE PPTYS	21.74	38,226.00	789,127.35	831,033.00
VEREIT INC	7.79	1,272,465.00	14,759,784.92	9,912,502.00
WASHINGTON PRIME GROUP INC	7.12	241,423.00	2,795,782.22	1,718,932.00
WEINGARTEN RE INVST	32.87	156,276.00	4,177,180.53	5,136,792.00
Retail TOTAL		7,886,951.00	206,579,837.10	240,718,496.00
Instrument: Diversified				
AMERICAN ASSETS TRUST INC	38.24	52,267.00	1,718,142.73	1,998,690.00
Group: REAL ESTATE	Portfolio: REITS			

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Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument:				
REITS				
Diversified				
AMERICAN HOMES 4 RENT-A	21.84	314,616.49	5,617,902.89	6,871,224.00
ARMADA HOFFLER PROPERTIES	15.53	57,882.00	658,097.89	898,907.00
COLONY CAPITAL INC	11.41	694,274.00	9,973,781.29	7,921,666.00
CORECIVIC INC	22.50	153,333.00	5,075,185.38	3,449,993.00
CORESITE REALTY CORP	113.90	44,148.00	2,118,607.15	5,028,457.00
COUSINS PROPERTIES INC	9.25	541,204.00	3,616,194.06	5,006,137.00
CYRUSONE INC.	59.53	117,408.00	4,074,482.94	6,989,298.00
DIGITAL REALTY TRUST INC	113.90	266,145.00	15,722,972.40	30,313,915.00
EPR PROPERTIES	65.46	81,706.00	3,977,417.17	5,348,475.00
EQUINIX INC	453.22	101,294.00	27,001,476.33	45,908,467.00
FOREST CITY REALTY TRUST-A	24.10	316,187.00	7,044,222.77	7,620,107.00
GAMING AND LEISURE	37.00	261,494.00	8,659,016.53	9,675,278.00
GLOBAL NET LEASE INC	20.58	87,732.00	2,090,004.97	1,805,525.00
INVESTORS REAL ESTATE TRUST	5.68	156,051.00	1,298,288.52	886,370.00
IRON MTN INC PA	37.73	360,595.00	13,607,167.35	13,605,249.00
JBG SMITH PROPERTIES	34.73	112,049.00	3,219,476.59	3,891,462.00
LAMAR ADVERTISING CO-A	74.24	107,865.00	6,504,748.43	8,007,898.00
LEXINGTON CORP PPTYS	9.65	304,541.00	3,092,275.26	2,938,821.00
NORTHSTAR REALTY EUROPE C	13.43	70,458.00	1,191,923.75	946,251.00
ONE LIBERTY PROPERTIES INC	25.92	18,624.00	413,160.63	482,734.00
OUTFRONT MEDIA INC	23.20	180,230.00	5,391,736.17	4,181,336.00
QTS REALTY TRUST INC-CLASS A	54.16	63,831.00	2,558,185.96	3,457,087.00
SAFETY INCOME AND GROWTH	17.60	13,525.00	259,782.37	238,040.00
SELECT INCOME REIT	25.13	81,971.00	2,074,850.60	2,059,931.00
THE GEO GROUP INC	23.60	158,438.50	3,827,395.96	3,739,149.00
VORNADO REALTY TRUST	78.18	224,099.00	13,593,399.72	17,520,060.00
WASHINGTON RE INV	31.12	102,116.00	2,860,510.51	3,177,850.00
WHITESTONE REIT-B	14.41	48,205.00	643,324.09	694,634.00
WP CAREY INC	68.90	137,402.00	8,714,888.98	9,466,998.00
Diversified TOTAL		5,229,690.99	166,598,619.39	214,130,009.00

Instrument:

Health Care

Group: REAL ESTATE

Portfolio: REITS

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Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument: REITS				
Health Care				
CARETRUST REIT INC.	16.76	97,600.00	1,333,346.62	1,635,776.00
COMMUNITY HEALTHCARE TRUST	28.10	22,259.00	473,559.79	625,478.00
GLOBAL MEDICAL REIT INC	8.20	23,515.00	232,512.40	192,823.00
HCP INC	26.08	611,779.00	20,306,906.77	15,955,196.00
HEALTHCARE RLTY TR	32.12	158,810.00	4,166,110.08	5,100,977.00
LTC PROPERTIES INC	43.55	50,936.00	1,947,715.65	2,218,263.00
MEDEQUITIES REALTY TRUST INC	11.22	37,089.00	409,122.68	416,139.00
MEDICAL PROPERTIES TRUST INC	13.78	471,291.00	6,222,687.21	6,494,390.00
NATIONAL HEALTH INVESTORS INC	75.38	52,113.00	2,897,151.24	3,928,278.00
NEW SENIOR INVESTMENT GROUP	7.56	106,245.00	1,695,230.58	803,212.00
OMEGA HEALTHCARE INV	27.54	253,317.00	8,101,576.82	6,976,350.00
QUALITY CARE PROPERTIES	13.81	122,361.00	1,574,565.85	1,689,805.00
SABRA HEALTHCARE REIT INC	18.77	229,640.00	5,330,495.11	4,310,343.00
SENIOR HOUSING PROP TRUST	19.15	306,378.00	6,364,650.94	5,867,139.00
UNIVERSAL HEALTH RLT	75.11	16,411.00	748,814.58	1,232,630.00
VENTAS INC.	60.01	462,252.00	20,895,629.91	27,739,743.00
WELLTOWER INC	63.77	477,857.00	26,636,305.67	30,472,941.00
Health Care TOTAL		3,499,853.00	109,336,381.90	115,659,483.00
Instrument: Storage				
CUBESMART	28.92	234,348.00	3,791,530.16	6,777,344.00
EXTRA SPACE STORAGE INC	87.45	158,529.00	6,140,941.66	13,863,361.00
LIFE STORAGE INC	89.07	59,618.00	4,624,229.58	5,310,175.00
NATIONAL STORAGE AFFILIATES	27.26	57,344.00	1,047,713.45	1,563,197.00
PUBLIC STORAGE INC	209.00	192,894.00	23,184,592.10	40,314,846.00
Storage TOTAL		702,733.00	38,789,006.95	67,828,923.00
Instrument: Hotels				
APPLE HOSPITALITY REIT INC	19.61	273,327.00	5,223,588.34	5,359,942.00
ASHFORD HOSPITALITY TRUST INC	6.73	99,495.00	813,226.04	669,601.00
BRAEMAR HOTELS & RESORTS INC	9.73	34,318.00	519,682.25	333,914.00
CHATHAM LODGING TRUST	22.76	57,803.00	1,254,559.55	1,315,596.00
CHESAPEAKE LODGING TRUST	27.09	76,571.00	1,670,936.77	2,074,308.00
Group: REAL ESTATE				
Portfolio: REITS				

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Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument: REITS				
Hotels				
DIAMONDROCK HOSPITALITY	11.29	258,894.00	2,599,628.85	2,922,913.00
HERSHA HOSPITALITY TRUST	17.40	50,212.00	1,017,222.84	873,689.00
HOSPITALITY PROPERTIES	29.85	211,315.00	5,457,755.90	6,307,753.00
HOST HOTELS & RESORTS INC	19.85	951,234.00	16,281,245.88	18,881,995.00
LASALLE HOTEL PROPERTIES	28.07	147,336.00	3,856,136.72	4,135,722.00
PARK HOTELS & RESORTS INC	28.75	187,170.00	5,210,279.05	5,381,138.00
PEBBLEBROOK HOTEL TRUST	37.17	89,130.00	2,908,432.35	3,312,962.00
RLJ LODGING TRUST	21.97	219,609.00	4,952,145.89	4,824,810.00
RYMAN HOSPITALITY PROPERTIES	69.02	57,233.00	2,634,042.65	3,950,222.00
SUMMIT HOTEL PROPERTIES INC	15.23	134,186.00	1,472,221.78	2,043,653.00
SUNSTONE HOTEL INVESTORS INC	16.53	292,109.00	3,426,103.91	4,828,562.00
XENIA HOTELS & RESORTS INC	21.59	139,320.00	3,348,526.78	3,007,919.00
Hotels TOTAL		3,279,262.00	62,645,735.55	70,224,699.00
Instrument: Specialty				
FARMLAND PARTNERS INC	8.68	41,107.00	440,749.73	356,809.00
GLADSTONE LAND CORP	13.43	13,160.00	148,513.24	176,739.00
Specialty TOTAL		54,267.00	589,262.97	533,548.00
REITS TOTAL		29,031,641.99	873,763,506.32	1,117,171,076.00

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Group: REAL ESTATE			
Portfolio: RE-SOUTH			
Instrument:			
SOUTH REGION			
Apartment			
ALEXAN BUCKHEAD VILLAGE		22,405,919.00	22,405,919.00
HOMES OF PRAIRIE SPRINGS		32,665,932.00	76,500,000.00
WATERS PARK		3,191,791.00	28,300,000.00
Apartment TOTAL		58,263,642.00	127,205,919.00
Instrument:			
Industrial			
15200 TRINITY FORT		18,101,085.00	31,400,000.00
165 AVIATION BLVD		4,477,000.00	5,000,000.00
QUADRANT BUSINESS CENTER		12,830,524.00	30,600,000.00
QUAKER OATS BUILDING		16,952,685.00	20,200,000.00
REGENCY 2		15,526,783.00	21,400,000.00
SUGARLOAF DIST. CTR.		13,340,000.00	21,700,000.00
TRADE CENTER I		13,769,358.00	14,500,000.00
TRADE CENTER II		12,013,355.00	11,200,000.00
Industrial TOTAL		107,010,790.00	156,000,000.00
Instrument:			
Land			
EAGLES LANDING LAND		710,189.00	800,000.00
GALLERIA LAND		1,787,098.00	10,500,000.00
Land TOTAL		2,497,287.00	11,300,000.00
Instrument:			
Office			
3131 TURTLE CREEK		0.00	
ARBORETUM		1,576,571.00	55,900,000.00
BERKSHIRE AT PRESTON CENTER		0.00	
GALLERIA 100		0.00	
GALLERIA 400		70,198,116.00	92,000,000.00
GALLERIA 600		25,565,203.00	38,100,000.00
JPM II (SOLD)		0.00	
JPM III (SOLD)		0.00	
Office TOTAL		97,339,890.00	186,000,000.00
Instrument:			
Retail			

Group: REAL ESTATE

Portfolio: SOUTH REGION

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<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-SOUTH</div> <div>Instrument:</div> <div>SOUTH REGION</div> <div>Retail</div> </div>			
LAKELAND PLAZA		0.00	
PRESTON VILLAGE CENTER		46,681,715.00	59,700,000.00
Retail TOTAL		46,681,715.00	59,700,000.00
SOUTH REGION TOTAL		311,793,324.00	540,205,919.00

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-WEST			
Instrument: WEST REGION			
Unassigned			
CAMSTAR SYSTEMS INC.	100,000.00	0.00	
Unassigned TOTAL	100,000.00	0.00	
Instrument: Apartment			
BOULDERS AT FOUNTAINGROVE		0.00	
COURTYARDS AT 65TH STREET		92,026,750.00	154,000,001.00
HEIGHTS AT BEAR CREEK		0.00	
KINECTS APARTMENTS		46,578,603.00	87,400,000.00
M STREET		83,612,178.00	114,000,000.00
OVERLOOK APARTMENTS		534,580.00	76,700,000.00
RELATED - 1500 MISSION		0.00	
RELATED - 1601 MARIPOSA		0.00	
RELATED - PARAMOUNT - 3RD & MI		1.00	70,200,000.00
RELATED - THE EMERSON		1.00	23,600,000.00
Apartment TOTAL		222,752,113.00	525,900,001.00
Instrument: Industrial			
2300 REDONDO AVENUE		29,807,830.00	29,807,830.00
FLEMING BUSINESS PARK		45,943,997.00	103,000,000.00
HORIZON DISTRIBUTION CENTER		16,872,464.00	35,200,000.00
PARK MIRA LOMA SOUTH		23,737,304.00	42,000,000.00
THOROUGHbred PHASE 1		1,001.00	53,600,000.00
THOROUGHbred PHASE 2		821,759.00	57,900,000.00
THOROUGHbred PHASE III		327,726.00	56,200,000.00
Industrial TOTAL		117,512,081.00	377,707,830.00
Instrument: Land			
THOROUGHbred LAND		591,563.00	591,563.00
Land TOTAL		591,563.00	591,563.00
Instrument: Office			
2030 MAIN STREET		0.00	
44 MONTGOMERY		0.00	

Group: REAL ESTATE

Portfolio: WEST REGION

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-WEST			
Instrument: WEST REGION Office			
FOUNDRY SQUARE		121,649,273.00	238,000,000.00
ONE CALIFORNIA		21,778,965.00	346,000,000.00
Office TOTAL		143,428,238.00	584,000,000.00
Instrument: Retail			
ANAHEIM HILLS		4,583,576.00	68,500,000.00
CLAIREMONT SQUARE		52,686,112.00	148,000,000.00
DIAMOND HGHTS SHPG CNTR		0.00	
WESTCHESTER SHOPPING		47,509,919.00	70,500,000.00
Retail TOTAL		104,779,607.00	287,000,000.00
WEST REGION TOTAL	100,000.00	589,063,602.00	1,775,199,394.00
TOTAL	-8,136,868,358.01	3,832,366,559.26	7,420,132,332.98

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-ARP			
Instrument: AIF			
ALT RISK PREMIA			
ALTERNATIVE INVESTMENT FUNDS			
AQR STYLE PREMIA FUND		80,000,000.00	80,077,393.00
BLACKROCK STYLE ADVANTAGE		49,999,999.99	50,511,191.00
ALTERNATIVE INVESTMENT FUNDS TOTAL		129,999,999.99	130,588,584.00
ALT RISK PREMIA TOTAL		129,999,999.99	130,588,584.00

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DESCRIPTION	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-COLL				
Instrument: CP				
AI COLLATERAL POOL				
COMMERCIAL PAPER (DISCOUNT)				
TREASURY BILL		10,296,000.00	10,248,768.26	
TREASURY BILL		10,094,000.00	10,012,986.55	
TREASURY BILL		15,000,000.00	14,991,942.35	
TREASURY BILL		10,000,000.00	9,924,302.36	
TREASURY BILL		30,104,000.00	30,051,666.04	
TREASURY BILL		15,049,000.00	15,008,835.93	
TREASURY BILL		10,058,000.00	10,026,096.93	
COMMERCIAL PAPER (DISCOUNT) TOTAL		100,601,000.00	100,264,598.42	
Instrument: INTF				
INTERNATIONAL FUNDS				
AI COLLATERAL - LIQUIDITY		5,314.86	531,486.13	
INTERNATIONAL FUNDS TOTAL		5,314.86	531,486.13	
AI COLLATERAL POOL TOTAL		100,606,314.86	100,796,084.55	100,752,347.15

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-DPE			
Instrument: AIF			
DOMESTIC PRIVATE EQUITY			
ALTERNATIVE INVESTMENT FUNDS			
AI-LEGAL EXPENSES		0.01	0.01
APOLLO INVESTMENT FUND VIII		47,693,555.20	63,808,328.19
APOLLO INVESTMENT FUND IV		1,000.36	114,772.98
APOLLO INVESTMENT FUND IX		0.00	
APOLLO INVESTMENT FUND V		999.98	1,213,317.96
APOLLO INVESTMENT FUND VI		1,000.32	54,984,304.78
APOLLO INVESTMENT FUND VII		999.99	70,114,403.54
BAIN CAPITAL FUND IX		1,000.01	29,474,364.93
BAIN CAPITAL FUND VII		1,000.42	14,974,126.87
BAIN CAPITAL FUND VIII		999.95	2,157,720.88
BAIN CAPITAL FUND X		999.84	67,055,994.80
BAIN CAPITAL FUND XI		72,691,659.75	111,391,650.77
BAIN CAPITAL FUND XII, L.P.		0.00	
BAIN CAPITAL IX COINVESTMENT		46,000.00	10,115,290.91
BAIN CAPITAL X COINVESTMENT		1,000.01	2,158,506.99
BERKSHIRE FUND IX		14,463,292.00	13,994,214.01
BLACKSTONE CAPITAL PARTNERS		999.99	5,869,276.98
BLACKSTONE CAPITAL PARTNERS		25,468.82	35,679,735.84
BLACKSTONE CAPITAL PARTNERS		148,818,237.05	267,148,024.26
BLACKSTONE CAPITAL PARTNERS		18,581,667.90	18,189,255.48
BLACKSTONE COMMUNICATION I		1,000.76	439,040.80
CARLYLE PARTNERS IV		1,000.01	1,170,388.87
CARLYLE PARTNERS V		1,000.14	32,569,133.88
CARLYLE PARTNERS VI		57,869,992.13	70,215,362.00
CARLYLE PARTNERS VII, L.P.		0.00	
CID MEZZANINE CAPITAL	CIDMEZ	1,000.50	0.89
CLAYTON, DUBILIER & RICE VI	CLDURI	999.99	17,490.82
FOX PAINE CAPITAL FUND II		999.97	4,950,070.91
FRANCISCO PARTNERS		998.07	230,876.88
FRANCISCO PARTNERS AGILITY		3,875,000.00	3,089,257.99
FRANCISCO PARTNERS II		998.60	14,785,638.85
FRANCISCO PARTNERS III		1,000.44	50,513,183.82
Group: ALTERNATIVE INVESTMENT	Portfolio:	DOMESTIC PRIVATE EQUITY	

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-DPE			
Instrument: AIF			
DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS			
FRANCISCO PARTNERS IV, L.P.		81,950,000.00	97,323,511.86
FRANCISCO PARTNERS V		0.00	
FRIEDMAN FLEISCHER & LOWE II		1,000.26	10,398,620.77
FRIEDMAN FLEISCHER & LOWE III		24,022,584.31	34,433,713.73
FS EQUITY PARTNERS IV	FSEP4	999.99	220,941.93
FS EQUITY PARTNERS V		999.98	5,695,756.92
FS EQUITY PARTNERS VI		1,000.00	92,532,056.80
FS EQUITY PARTNERS VII		47,608,147.64	49,658,512.78
GCM MMIF (2007 Series)		7,322,864.30	122,506,533.17
GCM MMIF (2008 Series)		42,747,216.98	126,801,233.51
GCM MMIF (2010 Series)		44,553,134.03	174,603,583.20
GCM MMIF (2013 Series)		66,279,214.45	80,340,128.83
GCM MMIF (2015-1 Series)		19,955,643.22	20,527,884.06
GCM MMIF (2015-2 Series)		25,691,322.26	25,188,064.23
GREEN EQUITY INVESTORS V		1,000.93	29,095,146.82
GREEN EQUITY INVESTORS VI		27,375,813.07	47,055,184.86
GREEN EQUITY INVESTORS VII		20,045,343.23	19,669,995.64
GTCR FUND XII		0.00	
H.I.G. MIDDLE MARKET LBO FUND II		4,243,949.58	6,851,640.50
HARBOURVEST PARTNERS VII		1,000.40	3,270,242.79
HEARTLAND INDUSTRIAL		13,766,159.18	100,903.96
HELLMAN & FRIEDMAN CAPITAL		4,269,625.39	30,990,187.83
HELLMAN & FRIEDMAN CAPITAL		29,067,378.97	31,942,484.88
HIG ADVANTAGE BUYOUT FUND		270,891.86	270,891.86
HIG STRATEGIC PARTNERS FUND,		555,555.55	555,555.55
LEHMAN BROTHERS II	LBBP	1,000.05	
LINSALATA CAPITAL PARTNERS		23,861,094.94	31,784,156.99
LINSALATA CAPITAL PARTNERS IV		999.99	9,433.98
LINSALATA CAPITAL PARTNERS V		1,000.11	4,749,883.88
MONITOR CLIPPER EQUITY		999.89	588,250.89
MONITOR CLIPPER EQUITY		251,023.00	10,260,613.88
OAK HILL CAPITAL PARTNERS		999.98	141,483.91
Group: ALTERNATIVE INVESTMENT	Portfolio:	DOMESTIC PRIVATE EQUITY	

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-DPE			
Instrument: AIF			
DOMESTIC PRIVATE EQUITY			
ALTERNATIVE INVESTMENT FUNDS			
PAINE SCHWARTZ PARTNERS		30,007,352.48	54,583,463.60
PRIMUS CAPITAL FUND VIII		6,432,806.58	6,231,794.56
PROVIDENCE EQUITY PARTNERS		1,000.04	95,872.97
PROVIDENCE EQUITY PARTNERS V		1,000.46	12,412,903.74
PROVIDENCE EQUITY PARTNERS		1,317,571.03	111,804,491.46
PROVIDENCE EQUITY PARTNERS		18,981,548.27	39,808,481.77
SILVER LAKE PARTNERS II		1,000.02	3,190,450.06
SILVER LAKE PARTNERS III		999.80	33,844,428.83
SILVER LAKE PARTNERS IV		54,595,721.29	89,515,424.59
SILVER LAKE PARTNERS V		0.00	
SKM EQUITY FUND III		1,000.01	0.99
SL SPV-1, L.P.		18,417.19	12,585,664.99
SUMMIT PARTNERS GROWTH		4,995,824.97	7,835,907.98
SUMMIT PARTNERS GROWTH		4,075,354.54	20,747,367.88
SUMMIT PARTNERS		999.95	5,897,409.95
SUMMIT PARTNERS VENTURE CAP		2,086,451.82	10,006,259.67
SUMMIT PARTNERS VENTURE		5,852,838.97	8,863,718.97
TA XI		1,000.38	17,430,369.73
TA XII		23,919,999.79	29,850,109.02
THOMA BRAVO DISCOVER FUND		46,975,387.00	51,615,216.41
THOMA BRAVO DISCOVER FUND II,		0.00	
THOMA BRAVO FUND X		999.94	13,927,520.52
THOMA BRAVO FUND XI, L.P.		90,253,981.75	122,589,940.35
THOMA BRAVO FUND XII		71,846,397.98	71,943,529.26
THOMA BRAVO SPEC OPP FUND I		1,000.03	12,407,415.89
THOMA BRAVO SPECIAL OPP		67,572,621.86	82,357,816.39
TOWERBROOK INVESTORS III		1,000.47	11,924,981.85
TOWERBROOK INVESTORS IV		17,428,872.65	31,108,860.01
TPG PARTNERS IV		1,001.54	6,844,447.77
TPG PARTNERS V		1,000.09	49,836,091.78
TPG PARTNERS VI		1,001.93	125,004,106.62
VERITAS CAPITAL FUND VI, L.P.		3,011,640.00	2,660,583.99

Group: ALTERNATIVE INVESTMENT

Portfolio: DOMESTIC PRIVATE EQUITY

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Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-DPE			
Instrument: AIF			
DOMESTIC PRIVATE EQUITY			
ALTERNATIVE INVESTMENT FUNDS			
VISTA EQUITY PARTNERS FUND VI		37,424,238.98	36,272,564.90
ALTERNATIVE INVESTMENT FUNDS TOTAL		1,334,741,867.56	3,087,187,532.40
DOMESTIC PRIVATE EQUITY TOTAL		1,334,741,867.56	3,087,187,532.40

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-ENR			
Instrument: AIF			
ENERGY AND NATURAL RESOURCES ALTERNATIVE INVESTMENT FUNDS			
AI-LEGAL EXPENSES		0.01	0.01
ARCLIGHT ENERGY PARTNERS		117,169,412.93	126,682,217.17
AVENUE ENERGY OPPORTUNITIES		100,616,169.99	121,098,103.65
BEACON GROUP ENERGY FUND II		999.35	1,335,329.65
ENCAP ENERGY CAPITAL FUND XI		889,335.17	758,241.74
LIME ROCK PARTNERS II		1,000.99	
LIME ROCK PARTNERS III	AOLIMEROCK3	15,971,796.00	603,650.99
LIME ROCK PARTNERS IV		14,288,653.77	100,583,401.90
LIME ROCK PARTNERS V		41,581,483.52	42,304,948.02
PANDA LIBERTY HOLDINGS, LLC		38,533,872.00	29,857,000.05
PANDA PATRIOT HOLDINGS, LLC		50,000,000.00	50,315,000.00
PANDA POWER FUND II		93,084,118.89	72,534,068.32
PANDA POWER GENERATION		99,553,168.84	29,838,931.84
PANDA SHERMAN POWER		75,000,000.00	23,172,999.75
PANDA TEMPLE POWER II		75,000,000.00	26,751,999.75
TPG JONAH CO-INVEST, L.P.		14,537,891.00	19,272,666.06
WARBURG PINCUS ENERGY, L.P.		53,003,998.99	53,665,487.98
ALTERNATIVE INVESTMENT FUNDS TOTAL		789,231,901.45	698,774,046.88
ENERGY AND NATURAL RESOURCES TOTAL		789,231,901.45	698,774,046.88

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DESCRIPTION	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-FDIC					
Instrument: AIF					
BANKING AND INSURANCE					
ALTERNATIVE INVESTMENT FUNDS					
AI-LEGAL EXPENSES				0.01	0.01
BLACKSTONE STRATEGIC CAP				20,492,479.92	21,971,955.06
CADENCE BANCORP LLC				139,071,936.12	251,640,132.32
DYAL CAP PARTNERS III CO-INVST				36,318,012.78	44,762,058.99
DYAL CAPITAL PARTNERS III				30,188,769.30	37,539,726.92
DYAL COLUMBUS CO-INVEST				57,701,060.38	64,290,755.87
DYAL EARL CO-INVEST PARTNERS				66,299,198.60	96,363,453.31
DYAL II US INVESTORS				28,747,309.89	24,538,510.97
RCP LAKE CO-INVEST, L.P.				12,099,984.72	29,255,171.21
RESOLUTION LIFE, L.P.				36,787,150.42	33,412,499.93
REVERENCE CAPITAL PRTNRS				51,474,224.56	98,558,509.43
REVERENCE CAPITAL PARTNERS				0.00	
ALTERNATIVE INVESTMENT FUNDS TOTAL				479,180,126.70	702,332,774.02
Instrument: COM					
COMMON STOCK					
HAMILTON STATE BANCSHARES	HMBH	7.64	3,076,783.00	19,999,089.50	23,506,622.12
COMMON STOCK TOTAL			3,076,783.00	19,999,089.50	23,506,622.12
Instrument: WARRANT					
WARRANT					
HAMILTON STATE BANCSHARES,	AFHSBW		255,398.07	0.00	1,003,714.40
WARRANT TOTAL			255,398.07	0.00	1,003,714.40
BANKING AND INSURANCE TOTAL			3,332,181.07	499,179,216.20	726,843,110.54

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-GIP			
Instrument: AIF			
GLOBAL/INTL PRIVATE EQUITY			
ALTERNATIVE INVESTMENT FUNDS			
ADVENT INTERNATIONAL GPE VII		24,637,499.08	52,753,111.92
ADVENT INTERNATIONAL GPE VIII		45,150,000.00	46,845,489.04
AIG GLOBAL EMERGING MARKETS	AIGG	998.57	1,693,380.97
ASIA ALTERNATIVES CAPITAL		1,811,710.00	1,807,137.00
AXIOM ASIA PRIVATE CAPITAL		23,148,070.77	36,550,469.97
AXIOM ASIA PRIVATE CAPITAL		21,728,149.01	22,569,510.05
BRIDGEPOINT EUROPE IV		1,000.01	12,948,075.55
BRIDGEPOINT EUROPE V		30,139,310.38	36,866,160.93
BRIDGEPOINT GROWTH I		4,417,649.30	4,137,061.20
COMMONFUND CAPITAL		15,237,367.00	20,570,474.89
CVC CAPITAL PARTNERS VI (A),		67,996,361.57	79,514,372.91
CVC CAPITAL PARTNERS VII		0.00	
DOVER STREET IX, L.P.		11,514,549.96	16,104,826.96
DOVER STREET VII		1,000.11	10,137,798.94
DOVER STREET VIII		9,255,978.22	31,044,962.89
GILBERT GLOBAL EQUITY	GILBERTG	22,047,101.62	22,063,760.04
H.I.G. BRAZIL AND LATIN AMERICA		4,455,480.85	4,999,777.12
H.I.G. EUROPE CAPITAL PARTNERS		2,078,538.58	1,953,751.04
HARBOURVEST INT'L III		1,000.14	167,928.97
HARBOURVEST INT'L III-DIRECT	HVIPE	3,212,721.85	0.97
HARBOURVEST INT'L IV-DIRECT		1,000.23	429,021.89
HARBOURVEST INT'L		999.98	3,746,953.97
HARBOURVEST PARTNERS 2007		999.88	9,925,238.84
HARBOURVEST PARTNERS		9,704,053.00	10,633,845.95
HERMES GPE OHIO SIDECAR		27,730,161.73	27,730,161.73
HERMES GPE PEC II		30,170,937.90	69,134,769.95
HERMES GPE PEC III, L.P.		50,461,917.89	58,116,147.87
QUADRANT PRIVATE EQUITY NO. 4		1,000.06	3,943,876.47
QUADRANT PRIVATE EQUITY NO. 5		16,620,096.40	18,520,491.70
TRITON FUND IV, LP		16,795,623.57	19,409,234.95
VITRUVIAN INVESTMENT		988,042.43	858,456.26
WARBURG PINCUS CHINA		15,650,000.00	15,559,857.99
Group: ALTERNATIVE INVESTMENT	Portfolio:	GLOBAL/INTL PRIVATE EQUITY	

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-GIP GLOBAL/INTL PRIVATE EQUITY			
ALTERNATIVE INVESTMENT FUNDS TOTAL		454,959,320.09	640,736,108.93
GLOBAL/INTL PRIVATE EQUITY TOTAL		454,959,320.09	640,736,108.93

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-HF			
Instrument: AIF			
HEDGE FUNDS			
ALTERNATIVE INVESTMENT FUNDS			
AG SUPER FUND, L.P.		175,000,000.00	230,519,381.75
BROOKSIDE CAPITAL PARTNERS		1,000.00	16,235,510.00
CLAREN ROAD CREDIT MASTER		47,346,873.62	2,579,241.76
CQS DIVERSIFIED FUND		200,000,000.00	243,088,482.00
DAVIDSON KEMPNER		100,000,000.00	146,298,004.00
IONIC CAPITAL		17,130,367.03	1,026,136.03
KING STREET CAPITAL		200,000,000.00	272,804,508.00
KING STREET EUROPE, L.P.		200,000,000.00	225,075,236.00
MKP CREDIT, L.P.		125,000,000.00	174,242,871.25
OZ DOMESTIC PARTNERS II		1,000.00	17,493,577.00
REMINGTON INV STRATEGIES		167,000,000.00	309,526,457.26
ALTERNATIVE INVESTMENT FUNDS TOTAL		1,231,479,240.65	1,638,889,405.05
HEDGE FUNDS TOTAL		1,231,479,240.65	1,638,889,405.05

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-INF			
Instrument: AIF			
INFRASTRUCTURE			
ALTERNATIVE INVESTMENT FUNDS			
AI-LEGAL EXPENSES		0.00	
GCM INFRASTRUCTURE (2009		17,572,663.53	68,354,389.40
ALTERNATIVE INVESTMENT FUNDS TOTAL		17,572,663.53	68,354,389.40
INFRASTRUCTURE TOTAL		17,572,663.53	68,354,389.40

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DESCRIPTION	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
		Portfolio: AI-LQRJ	RJA		
		Instrument: CALL-OTC	CALL OPTION OTC		
SPX DEC 2018 @ 2300 CALL	SPX		-6,950.00	-912,005.60	
SPX DEC 2018 @ 2500 CALL	SPX			434.00	
SPX DEC 2018 @ 2650 CALL	SPX		-55,500.00	-3,937,725.00	
SPX DEC 2018 @ 2700 CALL	SPX			1,770,800.00	
SPX DEC 2019 @ 2025 CALL	SPX		6,000.00	2,856,000.00	
SPX DEC 2019 @ 2700 CALL	SPX		5,950.00	602,140.00	
SPX JUN 2019 @ 2100 CALL	SPX		5,100.00	2,034,390.00	
SPX JUNE 2018 @ 2300 CALL	SPX		-5,700.00	-1,428,420.00	
SPX JUNE 2018 @ 2350 CALL	SPX		-28,200.00	-5,964,300.00	
SPX JUNE 2018 @ 2650 CALL	SPX		-21,000.00	-492,815.52	
SPX JUNE 2018 @ 2700 CALL	SPX		-11,900.00	-235,025.00	
SPX JUNE 2018 @ 2850 CALL	SPX		-31,400.00	-332,840.00	
SPX MAR 2018 @ 2075 CALL	SPX		5,400.00	2,009,340.00	
SPX MAR 2018 @ 2375 CALL	SPX		7,500.00	1,048,725.00	
SPX MAR 2018 @ 2425 CALL	SPX		6,100.00	658,922.00	
SPX MAR 2018 @ 2550 CALL	SPX		5,000.00	40,800.00	
SPX MAR 2018 @ 2625 CALL	SPX		-27,400.00	-620,610.00	
SPX MAR 2018 @ 2650 CALL	SPX		-29,200.00	-414,640.00	
SPX MAR 2018 @ 2800 CALL	SPX		18,000.00	75,960.00	
CALL OPTION OTC TOTAL			-158,200.00	-3,240,870.12	
		Instrument: PUT-OTC	PUT OPTION OTC		
SPX DEC 2018 @ 1800 PUT	SPX			-2,020,168.60	
SPX DEC 2019 @ 1725 PUT	SPX			163,670.40	
SPX DEC 2019 @ 1800 PUT	SPX			-1,464,192.00	
SPX DEC 2019 @ 1875 PUT	SPX		50,200.00	5,433,447.20	
SPX DEC 2019 @ 1950 PUT	SPX		67,500.00	5,116,640.00	
SPX DEC 2019 @ 2900 PUT	SPX		10,900.00	3,421,074.00	
SPX JAN 2018 @ 2075 PUT	SPX			-1,505,680.00	
SPX JUN 2018 @ 1975 PUT	SPX		-26,100.00	-2,672,640.00	
SPX JUN 2018 @ 2300 PUT	SPX		-100,700.00	-8,720,850.00	
SPX JUN 2018 @ 2325 PUT	SPX		11,700.00	-2,541,299.54	
Group: ALTERNATIVE INVESTMENT	Portfolio:	RJA			

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DESCRIPTION	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
		Portfolio: AI-LQRJ	RJA		
		Instrument: PUT-OTC	PUT OPTION OTC		
SPX JUN 2019 @ 2400 PUT	SPX			-3,388,502.60	
SPX JUNE 2018 @ 1850 PUT	SPX		17,700.00	263,730.00	
SPX JUNE 2018 @ 2225 PUT	SPX		21,800.00	370,600.00	
SPX JUNE 2018 @ 2500 PUT	SPX		27,300.00	3,172,260.00	
SPX JUNE 2018 @ 2550 PUT	SPX		-7,500.00	-384,450.00	
SPX JUNE 2018 @ 2650 PUT	SPX		39,300.00	2,973,831.00	
SPX JUNE 2018 @ 2700 PUT	SPX		-9,400.00	-2,376,846.00	
SPX MAR 2018 @ 1900 PUT	SPX		11,800.00	113,988.00	
SPX MAR 2018 @ 2050 PUT	SPX		5,200.00	171,600.00	
SPX MAR 2018 @ 2100 PUT	SPX		11,500.00	231,035.00	
SPX MAR 2018 @ 2250 PUT	SPX			-776,160.00	
SPX MAR 2018 @ 2420 PUT	SPX		53,000.00	5,908,440.00	
SPX MAR 2018 @ 2500 PUT	SPX		38,300.00	4,053,530.00	
SPX MAR 2018 @ 2650 PUT	SPX		-16,500.00	-2,824,800.00	
SPX SEPT 2018 @ 1750 PUT	SPX		-93,600.00	-1,647,360.00	
SPX SEPT 2018 @ 2225 PUT	SPX		-4,000.00	-272,000.00	
SPX SEPT 2018 @ 2400 PUT	SPX		-78,600.00	-3,961,440.00	
SPX SEPT 2018 @ 2500 PUT	SPX		-17,200.00	-1,161,000.00	
PUT OPTION OTC TOTAL			12,600.00	-4,323,543.14	
RJA TOTAL			-145,600.00	-7,564,413.26	-8,903,106.11

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DESCRIPTION	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
		Portfolio: AI-LQSB	SCIBETA USA		
		Instrument: COM	COMMON STOCK		
3M COMPANY	MMM		235.37	3,080.00	501,004.54
ABBOTT LABORATORIES	ABT		57.07	29,916.00	1,414,054.30
ABBVIE INC.	ABBV		96.71	4,543.00	442,897.07
ACCENTURE PLC	ACN		153.09	1,788.00	273,027.60
ACTIVISION BLIZZARD INC	ATVI		63.32	6,397.00	190,862.40
ADOBE SYSTEMS INC.	ADBE		175.24	3,461.00	317,588.05
ADVANCE AUTO PARTS INC	AAP		99.69	3,300.00	516,191.49
ADVANCED MICRO DEVICES INC.	AMD		10.28	31,694.00	362,074.97
AETNA INC.	AET		180.39	19,514.00	2,405,408.43
AFFILIATED MANAGERS GROUP	AMG		205.25	3,943.00	680,469.75
AFLAC INC	AFL		87.78	10,648.00	656,616.28
AGILENT TECHNOLOGIES INC	A		66.97	14,232.00	639,421.96
AIR PROD. & CHEM.	APD		164.08	2,003.00	282,234.88
AKAMAI TECHNOLOGIES	AKAM		65.04	13,466.00	919,945.59
ALASKA AIRGROUP INC	ALK		73.51	6,345.00	529,878.04
ALBEMARLE CORP	ALB		127.89	7,530.00	649,238.82
ALIGN TECHNOLOGY INC	ALGN		222.19	2,692.00	392,818.62
ALLEGHANY CORP DEL	Y		596.09	2,149.00	1,149,120.17
ALLERGAN PLC	AGN		163.58	5,461.00	1,272,636.73
ALLIANCE DATA SYSTEM	ADS		253.48	1,785.00	469,871.76
ALLIANT ENERGY CORPORATION	LNT		42.61	51,913.00	2,027,746.64
ALLSTATE CORP	ALL		104.71	16,964.00	1,250,302.91
ALLY FINANCIAL INC	ALLY		29.16	67,521.00	1,429,885.68
ALPHABET INC	GOOGL		1,053.40	301.00	322,684.04
ALTRIA GROUP INC	MO		71.41	7,493.00	450,603.67
AMAZON.COM INC	AMZN		1,169.47	302.00	161,762.65
AMDOCS LIMITED	DOX		65.48	19,153.00	1,083,103.69
AMEREN CORP.	AEE		58.99	36,910.00	1,680,893.01
AMERICAN ELECTRIC POWER	AEP		73.57	26,472.00	1,724,474.84
AMERICAN EXPRESS CO.	AXP		99.31	12,626.00	1,002,129.07
AMERICAN INTL GROUP	AIG		59.58	20,313.00	1,240,509.46
AMERICAN TOWER CORP	AMT		142.67	4,585.00	483,878.79
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
AMERICAN WATER WORKS CO INC	AWK	91.49	24,125.00	1,250,482.02	
AMERIPRISE FINANCIAL INC	AMP	169.47	4,465.00	568,767.57	
AMETEK INC.	AME	72.47	14,396.00	820,978.13	
AMGEN INC	AMGN	173.90	2,511.00	444,647.88	
AMPHENOL CORP-CL A	APH	87.80	12,276.00	713,284.59	
ANALOG DEVICES	ADI	89.03	3,016.00	261,577.68	
ANDEAVOR	ANDV	114.34	15,122.00	1,431,723.23	
ANNALY CAPITAL MGT. INC.	NLY	11.89	286,053.00	2,974,895.04	
ANSYS INC	ANSS	147.59	9,410.00	970,863.76	
ANTHEM INC.	ANTM	225.01	15,581.00	2,659,266.49	
AON PLC	AON	134.00	7,954.00	886,102.75	
APPLE INC.	AAPL	169.23	3,228.00	493,298.05	
APPLIED MATERIALS INC.	AMAT	51.12	5,097.00	268,000.26	
APTIV PLC	APTIV	84.83	2,643.00	223,210.96	
ARCH CAPITAL GROUP LTD	ACGL	90.77	31,998.00	2,184,795.98	
ARCHER DANIELS MIDLAND CO	ADM	40.08	6,901.00	331,050.43	
ARCONIC INC	ARNC	27.25	29,299.00	719,005.56	
AT&T INC	T	38.88	37,377.00	1,389,975.80	
AUTODESK INC.	ADSK	104.83	2,529.00	158,165.01	
AUTOLIV INC	ALV	127.08	12,392.00	1,473,721.90	
AUTOMATIC DATA PROC.	ADP	117.19	6,183.00	571,130.45	
AUTOZONE INC	AZO	711.37	897.00	603,449.66	
BAKER HUGHES A GE COMPANY	BHGE	31.64	11,351.00	418,937.03	
BALL CORPORATION	BLL	37.85	23,730.00	868,176.84	
BANK OF AMERICA CORP.	BAC	29.52	67,102.00	1,367,310.98	
BAXTER INTL	BAX	64.64	36,978.00	1,668,623.99	
BB&T CORPORATION	BBT	49.72	27,696.00	1,136,721.38	
BECTON DICKINSON & COMPANY	BDX	214.06	9,793.00	1,519,559.54	
BERKSHIRE HATHAWAY INC.	BRK.B	198.22	5,774.00	839,376.94	
BEST BUY COMPANY INC	BBY	68.47	38,881.00	1,384,112.96	
BIOMARIN PHARMACEUTICAL	BMRN	89.17	8,202.00	853,972.59	
BLACKROCK INC	BLK	513.71	1,209.00	488,281.04	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
BOEING CO	BA	294.91	3,872.00	660,412.57	
BORG WARNER INC.	BWA	51.09	21,026.00	882,172.90	
BOSTON SCIENTIFIC CORP.	BSX	24.79	27,116.00	559,753.26	
BROADCOM LTD	AVGO	256.90	958.00	254,607.66	
BROADRIDGE FINANCIAL	BR	90.58	9,520.00	719,295.59	
BROWN-FORMAN -CL B	BF.B	68.67	12,907.00	640,658.61	
BUNGE LIMITED	BG	67.08	23,336.00	1,810,335.21	
C A INC.	CA	33.28	25,144.00	770,381.92	
C.H.ROBINSON WORLDWIDE INC	CHRW	89.09	16,339.00	1,121,036.04	
CABOT OIL & GAS CORP.	COG	28.60	17,285.00	457,040.00	
CADENCE DESIGN SYS INC	CDNS	41.82	15,968.00	625,235.00	
CAMPBELL SOUP CO.	CPB	48.11	21,632.00	1,106,202.08	
CAPITAL ONE FINANCIAL CORP.	COF	99.58	4,770.00	400,167.05	
CARDINAL HEALTH INC.	CAH	61.27	6,564.00	547,525.65	
CARMAX INC.	KMX	64.13	7,005.00	447,608.58	
CARNIVAL CORP	CCL	66.37	21,366.00	1,181,345.45	
CATERPILLAR INC.	CAT	157.58	2,149.00	185,776.58	
CBOE GLOBAL MARKETS INC	CBOE	124.59	6,894.00	759,917.62	
CBRE GROUP INC	CBRE	43.31	13,973.00	493,459.79	
CDK GLOBAL INC.	CDK	71.28	6,416.00	387,835.09	
CDW CORP	CDW	69.49	5,735.00	356,757.30	
CELANESE CORP-SERIES A	CE	107.08	9,276.00	614,003.20	
CENTENE CORP	CNC	100.88	21,729.00	1,573,575.33	
CENTERPOINT ENERGY INC	CNP	28.36	69,897.00	1,517,673.27	
CENTURYLINK INC	CTL	16.68	36,179.00	990,584.01	
CERNER CORP.	CERN	67.39	16,442.00	1,060,130.22	
CHARTER COMMUNICATIONS	CHTR	335.96	3,318.00	946,430.70	
CHECK POINT SOFTWARE TECH	CHKP	103.62	16,115.00	1,477,717.64	
CHENIERE ENERGY INC	LNG	53.84	7,352.00	333,096.63	
CHEVRON CORP.	CVX	125.19	5,030.00	491,613.99	
CHIPOTLE MEXICAN GRILL - CL A	CMG	289.03	2,892.00	1,394,776.59	
CHUBB LIMITED	CB	146.13	9,104.00	1,103,131.02	
Group: ALTERNATIVE INVESTMENT	Portfolio: SCIBETA USA				

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
CHURCH & DWIGHT INC	CHD	50.17	18,101.00	768,997.81	
CIGNA CORP.	CI	203.09	12,311.00	1,821,936.73	
CIMAREX ENERGY	XEC	122.01	3,331.00	342,877.05	
CINCINNATI FINANCIAL CORP.	CINF	74.97	16,773.00	919,563.67	
CINTAS CORP	CTAS	155.83	5,683.00	686,903.03	
CISCO SYSTEMS	CSCO	38.30	19,467.00	577,201.47	
CIT GROUP INC	CIT	49.23	20,678.00	922,280.50	
CITIGROUP INC.	C	74.41	9,045.00	532,213.74	
CITIZENS FINANCIAL GROUP	CFG	41.98	65,309.00	2,107,191.72	
CITRIX SYSTEMS INC	CTXS	88.00	6,960.00	428,258.04	
CLOROX COMPANY	CLX	148.74	12,608.00	1,390,911.15	
CME GROUP INC	CME	146.05	21,835.00	2,094,943.67	
CMS ENERGY CORP	CMS	47.30	53,255.00	1,930,620.56	
COCA COLA CO.	KO	45.88	12,876.00	565,011.71	
COGNIZANT TECH SOLUTIONS	CTSH	71.02	5,234.00	377,476.08	
COLGATE PALMOLIVE	CL	75.45	4,263.00	296,401.94	
COMCAST CORP - CL A	CMCSA	40.05	30,467.00	954,444.65	
COMERICA INC.	CMA	86.81	30,992.00	1,660,678.69	
CONAGRA BRANDS INC	CAG	37.67	28,350.00	953,508.34	
CONCHO RESOURCES INC	CXO	150.22	5,814.00	624,985.97	
CONOCOPHILLIPS	COP	54.89	11,088.00	602,556.67	
CONSOLIDATED EDISON INC.	ED	84.95	36,806.00	2,728,259.62	
CONSTELLATION BRANDS INC-A	STZ	228.57	7,571.00	1,121,640.94	
COOPER COMPANIES INC.	COO	217.88	9,451.00	1,620,282.63	
CORNING INC	GLW	31.99	32,653.00	767,443.54	
COSTCO WHOLESALE CORP.	COST	186.12	2,028.00	317,931.46	
COTY INC-CL A	COTY	19.89	17,108.00	331,638.00	
CROWN CASTLE INTL CO	CCI	111.01	9,647.00	914,106.63	
CSX CORP.	CSX	55.01	10,030.00	415,893.08	
CUMMINS INC.	CMI	176.64	5,960.00	787,751.55	
CVS HEALTH CORP	CVS	72.50	15,037.00	1,432,749.16	
D.R. HORTON INC.	DHI	51.07	30,235.00	1,009,512.20	
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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
DANAHER CORP	DHR	92.82	14,979.00	1,078,957.59	
DARDEN RESTAURANTS INC	DRI	96.02	15,833.00	1,088,611.88	
DAVITA INC	DVA	72.25	17,351.00	1,340,048.43	
DEERE & CO.	DE	156.51	5,457.00	554,722.06	
DELPHI TECHNOLOGIES PLC	DLPH	52.47		0.00	
DELTA AIR LINES INC	DAL	56.00	12,965.00	564,933.68	
DENTSPLY SIRONA INC	XRAY	65.83	12,165.00	656,613.93	
DEVON ENERGY CORPORATION	DVN	41.40	8,150.00	375,889.53	
DIAMONDBACK ENERGY INC	FANG	126.25	3,434.00	356,461.79	
DISCOVER FINANCIAL	DFS	76.92	13,405.00	780,406.73	
DISH NETWORK CORP	DISH	47.75	6,159.00	398,250.68	
DISNEY (WALT) CO.	DIS	107.51	10,004.00	1,057,985.52	
DOLLAR TREE INC	DLTR	107.31	6,270.00	500,745.83	
DOMINION ENERGY INC	D	81.06	6,042.00	449,165.09	
DOVER CORP.	DOV	100.99	9,560.00	725,193.79	
DOWDUPONT INC.	DWDP	71.22	22,390.00	1,314,193.63	
DTE ENERGY COMPANY	DTE	109.46	23,756.00	2,131,943.63	
DUKE ENERGY CORPORATION	DUK	84.11	28,660.00	2,251,048.74	
E*TRADE FINANCIAL CORP	ETFC	49.57	36,381.00	1,213,410.68	
EASTMAN CHEMICAL CO.	EMN	92.64	11,656.00	886,104.21	
EATON CORP PLC	ETN	79.01	7,450.00	504,012.11	
EBAY INC	EBAY	37.74	18,688.00	644,833.06	
ECOLAB INC	ECL	134.18	2,100.00	281,921.04	
EDISON INTERNATIONAL	EIX	63.24	30,346.00	2,087,592.03	
EDWARDS LIFESCIENCES	EW	112.71	4,554.00	520,340.04	
ELECTRONIC ARTS INC	EA	105.06	7,267.00	605,527.03	
ELI LILLY & COMPANY	LLY	84.46	8,914.00	724,769.38	
EMERSON ELECTRIC CO	EMR	69.69	7,115.00	450,986.01	
ENTERGY CORP.	ETR	81.39	20,935.00	1,592,933.77	
EOG RESOURCES INC	EOG	107.91	7,466.00	706,077.50	
EQT CORP	EQT	56.92	20,871.00	1,466,008.98	
EQUIFAX INC	EFX	117.92	6,747.00	719,255.32	
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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
ESTEE LAUDER CO.	EL	127.24	14,773.00	1,447,847.51	
EVEREST RE GROUP LTD.	RE	221.26	8,041.00	1,608,447.44	
EVERGY INC	EVRG	52.80	24,238.00	1,359,915.18	
EVERSOURCE ENERGY	ES	63.18	34,500.00	1,857,449.07	
EXELON CORP	EXC	39.41	48,204.00	1,725,452.90	
EXPEDIA GROUP INC	EXPE	119.77	2,520.00	321,804.68	
EXPEDITORS INT'L. WASH INC.	EXPD	64.69	19,071.00	898,954.62	
EXPRESS SCRIPTS HOLDING CO	ESRX	74.64	21,517.00	1,752,923.89	
EXXON MOBIL CORPORATION	XOM	83.64	16,463.00	1,428,996.79	
F5 NETWORKS INC	FFIV	131.22	4,109.00	541,633.55	
FACEBOOK INC-A	FB	176.46	1,956.00	182,476.75	
FASTENAL CO	FAST	54.69	7,470.00	322,503.49	
FEDEX CORPORATION	FDX	249.54	4,385.00	796,525.74	
FIDELITY NATIONAL FINANCIAL	FNF	39.24	63,218.00	1,853,322.06	
FIDELITY NATIONAL INFORMATION	FIS	94.09	12,042.00	840,105.54	
FIFTH THIRD BANCORP	FITB	30.34	57,255.00	1,261,073.58	
FIRST ENERGY CORP.	FE	30.62	45,016.00	1,504,145.14	
FIRST REPUBLIC BANK	FRC	86.64	25,618.00	1,887,203.71	
FISERV INC. WISCONSIN	FISV	131.13	4,798.00	444,489.51	
FLEETCOR TECH INC	FLT	192.43	1,532.00	291,309.80	
FLUOR CORP	FLR	51.65	9,785.00	504,692.74	
FMC CORP.	FMC	94.66	6,024.00	458,968.56	
FOOT LOCKER INC	FL	46.88	16,489.00	1,047,095.45	
FORD MOTOR COMPANY	F	12.49	24,844.00	352,019.06	
FORTIVE CORP	FTV	72.35	5,211.00	333,972.99	
FORTUNE BRANDS HOME &	FBHS	68.44	4,396.00	238,516.50	
FRANKLIN RESOURCES INC	BEN	43.33	14,251.00	562,637.56	
FREEPORT MCMORAN COOPER &	FCX	18.96	42,798.00	540,969.03	
GALLAGHER (ARTHUR) J & CO.	AJG	63.28	28,016.00	1,354,610.46	
GARTNER INC	IT	123.15	8,219.00	832,307.12	
GENERAL DYNAMICS CORP.	GD	203.45	3,874.00	611,108.69	
GENERAL ELECTRIC CO	GE	17.45	25,912.00	716,123.46	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
GENERAL MILLS INC	GIS	59.29	6,236.00	354,179.73	
GENERAL MOTORS CO	GM	40.99	13,005.00	469,157.61	
GENUINE PARTS CO	GPC	95.01	4,843.00	447,034.07	
GLOBAL PAYMENTS INC	GPN	100.24	6,580.00	532,886.20	
GOLDMAN SACHS GROUP INC	GS	254.76	3,315.00	667,362.22	
GOODYEAR T & R	GT	32.31	18,688.00	603,775.32	
GRAINGER W W INC	GWW	236.25	5,315.00	1,212,088.66	
HANESBRANDS INC	HBI	20.91	28,329.00	787,014.77	
HARRIS CORP.	HRS	141.65	10,835.00	963,486.64	
HARTFORD FINL SERVICES	HIG	56.28	22,385.00	992,295.10	
HASBRO INC	HAS	90.89	8,620.00	700,771.61	
HENRY SCHEIN INC	HSIC	69.88	7,816.00	578,387.43	
HERSHEY COMPANY	HSY	113.51	12,667.00	1,270,095.51	
HESS CORP.	HES	47.47	11,923.00	635,544.92	
HILTON WORLDWIDE HOLDINGS	HLT	79.86	12,634.00	757,871.73	
HOLOGIC INC.	HOLX	42.75	27,789.00	1,131,218.95	
HOME DEPOT INC.	HD	189.53	3,059.00	558,634.58	
HONEYWELL INTERNATIONAL INC	HON	153.36	4,202.00	491,968.83	
HORMEL FOODS CORP	HRL	36.39	35,938.00	1,254,121.65	
HP INC	HPQ	21.01	17,686.00	271,184.80	
HUMANA INC.	HUM	248.07	9,289.00	1,985,225.88	
HUNTINGTON BANCSHARES	HBAN	14.56	116,011.00	1,274,895.91	
HUNTINGTON INGALLS	HII	235.70	2,621.00	487,558.42	
IDEXX LABS INC.	IDXX	156.38	5,251.00	648,864.94	
ILLINOIS TOOL WORKS	ITW	166.85	3,306.00	330,966.96	
ILLUMINA INC.	ILMN	218.49	3,236.00	558,851.42	
INGERSOLL-RAND PLC	IR	89.19	10,260.00	717,911.70	
INGREDION INC	INGR	139.80	4,758.00	544,827.69	
INTEL CORP.	INTC	46.16	11,311.00	364,480.46	
INTERCONTINENTAL EXCHANGE	ICE	70.56	34,168.00	1,682,447.92	
INTERNATIONAL PAPER	IP	57.94	6,087.00	319,516.46	
INTERNATL FLAVORS &	IFF	152.61	9,348.00	1,195,354.57	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
INTERPUBLIC GROUP	IPG	20.16	20,235.00	440,561.71	
INTL BUS MACH CORP	IBM	153.42	3,218.00	524,428.33	
INTUIT INC.	INTU	157.78	4,324.00	465,020.63	
INTUITIVE SURGICAL INC	ISRG	364.94	3,944.00	849,400.00	
INVESCO LTD	IVZ	36.54	17,658.00	645,732.10	
IQVIA HOLDING INC	IQV	97.90	17,595.00	1,474,428.06	
IRON MTN INC PA	IRM	37.73	7,976.00	300,854.72	
JB HUNT TRANSPORT SERVICES	JBHT	114.98	5,873.00	491,970.38	
JM SMUCKER CO	SJM	124.24	12,860.00	1,519,406.03	
JOHNSON & JOHNSON	JNJ	139.72	7,102.00	920,694.43	
JPMORGAN CHASE & CO.	JPM	106.94	21,743.00	1,645,985.08	
JUNIPER NETWORKS INC	JNPR	28.50	32,011.00	882,257.44	
KANSAS CITY SOUTHERN INDS	KSU	105.22	10,173.00	906,596.05	
KELLOGG CO.	K	67.98	9,583.00	677,452.55	
KEURIG DR PEPPER INC	KDP	97.06	11,994.00	955,165.07	
KEYCORP	KEY	20.17	113,956.00	1,862,804.78	
KIMBERLY-CLARK CORP	KMB	120.66	2,489.00	303,737.58	
KINDER MORGAN INC.	KMI	18.07	20,286.00	486,990.90	
KLA-TENCOR CORP.	KLAC	105.07	10,148.00	752,237.25	
KRAFT HEINZ CO/THE	KHC	77.76	5,283.00	420,423.54	
KROGER CO.	KR	27.45	20,997.00	611,424.67	
L BRANDS INC	LB	60.22	10,526.00	826,082.10	
L3 TECHNOLOGIES INC	LLL	197.85	9,479.00	1,205,100.83	
LABORATORY CRP OF AMER	LH	159.51	12,842.00	1,588,207.51	
LAM RESEARCH CORP	LRCX	184.07	5,226.00	483,958.99	
LEAR CORP	LEA	176.66	5,542.00	746,148.53	
LENNAR CORPORATION	LEN	63.24	19,115.00	949,996.46	
LIBERTY BROADBAND - C	LBRDK	85.16	15,298.00	1,169,104.67	
LINCOLN NATIONAL CORP	LNC	76.87	14,643.00	901,094.18	
LINDE PLC	LIN	154.68	5,806.00	763,682.09	
LKQ CORP	LKQ	40.67	14,888.00	463,428.44	
LOCKHEED MARTIN	LMT	321.05	4,215.00	992,792.74	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
LOEWS CORP	L	50.03	28,628.00	1,183,785.38	
M&T BANK CORPORATION	MTB	170.99	11,261.00	1,405,441.55	
MACYS INC	M	25.19	43,438.00	1,340,620.57	
MARATHON OIL CORP	MRO	16.93	41,073.00	711,559.57	
MARATHON PETROLEUM CORP	MPC	65.98	18,194.00	952,474.44	
MARKEL CORP	MKL	1,139.13	1,857.00	1,505,187.89	
MARRIOTT INT'L INC CL-A	MAR	135.73	5,522.00	411,765.46	
MARSH & MCLENNAN COS.	MMC	81.39	9,834.00	658,689.36	
MARTIN MARIETTA MATERIALS	MLM	221.04	6,882.00	1,128,429.98	
MASCO CORP.	MAS	43.94	14,748.00	380,435.01	
MASTERCARD INC-CLASS A	MA	151.36	5,865.00	589,691.37	
MATTEL INC.	MAT	15.38	24,219.00	617,000.86	
MAXIM INTGRD PRDCTS INC.	MXIM	52.28	18,452.00	674,299.14	
McCORMICK & CO	MKC	101.91	10,105.00	831,358.57	
MCDONALDS CORPORATION	MCD	172.12	10,412.00	1,391,888.17	
MEDTRONIC INC	MDT	80.75	11,203.00	866,079.80	
MERCADOLIBRE INC	MELI	314.66	1,638.00	432,279.26	
MERCK & CO INC	MRK	56.27	8,332.00	491,010.75	
METLIFE INC	MET	50.56	14,195.00	673,522.78	
METTLER-TOLEDO	MTD	619.52	2,126.00	727,506.93	
MGM RESORTS INTL	MGM	33.39	18,230.00	389,320.56	
MICROCHIP TECHNOLOGY INC.	MCHP	87.88	6,704.00	352,518.54	
MICRON TECHNOLOGY INC	MU	41.12	32,201.00	618,674.95	
MICROSOFT CORP.	MSFT	85.54	7,754.00	472,784.52	
MOHAWK INDUSTRIES INC.	MHK	275.90	5,521.00	1,112,778.66	
MOLSON COORS BREWING CO	TAP	82.07	13,915.00	1,106,534.33	
MONDELEZ INTERNATIONAL INC	MDLZ	42.80	15,863.00	672,174.54	
MONSANTO COMPANY	MON	116.78	8,379.00	918,278.94	
MONSTER BEVERAGE CORP NEW	MNST	63.29	6,833.00	437,653.65	
MOODY'S CORPORATION	MCO	147.61	4,265.00	488,858.25	
MORGAN STANLEY	MS	52.47	13,445.00	529,850.11	
MOSAIC COMPANY	MOS	25.66	37,110.00	1,318,962.18	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
MOTOROLA SOLUTIONS INC	MSI	90.34	16,966.00	1,106,598.49	
MSCI INC-A	MSCI	126.54	5,242.00	605,013.44	
MYLAN NV	MYL	42.31	21,424.00	814,529.09	
NASDAQ INC	NDAQ	76.83	18,940.00	1,258,141.42	
NATIONAL OILWELL VARCO INC	NOV	36.02	30,169.00	1,161,373.10	
NETAPP INC.	NTAP	55.32	31,559.00	1,014,576.55	
NETFLIX INC	NFLX	191.96	2,890.00	469,592.01	
NEWELL BRANDS INC.	NWL	30.90	10,688.00	433,407.97	
NEWMONT MNG. CORP. HLDG CO	NEM	37.52	60,622.00	1,566,800.24	
NEXTERA ENERGY INC	NEE	156.19	18,215.00	2,314,544.81	
NIELSEN HOLDINGS NV	NLSN	36.40	13,932.00	631,365.48	
NIKE INC. -CL B	NKE	62.55	7,358.00	394,125.24	
NISOURCE INC	NI	25.67	50,806.00	1,278,904.05	
NOBLE ENERGY INC	NBL	29.14	18,375.00	724,514.11	
NORFOLK SOUTHERN CORP.	NSC	144.90	8,490.00	909,679.06	
NORTHERN TRUST CORP	NTRS	99.89	17,908.00	1,440,805.08	
NORTHROP GRUMMAN CORP.	NOC	306.91	4,409.00	1,017,366.33	
NORWEGIAN CRUISE LINE	NCLH	53.25	11,408.00	643,714.94	
NUCOR CORP	NUE	63.58	7,038.00	366,117.45	
NVIDIA CORP	NVDA	193.50	1,902.00	41,542.28	
OCCIDENTAL PETROLEUM CORP.	OXY	73.66	25,097.00	1,813,337.71	
ORACLE SYS. CORP.	ORCL	47.28	10,845.00	526,301.92	
PACCAR INC	PCAR	71.08	4,378.00	286,230.50	
PACIFIC GAS & ELEC. CO.	PCG	44.83	16,527.00	913,439.31	
PACKAGING CORP OF AMERICA	PKG	120.55	4,573.00	529,098.26	
PALO ALTO NETWORKS INC	PANW	144.94	4,932.00	791,361.25	
PARKER-HANNIFIN CORP.	PH	199.58	3,097.00	371,076.84	
PAYCHEX INC	PAYX	68.08	9,640.00	459,510.58	
PAYPAL HOLDINGS INC	PYPL	73.62	4,721.00	194,900.97	
PENTAIR PLC	PNR	70.62	11,013.00	689,080.80	
PEPSICO INC.	PEP	119.92	4,118.00	423,227.44	
PERRIGO CO PLC	PRGO	87.16	11,349.00	1,381,761.26	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
PFIZER INC.	PFE	36.22	44,467.00	1,505,886.19	
PHILIP MORRIS INTERNATIONAL	PM	105.65	8,820.00	848,818.47	
PHILLIPS 66	PSX	101.15	3,981.00	318,196.23	
PINNACLE WEST CAPITAL CORP	PNW	85.18	20,750.00	1,624,689.78	
PIONEER NATURAL RESOURCES	PXD	172.85	4,052.00	612,546.54	
PNC FINANCIAL SERVICES GROUP	PNC	144.29	18,142.00	1,996,129.77	
PPL CORPORATION	PPL	30.95	19,914.00	658,580.33	
PRINCIPAL FINANCIAL GROUP	PFG	70.56	14,144.00	745,514.19	
PROCTER & GAMBLE CO	PG	91.88	5,264.00	430,561.19	
PROGRESSIVE CORP	PGR	56.32	32,292.00	990,252.58	
PRUDENTIAL FINANCIAL INC	PRU	114.98	3,291.00	311,954.77	
PUBLIC SVC ENTERPRISES	PEG	51.50	25,740.00	1,173,193.20	
PVH CORP	PVH	137.21	12,866.00	1,314,555.99	
QORVO INC	QRVO	66.60	9,193.00	662,080.29	
QUALCOMM INC	QCOM	64.02	6,456.00	418,674.45	
QUEST DIAGNOSTICS INC	DGX	98.49	14,093.00	1,031,318.33	
QURATE RETAIL GROUP INC	QRTEA	24.42	24,540.00	551,780.99	
RAYMOND JAMES FINANCIAL INC	RJF	89.30	16,358.00	1,228,766.44	
RAYTHEON COMPANY	RTN	187.85	8,271.00	1,150,052.67	
RED HAT INC	RHT	120.10	5,360.00	573,107.69	
REGIONS FINANCIAL CORP.	RF	17.28	181,139.00	2,142,051.07	
REPUBLIC SERVICES INC	RSG	67.61	35,816.00	1,498,102.16	
RESMED INC	RMD	84.69	18,267.00	1,085,862.40	
ROCKWELL AUTOMATION INC	ROK	196.35	3,120.00	386,709.13	
ROCKWELL COLLINS	COL	135.62	8,019.00	851,218.87	
ROPER TECHNOLOGIES INC	ROP	259.00	5,203.00	906,370.42	
ROSS STORES INC	ROST	80.25	3,574.00	195,964.51	
ROYAL CARIBBEAN CRUISES LTD	RCL	119.28	14,646.00	1,362,538.06	
S&P GLOBAL INC	SPGI	169.40	3,522.00	434,411.98	
SALESFORCE.COM INC	CRM	102.23	4,435.00	467,981.20	
SBA COMMUNICATIONS CORP	SBAC	163.36	9,354.00	1,130,645.26	
SCANA CORP	SCG	39.78	25,028.00	1,757,049.31	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
SCHLUMBERGER	SLB	67.39	9,723.00	797,320.03	
SCHWAB (CHARLES) CORP	SCHW	51.37	31,363.00	1,154,366.32	
SEAGATE TECHNOLOGY	STX	41.84	11,125.00	454,403.32	
SEALED AIR CORP.	SEE	49.30	10,850.00	520,652.09	
SEMPRA ENERGY	SRE	106.92	5,434.00	573,241.95	
SERVICENOW INC	NOW	130.39	12,591.00	1,142,865.01	
SHERWIN-WILLIAMS CO	SHW	410.04	1,388.00	518,495.41	
SIRIUS XM HOLDINGS INC	SIRI	5.36	196,859.00	793,029.43	
SKYWORKS SOLUTIONS INC	SWKS	94.95	6,220.00	630,415.64	
SNAP-ON INC	SNA	174.30	3,380.00	524,918.90	
SOUTHERN CO	SO	48.09	42,275.00	1,970,234.13	
SOUTHWEST AIRLINES	LUV	65.45	11,061.00	494,993.79	
SPDR S&P 500 ETF TRUST	SPY	266.86	750.00	200,550.00	
STANLEY BLACK & DECKER INC	SWK	169.69	11,411.00	1,203,422.54	
STARBUCKS CORP.	SBUX	57.43	7,982.00	443,027.19	
STATE STREET CORP	STT	97.61	9,280.00	779,284.71	
STEEL DYNAMICS INC	STLD	43.13	12,947.00	473,613.12	
STRYKER CORP.	SYK	154.84	6,688.00	746,273.35	
SUNTRUST BANKS INC.	STI	64.59	20,792.00	1,070,824.61	
SVB FINANCIAL GROUP	SIVB	233.77	3,477.00	683,074.74	
SYMANTEC CORP	SYMC	28.06	38,008.00	865,396.34	
SYNCHRONY FINANCIAL	SYF	38.61	15,138.00	544,110.37	
SYNOPSYS INC.	SNPS	85.24	17,503.00	1,113,887.73	
SYSCO CORP.	SY	60.73	10,853.00	520,095.08	
T ROWE PRICE GROUP INC.	TROW	104.93	5,557.00	516,502.62	
TAKE-TWO INTERACTIVE	TTWO	109.78	3,451.00	383,854.73	
TAPESTRY INC	TPR	44.23	10,680.00	389,318.77	
TARGA RESOURCES CORP	TRGP	48.42	8,331.00	434,018.39	
TARGET CORP	TGT	65.25	25,131.00	1,750,413.10	
TD AMERITRADE HOLDING CORP	AMTD	51.13	21,514.00	807,462.56	
TE CONNECTIVITY LTD	TEL	95.04	10,768.00	761,017.29	
TESLA INC	TSLA	311.35	943.00	236,800.28	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
TEXAS INSTRS INC	TXN	104.44	6,503.00	382,038.98	
TEXTRON INC.	TXT	56.59	11,312.00	498,261.13	
THE BANK OF NEW YORK MELLON	BK	53.86	25,870.00	1,116,156.92	
THERMO FISHER SCIENTIFIC	TMO	189.88	6,362.00	965,390.88	
TIFFANY & CO	TIF	103.95	20,622.00	1,716,136.13	
TIME WARNER INC.	TWX	91.47	9,054.00	792,863.02	
TJX COS. INC.	TJX	76.46	7,683.00	540,054.10	
T-MOBILE US INC.	TMUS	63.51	29,379.00	1,229,078.18	
TORCHMARK CORP	TMK	90.71	12,313.00	963,699.76	
TOTAL SYS SVCS INC	TSS	79.09	23,531.00	1,367,548.48	
TRANSDIGM GROUP INC	TDG	274.62	2,166.00	513,249.85	
TRAVELERS COS INC	TRV	135.64	6,263.00	667,504.95	
TWENTY-FIRST CENTURY FOX INC	FOXA	34.53	8,936.00	313,028.08	
TWITTER INC	TWTR	24.01	51,027.00	857,653.82	
TYSON FOODS INC. CL-A	TSN	81.07	25,730.00	1,190,996.59	
ULTA SALON COSMETICS &	ULTA	223.66	2,396.00	440,878.52	
UNION PACIFIC CORP.	UNP	134.10	7,223.00	794,978.00	
UNITED CONTINENTAL HOLDINGS	UAL	67.40	11,037.00	621,395.81	
UNITED PARCEL SERVICES INC	UPS	119.15	3,349.00	345,653.32	
UNITED RENTALS INCORPORATED	URI	171.91	5,041.00	532,803.36	
UNITEDHEALTH GROUP INC	UNH	220.46	7,822.00	1,027,595.33	
UNIVERSAL HEALTH SERVICES CL	UHS	113.35	11,733.00	1,513,382.48	
UNUM GROUP	UNM	54.89	22,372.00	835,333.00	
US BANCORP	USB	53.58	17,050.00	800,238.55	
V F CORP	VFC	74.00	4,048.00	301,373.60	
VALERO ENERGY CORP.	VLO	91.91	23,290.00	1,535,372.40	
VARIAN MEDICAL SYSTEMS	VAR	111.15	14,132.00	1,109,019.20	
VERISIGN INC	VRSN	114.44	5,331.00	448,326.60	
VERISK ANALYTICS INC-CLASS A	VRSK	96.00	13,404.00	1,012,245.87	
VERIZON COMMUNICATIONS	VZ	52.93	8,450.00	435,203.77	
VERTEX PHARMAREUTICALS INC	VRTX	149.86	3,362.00	421,088.74	
VISA INC-CLASS A	V	114.02	6,650.00	674,064.92	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
VULCAN MATERIALS CO	VMC	128.37	11,381.00	1,064,337.95	
WALGREENS BOOTS ALLIANCE INC	WBA	72.62	13,075.00	1,100,311.34	
WALMART INC	WMT	98.75	34,962.00	2,710,444.90	
WASTE MANAGEMENT INC.	WM	86.30	16,285.00	1,006,292.01	
WATERS CORPORATION	WAT	193.19	8,891.00	1,200,661.00	
WEC ENERGY GROUP INC.	WEC	66.43	45,964.00	2,543,294.07	
WELLS FARGO COMPANY	WFC	60.67	14,821.00	819,481.20	
WESTERN DIGITAL CORP	WDC	79.53	12,566.00	990,230.45	
WESTERN UNION CO.	WU	19.01	14,088.00	288,701.72	
WESTROCK COMPANY	WRK	63.21	14,863.00	727,196.00	
WEYERHAEUSER CO.	WY	35.26	9,752.00	303,389.51	
WHIRLPOOL CORP	WHR	168.64	3,087.00	569,408.89	
WILLIS TOWERS WATSON PLC	WLTW	150.69	10,067.00	1,315,146.98	
WORKDAY INC-CL A	WDAY	101.74	4,820.00	431,234.74	
WORLDPAY INC.	WP	73.55	22,267.00	1,143,989.95	
WYNDHAM DESTINATIONS INC	WYND	115.87	6,623.00	523,861.18	
WYNN RESORTS LTD	WYNN	168.59	5,277.00	494,662.39	
XCEL ENERGY INC	XEL	48.11	68,227.00	2,614,980.24	
XILINX INC	XLNX	67.42	10,719.00	604,564.98	
XL GROUP PLC	XL	35.16	37,405.00	1,430,052.85	
XYLEM INC.	XYL	68.20	17,575.00	813,210.93	
YUM BRANDS INC	YUM	81.61	13,514.00	877,775.97	
ZIMMER BIOMET HOLDINGS INC	ZBH	120.67	13,250.00	1,528,993.55	
ZIONS BANCORPORATION	ZION	50.83	14,265.00	620,711.15	
ZOETIS INC	ZTS	72.04	24,543.00	1,229,380.55	
COMMON STOCK TOTAL			7,191,251.00	385,410,758.59	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS			
IHS MARKIT LTD	INFO		21,239.00	836,618.76	
INTERNATIONAL COMMON STOCKS TOTAL			21,239.00	836,618.76	
Instrument: INTF		INTERNATIONAL FUNDS			
SCIBETA USA - LIQUIDITY			9,778.20	977,820.17	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-LQSB		SCIBETA USA		
Instrument: REIT		REAL ESTATE INVESTMENT TRUST		
INTERNATIONAL FUNDS TOTAL		9,778.20	977,820.17	
ALEXANDRIA REAL ESTATE	ARE	7,079.00	783,829.21	
AVALONBAY COMMUNITIES	AVB	4,365.00	733,662.74	
DIGITAL REALTY TRUST INC	DLR	16,857.00	1,286,591.54	
DUKE RE CORPORATION	DRE	41,434.00	1,137,857.00	
EQUINIX INC	EQIX	2,243.00	766,213.03	
EQUITY RESIDENTIAL PROP	EQR	9,660.00	702,200.60	
ESSEX PROPERTY TRUST INC.	ESS	8,547.00	1,985,551.84	
EXTRA SPACE STORAGE INC	EXR	11,373.00	917,484.67	
FEDERAL REALTY INV.	FRT	4,845.00	644,314.32	
GGP INC	GGP	30,742.00	814,295.18	
HCP INC	HCP	24,702.00	851,167.85	
HOST HOTELS & RESORTS INC	HST	44,572.00	840,128.89	
KIMCO REALTY CORP	KIM	31,205.00	786,114.33	
MACERICH CO	MAC	24,560.00	1,789,687.72	
MID-AMERICAN APARTMENT	MAA	10,264.00	992,734.08	
PROLOGIS INC.	PLD	15,733.00	713,353.65	
PUBLIC STORAGE INC	PSA	1,378.00	281,075.31	
REALTY INCOME CORP	O	38,010.00	1,832,507.91	
REGENCY CENTERS CORP	REG	9,323.00	575,054.67	
SL GREEN RE CORP	SLG	7,826.00	870,096.86	
UDR INC	UDR	33,372.00	1,224,163.60	
VENTAS INC.	VTR	8,889.00	546,940.35	
VEREIT INC	VER	142,481.00	1,289,875.88	
VORNADO REALTY TRUST	VNO	7,222.00	569,074.63	
WELLTOWER INC	WELL	10,395.00	733,898.04	
REAL ESTATE INVESTMENT TRUST TOTAL		547,077.00	23,667,873.90	
SCIBETA USA TOTAL		7,769,345.20	410,893,071.42	494,162,716.33

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DESCRIPTION	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-PPE				
Instrument: ICOM				
PUBLIC PRIVATE EQUITY				
INTERNATIONAL COMMON STOCKS				
HARBOURVEST GLOBAL PRIVATE	HVPE_LN	10,840,319.00	75,304,280.27	182,389,445.00
INTERNATIONAL COMMON STOCKS TOTAL		10,840,319.00	75,304,280.27	182,389,445.00
PUBLIC PRIVATE EQUITY TOTAL		10,840,319.00	75,304,280.27	182,389,445.00

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-PPIF			
Instrument: AIF			
PUBLIC-PRIVATE INVESTMENT FUNDS			
ALTERNATIVE INVESTMENT FUNDS			
AG GECC PUBLIC-PRIVATE		1,000.34	0.92
BLACKROCK PUBLIC-PRIVATE		1,000.05	
INVESCO MORTGAGE RECOVERY		1,000.14	8,246,676.96
WELLINGTON MANAGEMENT		1,000.02	0.96
ALTERNATIVE INVESTMENT FUNDS TOTAL		4,000.55	8,246,678.84
PUBLIC-PRIVATE INVESTMENT FUNDS TOTAL		4,000.55	8,246,678.84

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-SD		STOCK DISTRIBUTION			
Instrument: COM		COMMON STOCK			
ABIOMED INC	ABMD	187.41	69,264.00	4,566,690.37	12,980,766.00
ALIMERA SCIENCES INC	ALIM	1.33	43,569.00	277,099.00	57,947.00
ANTERO RESOURCES CORP	AR	19.00	286,150.00	602,826.00	5,436,850.00
BLUE RIDGE NETWORKS		0.00	13,093.00	0.00	
BLUE RIDGE NETWORKS, INC.		0.00	1,370,694.00	0.00	
BLUE RIDGE NETWORKS, INC. PFD		0.00	26,185.00	0.00	
CARE.COM INC	CRCM	18.04	32,789.00	637,334.00	591,514.00
CHINA BIOLOGIC PRODUCTS INC	CBPO	78.77	7,200.00	861,026.40	567,144.00
COMPUTER PROGRAMS &	CPSI	30.05	15,010.00	0.00	451,051.00
EMERALD BIOAGRICULTURE CORP		0.00	4,465.00	0.00	
EMERALD BIOAGRICULTURE		0.00	46,327.00	0.00	
EPIZYME INC	EPZM	12.55	12,991.00	506,259.00	163,037.00
ICHOR HOLDINGS LTD	ICHR	24.60	63,300.00	0.00	1,557,180.00
IMAGINOVA CORP SERIES A CONV		0.00	833,801.00	0.00	
IMAGINOVA CORP SERIES B CONV		0.00	668,623.00	0.00	
IMAGINOVA CORP SERIES C CONV		0.00	220,111.00	0.00	
LAREDO PETROLEUM INC	LPI	10.61	177,750.00	440,373.56	1,885,927.00
MITEL NETWORKS CORP	MITL	8.23	239,908.00	0.00	1,974,443.00
MULESOFT INC - A	MULE	23.26	220,536.00	0.00	5,129,667.00
NEVRO CORP	NVRO	69.04	6,929.00	615,504.00	478,378.00
SNAP INC-A	SNAP	14.61	316,100.00	4,774,454.80	4,618,221.00
TELADOC INC	TDOC	34.85	304,226.00	8,551,793.79	10,602,276.00
TRITON INTERNATIONAL LTD/BER	TRTN	37.45	16,500.00	0.00	617,925.00
COMMON STOCK TOTAL			4,995,521.00	21,833,360.92	47,112,326.00
STOCK DISTRIBUTION TOTAL			4,995,521.00	21,833,360.92	47,112,326.00

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-SF			
Instrument: AIF			
SPECIALTY FINANCE			
ALTERNATIVE INVESTMENT FUNDS			
AG SELECT PARTNERS		1,340,462.92	36.99
ARES CORPORATE		999.98	3,276,698.98
ARES CORPORATE		1,000.01	9,490,697.98
ARES CORPORATE		1,000.00	187,390,949.67
ARES CORPORATE		31,980,074.47	62,819,911.54
ARES CORPORATE		27,867,256.08	26,655,969.64
ARES SPECIAL SITUATIONS FUND		1,000.00	1.00
AVENUE AVIATION		25,010,200.00	29,210,454.00
BENEFIT STREET PARTNERS DEBT		2,931,184.00	2,842,092.01
BENEFIT STREET PTNRS SENIOR		30,590,478.00	29,123,554.14
CANTOR COMMERCIAL REAL		0.00	
DAVIDSON KEMPNER SPECIAL		24,992,683.59	33,067,675.01
DEBT PARTNERS I		1,000.09	6,841,429.29
FORTRESS ITALIAN NPL		15,240,451.97	47,490,382.89
GOLUB CAPITAL BDC 3 INC.		8,000,000.00	8,000,000.00
GOLUB CAPITAL INVESTMENT		194,400,000.00	221,776,638.51
MHR INSTITUTIONAL PARTNERS IV		29,248,576.90	25,633,425.04
OAKTREE EUROPEAN CAPITAL		25,293,295.35	27,181,100.74
OAKTREE EUROPEAN		1,866,776.20	9,423,415.30
OAKTREE EUROPEAN PRINCIPAL		29,167,471.82	51,910,385.23
OAKTREE EUROPEAN PRINCIPAL		18,649,332.28	18,650,659.00
OAKTREE OPPORTUNITIES FUND X		36,570,510.38	46,501,722.15
OWL ROCK CAPITAL		18,154,621.39	18,154,621.39
PROVIDENCE TMT SPECIAL		1,000.00	1,612,972.00
SASOF III		20,554,477.59	23,197,321.68
SASOF IV		0.00	
TCW DIRECT LENDING LLC		55,924,861.31	62,308,951.67
TPG OPPORTUNITIES PARTNERS II		999.96	26,409,982.94
TPG OPPORTUNITIES PARTNERS		53,138,842.84	65,049,729.67
TPG SPECIALTY LENDING EUROPE		30,782,747.31	36,834,743.18
TSSP ADJACENT OPP PARTNERS		142,728,202.51	176,438,182.38
TSSP ADJACENT OPP PARTNERS		119,871,675.95	133,374,809.09

Group: ALTERNATIVE INVESTMENT

Portfolio: SPECIALTY FINANCE

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DESCRIPTION	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-SF					
Instrument: AIF					
SPECIALTY FINANCE					
ALTERNATIVE INVESTMENT FUNDS					
WLR RECOVERY FUND V				32,439,422.99	42,036,753.00
ALTERNATIVE INVESTMENT FUNDS TOTAL				976,750,605.89	1,432,705,266.11
Instrument: COM					
COMMON STOCK					
TPG SPECIALTY LENDING INC.	TSLX	19.80	4,770,420.00	64,810,100.46	94,454,315.95
COMMON STOCK TOTAL			4,770,420.00	64,810,100.46	94,454,315.95
SPECIALTY FINANCE TOTAL			4,770,420.00	1,041,560,706.35	1,527,159,582.06

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DESCRIPTION	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-SWAP AI OTC SWAPS				
Instrument: INTF INTERNATIONAL FUNDS				
AI SWAP - LIQUIDITY RESERVE		0.00	0.01	
INTERNATIONAL FUNDS TOTAL		0.00	0.01	
AI OTC SWAPS TOTAL		0.00	0.01	64,773.15

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-VC			
Instrument: AIF			
VENTURE CAPITAL			
ALTERNATIVE INVESTMENT FUNDS			
ADAMS CAPITAL MANAGEMENT III		14,975,396.54	715,688.94
ADVANCED TECHNOLOGY		1,000.25	1,508,592.83
AI-LEGAL EXPENSES		0.01	0.01
ATHENIAN VENTURE PARTNERS	OVVF	24,893.94	247,811.93
BAIN CAPITAL VENTURE		20,062,499.97	24,980,540.98
BAIN CAPITAL VENTURE FUND		1,000.19	229,096.84
BAIN CAPITAL VENTURE FUND		1,000.02	2,142,611.86
BAIN CAPITAL VENTURE FUND		1,000.17	18,205,261.78
BAIN CAPITAL VENTURE FUND		999.81	32,509,612.85
BAIN CAPITAL VENTURE FUND		49,286,800.27	81,172,936.59
BAIN CAPITAL VENTURE FUND		38,198,008.72	59,145,441.75
BAIN CAPITAL VENTURE FUND		20,130,000.00	18,658,844.02
BAKER COMMUNICATIONS FUND II	AVBAKER2	999.91	4,583,377.92
BLUE CHIP CAPITAL FUND IV		2,127,119.56	4,141,911.89
CB HEALTHCARE FUND II		1,000.28	143,490.77
CHP II		1,000.16	1,863,175.96
CHP III		17,282,091.11	34,228,268.12
COMMONFUND CAPITAL VENTURE		25,637,226.50	116,424,646.99
COMMONFUND CAPITAL VENTURE		52,610,123.89	84,700,901.04
COMMONFUND CAPITAL VENTURE		33,567,277.00	38,852,419.85
COMMONWEALTH CAPITAL		1,001.45	75,479.94
DAG VENTURES III		1,000.00	3,311,168.58
DAG VENTURES IV	AVDAG4	12,114,119.08	12,294,886.67
ESSEX WOODLANDS HEALTH VEN.		9,307,737.03	18,382,385.84
ESSEX WOODLANDS HEALTH VEN.		999.41	15,691,385.80
ESSEX WOODLANDS HEALTH VEN.		60,017,894.46	72,943,322.86
EW HEALTHCARE PARTNERS		34,193,378.98	57,784,061.78
FAIRVIEW OPPORTUNITIES FUND		15,454,688.70	15,130,107.98
FOUNDATION MEDICAL PARTNERS		1,545,550.56	0.81
FOUNDATION MEDICAL PARTNERS		14,337,747.18	0.82
FOUNDATION MEDICAL PARTNERS		7,238,005.66	2,446,285.87
GENERAL CATALYST GROUP VII,		22,374,999.99	29,233,087.99
Group: ALTERNATIVE INVESTMENT	Portfolio:	VENTURE CAPITAL	

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-VC			
Instrument: AIF			
VENTURE CAPITAL			
ALTERNATIVE INVESTMENT FUNDS			
GENERAL CATALYST GROUP VIII		15,260,000.00	15,356,687.89
GENERAL CATALYST GROUP VIII		3,535,000.00	4,015,246.94
GENERAL CATALYST II		1,000.21	104,540.93
GENERAL CATALYST III	AVGCG3	1,000.06	405,980.74
GENERAL CATALYST VI		8,119,435.89	34,525,252.72
GLOBESPAN CAPITAL PARTNERS		1,826,170.54	12,434,158.75
GLOBESPAN CAPITAL PARTNERS V		2,597,899.83	43,613,363.77
HARBOURVEST PARTNERS VI		674,869.53	873,259.96
HARBOURVEST PARTNERS VI		999.83	2,293,201.82
HARBOURVEST PARTNERS VII		998.99	6,848,957.72
LIGHTHOUSE CAPITAL PARTNERS		1,000.21	80,322.54
LIGHTHOUSE CAPITAL PARTNERS		1,000.08	1,690,860.43
MENLO VENTURES XIV		1,250,000.00	1,250,000.00
MERITAGE PRIVATE EQUITY FUND		15,859,513.38	4,013,577.86
MERITAGE PRIVATE EQUITY FUND	AVMERIT3	14,234,104.92	9,707,545.94
MOONRISE VENTURE PARTNERS I		6,068,081.35	5,681,022.96
MORGENTHALER PARTNERS VI	MGVPVI	10,854,753.46	0.90
MORGENTHALER PARTNERS VII		5,257,601.58	244,825.69
MORGENTHALER PARTNERS VIII		999.61	11,715,896.77
NEW ENTERPRISE ASSOCIATES 10		1,432,193.19	6,985,302.87
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	1,000.05	2,015,660.90
NEW ENTERPRISE ASSOCIATES 13		4,443,361.64	30,177,463.76
NEW ENTERPRISE ASSOCIATES 14		40,800,980.44	72,532,352.71
NEW ENTERPRISE ASSOCIATES 15		48,100,000.00	61,100,487.24
NEW ENTERPRISE ASSOCIATES 16		12,000,000.00	11,653,170.96
NORTHCOAST FUND II (MEOF)		11,587,588.45	1,307,104.68
OHIO INNOVATION FUND I	OIF1	1,877,410.90	54,694.00
PARK ST CAPITAL PRIVATE	AVPARK5	999.93	2,492,697.90
PARK ST CAPITAL PRIVATE	AVPARK6	1,000.05	5,978,282.87
PRIMUS CAPITAL FUND V		999.88	5,028,764.12
PRIMUS CAPITAL FUND VI		1,000.24	3,808,631.16
PRIMUS CAPITAL FUND VII		11,271,008.44	24,397,646.52
Group: ALTERNATIVE INVESTMENT	Portfolio: VENTURE CAPITAL		

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Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-VC			
Instrument: AIF			
VENTURE CAPITAL			
ALTERNATIVE INVESTMENT FUNDS			
REDPOINT OMEGA III		0.00	
REDSHIFT VENTURES II	VEASPVE	13,527,487.44	0.81
TIGER IRON GREAT RIVER FUND		61,683.79	61,683.79
TUCKER ANTHONY PRIVATE		1,000.42	56,048.92
TUCKER ANTHONY PRIVATE		1,000.14	438,478.88
WARBURG PINCUS EQUITY		999.67	452,406.97
WARBURG PINCUS PRIVATE		997.56	8,834,533.79
WARBURG PINCUS PRIVATE		999.25	6,158,357.98
WARBURG PINCUS PRIVATE		1,001.06	46,701,699.46
WARBURG PINCUS PRIVATE		35,411,138.97	66,294,397.71
WARBURG PINCUS PRIVATE		61,983,999.78	62,517,977.77
ALTERNATIVE INVESTMENT FUNDS TOTAL		778,548,841.56	1,325,649,357.96
VENTURE CAPITAL TOTAL		778,548,841.56	1,325,649,357.96

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DESCRIPTION	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-WELLS				
Instrument: INTF				
WELLS FARGO INTERNATIONAL FUNDS				
WELLS FARGO - LIQUIDITY		113.31	11,331.02	
WELLS FARGO PORTFOLIO RISK		250,227.44	25,022,743.57	
INTERNATIONAL FUNDS TOTAL		250,340.75	25,034,074.59	
WELLS FARGO TOTAL		250,340.75	25,034,074.59	25,147,752.15
TOTAL		132,418,841.88	6,903,574,216.43	10,693,155,049.73
FUND TOTAL			57,835,630,579.25	78,304,456,051.09