

Monthly Market

As Of 11/30/2019

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				Market Value			
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
LIQUIDITY RESERVE without I-GLR:			1,540,746,346.02	1,540,748,848.01	100.00%	100.00%	1.91%
LIQUIDITY RESERVE I-GLR:			0.01	0.00	0.00%	0.00%	0.00%
LIQUIDITY RESERVE TOTAL:			1,540,746,346.03	1,540,748,848.01	0.00%	100.00%	1.91%
FIXED INCOME							
Internal Fixed Income							
	FI	FIXED INCOME	8,889,303,488.52	10,654,874,210.19	100.00%	64.85%	13.19%
Internal Fixed Income Total:			8,889,303,488.52	10,654,874,210.19	100.00%	64.85%	13.19%
External Fixed Income							
Emerging							
	FIDELITY	FIDELITY INSTL. ASSET MANAGEMENT	520,496,804.52	509,465,534.16	29.80%	3.10%	0.63%
	PAYDEN	PAYDEN & RYGEL	175,593,809.47	177,374,019.88	10.38%	1.08%	0.22%
	SALOMON	STONE HARBOR INVESTMENT PARTNERS LP	0.00	4.92	0.00%	0.00%	0.00%
	MFSDEBT	MFS EMERGING DEBT	301,271,817.71	306,795,395.63	17.95%	1.87%	0.38%
Emerging Total			997,362,431.70	993,634,954.59	58.12%	6.05%	1.23%
High Yield							
	OAKTREE	OAKTREE CAPITAL MANAGEMENT	1,587,305.96	4,940,521.29	0.29%	0.03%	0.01%
	BNYMELLON	BNY MELLON	49,688,294.14	50,480,462.09	2.95%	0.31%	0.06%
	JPM	JP MORGAN	154,805,772.99	154,870,499.83	9.06%	0.94%	0.19%
	PGIM	PGIM	148,628,472.98	150,742,114.28	8.82%	0.92%	0.19%
	PIMCO	PACIFIC INVESTMENT COMPANY	353,378,509.33	354,822,827.15	20.76%	2.16%	0.44%
High Yield Total			708,088,355.40	715,856,424.64	41.88%	4.36%	0.89%
External Fixed Income Total:			1,705,450,787.10	1,709,491,379.23	100.00%	10.41%	2.12%
CORE FIXED INCOME without TFA:			10,594,754,275.62	12,364,365,589.42	100.00%	75.26%	15.31%
LIQUID TREASURY PORTFOLIO TOTAL:			3,978,922,888.85	4,064,792,456.55	100.00%	24.74%	5.03%
FIXED INCOME TOTAL:			14,573,677,164.47	16,429,158,045.97	100.00%	100.00%	20.34%
DOMESTIC EQUITIES							
Internal Equities							
All Cap							
	3TR	TRANSITION PORTFOLIO (T)	0.00	540.00	0.00%	0.00%	0.00%
All Cap Total			0.00	540.00	0.00%	0.00%	0.00%
Large Cap							
	LCA	ANALYST SELECT FUND (F)	1,914,810,641.22	2,563,986,793.00	12.69%	11.29%	3.17%
	CSF	CONCENTRATED SELECT FUND (F)	840,456,499.05	943,488,683.00	4.67%	4.16%	1.17%
	RLG	LARGE-CAP GROWTH (F)	1,491,996,104.96	2,751,564,683.00	13.62%	12.12%	3.41%
	LCV	LARGE-CAP VALUE (F)	693,292,256.19	974,560,908.00	4.82%	4.29%	1.21%
	MCV	MID-CAP VALUE (F)	1,400,803,126.68	1,523,152,216.00	7.54%	6.71%	1.89%



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				Market Value			
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
DOMESTIC EQUITIES							
Internal Equities							
Large Cap							
	IFI	INTEGRATED FACTOR INDEX (Q)	216,927,489.19	260,835,009.00	1.29%	1.15%	0.32%
	LCP	LARGE-CAP PASSIVE (P)	3,254,554,622.12	8,975,342,478.00	44.42%	39.53%	11.11%
	RMG	MID-CAP GROWTH (F)	933,922,760.99	1,472,833,959.00	7.29%	6.49%	1.82%
Large Cap Total			10,746,763,500.40	19,465,764,729.00	96.35%	85.74%	24.10%
Small Cap							
	SCS	SMALL CAP SELECT (F)	183,927,219.58	203,209,117.00	1.01%	0.90%	0.25%
	QN2	QUANTITATIVE 2000 (Q)	484,705,768.42	534,562,101.00	2.65%	2.35%	0.66%
Small Cap Total			668,632,988.00	737,771,218.00	3.65%	3.25%	0.91%
Internal Equities Total:			11,415,396,488.40	20,203,536,487.00	100.00%	88.99%	25.01%
External Equities							
Large Cap							
	5IN	INTECH (Q)	1,025,390,036.54	1,165,331,067.00	46.63%	5.13%	1.44%
Large Cap Total			1,025,390,036.54	1,165,331,067.00	46.63%	5.13%	1.44%
Small Cap							
	6MA	WEATHERBIE CAPITAL (SG)	301,788,632.42	408,409,507.00	16.34%	1.80%	0.51%
	6CH	CHARTWELL (SV)	219,564,573.13	287,715,097.00	11.51%	1.27%	0.36%
	6DG	NEUBERGER BERMAN (SV)	251,290,436.08	272,738,522.00	10.91%	1.20%	0.34%
	6FC	FULLER THALER (SC)	232,539,305.50	257,338,560.00	10.30%	1.13%	0.32%
	6FT	FULLER & THALER (MC)	92,848,261.04	107,625,000.00	4.31%	0.47%	0.13%
Small Cap Total			1,098,031,208.17	1,333,826,686.00	53.37%	5.88%	1.65%
External Equities Total:			2,123,421,244.71	2,499,157,753.00	100.00%	11.01%	3.09%
DOMESTIC EQUITIES without TFA:			13,538,817,733.11	22,702,694,240.00	100.00%	100.00%	28.11%
DOMESTIC EQUITIES TOTAL:			13,538,817,733.11	22,702,694,240.00	100.00%	100.00%	28.11%
INTERNATIONAL EQUITIES							
Internal International							
External Emerging							
	I-SANF	ALLIANCE BERNSTEIN EMERGING	0.00	46,192.82	0.00%	0.00%	0.00%
External Emerging Total			0.00	46,192.82	0.00%	0.00%	0.00%
Internal EAFE							
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO	2,570,528,990.54	2,616,850,519.43	35.81%	14.53%	3.24%
Structured EAFE							
	EQS	EAFE SWAPS	763,453,504.62	794,492,647.11	10.87%	4.41%	0.98%
	I-EAFE	STATE STREET EAFE INDEX	794,110,258.02	1,378,223,607.45	18.86%	7.65%	1.71%



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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	Market Value				
					% of Group	% of Asset Class	% of Fund		
INTERNATIONAL EQUITIES									
Internal International									
Internal EAFE									
	I-PAN	INTERNAL EAFE TOPDOWN	328,539,788.50	370,034,767.14	5.06%	2.05%	0.46%		
	Structured EAFE Total		1,886,103,551.14	2,542,751,021.70	49.28%	14.12%	3.15%		
	Internal EAFE Total		4,456,632,541.68	5,159,601,541.13	70.61%	28.64%	6.39%		
	Internal Emerging								
	EQS-E	EMERGING SWAP	24,525,917.80	25,102,929.27	0.34%	0.14%	0.03%		
	I-ACT	INTERNAL EMERGING ACTIVE	990,611,148.08	1,436,420,582.32	19.66%	7.97%	1.78%		
	I-EMQUAN	EMERGING MARKET QUANTITATIVE	628,080,019.60	651,874,442.29	8.92%	3.62%	0.81%		
	Internal Emerging Total		1,643,217,085.48	2,113,397,953.88	28.92%	11.73%	2.62%		
	I-ALL	ASSET ALLOCATION-TRANSITION ACCT	40,815,577.58	34,485,590.06	0.47%	0.19%	0.04%		
Internal International Total:			6,140,665,204.74	7,307,531,277.89	100.00%	40.57%	9.05%		
External International									
External EAFE									
	I-ARROW	ARROWSTREET CAPITAL	1,873,226,328.29	2,026,550,014.57	31.53%	11.25%	2.51%		
	I-BERNS	ALLIANCE BERNSTEIN EAFE	1,427,807,694.00	1,513,863,031.09	23.56%	8.40%	1.87%		
	I-MFS	MFS	1,739,620,034.68	2,166,527,761.33	33.71%	12.03%	2.68%		
	External EAFE Total		5,040,654,056.97	5,706,940,806.99	88.80%	31.68%	7.07%		
	External Emerging								
	I-GEN	GENESIS	399,509,674.87	452,299,349.96	7.04%	2.51%	0.56%		
	I-BABS	STEWART INVESTORS	289,135,751.12	267,277,551.12	4.16%	1.48%	0.33%		
	External Emerging Total		688,645,425.99	719,576,901.08	11.20%	3.99%	0.89%		
External International Total:			5,729,299,482.96	6,426,517,708.07	100.00%	35.68%	7.96%		
Global Ex US Total									
Internal Global Ex US									
	I-VAL	INTERNATIONAL VALUE PORTFOLIO	2,889,044,686.64	2,991,738,438.14	100.00%	16.61%	3.70%		
	Internal Global Ex US Total		2,889,044,686.64	2,991,738,438.14	100.00%	16.61%	3.70%		
	External Global Ex US								
	I-LAZ	LAZARD ASSET MANAGEMENT	559,608,077.28	626,044,530.57	48.66%	3.48%	0.78%		
	I-WEL	WELLINGTON MANAGEMENT	593,691,110.03	660,415,916.33	51.34%	3.67%	0.82%		
	External Global Ex US Total		1,153,299,187.31	1,286,460,446.90	100.00%	7.14%	1.59%		
Global Ex US Total			4,042,343,873.95	4,278,198,885.04	100.00%	23.75	5.30		
INTERNATIONAL EQUITIES without TFA:			15,912,308,561.65	18,012,247,871.00	100.00%	100.00%	22.30%		
INTERNATIONAL EQUITIES TOTAL:			15,912,308,561.65	18,012,247,871.00	100.00%	100.00%	22.30%		

GLOBAL EQUITIES

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GLOBAL EQUITIES							
	GQUAN	GLOBAL QUANTITATIVE	462,046,413.36	600,926,631.75	100.00%	100.00%	0.74%
GLOBAL EQUITIES TOTAL:			462,046,413.36	600,926,631.75	100.00%	100.00%	0.74%
REAL ESTATE							
Real Estate							
Private Real Estate							
Direct Real Estate							
	RE-EAST	EAST REGION	605,395,218.01	1,902,865,435.00	34.11%	24.76%	2.36%
	RE-MIDWEST	MIDWEST REGION	718,966,548.00	1,038,206,012.00	18.61%	13.51%	1.29%
	RE-SOUTH	SOUTH REGION	420,880,395.01	640,470,001.00	11.48%	8.33%	0.79%
	RE-WEST	WEST REGION	609,209,269.00	1,997,248,559.00	35.80%	25.99%	2.47%
	Direct Real Estate Total		2,354,451,430.02	5,578,790,007.00	72.59%	72.59%	6.91%
Commingled Funds Real Estate							
	RE-DOM	DOMESTIC	44,719,844.00	7,685,680.00	0.81%	0.10%	0.01%
	RE-SPECIAL	SPECIALTY REAL ESTATE FUNDS	58,235,864.00	59,474,066.00	6.27%	0.77%	0.07%
	RE-INTL	INTERNATIONAL	413,146,117.29	595,366,254.20	62.81%	7.75%	0.74%
	RE-OPPFUND	OPPORTUNITY FUND	204,359,357.45	285,327,714.00	30.10%	3.71%	0.35%
	Commingled Funds Real Estate Total		720,461,182.74	947,853,714.20	12.33%	12.33%	1.17%
	Private Real Estate Total		3,074,912,612.76	6,526,643,721.20	84.92%	84.92%	8.08%
Public Real Estate							
	RE-REIT	REITS	839,675,654.60	1,158,838,466.00	100.00%	15.08%	1.43%
	Public Real Estate Total		839,675,654.60	1,158,838,466.00	15.08%	15.08%	1.43%
REAL ESTATE TOTAL:			3,914,588,267.36	7,685,482,187.20	100.00%	100.00%	9.51%
ALTERNATIVE INVESTMENTS							
Alternative Investments							
Opportunistic/Diversified							
Diversified							
	AI-HF	HEDGE FUNDS	878,564,371.38	1,281,318,008.74	44.52%	9.28%	1.59%
Liquid Alternatives							
Hedged Equity							
	AI-LQT2	AI LARGE CAP EQUITY	92,757,191.59	243,841,502.00	3.35%	1.77%	0.30%
	AI-LQSB	SCIBETA USA	575,717,400.92	689,406,173.33	9.48%	4.99%	0.85%
	AI-LQRJ	RJA	2,600,979.87	-13,810,239.08	-0.19%	-0.10%	-0.02%
	AI-LQNISA	NISA INVESTMENT ADVISORS	-1,129,075.94	43,191.79	0.00%	0.00%	0.00%
	Hedged Equity Total		669,946,496.44	919,480,628.04	12.65%	6.66%	1.14%
Alternative Risk Premia							
	AI-ARP	ALT RISK PREMIA	444,965,217.73	409,316,436.00	14.22%	2.97%	0.51%
	Alternative Risk Premia Total		444,965,217.73	409,316,436.00	5.63%	2.97%	0.51%



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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	Market Value		
					% of Group	% of Asset Class	% of Fund
ALTERNATIVE INVESTMENTS							
Alternative Investments							
Opportunistic/Diversified							
Volatility Risk Premia							
Separately Managed Accounts							
	AI-WELLS	WELLS FARGO	54,139,878.02	54,964,784.64	1.91%	0.40%	0.07%
Separately Managed Accounts Total			54,139,878.02	54,964,784.64	0.76%	0.40%	0.07%
OTC Swap							
	AI-SWAP	AI OTC SWAPS	2,622,832.31	5,796,361.34	0.08%	0.04%	0.01%
	AI-COLL	AI COLLATERAL POOL	206,960,861.35	207,338,237.62	2.85%	1.50%	0.26%
OTC Swap Total			209,583,693.66	213,134,598.96	2.93%	1.54%	0.26%
Volatility Risk Premia Total			263,723,571.68	268,099,383.60	3.69%	1.94%	0.33%
Liquid Alternatives Total			1,378,635,285.85	1,596,896,447.64	21.96%	11.57%	1.98%
Diversified Total			2,257,199,657.23	2,878,214,456.38	39.59%	20.85%	3.56%
Opportunistic							
	AI-PPIF	PUBLIC-PRIVATE INVESTMENT FUNDS	4,000.55	5,709,539.90	0.13%	0.04%	0.01%
	AI-FDIC	BANKING AND INSURANCE	481,653,490.46	799,151,156.79	18.19%	5.79%	0.99%
	AI-SF	SPECIALTY FINANCE	2,002,753,207.48	2,609,786,570.24	59.42%	18.91%	3.23%
	AI-ENR	ENERGY AND NATURAL RESOURCES	864,002,460.90	638,435,476.94	14.53%	4.63%	0.79%
	AI-INF	INFRASTRUCTURE	999.83	40,255,526.10	0.92%	0.29%	0.05%
	AI-CO	CO-INVESTMENT & DIRECT INVESTMENTS	290,817,577.40	299,074,259.17	6.81%	2.17%	0.37%
Opportunistic Total			3,639,231,736.62	4,392,412,529.14	60.41%	31.82%	5.44%
Opportunistic/Diversified Total			5,896,431,393.85	7,270,626,985.52	52.68%	52.68%	9.00%
Private Equity							
	AI-DPE	DOMESTIC PRIVATE EQUITY	1,513,873,529.76	3,314,534,957.26	50.74%	24.01%	4.10%
	AI-GIP	GLOBAL/INTL PRIVATE EQUITY	728,774,235.16	1,057,974,978.61	16.20%	7.67%	1.31%
	AI-SD	STOCK DISTRIBUTION	0.00	1,730,337.00	0.03%	0.01%	0.00%
	AI-PPE	PUBLIC PRIVATE EQUITY	75,304,280.27	241,775,701.00	3.70%	1.75%	0.30%
	AI-VC	VENTURE CAPITAL	1,087,308,135.70	1,916,003,023.96	29.33%	13.88%	2.37%
Private Equity Total			3,405,260,180.89	6,532,018,997.83	47.32%	47.32%	8.09%
ALTERNATIVE INVESTMENTS TOTAL:			9,301,691,574.74	13,802,645,983.35	100.00%	100.00%	17.09%
Grand Total for All Investments			59,243,876,060.72	80,773,903,807.28			100.00%



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DESCRIPTION	IDENTIFIER	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	IL-GLR			1/1/2001	0.00	0.01	
INTERNATIONAL FUNDS TOTAL					0.00	0.01	
GLOBAL CUSTODIAN LIQUIDITY RESERVE TOTAL					0.00	0.01	

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio: LQR		LIQUIDITY RESERVE			
		Instrument: CP		COMMERCIAL PAPER (DISCOUNT)			
APPLE INC	03785DA97			1/9/2020	10,000,000.00	9,980,917.19	9,980,917.00
APPLE INC	03785DAE6			1/14/2020	15,548,000.00	15,516,954.46	15,516,954.00
APPLE INC	03785EZJ6			12/18/2019	10,000,000.00	9,991,619.86	9,991,620.00
ELI LILLY & CO	53245PA65			1/6/2020	8,000,000.00	7,986,859.50	7,986,860.00
FANNIE DISCOUNT NOTE	313588RG2			1/2/2020	20,000,000.00	19,973,279.07	19,970,160.00
FED HOME LN DISCOUNT NT	313384SS9			2/5/2020	10,000,000.00	9,971,956.07	9,970,028.00
GLAXOSMITHKLINE LLC	37737QZ98			12/9/2019	20,000,000.00	19,992,666.67	19,992,667.00
TREASURY BILL	912796RT8			1/2/2020	90,000,000.00	89,871,022.94	89,879,707.00
TREASURY BILL	912796SD2			2/27/2020	125,000,000.00	124,529,116.29	124,531,905.00
TREASURY BILL	912796SH3			3/26/2020	150,000,000.00	149,259,117.95	149,259,357.00
TREASURY BILL	912796SW0			12/12/2019	50,000,000.00	49,970,583.97	49,978,156.00
TREASURY BILL	912796SX8			12/19/2019	40,000,000.00	39,960,358.84	39,971,966.00
TREASURY BILL	912796TE9			2/6/2020	110,000,000.00	109,690,366.60	109,685,314.00
TREASURY BILL	912796TG4			2/20/2020	60,000,000.00	59,796,430.31	59,792,397.00
TREASURY BILL	912796TH2			3/5/2020	240,000,000.00	239,037,622.97	239,030,854.00
TREASURY BILL	912796TK5			3/12/2020	100,000,000.00	99,566,399.25	99,564,286.00
TREASURY BILL	912796TL3			3/19/2020	80,000,000.00	79,635,290.43	79,629,916.00
UNILEVER CAPITAL CORP	90477DA22			1/2/2020	10,000,000.00	9,985,582.42	9,985,582.00
COMMERCIAL PAPER (DISCOUNT) TOTAL					1,148,548,000.00	1,144,716,144.79	1,144,718,646.00
LIQUIDITY RESERVE TOTAL					1,148,548,000.00	1,144,716,144.79	1,144,718,646.00

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
Portfolio: LQR-CONTRA				LQR-CONTRA ASSETS			
Instrument: COM				COMMON STOCK			
CASH	IT-LQT2			1/1/2001	-34,690.40	-34,690.39	-34,690.00
CASH ACCOUNT IAB	IT-SHORT			1/1/2001	98,695.07	98,695.07	98,695.00
UNSETTLED BUYS	UNSET-BUYS			1/1/2001	-159,988,580.25	-159,988,580.25	-159,988,580.00
UNSETTLED SELLS	UNSET-SELLS			1/1/2001	716,219,264.17	716,219,264.17	716,219,264.00
COMMON STOCK TOTAL					556,294,688.59	556,294,688.60	556,294,689.00
Instrument: TBAS				To Be announced mortgages			
TBA-INCOME	TBA-INCOME		5.0000	3/19/2033	-160,264,487.37	-160,264,487.37	-160,264,486.99
To Be announced mortgages TOTAL					-160,264,487.37	-160,264,487.37	-160,264,486.99
LQR-CONTRA ASSETS TOTAL					396,030,201.22	396,030,201.23	396,030,202.01
TOTAL					1,544,578,201.22	1,540,746,346.03	1,540,748,848.01

Monthly Market

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DESCRIPTION	IDENTIFIER	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	02587AAJ3	Aaa		1.9300 M	9/15/2022	99.98	27,000,000.00	26,996,720.59	27,016,907.00
AMXCA 2017-3 A (4/15/20)	02582JHE3	NR		1.7700 M	11/15/2022	99.94	23,000,000.00	22,997,680.52	23,005,286.33
BACCT 2017-A1 (3/16/2020)	05522RCW6	Aaa		1.9500 M	8/15/2022	100.00	50,000,000.00	49,992,573.03	50,042,075.33
CCCIT 2017-A3 A3 (4/7/20)	17305EGB5	NR		1.9200 S	4/7/2022	99.99	23,000,000.00	22,996,800.36	23,064,924.00
CCCIT 2017-A8 A8 (8/7/2020)	17305EGG4	Aaa		1.8600 S	8/8/2022	99.98	23,000,000.00	22,998,539.48	23,131,830.00
CCCIT 2018-A6	17305EGR0	Aaa		3.2100 S	12/7/2024	103.73	26,755,000.00	27,308,006.14	28,168,309.82
ABSCARD BULLET MATURITY TOTAL							172,755,000.00	173,290,320.12	174,429,332.48
				Instrument: ABSCARDFLOAT		ABSCARD FLOAT BULLET MATURITY			
AMXCA 2018-5 A (5/15/23)	02582JJB7	NR		2.0798 M	12/15/2025	99.88	16,000,000.00	16,000,000.00	15,995,543.59
CCCIT 2018-A2 A2 (1/20/23)	17305EGL3	AAA		2.1151 M	1/21/2025	99.92	21,800,000.00	21,800,000.00	21,796,987.21
CHAIT 2018-A1 A1 (4/15/21)	161571HN7	NR		1.9398 M	4/17/2023	100.06	11,000,000.00	10,998,760.57	11,015,761.52
ABSCARD FLOAT BULLET MATURITY TOTAL							48,800,000.00	48,798,760.57	48,808,292.32
				Instrument: AGC		AGENCY BONDS WITH COUPONS			
FANNIE MAE	3135G0D75	Aaa		1.5000 S	6/22/2020	99.94	8,000,000.00	7,993,417.37	8,048,278.00
FANNIE MAE	3135G0Q22	Aaa		1.8750 S	9/24/2026	100.42	11,700,000.00	11,127,844.76	11,789,816.13
FANNIE MAE	3135G0Q89	AAA		1.3750 S	10/7/2021	99.49	4,000,000.00	3,916,102.07	3,987,813.00
FANNIE MAE	3135G0S38	Aaa		2.0000 S	1/5/2022	100.71	9,400,000.00	9,400,373.85	9,543,120.44
FANNIE MAE	3135G0T60	Aaa		1.5000 S	7/30/2020	99.90	6,000,000.00	5,976,207.17	6,024,074.00
FANNIE MAE	3135G0ZR7	Aaa		2.6250 S	9/6/2024	104.36	12,300,000.00	12,379,755.13	12,911,934.37
FEDERAL HOME LOAN BANK	3130A7CV5	Aaa		1.3750 S	2/18/2021	99.65	4,500,000.00	4,485,232.01	4,501,981.13
FEDERAL HOME LOAN BANK	3130ADN32	AAA		2.1250 S	2/11/2020	100.08	2,500,000.00	2,498,782.97	2,518,349.64
FEDERAL HOME LOAN BANK	3130ADRG9	AAA		2.7500 S	3/10/2023	103.43	4,000,000.00	4,001,400.37	4,162,131.00
FEDERAL HOME LOAN BANK	313378WG2	AAA		2.5000 S	3/11/2022	101.84	2,000,000.00	1,992,458.69	2,047,830.11
FREDDIE MAC	3137EAEC9	Aaa		1.1250 S	8/12/2021	99.04	6,600,000.00	6,532,896.07	6,559,206.25
FREDDIE MAC	3137EAEM7	AAA		2.5000 S	4/23/2020	100.34	10,500,000.00	10,499,538.33	10,563,777.33
AGENCY BONDS WITH COUPONS TOTAL							81,500,000.00	80,804,008.79	82,658,311.40
				Instrument: ASB		ASSET BACKED NOTES AND BONDS			
ALLYA 2018-1 A4	02007MAF7	NR		2.5300 M	2/15/2023	100.85	4,500,000.00	4,499,637.60	4,543,218.00
BMWOT 2018-A A3	09659QAD9	AAA		2.3500 M	4/25/2022	100.21	14,888,246.30	14,888,211.62	14,925,068.23
BMWOT 2018-A A4	09659QAE7	AAA		2.5100 M	6/25/2024	100.89	7,000,000.00	6,999,503.28	7,065,503.33

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

Monthly Market

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: ASB		ASSET BACKED NOTES AND BONDS			
FORDO 2017-A A4	34531EAE6	Aaa		1.9200 M	4/15/2022	99.92	2,179,000.00	2,179,636.51	2,179,211.41
FORDO 2017-B A3	34531HAD1	Aaa		1.6900 M	11/15/2021	99.87	7,997,967.54	7,997,923.55	7,993,357.36
FORDO 2017-B A4	34531HAE9	Aaa		1.8700 M	9/15/2022	99.89	2,250,000.00	2,249,895.81	2,249,436.00
FORDO 2017-C A3	34532AAD5	NR		2.0100 M	3/15/2022	100.02	7,287,810.31	7,287,551.69	7,295,940.44
HAROT 2017-1 A3	43814TAC6	Aaa		1.7200 M	7/21/2021	99.89	2,563,684.48	2,563,664.17	2,562,045.87
HAROT 2017-1 A4	43814TAD4	Aaa		2.0500 M	6/21/2023	100.06	10,000,000.00	9,999,878.82	10,011,331.44
HAROT 2017-2 A3	43811BAC8	Aaa		1.6800 M	8/15/2021	99.89	6,798,966.02	6,798,863.72	6,796,251.56
HAROT 2017-2 A4	43811BAD6	Aaa		1.8700 M	9/15/2023	99.89	3,000,000.00	2,999,937.32	2,999,075.33
NAROT 2017-A A3	654747AD6	Aaa		1.7400 M	8/16/2021	99.92	3,098,823.38	3,098,784.50	3,098,665.42
TAOT 2017-A A3	89238MAD0	Aaa		1.7300 M	2/16/2021	99.94	1,663,601.70	1,663,594.16	1,663,940.12
TAOT 2017-C A3	89237RAD0	Aaa		1.7800 M	11/15/2021	99.92	13,132,473.21	13,132,304.18	13,132,365.25
WOART 2017-B A3	98161TAD7	NR		1.9500 M	2/15/2023	99.99	7,288,529.92	7,288,016.22	7,294,041.73
ASSET BACKED NOTES AND BONDS TOTAL							93,649,102.86	93,647,403.15	93,809,451.49
				Instrument: CMBB		COMMERCIAL MORTGAGE BACKED - AMORTIZING			
AH4R 2014-SFR2 A	02665UAA3	AAA		3.7860 M	10/17/2036	104.56	6,398,128.04	6,397,995.12	6,710,084.09
BACM 2017-BNK3 A4	06427DAS2	Aaa		3.5740 M	1/25/2027	107.02	3,500,000.00	3,578,142.84	3,756,128.17
CFCRE 2011-C1 A4	12527EAD0	Aaa		4.9613 M	4/15/2044	103.18	6,792,885.49	6,802,146.36	7,037,005.62
COMM 2012-CR2 A3	12624KAJ5	AAA		2.8410 M	8/15/2045	101.03	12,000,000.00	11,933,291.31	12,151,723.00
COMM 2012-CR2 A4	12624KAD8	AAA		3.1470 M	8/15/2045	102.12	2,000,000.00	2,011,005.76	2,047,626.00
COMM 2013-CR8 A5	12625KAE5	AAA		3.6120 M	6/10/2046	104.45	5,000,000.00	5,098,583.89	5,237,662.00
FHMS K061 A2	3137BTUM1	NR		3.3470 M	11/25/2026	107.27	4,000,000.00	4,083,561.18	4,302,136.67
GSMS 2011-GC3 A4	36248FAG7	Aaa		4.7530 M	3/10/2044	101.63	8,155,182.25	8,165,751.11	8,320,284.31
GSMS 2012-GCJ9 A3	36192PAJ5	AAA		2.7730 M	11/10/2045	101.50	941,884.29	934,653.58	958,230.54
GSMS 2013-GC16 A3	36248GAC4	AAA		4.2440 M	11/10/2046	107.16	5,884,367.39	6,137,838.51	6,326,562.05
GSMS 2013-GC16 A4	36248GAD2	AAA		4.2710 M	11/10/2046	107.32	1,045,000.00	1,083,674.48	1,125,222.33
GSMS 2017-GS5 A4	36252HAD3	Aaa		3.6740 M	3/10/2050	107.67	5,000,000.00	5,114,587.04	5,398,888.33
JPMCC 2013-C13 A4	46640JAR8	Aaa		3.9936 M	1/15/2046	105.38	15,085,086.31	15,396,543.75	15,946,355.17
JPMCC 2013-C16 A3	46641BAC7	AAA		3.8810 M	12/15/2046	105.65	1,000,000.00	1,028,597.25	1,059,711.17
MSBAM 2013-C10 A5	61762MCC3	AAA		4.0851 M	7/15/2046	106.27	10,000,000.00	10,285,431.40	10,660,879.90
MSBAM 2013-C9 A4	61762DAW1	AAA		3.1020 M	5/15/2046	102.75	15,400,000.00	15,339,218.84	15,862,850.00
MSC 2011-C1 A4	617458AG9	NR		5.0330 M	9/15/2047	101.53	8,775,329.27	8,795,617.43	8,946,013.19

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: CMBB		COMMERCIAL MORTGAGE BACKED - AMORTIZING			
MSCBB 2016-MART A	61691BAA9	NR		2.2000 M	9/13/2031	99.85	6,500,000.00	6,499,992.84	6,502,039.67
WFRBS 2011-C2 A4	92935JBC8	Aaa		4.8690 M	2/15/2044	102.17	28,015,957.63	28,085,559.65	28,738,237.75
WFRBS 2011-C4 A4	92936CAJ8	Aaa		4.9020 M	6/15/2044	103.51	10,000,000.00	10,018,081.71	10,392,002.00
WFRBS 2012-C6 A4	92936QAG3	AAA		3.4400 M	4/15/2045	101.87	3,150,000.00	3,183,683.10	3,218,059.00
COMMERCIAL MORTGAGE BACKED - AMORTIZING TOTAL							158,643,820.67	159,973,957.15	164,697,700.96
				Instrument: COR		CORPORATE NOTES/BONDS			
ABBOTT LABORATORIES	002824BE9	Baa3		3.4000 S	11/30/2023	105.15	9,069,000.00	9,027,764.89	9,537,014.51
ABBOTT LABORATORIES	002824BG4	Baa3		4.7500 S	11/30/2036	124.67	7,565,000.00	7,558,572.05	9,432,343.16
ABBVIE INC	00287YAP4	Baa2		3.2000 S	11/6/2022	102.49	3,000,000.00	2,997,514.21	3,081,453.67
ACE INA HOLDINGS	00440EAR8	A3		3.3500 S	5/15/2024	105.38	7,000,000.00	6,994,872.75	7,387,068.22
AFFILIATED MANAGERS GROUP	008252AM0	A3		4.2500 S	2/15/2024	106.76	15,437,000.00	15,610,167.82	16,673,316.91
AIRGAS INC	009363AP7	A3		2.3750 S	2/15/2020	100.02	10,000,000.00	9,999,511.92	10,072,373.56
ALIBABA GROUP HLDG LTD SR	01609WAQ5	A1		3.6000 S	11/28/2024	104.95	4,000,000.00	3,996,018.56	4,199,340.00
ALLERGAN (ALLERGAN)	018490AQ5	Baa3		2.8000 S	3/15/2023	100.63	3,000,000.00	2,996,910.87	3,036,602.33
ALLERGAN (2M Prior Call)	00507UAR2	Baa3		3.4500 S	3/15/2022	102.16	5,000,000.00	4,997,491.43	5,144,598.67
ALLERGAN (3m Prior Call)	00507UAS0	Baa3		3.8000 S	3/15/2025	104.80	5,000,000.00	4,989,785.02	5,280,327.11
ALLERGAN (6m Prior Call)	00507UAT8	Baa3		4.5500 S	3/15/2035	108.75	8,000,000.00	8,079,469.13	8,776,526.45
ALLERGAN (6m Prior Call)	00507UAU5	Baa3		4.7500 S	3/15/2045	109.92	4,346,000.00	4,406,535.41	4,820,593.73
AMAZON.COM INC	023135AJ5	Baa1		2.5000 S	11/29/2022	101.85	10,000,000.00	9,971,094.79	10,186,283.89
AMAZON.COM INC	023135AN6	Baa1		3.8000 S	12/5/2024	108.15	5,000,000.00	4,990,071.35	5,500,339.89
AMAZON.COM INC	023135AP1	Baa1		4.8000 S	12/5/2034	124.96	7,000,000.00	6,951,939.43	8,911,369.67
AMAZON.COM INC	023135AQ9	Baa1		4.9500 S	12/5/2044	131.65	7,000,000.00	6,886,565.05	9,385,164.00
AMERICAN EXPRESS CO	025816BD0	A3		2.6500 S	12/2/2022	101.64	20,010,000.00	19,905,073.01	20,602,304.55
AMERICAN EXPRESS CO	025816CF4	A3		3.1250 S	5/20/2026	104.37	15,000,000.00	14,962,548.03	15,669,622.92
AMERICAN EXPRESS CREDIT	0258M0EE5	A2		2.2000 S	3/3/2020	100.03	5,000,000.00	4,999,544.63	5,028,294.89
AMERICAN EXPRESS CREDIT	0258M0EG0	A2		2.7000 S	3/3/2022	101.56	7,000,000.00	6,992,696.61	7,155,307.00
AMERICAN HONDA FINANCE	02665WCA7	A2		2.6000 S	11/16/2022	101.73	6,000,000.00	6,000,000.00	6,110,232.00
AMERICAN INTL GROUP	026874AZ0	Baa1		6.2500 S	5/1/2036	133.72	10,000,000.00	12,016,524.26	13,424,434.33
AMERICAN INTL GROUP	026874CU9	Baa1		4.8750 S	6/1/2022	106.98	20,755,000.00	21,505,070.13	22,708,923.13
AMERICAN INTL GROUP	026874DC8	Baa1		3.8750 S	1/15/2035	106.43	7,000,000.00	6,980,953.90	7,552,672.22
AMERICAN TRANSMISSION SY	030288AB0	Baa1		5.0000 S	9/1/2044	126.62	5,000,000.00	5,683,180.51	6,393,532.00

DESCRIPTION	IDENTIFIER	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				
AMGEN INC	031162BM1	Baa1		3.8750 S	11/15/2021	103.08	15,000,000.00	14,990,472.80	15,488,133.33
ANHEUSER-BUSCH INBEV FIN	03522AAH3	A3		4.7000 S	2/1/2036	116.54	12,000,000.00	12,084,833.10	14,172,856.00
ANHEUSER-BUSCH INBEV FIN	03522AAJ9	A3		4.9000 S	2/1/2046	119.86	15,000,000.00	16,050,464.25	18,224,143.00
ANHEUSER-BUSCH INBEV WOR	03523TBF4	Baa1		8.2000 S	1/15/2039	159.49	3,671,000.00	5,224,738.64	5,968,565.43
APPLE INC	037833AK6	Aa1		2.4000 S	5/3/2023	101.54	11,000,000.00	10,994,594.07	11,189,957.33
APPLE INC	037833AR1	Aa1		2.8500 S	5/6/2021	101.47	3,000,000.00	2,998,372.01	3,050,406.00
APPLE INC	037833BG4	Aa1		3.2000 S	5/13/2025	105.51	5,000,000.00	4,989,828.83	5,283,443.00
APPLE INC	037833BH2	Aa1		4.3750 S	5/13/2045	121.02	5,000,000.00	4,890,121.38	6,061,694.50
APPLE INC	037833BX7	Aa1		4.6500 S	2/23/2046	126.09	5,000,000.00	5,620,997.26	6,367,689.67
APPLE INC	037833CG3	Aa1		3.0000 S	2/9/2024	103.90	7,000,000.00	6,998,080.55	7,338,076.33
APPLE INC	037833CQ1	Aa1		2.3000 S	5/11/2022	101.12	10,000,000.00	9,991,040.28	10,124,435.78
APPLE INC	037833CS7	Aa1		1.8000 S	5/11/2020	99.99	10,000,000.00	9,998,454.18	10,009,390.00
APPLE INC	037833CU2	Aa1		2.8500 S	5/11/2024	103.43	9,500,000.00	9,494,064.02	9,840,888.66
APPLE INC	037833DF4	Aa1		2.7500 S	1/13/2025	103.17	20,000,000.00	19,978,573.16	20,845,361.33
APPLE INC	037833DK3	Aa1		3.0000 S	11/13/2027	105.40	5,000,000.00	4,965,715.14	5,277,697.00
ARCHER DANIELS	039483BE1	A2		4.5350 S	3/26/2042	120.78	15,243,000.00	15,243,000.00	18,535,569.65
AT&T INC	00206RBH4	Baa1		4.3000 S	12/15/2042	106.44	532,000.00	527,850.21	576,800.38
AT&T INC	00206RBN1	Baa1		2.6250 S	12/1/2022	101.32	10,000,000.00	9,486,881.42	10,263,159.00
AT&T INC	00206RCG5	Baa1		4.8000 S	6/15/2044	112.72	5,000,000.00	5,037,035.65	5,746,785.67
AT&T INC	00206RCL4	Baa1		2.4500 S	6/30/2020	100.20	5,000,000.00	4,999,696.71	5,061,184.94
AT&T INC	00206RCM2	Baa1		3.0000 S	6/30/2022	102.01	7,000,000.00	6,999,190.59	7,228,438.33
AT&T INC	00206RCT7	BAA1		4.1250 S	2/17/2026	108.10	3,077,000.00	3,102,891.46	3,362,830.58
AT&T INC	00206RDG4	Baa1		6.3750 S	3/1/2041	132.26	5,000,000.00	5,927,553.39	6,692,828.50
AT&T INC	00206RDK5	Baa1		4.5500 S	3/9/2049	109.50	11,878,000.00	11,851,288.64	13,129,061.27
AT&T INC	00206RFW7	Baa2		4.9000 S	8/15/2037	114.31	7,599,000.00	7,773,852.37	8,797,006.99
AT&T INC	00206RGX4	Baa2		6.5500 S	6/15/2034	121.98	13,500,000.00	15,517,213.82	16,875,402.50
AT&T INC	04650NAB0	Baa1		5.3500 S	9/1/2040	119.76	1,142,000.00	1,140,019.53	1,382,879.25
AT&T INC	78387GAQ6	Baa2		6.1500 S	9/15/2034	124.58	4,060,000.00	4,687,779.04	5,110,462.33
AVALONBAY COMMUNITIES IN	05348EAU3	A3		3.5000 S	11/15/2024	105.69	9,000,000.00	8,963,554.40	9,525,729.00
BALTIMORE GAS & ELECTRIC	059165EE6	A3		2.8000 S	8/15/2022	101.54	10,000,000.00	9,991,732.00	10,236,047.44
BANK OF AMERICA CORP	06051GFB0	Baa1		4.1250 S	1/22/2024	107.26	10,000,000.00	10,005,658.65	10,873,772.50
BANK OF AMERICA CORP	06051GFX2	Baa1		3.5000 S	4/19/2026	106.35	10,000,000.00	10,276,593.18	10,675,770.33

DESCRIPTION	IDENTIFIER	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				
BANK OF AMERICA CORP	06051GGF0	A3		3.8240 S	1/20/2028	107.47	5,784,000.00	5,670,920.85	6,295,079.22
BANK OF AMERICA CORP	06051GGP8	Baa1		2.3690 S	7/21/2021	100.14	12,000,000.00	12,000,000.00	12,119,167.00
BANK OF AMERICA CORP	06051GGY9	A3		2.7380 S	1/23/2022	100.68	10,000,000.00	10,000,000.00	10,165,641.11
BANK OF AMERICA CORP	06051GGZ6	A3		3.3660 S	1/23/2026	104.43	10,000,000.00	10,000,000.00	10,563,081.00
BANK OF AMERICA CORP	06051GHQ5	A2		3.9740 S	2/7/2030	109.23	7,000,000.00	7,159,195.16	7,734,060.33
BANK OF AMERICA CORP (10/21/21	06051GFZ7	Baa1		2.5030 S	10/21/2022	100.74	5,000,000.00	5,000,000.00	5,050,762.56
BANK OF AMERICA CORP (10/21/26	06051GGA1	Baa1		3.2480 S	10/21/2027	104.27	7,000,000.00	7,000,000.00	7,324,305.22
BANK OF AMERICA CORP (SUB HC)	06051GFM6	Baa3		4.0000 S	1/22/2025	106.37	5,000,000.00	4,982,990.16	5,390,226.67
BANK OF AMERICA NA	06050TJZ6	A2		6.0000 S	10/15/2036	136.83	7,000,000.00	7,744,576.77	9,631,853.67
BANK OF MONTREAL	06367TYL8	A1		2.1000 S	6/15/2020	100.08	30,000,000.00	29,999,502.60	30,313,807.00
BANK OF NOVA SCOTIA	064159JG2	A1		2.7000 S	3/7/2022	101.69	20,000,000.00	19,982,984.31	20,464,633.00
BANK OF NOVA SCOTIA	064159JX5	A1		2.1500 S	7/14/2020	100.13	10,000,000.00	9,999,703.78	10,095,188.44
BANK OF NY MELLON CORP	06406RAC1	A1		2.6610 S	5/16/2023	101.26	9,750,000.00	9,759,518.95	9,881,835.94
BANK OF NY MELLON CORP	06406HDD8	A1		2.6000 S	8/17/2020	100.45	10,000,000.00	9,999,294.60	10,120,189.11
BAXALTA INC (12/23/44 CALL)	07177MAN3	Baa3		5.2500 S	6/23/2045	129.24	1,489,000.00	1,479,876.50	1,958,763.04
BAXALTA INC (3/23/25 CALL)	07177MAB9	Baa3		4.0000 S	6/23/2025	107.68	2,977,000.00	2,968,999.54	3,257,985.88
BB&T CORPORATION	05531FAX1	A2		2.7500 S	4/1/2022	101.57	12,000,000.00	11,989,199.69	12,243,297.00
BB&T(SUB BANK)	07330MAA5	A2		3.8000 S	10/30/2026	107.51	5,000,000.00	4,992,347.77	5,391,733.11
BECTON DICKINSON AND CO	075887BE8	Baa2		2.6750 S	12/15/2019	100.01	1,160,000.00	1,160,000.00	1,174,466.28
BECTON DICKINSON AND CO	075887BF5	Baa2		3.7340 S	12/15/2024	105.89	1,386,000.00	1,386,000.00	1,491,463.99
BECTON DICKINSON AND CO	075887BG3	Baa2		4.6850 S	12/15/2044	117.47	2,345,000.00	2,345,000.00	2,805,298.17
BERKSHIRE HATHAWAY ENERG	084659AK7	A3		2.8000 S	1/15/2023	102.04	5,000,000.00	4,999,968.14	5,155,132.89
BERKSHIRE HATHAWAY ENERG	084659AM3	A3		3.2500 S	4/15/2028	105.40	7,000,000.00	6,978,328.24	7,407,088.44
BERKSHIRE HATHAWAY ENERG	084659AP6	A3		3.8000 S	7/15/2048	108.81	5,000,000.00	4,960,259.15	5,512,297.78
BERKSHIRE HATHAWAY ENERGY	59562VAM9	A3		6.1250 S	4/1/2036	138.87	12,317,000.00	14,876,017.95	17,230,922.04
BERKSHIRE HATHAWAY INC	084670BK3	Aa2		4.5000 S	2/11/2043	122.13	10,000,000.00	9,885,010.40	12,350,890.00
BG ENERGY CAPITAL PLC	05541VAE6	WR		4.0000 S	10/15/2021	103.31	5,000,000.00	4,991,347.15	5,191,232.56
BLACKROCK INC	09247XAL5	A1		3.5000 S	3/18/2024	106.44	10,000,000.00	9,984,206.68	10,714,869.22
BMW US CAPITAL LLC	05565EBF1	A1		2.9500 S	4/14/2022	101.90	20,000,000.00	20,000,000.00	20,457,212.78
BMW US CAPITAL LLC	05565EBH7	A1		3.1500 S	4/18/2024	103.31	20,000,000.00	19,989,388.12	20,737,702.00
BOEING CO	097023BY0	A2		3.5500 S	3/1/2038	105.93	8,977,000.00	8,483,729.24	9,588,654.88
BOEING CO	097023CE3	A2		3.5000 S	3/1/2039	104.72	8,000,000.00	7,452,201.64	8,447,868.00

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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			
BOEING CO.	097023AS4	A2		6.6250 S	2/15/2038	142.77	5,000,000.00	5,074,850.67	7,236,090.72
BRISTOL MYERS SQUIBB CO	110122BC1	Baa2		2.8750 S	8/17/2020	100.68	5,000,000.00	4,998,646.00	5,076,514.39
BRISTOL-MYERS SQUIBB CO	110122BZ0	A2		2.9000 S	7/26/2024	103.12	15,000,000.00	14,947,459.76	15,703,193.00
BRITISH TELECOM PLC	111021AE1	Baa1		9.6250 S	12/15/2030	153.09	8,825,000.00	10,293,612.17	13,902,045.65
BROWN-FORMAN CORP	115637AS9	A1		3.5000 S	4/15/2025	105.86	3,000,000.00	2,989,489.31	3,189,343.67
BROWN-FORMAN CORP	115637AT7	A1		4.0000 S	4/15/2038	113.21	6,137,000.00	6,082,896.30	6,978,803.89
BURLINGTN NORTH SANTA FE	12189LBD2	A3		4.1500 S	12/15/2048	116.74	5,000,000.00	4,963,439.91	5,932,814.56
CANADIAN IMPERIAL BANK	136069VX6	A1		2.1000 S	10/5/2020	100.18	30,000,000.00	29,993,007.90	30,151,243.00
CANADIAN NATIONAL RAILWAY	136375BN1	A2		6.2000 S	6/1/2036	141.11	10,240,000.00	10,180,369.80	14,767,288.00
CATERPILLAR FINANCIAL SERV	14912L5F4	A3		2.8500 S	6/1/2022	102.11	3,000,000.00	2,998,635.99	3,106,116.00
CATERPILLAR FINANCIAL SERV	14912L6N6	A3		2.5000 S	11/13/2020	100.54	20,000,000.00	19,960,914.01	20,133,283.00
CATERPILLAR FINANCIAL SERV	14913Q2L2	A3		3.4500 S	5/15/2023	104.70	12,000,000.00	11,994,210.22	12,582,804.00
CHARLES SCHWAB CORP	808513AY1	A2e		3.5500 S	2/1/2024	105.51	20,000,000.00	19,977,521.02	21,338,543.67
CHARLES SCHWAB CORP	808513AZ8	A2e		4.0000 S	2/1/2029	110.96	15,000,000.00	14,944,821.27	16,843,929.00
CHARTER COMMUNICATIONS	161175AX2	Ba1		3.5790 S	7/23/2020	100.84	5,000,000.00	5,000,000.00	5,105,778.67
CHEVRON CORP	166764AG5	Aa2		2.4270 S	6/24/2020	100.24	5,000,000.00	5,000,000.00	5,064,924.08
CHEVRON CORP	166764AH3	Aa2		3.1910 S	6/24/2023	104.15	5,000,000.00	5,000,000.00	5,277,076.53
CHURCH & DWIGHT CO INC	171340AK8	Baa1		2.4500 S	8/1/2022	100.78	8,000,000.00	7,908,632.82	8,127,357.33
CHURCH & DWIGHT CO INC	171340AL6	Baa1		3.9500 S	8/1/2047	109.71	3,000,000.00	2,978,979.78	3,330,876.00
CHURCH & DWIGHT CO INC	171340AN2	Baa1		3.1500 S	8/1/2027	103.94	8,000,000.00	7,777,635.46	8,399,119.00
CIGNA CORP	125523AF7	Baa1e		3.7500 S	7/15/2023	104.58	5,000,000.00	4,991,102.32	5,299,600.33
CIGNA CORP	125523AH3	Baa1e		4.3750 S	10/15/2028	110.70	5,000,000.00	4,979,112.36	5,563,030.39
CIGNA CORP	125523BU3	Baa2		3.0000 S	7/15/2023	101.77	5,000,000.00	4,997,590.17	5,145,089.67
CIGNA CORP	125523CA6	Baa2		3.4000 S	3/1/2027	103.72	5,000,000.00	4,998,527.04	5,228,691.00
CIGNA CORP	125523CE8	Baa2		4.8000 S	7/15/2046	114.55	3,000,000.00	2,995,041.28	3,490,772.00
CINTAS CORPORATION NO. 2	17252MAM2	A3		2.9000 S	4/1/2022	101.96	10,000,000.00	9,993,658.39	10,243,907.33
CINTAS CORPORATION NO. 2	17252MAN0	A3		3.7000 S	4/1/2027	108.57	14,754,000.00	14,850,254.50	16,109,186.00
CISCO SYSTEMS INC	17275RAH5	A1		4.4500 S	1/15/2020	100.29	5,000,000.00	4,999,890.67	5,098,722.56
CISCO SYSTEMS INC	17275RAP7	A1		2.9000 S	3/4/2021	101.29	7,000,000.00	6,997,517.25	7,139,213.33
CISCO SYSTEMS INC	17275RBD3	A1		2.2000 S	2/28/2021	100.46	24,240,000.00	24,073,338.75	24,490,278.00
CITIGROUP INC	172967EW7	Baa1		8.1250 S	7/15/2039	165.85	14,000,000.00	19,217,896.83	23,648,307.22
CITIGROUP INC	172967JP7	Baa1		3.3000 S	4/27/2025	104.38	10,000,000.00	9,989,190.89	10,468,891.67

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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				
CITIGROUP INC	172967KY6	Baa1		3.2000 S	10/21/2026	103.71	7,000,000.00	6,997,017.42	7,284,525.89
CITIGROUP INC	172967LM1	Baa1		2.8760 S	7/24/2023	101.48	15,000,000.00	15,000,000.00	15,374,934.33
CITIGROUP INC	172967ME8	A3		3.9800 S	3/20/2030	108.87	15,000,000.00	15,313,704.55	16,448,301.66
CITIGROUP INC (SUB HOLDING)	172967BL4	Baa3		6.6250 S	6/15/2032	133.00	4,000,000.00	4,172,026.04	5,442,240.44
CITIZENS BANK NA/RI (02/02/2020	17401QAG6	Baa1		2.2500 S	3/2/2020	100.02	7,000,000.00	6,999,423.66	7,040,473.50
CITIZENS BANK NA/RI (4/20 CALL)	17401QAJ0	Baa1		2.2000 S	5/26/2020	100.05	5,000,000.00	4,999,233.80	5,003,842.78
CITIZENS BANK NA/RI (4/26/20	17401QAL5	Baa1		2.6500 S	5/26/2022	101.21	5,000,000.00	4,997,610.94	5,062,126.28
CLEVELAND ELECTRIC ILLUM	186108CE4	Baa3		5.9500 S	12/15/2036	127.71	6,811,000.00	7,938,722.34	8,885,283.35
CLEVELAND ELECTRIC ILLUM	186108CK0	Baa3		3.5000 S	4/1/2028	104.61	14,000,000.00	13,638,113.91	14,726,737.67
CLOROX COMPANY	189054AS8	BAA1		3.8000 S	11/15/2021	103.46	6,215,000.00	6,287,673.60	6,440,445.44
CLOROX COMPANY	189054AV1	Baa1		3.1000 S	10/1/2027	104.24	3,954,000.00	3,942,269.31	4,142,265.00
CMS ENERGY CORP	125896BM1	Baa1		3.8750 S	3/1/2024	105.19	3,000,000.00	2,998,952.68	3,184,798.50
CMS ENERGY CORP	125896BN9	Baa1		4.8750 S	3/1/2044	121.50	14,291,000.00	14,599,223.45	17,537,495.56
COMCAST CORP	20030NAC5	A3		7.0500 S	3/15/2033	143.70	15,000,000.00	19,875,719.19	21,777,600.00
COMCAST CORP	20030NAX9	A3		6.4000 S	5/15/2038	142.62	10,000,000.00	9,982,669.34	14,290,169.44
COMCAST CORP	20030NBE0	A3		4.6500 S	7/15/2042	120.50	4,268,000.00	4,269,694.68	5,218,120.53
COMCAST CORP	20030NBS9	A3		3.1500 S	3/1/2026	105.03	5,570,000.00	5,388,634.75	5,893,913.75
COMCAST CORP	20030NCH2	A3		3.5500 S	5/1/2028	107.73	10,000,000.00	9,829,295.66	10,802,918.34
COMCAST CORP	20030NCQ2	A3e		3.4500 S	10/1/2021	102.80	7,000,000.00	6,995,579.26	7,236,229.00
CONSOLIDATED EDISON CO OF NY	209111ES8	A2		6.3000 S	8/15/2037	139.02	15,000,000.00	14,933,940.38	21,131,379.00
CSX CORP	126408GK3	Baa1		6.1500 S	5/1/2037	133.21	2,069,000.00	2,488,076.39	2,766,756.63
CSX CORP (CALL 11/30/41)	126408GW7	Baa1		4.7500 S	5/30/2042	118.08	5,000,000.00	4,975,843.80	5,904,777.72
CSX CORP (CALL 3/1/21)	126408GV9	Baa1		4.2500 S	6/1/2021	102.45	7,000,000.00	6,993,750.60	7,320,307.00
CVS CAREMARK CORP	126650CC2	Baa1		4.0000 S	12/5/2023	105.92	9,521,000.00	9,619,522.85	10,270,759.45
CVS CAREMARK CORP	126650CF5	Baa1		3.3750 S	8/12/2024	104.15	3,000,000.00	2,985,818.98	3,155,164.25
CVS HEALTH CORP	126650CN8	Baa1		5.1250 S	7/20/2045	118.14	5,000,000.00	4,983,011.07	6,000,320.53
CVS HEALTH CORP	126650CV0	Baa1		3.7000 S	3/9/2023	104.20	10,000,000.00	9,939,447.26	10,504,187.78
CVS HEALTH CORP	126650CW8	Baa1		4.1000 S	3/25/2025	107.38	7,000,000.00	6,946,451.94	7,569,192.67
CVS HEALTH CORP	126650CX6	Baa1		4.3000 S	3/25/2028	109.07	10,000,000.00	9,879,370.84	10,985,953.33
CVS HEALTH CORP	126650CZ1	Baa1		5.0500 S	3/25/2048	118.49	10,000,000.00	9,944,467.71	11,942,070.33
DAIMLER FINANCE NA LLC	233851CH5	A2		2.0000 S	7/6/2021	99.69	15,184,000.00	14,983,572.17	15,259,352.56
DAIMLER FINANCE NA LLC	233851CK8	A2		2.2000 S	10/30/2021	99.98	7,000,000.00	6,999,224.41	7,011,970.11

Monthly Market

As Of 11/30/2019

12/24/2019
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DESCRIPTION	IDENTIFIER	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			
DIAGEO CAPITAL PLC	25243YAX7	A3		3.0000 S	5/18/2020	100.46	8,000,000.00	7,999,013.26	8,045,324.67
DIAGEO CAPITAL PLC	25243YAY5	A3		3.5000 S	9/18/2023	104.92	7,000,000.00	6,988,571.28	7,394,399.56
DIAGEO CAPITAL PLC	25243YAZ2	A3		3.8750 S	5/18/2028	110.83	10,000,000.00	9,967,881.15	11,096,929.06
DISCOVER BANK	25466AAD3	Baa3		4.2000 S	8/8/2023	106.40	13,000,000.00	12,960,497.06	14,002,911.33
DISCOVER FINANCIAL SVS	25466AAF8	Baa3		3.2000 S	8/9/2021	101.63	10,000,000.00	9,992,979.98	10,262,771.56
DOMINION RESOURCES	25746UBD0	Baa2		7.0000 S	6/15/2038	139.76	7,354,000.00	9,519,955.64	10,515,100.78
DTE ENERGY COMPANY	233331AV9	Baa1		3.3000 S	6/15/2022	102.41	7,000,000.00	6,998,991.02	7,275,007.67
DTE ENERGY COMPANY	233331AY3	Baa1		2.8500 S	10/1/2026	100.81	20,000,000.00	19,985,289.16	20,256,817.00
DUKE ENERGY CAROLINAS	26442CAB0	Aa2		6.0000 S	1/15/2038	136.92	5,000,000.00	4,997,228.66	6,959,448.33
DUKE ENERGY CAROLINAS	26442CAH7	Aa2		5.3000 S	2/15/2040	129.87	5,000,000.00	6,283,291.18	6,571,381.78
DUKE ENERGY INDIANA INC	263901AD2	Aa3		4.2000 S	3/15/2042	112.11	6,750,000.00	7,067,339.98	7,627,538.00
EADS FINANCE	26824KAA2	A2		2.7000 S	4/17/2023	101.64	20,000,000.00	19,828,173.50	20,393,068.00
EATON CORP (TURLOCK CORP)	278062AC8	Baa1		2.7500 S	11/2/2022	101.98	3,000,000.00	2,996,749.80	3,065,974.83
ECOLAB INC	278865AU4	BAA1		3.2500 S	1/14/2023	103.34	5,000,000.00	4,984,752.82	5,228,908.28
ECOLAB INC GLBL NT	278865BD1	BAA1		3.2500 S	12/1/2027	106.14	8,341,000.00	8,244,473.28	8,988,648.25
ENTERPRISE PRODUCTS OPER	29379VAZ6	Baa1		3.3500 S	3/15/2023	103.28	10,000,000.00	9,866,098.38	10,398,459.22
ENTERPRISE PRODUCTS OPER	29379VBA0	Baa1		4.8500 S	3/15/2044	114.12	5,771,000.00	5,503,249.38	6,645,081.63
ENTERPRISE PRODUCTS OPER	29379VBC6	Baa1		5.1000 S	2/15/2045	118.28	4,000,000.00	3,994,357.95	4,791,371.67
FEDEX CORP	31428XAW6	Baa2		5.1000 S	1/15/2044	112.40	6,500,000.00	6,638,008.80	7,431,049.33
FEDEX CORP	31428XBB1	Baa2		4.1000 S	2/1/2045	98.86	6,040,000.00	6,056,566.97	6,053,700.67
FEDEX CORP	31428XBC9	Baa2		3.2000 S	2/1/2025	103.94	7,220,000.00	7,267,486.94	7,581,317.33
FIFTH THIRD BANK	31677AAB0	Baa1		3.8500 S	3/15/2026	106.76	21,431,000.00	21,560,185.21	23,054,727.41
FIRSTENERGY TRANSMISSION	33767BAC3	Baa2		4.5500 S	4/1/2049	115.37	5,000,000.00	4,991,146.55	5,806,379.67
FISERV INC	337738AT5	Baa2		3.2000 S	7/1/2026	103.67	6,000,000.00	5,999,603.51	6,304,049.33
FISERV INC	337738AU2	Baa2		3.5000 S	7/1/2029	105.07	10,000,000.00	9,983,816.15	10,659,964.89
FISERV INC	337738AV0	Baa2		4.4000 S	7/1/2049	111.84	5,000,000.00	4,969,616.52	5,687,943.44
FLORIDA POWER & LIGHT	341081FF9	Aa2		4.1250 S	2/1/2042	115.88	7,000,000.00	6,985,448.17	8,207,097.92
FLOWERVE CORP	34354PAC9	Baa3		3.5000 S	9/15/2022	102.30	10,000,000.00	10,014,112.63	10,303,958.88
FORD MOTOR CREDIT CO LLC	345397XQ1	Baa2		3.2000 S	1/15/2021	100.39	7,500,000.00	7,494,315.61	7,620,255.67
FORTUNE BRANDS HOME & SE	34964CAC0	Baa3		4.0000 S	9/21/2023	105.56	5,000,000.00	4,998,793.17	5,317,003.89
GENERAL DYNAMICS CORP	369550BA5	A2		2.8750 S	5/11/2020	100.43	10,000,000.00	9,991,953.36	10,058,474.22
GENERAL DYNAMICS CORP	369550BC1	A2		3.7500 S	5/15/2028	111.14	5,000,000.00	4,975,600.23	5,565,439.33

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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				
GENERAL DYNAMICS CORP	369550BD9	A2		3.3750 S	5/15/2023	104.50	5,000,000.00	4,986,412.00	5,232,292.00
GENERAL DYNAMICS CORP	369550BE7	A2		3.0000 S	5/11/2021	101.62	10,000,000.00	9,965,708.14	10,178,465.67
GENERAL DYNAMICS CORP	369550BG2	A2		3.5000 S	5/15/2025	106.96	5,000,000.00	4,950,976.52	5,355,608.78
GEORGIA-PACIFIC LLC (12/24 CALL)	37331NAH4	A3		3.6000 S	3/1/2025	105.89	10,504,000.00	10,695,644.92	11,217,169.00
GOLDMAN SACHS GROUP INC	38141EC31	A3		4.8000 S	7/8/2044	122.45	10,000,000.00	9,955,700.23	12,435,227.67
GOLDMAN SACHS GROUP INC	38141GWB6	A3		3.8500 S	1/26/2027	106.46	14,500,000.00	14,506,021.88	15,630,924.81
GOLDMAN SACHS GROUP INC	38141GWC4	A3		3.0000 S	4/26/2022	101.12	12,000,000.00	11,938,095.76	12,169,391.00
GOLDMAN SACHS GROUP INC	38141GWM2	A3		2.9050 S	7/24/2023	101.48	15,000,000.00	15,000,000.00	15,375,122.92
GOLDMAN SACHS GROUP INC	38141GWV2	A3		3.8140 S	4/23/2029	106.81	10,000,000.00	9,837,856.39	10,721,123.89
GOLDMAN SACHS GROUP INC	38148LAE6	A3		3.7500 S	5/22/2025	105.76	15,000,000.00	14,971,330.86	15,877,693.50
HCP INC	40414LAL3	Baa2		3.8750 S	8/15/2024	106.56	5,000,000.00	4,990,403.82	5,384,948.61
HOME DEPOT INC	437076AS1	A2		5.8750 S	12/16/2036	138.98	5,000,000.00	4,906,509.04	7,083,556.42
HOME DEPOT INC	437076BG6	A2		2.6250 S	6/1/2022	101.89	7,000,000.00	6,990,240.22	7,224,107.00
HOME DEPOT INC	437076BH4	A2		4.2500 S	4/1/2046	119.01	7,000,000.00	6,983,803.76	8,379,972.33
HUNTINGTON BANCSHARES	446150AJ3	Baa1		3.1500 S	3/14/2021	101.29	10,000,000.00	10,101,061.29	10,196,623.00
HUNTINGTON NATIONAL BANK	446438RQ8	A3		2.8750 S	8/20/2020	100.55	5,000,000.00	4,996,788.65	5,067,794.86
HUNTINGTON NATIONAL BANK	446438RU9	A3		2.3750 S	3/10/2020	100.03	5,000,000.00	4,999,971.68	5,028,252.75
HUNTINGTON NATIONAL BANK	44644AAE7	A3e		3.5500 S	10/6/2023	104.95	10,000,000.00	9,983,099.58	10,548,951.11
IBM CORP	459200BB6	A1		5.8750 S	11/29/2032	133.08	15,000,000.00	14,890,744.17	19,966,500.84
IBM CORPORATION	459200AM3	A1		7.0000 S	10/30/2025	125.34	6,000,000.00	6,059,951.50	7,556,351.67
ILLINOIS TOOL WORKS INC	452308AT6	A2		3.5000 S	3/1/2024	105.96	5,000,000.00	4,991,773.55	5,341,729.00
INDIANA MICHIGAN POWER	454889AS5	A3		3.8500 S	5/15/2028	109.61	10,000,000.00	9,972,690.37	10,978,102.11
INGERSOLL-RAND LUX FINAN	456873AD0	Baa2		3.8000 S	3/21/2029	106.76	10,000,000.00	9,990,674.26	10,749,685.89
INGERSOLL-RAND LUX FINAN	456873AE8	Baa2		3.5000 S	3/21/2026	104.30	7,000,000.00	6,993,302.65	7,348,836.89
INGERSOLL-RAND LUX FINAN	456873AF5	Baa2		4.5000 S	3/21/2049	114.30	5,000,000.00	4,987,046.71	5,758,637.00
INTEL CORP	458140AR1	A1		3.1000 S	7/29/2022	103.20	5,000,000.00	4,999,107.55	5,212,456.78
INTL FLAVOR & FRAGRANCES	459506AJ0	Baa3e		3.4000 S	9/25/2020	101.07	2,000,000.00	1,999,733.37	2,033,825.67
INTL FLAVOR & FRAGRANCES	459506AK7	Baa3e		4.4500 S	9/26/2028	110.48	2,000,000.00	1,998,409.87	2,225,597.44
INVESCO FINANCE PLC	46132FAB6	A2		4.0000 S	1/30/2024	106.22	7,000,000.00	6,977,052.64	7,529,333.11
JACKSON NATL LIFE GLOBAL	46849LSW2	A1		2.5000 S	6/27/2022	101.17	8,000,000.00	7,987,146.33	8,179,407.56
JOHN DEERE & COMPANY	244199BE4	A2		2.6000 S	6/8/2022	101.65	7,000,000.00	6,995,074.07	7,203,171.11
JOHN DEERE & COMPANY	244199BF1	A2		3.9000 S	6/9/2042	114.11	5,000,000.00	4,968,849.15	5,798,649.67

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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				
JOHN DEERE CAPITAL CORP	24422ETT6	A2		2.6500 S	6/24/2024	102.45	10,000,000.00	9,950,433.17	10,361,003.44
JOHN DEERE CAPITAL CORP	24422ETZ2	A2		2.3500 S	1/8/2021	100.50	7,000,000.00	6,998,632.57	7,100,012.06
JOHN DEERE CAPITAL CORP	24422EUA5	A2		2.7000 S	1/6/2023	102.30	5,000,000.00	4,997,647.49	5,169,581.00
JOHN DEERE CAPITAL CORP	24422EUB3	A2		3.0500 S	1/6/2028	105.07	10,000,000.00	9,986,509.18	10,630,046.22
JOHNSON & JOHNSON	478160CJ1	Aaa		2.6250 S	1/15/2025	102.84	5,000,000.00	4,999,377.60	5,191,785.33
JOHNSON & JOHNSON	478160CK8	Aaa		2.9000 S	1/15/2028	105.06	5,000,000.00	4,995,115.93	5,307,583.78
JOHNSON & JOHNSON	478160CL6	Aaa		3.4000 S	1/15/2038	108.25	5,000,000.00	4,986,242.68	5,476,930.22
JOHNSON & JOHNSON	478160CM4	Aaa		3.5000 S	1/15/2048	110.59	5,000,000.00	4,981,901.96	5,595,391.11
JP MORGAN CHASE BANK NA	48125LRL8	AA3		2.1991 Q	2/1/2021	100.02	30,000,000.00	30,000,000.00	30,061,045.25
JPMORGAN CHASE & CO	46625HHF0	A3		6.4000 S	5/15/2038	144.29	10,000,000.00	12,450,933.78	14,457,604.44
JPMORGAN CHASE & CO	46625HJE1	A3		3.2500 S	9/23/2022	103.28	10,000,000.00	9,980,841.31	10,389,121.89
JPMORGAN CHASE & CO	46625HJU5	A3		4.8500 S	2/1/2044	126.91	5,000,000.00	4,992,218.66	6,426,322.33
JPMORGAN CHASE & CO	46625HQW3	A3		3.3000 S	4/1/2026	105.10	10,000,000.00	10,270,392.49	10,565,410.00
JPMORGAN CHASE & CO	46647PAS5	A2		3.5140 S	6/18/2022	102.10	15,000,000.00	15,000,000.00	15,553,910.17
JPMORGAN CHASE & CO	48126BAA1	A3		5.4000 S	1/6/2042	133.75	5,200,000.00	6,338,212.16	7,068,061.00
JPMORGAN CHASE & CO (3/1/24	46647PAH9	A3		3.2200 S	3/1/2025	103.46	5,000,000.00	5,000,000.00	5,212,804.78
KELLOGG CO	487836AT5	Baa2		7.4500 S	4/1/2031	140.06	5,000,000.00	5,514,146.59	7,064,944.33
KENTUCKY UTILITIES (CALL 8/1/20)	491674BE6	A1		3.2500 S	11/1/2020	100.87	8,000,000.00	7,996,789.14	8,091,539.67
KEY BANK NA	49327M2K9	A3		3.3000 S	6/1/2025	105.84	10,000,000.00	9,986,004.43	10,749,411.00
KEY BANK NA (SUB BANK)	49327V2A1	Baa1		3.4000 S	5/20/2026	104.22	12,805,000.00	12,448,505.93	13,359,202.97
KINDER MORGAN ENER PART	494550BQ8	Baa3		3.5000 S	9/1/2023	103.45	12,000,000.00	11,880,761.90	12,518,661.00
KINDER MORGAN ENER PART	494550BT2	Baa3		3.5000 S	3/1/2021	101.39	5,000,000.00	4,995,025.46	5,113,055.00
KRAFT HEINZ CO	50076QAE6	Baa3		5.0000 S	6/4/2042	106.04	5,000,000.00	5,463,241.80	5,425,011.67
KRAFT HEINZ CO (1/15/35 CALL)	50077LAL0	Baa3		5.0000 S	7/15/2035	109.64	5,000,000.00	4,959,257.48	5,576,398.44
KRAFT HEINZ CO (1/15/45 CALL)	50077LAM8	Baa3		5.2000 S	7/15/2045	108.19	10,000,000.00	9,963,316.82	11,015,190.44
KRAFT HEINZ CO (6/2/20 CALL)	50077LAH9	Baa3		2.8000 S	7/2/2020	100.20	934,000.00	933,735.90	946,677.02
KRAFT HEINZ FOODS CO	42307TAH1	Baa3		7.1250 S	8/1/2039	129.28	4,025,000.00	4,565,658.59	5,299,215.75
KRAFT HEINZ FOODS CO	50077LAB2	Baa3		4.3750 S	6/1/2046	98.52	8,100,000.00	6,776,458.21	8,157,478.50
KROGER CO	501044CQ2	Baa1		3.4000 S	4/15/2022	102.70	2,150,000.00	2,131,084.49	2,217,480.56
KROGER CO	501044CS8	Baa1		3.8500 S	8/1/2023	105.57	14,620,000.00	14,513,159.19	15,622,135.33
KROGER CO	501044CT6	Baa1		5.1500 S	8/1/2043	114.00	2,000,000.00	1,994,006.90	2,314,399.33
LOCKHEED MARTIN CORP	539830BF5	Baa1		2.5000 S	11/23/2020	100.45	5,000,000.00	4,996,307.22	5,025,388.78

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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			
LOCKHEED MARTIN CORP	539830BH1	Baa1		3.5500 S	1/15/2026	107.48	5,000,000.00	4,975,040.85	5,441,079.56
LOCKHEED MARTIN CORP	539830BN8	BAA1		4.0900 S	9/15/2052	117.57	5,643,000.00	5,643,000.00	6,683,453.17
LOWES COMPANIES INC	548661CV7	A3		3.8000 S	11/15/2021	103.01	2,410,000.00	2,426,674.39	2,486,593.22
MANUF & TRADERS TRUST CO	55279HAN0	A3		2.0500 S	8/17/2020	100.07	8,000,000.00	7,998,370.64	8,052,625.78
MANULIFE (JOHN HANCOCK	41020VAA9	A3		7.3750 S	2/15/2024	117.29	8,000,000.00	7,819,602.89	9,557,282.22
MASSMUTUAL GLOBAL FUNDIN	57629WCE8	Aa2		2.7500 S	6/22/2024	102.23	20,000,000.00	19,995,694.88	20,688,798.67
MASTERCARD INC	57636QAL8	A1		3.6500 S	6/1/2049	112.27	10,000,000.00	9,985,634.84	11,410,721.89
MASTERCARD INC	57636QAM6	A1		2.9500 S	6/1/2029	105.08	15,000,000.00	14,980,196.68	15,983,797.17
MCDONALD'S CORP	58013MEZ3	Baa1		4.7000 S	12/9/2035	119.16	5,927,000.00	6,226,988.81	7,195,968.08
MCDONALD'S CORP	58013MFA7	Baa1		4.8750 S	12/9/2045	121.60	10,146,000.00	10,748,236.04	12,573,713.25
MCDONALD'S CORP	58013MFE9	BAA1		3.3500 S	4/1/2023	104.06	3,000,000.00	2,999,225.20	3,138,519.00
MEDTRONIC INC	585055BR6	A3		3.1500 S	3/15/2022	102.83	3,928,000.00	3,925,208.09	4,065,353.20
MET LIFE GLOB FUNDING I	59217GAQ2	Aa3		3.8750 S	4/11/2022	104.23	7,839,000.00	8,031,065.18	8,212,874.06
MET LIFE GLOB FUNDING I	59217GCK3	Aa3		3.0000 S	9/19/2027	104.06	20,000,000.00	19,861,964.78	20,931,966.00
METLIFE INC	59156RAE8	A3		6.5000 S	12/15/2032	140.55	3,000,000.00	3,079,847.47	4,306,560.67
MICROSOFT CORP	594918BQ6	Aaa		2.0000 S	8/8/2023	100.53	10,000,000.00	9,983,727.36	10,115,764.78
MICROSOFT CORP	594918BR4	Aaa		2.4000 S	8/8/2026	101.86	10,000,000.00	9,987,076.46	10,261,812.33
MICROSOFT CORP	594918BX1	Aaa		2.8750 S	2/6/2024	103.78	5,000,000.00	4,977,362.53	5,235,128.14
MICROSOFT CORP	594918BZ6	Aaa		4.1000 S	2/6/2037	118.47	10,000,000.00	9,980,399.33	11,978,361.22
MICROSOFT CORP (CALL 8/6/46)	594918CA0	Aaa		4.2500 S	2/6/2047	123.99	10,000,000.00	10,964,186.59	12,534,778.89
MOLSON COORS BREWING CO	60871RAF7	Baa3		2.1000 S	7/15/2021	99.84	5,000,000.00	4,999,364.44	5,031,542.67
MORGAN STANLEY	6174468G7	A3		4.4310 S	1/23/2030	112.78	5,000,000.00	5,282,318.27	5,717,526.33
MORGAN STANLEY	61744YAK4	A3		3.5910 S	7/22/2028	105.99	10,000,000.00	10,000,000.00	10,727,619.50
MORGAN STANLEY	61744YAL2	A3		3.9710 S	7/22/2038	110.13	3,000,000.00	3,000,000.00	3,346,617.25
MORGAN STANLEY	61744YAP3	A3		3.7720 S	1/24/2029	107.27	12,000,000.00	11,964,008.08	13,032,412.33
MORGAN STANLEY	61746BDJ2	A3		3.7500 S	2/25/2023	104.72	10,000,000.00	10,197,825.38	10,571,737.00
MORGAN STANLEY	61746BDQ6	A3		3.8750 S	4/29/2024	106.39	15,000,000.00	15,635,335.89	16,010,224.67
MORGAN STANLEY	617482V92	A3		6.3750 S	7/24/2042	147.52	3,000,000.00	4,000,639.45	4,492,987.75
MORGAN STANLEY	61761J3R8	A3		3.1250 S	7/27/2026	103.68	5,000,000.00	4,976,205.09	5,237,751.44
NASDAQ OMX GROUP	631103AF5	Baa2		4.2500 S	6/1/2024	107.80	10,000,000.00	9,982,562.64	10,992,964.00
NATIONAL RURAL UTIL COOP	637432NP6	A1		3.4000 S	2/7/2028	107.13	15,000,000.00	14,950,104.15	16,230,377.00
NATIONAL RURAL UTILITIES	637432MV4	A1		3.4000 S	11/15/2023	105.01	8,648,000.00	8,558,922.69	9,094,454.08

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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				
NESTLE HOLDINGS INC	641062AD6	Aa2		3.3500 S	9/24/2023	105.01	15,000,000.00	14,997,901.02	15,844,710.83
NESTLE HOLDINGS INC	641062AE4	Aa2		3.5000 S	9/24/2025	107.27	10,000,000.00	9,976,531.21	10,792,319.89
NESTLE HOLDINGS INC	641062AF1	Aa2		3.6250 S	9/24/2028	110.21	15,000,000.00	14,934,969.09	16,633,434.92
NESTLE HOLDINGS INC	641062AJ3	Aa2		3.1000 S	9/24/2021	102.07	5,000,000.00	4,998,861.57	5,132,201.22
NESTLE HOLDINGS INC	641062AL8	Aa2		3.9000 S	9/24/2038	114.78	15,000,000.00	14,846,055.32	17,326,243.00
NESTLE HOLDINGS INC	641062AN4	Aa2		4.0000 S	9/24/2048	116.97	10,000,000.00	9,868,497.42	11,771,164.44
NEW YORK LIFE GLOBAL FDG	64952WCN1	Aaa		2.9000 S	1/17/2024	103.35	21,379,000.00	21,543,278.84	22,324,920.42
NEW YORK LIFE GLOBAL FDG	64952WCY7	AAA		2.0533 Q	1/21/2020	100.03	25,000,000.00	25,000,000.00	25,065,224.72
NEXTERA ENERGY CAPITAL	65339KBG4	Baa1		3.1500 S	4/1/2024	103.38	5,000,000.00	5,000,000.00	5,195,219.00
NEXTERA ENERGY CAPITAL	65339KBH2	Baa1		3.2500 S	4/1/2026	104.39	3,000,000.00	2,991,653.55	3,147,981.00
NEXTERA ENERGY CAPITAL	65339KBJ8	Baa1		3.5000 S	4/1/2029	105.94	7,000,000.00	6,974,617.61	7,456,885.33
NISOURCE FINANCE CORP	65473QBB8	Baa2		5.2500 S	2/15/2043	121.03	10,000,000.00	10,768,897.00	12,257,738.33
NISOURCE FINANCE CORP	65473QBD4	Baa2		5.6500 S	2/1/2045	128.79	5,550,000.00	6,317,822.61	7,252,449.00
NORFOLK SOUTHERN (CALL	655844BG2	Baa1		3.2500 S	12/1/2021	102.15	10,000,000.00	9,986,913.14	10,377,439.00
NORFOLK SOUTHERN CORP	655844BZ0	Baa1		3.8000 S	8/1/2028	110.28	5,000,000.00	5,156,271.03	5,577,453.33
NORFOLK SOUTHERN CORP	655844CC0	Baa1		4.1000 S	5/15/2048	112.45	9,495,000.00	9,450,339.03	10,701,643.62
NORTHROP GRUMMAN CORP	666807BL5	Baa2		2.0800 S	10/15/2020	100.13	5,000,000.00	4,999,777.63	5,019,577.89
NORTHROP GRUMMAN CORP	666807BM3	Baa2		2.9300 S	1/15/2025	102.86	6,000,000.00	5,999,345.18	6,237,934.33
NORTHROP GRUMMAN CORP	666807BN1	Baa2		3.2500 S	1/15/2028	104.35	5,000,000.00	4,997,831.35	5,278,885.89
NORTHROP GRUMMAN CORP	666807BP6	Baa2		4.0300 S	10/15/2047	112.01	5,000,000.00	4,992,499.64	5,626,374.22
NORTHROP GRUMMAN CORP	666807BQ4	Baa2		2.5500 S	10/15/2022	101.43	5,000,000.00	4,999,587.58	5,087,633.67
NOVARTIS CAPITAL CORP	66989HAG3	Aa3		3.4000 S	5/6/2024	105.86	10,000,000.00	9,965,952.15	10,609,786.11
ONEOK PARTNERS LP	68268NAJ2	Baa3		3.3750 S	10/1/2022	102.46	10,000,000.00	9,965,764.14	10,302,351.00
ONEOK PARTNERS LP	68268NAL7	Baa3		5.0000 S	9/15/2023	108.41	2,000,000.00	1,999,650.01	2,189,398.11
ORACLE CORP	68389XAS4	A1		3.6250 S	7/15/2023	105.67	3,000,000.00	2,989,025.26	3,211,331.33
ORACLE CORP	68389XBB0	A1		2.5000 S	5/15/2022	101.35	15,000,000.00	14,980,473.11	15,219,598.67
ORACLE CORP	68389XBC8	A1		2.9500 S	5/15/2025	103.93	15,000,000.00	14,960,181.50	15,608,787.67
ORACLE CORP	68389XBR5	A1		2.6250 S	2/15/2023	101.89	10,000,000.00	10,009,262.75	10,266,665.66
ORACLE CORP	68389XBS3	A1		2.9500 S	11/15/2024	103.89	10,000,000.00	9,999,927.19	10,401,640.11
PACIFICORP	695114CG1	A1		6.2500 S	10/15/2037	140.94	10,000,000.00	9,990,099.86	14,174,334.11
PARKER-HANNIFIN CORP	701094AM6	Baa1		2.7000 S	6/14/2024	101.43	5,000,000.00	4,997,900.70	5,134,246.00
PARKER-HANNIFIN CORP	701094AN4	Baa1		3.2500 S	6/14/2029	104.01	5,000,000.00	4,984,969.10	5,275,666.94

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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			
PARKER-HANNIFIN CORP	70109HAL9	Baa1		3.3000 S	11/21/2024	104.08	5,000,000.00	4,994,078.13	5,208,569.33
PARKER-HANNIFIN CORP	70109HAN5	Baa1		4.4500 S	11/21/2044	113.56	5,000,000.00	4,993,994.82	5,684,017.56
PEPSICO INC	713448CY2	A1		3.5000 S	7/17/2025	107.50	5,000,000.00	5,175,300.95	5,440,194.89
PEPSICO INC	713448DT2	A1		2.2500 S	5/2/2022	101.04	15,000,000.00	14,984,909.05	15,182,893.50
PNC BANK NA (6/28/22 CALL)	69353RFE3	A2		2.4500 S	7/28/2022	101.03	20,000,000.00	19,999,015.94	20,372,906.67
PNC BANK NA (sub bank)	69349LAM0	A3		3.8000 S	7/25/2023	105.11	20,630,000.00	21,014,205.60	21,958,413.00
PNC FUNDING CORP	693476BN2	A3		3.3000 S	3/8/2022	102.80	1,500,000.00	1,507,488.95	1,553,344.50
PPL CAPITAL FUNDING	69352PAD5	Baa2		4.2000 S	6/15/2022	104.26	12,000,000.00	12,267,991.18	12,743,212.00
PPL CAPITAL FUNDING	69352PAE3	Baa2		3.5000 S	12/1/2022	103.24	4,000,000.00	3,954,489.33	4,199,585.00
PPL CAPITAL FUNDING INC	69352PAL7	BAA2		3.1000 S	5/15/2026	102.04	6,502,000.00	6,081,773.54	6,643,486.31
PPL ELECTRIC UTILITIES	69351UAQ6	A1		2.5000 S	9/1/2022	101.01	2,000,000.00	1,997,990.01	2,032,658.00
PRUDENTIAL FINANCIAL INC	74432QBT1	Baa1		4.5000 S	11/16/2021	104.71	12,000,000.00	11,978,656.68	12,588,103.00
PRUDENTIAL FINL INC SR GLBL	744320BA9	BAA1		3.9350 S	12/7/2049	108.48	12,110,000.00	12,110,000.00	13,367,513.11
PUBLIC SERVICE ELECTRIC	74456QBW5	Aa3		3.2500 S	9/1/2023	104.39	7,000,000.00	6,990,493.73	7,364,394.00
PUBLIC SERVICE ELECTRIC	74456QBX3	Aa3		3.6500 S	9/1/2028	109.46	10,000,000.00	9,998,567.93	11,037,717.00
PUBLIC SERVICE OF	744448CD1	A1		3.2000 S	11/15/2020	100.58	5,000,000.00	4,997,760.27	5,036,174.11
REALTY INCOME CORP	756109AQ7	Baa1		3.8750 S	7/15/2024	106.87	10,000,000.00	10,002,181.40	10,833,367.88
RECKITT BENCKISER TSY	75625QAC3	A3		2.3750 S	6/24/2022	100.60	15,000,000.00	14,992,553.42	15,245,164.58
RECKITT BENCKISER TSY	75625QAD1	A3		2.7500 S	6/26/2024	101.79	5,000,000.00	4,996,358.81	5,148,864.39
RECKITT BENCKISER TSY	75625QAE9	A3		3.0000 S	6/26/2027	103.02	5,000,000.00	4,988,242.09	5,215,716.33
REED ELSEVIER CAPITAL	758202AK1	Baa1		3.1250 S	10/15/2022	102.34	13,500,000.00	13,495,431.70	13,869,774.25
ROGERS COMMUNICATIONS	775109BB6	Baa1		5.0000 S	3/15/2044	122.26	5,000,000.00	4,965,215.10	6,165,933.78
ROPER TECHNOLOGIES INC	776743AD8	Baa3		3.8000 S	12/15/2026	106.66	10,000,000.00	10,002,106.68	10,841,609.23
ROYAL BANK OF CANADA	78012KC62	A1		2.1250 S	3/2/2020	100.06	10,700,000.00	10,697,971.22	10,762,391.15
SCHLUMBERGER	806854AB1	A1		3.3000 S	9/14/2021	101.95	10,327,000.00	10,361,755.05	10,601,022.41
SCHLUMBERGER	806854AH8	A1		3.6500 S	12/1/2023	105.32	7,000,000.00	6,989,420.63	7,500,013.00
SHELL INTERNATIONAL FINANCE	822582AM4	Aa2		4.3750 S	3/25/2020	100.76	14,560,000.00	14,559,769.06	14,787,067.34
SHELL INTERNATIONAL FINANCE	822582BD3	Aa2		3.2500 S	5/11/2025	105.40	5,000,000.00	4,991,085.74	5,278,971.78
SHELL INTERNATIONAL FINANCE	822582BE1	Aa2		4.1250 S	5/11/2035	116.24	5,000,000.00	4,965,014.57	5,823,324.33
SHELL INTERNATIONAL FINANCE	822582BF8	Aa2		4.3750 S	5/11/2045	120.09	5,000,000.00	4,990,862.79	6,016,610.78
SIMON PROPERTY GROUP LP	828807CS4	A2		3.3750 S	10/1/2024	105.21	7,000,000.00	6,992,808.80	7,404,417.00
SIMON PROPERTY GROUP LP	828807CT2	A2		4.2500 S	10/1/2044	115.09	5,000,000.00	4,973,294.43	5,789,787.67

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER	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			
SMUCKER (J.M.) CO	832696AB4	BAA2		3.5000 S	10/15/2021	102.58	6,435,000.00	6,534,766.57	6,629,790.75
SMUCKER (J.M.) CO	832696AQ1	Baa2		2.2000 S	12/6/2019	100.00	5,000,000.00	4,999,972.43	5,053,594.22
SOUTHERN CO	842587CV7	Baa2		3.2500 S	7/1/2026	103.61	17,000,000.00	17,208,542.51	17,843,538.34
SOUTHERN CO GAS CAPITAL	001192AK9	Baa1		4.4000 S	6/1/2043	111.16	5,556,000.00	5,547,656.36	6,298,020.00
SOUTHERN CO GAS CAPITAL	001192AM5	BAA1		3.2500 S	6/15/2026	103.69	2,000,000.00	1,946,506.29	2,103,758.22
SOUTHERN CO GAS CAPITAL	8426EPAC2	Baa1		4.4000 S	5/30/2047	112.49	1,915,000.00	1,910,067.08	2,154,447.06
STARBUCKS CORP	855244AH2	A2		4.3000 S	6/15/2045	110.96	11,350,000.00	12,386,309.06	12,818,985.28
STARBUCKS CORP	855244AK5	A2		2.4500 S	6/15/2026	100.69	1,162,000.00	1,129,277.01	1,183,116.37
STARBUCKS CORP	855244AP4	A3		3.5000 S	3/1/2028	107.27	5,000,000.00	4,947,284.61	5,407,005.00
STARBUCKS CORP (4/15/22 CALL)	855244AG4	A2		2.7000 S	6/15/2022	101.90	11,000,000.00	10,999,200.50	11,350,575.00
STATE STREET CORP (Call 5/15/22)	857477AZ6	A1		2.6530 S	5/15/2023	101.47	20,000,000.00	20,051,602.58	20,317,477.22
STATOIL ASA	85771PAF9	Aa3		3.1500 S	1/23/2022	102.56	10,500,000.00	10,495,747.29	10,886,914.00
STATOIL ASA	85771PAN2	Aa3		3.7000 S	3/1/2024	106.77	10,000,000.00	9,978,176.52	10,769,162.00
STATOIL ASA	85771PAP7	Aa3		2.9000 S	11/8/2020	100.94	3,000,000.00	2,999,890.77	3,033,868.33
STATOIL ASA	85771PAQ5	Aa3		4.8000 S	11/8/2043	127.19	3,000,000.00	2,986,472.49	3,824,774.00
SUNTRUST BANK (7/1/22 CALL)	86787EAT4	Baa1		2.4500 S	8/1/2022	100.74	12,000,000.00	11,988,282.83	12,187,046.00
SUNTRUST BANK (SUB BANK 1 MO	86787GAJ1	Baa1		3.3000 S	5/15/2026	104.24	9,167,000.00	8,988,189.98	9,569,377.94
SYNCHRONY FINANCIAL	87165BAC7	NR		3.7500 S	8/15/2021	102.15	2,000,000.00	1,999,046.73	2,065,053.33
SYNCHRONY FINANCIAL	87165BAD5	NR		4.2500 S	8/15/2024	105.47	6,000,000.00	6,004,393.89	6,403,557.34
SYSCO CORPORATION	871829BA4	A3		2.5000 S	7/15/2021	100.77	2,330,000.00	2,329,513.51	2,370,038.56
SYSCO CORPORATION	871829BC0	A3		3.3000 S	7/15/2026	105.26	14,000,000.00	13,763,235.28	14,910,483.33
SYSCO CORPORATION	871829BD8	A3		4.5000 S	4/1/2046	115.91	5,000,000.00	5,040,311.52	5,832,901.00
TELECOM ITALIA CAPITAL	87927VAF5	Ba1		6.3750 S	11/15/2033	110.67	5,000,000.00	4,976,698.67	5,547,590.67
TELEFONICA EUROPE BV	879385AD4	Baa3		8.2500 S	9/15/2030	144.23	10,000,000.00	11,623,532.53	14,597,615.67
TIME WARNER CABLE INC	88732JAN8	Ba1		7.3000 S	7/1/2038	129.22	5,000,000.00	4,996,735.46	6,611,848.44
TOLEDO EDISON COMPANY	889175BD6	Baa1		6.1500 S	5/15/2037	136.82	1,383,000.00	1,675,080.67	1,895,986.20
TORONTO-DOMINION BANK	89114QBT4	Aa2		1.8500 S	9/11/2020	99.99	7,000,000.00	6,997,905.88	7,027,984.78
TORONTO-DOMINION BANK	89114QBZ0	Aa2		3.2500 S	6/11/2021	102.08	8,000,000.00	7,998,121.54	8,289,333.78
TOTAL CAPITAL INTL SA	89153VAE9	Aa3		2.7000 S	1/25/2023	102.12	7,000,000.00	6,995,006.56	7,214,599.00
TRAVELERS COS INC (2/25/45	89417EAK5	A2		4.3000 S	8/25/2045	119.14	5,000,000.00	4,963,799.15	6,014,134.33
UNILEVER (CPC INTL)	126149AD5	A1		7.2500 S	12/15/2026	131.69	5,380,000.00	5,615,097.37	7,264,622.39
UNILEVER CAPITAL CORP	904764BC0	A1		3.5000 S	3/22/2028	109.05	10,000,000.00	9,913,044.92	10,971,724.33

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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			
UNILEVER CAPITAL CORP	904764BG1	A1e		3.2500 S	3/7/2024	104.76	5,000,000.00	4,971,430.46	5,275,862.67
UNION PACIFIC CORP	907818DK1	A3		4.1630 S	7/15/2022	105.09	13,114,000.00	13,114,000.00	13,987,484.42
UNION PACIFIC CORP	907818DR6	A3		3.6460 S	2/15/2024	105.51	3,050,000.00	3,050,000.00	3,250,875.11
UNION PACIFIC CORP	907818ES3	BAA1		3.7500 S	7/15/2025	107.34	5,000,000.00	4,999,837.46	5,437,942.33
UNION PACIFIC CORP	907818EV6	Baa1		4.3750 S	9/10/2038	115.09	2,000,000.00	1,997,122.26	2,321,583.50
UNION PACIFIC CORP	907818EY0	Baa1		3.9500 S	9/10/2028	110.73	7,000,000.00	6,984,673.03	7,813,589.50
UNION PACIFIC CORP	907818FF0	Baa1		3.8290 S	3/20/2060	102.87	5,000,000.00	5,000,000.00	5,149,491.86
UNITED PARCEL SERVICE	911312AJ5	A1		6.2000 S	1/15/2038	141.63	14,000,000.00	13,942,700.92	20,156,003.11
UNITED PARCEL SERVICE	911312BK1	A1		2.5000 S	4/1/2023	101.46	5,000,000.00	4,990,213.36	5,093,865.33
UNITED PARCEL SERVICE	911312BP0	A1		2.0500 S	4/1/2021	100.22	7,000,000.00	6,995,545.66	7,039,063.67
UNITED TECHNOLOGIES CORP	913017BJ7	A3		5.4000 S	5/1/2035	129.04	8,000,000.00	7,956,989.28	10,359,560.00
UNITED TECHNOLOGIES CORP	913017BV0	A3		3.1000 S	6/1/2022	102.73	10,000,000.00	9,929,372.70	10,427,659.00
UNITED TECHNOLOGIES CORP	913017CM9	A3		1.9000 S	5/4/2020	99.96	16,013,000.00	16,010,875.03	16,029,047.52
UNITED TECHNOLOGIES CORP	913017CX5	Baa1e		4.6250 S	11/16/2048	125.06	5,000,000.00	4,984,471.58	6,262,825.42
UNITED TECHNOLOGIES CORP	913017CY3	Baa1e		4.1250 S	11/16/2028	112.50	7,000,000.00	6,997,742.43	7,887,179.25
UNITEDHEALTH GROUP INC	91324PCM2	A3		2.7000 S	7/15/2020	100.49	5,000,000.00	4,999,603.01	5,075,398.00
UNITEDHEALTH GROUP INC	91324PCP5	A3		3.7500 S	7/15/2025	107.90	5,000,000.00	4,991,749.50	5,465,993.33
UNITEDHEALTH GROUP INC	91324PDC3	A3		1.9500 S	10/15/2020	100.05	7,000,000.00	6,996,519.93	7,020,834.67
UNITEDHEALTH GROUP INC	91324PDD1	A3		2.3750 S	10/15/2022	100.97	7,000,000.00	6,986,526.46	7,089,115.06
UNITEDHEALTH GROUP INC	91324PDE9	A3		2.9500 S	10/15/2027	104.22	7,000,000.00	6,952,326.66	7,321,843.11
UNITEDHEALTH GROUP INC	91324PDF6	A3		3.7500 S	10/15/2047	107.83	7,000,000.00	6,937,865.45	7,581,778.67
US BANCORP	91159HHA1	A1		4.1250 S	5/24/2021	103.08	7,000,000.00	6,995,325.17	7,221,008.58
US BANCORP	91159HHR4	A1		3.1500 S	4/27/2027	105.55	5,000,000.00	4,997,690.63	5,292,241.00
US BANK NA CINCINNATI	90331HNG4	A1		2.0500 S	10/23/2020	100.14	15,000,000.00	14,999,085.86	15,053,946.33
US BANK NA CINCINNATI	90331HNL3	A1		2.8500 S	1/23/2023	102.59	15,000,000.00	14,994,192.98	15,540,030.00
VENTAS REALTY LP	92277GAD9	Baa1		3.7500 S	5/1/2024	105.24	5,000,000.00	4,976,983.09	5,277,650.00
VERIZON COMMUNICATIONS	92343VCK8	Baa1		4.8620 S	8/21/2046	125.23	12,033,000.00	12,858,378.33	15,231,510.35
VERIZON COMMUNICATIONS	92343VCV4	Baa1		4.2720 S	1/15/2036	114.03	8,230,000.00	8,230,000.00	9,517,175.23
VERIZON COMMUNICATIONS	92343VCX0	Baa1		4.5220 S	9/15/2048	120.54	5,119,000.00	5,119,000.00	6,219,334.25
VERIZON COMMUNICATIONS	92343VCZ5	Baa1		4.6720 S	3/15/2055	124.92	3,244,000.00	3,244,000.00	4,084,271.93
VERIZON COMMUNICATIONS	92343VDU5	BAA1		5.2500 S	3/16/2037	126.32	5,000,000.00	5,290,004.77	6,370,865.50
VERIZON COMMUNICATIONS	92343VER1	Baa1		4.3290 S	9/21/2028	113.39	22,340,000.00	22,197,356.84	25,519,228.95

DESCRIPTION	IDENTIFIER	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			
VIRGINIA ELEC & POWER CO	927804FE9	A2		6.3500 S	11/30/2037	138.92	5,000,000.00	6,383,360.75	6,946,712.95
VIRGINIA ELEC & POWER CO	927804FG4	A2		8.8750 S	11/15/2038	168.74	4,590,000.00	7,048,055.00	7,763,193.00
VISA INC	92826CAB8	A1		2.2000 S	12/14/2020	100.38	7,000,000.00	6,998,712.78	7,097,964.89
VISA INC	92826CAC6	A1		2.8000 S	12/14/2022	102.68	10,000,000.00	9,993,635.58	10,398,333.89
VISA INC	92826CAF9	A1		4.3000 S	12/14/2045	123.00	10,000,000.00	9,984,485.72	12,499,727.22
VODAFONE GROUP PLC	92857WBH2	BAA1		3.7500 S	1/16/2024	105.27	5,000,000.00	4,968,071.23	5,334,036.50
VODAFONE GROUP PLC	92857WBJ8	BAA1		4.1250 S	5/30/2025	108.31	3,000,000.00	2,976,416.15	3,249,543.75
VODAFONE GROUP PLC	92857WBK5	BAA1		4.3750 S	5/30/2028	111.01	7,000,000.00	6,920,271.03	7,771,206.69
VODAFONE GROUP PLC	92857WBL3	BAA1		5.0000 S	5/30/2038	115.17	5,000,000.00	4,909,464.43	5,759,045.44
VODAFONE GROUP PLC	92857WBM1	BAA1		5.2500 S	5/30/2048	119.34	7,000,000.00	6,945,751.57	8,354,753.83
WALGREENS BOOTS ALLIANCE	931427AC2	Baa2		4.8000 S	11/18/2044	102.81	5,000,000.00	4,999,268.50	5,149,278.67
WALGREENS BOOTS ALLIANCE	931427AF5	Baa2		3.3000 S	11/18/2021	101.71	5,000,000.00	4,995,846.05	5,091,600.33
WALGREENS BOOTS ALLIANCE	931427AH1	Baa2		3.8000 S	11/18/2024	103.69	10,250,000.00	10,359,337.99	10,641,806.27
WALGREENS BOOTS ALLIANCE	931427AQ1	Baa2		3.4500 S	6/1/2026	101.62	5,000,000.00	4,991,325.13	5,167,400.00
WAL-MART STORES	931142DW0	Aa2		3.6250 S	12/15/2047	111.83	5,000,000.00	4,992,706.30	5,674,858.39
WAL-MART STORES	931142EA7	Aa2		1.9000 S	12/15/2020	100.13	15,000,000.00	14,992,685.73	15,150,742.67
WAL-MART STORES INC	931142DU4	Aa2		2.3500 S	12/15/2022	101.36	15,000,000.00	14,999,274.78	15,366,244.67
WAL-MART STORES INC	931142DV2	Aa2		2.6500 S	12/15/2024	102.93	10,000,000.00	9,997,900.83	10,415,345.44
WASTE MANAGEMENT INC	94106LBF5	Baa1		2.9500 S	6/15/2024	103.35	5,000,000.00	4,999,729.07	5,245,030.50
WASTE MANAGEMENT INC	94106LBH1	Baa1		3.2000 S	6/15/2026	105.18	7,000,000.00	6,998,236.32	7,480,206.00
WASTE MANAGEMENT INC	94106LBK4	Baa1		4.1500 S	7/15/2049	115.80	5,000,000.00	4,993,656.86	5,899,171.50
WEC ENERGY GROUP INC	92939UAA4	Baa1		3.3750 S	6/15/2021	101.98	7,000,000.00	6,998,502.41	7,247,261.50
WELLS FARGO & COMPANY	949746RW3	A2		3.0000 S	4/22/2026	102.82	10,000,000.00	9,705,000.94	10,314,466.00
WELLS FARGO & COMPANY	949746SK8	A2		3.0690 S	1/24/2023	101.78	20,000,000.00	3,016,691.42	20,572,277.00
WELLS FARGO & COMPANY	949746SP7	A2		2.8346 Q	2/11/2022	100.70	30,000,000.00	30,208,587.38	30,255,393.48
WELLS FARGO & COMPANY	94974BFR6	A2		3.0000 S	1/22/2021	101.12	12,000,000.00	11,996,394.41	12,263,115.00
WELLS FARGO & COMPANY	95000U2A0	A2		3.5840 S	5/22/2028	106.04	10,000,000.00	9,854,072.34	10,613,112.00
WELLS FARGO (WACHOVIA SUB	92976GAJ0	Aa3		6.6000 S	1/15/2038	144.64	6,000,000.00	7,726,581.75	8,828,204.00
WELLS FARGO BANK NA	94980VAG3	Aa3		5.9500 S	8/26/2036	133.50	1,000,000.00	1,187,724.70	1,350,692.39
WELLS FARGO BANK NA	94988J5G8	Aa2		2.1500 S	12/6/2019	100.00	10,000,000.00	10,000,271.81	10,104,730.89
WILLIAMS PARTNERS LP	96950FAJ3	Baa3		3.3500 S	8/15/2022	102.39	5,000,000.00	4,979,103.39	5,168,800.44
WISCONSIN ENERGY CORP	976657AK2	A3		2.4500 S	6/15/2020	100.19	7,000,000.00	6,998,546.33	7,092,218.56

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	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			
WISCONSIN ENERGY CORP	976657AL0	A3		3.5500 S	6/15/2025	106.14	7,000,000.00	6,999,290.41	7,544,187.11
WM WRIGLEY JR CO	982526AQ8	A2		3.3750 S	10/21/2020	101.10	5,000,000.00	4,999,305.55	5,073,933.00
XCEL ENERGY (CALL 11/15/19)	98389BAM2	A3		4.7000 S	5/15/2020	100.08	13,000,000.00	13,017,620.11	13,037,721.56
ZOETIS INC	98978VAB9	Baa1		3.2500 S	2/1/2023	102.98	10,500,000.00	10,327,259.60	10,926,333.00
CORPORATE NOTES/BONDS TOTAL							3,721,848,000.00	3,748,228,165.00	4,068,875,128.13
				Instrument: FHLMC-G		FHLMC GOLD			
FG G61447	31335BTC0	AAA		3.5000 M	3/1/2048	103.72	4,678,551.80	4,567,202.71	4,866,240.78
FG G61604	31335BX92	AAA		3.0000 M	4/1/2047	102.40	4,578,218.37	4,387,126.18	4,699,559.55
FG G61617	31335BYN0	AAA		4.5000 M	1/1/2045	108.78	6,995,702.95	7,743,338.69	7,636,051.89
FG Q51132	3132XTHJ0	AAA		4.0000 M	10/1/2047	104.78	12,028,121.98	12,107,866.44	12,643,660.74
FG Q53335	3132XVV59	AAA		3.5000 M	1/1/2048	103.72	8,630,376.20	8,640,758.66	8,976,671.93
FG Q56539	3132Y0HR4	AAA		4.5000 M	6/1/2048	105.58	4,001,255.88	4,138,719.12	4,239,696.71
FG Q59130	3132Y3EC4	AAA		4.0000 M	10/1/2048	104.01	15,016,172.80	15,176,255.39	15,667,736.91
FG Q59234	3132Y3HL1	AAA		4.0000 M	10/1/2048	103.89	8,064,511.70	8,109,083.56	8,404,908.71
FG V85564	3132LBF7D	AAA		4.5000 M	5/1/2049	105.56	4,640,500.40	4,887,060.38	4,916,086.88
FHLMC GOLD #A31402	31297LRX0	AAA		5.5000 M	2/1/2035	112.29	150,936.65	151,448.94	170,183.79
FHLMC GOLD 15YR #G16066	3128ME6B2	AAA		2.5000 M	2/1/2032	101.33	24,810,775.20	25,005,743.92	25,192,769.12
FHLMC 10/20 #H09112	3128UNDR0	AAA		5.5000 M	11/1/2037	111.03	1,099,715.16	1,078,855.48	1,226,030.36
FHLMC GOLD # C00210	31292GGT7	AAA		8.0000 M	1/1/2023	106.83	53,836.12	54,038.90	57,874.91
FHLMC GOLD # G00198	31283GGF8	AAA		8.0000 M	1/1/2024	101.01	24,287.69	24,403.63	24,693.92
FHLMC GOLD # V83883	3132L9J48	AAA		3.0000 M	1/1/2048	102.03	9,356,781.00	9,162,430.78	9,569,928.95
FHLMC GOLD #A11732	31296K4R1	AAA		5.0000 M	8/1/2033	110.23	2,022,720.77	1,993,350.18	2,238,114.00
FHLMC GOLD #A11756	31296K5R0	AAA		5.0000 M	8/1/2033	110.23	909,902.50	915,911.38	1,006,795.26
FHLMC GOLD #A11952	31296LEZ0	AAA		5.0000 M	8/1/2033	110.23	1,491,462.35	1,506,412.97	1,650,283.43
FHLMC GOLD #A13227	31296MSQ3	AAA		5.0000 M	9/1/2033	110.23	2,748,115.62	2,731,940.48	3,040,696.48
FHLMC GOLD #A13315	31296MVG1	AAA		5.0000 M	9/1/2033	110.23	1,292,276.53	1,288,894.97	1,429,860.49
FHLMC GOLD #A13562	31296M5X3	AAA		5.0000 M	9/1/2033	110.23	1,310,966.92	1,302,912.11	1,450,540.36
FHLMC GOLD #A13802	31296NGK7	AAA		5.0000 M	9/1/2033	110.23	968,176.30	962,919.28	1,071,274.07
FHLMC GOLD #A14276	31296NXD4	AAA		5.5000 M	10/1/2033	112.27	577,456.47	580,818.14	650,945.67
FHLMC GOLD #A15228	31296PYZ9	AAA		5.0000 M	10/1/2033	110.23	1,355,002.36	1,312,762.77	1,499,263.85
FHLMC GOLD #A16641	31296RLW6	AAA		5.5000 M	12/1/2033	112.27	336,760.21	341,859.34	379,617.48

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #A16855	31296RTL2	AAA		5.5000 M	12/1/2033	112.27	480,348.23	483,094.30	541,479.60
FHLMC GOLD #A17666	31296SQT6	AAA		5.5000 M	1/1/2034	112.27	519,426.33	525,533.68	585,530.70
FHLMC GOLD #A24899	31297CNQ9	AAA		6.0000 M	7/1/2034	110.99	256,432.36	262,405.33	285,890.16
FHLMC GOLD #A26688	31297END4	AAA		6.0000 M	9/1/2034	115.23	508,414.30	517,088.02	588,384.07
FHLMC GOLD #A94193	312942US2	AAA		4.0000 M	10/1/2040	107.00	5,187,812.76	5,204,562.95	5,568,190.71
FHLMC GOLD #A94389	3129422W4	AAA		4.0000 M	10/1/2040	107.00	2,897,221.69	2,866,905.65	3,109,650.41
FHLMC GOLD #A94694	312943GB3	AAA		4.0000 M	11/1/2040	107.00	14,876,819.16	14,878,062.34	15,967,609.40
FHLMC GOLD #A94696	312943GD9	AAA		4.0000 M	11/1/2040	107.00	2,960,905.75	2,962,323.28	3,178,003.69
FHLMC GOLD #A94807	312943KU6	AAA		4.0000 M	11/1/2040	107.00	3,880,155.19	3,839,838.48	4,164,653.85
FHLMC GOLD #A95129	312943VW0	AAA		4.0000 M	11/1/2040	107.00	4,763,462.81	4,764,589.39	5,112,727.21
FHLMC GOLD #A95645	312944HW4	AAA		4.0000 M	12/1/2040	107.00	16,987,416.28	16,718,058.26	18,233,622.72
FHLMC GOLD #A96639	312945LU0	AAA		4.5000 M	12/1/2040	108.52	2,564,895.60	2,616,357.62	2,793,163.36
FHLMC GOLD #A96870	312945T32	AAA		3.5000 M	2/1/2041	105.32	14,344,602.08	13,536,175.73	15,149,311.42
FHLMC GOLD #A96982	312945XK9	AAA		4.5000 M	2/1/2041	108.45	1,311,156.27	1,337,185.34	1,426,893.84
FHLMC GOLD #A97047	312945ZL5	AAA		4.5000 M	2/1/2041	108.45	18,195,235.10	18,600,132.53	19,801,722.13
FHLMC GOLD #C00425	31292GPJ9	AAA		7.5000 M	10/1/2025	111.61	130,641.00	131,183.05	146,622.51
FHLMC GOLD #C00428	31292GPM2	AAA		7.5000 M	11/1/2025	111.18	91,035.25	91,472.72	101,784.97
FHLMC GOLD #C00438	31292GPX8	AAA		7.0000 M	12/1/2025	110.13	76,068.04	76,036.94	84,218.73
FHLMC GOLD #C00742	31292GZF6	AAA		6.5000 M	4/1/2029	112.79	80,077.54	77,489.08	90,755.75
FHLMC GOLD #C00760	31292GZZ2	AAA		6.5000 M	5/1/2029	112.86	175,651.62	169,170.41	199,185.44
FHLMC GOLD #C00785	31292G2S4	AAA		6.5000 M	6/1/2029	112.95	80,362.64	77,416.60	91,205.30
FHLMC GOLD #C00835	31292G4U7	AAA		6.5000 M	7/1/2029	112.91	328,578.26	320,497.02	372,792.80
FHLMC GOLD #C00896	31292G7H3	AAA		7.5000 M	12/1/2029	116.64	93,881.00	93,702.22	110,089.76
FHLMC GOLD #C00910	31292HAK0	AAA		7.5000 M	1/1/2030	117.24	48,775.25	48,418.81	57,489.85
FHLMC GOLD #C01271	31292HMU5	AAA		6.5000 M	12/1/2031	115.31	106,169.75	106,610.94	123,002.09
FHLMC GOLD #C01277	31292HM27	AAA		7.0000 M	11/1/2031	117.50	109,257.35	111,506.33	129,017.33
FHLMC GOLD #C01598	31292HX33	AAA		5.0000 M	8/1/2033	110.23	997,802.96	987,252.42	1,104,056.51
FHLMC GOLD #C01622	31292HYT5	AAA		5.0000 M	9/1/2033	110.23	1,279,996.40	1,270,058.19	1,416,299.32
FHLMC GOLD #C01623	31292HYU2	AAA		5.5000 M	9/1/2033	112.27	739,751.70	733,968.29	833,895.53
FHLMC GOLD #C01674	31292H2F0	AAA		5.5000 M	11/1/2033	112.27	1,600,085.36	1,606,920.94	1,803,718.73
FHLMC GOLD #C03601	31292LAA3	AAA		3.5000 M	1/1/2041	105.32	6,659,313.71	6,310,466.84	7,032,890.00
FHLMC GOLD #C22347	31293KTC0	AAA		6.0000 M	2/1/2029	110.46	101,927.26	101,059.50	113,098.64

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Group: FIXED INCOME - Internal									
Portfolio: FI									
Instrument: FHLMC-G									
FIXED INCOME FHLMC GOLD									
FHLMC GOLD #C28188	31293SCZ0	AAA		6.5000 M	6/1/2029	111.70	69,145.72	66,750.81	77,610.54
FHLMC GOLD #C29186	31293TF36	AAA		6.5000 M	7/1/2029	111.99	87,805.18	85,591.06	98,804.61
FHLMC GOLD #C29245	31293THW0	AAA		6.5000 M	7/1/2029	112.45	39,099.86	37,301.79	44,181.79
FHLMC GOLD #C29986	31293UCX0	AAA		6.5000 M	8/1/2029	107.64	118,022.75	114,342.18	127,681.29
FHLMC GOLD #C35366	31294B6B6	AAA		7.5000 M	1/1/2030	101.05	10,690.25	10,611.96	10,868.81
FHLMC GOLD #C64130	31287PST1	AAA		6.5000 M	2/1/2032	111.77	63,589.60	63,996.47	71,417.44
FHLMC GOLD #C70138	31287XEK8	AAA		6.5000 M	8/1/2032	110.58	169,737.74	175,540.14	188,617.41
FHLMC GOLD #C80343	31335GLY9	AAA		7.0000 M	9/1/2025	109.72	49,775.85	49,414.20	54,906.36
FHLMC GOLD #C80349	31335GL60	AAA		7.5000 M	10/1/2025	110.98	67,269.50	67,511.91	75,077.43
FHLMC GOLD #D64823	3128F4LC3	AAA		7.0000 M	10/1/2025	104.28	63,087.76	62,627.72	66,155.01
FHLMC GOLD #D67588	3128F7ND2	AAA		7.0000 M	1/1/2026	100.36	9,868.42	9,877.11	9,961.57
FHLMC GOLD #G00474	31283GQ34	AAA		9.0000 M	4/1/2025	112.22	75,447.66	76,759.29	85,234.86
FHLMC GOLD #G00487	31283GRG4	AAA		7.0000 M	6/1/2026	110.96	51,316.16	51,759.76	57,237.34
FHLMC GOLD #G00853	31283G5N3	AAA		7.0000 M	1/1/2028	111.70	166,415.17	167,923.35	186,862.75
FHLMC GOLD #G00920	31283HAV7	AAA		7.0000 M	5/1/2028	113.65	44,049.95	44,445.60	50,321.96
FHLMC GOLD #G00921	31283HAW5	AAA		7.5000 M	4/1/2028	113.74	73,260.31	74,008.45	83,786.88
FHLMC GOLD #G00983	31283HCU7	AAA		6.5000 M	11/1/2028	111.78	53,739.09	53,717.83	60,362.09
FHLMC GOLD #G01309	31283HN27	AAA		7.0000 M	8/1/2031	117.21	41,565.56	42,439.11	48,959.47
FHLMC GOLD #G01477	31283HUA1	AAA		6.0000 M	12/1/2032	113.49	227,741.37	231,103.58	259,612.71
FHLMC GOLD #G01534	31283HV36	AAA		6.0000 M	4/1/2033	113.91	374,400.34	377,984.79	428,335.00
FHLMC GOLD #G01823	3128LXAY6	AAA		6.0000 M	5/1/2035	114.48	565,076.96	574,040.64	649,717.38
FHLMC GOLD #G01886	3128LXCX6	AAA		4.5000 M	8/1/2035	106.97	600,232.48	568,892.24	644,300.87
FHLMC GOLD #G01890	3128LXC32	AAA		4.5000 M	10/1/2035	106.97	516,557.18	493,118.78	554,482.09
FHLMC GOLD #G02086	3128LXJ76	AAA		5.0000 M	2/1/2036	110.98	3,442,910.06	3,341,545.98	3,835,287.46
FHLMC GOLD #G02178	3128LXM31	AAA		4.5000 M	3/1/2036	106.97	784,400.06	734,427.91	841,989.50
FHLMC GOLD #G02231	3128LXPQ7	AAA		4.5000 M	6/1/2036	106.96	819,792.16	765,604.20	879,963.22
FHLMC GOLD #G07299	3128M9NQ1	AAA		3.0000 M	2/1/2043	103.12	13,128,442.83	13,559,817.60	13,571,257.11
FHLMC GOLD #G07322	3128M9PF3	AAA		3.5000 M	4/1/2043	105.31	21,360,880.48	21,518,349.62	22,557,411.57
FHLMC GOLD #G08003	3128MJAD2	AAA		6.0000 M	7/1/2034	115.05	1,141,556.00	1,166,728.76	1,319,034.78
FHLMC GOLD #G08006	3128MJAG5	AAA		6.0000 M	8/1/2034	115.23	1,278,537.54	1,307,019.22	1,479,669.69
FHLMC GOLD #G08122	3128MJD49	AAA		5.5000 M	4/1/2036	112.42	2,066,591.88	2,028,312.50	2,332,765.88
FHLMC GOLD #G08642	3128MJWC0	AAA		4.0000 M	5/1/2045	105.65	4,492,162.27	4,718,993.52	4,761,023.87

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
Portfolio: FI									
Instrument: FHLMC-G									
FIXED INCOME									
FHLMC GOLD									
FHLMC GOLD #G08732	3128MJY61	AAA		3.0000 M	11/1/2046	102.40	3,365,382.92	3,317,469.69	3,454,603.46
FHLMC GOLD #G08776	3128MJ2J8	AAA		4.5000 M	8/1/2047	106.12	1,864,049.13	1,954,232.17	1,985,032.18
FHLMC GOLD #G08781	3128MJ2P4	AAA		4.5000 M	9/1/2047	106.12	2,638,195.03	2,770,348.81	2,809,423.23
FHLMC GOLD #G61281	31335BM60	AAA		3.5000 M	1/1/2048	103.72	4,123,976.05	4,108,815.94	4,289,416.26
FHLMC GOLD #GO1041	31283HEN1	AAA		6.0000 M	6/1/2029	111.44	102,753.21	96,974.26	115,023.77
FHLMC GOLD #N30126(RELO)	31281AD74	AAA		6.0000 M	8/1/2032	111.99	314,841.80	322,015.57	354,160.21
FHLMC GOLD #Q00055	3132GDBY7	AAA		3.5000 M	4/1/2041	105.40	11,268,860.80	10,665,964.09	11,909,966.51
FHLMC GOLD #Q02427	3132GFVU8	AAA		4.5000 M	8/1/2041	108.45	3,507,062.24	3,650,471.38	3,816,706.48
FHLMC GOLD #Q10217	3132HLG23	AAA		3.0000 M	8/1/2042	103.12	414,015.08	399,936.66	427,980.04
FHLMC GOLD #Q10538	3132HLS38	AAA		3.0000 M	8/1/2042	103.12	369,371.01	356,810.68	381,829.43
FHLMC GOLD #Q11786	3132HM6X4	AAA		3.0000 M	10/1/2042	103.12	12,464,284.46	12,114,496.65	12,884,697.71
FHLMC GOLD #Q12470	3132HNNW70	AAA		3.0000 M	11/1/2042	103.12	814,292.21	786,778.85	841,757.73
FHLMC GOLD #Q13093	3132HPNJ9	AAA		3.0000 M	11/1/2042	103.12	4,169,857.00	4,028,961.89	4,310,503.64
FHLMC GOLD #Q13150	3132HPQB3	AAA		3.0000 M	11/1/2042	103.12	2,266,570.55	2,189,982.83	2,343,020.43
FHLMC GOLD #Q13479	3132HP2L7	AAA		3.0000 M	11/1/2042	103.12	210,543.82	203,429.86	217,645.36
FHLMC GOLD #Q13953	3132HQMA7	AAA		3.0000 M	12/1/2042	103.12	7,235,733.00	7,033,755.44	7,479,790.33
FHLMC GOLD #Q14192	3132HQUR1	AAA		3.0000 M	1/1/2043	103.12	1,312,612.82	1,268,361.27	1,356,886.53
FHLMC GOLD #Q14696	3132HRGD6	AAA		3.0000 M	1/1/2043	103.12	3,162,747.68	3,056,433.40	3,269,447.87
FHLMC GOLD #Q14697	3132HRGE4	AAA		3.0000 M	1/1/2043	103.12	8,463,681.00	8,745,310.37	8,749,156.20
FHLMC GOLD #Q15431	3132J6PR9	AAA		3.0000 M	2/1/2043	102.94	355,200.29	343,296.40	366,534.00
FHLMC GOLD #Q15635	3132J6V50	AAA		3.0000 M	2/1/2043	103.12	158,190.02	152,888.17	163,525.48
FHLMC GOLD #Q15788	3132J62W3	AAA		3.0000 M	2/1/2043	103.12	589,348.78	569,596.72	609,231.37
FHLMC GOLD #Q15789	3132J62X1	AAA		3.0000 M	2/1/2043	103.12	1,049,787.05	1,014,601.38	1,085,203.47
FHLMC GOLD #Q15849	3132J65K6	AAA		3.5000 M	2/1/2043	105.31	39,813,383.94	41,374,186.27	42,043,892.37
FHLMC GOLD #Q17034	3132J8HL7	AAA		3.0000 M	3/1/2043	102.94	1,040,940.80	1,006,155.01	1,074,161.35
FHLMC GOLD #Q17303	3132J8RZ5	AAA		3.0000 M	4/1/2043	102.94	4,693,015.09	4,563,729.20	4,842,755.54
FHLMC GOLD #Q17580	3132J82N9	AAA		3.0000 M	4/1/2043	103.18	7,378,748.35	7,204,791.70	7,631,582.87
FHLMC GOLD #Q17639	3132J84Z0	AAA		3.0000 M	4/1/2043	103.18	23,863,572.21	23,301,003.92	24,681,433.93
FHLMC GOLD #Q17970	3132J9JQ2	AAA		3.0000 M	5/1/2043	103.18	7,466,313.97	7,290,203.94	7,722,148.78
FHLMC GOLD #Q18088	3132J9NE4	AAA		3.5000 M	4/1/2043	105.31	3,922,529.62	3,923,551.94	4,142,250.71
FHLMC GOLD #Q18113	3132J9N79	AAA		3.5000 M	5/1/2043	105.15	13,006,792.71	13,091,396.97	13,715,001.48
FHLMC GOLD #Q18230	3132J9SU3	AAA		3.5000 M	5/1/2043	105.31	8,312,610.86	8,314,778.54	8,778,242.12

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #Q19070	3132JAQY4	AAA		3.5000 M	6/1/2043	105.31	5,028,124.94	5,029,428.93	5,309,775.36
FHLMC GOLD #Q19339	3132JAZD0	AAA		3.5000 M	6/1/2043	105.83	23,036,824.12	23,419,619.40	24,447,285.74
FHLMC GOLD #Q19435	3132JA4V4	AAA		3.5000 M	7/1/2043	105.31	5,806,536.85	5,808,043.27	6,131,790.73
FHLMC GOLD #Q19939	3132JBPZ0	AAA		3.0000 M	7/1/2043	102.96	335,323.36	324,274.65	346,071.31
FHLMC GOLD #Q20015	3132JMAQ2	AAA		3.5000 M	7/1/2043	105.31	9,592,045.58	9,649,742.03	10,129,344.80
FHLMC GOLD #Q20377	3132JMM22	AAA		3.5000 M	8/1/2043	105.31	5,007,084.44	5,035,406.24	5,287,557.00
FHLMC GOLD #Q33774	3132QQFQ0	AAA		4.0000 M	6/1/2045	105.65	4,181,803.21	4,394,096.20	4,432,100.34
FHLMC GOLD #Q42200	3132WFNS4	AAA		3.5000 M	8/1/2046	104.38	2,937,226.05	2,968,274.73	3,074,428.91
FHLMC GOLD #Q43891	3132WHKD6	AAA		4.5000 M	10/1/2046	106.75	10,836,821.90	11,572,252.93	11,608,482.08
FHLMC GOLD #Q44452	3132WH5N1	AAA		3.0000 M	11/1/2046	102.40	7,554,727.80	7,464,899.66	7,755,012.82
FHLMC GOLD #Q45094	3132WJU03	AAA		3.0000 M	12/1/2046	102.40	14,599,277.04	14,427,285.36	14,986,321.19
FHLMC GOLD #Q45185	3132WJXP1	AAA		3.0000 M	12/1/2046	102.54	2,633,214.28	2,559,654.23	2,706,777.04
FHLMC GOLD #Q46626	3132WLLG9	AAA		4.0000 M	3/1/2047	104.78	7,463,100.44	7,633,035.95	7,845,043.00
FHLMC GOLD #Q51774	3132XT6L7	AAA		3.5000 M	10/1/2047	103.72	8,385,717.10	8,394,004.08	8,722,196.34
FHLMC GOLD #Q53112	3132XVN66	AAA		3.0000 M	8/1/2047	102.54	3,339,324.17	3,251,596.23	3,432,613.31
FHLMC GOLD #Q53374	3132XVXC2	AAA		3.5000 M	12/1/2047	103.72	4,166,592.65	4,219,923.44	4,333,778.56
FHLMC GOLD #Q53640	3132XWBJ9	AAA		3.5000 M	1/1/2048	103.72	4,430,101.40	4,430,101.40	4,607,860.13
FHLMC GOLD #Q53867	3132XWJM4	AAA		3.5000 M	1/1/2048	103.40	8,489,970.20	8,470,764.94	8,803,451.41
FHLMC GOLD #Q54284	3132XWXN6	AAA		3.5000 M	2/1/2048	103.72	7,766,011.81	7,747,529.82	8,077,558.87
FHLMC GOLD #Q54853	3132XXMB2	AAA		3.5000 M	3/1/2048	103.15	1,892,390.75	1,891,062.88	1,957,449.47
FHLMC GOLD #V80006	3132L5AF0	AAA		3.0000 M	4/1/2043	102.94	18,657,250.69	18,543,426.15	19,252,681.12
FHLMC GOLD #V83344	3132L8WD5	AAA		4.0000 M	8/1/2047	104.78	7,167,640.90	7,412,083.90	7,534,445.14
FHLMC GOLD #V83421	3132L8YS0	AAA		4.0000 M	9/1/2047	104.78	2,770,664.44	2,854,447.48	2,912,453.55
FHLMC GOLD #V83907	3132L9KU8	AAA		4.0000 M	1/1/2048	104.78	2,290,037.67	2,342,705.14	2,407,230.46
FHLMC GOLD 15YR #G13085	3128MBUJ4	AAA		4.5000 M	4/1/2023	102.86	117,035.38	120,517.97	120,819.88
FHLMC GOLD 15YR #G13815	3128MCN84	AAA		4.5000 M	5/1/2025	104.06	5,127,901.17	5,227,460.58	5,355,567.63
FHLMC GOLD 15YR #G14214	3128MC3X1	AAA		4.5000 M	12/1/2022	100.71	18,449.64	18,963.35	18,650.19
FHLMC GOLD 15YR #G14932	3128MDVZ3	AAA		4.5000 M	10/1/2020	100.06	1,944.31	1,961.56	1,952.29
FHLMC GOLD 15YR #G15527	3128MELG4	AAA		3.5000 M	5/1/2030	103.96	6,695,109.96	6,940,711.88	6,980,085.40
FHLMC GOLD 15YR #G15529	3128MELJ8	AAA		3.5000 M	6/1/2030	103.78	3,855,902.24	4,000,843.95	4,012,917.38
FHLMC GOLD 15YR #G18492	3128MMRN5	AAA		3.0000 M	1/1/2029	102.82	14,216,110.20	14,443,810.36	14,652,109.28
FHLMC GOLD 15YR #G18521	3128MMSK0	AAA		3.5000 M	8/1/2029	104.19	2,068,783.90	2,150,966.61	2,161,580.95

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD 15YR #G18534	3128MMSY0	AAA		3.0000 M	12/1/2029	102.81	10,080,501.99	10,337,099.32	10,388,693.25
FHLMC GOLD 15YR #G18535	3128MMSZ7	AAA		3.5000 M	12/1/2029	104.19	990,490.92	1,029,067.67	1,034,919.93
FHLMC GOLD 15YR #J11961	3128PRFA2	AAA		4.5000 M	4/1/2025	104.06	142,269.35	147,758.49	148,573.51
FHLMC GOLD 15YR #J12020	3128PRG52	AAA		4.0000 M	4/1/2025	104.37	4,898,163.38	4,931,776.33	5,128,372.21
FHLMC GOLD 15YR #J13760	3128PTE92	AAA		3.5000 M	12/1/2025	103.70	1,450,302.90	1,502,754.93	1,508,253.05
FHLMC GOLD 15YR #J35872	31307SQZ9	AAA		2.5000 M	12/1/2031	101.33	12,290,534.66	12,403,806.30	12,479,763.28
FHLMC GOLD 15YR #J35874	31307SQ30	AAA		2.5000 M	12/1/2031	101.33	12,795,282.10	12,910,274.85	12,992,281.84
FHLMC GOLD 15YR #J36132	31307SY56	AAA		2.5000 M	2/1/2032	101.33	15,829,405.03	15,971,152.34	16,073,118.93
FHLMC GOLD TOTAL							710,294,693.48	713,441,531.18	745,551,720.03
Instrument: FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FN 839996	31407TGD6	AAA		5.0000 M	9/1/2035	110.89	30,042.59	31,488.54	33,440.18
FN AS4474	3138WD6L0	AAA		3.0000 M	2/1/2045	102.53	78,297.26	75,996.80	80,472.74
FN AS6532	3138WGHJ6	AAA		4.5000 M	1/1/2046	107.19	11,253,199.47	11,666,405.33	12,104,891.50
FN AS7253	3138WHBX9	AAA		4.5000 M	5/1/2046	106.66	8,273,419.08	8,579,255.37	8,855,554.32
FN AS8056	3138WH5S7	AAA		3.0000 M	10/1/2046	102.34	913,031.10	894,787.78	936,712.57
FN BC8178	3140F4CQ7	AAA		3.0000 M	8/1/2046	102.34	72,596.27	71,207.51	74,479.49
FN BC9083	3140F5CV3	AAA		3.0000 M	12/1/2046	102.34	4,785,983.82	4,613,154.97	4,910,116.96
FN BD1165	3140F8JK4	AAA		3.0000 M	10/1/2046	102.34	241,529.26	236,908.15	247,793.82
FN BD1608	3140F8YE1	AAA		3.0000 M	7/1/2046	102.34	156,647.12	153,650.67	160,709.62
FN BE0397	3140FKNP1	AAA		3.0000 M	9/1/2046	102.34	71,903.56	70,527.94	73,768.76
FN BH2509	3140GQYF7	AAA		5.0000 M	6/1/2047	106.84	87,118.39	91,233.52	93,435.99
FN BH4646	3140GTEU0	AAA		5.0000 M	5/1/2047	107.61	38,931.35	40,770.27	42,057.21
FN BH5226	3140GTTY0	AAA		5.0000 M	8/1/2047	106.84	97,145.19	101,682.83	104,189.77
FN BH8775	3140GXXD8	AAA		3.0000 M	9/1/2047	101.97	127,691.39	123,985.62	130,531.23
FN BH8786	3140GXXQ9	AAA		3.0000 M	9/1/2047	101.97	101,619.09	98,669.98	103,879.05
FN BH9289	3140GYKB4	AAA		4.0000 M	2/1/2048	108.42	9,029,607.91	9,752,586.84	9,820,138.69
FN BH9788	3140GY2W8	AAA		3.0000 M	2/1/2048	101.97	735,936.66	722,091.49	752,303.84
FN BJ0034	3140H1BC3	AAA		5.0000 M	11/1/2047	107.15	139,158.27	145,530.22	149,693.83
FN BJ2243	3140H3P59	AAA		3.0000 M	11/1/2047	101.97	53,772.76	52,217.11	54,968.43
FN BJ5623	3140H7G92	AAA		4.5000 M	1/1/2048	106.05	37,637.89	38,723.46	40,055.14
FN BJ5975	3140H7T98	AAA		4.5000 M	5/1/2048	105.15	685,056.19	704,554.64	722,901.96

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			
FN BJ9304	3140HBKS6	AAA		4.0000 M	3/1/2048	104.25	7,766,858.96	7,912,510.12	8,122,607.53
FN BK0232	3140HDHJ6	AAA		3.5000 M	3/1/2048	102.91	11,985,710.82	11,753,815.54	12,369,562.32
FN BK0983	3140HECV2	AAA		5.0000 M	2/1/2048	107.71	106,333.78	111,160.03	114,973.06
FN BK1148	3140HEH21	AAA		4.0000 M	4/1/2048	104.13	4,322,454.73	4,326,252.59	4,515,430.18
FN BK1163	3140HEJH6	AAA		5.0000 M	6/1/2048	107.62	109,643.90	114,542.59	118,455.85
FN BK2023	3140HFG94	AAA		5.0000 M	4/1/2048	106.81	251,374.08	262,690.49	269,534.39
FN BK3283	3140HGUH8	AAA		4.5000 M	4/1/2048	105.39	5,637,377.09	5,802,464.50	5,962,347.16
FN BK4769	3140HJJ7	AAA		5.0000 M	8/1/2048	107.16	5,842,226.56	6,093,007.41	6,285,064.61
FN BK4851	3140HJL90	AAA		5.0000 M	5/1/2048	106.90	792,621.52	829,654.92	850,632.59
FN BK4966	3140HJQU8	AAA		3.5000 M	5/1/2048	102.85	673,024.70	682,146.29	694,185.99
FN BK5034	3140HJSY8	AAA		3.5000 M	6/1/2048	102.85	7,510,955.01	7,592,478.99	7,747,110.96
FN BK5137	3140HJV73	AAA		4.5000 M	5/1/2048	105.39	26,878.79	27,643.82	28,428.80
FN BK5211	3140HJYH8	AAA		5.0000 M	8/1/2048	107.16	94,214.78	98,394.53	101,356.56
FN BK5727	3140HKLH9	AAA		5.0000 M	5/1/2048	107.16	989,217.07	1,035,283.13	1,064,199.74
FN BK7094	3140HL3C8	AAA		5.0000 M	6/1/2048	106.84	272,169.27	284,329.28	291,929.04
FN BK7114	3140HL3Y0	AAA		5.0000 M	7/1/2048	106.84	305,394.65	318,990.20	327,567.48
FN BK7173	3140HL6K7	AAA		5.0000 M	6/1/2048	106.84	614,115.62	641,553.14	658,701.82
FN BK7608	3140HMN26	AAA		4.0000 M	9/1/2048	103.83	7,688,650.59	7,795,492.67	8,008,405.84
FN BK7616	3140HMPA6	AAA		5.0000 M	9/1/2048	106.84	3,553,497.54	3,707,946.42	3,811,491.24
FN BK8727	3140HNVV1	AAA		5.0000 M	10/1/2048	107.59	172,962.34	180,585.32	186,809.68
FN BK8810	3140HNYG1	AAA		4.0000 M	8/1/2048	103.77	9,034,964.16	9,160,273.27	9,405,408.55
FN BK8816	3140HNYN6	AAA		5.0000 M	8/1/2048	106.81	57,434.08	59,990.97	61,583.31
FN BK8919	3140HN4D1	AAA		5.0000 M	7/1/2048	107.16	81,528.36	85,145.23	87,707.70
FN BK8923	3140HN4H2	AAA		4.5000 M	8/1/2048	105.39	3,957,409.24	4,098,234.31	4,185,684.28
FN BK9818	3140HP4C8	AAA		5.0000 M	9/1/2048	106.88	91,765.57	95,836.73	98,463.36
FN BM4340	3140J8ZE6	AAA		3.0000 M	3/1/2047	102.34	4,622,649.26	4,431,236.92	4,742,545.62
FN BM4644	3140J9ES6	AAA		5.0000 M	9/1/2048	106.84	268,413.70	280,243.32	287,901.39
FN BM5024	3140J9SN2	AAA		3.0000 M	11/1/2048	101.97	8,046,211.39	7,705,138.61	8,225,158.53
FN BM5446	3140JABQ0	AAA		3.5000 M	1/1/2200	102.85	34,691,906.66	34,941,391.64	35,782,674.75
FN BM5552	3140JAE20	AAA		3.0000 M	2/1/2047	102.34	910,542.89	893,670.54	934,159.36
FN BN0628	3140JGVW2	AAA		5.0000 M	9/1/2048	106.84	35,086.88	36,638.27	37,634.20
FN BN0635	3140JGV51	AAA		3.5000 M	9/1/2048	102.85	3,847,647.29	3,785,905.37	3,968,623.30

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	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			
FN BN0874	3140JG6L4	AAA		4.0000 M	11/1/2048	103.77	15,809,237.72	16,232,767.76	16,457,435.46
FN BN0877	3140JG6P5	AAA		4.5000 M	11/1/2048	105.15	2,288,686.47	2,374,125.04	2,415,122.57
FN BN0937	3140JHBF9	AAA		4.5000 M	12/1/2048	105.26	489,695.47	509,660.55	517,302.36
FN BN1067	3140JHFH1	AAA		4.5000 M	11/1/2048	105.39	415,634.68	432,637.02	439,609.63
FN BN2000	3140JJGJ2	AAA		4.5000 M	12/1/2048	105.39	1,608,592.12	1,666,178.24	1,701,380.22
FN BN3309	3140JKVB9	AAA		4.5000 M	12/1/2048	105.15	814,085.45	846,231.02	859,058.82
FN BN3406	3140JKYC4	AAA		3.5000 M	1/1/2049	102.85	189,139.63	-357,218,041.45	219,056.58
FN BN3448	3140JKZN9	AAA		3.5000 M	2/1/2049	102.85	144,863.56	-17,058,769.91	153,993.81
FN BN3460	3140JKZ25	AAA		4.0000 M	2/1/2049	103.94	6,087,710.49	6,203,956.47	6,348,080.37
FN BN3464	3140JKZ66	AAA		3.5000 M	2/1/2049	102.85	6,185,757.64	6,203,872.63	6,380,247.79
FN BN3956	3140JLME1	AAA		4.0000 M	1/1/2049	103.83	21,806,110.84	22,456,746.08	22,712,982.06
FN BN4309	3140JLYF5	AAA		4.5000 M	1/1/2049	105.15	5,367,511.48	46,383,566.00	5,676,870.41
FN BN4380	3140JL2N3	AAA		3.0000 M	3/1/2049	101.43	5,042,505.31	5,058,564.85	5,127,145.27
FN BN4381	3140JL2P8	AAA		3.5000 M	3/1/2049	102.66	76,513.45	77,935.19	78,768.16
FN BN4389	3140JL2X1	AAA		4.0000 M	3/1/2049	103.98	1,762,136.74	1,815,019.11	1,838,056.79
FN BN4391	3140JL2Z6	AAA		3.0000 M	3/1/2049	101.43	431,112.62	423,121.62	438,348.78
FN BN6595	3140JPKH7	AAA		3.5000 M	5/1/2049	102.66	4,541,552.90	4,602,129.33	4,675,639.20
FN BO2263	3140JWQR4	AAA		3.5000 M	10/1/2049	102.66	29,787,714.90	30,679,018.88	30,612,150.16
FN CA0153	3140Q7E37	AAA		5.0000 M	8/1/2047	106.87	261,998.22	274,303.85	281,099.65
FN CA1050	3140Q8EY7	AAA		3.0000 M	1/1/2048	101.97	4,572,682.55	4,328,346.61	4,674,378.71
FN CA2316	3140Q9SE4	AAA		4.0000 M	7/1/2048	103.83	3,513,367.56	3,540,624.21	3,659,481.23
FN CA2317	3140Q9SF1	AAA		5.0000 M	6/1/2048	106.84	242,613.54	253,376.46	260,227.89
FN CA2352	3140Q9TJ2	AAA		5.0000 M	9/1/2048	106.87	74,720.99	78,035.98	80,167.34
FN CA2452	3140Q9WN9	AAA		3.5000 M	9/1/2048	102.91	3,948,092.73	3,866,879.02	4,074,533.27
FN CA2581	3140Q92P7	AAA		4.0000 M	11/1/2048	105.03	10,719,639.92	10,761,768.88	11,294,854.13
FN CA2603	3140Q93M3	AAA		3.0000 M	10/1/2048	101.63	5,503,212.66	5,388,820.20	5,606,797.06
FN CA2653	3140Q95P4	AAA		5.0000 M	8/1/2048	106.84	81,524.12	85,117.02	87,442.68
FN CA2803	3140QADH0	AAA		4.5000 M	12/1/2048	105.76	24,557,190.35	25,873,302.12	26,005,707.17
FN CA2944	3140QAHW3	AAA		4.0000 M	1/1/2049	104.25	10,765,986.28	10,987,655.03	11,259,105.62
FN CA3212	3140QASA9	AAA		4.0000 M	3/1/2049	103.83	1,445,551.38	1,493,419.85	1,505,668.50
FN CA3485	3140QA2T6	AAA		4.0000 M	5/1/2049	107.39	47,117,059.00	50,695,010.67	50,654,289.03
FN CA3686	3140QBCY2	AAA		4.5000 M	6/1/2049	105.23	2,656,061.72	2,763,562.34	2,805,019.23

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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			
FN CA4222	3140QBVQ8	AAA		3.5000 M	8/1/2048	105.00	9,774,534.50	10,271,993.14	10,291,367.06
FN CA4372	3140QB2E7	AAA		4.5000 M	10/1/2049	105.86	48,293,812.50	51,198,986.63	51,189,214.16
FN CA4538	3140QCBG0	AAA		3.5000 M	11/1/2049	102.87	29,762,525.10	30,692,603.61	30,647,949.70
FN FM0013	3140X3AP3	AAA		4.0000 M	3/1/2046	108.90	17,520,066.76	19,009,272.39	19,100,370.26
FN FM0015	3140X3AR9	AAA		4.0000 M	2/1/2045	107.65	20,231,177.01	21,862,315.67	21,803,706.70
FN FM1028	3140X4EA0	AAA		3.5000 M	6/1/2049	102.85	36,024,844.06	36,887,185.11	37,157,108.46
FN FM1115	3140X4GZ3	AAA		3.5000 M	7/1/2049	102.85	27,249,942.91	27,902,238.95	28,106,427.00
FN FM1305	3140X4NX0	AAA		4.0000 M	7/1/2043	107.65	13,825,857.99	14,944,888.36	14,900,515.72
FN FM1484	3140X4UJ3	AAA		3.5000 M	9/1/2049	104.07	24,190,757.15	25,051,842.19	25,245,973.38
FN FM1548	3140X4WJ1	AAA		4.0000 M	6/1/2049	106.68	4,772,451.15	5,095,391.63	5,106,967.17
FN FM1790	3140X47C4	AAA		3.0000 M	11/1/2049	102.50	9,967,450.10	10,217,751.42	10,242,031.63
FN FM1956	3140X5E66	AAA		4.0000 M	9/1/2049	107.39	21,292,533.58	22,989,282.33	22,891,033.26
FN MA3049	31418CL77	AAA		3.0000 M	6/1/2047	101.97	22,838,842.12	22,344,850.43	23,346,775.10
FN MA3143	31418CP57	AAA		3.0000 M	9/1/2047	101.97	343,520.66	333,534.41	351,160.80
FN MA3147	31418CP99	AAA		3.0000 M	10/1/2047	101.97	5,122,745.35	4,974,065.29	5,236,674.86
FN MA3212	31418CSA3	AAA		4.5000 M	12/1/2047	106.05	2,752,532.06	2,847,813.06	2,929,322.00
FN MA3237	31418CS39	AAA		3.0000 M	1/1/2048	101.97	138,899.21	134,811.29	141,988.25
FN MA3275	31418CT95	AAA		3.0000 M	2/1/2048	101.97	1,913,570.58	1,858,376.31	1,956,127.93
FN MA3278	31418CUC6	AAA		4.5000 M	2/1/2048	106.05	6,629,363.06	6,848,566.38	7,055,155.11
FN MA3301	31418CU36	AAA		5.0000 M	2/1/2048	107.15	125,203.47	130,910.95	134,682.68
FN MA3307	31418CU93	AAA		4.5000 M	3/1/2048	106.05	2,676,329.53	2,767,751.22	2,848,225.24
FN MA3332	31418CV27	AAA		3.5000 M	4/1/2048	102.85	13,335,325.90	13,211,831.23	13,754,609.71
FN MA3334	31418CV43	AAA		4.5000 M	4/1/2048	105.15	3,684,134.93	3,811,814.10	3,887,661.51
FN MA3374	31418CXC3	AAA		5.0000 M	5/1/2048	107.16	143,449.13	149,907.08	154,317.70
FN MA3377	31418CXF6	AAA		3.0000 M	5/1/2048	101.63	90,569.30	87,968.53	92,274.42
FN MA3422	31418CYU2	AAA		5.0000 M	7/1/2048	106.84	8,451,566.85	8,834,075.83	9,064,815.85
FN MA3442	31418CZG2	AAA		3.5000 M	8/1/2048	102.85	6,579,488.21	6,590,723.18	6,786,357.17
FN MA3443	31418CZH0	AAA		4.0000 M	8/1/2048	103.83	8,473,850.94	8,686,884.18	8,826,261.17
FN MA3444	31418CZJ6	AAA		4.5000 M	8/1/2048	105.39	925,252.39	951,426.42	978,623.70
FN MA3448	31418CZN7	AAA		5.0000 M	8/1/2048	107.16	1,339,491.94	1,401,480.93	1,441,013.22
FN MA3479	31418C2M5	AAA		3.0000 M	9/1/2048	101.63	157,408.22	154,467.92	160,371.52
FN MA3494	31418C3C6	AAA		3.5000 M	10/1/2048	102.85	9,452,558.38	9,468,647.09	9,749,761.96

Monthly Market

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DESCRIPTION	IDENTIFIER	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			
FN MA3495	31418C3D4	AAA		4.0000 M	10/1/2048	103.94	11,121,515.05	11,292,873.87	11,597,180.72
FN MA3501	31418C3K8	AAA		5.0000 M	10/1/2048	106.84	43,006.77	44,908.39	46,129.19
FN MA3530	31418C4Q4	AAA		3.0000 M	10/1/2048	101.63	4,636,984.52	4,440,671.20	4,724,264.46
FN MA3548	31418C5J9	AAA		3.5000 M	11/1/2048	102.85	3,947,770.31	3,855,607.52	4,071,894.33
FN MA3563	31418C5Z3	AAA		4.0000 M	1/1/2049	103.83	14,405,665.03	14,883,335.22	15,004,766.88
FN MA3564	31418C6A7	AAA		4.5000 M	1/1/2049	105.39	1,537,003.52	1,597,597.69	1,625,661.76
FN MA3593	31418C7F5	AAA		4.5000 M	2/1/2049	105.15	23,467,200.30	24,570,478.30	24,763,625.00
FN MA3597	31418C7K4	AAA		3.5000 M	2/1/2049	102.85	4,970,451.13	5,063,034.05	5,126,730.16
FN MA3603	31418DAD4	AAA		3.0000 M	2/1/2049	101.63	490,442.78	481,332.28	499,674.11
FN MA3614	31418DAQ5	AAA		3.5000 M	3/1/2049	102.66	16,129,230.93	16,443,553.31	16,605,434.59
FN MA3615	31418DAR3	AAA		4.0000 M	3/1/2049	103.87	1,525,537.54	1,571,367.96	1,589,719.12
FN MA3616	31418DAS1	AAA		4.5000 M	3/1/2049	105.23	18,055,958.75	18,764,863.43	19,068,576.85
FN MA3626	31418DA44	AAA		3.0000 M	3/1/2049	101.43	908,153.56	911,732.39	923,397.38
FN MA3638	31418DBG6	AAA		4.0000 M	4/1/2049	103.87	33,916,851.72	34,975,967.35	35,343,782.17
FN MA3644	31418DBN1	AAA		3.0000 M	4/1/2049	101.43	2,544,008.77	2,554,027.46	2,586,711.02
FN MA3670	31418DCG5	AAA		3.0000 M	5/1/2049	101.43	4,853,871.66	4,872,974.28	4,935,345.68
FN MA3685	31418DCX8	AAA		3.0000 M	6/1/2049	101.43	57,295,825.17	57,862,589.61	58,257,551.56
FN MA3688	31418DC26	AAA		4.5000 M	6/1/2049	105.23	256,263.50	-102,995,023.85	289,492.60
FN MA3747	31418DEV0	AAA		4.5000 M	8/1/2049	105.23	255,571.77	-746,277,835.99	320,483.72
FN MA3774	31418DFQ0	AAA		3.0000 M	8/1/2049	101.43	10,541,397.00	10,585,166.34	10,718,337.49
FN SD8004	3132DV3M5	AAA		3.0000 M	7/1/2049	101.43	16,616,517.40	16,685,453.37	16,895,430.30
FN ZA5450	31329PBT9	AAA		3.5000 M	5/1/2048	102.91	168,489.97	171,640.23	173,891.43
FN ZA6275	31329P6L2	AAA		4.5000 M	1/1/2049	105.15	1,477,100.89	1,535,243.26	1,558,749.13
FN ZA6388	31329QCZ2	AAA		4.5000 M	2/1/2049	105.15	2,330,644.53	2,421,284.17	2,459,472.92
FN ZM2184	3131XVM93	AAA		3.5000 M	11/1/2046	104.09	23,815.00	24,260.13	24,859.46
FN ZN2749	3131Y9BS1	AAA		4.5000 M	1/1/2049	105.15	881,829.96	916,540.98	930,573.86
FN ZN3196	3131Y9RR6	AAA		4.0000 M	2/1/2049	104.16	9,939,885.00	10,199,968.86	10,386,179.95
FN ZN3326	3131Y9VT7	AAA		4.0000 M	2/1/2049	104.16	439,632.93	451,023.49	459,372.44
FN ZT1321	3132ADPE2	AAA		4.5000 M	11/1/2048	105.40	818,649.53	851,004.96	865,898.94
FN ZT1594	3132ADXX1	AAA		4.0000 M	1/1/2049	103.82	12,435,342.00	12,798,038.85	12,952,378.13
FN ZT1595	3132ADXY9	AAA		4.5000 M	1/1/2049	105.40	10,684,900.09	11,103,004.31	11,301,592.38
FN ZT1710	3132AD3T3	AAA		4.0000 M	2/1/2049	103.82	18,221,695.50	18,746,485.63	18,979,316.98

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	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				
FN ZT1863	3132AEB88	AAA		3.5000 M	4/1/2049	102.61	28,290,262.31	28,868,687.27	29,110,923.25
FN ZT1865	3132AECA2	AAA		4.5000 M	4/1/2049	105.24	3,127,307.50	3,253,034.18	3,302,797.41
FN ZT1951	3132AEEY8	AAA		3.5000 M	5/1/2049	102.61	69,243,261.49	65,599,559.51	71,258,193.95
FN ZT1953	3132AEE28	AAA		4.5000 M	5/1/2049	105.24	818,041.74	850,090.20	863,946.66
FNMA 10/20 POOL #256973	31371NMW2	AAA		6.5000 M	11/1/2037	115.36	271,464.32	274,129.47	314,619.43
FNMA DWARF POOL # AS3832	3138WDHJ3	AAA		3.0000 M	11/1/2029	102.75	7,723,294.30	7,909,031.32	7,955,027.24
FNMA DWARF POOL #357740	31376KLV6	AAA		5.5000 M	3/1/2020	100.05	35,492.99	35,519.30	35,673.68
FNMA DWARF POOL #820408	31406UNZ7	AAA		5.5000 M	4/1/2020	100.05	23,259.78	23,282.61	23,377.61
FNMA DWARF POOL #890262	31410LB76	AAA		4.0000 M	8/1/2020	100.04	21,563.65	21,753.60	21,643.88
FNMA DWARF POOL #AB2047	31416XHZ6	AAA		3.0000 M	1/1/2026	102.55	3,570,349.77	3,519,685.80	3,670,297.87
FNMA DWARF POOL #AB4285	31417AXP9	AAA		3.5000 M	1/1/2027	103.96	3,382,491.58	3,519,334.17	3,526,150.60
FNMA DWARF POOL #AB4494	31417A7G8	AAA		3.5000 M	2/1/2027	103.96	2,954,755.56	3,074,783.05	3,080,248.04
FNMA DWARF POOL #AB9778	31417G2L9	AAA		2.5000 M	7/1/2028	101.19	6,054,123.35	6,060,618.55	6,138,749.76
FNMA DWARF POOL #AD2331	31418PSV8	AAA		4.0000 M	3/1/2025	104.32	992,917.39	1,000,568.24	1,039,166.72
FNMA DWARF POOL #AL4902	3138EMNU1	AAA		2.5000 M	2/1/2029	101.19	10,341,332.70	10,354,769.79	10,485,886.44
FNMA DWARF POOL #AL9030	3138ERA83	AAA		3.0000 M	8/1/2031	102.87	4,481,833.22	4,601,538.29	4,621,889.58
FNMA DWARF POOL #AS8198	3138WJDC9	AAA		3.0000 M	10/1/2031	102.87	24,048,293.41	24,688,337.13	24,799,799.73
FNMA DWARF POOL #AS9509	3138WKR72	AAA		3.0000 M	4/1/2032	102.90	27,313,761.54	28,019,776.52	28,175,111.40
FNMA DWARF POOL #AT2762	3138WQB84	AAA		2.5000 M	5/1/2028	101.19	2,502,204.67	2,504,754.05	2,537,180.93
FNMA DWARF POOL #AT6113	3138WTYK6	AAA		2.5000 M	7/1/2028	101.19	5,009,851.80	4,999,718.28	5,079,881.19
FNMA DWARF POOL #AT7745	3138WVTB7	AAA		2.5000 M	6/1/2028	101.19	7,990,354.88	7,974,186.17	8,102,046.57
FNMA DWARF POOL #AU0278	3138WZJY9	AAA		2.5000 M	7/1/2028	101.19	6,290,291.14	6,296,681.20	6,378,218.77
FNMA DWARF POOL #AU7224	3138X7A29	AAA		2.5000 M	9/1/2028	101.19	4,503,512.19	4,497,366.07	4,566,463.32
FNMA DWARF POOL #AU9070	3138X9CG2	AAA		2.5000 M	9/1/2028	101.19	5,361,781.50	5,367,478.13	5,436,730.38
FNMA DWARF POOL #AV2321	3138XDSK7	AAA		3.0000 M	12/1/2028	102.76	3,159,524.70	3,207,999.46	3,254,724.81
FNMA DWARF POOL #AX7597	3138Y9NP9	AAA		3.0000 M	1/1/2030	102.75	3,519,068.47	3,618,815.33	3,624,655.67
FNMA DWARF POOL #AY4853	3138YJMB9	AAA		3.0000 M	6/1/2030	102.83	8,856,070.26	9,102,484.23	9,129,159.18
FNMA DWARF POOL #AY6512	3138YLGW5	AAA		3.5000 M	3/1/2030	103.98	9,855,074.63	10,230,122.56	10,276,183.97
FNMA DWARF POOL #BD6411	3140FEDR2	AAA		3.0000 M	9/1/2031	102.99	3,267,272.49	3,354,361.59	3,373,034.18
FNMA DWARF POOL #BD8923	3140FG4H9	AAA		3.0000 M	10/1/2031	103.04	10,396,675.73	10,672,179.45	10,738,849.69
FNMA DWARF POOL #BE2899	3140FNHG1	AAA		3.0000 M	11/1/2031	102.72	8,637,192.29	8,864,645.84	8,893,883.98
FNMA POOL # 125248	31365EBR3	AAA		7.0000 M	10/1/2023	105.19	37,672.85	37,832.49	39,846.76

DESCRIPTION	IDENTIFIER	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 POOL # AY8216	3138YNDW4	AAA		4.0000 M	5/1/2045	105.59	6,835,529.25	7,149,597.02	7,240,177.10
FNMA POOL #190101	31368HDE0	AAA		8.0000 M	1/1/2023	100.02	421.77	421.80	424.81
FNMA POOL #252645	31371HTA6	AAA		6.5000 M	8/1/2029	112.70	109,197.77	105,666.09	123,660.49
FNMA POOL #252981	31371H6S2	AAA		7.5000 M	1/1/2030	117.34	70,405.50	71,181.31	83,051.03
FNMA POOL #253481	31371JRA4	AAA		8.0000 M	10/1/2030	120.76	130,933.20	133,324.24	158,991.89
FNMA POOL #254479	31371KUC3	AAA		6.5000 M	10/1/2032	115.92	262,353.79	268,821.48	305,552.08
FNMA POOL #254514	31371KVF5	AAA		5.5000 M	11/1/2032	112.10	411,411.36	407,378.97	463,064.64
FNMA POOL #254548	31371KWH0	AAA		5.5000 M	12/1/2032	112.10	1,049,424.69	1,040,471.89	1,181,181.85
FNMA POOL #254981	31371LFW4	AAA		6.0000 M	11/1/2033	114.32	511,989.55	521,669.27	587,862.95
FNMA POOL #255028	31371LHD4	AAA		5.5000 M	1/1/2034	112.20	820,654.10	821,430.94	924,536.33
FNMA POOL #255230	31371LPP8	AAA		5.0000 M	6/1/2034	110.88	882,456.66	859,901.47	982,160.90
FNMA POOL #313945	31374GWE3	AAA		6.5000 M	1/1/2028	111.11	379,081.89	385,293.17	423,270.36
FNMA POOL #323500	31374TKM0	AAA		7.0000 M	1/1/2029	112.35	82,377.42	79,682.81	93,035.53
FNMA POOL #357705	31376KKS4	AAA		5.5000 M	2/1/2035	112.23	1,892,262.50	1,900,029.71	2,132,352.87
FNMA POOL #481713	31382GDS3	AAA		6.0000 M	2/1/2029	109.82	207,725.61	205,977.96	229,163.63
FNMA POOL #487317	31382NK68	AAA		6.5000 M	4/1/2029	108.87	113,450.15	113,512.42	124,122.52
FNMA POOL #50930	313615ST4	AAA		7.0000 M	11/1/2023	107.41	104,099.44	104,443.20	112,416.25
FNMA POOL #50947	313615TC0	AAA		7.0000 M	12/1/2023	107.68	121,995.34	122,414.98	132,076.64
FNMA POOL #535041	31384VLW0	AAA		7.0000 M	12/1/2029	115.60	47,071.62	45,180.52	54,690.58
FNMA POOL #535116	31384VN99	AAA		7.5000 M	1/1/2030	115.12	104,766.47	105,890.33	121,262.79
FNMA POOL #535704	31384WDH0	AAA		5.5000 M	12/1/2030	108.20	318,192.02	319,607.76	345,743.38
FNMA POOL #545998	31385JRT7	AAA		6.0000 M	11/1/2032	113.29	759,895.50	772,317.55	864,719.48
FNMA POOL #555783	31385XM87	AAA		4.5000 M	10/1/2033	106.90	973,036.40	921,477.04	1,043,845.89
FNMA POOL #558684	31386BUH5	AAA		7.5000 M	1/1/2031	115.85	144,277.01	145,611.82	168,051.73
FNMA POOL #563868	31386HMR9	AAA		7.5000 M	1/1/2031	106.61	5,984.60	6,042.91	6,417.40
FNMA POOL #593826	31387TVT8	AAA		6.5000 M	8/1/2029	109.63	89,719.80	88,950.86	98,848.98
FNMA POOL #636697	31389VKJ5	AAA		6.0000 M	5/1/2032	113.47	216,329.78	207,276.75	246,554.65
FNMA POOL #655619	31390TK81	AAA		6.5000 M	8/1/2032	108.16	178,663.53	180,289.37	194,210.76
FNMA POOL #676661	31391TWW4	AAA		5.5000 M	1/1/2033	112.10	1,957,920.60	2,049,810.92	2,203,741.80
FNMA POOL #683040	31400BZD1	AAA		6.0000 M	2/1/2033	110.83	82,797.39	85,363.80	92,175.99
FNMA POOL #685522	31400ESK7	AAA		6.0000 M	10/1/2033	114.39	806,911.29	821,580.01	927,035.56
FNMA POOL #695206	31400RKT7	AAA		6.0000 M	3/1/2033	113.75	809,503.86	825,035.64	924,853.52

DESCRIPTION	IDENTIFIER	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 POOL #708935	31401HSY9	AAA		5.5000 M	6/1/2033	112.20	965,235.70	956,466.92	1,087,419.00
FNMA POOL #709592	31401JKD9	AAA		5.5000 M	5/1/2033	112.20	563,074.00	566,558.24	634,350.76
FNMA POOL #713975	31401PFQ2	AAA		5.5000 M	7/1/2033	112.20	747,866.97	746,114.16	842,534.72
FNMA POOL #725424	31402C4H2	AAA		5.5000 M	4/1/2034	112.20	2,474,050.71	2,494,027.12	2,787,226.40
FNMA POOL #734917	31402QPA3	AAA		5.0000 M	8/1/2033	110.16	1,507,542.12	1,485,856.57	1,666,999.43
FNMA POOL #735230	31402QY39	AAA		5.5000 M	2/1/2035	112.23	1,063,472.84	1,074,022.23	1,198,406.25
FNMA POOL #735503	31402RDG1	AAA		6.0000 M	4/1/2035	114.50	1,075,111.44	1,092,515.53	1,236,395.56
FNMA POOL #735578	31402RFT1	AAA		5.0000 M	6/1/2035	110.89	6,803,260.78	6,563,701.40	7,572,618.92
FNMA POOL #739713	31402VYJ3	AAA		6.0000 M	10/1/2033	110.93	243,685.21	248,358.29	271,534.43
FNMA POOL #740242	31402WLX4	AAA		5.5000 M	9/1/2033	112.20	1,307,679.00	1,317,020.14	1,473,210.53
FNMA POOL #741907	31402YGQ1	AAA		4.5000 M	10/1/2033	106.90	1,762,522.87	1,693,151.29	1,890,785.46
FNMA POOL #745418	31403DDX4	AAA		5.5000 M	4/1/2036	112.86	786,827.47	773,786.10	891,595.29
FNMA POOL #745754	31403DQF9	AAA		5.0000 M	9/1/2034	110.16	1,227,689.28	1,189,802.34	1,357,545.37
FNMA POOL #751558	31403K5T6	AAA		6.0000 M	11/1/2033	110.18	324,299.49	331,090.21	358,924.50
FNMA POOL #773358	31404NE77	AAA		4.5000 M	5/1/2034	106.92	325,373.29	307,568.85	349,099.15
FNMA POOL #773572	31404NMV5	AAA		4.5000 M	5/1/2034	106.92	276,440.55	267,224.17	296,598.65
FNMA POOL #783691	31405AUQ4	AAA		4.5000 M	6/1/2034	106.92	345,641.59	326,860.09	370,845.16
FNMA POOL #791281	31405KCS8	AAA		5.5000 M	9/1/2034	108.61	488,905.30	492,840.48	533,232.82
FNMA POOL #791403	31405KGL9	AAA		5.5000 M	10/1/2034	108.61	326,507.97	329,267.97	356,111.49
FNMA POOL #795056	31405PH94	AAA		5.5000 M	10/1/2034	112.23	803,908.53	810,714.62	905,908.58
FNMA POOL #810101	31406HAA5	AAA		5.5000 M	3/1/2035	112.86	173,266.97	172,547.74	196,338.14
FNMA POOL #827944	31407DZH1	AAA		5.5000 M	5/1/2035	112.86	1,315,409.55	1,328,077.21	1,490,558.96
FNMA POOL #832443	31407JZG0	AAA		5.0000 M	9/1/2035	110.89	1,425,160.09	1,362,096.71	1,586,326.17
FNMA POOL #834648	31407MHZ1	AAA		5.0000 M	8/1/2035	110.89	1,278,632.62	1,233,624.14	1,423,228.64
FNMA POOL #842755	31407WH89	AAA		5.0000 M	10/1/2035	110.89	1,255,127.45	1,200,801.30	1,397,065.70
FNMA POOL #844154	31407XZT1	AAA		5.5000 M	11/1/2035	112.86	816,499.33	806,559.64	925,218.29
FNMA POOL #844738	31407YPX1	AAA		5.5000 M	12/1/2035	112.86	439,472.65	433,204.04	497,989.25
FNMA POOL #888129	31410FVW2	AAA		5.5000 M	2/1/2037	112.36	508,715.79	557,687.08	573,910.61
FNMA POOL #889193	31410G3A9	AAA		5.5000 M	2/1/2035	112.20	5,506,552.73	5,765,424.99	6,203,596.37
FNMA POOL #889582	31410KJ39	AAA		5.0000 M	12/1/2036	110.89	2,151,916.80	2,093,782.43	2,395,270.32
FNMA POOL #890365	31410LFE7	AAA		5.5000 M	7/1/2041	112.12	2,479,429.30	2,723,976.52	2,791,373.05
FNMA POOL #960605	31414AU67	AAA		5.0000 M	8/1/2037	110.89	7,559,399.01	7,269,178.41	8,414,266.50

DESCRIPTION	IDENTIFIER	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 POOL #969666	31414LW38	AAA		5.5000 M	2/1/2038	112.12	580,361.10	636,609.98	653,377.99
FNMA POOL #AB2275	31416XQ52	AAA		4.5000 M	2/1/2041	108.47	14,762,216.40	14,778,458.44	16,067,482.31
FNMA POOL #AB2426	31416XVU1	AAA		4.5000 M	3/1/2041	108.47	1,597,123.25	1,631,007.50	1,738,340.21
FNMA POOL #AB6904	31417DU68	AAA		3.0000 M	11/1/2042	103.07	1,466,416.15	1,431,809.04	1,515,042.04
FNMA POOL #AB8701	31417FU30	AAA		3.0000 M	3/1/2043	102.90	1,402,146.33	1,369,328.64	1,446,278.37
FNMA POOL #AB9016	31417GAS5	AAA		3.0000 M	4/1/2043	102.90	1,324,530.52	1,293,454.71	1,366,219.33
FNMA POOL #AE0392	31419ANJ2	AAA		5.5000 M	12/1/2039	112.25	2,404,855.52	2,640,392.18	2,710,529.25
FNMA POOL #AE0548	31419ATE7	AAA		4.5000 M	11/1/2040	108.47	8,180,069.38	8,443,670.84	8,903,346.26
FNMA POOL #AE0949	31419BBT1	AAA		4.0000 M	2/1/2041	106.94	21,159,962.97	21,280,008.93	22,699,807.21
FNMA POOL #AE8749	31419KWK7	AAA		4.0000 M	12/1/2040	106.94	10,668,177.72	10,595,907.35	11,444,518.59
FNMA POOL #AE9093	31419LC76	AAA		4.0000 M	12/1/2040	106.94	8,726,350.47	8,788,362.37	9,361,380.83
FNMA POOL #AE9681	31419LXK4	AAA		4.0000 M	12/1/2040	106.94	21,532,421.37	21,391,088.37	23,099,369.74
FNMA POOL #AE9758	31419LZY2	AAA		4.0000 M	12/1/2040	106.94	8,472,235.50	8,471,484.09	9,088,773.79
FNMA POOL #AH4374	3138A52G6	AAA		4.0000 M	2/1/2041	106.94	7,954,913.14	8,007,985.77	8,533,805.38
FNMA POOL #AH5032	3138A6SW1	AAA		4.5000 M	3/1/2041	108.39	4,465,705.20	4,531,378.77	4,857,045.39
FNMA POOL #AH5583	3138A7FZ6	AAA		4.5000 M	2/1/2041	108.39	12,797,604.52	12,924,743.31	13,919,088.01
FNMA POOL #AH5939	3138A7S58	AAA		4.5000 M	2/1/2041	108.39	5,116,407.38	5,198,364.57	5,564,769.53
FNMA POOL #AH7071	3138A82D7	AAA		4.5000 M	4/1/2041	108.39	2,867,316.79	2,927,496.87	3,118,586.44
FNMA POOL #AI7214	3138AM AQ8	AAA		4.5000 M	7/1/2041	108.39	4,368,226.36	4,518,696.24	4,751,023.85
FNMA POOL #AI7802	3138AMU45	AAA		4.5000 M	7/1/2041	108.39	19,984,792.04	20,551,058.53	21,736,104.97
FNMA POOL #AL0015	3138EGAR5	AAA		5.5000 M	5/1/2040	112.25	1,015,756.05	1,115,319.72	1,144,865.55
FNMA POOL #AL9085	3138ERCX6	AAA		3.0000 M	9/1/2046	102.49	2,291,484.60	2,222,658.41	2,354,202.71
FNMA POOL #AL9353	3138ERMB3	AAA		3.0000 M	10/1/2046	102.34	6,400,403.84	6,296,728.00	6,566,410.01
FNMA POOL #AL9717	3138ERYP9	AAA		4.0000 M	1/1/2047	105.23	12,781,687.65	13,071,535.70	13,492,273.63
FNMA POOL #AL9865	3138ER6B1	AAA		3.0000 M	2/1/2047	102.34	8,696,261.89	8,443,366.09	8,921,814.65
FNMA POOL #AL9949	3138ESBT4	AAA		3.5000 M	2/1/2047	104.24	4,708,759.66	4,701,150.40	4,921,978.88
FNMA POOL #AR5855	3138W3QH9	AAA		3.0000 M	2/1/2043	103.07	2,113,162.36	2,063,838.88	2,183,233.91
FNMA POOL #AR8292	3138W6GA8	AAA		3.0000 M	5/1/2043	103.12	7,125,140.89	6,964,078.31	7,365,211.85
FNMA POOL #AS7540	3138WHLW0	AAA		3.0000 M	7/1/2046	102.34	9,669,403.70	9,958,167.12	9,920,196.51
FNMA POOL #AS8453	3138WJMB1	AAA		3.0000 M	12/1/2046	102.34	1,695,887.49	1,645,669.22	1,739,873.72
FNMA POOL #AS8572	3138WJQ27	AAA		3.5000 M	12/1/2046	104.10	4,033,451.25	4,029,256.69	4,210,546.23
FNMA POOL #AS8699	3138WJU29	AAA		4.0000 M	1/1/2047	105.23	2,792,851.20	2,889,624.43	2,948,117.50

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DESCRIPTION	IDENTIFIER	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 POOL #AS9489	3138WKRK3	AAA		4.0000 M	4/1/2047	104.72	2,700,933.64	2,785,696.92	2,837,544.11
FNMA POOL #AT3908	3138WRKW9	AAA		3.0000 M	7/1/2043	103.12	522,286.60	510,627.44	539,884.72
FNMA POOL #AT7262	3138WVB83	AAA		3.0000 M	9/1/2043	103.12	1,076,951.81	1,052,997.03	1,113,238.38
FNMA POOL #AU0591	3138WZUR1	AAA		3.0000 M	8/1/2043	103.12	5,185,070.26	5,068,557.04	5,359,773.68
FNMA POOL #AZ2097	3138YTKK9	AAA		4.0000 M	10/1/2045	105.59	2,799,350.42	2,864,460.57	2,965,065.17
FNMA POOL #BC1352	3140EVQE0	AAA		4.0000 M	3/1/2046	105.23	4,120,147.51	4,255,938.10	4,349,203.83
FNMA POOL #BC1509	3140EVVB0	AAA		3.0000 M	8/1/2046	102.34	3,622,635.51	3,568,525.61	3,716,594.59
FNMA POOL #BC7146	3140F25G1	AAA		3.0000 M	7/1/2046	102.34	15,530,804.89	15,992,064.00	15,933,624.01
FNMA POOL #BC8646	3140F4TC0	AAA		4.0000 M	6/1/2046	105.23	8,925,813.88	9,107,655.86	9,422,036.71
FNMA POOL #BC8724	3140F4VS2	AAA		4.0000 M	6/1/2046	105.23	8,072,553.10	8,266,234.86	8,521,339.51
FNMA POOL #BD1609	3140F8YF8	AAA		3.0000 M	7/1/2046	102.34	1,791,829.54	1,741,574.91	1,838,303.57
FNMA POOL #BD2060	3140F9JE6	AAA		3.0000 M	6/1/2046	102.34	4,591,751.05	4,728,097.43	4,710,846.38
FNMA POOL #BD5041	3140FCS74	AAA		4.5000 M	2/1/2047	106.66	9,367,607.15	9,996,085.10	10,026,731.53
FNMA POOL #BD6481	3140FEFX7	AAA		3.0000 M	9/1/2046	102.34	3,720,264.20	3,617,804.74	3,816,755.66
FNMA POOL #BE1552	3140FLWN4	AAA		4.0000 M	3/1/2047	104.72	10,718,076.62	11,242,479.94	11,260,187.92
FNMA POOL #BE4629	3140FQEB9	AAA		3.0000 M	12/1/2046	102.34	1,772,665.44	1,724,094.76	1,818,642.66
FNMA POOL #BE7461	3140FTJF9	AAA		3.0000 M	1/1/2047	102.34	8,241,378.25	8,003,035.44	8,455,133.45
FNMA POOL #BE8836	3140FUZA9	AAA		3.0000 M	3/1/2047	102.34	4,520,802.00	4,463,210.35	4,638,057.01
FNMA POOL #BH1431	3140GPSV1	AAA		4.5000 M	4/1/2047	106.05	1,871,122.10	1,964,777.40	1,991,300.71
FNMA POOL #BH2289	3140GQRK4	AAA		3.5000 M	9/1/2047	104.20	8,971,155.14	8,957,088.41	9,374,279.87
FNMA POOL #BH8119	3140GXAV3	AAA		3.5000 M	10/1/2047	104.20	3,093,019.05	3,090,038.69	3,232,006.31
FNMA POOL #BH8843	3140GXZH7	AAA		3.0000 M	10/1/2047	101.97	2,164,682.59	2,105,261.38	2,212,824.71
FNMA POOL #BH9806	3140GY3Q0	AAA		3.0000 M	10/1/2047	101.97	1,816,629.98	1,766,763.14	1,857,031.57
FNMA POOL #BJ0104	3140H1DJ6	AAA		3.5000 M	10/1/2047	103.66	4,063,904.80	4,065,907.76	4,224,544.06
FNMA POOL #BJ2258	3140H3QL3	AAA		3.0000 M	12/1/2047	101.97	6,183,217.40	6,013,998.40	6,320,731.04
FNMA POOL #BJ3827	3140H5HD6	AAA		3.0000 M	1/1/2048	101.97	15,843,013.35	15,346,767.63	16,195,360.53
FNMA POOL #BJ3907	3140H5KV2	AAA		3.0000 M	1/1/2048	102.49	1,973,996.60	1,922,566.59	2,027,989.99
FNMA POOL #BJ4720	3140H6G60	AAA		3.0000 M	1/1/2048	102.22	3,006,686.19	2,956,532.28	3,080,867.72
FNMA POOL #BJ8539	3140HAPZ7	AAA		4.0000 M	2/1/2048	103.83	3,411,016.05	3,482,365.45	3,552,873.05
FNMA POOL #BJ8548	3140HAQA1	AAA		4.0000 M	2/1/2048	103.83	3,123,179.14	3,188,507.65	3,253,065.60
FNMA POOL #BM2004	3140J6GN1	AAA		4.5000 M	1/1/2048	106.05	4,316,265.66	4,528,297.52	4,593,492.00
FNMA POOL #CA0620	3140Q7VN4	AAA		4.0000 M	10/1/2047	104.72	9,558,892.38	9,869,026.14	10,042,372.97

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	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 POOL #CA0859	3140Q75V5	AAA		3.5000 M	12/1/2047	103.66	7,229,431.26	7,301,853.37	7,515,197.84
FNMA POOL #CA0917	3140Q8AT2	AAA		3.5000 M	12/1/2047	104.20	5,372,769.47	5,367,452.88	5,614,198.58
FNMA POOL #CA1054	3140Q8E43	AAA		3.5000 M	1/1/2048	103.66	20,082,096.75	20,359,874.00	20,875,907.78
FNMA POOL #CA1350	3140Q8QC2	AAA		3.0000 M	2/1/2048	102.49	2,492,735.92	2,427,981.90	2,560,917.84
FNMA POOL #FN AI1098	3138AEGG2	AAA		4.5000 M	7/1/2041	108.39	4,111,915.17	4,279,644.51	4,472,251.68
FNMA POOL #MA0583	31417YUH8	AAA		4.0000 M	12/1/2040	106.94	10,212,557.76	10,162,694.95	10,955,741.86
FNMA POOL #MA2833	31418CEF7	AAA		3.0000 M	12/1/2046	102.34	2,043,017.05	1,981,911.92	2,096,006.54
FNMA POOL #MA2863	31418CFD1	AAA		3.0000 M	1/1/2047	102.34	2,126,578.68	2,063,444.75	2,181,735.45
FNMA POOL #MA2895	31418CGD0	AAA		3.0000 M	2/1/2047	102.34	5,015,182.68	4,874,841.54	5,145,259.96
FNMA POOL #MA2956	31418CJA3	AAA		3.0000 M	4/1/2047	102.34	9,289,837.85	9,016,329.86	9,530,786.59
FNMA POOL #MA3007	31418CKV5	AAA		3.0000 M	4/1/2047	101.97	2,768,518.81	2,691,833.65	2,830,090.30
FNMA POOL #MA3106	31418CNY6	AAA		3.0000 M	8/1/2047	101.97	5,867,272.09	5,702,767.16	5,997,759.18
FNMA POOL #MA3122	31418CPG3	AAA		4.5000 M	9/1/2047	106.05	2,578,015.20	2,709,012.74	2,743,596.56
FNMA POOL #MA3182	31418CRC0	AAA		3.5000 M	11/1/2047	103.66	12,198,399.59	12,250,338.93	12,680,581.66
FNMA POOL #MA3239	31418CS54	AAA		4.0000 M	1/1/2048	104.72	2,270,844.63	2,322,923.66	2,385,702.48
FNMA POOL #MA3276	31418CUA0	AAA		3.5000 M	2/1/2048	103.66	4,139,352.25	4,194,671.13	4,302,974.11
FNMA POOL #MA3305	31418CU77	AAA		3.5000 M	3/1/2048	102.85	14,898,906.35	14,833,877.12	15,367,351.14
FNMA POOL# AX7722	3138Y9SL3	AAA		4.0000 M	2/1/2045	105.59	9,060,577.70	9,540,914.30	9,596,942.93
FNMA POOL#AI5606	3138AKGQ6	AAA		4.0000 M	7/1/2041	106.84	5,675,447.59	5,692,638.28	6,082,762.16
FR SD8016	3132DV3Z6	AAA		3.0000 M	10/1/2049	101.43	49,044,455.90	49,779,450.24	49,867,681.14
FR ZA6266	31329P6B4	AAA		4.5000 M	1/1/2049	105.55	8,138,401.99	8,517,350.10	8,620,320.01
FR ZA6548	31329QH7	AAA		4.0000 M	3/1/2049	103.81	5,058,174.28	5,229,241.00	5,308,303.12
FR ZA7141	31329Q5A5	AAA		3.0000 M	6/1/2049	101.45	440,261.82	444,043.52	447,728.65
FR ZN2788	3131Y9CZ4	AAA		3.0000 M	12/1/2048	101.64	69,414.59	70,012.98	70,723.54
FR ZN3232	3131Y9SV6	AAA		4.0000 M	2/1/2049	103.94	3,800,826.89	3,915,011.10	3,963,348.44
FR ZS4777	3132A5JW6	AAA		3.5000 M	7/1/2048	102.86	4,361,618.97	4,443,634.23	4,498,891.39
FR ZS4790	3132A5KB0	AAA		4.0000 M	9/1/2048	103.94	19,080,656.33	19,557,759.31	19,896,537.19
FR ZT0711	3132ACYG9	AAA		3.5000 M	10/1/2048	102.86	14,421,341.20	14,693,719.00	14,875,220.25
FR ZT1546	3132ADWF1	AAA		4.5000 M	12/1/2048	105.40	39,837,431.34	41,354,429.98	42,136,696.36
FR ZT1709	3132AD3S5	AAA		3.5000 M	2/1/2049	102.86	9,394,246.56	9,569,947.32	9,689,908.89
FR ZT1952	3132AEEZ5	AAA		4.0000 M	5/1/2049	103.81	45,653,073.43	18,152,946.60	47,557,527.93
FR ZT2090	3132AEKB1	AAA		3.0000 M	6/1/2049	101.39	5,235,256.38	5,280,257.03	5,321,086.14

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	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							2,085,393,368.95	911,731,075.04	2,181,638,930.20
Instrument: GNMA				GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					
GNMA POOL # 377622	36204RPF9	AAA		7.0000 M	10/15/2025	105.12	83,528.30	83,493.54	88,294.25
GNMA POOL # 410297	36206FX23	AAA		7.5000 M	11/15/2025	101.79	24,607.80	24,739.30	25,202.80
GNMA POOL # 414637	36206LS26	AAA		7.0000 M	10/15/2025	104.32	28,586.19	28,574.08	29,988.75
GNMA POOL #337519	36224S4C3	AAA		6.5000 M	9/15/2023	104.39	37,782.84	36,709.40	39,647.66
GNMA POOL #345139	36203CLU4	AAA		6.5000 M	12/15/2023	105.15	36,713.78	35,400.64	38,802.87
GNMA POOL #345605	36203C3N0	AAA		6.5000 M	3/15/2024	105.35	118,414.50	115,340.49	125,389.41
GNMA POOL #345921	36203DG61	AAA		6.5000 M	1/15/2024	104.71	55,505.73	53,485.86	58,419.66
GNMA POOL #345990	36203DKB5	AAA		6.5000 M	12/15/2023	102.12	30,092.97	29,269.41	30,895.00
GNMA POOL #346013	36203DK25	AAA		6.5000 M	1/1/2024	106.84	89,783.35	86,831.00	96,407.33
GNMA POOL #346691	36203EC48	AAA		7.5000 M	8/15/2023	104.72	24,109.97	23,749.18	25,398.69
GNMA POOL #346927	36203ELG1	AAA		6.5000 M	12/15/2023	106.07	64,433.85	62,868.68	68,693.02
GNMA POOL #347041	36203EP28	AAA		6.5000 M	1/15/2024	104.30	50,721.32	48,709.94	53,179.74
GNMA POOL #351410	36203KKX1	AAA		6.5000 M	1/15/2024	106.28	123,397.95	119,241.79	131,816.41
GNMA POOL #352113	36203LDS8	AAA		7.5000 M	8/15/2023	106.65	31,131.10	30,665.61	33,394.57
GNMA POOL #354587	36203N2U1	AAA		7.5000 M	5/15/2023	105.96	14,058.76	13,859.23	14,983.87
GNMA POOL #354610	36203N3T3	AAA		7.5000 M	7/15/2023	106.35	12,242.07	12,062.37	13,095.51
GNMA POOL #354687	36203N6Y9	AAA		6.5000 M	11/15/2023	105.05	20,210.89	19,694.16	21,340.48
GNMA POOL #354693	36203N7E2	AAA		7.0000 M	11/15/2023	107.23	67,763.49	66,277.41	73,057.29
GNMA POOL #354733	36203PBA0	AAA		6.5000 M	1/15/2024	106.77	46,394.14	44,497.59	49,784.30
GNMA POOL #354739	36203PBG7	AAA		6.5000 M	1/15/2024	106.54	172,211.35	165,064.11	184,409.81
GNMA POOL #354798	36203PDB6	AAA		7.0000 M	4/15/2024	106.82	215,999.28	214,058.53	231,987.00
GNMA POOL #354809	36203PDN0	AAA		6.5000 M	4/15/2024	105.70	106,496.77	103,266.89	113,138.86
GNMA POOL #366657	36204DJA8	AAA		6.5000 M	12/15/2023	104.65	65,698.57	63,378.35	69,112.87
GNMA POOL #366685	36204DJ67	AAA		6.5000 M	1/15/2024	104.58	26,423.72	25,324.71	27,778.13
GNMA POOL #366737	36204DLS6	AAA		6.5000 M	4/15/2024	105.78	172,988.83	166,706.45	183,922.02
GNMA POOL #366792	36204DNH8	AAA		6.5000 M	5/15/2024	100.03	6,067.08	5,850.53	6,101.86
GNMA POOL #371713	36204J3W4	AAA		6.5000 M	4/15/2024	104.78	100,944.58	98,187.00	106,320.78
GNMA POOL #376371	36204QCG3	AAA		7.0000 M	1/15/2024	107.49	105,980.01	105,631.80	114,541.22
GNMA POOL #376506	36204QGP9	AAA		6.5000 M	5/15/2024	104.23	78,975.13	76,728.80	82,740.78
GNMA POOL #376507	36204QQGQ7	AAA		6.5000 M	5/15/2024	100.73	23,447.16	22,522.39	23,745.01
GNMA POOL #379194	36204TGB4	AAA		6.5000 M	1/15/2024	103.76	37,160.87	35,926.59	38,760.29
Group: FIXED INCOME - Internal	Portfolio:	FIXED INCOME							

Monthly Market

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: GNMA		GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			
GNMA POOL #413442	36206KHT1	AAA		7.5000 M	10/15/2025	106.27	96,301.11	96,464.50	102,937.88
GNMA POOL #413451	36206KH46	AAA		7.5000 M	10/15/2025	105.40	74,258.96	74,631.48	78,732.12
GNMA POOL #414636	36206LSZ3	AAA		7.5000 M	10/15/2025	106.89	28,505.54	28,554.29	30,649.16
GNMA POOL #414675	36206LT82	AAA		7.5000 M	10/15/2025	104.12	31,453.05	31,611.60	32,945.58
GNMA POOL #416782	36206N6T7	AAA		7.5000 M	11/15/2025	103.63	54,274.94	54,652.26	56,582.22
GNMA POOL #462363	36208VTU9	AAA		7.0000 M	11/15/2027	110.47	29,403.22	29,492.67	32,652.52
GNMA POOL #462495	36208VXY6	AAA		7.0000 M	1/15/2028	109.99	100,163.70	101,044.95	110,756.29
GNMA POOL #462599	36208V3G8	AAA		6.5000 M	3/15/2028	109.59	109,365.00	110,408.76	120,447.39
GNMA POOL #477482	36209PM79	AAA		6.5000 M	10/15/2028	107.85	114,755.47	115,860.98	124,384.59
GNMA POOL #780141	36225AEN6	AAA		10.0000 M	12/15/2020	100.22	5,004.85	5,004.83	5,057.71
GNMA POOL #780421	36225APE4	AAA		7.5000 M	8/15/2026	109.25	40,041.21	40,583.35	43,995.26
GNMA POOL #780465	36225AQS2	AAA		7.0000 M	11/15/2026	108.73	147,173.16	147,642.31	160,885.51
GNMA POOL #780498	36225ART9	AAA		7.5000 M	1/15/2027	109.57	29,953.37	30,352.56	33,008.21
GNMA POOL #780587	36225AUL2	AAA		7.0000 M	6/15/2027	109.54	45,059.25	45,204.39	49,619.85
GNMA POOL #AB9112	36178WDR7	AAA		3.5000 M	10/15/2042	105.11	16,627,792.80	16,830,318.83	17,526,182.73
GNMA POOL# 423911	36206W3U7	AAA		8.0000 M	8/15/2026	110.39	95,191.67	98,070.91	105,715.61
GNMA POOL# 442138	36207UEK0	AAA		8.0000 M	11/15/2026	109.17	21,704.80	21,993.46	23,839.70
GNMA POOL# 455273	36208MXA8	AAA		7.5000 M	8/15/2027	111.39	42,200.67	42,942.33	47,270.75
GNMA POOL# 455322	36208MYT6	AAA		7.5000 M	10/15/2027	111.59	46,772.21	47,573.14	52,484.33
GNMA POOL# 462481	36208VXJ9	AAA		7.0000 M	1/15/2028	110.53	163,702.09	165,594.21	181,889.93
GNMA POOL# 462738	36208WBF9	AAA		7.0000 M	5/15/2028	111.85	92,629.36	93,414.99	104,147.34
GNMA POOL# 464819	36208YK81	AAA		6.5000 M	9/15/2028	109.76	100,605.51	100,995.16	110,969.95
GNMA POOL# 464837	36208YLS6	AAA		7.0000 M	9/15/2028	108.98	58,046.27	58,536.98	63,597.60
GNMA POOL# 475562	36209MJF2	AAA		6.5000 M	9/15/2028	109.73	191,054.20	191,792.75	210,682.88
GNMA POOL# 780137	36225AEJ5	AAA		9.5000 M	8/15/2023	101.47	19,655.67	19,655.67	20,099.61
GNMA POOL# 780220	36225AG53	AAA		7.5000 M	8/15/2025	107.40	63,365.28	64,362.36	68,449.03
GNMA POOL# 780545	36225ATA8	AAA		7.5000 M	4/15/2027	110.20	148,570.56	151,261.67	164,658.56
GNMA POOL# 780601	36225AU24	AAA		7.0000 M	7/15/2027	109.40	91,537.84	92,623.54	100,679.97
GNMA POOL# 780798	36225A3F5	AAA		7.5000 M	12/15/2027	111.30	210,287.77	213,773.13	235,368.30
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL							20,950,701.88	21,122,533.89	22,199,040.82

Instrument: GNMA II

GNMA II

DESCRIPTION	IDENTIFIER	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			
TSY INFL IX N/B	912810SG4	Aaa		1.0000 S	2/15/2049	113.44	8,965,000.00	9,952,016.97	10,403,514.00
TSY INFL IX N/B	9128282L3	Aaa		0.3750 S	7/15/2027	101.68	72,000,000.00	72,463,617.35	76,949,185.19
TSY INFL IX N/B	9128283R9	AAA		0.5000 S	1/15/2028	102.39	1,000,000.00	996,167.33	1,067,792.87
TSY INFL IX N/B	9128287D6	Aaa		0.2500 S	7/15/2029	100.82	3,000,000.00	3,033,251.27	3,038,700.55
US TREASURY N/B	912810EK0	Aaa		8.1250 S	8/15/2021	110.70	7,977,000.00	8,863,908.02	9,020,689.43
US TREASURY N/B	912810EN4	Aaa		7.6250 S	11/15/2022	117.22	1,438,000.00	1,644,221.01	1,690,425.67
US TREASURY N/B	912810EZ7	Aaa		6.6250 S	2/15/2027	133.08	1,833,000.00	2,284,304.00	2,474,960.88
US TREASURY N/B	912810FE3	Aaa		5.5000 S	8/15/2028	130.02	9,687,000.00	11,649,859.12	12,750,974.83
US TREASURY N/B	912810FG8	Aaa		5.2500 S	2/15/2029	129.48	2,384,000.00	2,832,675.67	3,123,638.72
US TREASURY N/B	912810FP8	Aaa		5.3750 S	2/15/2031	136.16	1,800,000.00	2,454,382.26	2,479,207.02
US TREASURY N/B	912810FT0	Aaa		4.5000 S	2/15/2036	135.48	8,211,000.00	11,155,151.64	11,233,060.75
US TREASURY N/B	912810QA9	Aaa		3.5000 S	2/15/2039	122.83	6,627,000.00	8,283,775.64	8,207,890.81
US TREASURY N/B	912810QH4	Aaa		4.3750 S	5/15/2040	137.73	16,417,000.00	20,225,563.99	22,643,423.16
US TREASURY N/B	912810QK7	Aaa		3.8750 S	8/15/2040	129.42	10,010,000.00	9,707,723.60	13,068,966.57
US TREASURY N/B	912810QL5	Aaa		4.2500 S	11/15/2040	135.92	2,394,000.00	2,291,713.38	3,258,442.31
US TREASURY N/B	912810QQ4	Aaa		4.3750 S	5/15/2041	138.44	15,736,000.00	17,728,474.95	21,814,786.53
US TREASURY N/B	912810QS0	Aaa		3.7500 S	8/15/2041	127.63	10,210,000.00	11,475,850.37	13,142,877.50
US TREASURY N/B	912810QT8	Aaa		3.1250 S	11/15/2041	116.75	21,776,000.00	21,828,512.44	25,453,392.09
US TREASURY N/B	912810QX9	Aaa		2.7500 S	8/15/2042	110.14	491,000.00	556,617.28	544,752.69
US TREASURY N/B	912810QZ4	AAA		3.1250 S	2/15/2043	117.05	8,000,000.00	7,687,306.53	9,437,119.57
US TREASURY N/B	912810RB6	Aaa		2.8750 S	5/15/2043	112.48	5,000,000.00	5,345,404.40	5,630,537.68
US TREASURY N/B	912810RE0	AAA		3.6250 S	2/15/2044	126.89	1,167,000.00	1,274,324.82	1,493,229.23
US TREASURY N/B	912810RH3	AAA		3.1250 S	8/15/2044	117.64	3,675,000.00	4,087,449.81	4,356,997.14
US TREASURY N/B	912810RJ9	Aaa		3.0000 S	11/15/2044	115.34	8,712,000.00	9,146,752.67	10,060,235.35
US TREASURY N/B	912810RK6	Aaa		2.5000 S	2/15/2045	105.67	74,215,000.00	68,678,862.15	78,968,894.19
US TREASURY N/B	912810RM2	AAA		3.0000 S	5/15/2045	115.63	1,853,000.00	2,024,897.66	2,144,974.52
US TREASURY N/B	912810RN0	Aaa		2.8750 S	8/15/2045	113.17	22,803,000.00	22,384,375.23	25,998,983.32
US TREASURY N/B	912810RP5	Aaa		3.0000 S	11/15/2045	115.86	83,660,000.00	82,943,404.83	97,038,273.87
US TREASURY N/B	912810RQ3	Aaa		2.5000 S	2/15/2046	105.78	44,319,000.00	43,478,066.49	47,206,358.57
US TREASURY N/B	912810RS9	Aaa		2.5000 S	5/15/2046	105.83	32,170,000.00	32,514,824.54	34,080,259.66
US TREASURY N/B	912810RT7	Aaa		2.2500 S	8/15/2046	100.77	26,540,000.00	26,566,850.08	26,918,549.87
US TREASURY N/B	912810RU4	Aaa		2.8750 S	11/15/2046	113.69	45,132,000.00	44,449,990.45	51,366,476.95

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DESCRIPTION	IDENTIFIER	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	912810RY6	Aaa		2.7500 S	8/15/2047	111.25	141,000.00	137,482.23	157,999.97
US TREASURY N/B	912810SC3	AAA		3.1250 S	5/15/2048	119.47	9,200,000.00	10,199,615.44	11,003,762.36
US TREASURY N/B	912810SD1	Aaa		3.0000 S	8/15/2048	116.88	30,716,000.00	29,065,191.67	36,169,759.36
US TREASURY N/B	912810SE9	Aaa		3.3750 S	11/15/2048	125.17	20,451,000.00	21,723,145.54	25,629,239.42
US TREASURY N/B	912810SJ8	Aaa		2.2500 S	8/15/2049	101.02	29,526,000.00	29,942,917.95	30,021,452.30
US TREASURY N/B	912810SK5	Aaa		2.3750 S	11/15/2049	103.83	2,125,000.00	2,203,973.63	2,208,705.05
US TREASURY N/B	9128282A7	Aaa		1.5000 S	8/15/2026	98.59	10,590,000.00	10,231,515.86	10,487,696.99
US TREASURY N/B	9128282D1	Aaa		1.3750 S	8/31/2023	99.16	31,650,000.00	31,409,985.05	31,495,418.45
US TREASURY N/B	9128282F6	Aaa		1.1250 S	8/31/2021	99.07	60,195,000.00	59,519,280.84	59,806,533.84
US TREASURY N/B	9128282R0	Aaa		2.2500 S	8/15/2027	103.69	17,937,000.00	18,056,580.50	18,716,869.70
US TREASURY N/B	9128282Z2	AAA		1.6250 S	10/15/2020	99.95	293,000.00	293,040.81	293,474.42
US TREASURY N/B	9128283F5	AAA		2.2500 S	11/15/2027	103.77	12,127,000.00	12,137,633.88	12,595,650.73
US TREASURY N/B	9128283W8	AAA		2.7500 S	2/15/2028	107.66	3,099,000.00	3,202,119.87	3,361,277.96
US TREASURY N/B	9128284M9	AAA		2.8750 S	4/30/2025	106.23	6,839,000.00	6,811,898.63	7,282,114.21
US TREASURY N/B	9128284N7	AAA		2.8750 S	5/15/2028	108.78	19,570,000.00	20,714,828.33	21,313,222.31
US TREASURY N/B	9128284R8	AAA		2.8750 S	5/31/2025	106.30	5,191,000.00	5,221,575.37	5,518,278.76
US TREASURY N/B	9128284T4	Aaa		2.6250 S	6/15/2021	101.43	10,000,000.00	10,121,099.54	10,263,787.02
US TREASURY N/B	9128284V9	AAA		2.8750 S	8/15/2028	108.94	56,904,000.00	57,150,504.63	62,469,922.47
US TREASURY N/B	9128284W7	Aaa		2.7500 S	8/15/2021	101.80	17,871,000.00	18,225,316.16	18,337,048.62
US TREASURY N/B	9128284Z0	Aaa		2.7500 S	8/31/2025	105.80	12,500,000.00	12,295,852.26	13,312,467.86
US TREASURY N/B	9128285C0	Aaa		3.0000 S	9/30/2025	107.25	12,088,000.00	12,027,427.26	13,025,810.82
US TREASURY N/B	9128285F3	Aaa		2.8750 S	10/15/2021	102.24	41,408,000.00	41,400,479.52	42,487,702.85
US TREASURY N/B	9128285L0	Aaa		2.8750 S	11/15/2021	102.36	54,561,000.00	54,797,479.99	55,915,117.74
US TREASURY N/B	9128285R7	Aaa		2.6250 S	12/15/2021	102.01	46,300,000.00	46,284,795.54	47,790,814.76
US TREASURY N/B	9128286B1	Aaa		2.6250 S	2/15/2029	107.20	37,000.00	39,963.84	39,950.04
US TREASURY N/B	9128286L9	AAA		2.2500 S	3/31/2026	103.23	53,400,000.00	52,700,149.79	55,330,688.78
US TREASURY N/B	9128286M7	AAA		2.2500 S	4/15/2022	101.46	38,000,000.00	38,001,455.94	38,664,951.10
US TREASURY N/B	9128286R6	Aaa		2.2500 S	4/30/2024	102.63	30,300,000.00	30,260,536.49	31,153,436.12
US TREASURY N/B	9128286S4	Aaa		2.3750 S	4/30/2026	104.00	44,100,000.00	44,061,843.86	45,953,199.52
US TREASURY N/B	9128286T2	Aaa		2.3750 S	5/15/2029	105.13	14,164,000.00	14,978,153.04	14,904,963.27
US TREASURY N/B	9128286U9	Aaa		2.1250 S	5/15/2022	101.21	14,000,000.00	14,004,956.77	14,182,607.92
US TREASURY N/B	9128286V7	Aaa		2.1250 S	5/31/2021	100.65	5,000,000.00	5,019,495.14	5,032,907.30

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	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	9128286Z8	Aaa		1.7500 S	6/30/2024	100.53	13,074,000.00	13,020,117.19	13,239,201.72
US TREASURY N/B	9128287A2	Aaa		1.6250 S	6/30/2021	99.93	20,000,000.00	19,955,074.85	20,121,161.44
US TREASURY N/B	9128287C8	Aaa		1.7500 S	7/15/2022	100.36	10,000,000.00	9,977,733.61	10,102,038.54
US TREASURY N/B	9128287F1	Aaa		1.7500 S	7/31/2021	100.13	20,587,000.00	20,658,695.79	20,733,955.17
US TREASURY N/B	912828C57	Aaa		2.2500 S	3/31/2021	100.73	48,100,000.00	48,002,936.07	48,636,565.97
US TREASURY N/B	912828D72	Aaa		2.0000 S	8/31/2021	100.57	15,407,000.00	15,536,733.04	15,573,351.54
US TREASURY N/B	912828F21	Aaa		2.1250 S	9/30/2021	100.84	5,000,000.00	5,052,136.00	5,059,990.63
US TREASURY N/B	912828F96	Aaa		2.0000 S	10/31/2021	100.66	15,000,000.00	14,740,091.88	15,124,572.44
US TREASURY N/B	912828J27	Aaa		2.0000 S	2/15/2025	101.72	68,507,000.00	67,633,312.16	70,086,570.31
US TREASURY N/B	912828J50	Aaa		1.3750 S	2/29/2020	99.93	30,429,000.00	30,413,550.85	30,512,165.15
US TREASURY N/B	912828K74	Aaa		2.0000 S	8/15/2025	101.70	15,841,000.00	15,424,274.23	16,203,771.77
US TREASURY N/B	912828L57	Aaa		1.7500 S	9/30/2022	100.41	13,171,000.00	12,732,622.11	13,263,552.17
US TREASURY N/B	912828M56	Aaa		2.2500 S	11/15/2025	103.11	834,000.00	795,966.05	860,756.84
US TREASURY N/B	912828P46	Aaa		1.6250 S	2/15/2026	99.51	69,103,000.00	66,732,817.79	69,092,437.73
US TREASURY N/B	912828P79	Aaa		1.5000 S	2/28/2023	99.66	1,625,000.00	1,603,748.59	1,625,701.71
US TREASURY N/B	912828R36	Aaa		1.6250 S	5/15/2026	99.45	66,479,000.00	64,400,919.65	66,157,734.04
US TREASURY N/B	912828R69	Aaa		1.6250 S	5/31/2023	100.05	16,490,000.00	16,260,262.54	16,498,462.13
US TREASURY N/B	912828R77	Aaa		1.3750 S	5/31/2021	99.55	5,941,000.00	5,890,411.03	5,914,303.20
US TREASURY N/B	912828RC6	Aaa		2.1250 S	8/15/2021	100.77	17,500,000.00	17,638,702.37	17,743,121.24
US TREASURY N/B	912828RR3	AAA		2.0000 S	11/15/2021	100.71	7,500,000.00	7,368,487.38	7,559,620.40
US TREASURY N/B	912828S27	Aaa		1.1250 S	6/30/2021	99.15	33,613,000.00	33,302,144.08	33,486,322.98
US TREASURY N/B	912828S35	Aaa		1.3750 S	6/30/2023	99.20	8,600,000.00	8,505,132.21	8,580,282.06
US TREASURY N/B	912828S76	Aaa		1.1250 S	7/31/2021	99.11	97,637,000.00	96,852,480.56	97,134,553.72
US TREASURY N/B	912828S92	Aaa		1.2500 S	7/31/2023	98.71	12,500,000.00	12,208,009.66	12,391,091.87
US TREASURY N/B	912828T26	Aaa		1.3750 S	9/30/2023	99.12	85,281,000.00	84,230,470.49	84,726,768.47
US TREASURY N/B	912828T34	Aaa		1.1250 S	9/30/2021	99.05	32,455,000.00	31,966,537.94	32,207,513.73
US TREASURY N/B	912828T67	Aaa		1.2500 S	10/31/2021	99.25	26,470,000.00	26,042,861.02	26,299,653.90
US TREASURY N/B	912828T91	Aaa		1.6250 S	10/31/2023	100.05	136,081,000.00	133,708,194.42	136,343,746.36
US TREASURY N/B	912828U24	Aaa		2.0000 S	11/15/2026	101.81	24,927,000.00	23,988,251.51	25,400,715.85
US TREASURY N/B	912828U57	Aaa		2.1250 S	11/30/2023	101.94	2,500,000.00	2,523,765.25	2,548,583.15
US TREASURY N/B	912828U65	Aaa		1.7500 S	11/30/2021	100.23	21,850,000.00	21,565,897.43	21,901,401.73
US TREASURY N/B	912828UN8	AAA		2.0000 S	2/15/2023	101.21	7,052,000.00	6,906,776.95	7,178,787.17

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	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	912828UQ1	Aaa		1.2500 S	2/29/2020	99.89	1,750,000.00	1,745,964.32	1,753,546.89
US TREASURY N/B	912828V23	Aaa		2.2500 S	12/31/2023	102.47	1,867,000.00	1,894,214.00	1,930,671.23
US TREASURY N/B	912828V31	Aaa		1.3750 S	1/15/2020	99.96	5,261,000.00	5,259,482.47	5,286,268.61
US TREASURY N/B	912828V98	Aaa		2.2500 S	2/15/2027	103.53	6,200,000.00	5,900,033.80	6,459,878.21
US TREASURY N/B	912828VB3	Aaa		1.7500 S	5/15/2023	100.45	112,400,000.00	110,574,603.84	112,995,773.55
US TREASURY N/B	912828VV9	Aaa		2.1250 S	8/31/2020	100.34	14,708,000.00	14,735,483.86	14,836,978.88
US TREASURY N/B	912828W48	Aaa		2.1250 S	2/29/2024	102.02	19,565,000.00	19,286,699.83	20,064,438.23
US TREASURY N/B	912828W71	Aaa		2.1250 S	3/31/2024	102.05	3,000,000.00	2,969,370.87	3,072,440.18
US TREASURY N/B	912828WG1	Aaa		2.2500 S	4/30/2021	100.78	29,875,000.00	29,867,386.21	30,165,644.71
US TREASURY N/B	912828WN6	AAA		2.0000 S	5/31/2021	100.46	3,261,000.00	3,269,653.18	3,276,209.20
US TREASURY N/B	912828WR7	Aaa		2.1250 S	6/30/2021	100.71	16,484,000.00	16,560,800.42	16,747,133.66
US TREASURY N/B	912828WY2	Aaa		2.2500 S	7/31/2021	100.95	19,986,000.00	20,138,298.11	20,326,013.33
US TREASURY N/B	912828X88	AAA		2.3750 S	5/15/2027	104.50	22,500,000.00	22,397,805.91	23,535,989.02
US TREASURY N/B	912828XB1	Aaa		2.1250 S	5/15/2025	102.36	10,000,000.00	9,944,927.64	10,245,277.68
US TREASURY N/B	912828XQ8	Aaa		2.0000 S	7/31/2022	101.02	8,888,000.00	8,724,989.20	9,038,377.35
US TREASURY N/B	912828XZ8	Aaa		2.7500 S	6/30/2025	105.70	5,000,000.00	4,935,587.40	5,342,696.76
US TREASURY N/B	912828Y20	Aaa		2.6250 S	7/15/2021	101.51	10,000,000.00	10,126,287.84	10,249,931.82
US TREASURY N/B	912828Y79	Aaa		2.8750 S	7/31/2025	106.44	5,000,000.00	4,966,476.81	5,369,921.88
US TREASURY N/B	912828Y87	Aaa		1.7500 S	7/31/2024	100.53	274,000.00	276,914.80	277,058.68
US TREASURY N/B	912828Y95	Aaa		1.8750 S	7/31/2026	100.95	2,219,000.00	2,263,991.82	2,254,056.44
US TREASURY N/B	912828YA2	Aaa		1.5000 S	8/15/2022	99.73	15,517,000.00	15,545,422.94	15,542,879.52
US TREASURY N/B	912828YB0	Aaa		1.6250 S	8/15/2029	98.55	70,852,000.00	70,635,268.58	70,160,768.31
US TREASURY N/B	912828YC8	Aaa		1.5000 S	8/31/2021	99.72	17,457,000.00	17,440,030.93	17,474,085.14
US TREASURY N/B	912828YD6	Aaa		1.3750 S	8/31/2026	97.78	30,384,000.00	29,884,979.96	29,815,794.81
US TREASURY N/B	912828YE4	Aaa		1.2500 S	8/31/2024	98.30	39,369,000.00	38,940,251.18	38,822,877.06
US TREASURY N/B	912828YF1	Aaa		1.5000 S	9/15/2022	99.73	4,000,000.00	3,974,228.85	4,002,067.31
US TREASURY N/B	912828YJ3	Aaa		1.5000 S	9/30/2021	99.75	5,000,000.00	4,998,910.07	5,000,204.92
US TREASURY N/B	912828YS3	Aaa		1.7500 S	11/15/2029	99.77	10,000,000.00	9,971,875.00	9,984,736.08
US TREASURY N/B	912828YU8			1.6250 S	11/30/2026	99.34	4,463,000.00	4,431,758.60	4,433,730.30
WI TREASURY N/B	912828YH7	Aaa		1.5000 S	9/30/2024	99.38	5,809,000.00	5,800,068.57	5,787,908.57
U S TREASURIES TOTAL							2,766,128,000.00	2,761,767,104.31	2,892,114,187.82

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
FIXED INCOME TOTAL							10,032,557,044.89	8,889,303,488.52	10,654,874,210.19
TOTAL							10,032,557,044.89	8,889,303,488.52	10,654,874,210.19



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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: FIDELITY				
Instrument: EXFI				
FIDELITY INSTL. ASSET MANAGEMENT				
EXTERNAL MANAGED FI				
FIDELITY - FIXED INCOME	IF-FIDELIT		520,496,804.52	
EXTERNAL MANAGED FI TOTAL			520,496,804.52	
FIDELITY INSTL. ASSET MANAGEMENT TOTAL			520,496,804.52	509,465,534.16



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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: MFSDEBT				
Instrument: EXFI				
MFS EMERGING DEBT				
EXTERNAL MANAGED FI				
MFS - EMERGING DEBT FIXED	IF-MFSDEBT		301,271,817.71	
EXTERNAL MANAGED FI TOTAL			301,271,817.71	
MFS EMERGING DEBT TOTAL			301,271,817.71	306,795,395.63

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DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External Market: Emerging Portfolio: PAYDEN Instrument: EXFI			
PAYDEN & RYGEL - FIXED INCOME IF-PAYDEN	PAYDEN & RYGEL EXTERNAL MANAGED FI	175,593,809.47	
EXTERNAL MANAGED FI TOTAL		175,593,809.47	
PAYDEN & RYGEL TOTAL		175,593,809.47	177,374,019.88

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DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External			
Market: Emerging			
Portfolio: SALOMON			
Instrument: EXFI			
STONE HARBOR INVESTMENT PARTNERS LP EXTERNAL MANAGED FI			
EXTERNAL MANAGED FI TOTAL		0.00	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL		0.00	4.92
Emerging TOTAL		997,362,431.70	993,634,954.59



Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: BNYMELLON				
Instrument: EXFI				
BNYMELLON - FIXED INCOME			49,688,294.14	
IF-BNYMELLON				
EXTERNAL MANAGED FI TOTAL			49,688,294.14	
BNY MELLON TOTAL			49,688,294.14	50,480,462.09



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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: JPM				
Instrument: EXFI				
JP MORGAN				
EXTERNAL MANAGED FI				
JPM - FIXED INCOME	IF-JPM		154,212,017.00	
JPMORGAN - FIXED INCOME	IF-JPMORGAN		593,755.99	
EXTERNAL MANAGED FI TOTAL			154,805,772.99	
JP MORGAN TOTAL			154,805,772.99	154,870,499.83

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: OAKTREE				
Instrument: EXFI				
OAKTREE CAPITAL MANAGEMENT EXTERNAL MANAGED FI				
OAKTREE - FIXED INCOME	IF-OAKTREE		1,587,305.96	
EXTERNAL MANAGED FI TOTAL			1,587,305.96	
OAKTREE CAPITAL MANAGEMENT TOTAL			1,587,305.96	4,940,521.29



Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: PGIM				
Instrument: EXFI				
			PGIM	
			EXTERNAL MANAGED FI	
PGIM - FIXED INCOME	IF-PGIM		148,628,472.98	
EXTERNAL MANAGED FI TOTAL			148,628,472.98	
PGIM TOTAL			148,628,472.98	150,742,114.28

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: PIMCO				
Instrument: EXFI				
PACIFIC INVESTMENT COMPANY EXTERNAL MANAGED FI				
PIMCO - FIXED INCOME	IF-PIMCO		353,378,509.33	
EXTERNAL MANAGED FI TOTAL			353,378,509.33	
PACIFIC INVESTMENT COMPANY TOTAL			353,378,509.33	354,822,827.15
High Yield TOTAL			708,088,355.40	715,856,424.64
TOTAL			1,705,450,787.10	1,709,491,379.23
CORE FIXED INCOME - without TFA TOTAL			10,594,754,275.62	12,364,365,589.42

DESCRIPTION	IDENTIFIER	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	912810EN4	Aaa		7.6250 S	11/15/2022	117.22	5,173,360.79	5,279,346.25
US TREASURY N/B	912810EP9	Aaa		7.1250 S	2/15/2023	117.07	7,228,060.78	7,601,302.04
US TREASURY N/B	912810FE3	Aaa		5.5000 S	8/15/2028	130.02	2,841,042.45	3,174,909.82
US TREASURY N/B	9128282A7	Aaa		1.5000 S	8/15/2026	98.59	96,890,067.39	101,308,958.18
US TREASURY N/B	9128282D1	Aaa		1.3750 S	8/31/2023	99.16	27,910,617.21	28,502,109.75
US TREASURY N/B	9128282F6	Aaa		1.1250 S	8/31/2021	99.07	111,290,742.12	112,431,712.50
US TREASURY N/B	9128282N9	Aaa		2.1250 S	7/31/2024	102.19	16,610,573.02	16,934,913.28
US TREASURY N/B	9128282P4	Aaa		1.8750 S	7/31/2022	100.69	24,022,563.48	24,330,604.61
US TREASURY N/B	9128282R0	Aaa		2.2500 S	8/15/2027	103.69	14,212,516.51	14,879,999.50
US TREASURY N/B	9128282S8	Aaa		1.6250 S	8/31/2022	100.05	55,333,214.53	56,382,187.96
US TREASURY N/B	9128282U3	AAA		1.8750 S	8/31/2024	101.09	13,877,531.77	14,038,680.58
US TREASURY N/B	9128282W9	Aaa		1.8750 S	9/30/2022	100.77	18,950,984.29	19,293,759.68
US TREASURY N/B	9128282Y5	AAA		2.1250 S	9/30/2024	102.24	20,442,262.32	20,605,592.32
US TREASURY N/B	9128283C2	Aaa		2.0000 S	10/31/2022	101.13	36,591,673.40	37,220,968.61
US TREASURY N/B	9128283D0	AAA		2.2500 S	10/31/2024	102.89	24,093,282.68	24,227,420.66
US TREASURY N/B	9128283F5	AAA		2.2500 S	11/15/2027	103.77	25,108,729.77	26,408,594.60
US TREASURY N/B	9128283J7	AAA		2.1250 S	11/30/2024	102.30	18,680,380.29	18,779,702.82
US TREASURY N/B	9128283L2	AAA		1.8750 S	12/15/2020	100.19	3,092,406.07	3,117,493.28
US TREASURY N/B	9128283P3	AAA		2.2500 S	12/31/2024	102.92	14,647,827.60	14,824,430.14
US TREASURY N/B	9128283Q1	AAA		2.0000 S	1/15/2021	100.34	5,408,236.37	5,445,792.27
US TREASURY N/B	9128283U2	AAA		2.3750 S	1/31/2023	102.34	2,489,044.18	2,578,439.45
US TREASURY N/B	9128283V0	AAA		2.5000 S	1/31/2025	104.18	3,073,125.94	3,123,154.68
US TREASURY N/B	9128283W8	AAA		2.7500 S	2/15/2028	107.66	4,225,665.84	4,342,870.90
US TREASURY N/B	9128283Z1	AAA		2.7500 S	2/28/2025	105.50	5,279,042.52	5,415,947.80
US TREASURY N/B	9128284A5	AAA		2.6250 S	2/28/2023	103.19	8,836,839.62	8,931,182.70
US TREASURY N/B	9128284D9	AAA		2.5000 S	3/31/2023	102.88	2,558,095.46	2,582,657.44
US TREASURY N/B	9128284F4	AAA		2.6250 S	3/31/2025	104.88	9,353,333.34	9,586,908.06
US TREASURY N/B	9128284L1	AAA		2.7500 S	4/30/2023	103.75	6,303,456.94	6,343,036.40
US TREASURY N/B	9128284M9	AAA		2.8750 S	4/30/2025	106.23	6,422,576.27	6,495,232.78
US TREASURY N/B	9128284N7	AAA		2.8750 S	5/15/2028	108.78	25,664,586.62	27,431,651.98
US TREASURY N/B	9128284P2	AAA		2.6250 S	5/15/2021	101.35	10,778,121.89	10,893,071.72
US TREASURY N/B	9128284R8	AAA		2.8750 S	5/31/2025	106.30	13,393,831.39	13,495,385.21

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DESCRIPTION	IDENTIFIER	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	9128284S6	AAA		2.7500 S	5/31/2023	103.84	818,825.33	838,016.63
US TREASURY N/B	9128284T4	Aaa		2.6250 S	6/15/2021	101.43	904,073.11	922,714.70
US TREASURY N/B	9128284V9	AAA		2.8750 S	8/15/2028	108.94	83,933,113.49	90,313,740.90
US TREASURY N/B	9128284W7	Aaa		2.7500 S	8/15/2021	101.80	13,842,753.81	14,086,004.90
US TREASURY N/B	9128284Z0	Aaa		2.7500 S	8/31/2025	105.80	11,231,073.07	11,496,647.20
US TREASURY N/B	9128285A4	AAA		2.7500 S	9/15/2021	101.90	10,191,597.82	10,248,407.08
US TREASURY N/B	9128285C0	Aaa		3.0000 S	9/30/2025	107.25	3,715,320.52	3,787,700.12
US TREASURY N/B	9128285F3	Aaa		2.8750 S	10/15/2021	102.24	22,940,292.07	23,074,369.34
US TREASURY N/B	9128285G1	Aaa		2.8750 S	10/31/2020	101.06	8,716,870.06	8,736,745.76
US TREASURY N/B	9128285J5	Aaa		3.0000 S	10/31/2025	107.33	4,213,377.24	4,329,165.11
US TREASURY N/B	9128285K2	Aaa		2.8750 S	10/31/2023	104.71	556,721.25	561,513.94
US TREASURY N/B	9128285L0	Aaa		2.8750 S	11/15/2021	102.36	28,305,488.41	28,375,172.34
US TREASURY N/B	9128285M8	Aaa		3.1250 S	11/15/2028	111.20	28,835,227.62	29,706,755.71
US TREASURY N/B	9128285N6	Aaa		2.8750 S	11/30/2025	106.70	1,015,431.01	1,067,109.55
US TREASURY N/B	9128285Q9	Aaa		2.7500 S	11/30/2020	101.04	10,484,013.38	10,483,582.55
US TREASURY N/B	9128285S5	Aaa		2.5000 S	12/31/2020	100.86	5,941,998.12	6,000,989.45
US TREASURY N/B	9128285T3	Aaa		2.6250 S	12/31/2025	105.32	7,368,827.49	7,529,131.28
US TREASURY N/B	9128285U0	Aaa		2.6250 S	12/31/2023	103.93	413,787.16	431,665.86
US TREASURY N/B	9128285V8	Aaa		2.5000 S	1/15/2022	101.81	8,327,376.64	8,510,317.40
US TREASURY N/B	9128285Z9	Aaa		2.5000 S	1/31/2024	103.48	96,697.67	100,147.17
US TREASURY N/B	9128286A3	Aaa		2.6250 S	1/31/2026	105.38	12,502,167.89	12,746,035.24
US TREASURY N/B	9128286B1	Aaa		2.6250 S	2/15/2029	107.20	81,433,035.25	85,479,385.13
US TREASURY N/B	9128286C9	Aaa		2.5000 S	2/15/2022	101.89	10,156,991.61	10,266,536.92
US TREASURY N/B	9128286D7	Aaa		2.5000 S	2/28/2021	100.98	2,636,037.29	2,657,060.34
US TREASURY N/B	9128286F2	AAA		2.5000 S	2/28/2026	104.68	5,693,111.02	5,792,135.74
US TREASURY N/B	9128286G0	Aaa		2.3750 S	2/29/2024	103.02	9,103,799.93	9,404,887.96
US TREASURY N/B	9128286H8	Aaa		2.3750 S	3/15/2022	101.74	2,109,536.33	2,129,755.07
US TREASURY N/B	9128286L9	AAA		2.2500 S	3/31/2026	103.23	7,812,556.08	8,087,191.56
US TREASURY N/B	9128286M7	AAA		2.2500 S	4/15/2022	101.46	8,059,472.40	8,201,040.11
US TREASURY N/B	9128286R6	Aaa		2.2500 S	4/30/2024	102.63	30,554,447.51	30,898,450.91
US TREASURY N/B	9128286S4	Aaa		2.3750 S	4/30/2026	104.00	3,609,120.88	3,605,398.42
US TREASURY N/B	9128286T2	Aaa		2.3750 S	5/15/2029	105.13	44,667,886.05	45,487,511.06

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

DESCRIPTION	IDENTIFIER	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	9128286U9	Aaa		2.1250 S	5/15/2022	101.21	6,073,487.48	6,067,117.11
US TREASURY N/B	9128286V7	Aaa		2.1250 S	5/31/2021	100.65	18,356,987.72	18,391,250.80
US TREASURY N/B	9128286X3	Aaa		2.1250 S	5/31/2026	102.48	9,174,140.32	9,172,871.64
US TREASURY N/B	9128286Y1	Aaa		1.7500 S	6/15/2022	100.39	8,043,767.43	8,095,894.80
US TREASURY N/B	9128286Z8	Aaa		1.7500 S	6/30/2024	100.53	26,209,717.40	26,504,730.85
US TREASURY N/B	9128287A2	Aaa		1.6250 S	6/30/2021	99.93	2,692,527.78	2,706,295.73
US TREASURY N/B	9128287B0	Aaa		1.8750 S	6/30/2026	100.95	377,942.82	380,499.58
US TREASURY N/B	9128287C8	Aaa		1.7500 S	7/15/2022	100.36	12,810,915.53	12,880,098.19
US TREASURY N/B	9128287F1	Aaa		1.7500 S	7/31/2021	100.13	19,254,299.70	19,358,204.18
US TREASURY N/B	912828A42	Aaa		2.0000 S	11/30/2020	100.30	41,677,327.88	41,774,162.72
US TREASURY N/B	912828A83	Aaa		2.3750 S	12/31/2020	100.72	16,647,276.07	16,929,051.34
US TREASURY N/B	912828B58	Aaa		2.1250 S	1/31/2021	100.50	19,095.28	19,229.96
US TREASURY N/B	912828B66	Aaa		2.7500 S	2/15/2024	104.53	3,437,885.14	3,581,502.22
US TREASURY N/B	912828D56	Aaa		2.3750 S	8/15/2024	103.33	34,630,338.74	35,940,684.19
US TREASURY N/B	912828D72	Aaa		2.0000 S	8/31/2021	100.57	21,524,264.59	21,781,667.00
US TREASURY N/B	912828F21	Aaa		2.1250 S	9/30/2021	100.84	10,361,906.22	10,399,292.79
US TREASURY N/B	912828F96	Aaa		2.0000 S	10/31/2021	100.66	25,954,897.28	25,985,024.65
US TREASURY N/B	912828G38	Aaa		2.2500 S	11/15/2024	102.88	74,430,799.99	76,907,773.29
US TREASURY N/B	912828G53	AAA		1.8750 S	11/30/2021	100.46	24,245,126.60	24,276,557.84
US TREASURY N/B	912828G87	AAA		2.1250 S	12/31/2021	101.00	9,656,625.12	9,734,500.51
US TREASURY N/B	912828H86	Aaa		1.5000 S	1/31/2022	99.74	31,284,830.70	31,566,692.86
US TREASURY N/B	912828J27	Aaa		2.0000 S	2/15/2025	101.72	65,673,263.86	67,904,389.49
US TREASURY N/B	912828J43	Aaa		1.7500 S	2/28/2022	100.27	15,247,988.47	15,496,124.52
US TREASURY N/B	912828J76	Aaa		1.7500 S	3/31/2022	100.34	9,258,816.99	9,424,223.36
US TREASURY N/B	912828K74	Aaa		2.0000 S	8/15/2025	101.70	26,758,069.65	27,238,825.67
US TREASURY N/B	912828L24	AAA		1.8750 S	8/31/2022	100.72	16,383,167.80	16,687,680.03
US TREASURY N/B	912828L57	Aaa		1.7500 S	9/30/2022	100.41	50,831,360.85	52,091,491.74
US TREASURY N/B	912828L99	Aaa		1.3750 S	10/31/2020	99.71	8,239,888.64	8,258,098.64
US TREASURY N/B	912828M49	Aaa		1.8750 S	10/31/2022	100.77	17,650,371.64	17,956,630.98
US TREASURY N/B	912828M56	Aaa		2.2500 S	11/15/2025	103.11	7,876,623.15	7,974,903.09
US TREASURY N/B	912828M80	Aaa		2.0000 S	11/30/2022	101.14	10,899,089.93	10,892,422.47
US TREASURY N/B	912828M98	Aaa		1.6250 S	11/30/2020	99.93	22,527,657.63	22,536,026.17

DESCRIPTION	IDENTIFIER	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	912828N30	AAA		2.1250 S	12/31/2022	101.57	16,357,888.91	17,016,486.34
US TREASURY N/B	912828N48	Aaa		1.7500 S	12/31/2020	100.05	34,785,824.05	35,192,100.10
US TREASURY N/B	912828N89	Aaa		1.3750 S	1/31/2021	99.63	38,001,846.82	38,331,382.27
US TREASURY N/B	912828P38	Aaa		1.7500 S	1/31/2023	100.44	4,425,525.64	4,539,947.22
US TREASURY N/B	912828P46	Aaa		1.6250 S	2/15/2026	99.51	84,921,494.04	87,994,988.62
US TREASURY N/B	912828P79	Aaa		1.5000 S	2/28/2023	99.66	34,971,721.31	35,801,453.14
US TREASURY N/B	912828P87	Aaa		1.1250 S	2/28/2021	99.29	70,431,471.24	71,072,308.34
US TREASURY N/B	912828PC8	Aaa		2.6250 S	11/15/2020	100.87	14,442,652.79	14,479,890.97
US TREASURY N/B	912828Q29	Aaa		1.5000 S	3/31/2023	99.66	32,934,173.64	33,702,758.00
US TREASURY N/B	912828Q37	Aaa		1.2500 S	3/31/2021	99.42	6,712,569.96	6,759,144.96
US TREASURY N/B	912828R28	Aaa		1.6250 S	4/30/2023	100.04	69,290,316.29	70,659,491.56
US TREASURY N/B	912828R36	Aaa		1.6250 S	5/15/2026	99.45	105,909,851.40	110,106,378.53
US TREASURY N/B	912828R69	Aaa		1.6250 S	5/31/2023	100.05	25,968,878.48	26,400,540.52
US TREASURY N/B	912828R77	Aaa		1.3750 S	5/31/2021	99.55	25,790,461.71	25,973,755.22
US TREASURY N/B	912828RC6	Aaa		2.1250 S	8/15/2021	100.77	16,720,840.59	16,845,827.00
US TREASURY N/B	912828S27	Aaa		1.1250 S	6/30/2021	99.15	33,172,967.60	33,458,429.12
US TREASURY N/B	912828S35	Aaa		1.3750 S	6/30/2023	99.20	31,809,116.53	32,508,294.14
US TREASURY N/B	912828S76	Aaa		1.1250 S	7/31/2021	99.11	109,167,354.81	110,463,606.60
US TREASURY N/B	912828S92	Aaa		1.2500 S	7/31/2023	98.71	60,233,613.48	61,314,436.84
US TREASURY N/B	912828SV3	Aaa		1.7500 S	5/15/2022	100.34	7,610,830.67	7,763,521.93
US TREASURY N/B	912828T26	Aaa		1.3750 S	9/30/2023	99.12	55,299,938.75	56,592,908.09
US TREASURY N/B	912828T34	Aaa		1.1250 S	9/30/2021	99.05	51,974,065.12	52,235,615.34
US TREASURY N/B	912828T67	Aaa		1.2500 S	10/31/2021	99.25	52,634,135.65	53,016,604.96
US TREASURY N/B	912828T91	Aaa		1.6250 S	10/31/2023	100.05	71,466,771.15	73,665,960.02
US TREASURY N/B	912828TJ9	Aaa		1.6250 S	8/15/2022	100.05	1,500,582.51	1,507,856.53
US TREASURY N/B	912828TY6	Aaa		1.6250 S	11/15/2022	100.06	4,503,676.15	4,506,027.29
US TREASURY N/B	912828U24	Aaa		2.0000 S	11/15/2026	101.81	116,560,734.77	121,929,091.82
US TREASURY N/B	912828U65	Aaa		1.7500 S	11/30/2021	100.23	29,419,888.60	29,418,521.40
US TREASURY N/B	912828U81	Aaa		2.0000 S	12/31/2021	100.74	10,937,528.38	11,020,494.24
US TREASURY N/B	912828UN8	AAA		2.0000 S	2/15/2023	101.21	32,517,485.35	33,734,804.43
US TREASURY N/B	912828V72	Aaa		1.8750 S	1/31/2022	100.52	15,550,416.73	15,759,191.60
US TREASURY N/B	912828V80	Aaa		2.2500 S	1/31/2024	102.49	7,558,073.96	7,958,065.10

DESCRIPTION	IDENTIFIER	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	912828VB3	Aaa		1.7500 S	5/15/2023	100.45	52,616,618.07	54,160,563.31
US TREASURY N/B	912828W48	Aaa		2.1250 S	2/29/2024	102.02	107,409,342.46	111,116,889.05
US TREASURY N/B	912828W55	Aaa		1.8750 S	2/28/2022	100.55	20,115,535.27	20,406,197.01
US TREASURY N/B	912828W71	Aaa		2.1250 S	3/31/2024	102.05	34,696,764.19	35,766,272.27
US TREASURY N/B	912828WE6	AAA		2.7500 S	11/15/2023	104.29	520,245.82	524,137.82
US TREASURY N/B	912828WG1	Aaa		2.2500 S	4/30/2021	100.78	23,016,009.05	23,172,264.12
US TREASURY N/B	912828WJ5	Aaa		2.5000 S	5/15/2024	103.71	18,467,743.43	19,055,274.26
US TREASURY N/B	912828WN6	AAA		2.0000 S	5/31/2021	100.46	2,963.44	3,014.16
US TREASURY N/B	912828WR7	Aaa		2.1250 S	6/30/2021	100.71	6,295,932.87	6,416,822.07
US TREASURY N/B	912828WY2	Aaa		2.2500 S	7/31/2021	100.95	59,092,669.42	60,100,357.94
US TREASURY N/B	912828WZ9	Aaa		1.7500 S	4/30/2022	100.34	15,043,422.89	15,280,750.29
US TREASURY N/B	912828X47	Aaa		1.8750 S	4/30/2022	100.61	15,519,070.51	15,713,927.17
US TREASURY N/B	912828X70	Aaa		2.0000 S	4/30/2024	101.56	42,259,468.11	43,363,618.05
US TREASURY N/B	912828XB1	Aaa		2.1250 S	5/15/2025	102.36	47,900,129.97	49,226,512.01
US TREASURY N/B	912828XD7	Aaa		1.8750 S	5/31/2022	100.66	18,389,432.92	18,435,124.22
US TREASURY N/B	912828XG0	Aaa		2.1250 S	6/30/2022	101.31	10,778,002.62	10,909,016.28
US TREASURY N/B	912828XQ8	Aaa		2.0000 S	7/31/2022	101.02	77,813,719.36	79,418,335.40
US TREASURY N/B	912828XR6	AAA		1.7500 S	5/31/2022	100.34	48,274,262.22	48,890,807.52
US TREASURY N/B	912828XT2	Aaa		2.0000 S	5/31/2024	101.63	27,255,667.43	27,606,899.39
US TREASURY N/B	912828XW5	AAA		1.7500 S	6/30/2022	100.39	2,255,353.24	2,271,221.28
US TREASURY N/B	912828XX3	Aaa		2.0000 S	6/30/2024	101.60	53,977,522.76	55,391,580.52
US TREASURY N/B	912828XZ8	Aaa		2.7500 S	6/30/2025	105.70	21,094,153.43	21,797,134.80
US TREASURY N/B	912828Y20	Aaa		2.6250 S	7/15/2021	101.51	3,505,546.47	3,570,051.24
US TREASURY N/B	912828Y61	Aaa		2.7500 S	7/31/2023	103.99	2,097,402.24	2,101,374.73
US TREASURY N/B	912828Y79	Aaa		2.8750 S	7/31/2025	106.44	11,738,352.14	11,931,966.17
US TREASURY N/B	912828Y87	Aaa		1.7500 S	7/31/2024	100.53	9,965,985.13	10,026,679.51
US TREASURY N/B	912828Y95	Aaa		1.8750 S	7/31/2026	100.95	321,915.42	328,103.24
US TREASURY N/B	912828YA2	Aaa		1.5000 S	8/15/2022	99.73	14,228,030.11	14,273,765.96
US TREASURY N/B	912828YB0	Aaa		1.6250 S	8/15/2029	98.55	36,300,434.12	36,298,596.81
US TREASURY N/B	912828YC8	Aaa		1.5000 S	8/31/2021	99.72	11,796,418.91	11,822,559.96
US TREASURY N/B	912828YD6	Aaa		1.3750 S	8/31/2026	97.78	25,667,411.01	25,689,509.90
US TREASURY N/B	912828YE4	Aaa		1.2500 S	8/31/2024	98.30	14,038,057.22	14,041,477.86

Monthly Market

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DESCRIPTION	IDENTIFIER	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	912828YF1	Aaa		1.5000 S	9/15/2022	99.73	4,762,704.46	4,774,465.93
US TREASURY N/B	912828YG9	Aaa		1.6250 S	9/30/2026	99.34	15,231,638.62	15,200,866.91
US TREASURY N/B	912828YJ3	Aaa		1.5000 S	9/30/2021	99.75	4,322,683.88	4,332,177.56
US TREASURY N/B	912828YK0	Aaa		1.3750 S	10/15/2022	99.36	9,193,196.10	9,207,074.84
US TREASURY N/B	912828YM6	Aaa		1.5000 S	10/31/2024	99.38	24,670,752.96	24,664,157.80
US TREASURY N/B	912828YP9	Aaa		1.5000 S	10/31/2021	99.76	4,741,708.01	4,744,749.99
US TREASURY N/B	912828YQ7	Aaa		1.6250 S	10/31/2026	99.31	14,215,094.76	14,171,751.97
US TREASURY N/B	912828YS3	Aaa		1.7500 S	11/15/2029	99.77	15,790,216.59	15,791,458.56
US TREASURY N/B	912828YT1			1.5000 S	11/30/2021	99.80	11,477,226.57	11,477,771.63
WI TREASURY N/B	912828YH7	Aaa		1.5000 S	9/30/2024	99.38	9,296,108.81	9,310,072.97
U S TREASURIES TOTAL							3,978,922,888.85	4,064,792,456.55
LIQUID TREASURY PORTFOLIO TOTAL							3,978,922,888.85	4,064,792,456.55
FIXED INCOME TOTAL							14,573,677,164.47	16,429,158,045.97



Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: All Cap						
Portfolio: 3TR						
Instrument: COM						
				TRANSITION PORTFOLIO (T) COMMON STOCK		
MOTORS LIQUIDATION CO GUC	62010U101	MTLQU	9.00	60.00	0.00	540.00
COMMON STOCK TOTAL				60.00	0.00	540.00
TRANSITION PORTFOLIO (T) TOTAL				60.00	0.00	540.00
All Cap TOTAL				60.00	0.00	540.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: CSF						
Instrument: COM						
CONCENTRATED SELECT FUND (F) COMMON STOCK						
ACACIA COMMUNICATIONS INC	00401C108	ACIA	66.64	300,000.00	19,603,876.72	19,992,000.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	113.94	100,000.00	11,733,986.21	11,394,000.00
ALLERGAN PLC	G0177J108	AGN	184.94	300,500.00	61,894,458.47	55,574,470.00
ALPHABET INC	02079K305	GOOGL	1,304.09	39,000.00	37,681,253.57	50,859,510.00
AMERICAN EXPRESS CO.	025816109	AXP	120.12	350,000.00	27,399,285.23	42,042,000.00
BAKER HUGHES COMPANY	05722G100	BKR	22.42	882,600.00	34,110,595.78	19,787,892.00
BANK OF AMERICA CORP.	060505104	BAC	33.32	1,374,000.00	25,370,190.02	45,781,680.00
BRISTOL MYERS CVR	110122157	BMY-R	2.15	100,000.01	81,818.82	215,000.00
BRISTOL-MYERS SQUIBB	110122108	BMY	56.94	100,000.01	4,264,886.56	5,694,001.00
CATERPILLAR INC.	149123101	CAT	144.73	62,000.00	8,692,584.65	8,973,260.00
CITIGROUP INC.	172967424	C	75.12	524,000.00	24,400,133.82	39,362,880.00
CONCHO RESOURCES INC	20605P101	CXO	72.56	149,200.00	15,113,960.49	10,825,952.00
CORTEVA INC	22052L104	CTVA	26.02	378,334.00	12,299,835.64	9,844,251.00
DOW INC.	260557103	DOW	53.37	278,333.33	15,666,702.40	14,854,650.00
DUPONT DE NEMOURS INC	26614N102	DD	64.81	378,333.33	29,460,845.79	24,519,783.00
FACEBOOK INC-A	30303M102	FB	201.64	175,000.00	32,145,832.66	35,287,000.00
FEDEX CORPORATION	31428X106	FDX	160.05	55,000.00	8,523,554.81	8,802,750.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	138.15	287,897.00	22,141,900.37	39,772,971.00
FISERV INC. WISCONSIN	337738108	FISV	116.24	378,750.00	25,047,444.19	44,025,900.00
GENERAL MOTORS CO	37045V100	GM	36.00	1,243,000.00	42,902,834.45	44,748,000.00
GLOBAL PAYMENTS INC	37940X102	GPN	181.10	283,535.00	23,828,528.45	51,348,188.00
HCA HEALTHCARE INC	40412C101	HCA	138.66	70,000.00	9,766,540.00	9,706,200.00
JOHNSON & JOHNSON	478160104	JNJ	137.49	70,000.00	9,651,201.00	9,624,300.00
MASCO CORP.	574599106	MAS	46.55	200,000.00	9,083,793.29	9,310,000.00
MCKESSON CORP	58155Q103	MCK	144.64	200,000.00	27,295,896.54	28,928,000.00
MEDTRONIC INC	G5960L103	MDT	111.39	297,000.00	19,607,117.83	33,082,830.00
MOSAIC COMPANY	61945C103	MOS	19.05	675,000.00	15,944,968.50	12,858,750.00
PALO ALTO NETWORKS INC	697435105	PANW	227.22	115,000.00	24,691,409.38	26,130,300.00
PARKER-HANNIFIN CORP.	701094104	PH	198.79	45,000.00	8,624,335.50	8,945,550.00
PROCTER & GAMBLE CO	742718109	PG	122.06	-1,000.00	-98,695.07	-122,060.00
Short Position Income	INC-SHORT		0.00	0.01	0.00	

Group: DOMESTIC EQUITIES - Internal

Portfolio: CONCENTRATED SELECT FUND (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: CSF			CONCENTRATED SELECT FUND (F)			
Instrument: COM			COMMON STOCK			
SVB FINANCIAL GROUP	78486Q101	SIVB	231.73	80,000.00	18,270,652.23	18,538,400.00
TECHNIPFMC LIMITED	G87110105	FTI	18.84	1,630,000.00	47,964,751.17	30,709,200.00
UNITEDHEALTH GROUP INC	91324P102	UNH	279.87	165,000.00	38,303,776.00	46,178,550.00
VALARIS PLC	G9402V109	VAL	4.26	3,450,000.00	28,332,018.25	14,697,000.00
WELLS FARGO COMPANY	949746101	WFC	54.46	675,000.00	37,197,727.48	36,760,500.00
WYNN RESORTS LTD	983134107	WYNN	120.85	252,500.00	26,236,763.71	30,514,625.00
COMMON STOCK TOTAL				15,662,982.69	803,236,764.91	899,568,283.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
NXP SEMICONDUCTORS NV	N6596X109	NXPI	115.58	380,000.00	37,219,734.14	43,920,400.00
INTERNATIONAL COMMON STOCKS TOTAL				380,000.00	37,219,734.14	43,920,400.00
CONCENTRATED SELECT FUND (F) TOTAL				16,042,982.69	840,456,499.05	943,488,683.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
ABBOTT LABORATORIES	002824100	ABT	85.45	6,565.00	133,824.03	560,979.00
ACCENTURE PLC	G1151C101	ACN	201.16	2,564.00	468,569.68	515,774.00
ACUITY BRANDS INC	00508Y102	AYI	130.78	1,688.00	223,671.03	220,757.00
ADOBE SYSTEMS INC.	00724F101	ADBE	309.53	1,231.00	63,289.95	381,031.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	39.15	7,015.00	199,372.00	274,637.00
AECOM	00766T100	ACM	43.33	12,961.00	484,769.09	561,600.00
AES CORP	00130H105	AES	18.91	21,085.00	284,309.86	398,717.00
AFLAC INC	001055102	AFL	54.84	13,845.00	380,355.67	759,260.00
AGCO CORP.	001084102	AGCO	78.13	6,629.00	449,855.74	517,924.00
AGILENT TECHNOLOGIES INC	00846U101	A	80.77	4,703.00	382,106.05	379,861.00
AGNC INVESTMENT CORP	00123Q104	AGNC	17.32	41,152.00	768,541.16	712,753.00
AIR LEASE CORP	00912X302	AL	46.43	10,173.00	421,562.32	472,332.00
AIR PROD. & CHEM.	009158106	APD	236.33	2,689.00	315,103.34	635,491.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	87.12	4,293.00	318,670.48	374,006.00
ALASKA AIRGROUP INC	011659109	ALK	69.01	4,645.00	313,757.30	320,551.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	113.94	2,897.00	313,430.93	330,084.00
ALLEGHANY CORP DEL	017175100	Y	780.04	887.00	528,072.45	691,895.00
ALLERGAN PLC	G0177J108	AGN	184.94	1,718.00	287,516.58	317,727.00
ALLSTATE CORP	020002101	ALL	111.35	6,655.00	392,121.78	741,034.00
ALLY FINANCIAL INC	02005N100	ALLY	31.84	17,198.00	448,538.96	547,584.00
ALPHABET INC	02079K305	GOOGL	1,304.09	302.00	96,131.31	393,835.00
ALPHABET INC CL C	02079K107	GOOG	1,304.96	302.00	96,192.34	394,098.00
ALTERYX INC-CLASS A	02156B103	AYX	113.53	1,835.00	197,361.78	208,328.00
AMDOCS LIMITED	G02602103	DOX	69.30	8,867.00	548,439.72	614,483.00
AMERCO	023586100	UHAL	362.22	1,410.00	505,065.88	510,730.00
AMEREN CORP.	023608102	AEE	74.33	7,129.00	481,537.57	529,899.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	109.71	5,846.00	627,186.05	641,365.00
AMERICAN INTL GROUP	026874784	AIG	52.66	9,725.00	515,889.16	512,119.00
AMERICAN NATL INS CO	028591105	ANAT	118.00	4,743.00	588,297.95	559,674.00
AMERICAN TOWER CORP	03027X100	AMT	214.03	2,186.00	410,872.04	467,870.00
AMERICAN WATER WORKS CO INC	030420103	AWK	121.03	5,162.00	545,653.63	624,757.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
AMERICOLD REALTY TRUST	03064D108	COLD	37.62	13,376.00	432,722.96	503,205.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	163.87	1,873.00	271,886.74	306,929.00
AMERISOURCEBERGEN CORP	03073E105	ABC	87.91	4,979.00	447,412.27	437,704.00
AMETEK INC.	031100100	AME	99.01	5,657.00	418,780.01	560,100.00
AMGEN INC	031162100	AMGN	234.72	2,784.00	222,781.71	653,460.00
AMPHENOL CORP-CL A	032095101	APH	104.00	3,716.00	322,651.23	386,464.00
ANALOG DEVICES	032654105	ADI	112.95	4,173.00	416,231.03	471,340.00
ANAPLAN INC	03272L108	PLAN	53.92	4,150.00	198,237.62	223,768.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	9.33	74,352.00	771,079.00	693,704.00
ANSYS INC	03662Q105	ANSS	254.69	2,124.00	378,246.10	540,962.00
ANTHEM INC.	036752103	ANTM	288.66	1,372.00	84,398.46	396,042.00
APPLIED MATERIALS INC.	038222105	AMAT	57.90	6,361.00	330,079.29	368,302.00
APTAR GROUP INC.	038336103	ATR	112.12	4,351.00	420,062.86	487,834.00
AQUA AMERICA INC	03836W103	WTR	44.27	11,253.00	504,895.10	498,170.00
ARAMARK HOLDINGS CORP	03852U106	ARMK	43.64	9,661.00	347,500.02	421,606.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	41.97	15,949.00	416,335.89	669,380.00
ARCONIC INC	03965L100	ARNC	30.96	12,402.00	314,587.27	383,966.00
ARISTA NETWORKS INC	040413106	ANET	195.13	740.00	176,185.05	144,396.00
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	96.02	3,801.00	284,639.92	364,972.00
ARROW ELECTRONICS	042735100	ARW	79.64	5,533.00	428,340.96	440,648.00
ASHLAND GLOBAL HOLDINGS INC	044186104	ASH	71.70	6,260.00	491,296.45	448,842.00
ASPEN TECHNOLOGY INC	045327103	AZPN	125.40	2,903.00	302,538.08	364,036.00
ASSURANT INC	04621X108	AIZ	132.87	4,909.00	507,268.47	652,259.00
ASSURED GUARANTY LTD	G0585R106	AGO	49.65	13,036.00	548,587.20	647,237.00
AT&T INC	00206R102	T	37.38	16,766.00	444,405.96	626,713.00
ATHENE HOLDING LTD-CLASS A	G0684D107	ATH	45.02	10,168.00	421,258.41	457,763.00
ATLASSIAN CORP PLC - CLASS A	G06242104	TEAM	127.11	1,883.00	139,795.16	239,348.00
AUTONATION INC	05329W102	AN	51.09	8,983.00	381,532.11	458,941.00
AVALARA INC	05338G106	AVLR	78.03	2,809.00	199,243.49	219,186.00
AVNET INC.	053807103	AVT	40.65	9,012.00	401,660.20	366,338.00
AXA EQUITABLE HOLDINGS INC	054561105	EQH	24.74	16,940.00	343,829.49	419,096.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	59.18	9,961.00	580,145.85	589,492.00
BALL CORPORATION	058498106	BLL	66.06	5,592.00	202,394.56	369,408.00
BANK OF AMERICA CORP.	060505104	BAC	33.32	12,430.00	301,069.86	414,168.00
BANK OZK	06417N103	OZK	29.68	9,864.00	276,870.64	292,764.00
BANKUNITED INC	06652K103	BKU	35.06	12,723.00	499,726.08	446,068.00
BAXTER INTL	071813109	BAX	81.97	7,273.00	288,602.64	596,168.00
BECTON DICKINSON & COMPANY	075887109	BDX	258.50	1,691.00	212,548.02	437,123.00
BERKLEY (WR) CORP	084423102	WRB	68.00	10,446.00	518,486.72	710,328.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	220.30	2,301.00	200,034.00	506,910.00
BIO RAD LABS INC	090572207	BIO	369.38	1,359.00	410,185.03	501,987.00
BLACK KNIGHT INC	09215C105	BKI	63.01	10,167.00	561,605.13	640,623.00
BLACKROCK INC	09247X101	BLK	494.91	861.00	381,750.27	426,118.00
BOK FINL CORP	05561Q201	BOKF	83.34	4,091.00	365,558.24	340,944.00
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	72.76	6,325.00	318,160.68	460,207.00
BRIGHT HORIZONS FAMILY	109194100	BFAM	150.52	3,318.00	339,286.74	499,425.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	56.94	12,475.00	613,091.20	710,327.00
BROADCOM LTD	11135F101	AVGO	316.21	1,316.00	341,543.88	416,132.00
BROWN & BROWN INC	115236101	BRO	37.74	15,773.00	448,845.32	595,273.00
BRUKER CORP	116794108	BRKR	51.19	8,100.00	257,565.25	414,639.00
BUNGE LIMITED	G16962105	BG	53.38	8,144.00	457,641.49	434,727.00
CABLE ONE INC	12685J105	CABO	1,535.00	343.00	285,983.63	526,505.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	239.32	2,388.00	489,685.43	571,496.00
CADENCE DESIGN SYS INC	127387108	CDNS	70.25	6,047.00	375,002.41	424,802.00
CAESARS ENTERTAINMENT CORP	127686103	CZR	13.04	21,383.00	200,616.48	278,834.00
CAMPBELL SOUP CO.	134429109	CPB	46.57	8,957.00	415,926.36	417,127.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	100.01	4,691.00	264,808.30	469,147.00
CARDINAL HEALTH INC.	14149Y108	CAH	55.03	6,721.00	312,449.90	369,857.00
CARLISLE COS INC	142339100	CSL	155.98	3,573.00	397,155.24	557,317.00
CARMAX INC.	143130102	KMX	97.26	4,015.00	286,103.07	390,499.00
CARVANA CO	146869102	CVNA	95.32	2,519.00	174,273.49	240,111.00
CASEY'S GENERAL STORES INC.	147528103	CASY	173.77	2,201.00	281,854.55	382,468.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
CATALENT INC	148806102	CTLT	51.99	6,775.00	291,509.77	352,232.00
CATERPILLAR INC.	149123101	CAT	144.73	1,984.00	250,113.36	287,144.00
CBRE GROUP INC	12504L109	CBRE	57.02	7,927.00	383,568.93	451,997.00
CDW CORP	12514G108	CDW	135.05	3,664.00	302,450.72	494,823.00
CENTERPOINT ENERGY INC	15189T107	CNP	24.56	18,627.00	534,649.18	457,479.00
CERENCE INC	156727109	CRNC	15.56	3,212.00	58,479.61	49,979.00
CERIDIAN HCM HOLDING INC	15677J108	CDAY	60.36	6,770.00	341,343.59	408,637.00
CERNER CORP.	156782104	CERN	71.59	6,542.00	393,645.76	468,342.00
CHARLES RIVER LABORATORIES	159864107	CRL	145.25	2,677.00	303,444.34	388,834.00
CHARTER COMMUNICATIONS INC-A16119P108		CHTR	470.01	922.00	326,121.26	433,349.00
CHEMED CORP	16359R103	CHE	430.02	1,228.00	396,054.25	528,065.00
CHEVRON CORP.	166764100	CVX	117.13	4,728.00	250,968.00	553,791.00
CHIMERA INVESTMENT CORP	16934Q208	CIM	20.37	37,328.00	698,969.00	760,371.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	813.92	267.00	125,493.59	217,317.00
CHUBB LIMITED	H1467J104	CB	151.48	4,636.00	630,681.67	702,261.00
CHURCH & DWIGHT INC	171340102	CHD	70.24	6,796.00	376,624.34	477,351.00
CIENA CORP.	171779309	CIEN	37.96	8,647.00	360,413.94	328,240.00
CIGNA HOLDING CO.	125523100	CI	199.92	0.99	118.53	198.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	107.05	5,669.00	455,756.32	606,866.00
CINEMARK HOLDINGS INC	17243V102	CNK	33.87	7,870.00	276,934.36	266,557.00
CINTAS CORP	172908105	CTAS	257.06	1,928.00	374,699.63	495,612.00
CISCO SYSTEMS	17275R102	CSCO	45.31	7,775.00	164,458.62	352,285.00
CIT GROUP INC	125581801	CIT	45.52	9,193.00	453,856.42	418,465.00
CITIGROUP INC.	172967424	C	75.12	5,990.00	446,263.10	449,969.00
CITIZENS FINANCIAL GROUP	174610105	CFG	38.46	11,016.00	437,675.83	423,675.00
CLEAN HARBORS INC	184496107	CLH	82.65	4,981.00	274,487.44	411,680.00
CLOROX COMPANY	189054109	CLX	148.23	2,991.00	462,180.33	443,356.00
CME GROUP INC	12572Q105	CME	202.73	2,352.00	213,909.23	476,821.00
CMS ENERGY CORP	125896100	CMS	61.30	10,325.00	499,017.13	632,922.00
CNA FINANCIAL CORP	126117100	CNA	44.72	12,317.00	545,125.75	550,816.00
COCA COLA CO.	191216100	KO	53.40	8,705.00	444,842.91	464,847.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.11	6,434.00	243,327.06	412,484.00
COHERENT INC.	192479103	COHR	150.86	1,509.00	225,238.62	227,648.00
COLFAX CORP	194014106	CFX	33.70	10,689.00	303,199.90	360,219.00
COLGATE PALMOLIVE	194162103	CL	67.82	8,222.00	548,620.60	557,616.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	92.50	4,199.00	391,567.74	388,407.00
COMCAST CORP - CL A	20030N101	CMCSA	44.15	10,460.00	378,202.13	461,809.00
CONSOLIDATED EDISON INC.	209115104	ED	86.89	7,043.00	573,050.91	611,966.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	186.06	1,822.00	342,646.42	339,001.00
COOPER COMPANIES INC.	216648402	COO	313.09	1,605.00	413,708.18	502,509.00
COPA HOLDINGS SA-CLASS A	P31076105	CPA	104.26	4,416.00	425,909.79	460,412.00
COPART INC	217204106	CPRT	89.00	3,947.00	222,127.96	351,283.00
CORNING INC	219350105	GLW	29.04	13,577.00	290,652.96	394,276.00
COSTAR GROUP INC	22160N109	CSGP	612.86	718.00	301,810.97	440,033.00
COUPA SOFTWARE INC	22266L106	COUP	153.49	1,797.00	226,557.85	275,822.00
CREE INC	225447101	CREE	44.21	5,711.00	330,184.54	252,483.00
CROWN CASTLE INTL CO	22822V101	CCI	133.66	3,390.00	476,053.29	453,107.00
CROWN HOLDINGS INC	228368106	CCK	75.90	5,212.00	308,265.31	395,591.00
CUMMINS INC.	231021106	CMI	182.86	2,209.00	371,559.10	403,938.00
CURTISS-WRIGHT CORP.	231561101	CW	137.31	2,918.00	355,628.12	400,671.00
CYPRESS SEMICONDUCTOR CORP	232806109	CY	23.45	13,047.00	238,904.49	305,952.00
D.R. HORTON INC.	23331A109	DHI	55.35	10,193.00	449,953.92	564,183.00
DANAHER CORP	235851102	DHR	145.98	3,761.00	96,767.68	549,031.00
DARDEN RESTAURANTS INC	237194105	DRI	118.44	2,729.00	295,866.96	323,223.00
DEERE & CO.	244199105	DE	168.05	1,926.00	306,472.18	323,664.00
DELTA AIR LINES INC	247361702	DAL	57.31	6,115.00	244,938.03	350,451.00
DENTSPLY SIRONA INC	24906P109	XRAY	56.54	8,100.00	460,688.29	457,974.00
DEXCOM INC	252131107	DXCM	227.31	1,197.00	182,131.93	272,090.00
DICKS SPORTING GOODS INC	253393102	DKS	45.81	6,276.00	234,809.33	287,504.00
DISCOVER FINANCIAL	254709108	DFS	84.87	5,097.00	368,261.98	432,582.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	30.52	11,706.00	310,610.08	357,267.00
DISH NETWORK CORP	25470M109	DISH	34.17	7,799.00	290,515.47	266,492.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
DISNEY (WALT) CO.	254687106	DIS	151.58	3,977.00	254,857.75	602,833.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	68.88	6,482.00	407,013.61	446,480.00
DOLLAR GENERAL CORP.	256677105	DG	157.36	2,454.00	252,697.41	386,161.00
DOLLAR TREE INC	256746108	DLTR	91.46	2,336.00	253,039.26	213,651.00
DOMINION ENERGY INC	25746U109	D	83.11	5,847.00	436,335.91	485,944.00
DOVER CORP.	260003108	DOV	111.48	3,620.00	265,361.28	403,558.00
DTE ENERGY COMPANY	233331107	DTE	124.94	4,243.00	461,406.05	530,120.00
DUKE ENERGY CORPORATION	26441C204	DUK	88.17	4,909.00	432,233.20	432,827.00
EAGLE MATERIALS INC	26969P108	EXP	92.03	2,736.00	246,664.35	251,794.00
EATON CORP PLC	G29183103	ETN	92.50	5,871.00	410,393.23	543,067.00
EBAY INC	278642103	EBAY	35.52	8,717.00	339,654.42	309,628.00
ECHOSTAR HOLDING CORP	278768106	SATS	42.07	9,723.00	339,167.51	409,047.00
ECOLAB INC	278865100	ECL	186.67	2,782.00	534,928.53	519,316.00
EDWARDS LIFESCIENCES	28176E108	EW	244.94	1,414.00	213,637.70	346,345.00
ELECTRONIC ARTS INC	285512109	EA	101.01	2,864.00	277,126.94	289,293.00
ELI LILLY & COMPANY	532457108	LLY	117.35	4,724.00	300,822.85	554,361.00
EMERSON ELECTRIC CO	291011104	EMR	73.86	4,953.00	153,346.41	365,829.00
ENTEGRIS INC	29362U104	ENTG	47.32	7,081.00	276,341.98	335,073.00
EPAM SYSTEMS INC	29414B104	EPAM	211.85	2,259.00	287,384.58	478,569.00
EQUIFAX INC	294429105	EFX	139.64	2,607.00	369,319.87	364,041.00
ERIE INDY CO	29530P102	ERIE	169.30	2,067.00	285,175.14	349,943.00
ESTEE LAUDER CO.	518439104	EL	195.47	1,745.00	318,546.44	341,095.00
ETSY INC	29786A106	ETSY	43.39	3,119.00	193,331.31	135,333.00
EURONET WORLDWIDE IN	298736109	EEFT	157.19	2,056.00	217,765.56	323,183.00
EVEREST RE GROUP LTD.	G3223R108	RE	271.26	2,025.00	473,437.79	549,301.00
EVERGY INC	30034W106	EVRG	63.27	11,335.00	634,606.01	717,165.00
EVERSOURCE ENERGY	30040W108	ES	82.64	7,816.00	556,700.85	645,914.00
EXACT SCIENCES CORP	30063P105	EXAS	81.01	1,784.00	117,987.62	144,522.00
EXELIXIS INC	30161Q104	EXEL	16.63	15,959.00	358,938.08	265,398.00
EXELON CORP	30161N101	EXC	44.40	11,623.00	403,814.20	516,061.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.13	7,315.00	274,977.74	498,371.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
FACEBOOK INC-A	30303M102	FB	201.64	1,823.00	341,131.84	367,590.00
FAIR ISAAC INC.	303250104	FICO	367.75	1,103.00	288,606.35	405,628.00
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	47.63	9,071.00	343,086.17	432,052.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	138.15	3,901.00	375,146.63	538,923.00
FIFTH THIRD BANCORP	316773100	FITB	30.19	12,712.00	351,877.06	383,775.00
FIRST AMERICAN FINANCIAL	31847R102	FAF	63.62	11,084.00	580,395.95	705,164.00
FIRST CITIZENS BANCSHS	31946M103	FCNCA	519.80	699.00	290,896.45	363,340.00
FIRST ENERGY CORP.	337932107	FE	47.69	14,596.00	531,082.78	696,083.00
FIRST HAWAIIAN INC	32051X108	FHB	28.54	15,529.00	441,576.69	443,198.00
FIRST SOLAR INC	336433107	FSLR	55.24	4,863.00	318,549.62	268,632.00
FISERV INC. WISCONSIN	337738108	FISV	116.24	4,377.00	451,905.12	508,782.00
FLEETCOR TECH INC	339041105	FLT	306.92	1,405.00	392,363.00	431,223.00
FLIR SYSTEMS INC	302445101	FLIR	53.56	5,778.00	303,730.67	309,470.00
FLOOR & DECOR HOLDINGS INC-A	339750101	FND	48.01	3,738.00	196,600.48	179,461.00
FLOWERS INDUSTRIES INC.	343498101	FLO	21.53	21,876.00	460,519.67	470,990.00
FLOWERVE CORP.	34354P105	FLS	48.70	5,010.00	209,312.97	243,987.00
FNB CORP	302520101	FNB	12.42	37,423.00	494,143.97	464,794.00
FORD MOTOR COMPANY	345370860	F	9.06	45,390.00	464,473.45	411,233.00
FORTINET INC	34959E109	FTNT	105.11	3,100.00	199,486.59	325,841.00
FORTIVE CORP	34959J108	FTV	72.17	5,208.00	385,630.27	375,861.00
FORTUNE BRANDS HOME &	34964C106	FBHS	63.26	7,491.00	416,923.84	473,881.00
FRANKLIN RESOURCES INC	354613101	BEN	27.49	12,123.00	391,912.34	333,261.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	93.27	6,336.00	437,315.13	590,959.00
GARDNER DENVER HOLDINGS	36555P107	GDI	33.87	8,519.00	289,225.16	288,539.00
GARMIN LTD	H2906T109	GRMN	97.69	5,800.00	355,972.38	566,602.00
GCI LIBERTY INC - CLASS A	36164V305	GLIBA	70.99	8,063.00	458,240.39	572,392.00
GENERAL DYNAMICS CORP.	369550108	GD	181.74	2,184.00	357,054.67	396,920.00
GENERAL MILLS INC	370334104	GIS	53.32	10,924.00	444,323.00	582,468.00
GENERAL MOTORS CO	37045V100	GM	36.00	11,512.00	438,842.23	414,432.00
GENESEE & WYO INC	371559105	GWR	111.45	5,246.00	426,828.03	584,667.00
GENPACT LTD	G3922B107	G	40.70	16,476.00	517,642.12	670,573.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
GILEAD SCIENCES INC.	375558103	GILD	67.24	6,759.00	225,892.65	454,475.00
GLOBAL PAYMENTS INC	37940X102	GPN	181.10	2,416.00	385,118.51	437,538.00
GLOBE LIFE INC	37959E102	GL	102.76	6,098.00	514,059.37	626,630.00
GOLDMAN SACHS GROUP INC	38141G104	GS	221.35	1,997.00	397,280.78	442,036.00
GRACO INC.	384109104	GGG	48.31	7,942.00	363,027.23	383,678.00
GRAHAM HOLDINGS CO	384637104	GHC	631.61	1,028.00	633,781.11	649,295.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	85.19	2,257.00	252,667.99	192,274.00
GRAPHIC PACKAGING HOLDING CO	388689101	GPK	16.27	28,308.00	391,459.11	460,571.00
GUARDANT HEALTH INC	40131M109	GH	77.67	2,863.00	197,360.05	222,369.00
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	121.83	2,882.00	259,637.65	351,114.00
HARTFORD FINL SERVICES	416515104	HIG	61.86	13,948.00	785,093.18	862,823.00
HAWAIIAN ELECTRIC INDS	419870100	HE	43.67	12,540.00	541,507.30	547,622.00
HCA HEALTHCARE INC	40412C101	HCA	138.66	2,548.00	240,679.52	353,306.00
HD SUPPLY HOLDINGS INC	40416M105	HDS	39.82	9,649.00	409,799.39	384,223.00
HEICO CORP	422806109	HEI	129.89	2,559.00	193,101.00	332,389.00
HEICO CORP-CL A	422806208	HEI.A	100.44	3,613.00	229,880.42	362,890.00
HENRY SCHEIN INC	806407102	HSIC	68.90	4,054.00	249,523.70	279,321.00
HERSHEY COMPANY	427866108	HSY	148.16	4,494.00	486,291.92	665,831.00
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	15.83	24,554.00	237,309.70	388,690.00
HEXCEL CORP	428291108	HXL	79.63	6,241.00	499,625.19	496,971.00
HILL-ROM HOLDINGS INC	431475102	HRC	107.21	4,287.00	389,714.74	459,609.00
HOLOGIC INC.	436440101	HOLX	51.32	10,698.00	436,477.89	549,021.00
HONEYWELL INTERNATIONAL INC	438516106	HON	178.55	2,530.00	124,016.81	451,731.00
HORIZON THERAPEUTICS PLC	G46188101	HZNP	32.78	12,001.00	288,891.67	393,393.00
HOWARD HUGHES CORP	44267D107	HHC	110.41	2,260.00	296,209.16	249,527.00
HUBBELL INC	443510607	HUBB	147.02	2,977.00	369,947.11	437,679.00
HUBSPOT INC	443573100	HUBS	151.00	1,659.00	283,009.36	250,509.00
HUMANA INC.	444859102	HUM	341.23	1,449.00	287,521.32	494,442.00
HYATT HOTELS CORP-CLASS A	448579102	H	80.80	6,742.00	521,393.36	544,754.00
IAC/INTERACTIVE CORP	44919P508	IAC	222.70	1,577.00	247,015.68	351,198.00
IDACORP INC.	451107106	IDA	105.05	6,751.00	680,325.28	709,193.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
IDEX CORPORATION	45167R104	IEX	162.74	2,744.00	392,370.45	446,559.00
IDEXX LABS INC.	45168D104	IDXX	251.58	1,293.00	352,181.91	325,293.00
INCYTE CORP	45337C102	INCY	94.16	3,681.00	309,853.24	346,603.00
INGERSOLL-RAND PLC	G47791101	IR	131.11	3,649.00	336,269.72	478,420.00
INSULET CORP	45784P101	PODD	185.70	1,389.00	162,104.91	257,937.00
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART	60.99	5,219.00	317,022.41	318,307.00
INTEL CORP.	458140100	INTC	58.05	7,066.00	191,442.74	410,181.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	94.17	5,389.00	280,378.16	507,482.00
INTERNATIONAL PAPER	460146103	IP	46.34	8,197.00	349,490.95	379,849.00
INTERPUBLIC GROUP	460690100	IPG	22.40	13,228.00	307,579.16	296,307.00
INTL BUS MACH CORP	459200101	IBM	134.45	3,187.00	455,517.27	428,492.00
INTUIT INC.	461202103	INTU	258.89	1,672.00	181,812.70	432,864.00
IQVIA HOLDING INC	46266C105	IQV	145.98	2,379.00	252,131.68	347,286.00
ITT INC	45073V108	ITT	69.78	6,231.00	342,642.90	434,799.00
JABIL INC	466313103	JBL	38.84	10,526.00	302,324.10	408,830.00
JACOBS ENGINEERING GROUP	469814107	J	92.09	4,495.00	287,293.82	413,945.00
JEFFERIES FINANCIAL GROUP INC	47233W109	JEF	20.90	18,698.00	353,787.07	390,788.00
JETBLUE AIRWAYS CORP	477143101	JBLU	19.27	25,876.00	493,401.93	498,631.00
JM SMUCKER CO	832696405	SJM	105.09	4,300.00	500,530.57	451,887.00
JOHNSON & JOHNSON	478160104	JNJ	137.49	3,831.00	492,378.86	526,724.00
JOHNSON CONTROLS	G51502105	JCI	42.83	15,243.00	637,250.59	652,858.00
JONES LANG LASALLE I	48020Q107	JLL	166.33	2,556.00	402,388.06	425,139.00
JPMORGAN CHASE & CO.	46625H100	JPM	131.76	4,376.00	202,687.67	576,582.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	152.42	3,698.00	405,140.74	563,649.00
KAR AUCTION SERVICES INC	48238T109	KAR	21.12	10,033.00	249,859.83	211,897.00
KELLOGG CO.	487836108	K	65.12	6,569.00	478,377.10	427,773.00
KEMPER CORP.	488401100	KMPR	73.92	3,947.00	338,194.05	291,762.00
KEURIG DR PEPPER INC	49271V100	KDP	30.94	14,210.00	403,583.15	439,657.00
KEYSIGHT TECH INC	49338L103	KEYS	107.03	3,676.00	221,478.35	393,442.00
KIMBERLY-CLARK CORP	494368103	KMB	136.34	4,554.00	336,952.94	620,892.00
KINDER MORGAN INC.	49456B101	KMI	19.61	25,375.00	825,102.41	497,604.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
KIRBY CORP.	497266106	KEX	84.37	4,444.00	369,398.40	374,940.00
KLA CORP.	482480100	KLAC	163.86	2,093.00	253,604.19	342,959.00
KNIGHT-SWIFT TRANSPORTATION	499049104	KNX	36.99	9,624.00	302,045.36	355,992.00
L3HARRIS TECHNOLOGIES INC	502431109	LHX	201.09	2,070.50	308,180.94	416,357.00
LABORATORY CRP OF AMER	50540R409	LH	172.29	2,763.00	466,731.76	476,037.00
LAM RESEARCH CORP	512807108	LRCX	266.83	1,322.00	250,684.40	352,749.00
LEGG MASON INC.	524901105	LM	39.08	15,634.00	583,718.62	610,977.00
LEGGETT & PLATT INC	524660107	LEG	52.32	7,800.00	295,708.92	408,096.00
LEIDOS HOLDINGS INC	525327102	LDOS	90.84	7,306.00	469,275.51	663,677.00
LENNAR CORP - B SHS	526057302	LEN.B	47.17	10,946.00	429,160.02	516,323.00
LENNAR CORPORATION	526057104	LEN	59.65	8,610.00	416,014.53	513,587.00
LIBERTY BROADBAND - A	530307107	LBRDA	118.31	4,279.00	322,852.56	506,248.00
LIBERTY BROADBAND - C	530307305	LBRDK	119.49	4,258.00	326,736.79	508,788.00
LIBERTY MEDIA CORP - C	531229854	FWONK	45.09	10,279.00	318,635.04	463,480.00
LIBERTY MEDIA GROUP A	531229870	FWONA	43.07	11,203.00	332,761.92	482,513.00
LINCOLN NATIONAL CORP	534187109	LNC	59.05	6,021.00	374,289.33	355,540.00
LINDE PLC	G5494J103	LIN	206.21	3,084.00	615,746.51	635,952.00
LIVE NATION	538034109	LYV	69.81	4,974.00	252,960.95	347,235.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	391.03	1,088.00	423,254.74	425,441.00
LOEWS CORP	540424108	L	50.90	11,387.00	556,299.49	579,598.00
LULULEMON ATHLETICA INC	550021109	LULU	225.69	1,403.00	176,435.99	316,643.00
MACQUARIE INFRASTRUCTURE CO	55608B105	MIC	41.95	8,974.00	362,519.59	376,459.00
MADISON SQUARE GARDEN CO	55825T103	MSG	281.78	1,408.00	381,583.74	396,746.00
MANHATTAN ASSOCIATES INC	562750109	MANH	83.51	3,613.00	200,647.59	301,722.00
MANPOWERGROUP	56418H100	MAN	92.64	4,973.00	456,561.09	460,699.00
MARATHON PETROLEUM CORP	56585A102	MPC	60.64	0.37	25.86	22.00
MARKEL CORP	570535104	MKL	1,135.55	556.00	620,576.87	631,366.00
MARKETAXESS HOLDINGS INC	57060D108	MKTX	403.82	914.00	288,901.05	369,091.00
MARTIN MARIETTA MATERIALS	573284106	MLM	268.40	1,568.00	337,581.49	420,851.00
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	26.37	18,346.00	383,935.22	483,784.00
MASIMO CORP	574795100	MASI	155.07	2,902.00	300,444.56	450,013.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
MASTERCARD INC-CLASS A	57636Q104	MA	292.23	1,544.00	48,337.54	451,203.00
MATCH GROUP INC	57665R106	MTCH	70.48	2,978.00	129,719.49	209,889.00
McCORMICK & CO	579780206	MKC	169.25	2,192.00	235,880.90	370,996.00
MCKESSON CORP	58155Q103	MCK	144.64	3,356.00	449,338.86	485,412.00
MEDTRONIC INC	G5960L103	MDT	111.39	6,308.00	297,181.62	702,648.00
MERCK & CO INC	58933Y105	MRK	87.18	7,086.00	308,520.05	617,757.00
MERCURY GENERAL CORP.	589400100	MCY	48.98	4,723.00	245,330.56	231,333.00
METLIFE INC	59156R108	MET	49.91	10,310.00	426,780.55	514,572.00
MFA FINANCIAL INC.	55272X102	MFA	7.66	100,700.00	751,127.93	771,362.00
MGIC INVESTMENT CORP	552848103	MTG	14.41	23,612.00	309,777.63	340,249.00
MGM RESORTS INTL	552953101	MGM	31.95	11,863.00	337,079.98	379,023.00
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	94.54	3,854.00	338,177.76	364,357.00
MICRON TECHNOLOGY INC	595112103	MU	47.51	5,250.00	260,102.85	249,428.00
MICROSOFT CORP.	594918104	MSFT	151.38	3,844.00	173,243.91	581,905.00
MIDDLEBY CORP	596278101	MIDD	115.76	2,188.00	249,946.16	253,283.00
MKS INSTRUMENTS INC	55306N104	MKSI	106.28	2,713.00	255,649.25	288,338.00
MOHAWK INDUSTRIES INC.	608190104	MHK	139.37	2,698.00	329,743.62	376,020.00
MOLINA HEALTHCARE INC	60855R100	MOH	135.50	2,555.00	262,194.23	346,202.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	52.54	11,748.00	560,115.27	617,240.00
MONGODB INC	60937P106	MDB	148.70	1,670.00	207,832.17	248,329.00
MONSTER BEVERAGE CORP NEW	61174X109	MNST	59.82	4,565.00	264,402.52	273,078.00
MOODY'S CORPORATION	615369105	MCO	226.67	1,939.00	412,376.44	439,513.00
MORGAN STANLEY	617446448	MS	49.48	10,145.00	440,950.06	501,975.00
NASDAQ INC	631103108	NDAQ	104.80	3,770.00	344,522.95	395,096.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	42.12	6,492.00	294,821.74	273,443.00
NAVIENT CORP-WHEN DISTRIBUTE	63938C108	NAVI	14.35	27,630.00	330,571.62	396,490.00
NCR CORPORATION	62886E108	NCR	32.83	9,933.00	316,473.33	326,100.00
NEW YORK COMMUNITY BANCORP	649445103	NYCB	11.92	41,448.00	484,293.01	494,060.00
NEW YORK TIMES CO. CL A	650111107	NYT	32.25	7,796.00	255,508.44	251,421.00
NEWELL BRANDS INC.	651229106	NWL	19.22	12,164.00	222,136.54	233,792.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	38.40	11,755.00	464,922.01	451,392.00

Monthly Market

As Of 11/30/2019

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(DWMM0001)
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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
NEWS CORP - CLASS B	65249B208	NWS	13.17	35,447.00	511,684.53	466,837.00
NEWS CORP. CLASS A	65249B109	NWSA	12.88	35,229.00	496,661.96	453,750.00
NEXSTAR MEDIA GROUP INC	65336K103	NXST	107.71	3,796.00	378,694.27	408,867.00
NEXTERA ENERGY INC	65339F101	NEE	233.82	3,723.00	212,483.66	870,512.00
NORDSON CORP	655663102	NDSN	165.83	2,122.00	294,216.08	351,891.00
NORFOLK SOUTHERN CORP.	655844108	NSC	193.50	1,860.00	103,627.88	359,910.00
NORTHERN TRUST CORP	665859104	NTRS	107.24	3,176.00	333,387.83	340,594.00
NORTHROP GRUMMAN CORP.	666807102	NOC	351.77	1,137.00	422,429.95	399,962.00
NORTONLIFELOCK INC	668771108	NLOK	24.90	11,122.00	235,178.02	276,938.00
NORWEGIAN CRUISE LINE	G66721104	NCLH	53.64	6,883.00	319,923.26	369,204.00
NRG ENERGY INC.	629377508	NRG	39.73	8,964.00	293,896.64	356,140.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	17.93	25,700.00	375,153.85	460,801.00
NVR INC	62944T105	NVR	3,791.89	112.00	373,052.96	424,692.00
OGE ENERGY CORP	670837103	OGE	42.06	16,776.00	595,579.77	705,599.00
OKTA INC	679295105	OKTA	129.78	2,149.00	139,687.20	278,897.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	22.56	23,990.00	486,058.53	541,214.00
OLLIES BARGAIN OUTLET	681116109	OLLI	65.40	3,101.00	271,985.92	202,805.00
OMNICOM GROUP	681919106	OMC	79.48	4,305.00	348,072.59	342,161.00
ON SEMICONDUCTOR COR	682189105	ON	21.47	15,629.00	297,068.22	335,555.00
ONEMAIN HOLDINGS INC	68268W103	OMF	43.09	8,692.00	272,048.33	374,538.00
ORACLE SYS. CORP.	68389X105	ORCL	56.14	6,595.00	121,318.10	370,243.00
OSHKOSH CORPORATION	688239201	OSK	90.46	4,174.00	319,941.33	377,580.00
OUTFRONT MEDIA INC	69007J106	OUT	24.98	12,850.00	287,238.62	320,993.00
OWENS CORNING INC	690742101	OC	67.06	6,265.00	357,870.44	420,131.00
PACCAR INC	693718108	PCAR	81.37	6,439.00	411,543.59	523,941.00
PACKAGING CORP OF AMERICA	695156109	PKG	111.90	2,866.00	298,616.28	320,705.00
PACWEST BANCORP	695263103	PACW	37.24	10,977.00	402,334.49	408,783.00
PALO ALTO NETWORKS INC	697435105	PANW	227.22	1,304.00	265,241.03	296,295.00
PARKER-HANNIFIN CORP.	701094104	PH	198.79	1,535.00	263,124.33	305,143.00
PAYCOM SOFTWARE INC	70432V102	PAYC	276.81	1,312.00	157,253.40	363,175.00
PAYLOCITY HOLDING CORP	70438V106	PCTY	122.32	2,526.00	238,612.53	308,980.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: INTEGRATED FACTOR INDEX (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
PAYPAL HOLDINGS INC	70450Y103	PYPL	108.01	3,221.00	324,054.01	347,900.00
PEGASYS INC	705573103	PEGA	77.62	5,100.00	359,662.13	395,862.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	50.49	8,831.00	426,468.13	445,877.00
PENTAIR PLC	G7S00T104	PNR	44.35	6,215.00	261,282.34	275,635.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	16.50	31,282.00	563,004.50	516,153.00
PERKIN ELMER INC	714046109	PKI	92.90	3,424.00	250,604.61	318,090.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	82.93	4,416.00	383,733.91	366,219.00
PILGRIM'S PRIDE CORP	72147K108	PPC	31.50	10,425.00	259,274.96	328,388.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	61.42	7,298.00	417,398.74	448,243.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	87.39	6,761.00	609,920.79	590,844.00
POOL CORP.	73278L105	POOL	206.45	2,014.00	398,232.85	415,790.00
POPULAR INC	733174700	BPOP	55.31	7,664.00	363,846.27	423,896.00
POST HOLDINGS INC	737446104	POST	105.60	4,129.00	406,599.41	436,022.00
PPL CORPORATION	69351T106	PPL	34.03	13,214.00	382,850.38	449,672.00
PRA HEALTH SCIENCES INC	69354M108	PRAH	108.81	2,805.00	267,642.50	305,212.00
PREMIER INC-CLASS A	74051N102	PINC	35.54	11,646.00	433,806.18	413,899.00
PRIMERICA INC	74164M108	PRI	133.84	2,294.00	277,224.39	307,029.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	55.10	9,075.00	515,409.35	500,033.00
PROCTER & GAMBLE CO	742718109	PG	122.06	5,917.00	604,879.30	722,229.00
PROGRESSIVE CORP	743315103	PGR	73.05	5,570.00	441,649.17	406,889.00
PROOFPOINT INC	743424103	PFPT	118.69	2,116.00	249,748.42	251,148.00
PROSPERITY BANCSHARE	743606105	PB	70.25	5,416.00	372,362.75	380,474.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	93.62	4,468.00	368,589.12	418,294.00
PUBLIC SVC ENTERPRISES	744573106	PEG	59.31	10,478.00	616,289.01	621,450.00
PULTE GROUP INC.	745867101	PHM	39.65	14,165.00	389,111.87	561,642.00
QIAGEN N.V.	N72482123	QGEN	42.80	12,311.00	443,532.50	526,911.00
QORVO INC	74736K101	QRVO	104.21	4,583.00	350,487.67	477,594.00
QUANTA SERVICES INC.	74762E102	PWR	41.64	10,154.00	341,039.20	422,813.00
QUEST DIAGNOSTICS INC	74834L100	DGX	106.55	4,967.00	532,620.91	529,234.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	89.82	3,502.00	319,951.72	314,550.00
RAYONIER INC.	754907103	RYN	30.63	13,573.00	388,578.70	415,741.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
RAYTHEON COMPANY	755111507	RTN	217.42	2,007.00	104,299.91	436,362.00
REALPAGE INC	75606N109	RP	55.03	6,001.00	339,172.96	330,235.00
REGAL BELOIT	758750103	RBC	81.73	5,942.00	464,267.94	485,640.00
REINSURANCE GROUP OF	759351604	RGA	165.46	4,072.00	570,481.77	673,753.00
RELIANCE STEEL & ALUMINUM	759509102	RS	117.98	5,981.00	542,399.74	705,638.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	188.33	3,573.00	531,870.85	672,903.00
REPUBLIC SERVICES INC	760759100	RSG	88.65	7,611.00	538,104.36	674,715.00
RINGCENTRAL INC-CLASS A	76680R206	RNG	172.47	2,167.00	160,209.30	373,742.00
ROKU INC	77543R102	ROKU	160.37	1,714.00	160,192.50	274,874.00
ROPER TECHNOLOGIES INC	776696106	ROP	360.37	1,549.00	430,426.08	558,213.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	120.02	3,498.00	361,664.46	419,830.00
ROYAL GOLD INC	780287108	RGLD	117.27	3,443.00	313,859.41	403,761.00
RYDER SYS. INC.	783549108	R	52.49	6,545.00	340,650.89	343,547.00
S&P GLOBAL INC	78409V104	SPGI	264.65	1,848.00	469,278.35	489,073.00
SAGE THERAPEUTICS INC	78667J108	SAGE	154.77	1,142.00	203,113.73	176,747.00
SALESFORCE.COM INC	79466L302	CRM	162.89	2,119.00	130,229.63	345,164.00
SANTANDER CONSUMER USA	80283M101	SC	23.55	18,632.00	363,088.20	438,784.00
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	101.08	3,172.00	310,943.55	320,626.00
SEATTLE GENETICS INC	812578102	SGEN	120.35	2,873.00	212,468.12	345,766.00
SEMPRA ENERGY	816851109	SRE	147.27	4,025.00	508,909.37	592,762.00
SERVICE CORP INTERNATIONAL	817565104	SCI	44.02	8,675.00	319,168.69	381,873.00
SERVICEMASTER GLOBAL	81761R109	SERV	39.19	6,246.00	249,290.66	244,781.00
SERVICENOW INC	81762P102	NOW	283.04	1,199.00	292,498.67	339,365.00
SHERWIN-WILLIAMS CO	824348106	SHW	583.13	760.00	410,882.75	443,179.00
SIGNATURE BANK	82669G104	SBNY	123.36	2,437.00	288,575.16	300,628.00
SILGAN HOLDINGS INC	827048109	SLGN	30.81	16,537.00	480,046.22	509,505.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	34.83	7,207.00	356,630.84	251,020.00
SKECHERS U S A INC	830566105	SKX	40.22	5,838.00	189,480.46	234,804.00
SMARTSHEET INC-CLASS A	83200N103	SMAR	47.43	5,449.00	203,301.10	258,446.00
SNAP-ON INC	833034101	SNA	160.46	2,445.00	390,484.43	392,325.00
SOLARWINDS CORP	83417Q105	SWI	19.34	17,984.00	335,403.40	347,811.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
SONOCO PRODUCTS CO	835495102	SON	60.53	9,036.00	477,971.40	546,949.00
SOUTHERN CO	842587107	SO	61.99	10,677.00	558,386.70	661,867.00
SOUTHWEST AIRLINES	844741108	LUV	57.64	5,060.00	259,819.87	291,658.00
SPECTRUM BRANDS HOLDINGS	84790A105	SPB	62.52	468.00	24,161.21	29,259.00
SPLUNK INC	848637104	SPLK	149.22	1,738.00	176,961.50	259,344.00
SPRINT CORP	85207U105	S	5.92	33,514.00	214,023.76	198,403.00
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	60.05	5,664.00	300,142.00	340,123.00
STANLEY BLACK & DECKER INC	854502101	SWK	157.74	2,643.00	378,322.68	416,907.00
STARWOOD PROPERTY TRUST	85571B105	STWD	24.50	30,780.00	685,231.07	754,110.00
STERICYCLE INC	858912108	SRCL	62.82	6,620.00	322,600.54	415,868.00
STERIS PLC	G8473T100	STE	151.14	4,045.00	431,376.02	611,361.00
STERLING BANCORP	85917A100	STL	20.42	21,725.00	435,076.27	443,625.00
STRYKER CORP.	863667101	SYK	204.86	2,772.00	193,962.85	567,872.00
SUNTRUST BANKS INC.	867914103	STI	70.84	4,187.00	279,049.66	296,607.00
SWITCH INC - A	87105L104	SWCH	15.76	16,744.00	268,267.34	263,885.00
SYNCHRONY FINANCIAL	87165B103	SYF	37.41	13,324.00	457,286.35	498,451.00
SYNNEX CORP	87162W100	SNX	122.81	3,733.00	366,427.13	458,450.00
SYNOPSYS INC.	871607107	SNPS	141.04	3,811.00	329,486.48	537,503.00
SYSCO CORP.	871829107	SY	80.55	7,244.00	398,551.37	583,504.00
TAKE-TWO INTERACTIVE	874054109	TTWO	121.35	2,138.00	244,562.74	259,446.00
TARGET CORP	87612E106	TGT	125.01	2,954.00	96,089.58	369,279.00
TCF FINANCIAL CORP	872307103	TCF	42.49	7,354.00	355,119.17	312,471.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	341.99	1,685.00	371,639.95	576,253.00
TELEFLEX INC	879369106	TFX	353.34	1,157.00	293,475.26	408,814.00
TEMPUR SEALY INTERNATIONAL I	88023U101	TPX	84.88	3,262.00	246,152.48	276,879.00
TERADYNE INC	880770102	TER	62.59	5,214.00	213,154.00	326,344.00
TEXAS INSTRS INC	882508104	TXN	120.21	3,399.00	429,122.05	408,594.00
TFS FINANCIAL CORP	87240R107	TFSL	20.29	31,652.00	494,931.46	642,219.00
THE BANK OF NEW YORK MELLON	064058100	BK	48.97	8,269.00	291,602.95	404,933.00
THE HANOVER INSURANCE	410867105	THG	135.93	4,738.00	574,293.85	644,036.00
THERMO FISHER SCIENTIFIC	883556102	TMO	313.95	1,681.00	133,396.18	527,750.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
TIMKEN CO.	887389104	TKR	52.59	7,677.00	338,300.92	403,733.00
T-MOBILE US INC.	872590104	TMUS	78.55	6,672.00	351,933.26	524,085.00
TOLL BROTHERS INC	889478103	TOL	40.17	11,346.00	414,175.52	455,769.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	94.44	2,976.00	235,640.06	281,053.00
TRADE DESK INC/THE -CLASS A	88339J105	TTD	263.34	922.00	208,428.54	242,799.00
TRAVELERS COS INC	89417E109	TRV	136.72	4,787.00	342,725.58	654,479.00
TREEHOUSE FOODS INC	89469A104	THS	48.89	4,500.00	240,893.15	220,005.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	40.53	8,493.00	294,159.86	344,221.00
TWILIO INC - A	90138F102	TWLO	103.28	2,440.00	187,487.64	252,003.00
TWITTER INC	90184L102	TWTR	30.91	5,714.00	215,250.83	176,620.00
TWO HARBORS INVESTMENT	90187B408	TWO	14.54	36,469.00	575,303.20	530,259.00
TYLER TECHNOLOGIES I	902252105	TYL	290.17	2,115.00	491,642.27	613,710.00
TYSON FOODS INC. CL-A	902494103	TSN	89.89	6,680.00	531,979.84	600,465.00
UBIQUITI INC	90353W103	UI	197.20	1,839.00	188,364.82	362,651.00
UGI CORP	902681105	UGI	43.55	10,340.00	544,722.88	450,307.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	92.80	2,850.00	215,960.30	264,480.00
UNITED TECHNOLOGIES	913017109	UTX	148.34	3,927.00	248,379.36	582,531.00
UNITEDHEALTH GROUP INC	91324P102	UNH	279.87	1,686.00	39,343.06	471,861.00
UNIVERSAL DISPLAY CO	91347P105	OLED	194.22	1,139.00	181,224.30	221,217.00
US FOODS HOLDING CORP	912008109	USFD	39.77	11,320.00	423,637.66	450,196.00
VALMONT INDUSTRIES	920253101	VMI	143.14	2,730.00	340,973.59	390,772.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	133.73	2,425.00	296,831.91	324,295.00
VEEVA SYSTEMS INC. - CL A	922475108	VEEV	149.18	1,599.00	172,052.05	238,539.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	147.48	3,449.00	496,726.01	508,659.00
VERIZON COMMUNICATIONS	92343V104	VZ	60.24	10,893.00	438,818.77	656,194.00
VIASAT INC.	92552V100	VSAT	73.50	4,956.00	403,567.57	364,266.00
VICI PROPERTIES INC	925652109	VICI	24.73	24,739.00	532,541.63	611,795.00
VISA INC-CLASS A	92826C839	V	184.51	2,807.00	488,981.36	517,920.00
VISTRA ENERGY CORP	92840M102	VST	26.53	15,110.00	360,101.96	400,868.00
VMWARE INC-CLASS A	928563402	VMW	155.62	1,820.00	230,609.62	283,228.00
VOYA FINANCIAL INC	929089100	VOYA	58.28	8,186.00	409,410.74	477,080.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: ICOM						
INTEGRATED FACTOR INDEX (Q) INTERNATIONAL COMMON STOCKS						
LIBERTY SIRIUS GROUP - C	531229607	LSXMK	48.51	11,975.00	504,084.03	580,907.00
LIBERTY SIRIUSXM GROUP	531229409	LSXMA	48.70	12,272.00	510,531.15	597,646.00
INTERNATIONAL COMMON STOCKS TOTAL				42,974.00	1,821,918.72	2,166,416.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	162.52	4,149.00	507,802.89	674,295.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	48.04	12,598.00	554,902.75	605,208.00
AMERICAN HOMES 4 RENT-A	02665T306	AMH	26.71	31,973.00	685,953.01	853,999.00
APPLE HOSPITALITY REIT INC	03784Y200	APLE	16.26	46,453.00	833,617.45	755,326.00
AVALONBAY COMMUNITIES	053484101	AVB	214.41	2,683.00	534,895.22	575,262.00
BRANDYWINE REALTY	105368203	BDN	15.43	39,227.00	628,649.78	605,273.00
BRIXMOR PROPERTY GROUP INC	11120U105	BRX	21.94	22,344.00	464,649.08	490,227.00
BROOKFIELD PROPERTY REIT INC	11282X103	BPR	19.02	25,899.00	520,652.78	492,599.00
CAMDEN PROPERTY TRUST	133131102	CPT	111.55	5,138.00	520,182.94	573,144.00
COLUMBIA PROPERTY TRUST INC	198287203	CXP	20.76	26,419.00	602,218.37	548,458.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	29.18	17,950.00	400,493.96	523,781.00
COUSINS PROPERTIES INC	222795502	CUZ	40.49	18,222.00	661,627.84	737,809.00
CYRUSONE INC.	23283R100	CONE	62.30	4,216.00	219,791.05	262,657.00
DIGITAL REALTY TRUST INC	253868103	DLR	120.95	2,778.00	300,661.80	335,999.00
DOUGLAS EMMETT INC	25960P109	DEI	44.07	13,527.00	551,405.15	596,135.00
DUKE RE CORPORATION	264411505	DRE	35.18	16,207.00	421,436.69	570,162.00
EMPIRE STATE REALTY TRUST-A	292104106	ESRT	13.96	28,409.00	457,007.06	396,590.00
EPR PROPERTIES	26884U109	EPR	70.92	7,906.00	495,441.55	560,693.00
EQUINIX INC	29444U700	EQIX	566.85	696.00	398,070.03	394,528.00
EQUITY COMMONWEALTH	294628102	EQC	32.85	22,514.00	683,803.60	739,585.00
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	74.08	8,294.00	472,338.74	614,420.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	85.10	6,636.00	496,928.23	564,724.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	312.18	1,960.00	568,212.82	611,873.00
EXTRA SPACE STORAGE INC	30225T102	EXR	106.05	4,369.00	508,964.91	463,332.00
HEALTHCARE TRUST OF AMERICA	42225P501	HTA	30.35	20,285.00	551,443.69	615,650.00
HEALTHPEAK PROPERTIES INC	42250P103	PEAK	34.88	14,152.00	411,146.53	493,622.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: REIT						
INTEGRATED FACTOR INDEX (Q) REAL ESTATE INVESTMENT TRUST						
HIGHWOODS PROP INC.	431284108	HIW	48.55	11,538.00	539,932.86	560,170.00
HOST HOTELS & RESORTS INC	44107P104	HST	17.49	25,177.00	498,084.86	440,346.00
HUDSON PACIFIC PROPERTIES	444097109	HPP	35.80	19,762.00	670,925.33	707,480.00
INVITATION HOMES INC	46187W107	INVH	30.53	26,015.00	590,829.21	794,238.00
JBG SMITH PROPERTIES	46590V100	JBGS	39.88	15,036.00	548,250.06	599,636.00
KILROY RE CORP	49427F108	KRC	83.24	7,987.00	584,213.48	664,838.00
KIMCO REALTY CORP	49446R109	KIM	21.62	24,375.00	454,189.30	526,987.00
LIBERTY PROPERTY TRUST	531172104	LPT	61.62	12,393.00	557,704.23	763,657.00
LIFE STORAGE INC	53223X107	LSI	109.52	6,225.00	601,995.66	681,762.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	20.76	34,233.00	489,718.37	710,677.00
MID-AMERICAN APARTMENT	59522J103	MAA	136.11	5,852.00	591,711.91	796,516.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	55.74	11,085.00	496,558.54	617,878.00
NEW RESIDENTIAL INVESTMENT	64828T201	NRZ	15.50	37,387.00	654,668.58	579,498.00
OMEGA HEALTHCARE INV	681936100	OHI	42.03	11,870.00	380,765.16	498,896.00
PARAMOUNT GROUP INC	69924R108	PGRE	13.59	48,706.00	746,192.15	661,915.00
PARK HOTELS & RESORTS INC	700517105	PK	23.65	18,568.00	562,299.75	439,133.00
PROLOGIS INC.	74340W103	PLD	91.55	7,654.00	504,630.28	700,724.00
PUBLIC STORAGE INC	74460D109	PSA	210.68	2,215.00	547,048.07	466,656.00
REALTY INCOME CORP	756109104	O	76.63	7,010.00	379,119.46	537,176.00
REGENCY CENTERS CORP	758849103	REG	65.04	8,460.00	473,115.78	550,238.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	14.23	34,450.00	439,721.63	490,223.00
SERVICE PROPERTIES TRUST	81761L102	SVC	23.29	18,890.00	529,917.69	439,948.00
SITE CENTERS CORP	82981J109	SITC	14.49	24,905.00	386,814.04	360,873.00
SL GREEN RE CORP	78440X101	SLG	85.33	6,554.00	596,369.00	559,253.00
SPIRIT REALTY CAPITAL INC.	84860W300	SRC	52.40	12,046.00	515,507.85	631,210.00
STORE CAPITAL CORP	862121100	STOR	40.71	19,541.00	563,535.39	795,514.00
SUN COMMUNITIES INC	866674104	SUI	164.71	3,760.00	361,986.51	619,310.00
VENTAS INC.	92276F100	VTR	58.31	7,862.00	490,934.20	458,433.00
VEREIT INC	92339V100	VER	9.76	86,428.00	806,793.19	843,537.00
VORNADO REALTY TRUST	929042109	VNO	64.57	6,483.00	408,986.54	418,607.00
WEINGARTEN RE INVST	948741103	WRI	31.84	15,967.00	455,640.37	508,389.00



Monthly Market

As Of 11/30/2019

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: REIT						
INTEGRATED FACTOR INDEX (Q)				REAL ESTATE INVESTMENT TRUST		
WELLTOWER INC	95040Q104	WELL	84.57	7,167.00	515,408.36	606,113.00
WP CAREY INC	92936U109	WPC	83.42	8,414.00	578,562.70	701,896.00
REAL ESTATE INVESTMENT TRUST TOTAL				999,019.00	30,974,428.43	34,387,078.00
INTEGRATED FACTOR INDEX (Q) TOTAL				4,883,086.86	216,927,489.19	260,835,009.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			ANALYST SELECT FUND (F)			
Portfolio: LCA			CALL OPTION			
Instrument: CALL						
BKNG JAN @ 1870 CALL	BKNG 200117C01870000	BKNG	74.30	-5.00	-28,654.41	-37,150.00
HD DEC @ 235 CALL	HD 191220C00235000	HD	0.78	-50.00	-24,299.49	-3,900.00
LOW JAN @ 115 CALL	LOW 200117C00115000	LOW	4.95	-100.00	-45,599.05	-49,500.00
MCD DEC @ 195 CALL	MCD 191220C00195000	MCD	2.41	-50.00	-13,299.72	-12,050.00
NKE DEC @ 92.50 CALL	NKE 191220C00092500	NKE	3.00	-150.00	-27,582.92	-45,000.00
SBUX JAN @ 85 CALL	SBUX 200117C00085000	SBUX	2.50	-150.00	-33,453.80	-37,500.00
CALL OPTION TOTAL				-505.00	-172,889.39	-185,100.00
Instrument: COM			COMMON STOCK			
ABBOTT LABORATORIES	002824100	ABT	85.45	270,000.00	11,910,975.54	23,071,500.00
ABBVIE INC.	00287Y109	ABBV	87.73	257,000.00	17,650,115.49	22,546,610.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	54.83	50,000.00	2,426,105.00	2,741,500.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	39.15	125,000.00	3,293,890.00	4,893,750.00
AIR PROD. & CHEM.	009158106	APD	236.33	20,986.00	3,405,761.28	4,959,621.00
ALBEMARLE CORP	012653101	ALB	65.38	19,219.00	1,333,764.01	1,256,538.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	113.94	81,000.00	11,328,410.16	9,229,140.00
ALIGN TECHNOLOGY INC	016255101	ALGN	277.34	7,000.00	2,332,924.30	1,941,380.00
ALLERGAN PLC	G0177J108	AGN	184.94	92,000.00	16,386,680.21	17,014,480.00
ALLSTATE CORP	020002101	ALL	111.35	54,000.00	5,388,466.00	6,012,900.00
ALPHABET INC	02079K305	GOOGL	1,304.09	42,000.00	26,292,627.10	54,771,780.00
ALPHABET INC CL C	02079K107	GOOG	1,304.96	15,000.00	9,976,631.61	19,574,400.00
ALTRIA GROUP INC	02209S103	MO	49.70	158,458.00	9,049,806.31	7,875,363.00
AMAZON.COM INC	023135106	AMZN	1,800.80	35,500.00	64,308,218.03	63,928,400.00
AMERICAN ELECTRIC POWER	025537101	AEP	91.35	89,200.00	5,710,604.57	8,148,420.00
AMERICAN WATER WORKS CO INC	030420103	AWK	121.03	12,000.00	1,069,718.03	1,452,360.00
AMGEN INC	031162100	AMGN	234.72	4,500.00	777,947.17	1,056,240.00
ANTHEM INC.	036752103	ANTM	288.66	70,000.00	17,585,001.54	20,206,200.00
AON PLC	G0408V102	AON	203.61	9,000.00	1,241,469.20	1,832,490.00
APPLE INC.	037833100	AAPL	267.25	449,535.00	38,403,314.93	120,138,229.00
APPLIED MATERIALS INC.	038222105	AMAT	57.90	350,000.00	17,776,755.09	20,265,000.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	42.93	77,100.00	3,182,580.06	3,309,903.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA						
Instrument: COM						
ANALYST SELECT FUND (F) COMMON STOCK						
ASSURED GUARANTY LTD	G0585R106	AGO	49.65	96,000.00	3,962,510.80	4,766,400.00
AT&T INC	00206R102	T	37.38	657,000.00	21,993,932.24	24,558,660.00
AVERY DENNISON	053611109	AVY	130.37	11,835.00	1,335,837.75	1,542,929.00
BAKER HUGHES COMPANY	05722G100	BKR	22.42	224,569.00	12,005,471.03	5,034,837.00
BALL CORPORATION	058498106	BLL	66.06	24,728.00	1,662,935.74	1,633,532.00
BANK OF AMERICA CORP.	060505104	BAC	33.32	828,000.00	14,610,957.68	27,588,960.00
BECTON DICKINSON & COMPANY	075887109	BDX	258.50	25,000.00	6,238,994.26	6,462,500.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	220.30	187,000.00	24,620,486.37	41,196,100.00
BERRY GLOBAL GROUP INC	08579W103	BERY	46.69	26,088.00	953,715.71	1,218,049.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	80.71	39,000.00	4,270,247.04	3,147,690.00
BOEING CO	097023105	BA	366.18	97,500.00	27,317,876.11	35,702,550.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,904.03	3,500.00	6,246,033.25	6,664,105.00
BORG WARNER INC.	099724106	BWA	42.05	75,000.00	2,833,327.68	3,153,750.00
BRISTOL MYERS CVR	110122157	BMY-R	2.15	126,800.01	97,554.82	272,620.00
BRISTOL-MYERS SQUIBB	110122108	BMY	56.94	294,800.01	11,756,606.43	16,785,913.00
BROADCOM LTD	11135F101	AVGO	316.21	94,000.00	20,371,717.46	29,723,740.00
BRUNSWICK CORP	117043109	BC	58.77	50,000.00	2,728,666.90	2,938,500.00
CAMPING WORLD HOLDINGS INC-A	13462K109	CWH	12.04	625,000.00	13,385,241.45	7,525,000.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	100.01	70,000.00	5,086,782.32	7,000,700.00
CATERPILLAR INC.	149123101	CAT	144.73	85,000.00	12,420,905.50	12,302,050.00
CELANESE CORP-SERIES A	150870103	CE	125.57	6,335.00	666,337.47	795,486.00
CENTERPOINT ENERGY INC	15189T107	CNP	24.56	144,450.00	3,955,217.69	3,547,692.00
CHARTER COMMUNICATIONS INC-A	16119P108	CHTR	470.01	14,615.00	4,372,576.62	6,869,196.00
CHEMOURS CO/THE	163851108	CC	15.79	54,487.00	1,331,940.16	860,350.00
CHEVRON CORP.	166764100	CVX	117.13	275,839.00	13,580,814.79	32,309,022.00
CHUBB LIMITED	H1467J104	CB	151.48	55,000.00	6,261,721.73	8,331,400.00
CISCO SYSTEMS	17275R102	CSCO	45.31	215,000.00	9,685,431.35	9,741,650.00
CITIGROUP INC.	172967424	C	75.12	296,900.00	17,804,662.23	22,303,128.00
CMS ENERGY CORP	125896100	CMS	61.30	65,300.00	2,875,568.77	4,002,890.00
COCA COLA CO.	191216100	KO	53.40	370,440.00	15,321,284.91	19,781,496.00
COMCAST CORP - CL A	20030N101	CMCSA	44.15	436,000.00	15,414,661.78	19,249,400.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA						
Instrument: COM						
ANALYST SELECT FUND (F) COMMON STOCK						
CONSOLIDATED EDISON INC.	209115104	ED	86.89	12,000.00	907,051.05	1,042,680.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	186.06	17,091.00	2,905,617.39	3,179,951.00
CORTEVA INC	22052L104	CTVA	26.02	61,522.00	1,923,964.56	1,600,802.00
COSTCO WHOLESALE CORP.	22160K105	COST	299.81	53,760.00	14,374,031.62	16,117,786.00
CROWN CASTLE INTL CO	22822V101	CCI	133.66	35,000.00	3,895,052.00	4,678,100.00
CROWN HOLDINGS INC	228368106	CCK	75.90	16,642.00	871,220.70	1,263,128.00
CVS HEALTH CORP	126650100	CVS	75.27	116,026.80	6,224,345.90	8,733,337.00
DANAHER CORP	235851102	DHR	145.98	84,000.00	3,633,648.40	12,262,320.00
DISCOVER FINANCIAL	254709108	DFS	84.87	66,000.00	3,725,278.74	5,601,420.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	30.52	23,400.00	616,488.82	714,168.00
DISH NETWORK CORP	25470M109	DISH	34.17	18,600.00	535,377.75	635,562.00
DISNEY (WALT) CO.	254687106	DIS	151.58	159,794.00	16,996,195.57	24,221,574.00
DOLLAR GENERAL CORP.	256677105	DG	157.36	25,000.00	2,982,667.50	3,934,000.00
DOMINION ENERGY INC	25746U109	D	83.11	50,000.00	3,578,296.54	4,155,500.00
DOW INC.	260557103	DOW	53.37	108,407.00	5,519,100.33	5,785,682.00
DTE ENERGY COMPANY	233331107	DTE	124.94	8,000.00	881,683.48	999,520.00
DUKE ENERGY CORPORATION	26441C204	DUK	88.17	50,000.00	4,254,605.79	4,408,500.00
DUPONT DE NEMOURS INC	26614N102	DD	64.81	62,652.00	4,693,001.24	4,060,476.00
E*TRADE FINANCIAL CORP	269246401	ETFC	44.30	140,000.00	2,904,190.62	6,202,000.00
EBAY INC	278642103	EBAY	35.52	75,000.00	2,800,972.50	2,664,000.00
ECOLAB INC	278865100	ECL	186.67	22,595.00	4,346,665.68	4,217,809.00
EDISON INTERNATIONAL	281020107	EIX	69.10	31,000.00	1,809,080.57	2,142,100.00
ELI LILLY & COMPANY	532457108	LLY	117.35	122,000.00	12,543,434.02	14,316,700.00
ESTEE LAUDER CO.	518439104	EL	195.47	34,822.00	6,370,260.07	6,806,656.00
EVERSOURCE ENERGY	30040W108	ES	82.64	10,000.00	707,914.00	826,400.00
EXELON CORP	30161N101	EXC	44.40	37,500.00	1,678,952.21	1,665,000.00
EXPEDIA GROUP INC	30212P303	EXPE	101.66	30,600.00	3,324,526.48	3,110,796.00
EXTENDED STAY AMERICA INC	30224P200	STAY	14.76	180,000.00	2,576,952.00	2,656,800.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.13	499,208.00	17,539,966.04	34,011,041.00
FACEBOOK INC-A	30303M102	FB	201.64	222,500.00	32,761,908.04	44,864,900.00
FATE THERAPEUTICS	31189P102	FATE	15.62	80,000.00	761,888.06	1,249,600.00

Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA						
Instrument: COM						
ANALYST SELECT FUND (F) COMMON STOCK						
FIDELITY NATIONAL INFORMATION	31620M106	FIS	138.15	400,000.00	27,503,490.21	55,260,000.00
FIRST ENERGY CORP.	337932107	FE	47.69	117,850.00	4,446,680.84	5,620,267.00
FIRST HORIZON NATIONAL	320517105	FHN	16.08	379,000.00	6,274,628.38	6,094,320.00
FISERV INC. WISCONSIN	337738108	FISV	116.24	275,000.00	20,236,121.31	31,966,000.00
FMC CORP.	302491303	FMC	97.96	16,208.00	1,330,694.63	1,587,736.00
FORD MOTOR COMPANY	345370860	F	9.06	325,000.00	4,170,266.48	2,944,500.00
FOX CORP - CLASS A	35137L105	FOXA	35.76	10,000.00	373,210.15	357,600.00
FOX CORP - CLASS B	35137L204	FOX	34.98	26,634.00	984,014.37	931,657.00
FREEPORT MCMORAN COOPER &	35671D857	FCX	11.38	116,365.00	1,330,319.59	1,324,234.00
GARRETT MOTION INC	366505105	GTX	11.57	350,000.00	4,296,685.49	4,049,500.00
GENERAL MOTORS CO	37045V100	GM	36.00	110,000.00	4,263,039.00	3,960,000.00
GILEAD SCIENCES INC.	375558103	GILD	67.24	169,000.00	8,112,644.02	11,363,560.00
GLOBAL PAYMENTS INC	37940X102	GPN	181.10	200,000.00	17,704,502.45	36,220,000.00
GOLDMAN SACHS GROUP INC	38141G104	GS	221.35	42,070.00	6,231,922.89	9,312,195.00
GOODYEAR T & R	382550101	GT	15.99	175,000.00	3,283,963.24	2,798,250.00
GRACE W.R. & COMPANY	38388F108	GRA	66.83	18,017.00	1,306,960.70	1,204,076.00
GRAPHIC PACKAGING HOLDING CO	388689101	GPK	16.27	96,540.00	1,339,550.42	1,570,706.00
H & R BLOCK INC.	093671105	HRB	24.38	150,000.00	3,616,125.00	3,657,000.00
HALLIBURTON COMPANY	406216101	HAL	20.99	273,721.00	7,622,061.66	5,745,404.00
HARLEY-DAVIDSON INC	412822108	HOG	36.38	80,000.00	4,111,060.63	2,910,400.00
HARTFORD FINL SERVICES	416515104	HIG	61.86	146,000.00	3,667,848.28	9,031,560.00
HCA HEALTHCARE INC	40412C101	HCA	138.66	43,000.00	5,839,211.00	5,962,380.00
HESS CORP.	42809H107	HES	62.09	107,000.00	4,912,038.30	6,643,630.00
HILTON GRAND VACATIONS	43283X105	HGV	34.63	225,000.00	6,609,795.35	7,791,750.00
HOME DEPOT INC.	437076102	HD	220.51	90,000.00	18,011,386.50	19,845,900.00
HONEYWELL INTERNATIONAL INC	438516106	HON	178.55	186,000.00	11,661,773.49	33,210,300.00
INGERSOLL-RAND PLC	G47791101	IR	131.11	70,000.00	4,526,359.27	9,177,700.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	94.17	117,000.00	9,166,998.35	11,017,890.00
INTERNATIONAL GAME	G4863A108	IGT	14.85	200,000.00	3,149,201.73	2,970,000.00
INTERNATIONAL PAPER	460146103	IP	46.34	30,573.00	1,332,010.58	1,416,753.00
INTERNATL FLAVORS &	459506101	IFF	141.23	8,845.00	1,333,900.30	1,249,179.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: ANALYST SELECT FUND (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA						
Instrument: COM						
ANALYST SELECT FUND (F) COMMON STOCK						
INTERPUBLIC GROUP	460690100	IPG	22.40	180,975.00	3,573,789.40	4,053,840.00
INTL BUS MACH CORP	459200101	IBM	134.45	75,000.00	10,528,697.17	10,083,750.00
INVESCO LTD	G491BT108	IVZ	17.56	215,000.00	5,148,048.33	3,775,400.00
IOVANCE BIOTHERAPEUTICS INC	462260100	IOVA	22.83	120,000.00	1,207,147.75	2,739,600.00
IQVIA HOLDING INC	46266C105	IQV	145.98	30,000.00	4,430,019.30	4,379,400.00
JOHNSON & JOHNSON	478160104	JNJ	137.49	281,000.00	33,244,019.26	38,634,690.00
JPMORGAN CHASE & CO.	46625H100	JPM	131.76	313,700.00	12,088,476.41	41,333,112.00
KELLOGG CO.	487836108	K	65.12	86,638.00	5,056,691.06	5,641,867.00
KEYCORP	493267108	KEY	19.39	230,000.00	3,491,400.00	4,459,700.00
KIMBERLY-CLARK CORP	494368103	KMB	136.34	58,307.00	7,089,686.19	7,949,576.00
KINDER MORGAN INC.	49456B101	KMI	19.61	354,482.00	10,478,186.76	6,951,392.00
KNOWLES CORP	49926D109	KN	21.90	300,000.00	6,639,227.93	6,570,000.00
KOHL'S CORP	500255104	KSS	47.01	60,000.00	2,856,264.00	2,820,600.00
L3HARRIS TECHNOLOGIES INC	502431109	LHX	201.09	120,000.00	19,085,431.51	24,130,800.00
LAM RESEARCH CORP	512807108	LRCX	266.83	40,000.00	8,168,747.43	10,673,200.00
LAS VEGAS SANDS CORP	517834107	LVS	62.75	30,000.00	1,803,855.58	1,882,500.00
LAZARD LTD CL. A	G54050102	LAZ	38.64	126,000.00	4,430,970.62	4,868,640.00
LINCOLN NATIONAL CORP	534187109	LNC	59.05	96,000.00	4,285,251.51	5,668,800.00
LINDE PLC	G5494J103	LIN	206.21	45,945.00	7,334,705.45	9,474,318.00
LKQ CORP	501889208	LKQ	35.28	100,000.00	3,019,697.34	3,528,000.00
LOWE'S COS	548661107	LOW	117.31	50,000.00	5,421,274.19	5,865,500.00
MARRIOTT INT'L INC CL-A	571903202	MAR	140.36	25,000.00	3,089,958.13	3,509,000.00
MARSH & MCLENNAN COS.	571748102	MMC	108.07	67,500.00	6,049,849.50	7,294,725.00
MARTIN MARIETTA MATERIALS	573284106	MLM	268.40	11,923.00	1,980,002.22	3,200,133.00
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	26.37	1,350,000.00	27,365,102.58	35,599,500.00
MCDONALDS CORPORATION	580135101	MCD	194.48	60,000.00	11,420,620.82	11,668,800.00
MCKESSON CORP	58155Q103	MCK	144.64	7,000.00	933,110.01	1,012,480.00
MEDTRONIC INC	G5960L103	MDT	111.39	212,000.00	13,410,908.50	23,614,680.00
MERCK & CO INC	58933Y105	MRK	87.18	165,000.00	9,297,041.61	14,384,700.00
MICHALES COS INC	59408Q106	MIK	8.18	250,000.00	2,998,355.13	2,045,000.00
MICRON TECHNOLOGY INC	595112103	MU	47.51	635,000.00	18,302,008.40	30,168,850.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA						
Instrument: COM						
ANALYST SELECT FUND (F) COMMON STOCK						
MICROSOFT CORP.	594918104	MSFT	151.38	833,236.00	65,174,620.19	126,135,266.00
MOHAWK INDUSTRIES INC.	608190104	MHK	139.37	22,500.00	4,130,834.42	3,135,825.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	52.54	111,917.00	3,851,152.78	5,880,119.00
MONSTER BEVERAGE CORP NEW	61174X109	MNST	59.82	50,314.00	3,196,800.62	3,009,783.00
MORGAN STANLEY	617446448	MS	49.48	181,000.00	6,589,411.71	8,955,880.00
MOSAIC COMPANY	61945C103	MOS	19.05	56,335.00	1,332,452.32	1,073,182.00
MYLAN NV	N59465109	MYL	18.78	285,000.00	7,653,154.83	5,352,300.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	2.06	1,700,000.00	4,740,790.00	3,502,000.00
NASDAQ INC	631103108	NDAQ	104.80	59,000.00	3,613,388.16	6,183,200.00
NATIONAL OILWELL VARCO INC	637071101	NOV	22.55	144,067.00	5,881,911.61	3,248,711.00
NETFLIX INC	64110L106	NFLX	314.66	33,500.00	12,906,149.84	10,541,110.00
NEWELL BRANDS INC.	651229106	NWL	19.22	165,000.00	3,618,260.13	3,171,300.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	38.40	88,441.00	3,319,615.25	3,396,134.00
NEXTERA ENERGY INC	65339F101	NEE	233.82	60,640.00	6,230,050.24	14,178,845.00
NIKE INC. -CL B	654106103	NKE	93.49	95,000.00	8,149,276.98	8,881,550.00
NUCOR CORP	670346105	NUE	56.36	24,730.00	1,332,304.02	1,393,783.00
NVIDIA CORP	67066G104	NVDA	216.74	85,000.00	13,267,506.00	18,422,900.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	442.28	6,250.00	2,425,591.14	2,764,250.00
PALO ALTO NETWORKS INC	697435105	PANW	227.22	85,000.00	15,764,727.48	19,313,700.00
PARKER-HANNIFIN CORP.	701094104	PH	198.79	76,000.00	14,911,064.50	15,108,040.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	108.01	50,000.00	4,798,878.27	5,400,500.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	50.49	50,000.00	2,315,012.27	2,524,500.00
PEPSICO INC.	713448108	PEP	135.83	130,633.00	10,685,759.02	17,743,880.00
PFIZER INC.	717081103	PFE	38.52	65,000.00	1,608,599.85	2,503,800.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	82.93	164,918.00	12,911,880.25	13,676,650.00
PORTOLA PHARMACEUTICALS INC	737010108	PTLA	28.55	45,000.00	1,951,142.27	1,284,750.00
PPG INDUSTRIES INC.	693506107	PPG	128.84	23,102.00	2,409,810.60	2,976,462.00
PPL CORPORATION	69351T106	PPL	34.03	124,525.00	4,035,759.71	4,237,586.00
PROCTER & GAMBLE CO	742718109	PG	122.06	185,143.00	20,211,666.44	22,598,555.00
PUBLIC SVC ENTERPRISES	744573106	PEG	59.31	22,000.00	1,135,968.50	1,304,820.00
PVH CORP	693656100	PVH	96.96	35,000.00	3,674,445.54	3,393,600.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA						
Instrument: COM						
ANALYST SELECT FUND (F) COMMON STOCK						
QUALCOMM INC	747525103	QCOM	83.55	110,000.00	8,751,006.00	9,190,500.00
QURATE RETAIL GROUP INC	74915M100	QRTEA	9.46	500,000.00	8,883,465.16	4,730,000.00
REGENERON PHARMACEUTICAL	75886F107	REGN	369.00	7,000.00	2,641,101.92	2,583,000.00
REGIONS FINANCIAL CORP.	7591EP100	RF	16.64	438,000.00	4,348,773.95	7,288,320.00
ROSS STORES INC	778296103	ROST	116.15	30,000.00	2,771,764.28	3,484,500.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	120.02	60,000.00	6,456,954.24	7,201,200.00
SAGE THERAPEUTICS INC	78667J108	SAGE	154.77	36,500.00	4,192,294.73	5,649,105.00
SCHLUMBERGER	806857108	SLB	36.20	334,619.00	19,327,645.29	12,113,208.00
SCHWAB (CHARLES) CORP	808513105	SCHW	49.50	100,000.00	3,524,670.00	4,950,000.00
SEMPRA ENERGY	816851109	SRE	147.27	53,600.00	5,269,656.97	7,893,672.00
SHERWIN-WILLIAMS CO	824348106	SHW	583.13	8,524.00	4,019,732.58	4,970,600.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	34.83	75,000.00	2,310,065.57	2,612,250.00
SIX FLAGS ENTERTAINMENT CORP	83001A102	SIX	43.48	115,000.00	5,474,874.00	5,000,200.00
SOUTHERN CO	842587107	SO	61.99	68,000.00	3,035,991.50	4,215,320.00
STANLEY BLACK & DECKER INC	854502101	SWK	157.74	64,000.00	8,479,306.86	10,095,360.00
STARBUCKS CORP.	855244109	SBUX	85.43	95,000.00	7,213,293.30	8,115,850.00
STATE STREET CORP	857477103	STT	75.10	93,000.00	6,674,077.14	6,984,300.00
STEEL DYNAMICS INC	858119100	STLD	33.73	45,330.00	1,320,598.89	1,528,981.00
STRYKER CORP.	863667101	SYK	204.86	57,000.00	10,427,752.18	11,677,020.00
SYNOVUS FINANCIAL CORP	87161C501	SNV	38.09	157,000.00	6,404,537.74	5,980,130.00
SYSCO CORP.	871829107	SYI	80.55	90,215.00	6,386,247.68	7,266,818.00
TARGET CORP	87612E106	TGT	125.01	45,000.00	3,644,356.50	5,625,450.00
TEGNA INC	87901J105	TGNA	15.35	455,000.00	6,021,982.53	6,984,250.00
TELEFLEX INC	879369106	TFX	353.34	15,000.00	4,366,547.63	5,300,100.00
THERMO FISHER SCIENTIFIC	883556102	TMO	313.95	50,000.00	6,848,437.62	15,697,500.00
TIFFANY & CO	886547108	TIF	133.80	25,000.00	2,180,831.63	3,345,000.00
TJX COS. INC.	872540109	TJX	61.13	70,000.00	3,721,213.60	4,279,100.00
T-MOBILE US INC.	872590104	TMUS	78.55	54,750.00	2,170,800.44	4,300,613.00
TUPPERWARE BRANDS CORP	899896104	TUP	8.45	175,000.00	6,709,420.08	1,478,750.00
TYSON FOODS INC. CL-A	902494103	TSN	89.89	40,541.00	2,527,121.35	3,644,230.00
UNION PACIFIC CORP.	907818108	UNP	175.99	170,000.00	19,398,510.76	29,918,300.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA						
Instrument: REIT						
				ANALYST SELECT FUND (F) REAL ESTATE INVESTMENT TRUST		
BOSTON PROPERTIES INC	101121101	BXP	138.54	57,000.00	7,537,806.24	7,896,780.00
CORESITE REALTY CORP	21870Q105	COR	113.39	52,073.00	5,176,606.73	5,904,557.00
CUBESMART	229663109	CUBE	30.84	194,000.00	5,737,606.92	5,982,960.00
CYRUSONE INC.	23283R100	CONE	62.30	46,000.00	2,320,866.10	2,865,800.00
DUKE RE CORPORATION	264411505	DRE	35.18	310,000.00	6,892,183.95	10,905,800.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	85.10	137,000.00	9,365,230.15	11,658,700.00
HEALTHCARE TRUST OF AMERICA	42225P501	HTA	30.35	238,000.00	6,351,908.49	7,223,300.00
MID-AMERICAN APARTMENT	59522J103	MAA	136.11	77,000.00	7,779,147.87	10,480,470.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	22.12	191,000.00	3,563,236.90	4,224,920.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	14.23	380,000.00	4,628,419.33	5,407,400.00
SIMON PROP GROUP INC.	828806109	SPG	151.21	46,000.00	7,561,513.54	6,955,660.00
WELLTOWER INC	95040Q104	WELL	84.57	103,000.00	7,167,314.25	8,710,710.00
REAL ESTATE INVESTMENT TRUST TOTAL				1,831,073.00	74,081,840.47	88,217,057.00
ANALYST SELECT FUND (F) TOTAL				34,147,107.82	1,914,810,641.22	2,563,986,793.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM						
LARGE-CAP PASSIVE (P) COMMON STOCK						
3M COMPANY	88579Y101	MMM	169.77	237,714.00	13,986,777.02	40,356,706.00
ABBOTT LABORATORIES	002824100	ABT	85.45	731,752.00	16,072,967.17	62,528,208.00
ABBVIE INC.	00287Y109	ABBV	87.73	628,366.00	15,609,018.08	55,126,549.00
ACCENTURE PLC	G1151C101	ACN	201.16	270,831.00	13,448,402.22	54,480,364.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	54.83	321,781.00	13,835,153.54	17,643,252.00
ADOBE SYSTEMS INC.	00724F101	ADBE	309.53	206,919.00	5,839,777.21	64,047,638.00
AFLAC INC	001055102	AFL	54.84	313,227.00	5,324,549.62	17,177,369.00
AIR PROD. & CHEM.	009158106	APD	236.33	93,461.00	9,096,862.37	22,087,638.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	113.94	91,594.00	14,444,558.19	10,436,220.00
ALLERGAN PLC	G0177J108	AGN	184.94	139,328.00	25,717,439.13	25,767,320.00
ALLSTATE CORP	020002101	ALL	111.35	139,534.00	5,222,077.80	15,537,111.00
ALPHABET INC	02079K305	GOOGL	1,304.09	127,234.00	30,887,896.77	165,924,587.00
ALPHABET INC CL C	02079K107	GOOG	1,304.96	129,159.00	31,685,902.53	168,547,329.00
ALTRIA GROUP INC	02209S103	MO	49.70	794,978.00	8,726,479.53	39,510,407.00
AMAZON.COM INC	023135106	AMZN	1,800.80	175,754.00	34,033,801.62	316,497,803.00
AMERICAN ELECTRIC POWER	025537101	AEP	91.35	209,846.00	6,586,956.04	19,169,432.00
AMERICAN EXPRESS CO.	025816109	AXP	120.12	290,652.00	10,653,553.42	34,913,118.00
AMERICAN INTL GROUP	026874784	AIG	52.66	369,642.00	14,462,035.23	19,465,348.00
AMERICAN TOWER CORP	03027X100	AMT	214.03	186,621.00	8,301,715.47	39,942,493.00
AMGEN INC	031162100	AMGN	234.72	254,776.00	10,720,370.45	59,801,023.00
ANALOG DEVICES	032654105	ADI	112.95	156,157.00	17,627,773.36	17,637,933.00
ANTHEM INC.	036752103	ANTM	288.66	109,318.00	6,422,823.85	31,555,734.00
AON PLC	G0408V102	AON	203.61	99,394.00	10,365,858.60	20,237,612.00
APPLE INC.	037833100	AAPL	267.25	1,921,364.00	17,993,757.12	513,484,529.00
APPLIED MATERIALS INC.	038222105	AMAT	57.90	396,939.00	9,222,877.67	22,982,768.00
AT&T INC	00206R102	T	37.38	3,102,403.00	79,494,116.45	115,967,824.00
AUTODESK INC.	052769106	ADSK	180.90	93,543.00	15,234,607.18	16,921,929.00
AUTOMATIC DATA PROC.	053015103	ADP	170.78	184,855.00	5,983,402.23	31,569,537.00
BANK OF AMERICA CORP.	060505104	BAC	33.32	3,578,402.00	85,645,125.53	119,232,355.00
BAXTER INTL	071813109	BAX	81.97	204,873.00	3,644,885.96	16,793,440.00
BECTON DICKINSON & COMPANY	075887109	BDX	258.50	113,744.00	9,553,730.38	29,402,824.00

Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM						
LARGE-CAP PASSIVE (P) COMMON STOCK						
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	220.30	831,262.00	75,078,887.57	183,127,019.00
BIOGEN IDEC INC	09062X103	BIIB	299.81	78,162.00	4,625,009.78	23,433,749.00
BLACKROCK INC	09247X101	BLK	494.91	50,310.00	9,963,105.09	24,898,922.00
BOEING CO	097023105	BA	366.18	224,906.00	12,054,074.35	82,356,079.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,904.03	18,023.00	9,856,753.40	34,316,333.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	43.25	589,803.00	13,441,997.99	25,508,980.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	56.94	993,625.00	24,397,268.20	56,577,007.00
BROADCOM LTD	11135F101	AVGO	316.21	164,125.00	24,231,609.64	51,897,966.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	100.01	198,482.00	11,303,024.05	19,850,185.00
CARNIVAL CORP	143658300	CCL	45.08	168,956.00	8,121,889.03	7,616,536.00
CATERPILLAR INC.	149123101	CAT	144.73	231,812.00	9,661,761.46	33,550,151.00
CHARTER COMMUNICATIONS INC-A	16119P108	CHTR	470.01	67,809.00	14,860,995.19	31,870,908.00
CHEVRON CORP.	166764100	CVX	117.13	810,111.00	33,542,069.47	94,888,301.00
CHUBB LIMITED	H1467J104	CB	151.48	193,407.00	9,081,764.17	29,297,292.00
CIGNA HOLDING CO.	125523100	CI	199.92	158,185.00	20,275,185.32	31,624,345.00
CISCO SYSTEMS	17275R102	CSCO	45.31	1,820,533.00	37,885,817.82	82,488,350.00
CITIGROUP INC.	172967424	C	75.12	959,497.00	73,658,873.59	72,077,415.00
CME GROUP INC	12572Q105	CME	202.73	150,407.00	12,139,938.12	30,492,011.00
COCA COLA CO.	191216100	KO	53.40	1,628,981.00	40,858,051.73	86,987,585.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.11	233,689.00	6,576,501.04	14,981,802.00
COLGATE PALMOLIVE	194162103	CL	67.82	357,103.00	7,817,768.39	24,218,725.00
COMCAST CORP - CL A	20030N101	CMCSA	44.15	1,913,876.00	25,966,018.94	84,497,625.00
CONOCOPHILLIPS	20825C104	COP	59.94	472,093.00	11,081,358.13	28,297,254.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	186.06	67,296.00	9,322,053.98	12,521,094.00
COSTCO WHOLESALE CORP.	22160K105	COST	299.81	186,708.00	9,196,204.68	55,976,925.00
CROWN CASTLE INTL CO	22822V101	CCI	133.66	176,121.00	17,032,411.87	23,540,333.00
CSX CORP.	126408103	CSX	71.54	323,197.00	6,832,221.96	23,121,513.00
CVS HEALTH CORP	126650100	CVS	75.27	551,536.94	9,022,022.25	41,514,185.00
DANAHER CORP	235851102	DHR	145.98	270,451.00	6,953,094.49	39,480,437.00
DEERE & CO.	244199105	DE	168.05	135,149.00	4,695,797.49	22,711,789.00
DELL TECHNOLOGIES - C	24703L202	DELL	48.49	64,318.00	3,267,954.02	3,118,780.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LARGE-CAP PASSIVE (P)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM						
LARGE-CAP PASSIVE (P) COMMON STOCK						
DELTA AIR LINES INC	247361702	DAL	57.31	247,444.00	9,781,606.78	14,181,016.00
DISNEY (WALT) CO.	254687106	DIS	151.58	741,893.00	26,294,723.86	112,456,141.00
DOMINION ENERGY INC	25746U109	D	83.11	340,402.00	15,346,860.65	28,290,810.00
DOW INC.	260557103	DOW	53.37	318,085.00	10,922,482.45	16,976,196.00
DUKE ENERGY CORPORATION	26441C204	DUK	88.17	309,446.00	17,459,981.28	27,283,854.00
DUPONT DE NEMOURS INC	26614N102	DD	64.81	318,449.00	15,828,840.69	20,638,680.00
EATON CORP PLC	G29183103	ETN	92.50	179,394.00	11,921,831.52	16,593,945.00
EBAY INC	278642103	EBAY	35.52	337,159.00	4,633,470.17	11,975,888.00
ECOLAB INC	278865100	ECL	186.67	107,089.00	7,685,624.63	19,990,304.00
EDWARDS LIFESCIENCES	28176E108	EW	244.94	88,140.00	16,295,224.58	21,589,012.00
ELECTRONIC ARTS INC	285512109	EA	101.01	123,199.00	13,670,524.54	12,444,331.00
ELI LILLY & COMPANY	532457108	LLY	117.35	365,450.00	18,112,390.39	42,885,557.00
EMERSON ELECTRIC CO	291011104	EMR	73.86	260,098.00	7,511,108.39	19,210,838.00
EOG RESOURCES INC	26875P101	EOG	70.90	246,459.00	9,829,433.08	17,473,943.00
ESTEE LAUDER CO.	518439104	EL	195.47	91,201.00	4,973,256.29	17,827,059.00
EXELON CORP	30161N101	EXC	44.40	411,916.00	13,812,694.32	18,289,070.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.13	1,798,850.00	58,257,960.64	122,555,650.00
FACEBOOK INC-A	30303M102	FB	201.64	1,015,550.00	48,633,163.53	204,775,502.00
FEDEX CORPORATION	31428X106	FDX	160.05	102,404.00	5,786,333.71	16,389,760.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	138.15	259,110.00	31,638,136.72	35,796,046.00
FORD MOTOR COMPANY	345370860	F	9.06	1,660,734.00	14,854,497.80	15,046,250.00
GENERAL DYNAMICS CORP.	369550108	GD	181.74	108,268.00	6,204,107.64	19,676,626.00
GENERAL ELECTRIC CO	369604103	GE	11.27	3,676,614.00	80,418,487.59	41,435,440.00
GENERAL MILLS INC	370334104	GIS	53.32	254,422.00	6,778,141.89	13,565,781.00
GENERAL MOTORS CO	37045V100	GM	36.00	527,056.00	17,617,243.85	18,974,016.00
GILEAD SCIENCES INC.	375558103	GILD	67.24	541,958.00	4,346,170.17	36,441,256.00
GOLDMAN SACHS GROUP INC	38141G104	GS	221.35	137,433.00	14,054,121.66	30,420,795.00
HCA HEALTHCARE INC	40412C101	HCA	138.66	114,393.00	10,514,053.74	15,861,733.00
HOME DEPOT INC.	437076102	HD	220.51	468,353.00	14,752,934.21	103,276,520.00
HONEYWELL INTERNATIONAL INC	438516106	HON	178.55	305,548.00	12,259,077.56	54,555,595.00
HP INC	40434L105	HPQ	20.08	639,815.00	6,637,536.00	12,847,485.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM						
LARGE-CAP PASSIVE (P) COMMON STOCK						
HUMANA INC.	444859102	HUM	341.23	57,295.00	11,270,944.56	19,550,773.00
ILLINOIS TOOL WORKS	452308109	ITW	174.33	137,819.00	6,709,735.22	24,025,986.00
ILLUMINA INC.	452327109	ILMN	320.76	62,318.00	17,628,332.49	19,989,122.00
INTEL CORP.	458140100	INTC	58.05	1,883,976.00	40,813,643.56	109,364,807.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	94.17	236,270.00	11,709,034.14	22,249,546.00
INTL BUS MACH CORP	459200101	IBM	134.45	376,885.00	32,546,843.70	50,672,188.00
INTUIT INC.	461202103	INTU	258.89	105,738.00	11,659,072.91	27,374,511.00
INTUITIVE SURGICAL INC	46120E602	ISRG	592.90	48,665.00	11,292,451.10	28,853,478.00
JOHNSON & JOHNSON	478160104	JNJ	137.49	1,128,852.00	46,444,399.57	155,205,861.00
JOHNSON CONTROLS	G51502105	JCI	42.83	338,002.00	14,101,613.55	14,476,626.00
JPMORGAN CHASE & CO.	46625H100	JPM	131.76	1,350,964.00	52,670,281.69	178,003,017.00
KEURIG DR PEPPER INC	49271V100	KDP	30.94	86,562.00	2,501,542.70	2,678,228.00
KIMBERLY-CLARK CORP	494368103	KMB	136.34	145,002.00	8,007,784.62	19,769,573.00
KINDER MORGAN INC.	49456B101	KMI	19.61	828,608.00	29,577,330.62	16,249,003.00
KRAFT HEINZ CO/THE	500754106	KHC	30.50	264,934.00	5,244,843.28	8,080,487.00
LAS VEGAS SANDS CORP	517834107	LVS	62.75	144,563.00	4,475,316.06	9,071,328.00
LINDE PLC	G5494J103	LIN	206.21	230,583.00	25,214,661.60	47,548,520.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	391.03	105,066.00	6,396,361.18	41,083,958.00
LOWE'S COS	548661107	LOW	117.31	332,946.00	5,353,251.20	39,057,895.00
LYONDELLBASELL IND-CL A	N53745100	LYB	92.54	112,895.00	5,872,926.66	10,447,303.00
MARATHON PETROLEUM CORP	56585A102	MPC	60.64	278,864.00	20,862,370.53	16,910,313.00
MARRIOTT INT'L INC CL-A	571903202	MAR	140.36	116,518.00	12,134,913.35	16,354,466.00
MARSH & MCLENNAN COS.	571748102	MMC	108.07	215,333.00	7,157,126.36	23,271,037.00
MASTERCARD INC-CLASS A	57636Q104	MA	292.23	381,438.00	12,779,674.42	111,467,627.00
MCDONALDS CORPORATION	580135101	MCD	194.48	326,066.00	11,524,002.46	63,413,316.00
MEDTRONIC INC	G5960L103	MDT	111.39	570,266.00	17,406,601.40	63,521,930.00
MERCK & CO INC	58933Y105	MRK	87.18	1,094,566.00	40,820,348.17	95,424,264.00
METLIFE INC	59156R108	MET	49.91	336,357.00	11,507,191.17	16,787,578.00
MICRON TECHNOLOGY INC	595112103	MU	47.51	469,820.00	15,799,990.02	22,321,148.00
MICROSOFT CORP.	594918104	MSFT	151.38	3,214,186.00	91,246,432.81	486,563,477.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	52.54	603,864.00	8,458,906.61	31,727,015.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM						
LARGE-CAP PASSIVE (P) COMMON STOCK						
MONSTER BEVERAGE CORP NEW	61174X109	MNST	59.82	164,001.00	6,447,332.61	9,810,540.00
MOODY'S CORPORATION	615369105	MCO	226.67	69,773.00	13,632,589.40	15,815,446.00
MORGAN STANLEY	617446448	MS	49.48	504,831.00	17,498,948.34	24,979,038.00
NETFLIX INC	64110L106	NFLX	314.66	178,973.00	18,470,342.10	56,315,644.00
NEXTERA ENERGY INC	65339F101	NEE	233.82	203,304.00	11,001,266.24	47,536,541.00
NIKE INC. -CL B	654106103	NKE	93.49	524,127.00	5,558,600.97	49,000,633.00
NORFOLK SOUTHERN CORP.	655844108	NSC	193.50	112,972.00	6,350,146.02	21,860,082.00
NORTHROP GRUMMAN CORP.	666807102	NOC	351.77	67,232.00	3,334,606.47	23,650,201.00
NVIDIA CORP	67066G104	NVDA	216.74	247,929.00	38,673,816.86	53,736,131.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	38.57	380,264.00	7,756,887.36	14,666,782.00
ORACLE SYS. CORP.	68389X105	ORCL	56.14	952,683.00	11,355,019.54	53,483,624.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	108.01	499,234.00	11,405,149.25	53,922,264.00
PEPSICO INC.	713448108	PEP	135.83	595,212.00	21,928,065.32	80,847,646.00
PFIZER INC.	717081103	PFE	38.52	2,364,142.00	49,794,245.60	91,066,750.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	82.93	660,413.00	14,537,418.37	54,768,050.00
PHILLIPS 66	718546104	PSX	114.72	190,539.00	4,324,611.94	21,858,634.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	153.21	188,920.00	10,375,199.84	28,944,433.00
PPG INDUSTRIES INC.	693506107	PPG	128.84	100,144.00	7,517,665.61	12,902,553.00
PROCTER & GAMBLE CO	742718109	PG	122.06	1,050,383.00	38,089,261.73	128,209,749.00
PROGRESSIVE CORP	743315103	PGR	73.05	247,558.00	15,093,328.57	18,084,112.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	93.62	172,261.00	7,246,048.46	16,127,075.00
QUALCOMM INC	747525103	QCOM	83.55	516,700.00	13,768,336.06	43,170,285.00
RAYTHEON COMPANY	755111507	RTN	217.42	118,822.00	4,869,655.59	25,834,279.00
REGENERON PHARMACEUTICAL	75886F107	REGN	369.00	34,715.00	8,246,508.63	12,809,835.00
ROPER TECHNOLOGIES INC	776696106	ROP	360.37	43,477.00	15,922,939.18	15,667,806.00
ROSS STORES INC	778296103	ROST	116.15	152,709.00	15,139,959.86	17,737,150.00
S&P GLOBAL INC	78409V104	SPGI	264.65	104,496.00	10,996,386.46	27,654,866.00
SALESFORCE.COM INC	79466L302	CRM	162.89	348,276.00	20,849,666.39	56,730,678.00
SCHLUMBERGER	806857108	SLB	36.20	588,329.00	48,566,753.81	21,297,510.00
SCHWAB (CHARLES) CORP	808513105	SCHW	49.50	497,525.00	7,951,029.22	24,627,487.00
SERVICENOW INC	81762P102	NOW	283.04	79,131.00	21,722,042.96	22,397,238.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LARGE-CAP PASSIVE (P)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM						
LARGE-CAP PASSIVE (P) COMMON STOCK						
SHERWIN-WILLIAMS CO	824348106	SHW	583.13	35,211.00	9,586,583.33	20,532,590.00
SOUTHERN CO	842587107	SO	61.99	442,003.00	14,743,261.37	27,399,766.00
SOUTHERN COPPER CORP	84265V105	SCCO	38.03	34,959.00	1,626,684.32	1,329,491.00
SOUTHWEST AIRLINES	844741108	LUV	57.64	205,062.00	8,111,084.86	11,819,774.00
STARBUCKS CORP.	855244109	SBUX	85.43	508,494.00	4,793,081.48	43,440,642.00
STRYKER CORP.	863667101	SYK	204.86	145,713.00	5,569,090.98	29,850,765.00
SYSCO CORP.	871829107	SY	80.55	202,468.00	10,201,992.35	16,308,797.00
TARGET CORP	87612E106	TGT	125.01	211,721.00	6,735,934.68	26,467,242.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	51.83	115,793.00	6,749,741.99	6,001,551.00
TESLA INC	88160R101	TSLA	329.94	59,693.00	15,554,219.58	19,695,108.00
TEXAS INSTRS INC	882508104	TXN	120.21	398,380.00	11,776,490.34	47,889,260.00
THE BANK OF NEW YORK MELLON	064058100	BK	48.97	356,140.00	11,674,674.45	17,440,176.00
THERMO FISHER SCIENTIFIC	883556102	TMO	313.95	169,420.00	11,416,553.86	53,189,409.00
TJX COS. INC.	872540109	TJX	61.13	515,804.00	6,437,223.20	31,531,099.00
T-MOBILE US INC.	872590104	TMUS	78.55	132,839.00	4,833,108.78	10,434,503.00
TRAVELERS COS INC	89417E109	TRV	136.72	111,118.00	4,577,556.39	15,192,053.00
TRUIST FINANCIAL CORP	89832Q109	TFC	54.72	324,779.00	10,443,072.00	17,771,907.00
UBER TECHNOLOGIES INC	90353T100	UBER	29.60	77,619.00	3,581,698.03	2,297,522.00
UNION PACIFIC CORP.	907818108	UNP	175.99	300,870.00	5,111,160.43	52,950,111.00
UNITED PARCEL SERVICES INC	911312106	UPS	119.73	296,699.00	20,964,593.25	35,523,771.00
UNITED TECHNOLOGIES	913017109	UTX	148.34	344,624.00	17,233,703.98	51,121,524.00
UNITEDHEALTH GROUP INC	91324P102	UNH	279.87	401,625.00	10,829,977.31	112,402,789.00
US BANCORP	902973304	USB	60.03	607,886.00	15,015,803.33	36,491,397.00
V F CORP	918204108	VFC	88.54	130,580.00	11,405,961.58	11,561,553.00
VALERO ENERGY CORP.	91913Y100	VLO	95.49	176,904.00	6,290,358.27	16,892,563.00
VERIZON COMMUNICATIONS	92343V104	VZ	60.24	1,758,670.00	71,388,094.16	105,942,281.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	221.75	108,903.00	13,938,862.32	24,149,240.00
VISA INC-CLASS A	92826C839	V	184.51	739,265.00	16,070,182.29	136,401,785.00
VMWARE INC-CLASS A	928563402	VMW	155.62	32,597.00	2,850,155.63	5,072,745.00
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	59.60	323,846.00	9,423,127.80	19,301,222.00
WALMART INC	931142103	WMT	119.09	596,720.00	21,746,524.25	71,063,385.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM						
LARGE-CAP PASSIVE (P) COMMON STOCK						
WASTE MANAGEMENT INC.	94106L109	WM	112.91	180,436.00	6,098,360.82	20,373,029.00
WELLS FARGO COMPANY	949746101	WFC	54.46	1,687,074.00	57,489,651.77	91,878,050.00
WORKDAY INC-CL A	98138H101	WDAY	179.12	67,714.00	13,912,729.26	12,128,932.00
YUM BRANDS INC	988498101	YUM	100.67	129,980.00	3,373,534.90	13,085,087.00
ZOETIS INC	98978V103	ZTS	120.52	203,427.00	12,309,125.90	24,517,022.00
COMMON STOCK TOTAL				85,539,758.94	3,206,954,470.99	8,897,786,679.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
EQUINIX INC	29444U700	EQIX	566.85	35,593.00	13,422,701.52	20,175,892.00
PROLOGIS INC.	74340W103	PLD	91.55	266,609.00	17,229,917.23	24,408,054.00
PUBLIC STORAGE INC	74460D109	PSA	210.68	62,842.00	6,632,958.54	13,239,553.00
SIMON PROP GROUP INC.	828806109	SPG	151.21	130,496.00	10,314,573.84	19,732,300.00
REAL ESTATE INVESTMENT TRUST TOTAL				495,540.00	47,600,151.13	77,555,799.00
LARGE-CAP PASSIVE (P) TOTAL				86,035,298.94	3,254,554,622.12	8,975,342,478.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCV						
Instrument: COM						
LARGE-CAP VALUE (F) COMMON STOCK						
ACACIA COMMUNICATIONS INC	00401C108	ACIA	66.64	65,000.00	2,057,467.10	4,331,600.00
ALLERGAN PLC	G0177J108	AGN	184.94	75,000.00	12,698,425.50	13,870,500.00
ALLSTATE CORP	020002101	ALL	111.35	91,000.00	9,315,761.00	10,132,850.00
ALPHABET INC CL C	02079K107	GOOG	1,304.96	7,500.00	8,228,369.37	9,787,200.00
ALTRIA GROUP INC	02209S103	MO	49.70	515,000.00	24,160,648.97	25,595,500.00
AT&T INC	00206R102	T	37.38	990,000.00	36,054,456.78	37,006,200.00
BOEING CO	097023105	BA	366.18	20,000.00	7,363,248.70	7,323,600.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	56.94	50,000.00	2,818,974.35	2,847,000.00
CARNIVAL CORP	143658300	CCL	45.08	149,000.00	6,976,507.80	6,716,920.00
CATERPILLAR INC.	149123101	CAT	144.73	90,000.00	13,011,241.57	13,025,700.00
CHEVRON CORP.	166764100	CVX	117.13	280,000.00	32,974,333.12	32,796,400.00
CHUBB LIMITED	H1467J104	CB	151.48	102,000.00	5,321,065.35	15,450,960.00
CISCO SYSTEMS	17275R102	CSCO	45.31	268,000.00	5,772,963.00	12,143,080.00
CITIGROUP INC.	172967424	C	75.12	576,000.00	24,693,875.71	43,269,120.00
COMCAST CORP - CL A	20030N101	CMCSA	44.15	584,000.00	6,631,973.93	25,783,600.00
CONOCOPHILLIPS	20825C104	COP	59.94	230,000.00	13,863,070.37	13,786,200.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	186.06	70,000.00	13,580,231.42	13,024,200.00
CVS HEALTH CORP	126650100	CVS	75.27	150,000.00	9,447,270.00	11,290,500.00
DOMINION ENERGY INC	25746U109	D	83.11	195,000.00	14,253,598.23	16,206,450.00
DUKE ENERGY CORPORATION	26441C204	DUK	88.17	50,000.00	3,318,938.79	4,408,500.00
EATON CORP PLC	G29183103	ETN	92.50	125,000.00	8,785,679.79	11,562,500.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.13	201,000.00	16,060,566.56	13,694,130.00
GENERAL ELECTRIC CO	369604103	GE	11.27	1,000,000.00	22,524,416.66	11,270,000.00
GILEAD SCIENCES INC.	375558103	GILD	67.24	175,000.00	6,722,017.67	11,767,000.00
GOLDMAN SACHS GROUP INC	38141G104	GS	221.35	102,500.00	15,169,204.13	22,688,375.00
HCA HEALTHCARE INC	40412C101	HCA	138.66	160,000.00	6,304,881.76	22,185,600.00
HESS CORP.	42809H107	HES	62.09	121,526.00	5,980,606.23	7,545,549.00
II VI INC	902104108	IIVI	29.19	205,000.00	6,336,850.72	5,983,950.00
INTEL CORP.	458140100	INTC	58.05	420,000.00	10,987,201.07	24,381,000.00
JOHNSON & JOHNSON	478160104	JNJ	137.49	77,500.00	5,379,656.17	10,655,475.00
JPMORGAN CHASE & CO.	46625H100	JPM	131.76	470,000.00	16,526,549.12	61,927,200.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCV						
Instrument: COM						
LARGE-CAP VALUE (F) COMMON STOCK						
KELLOGG CO.	487836108	K	65.12	129,000.00	6,903,161.33	8,400,480.00
LYONDELLBASELL IND-CL A	N53745100	LYB	92.54	75,000.00	6,546,665.94	6,940,500.00
MARATHON OIL CORP	565849106	MRO	11.65	480,000.00	13,256,886.00	5,592,000.00
MDC HOLDINGS INC	552676108	MDC	39.57	284,131.00	6,975,576.53	11,243,064.00
MEDTRONIC INC	G5960L103	MDT	111.39	285,000.00	9,961,246.06	31,746,150.00
MERCK & CO INC	58933Y105	MRK	87.18	280,000.00	16,058,660.88	24,410,400.00
METLIFE INC	59156R108	MET	49.91	462,500.00	16,017,008.57	23,083,375.00
MICROSOFT CORP.	594918104	MSFT	151.38	65,000.00	1,661,134.76	9,839,700.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	38.57	183,000.00	14,960,628.50	7,058,310.00
PEPSICO INC.	713448108	PEP	135.83	150,000.00	9,922,421.19	20,374,500.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	82.93	60,000.00	4,407,190.50	4,975,800.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	153.21	100,000.00	5,936,812.95	15,321,000.00
PPG INDUSTRIES INC.	693506107	PPG	128.84	100,000.00	10,651,310.00	12,884,000.00
PPL CORPORATION	69351T106	PPL	34.03	300,000.00	8,372,589.77	10,209,000.00
PROCTER & GAMBLE CO	742718109	PG	122.06	142,000.00	6,777,182.79	17,332,520.00
QUALCOMM INC	747525103	QCOM	83.55	136,514.00	8,145,307.65	11,405,745.00
ROCHE HOLDINGS LTD-SPONS	771195104	RHHBY	38.57	375,000.00	13,430,495.84	14,463,750.00
SCHWAB (CHARLES) CORP	808513105	SCHW	49.50	204,000.00	8,204,431.67	10,098,000.00
STATE STREET CORP	857477103	STT	75.10	103,000.00	5,724,824.32	7,735,300.00
STRYKER CORP.	863667101	SYK	204.86	86,000.00	3,681,506.03	17,617,960.00
SUNTRUST BANKS INC.	867914103	STI	70.84	155,000.00	3,709,720.73	10,980,200.00
TARGET CORP	87612E106	TGT	125.01	80,000.00	7,375,979.79	10,000,800.00
TRUIST FINANCIAL CORP	89832Q109	TFC	54.72	230,000.00	6,233,167.37	12,585,600.00
UNITED TECHNOLOGIES	913017109	UTX	148.34	193,000.00	25,416,820.93	28,629,620.00
UNITEDHEALTH GROUP INC	91324P102	UNH	279.87	35,000.00	1,345,355.69	9,795,450.00
VALARIS PLC	G9402V109	VAL	4.26	571,250.00	24,580,144.82	2,433,525.00
VERIZON COMMUNICATIONS	92343V104	VZ	60.24	470,000.00	22,350,556.21	28,312,800.00
VIACOM INC. CL B	92553P201	VIAB	24.07	380,000.00	13,694,849.64	9,146,600.00
VISA INC-CLASS A	92826C839	V	184.51	125,000.00	2,564,765.61	23,063,750.00
WELLS FARGO COMPANY	949746101	WFC	54.46	360,000.00	9,483,160.52	19,605,600.00
WYNN RESORTS LTD	983134107	WYNN	120.85	55,000.00	7,104,446.75	6,646,750.00

Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCV						
LARGE-CAP VALUE (F)						
COMMON STOCK TOTAL				14,269,421.00	674,774,060.28	954,389,108.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	162.52	65,000.00	9,202,230.20	10,563,800.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	48.04	200,000.00	9,315,965.71	9,608,000.00
REAL ESTATE INVESTMENT TRUST TOTAL				265,000.00	18,518,195.91	20,171,800.00
LARGE-CAP VALUE (F) TOTAL				14,534,421.00	693,292,256.19	974,560,908.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: COM						
MID-CAP VALUE (F) COMMON STOCK						
ACUITY BRANDS INC	00508Y102	AYI	130.78	175,000.00	21,132,303.50	22,886,500.00
AECOM	00766T100	ACM	43.33	600,000.00	19,148,282.74	25,998,000.00
AIR LEASE CORP	00912X302	AL	46.43	655,000.00	18,298,417.59	30,411,650.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	87.12	300,000.00	21,787,687.94	26,136,000.00
ALASKA AIRGROUP INC	011659109	ALK	69.01	375,000.00	23,464,163.38	25,878,750.00
ALLERGAN PLC	G0177J108	AGN	184.94	64,000.00	11,443,169.12	11,836,160.00
AMERICAN INTL GROUP	026874784	AIG	52.66	526,000.00	29,218,225.43	27,699,160.00
AMERICOLD REALTY TRUST	03064D108	COLD	37.62	815,000.00	27,911,300.03	30,660,300.00
ATHENE HOLDING LTD-CLASS A	G0684D107	ATH	45.02	541,000.00	25,382,465.29	24,355,820.00
AXALTA COATING SYSTEMS LTD	G0750C108	AXTA	28.47	775,000.00	21,993,608.08	22,064,250.00
BANKUNITED INC	06652K103	BKU	35.06	732,256.00	25,788,433.45	25,672,895.00
BORG WARNER INC.	099724106	BWA	42.05	610,000.00	25,754,645.79	25,650,500.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	43.25	466,000.00	18,529,685.06	20,154,500.00
CABOT CORP	127055101	CBT	46.99	320,000.00	14,810,382.78	15,036,800.00
CARLISLE COS INC	142339100	CSL	155.98	80,000.00	11,202,261.25	12,478,400.00
CENTENE CORP	15135B101	CNC	60.47	565,100.00	32,144,049.53	34,171,597.00
CENTERPOINT ENERGY INC	15189T107	CNP	24.56	1,499,000.00	42,075,749.58	36,815,440.00
CENTURYLINK INC	156700106	CTL	14.49	1,300,000.00	15,599,140.15	18,837,000.00
CINEMARK HOLDINGS INC	17243V102	CNK	33.87	275,000.00	10,322,701.02	9,314,250.00
COLFAX CORP	194014106	CFX	33.70	730,000.00	22,195,232.29	24,601,000.00
CONAGRA BRANDS INC	205887102	CAG	28.87	550,000.00	15,617,561.63	15,878,500.00
DIAMONDBACK ENERGY INC	25278X109	FANG	77.34	304,000.00	32,086,216.75	23,511,360.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	32.94	950,000.00	26,287,942.88	31,293,000.00
DTE ENERGY COMPANY	233331107	DTE	124.94	213,000.00	27,457,259.37	26,612,220.00
EDISON INTERNATIONAL	281020107	EIX	69.10	285,000.00	19,625,925.77	19,693,500.00
FLIR SYSTEMS INC	302445101	FLIR	53.56	225,000.00	11,941,184.75	12,051,000.00
FMC CORP.	302491303	FMC	97.96	300,000.00	20,392,501.36	29,388,000.00
HARLEY-DAVIDSON INC	412822108	HOG	36.38	510,000.00	22,736,582.87	18,553,800.00
INTERNATIONAL GAME	G4863A108	IGT	14.85	1,600,000.00	21,413,548.67	23,760,000.00
IQVIA HOLDING INC	46266C105	IQV	145.98	171,000.00	22,252,664.66	24,962,580.00
JABIL INC	466313103	JBL	38.84	650,000.00	17,871,943.55	25,246,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: COM						
MID-CAP VALUE (F) COMMON STOCK						
JONES LANG LASALLE I	48020Q107	JLL	166.33	85,000.00	12,148,040.13	14,138,050.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	152.42	175,000.00	19,030,041.45	26,673,500.00
KROGER CO.	501044101	KR	27.34	950,000.00	26,004,209.56	25,973,000.00
LAZARD LTD CL. A	G54050102	LAZ	38.64	672,000.00	32,732,733.80	25,966,080.00
M&T BANK CORPORATION	55261F104	MTB	164.74	110,000.00	17,635,266.80	18,121,400.00
MARATHON PETROLEUM CORP	56585A102	MPC	60.64	274,999.54	14,522,469.02	16,675,972.00
MARTIN MARIETTA MATERIALS	573284106	MLM	268.40	105,000.00	19,886,507.52	28,182,000.00
MASCO CORP.	574599106	MAS	46.55	360,000.00	14,476,326.45	16,758,000.00
MOHAWK INDUSTRIES INC.	608190104	MHK	139.37	120,000.00	16,550,087.64	16,724,400.00
MOLSON COORS BREWING CO	60871R209	TAP	50.48	275,000.00	22,204,956.81	13,882,000.00
NEWELL BRANDS INC.	651229106	NWL	19.22	1,180,000.00	23,237,137.95	22,679,600.00
NEXTERA ENERGY INC	65339F101	NEE	233.82	85,000.00	12,188,920.72	19,874,700.00
NORTONLIFELOCK INC	668771108	NLOK	24.90	1,165,000.00	26,659,259.73	29,008,500.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	17.93	1,275,000.00	19,525,295.85	22,860,750.00
PIONEER NATURAL RESOURCES	723787107	PXD	127.84	116,000.00	15,076,380.80	14,829,440.00
PURE STORAGE INC - CLASS A	74624M102	PSTG	16.07	535,000.00	9,830,414.65	8,597,450.00
REINSURANCE GROUP OF	759351604	RGA	165.46	181,000.00	28,044,228.80	29,948,260.00
SAGE THERAPEUTICS INC	78667J108	SAGE	154.77	104,000.00	14,827,423.69	16,096,080.00
SEMPRA ENERGY	816851109	SRE	147.27	295,000.00	31,946,899.12	43,444,650.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	86.99	135,000.00	10,548,091.50	11,743,650.00
SUNTRUST BANKS INC.	867914103	STI	70.84	414,000.00	26,431,275.69	29,327,760.00
SVB FINANCIAL GROUP	78486Q101	SIVB	231.73	147,000.00	22,028,219.99	34,064,310.00
T ROWE PRICE GROUP INC.	74144T108	TROW	123.56	262,000.00	29,451,808.59	32,372,720.00
TECHNIPFMC LIMITED	G87110105	FTI	18.84	662,000.00	16,104,788.56	12,472,080.00
THOR INDUSTRIES INC	885160101	THO	63.77	162,600.00	10,710,664.12	10,369,002.00
TIMKEN CO.	887389104	TKR	52.59	200,000.00	9,525,577.33	10,518,000.00
VISTRA ENERGY CORP	92840M102	VST	26.53	557,000.00	12,967,232.77	14,777,210.00
WESTROCK COMPANY	96145D105	WRK	40.33	425,000.00	14,149,429.12	17,140,250.00
WILLIS TOWERS WATSON PLC	G96629103	WLTW	196.44	144,000.00	23,485,413.07	28,287,360.00
COMMON STOCK TOTAL				28,332,955.54	1,227,814,337.49	1,333,115,106.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: PUT						
				MID-CAP VALUE (F) PUT OPTION		
PSTG DEC @ 20 PUT	PSTG 191220P00020000	PSTG	3.90	-500.00	-62,998.65	-195,000.00
PUT OPTION TOTAL				-500.00	-62,998.65	-195,000.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	162.52	131,000.00	11,597,495.82	21,290,120.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	48.04	424,000.00	20,242,118.99	20,368,960.00
BOSTON PROPERTIES INC	101121101	BXP	138.54	244,000.00	32,136,725.26	33,803,760.00
HOST HOTELS & RESORTS INC	44107P104	HST	17.49	1,345,000.00	24,648,763.97	23,524,050.00
INVITATION HOMES INC	46187W107	INVH	30.53	810,000.00	22,137,638.96	24,729,300.00
KILROY RE CORP	49427F108	KRC	83.24	392,000.00	29,449,628.58	32,630,080.00
REGENCY CENTERS CORP	758849103	REG	65.04	521,000.00	32,839,416.26	33,885,840.00
REAL ESTATE INVESTMENT TRUST TOTAL				3,867,000.00	173,051,787.84	190,232,110.00
MID-CAP VALUE (F) TOTAL				32,199,455.54	1,400,803,126.68	1,523,152,216.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RLG						
Instrument: COM						
LARGE-CAP GROWTH (F) COMMON STOCK						
ABBOTT LABORATORIES	002824100	ABT	85.45	415,000.00	35,268,315.13	35,461,750.00
ADOBE SYSTEMS INC.	00724F101	ADBE	309.53	246,700.00	14,009,758.48	76,361,051.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	113.94	203,250.00	27,316,946.93	23,158,305.00
ALPHABET INC	02079K305	GOOGL	1,304.09	38,200.00	13,676,965.22	49,816,238.00
ALPHABET INC CL C	02079K107	GOOG	1,304.96	80,360.00	47,224,618.29	104,866,586.00
AMAZON.COM INC	023135106	AMZN	1,800.80	95,250.00	47,196,870.96	171,526,200.00
AMERICAN TOWER CORP	03027X100	AMT	214.03	39,000.00	3,991,062.24	8,347,170.00
AMPHENOL CORP-CL A	032095101	APH	104.00	339,600.00	12,455,895.94	35,318,400.00
ANTHEM INC.	036752103	ANTM	288.66	78,500.00	19,622,210.53	22,659,810.00
APPLE INC.	037833100	AAPL	267.25	607,200.00	35,371,577.92	162,274,200.00
APPLIED MATERIALS INC.	038222105	AMAT	57.90	470,000.00	26,668,658.00	27,213,000.00
BOEING CO	097023105	BA	366.18	135,000.00	41,526,483.39	49,434,300.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	813.92	45,500.00	37,843,714.71	37,033,360.00
DANAHER CORP	235851102	DHR	145.98	245,000.00	16,389,224.13	35,765,100.00
EDWARDS LIFESCIENCES	28176E108	EW	244.94	120,400.00	10,016,872.15	29,490,776.00
EPAM SYSTEMS INC	29414B104	EPAM	211.85	120,000.00	23,386,383.50	25,422,000.00
FACEBOOK INC-A	30303M102	FB	201.64	638,000.00	72,728,539.72	128,646,320.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	138.15	310,000.00	37,655,400.41	42,826,500.00
HONEYWELL INTERNATIONAL INC	438516106	HON	178.55	117,000.00	10,358,409.77	20,890,350.00
ILLUMINA INC.	452327109	ILMN	320.76	83,200.00	18,624,174.59	26,687,232.00
INGERSOLL-RAND PLC	G47791101	IR	131.11	281,200.00	19,777,077.25	36,868,132.00
INTUIT INC.	461202103	INTU	258.89	168,200.00	22,116,782.45	43,545,298.00
INTUITIVE SURGICAL INC	46120E602	ISRG	592.90	56,650.00	12,852,589.16	33,587,785.00
MARRIOTT INT'L INC CL-A	571903202	MAR	140.36	247,300.00	23,604,954.77	34,711,028.00
MASTERCARD INC-CLASS A	57636Q104	MA	292.23	290,600.00	32,939,869.65	84,922,038.00
MATCH GROUP INC	57665R106	MTCH	70.48	315,000.00	25,628,155.18	22,201,200.00
MICROSOFT CORP.	594918104	MSFT	151.38	1,700,000.00	98,412,779.59	257,346,000.00
MONOLITHIC POWER SYSTEMS	609839105	MPWR	160.68	130,000.00	19,990,800.08	20,888,400.00
MSCI INC-A	55354G100	MSCI	259.19	105,000.00	24,526,627.28	27,214,950.00
NETFLIX INC	64110L106	NFLX	314.66	93,950.00	16,116,770.27	29,562,307.00
NIKE INC. -CL B	654106103	NKE	93.49	620,000.00	52,776,223.50	57,963,800.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RLG						
Instrument: COM						
LARGE-CAP GROWTH (F) COMMON STOCK						
NORDSON CORP	655663102	NDSN	165.83	75,000.00	11,559,449.11	12,437,250.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	108.01	609,000.00	36,564,056.49	65,778,090.00
PRA HEALTH SCIENCES INC	69354M108	PRAH	108.81	179,500.00	18,947,902.90	19,531,395.00
PROOFPOINT INC	743424103	PFPT	118.69	110,000.00	14,021,797.15	13,055,900.00
ROPER TECHNOLOGIES INC	776696106	ROP	360.37	95,900.00	8,316,493.93	34,559,483.00
S&P GLOBAL INC	78409V104	SPGI	264.65	160,000.00	29,545,943.87	42,344,000.00
SALESFORCE.COM INC	79466L302	CRM	162.89	440,000.00	25,977,986.14	71,671,600.00
SERVICENOW INC	81762P102	NOW	283.04	240,000.00	23,840,062.36	67,929,600.00
SHERWIN-WILLIAMS CO	824348106	SHW	583.13	54,250.00	13,668,139.80	31,634,803.00
STRYKER CORP.	863667101	SYK	204.86	214,700.00	32,697,608.97	43,983,442.00
TELEFLEX INC	879369106	TFX	353.34	60,000.00	19,902,492.41	21,200,400.00
TEXAS INSTRS INC	882508104	TXN	120.21	209,900.00	18,411,587.96	25,232,079.00
THERMO FISHER SCIENTIFIC	883556102	TMO	313.95	175,000.00	41,630,664.63	54,941,250.00
TRADE DESK INC/THE -CLASS A	88339J105	TTD	263.34	85,000.00	17,294,786.50	22,383,900.00
TRANSDIGM GROUP INC	893641100	TDG	567.10	87,150.00	18,785,084.12	49,422,765.00
TWILIO INC - A	90138F102	TWLO	103.28	135,500.00	16,366,004.78	13,994,440.00
UNION PACIFIC CORP.	907818108	UNP	175.99	280,000.00	47,584,242.47	49,277,200.00
UNITED RENTALS INCORPORATED	911363109	URI	153.05	225,000.00	28,991,316.79	34,436,250.00
UNITEDHEALTH GROUP INC	91324P102	UNH	279.87	273,200.00	35,018,690.56	76,460,484.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	221.75	192,400.00	22,645,342.71	42,664,700.00
VISA INC-CLASS A	92826C839	V	184.51	517,800.00	22,069,559.68	95,539,278.00
VMWARE INC-CLASS A	928563402	VMW	155.62	214,500.00	32,691,145.64	33,380,490.00
VULCAN MATERIALS CO	929160109	VMC	141.87	200,000.00	27,574,125.00	28,374,000.00
ZEBRA TECHNOLOGIES CORP CL-A989207105		ZBRA	250.94	156,700.00	27,816,909.80	39,322,298.00
COMMON STOCK TOTAL				13,425,560.00	1,491,996,104.96	2,751,564,683.00
LARGE-CAP GROWTH (F) TOTAL				13,425,560.00	1,491,996,104.96	2,751,564,683.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG						
Instrument: COM						
MID-CAP GROWTH (F) COMMON STOCK						
ABBOTT LABORATORIES	002824100	ABT	85.45	200,000.00	16,482,357.09	17,090,000.00
ABIOMED INC	003654100	ABMD	196.18	21,000.00	2,809,256.67	4,119,780.00
ADOBE SYSTEMS INC.	00724F101	ADBE	309.53	118,700.00	6,764,392.07	36,741,211.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	39.15	550,000.00	14,862,266.76	21,532,500.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	113.94	138,618.00	17,538,764.58	15,794,135.00
ALIGN TECHNOLOGY INC	016255101	ALGN	277.34	10,500.00	579,828.51	2,912,070.00
AMAZON.COM INC	023135106	AMZN	1,800.80	8,250.00	2,570,827.01	14,856,600.00
AMETEK INC.	031100100	AME	99.01	255,000.00	17,265,676.49	25,247,550.00
AMPHENOL CORP-CL A	032095101	APH	104.00	346,400.00	18,555,425.62	36,025,600.00
ANTHEM INC.	036752103	ANTM	288.66	82,500.00	20,102,667.32	23,814,450.00
ARISTA NETWORKS INC	040413106	ANET	195.13	10,000.00	1,212,071.87	1,951,300.00
AUTODESK INC.	052769106	ADSK	180.90	120,000.00	17,185,076.99	21,708,000.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	43.25	275,000.00	10,649,122.50	11,893,750.00
BURLINGTON STORES INC	122017106	BURL	225.00	57,500.00	5,397,922.70	12,937,500.00
CHART INDUSTRIES INC	16115Q308	GTLS	55.20	160,000.00	13,364,947.61	8,832,000.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	813.92	36,500.00	18,899,037.12	29,708,080.00
CHURCH & DWIGHT INC	171340102	CHD	70.24	65,400.00	1,856,393.67	4,593,696.00
COSTAR GROUP INC	22160N109	CSGP	612.86	40,000.00	8,233,666.46	24,514,400.00
DIAMONDBACK ENERGY INC	25278X109	FANG	77.34	130,000.00	11,154,613.32	10,054,200.00
EDWARDS LIFESCIENCES	28176E108	EW	244.94	95,000.00	8,348,325.63	23,269,300.00
EPAM SYSTEMS INC	29414B104	EPAM	211.85	152,500.00	20,694,985.26	32,307,125.00
FACEBOOK INC-A	30303M102	FB	201.64	125,000.00	13,377,743.01	25,205,000.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	138.15	227,531.00	16,030,389.99	31,433,408.00
FISERV INC. WISCONSIN	337738108	FISV	116.24	266,500.00	24,346,500.46	30,977,960.00
FORTUNE BRANDS HOME &	34964C106	FBHS	63.26	25,000.00	1,402,975.67	1,581,500.00
GARTNER INC	366651107	IT	160.46	20,000.00	2,760,441.72	3,209,200.00
GLOBAL PAYMENTS INC	37940X102	GPN	181.10	207,717.00	20,270,145.27	37,617,549.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	151.94	20,000.00	1,635,582.97	3,038,800.00
HILL-ROM HOLDINGS INC	431475102	HRC	107.21	165,000.00	15,409,737.93	17,689,650.00
HILTON WORLDWIDE HOLDINGS	43300A203	HLT	105.00	330,000.00	23,912,394.62	34,650,000.00
IDEX CORPORATION	45167R104	IEX	162.74	125,000.00	20,221,431.25	20,342,500.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG						
Instrument: COM						
MID-CAP GROWTH (F) COMMON STOCK						
ILLUMINA INC.	452327109	ILMN	320.76	22,500.00	4,475,897.73	7,217,100.00
INGERSOLL-RAND PLC	G47791101	IR	131.11	345,000.00	26,748,714.43	45,232,950.00
INTUIT INC.	461202103	INTU	258.89	87,500.00	9,754,602.93	22,652,875.00
INTUITIVE SURGICAL INC	46120E602	ISRG	592.90	13,500.00	2,930,808.96	8,004,150.00
IQVIA HOLDING INC	46266C105	IQV	145.98	145,000.00	23,007,064.56	21,167,100.00
L3HARRIS TECHNOLOGIES INC	502431109	LHX	201.09	167,500.00	22,700,219.67	33,682,575.00
LIVE NATION	538034109	LYV	69.81	125,000.00	5,427,907.69	8,726,250.00
LULULEMON ATHLETICA INC	550021109	LULU	225.69	95,000.00	16,764,837.50	21,440,550.00
MASTERCARD INC-CLASS A	57636Q104	MA	292.23	65,000.00	2,567,151.82	18,994,950.00
MATCH GROUP INC	57665R106	MTCH	70.48	145,000.00	10,667,504.82	10,219,600.00
MOODY'S CORPORATION	615369105	MCO	226.67	80,000.00	7,768,280.99	18,133,600.00
MSCI INC-A	55354G100	MSCI	259.19	40,000.00	8,402,912.00	10,367,600.00
NICE SYSTEMS LTD - SPONS ADR	653656108	NICE	151.49	75,000.00	11,153,179.14	11,361,750.00
NORDSON CORP	655663102	NDSN	165.83	52,500.00	6,324,574.59	8,706,075.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	191.59	40,000.00	4,575,448.93	7,663,600.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	442.28	60,500.00	23,279,474.15	26,757,940.00
PALO ALTO NETWORKS INC	697435105	PANW	227.22	112,500.00	20,051,112.79	25,562,250.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	108.01	275,000.00	20,507,754.01	29,702,750.00
PLANET FITNESS INC-CL A	72703H101	PLNT	73.92	40,000.00	2,434,312.00	2,956,800.00
PRA HEALTH SCIENCES INC	69354M108	PRAH	108.81	30,000.00	2,931,431.40	3,264,300.00
PROOFPOINT INC	743424103	PFPT	118.69	50,000.00	6,359,151.50	5,934,500.00
ROKU INC	77543R102	ROKU	160.37	70,000.00	3,724,309.73	11,225,900.00
ROPER TECHNOLOGIES INC	776696106	ROP	360.37	94,500.00	8,336,102.33	34,054,965.00
ROSS STORES INC	778296103	ROST	116.15	144,200.00	8,958,040.32	16,748,830.00
S&P GLOBAL INC	78409V104	SPGI	264.65	122,500.00	20,336,100.93	32,419,625.00
SALESFORCE.COM INC	79466L302	CRM	162.89	216,000.00	14,995,097.82	35,184,240.00
SBA COMMUNICATIONS CORP	78410G104	SBAC	236.47	52,500.00	6,336,895.39	12,414,675.00
SCHWAB (CHARLES) CORP	808513105	SCHW	49.50	110,000.00	4,479,223.27	5,445,000.00
SERVICENOW INC	81762P102	NOW	283.04	147,500.00	14,338,106.46	41,748,400.00
SHERWIN-WILLIAMS CO	824348106	SHW	583.13	31,000.00	7,832,878.60	18,077,030.00
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	60.05	145,000.00	7,998,223.26	8,707,250.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG						
Instrument: COM						
MID-CAP GROWTH (F) COMMON STOCK						
STERIS PLC	G8473T100	STE	151.14	70,000.00	9,926,603.72	10,579,800.00
SYNOPSIS INC.	871607107	SNPS	141.04	115,000.00	13,640,918.50	16,219,600.00
TELEFLEX INC	879369106	TFX	353.34	67,000.00	17,241,357.15	23,673,780.00
TEXAS INSTRS INC	882508104	TXN	120.21	130,000.00	15,619,324.90	15,627,300.00
THE DESCARTES SYSTEMS	249906108	DSGX	42.83	167,500.00	4,832,888.93	7,174,025.00
TRADE DESK INC/THE -CLASS A	88339J105	TTD	263.34	30,000.00	5,934,849.55	7,900,200.00
TRADEWEB MARKETS INC	892672106	TW	44.73	102,000.00	4,543,639.52	4,562,460.00
TRANSDIGM GROUP INC	893641100	TDG	567.10	74,000.00	18,295,435.16	41,965,400.00
UNION PACIFIC CORP.	907818108	UNP	175.99	142,500.00	24,394,504.50	25,078,575.00
UNITED RENTALS INCORPORATED	911363109	URI	153.05	45,000.00	7,180,275.49	6,887,250.00
VAIL RESORTS INC	91879Q109	MTN	242.67	47,500.00	12,562,454.75	11,526,825.00
VEEVA SYSTEMS INC. - CL A	922475108	VEEV	149.18	40,000.00	6,177,352.00	5,967,200.00
VERISIGN INC	92343E102	VRSN	190.74	125,000.00	10,286,629.82	23,842,500.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	147.48	172,500.00	12,690,624.13	25,440,300.00
VISA INC-CLASS A	92826C839	V	184.51	140,000.00	7,193,211.35	25,831,400.00
VMWARE INC-CLASS A	928563402	VMW	155.62	45,000.00	5,827,669.37	7,002,900.00
WESTLAKE CHEMICAL CORP.	960413102	WLK	68.68	60,000.00	4,004,217.03	4,120,800.00
XILINX INC	983919101	XLNX	92.78	65,000.00	3,338,441.57	6,030,700.00
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	250.94	90,000.00	18,690,587.21	22,584,600.00
ZOETIS INC	98978V103	ZTS	120.52	155,000.00	10,951,044.76	18,680,600.00
COMMON STOCK TOTAL				9,467,316.00	923,394,317.27	1,460,120,209.00
Instrument: ICOM						
INTERNATIONAL COMMON STOCKS						
IHS MARKIT LTD	G47567105	INFO	72.65	175,000.00	10,528,443.72	12,713,750.00
INTERNATIONAL COMMON STOCKS TOTAL				175,000.00	10,528,443.72	12,713,750.00
MID-CAP GROWTH (F) TOTAL				9,642,316.00	933,922,760.99	1,472,833,959.00
Large Cap TOTAL				210,910,228.85	10,746,763,500.40	19,465,764,729.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
1 800 FLOWERS COM	68243Q106	FLWS	13.47	42,800.00	279,757.50	576,516.00
1ST CONSTITUTION BANCORP	31986N102	FCCY	20.38	3,400.00	69,863.12	69,292.00
1ST SOURCE CORP	336901103	SRCE	51.41	14,900.00	226,619.09	766,009.00
8X8 INC	282914100	EGHT	20.52	2,800.00	20,470.68	57,456.00
AARON'S INC.	002535300	AAN	58.40	26,400.00	694,715.26	1,541,760.00
ABERCROMBIE & FITCH CO	002896207	ANF	15.97	50,000.00	869,648.20	798,500.00
ABM INDUSTRIES INC.	000957100	ABM	37.99	31,900.00	1,212,528.12	1,211,881.00
ABRAXAS PETROLEUM CORP	003830106	AXAS	0.26	190,200.00	485,004.18	48,881.00
ACACIA COMMUNICATIONS INC	00401C108	ACIA	66.64	18,100.00	912,517.98	1,206,184.00
ACADIA PHARMACEUTICALS INC	004225108	ACAD	45.29	40,300.00	1,095,688.49	1,825,187.00
ACCO BRANDS CORP	00081T108	ACCO	9.15	78,500.00	548,452.46	718,275.00
ACI WORLDWIDE INC	004498101	ACIW	37.50	13,700.00	336,711.91	513,750.00
ACNB CORP	000868109	ACNB	35.22	6,300.00	177,468.15	221,886.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	1.60	157,300.00	1,537,057.23	251,680.00
ACUSHNET HOLDINGS CORP	005098108	GOLF	30.07	22,900.00	615,656.81	688,603.00
ADDUS HOMECARE CORP	006739106	ADUS	93.21	100.00	3,362.58	9,321.00
ADMA BIOLOGICS INC	000899104	ADMA	4.75	400.00	2,012.91	1,900.00
ADTALEM GLOBAL EDUCATION INC	00737L103	ATGE	33.73	3,500.00	79,354.18	118,055.00
ADTRAN INC.	00738A106	ADTN	9.19	46,400.00	706,988.06	426,416.00
ADVANCED DISPOSAL SERVICES I	00790X101	ADSW	32.95	3,300.00	106,063.32	108,735.00
ADVANCED DRAINAGE SYSTEMS	00790R104	WMS	38.16	25,700.00	822,130.15	980,712.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	64.21	9,700.00	563,148.84	622,837.00
ADVANSIX INC	00773T101	ASIX	20.23	27,300.00	972,195.56	552,279.00
AEGION CORP	00770F104	AEGN	21.66	28,300.00	558,497.90	612,978.00
AEGLEA BIOTHERAPEUTICS INC	00773J103	AGLE	8.55	4,800.00	51,145.82	41,040.00
AEROJET ROCKETDYNE HOLDINGS	007800105	AJRD	44.20	9,200.00	384,764.43	406,640.00
AFFIMED NV	N01045108	AFMD	2.58	20,800.00	72,072.00	53,664.00
AG MORTGAGE INVESTMENT	001228105	MITT	15.57	8,700.00	165,971.52	135,459.00
AGENUS INC	00847G705	AGEN	4.19	198,400.00	608,100.95	831,296.00
AGILYSYS INC	00847J105	AGYS	25.33	24,500.00	517,316.64	620,585.00
AIRCASTLE LTD	G0129K104	AYR	31.99	36,300.00	781,784.57	1,161,237.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
AKEBIA THERAPEUTICS INC	00972D105	AKBA	6.29	47,800.00	557,276.35	300,662.00
AKERO THERAPEUTICS INC	00973Y108	AKRO	19.69	1,300.00	25,905.88	25,597.00
ALBANY INTL CL-A	012348108	AIN	83.68	5,800.00	497,048.92	485,344.00
ALDEYRA THERAPEUTICS INC	01438T106	ALDX	7.98	29,700.00	257,592.30	237,006.00
ALEXANDER & BALDWIN INC.	014491104	ALEX	21.68	18,400.00	389,169.12	398,912.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	23.06	8,000.00	195,881.80	184,480.00
ALLEGIAN TRAVEL CO	01748X102	ALGT	169.73	7,000.00	950,418.70	1,188,110.00
ALLETE INC.	018522300	ALE	80.11	8,200.00	520,329.28	656,902.00
ALPHA & OMEGA SEMICONDUCTOR	G6331P104	AOSL	11.89	45,100.00	517,235.32	536,239.00
ALTUS MIDSTREAM CO -A	02215L100	ALTM	1.93	13,400.00	50,858.36	25,862.00
AMAG PHARMACEUTICALS INC	00163U106	AMAG	10.65	50,100.00	898,388.01	533,565.00
AMALGAMATED BK OF NEW	022663108	AMAL	19.12	2,800.00	54,046.44	53,536.00
AMBARELLA INC	G037AX101	AMBA	54.74	200.00	12,756.00	10,948.00
AMEDISYS INC	023436108	AMED	162.96	12,200.00	743,078.10	1,988,112.00
AMERANT BANCORP INC	023576101	AMTB	22.04	12,100.00	231,518.21	266,684.00
AMERESCO INC-CLASS A	02361E108	AMRC	16.35	12,600.00	96,754.51	206,010.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	9.86	6,200.00	90,542.94	61,132.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	14.97	10,500.00	199,642.41	157,185.00
AMERICAN EQUITY INVESTMENT	025676206	AEL	29.72	2,300.00	58,509.85	68,356.00
AMERICAN NATL BANKSHARES	027745108	AMNB	37.83	12,600.00	296,052.80	476,658.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	24.76	26,100.00	661,804.70	646,236.00
AMERICAN RENAL ASSOCIATES	029227105	ARA	9.46	68,600.00	889,362.38	648,956.00
AMERICAN SOFTWARE INC-CLASS	029683109	AMSWA	15.81	41,400.00	422,809.55	654,534.00
AMERICAN STATES WATER CO.	029899101	AWR	85.29	15,500.00	805,663.88	1,321,995.00
AMERIS BANCORP	03076K108	ABCB	43.65	3,000.00	122,539.96	130,950.00
AMERISAFE INC	03071H100	AMSF	67.60	12,900.00	791,742.21	872,040.00
AMES NATIONAL CORP	031001100	ATLO	28.19	2,700.00	78,484.33	76,113.00
AMICUS THERAPEUTICS INC	03152W109	FOLD	10.48	10,200.00	133,193.34	106,896.00
AMKOR TECHNOLOGY INC	031652100	AMKR	12.09	82,600.00	640,369.69	998,634.00
AMN HEALTHCARE SERVICES INC	001744101	AMN	59.47	2,800.00	154,471.11	166,516.00
AMNEAL PHARMACEUTICALS INC	03168L105	AMRX	3.76	183,400.00	968,628.37	689,584.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
AMPHASTAR PHARMACEUTICALS	03209R103	AMPH	19.51	34,900.00	699,125.55	680,899.00
AMPLIFY ENERGY CORP	03212B103	AMPY	5.50	65,100.00	408,648.12	358,050.00
ANGIODYNAMICS INC	03475V101	ANGO	15.37	32,400.00	499,765.14	497,988.00
ANI PHARMACEUTICALS INC	00182C103	ANIP	61.62	9,700.00	609,313.41	597,714.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	85.84	15,800.00	1,007,795.01	1,356,272.00
ANWORTH MORTGAGE ASS	037347101	ANH	3.52	28,100.00	160,004.66	98,912.00
APELLIS PHARMACEUTICALS INC	03753U106	APLS	26.88	33,800.00	835,496.38	908,544.00
APPFOLIO INC - A	03783C100	APPF	112.92	6,900.00	247,444.79	779,148.00
APPIAN CORP	03782L101	APPN	43.08	19,000.00	806,832.24	818,520.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	63.85	600.00	34,162.62	38,310.00
ARCBEST CORP	03937C105	ARCB	28.78	20,700.00	456,444.42	595,746.00
ARCOSA INC	039653100	ACA	39.21	14,400.00	488,985.12	564,624.00
ARENA PHARMACEUTICALS INC	040047607	ARNA	47.38	23,400.00	1,298,636.85	1,108,692.00
ARES COMMERCIAL REAL ESTATE	04013V108	ACRE	15.64	7,200.00	85,620.95	112,608.00
ARES MANAGEMENT CORP - A	03990B101	ARES	33.09	100.00	2,598.16	3,309.00
ARGO GROUP INTL HOLDINGS	G0464B107	ARGO	65.78	16,000.00	1,066,002.99	1,052,480.00
ARMOUR RESIDENTIAL REIT INC	042315507	ARR	17.26	15,900.00	683,414.74	274,434.00
ARMSTRONG FLOORING INC	04238R106	AFI	4.01	80,100.00	1,027,499.50	321,201.00
ARROWHEAD PHARMACEUTICALS	04280A100	ARWR	73.01	42,600.00	1,084,779.72	3,110,226.00
ARTESIAN RESOURCES -CL A	043113208	ARTNA	37.20	13,300.00	410,125.15	494,760.00
ARTISAN PARTNERS ASSET	04316A108	APAM	29.67	31,200.00	1,023,898.03	925,704.00
ARVINAS INC	04335A105	ARVN	38.40	7,900.00	170,621.03	303,360.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG	110.84	100.00	10,131.75	11,084.00
ASCENA RETAIL GROUP INC	04351G200	ASNA	0.45	263,600.00	2,164,988.30	118,805.00
ASGN INC	00191U102	ASGN	67.01	5,100.00	343,748.55	341,751.00
ASHFORD INC	044104107	AINC	23.56	78.00	3,750.95	1,838.00
ASSETMARK FINANCIAL HLDG	04546L106	AMK	25.03	3,600.00	96,194.52	90,108.00
ASSOCIATED CAPITAL GR-A	045528106	AC	36.10	100.00	3,477.67	3,610.00
ASTEC INDUSTRIES INC	046224101	ASTE	37.46	22,000.00	739,300.94	824,120.00
ASTRONOVA INC	04638F108	ALOT	15.45	12,100.00	313,957.00	186,945.00
ATLANTIC POWER CORP	04878Q863	AT	2.36	238,900.00	585,002.06	563,804.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ATLANTIC UNION BANKSHARES	04911A107	AUB	37.80	7,700.00	258,077.55	291,060.00
ATRECA INC	04965G109	BCEL	9.94	1,700.00	23,464.08	16,898.00
ATRION CORP	049904105	ATRI	704.70	1,100.00	207,810.03	775,170.00
AVAYA HOLDINGS CORP	05351X101	AVYA	12.77	78,100.00	1,480,178.84	997,337.00
AVID BIOSERVICES INC	05368M106	CDMO	5.51	33,800.00	180,485.91	186,238.00
AVIS BUDGET GROUP INC	053774105	CAR	29.75	33,600.00	1,164,783.87	999,600.00
AVISTA CORP	05379B107	AVA	47.28	6,400.00	302,195.75	302,592.00
AVROBIO INC	05455M100	AVRO	16.04	8,400.00	182,868.54	134,736.00
AXON ENTERPRISE INC	05464C101	AAXN	73.80	7,100.00	481,561.39	523,980.00
BALCHEM CORP	057665200	BCPC	99.63	3,200.00	287,802.49	318,816.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	21.57	34,700.00	632,583.72	748,479.00
BANCORPSOUTH INC	05971J102	BXS	31.10	7,500.00	226,102.90	233,250.00
BANDWIDTH INC-CLASS A	05988J103	BAND	55.93	4,300.00	306,449.39	240,499.00
BANK OF COMMERCE HOLDINGS	06424J103	BOCH	11.45	1,600.00	17,644.16	18,320.00
BANK OF MARIN BANCORP	063425102	BMRC	45.13	200.00	3,075.09	9,026.00
BANK OF NT BUTTERFIELD & SON	G0772R208	NTB	34.55	15,000.00	471,376.30	518,250.00
BANK7 CORP	06652N107	BSVN	18.91	900.00	14,870.16	17,019.00
BANKFINANCIAL CORP	06643P104	BFIN	13.65	39,300.00	491,486.90	536,445.00
BANKWELL FINANCIAL GROUP INC	06654A103	BWFG	29.28	11,300.00	339,162.29	330,864.00
BAR HARBOR BANKSHARES	066849100	BHB	25.64	24,900.00	673,048.45	638,436.00
BARNES & NOBLE EDUCATION	06777U101	BNED	5.04	171,000.00	1,260,855.64	861,840.00
BARNES GROUP INC.	067806109	B	59.19	2,700.00	151,736.87	159,813.00
BARRETT BUSINESS SERVICE	068463108	BBSI	88.36	7,800.00	421,849.24	689,208.00
BASSETT FURNITURE INDS.	070203104	BSET	15.22	36,100.00	886,490.06	549,442.00
BAUDAX BIO INC	07160F107	BXRX	5.37	3,280.00	6,545.04	17,614.00
BCB BANCORP INC	055298103	BCBP	13.54	21,300.00	275,570.08	288,402.00
BEACON ROOFING SUPPLY INC	073685109	BECN	29.65	2,700.00	111,047.19	80,055.00
BEAZER HOMES USA INC	07556Q881	BZH	15.32	45,300.00	646,518.04	693,996.00
BED BATH & BEYOND INC	075896100	BBBY	14.58	84,800.00	1,514,357.71	1,236,384.00
BEL FUSE INC-CL B	077347300	BELFB	16.57	24,900.00	437,070.31	412,593.00
BELDEN INC	077454106	BDC	53.74	700.00	41,488.38	37,618.00

Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
BENCHMARK ELECTRONICS INC	08160H101	BHE	34.47	28,000.00	690,296.27	965,160.00
BERKSHIRE HILLS BANC	084680107	BHLB	31.55	300.00	9,079.71	9,465.00
BIGLARI HOLDINGS INC-B	08986R309	BH	112.80	2,200.00	282,089.85	248,160.00
BIOSIG TECHNOLOGIES INC	09073N201	BSGM	6.79	4,200.00	36,639.00	28,518.00
BIOSPECIFICS TECHNOLOGIES CP	090931106	BSTC	55.00	10,600.00	497,406.10	583,000.00
BIOXCEL THERAPEUTICS INC	09075P105	BTAI	6.22	8,500.00	84,974.78	52,870.00
BJS WHOLESALE CLUB HOLDINGS	05550J101	BJ	23.70	9,500.00	241,258.41	225,150.00
BLACK HILLS CORP	092113109	BKH	76.57	9,800.00	649,453.50	750,386.00
BLACKBAUD INC	09227Q100	BLKB	82.88	7,200.00	515,369.15	596,736.00
BLACKLINE INC	09239B109	BL	53.82	18,600.00	1,030,150.59	1,001,052.00
BLOOM ENERGY CORP - A	093712107	BE	6.52	14,700.00	175,368.06	95,844.00
BLUEGREEN VACATIONS CORP	09629F108	BXG	9.87	5,200.00	50,668.88	51,324.00
BLUEPRINT MEDICINES CORP	09627Y109	BPMC	82.04	7,400.00	591,003.08	607,096.00
BMC STOCK HOLDINGS INC	05591B109	BMCH	29.61	37,700.00	702,102.10	1,116,297.00
BOISE CASCADE CO	09739D100	BCC	37.92	26,400.00	745,777.00	1,001,088.00
BONANZA CREEK ENERGY INC	097793400	BCEI	17.46	800.00	23,769.20	13,968.00
BOSTON BEER INC	100557107	SAM	384.32	3,300.00	1,018,286.42	1,268,256.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	11.74	29,600.00	337,603.20	347,504.00
BOX INC-CLASS A	10316T104	BOX	18.24	7,300.00	147,820.66	133,152.00
BOYD GAMING CORP	103304101	BYD	29.41	900.00	26,605.26	26,469.00
BRADY CORPORATION	104674106	BRC	57.00	22,300.00	535,040.88	1,271,100.00
BRIDGEBIO PHARMA INC	10806X102	BBIO	29.00	5,900.00	152,039.46	171,100.00
BRIDGFORD FOODS CORP	108763103	BRID	26.78	600.00	17,580.72	16,068.00
BRIGGS & STRATTON	109043109	BGG	5.35	12,200.00	257,456.50	65,270.00
BRIGHAM MINERALS INC-CL A	10918L103	MNRL	19.36	4,300.00	93,639.81	83,248.00
BRIGHTCOVE INC	10921T101	BCOV	8.94	60,000.00	590,851.36	536,400.00
BRIGHTSPHERE INVESTMENT	10948W103	BSIG	9.63	68,500.00	926,029.88	659,655.00
BRINKS COMPANY	109696104	BCO	93.00	6,900.00	360,361.18	641,700.00
BROOKDALE SENIOR LIVING INC	112463104	BKD	7.14	116,500.00	827,150.00	831,810.00
BROOKS AUTOMATION INC	114340102	BRKS	44.77	5,200.00	189,072.04	232,804.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	25.41	55,500.00	939,571.04	1,410,255.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
BYLINE BANCORP INC	124411109	BY	18.39	34,200.00	731,240.96	628,938.00
C&F FINANCIAL CORP	12466Q104	CFFI	56.30	9,700.00	468,345.38	546,110.00
CABOT MICROELECTRONICS	12709P103	CCMP	133.41	4,000.00	313,053.10	533,640.00
CADENCE BANCORP	12739A100	CADE	16.51	7,500.00	149,664.00	123,825.00
CAESARSTONE SDOT - YAM LTD	M20598104	CSTE	15.66	38,800.00	904,139.90	607,608.00
CAI INTERNATIONAL INC	12477X106	CAI	24.10	300.00	5,577.49	7,230.00
CALERES INC	129500104	CAL	21.89	28,900.00	502,928.69	632,621.00
CALIFORNIA WTR SVC G	130788102	CWT	51.40	18,200.00	891,831.08	935,480.00
CALIX INC	13100M509	CALX	7.75	86,700.00	755,437.09	671,925.00
CAMBIUM NETWORKS CORP	G17766109	CMBM	7.25	1,100.00	10,437.02	7,975.00
CAMBREX CORP.	132011107	CBM	59.97	17,600.00	1,049,970.48	1,055,472.00
CAMBRIDGE BANCORP	132152109	CATC	77.90	200.00	17,898.78	15,580.00
CANNAE HOLDINGS INC	13765N107	CNNE	37.49	35,900.00	985,871.36	1,345,891.00
CAPITAL BANCORP INC/MD	139737100	CBNK	14.90	1,700.00	21,608.35	25,330.00
CAPITAL CITY BK GROUP	139674105	CCBG	28.93	19,900.00	310,510.23	575,707.00
CAPSTAR FINANCIAL HOLDINGS I	14070T102	CSTR	16.80	200.00	4,022.24	3,360.00
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	45.56	19,300.00	767,488.83	879,308.00
CARE.COM INC	141633107	CRCM	12.53	42,600.00	368,058.91	533,778.00
CAREER EDUCATION CORP	141665109	CECO	16.68	48,900.00	480,034.69	815,652.00
CARGURUS INC	141788109	CARG	40.09	3,200.00	132,794.16	128,288.00
CARPENTER TECHNOLOGY	144285103	CRS	52.57	2,800.00	147,914.98	147,196.00
CARRIAGE SERVICES INC-CL A	143905107	CSV	24.05	5,800.00	124,409.63	139,490.00
CARTER BANK & TRUST	146102108	CARE	21.12	6,000.00	115,507.80	126,720.00
CASTLE BIOSCIENCES INC	14843C105	CSTL	26.93	1,000.00	20,872.00	26,930.00
CATALYST PHARMACEUTICAL INC	14888U101	CPRX	4.64	119,900.00	469,340.64	556,336.00
CATHAY GENERAL BANCORP	149150104	CATY	36.82	5,700.00	204,553.25	209,874.00
CATO CORP CL A	149205106	CATO	19.06	36,300.00	485,492.24	691,878.00
CBDMD INC	12482W101	YCBD	3.25	2,500.00	14,646.25	8,125.00
CECO ENVIRONMENTAL CORP	125141101	CECE	7.87	37,200.00	302,123.07	292,764.00
CELCUITY INC	15102K100	CELC	10.70	1,700.00	35,685.63	18,190.00
CENTERSTATE BKS FLA INC	15201P109	CSFL	25.43	11,400.00	271,391.46	289,902.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CENTRAL EUROPEAN MEDIA ENT-AG20045202		CETV	4.50	139,800.00	671,438.72	629,100.00
CENTRAL VALLEY COMM BANCORP155685100		CVCY	21.10	15,200.00	291,841.76	320,720.00
CENTRIC BRANDS INC	15644G104	CTRC	3.02	4,400.00	18,984.24	13,288.00
CENTURY BANCORP INC	156432106	CNBKA	87.25	6,800.00	240,283.53	593,300.00
CENTURY CASINOS INC	156492100	CNTY	8.10	42,400.00	395,055.81	343,440.00
CEVA INC	157210105	CEVA	25.92	6,200.00	187,572.60	160,704.00
CHANNELADVISOR CORP	159179100	ECOM	9.49	52,800.00	681,489.98	501,072.00
CHAPARRAL ENERGY INC-CLASS A 15942R208		CHAP	1.08	8,300.00	34,384.41	8,964.00
CHARAH SOLUTIONS INC	15957P105	CHRA	2.34	21,700.00	152,122.82	50,778.00
CHART INDUSTRIES INC	16115Q308	GTLS	55.20	1,600.00	144,774.24	88,320.00
CHASE CORP	16150R104	CCF	117.65	6,700.00	457,708.36	788,255.00
CHECKPOINT THERAPEUTICS INC	162828107	CKPT	1.32	6,200.00	21,731.00	8,184.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	43.61	200.00	11,617.84	8,722.00
CHEGG INC	163092109	CHGG	38.77	15,300.00	493,726.59	593,181.00
CHEMUNG FINANCIAL CORP	164024101	CHMG	45.77	8,400.00	267,414.37	384,468.00
CHESAPEAKE UTILITIES CORP	165303108	CPK	91.14	9,800.00	798,101.73	893,172.00
CHIASMA INC	16706W102	CHMA	5.35	75,000.00	565,807.56	401,250.00
CHICO'S FAS INC	168615102	CHS	4.77	113,700.00	939,032.36	542,349.00
CHURCHILL DOWNS INC	171484108	CHDN	130.01	5,100.00	441,367.90	663,051.00
CIMPRESS PLC	G2143T103	CMPR	128.14	1,600.00	198,091.12	205,024.00
CINCINNATI BELL INC	171871502	CBB	6.49	55,800.00	740,194.64	362,142.00
CIRRUS LOGIC INC	172755100	CRUS	71.70	24,900.00	1,028,613.66	1,785,330.00
CITI TRENDS INC	17306X102	CTRN	20.53	31,300.00	565,397.67	642,589.00
CLARUS CORP	18270P109	CLAR	12.59	22,700.00	302,702.41	285,793.00
CLEARWATER PAPER CORP	18538R103	CLW	21.89	31,000.00	1,104,192.94	678,590.00
CLEARWAY ENERGY INC	18539C105	CWEN.A	18.98	100.00	1,541.04	1,898.00
CLEVELAND-CLIFFS INC	185899101	CLF	7.99	2,200.00	24,573.81	17,578.00
CLOUDERA INC	18914U100	CLDR	9.88	4,500.00	40,546.80	44,460.00
CNB FINANCIAL CORP/PA	126128107	CCNE	31.66	21,400.00	394,365.56	677,524.00
CNO FINANCIAL GROUP INC	12621E103	CNO	18.12	9,300.00	171,553.85	168,516.00
COCA-COLA CONSOLIDATED INC	191098102	COKE	270.16	3,100.00	873,425.59	837,496.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CODA OCTOPUS GROUP INC	19188U206	CODA	7.20	1,200.00	15,887.52	8,640.00
CODEXIS INC	192005106	CDXS	15.54	11,300.00	57,029.16	175,602.00
CODORUS VALLEY BANCORP INC	192025104	CVLY	21.51	5,181.75	113,424.04	111,459.00
COGENT COMMUNICATIONS	19239V302	CCOI	62.68	1,800.00	102,270.34	112,824.00
COHEN & STEERS INC	19247A100	CNS	67.13	15,600.00	684,213.57	1,047,228.00
COLLECTORS UNIVERSE INC	19421R200	CLCT	26.27	19,900.00	390,238.11	522,773.00
COLLEGIUM PHARMACEUTICAL INC	19459J104	COLL	21.73	54,500.00	1,076,708.80	1,184,285.00
COLONY CREDIT REAL ESTATE INC	19625T101	CLNC	13.25	21,600.00	431,466.20	286,200.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	39.08	5,300.00	210,453.51	207,124.00
COLUMBUS MCKINNON CO	199333105	CMCO	41.08	13,100.00	346,563.33	538,148.00
COMMERCIAL METALS CO.	201723103	CMC	21.36	1,900.00	32,768.73	40,584.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	7.14	24,000.00	179,318.47	171,360.00
COMMUNITY BANK SYSTEM INC	203607106	CBU	67.85	5,200.00	299,625.63	352,820.00
COMMUNITY BANKERS TRUST	203612106	ESXB	8.69	6,300.00	50,801.01	54,747.00
COMMUNITY FINANCIAL CORP/THE	20368X101	TCFC	34.47	1,600.00	62,150.00	55,152.00
COMMUNITY TR BANCORP	204149108	CTBI	44.94	16,000.00	575,171.47	719,040.00
COMMVAULT SYSTEMS INC	204166102	CVLT	50.62	20,100.00	717,861.78	1,017,462.00
COMSTOCK RESOURCES INC	205768302	CRK	6.35	4,000.00	21,695.20	25,400.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	37.79	20,200.00	429,314.67	763,358.00
CONCRETE PUMPING HOLDINGS IN	206704108	BBCP	4.80	3,000.00	13,696.80	14,400.00
CONDUENT INC	206787103	CNDT	6.77	80,500.00	728,694.05	544,985.00
CONMED CORPORATION	207410101	CNMD	113.27	2,700.00	137,830.17	305,829.00
CONNECTONE BANCORP INC	20786W107	CNOB	25.19	32,100.00	581,843.48	808,599.00
CONSOL ENERGY INC	20854L108	CEIX	12.76	27,900.00	1,058,838.12	356,004.00
CONSOLIDATED WATER CO-ORD	G23773107	CWCO	16.68	36,100.00	445,939.57	602,148.00
CONSTRUCTION PARTNERS INC-A	21044C107	ROAD	19.80	3,200.00	45,614.08	63,360.00
CONTURA ENERGY INC	21241B100	CTRA	6.67	5,100.00	260,691.79	34,017.00
CORE-MARK HOLDING COMPANY	218681104	CORE	26.95	13,800.00	343,663.71	371,910.00
COREENERGY INFRASTRUCTURE	21870U502	CORR	44.24	3,400.00	111,755.88	150,416.00
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	61.67	5,600.00	305,070.52	345,352.00
CORNESTONE BUILDINGS BRANDS	21925D109	CNR	6.90	99,100.00	620,445.02	683,790.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CORTEXME INC	22053A107	CRTX	26.25	800.00	31,671.04	21,000.00
CORVEL CORP	221006109	CRVL	82.51	8,900.00	383,280.87	734,339.00
COSTAMARE INC	Y1771G102	CMRE	8.23	96,300.00	644,599.17	792,549.00
COVANTA HOLDING CORP.	22282E102	CVA	14.71	1,700.00	30,234.50	25,007.00
COVENANT TRANSPORT INC CL-A	22284P105	CVTI	13.43	21,200.00	533,348.27	284,716.00
COVIA HOLDINGS CORP	22305A103	CVIA	1.49	9,100.00	182,964.60	13,559.00
CRA INTERNATIONAL INC	12618T105	CRAI	51.27	13,900.00	324,691.21	712,653.00
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	153.74	2,000.00	295,170.71	307,480.00
CROSS COUNTRY HEALTHCARE	227483104	CCRN	12.07	58,300.00	669,544.64	703,681.00
CROSSFIRST BANKSHARES	22766M109	CFB	13.26	1,700.00	23,959.97	22,542.00
CSW INDUSTRIALS INC	126402106	CSWI	73.83	11,600.00	548,785.85	856,428.00
CUBIC CORP	229669106	CUB	59.55	900.00	62,849.07	53,595.00
CUE BIOPHARMA INC	22978P106	CUE	11.84	28,200.00	261,579.17	333,888.00
CULP INC	230215105	CULP	16.12	23,200.00	568,806.94	373,984.00
CUMULUS MEDIA INC. CL. A	231082801	CMLS	17.34	42,500.00	705,542.33	736,950.00
CUSTOMERS BANCORP INC	23204G100	CUBI	23.38	32,500.00	840,657.87	759,850.00
CUTERA INC	232109108	CUTR	38.30	20,400.00	422,655.91	781,320.00
CVB FINL CORP	126600105	CVBF	21.36	10,900.00	231,592.41	232,824.00
CVR ENERGY INC	12662P108	CVI	43.39	3,900.00	179,815.83	169,221.00
CYCLERION THERAPEUTICS INC	23255M105	CYCN	1.85	6,300.00	70,208.65	11,655.00
CYTOMX THERAPEUTICS INC	23284F105	CTMX	6.26	59,900.00	913,846.81	374,974.00
CYTOSORBENTS CORP	23283X206	CTSO	3.99	2,300.00	25,547.25	9,177.00
DAKTRONICS INC	234264109	DAKT	6.16	77,200.00	688,340.67	475,552.00
DANA HOLDING CORP	235825205	DAN	16.95	73,500.00	1,280,475.92	1,245,825.00
DARLING INGREDIENTS INC	237266101	DAR	23.80	16,800.00	295,411.22	399,840.00
DECIPHERA PHARMACEUTICALS IN	24344T101	DCPH	47.29	19,300.00	696,559.18	912,697.00
DECKERS OUTDOOR CORP	243537107	DECK	168.18	10,900.00	689,915.41	1,833,162.00
DELEK US HLDGS INC	24665A103	DK	34.31	33,700.00	776,519.64	1,156,247.00
DELUXE CORP.	248019101	DLX	51.08	300.00	13,851.00	15,324.00
DENALI THERAPEUTICS INC	24823R105	DNLI	17.79	32,800.00	650,372.54	583,512.00
DENBURY RES INC	247916208	DNR	0.99	24,400.00	151,209.24	24,071.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
DHI HOLDINGS INC	23331S100	DHX	3.37	139,800.00	552,000.30	471,126.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	136.55	4,500.00	464,437.68	614,475.00
DIAMOND S SHIPPING INC	Y20676105	DSSI	14.43	5,900.00	68,842.48	85,137.00
DIEBOLD NIXDORF INC	253651103	DBD	7.27	45,500.00	419,410.73	330,785.00
DIGI INTERNATIONAL INC	253798102	DGII	17.84	43,800.00	583,282.93	781,392.00
DONEGAL GROUP INC	257701201	DGICA	14.63	5,400.00	81,761.79	79,002.00
DONNELLEY (R.R.) & SONS CO.	257867200	RRD	3.97	131,100.00	685,505.63	520,467.00
DORMAN PRODUCTS INC	258278100	DORM	74.32	700.00	59,039.37	52,024.00
DRIL-QUIP INC	262037104	DRQ	42.26	18,900.00	1,015,072.76	798,714.00
DSP GROUP INC.	23332B106	DSPG	14.17	40,100.00	575,961.55	568,217.00
DUCOMMUN INC DEL	264147109	DCO	48.88	9,300.00	234,976.57	454,584.00
EAGLE PHARMACEUTICALS INC	269796108	EGRX	58.48	11,600.00	859,936.12	678,368.00
EARTHSTONE ENERGY INC	27032D304	ESTE	4.47	78,900.00	516,940.50	352,683.00
EASTERN CO	276317104	EML	27.48	5,800.00	171,834.70	159,384.00
ECHO GLOBAL LOGISTICS INC	27875T101	ECHO	20.03	3,100.00	71,964.02	62,093.00
EGAIN COMMUNICATIONS CORP	28225C806	EGAN	7.63	16,300.00	207,390.72	124,369.00
EIDOS THERAPEUTICS INC	28249H104	EIDX	56.33	11,700.00	273,426.25	659,061.00
EL PASO ELECTRIC COMPANY	283677854	EE	67.82	3,000.00	171,393.82	203,460.00
ELDORADO RESORTS INC	28470R102	ERI	53.51	5,200.00	237,355.04	278,252.00
ELF BEAUTY INC	26856L103	ELF	16.57	35,300.00	644,170.99	584,921.00
ELLINGTON FINANCIAL INC	28852N109	EFC	18.11	8,300.00	150,760.51	150,313.00
ELOXX PHARMACEUTICALS INC	29014R103	ELOX	5.22	3,100.00	58,642.70	16,182.00
EMCOR GROUP INC	29084Q100	EME	88.93	20,800.00	1,097,098.09	1,849,744.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	54.86	22,000.00	596,503.03	1,206,920.00
EMPLOYERS HOLDINGS INC	292218104	EIG	42.97	20,200.00	776,051.51	867,994.00
ENANTA PHARMACEUTICALS INC	29251M106	ENTA	63.66	11,800.00	908,601.98	751,188.00
ENCORE WIRE CORP	292562105	WIRE	58.34	14,700.00	814,475.57	857,598.00
ENDO INTL PLC	G30401106	ENDP	5.08	133,900.00	1,879,794.90	680,212.00
ENERSYS	29275Y102	ENS	70.17	3,600.00	236,598.07	252,612.00
ENPHASE ENERGY INC	29355A107	ENPH	21.87	5,100.00	127,519.38	111,537.00
ENPRO INDUSTRIES INC	29355X107	NPO	66.39	3,700.00	235,353.98	245,643.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ENSIGN GROUP INC/THE	29358P101	ENSG	43.43	10,500.00	299,214.33	456,015.00
ENSTAR GROUP INC	G3075P101	ESGR	204.21	300.00	57,015.75	61,263.00
ENTEGRA FINANCIAL CORP	29363J108	ENFC	30.04	11,800.00	351,622.00	354,472.00
ENTRAVISION COMMUNIC	29382R107	EVC	2.84	119,500.00	800,274.75	339,380.00
ENVESTNET INC	29404K106	ENV	71.21	3,800.00	233,751.54	270,598.00
ENZO BIOCHEM INC.	294100102	ENZ	2.65	160,900.00	837,966.83	426,385.00
EPLUS INC	294268107	PLUS	83.57	10,200.00	636,797.67	852,414.00
EQUITY BANCSHARES INC - CL A	29460X109	EQBK	29.45	12,200.00	333,640.77	359,290.00
ERA GROUP INC.	26885G109	ERA	9.57	42,000.00	358,732.92	401,940.00
ESCALADE INC	296056104	ESCA	11.35	17,200.00	235,243.37	195,220.00
ESCO TECHNOLOGIES INC	296315104	ESE	88.07	400.00	31,262.00	35,228.00
ESSENT GROUP LTD	G3198U102	ESNT	54.65	35,900.00	878,942.74	1,961,935.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	17.88	34,500.00	707,137.05	616,860.00
EVANS BANCORP INC	29911Q208	EVBN	40.69	1,300.00	51,956.93	52,897.00
EVELO BIOSCIENCES INC	299734103	EVLO	4.51	1,600.00	21,919.52	7,216.00
EVERBRIDGE INC	29978A104	EVBG	87.94	1,100.00	93,254.76	96,734.00
EVERQUOTE INC - CLASS A	30041R108	EVER	35.21	2,300.00	29,025.33	80,983.00
EVERTEC INC	30040P103	EVTC	32.42	32,400.00	782,551.12	1,050,408.00
EVO PAYMENTS INC-CLASS A	26927E104	EVOP	28.07	27,500.00	787,219.60	771,925.00
EVOFEM BIOSCIENCES INC	30048L104	EVFM	6.11	3,800.00	22,025.59	23,218.00
EVOLUTION PETROLEUM CORP	30049A107	EPM	5.21	75,800.00	580,197.96	394,918.00
EXANTAS CAPITAL CORP	30068N105	XAN	12.04	8,200.00	162,202.62	98,728.00
EXLSERVICE HOLDINGS INC	302081104	EXLS	69.81	1,100.00	72,358.33	76,791.00
EXPONENT INC	30214U102	EXPO	63.55	21,000.00	1,136,695.59	1,334,550.00
EXPRESS INC	30219E103	EXPR	3.93	117,700.00	806,035.43	462,561.00
EXTERRAN CORP	30227H106	EXTN	5.38	44,600.00	1,087,715.54	239,948.00
EXTREME NETWORKS INC	30226D106	EXTR	7.03	99,800.00	508,149.03	701,594.00
FABRINET	G3323L100	FN	60.49	4,900.00	227,286.76	296,401.00
FALCON MINERALS CORP	30607B109	FLMN	6.45	10,300.00	85,335.50	66,435.00
FARMERS NATL BANC CORP	309627107	FMNB	15.34	1,300.00	18,671.64	19,942.00
FARO TECHNOLOGIES INC	311642102	FARO	48.72	800.00	29,276.76	38,976.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	57.57	10,900.00	515,913.83	627,513.00
FEDERAL SIGNAL CORP	313855108	FSS	32.94	32,000.00	665,161.68	1,054,080.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	33.52	41,400.00	1,273,253.91	1,387,728.00
FIBROGEN INC	31572Q808	FGEN	42.37	31,300.00	990,723.12	1,326,181.00
FINANCIAL INSTNS INC	317585404	FISI	32.58	20,800.00	547,613.31	677,664.00
FIRST BANCORP INC/ME	31866P102	FNLC	28.48	21,900.00	367,893.02	623,712.00
FIRST BANCORP PR	318672706	FBP	10.50	109,100.00	520,329.06	1,145,550.00
FIRST BANK/HAMILTON NJ	31931U102	FRBA	10.83	30,400.00	358,697.70	329,232.00
FIRST BUSEY CORP	319383204	BUSE	26.60	9,900.00	262,250.08	263,340.00
FIRST BUSINESS FINANCIAL SER	319390100	FBIZ	24.98	23,500.00	562,035.06	587,030.00
FIRST CAPITAL INC	31942S104	FCAP	67.95	900.00	43,620.03	61,155.00
FIRST CHOICE BANCORP	31948P104	FCBP	22.76	1,700.00	48,525.48	38,692.00
FIRST DEFIANCE FINL	32006W106	FDEF	30.15	23,000.00	438,211.72	693,450.00
FIRST FINL BANCORP O	320209109	FFBC	24.32	4,200.00	39,608.46	102,144.00
FIRST FINL BANKSHARE	32020R109	FFIN	34.57	18,500.00	440,150.40	639,545.00
FIRST FINL CORP IND	320218100	THFF	44.22	15,300.00	495,432.22	676,566.00
FIRST GUARANTY BANCSHARES IN	32043P106	FGBI	21.50	600.00	14,263.93	12,900.00
FIRST INTERNET BANCORP	320557101	INBK	22.70	26,200.00	535,689.70	594,740.00
FIRST LONG ISLAND	320734106	FLIC	24.23	12,700.00	295,948.91	307,721.00
FIRST MERCHANTS CORP	320817109	FRME	40.49	700.00	27,827.24	28,343.00
FIRST MID BNCSHS	320866106	FMBH	34.98	3,800.00	157,927.00	132,924.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	21.56	54,200.00	1,382,841.76	1,168,552.00
FIRST NORTHWEST BANCORP	335834107	FNWB	17.63	32,500.00	465,761.93	572,975.00
FIRSTCASH INC	33767D105	FCFS	80.84	6,300.00	556,619.69	509,292.00
FITBIT INC - A	33812L102	FIT	6.96	161,700.00	938,138.63	1,125,432.00
FIVE9 INC	338307101	FIVN	68.17	6,700.00	327,973.15	456,739.00
FLAGSTAR BANCORP INC	337930705	FBC	37.26	21,400.00	806,192.34	797,364.00
FLEXSTEEL INDUSTRIES INC	339382103	FLXS	18.38	18,100.00	777,362.51	332,678.00
FLUENT INC	34380C102	FLNT	1.64	18,600.00	92,206.08	30,504.00
FNCB BANCORP INC	302578109	FNCB	8.12	4,600.00	36,012.99	37,352.00
FORESCOUT TECHNOLOGIES INC	34553D101	FSCT	35.83	16,100.00	580,971.30	576,863.00

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Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
FORRESTER RESEARCH INC	346563109	FORR	39.93	13,900.00	446,882.88	555,027.00
FORTY SEVEN INC	34983P104	FTSV	12.64	2,300.00	32,540.63	29,072.00
FORWARD AIR CORPORATION	349853101	FWRD	70.03	1,600.00	93,103.04	112,048.00
FOSSIL GROUP INC.	34988V106	FOSL	7.49	54,000.00	1,226,863.90	404,460.00
FOSTER L B CO	350060109	FSTR	18.94	24,300.00	491,049.73	460,242.00
FOUNDATION BLDG MATERIALS	350392106	FBM	20.44	35,400.00	456,338.73	723,576.00
FOX FACTORY HOLDING CORP	35138V102	FOXF	65.93	1,600.00	99,176.32	105,488.00
FRANKLIN COVEY CO.	353469109	FC	36.91	16,700.00	290,070.74	616,397.00
FRANKLIN ELEC INC	353514102	FELE	55.47	21,800.00	1,061,304.47	1,209,246.00
FRANKLIN FINANCIAL SERVICES	353525108	FRAF	37.48	1,100.00	40,585.82	41,228.00
FRANKS INTL NV	N33462107	FI	5.10	116,500.00	812,835.32	594,150.00
FRESHPET INC	358039105	FRPT	53.74	1,000.00	37,134.59	53,740.00
FRONT YARD RESIDENTIAL CORP	35904G107	RESI	11.60	13,300.00	151,795.48	154,280.00
FTI CONSULTING INC	302941109	FCN	108.99	14,700.00	1,258,048.09	1,602,153.00
FTS INTERNATIONAL INC	30283W104	FTSI	1.04	81,700.00	474,643.82	84,968.00
FULCRUM THERAPEUTICS INC	359616109	FULC	12.35	1,200.00	9,453.96	14,820.00
FULLER H B CO	359694106	FUL	49.88	2,500.00	120,264.49	124,700.00
FULTON FINANCIAL CORP	360271100	FULT	17.16	11,700.00	162,142.23	200,772.00
FUTUREFUEL CORP	36116M106	FF	11.22	28,000.00	369,894.19	314,160.00
GAMESTOP CORP.	36467W109	GME	6.34	56,700.00	293,130.09	359,478.00
GANNETT CO INC	36472T109	GCI	6.36	33,701.00	248,882.88	214,338.00
GASLOG LTD	G37585109	GLOG	9.36	48,900.00	827,743.33	457,704.00
GATX CORP	361448103	GATX	80.83	2,900.00	210,500.01	234,407.00
GENERAC HOLDINGS INC	368736104	GNRC	98.50	9,600.00	544,435.72	945,600.00
GENESCO INC.	371532102	GCO	37.14	16,800.00	808,141.81	623,952.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	3.96	16,000.00	70,689.60	63,360.00
GEOSPACE TECH CORP	37364X109	GEOS	14.42	5,600.00	75,104.16	80,752.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	52.22	19,800.00	909,424.90	1,033,956.00
GLACIER BANCORP INC	37637Q105	GBCI	43.85	10,100.00	372,409.21	442,885.00
GLADSTONE LAND CORP	376549101	LAND	12.68	5,000.00	63,094.12	63,400.00
GLAUKOS CORP	377322102	GKOS	64.13	2,655.00	188,886.49	170,265.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
GLOBAL BLOOD THERAPEUTICS IN	37890U108	GBT	66.50	6,000.00	304,436.47	399,000.00
GLOBUS MEDICAL INC - A	379577208	GMED	55.95	22,700.00	872,884.58	1,270,065.00
GLU MOBILE INC	379890106	GLUU	5.53	103,900.00	511,538.49	574,567.00
GMS INC	36251C103	GMS	30.96	27,000.00	568,588.74	835,920.00
GOLAR LNG LTD	G9456A100	GLNG	13.02	200.00	5,092.19	2,604.00
GOSSAMER BIO INC	38341P102	GOSS	25.50	3,000.00	58,252.20	76,500.00
GREAT LAKES DREDGE & DOCK CO	390607109	GLDD	10.68	68,500.00	474,196.27	731,580.00
GREAT SOUTHN BANCORP	390905107	GSBC	61.03	11,800.00	383,846.15	720,154.00
GREAT WESTERN BANCORP INC	391416104	GWB	34.37	31,000.00	1,119,637.92	1,065,470.00
GREENE COUNTY BANCORP INC	394357107	GCBC	28.92	1,400.00	27,781.00	40,488.00
GREENLANE HOLDINGS INC - A	395330103	GNLN	3.39	1,700.00	16,239.93	5,763.00
GREIF INC	397624107	GEF	43.15	900.00	42,686.73	38,835.00
GREIF INC-CL B	397624206	GEF.B	54.17	1,900.00	115,724.48	102,923.00
GRIFFON CORPORATION	398433102	GFF	21.22	17,900.00	207,317.11	379,838.00
GROUP 1 AUTOMOTIVE	398905109	GPI	103.09	10,600.00	774,713.62	1,092,754.00
GSI TECHNOLOGY INC	36241U106	GSIT	7.32	39,800.00	347,178.99	291,336.00
GTY GOVTECH INC	362409104	GTYH	4.93	8,100.00	60,376.03	39,933.00
GUARANTY BANCSHARES INC	400764106	GNTY	33.05	1,800.00	55,311.00	59,490.00
GULFPORT ENERGY CORP	402635304	GPOR	2.37	111,800.00	1,210,567.54	264,966.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	33.00	18,500.00	413,022.11	610,500.00
HAEMONETICS CORP/MASS	405024100	HAE	120.60	13,000.00	554,016.59	1,567,800.00
HALLADOR ENERGY CO	40609P105	HNRG	2.99	101,400.00	621,467.56	303,186.00
HALLMARK FINL SERVICES INC	40624Q203	HALL	19.07	29,800.00	422,510.75	568,286.00
HALOZYME THERAPEUTICS INC	40637H109	HALO	19.39	70,100.00	1,329,160.22	1,359,239.00
HAMILTON BEACH BRAND	40701T104	HBB	19.66	26,300.00	601,864.89	517,058.00
HAMILTON LANE INC-CLASS A	407497106	HLNE	58.00	14,400.00	666,547.00	835,200.00
HANCOCK WHITNEY CORP	410120109	HWC	40.61	37,300.00	1,744,617.39	1,514,753.00
HANMI FINL CORP	410495204	HAFC	19.63	1.00	7.97	20.00
HANNON ARMSTRONG SUS INFR	41068X100	HASI	29.35	17,100.00	311,628.34	501,885.00
HAVERTY FURNITURE	419596101	HVT	20.11	30,200.00	481,574.34	607,322.00
HAWAIIAN HOLDINGS INC	419879101	HA	30.29	31,500.00	1,157,416.82	954,135.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
HEALTH CATALYST INC	42225T107	HCAT	39.73	2,100.00	75,373.41	83,433.00
HEALTH EQUITY INC	42226A107	HQY	62.89	9,800.00	740,053.44	616,322.00
HEALTHSTREAM INC	42222N103	HSTM	29.13	26,600.00	701,093.14	774,858.00
HEARTLAND EXPRESS INC.	422347104	HTLD	21.41	5,700.00	119,532.99	122,037.00
HECLA MINING CO.	422704106	HL	2.47	2,200.00	11,769.56	5,434.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	31.02	19,900.00	416,450.20	617,298.00
HELEN OF TROY LTD	G4388N106	HELE	161.42	9,900.00	1,281,832.36	1,598,058.00
HERC HOLDINGS INC	42704L104	HRI	46.76	16,900.00	1,009,661.02	790,244.00
HERITAGE-CRYSTAL CLEAN INC	42726M106	HCCI	30.93	7,200.00	152,335.00	222,696.00
HF FOODS GROUP INC	40417F109	HFFG	27.00	2,000.00	66,181.75	54,000.00
HILLENBRAND INC	431571108	HI	31.62	2,750.00	86,075.00	86,955.00
HMS HOLDINGS CORP	40425J101	HMSY	30.20	19,500.00	636,649.65	588,900.00
HNI CORP	404251100	HNI	39.29	26,200.00	892,521.39	1,029,398.00
HOME BANCORP INC	43689E107	HBCP	38.58	12,300.00	374,636.45	474,534.00
HOME BANCSHARES INC	436893200	HOMB	18.82	13,800.00	306,609.38	259,716.00
HOMESTREET INC	43785V102	HMST	31.92	24,500.00	727,928.90	782,040.00
HOMETRUST BANCSHARES INC	437872104	HTBI	26.13	24,200.00	385,750.12	632,346.00
HOPE BANCORP INC	43940T109	HOPE	14.51	67,700.00	1,224,729.80	982,327.00
HORACE MANN EDUCATORS	440327104	HMN	43.41	14,600.00	680,193.14	633,786.00
HOULIHAN LOKEY INC	441593100	HLI	47.67	22,300.00	725,099.74	1,063,041.00
HOWARD BANCORP INC	442496105	HBMD	16.66	6,700.00	98,892.10	111,622.00
HUB GROUP INC	443320106	HUBG	51.07	19,800.00	746,946.99	1,011,186.00
HURCO COMPANIES INC	447324104	HURC	35.78	11,300.00	425,663.72	404,314.00
HYSTER-YALE MATERIALS	449172105	HY	59.23	11,900.00	622,325.34	704,837.00
IBERIABANK CORP	450828108	IBKC	72.99	20,600.00	1,221,571.50	1,503,594.00
ICF INTERNATIONAL INC	44925C103	ICFI	89.73	11,400.00	387,804.19	1,022,922.00
IDEANOMICS INC	45166V106	IDEX	0.91	13,600.00	25,558.07	12,380.00
IDT CORP-CL B	448947507	IDT	7.13	49,800.00	454,599.99	355,074.00
IES HOLDINGS INC	44951W106	IESC	21.69	26,200.00	469,484.48	568,278.00
II VI INC	902104108	IIVI	29.19	8,281.00	289,812.48	241,722.00
IMAX CORP	45245E109	IMAX	21.50	37,600.00	744,229.90	808,400.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
IMMUNOMEDICS INC	452907108	IMMU	18.78	15,300.00	278,885.64	287,334.00
INDEPENDENCE HLDG CO	453440307	IHC	42.26	14,400.00	330,477.67	608,544.00
INDEPENDENCE REALTY TRUST	45378A106	IRT	14.94	24,400.00	216,983.21	364,536.00
INDEPENDENT BANK CORP/MA	453836108	INDB	84.20	1,700.00	126,838.51	143,140.00
INDUSTRIAL LOGISTICS PROPERT	456237106	ILPT	21.64	17,200.00	397,744.59	372,208.00
INGEVITY CORP	45688C107	NGVT	90.31	5,000.00	355,120.86	451,550.00
INGLES MKTS INC	457030104	IMKTA	44.44	17,100.00	448,086.54	759,924.00
INNERWORKINGS INC	45773Y105	INWK	4.71	8,500.00	36,172.94	40,035.00
INNOSPEC INC.	45768S105	IOSP	98.40	12,200.00	798,594.23	1,200,480.00
INPHI CORP	45772F107	IPHI	69.63	3,500.00	194,549.53	243,705.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	65.59	18,800.00	357,784.65	1,233,092.00
INSMED INC	457669307	INSM	23.05	500.00	15,450.70	11,525.00
INSPERITY INC	45778Q107	NSP	77.77	13,600.00	512,332.42	1,057,672.00
INSPIRE MEDICAL SYSTEMS INC	457730109	INSP	70.96	2,500.00	101,531.52	177,400.00
INTEGER HOLDINGS CORP	45826H109	ITGR	75.85	14,800.00	1,002,420.54	1,122,580.00
INTELLIGENT SYSTEMS CORP	45816D100	INS	43.54	12,800.00	349,488.27	557,312.00
INTER PARFUMS INC	458334109	IPAR	70.49	12,400.00	439,974.94	874,076.00
INTERNATIONAL BANC SH	459044103	IBOC	42.42	27,900.00	514,750.37	1,183,518.00
INVESTAR HOLDING CORP	46134L105	ISTR	25.02	800.00	22,862.00	20,016.00
INVESTORS BANCORP INC	46146L101	ISBC	12.06	105,800.00	1,223,359.77	1,275,948.00
INVESTORS TITLE CO	461804106	ITIC	160.25	3,200.00	594,448.91	512,800.00
IOVANCE BIOTHERAPEUTICS INC	462260100	IOVA	22.83	7,800.00	166,768.20	178,074.00
IRADIMED CORP	46266A109	IRMD	21.98	20,100.00	609,110.78	441,798.00
IRIDIUM COMMUNICATIONS INC	46269C102	IRDM	23.30	3,000.00	68,636.58	69,900.00
ITERIS INC	46564T107	ITI	5.17	89,600.00	550,785.20	463,232.00
ITRON INC.	465741106	ITRI	80.08	2,200.00	155,353.98	176,176.00
J & J SNACK FOODS CORP	466032109	JJSF	185.00	2,100.00	288,788.96	388,500.00
J ALEXANDERS HOLDINGS	46609J106	JAX	10.37	6,600.00	81,540.36	68,442.00
J. JILL INC	46620W102	JILL	1.74	91,700.00	623,079.15	159,558.00
J2 GLOBAL INC	48123V102	JCOM	97.02	18,000.00	1,523,994.27	1,746,360.00
JACK IN THE BOX INC.	466367109	JACK	79.29	1,000.00	84,715.50	79,290.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
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QUANTITATIVE 2000 (Q) COMMON STOCK						
JAMES RIVER GROUP HOLDINGS	G5005R107	JRVR	39.56	18,100.00	838,166.96	716,036.00
JELD-WEN HOLDING INC	47580P103	JELD	22.75	45,400.00	932,573.72	1,032,850.00
JERNIGAN CAPITAL INC	476405105	JCAP	17.48	5,600.00	119,473.56	97,888.00
JOHN B. SANFILIPPO & SON INC	800422107	JBSS	97.74	7,800.00	742,805.83	762,372.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	109.55	3,100.00	319,004.66	339,605.00
JOHNSON OUTDOORS INC - CL A	479167108	JOUT	64.60	8,200.00	279,702.51	529,720.00
JOINT CORP/THE	47973J102	JYNT	19.15	23,100.00	435,853.01	442,365.00
JOUNCE THERAPEUTICS INC	481116101	JNCE	5.41	154,800.00	677,199.15	837,468.00
K12 INC	48273U102	LRN	19.65	29,400.00	466,066.94	577,710.00
KALEIDO BIOSCIENCES INC	483347100	KLDO	8.71	1,300.00	15,781.74	11,323.00
KARUNA THERAPEUTICS INC	48576A100	KRTX	71.88	1,200.00	19,961.04	86,256.00
KB HOME	48666K109	KBH	34.58	6,100.00	184,561.97	210,938.00
KBR INC	48242W106	KBR	29.77	17,000.00	297,163.53	506,090.00
KELLY SERVICES INC CL-A	488152208	KELYA	21.91	29,900.00	568,940.20	655,109.00
KENNAMETAL INC	489170100	KMT	34.83	4,700.00	160,662.24	163,701.00
KENNEDY-WILSON HOLDINGS INC	489398107	KW	22.61	8,800.00	181,674.90	198,968.00
KEZAR LIFE SCIENCES INC	49372L100	KZR	2.61	1,500.00	30,681.60	3,915.00
KFORCE INC	493732101	KFRC	39.52	20,900.00	550,529.74	825,968.00
KIMBALL ELECTRONICS INC	49428J109	KE	17.54	26,500.00	463,591.56	464,810.00
KIMBALL INTL INC	494274103	KBAL	21.38	36,000.00	343,204.55	769,680.00
KINIKSA PHARMACEUTICALS-A	G5269C101	KNSA	10.65	13,500.00	229,620.66	143,775.00
KINSALE CAPITAL GROUP INC	49714P108	KNSL	101.26	10,800.00	357,514.57	1,093,608.00
KKR REAL ESTATE FINANCE	48251K100	KREF	20.19	6,700.00	136,756.48	135,273.00
KNOLL INC	498904200	KNL	27.56	33,500.00	840,322.66	923,260.00
KORN FERRY	500643200	KFY	39.28	9,400.00	360,863.91	369,232.00
KRATON PERFORMANCE	50077C106	KRA	22.53	24,500.00	775,494.24	551,985.00
KRYSTAL BIOTECH INC	501147102	KRYS	56.51	2,300.00	92,668.84	129,973.00
KURA SUSHI USA INC	501270102	KRUS	25.94	900.00	17,541.36	23,346.00
KVH INDUSTRIES INC	482738101	KVHI	11.45	5,500.00	44,272.07	62,975.00
LADDER CAPITAL CORP-A	505743104	LADR	17.29	27,500.00	386,572.23	475,475.00
LADENBURG THALMANN	50575Q102	LTS	3.49	35,600.00	133,610.67	124,244.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
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Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
LAKELAND BANCORP INC	511637100	LBAI	16.68	8,500.00	176,190.41	141,780.00
LANCASTER COLONY CORP	513847103	LANC	158.03	4,900.00	591,525.72	774,347.00
LAND'S END INC	51509F105	LE	11.78	17,800.00	304,163.49	209,684.00
LANNETT COMPANY	516012101	LCI	8.82	44,300.00	263,303.34	390,726.00
LANTHEUS HOLDINGS INC	516544103	LNTH	20.90	17,300.00	472,147.20	361,570.00
LATTICE SEMICON. CORP.	518415104	LSCC	18.89	36,100.00	687,547.34	681,929.00
LAWSON PRODUCTS	520776105	LAWS	51.56	14,400.00	302,435.65	742,464.00
LA-Z-BOY INC.	505336107	LZB	31.60	27,400.00	708,160.25	865,840.00
LCI INDUSTRIES	50189K103	LCII	106.46	900.00	80,712.52	95,814.00
LCNB CORP	50181P100	LCNB	18.49	31,800.00	613,039.12	587,982.00
LEE ENTERPRISES	523768109	LEE	1.94	156,700.00	357,103.98	303,998.00
LEGACY HOUSING CORP	52472M101	LEGH	16.02	1,200.00	16,974.48	19,224.00
LEVEL ONE BANCORP INC	52730D208	LEVL	24.49	400.00	10,986.32	9,796.00
LHC GROUP INC	50187A107	LHCG	133.40	12,400.00	1,260,850.94	1,654,160.00
LIBERTY LATIN AMERICA-C	G9001E128	LILAK	17.94	1,000.00	20,068.75	17,940.00
LIBERTY OILFIELD SERVICES -A	53115L104	LBRT	8.84	60,900.00	728,778.66	538,356.00
LIBERTY TRIPADVISOR HOLDINGS	531465102	LTRPA	6.93	76,500.00	1,306,241.05	530,145.00
LIFEVANTAGE CORP	53222K205	LFVN	15.07	40,600.00	521,630.55	611,842.00
LINDBLAD EXPEDITIONS HOLDING	535219109	LIND	15.50	35,100.00	586,855.56	544,050.00
LIQUIDITY SERVICES INC	53635B107	LQDT	6.99	78,400.00	727,935.73	548,016.00
LITHIA MOTORS INC - CL A	536797103	LAD	160.58	9,800.00	1,169,755.54	1,573,684.00
LIVANOVA PLC	G5509L101	LIVN	83.76	19,400.00	1,297,398.60	1,624,944.00
LIVEPERSON INC	538146101	LPSN	39.69	2,300.00	86,083.94	91,287.00
LIVERAMP HOLDINGS INC	53815P108	RAMP	50.09	28,800.00	1,568,513.63	1,442,592.00
LIVONGO HEALTH INC	539183103	LVGO	28.56	3,800.00	75,230.50	108,528.00
LOGICBIO THERAPEUTICS INC	54142F102	LOGC	8.04	2,200.00	19,006.68	17,688.00
LORAL SPACE & COMM	543881106	LORL	33.86	1,500.00	68,372.55	50,790.00
LOUISIANA PACIFIC	546347105	LPX	29.66	17,200.00	401,662.44	510,152.00
LSC COMMUNICATIONS INC	50218P107	LKSD	0.43	138,600.00	1,544,657.38	59,820.00
LTC PROPERTIES INC	502175102	LTC	46.81	10,600.00	356,322.33	496,186.00
LUMENTUM HOLDINGS INC	55024U109	LITE	73.66	11,100.00	590,737.29	817,626.00

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Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
LUTHER BURBANK CORP	550550107	LBC	11.56	50,500.00	566,902.92	583,780.00
MACKINAC FINANCIAL CORP	554571109	MFNC	15.74	2,500.00	39,630.00	39,350.00
MADDEN STEVEN LTD	556269108	SHOO	42.47	36,900.00	1,265,054.59	1,567,143.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	77.73	14,000.00	696,285.68	1,088,220.00
MAGENTA THERAPEUTICS INC	55910K108	MGTA	13.24	1,200.00	14,707.20	15,888.00
MAJESCO	56068V102	MJCO	8.96	7,600.00	51,321.60	68,096.00
MALLINCKRODT PLC	G5785G107	MNK	3.77	234,500.00	2,028,529.90	884,065.00
MALVERN BANCORP INC	561409103	MLVF	22.96	200.00	4,723.99	4,592.00
MAMMOTH ENERGY SERVICES INC	56155L108	TUSK	1.57	81,800.00	1,104,048.63	128,426.00
MANTECH INTERNATIONAL	564563104	MANT	77.58	14,600.00	697,858.64	1,132,668.00
MARCHEX INC	56624R108	MCHX	4.02	107,900.00	513,955.88	433,758.00
MARCUS & MILLICHAP INC	566324109	MMI	36.76	3,200.00	102,124.03	117,632.00
MARINEMAX INC	567908108	HZO	16.56	34,600.00	755,061.38	572,976.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN	21.44	21,800.00	440,722.01	467,392.00
MARRIOTT VACATIONS	57164Y107	VAC	122.84	6,400.00	639,757.87	786,176.00
MARTEN TRANSPORT LTD	573075108	MRTN	21.13	34,800.00	747,568.15	735,324.00
MASTEC INC	576323109	MTZ	66.34	7,600.00	365,309.47	504,184.00
MATERION CORP	576690101	MTRN	58.86	13,200.00	408,834.52	776,952.00
MATRIX SERVICE CO	576853105	MTRX	20.94	36,800.00	623,188.61	770,592.00
MAXIMUS INC	577933104	MMS	74.65	23,300.00	1,682,437.74	1,739,345.00
MAYVILLE ENGINEERING CO INC	578605107	MEC	9.35	1,700.00	24,616.53	15,895.00
MCGRATH RENTCORP	580589109	MGRC	73.34	13,900.00	399,844.62	1,019,426.00
MDC HOLDINGS INC	552676108	MDC	39.57	700.00	29,684.27	27,699.00
MDC PARTNERS INC-A	552697104	MDCA	2.33	17,700.00	136,925.43	41,241.00
MEDICINES COMPANY	584688105	MDCO	84.20	8,900.00	378,516.78	749,380.00
MEDIFAST INC	58470H101	MED	87.91	600.00	26,156.12	52,746.00
MEDPACE HOLDINGS INC	58506Q109	MEDP	76.67	13,400.00	481,168.65	1,027,378.00
MEIRAGTX HOLDINGS PLC	G59665102	MGTX	19.27	26,700.00	611,845.69	514,509.00
MERCANTILE BANK CORP	587376104	MBWM	35.25	19,700.00	419,790.13	694,425.00
MERCHANTS BANCORP/IN	58844R108	MBIN	17.98	10,500.00	181,656.47	188,790.00
MERCURY SYSTEMS INC	589378108	MRCY	73.25	8,000.00	522,755.27	586,000.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
MEREDITH CORPORATION	589433101	MDP	35.04	20,300.00	1,067,922.96	711,312.00
MERIDIAN BANCORP INC	58958U103	EBSB	20.13	8,700.00	159,283.04	175,131.00
MERITAGE HOMES CORP	59001A102	MTH	66.54	16,800.00	846,757.01	1,117,872.00
MESA AIR GROUP INC	590479135	MESA	7.27	20,400.00	202,908.88	148,308.00
META FINANCIAL GROUP INC	59100U108	CASH	35.57	24,500.00	814,859.83	871,465.00
METROPOLITAN BANK HOLDING	591774104	MCB	45.09	7,700.00	295,120.96	347,193.00
MGE ENERGY INC	55277P104	MGEE	77.52	15,900.00	1,218,910.35	1,232,568.00
MICROSTRATEGY INC-CL A	594972408	MSTR	150.33	5,600.00	744,974.43	841,848.00
MID PENN BANCORP INC	59540G107	MPB	26.97	1,400.00	49,186.91	37,758.00
MIDDLESEX WATER CO	596680108	MSEX	62.81	12,500.00	408,164.02	785,125.00
MIDLAND STATES BANCORP INC	597742105	MSBI	28.08	24,800.00	662,118.36	696,384.00
MILLENDO THERAPEUTICS INC	60040X103	MLND	7.61	2,500.00	29,413.75	19,025.00
MILLER (HERMAN) INC	600544100	MLHR	47.78	26,700.00	893,723.90	1,275,726.00
MILLER INDUSTRIES INC	600551204	MLR	36.65	17,900.00	466,943.68	656,035.00
MINERALS TECHNOLOGIES INC	603158106	MTX	54.00	500.00	36,392.57	27,000.00
MIRATI THERAPEUTICS INC	60468T105	MRTX	100.77	1,500.00	147,259.05	151,155.00
MISONIX INC	604871103	MSON	20.57	2,000.00	48,239.03	41,140.00
MITEK SYSTEMS INC	606710200	MITK	7.13	62,600.00	574,595.72	446,338.00
MMA CAPITAL HOLDINGS INC	55315D105	MMAC	31.97	1,300.00	44,614.00	41,561.00
MOBILEIRON INC	60739U204	MOBL	4.83	98,100.00	467,476.65	473,823.00
MODINE MANUFACTURING CO	607828100	MOD	7.42	62,400.00	1,029,121.54	463,008.00
MOELIS & CO	60786M105	MC	32.96	26,900.00	887,306.66	886,624.00
MOLECULAR TEMPLATES INC	608550109	MTEM	13.03	14,600.00	116,009.58	190,238.00
MONARCH CASINO & RES	609027107	MCRI	45.60	14,900.00	356,314.13	679,440.00
MONRO INC	610236101	MNRO	73.40	1,900.00	146,214.67	139,460.00
MONTAGE RESOURCES CORP	61179L100	MR	4.94	1,600.00	24,313.28	7,904.00
MOOG INC. CL A	615394202	MOG.A	85.87	2,300.00	187,437.00	197,501.00
MORPHIC HOLDING INC	61775R105	MORF	15.88	1,300.00	25,598.69	20,644.00
MOVADO GROUP INC	624580106	MOV	19.55	21,200.00	556,722.06	414,460.00
MSA SAFETY INC	553498106	MSA	123.93	4,400.00	389,772.79	545,292.00
MURPHY USA INC	626755102	MUSA	117.53	13,900.00	1,121,715.20	1,633,667.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
MVB FINANCIAL CORP	553810102	MVBF	21.30	2,500.00	46,298.58	53,250.00
MYERS INDUSTRIES INC.	628464109	MYE	16.55	37,300.00	657,771.06	617,315.00
MYOKARDIA INC	62857M105	MYOK	65.15	2,700.00	145,783.37	175,905.00
MYR GROUP INC	55405W104	MYRG	34.36	18,800.00	631,997.79	645,968.00
MYRIAD GENETICS INC	62855J104	MYGN	25.74	37,100.00	1,105,274.80	954,954.00
NACCO INDUSTRIES -CL A	629579103	NC	47.10	10,100.00	289,192.16	475,710.00
NANOSTRING TECH INC	63009R109	NSTG	26.92	18,300.00	320,705.98	492,636.00
NAPCO SECURITY TECHNOLOGIES	630402105	NSSC	31.25	9,900.00	213,093.49	309,375.00
NATERA INC	632307104	NTRA	36.49	30,000.00	561,055.36	1,094,700.00
NATIONAL BEVERAGE CO	635017106	FIZZ	49.64	700.00	41,586.09	34,748.00
NATIONAL CINEMEDIA INC	635309107	NCMI	6.71	43,000.00	304,227.69	288,530.00
NATIONAL ENERGY SERVICES REUG	6375R107	NESR	9.15	6,300.00	54,411.21	57,645.00
NATIONAL GENERAL HLDGS	636220303	NGHC	21.29	33,600.00	909,604.45	715,344.00
NATIONAL HEALTHCARE	635906100	NHC	85.00	9,400.00	516,698.35	799,000.00
NATIONAL RESEARCH CORP A	637372202	NRC	64.51	11,400.00	329,011.35	735,414.00
NATIONAL WESTN LIFE GROUP INC	638517102	NWLI	252.23	1,500.00	422,425.24	378,345.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	10.84	31,400.00	659,549.18	340,376.00
NATURAL GROCERS BY VITAMIN C	63888U108	NGVC	9.35	44,300.00	590,950.69	414,205.00
NATURES SUNSHINE PRODS INC.	639027101	NATR	10.05	35,800.00	496,177.55	359,611.00
NATUS MEDICAL INC	639050103	NTUS	31.99	25,400.00	747,610.86	812,546.00
NEOGEN CORP	640491106	NEOG	66.57	15,600.00	1,087,546.72	1,038,492.00
NEOGENOMICS INC	64049M209	NEO	25.81	900.00	18,680.04	23,229.00
NEON THERAPEUTICS INC	64050Y100	NTGN	1.14	1,800.00	14,738.76	2,052.00
NETSCOUT SYS INC	64115T104	NTCT	25.20	200.00	5,082.96	5,040.00
NEVRO CORP	64157F103	NVRO	111.78	3,400.00	299,085.42	380,052.00
NEW AGE BEVERAGES CORP	64157V108	NBEV	2.16	3,200.00	14,371.52	6,912.00
NEXTCURE INC	65343E108	NXTC	47.81	5,800.00	201,658.65	277,298.00
NEXTDECADE CORP	65342K105	NEXT	6.55	2,200.00	13,377.54	14,410.00
NEXTGEN HEALTHCARE INC	65343C102	NXGN	18.42	38,200.00	635,233.30	703,644.00
NEXTIER OILFIELD SOLUTIONS INC	65290C105	NEX	4.79	192,792.74	1,809,237.54	923,477.00
NGM BIOPHARMACEUTICALS INC	62921N105	NGM	16.48	1,800.00	26,568.00	29,664.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
NI HOLDINGS INC	65342T106	NODK	16.74	1,500.00	26,372.38	25,110.00
NIC INC	62914B100	EGOV	22.69	42,800.00	889,434.48	971,132.00
NJ RESOURCES CORP. COMMON	646025106	NJR	42.54	11,700.00	448,986.75	497,718.00
NL INDS INC	629156407	NL	4.24	69,700.00	555,413.48	295,528.00
NMI HOLDINGS INC-CLASS A	629209305	NMIH	33.57	36,000.00	399,406.50	1,208,520.00
NORTHRIM BANCORP INC	666762109	NRIM	37.47	14,400.00	379,756.28	539,568.00
NORTHWEST NATURAL GAS CO.	66765N105	NWN	68.77	900.00	61,270.83	61,893.00
NORTHWESTERN CORP	668074305	NWE	71.57	20,200.00	1,384,611.08	1,445,714.00
NOVANTA INC	67000B104	NOVT	93.18	2,700.00	223,328.54	251,586.00
NOVOCURE LTD	G6674U108	NVCR	92.18	27,500.00	1,586,453.57	2,534,950.00
NOW INC	67011P100	DNOW	11.21	30,200.00	352,231.66	338,542.00
NUVASIVE INC	670704105	NUVA	72.24	5,900.00	353,712.55	426,216.00
NVE CORP	629445206	NVEC	63.59	7,100.00	411,094.58	451,489.00
OAK VALLEY BANCORP	671807105	OVLY	18.73	2,000.00	44,297.56	37,460.00
ODONATE THERAPEUTICS INC	676079106	ODT	34.38	21,500.00	673,968.65	739,170.00
OFFICE DEPOT INC	676220106	ODP	2.23	330,600.00	1,084,040.84	737,238.00
OIL DRI CORP AMERICA	677864100	ODC	36.29	13,400.00	373,118.55	486,286.00
OLD NATL BANCORP IND	680033107	ONB	18.08	15,300.00	267,370.72	276,624.00
OLYMPIC STEEL INC	68162K106	ZEUS	16.76	39,100.00	718,490.43	655,316.00
OMEGA FLEX INC	682095104	OFLX	95.81	6,000.00	196,309.37	574,860.00
OMNICELL INC	68213N109	OMCL	79.99	16,000.00	1,321,395.29	1,279,840.00
OMNOVA SOLUTIONS INC	682129101	OMN	10.12	55,700.00	396,151.65	563,684.00
ONE GAS INC.	68235P108	OGS	88.87	19,200.00	1,274,306.66	1,706,304.00
ONE LIBERTY PROPERTIES INC	682406103	OLP	27.31	4,000.00	83,709.53	109,240.00
ONTO INNOVATION INC	683344105	ONTO	33.56	2,653.00	87,271.23	89,035.00
OOMA INC	683416101	OOMA	13.88	39,200.00	488,506.69	544,096.00
OP BANCORP	67109R109	OPBK	9.78	23,000.00	230,575.42	224,940.00
OPKO HEALTH INC	68375N103	OPK	1.59	323,200.00	1,014,357.11	513,888.00
OPTIMIZERX CORP	68401U204	OPRX	10.70	3,200.00	48,966.40	34,240.00
OPTINOSE INC	68404V100	OPTN	9.34	200.00	3,678.86	1,868.00
OPTION CARE HEALTH INC	68404L102	BIOS	3.11	32,400.00	115,852.68	100,764.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
OPUS BANK	684000102	OPB	25.71	29,500.00	752,935.90	758,445.00
ORCHID ISLAND CAPITAL INC	68571X103	ORC	5.68	17,100.00	171,506.02	97,128.00
ORGANOGENESIS HOLDINGS INC	68621F102	ORGO	5.13	2,800.00	20,862.94	14,364.00
ORMAT TECHNOLOGIES INC	686688102	ORA	76.85	8,900.00	617,792.15	683,965.00
ORTHOFIX MEDICAL INC	68752M108	OFIX	45.40	14,600.00	551,442.17	662,840.00
OSI SYSTEMS INC	671044105	OSIS	99.49	4,400.00	493,196.00	437,756.00
OSMOTICA PHARMACEUTICALS	G6S41R101	OSMT	6.69	2,600.00	20,615.92	17,381.00
OTTER TAIL CORP	689648103	OTTR	49.16	600.00	29,949.54	29,496.00
OWENS & MINOR INC.	690732102	OMI	6.62	98,600.00	805,198.29	652,732.00
P A M TRANSN SVCS IN	693149106	PTSI	52.20	1,000.00	42,390.00	52,200.00
PACIFIC MERCANTILE BANCORP	694552100	PMBC	7.16	25,300.00	224,865.76	181,148.00
PALATIN TECHNOLOGIES INC	696077403	PTN	0.83	524,900.00	566,321.97	433,042.00
PALOMAR HOLDINGS INC	69753M105	PLMR	54.57	1,500.00	35,992.92	81,855.00
PAR PACIFIC HOLDINGS INC	69888T207	PARR	24.89	32,600.00	627,295.44	811,414.00
PARK AEROSPACE CORP	70014A104	PKE	16.31	33,000.00	603,010.26	538,230.00
PARKE BANCORP INC	700885106	PKBK	23.93	4,500.00	85,933.95	107,685.00
PARK-OHIO HOLDINGS CORP	700666100	PKOH	31.63	18,500.00	752,748.23	585,155.00
PARSONS CORP	70202L102	PSN	40.03	5,000.00	181,781.00	200,150.00
PATTERN ENERGY GROUP INC	70338P100	PEGI	27.52	4,100.00	107,226.18	112,832.00
PATTERSON COS INC	703395103	PDCO	19.46	43,600.00	983,746.80	848,456.00
PAYSIGN INC	70451A104	PAYS	10.26	7,900.00	95,797.77	81,054.00
PC CONNECTION INC	69318J100	CNXN	49.32	16,800.00	270,526.21	828,576.00
PCB BANCORP	69320M109	PCB	17.12	3,400.00	67,295.86	58,208.00
PCSB FINANCIAL CORP	69324R104	PCSB	20.40	29,300.00	594,767.81	597,720.00
PDF SOLUTIONS INC	693282105	PDFS	15.84	46,700.00	608,869.97	739,728.00
PDL BIOPHARMA INC.	69329Y104	PDLI	3.10	263,000.00	919,100.21	815,300.00
PDL COMMUNITY BANCORP	69290X101	PDLB	14.60	400.00	6,421.91	5,840.00
PEABODY ENERGY CORP	704551100	BTU	9.68	52,600.00	1,234,002.89	509,168.00
PEAPACK-GLADSTONE FI	704699107	PGC	29.90	22,800.00	427,877.95	681,720.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	26.20	35,200.00	1,045,365.09	922,240.00
PENN NATIONAL GAMING INC	707569109	PENN	23.03	2,300.00	47,556.31	52,969.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
PENNANT GROUP INC	70805E109	PNTG	23.42	5,250.00	17,530.14	122,955.00
PENNYMAC FINANCIAL SERVICES	70932M107	PFSI	34.31	23,100.00	525,597.73	792,561.00
PEOPLES BANCORP INC	709789101	PEBO	32.71	20,600.00	506,437.77	673,826.00
PEOPLES BANCORP OF NC	710577107	PEBK	31.50	1,320.00	36,731.81	41,580.00
PEOPLES FINANCIAL SERVICES	711040105	PFIS	49.12	6,900.00	305,118.24	338,928.00
PERFICIENT INC	71375U101	PRFT	42.28	300.00	7,751.57	12,684.00
PERFORMANCE FOOD GROUP CO	71377A103	PFGC	47.06	38,200.00	1,255,760.48	1,797,692.00
PERSONALIS INC	71535D106	PSNL	8.90	2,300.00	39,190.39	20,470.00
PERSPECTA INC	715347100	PRSP	27.58	35,600.00	824,371.11	981,848.00
PFENEX INC	717071104	PFNX	10.38	66,700.00	356,984.31	692,346.00
PHASEBIO PHARMACEUTICALS INC	717224109	PHAS	3.26	3,700.00	46,666.25	12,062.00
PHOTRONICS INC.	719405102	PLAB	11.76	65,000.00	552,148.27	764,400.00
PHREESIA INC	71944F106	PHR	28.12	2,700.00	72,719.10	75,924.00
PIERIS PHARMACEUTICALS INC	720795103	PIRS	4.07	105,500.00	607,327.84	429,385.00
PIONEER BANCORP INC	723561106	PBFS	13.28	2,900.00	37,497.87	38,512.00
PITNEY-BOWES, INC.	724479100	PBI	4.71	137,800.00	1,248,181.95	649,038.00
PNM RESOURCES INC	69349H107	PNM	48.45	30,500.00	1,132,112.06	1,477,725.00
POLYONE CORPORATION	73179P106	POL	31.53	3,900.00	129,120.25	122,967.00
PORTLAND GEN ELEC CO	736508847	POR	55.51	32,800.00	1,385,044.45	1,820,728.00
PORTOLA PHARMACEUTICALS INC	737010108	PTLA	28.55	2,000.00	57,779.60	57,100.00
POTLATCHDELTIC CORP.	737630103	PCH	43.43	17,816.00	690,411.18	773,749.00
POWELL INDS INC	739128106	POWL	41.59	15,600.00	582,780.35	648,804.00
POWER INTEGRATIONS INC	739276103	POWI	91.49	10,100.00	909,198.85	924,049.00
PRECISION BIOSCIENCES INC	74019P108	DTIL	17.77	2,400.00	31,233.12	42,648.00
PREFERRED BANK/LOS ANGELES	740367404	PFBC	55.15	100.00	1,481.97	5,515.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	71.90	3,900.00	271,575.16	280,410.00
PREMIER FINANCIAL BANCORP	74050M105	PFBI	18.15	29,000.00	470,434.15	526,350.00
PRESIDIO INC	74102M103	PSDO	16.51	44,800.00	672,503.34	739,648.00
PREVAIL THERAPEUTICS INC	74140Y101	PRVL	14.39	1,900.00	27,952.80	27,341.00
PRIMEENERGY RESOURCES CORP	74158E104	PNRG	148.90	400.00	46,414.96	59,560.00
PRIMORIS SERVICES CORP	74164F103	PRIM	22.02	33,000.00	891,479.82	726,660.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
PRINCIPIA BIOPHARMA INC	74257L108	PRNB	35.83	13,600.00	421,216.66	487,288.00
PRIORITY TECHNOLOGY	74275G107	PRTH	3.41	1,700.00	13,390.05	5,797.00
PROASSURANCE CORP	74267C106	PRA	37.60	1,100.00	43,896.16	41,360.00
PROGRESS SOFTWARE	743312100	PRGS	42.01	24,400.00	487,868.35	1,025,044.00
PROSIGHT GLOBAL INC	74349J103	PROS	17.17	2,400.00	42,854.40	41,208.00
PROTO LABS INC	743713109	PRLB	96.89	3,100.00	376,476.49	300,359.00
PROVIDENCE SERVICE CORP	743815102	PRSC	59.69	11,700.00	371,407.61	698,373.00
PROVIDENT BANCORP INC	74383L105	PVBC	11.80	2,829.00	21,524.03	33,382.00
PROVIDENT FINANCIAL HLDGS	743868101	PROV	21.88	600.00	12,420.00	13,128.00
PTC THERAPEUTICS INC	69366J200	PTCT	46.96	26,700.00	1,128,806.52	1,253,832.00
PUMA BIOTECHNOLOGY INC	74587V107	PBYI	9.49	19,500.00	237,170.70	185,055.00
PURE CYCLE CORP	746228303	PCYO	12.42	1,800.00	19,946.85	22,356.00
PURPLE INNOVATION INC	74640Y106	PRPL	8.00	1,300.00	10,733.45	10,400.00
PZENA INVESTMENT	74731Q103	PZN	8.89	64,700.00	536,940.33	575,183.00
Q2 HOLDINGS INC	74736L109	QTWO	84.43	4,800.00	352,370.02	405,264.00
QAD INC-A	74727D306	QADA	51.11	14,500.00	348,144.46	741,095.00
QCR HOLDINGS INC	74727A104	QCRH	41.80	13,100.00	522,888.51	547,580.00
QUAD GRAPHICS INC	747301109	QUAD	4.49	59,500.00	800,934.82	267,155.00
QUAKER CHEM CORP	747316107	KWR	149.23	200.00	11,704.46	29,846.00
QUALYS INC	74758T303	QLYS	87.51	15,000.00	371,223.76	1,312,650.00
QUIDEL CORP	74838J101	QDEL	68.62	900.00	60,847.02	61,758.00
RADIAN GROUP INC.	750236101	RDN	25.84	75,900.00	1,474,713.55	1,961,256.00
RADIANT LOGISTICS INC	75025X100	RLGT	5.35	112,900.00	592,051.21	604,015.00
RADIUS HEALTH INC	750469207	RDUS	22.40	200.00	11,510.62	4,480.00
RADNET INC	750491102	RDNT	19.16	36,300.00	254,844.51	695,508.00
RAMBUS INC DEL	750917106	RMBS	13.05	40,400.00	537,804.55	527,220.00
RAPID7 INC	753422104	RPD	56.07	22,400.00	429,286.13	1,255,968.00
RAVEN INDUSTRIES INC	754212108	RAVN	34.37	1,600.00	46,607.22	54,992.00
RAYONIER ADVANCE MATERIALS	75508B104	RYAM	3.92	11,900.00	47,917.73	46,648.00
RBB BANCORP	74930B105	RBB	20.02	7,800.00	154,684.89	156,156.00
RBC BEARINGS INC	75524B104	ROLL	165.88	5,800.00	795,907.55	962,104.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
RCI HOSPITALITY HOLDINGS INC	74934Q108	RICK	18.40	23,900.00	560,830.14	439,760.00
REATA PHARMACEUTICALS INC-A	75615P103	RETA	195.13	3,810.00	421,957.54	743,445.00
RECRO PHARMA INC	75629F109	REPH	16.54	8,200.00	56,655.90	135,628.00
REGIS CORP	758932107	RGS	16.13	4,700.00	75,840.55	75,811.00
RENASANT CORP	75970E107	RNST	35.40	1,700.00	61,186.83	60,180.00
RENT-A-CENTER INC	76009N100	RCII	26.03	32,900.00	369,757.93	856,387.00
REPLIGEN CORP	759916109	RGEN	88.75	19,900.00	1,100,937.22	1,766,125.00
REPLIMUNE GROUP INC	76029N106	REPL	13.90	2,100.00	36,635.76	29,190.00
REPUBLIC BANCORP KY	760281204	RBCAA	46.20	13,400.00	287,200.35	619,080.00
RESOURCES CONNECTION INC	76122Q105	RECN	15.45	37,400.00	527,759.56	577,830.00
RETAIL OPPORTUNITY	76131N101	ROIC	18.24	30,500.00	485,115.82	556,320.00
RETROPHIN INC	761299106	RTRX	13.87	34,700.00	782,258.01	481,289.00
REX AMERICAN RESOURCES CORP	761624105	REX	91.85	4,000.00	282,853.60	367,400.00
REXNORD HOLDINGS INC	76169B102	RXN	31.59	9,000.00	228,980.21	284,310.00
RGC RESOURCES INC	74955L103	RGCO	29.38	1,900.00	48,712.37	55,822.00
RH	74967X103	RH	205.59	1,200.00	198,658.52	246,708.00
RHYTHM PHARMACEUTICALS INC	76243J105	RYTM	22.45	2,400.00	65,711.04	53,880.00
RI RCM INC	749397105	RCM	12.89	75,900.00	910,775.27	978,351.00
RICHMOND MUTUAL BANCORP	76525P100	RMBI	14.51	3,500.00	48,880.65	50,785.00
RIGNET INC	766582100	RNET	5.20	32,700.00	509,755.19	170,040.00
RIMINI STREET INC	76674Q107	RMNI	3.97	5,500.00	28,454.65	21,835.00
RING ENERGY INC	76680V108	REI	1.92	600.00	10,376.25	1,152.00
RIVERVIEW BANCORP INC	769397100	RVSB	7.23	13,500.00	110,959.67	97,605.00
RLI CORP	749607107	RLI	91.37	16,000.00	1,328,492.41	1,461,920.00
RMR GROUP INC	74967R106	RMR	46.97	1,600.00	58,236.07	75,152.00
ROAN RESOURCES INC	769755109	ROAN	1.52	9,500.00	15,929.60	14,440.00
ROCKY BRANDS INC.	774515100	RCKY	27.88	13,900.00	395,726.02	387,532.00
ROGERS CORP.	775133101	ROG	130.02	1,600.00	249,576.97	208,032.00
ROSEHILL RESOURCES INC	777385105	ROSE	1.17	17,300.00	100,817.71	20,241.00
ROSETTA STONE INC	777780107	RST	15.54	28,700.00	232,090.22	445,998.00
RPC INC	749660106	RES	3.86	3,900.00	28,899.00	15,054.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
				QUANTITATIVE 2000 (Q) COMMON STOCK		
RTI BIOLOGICS INC	74975N105	RTIX	1.85	118,700.00	501,132.28	219,595.00
RTW RETAILWINDS INC	74980D100	RTW	1.34	192,300.00	829,450.54	257,682.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	45.82	20,400.00	658,929.84	934,728.00
RUSH ENTERPRISES INC - CL B	781846308	RUSHB	45.62	13,900.00	363,284.33	634,118.00
RYERSON HOLDING CORP.	783754104	RYI	10.66	63,200.00	531,666.16	673,712.00
RYMAN HOSPITALITY PROPERTIES	78377T107	RHP	89.23	12,400.00	587,103.96	1,106,452.00
SABRA HEALTHCARE REIT INC	78573L106	SBRA	22.28	51,200.00	1,249,180.41	1,140,736.00
SAFEGUARD SCIENTIFIC	786449207	SFE	11.52	47,200.00	572,762.16	543,744.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	97.65	9,000.00	610,096.36	878,850.00
SAIA INC	78709Y105	SAIA	94.90	1,300.00	122,386.42	123,370.00
SANDERSON FARMS INC	800013104	SAFM	165.58	1,900.00	250,890.80	314,602.00
SANDRIDGE ENERGY INC	80007P869	SD	3.29	92,600.00	960,988.14	304,654.00
SANDY SPRING BANCORP INC	800363103	SASR	35.36	23,900.00	832,938.88	845,104.00
SANMINA CORP	801056102	SANM	31.81	34,000.00	463,878.68	1,081,540.00
SAVARA INC	805111101	SVRA	1.26	800.00	10,870.21	1,008.00
SCANSOURCE INC	806037107	SCSC	35.42	23,800.00	799,847.70	842,996.00
SCHNITZER STL INDS	806882106	SCHN	21.55	30,000.00	708,907.60	646,500.00
SCHOLAR ROCK HOLDING CORP	80706P103	SRRK	8.51	23,800.00	369,694.16	202,538.00
SCHOLASTIC CORP	807066105	SCHL	37.13	21,200.00	654,468.51	787,156.00
SCIENCE APPLICATIONS	808625107	SAIC	85.35	9,400.00	705,196.55	802,290.00
SCULPTOR CAPITAL MANAGEMENT	811246107	SCU	19.38	4,400.00	98,817.40	85,272.00
SEASPINE HOLDINGS CORP	81255T108	SPNE	13.23	15,200.00	224,858.47	201,096.00
SECUREWORKS CORP - A	81374A105	SCWX	11.34	42,500.00	662,439.53	481,950.00
SELECT BANCORP INC	81617L108	SLCT	11.93	1,100.00	14,414.05	13,123.00
SELECT ENERGY SERVICES	81617J301	WTTR	7.68	72,600.00	849,833.09	557,568.00
SELECT INTERIOR CONCEPTS-A	816120307	SIC	10.30	5,700.00	60,482.58	58,710.00
SELECT MEDICAL HOLDINGS CORP	81619Q105	SEM	22.11	59,600.00	717,850.52	1,317,756.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	66.22	22,200.00	676,828.01	1,470,084.00
SEMTECH CORPORATION	816850101	SMTCT	48.46	6,400.00	312,149.39	310,144.00
SENECA FOODS CORP -CL B	817070501	SENEA	39.10	18,400.00	541,159.22	719,440.00
SENSIENT TECHNOLOGIES	81725T100	SXT	63.29	3,500.00	220,107.35	221,515.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SERES THERAPEUTICS INC	81750R102	MCRB	3.95	500.00	17,323.36	1,975.00
SHAKE SHACK INC - CLASS A	819047101	SHAK	61.98	2,500.00	252,048.50	154,950.00
SHORE BANCSHARES INC	825107105	SHBI	16.74	36,800.00	430,204.44	616,032.00
SIEBERT FINANCIAL CORP	826176109	SIEB	10.64	42,300.00	497,629.78	450,072.00
SIERRA BANCORP	82620P102	BSRR	26.80	23,000.00	344,233.94	616,400.00
SIGA TECHNOLOGIES INC	826917106	SIGA	4.90	110,100.00	743,504.78	539,490.00
SIGNET JEWELERS LTD	G81276100	SIG	18.37	44,700.00	1,948,536.25	821,139.00
SILICON LABORATORIES	826919102	SLAB	105.93	6,700.00	511,211.44	709,731.00
SILVERBOW RESOURCES INC	82836G102	SBOW	8.72	35,900.00	803,836.13	313,048.00
SILVERCREST ASSET	828359109	SAMG	12.95	5,400.00	92,495.20	69,930.00
SIMMONS 1ST NATL COR	828730200	SFNC	25.91	44,300.00	1,139,628.66	1,147,813.00
SIMPLY GOOD FOODS CO	82900L102	SMPL	27.63	39,500.00	897,108.90	1,091,385.00
SIMPSON MANUFACTURING CO	829073105	SSD	81.20	19,400.00	579,925.93	1,575,280.00
SIMULATIONS PLUS INC	829214105	SLP	33.42	17,000.00	271,182.75	568,140.00
SITEONE LANDSCAPE SUPPLY INC	82982L103	SITE	88.76	3,600.00	259,521.47	319,536.00
SKYLINE CHAMPION CORP	830830105	SKY	33.18	13,300.00	363,744.30	441,294.00
SKYWEST INC	830879102	SKYW	62.64	17,500.00	980,382.42	1,096,200.00
SMARTFINANCIAL INC	83190L208	SMBK	22.80	6,200.00	132,563.71	141,360.00
SOLITON INC	834251100	SOLY	11.36	1,400.00	16,907.24	15,904.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	32.75	24,200.00	476,977.53	792,550.00
SONIM TECHNOLOGIES INC	83548F101	SONM	2.78	1,000.00	13,146.80	2,780.00
SONOS INC	83570H108	SONO	13.85	4,100.00	60,396.28	56,785.00
SOUTH JERSEY INDS IN	838518108	SJI	31.24	8,400.00	271,541.95	262,416.00
SOUTH PLAINS FINANCIAL INC	83946P107	SPFI	18.98	13,700.00	226,323.00	260,026.00
SOUTH STATE CORP	840441109	SSB	83.28	2,000.00	146,408.35	166,560.00
SOUTHERN MISSOURI BANCORP	843380106	SMBC	37.38	3,200.00	93,554.71	119,616.00
SOUTHERN NATL BANCORP OF VA	843395104	SONA	15.93	38,800.00	621,487.68	618,084.00
SOUTHWEST GAS HOLDINGS INC	844895102	SWX	75.76	8,600.00	526,609.50	651,536.00
SOUTHWESTERN ENERGY	845467109	SWN	1.82	33,000.00	178,140.60	60,060.00
SPARK ENERGY INC-CLASS A	846511103	SPKE	11.03	44,400.00	462,525.53	489,732.00
SPARK THERAPEUTICS INC	84652J103	ONCE	111.14	3,900.00	397,591.35	433,446.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SPARTAN MOTORS INC	846819100	SPAR	17.75	46,800.00	648,081.93	830,700.00
SPARTANNASH CO	847215100	SPTN	14.16	45,400.00	1,061,793.69	642,864.00
SPIRE INC	84857L101	SR	77.42	19,000.00	1,436,200.99	1,470,980.00
SPIRIT AIRLINES INC	848577102	SAVE	39.07	4,000.00	195,391.23	156,280.00
SPOK HOLDINGS INC	84863T106	SPOK	12.31	48,900.00	664,734.11	601,959.00
SPORTSMANS WAREHOUSE	84920Y106	SPWH	7.31	85,100.00	491,552.95	622,081.00
SPS COMMERCE INC	78463M107	SPSC	56.33	19,900.00	969,494.66	1,120,967.00
SPX CORP.	784635104	SPXC	47.78	24,300.00	975,135.87	1,161,054.00
SRC ENERGY INC	78470V108	SRCI	3.57	102,100.00	496,136.92	364,497.00
STAMPS COM INC	852857200	STMP	87.25	11,500.00	563,097.55	1,003,375.00
STANDARD MOTOR PRODS	853666105	SMP	50.37	16,300.00	794,567.06	821,031.00
STARTEK INC	85569C107	SRT	7.94	4,300.00	32,839.72	34,142.00
STATE AUTO FINL CORP	855707105	STFC	32.78	19,700.00	388,331.21	645,766.00
STEELCASE INC	858155203	SCS	18.12	40,000.00	397,067.34	724,800.00
STEPAN CO	858586100	SCL	96.90	10,900.00	622,549.95	1,056,210.00
STERLING BANCORP INC/MI	85917W102	SBT	9.69	7,500.00	94,762.05	72,675.00
STERLING CONSTRUCTION CO	859241101	STRL	14.57	46,800.00	529,721.96	681,876.00
STIFEL FINANCIAL CORP	860630102	SF	62.52	23,000.00	1,248,160.29	1,437,960.00
STOKE THERAPEUTICS INC	86150R107	STOK	24.50	2,400.00	60,031.92	58,800.00
STONERIDGE INC	86183P102	SRI	30.14	23,900.00	487,696.92	720,346.00
STRATEGIC EDUCATION INC	86272C103	STRA	141.74	2,700.00	278,132.63	382,698.00
SUMMIT FINANCIAL GROUP INC	86606G101	SMMF	26.95	2,000.00	44,401.62	53,900.00
SUMMIT MATERIALS INC -CL A	86614U100	SUM	23.87	6,100.00	133,602.81	145,607.00
SUNNOVA ENERGY INTL INC	86745K104	NOVA	10.28	3,500.00	40,972.40	35,980.00
SURGERY PARTNERS INC	86881A100	SGRY	13.78	71,600.00	1,031,592.50	986,648.00
SUTRO BIOPHARMA INC	869367102	STRO	11.08	1,700.00	16,333.26	18,836.00
SYNEOS HEALTH INC	87166B102	SYNH	54.91	25,800.00	1,244,649.21	1,416,678.00
SYNTHORX INC	87167A103	THOR	17.90	1,900.00	36,355.36	34,010.00
SYSTEMAX INC	871851101	SYX	23.16	27,600.00	462,738.75	639,216.00
TAILORED BRANDS INC	87403A107	TLRD	5.29	54,100.00	1,066,115.58	286,189.00
TALOS PETROLEUM LLC	87484T108	TALO	23.20	27,100.00	671,981.63	628,720.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
TANDEM DIABETES CARE INC	875372203	TNDM	69.03	22,700.00	1,357,989.51	1,566,981.00
TARGET HOSPITALITY CORP	87615L107	TH	4.73	8,800.00	80,399.44	41,624.00
TAYLOR MORRISON HOME CORP	87724P106	TMHC	23.22	7,500.00	175,368.99	174,150.00
TECH DATA CORP	878237106	TECD	144.89	14,600.00	997,590.27	2,115,394.00
TECHTARGET	87874R100	TTGT	26.52	9,000.00	99,242.98	238,680.00
TEGNA INC	87901J105	TGNA	15.35	89,700.00	1,286,302.82	1,376,895.00
TELADOC INC	87918A105	TDOC	83.74	11,500.00	736,966.12	963,010.00
TELARIA INC	879181105	TLRA	8.34	76,900.00	328,619.31	641,346.00
TELENAV INC	879455103	TNAV	5.72	73,600.00	591,137.42	420,992.00
TENABLE HOLDINGS INC	88025T102	TENB	27.15	31,300.00	842,240.89	849,795.00
TENET HEALTHCARE CORP	88033G407	THC	32.20	48,600.00	1,139,320.42	1,564,920.00
TERRITORIAL BANCORP INC	88145X108	TBNK	31.69	1,000.00	27,993.25	31,690.00
TESSCO TECHNOLOGIES INC	872386107	TESS	11.22	38,900.00	615,174.79	436,458.00
TETRA TECH INC.	88162G103	TTEK	88.29	20,500.00	1,342,487.63	1,809,945.00
TEXAS ROADHOUSE INC	882681109	TXRH	57.90	7,400.00	347,379.29	428,460.00
TEXTAINER GROUP HOLDINGS	G8766E109	TGH	9.13	57,700.00	887,404.94	526,801.00
THE BANCORP INC	05969A105	TBBK	11.09	64,200.00	556,769.17	711,978.00
THE BANK OF PRINCETON	064520109	BPRN	28.66	1,700.00	55,761.30	48,722.00
THE CONTAINER STORE GROUP	210751103	TCS	4.16	93,800.00	440,509.23	390,208.00
THE REALREAL INC	88339P101	REAL	17.20	4,600.00	78,475.08	79,120.00
THE RUBICON PROJECT INC	78112V102	RUBI	8.08	69,500.00	433,015.83	561,560.00
TIMBERLAND BANCORP INC	887098101	TSBK	29.64	17,100.00	515,316.06	506,758.00
TITAN INT'L INC.	88830M102	TWI	2.93	17,500.00	81,735.90	51,275.00
TITAN MACHINERY INC	88830R101	TITN	13.47	39,900.00	625,656.71	537,453.00
TOOTSIE ROLL INDUSTRIES INC.	890516107	TR	34.35	18,400.00	677,627.13	632,040.00
TOPBUILD CORP	89055F103	BLD	110.28	14,400.00	1,330,856.33	1,588,032.00
TOWNE BANK	89214P109	TOWN	28.15	15,000.00	437,988.80	422,250.00
TRANSCAT INC	893529107	TRNS	32.79	1,800.00	46,122.34	59,022.00
TRANSOCEAN LTD	H8817H100	RIG	4.98	0.72	6.79	4.00
TRAVELZOO INC	89421Q205	TZOO	10.33	34,400.00	477,821.25	355,352.00
TREDEGAR CORPORATION	894650100	TG	21.53	34,200.00	687,417.52	736,326.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
TREX COMPANY INC	89531P105	TREX	86.06	19,100.00	1,250,843.15	1,643,746.00
TRI POINTE HOMES INC	87265H109	TPH	15.58	2,100.00	31,127.25	32,718.00
TRIBUNE PUBLISHING CO	89609W107	TPCO	12.52	32,700.00	449,005.36	409,404.00
TRICIDA INC	89610F101	TCDA	39.96	5,200.00	156,421.84	207,792.00
TRINET GROUP INC	896288107	TNET	54.75	19,800.00	658,237.69	1,084,050.00
TRINSEO SA	L9340P101	TSE	37.99	22,300.00	1,023,181.37	847,177.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	19.15	40,500.00	710,117.92	775,575.00
TRITON INTERNATIONAL LTD/BER	G9078F107	TRTN	37.88	26,600.00	710,601.11	1,007,608.00
TRUEBLUE INC	89785X101	TBI	23.31	36,000.00	782,534.38	839,160.00
TRUSTMARK CORP	898402102	TRMK	34.36	1,600.00	52,480.12	54,976.00
TTEC HOLDINGS INC	89854H102	TTEC	45.93	14,300.00	663,016.58	656,799.00
TUPPERWARE BRANDS CORP	899896104	TUP	8.45	20,900.00	409,747.95	176,605.00
TURNING POINT THERAPEUTICS I	90041T108	TPTX	56.22	1,800.00	74,267.28	101,196.00
TWIST BIOSCIENCE CORP	90184D100	TWST	23.83	1,400.00	27,975.08	33,362.00
TYME TECHNOLOGIES INC	90238J103	TYME	1.13	12,300.00	44,151.57	13,899.00
UFP TECHNOLOGIES INC	902673102	UFPT	46.35	600.00	17,232.12	27,810.00
ULTRAGENYX PHARMACEUTICAL	90400D108	RARE	39.65	2,500.00	176,119.47	99,125.00
UMB FINL CORP	902788108	UMBF	67.27	3,700.00	228,568.67	248,899.00
UNIFIRST CORP	904708104	UNF	206.25	6,600.00	1,119,162.98	1,361,250.00
UNISYS CORP.	909214306	UIS	11.38	82,100.00	611,202.83	934,298.00
UNIT CORP	909218109	UNT	0.86	41,000.00	1,002,719.46	35,084.00
UNITED BANKSHARES INC.	909907107	UBSI	37.87	12,200.00	454,348.37	462,014.00
UNITED CMNTY BKS BLA	90984P303	UCBI	31.00	1,900.00	52,993.85	58,900.00
UNITED CMNTY FINL CO	909839102	UCFC	11.11	60,600.00	338,631.07	673,266.00
UNITED STATES LIME & MINERAL	911922102	USLM	102.87	1,900.00	149,870.05	195,453.00
UNITIL CORP	913259107	UTL	61.04	12,200.00	552,437.67	744,688.00
UNITY BANCORP INC	913290102	UNTY	22.15	2,200.00	36,548.96	48,730.00
UNITY BIOTECHNOLOGY INC	91381U101	UBX	7.72	1,500.00	22,990.35	11,580.00
UNIVERSAL ELECTRONICS INC	913483103	UEIC	55.60	13,200.00	681,596.45	733,920.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	49.60	28,800.00	1,144,702.03	1,428,480.00
UNIVERSAL LOGISTICS HOLDINGS	I91388P105	ULH	19.94	18,500.00	425,390.89	368,890.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
UNIVEST FINANCIAL CORP	915271100	UVSP	26.11	27,600.00	791,618.15	720,636.00
US WELL SERVICES INC	91274U101	USWS	1.60	5,400.00	26,670.28	8,640.00
US XPRESS ENTERPRISES INC-A	90338N202	USX	4.80	67,300.00	398,042.91	323,040.00
USANA HEALTH SCIENCES INC	90328M107	USNA	73.60	11,000.00	476,160.01	809,600.00
UTAH MEDICAL PRODUCTS INC	917488108	UTMD	106.82	6,100.00	487,719.62	651,602.00
VALHI INC	918905100	VHI	1.94	201,000.00	710,888.11	389,940.00
VALLEY NATL BANCORP	919794107	VLV	11.58	55,900.00	642,049.17	647,322.00
VALUE LINE INC	920437100	VALU	27.41	1,100.00	17,438.19	30,151.00
VANDA PHARMACEUTICALS INC	921659108	VNDA	16.73	52,200.00	679,096.10	873,306.00
VARONIS SYSTEMS INC	922280102	VRNS	78.11	15,900.00	388,849.28	1,241,949.00
VECTRUS INC	92242T101	VEC	50.94	15,800.00	406,746.05	804,852.00
VERA BRADLEY INC	92335C106	VRA	11.04	52,900.00	616,275.71	584,016.00
VERACYTE INC	92337F107	VCYT	28.72	32,800.00	304,277.04	942,016.00
VERINT SYS INC	92343X100	VRNT	48.61	5,600.00	259,937.60	272,216.00
VERRICA PHARMACEUTICALS INC	92511W108	VRCA	15.07	1,700.00	27,875.24	25,619.00
VERSO CORP	92531L207	VRS	18.46	50,500.00	468,599.81	932,230.00
VIAD CORP	92552R406	VVI	62.90	13,100.00	876,472.49	823,990.00
VIAVI SOLUTIONS INC	925550105	VIAV	15.02	24,900.00	298,963.19	373,998.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	28.28	22,200.00	625,214.07	627,816.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	19.89	5,800.00	114,978.84	115,362.00
VISHAY PRECISION GROUP	92835K103	VPG	34.41	16,400.00	239,347.31	564,324.00
VISTEON CORP	92839U206	VC	93.53	500.00	38,323.20	46,765.00
VONAGE HLDGS CORP	92886T201	VG	7.91	48,600.00	468,518.44	384,426.00
VOYAGER THERAPEUTICS INC	92915B106	VYGR	13.64	35,900.00	780,430.90	489,676.00
WARRIOR MET COAL INC	93627C101	HCC	20.53	35,000.00	892,746.46	718,550.00
WASHINGTON FEDERAL INC.	938824109	WAFD	36.81	7,000.00	214,653.51	257,670.00
WATFORD HOLDINGS LTD	G94787101	WTRE	27.05	5,400.00	147,568.57	146,070.00
WATTS WATER TECHNOLOGIES	942749102	WTS	96.96	12,800.00	1,189,956.84	1,241,088.00
WD-40 CO	929236107	WDFC	193.11	700.00	125,511.72	135,177.00
WELBILT INC	949090104	WBT	16.69	3,600.00	58,456.56	60,084.00
WESBANCO INC	950810101	WSBC	36.48	27,500.00	846,830.28	1,003,200.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
WEYCO GROUP INC	962149100	WEYS	24.55	16,800.00	482,059.33	412,440.00
WIDOPENWEST INC	96758W101	WOW	6.13	56,400.00	450,196.38	345,732.00
WILLIS LEASE FINANCE CORP	970646105	WLFC	60.00	10,000.00	260,068.16	600,000.00
WINGSTOP INC	974155103	WING	80.00	13,600.00	1,210,073.20	1,088,000.00
WINMARK CORP	974250102	WINA	177.00	3,500.00	187,411.01	619,500.00
WOLVERINE WORLD WIDE	978097103	WWW	32.10	4,000.00	92,869.27	128,400.00
WORKIVA INC	98139A105	WK	43.37	21,100.00	470,103.90	915,107.00
WORLD FUEL SVCS CORP	981475106	INT	42.40	29,900.00	809,160.18	1,267,760.00
WRAP TECHNOLOGIES INC	98212N107	WRTC	4.57	2,000.00	12,752.45	9,140.00
WRIGHT MEDICAL GROUP NV	N96617118	WMGI	29.77	8,400.00	236,449.10	250,068.00
WSFS FINL CORP	929328102	WSFS	44.59	1,999.73	81,543.27	89,168.00
X4 PHARMACEUTICALS INC	98420X103	XFOR	10.63	3,100.00	72,541.21	32,953.00
XBIOTECH INC	98400H102	XBIT	11.49	47,200.00	355,183.01	542,328.00
XENCOR INC	98401F105	XNCR	39.40	13,800.00	485,528.88	543,720.00
XERIS PHARMACEUTICALS INC	98422L107	XERS	8.93	300.00	5,466.03	2,679.00
XPERI CORP	98421B100	XPER	19.79	24,700.00	496,700.12	488,813.00
YELP INC	985817105	YELP	34.68	3,200.00	115,722.15	110,976.00
YEXT INC	98585N106	YEXT	17.26	45,500.00	855,017.11	785,330.00
Y-MABS THERAPEUTICS INC	984241109	YMAB	33.75	22,100.00	652,010.53	745,875.00
YORK WATER CO	987184108	YORW	44.33	15,700.00	406,526.60	695,981.00
ZIX CORP	98974P100	ZIXI	7.54	70,300.00	281,503.62	530,062.00
ZYNEX INC	98986M103	ZYXI	10.50	4,200.00	44,175.81	44,100.00
COMMON STOCK TOTAL				25,457,998.94	449,847,867.91	496,074,479.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
ADIENT PLC	G0084W101	ADNT	21.86	4,400.00	101,273.92	96,184.00
LIBERTY BRAVES GROUP - C	531229888	BATRK	28.30	5,600.00	158,260.46	158,480.00
VERITIV CORP	923454102	VRTV	18.34	35,000.00	1,060,250.19	641,900.00
INTERNATIONAL COMMON STOCKS TOTAL				45,000.00	1,319,784.57	896,564.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	004239109	AKR	26.88	22,500.00	665,409.86	604,800.00
Group: DOMESTIC EQUITIES - Internal		Portfolio:	QUANTITATIVE 2000 (Q)			

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q) REAL ESTATE INVESTMENT TRUST						
AGREE REALTY CORP	008492100	ADC	74.78	11,100.00	482,898.64	830,058.00
ALEXANDERS INC	014752109	ALX	326.36	600.00	224,211.06	195,816.00
AMERICAN ASSETS TRUST INC	024013104	AAT	47.53	13,100.00	479,987.95	622,643.00
AMERICAN FINANCE TRUST INC	02607T109	AFIN	14.79	28,500.00	295,296.26	421,515.00
APOLLO COMMERCIAL REAL	03762U105	ARI	18.27	41,800.00	742,772.43	763,686.00
ARMADA HOFFLER PROPERTIES	04208T108	AHH	18.06	13,900.00	151,826.77	251,034.00
ASHFORD HOSPITALITY TRUST	044103109	AHT	2.75	22,900.00	204,698.44	62,975.00
BLACKSTONE MORTGAGE TRUST	09257W100	BXMT	36.63	34,200.00	1,134,310.02	1,252,746.00
BLUEROCK RESIDENTIAL GROWTH	09627J102	BRG	12.26	5,700.00	74,039.10	69,882.00
BRAEMAR HOTELS & RESORTS INC	10482B101	BHR	9.81	8,400.00	121,914.84	82,404.00
BRT APARTMENTS CORP	055645303	BRT	18.36	2,400.00	31,627.41	44,064.00
CAPSTEAD MTG CORP	14067E506	CMO	7.78	25,300.00	302,735.46	196,834.00
CARETRUST REIT INC.	14174T107	CTRE	20.88	25,500.00	380,362.64	532,440.00
CATCHMARK TIMBER TRUST INC	14912Y202	CTT	11.87	13,200.00	156,065.41	156,684.00
CBL & ASSOC PROP	124830100	CBL	1.44	45,600.00	447,614.16	65,664.00
CEDAR REALTY TRUST INC	150602209	CDR	2.67	24,000.00	145,710.81	64,080.00
CHATHAM LODGING TRUST	16208T102	CLDT	18.30	12,200.00	291,084.54	223,260.00
CHERRY HILL MORTGAGE	164651101	CHMI	14.98	4,300.00	79,729.71	64,414.00
CIM COMMERCIAL TRUST CORP	125525584	CMCT	14.50	366.00	21,366.11	5,307.00
CITY OFFICE REIT INC	178587101	CIO	13.43	10,000.00	122,488.06	134,300.00
CLIPPER REALTY INC	18885T306	CLPR	8.95	4,400.00	56,293.95	39,380.00
COMMUNITY HEALTHCARE TRUST	20369C106	CHCT	47.60	5,000.00	115,534.34	238,000.00
DIAMONDROCK HOSPITALITY	252784301	DRH	10.30	53,700.00	485,124.25	553,110.00
DYNEX CAPITAL INC	26817Q886	DX	16.89	6,100.00	151,066.28	103,029.00
EASTERLY GOVERNMENT	27616P103	DEA	23.26	21,300.00	408,467.39	495,438.00
EASTGROUP PROPERTY INC	277276101	EGP	136.19	10,000.00	642,725.55	1,361,900.00
ESSENTIAL PROPERTIES REALTY	29670E107	EPRT	26.09	20,600.00	363,531.45	537,454.00
FARMLAND PARTNERS INC	31154R109	FPI	6.67	7,700.00	82,427.83	51,359.00
FIRST INDUSTRIAL RE	32054K103	FR	42.58	34,100.00	629,164.90	1,451,978.00
FOUR CORNERS PROPERTY	35086T109	FCPT	28.32	18,200.00	363,708.04	515,424.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	8.71	28,100.00	322,427.75	244,751.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q) REAL ESTATE INVESTMENT TRUST						
GETTY RLTY CORP	374297109	GTY	33.56	8,800.00	168,385.69	295,328.00
GLADSTONE COMMERCIAL CORP	376536108	GOOD	22.78	8,300.00	146,990.81	189,074.00
GLOBAL MEDICAL REIT INC	37954A204	GMRE	13.92	8,200.00	83,635.66	114,144.00
GLOBAL NET LEASE INC	379378201	GNL	20.39	22,500.00	530,387.80	458,775.00
GRANITE POINT MORTGAGE	38741L107	GPMT	18.17	14,200.00	258,419.89	258,014.00
GREAT AJAX CORP	38983D300	AJX	15.23	4,100.00	56,009.59	62,443.00
HEALTHCARE RLTY TR	421946104	HR	33.19	34,600.00	899,555.02	1,148,374.00
HERSHA HOSPITALITY TRUST	427825500	HT	14.18	9,600.00	249,282.53	136,128.00
HILLTOP HOLDINGS	432748101	HTH	24.63	40,000.00	980,018.59	985,200.00
INVESCO MORTGAGE CAPITAL	46131B100	IVR	16.24	38,900.00	721,755.48	631,736.00
INVESTORS REAL ESTATE TRUST	461730509	IRET	77.32	3,230.00	246,009.19	249,744.00
ISTAR FINANCIAL INC.	45031U101	STAR	12.99	16,500.00	222,131.83	214,335.00
KITE REALTY GROUP TRUST	49803T300	KRG	19.35	22,300.00	573,078.42	431,505.00
LEXINGTON CORP PPTYS	529043101	LXP	11.08	61,100.00	570,424.58	676,988.00
MACK-CALI RE CORP.	554489104	CLI	21.39	23,500.00	466,749.02	502,665.00
MONMOUTH REIT -CL A	609720107	MNR	15.33	25,000.00	283,039.39	383,250.00
NATIONAL HEALTH INVESTORS	63633D104	NHI	80.99	11,200.00	649,461.89	907,088.00
NATIONAL STORAGE AFFILIATES	637870106	NSA	33.50	16,100.00	311,697.47	539,350.00
NEW SENIOR INVESTMENT GROUP	648691103	SNR	7.85	21,800.00	306,617.11	171,130.00
NEW YORK MORTGAGE TRUST INC	649604501	NYMT	6.23	63,400.00	441,567.19	394,982.00
NEXPOINT RESIDENTIAL	65341D102	NXRT	47.85	5,000.00	84,821.90	239,250.00
OFFICE PROPERTIES INCOME	67623C109	OPI	33.36	12,864.00	785,999.17	429,143.00
PENNSYLVANIA RI	709102107	PEI	5.76	18,500.00	376,644.25	106,560.00
PENNYMAC MORTGAGE	70931T103	PMT	23.09	23,500.00	499,829.26	542,615.00
PHYSICIANS REALTY TRUST	71943U104	DOC	19.19	50,300.00	851,262.57	965,257.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	22.12	33,600.00	658,610.40	743,232.00
PREFERRED APARTMENT	74039L103	APTS	13.77	11,600.00	152,199.49	159,732.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	176.59	5,400.00	401,950.99	953,586.00
QTS REALTY TRUST INC-CLASS A	74736A103	QTS	53.07	14,800.00	637,150.33	785,436.00
READY CAPITAL CORP	75574U101	RC	15.77	8,300.00	125,518.94	130,891.00
REDWOOD TR INC	758075402	RWT	16.18	25,400.00	426,975.88	410,972.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q) REAL ESTATE INVESTMENT TRUST						
REXFORD INDUSTRIAL REALTY	76169C100	REXR	47.86	29,700.00	676,416.78	1,421,442.00
RLJ LODGING TRUST	74965L101	RLJ	17.09	46,600.00	1,076,009.62	796,394.00
RPT REALTY	74971D101	RPT	14.78	21,400.00	350,553.72	316,292.00
SAFEHOLD INC	78645L100	SAFE	40.85	2,900.00	62,264.00	118,465.00
SAUL CENTERS INC	804395101	BFS	53.14	3,200.00	115,944.39	170,048.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	7.32	63,200.00	508,955.92	462,624.00
SERITAGE GROWTH PROP- A REIT	81752R100	SRG	42.28	9,100.00	447,622.22	384,748.00
STAG INDUSTRIAL INC	85254J102	STAG	30.99	34,700.00	848,305.96	1,075,353.00
SUMMIT HOTEL PROPERTIES INC	866082100	INN	12.12	27,900.00	326,216.71	338,148.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	14.00	60,800.00	763,735.85	851,200.00
TANGER FACTORY OUTLET	875465106	SKT	15.22	24,800.00	571,667.28	377,456.00
TERRENO REALTY CORP	88146M101	TRNO	57.72	17,500.00	444,383.20	1,010,100.00
TPG RE FINANCE TRUST INC	87266M107	TRTX	20.25	13,200.00	264,082.57	267,300.00
UMH PROPERTIES INC	903002103	UMH	15.61	9,700.00	108,077.99	151,417.00
UNITI GROUP INC	91325V108	UNIT	6.72	49,400.00	454,321.92	331,968.00
UNIVERSAL HEALTH RLT	91359E105	UHT	119.20	3,500.00	150,698.33	417,200.00
URBAN EDGE PROPERTIES	91704F104	UE	20.73	30,700.00	687,694.50	636,411.00
URSTADT BIDDLE PTYS	917286205	UBA	24.37	8,000.00	165,400.33	194,960.00
WASHINGTON PRIME GROUP INC	93964W108	WPG	4.16	50,400.00	546,074.43	209,664.00
WASHINGTON RE INV	939653101	WRE	31.07	21,600.00	569,520.69	671,112.00
WESTERN ASSET MORTGAGE CAP	95790D105	WMC	10.28	14,100.00	198,251.29	144,948.00
WHITESTONE REIT-B	966084204	WSR	14.04	10,700.00	142,924.65	150,228.00
XENIA HOTELS & RESORTS INC	984017103	XHR	21.06	30,400.00	716,191.85	640,224.00
REAL ESTATE INVESTMENT TRUST TOTAL				1,820,860.00	33,538,115.94	37,591,058.00
QUANTITATIVE 2000 (Q) TOTAL				27,323,858.94	484,705,768.42	534,562,101.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: SCS						
Instrument: COM						
SMALL CAP SELECT (F) COMMON STOCK						
AMERICAN STATES WATER CO.	029899101	AWR	85.29	23,600.00	1,461,464.58	2,012,844.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	63.85	62,700.00	4,273,460.57	4,003,395.00
ARES MANAGEMENT CORP - A	03990B101	ARES	33.09	127,500.00	3,674,307.58	4,218,975.00
ARGO GROUP INTL HOLDINGS	G0464B107	ARGO	65.78	32,600.00	2,100,789.22	2,144,428.00
BED BATH & BEYOND INC	075896100	BBBY	14.58	142,000.00	1,846,441.85	2,070,360.00
BIOTELEMETRY INC	090672106	BEAT	46.31	74,300.00	3,249,190.59	3,440,833.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	239.32	20,200.00	3,397,771.20	4,834,264.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	25.01	105,600.00	3,515,259.70	2,641,056.00
CHEGG INC	163092109	CHGG	38.77	87,600.00	3,429,539.51	3,396,252.00
CIENA CORP.	171779309	CIEN	37.96	75,000.00	2,743,082.21	2,847,000.00
CINEMARK HOLDINGS INC	17243V102	CNK	33.87	56,900.00	2,168,087.97	1,927,203.00
COLFAX CORP	194014106	CFX	33.70	134,700.00	4,253,775.84	4,539,390.00
CONMED CORPORATION	207410101	CNMD	113.27	44,700.00	3,514,325.19	5,063,169.00
COTT CORP	22163N106	COT	13.37	196,300.00	2,588,657.64	2,624,531.00
CUBIC CORP	229669106	CUB	59.55	82,000.00	4,714,070.81	4,883,100.00
CURTISS-WRIGHT CORP.	231561101	CW	137.31	36,000.00	3,615,301.09	4,943,160.00
DELEK US HLDGS INC	24665A103	DK	34.31	35,000.00	1,281,606.00	1,200,850.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	54.86	54,000.00	2,141,453.63	2,962,440.00
ESSENT GROUP LTD	G3198U102	ESNT	54.65	52,300.00	2,519,406.05	2,858,195.00
FB FINANCIAL CORP	30257X104	FBK	38.50	90,400.00	3,392,224.80	3,480,400.00
FIRST LONG ISLAND	320734106	FLIC	24.23	98,000.00	2,706,746.15	2,374,540.00
FIRST MERCHANTS CORP	320817109	FRME	40.49	72,900.00	2,920,354.51	2,951,721.00
GREAT WESTERN BANCORP INC	391416104	GWB	34.37	58,200.00	2,444,661.91	2,000,334.00
IDACORP INC.	451107106	IDA	105.05	37,300.00	3,885,525.05	3,918,365.00
II VI INC	902104108	IIVI	29.19	85,400.00	3,156,526.47	2,492,826.00
INTEGER HOLDINGS CORP	45826H109	ITGR	75.85	50,000.00	3,772,552.60	3,792,500.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	109.55	33,600.00	3,140,271.60	3,680,880.00
LITTELFUSE INC	537008104	LFUS	181.41	24,200.00	3,910,382.73	4,390,122.00
MADDEN STEVEN LTD	556269108	SHOO	42.47	56,200.00	1,872,520.61	2,386,814.00
MARATHON PETROLEUM CORP	56585A102	MPC	60.64	61,800.00	2,449,161.76	3,747,552.00
MKS INSTRUMENTS INC	55306N104	MKSI	106.28	47,300.00	4,106,586.75	5,027,044.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: SCS						
Instrument: COM						
SMALL CAP SELECT (F) COMMON STOCK						
MOBILE MINI INC.	60740F105	MINI	37.96	130,700.00	4,443,876.60	4,961,372.00
NATIONAL BANK HOLD CORP-CL A	633707104	NBHC	35.84	91,000.00	3,011,552.42	3,261,440.00
NATUS MEDICAL INC	639050103	NTUS	31.99	138,000.00	4,598,712.85	4,414,620.00
NEOGENOMICS INC	64049M209	NEO	25.81	135,300.00	1,965,121.72	3,492,093.00
NEXSTAR MEDIA GROUP INC	65336K103	NXST	107.71	48,200.00	3,093,271.05	5,191,622.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	63.28	53,000.00	2,626,509.60	3,353,840.00
PAYLOCITY HOLDING CORP	70438V106	PCTY	122.32	37,000.00	3,368,824.49	4,525,840.00
PENN NATIONAL GAMING INC	707569109	PENN	23.03	248,200.00	5,889,227.61	5,716,046.00
PERFORMANCE FOOD GROUP CO	71377A103	PFGC	47.06	49,500.00	2,221,279.79	2,329,470.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	61.42	69,200.00	2,888,297.40	4,250,264.00
PLEXUS CORP	729132100	PLXS	75.90	24,400.00	1,279,722.64	1,851,960.00
PRESTIGE CONSUMER	74112D101	PBH	37.77	87,600.00	3,871,121.07	3,308,652.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	66.22	48,100.00	2,982,456.57	3,185,182.00
SIMPSON MANUFACTURING CO	829073105	SSD	81.20	17,600.00	846,265.53	1,429,120.00
SOUTHWEST GAS HOLDINGS INC	844895102	SWX	75.76	37,200.00	3,296,796.50	2,818,272.00
SPDR S&P BIOTECH	78464A870	XBI	93.65	48,000.00	3,693,743.07	4,495,200.00
STIFEL FINANCIAL CORP	860630102	SF	62.52	49,100.00	2,936,662.59	3,069,732.00
TEXAS ROADHOUSE INC	882681109	TXRH	57.90	65,200.00	3,788,035.60	3,775,080.00
UNITED CMNTY FINL CO	909839102	UCFC	11.11	272,900.00	2,963,027.68	3,031,919.00
US CONCRETE INC	90333L201	USCR	40.93	70,500.00	3,790,982.76	2,885,565.00
VERINT SYS INC	92343X100	VRNT	48.61	46,500.00	2,627,402.30	2,260,365.00
WESTERN ALLIANCE BANCORP	957638109	WAL	52.16	72,100.00	3,457,821.97	3,760,736.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	67.91	48,600.00	3,389,342.60	3,300,426.00
WOLVERINE WORLD WIDE	978097103	WWW	32.10	64,400.00	1,819,148.06	2,067,240.00
COMMON STOCK TOTAL				4,110,600.00	169,094,708.64	185,590,599.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
AGREE REALTY CORP	008492100	ADC	74.78	57,300.00	3,840,851.07	4,284,894.00
FOUR CORNERS PROPERTY	35086T109	FCPT	28.32	110,200.00	2,684,497.77	3,120,864.00
HUDSON PACIFIC PROPERTIES	444097109	HPP	35.80	122,800.00	3,705,231.70	4,396,240.00
SUMMIT HOTEL PROPERTIES INC	866082100	INN	12.12	129,400.00	1,816,169.22	1,568,328.00



Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: SCS						
Instrument: REIT						
SMALL CAP SELECT (F)				REAL ESTATE INVESTMENT TRUST		
TERRENO REALTY CORP	88146M101	TRNO	57.72	73,600.00	2,785,761.18	4,248,192.00
REAL ESTATE INVESTMENT TRUST TOTAL				493,300.00	14,832,510.94	17,618,518.00
SMALL CAP SELECT (F) TOTAL				4,603,900.00	183,927,219.58	203,209,117.00
Small Cap TOTAL				31,927,758.94	668,632,988.00	737,771,218.00
TOTAL				242,838,047.79	11,415,396,488.40	20,203,536,487.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
ABBOTT LABORATORIES	002824100	ABT	85.45	20,889.00	1,312,156.92	1,784,965.00
ABBVIE INC.	00287Y109	ABBV	87.73	138,880.00	10,672,383.56	12,183,942.00
ACCENTURE PLC	G1151C101	ACN	201.16	2,558.00	362,814.47	514,567.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	54.83	41,781.00	2,290,615.68	2,290,852.00
ADOBE SYSTEMS INC.	00724F101	ADBE	309.53	16,268.00	2,305,152.63	5,035,434.00
AES CORP	00130H105	AES	18.91	294,672.00	4,676,825.27	5,572,248.00
AFLAC INC	001055102	AFL	54.84	18,477.00	686,716.80	1,013,279.00
AIR PROD. & CHEM.	009158106	APD	236.33	88,405.00	19,189,795.46	20,892,754.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	87.12	12,125.00	903,049.17	1,056,330.00
ALIGN TECHNOLOGY INC	016255101	ALGN	277.34	25,386.00	5,129,879.62	7,040,553.00
ALLERGAN PLC	G0177J108	AGN	184.94	5,843.00	782,690.24	1,080,604.00
ALLIANCE DATA SYSTEM	018581108	ADS	106.91	10,519.00	1,292,658.87	1,124,586.00
ALLSTATE CORP	020002101	ALL	111.35	78,083.00	6,026,493.14	8,694,542.00
ALLY FINANCIAL INC	02005N100	ALLY	31.84	14,417.00	393,452.39	459,037.00
ALPHABET INC	02079K305	GOOGL	1,304.09	2,421.00	1,889,684.35	3,157,202.00
ALPHABET INC CL C	02079K107	GOOG	1,304.96	454.00	382,177.19	592,452.00
AMAZON.COM INC	023135106	AMZN	1,800.80	12,921.00	14,307,490.89	23,268,137.00
AMDOCS LIMITED	G02602103	DOX	69.30	18,898.00	1,200,617.76	1,309,631.00
AMERICAN EXPRESS CO.	025816109	AXP	120.12	105,895.00	12,034,474.21	12,720,107.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	109.71	21,055.00	1,716,998.61	2,309,944.00
AMERICAN INTL GROUP	026874784	AIG	52.66	81,121.00	4,460,487.62	4,271,832.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	163.87	18,161.00	2,806,485.15	2,976,043.00
ANTHEM INC.	036752103	ANTM	288.66	3,877.00	991,718.89	1,119,135.00
APACHE CORP.	037411105	APA	22.28	10,816.00	320,534.32	240,980.00
APPLE INC.	037833100	AAPL	267.25	107,452.00	10,217,460.22	28,716,547.00
ARAMARK HOLDINGS CORP	03852U106	ARMK	43.64	32,694.00	1,435,877.98	1,426,766.00
ASPEN TECHNOLOGY INC	045327103	AZPN	125.40	7,983.00	698,609.68	1,001,068.00
ASSURANT INC	04621X108	AIZ	132.87	16,688.00	2,148,550.66	2,217,335.00
AT&T INC	00206R102	T	37.38	253,717.00	9,274,839.31	9,483,941.00
ATHENE HOLDING LTD-CLASS A	G0684D107	ATH	45.02	8,843.00	348,022.46	398,112.00
AVERY DENNISON	053611109	AVY	130.37	3,102.00	315,352.11	404,408.00

Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
AXALTA COATING SYSTEMS LTD	G0750C108	AXTA	28.47	55,577.00	1,585,495.10	1,582,277.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	59.18	20,861.00	1,294,362.47	1,234,554.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	220.30	14,748.00	2,014,269.31	3,248,984.00
BEST BUY COMPANY INC	086516101	BBY	80.64	186,248.00	13,199,526.79	15,019,039.00
BGC PARTNERS INC	05541T101	BGCP	5.80	151,135.00	816,657.97	876,583.00
BIOGEN IDEC INC	09062X103	BIIB	299.81	3,022.00	810,217.21	906,026.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	80.71	4,125.00	357,584.70	332,929.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,904.03	1,091.00	1,809,275.91	2,077,297.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	43.25	20,088.00	780,494.83	868,806.00
BRISTOL MYERS CVR	110122157	BMY-R	2.15	27,039.00	28,236.08	58,134.00
BRISTOL-MYERS SQUIBB	110122108	BMY	56.94	61,466.00	3,441,773.86	3,499,874.00
BROADCOM LTD	11135F101	AVGO	316.21	37,604.00	11,163,109.87	11,890,761.00
BROADRIDGE FINANCIAL	11133T103	BR	123.71	5,440.00	456,160.90	672,982.00
BROWN-FORMAN -CL B	115637209	BF.B	67.82	105,096.00	6,328,331.92	7,127,611.00
CABOT CORP	127055101	CBT	46.99	26,355.00	1,319,937.47	1,238,421.00
CADENCE DESIGN SYS INC	127387108	CDNS	70.25	21,086.00	1,299,687.09	1,481,292.00
CAPRI HOLDINGS LTD	G1890L107	CPRI	37.14	5,353.00	320,605.80	198,810.00
CARMAX INC.	143130102	KMX	97.26	17,058.00	1,617,083.05	1,659,061.00
CATERPILLAR INC.	149123101	CAT	144.73	22,162.00	3,030,579.49	3,207,506.00
CENTENE CORP	15135B101	CNC	60.47	3,791.00	211,369.91	229,242.00
CENTURYLINK INC	156700106	CTL	14.49	32,215.00	377,991.48	466,795.00
CERENCE INC	156727109	CRNC	15.56	2,720.00	49,877.50	42,323.00
CERNER CORP.	156782104	CERN	71.59	21,349.00	1,461,459.78	1,528,375.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	46.21	384.00	15,456.63	17,745.00
CHARTER COMMUNICATIONS INC-A16119P108		CHTR	470.01	9,651.00	4,037,038.53	4,536,067.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	813.92	1,442.00	830,364.05	1,173,673.00
CHUBB LIMITED	H1467J104	CB	151.48	2,294.00	338,791.45	347,495.00
CISCO SYSTEMS	17275R102	CSCO	45.31	505,431.00	23,174,946.77	22,901,079.00
CNA FINANCIAL CORP	126117100	CNA	44.72	13,845.00	623,962.31	619,148.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.11	20,732.00	1,247,380.17	1,329,129.00
COLGATE PALMOLIVE	194162103	CL	67.82	5,295.00	378,424.65	359,107.00

Group: DOMESTIC EQUITIES - External Portfolio: INTECH (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
COMMERCE BANCSHARES	200525103	CBSH	67.03	0.90	58.53	60.00
CONSOLIDATED EDISON INC.	209115104	ED	86.89	10,063.00	794,409.02	874,374.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	186.06	7,953.00	749,306.77	1,479,735.00
COPART INC	217204106	CPRT	89.00	8,004.00	289,130.19	712,356.00
COSTAR GROUP INC	22160N109	CSGP	612.86	2,306.00	713,200.62	1,413,255.00
COSTCO WHOLESALE CORP.	22160K105	COST	299.81	50,882.00	13,863,731.86	15,254,932.00
COTY INC-CL A	222070203	COTY	11.54	32,143.00	358,146.95	370,930.00
CREDIT ACCEP CORP MI	225310101	CACC	430.46	9,766.00	3,957,138.61	4,203,872.00
CROWN CASTLE INTL CO	22822V101	CCI	133.66	74,290.00	10,387,833.81	9,929,601.00
CSX CORP.	126408103	CSX	71.54	22,183.00	1,126,687.81	1,586,972.00
CVS HEALTH CORP	126650100	CVS	75.27	20,523.00	1,363,429.91	1,544,766.00
DANAHER CORP	235851102	DHR	145.98	73,888.00	10,310,389.76	10,786,170.00
DARDEN RESTAURANTS INC	237194105	DRI	118.44	25,448.00	2,903,270.20	3,014,061.00
DEERE & CO.	244199105	DE	168.05	80,178.00	13,524,331.00	13,473,913.00
DELTA AIR LINES INC	247361702	DAL	57.31	55,741.00	3,136,061.87	3,194,517.00
DENTSPLY SIRONA INC	24906P109	XRAY	56.54	13,408.00	723,675.71	758,088.00
DEVON ENERGY CORPORATION	25179M103	DVN	21.89	13,547.00	324,250.15	296,544.00
DISH NETWORK CORP	25470M109	DISH	34.17	23,971.00	804,279.58	819,089.00
DOW INC.	260557103	DOW	53.37	7,101.00	357,215.09	378,980.00
DUPONT DE NEMOURS INC	26614N102	DD	64.81	3,911.00	256,000.82	253,472.00
DXC TECHNOLOGY	23355L106	DXC	37.33	26,567.00	1,702,674.48	991,746.00
EAGLE MATERIALS INC	26969P108	EXP	92.03	13,190.00	1,195,259.33	1,213,876.00
EASTMAN CHEMICAL CO.	277432100	EMN	78.37	6,300.00	652,993.32	493,731.00
EATON VANCE CORP.	278265103	EV	47.17	69,149.00	3,266,700.36	3,261,758.00
EBAY INC	278642103	EBAY	35.52	10,124.00	362,785.44	359,604.00
EDISON INTERNATIONAL	281020107	EIX	69.10	27,943.00	1,830,347.66	1,930,861.00
EDWARDS LIFESCIENCES	28176E108	EW	244.94	45,331.00	10,014,686.01	11,103,375.00
ELI LILLY & COMPANY	532457108	LLY	117.35	94,132.00	10,569,942.80	11,046,390.00
EMERSON ELECTRIC CO	291011104	EMR	73.86	33,360.00	2,234,192.37	2,463,970.00
ENERGIZER HOLDINGS, INC.	29272W109	ENR	49.89	30,174.00	1,328,591.39	1,505,381.00
EQUIFAX INC	294429105	EFX	139.64	1,092.00	94,632.57	152,487.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
EQUITRANS MIDSTREAM CORP	294600101	ETRN	9.97	17,989.00	357,828.19	179,350.00
ESTEE LAUDER CO.	518439104	EL	195.47	622.00	83,360.39	121,582.00
EVEREST RE GROUP LTD.	G3223R108	RE	271.26	20,909.00	5,272,581.53	5,671,775.00
EXACT SCIENCES CORP	30063P105	EXAS	81.01	28,778.00	2,641,096.48	2,331,306.00
EXELIXIS INC	30161Q104	EXEL	16.63	21,578.00	437,120.65	358,842.00
FACEBOOK INC-A	30303M102	FB	201.64	50,188.00	6,221,304.99	10,119,908.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	259.65	1,775.00	355,147.52	460,879.00
FASTENAL CO	311900104	FAST	35.52	481,667.00	16,616,515.20	17,108,812.00
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	47.63	119,572.00	5,077,526.92	5,695,214.00
FIRST ENERGY CORP.	337932107	FE	47.69	27,186.00	1,039,798.28	1,296,500.00
FLEETCOR TECH INC	339041105	FLT	306.92	1,152.00	240,667.89	353,572.00
FLUOR CORP	343412102	FLR	17.44	24,821.00	1,176,566.15	432,878.00
FMC CORP.	302491303	FMC	97.96	8,516.00	686,780.19	834,227.00
FORD MOTOR COMPANY	345370860	F	9.06	179,518.00	1,556,813.71	1,626,433.00
FORTINET INC	34959E109	FTNT	105.11	2,841.00	201,856.80	298,617.00
FOX CORP - CLASS B	35137L204	FOX	34.98	0.33	11.67	12.00
FRANKLIN RESOURCES INC	354613101	BEN	27.49	24,730.00	767,175.66	679,828.00
FREEPORT MCMORAN COOPER &	35671D857	FCX	11.38	31,717.00	367,593.69	360,939.00
GARMIN LTD	H2906T109	GRMN	97.69	5,488.00	381,188.01	536,123.00
GENERAL ELECTRIC CO	369604103	GE	11.27	582,289.00	5,248,356.96	6,562,397.00
GENERAL MOTORS CO	37045V100	GM	36.00	291,116.00	10,777,399.46	10,480,176.00
GENPACT LTD	G3922B107	G	40.70	31,935.00	983,008.68	1,299,755.00
GILEAD SCIENCES INC.	375558103	GILD	67.24	97,437.00	6,269,070.66	6,551,664.00
GOLDMAN SACHS GROUP INC	38141G104	GS	221.35	1,716.00	379,929.44	379,837.00
GOODYEAR T & R	382550101	GT	15.99	21,831.00	326,222.82	349,078.00
GRACE W.R. & COMPANY	38388F108	GRA	66.83	5,758.00	426,217.52	384,807.00
GRAPHIC PACKAGING HOLDING CO	388689101	GPK	16.27	73,415.00	1,134,195.68	1,194,462.00
H & R BLOCK INC.	093671105	HRB	24.38	94,055.00	2,324,936.84	2,293,061.00
HAIN CELESTIAL GROUP	405217100	HAIN	24.72	46,801.00	1,047,551.46	1,156,921.00
HALLIBURTON COMPANY	406216101	HAL	20.99	13,196.00	330,999.23	276,984.00
HARLEY-DAVIDSON INC	412822108	HOG	36.38	9,858.00	334,228.59	358,634.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
HARTFORD FINL SERVICES	416515104	HIG	61.86	73,768.00	4,338,407.03	4,563,288.00
HASBRO INC	418056107	HAS	101.70	69,127.00	7,537,617.71	7,030,216.00
HCA HEALTHCARE INC	40412C101	HCA	138.66	26,297.00	3,461,405.44	3,646,342.00
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	15.83	283,705.00	4,495,056.18	4,491,050.00
HOWARD HUGHES CORP	44267D107	HHC	110.41	10,296.00	1,096,440.60	1,136,781.00
HP INC	40434L105	HPQ	20.08	705,410.00	12,943,446.78	14,164,633.00
HUBBELL INC	443510607	HUBB	147.02	9,681.00	1,287,407.45	1,423,301.00
HUMANA INC.	444859102	HUM	341.23	21,849.00	5,967,438.55	7,455,534.00
HYATT HOTELS CORP-CLASS A	448579102	H	80.80	1,079.00	87,258.08	87,183.00
IAC/INTERACTIVE CORP	44919P508	IAC	222.70	8,280.00	1,195,221.30	1,843,956.00
INSULET CORP	45784P101	PODD	185.70	23,323.00	3,586,556.36	4,331,081.00
INTEL CORP.	458140100	INTC	58.05	329,873.00	16,512,391.00	19,149,128.00
INTERNATL FLAVORS &	459506101	IFF	141.23	7,539.00	903,271.15	1,064,733.00
INTERPUBLIC GROUP	460690100	IPG	22.40	17,600.00	407,598.40	394,240.00
INTL BUS MACH CORP	459200101	IBM	134.45	70,468.00	9,920,376.93	9,474,423.00
INTUIT INC.	461202103	INTU	258.89	77,537.00	19,534,422.63	20,073,554.00
INTUITIVE SURGICAL INC	46120E602	ISRG	592.90	14,924.00	5,357,114.52	8,848,440.00
JEFFERIES FINANCIAL GROUP INC	47233W109	JEF	20.90	191,381.00	3,535,832.44	3,999,863.00
JM SMUCKER CO	832696405	SJM	105.09	11,375.00	1,242,851.32	1,195,399.00
JOHNSON & JOHNSON	478160104	JNJ	137.49	54,419.00	5,499,053.17	7,482,068.00
JOHNSON CONTROLS	G51502105	JCI	42.83	386,059.00	16,685,326.40	16,534,907.00
JONES LANG LASALLE I	48020Q107	JLL	166.33	1,413.00	231,090.11	235,024.00
JPMORGAN CHASE & CO.	46625H100	JPM	131.76	22,541.00	1,698,912.61	2,970,002.00
JUNIPER NETWORKS INC	48203R104	JNPR	25.06	180,101.00	4,683,032.42	4,513,331.00
KAR AUCTION SERVICES INC	48238T109	KAR	21.12	114,208.00	2,685,114.33	2,412,073.00
KEURIG DR PEPPER INC	49271V100	KDP	30.94	55,392.00	2,127,087.07	1,713,828.00
KINDER MORGAN INC.	49456B101	KMI	19.61	163,441.00	3,265,189.69	3,205,078.00
KRAFT HEINZ CO/THE	500754106	KHC	30.50	70,621.00	2,304,961.04	2,153,941.00
L BRANDS INC	501797104	LB	19.14	179,431.00	3,199,652.53	3,434,309.00
LABORATORY CRP OF AMER	50540R409	LH	172.29	9,315.00	1,430,557.16	1,604,881.00
LAS VEGAS SANDS CORP	517834107	LVS	62.75	33,852.00	2,166,494.15	2,124,213.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
LENNAR CORPORATION	526057104	LEN	59.65	84,901.00	4,910,879.64	5,064,345.00
LIVE NATION	538034109	LYV	69.81	21,195.00	1,012,571.25	1,479,623.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	391.03	3,039.00	698,952.70	1,188,340.00
LOWE'S COS	548661107	LOW	117.31	3,427.00	332,346.00	402,021.00
LULULEMON ATHLETICA INC	550021109	LULU	225.69	9,199.00	1,151,981.80	2,076,122.00
MACQUARIE INFRASTRUCTURE CO	55608B105	MIC	41.95	72,692.00	3,008,277.84	3,049,429.00
MADISON SQUARE GARDEN CO	55825T103	MSG	281.78	22,522.00	6,132,669.26	6,346,249.00
MARATHON OIL CORP	565849106	MRO	11.65	72,494.00	1,417,733.88	844,555.00
MARATHON PETROLEUM CORP	56585A102	MPC	60.64	18,990.00	1,205,921.51	1,151,554.00
MARSH & MCLENNAN COS.	571748102	MMC	108.07	14,548.00	648,175.50	1,572,202.00
MARTIN MARIETTA MATERIALS	573284106	MLM	268.40	8,589.00	2,288,802.73	2,305,288.00
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	26.37	55,277.00	1,417,672.45	1,457,654.00
MATCH GROUP INC	57665R106	MTCH	70.48	15,878.00	1,134,533.91	1,119,081.00
MAXIM INTGRD PRDCTS INC.	57772K101	MXIM	56.67	37,947.00	2,229,412.83	2,150,456.00
MCDONALDS CORPORATION	580135101	MCD	194.48	41,261.00	7,631,528.62	8,024,439.00
MEDTRONIC INC	G5960L103	MDT	111.39	14,030.00	1,299,599.65	1,562,802.00
MERCK & CO INC	58933Y105	MRK	87.18	326,557.00	27,353,627.93	28,469,239.00
MERCURY GENERAL CORP.	589400100	MCY	48.98	13,419.00	718,897.43	657,263.00
METLIFE INC	59156R108	MET	49.91	159,809.00	7,592,981.06	7,976,067.00
MICRON TECHNOLOGY INC	595112103	MU	47.51	13,787.00	436,387.75	655,020.00
MICROSOFT CORP.	594918104	MSFT	151.38	382,985.00	34,734,264.86	57,976,269.00
MOLINA HEALTHCARE INC	60855R100	MOH	135.50	9,305.00	1,253,773.90	1,260,827.00
MYLAN NV	N59465109	MYL	18.78	81,880.00	1,703,379.28	1,537,706.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	42.12	31,673.00	1,364,973.74	1,334,067.00
NAVIENT CORP-WHEN DISTRIBUTE	63938C108	NAVI	14.35	145,518.00	1,829,800.62	2,088,183.00
NETAPP INC.	64110D104	NTAP	60.59	13,178.00	922,973.16	798,455.00
NETFLIX INC	64110L106	NFLX	314.66	13,297.00	3,519,218.93	4,184,034.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	116.61	3,510.00	295,709.26	409,301.00
NEWS CORP - CLASS B	65249B208	NWS	13.17	63,008.00	834,074.70	829,815.00
NEWS CORP. CLASS A	65249B109	NWSA	12.88	375,217.00	5,087,049.85	4,832,795.00
NIELSEN HOLDINGS NV	G6518L108	NLSN	19.55	13,427.00	322,971.72	262,498.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
NIKE INC. -CL B	654106103	NKE	93.49	115,401.00	10,501,969.87	10,788,839.00
NORFOLK SOUTHERN CORP.	655844108	NSC	193.50	6,287.00	927,329.18	1,216,534.00
NORTHERN TRUST CORP	665859104	NTRS	107.24	13,018.00	1,235,347.89	1,396,050.00
NORTHROP GRUMMAN CORP.	666807102	NOC	351.77	4,150.00	637,669.82	1,459,846.00
NRG ENERGY INC.	629377508	NRG	39.73	52,689.00	1,465,780.07	2,093,334.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	17.93	21,766.00	320,006.68	390,264.00
NVIDIA CORP	67066G104	NVDA	216.74	13,172.00	1,438,432.73	2,854,899.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	38.57	0.03	1.25	1.00
OKTA INC	679295105	OKTA	129.78	5,787.00	301,824.07	751,037.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	22.56	190,410.00	4,490,933.22	4,295,650.00
OMNICOM GROUP	681919106	OMC	79.48	98,130.00	7,548,493.27	7,799,372.00
ONEOK INC.	682680103	OKE	71.05	127,615.00	8,751,623.79	9,067,046.00
ORACLE SYS. CORP.	68389X105	ORCL	56.14	106,749.00	5,288,693.25	5,992,889.00
OUTFRONT MEDIA INC	69007J106	OUT	24.98	102,585.00	2,811,517.49	2,562,573.00
PACKAGING CORP OF AMERICA	695156109	PKG	111.90	66,119.00	7,186,363.75	7,398,716.00
PALO ALTO NETWORKS INC	697435105	PANW	227.22	1,730.00	380,004.29	393,091.00
PAYCOM SOFTWARE INC	70432V102	PAYC	276.81	8,931.00	1,605,718.46	2,472,190.00
PBF ENERGY INC	69318G106	PBF	31.30	10,089.00	341,548.00	315,786.00
PHILLIPS 66	718546104	PSX	114.72	138,638.00	15,108,346.16	15,904,551.00
PLANET FITNESS INC-CL A	72703H101	PLNT	73.92	28,316.00	1,712,953.77	2,093,119.00
PROCTER & GAMBLE CO	742718109	PG	122.06	94,540.00	11,093,270.70	11,539,552.00
PROGRESSIVE CORP	743315103	PGR	73.05	130,293.00	7,708,466.18	9,517,904.00
PVH CORP	693656100	PVH	96.96	6,598.00	961,018.73	639,742.00
QUALCOMM INC	747525103	QCOM	83.55	209,528.00	16,639,589.58	17,506,064.00
QUEST DIAGNOSTICS INC	74834L100	DGX	106.55	23,621.00	2,347,074.31	2,516,818.00
RALPH LAUREN CORP	751212101	RL	107.34	11,746.00	1,459,821.70	1,260,816.00
REINSURANCE GROUP OF	759351604	RGA	165.46	253.00	21,215.37	41,861.00
RESMED INC	761152107	RMD	149.60	16,551.00	1,619,220.83	2,476,030.00
RINGCENTRAL INC-CLASS A	76680R206	RNG	172.47	12,752.00	1,538,289.65	2,199,337.00
ROKU INC	77543R102	ROKU	160.37	12,744.00	1,704,387.66	2,043,755.00
ROPER TECHNOLOGIES INC	776696106	ROP	360.37	3,139.00	1,119,393.77	1,131,201.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
ROSS STORES INC	778296103	ROST	116.15	23,175.00	1,961,303.48	2,691,776.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	120.02	18,586.00	2,131,306.80	2,230,692.00
RPM INTERNATIONAL INC.	749685103	RPM	73.73	100,494.00	6,840,117.27	7,409,423.00
SABRE CORP	78573M104	SABR	22.43	143,447.00	3,277,728.37	3,217,516.00
SAGE THERAPEUTICS INC	78667J108	SAGE	154.77	11,452.00	1,588,651.22	1,772,426.00
SANTANDER CONSUMER USA	80283M101	SC	23.55	44,764.00	1,121,553.07	1,054,192.00
SBA COMMUNICATIONS CORP	78410G104	SBAC	236.47	3,642.00	572,250.80	861,224.00
SCHLUMBERGER	806857108	SLB	36.20	8,716.00	348,486.60	315,519.00
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	101.08	9,223.00	938,087.01	932,261.00
SEMPRA ENERGY	816851109	SRE	147.27	12,425.00	1,254,481.33	1,829,830.00
SIRIUS XM HOLDINGS INC	82968B103	SIRI	6.98	17,222.00	121,380.12	120,210.00
SNAP-ON INC	833034101	SNA	160.46	2,191.00	322,572.17	351,568.00
SONOCO PRODUCTS CO	835495102	SON	60.53	25,418.00	1,482,598.90	1,538,552.00
SPECTRUM BRANDS HOLDINGS	84790A105	SPB	62.52	32,491.00	1,643,811.86	2,031,337.00
STERIS PLC	G8473T100	STE	151.14	2,712.00	265,801.98	409,892.00
SYNCHRONY FINANCIAL	87165B103	SYF	37.41	128,597.00	4,449,834.14	4,810,814.00
SYNOPSYS INC.	871607107	SNPS	141.04	26,762.00	1,652,067.24	3,774,512.00
SYSCO CORP.	871829107	SYF	80.55	204,682.00	15,874,057.91	16,487,135.00
T ROWE PRICE GROUP INC.	74144T108	TROW	123.56	38,362.00	4,145,195.90	4,740,009.00
TAKE-TWO INTERACTIVE	874054109	TTWO	121.35	33,539.00	3,897,845.50	4,069,958.00
TAPESTRY INC	876030107	TPR	26.89	233,475.00	6,541,245.66	6,278,143.00
TARGET CORP	87612E106	TGT	125.01	104,805.00	10,889,741.26	13,101,673.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	51.83	6,360.00	268,157.08	329,639.00
TERADATA CORP	88076W103	TDC	26.56	8,445.00	380,965.77	224,299.00
TEXAS INSTRS INC	882508104	TXN	120.21	135,621.00	14,228,888.95	16,303,000.00
THE BANK OF NEW YORK MELLON	064058100	BK	48.97	68,110.00	3,167,554.98	3,335,347.00
THOR INDUSTRIES INC	885160101	THO	63.77	16,732.00	1,140,069.96	1,067,000.00
TIFFANY & CO	886547108	TIF	133.80	7,166.00	667,254.71	958,811.00
TIMKEN CO.	887389104	TKR	52.59	8,077.00	388,449.58	424,769.00
TJX COS. INC.	872540109	TJX	61.13	13,606.00	669,806.41	831,735.00
TRANSDIGM GROUP INC	893641100	TDG	567.10	27,074.00	12,432,472.93	15,353,665.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
TRANSOCEAN LTD	H8817H100	RIG	4.98	73,401.00	360,780.60	365,537.00
TRAVELERS COS INC	89417E109	TRV	136.72	22,546.00	2,331,545.69	3,082,489.00
TREEHOUSE FOODS INC	89469A104	THS	48.89	12,640.00	676,649.05	617,970.00
TRINITY INDUSTRIES	896522109	TRN	21.04	54,860.00	1,167,645.73	1,154,254.00
TWILIO INC - A	90138F102	TWLO	103.28	14,035.00	1,382,949.48	1,449,535.00
TWITTER INC	90184L102	TWTR	30.91	68,476.00	2,574,771.07	2,116,593.00
TYSON FOODS INC. CL-A	902494103	TSN	89.89	6,033.00	361,972.03	542,306.00
UNITED PARCEL SERVICES INC	911312106	UPS	119.73	148,774.00	17,472,968.83	17,812,711.00
UNITED TECHNOLOGIES	913017109	UTX	148.34	154,323.00	21,374,133.67	22,892,274.00
UNITEDHEALTH GROUP INC	91324P102	UNH	279.87	8,609.00	1,252,684.13	2,409,401.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	5,990,532.35	5,990,532.36	5,990,532.00
V F CORP	918204108	VFC	88.54	24,417.00	1,815,753.26	2,161,881.00
VAIL RESORTS INC	91879Q109	MTN	242.67	24,884.00	5,697,531.26	6,038,600.00
VALERO ENERGY CORP.	91913Y100	VLO	95.49	7,735.00	694,940.06	738,615.00
VALVOLINE INC	92047W101	VVV	22.65	18,478.00	333,198.99	418,527.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	133.73	1,464.00	141,856.20	195,781.00
VEEVA SYSTEMS INC. - CL A	922475108	VEEV	149.18	19,850.00	2,816,728.06	2,961,223.00
VERISIGN INC	92343E102	VRSN	190.74	5,965.00	669,070.58	1,137,764.00
VERIZON COMMUNICATIONS	92343V104	VZ	60.24	94,126.00	5,595,944.43	5,670,150.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	221.75	5,446.00	1,068,964.84	1,207,651.00
VIACOM INC. CL B	92553P201	VIAB	24.07	120,807.00	2,811,474.78	2,907,824.00
VICI PROPERTIES INC	925652109	VICI	24.73	60,810.00	1,299,249.15	1,503,831.00
VISTRA ENERGY CORP	92840M102	VST	26.53	35,729.00	704,022.62	947,890.00
VMWARE INC-CLASS A	928563402	VMW	155.62	59,482.00	8,549,668.33	9,256,589.00
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	59.60	204,693.00	11,530,567.22	12,199,703.00
WALMART INC	931142103	WMT	119.09	188,341.00	21,289,091.87	22,429,530.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	322.07	1,109.00	234,335.62	357,176.00
WELLS FARGO COMPANY	949746101	WFC	54.46	37,167.00	1,810,259.54	2,024,115.00
WEST PHARMACEUTICAL	955306105	WST	147.03	6,900.00	739,089.69	1,014,507.00
WESTERN UNION CO.	959802109	WU	26.88	87,102.00	2,233,732.40	2,341,302.00
WILEY JOHN & SONS IN	968223206	JW.A	47.26	22,617.00	1,000,965.09	1,068,879.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
WILLIAMS COS. INC.	969457100	WMB	22.72	396,989.00	9,490,045.54	9,019,590.00
WILLIS TOWERS WATSON PLC	G96629103	WLTW	196.44	4,008.00	727,608.06	787,332.00
YUM BRANDS INC	988498101	YUM	100.67	11,734.00	940,998.16	1,181,262.00
ZAYO GROUP HOLDINGS INC	98919V105	ZAYO	34.24	36,658.00	1,256,705.89	1,255,170.00
ZENDESK INC	98936J101	ZEN	79.00	2,492.00	152,244.51	196,868.00
ZOETIS INC	98978V103	ZTS	120.52	13,497.00	821,241.89	1,626,658.00
COMMON STOCK TOTAL				22,654,538.61	1,013,432,617.37	1,153,592,210.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
BROOKFIELD PROPERTY REIT INC	11282X103	BPR	19.02	37,577.00	714,808.48	714,715.00
CAMDEN PROPERTY TRUST	133131102	CPT	111.55	8,927.00	819,042.76	995,807.00
COUSINS PROPERTIES INC	222795502	CUZ	40.49	37,875.00	1,514,617.46	1,533,559.00
JBG SMITH PROPERTIES	46590V100	JBGS	39.88	8,149.00	325,142.66	324,982.00
MACERICH CO	554382101	MAC	26.93	42,509.00	1,369,389.18	1,144,767.00
NEW RESIDENTIAL INVESTMENT	64828T201	NRZ	15.50	273,695.00	4,449,539.77	4,242,273.00
PARK HOTELS & RESORTS INC	700517105	PK	23.65	26,623.00	786,884.63	629,634.00
SPIRIT REALTY CAPITAL INC.	84860W300	SRC	52.40	20,681.00	818,327.34	1,083,684.00
TAUBMAN CENTERS INC	876664103	TCO	32.48	32,926.00	1,159,666.89	1,069,436.00
REAL ESTATE INVESTMENT TRUST TOTAL				488,962.00	11,957,419.17	11,738,857.00
INTECH (Q) TOTAL				23,143,500.61	1,025,390,036.54	1,165,331,067.00
Large Cap TOTAL				23,143,500.61	1,025,390,036.54	1,165,331,067.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH						
Instrument: COM						
CHARTWELL (SV) COMMON STOCK						
AMERICAN EQUITY INVESTMENT	025676206	AEL	29.72	112,675.00	1,540,957.67	3,348,701.00
APERGY CORP	03755L104	APY	25.54	101,800.00	3,129,647.33	2,599,972.00
ARGO GROUP INTL HOLDINGS	G0464B107	ARGO	65.78	79,124.00	2,147,814.60	5,204,777.00
AVISTA CORP	05379B107	AVA	47.28	63,265.00	1,958,255.55	2,991,169.00
BARNES GROUP INC.	067806109	B	59.19	63,750.00	992,224.30	3,773,363.00
BLACK HILLS CORP	092113109	BKH	76.57	42,675.00	1,511,252.97	3,267,625.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	239.32	31,475.00	4,774,937.70	7,532,597.00
CACTUS INC - A	127203107	WHD	30.19	115,900.00	3,582,887.71	3,499,021.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	43.61	84,496.00	4,186,895.55	3,684,871.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	39.08	109,425.00	2,997,866.92	4,276,329.00
COMMVAULT SYSTEMS INC	204166102	CVLT	50.62	69,355.00	4,749,598.02	3,510,750.00
CVB FINL CORP	126600105	CVBF	21.36	132,650.00	2,101,529.64	2,833,404.00
DENNYS CORPORATION	24869P104	DENN	19.54	313,450.00	3,209,580.65	6,124,813.00
DIODES INC	254543101	DIOD	46.14	104,600.00	2,405,734.57	4,826,244.00
DYCOM INDUSTRIES INC.	267475101	DY	52.05	70,173.00	5,006,397.33	3,652,505.00
EAGLE MATERIALS INC	26969P108	EXP	92.03	35,800.00	2,805,745.53	3,294,674.00
EAGLE PHARMACEUTICALS INC	269796108	EGRX	58.48	56,975.00	3,737,851.80	3,331,898.00
EL PASO ELECTRIC COMPANY	283677854	EE	67.82	67,125.00	2,374,682.83	4,552,418.00
ENPRO INDUSTRIES INC	29355X107	NPO	66.39	28,000.00	964,764.67	1,858,920.00
ESCO TECHNOLOGIES INC	296315104	ESE	88.07	53,840.00	1,939,604.10	4,741,689.00
FIRST FINL BANCORP O	320209109	FFBC	24.32	143,675.00	3,911,482.51	3,494,176.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	21.56	145,650.00	2,329,535.87	3,140,214.00
FNB CORP	302520101	FNB	12.42	178,050.00	1,809,038.22	2,211,381.00
FRANKLIN ELEC INC	353514102	FELE	55.47	60,625.00	2,235,364.48	3,362,869.00
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	32.70	95,887.00	3,008,726.00	3,135,505.00
G-III APPAREL GROUP LTD	36237H101	GIII	29.60	93,315.00	2,587,628.04	2,762,124.00
HARSCO CORP	415864107	HSC	22.25	188,875.00	4,636,600.53	4,202,469.00
HOPE BANCORP INC	43940T109	HOPE	14.51	189,379.00	2,819,711.20	2,747,889.00
HUB GROUP INC	443320106	HUBG	51.07	63,075.00	2,444,002.17	3,221,240.00
INDEPENDENT BANK GROUP INC	45384B106	IBTX	57.63	70,758.00	4,459,450.18	4,077,784.00
INTERFACE INC	458665304	TILE	16.79	257,775.00	4,633,535.83	4,328,042.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH						
Instrument: COM						
CHARTWELL (SV) COMMON STOCK						
ITT INC	45073V108	ITT	69.78	100,650.00	3,563,873.17	7,023,357.00
KNOLL INC	498904200	KNL	27.56	140,175.00	2,411,323.65	3,863,223.00
KORN FERRY	500643200	KFY	39.28	83,450.00	2,595,223.09	3,277,916.00
MANTECH INTERNATIONAL	564563104	MANT	77.58	72,003.00	2,454,117.96	5,585,993.00
MATTHEWS INTL CORP	577128101	MATW	38.35	44,100.00	1,377,814.04	1,691,235.00
MCGRATH RENTCORP	580589109	MGRC	73.34	52,763.00	1,873,928.58	3,869,638.00
MINERALS TECHNOLOGIES INC	603158106	MTX	54.00	67,390.00	2,780,593.39	3,639,060.00
MUELLER WTR PRODS INC	624758108	MWA	11.28	382,850.00	4,278,679.32	4,318,548.00
NORTHWESTERN CORP	668074305	NWE	71.57	76,525.00	2,290,487.06	5,476,894.00
OXFORD INDUSTRIES INC.	691497309	OXM	74.42	27,125.00	1,532,294.62	2,018,643.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	26.20	89,080.00	3,206,789.11	2,333,896.00
PH GLATFELTER CO	377316104	GLT	17.85	241,071.00	4,393,142.41	4,303,117.00
PHIBRO ANIMAL HEALTH CORP-A	71742Q106	PAHC	24.26	90,300.00	2,837,649.42	2,190,678.00
PLEXUS CORP	729132100	PLXS	75.90	88,150.00	1,928,195.61	6,690,585.00
PRA GROUP INC	69354N106	PRAA	36.64	133,375.00	4,462,283.83	4,886,860.00
PROGRESS SOFTWARE	743312100	PRGS	42.01	87,462.00	1,519,240.06	3,674,279.00
RENASANT CORP	75970E107	RNST	35.40	88,175.00	3,064,414.79	3,121,395.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	45.82	99,000.00	2,079,222.72	4,536,180.00
SAIA INC	78709Y105	SAIA	94.90	65,042.00	2,336,900.54	6,172,486.00
SANDERSON FARMS INC	800013104	SAFM	165.58	30,350.00	3,364,247.55	5,025,353.00
SANDY SPRING BANCORP INC	800363103	SASR	35.36	116,805.00	4,359,056.56	4,130,225.00
SCHOLASTIC CORP	807066105	SCHL	37.13	98,699.00	3,818,606.98	3,664,694.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	66.22	54,975.00	1,065,627.07	3,640,445.00
SOUTH STATE CORP	840441109	SSB	83.28	51,200.00	3,075,057.79	4,263,936.00
SOUTHWEST GAS HOLDINGS INC	844895102	SWX	75.76	48,900.00	4,006,542.48	3,704,664.00
SRC ENERGY INC	78470V108	SRCI	3.57	445,100.00	4,022,550.77	1,589,007.00
SYNOVUS FINANCIAL CORP	87161C501	SNV	38.09	59,000.00	2,538,959.70	2,247,310.00
TOWNE BANK	89214P109	TOWN	28.15	115,664.00	3,544,993.04	3,255,942.00
TRI POINTE HOMES INC	87265H109	TPH	15.58	197,875.00	2,805,252.18	3,082,893.00
TRUEBLUE INC	89785X101	TBI	23.31	154,900.00	3,391,447.90	3,610,719.00
UMB FINL CORP	902788108	UMBF	67.27	44,975.00	1,792,578.93	3,025,468.00

Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH						
Instrument: COM						
CHARTWELL (SV) COMMON STOCK						
UMPQUA HLDGS CORP	904214103	UMPQ	16.37	156,725.00	2,015,351.51	2,565,588.00
UNIFIRST CORP	904708104	UNF	206.25	17,810.00	2,981,463.56	3,673,313.00
UNITED BANKSHARES INC.	909907107	UBSI	37.87	67,750.00	2,137,197.48	2,565,693.00
UNITED CMNTY BKS BLA	90984P303	UCBI	31.00	141,925.00	2,533,259.31	4,399,675.00
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	8,121,041.66	8,121,041.69	8,121,042.00
WOLVERINE WORLD WIDE	978097103	WWW	32.10	98,125.00	2,554,545.34	3,149,813.00
COMMON STOCK TOTAL				15,274,122.66	200,107,257.68	259,979,196.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
EMPIRE STATE REALTY TRUST-A	292104106	ESRT	13.96	164,000.00	2,653,976.58	2,289,440.00
FIRST INDUSTRIAL RE	32054K103	FR	42.58	110,585.00	1,928,294.91	4,708,709.00
HEALTHCARE RLTY TR	421946104	HR	33.19	129,395.00	2,848,545.73	4,294,620.00
KITE REALTY GROUP TRUST	49803T300	KRG	19.35	100,762.00	2,527,037.70	1,949,745.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	22.12	197,400.00	4,086,052.21	4,366,488.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	176.59	33,875.00	1,889,177.89	5,981,986.00
STAG INDUSTRIAL INC	85254J102	STAG	30.99	133,750.00	3,524,230.43	4,144,913.00
REAL ESTATE INVESTMENT TRUST TOTAL				869,767.00	19,457,315.45	27,735,901.00
CHARTWELL (SV) TOTAL				16,143,889.66	219,564,573.13	287,715,097.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6DG						
Instrument: COM						
NEUBERGER BERMAN (SV) COMMON STOCK						
ACADIA HEALTHCARE CO INC	00404A109	ACHC	32.16	133,100.00	4,510,402.37	4,280,496.00
ACCURAY INC	004397105	ARRAY	3.08	622,220.00	3,516,593.65	1,916,438.00
ACTUANT CORP CL A	00508X203	EPAC	24.56	107,925.00	2,722,905.65	2,650,638.00
ALIMCO FINANCIAL CORP	01626K206	ALMC	8.05	8,720.00	520,781.83	70,196.00
AMNEAL PHARMACEUTICALS INC	03168L105	AMRX	3.76	417,500.00	3,826,559.90	1,569,800.00
ATLANTIC POWER CORP	04878Q863	AT	2.36	795,500.00	2,048,895.27	1,877,380.00
ATRICURE INC	04963C209	ATRC	29.75	87,100.00	1,703,538.32	2,591,225.00
AVERY DENNISON	053611109	AVY	130.37	58,000.00	2,072,777.27	7,561,460.00
AVIS BUDGET GROUP INC	053774105	CAR	29.75	97,900.00	2,988,343.39	2,912,525.00
BABCOCK & WILCOX ENTERPR	05614L209	BW	3.46	163,537.40	2,263,459.84	565,839.00
BANKUNITED INC	06652K103	BKU	35.06	76,100.00	1,920,230.91	2,668,066.00
BOX INC-CLASS A	10316T104	BOX	18.24	68,100.00	1,148,047.08	1,242,144.00
CERENCE INC	156727109	CRNC	15.56	46,262.00	785,177.43	719,837.00
CEVA INC	157210105	CEVA	25.92	55,600.00	1,020,023.59	1,441,152.00
CHARLES RIVER LABORATORIES	159864107	CRL	145.25	59,200.00	2,008,123.49	8,598,800.00
CHICO'S FAS INC	168615102	CHS	4.77	221,400.00	1,760,137.16	1,056,078.00
CHILDREN'S PLACE	168905107	PLCE	72.26	26,000.00	2,410,708.65	1,878,760.00
CIENA CORP.	171779309	CIEN	37.96	262,400.00	5,279,219.12	9,960,704.00
CLEAN HARBORS INC	184496107	CLH	82.65	34,400.00	1,834,776.18	2,843,160.00
CLEVELAND-CLIFFS INC	185899101	CLF	7.99	315,400.00	2,496,682.30	2,520,046.00
CLOUDERA INC	18914U100	CLDR	9.88	498,200.00	5,765,840.31	4,922,216.00
COMERICA INC.	200340107	CMA	70.41	27,670.00	815,433.91	1,948,245.00
CONDUENT INC	206787103	CNDT	6.77	288,000.00	4,131,765.33	1,949,760.00
CORELOGIC INC	21871D103	CLGX	41.43	109,418.00	2,068,663.65	4,533,188.00
COVANTA HOLDING CORP.	22282E102	CVA	14.71	182,800.00	3,116,457.95	2,688,988.00
CRITEO SA-SPON ADR	226718104	CRTO	17.85	157,600.00	3,359,616.48	2,813,160.00
CROWN HOLDINGS INC	228368106	CCK	75.90	146,830.00	4,913,994.13	11,144,397.00
DANAOS CORP	Y1968P121	DAC	6.95	15,894.00	1,518,843.17	110,463.00
DIEBOLD NIXDORF INC	253651103	DBD	7.27	289,300.00	3,512,906.05	2,103,211.00
DRIL-QUIP INC	262037104	DRQ	42.26	34,600.00	1,584,126.08	1,462,196.00
ENTEGRIS INC	29362U104	ENTG	47.32	47,200.00	1,266,358.54	2,233,504.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6DG						
Instrument: COM						
NEUBERGER BERMAN (SV) COMMON STOCK						
EXPRESS INC	30219E103	EXPR	3.93	174,200.00	2,310,812.97	684,606.00
FIREEYE INC	31816Q101	FEYE	16.76	333,700.00	4,373,316.81	5,592,812.00
FLUIDIGM CORP	34385P108	FLDM	2.52	620,300.00	3,460,162.84	1,563,156.00
FORUM ENERGY TECH INC	34984V100	FET	1.31	229,800.00	2,172,443.96	301,038.00
HAIN CELESTIAL GROUP	405217100	HAIN	24.72	116,800.00	3,139,948.05	2,887,296.00
HARSCO CORP	415864107	HSC	22.25	116,300.00	2,088,106.12	2,587,675.00
HERTZ GLOBAL HOLDINGS INC	42806J106	HTZ	15.50	249,022.00	3,630,075.73	3,859,841.00
HUNTINGTON BANCSHARES	446150104	HBAN	14.89	170,830.00	1,089,856.02	2,543,659.00
II VI INC	902104108	IIVI	29.19	27,980.00	552,806.44	816,736.00
IMPINJ INC	453204109	PI	31.56	25,900.00	336,206.09	817,404.00
INFINERA CORP	45667G103	INFN	6.38	495,700.00	4,197,125.94	3,162,566.00
INTERNATIONAL GAME	G4863A108	IGT	14.85	92,400.00	1,371,102.34	1,372,140.00
INTERSECT ENT INC	46071F103	XENT	21.68	72,300.00	1,229,746.22	1,567,464.00
ION GEOPHYSICAL CORP	462044207	IO	8.43	52,073.00	2,686,892.74	438,975.00
ITRON INC.	465741106	ITRI	80.08	84,100.00	4,077,201.59	6,734,728.00
KBR INC	48242W106	KBR	29.77	206,000.00	4,512,195.06	6,132,620.00
LUMINEX CORP DEL	55027E102	LMNX	21.13	130,200.00	2,644,377.52	2,751,126.00
LYDALL INC.	550819106	LDL	18.62	113,000.00	3,129,744.85	2,104,060.00
MACOM TECHNOLOGY SOLUTIONS	55405Y100	MTSI	24.67	179,630.00	5,480,696.13	4,431,472.00
MALLINCKRODT PLC	G5785G107	MNK	3.77	56,300.00	966,222.54	212,251.00
MCDERMOTT INTERNATIONAL	580037703	MDR	0.80	186,849.93	2,450,124.13	149,555.00
MEDNAX INC	58502B106	MD	26.12	90,400.00	2,601,400.85	2,361,248.00
MERCURY SYSTEMS INC	589378108	MRCY	73.25	32,500.00	347,092.91	2,380,625.00
MOLINA HEALTHCARE INC	60855R100	MOH	135.50	25,900.00	1,355,762.22	3,509,450.00
MSG NETWORKS INC	553573106	MSGN	16.24	74,800.00	1,603,850.22	1,214,752.00
NANOSTRING TECH INC	63009R109	NSTG	26.92	148,700.00	1,852,605.68	4,003,004.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	17.93	370,100.00	5,036,248.86	6,635,893.00
OFFICE DEPOT INC	676220106	ODP	2.23	677,340.00	1,984,699.66	1,510,468.00
OIL STS INTL INC	678026105	OIS	15.94	80,800.00	1,833,977.30	1,287,952.00
ONESPAN INC	68287N100	OSPN	18.65	136,400.00	1,890,728.51	2,543,860.00
ORASURE TECHNOLOGIES	68554V108	OSUR	8.10	112,100.00	1,227,454.70	908,010.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6DG						
Instrument: COM						
NEUBERGER BERMAN (SV) COMMON STOCK						
ORMAT TECHNOLOGIES INC	686688102	ORA	76.85	53,300.00	1,319,853.40	4,096,105.00
OSI SYSTEMS INC	671044105	OSIS	99.49	36,600.00	2,170,737.38	3,641,334.00
PARTY CITY HOLDCO INC	702149105	PRTY	1.93	391,300.00	4,104,626.42	755,209.00
PATTERSON COS INC	703395103	PDCO	19.46	145,800.00	3,375,214.10	2,837,268.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	8.94	105,800.00	1,828,836.30	945,852.00
QUANTUM CORP	747906501	QMCO	5.80	76,450.00	924,766.40	443,410.00
RAMBUS INC DEL	750917106	RMBS	13.05	318,150.00	2,529,293.04	4,151,858.00
RESIDEO TECHNOLOGIES INC	76118Y104	REZI	9.78	213,500.00	3,666,947.93	2,088,030.00
RIBBON COMMUNICATIONS INC	762544104	RBBN	2.93	302,300.00	2,099,809.57	885,739.00
RTW RETAILWINDS INC	74980D100	RTW	1.34	120,400.00	542,525.79	161,336.00
RYDER SYS. INC.	783549108	R	52.49	26,300.00	995,806.78	1,380,487.00
SEAWORLD ENTERTAINMENT INC	81282V100	SEAS	29.28	99,900.00	1,426,164.78	2,925,072.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	86.99	59,400.00	1,095,633.74	5,167,206.00
STERICYCLE INC	858912108	SRCL	62.82	101,200.00	5,439,399.02	6,357,384.00
STRATASYS LTD	M85548101	SSYS	18.44	100,900.00	2,442,423.05	1,860,596.00
SUPERIOR ENERGY SVCS	868157306	SPNVD	0.29	283,600.00	1,910,645.52	80,826.00
TALEND SA-ADR	874224207	TLND	37.96	35,400.00	1,267,895.29	1,343,784.00
TCF FINANCIAL CORP	872307103	TCF	42.49	105,075.00	2,755,020.78	4,464,637.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	341.99	9,400.00	302,133.47	3,214,706.00
TEMPUR SEALY INTERNATIONAL I	88023U101	TPX	84.88	40,500.00	1,948,187.72	3,437,640.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	1.23	313,000.00	2,952,288.93	384,990.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	57.80	35,300.00	1,174,862.55	2,040,340.00
TIVO CORP	88870P106	TIVO	7.81	347,570.00	5,732,172.08	2,714,522.00
TREEHOUSE FOODS INC	89469A104	THS	48.89	54,300.00	3,607,269.72	2,654,727.00
TWIN DISC INC	901476101	TWIN	10.18	58,618.00	1,301,787.45	596,731.00
UNISYS CORP.	909214306	UIS	11.38	142,500.00	1,640,826.22	1,621,650.00
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	15,038,884.37	15,038,884.52	15,038,884.00
VALMONT INDUSTRIES	920253101	VMI	143.14	14,200.00	1,745,489.79	2,032,588.00
VEECO INSTRUMENTS INC	922417100	VECO	13.69	237,500.00	4,358,025.51	3,251,375.00
VERINT SYS INC	92343X100	VRNT	48.61	135,253.00	4,977,352.42	6,574,648.00
VIAVI SOLUTIONS INC	925550105	VIAV	15.02	298,400.00	2,338,670.75	4,481,968.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External Market: Small Cap Portfolio: 6DG Instrument: COM						
				NEUBERGER BERMAN (SV) COMMON STOCK		
VISTRA ENERGY CORP	92840M102	VST	26.53	204,668.00	4,370,230.47	5,429,842.00
WELBILT INC	949090104	WBT	16.69	177,600.00	2,477,167.63	2,964,144.00
COMMON STOCK TOTAL				30,619,369.70	248,385,322.52	271,925,402.00
				Instrument: REIT REAL ESTATE INVESTMENT TRUST		
UNITI GROUP INC	91325V108	UNIT	6.72	121,000.00	2,905,113.56	813,120.00
REAL ESTATE INVESTMENT TRUST TOTAL				121,000.00	2,905,113.56	813,120.00
NEUBERGER BERMAN (SV) TOTAL				30,740,369.70	251,290,436.08	272,738,522.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM						
FULLER THALER (SC) COMMON STOCK						
ACI WORLDWIDE INC	004498101	ACIW	37.50	11,175.00	181,632.22	419,063.00
ACTUANT CORP CL A	00508X203	EPAC	24.56	26,400.00	727,845.04	648,384.00
ADTRAN INC.	00738A106	ADTN	9.19	41,990.00	694,571.43	385,888.00
AG MORTGAGE INVESTMENT	001228105	MITT	15.57	33,400.00	541,341.12	520,038.00
AIR TRANSPORT SERVICES	00922R105	ATSG	24.61	105,800.00	2,369,388.53	2,603,738.00
ALEXANDER & BALDWIN INC.	014491104	ALEX	21.68	23,917.00	606,850.44	518,521.00
ALLEGiant TRAVEL CO	01748X102	ALGT	169.73	14,200.00	2,423,796.30	2,410,166.00
ALLSCRIPTS HEALTHCARE	01988P108	MDRX	10.78	149,600.00	1,737,769.09	1,612,688.00
AMBARELLA INC	G037AX101	AMBA	54.74	43,000.00	2,386,767.95	2,353,820.00
AMEDISYS INC	023436108	AMED	162.96	25,400.00	2,741,748.05	4,139,184.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	9.86	42,923.00	454,906.41	423,221.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	63.85	17,685.00	939,826.18	1,129,187.00
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	96.02	2,351.00	90,895.68	225,743.00
ASSURED GUARANTY LTD	G0585R106	AGO	49.65	19,135.00	586,018.65	950,053.00
AVNET INC.	053807103	AVT	40.65	18,410.00	687,270.20	748,367.00
BEACON ROOFING SUPPLY INC	073685109	BECN	29.65	37,710.00	1,308,450.00	1,118,101.00
BOSTON BEER INC	100557107	SAM	384.32	6,350.00	2,340,840.55	2,440,432.00
BOX INC-CLASS A	10316T104	BOX	18.24	143,300.00	2,467,324.49	2,613,792.00
BRINKS COMPANY	109696104	BCO	93.00	24,649.00	1,285,400.60	2,292,357.00
BROOKLINE BANCORP IN	11373M107	BRKL	16.05	79,679.00	1,131,839.83	1,278,848.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	25.41	22,650.00	344,286.07	575,536.00
CABOT CORP	127055101	CBT	46.99	47,280.00	2,047,438.13	2,221,687.00
CARGURUS INC	141788109	CARG	40.09	50,500.00	2,748,124.97	2,024,545.00
CELANESE CORP-SERIES A	150870103	CE	125.57	9,695.00	633,997.85	1,217,401.00
CHURCHILL DOWNS INC	171484108	CHDN	130.01	26,110.00	2,495,342.34	3,394,561.00
CIRRUS LOGIC INC	172755100	CRUS	71.70	44,900.00	2,609,437.92	3,219,330.00
CIT GROUP INC	125581801	CIT	45.52	17,955.00	749,858.56	817,312.00
CNO FINANCIAL GROUP INC	12621E103	CNO	18.12	144,490.00	2,334,717.82	2,618,159.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	92.50	15,694.00	1,044,089.00	1,451,695.00
COMMERCIAL METALS CO.	201723103	CMC	21.36	42,845.00	688,406.50	915,169.00
COMMScope HOLDINGS INC	20337X109	COMM	13.60	59,177.00	987,961.83	804,807.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM						
FULLER THALER (SC) COMMON STOCK						
COOPER-STANDARD HOLDING	21676P103	CPS	28.43	22,465.00	1,482,072.86	638,680.00
COTT CORP	22163N106	COT	13.37	54,545.00	674,366.51	729,267.00
COVANTA HOLDING CORP.	22282E102	CVA	14.71	90,580.00	1,370,173.98	1,332,432.00
CROCS INC	227046109	CROX	34.90	84,285.00	1,629,047.79	2,941,546.00
CROWN HOLDINGS INC	228368106	CCK	75.90	39,417.00	1,766,462.95	2,991,750.00
DESIGNER BRANDS INC	250565108	DBI	16.50	85,770.00	1,713,616.54	1,415,205.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	68.88	16,530.00	649,675.10	1,138,586.00
EAGLE MATERIALS INC	26969P108	EXP	92.03	13,010.00	931,455.00	1,197,310.00
EHEALTH INC	28238P109	EHTH	92.26	25,600.00	2,581,791.24	2,361,856.00
EL PASO ELECTRIC COMPANY	283677854	EE	67.82	33,140.00	1,480,039.28	2,247,555.00
ENERGIZER HOLDINGS, INC.	29272W109	ENR	49.89	33,665.00	1,426,652.35	1,679,547.00
ENOVA INTERNATIONAL INC.	29357K103	ENVA	23.03	83,900.00	2,398,874.02	1,932,217.00
ENSTAR GROUP INC	G3075P101	ESGR	204.21	3,395.00	595,185.38	693,293.00
FIRST HAWAIIAN INC	32051X108	FHB	28.54	40,760.00	1,035,858.71	1,163,290.00
FIRST HORIZON NATIONAL	320517105	FHN	16.08	261,039.00	4,000,157.38	4,197,507.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	21.56	101,930.00	2,196,805.12	2,197,611.00
FIVE9 INC	338307101	FIVN	68.17	43,600.00	1,879,116.20	2,972,212.00
FLEXTRONICS INTL LTD	Y2573F102	FLEX	11.87	54,150.00	455,035.48	642,760.00
FNB CORP	302520101	FNB	12.42	199,935.00	2,384,941.17	2,483,192.00
FTI CONSULTING INC	302941109	FCN	108.99	39,200.00	2,651,733.38	4,272,408.00
GENTHERM INC	37253A103	THRM	41.85	39,090.00	1,210,626.55	1,635,917.00
GRANITE CONSTRUCTION INC	387328107	GVA	25.76	62,015.00	2,444,958.00	1,597,506.00
GRAPHIC PACKAGING HOLDING CO	388689101	GPK	16.27	271,990.00	3,603,525.48	4,425,277.00
GREIF INC	397624107	GEF	43.15	20,975.00	694,949.23	905,071.00
GROCERY OUTLET HOLDING CORP	39874R101	GO	33.13	58,900.00	2,440,501.94	1,951,357.00
GUARDANT HEALTH INC	40131M109	GH	77.67	31,900.00	2,407,974.69	2,477,673.00
HARSCO CORP	415864107	HSC	22.25	15,015.00	224,630.19	334,084.00
HEALTH EQUITY INC	42226A107	HQY	62.89	42,000.00	2,492,252.08	2,641,380.00
HELEN OF TROY LTD	G4388N106	HELE	161.42	16,490.00	2,546,395.12	2,661,816.00
HOPE BANCORP INC	43940T109	HOPE	14.51	144,110.00	1,906,763.14	2,091,036.00
HOSTESS BRANDS INC	44109J106	TWNK	13.45	192,100.00	2,505,666.81	2,583,745.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM						
FULLER THALER (SC) COMMON STOCK						
HYSTER-YALE MATERIALS	449172105	HY	59.23	11,500.00	612,934.67	681,145.00
INTEGER HOLDINGS CORP	45826H109	ITGR	75.85	34,100.00	2,560,761.91	2,586,485.00
INVESTORS BANCORP INC	46146L101	ISBC	12.06	413,270.00	4,194,673.05	4,984,036.00
JANUS HENDERSON GROUP PLC	G4474Y214	JHG	25.40	32,483.00	827,502.75	825,068.00
JELD-WEN HOLDING INC	47580P103	JELD	22.75	82,194.00	1,619,064.30	1,869,913.00
KENNAMETAL INC	489170100	KMT	34.83	25,190.00	858,443.96	877,368.00
KEYCORP	493267108	KEY	19.39	98,960.00	1,511,406.96	1,918,834.00
KLX ENERGY SERVICES	48253L106	KLXE	5.65	36,055.00	691,671.14	203,711.00
KOPPERS HOLDINGS INC	50060P106	KOP	37.05	29,874.00	1,122,112.73	1,106,832.00
LATTICE SEMICON. CORP.	518415104	LSCC	18.89	138,100.00	2,642,803.87	2,608,709.00
MACOM TECHNOLOGY SOLUTIONS	55405Y100	MTSI	24.67	157,900.00	2,524,950.57	3,895,393.00
MADDEN STEVEN LTD	556269108	SHOO	42.47	62,000.00	2,536,069.33	2,633,140.00
MASTEC INC	576323109	MTZ	66.34	40,900.00	2,444,580.53	2,713,306.00
MATSON INC.	57686G105	MATX	37.74	48,848.00	1,507,061.99	1,843,524.00
MAXIMUS INC	577933104	MMS	74.65	11,980.00	902,975.43	894,307.00
MERITAGE HOMES CORP	59001A102	MTH	66.54	40,000.00	2,504,086.74	2,661,600.00
MILLER (HERMAN) INC	600544100	MLHR	47.78	24,575.00	781,548.31	1,174,193.00
MIMECAST LTD	G14838109	MIME	44.35	50,200.00	2,517,977.61	2,226,370.00
MRC GLOBAL INC	55345K103	MRC	13.34	59,900.00	1,067,368.31	799,066.00
MTS SYS CORP	553777103	MTSC	45.42	19,685.00	909,104.44	894,093.00
NATIONAL GENERAL HLDGS	636220303	NGHC	21.29	76,850.00	1,625,883.14	1,636,137.00
NATIONAL VISION HOLDINGS INC	63845R107	EYE	30.20	87,300.00	2,556,712.68	2,636,460.00
NCR CORPORATION	62886E108	NCR	32.83	31,780.00	978,745.64	1,043,337.00
NEVRO CORP	64157F103	NVRO	111.78	24,000.00	2,531,574.14	2,682,720.00
ONEMAIN HOLDINGS INC	68268W103	OMF	43.09	61,700.00	2,486,746.70	2,658,653.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	8.94	125,137.00	1,922,429.56	1,118,725.00
PBF ENERGY INC	69318G106	PBF	31.30	19,200.00	457,684.73	600,960.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	26.20	20,820.00	527,172.39	545,484.00
PH GLATFELTER CO	377316104	GLT	17.85	40,440.00	781,405.81	721,854.00
PING IDENTITY HOLDING CORP	72341T103	PING	22.43	127,300.00	2,500,457.18	2,855,339.00
PORTLAND GEN ELEC CO	736508847	POR	55.51	30,005.00	1,589,493.42	1,665,578.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM						
FULLER THALER (SC) COMMON STOCK						
POTLATCHDELTIC CORP.	737630103	PCH	43.43	13,943.00	495,887.97	605,544.00
PRESTIGE CONSUMER	74112D101	PBH	37.77	38,550.00	1,275,791.21	1,456,034.00
RANGE RES CORP	75281A109	RRC	3.49	89,580.00	1,146,289.74	312,634.00
RAYONIER INC.	754907103	RYN	30.63	49,200.00	1,249,735.75	1,506,996.00
RENT-A-CENTER INC	76009N100	RCII	26.03	109,800.00	2,560,971.88	2,858,094.00
REPLIGEN CORP	759916109	RGEN	88.75	29,405.00	2,458,785.90	2,609,694.00
RESIDEO TECHNOLOGIES INC	76118Y104	REZI	9.78	83,753.00	1,540,042.99	819,104.00
ROKU INC	77543R102	ROKU	160.37	31,600.00	1,801,851.13	5,067,692.00
RYMAN HOSPITALITY PROPERTIES	78377T107	RHP	89.23	10,100.00	472,926.03	901,223.00
SAREPTA THERAPEUTICS INC	803607100	SRPT	112.49	35,900.00	1,770,942.90	4,038,391.00
SCIENTIFIC GAMES COR	80874P109	SGMS	27.36	78,200.00	2,362,809.95	2,139,552.00
SEAWORLD ENTERTAINMENT INC	81282V100	SEAS	29.28	92,300.00	2,488,705.78	2,702,544.00
SIMMONS 1ST NATL COR	828730200	SFNC	25.91	28,730.00	731,555.40	744,394.00
SIMPLY GOOD FOODS CO	82900L102	SMPL	27.63	99,400.00	2,453,646.25	2,746,422.00
SKYLINE CHAMPION CORP	830830105	SKY	33.18	79,800.00	1,544,041.16	2,647,764.00
SKYWEST INC	830879102	SKYW	62.64	44,731.00	2,582,395.68	2,801,950.00
SPROUTS FARMERS MARKET INC	85208M102	SFM	19.80	19,590.00	393,805.44	387,882.00
SYKES ENTERPRISES	871237103	SYKE	35.14	42,100.00	923,227.33	1,479,394.00
SYNAPTICS INC	87157D109	SYNA	57.16	47,500.00	2,416,125.05	2,715,100.00
TANDEM DIABETES CARE INC	875372203	TNDM	69.03	41,600.00	2,589,749.08	2,871,648.00
TCF FINANCIAL CORP	872307103	TCF	42.49	79,575.00	2,935,956.27	3,381,142.00
TEMPUR SEALY INTERNATIONAL I	88023U101	TPX	84.88	27,100.00	2,433,365.22	2,300,248.00
TENNECO INC.	880349105	TEN	12.39	41,550.00	1,290,721.85	514,804.00
TEREX CORP	880779103	TEX	28.07	39,337.00	1,112,928.65	1,104,189.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	1.23	136,300.00	870,358.01	167,649.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	57.80	21,400.00	1,286,337.88	1,236,920.00
THE BANCORP INC	05969A105	TBBK	11.09	45,575.00	452,962.48	505,427.00
TRADE DESK INC/THE -CLASS A	88339J105	TTD	263.34	13,000.00	2,420,888.60	3,423,420.00
TREX COMPANY INC	89531P105	TREX	86.06	28,400.00	1,858,017.57	2,444,104.00
TRI POINTE HOMES INC	87265H109	TPH	15.58	42,145.00	533,980.52	656,619.00
TRINSEO SA	L9340P101	TSE	37.99	10,721.00	464,808.96	407,291.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM			FULLER THALER (SC) COMMON STOCK			
UNITED BANKSHARES INC.	909907107	UBSI	37.87	33,010.00	1,130,470.39	1,250,089.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	16,617,053.44	16,617,053.47	16,617,053.00
VERINT SYS INC	92343X100	VRNT	48.61	21,370.00	812,218.15	1,038,796.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	16.15	32,500.00	624,377.33	524,875.00
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	1,106.92	1,253.00	908,684.64	1,386,971.00
WILEY JOHN & SONS IN	968223206	JW.A	47.26	18,125.00	817,457.20	856,588.00
WPX ENERGY INC	98212B103	WPX	9.84	224,150.00	1,983,271.78	2,205,636.00
ZYNGA INC	98986T108	ZNGA	6.23	404,800.00	2,487,441.48	2,521,904.00
COMMON STOCK TOTAL				24,535,263.44	224,765,438.48	250,143,000.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
CIVEO CORP	17878Y108	CVEO	0.91	11,250.00	79,475.26	10,190.00
INTERNATIONAL COMMON STOCKS TOTAL				11,250.00	79,475.26	10,190.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
BRIXMOR PROPERTY GROUP INC	11120U105	BRX	21.94	93,610.00	1,587,911.56	2,053,803.00
CHATHAM LODGING TRUST	16208T102	CLDT	18.30	63,680.00	1,254,555.56	1,165,344.00
COLONY CAPITAL INC	19626G108	CLNY	4.88	155,239.00	1,532,661.96	757,566.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	8.71	143,960.00	1,744,463.92	1,253,892.00
KITE REALTY GROUP TRUST	49803T300	KRG	19.35	60,420.00	916,957.64	1,169,127.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	14.23	55,210.00	657,841.12	785,638.00
REAL ESTATE INVESTMENT TRUST TOTAL				572,119.00	7,694,391.76	7,185,370.00
FULLER THALER (SC) TOTAL				25,118,632.44	232,539,305.50	257,338,560.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT						
Instrument: COM						
FULLER & THALER (MC) COMMON STOCK						
ACACIA	003881307	ACTG	2.97	332,400.00	1,548,309.27	987,228.00
AKORN INC	009728106	AKRX	3.65	360,400.00	1,688,267.50	1,315,460.00
ANTARES PHARMA INC	036642106	ATRS	4.73	403,100.00	393,771.88	1,906,663.00
ARLO TECHNOLOGIES INC	04206A101	ARLO	3.46	384,700.00	1,680,824.24	1,331,062.00
AXOGEN INC	05463X106	AXGN	17.33	101,500.00	1,542,212.68	1,758,995.00
B. RILEY FINANCIAL INC	05580M108	RILY	29.21	99,400.00	1,660,762.64	2,903,474.00
BARNES & NOBLE EDUCATION	06777U101	BNED	5.04	339,734.00	1,251,011.50	1,712,259.00
BOOT BARN HOLDINGS INC	099406100	BOOT	39.82	91,600.00	850,522.42	3,647,512.00
CAI INTERNATIONAL INC	12477X106	CAI	24.10	68,800.00	1,742,704.28	1,658,080.00
CAPITAL SENIOR LIVING CORP	140475104	CSU	3.82	354,500.00	1,781,557.39	1,354,190.00
CARDLYTICS INC	14161W105	CDLX	56.05	59,330.00	1,021,135.14	3,325,446.00
CARRIAGE SERVICES INC-CL A	143905107	CSV	24.05	98,100.00	1,657,398.43	2,359,305.00
CLEAN ENERGY FUELS CORP	184499101	CLNE	1.95	537,900.00	1,844,432.68	1,048,905.00
COMSCORE INC	20564W105	SCOR	4.09	318,218.00	1,281,798.69	1,301,512.00
CORBUS PHARMACEUTICALS	21833P103	CRBP	4.70	204,700.00	1,455,683.11	962,090.00
CORNESTONE BUILDINGS BRANDS	21925D109	CNR	6.90	271,900.00	1,620,091.27	1,876,110.00
CROSS COUNTRY HEALTHCARE	227483104	CCRN	12.07	192,400.00	1,751,733.10	2,322,268.00
CUTERA INC	232109108	CUTR	38.30	43,650.00	1,596,048.81	1,671,795.00
DEL TACO RESTAURANTS INC	245496104	TACO	7.49	152,500.00	1,488,124.87	1,142,225.00
DIEBOLD NIXDORF INC	253651103	DBD	7.27	222,000.00	1,565,471.42	1,613,940.00
ELF BEAUTY INC	26856L103	ELF	16.57	134,100.00	1,573,849.07	2,222,037.00
ENTRAVISION COMMUNIC	29382R107	EVC	2.84	454,980.00	1,520,314.24	1,292,143.00
EVERI HOLDINGS INC	30034T103	EVRI	13.47	256,211.00	979,862.68	3,451,162.00
EVERQUOTE INC - CLASS A	30041R108	EVER	35.21	49,290.00	1,350,840.21	1,735,501.00
EXANTAS CAPITAL CORP	30068N105	XAN	12.04	191,700.00	1,816,476.25	2,308,068.00
FLOTEK INDUSTRIES INC	343389102	FTK	1.77	533,500.00	1,865,608.73	944,295.00
FRESHPET INC	358039105	FRPT	53.74	32,320.00	384,796.72	1,736,877.00
GAIN CAPITAL HOLDINGS INC	36268W100	GCAP	4.15	254,400.00	1,923,124.80	1,055,760.00
GLOBAL EAGLE ENTERTAINMENT	37951D102	ENT	0.48	650,100.00	1,603,642.21	308,797.00
GOLDEN ENTERTAINMENT INC	381013101	GDEN	18.12	109,035.00	1,528,991.77	1,975,714.00
HC2 HOLDINGS INC	404139107	HCHC	2.14	672,600.00	1,646,776.79	1,439,364.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT						
Instrument: COM						
FULLER & THALER (MC) COMMON STOCK						
IMMERSION CORPORATION	452521107	IMMR	6.75	163,200.00	1,421,587.47	1,101,600.00
INTREPID POTASH INC	46121Y102	IPI	2.28	744,400.00	1,248,186.78	1,697,232.00
INVACARE CORP.	461203101	IVC	8.73	166,300.00	1,544,527.96	1,451,799.00
LANDEC CORP	514766104	LNDC	11.46	137,100.00	1,571,432.65	1,571,166.00
LIMELIGHT NETWORKS INC	53261M104	LLNW	4.27	485,700.00	1,127,457.87	2,073,939.00
LIMONEIRA CO	532746104	LMNR	19.75	55,100.00	1,175,296.70	1,087,950.00
LINDBLAD EXPEDITIONS HOLDING	535219109	LIND	15.50	87,440.00	841,973.30	1,355,320.00
LSB INDUSTRIES INC	502160104	LXU	3.96	291,220.00	1,347,143.69	1,153,231.00
NATURAL GROCERS BY VITAMIN C	63888U108	NGVC	9.35	209,055.00	1,695,795.03	1,954,664.00
NORDIC AMER TANKER SHIPPING	G65773106	NAT	3.62	398,500.00	1,284,179.70	1,442,570.00
PACIFIC ETHANOL INC	69423U305	PEIX	0.48	726,897.00	1,989,084.84	351,745.00
PDL BIOPHARMA INC.	69329Y104	PDLI	3.10	845,200.00	1,844,727.73	2,620,120.00
PLAYAGS INC	72814N104	AGS	11.49	148,500.00	1,584,093.03	1,706,265.00
POTBELLY CORP	73754Y100	PBPB	5.06	358,160.00	1,719,898.54	1,812,290.00
REALNETWORKS INC	75605L708	RNWK	1.41	326,000.00	1,872,474.30	459,660.00
SIENTRA INC	82621J105	SIEN	8.56	177,400.00	1,572,324.20	1,518,544.00
SMITH MICRO SOFTWARE INC	832154207	SMSI	4.72	198,200.00	1,016,837.02	935,504.00
SPARTAN MOTORS INC	846819100	SPAR	17.75	84,900.00	1,517,295.44	1,506,975.00
STAGE STORES INC	85254C305	SSI	4.80	340,783.00	1,534,962.46	1,635,758.00
TECHTARGET	87874R100	TTGT	26.52	75,470.00	1,610,306.04	2,001,464.00
THE RUBICON PROJECT INC	78112V102	RUBI	8.08	427,600.00	944,750.91	3,455,008.00
TITAN INT'L INC.	88830M102	TWI	2.93	357,010.00	1,700,874.71	1,046,039.00
TUESDAY MORNING CORP	899035505	TUES	1.58	473,100.00	1,641,696.63	747,498.00
UNIFI INC	904677200	UFI	24.35	72,900.00	1,611,153.57	1,775,115.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	586,995.12	586,995.13	586,995.00
VERA BRADLEY INC	92335C106	VRA	11.04	144,400.00	1,381,458.45	1,594,176.00
VERSO CORP	92531L207	VRS	18.46	235,862.00	1,675,590.45	4,354,013.00
W&T OFFSHORE INC	92922P106	WTI	4.28	514,300.00	1,669,388.04	2,201,204.00
WIDEOPENWEST INC	96758W101	WOW	6.13	252,280.00	1,590,126.93	1,546,476.00
COMMON STOCK TOTAL				17,059,040.12	87,937,764.36	101,412,557.00



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT						
Instrument: REIT						
				FULLER & THALER (MC)		
				REAL ESTATE INVESTMENT TRUST		
CATCHMARK TIMBER TRUST INC	14912Y202	CTT	11.87	174,300.00	1,580,952.98	2,068,941.00
DRIVE SHACK INC	262077100	DS	3.84	371,700.00	1,410,647.28	1,427,328.00
INVESTORS REAL ESTATE TRUST	461730509	IRET	77.32	35,129.00	1,918,896.42	2,716,174.00
REAL ESTATE INVESTMENT TRUST TOTAL				581,129.00	4,910,496.68	6,212,443.00
FULLER & THALER (MC) TOTAL				17,640,169.12	92,848,261.04	107,625,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6MA						
Instrument: COM						
WEATHERBIE CAPITAL (SG) COMMON STOCK						
ACADIA PHARMACEUTICALS INC	004225108	ACAD	45.29	215,893.00	7,584,269.60	9,777,794.00
AERIE PHARMACEUTICALS INC	00771V108	AERI	18.99	28,865.00	1,235,198.34	548,146.00
ALTAIR ENGINEERING INC - A	021369103	ALTR	33.17	136,926.00	4,970,517.12	4,541,835.00
AVALARA INC	05338G106	AVLR	78.03	113,494.00	4,461,530.48	8,855,937.00
AXOS FINANCIAL INC	05465C100	AX	29.45	33,117.00	898,783.22	975,296.00
CANADA GOOSE HOLDINGS INC	135086106	GOOS	38.15	177,129.00	6,845,924.34	6,757,471.00
CASELLA WASTE SYS IN	147448104	CWST	46.71	412,199.00	14,620,666.70	19,253,815.00
CHEGG INC	163092109	CHGG	38.77	616,939.00	10,563,513.57	23,918,725.00
DERMIRA INC	24983L104	DERM	8.14	766,677.00	7,887,686.66	6,240,751.00
EBIX INC	278715206	EBIX	34.78	171,564.00	10,054,136.69	5,966,996.00
EHEALTH INC	28238P109	EHTH	92.26	35,109.00	3,484,135.59	3,239,156.00
EPAM SYSTEMS INC	29414B104	EPAM	211.85	75,422.00	7,276,439.54	15,978,151.00
EVERBRIDGE INC	29978A104	EVBG	87.94	144,823.00	5,213,029.42	12,735,735.00
FIRSTSERVICE CORP PFDS	33767E202	FSV	95.89	238,234.00	11,206,365.78	22,844,258.00
GLAUKOS CORP	377322102	GKOS	64.13	233,786.00	15,423,811.54	14,992,696.00
GLOBANT SA	L44385109	GLOB	107.00	73,661.00	3,004,503.82	7,881,727.00
GOOSEHEAD INSURANCE INC -A	38267D109	GSHD	40.52	14,718.00	653,696.93	596,373.00
HAMILTON LANE INC-CLASS A	407497106	HLNE	58.00	160,694.00	8,671,910.76	9,320,252.00
HUBSPOT INC	443573100	HUBS	151.00	56,143.00	6,179,532.29	8,477,593.00
IMPINJ INC	453204109	PI	31.56	25,432.00	736,606.38	802,634.00
INDEPENDENT BANK GROUP INC	45384B106	IBTX	57.63	30,877.00	1,875,144.24	1,779,441.00
INSULET CORP	45784P101	PODD	185.70	108,586.00	6,808,382.77	20,164,420.00
KRATOS DEFENSE & SECURITY	50077B207	KTOS	18.06	469,790.00	6,935,128.96	8,484,407.00
LINDBLAD EXPEDITIONS HOLDING	535219109	LIND	15.50	119,407.00	1,914,541.07	1,850,808.00
LIVEPERSON INC	538146101	LPSN	39.69	3,854.00	147,075.57	152,965.00
MIDDLEBY CORP	596278101	MIDD	115.76	32,523.00	3,346,010.33	3,764,862.00
NEOGENOMICS INC	64049M209	NEO	25.81	663.00	15,990.37	17,112.00
NEVRO CORP	64157F103	NVRO	111.78	214,282.00	10,588,041.17	23,952,442.00
NLIGHT INC	65487K100	LASR	19.93	68,946.00	1,511,145.64	1,374,094.00
NOVANTA INC	67000B104	NOVT	93.18	36,576.00	2,253,404.30	3,408,152.00
OLLIES BARGAIN OUTLET	681116109	OLLI	65.40	149,374.00	8,127,233.00	9,769,059.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6MA						
Instrument: COM						
WEATHERBIE CAPITAL (SG) COMMON STOCK						
PAYLOCITY HOLDING CORP	70438V106	PCTY	122.32	203,025.00	10,546,108.27	24,834,018.00
PETIQ INC	71639T106	PETQ	23.00	299,732.00	7,974,641.89	6,893,836.00
PLANET FITNESS INC-CL A	72703H101	PLNT	73.92	177,032.00	7,629,820.22	13,086,205.00
PORTOLA PHARMACEUTICALS INC	737010108	PTLA	28.55	298,140.00	8,763,690.64	8,511,897.00
PROGYNY INC	74340E103	PGNY	26.64	116,523.00	2,088,037.74	3,104,173.00
PUMA BIOTECHNOLOGY INC	74587V107	PBYI	9.49	394,792.00	13,048,217.07	3,746,576.00
RAPID7 INC	753422104	RPD	56.07	198,538.00	10,533,804.09	11,132,026.00
SIGNATURE BANK	82669G104	SBNY	123.36	18,585.00	2,025,411.19	2,292,646.00
SITEONE LANDSCAPE SUPPLY INC	82982L103	SITE	88.76	103,802.00	5,362,350.77	9,213,465.00
SOLARIS OILFIELD	83418M103	SOI	10.73	163,779.00	3,357,181.85	1,757,349.00
SPS COMMERCE INC	78463M107	SPSC	56.33	135,592.00	5,190,119.59	7,637,897.00
TABULA RASA HEALTHCARE INC	873379101	TRHC	44.61	23,720.00	1,349,418.26	1,058,149.00
TELARIA INC	879181105	TLRA	8.34	99,769.00	746,660.61	832,073.00
TRADE DESK INC/THE -CLASS A	88339J105	TTD	263.34	59,570.00	5,580,772.13	15,687,164.00
U S PHYSICAL THERAPY	90337L108	USPH	116.86	94,961.00	9,677,960.45	11,097,142.00
ULTRAGENYX PHARMACEUTICAL	90400D108	RARE	39.65	28,068.00	1,819,957.19	1,112,896.00
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	15,737,605.17	15,737,605.23	15,737,605.00
WAYFAIR INC-CLASS A	94419L101	W	84.92	100,498.00	12,720,506.06	8,534,290.00
XPO LOGISTICS INC	983793100	XPO	82.69	31,836.00	1,890,662.37	2,632,519.00
ZUORA INC-CLASS A	98983V106	ZUO	15.94	68,035.00	1,251,350.61	1,084,478.00
COMMON STOCK TOTAL				23,319,305.17	301,788,632.42	408,409,507.00
WEATHERBIE CAPITAL (SG) TOTAL				23,319,305.17	301,788,632.42	408,409,507.00
Small Cap TOTAL				112,962,366.09	1,098,031,208.17	1,333,826,686.00
TOTAL				136,105,866.70	2,123,421,244.71	2,499,157,753.00
DOMESTIC EQUITIES - without TFA TOTAL				378,943,914.50	13,538,817,733.11	22,702,694,240.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - TFA						
Market: Portfolio: TFA Instrument: COM						
TOTAL FUND ALLOCATION PORTFOLIO COMMON STOCK						
SECURITY LENDING INCOME - DOMSL-STK			0.00	0.01	0.00	
COMMON STOCK TOTAL				0.01	0.00	
TOTAL				0.01	0.00	0.00
DOMESTIC EQUITIES - TFA TOTAL				0.01	0.00	0.00
DOMESTIC EQUITIES TOTAL				378,943,914.51	13,538,817,733.11	22,702,694,240.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: CALL			CALL OPTION			
BKNG JAN @ 1870 CALL	BKNG 200117C01870000	BKNG	74.30	-5.00	-28,654.41	-37,150.00
HD DEC @ 235 CALL	HD 191220C00235000	HD	0.78	-50.00	-24,299.49	-3,900.00
LOW JAN @ 115 CALL	LOW 200117C00115000	LOW	4.95	-100.00	-45,599.05	-49,500.00
MCD DEC @ 195 CALL	MCD 191220C00195000	MCD	2.41	-50.00	-13,299.72	-12,050.00
NKE DEC @ 92.50 CALL	NKE 191220C00092500	NKE	3.00	-150.00	-27,582.92	-45,000.00
SBUX JAN @ 85 CALL	SBUX 200117C00085000	SBUX	2.50	-150.00	-33,453.80	-37,500.00
CALL OPTION TOTAL				-505.00	-172,889.39	-185,100.00
Instrument: COM			COMMON STOCK			
1 800 FLOWERS COM	68243Q106	FLWS	13.47	42,800.00	279,757.50	576,516.00
1ST CONSTITUTION BANCORP	31986N102	FCCY	20.38	3,400.00	69,863.12	69,292.00
1ST SOURCE CORP	336901103	SRCE	51.41	14,900.00	226,619.09	766,009.00
3M COMPANY	88579Y101	MMM	169.77	237,714.00	13,986,777.02	40,356,706.00
8X8 INC	282914100	EGHT	20.52	2,800.00	20,470.68	57,456.00
AARON'S INC.	002535300	AAN	58.40	26,400.00	694,715.26	1,541,760.00
ABBOTT LABORATORIES	002824100	ABT	85.45	1,644,206.00	81,180,595.88	140,497,402.00
ABBVIE INC.	00287Y109	ABBV	87.73	1,024,246.00	43,931,517.13	89,857,101.00
ABERCROMBIE & FITCH CO	002896207	ANF	15.97	50,000.00	869,648.20	798,500.00
ABIOMED INC	003654100	ABMD	196.18	21,000.00	2,809,256.67	4,119,780.00
ABM INDUSTRIES INC.	000957100	ABM	37.99	31,900.00	1,212,528.12	1,211,881.00
ABRAXAS PETROLEUM CORP	003830106	AXAS	0.26	190,200.00	485,004.18	48,881.00
ACACIA COMMUNICATIONS INC	00401C108	ACIA	66.64	383,100.00	22,573,861.80	25,529,784.00
ACACIA	003881307	ACTG	2.97	332,400.00	1,548,309.27	987,228.00
ACADIA HEALTHCARE CO INC	00404A109	ACHC	32.16	133,100.00	4,510,402.37	4,280,496.00
ACADIA PHARMACEUTICALS INC	004225108	ACAD	45.29	256,193.00	8,679,958.09	11,602,981.00
ACCENTURE PLC	G1151C101	ACN	201.16	275,953.00	14,279,786.37	55,510,705.00
ACCO BRANDS CORP	00081T108	ACCO	9.15	78,500.00	548,452.46	718,275.00
ACCURAY INC	004397105	ARRAY	3.08	622,220.00	3,516,593.65	1,916,438.00
ACI WORLDWIDE INC	004498101	ACIW	37.50	24,875.00	518,344.13	932,813.00
ACNB CORP	000868109	ACNB	35.22	6,300.00	177,468.15	221,886.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	1.60	157,300.00	1,537,057.23	251,680.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	54.83	413,562.00	18,551,874.22	22,675,604.00
ACTUANT CORP CL A	00508X203	EPAC	24.56	134,325.00	3,450,750.69	3,299,022.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ACUITY BRANDS INC	00508Y102	AYI	130.78	176,688.00	21,355,974.53	23,107,257.00
ACUSHNET HOLDINGS CORP	005098108	GOLF	30.07	22,900.00	615,656.81	688,603.00
ADDUS HOMECARE CORP	006739106	ADUS	93.21	100.00	3,362.58	9,321.00
ADMA BIOLOGICS INC	000899104	ADMA	4.75	400.00	2,012.91	1,900.00
ADOBE SYSTEMS INC.	00724F101	ADBE	309.53	589,818.00	28,982,370.34	182,566,365.00
ADTALEM GLOBAL EDUCATION INC	00737L103	ATGE	33.73	3,500.00	79,354.18	118,055.00
ADTRAN INC.	00738A106	ADTN	9.19	88,390.00	1,401,559.49	812,304.00
ADVANCED DISPOSAL SERVICES I	00790X101	ADSW	32.95	3,300.00	106,063.32	108,735.00
ADVANCED DRAINAGE SYSTEMS	00790R104	WMS	38.16	25,700.00	822,130.15	980,712.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	64.21	9,700.00	563,148.84	622,837.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	39.15	682,015.00	18,355,528.76	26,700,887.00
ADVANSIX INC	00773T101	ASIX	20.23	27,300.00	972,195.56	552,279.00
AECOM	00766T100	ACM	43.33	612,961.00	19,633,051.83	26,559,600.00
AEGION CORP	00770F104	AEGN	21.66	28,300.00	558,497.90	612,978.00
AEGLEA BIOTHERAPEUTICS INC	00773J103	AGLE	8.55	4,800.00	51,145.82	41,040.00
AERIE PHARMACEUTICALS INC	00771V108	AERI	18.99	28,865.00	1,235,198.34	548,146.00
AEROJET ROCKETDYNE HOLDINGS	007800105	AJRD	44.20	9,200.00	384,764.43	406,640.00
AES CORP	00130H105	AES	18.91	315,757.00	4,961,135.13	5,970,965.00
AFFIMED NV	N01045108	AFMD	2.58	20,800.00	72,072.00	53,664.00
AFLAC INC	001055102	AFL	54.84	345,549.00	6,391,622.09	18,949,908.00
AG MORTGAGE INVESTMENT	001228105	MITT	15.57	42,100.00	707,312.64	655,497.00
AGCO CORP.	001084102	AGCO	78.13	6,629.00	449,855.74	517,924.00
AGENUS INC	00847G705	AGEN	4.19	198,400.00	608,100.95	831,296.00
AGILENT TECHNOLOGIES INC	00846U101	A	80.77	4,703.00	382,106.05	379,861.00
AGILYSYS INC	00847J105	AGYS	25.33	24,500.00	517,316.64	620,585.00
AGNC INVESTMENT CORP	00123Q104	AGNC	17.32	41,152.00	768,541.16	712,753.00
AIR LEASE CORP	00912X302	AL	46.43	665,173.00	18,719,979.91	30,883,982.00
AIR PROD. & CHEM.	009158106	APD	236.33	205,541.00	32,007,522.45	48,575,504.00
AIR TRANSPORT SERVICES	00922R105	ATSG	24.61	105,800.00	2,369,388.53	2,603,738.00
AIRCASTLE LTD	G0129K104	AYR	31.99	36,300.00	781,784.57	1,161,237.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	87.12	316,418.00	23,009,407.59	27,566,336.00
AKEBIA THERAPEUTICS INC	00972D105	AKBA	6.29	47,800.00	557,276.35	300,662.00
AKERO THERAPEUTICS INC	00973Y108	AKRO	19.69	1,300.00	25,905.88	25,597.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AKORN INC	009728106	AKRX	3.65	360,400.00	1,688,267.50	1,315,460.00
ALASKA AIRGROUP INC	011659109	ALK	69.01	379,645.00	23,777,920.68	26,199,301.00
ALBANY INTL CL-A	012348108	AIN	83.68	5,800.00	497,048.92	485,344.00
ALBEMARLE CORP	012653101	ALB	65.38	19,219.00	1,333,764.01	1,256,538.00
ALDEYRA THERAPEUTICS INC	01438T106	ALDX	7.98	29,700.00	257,592.30	237,006.00
ALEXANDER & BALDWIN INC.	014491104	ALEX	21.68	42,317.00	996,019.56	917,433.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	113.94	617,359.00	82,676,097.00	70,341,884.00
ALIGN TECHNOLOGY INC	016255101	ALGN	277.34	42,886.00	8,042,632.43	11,894,003.00
ALIMCO FINANCIAL CORP	01626K206	ALMC	8.05	8,720.00	520,781.83	70,196.00
ALLEGHANY CORP DEL	017175100	Y	780.04	887.00	528,072.45	691,895.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	23.06	8,000.00	195,881.80	184,480.00
ALLEGIAN TRAVEL CO	01748X102	ALGT	169.73	21,200.00	3,374,215.00	3,598,276.00
ALLERGAN PLC	G0177J108	AGN	184.94	678,389.00	129,210,379.25	125,461,261.00
ALLETE INC.	018522300	ALE	80.11	8,200.00	520,329.28	656,902.00
ALLIANCE DATA SYSTEM	018581108	ADS	106.91	10,519.00	1,292,658.87	1,124,586.00
ALLSCRIPTS HEALTHCARE	01988P108	MDRX	10.78	149,600.00	1,737,769.09	1,612,688.00
ALLSTATE CORP	020002101	ALL	111.35	369,272.00	26,344,919.72	41,118,437.00
ALLY FINANCIAL INC	02005N100	ALLY	31.84	31,615.00	841,991.35	1,006,621.00
ALPHA & OMEGA SEMICONDUCTOR	G6331P104	AOSL	11.89	45,100.00	517,235.32	536,239.00
ALPHABET INC	02079K305	GOOGL	1,304.09	249,157.00	110,524,558.32	324,923,152.00
ALPHABET INC CL C	02079K107	GOOG	1,304.96	232,775.00	97,593,891.33	303,762,065.00
ALTAIR ENGINEERING INC - A	021369103	ALTR	33.17	136,926.00	4,970,517.12	4,541,835.00
ALTERYX INC-CLASS A	02156B103	AYX	113.53	1,835.00	197,361.78	208,328.00
ALTRIA GROUP INC	02209S103	MO	49.70	1,468,436.00	41,936,934.81	72,981,270.00
ALTUS MIDSTREAM CO -A	02215L100	ALTM	1.93	13,400.00	50,858.36	25,862.00
AMAG PHARMACEUTICALS INC	00163U106	AMAG	10.65	50,100.00	898,388.01	533,565.00
AMALGAMATED BK OF NEW	022663108	AMAL	19.12	2,800.00	54,046.44	53,536.00
AMAZON.COM INC	023135106	AMZN	1,800.80	327,675.00	162,417,208.51	590,077,140.00
AMBARELLA INC	G037AX101	AMBA	54.74	43,200.00	2,399,523.95	2,364,768.00
AMDOCS LIMITED	G02602103	DOX	69.30	27,765.00	1,749,057.48	1,924,114.00
AMEDISYS INC	023436108	AMED	162.96	37,600.00	3,484,826.15	6,127,296.00
AMERANT BANCORP INC	023576101	AMTB	22.04	12,100.00	231,518.21	266,684.00
AMERCO	023586100	UHAL	362.22	1,410.00	505,065.88	510,730.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMEREN CORP.	023608102	AEE	74.33	7,129.00	481,537.57	529,899.00
AMERESCO INC-CLASS A	02361E108	AMRC	16.35	12,600.00	96,754.51	206,010.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	9.86	49,123.00	545,449.35	484,353.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	14.97	10,500.00	199,642.41	157,185.00
AMERICAN ELECTRIC POWER	025537101	AEP	91.35	299,046.00	12,297,560.61	27,317,852.00
AMERICAN EQUITY INVESTMENT	025676206	AEL	29.72	114,975.00	1,599,467.52	3,417,057.00
AMERICAN EXPRESS CO.	025816109	AXP	120.12	746,547.00	50,087,312.86	89,675,225.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	109.71	26,901.00	2,344,184.66	2,951,309.00
AMERICAN INTL GROUP	026874784	AIG	52.66	986,488.00	48,656,637.44	51,948,459.00
AMERICAN NATL BANKSHARES	027745108	AMNB	37.83	12,600.00	296,052.80	476,658.00
AMERICAN NATL INS CO	028591105	ANAT	118.00	4,743.00	588,297.95	559,674.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	24.76	26,100.00	661,804.70	646,236.00
AMERICAN RENAL ASSOCIATES	029227105	ARA	9.46	68,600.00	889,362.38	648,956.00
AMERICAN SOFTWARE INC-CLASS	029683109	AMSWA	15.81	41,400.00	422,809.55	654,534.00
AMERICAN STATES WATER CO.	029899101	AWR	85.29	39,100.00	2,267,128.46	3,334,839.00
AMERICAN TOWER CORP	03027X100	AMT	214.03	227,807.00	12,703,649.75	48,757,533.00
AMERICAN WATER WORKS CO INC	030420103	AWK	121.03	17,162.00	1,615,371.66	2,077,117.00
AMERICOLD REALTY TRUST	03064D108	COLD	37.62	828,376.00	28,344,022.99	31,163,505.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	163.87	20,034.00	3,078,371.89	3,282,972.00
AMERIS BANCORP	03076K108	ABCB	43.65	3,000.00	122,539.96	130,950.00
AMERISAFE INC	03071H100	AMSF	67.60	12,900.00	791,742.21	872,040.00
AMERISOURCEBERGEN CORP	03073E105	ABC	87.91	4,979.00	447,412.27	437,704.00
AMES NATIONAL CORP	031001100	ATLO	28.19	2,700.00	78,484.33	76,113.00
AMETEK INC.	031100100	AME	99.01	260,657.00	17,684,456.50	25,807,650.00
AMGEN INC	031162100	AMGN	234.72	262,060.00	11,721,099.33	61,510,723.00
AMICUS THERAPEUTICS INC	03152W109	FOLD	10.48	10,200.00	133,193.34	106,896.00
AMKOR TECHNOLOGY INC	031652100	AMKR	12.09	82,600.00	640,369.69	998,634.00
AMN HEALTHCARE SERVICES INC	001744101	AMN	59.47	2,800.00	154,471.11	166,516.00
AMNEAL PHARMACEUTICALS INC	03168L105	AMRX	3.76	600,900.00	4,795,188.27	2,259,384.00
AMPHASTAR PHARMACEUTICALS	03209R103	AMPH	19.51	34,900.00	699,125.55	680,899.00
AMPHENOL CORP-CL A	032095101	APH	104.00	689,716.00	31,333,972.79	71,730,464.00
AMPLIFY ENERGY CORP	03212B103	AMPY	5.50	65,100.00	408,648.12	358,050.00
ANALOG DEVICES	032654105	ADI	112.95	160,330.00	18,044,004.39	18,109,273.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ANAPLAN INC	03272L108	PLAN	53.92	4,150.00	198,237.62	223,768.00
ANGIODYNAMICS INC	03475V101	ANGO	15.37	32,400.00	499,765.14	497,988.00
ANI PHARMACEUTICALS INC	00182C103	ANIP	61.62	9,700.00	609,313.41	597,714.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	85.84	15,800.00	1,007,795.01	1,356,272.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	9.33	74,352.00	771,079.00	693,704.00
ANSYS INC	03662Q105	ANSS	254.69	2,124.00	378,246.10	540,962.00
ANTARES PHARMA INC	036642106	ATRS	4.73	403,100.00	393,771.88	1,906,663.00
ANTHEM INC.	036752103	ANTM	288.66	345,567.00	64,808,820.59	99,751,371.00
ANWORTH MORTGAGE ASS	037347101	ANH	3.52	28,100.00	160,004.66	98,912.00
AON PLC	G0408V102	AON	203.61	108,394.00	11,607,327.80	22,070,102.00
APACHE CORP.	037411105	APA	22.28	10,816.00	320,534.32	240,980.00
APELLIS PHARMACEUTICALS INC	03753U106	APLS	26.88	33,800.00	835,496.38	908,544.00
APERGY CORP	03755L104	APY	25.54	101,800.00	3,129,647.33	2,599,972.00
APPFOLIO INC - A	03783C100	APPF	112.92	6,900.00	247,444.79	779,148.00
APPIAN CORP	03782L101	APPN	43.08	19,000.00	806,832.24	818,520.00
APPLE INC.	037833100	AAPL	267.25	3,085,551.00	101,986,110.19	824,613,505.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	63.85	80,985.00	5,247,449.37	5,170,892.00
APPLIED MATERIALS INC.	038222105	AMAT	57.90	1,223,300.00	53,998,370.05	70,829,070.00
APTAR GROUP INC.	038336103	ATR	112.12	4,351.00	420,062.86	487,834.00
AQUA AMERICA INC	03836W103	WTR	44.27	11,253.00	504,895.10	498,170.00
ARAMARK HOLDINGS CORP	03852U106	ARMK	43.64	42,355.00	1,783,378.00	1,848,372.00
ARCBEST CORP	03937C105	ARCB	28.78	20,700.00	456,444.42	595,746.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	41.97	15,949.00	416,335.89	669,380.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	42.93	77,100.00	3,182,580.06	3,309,903.00
ARCONIC INC	03965L100	ARNC	30.96	12,402.00	314,587.27	383,966.00
ARCOSA INC	039653100	ACA	39.21	14,400.00	488,985.12	564,624.00
ARENA PHARMACEUTICALS INC	040047607	ARNA	47.38	23,400.00	1,298,636.85	1,108,692.00
ARES COMMERCIAL REAL ESTATE	04013V108	ACRE	15.64	7,200.00	85,620.95	112,608.00
ARES MANAGEMENT CORP - A	03990B101	ARES	33.09	127,600.00	3,676,905.74	4,222,284.00
ARGO GROUP INTL HOLDINGS	G0464B107	ARGO	65.78	127,724.00	5,314,606.81	8,401,685.00
ARISTA NETWORKS INC	040413106	ANET	195.13	10,740.00	1,388,256.92	2,095,696.00
ARLO TECHNOLOGIES INC	04206A101	ARLO	3.46	384,700.00	1,680,824.24	1,331,062.00
ARMOUR RESIDENTIAL REIT INC	042315507	ARR	17.26	15,900.00	683,414.74	274,434.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ARMSTRONG FLOORING INC	04238R106	AFI	4.01	80,100.00	1,027,499.50	321,201.00
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	96.02	6,152.00	375,535.60	590,715.00
ARROW ELECTRONICS	042735100	ARW	79.64	5,533.00	428,340.96	440,648.00
ARROWHEAD PHARMACEUTICALS	04280A100	ARWR	73.01	42,600.00	1,084,779.72	3,110,226.00
ARTESIAN RESOURCES -CL A	043113208	ARTNA	37.20	13,300.00	410,125.15	494,760.00
ARTISAN PARTNERS ASSET	04316A108	APAM	29.67	31,200.00	1,023,898.03	925,704.00
ARVINAS INC	04335A105	ARVN	38.40	7,900.00	170,621.03	303,360.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG	110.84	100.00	10,131.75	11,084.00
ASCENA RETAIL GROUP INC	04351G200	ASNA	0.45	263,600.00	2,164,988.30	118,805.00
ASGN INC	00191U102	ASGN	67.01	5,100.00	343,748.55	341,751.00
ASHFORD INC	044104107	AINC	23.56	78.00	3,750.95	1,838.00
ASHLAND GLOBAL HOLDINGS INC	044186104	ASH	71.70	6,260.00	491,296.45	448,842.00
ASPEN TECHNOLOGY INC	045327103	AZPN	125.40	10,886.00	1,001,147.76	1,365,104.00
ASSETMARK FINANCIAL HLDG	04546L106	AMK	25.03	3,600.00	96,194.52	90,108.00
ASSOCIATED CAPITAL GR-A	045528106	AC	36.10	100.00	3,477.67	3,610.00
ASSURANT INC	04621X108	AIZ	132.87	21,597.00	2,655,819.13	2,869,594.00
ASSURED GUARANTY LTD	G0585R106	AGO	49.65	128,171.00	5,097,116.65	6,363,690.00
ASTEC INDUSTRIES INC	046224101	ASTE	37.46	22,000.00	739,300.94	824,120.00
ASTRONOVA INC	04638F108	ALOT	15.45	12,100.00	313,957.00	186,945.00
AT&T INC	00206R102	T	37.38	5,019,886.00	147,261,750.74	187,643,338.00
ATHENE HOLDING LTD-CLASS A	G0684D107	ATH	45.02	560,011.00	26,151,746.16	25,211,695.00
ATLANTIC POWER CORP	04878Q863	AT	2.36	1,034,400.00	2,633,897.33	2,441,184.00
ATLANTIC UNION BANKSHARES	04911A107	AUB	37.80	7,700.00	258,077.55	291,060.00
ATLASSIAN CORP PLC - CLASS A	G06242104	TEAM	127.11	1,883.00	139,795.16	239,348.00
ATRECA INC	04965G109	BCEL	9.94	1,700.00	23,464.08	16,898.00
ATRICURE INC	04963C209	ATRC	29.75	87,100.00	1,703,538.32	2,591,225.00
ATRION CORP	049904105	ATRI	704.70	1,100.00	207,810.03	775,170.00
AUTODESK INC.	052769106	ADSK	180.90	213,543.00	32,419,684.17	38,629,929.00
AUTOMATIC DATA PROC.	053015103	ADP	170.78	184,855.00	5,983,402.23	31,569,537.00
AUTONATION INC	05329W102	AN	51.09	8,983.00	381,532.11	458,941.00
AVALARA INC	05338G106	AVLR	78.03	116,303.00	4,660,773.97	9,075,123.00
AVAYA HOLDINGS CORP	05351X101	AVYA	12.77	78,100.00	1,480,178.84	997,337.00
AVERY DENNISON	053611109	AVY	130.37	72,937.00	3,723,967.13	9,508,797.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AVID BIOSERVICES INC	05368M106	CDMO	5.51	33,800.00	180,485.91	186,238.00
AVIS BUDGET GROUP INC	053774105	CAR	29.75	131,500.00	4,153,127.26	3,912,125.00
AVISTA CORP	05379B107	AVA	47.28	69,665.00	2,260,451.30	3,293,761.00
AVNET INC.	053807103	AVT	40.65	27,422.00	1,088,930.40	1,114,705.00
AVROBIO INC	05455M100	AVRO	16.04	8,400.00	182,868.54	134,736.00
AXA EQUITABLE HOLDINGS INC	054561105	EQH	24.74	16,940.00	343,829.49	419,096.00
AXALTA COATING SYSTEMS LTD	G0750C108	AXTA	28.47	830,577.00	23,579,103.18	23,646,527.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	59.18	30,822.00	1,874,508.32	1,824,046.00
AXOGEN INC	05463X106	AXGN	17.33	101,500.00	1,542,212.68	1,758,995.00
AXON ENTERPRISE INC	05464C101	AAXN	73.80	7,100.00	481,561.39	523,980.00
AXOS FINANCIAL INC	05465C100	AX	29.45	33,117.00	898,783.22	975,296.00
B. RILEY FINANCIAL INC	05580M108	RILY	29.21	99,400.00	1,660,762.64	2,903,474.00
BABCOCK & WILCOX ENTERPR	05614L209	BW	3.46	163,537.40	2,263,459.84	565,839.00
BAKER HUGHES COMPANY	05722G100	BKR	22.42	1,107,169.00	46,116,066.81	24,822,729.00
BALCHEM CORP	057665200	BCPC	99.63	3,200.00	287,802.49	318,816.00
BALL CORPORATION	058498106	BLL	66.06	30,320.00	1,865,330.30	2,002,940.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	21.57	34,700.00	632,583.72	748,479.00
BANCORPSOUTH INC	05971J102	BXS	31.10	7,500.00	226,102.90	233,250.00
BANDWIDTH INC-CLASS A	05988J103	BAND	55.93	4,300.00	306,449.39	240,499.00
BANK OF AMERICA CORP.	060505104	BAC	33.32	5,792,832.00	125,927,343.09	193,017,163.00
BANK OF COMMERCE HOLDINGS	06424J103	BOCH	11.45	1,600.00	17,644.16	18,320.00
BANK OF MARIN BANCORP	063425102	BMRC	45.13	200.00	3,075.09	9,026.00
BANK OF NT BUTTERFIELD & SON	G0772R208	NTB	34.55	15,000.00	471,376.30	518,250.00
BANK OZK	06417N103	OZK	29.68	9,864.00	276,870.64	292,764.00
BANK7 CORP	06652N107	BSVN	18.91	900.00	14,870.16	17,019.00
BANKFINANCIAL CORP	06643P104	BFIN	13.65	39,300.00	491,486.90	536,445.00
BANKUNITED INC	06652K103	BKU	35.06	821,079.00	28,208,390.44	28,787,029.00
BANKWELL FINANCIAL GROUP INC	06654A103	BWFG	29.28	11,300.00	339,162.29	330,864.00
BAR HARBOR BANKSHARES	066849100	BHB	25.64	24,900.00	673,048.45	638,436.00
BARNES & NOBLE EDUCATION	06777U101	BNED	5.04	510,734.00	2,511,867.14	2,574,099.00
BARNES GROUP INC.	067806109	B	59.19	66,450.00	1,143,961.17	3,933,176.00
BARRETT BUSINESS SERVICE	068463108	BBSI	88.36	7,800.00	421,849.24	689,208.00
BASSETT FURNITURE INDS.	070203104	BSET	15.22	36,100.00	886,490.06	549,442.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BAUDAX BIO INC	07160F107	BXRX	5.37	3,280.00	6,545.04	17,614.00
BAXTER INTL	071813109	BAX	81.97	212,146.00	3,933,488.60	17,389,608.00
BCB BANCORP INC	055298103	BCBP	13.54	21,300.00	275,570.08	288,402.00
BEACON ROOFING SUPPLY INC	073685109	BECN	29.65	40,410.00	1,419,497.19	1,198,156.00
BEAZER HOMES USA INC	07556Q881	BZH	15.32	45,300.00	646,518.04	693,996.00
BECTON DICKINSON & COMPANY	075887109	BDX	258.50	140,435.00	16,005,272.66	36,302,447.00
BED BATH & BEYOND INC	075896100	BBBY	14.58	226,800.00	3,360,799.56	3,306,744.00
BEL FUSE INC-CL B	077347300	BELFB	16.57	24,900.00	437,070.31	412,593.00
BELDEN INC	077454106	BDC	53.74	700.00	41,488.38	37,618.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	34.47	28,000.00	690,296.27	965,160.00
BERKLEY (WR) CORP	084423102	WRB	68.00	10,446.00	518,486.72	710,328.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	220.30	1,035,311.00	101,913,677.25	228,079,013.00
BERKSHIRE HILLS BANC	084680107	BHLB	31.55	300.00	9,079.71	9,465.00
BERRY GLOBAL GROUP INC	08579W103	BERY	46.69	26,088.00	953,715.71	1,218,049.00
BEST BUY COMPANY INC	086516101	BBY	80.64	186,248.00	13,199,526.79	15,019,039.00
BGC PARTNERS INC	05541T101	BGCP	5.80	151,135.00	816,657.97	876,583.00
BIGLARI HOLDINGS INC-B	08986R309	BH	112.80	2,200.00	282,089.85	248,160.00
BIO RAD LABS INC	090572207	BIO	369.38	1,359.00	410,185.03	501,987.00
BIOGEN IDEC INC	09062X103	BIIB	299.81	81,184.00	5,435,226.99	24,339,775.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	80.71	43,125.00	4,627,831.74	3,480,619.00
BIOSIG TECHNOLOGIES INC	09073N201	BSGM	6.79	4,200.00	36,639.00	28,518.00
BIOSPECIFICS TECHNOLOGIES CP	090931106	BSTC	55.00	10,600.00	497,406.10	583,000.00
BIOTELEMETRY INC	090672106	BEAT	46.31	74,300.00	3,249,190.59	3,440,833.00
BIOXCEL THERAPEUTICS INC	09075P105	BTAI	6.22	8,500.00	84,974.78	52,870.00
BJS WHOLESALE CLUB HOLDINGS	05550J101	BJ	23.70	9,500.00	241,258.41	225,150.00
BLACK HILLS CORP	092113109	BKH	76.57	52,475.00	2,160,706.47	4,018,011.00
BLACK KNIGHT INC	09215C105	BKI	63.01	10,167.00	561,605.13	640,623.00
BLACKBAUD INC	09227Q100	BLKB	82.88	7,200.00	515,369.15	596,736.00
BLACKLINE INC	09239B109	BL	53.82	18,600.00	1,030,150.59	1,001,052.00
BLACKROCK INC	09247X101	BLK	494.91	51,171.00	10,344,855.36	25,325,040.00
BLOOM ENERGY CORP - A	093712107	BE	6.52	14,700.00	175,368.06	95,844.00
BLUEGREEN VACATIONS CORP	09629F108	BXG	9.87	5,200.00	50,668.88	51,324.00
BLUEPRINT MEDICINES CORP	09627Y109	BPMC	82.04	7,400.00	591,003.08	607,096.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BMC STOCK HOLDINGS INC	05591B109	BMCH	29.61	37,700.00	702,102.10	1,116,297.00
BOEING CO	097023105	BA	366.18	477,406.00	88,261,682.55	174,816,529.00
BOISE CASCADE CO	09739D100	BCC	37.92	26,400.00	745,777.00	1,001,088.00
BOK FINL CORP	05561Q201	BOKF	83.34	4,091.00	365,558.24	340,944.00
BONANZA CREEK ENERGY INC	097793400	BCEI	17.46	800.00	23,769.20	13,968.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,904.03	22,614.00	17,912,062.56	43,057,735.00
BOOT BARN HOLDINGS INC	099406100	BOOT	39.82	91,600.00	850,522.42	3,647,512.00
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	72.76	6,325.00	318,160.68	460,207.00
BORG WARNER INC.	099724106	BWA	42.05	685,000.00	28,587,973.47	28,804,250.00
BOSTON BEER INC	100557107	SAM	384.32	9,650.00	3,359,126.97	3,708,688.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	11.74	29,600.00	337,603.20	347,504.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	43.25	1,350,891.00	43,401,300.38	58,426,036.00
BOX INC-CLASS A	10316T104	BOX	18.24	218,700.00	3,763,192.23	3,989,088.00
BOYD GAMING CORP	103304101	BYD	29.41	900.00	26,605.26	26,469.00
BRADY CORPORATION	104674106	BRC	57.00	22,300.00	535,040.88	1,271,100.00
BRIDGEBIO PHARMA INC	10806X102	BBIO	29.00	5,900.00	152,039.46	171,100.00
BRIDGFORD FOODS CORP	108763103	BRID	26.78	600.00	17,580.72	16,068.00
BRIGGS & STRATTON	109043109	BGG	5.35	12,200.00	257,456.50	65,270.00
BRIGHAM MINERALS INC-CL A	10918L103	MNRL	19.36	4,300.00	93,639.81	83,248.00
BRIGHT HORIZONS FAMILY	109194100	BFAM	150.52	3,318.00	339,286.74	499,425.00
BRIGHTCOVE INC	10921T101	BCOV	8.94	60,000.00	590,851.36	536,400.00
BRIGHTSPHERE INVESTMENT	10948W103	BSIG	9.63	68,500.00	926,029.88	659,655.00
BRINKS COMPANY	109696104	BCO	93.00	31,549.00	1,645,761.78	2,934,057.00
BRISTOL MYERS CVR	110122157	BMY-R	2.15	253,839.02	207,609.72	545,754.00
BRISTOL-MYERS SQUIBB	110122108	BMY	56.94	1,512,366.02	47,292,600.60	86,114,122.00
BROADCOM LTD	11135F101	AVGO	316.21	297,045.00	56,107,980.85	93,928,599.00
BROADRIDGE FINANCIAL	11133T103	BR	123.71	5,440.00	456,160.90	672,982.00
BROOKDALE SENIOR LIVING INC	112463104	BKD	7.14	116,500.00	827,150.00	831,810.00
BROOKLINE BANCORP IN	11373M107	BRKL	16.05	79,679.00	1,131,839.83	1,278,848.00
BROOKS AUTOMATION INC	114340102	BRKS	44.77	5,200.00	189,072.04	232,804.00
BROWN & BROWN INC	115236101	BRO	37.74	15,773.00	448,845.32	595,273.00
BROWN-FORMAN -CL B	115637209	BF.B	67.82	105,096.00	6,328,331.92	7,127,611.00
BRUKER CORP	116794108	BRKR	51.19	8,100.00	257,565.25	414,639.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BRUNSWICK CORP	117043109	BC	58.77	50,000.00	2,728,666.90	2,938,500.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	25.41	78,150.00	1,283,857.11	1,985,791.00
BUNGE LIMITED	G16962105	BG	53.38	8,144.00	457,641.49	434,727.00
BURLINGTON STORES INC	122017106	BURL	225.00	57,500.00	5,397,922.70	12,937,500.00
BYLINE BANCORP INC	124411109	BY	18.39	34,200.00	731,240.96	628,938.00
C&F FINANCIAL CORP	12466Q104	CFFI	56.30	9,700.00	468,345.38	546,110.00
CABLE ONE INC	12685J105	CABO	1,535.00	343.00	285,983.63	526,505.00
CABOT CORP	127055101	CBT	46.99	393,635.00	18,177,758.38	18,496,908.00
CABOT MICROELECTRONICS	12709P103	CCMP	133.41	4,000.00	313,053.10	533,640.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	239.32	54,063.00	8,662,394.33	12,938,357.00
CACTUS INC - A	127203107	WHD	30.19	115,900.00	3,582,887.71	3,499,021.00
CADENCE BANCORP	12739A100	CADE	16.51	7,500.00	149,664.00	123,825.00
CADENCE DESIGN SYS INC	127387108	CDNS	70.25	27,133.00	1,674,689.50	1,906,094.00
CAESARS ENTERTAINMENT CORP	127686103	CZR	13.04	21,383.00	200,616.48	278,834.00
CAESARSTONE SDOT - YAM LTD	M20598104	CSTE	15.66	38,800.00	904,139.90	607,608.00
CAI INTERNATIONAL INC	12477X106	CAI	24.10	69,100.00	1,748,281.77	1,665,310.00
CALERES INC	129500104	CAL	21.89	28,900.00	502,928.69	632,621.00
CALIFORNIA WTR SVC G	130788102	CWT	51.40	18,200.00	891,831.08	935,480.00
CALIX INC	13100M509	CALX	7.75	86,700.00	755,437.09	671,925.00
CAMBIUM NETWORKS CORP	G17766109	CMBM	7.25	1,100.00	10,437.02	7,975.00
CAMBREX CORP.	132011107	CBM	59.97	17,600.00	1,049,970.48	1,055,472.00
CAMBRIDGE BANCORP	132152109	CATC	77.90	200.00	17,898.78	15,580.00
CAMPBELL SOUP CO.	134429109	CPB	46.57	8,957.00	415,926.36	417,127.00
CAMPING WORLD HOLDINGS INC-A	13462K109	CWH	12.04	625,000.00	13,385,241.45	7,525,000.00
CANADA GOOSE HOLDINGS INC	135086106	GOOS	38.15	177,129.00	6,845,924.34	6,757,471.00
CANNAE HOLDINGS INC	13765N107	CNNE	37.49	35,900.00	985,871.36	1,345,891.00
CAPITAL BANCORP INC/MD	139737100	CBNK	14.90	1,700.00	21,608.35	25,330.00
CAPITAL CITY BK GROUP	139674105	CCBG	28.93	19,900.00	310,510.23	575,707.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	100.01	273,173.00	16,654,614.67	27,320,032.00
CAPITAL SENIOR LIVING CORP	140475104	CSU	3.82	354,500.00	1,781,557.39	1,354,190.00
CAPRI HOLDINGS LTD	G1890L107	CPRI	37.14	5,353.00	320,605.80	198,810.00
CAPSTAR FINANCIAL HOLDINGS I	14070T102	CSTR	16.80	200.00	4,022.24	3,360.00
CARDINAL HEALTH INC.	14149Y108	CAH	55.03	6,721.00	312,449.90	369,857.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	45.56	19,300.00	767,488.83	879,308.00
CARDLYTICS INC	14161W105	CDLX	56.05	59,330.00	1,021,135.14	3,325,446.00
CARE.COM INC	141633107	CRCM	12.53	42,600.00	368,058.91	533,778.00
CAREER EDUCATION CORP	141665109	CECO	16.68	48,900.00	480,034.69	815,652.00
CARGURUS INC	141788109	CARG	40.09	53,700.00	2,880,919.13	2,152,833.00
CARLISLE COS INC	142339100	CSL	155.98	83,573.00	11,599,416.49	13,035,717.00
CARMAX INC.	143130102	KMX	97.26	21,073.00	1,903,186.12	2,049,560.00
CARNIVAL CORP	143658300	CCL	45.08	317,956.00	15,098,396.83	14,333,456.00
CARPENTER TECHNOLOGY	144285103	CRS	52.57	2,800.00	147,914.98	147,196.00
CARRIAGE SERVICES INC-CL A	143905107	CSV	24.05	103,900.00	1,781,808.06	2,498,795.00
CARTER BANK & TRUST	146102108	CARE	21.12	6,000.00	115,507.80	126,720.00
CARVANA CO	146869102	CVNA	95.32	2,519.00	174,273.49	240,111.00
CASELLA WASTE SYS IN	147448104	CWST	46.71	412,199.00	14,620,666.70	19,253,815.00
CASEY'S GENERAL STORES INC.	147528103	CASY	173.77	2,201.00	281,854.55	382,468.00
CASTLE BIOSCIENCES INC	14843C105	CSTL	26.93	1,000.00	20,872.00	26,930.00
CATALENT INC	148806102	CTLT	51.99	6,775.00	291,509.77	352,232.00
CATALYST PHARMACEUTICAL INC	14888U101	CPRX	4.64	119,900.00	469,340.64	556,336.00
CATERPILLAR INC.	149123101	CAT	144.73	492,958.00	47,067,186.03	71,345,811.00
CATHAY GENERAL BANCORP	149150104	CATY	36.82	5,700.00	204,553.25	209,874.00
CATO CORP CL A	149205106	CATO	19.06	36,300.00	485,492.24	691,878.00
CBDMD INC	12482W101	YCBD	3.25	2,500.00	14,646.25	8,125.00
CBRE GROUP INC	12504L109	CBRE	57.02	7,927.00	383,568.93	451,997.00
CDW CORP	12514G108	CDW	135.05	3,664.00	302,450.72	494,823.00
CECO ENVIRONMENTAL CORP	125141101	CECE	7.87	37,200.00	302,123.07	292,764.00
CELANESE CORP-SERIES A	150870103	CE	125.57	16,030.00	1,300,335.32	2,012,887.00
CELCUITY INC	15102K100	CELC	10.70	1,700.00	35,685.63	18,190.00
CENTENE CORP	15135B101	CNC	60.47	568,891.00	32,355,419.44	34,400,839.00
CENTERPOINT ENERGY INC	15189T107	CNP	24.56	1,662,077.00	46,565,616.45	40,820,611.00
CENTERSTATE BKS FLA INC	15201P109	CSFL	25.43	11,400.00	271,391.46	289,902.00
CENTRAL EUROPEAN MEDIA ENT-AG20045202		CETV	4.50	139,800.00	671,438.72	629,100.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	25.01	105,600.00	3,515,259.70	2,641,056.00
CENTRAL VALLEY COMM BANCORP	155685100	CVCY	21.10	15,200.00	291,841.76	320,720.00
CENTRIC BRANDS INC	15644G104	CTRC	3.02	4,400.00	18,984.24	13,288.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CENTURY BANCORP INC	156432106	CNBKA	87.25	6,800.00	240,283.53	593,300.00
CENTURY CASINOS INC	156492100	CNTY	8.10	42,400.00	395,055.81	343,440.00
CENTURYLINK INC	156700106	CTL	14.49	1,332,215.00	15,977,131.63	19,303,795.00
CERENCE INC	156727109	CRNC	15.56	52,194.00	893,534.54	812,139.00
CERIDIAN HCM HOLDING INC	15677J108	CDAY	60.36	6,770.00	341,343.59	408,637.00
CERNER CORP.	156782104	CERN	71.59	27,891.00	1,855,105.54	1,996,717.00
CEVA INC	157210105	CEVA	25.92	61,800.00	1,207,596.19	1,601,856.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	46.21	384.00	15,456.63	17,745.00
CHANNELADVISOR CORP	159179100	ECOM	9.49	52,800.00	681,489.98	501,072.00
CHAPARRAL ENERGY INC-CLASS A	15942R208	CHAP	1.08	8,300.00	34,384.41	8,964.00
CHARAH SOLUTIONS INC	15957P105	CHRA	2.34	21,700.00	152,122.82	50,778.00
CHARLES RIVER LABORATORIES	159864107	CRL	145.25	61,877.00	2,311,567.83	8,987,634.00
CHART INDUSTRIES INC	16115Q308	GTLS	55.20	161,600.00	13,509,721.85	8,920,320.00
CHARTER COMMUNICATIONS INC-A	16119P108	CHTR	470.01	92,997.00	23,596,731.60	43,709,520.00
CHASE CORP	16150R104	CCF	117.65	6,700.00	457,708.36	788,255.00
CHECKPOINT THERAPEUTICS INC	162828107	CKPT	1.32	6,200.00	21,731.00	8,184.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	43.61	84,696.00	4,198,513.39	3,693,593.00
CHEGG INC	163092109	CHGG	38.77	719,839.00	14,486,779.67	27,908,158.00
CHEMED CORP	16359R103	CHE	430.02	1,228.00	396,054.25	528,065.00
CHEMOURS CO/THE	163851108	CC	15.79	54,487.00	1,331,940.16	860,350.00
CHEMUNG FINANCIAL CORP	164024101	CHMG	45.77	8,400.00	267,414.37	384,468.00
CHESAPEAKE UTILITIES CORP	165303108	CPK	91.14	9,800.00	798,101.73	893,172.00
CHEVRON CORP.	166764100	CVX	117.13	1,370,678.00	80,348,185.38	160,547,514.00
CHIASMA INC	16706W102	CHMA	5.35	75,000.00	565,807.56	401,250.00
CHICO'S FAS INC	168615102	CHS	4.77	335,100.00	2,699,169.52	1,598,427.00
CHILDREN'S PLACE	168905107	PLCE	72.26	26,000.00	2,410,708.65	1,878,760.00
CHIMERA INVESTMENT CORP	16934Q208	CIM	20.37	37,328.00	698,969.00	760,371.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	813.92	83,709.00	57,698,609.47	68,132,430.00
CHUBB LIMITED	H1467J104	CB	151.48	357,337.00	21,634,024.37	54,129,408.00
CHURCH & DWIGHT INC	171340102	CHD	70.24	72,196.00	2,233,018.01	5,071,047.00
CHURCHILL DOWNS INC	171484108	CHDN	130.01	31,210.00	2,936,710.24	4,057,612.00
CIENA CORP.	171779309	CIEN	37.96	346,047.00	8,382,715.27	13,135,944.00
CIGNA HOLDING CO.	125523100	CI	199.92	158,185.99	20,275,303.85	31,624,543.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CIMPRESS PLC	G2143T103	CMPR	128.14	1,600.00	198,091.12	205,024.00
CINCINNATI BELL INC	171871502	CBB	6.49	55,800.00	740,194.64	362,142.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	107.05	5,669.00	455,756.32	606,866.00
CINEMARK HOLDINGS INC	17243V102	CNK	33.87	339,770.00	12,767,723.35	11,508,010.00
CINTAS CORP	172908105	CTAS	257.06	1,928.00	374,699.63	495,612.00
CIRRUS LOGIC INC	172755100	CRUS	71.70	69,800.00	3,638,051.58	5,004,660.00
CISCO SYSTEMS	17275R102	CSCO	45.31	2,816,739.00	76,683,617.56	127,626,444.00
CIT GROUP INC	125581801	CIT	45.52	27,148.00	1,203,714.98	1,235,777.00
CITI TRENDS INC	17306X102	CTRN	20.53	31,300.00	565,397.67	642,589.00
CITIGROUP INC.	172967424	C	75.12	2,362,387.00	141,003,808.45	177,462,512.00
CITIZENS FINANCIAL GROUP	174610105	CFG	38.46	11,016.00	437,675.83	423,675.00
CLARUS CORP	18270P109	CLAR	12.59	22,700.00	302,702.41	285,793.00
CLEAN ENERGY FUELS CORP	184499101	CLNE	1.95	537,900.00	1,844,432.68	1,048,905.00
CLEAN HARBORS INC	184496107	CLH	82.65	39,381.00	2,109,263.62	3,254,840.00
CLEARWATER PAPER CORP	18538R103	CLW	21.89	31,000.00	1,104,192.94	678,590.00
CLEARWAY ENERGY INC	18539C105	CWEN.A	18.98	100.00	1,541.04	1,898.00
CLEVELAND-CLIFFS INC	185899101	CLF	7.99	317,600.00	2,521,256.11	2,537,624.00
CLOROX COMPANY	189054109	CLX	148.23	2,991.00	462,180.33	443,356.00
CLOUDERA INC	18914U100	CLDR	9.88	502,700.00	5,806,387.11	4,966,676.00
CME GROUP INC	12572Q105	CME	202.73	152,759.00	12,353,847.35	30,968,832.00
CMS ENERGY CORP	125896100	CMS	61.30	75,625.00	3,374,585.90	4,635,812.00
CNA FINANCIAL CORP	126117100	CNA	44.72	26,162.00	1,169,088.06	1,169,964.00
CNB FINANCIAL CORP/PA	126128107	CCNE	31.66	21,400.00	394,365.56	677,524.00
CNO FINANCIAL GROUP INC	12621E103	CNO	18.12	153,790.00	2,506,271.67	2,786,675.00
COCA COLA CO.	191216100	KO	53.40	2,008,126.00	56,624,179.55	107,233,928.00
COCA-COLA CONSOLIDATED INC	191098102	COKE	270.16	3,100.00	873,425.59	837,496.00
CODA OCTOPUS GROUP INC	19188U206	CODA	7.20	1,200.00	15,887.52	8,640.00
CODEXIS INC	192005106	CDXS	15.54	11,300.00	57,029.16	175,602.00
CODORUS VALLEY BANCORP INC	192025104	CVLY	21.51	5,181.75	113,424.04	111,459.00
COGENT COMMUNICATIONS	19239V302	CCOI	62.68	1,800.00	102,270.34	112,824.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.11	260,855.00	8,067,208.27	16,723,415.00
COHEN & STEERS INC	19247A100	CNS	67.13	15,600.00	684,213.57	1,047,228.00
COHERENT INC.	192479103	COHR	150.86	1,509.00	225,238.62	227,648.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
COLFAX CORP	194014106	CFX	33.70	875,389.00	26,752,208.03	29,500,609.00
COLGATE PALMOLIVE	194162103	CL	67.82	370,620.00	8,744,813.64	25,135,448.00
COLLECTORS UNIVERSE INC	19421R200	CLCT	26.27	19,900.00	390,238.11	522,773.00
COLLEGIUM PHARMACEUTICAL INC	19459J104	COLL	21.73	54,500.00	1,076,708.80	1,184,285.00
COLONY CREDIT REAL ESTATE INC	19625T101	CLNC	13.25	21,600.00	431,466.20	286,200.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	39.08	114,725.00	3,208,320.43	4,483,453.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	92.50	19,893.00	1,435,656.74	1,840,102.00
COLUMBUS MCKINNON CO	199333105	CMCO	41.08	13,100.00	346,563.33	538,148.00
COMCAST CORP - CL A	20030N101	CMCSA	44.15	2,944,336.00	48,390,856.78	129,992,434.00
COMERICA INC.	200340107	CMA	70.41	27,670.00	815,433.91	1,948,245.00
COMMERCE BANCSHARES	200525103	CBSH	67.03	0.90	58.53	60.00
COMMERCIAL METALS CO.	201723103	CMC	21.36	44,745.00	721,175.23	955,753.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	7.14	24,000.00	179,318.47	171,360.00
COMMSCOPE HOLDINGS INC	20337X109	COMM	13.60	59,177.00	987,961.83	804,807.00
COMMUNITY BANK SYSTEM INC	203607106	CBU	67.85	5,200.00	299,625.63	352,820.00
COMMUNITY BANKERS TRUST	203612106	ESXB	8.69	6,300.00	50,801.01	54,747.00
COMMUNITY FINANCIAL CORP/THE	20368X101	TCFC	34.47	1,600.00	62,150.00	55,152.00
COMMUNITY TR BANCORP	204149108	CTBI	44.94	16,000.00	575,171.47	719,040.00
COMMVault SYSTEMS INC	204166102	CVLT	50.62	89,455.00	5,467,459.80	4,528,212.00
COMSCORE INC	20564W105	SCOR	4.09	318,218.00	1,281,798.69	1,301,512.00
COMSTOCK RESOURCES INC	205768302	CRK	6.35	4,000.00	21,695.20	25,400.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	37.79	20,200.00	429,314.67	763,358.00
CONAGRA BRANDS INC	205887102	CAG	28.87	550,000.00	15,617,561.63	15,878,500.00
CONCHO RESOURCES INC	20605P101	CXO	72.56	149,200.00	15,113,960.49	10,825,952.00
CONCRETE PUMPING HOLDINGS IN	206704108	BBCP	4.80	3,000.00	13,696.80	14,400.00
CONDUENT INC	206787103	CNDT	6.77	368,500.00	4,860,459.38	2,494,745.00
CONMED CORPORATION	207410101	CNMD	113.27	47,400.00	3,652,155.36	5,368,998.00
CONNECTONE BANCORP INC	20786W107	CNOB	25.19	32,100.00	581,843.48	808,599.00
CONOCOPHILLIPS	20825C104	COP	59.94	702,093.00	24,944,428.50	42,083,454.00
CONSOL ENERGY INC	20854L108	CEIX	12.76	27,900.00	1,058,838.12	356,004.00
CONSOLIDATED EDISON INC.	209115104	ED	86.89	29,106.00	2,274,510.98	2,529,020.00
CONSOLIDATED WATER CO-ORD	G23773107	CWCO	16.68	36,100.00	445,939.57	602,148.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	186.06	164,162.00	26,899,855.98	30,543,981.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CONSTRUCTION PARTNERS INC-A	21044C107	ROAD	19.80	3,200.00	45,614.08	63,360.00
CONTURA ENERGY INC	21241B100	CTRA	6.67	5,100.00	260,691.79	34,017.00
COOPER COMPANIES INC.	216648402	COO	313.09	1,605.00	413,708.18	502,509.00
COOPER-STANDARD HOLDING	21676P103	CPS	28.43	22,465.00	1,482,072.86	638,680.00
COPA HOLDINGS SA-CLASS A	P31076105	CPA	104.26	4,416.00	425,909.79	460,412.00
COPART INC	217204106	CPRT	89.00	11,951.00	511,258.15	1,063,639.00
CORBUS PHARMACEUTICALS	21833P103	CRBP	4.70	204,700.00	1,455,683.11	962,090.00
CORELOGIC INC	21871D103	CLGX	41.43	109,418.00	2,068,663.65	4,533,188.00
CORE-MARK HOLDING COMPANY	218681104	CORE	26.95	13,800.00	343,663.71	371,910.00
COREENERGY INFRASTRUCTURE	21870U502	CORR	44.24	3,400.00	111,755.88	150,416.00
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	61.67	5,600.00	305,070.52	345,352.00
CORNESTONE BUILDINGS BRANDS	21925D109	CNR	6.90	371,000.00	2,240,536.29	2,559,900.00
CORNING INC	219350105	GLW	29.04	13,577.00	290,652.96	394,276.00
CORTEVA INC	22052L104	CTVA	26.02	439,856.00	14,223,800.20	11,445,053.00
CORTEXIME INC	22053A107	CRTX	26.25	800.00	31,671.04	21,000.00
CORVEL CORP	221006109	CRVL	82.51	8,900.00	383,280.87	734,339.00
COSTAMARE INC	Y1771G102	CMRE	8.23	96,300.00	644,599.17	792,549.00
COSTAR GROUP INC	22160N109	CSGP	612.86	43,024.00	9,248,678.05	26,367,688.00
COSTCO WHOLESALE CORP.	22160K105	COST	299.81	291,350.00	37,433,968.16	87,349,643.00
COTT CORP	22163N106	COT	13.37	250,845.00	3,263,024.15	3,353,798.00
COTY INC-CL A	222070203	COTY	11.54	32,143.00	358,146.95	370,930.00
COUPA SOFTWARE INC	22266L106	COUP	153.49	1,797.00	226,557.85	275,822.00
COVANTA HOLDING CORP.	22282E102	CVA	14.71	275,080.00	4,516,866.43	4,046,427.00
COVENANT TRANSPORT INC CL-A	22284P105	CVTI	13.43	21,200.00	533,348.27	284,716.00
COVIA HOLDINGS CORP	22305A103	CVIA	1.49	9,100.00	182,964.60	13,559.00
CRA INTERNATIONAL INC	12618T105	CRAI	51.27	13,900.00	324,691.21	712,653.00
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	153.74	2,000.00	295,170.71	307,480.00
CREDIT ACCEP CORP MI	225310101	CACC	430.46	9,766.00	3,957,138.61	4,203,872.00
CREE INC	225447101	CREE	44.21	5,711.00	330,184.54	252,483.00
CRITEO SA-SPON ADR	226718104	CRTO	17.85	157,600.00	3,359,616.48	2,813,160.00
CROCS INC	227046109	CROX	34.90	84,285.00	1,629,047.79	2,941,546.00
CROSS COUNTRY HEALTHCARE	227483104	CCRN	12.07	250,700.00	2,421,277.74	3,025,949.00
CROSSFIRST BANKSHARES	22766M109	CFB	13.26	1,700.00	23,959.97	22,542.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CROWN CASTLE INTL CO	22822V101	CCI	133.66	288,801.00	31,791,350.97	38,601,141.00
CROWN HOLDINGS INC	228368106	CCK	75.90	208,101.00	7,859,943.09	15,794,866.00
CSW INDUSTRIALS INC	126402106	CSWI	73.83	11,600.00	548,785.85	856,428.00
CSX CORP.	126408103	CSX	71.54	345,380.00	7,958,909.77	24,708,485.00
CUBIC CORP	229669106	CUB	59.55	82,900.00	4,776,919.88	4,936,695.00
CUE BIOPHARMA INC	22978P106	CUE	11.84	28,200.00	261,579.17	333,888.00
CULP INC	230215105	CULP	16.12	23,200.00	568,806.94	373,984.00
CUMMINS INC.	231021106	CMI	182.86	2,209.00	371,559.10	403,938.00
CUMULUS MEDIA INC. CL. A	231082801	CMLS	17.34	42,500.00	705,542.33	736,950.00
CURTISS-WRIGHT CORP.	231561101	CW	137.31	38,918.00	3,970,929.21	5,343,831.00
CUSTOMERS BANCORP INC	23204G100	CUBI	23.38	32,500.00	840,657.87	759,850.00
CUTERA INC	232109108	CUTR	38.30	64,050.00	2,018,704.72	2,453,115.00
CVB FINL CORP	126600105	CVBF	21.36	143,550.00	2,333,122.05	3,066,228.00
CVR ENERGY INC	12662P108	CVI	43.39	3,900.00	179,815.83	169,221.00
CVS HEALTH CORP	126650100	CVS	75.27	838,086.74	26,057,068.06	63,082,788.00
CYCLERION THERAPEUTICS INC	23255M105	CYCN	1.85	6,300.00	70,208.65	11,655.00
CYPRESS SEMICONDUCTOR CORP	232806109	CY	23.45	13,047.00	238,904.49	305,952.00
CYTOMX THERAPEUTICS INC	23284F105	CTMX	6.26	59,900.00	913,846.81	374,974.00
CYTOSORBENTS CORP	23283X206	CTSO	3.99	2,300.00	25,547.25	9,177.00
D.R. HORTON INC.	23331A109	DHI	55.35	10,193.00	449,953.92	564,183.00
DAKTRONICS INC	234264109	DAKT	6.16	77,200.00	688,340.67	475,552.00
DANA HOLDING CORP	235825205	DAN	16.95	73,500.00	1,280,475.92	1,245,825.00
DANAHER CORP	235851102	DHR	145.98	677,100.00	37,383,124.46	98,843,058.00
DANAOS CORP	Y1968P121	DAC	6.95	15,894.00	1,518,843.17	110,463.00
DARDEN RESTAURANTS INC	237194105	DRI	118.44	28,177.00	3,199,137.16	3,337,284.00
DARLING INGREDIENTS INC	237266101	DAR	23.80	16,800.00	295,411.22	399,840.00
DECIPHERA PHARMACEUTICALS IN	24344T101	DCPH	47.29	19,300.00	696,559.18	912,697.00
DECKERS OUTDOOR CORP	243537107	DECK	168.18	10,900.00	689,915.41	1,833,162.00
DEERE & CO.	244199105	DE	168.05	217,253.00	18,526,600.67	36,509,366.00
DEL TACO RESTAURANTS INC	245496104	TACO	7.49	152,500.00	1,488,124.87	1,142,225.00
DELEK US HLDGS INC	24665A103	DK	34.31	68,700.00	2,058,125.64	2,357,097.00
DELL TECHNOLOGIES - C	24703L202	DELL	48.49	64,318.00	3,267,954.02	3,118,780.00
DELTA AIR LINES INC	247361702	DAL	57.31	309,300.00	13,162,606.68	17,725,984.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DELUXE CORP.	248019101	DLX	51.08	300.00	13,851.00	15,324.00
DENALI THERAPEUTICS INC	24823R105	DNLI	17.79	32,800.00	650,372.54	583,512.00
DENBURY RES INC	247916208	DNR	0.99	24,400.00	151,209.24	24,071.00
DENNYS CORPORATION	24869P104	DENN	19.54	313,450.00	3,209,580.65	6,124,813.00
DENTSPLY SIRONA INC	24906P109	XRAY	56.54	21,508.00	1,184,364.00	1,216,062.00
DERMIRA INC	24983L104	DERM	8.14	766,677.00	7,887,686.66	6,240,751.00
DESIGNER BRANDS INC	250565108	DBI	16.50	85,770.00	1,713,616.54	1,415,205.00
DEVON ENERGY CORPORATION	25179M103	DVN	21.89	13,547.00	324,250.15	296,544.00
DEXCOM INC	252131107	DXCM	227.31	1,197.00	182,131.93	272,090.00
DHI HOLDINGS INC	23331S100	DHX	3.37	139,800.00	552,000.30	471,126.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	136.55	4,500.00	464,437.68	614,475.00
DIAMOND S SHIPPING INC	Y20676105	DSSI	14.43	5,900.00	68,842.48	85,137.00
DIAMONDBACK ENERGY INC	25278X109	FANG	77.34	434,000.00	43,240,830.07	33,565,560.00
DICKS SPORTING GOODS INC	253393102	DKS	45.81	6,276.00	234,809.33	287,504.00
DIEBOLD NIXDORF INC	253651103	DBD	7.27	556,800.00	5,497,788.20	4,047,936.00
DIGI INTERNATIONAL INC	253798102	DGII	17.84	43,800.00	583,282.93	781,392.00
DIODES INC	254543101	DIOD	46.14	104,600.00	2,405,734.57	4,826,244.00
DISCOVER FINANCIAL	254709108	DFS	84.87	71,097.00	4,093,540.72	6,034,002.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	32.94	950,000.00	26,287,942.88	31,293,000.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	30.52	35,106.00	927,098.90	1,071,435.00
DISH NETWORK CORP	25470M109	DISH	34.17	50,370.00	1,630,172.80	1,721,143.00
DISNEY (WALT) CO.	254687106	DIS	151.58	905,664.00	43,545,777.18	137,280,548.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	68.88	23,012.00	1,056,688.71	1,585,066.00
DOLLAR GENERAL CORP.	256677105	DG	157.36	27,454.00	3,235,364.91	4,320,161.00
DOLLAR TREE INC	256746108	DLTR	91.46	2,336.00	253,039.26	213,651.00
DOMINION ENERGY INC	25746U109	D	83.11	591,249.00	33,615,091.33	49,138,704.00
DONEGAL GROUP INC	257701201	DGICA	14.63	5,400.00	81,761.79	79,002.00
DONNELLEY (R.R.) & SONS CO.	257867200	RRD	3.97	131,100.00	685,505.63	520,467.00
DORMAN PRODUCTS INC	258278100	DORM	74.32	700.00	59,039.37	52,024.00
DOVER CORP.	260003108	DOV	111.48	3,620.00	265,361.28	403,558.00
DOW INC.	260557103	DOW	53.37	711,926.33	32,465,500.27	37,995,508.00
DRIL-QUIP INC	262037104	DRQ	42.26	53,500.00	2,599,198.84	2,260,910.00
DSP GROUP INC.	23332B106	DSPG	14.17	40,100.00	575,961.55	568,217.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DTE ENERGY COMPANY	233331107	DTE	124.94	225,243.00	28,800,348.90	28,141,860.00
DUCOMMUN INC DEL	264147109	DCO	48.88	9,300.00	234,976.57	454,584.00
DUKE ENERGY CORPORATION	26441C204	DUK	88.17	414,355.00	25,465,759.06	36,533,681.00
DUPONT DE NEMOURS INC	26614N102	DD	64.81	763,345.33	50,238,688.54	49,472,411.00
DXC TECHNOLOGY	23355L106	DXC	37.33	26,567.00	1,702,674.48	991,746.00
DYCOM INDUSTRIES INC.	267475101	DY	52.05	70,173.00	5,006,397.33	3,652,505.00
E*TRADE FINANCIAL CORP	269246401	ETFC	44.30	140,000.00	2,904,190.62	6,202,000.00
EAGLE MATERIALS INC	26969P108	EXP	92.03	64,736.00	5,179,124.21	5,957,654.00
EAGLE PHARMACEUTICALS INC	269796108	EGRX	58.48	68,575.00	4,597,787.92	4,010,266.00
EARTHSTONE ENERGY INC	27032D304	ESTE	4.47	78,900.00	516,940.50	352,683.00
EASTERN CO	276317104	EML	27.48	5,800.00	171,834.70	159,384.00
EASTMAN CHEMICAL CO.	277432100	EMN	78.37	6,300.00	652,993.32	493,731.00
EATON CORP PLC	G29183103	ETN	92.50	310,265.00	21,117,904.54	28,699,512.00
EATON VANCE CORP.	278265103	EV	47.17	69,149.00	3,266,700.36	3,261,758.00
EBAY INC	278642103	EBAY	35.52	431,000.00	8,136,882.53	15,309,120.00
EBIX INC	278715206	EBIX	34.78	171,564.00	10,054,136.69	5,966,996.00
ECHO GLOBAL LOGISTICS INC	27875T101	ECHO	20.03	3,100.00	71,964.02	62,093.00
ECHOSTAR HOLDING CORP	278768106	SATS	42.07	9,723.00	339,167.51	409,047.00
ECOLAB INC	278865100	ECL	186.67	132,466.00	12,567,218.84	24,727,429.00
EDISON INTERNATIONAL	281020107	EIX	69.10	343,943.00	23,265,354.00	23,766,461.00
EDWARDS LIFESCIENCES	28176E108	EW	244.94	350,285.00	44,888,746.07	85,798,808.00
EGAIN COMMUNICATIONS CORP	28225C806	EGAN	7.63	16,300.00	207,390.72	124,369.00
EHEALTH INC	28238P109	EHTH	92.26	60,709.00	6,065,926.83	5,601,012.00
EIDOS THERAPEUTICS INC	28249H104	EIDX	56.33	11,700.00	273,426.25	659,061.00
EL PASO ELECTRIC COMPANY	283677854	EE	67.82	103,265.00	4,026,115.93	7,003,433.00
ELDORADO RESORTS INC	28470R102	ERI	53.51	5,200.00	237,355.04	278,252.00
ELECTRONIC ARTS INC	285512109	EA	101.01	126,063.00	13,947,651.48	12,733,624.00
ELF BEAUTY INC	26856L103	ELF	16.57	169,400.00	2,218,020.06	2,806,958.00
ELI LILLY & COMPANY	532457108	LLY	117.35	586,306.00	41,526,590.06	68,803,008.00
ELLINGTON FINANCIAL INC	28852N109	EFC	18.11	8,300.00	150,760.51	150,313.00
ELOXX PHARMACEUTICALS INC	29014R103	ELOX	5.22	3,100.00	58,642.70	16,182.00
EMCOR GROUP INC	29084Q100	EME	88.93	20,800.00	1,097,098.09	1,849,744.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	54.86	76,000.00	2,737,956.66	4,169,360.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EMERSON ELECTRIC CO	291011104	EMR	73.86	298,411.00	9,898,647.17	22,040,637.00
EMPLOYERS HOLDINGS INC	292218104	EIG	42.97	20,200.00	776,051.51	867,994.00
ENANTA PHARMACEUTICALS INC	29251M106	ENTA	63.66	11,800.00	908,601.98	751,188.00
ENCORE WIRE CORP	292562105	WIRE	58.34	14,700.00	814,475.57	857,598.00
ENDO INTL PLC	G30401106	ENDP	5.08	133,900.00	1,879,794.90	680,212.00
ENERGIZER HOLDINGS, INC.	29272W109	ENR	49.89	63,839.00	2,755,243.74	3,184,928.00
ENERSYS	29275Y102	ENS	70.17	3,600.00	236,598.07	252,612.00
ENOVA INTERNATIONAL INC.	29357K103	ENVA	23.03	83,900.00	2,398,874.02	1,932,217.00
ENPHASE ENERGY INC	29355A107	ENPH	21.87	5,100.00	127,519.38	111,537.00
ENPRO INDUSTRIES INC	29355X107	NPO	66.39	31,700.00	1,200,118.65	2,104,563.00
ENSIGN GROUP INC/THE	29358P101	ENSG	43.43	10,500.00	299,214.33	456,015.00
ENSTAR GROUP INC	G3075P101	ESGR	204.21	3,695.00	652,201.13	754,556.00
ENTEGRA FINANCIAL CORP	29363J108	ENFC	30.04	11,800.00	351,622.00	354,472.00
ENTEGRIS INC	29362U104	ENTG	47.32	54,281.00	1,542,700.52	2,568,577.00
ENTRAVISION COMMUNIC	29382R107	EVC	2.84	574,480.00	2,320,588.99	1,631,523.00
ENVESTNET INC	29404K106	ENV	71.21	3,800.00	233,751.54	270,598.00
ENZO BIOCHEM INC.	294100102	ENZ	2.65	160,900.00	837,966.83	426,385.00
EOG RESOURCES INC	26875P101	EOG	70.90	246,459.00	9,829,433.08	17,473,943.00
EPAM SYSTEMS INC	29414B104	EPAM	211.85	350,181.00	51,645,192.88	74,185,845.00
EPLUS INC	294268107	PLUS	83.57	10,200.00	636,797.67	852,414.00
EQUIFAX INC	294429105	EFX	139.64	3,699.00	463,952.44	516,528.00
EQUITRANS MIDSTREAM CORP	294600101	ETRN	9.97	17,989.00	357,828.19	179,350.00
EQUITY BANCSHARES INC - CL A	29460X109	EQBK	29.45	12,200.00	333,640.77	359,290.00
ERA GROUP INC.	26885G109	ERA	9.57	42,000.00	358,732.92	401,940.00
ERIE INDTY CO	29530P102	ERIE	169.30	2,067.00	285,175.14	349,943.00
ESCALADE INC	296056104	ESCA	11.35	17,200.00	235,243.37	195,220.00
ESCO TECHNOLOGIES INC	296315104	ESE	88.07	54,240.00	1,970,866.10	4,776,917.00
ESSENT GROUP LTD	G3198U102	ESNT	54.65	88,200.00	3,398,348.79	4,820,130.00
ESTEE LAUDER CO.	518439104	EL	195.47	128,390.00	11,745,423.19	25,096,392.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	17.88	34,500.00	707,137.05	616,860.00
ETSY INC	29786A106	ETSY	43.39	3,119.00	193,331.31	135,333.00
EURONET WORLDWIDE IN	298736109	EEFT	157.19	2,056.00	217,765.56	323,183.00
EVANS BANCORP INC	29911Q208	EVBN	40.69	1,300.00	51,956.93	52,897.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EVELO BIOSCIENCES INC	299734103	EVLO	4.51	1,600.00	21,919.52	7,216.00
EVERBRIDGE INC	29978A104	EVBG	87.94	145,923.00	5,306,284.18	12,832,469.00
EVEREST RE GROUP LTD.	G3223R108	RE	271.26	22,934.00	5,746,019.32	6,221,076.00
EVERGY INC	30034W106	EVRG	63.27	11,335.00	634,606.01	717,165.00
EVERI HOLDINGS INC	30034T103	EVRI	13.47	256,211.00	979,862.68	3,451,162.00
EVERQUOTE INC - CLASS A	30041R108	EVER	35.21	51,590.00	1,379,865.54	1,816,484.00
EVERSOURCE ENERGY	30040W108	ES	82.64	17,816.00	1,264,614.85	1,472,314.00
EVERTEC INC	30040P103	EVTC	32.42	32,400.00	782,551.12	1,050,408.00
EVO PAYMENTS INC-CLASS A	26927E104	EVOP	28.07	27,500.00	787,219.60	771,925.00
EVOFEM BIOSCIENCES INC	30048L104	EVFM	6.11	3,800.00	22,025.59	23,218.00
EVOLUTION PETROLEUM CORP	30049A107	EPM	5.21	75,800.00	580,197.96	394,918.00
EXACT SCIENCES CORP	30063P105	EXAS	81.01	30,562.00	2,759,084.10	2,475,828.00
EXANTAS CAPITAL CORP	30068N105	XAN	12.04	199,900.00	1,978,678.87	2,406,796.00
EXELIXIS INC	30161Q104	EXEL	16.63	37,537.00	796,058.73	624,240.00
EXELON CORP	30161N101	EXC	44.40	461,039.00	15,895,460.73	20,470,131.00
EXLSERVICE HOLDINGS INC	302081104	EXLS	69.81	1,100.00	72,358.33	76,791.00
EXPEDIA GROUP INC	30212P303	EXPE	101.66	30,600.00	3,324,526.48	3,110,796.00
EXPONENT INC	30214U102	EXPO	63.55	21,000.00	1,136,695.59	1,334,550.00
EXPRESS INC	30219E103	EXPR	3.93	291,900.00	3,116,848.40	1,147,167.00
EXTENDED STAY AMERICA INC	30224P200	STAY	14.76	180,000.00	2,576,952.00	2,656,800.00
EXTERRAN CORP	30227H106	EXTN	5.38	44,600.00	1,087,715.54	239,948.00
EXTREME NETWORKS INC	30226D106	EXTR	7.03	99,800.00	508,149.03	701,594.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.13	2,506,373.00	92,133,470.98	170,759,192.00
FABRINET	G3323L100	FN	60.49	4,900.00	227,286.76	296,401.00
FACEBOOK INC-A	30303M102	FB	201.64	2,228,061.00	206,209,623.79	449,266,220.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	259.65	1,775.00	355,147.52	460,879.00
FAIR ISAAC INC.	303250104	FICO	367.75	1,103.00	288,606.35	405,628.00
FALCON MINERALS CORP	30607B109	FLMN	6.45	10,300.00	85,335.50	66,435.00
FARMERS NATL BANC CORP	309627107	FMNB	15.34	1,300.00	18,671.64	19,942.00
FARO TECHNOLOGIES INC	311642102	FARO	48.72	800.00	29,276.76	38,976.00
FASTENAL CO	311900104	FAST	35.52	481,667.00	16,616,515.20	17,108,812.00
FATE THERAPEUTICS	31189P102	FATE	15.62	80,000.00	761,888.06	1,249,600.00
FB FINANCIAL CORP	30257X104	FBK	38.50	90,400.00	3,392,224.80	3,480,400.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	57.57	10,900.00	515,913.83	627,513.00
FEDERAL SIGNAL CORP	313855108	FSS	32.94	32,000.00	665,161.68	1,054,080.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	33.52	41,400.00	1,273,253.91	1,387,728.00
FEDEX CORPORATION	31428X106	FDX	160.05	157,404.00	14,309,888.52	25,192,510.00
FIBROGEN INC	31572Q808	FGEN	42.37	31,300.00	990,723.12	1,326,181.00
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	47.63	128,643.00	5,420,613.09	6,127,266.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	138.15	1,488,439.00	135,344,464.33	205,627,848.00
FIFTH THIRD BANCORP	316773100	FITB	30.19	12,712.00	351,877.06	383,775.00
FINANCIAL INSTNS INC	317585404	FISI	32.58	20,800.00	547,613.31	677,664.00
FIREEYE INC	31816Q101	FEYE	16.76	333,700.00	4,373,316.81	5,592,812.00
FIRST AMERICAN FINANCIAL	31847R102	FAF	63.62	11,084.00	580,395.95	705,164.00
FIRST BANCORP INC/ME	31866P102	FNLC	28.48	21,900.00	367,893.02	623,712.00
FIRST BANCORP PR	318672706	FBP	10.50	109,100.00	520,329.06	1,145,550.00
FIRST BANK/HAMILTON NJ	31931U102	FRBA	10.83	30,400.00	358,697.70	329,232.00
FIRST BUSEY CORP	319383204	BUSE	26.60	9,900.00	262,250.08	263,340.00
FIRST BUSINESS FINANCIAL SER	319390100	FBIZ	24.98	23,500.00	562,035.06	587,030.00
FIRST CAPITAL INC	31942S104	FCAP	67.95	900.00	43,620.03	61,155.00
FIRST CHOICE BANCORP	31948P104	FCBP	22.76	1,700.00	48,525.48	38,692.00
FIRST CITIZENS BANCSHS	31946M103	FCNCA	519.80	699.00	290,896.45	363,340.00
FIRST DEFIANCE FINL	32006W106	FDEF	30.15	23,000.00	438,211.72	693,450.00
FIRST ENERGY CORP.	337932107	FE	47.69	159,632.00	6,017,561.90	7,612,850.00
FIRST FINL BANCORP O	320209109	FFBC	24.32	147,875.00	3,951,090.97	3,596,320.00
FIRST FINL BANKSHARE	32020R109	FFIN	34.57	18,500.00	440,150.40	639,545.00
FIRST FINL CORP IND	320218100	THFF	44.22	15,300.00	495,432.22	676,566.00
FIRST GUARANTY BANCSHARES IN	32043P106	FGBI	21.50	600.00	14,263.93	12,900.00
FIRST HAWAIIAN INC	32051X108	FHB	28.54	56,289.00	1,477,435.40	1,606,488.00
FIRST HORIZON NATIONAL	320517105	FHN	16.08	640,039.00	10,274,785.76	10,291,827.00
FIRST INTERNET BANCORP	320557101	INBK	22.70	26,200.00	535,689.70	594,740.00
FIRST LONG ISLAND	320734106	FLIC	24.23	110,700.00	3,002,695.06	2,682,261.00
FIRST MERCHANTS CORP	320817109	FRME	40.49	73,600.00	2,948,181.75	2,980,064.00
FIRST MID BNC SHS	320866106	FMBH	34.98	3,800.00	157,927.00	132,924.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	21.56	301,780.00	5,909,182.75	6,506,377.00
FIRST NORTHWEST BANCORP	335834107	FNWB	17.63	32,500.00	465,761.93	572,975.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FIRST SOLAR INC	336433107	FSLR	55.24	4,863.00	318,549.62	268,632.00
FIRSTCASH INC	33767D105	FCFS	80.84	6,300.00	556,619.69	509,292.00
FIRSTSERVICE CORP PFDS	33767E202	FSV	95.89	238,234.00	11,206,365.78	22,844,258.00
FISERV INC. WISCONSIN	337738108	FISV	116.24	924,627.00	70,081,971.08	107,478,642.00
FITBIT INC - A	33812L102	FIT	6.96	161,700.00	938,138.63	1,125,432.00
FIVE9 INC	338307101	FIVN	68.17	50,300.00	2,207,089.35	3,428,951.00
FLAGSTAR BANCORP INC	337930705	FBC	37.26	21,400.00	806,192.34	797,364.00
FLEETCOR TECH INC	339041105	FLT	306.92	2,557.00	633,030.89	784,795.00
FLEXSTEEL INDUSTRIES INC	339382103	FLXS	18.38	18,100.00	777,362.51	332,678.00
FLEXTRONICS INTL LTD	Y2573F102	FLEX	11.87	54,150.00	455,035.48	642,760.00
FLIR SYSTEMS INC	302445101	FLIR	53.56	230,778.00	12,244,915.42	12,360,470.00
FLOOR & DECOR HOLDINGS INC-A	339750101	FND	48.01	3,738.00	196,600.48	179,461.00
FLOTEK INDUSTRIES INC	343389102	FTK	1.77	533,500.00	1,865,608.73	944,295.00
FLOWERS INDUSTRIES INC.	343498101	FLO	21.53	21,876.00	460,519.67	470,990.00
FLOWERVE CORP.	34354P105	FLS	48.70	5,010.00	209,312.97	243,987.00
FLUENT INC	34380C102	FLNT	1.64	18,600.00	92,206.08	30,504.00
FLUIDIGM CORP	34385P108	FLDM	2.52	620,300.00	3,460,162.84	1,563,156.00
FLUOR CORP	343412102	FLR	17.44	24,821.00	1,176,566.15	432,878.00
FMC CORP.	302491303	FMC	97.96	324,724.00	22,409,976.18	31,809,963.00
FNB CORP	302520101	FNB	12.42	415,408.00	4,688,123.36	5,159,367.00
FNCB BANCORP INC	302578109	FNCB	8.12	4,600.00	36,012.99	37,352.00
FORD MOTOR COMPANY	345370860	F	9.06	2,210,642.00	21,046,051.44	20,028,416.00
FORESCOUT TECHNOLOGIES INC	34553D101	FSCT	35.83	16,100.00	580,971.30	576,863.00
FORRESTER RESEARCH INC	346563109	FORR	39.93	13,900.00	446,882.88	555,027.00
FORTINET INC	34959E109	FTNT	105.11	5,941.00	401,343.39	624,458.00
FORTIVE CORP	34959J108	FTV	72.17	5,208.00	385,630.27	375,861.00
FORTUNE BRANDS HOME &	34964C106	FBHS	63.26	32,491.00	1,819,899.51	2,055,381.00
FORTY SEVEN INC	34983P104	FTSV	12.64	2,300.00	32,540.63	29,072.00
FORUM ENERGY TECH INC	34984V100	FET	1.31	229,800.00	2,172,443.96	301,038.00
FORWARD AIR CORPORATION	349853101	FWRD	70.03	1,600.00	93,103.04	112,048.00
FOSSIL GROUP INC.	34988V106	FOSL	7.49	54,000.00	1,226,863.90	404,460.00
FOSTER L B CO	350060109	FSTR	18.94	24,300.00	491,049.73	460,242.00
FOUNDATION BLDG MATERIALS	350392106	FBM	20.44	35,400.00	456,338.73	723,576.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FOX CORP - CLASS A	35137L105	FOXA	35.76	10,000.00	373,210.15	357,600.00
FOX CORP - CLASS B	35137L204	FOX	34.98	26,634.33	984,026.04	931,669.00
FOX FACTORY HOLDING CORP	35138V102	FOXF	65.93	1,600.00	99,176.32	105,488.00
FRANKLIN COVEY CO.	353469109	FC	36.91	16,700.00	290,070.74	616,397.00
FRANKLIN ELEC INC	353514102	FELE	55.47	82,425.00	3,296,668.95	4,572,115.00
FRANKLIN FINANCIAL SERVICES	353525108	FRAF	37.48	1,100.00	40,585.82	41,228.00
FRANKLIN RESOURCES INC	354613101	BEN	27.49	36,853.00	1,159,088.00	1,013,089.00
FRANKS INTL NV	N33462107	FI	5.10	116,500.00	812,835.32	594,150.00
FREEPORT MCMORAN COOPER &	35671D857	FCX	11.38	148,082.00	1,697,913.28	1,685,173.00
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	32.70	95,887.00	3,008,726.00	3,135,505.00
FRESHPET INC	358039105	FRPT	53.74	33,320.00	421,931.31	1,790,617.00
FRONT YARD RESIDENTIAL CORP	35904G107	RESI	11.60	13,300.00	151,795.48	154,280.00
FTI CONSULTING INC	302941109	FCN	108.99	53,900.00	3,909,781.47	5,874,561.00
FTS INTERNATIONAL INC	30283W104	FTSI	1.04	81,700.00	474,643.82	84,968.00
FULCRUM THERAPEUTICS INC	359616109	FULC	12.35	1,200.00	9,453.96	14,820.00
FULLER H B CO	359694106	FUL	49.88	2,500.00	120,264.49	124,700.00
FULTON FINANCIAL CORP	360271100	FULT	17.16	11,700.00	162,142.23	200,772.00
FUTUREFUEL CORP	36116M106	FF	11.22	28,000.00	369,894.19	314,160.00
GAIN CAPITAL HOLDINGS INC	36268W100	GCAP	4.15	254,400.00	1,923,124.80	1,055,760.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	93.27	6,336.00	437,315.13	590,959.00
GAMESTOP CORP.	36467W109	GME	6.34	56,700.00	293,130.09	359,478.00
GANNETT CO INC	36472T109	GCI	6.36	33,701.00	248,882.88	214,338.00
GARDNER DENVER HOLDINGS	36555P107	GDI	33.87	8,519.00	289,225.16	288,539.00
GARMIN LTD	H2906T109	GRMN	97.69	11,288.00	737,160.39	1,102,725.00
GARRETT MOTION INC	366505105	GTX	11.57	350,000.00	4,296,685.49	4,049,500.00
GARTNER INC	366651107	IT	160.46	20,000.00	2,760,441.72	3,209,200.00
GASLOG LTD	G37585109	GLOG	9.36	48,900.00	827,743.33	457,704.00
GATX CORP	361448103	GATX	80.83	2,900.00	210,500.01	234,407.00
GCI LIBERTY INC - CLASS A	36164V305	GLIBA	70.99	8,063.00	458,240.39	572,392.00
GENERAC HOLDINGS INC	368736104	GNRC	98.50	9,600.00	544,435.72	945,600.00
GENERAL DYNAMICS CORP.	369550108	GD	181.74	110,452.00	6,561,162.31	20,073,546.00
GENERAL ELECTRIC CO	369604103	GE	11.27	5,258,903.00	108,191,261.21	59,267,837.00
GENERAL MILLS INC	370334104	GIS	53.32	265,346.00	7,222,464.89	14,148,249.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GENERAL MOTORS CO	37045V100	GM	36.00	2,182,684.00	75,999,358.99	78,576,624.00
GENESCO INC.	371532102	GCO	37.14	16,800.00	808,141.81	623,952.00
GENESEE & WYO INC	371559105	GWR	111.45	5,246.00	426,828.03	584,667.00
GENPACT LTD	G3922B107	G	40.70	48,411.00	1,500,650.80	1,970,328.00
GENTHERM INC	37253A103	THRM	41.85	39,090.00	1,210,626.55	1,635,917.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	3.96	16,000.00	70,689.60	63,360.00
GEOSPACE TECH CORP	37364X109	GEOS	14.42	5,600.00	75,104.16	80,752.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	52.22	19,800.00	909,424.90	1,033,956.00
G-III APPAREL GROUP LTD	36237H101	GIII	29.60	93,315.00	2,587,628.04	2,762,124.00
GILEAD SCIENCES INC.	375558103	GILD	67.24	990,154.00	25,675,795.17	66,577,955.00
GLACIER BANCORP INC	37637Q105	GBCI	43.85	10,100.00	372,409.21	442,885.00
GLADSTONE LAND CORP	376549101	LAND	12.68	5,000.00	63,094.12	63,400.00
GLAUKOS CORP	377322102	GKOS	64.13	236,441.00	15,612,698.03	15,162,961.00
GLOBAL BLOOD THERAPEUTICS IN	37890U108	GBT	66.50	6,000.00	304,436.47	399,000.00
GLOBAL EAGLE ENTERTAINMENT	37951D102	ENT	0.48	650,100.00	1,603,642.21	308,797.00
GLOBAL PAYMENTS INC	37940X102	GPN	181.10	693,668.00	62,188,294.68	125,623,275.00
GLOBANT SA	L44385109	GLOB	107.00	73,661.00	3,004,503.82	7,881,727.00
GLOBE LIFE INC	37959E102	GL	102.76	6,098.00	514,059.37	626,630.00
GLOBUS MEDICAL INC - A	379577208	GMED	55.95	22,700.00	872,884.58	1,270,065.00
GLU MOBILE INC	379890106	GLUU	5.53	103,900.00	511,538.49	574,567.00
GMS INC	36251C103	GMS	30.96	27,000.00	568,588.74	835,920.00
GOLAR LNG LTD	G9456A100	GLNG	13.02	200.00	5,092.19	2,604.00
GOLDEN ENTERTAINMENT INC	381013101	GDEN	18.12	109,035.00	1,528,991.77	1,975,714.00
GOLDMAN SACHS GROUP INC	38141G104	GS	221.35	285,716.00	36,232,458.90	63,243,238.00
GOODYEAR T & R	382550101	GT	15.99	196,831.00	3,610,186.06	3,147,328.00
GOOSEHEAD INSURANCE INC -A	38267D109	GSHD	40.52	14,718.00	653,696.93	596,373.00
GOSSAMER BIO INC	38341P102	GOSS	25.50	3,000.00	58,252.20	76,500.00
GRACE W.R. & COMPANY	38388F108	GRA	66.83	23,775.00	1,733,178.22	1,588,883.00
GRACO INC.	384109104	GGG	48.31	7,942.00	363,027.23	383,678.00
GRAHAM HOLDINGS CO	384637104	GHC	631.61	1,028.00	633,781.11	649,295.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	85.19	2,257.00	252,667.99	192,274.00
GRANITE CONSTRUCTION INC	387328107	GVA	25.76	62,015.00	2,444,958.00	1,597,506.00
GRAPHIC PACKAGING HOLDING CO	388689101	GPK	16.27	470,253.00	6,468,730.69	7,651,016.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GREAT LAKES DREDGE & DOCK CO	390607109	GLDD	10.68	68,500.00	474,196.27	731,580.00
GREAT SOUTHN BANCORP	390905107	GSBC	61.03	11,800.00	383,846.15	720,154.00
GREAT WESTERN BANCORP INC	391416104	GWB	34.37	89,200.00	3,564,299.83	3,065,804.00
GREENE COUNTY BANCORP INC	394357107	GCBC	28.92	1,400.00	27,781.00	40,488.00
GREENLANE HOLDINGS INC - A	395330103	GNLN	3.39	1,700.00	16,239.93	5,763.00
GREIF INC	397624107	GEF	43.15	21,875.00	737,635.96	943,906.00
GREIF INC-CL B	397624206	GEF.B	54.17	1,900.00	115,724.48	102,923.00
GRIFFON CORPORATION	398433102	GFF	21.22	17,900.00	207,317.11	379,838.00
GROCERY OUTLET HOLDING CORP	39874R101	GO	33.13	58,900.00	2,440,501.94	1,951,357.00
GROUP 1 AUTOMOTIVE	398905109	GPI	103.09	10,600.00	774,713.62	1,092,754.00
GSI TECHNOLOGY INC	36241U106	GSIT	7.32	39,800.00	347,178.99	291,336.00
GTY GOVTECH INC	362409104	GTYH	4.93	8,100.00	60,376.03	39,933.00
GUARANTY BANCSHARES INC	400764106	GNTY	33.05	1,800.00	55,311.00	59,490.00
GUARDANT HEALTH INC	40131M109	GH	77.67	34,763.00	2,605,334.74	2,700,042.00
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	121.83	2,882.00	259,637.65	351,114.00
GULFPORT ENERGY CORP	402635304	GPOR	2.37	111,800.00	1,210,567.54	264,966.00
H & R BLOCK INC.	093671105	HRB	24.38	244,055.00	5,941,061.84	5,950,061.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	33.00	18,500.00	413,022.11	610,500.00
HAEMONETICS CORP/MASS	405024100	HAE	120.60	13,000.00	554,016.59	1,567,800.00
HAIR CELASTIAL GROUP	405217100	HAIN	24.72	163,601.00	4,187,499.51	4,044,217.00
HALLADOR ENERGY CO	40609P105	HNRG	2.99	101,400.00	621,467.56	303,186.00
HALLIBURTON COMPANY	406216101	HAL	20.99	286,917.00	7,953,060.89	6,022,388.00
HALLMARK FINL SERVICES INC	40624Q203	HALL	19.07	29,800.00	422,510.75	568,286.00
HALOZYME THERAPEUTICS INC	40637H109	HALO	19.39	70,100.00	1,329,160.22	1,359,239.00
HAMILTON BEACH BRAND	40701T104	HBB	19.66	26,300.00	601,864.89	517,058.00
HAMILTON LANE INC-CLASS A	407497106	HLNE	58.00	175,094.00	9,338,457.76	10,155,452.00
HANCOCK WHITNEY CORP	410120109	HWC	40.61	37,300.00	1,744,617.39	1,514,753.00
HANMI FINL CORP	410495204	HAFC	19.63	1.00	7.97	20.00
HANNON ARMSTRONG SUS INFR	41068X100	HASI	29.35	17,100.00	311,628.34	501,885.00
HARLEY-DAVIDSON INC	412822108	HOG	36.38	599,858.00	27,181,872.09	21,822,834.00
HARSCO CORP	415864107	HSC	22.25	320,190.00	6,949,336.84	7,124,228.00
HARTFORD FINL SERVICES	416515104	HIG	61.86	233,716.00	8,791,348.49	14,457,671.00
HASBRO INC	418056107	HAS	101.70	69,127.00	7,537,617.71	7,030,216.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HAVERTY FURNITURE	419596101	HVT	20.11	30,200.00	481,574.34	607,322.00
HAWAIIAN ELECTRIC INDS	419870100	HE	43.67	12,540.00	541,507.30	547,622.00
HAWAIIAN HOLDINGS INC	419879101	HA	30.29	31,500.00	1,157,416.82	954,135.00
HC2 HOLDINGS INC	404139107	HCHC	2.14	672,600.00	1,646,776.79	1,439,364.00
HCA HEALTHCARE INC	40412C101	HCA	138.66	416,238.00	36,126,771.46	57,715,561.00
HD SUPPLY HOLDINGS INC	40416M105	HDS	39.82	9,649.00	409,799.39	384,223.00
HEALTH CATALYST INC	42225T107	HCAT	39.73	2,100.00	75,373.41	83,433.00
HEALTHEQUITY INC	42226A107	HQY	62.89	51,800.00	3,232,305.52	3,257,702.00
HEALTHSTREAM INC	42222N103	HSTM	29.13	26,600.00	701,093.14	774,858.00
HEARTLAND EXPRESS INC.	422347104	HTLD	21.41	5,700.00	119,532.99	122,037.00
HECLA MINING CO.	422704106	HL	2.47	2,200.00	11,769.56	5,434.00
HEICO CORP	422806109	HEI	129.89	2,559.00	193,101.00	332,389.00
HEICO CORP-CL A	422806208	HEI.A	100.44	3,613.00	229,880.42	362,890.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	31.02	19,900.00	416,450.20	617,298.00
HELEN OF TROY LTD	G4388N106	HELE	161.42	26,390.00	3,828,227.48	4,259,874.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	151.94	20,000.00	1,635,582.97	3,038,800.00
HENRY SCHEIN INC	806407102	HSIC	68.90	4,054.00	249,523.70	279,321.00
HERC HOLDINGS INC	42704L104	HRI	46.76	16,900.00	1,009,661.02	790,244.00
HERITAGE-CRYSTAL CLEAN INC	42726M106	HCCI	30.93	7,200.00	152,335.00	222,696.00
HERSHEY COMPANY	427866108	HSY	148.16	4,494.00	486,291.92	665,831.00
HERTZ GLOBAL HOLDINGS INC	42806J106	HTZ	15.50	249,022.00	3,630,075.73	3,859,841.00
HESS CORP.	42809H107	HES	62.09	228,526.00	10,892,644.53	14,189,179.00
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	15.83	308,259.00	4,732,365.88	4,879,740.00
HEXCEL CORP	428291108	HXL	79.63	6,241.00	499,625.19	496,971.00
HF FOODS GROUP INC	40417F109	HFFG	27.00	2,000.00	66,181.75	54,000.00
HILLENBRAND INC	431571108	HI	31.62	2,750.00	86,075.00	86,955.00
HILL-ROM HOLDINGS INC	431475102	HRC	107.21	169,287.00	15,799,452.67	18,149,259.00
HILTON GRAND VACATIONS	43283X105	HGV	34.63	225,000.00	6,609,795.35	7,791,750.00
HILTON WORLDWIDE HOLDINGS	43300A203	HLT	105.00	330,000.00	23,912,394.62	34,650,000.00
HMS HOLDINGS CORP	40425J101	HMSY	30.20	19,500.00	636,649.65	588,900.00
HNI CORP	404251100	HNI	39.29	26,200.00	892,521.39	1,029,398.00
HOLOGIC INC.	436440101	HOLX	51.32	10,698.00	436,477.89	549,021.00
HOME BANCORP INC	43689E107	HBCP	38.58	12,300.00	374,636.45	474,534.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HOME BANCSHARES INC	436893200	HOMB	18.82	13,800.00	306,609.38	259,716.00
HOME DEPOT INC.	437076102	HD	220.51	558,353.00	32,764,320.71	123,122,420.00
HOMESTREET INC	43785V102	HMST	31.92	24,500.00	727,928.90	782,040.00
HOMETRUST BANCSHARES INC	437872104	HTBI	26.13	24,200.00	385,750.12	632,346.00
HONEYWELL INTERNATIONAL INC	438516106	HON	178.55	611,078.00	34,403,277.63	109,107,976.00
HOPE BANCORP INC	43940T109	HOPE	14.51	401,189.00	5,951,204.14	5,821,252.00
HORACE MANN EDUCATORS	440327104	HMN	43.41	14,600.00	680,193.14	633,786.00
HORIZON THERAPEUTICS PLC	G46188101	HZNP	32.78	12,001.00	288,891.67	393,393.00
HOSTESS BRANDS INC	44109J106	TWNB	13.45	192,100.00	2,505,666.81	2,583,745.00
HOULIHAN LOKEY INC	441593100	HLI	47.67	22,300.00	725,099.74	1,063,041.00
HOWARD BANCORP INC	442496105	HBMD	16.66	6,700.00	98,892.10	111,622.00
HOWARD HUGHES CORP	44267D107	HHC	110.41	12,556.00	1,392,649.76	1,386,308.00
HP INC	40434L105	HPQ	20.08	1,345,225.00	19,580,982.78	27,012,118.00
HUB GROUP INC	443320106	HUBG	51.07	82,875.00	3,190,949.16	4,232,426.00
HUBBELL INC	443510607	HUBB	147.02	12,658.00	1,657,354.56	1,860,980.00
HUBSPOT INC	443573100	HUBS	151.00	57,802.00	6,462,541.65	8,728,102.00
HUMANA INC.	444859102	HUM	341.23	80,593.00	17,525,904.43	27,500,749.00
HUNTINGTON BANCSHARES	446150104	HBAN	14.89	170,830.00	1,089,856.02	2,543,659.00
HURCO COMPANIES INC	447324104	HURC	35.78	11,300.00	425,663.72	404,314.00
HYATT HOTELS CORP-CLASS A	448579102	H	80.80	7,821.00	608,651.44	631,937.00
HYSTER-YALE MATERIALS	449172105	HY	59.23	23,400.00	1,235,260.01	1,385,982.00
IAC/INTERACTIVE CORP	44919P508	IAC	222.70	9,857.00	1,442,236.98	2,195,154.00
IBERIABANK CORP	450828108	IBKC	72.99	20,600.00	1,221,571.50	1,503,594.00
ICF INTERNATIONAL INC	44925C103	ICFI	89.73	11,400.00	387,804.19	1,022,922.00
IDACORP INC.	451107106	IDA	105.05	44,051.00	4,565,850.33	4,627,558.00
IDEANOMICS INC	45166V106	IDEX	0.91	13,600.00	25,558.07	12,380.00
IDEX CORPORATION	45167R104	IEX	162.74	127,744.00	20,613,801.70	20,789,059.00
IDEXX LABS INC.	45168D104	IDXX	251.58	1,293.00	352,181.91	325,293.00
IDT CORP-CL B	448947507	IDT	7.13	49,800.00	454,599.99	355,074.00
IES HOLDINGS INC	44951W106	IESC	21.69	26,200.00	469,484.48	568,278.00
II VI INC	902104108	IIVI	29.19	326,661.00	10,335,996.11	9,535,234.00
ILLINOIS TOOL WORKS	452308109	ITW	174.33	137,819.00	6,709,735.22	24,025,986.00
ILLUMINA INC.	452327109	ILMN	320.76	168,018.00	40,728,404.81	53,893,454.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
IMAX CORP	45245E109	IMAX	21.50	37,600.00	744,229.90	808,400.00
IMMERSION CORPORATION	452521107	IMMR	6.75	163,200.00	1,421,587.47	1,101,600.00
IMMUNOMEDICS INC	452907108	IMMU	18.78	15,300.00	278,885.64	287,334.00
IMPINJ INC	453204109	PI	31.56	51,332.00	1,072,812.47	1,620,038.00
INCYTE CORP	45337C102	INCY	94.16	3,681.00	309,853.24	346,603.00
INDEPENDENCE HLDG CO	453440307	IHC	42.26	14,400.00	330,477.67	608,544.00
INDEPENDENCE REALTY TRUST	45378A106	IRT	14.94	24,400.00	216,983.21	364,536.00
INDEPENDENT BANK CORP/MA	453836108	INDB	84.20	1,700.00	126,838.51	143,140.00
INDEPENDENT BANK GROUP INC	45384B106	IBTX	57.63	101,635.00	6,334,594.42	5,857,225.00
INDUSTRIAL LOGISTICS PROPERT	456237106	ILPT	21.64	17,200.00	397,744.59	372,208.00
INFINERA CORP	45667G103	INFN	6.38	495,700.00	4,197,125.94	3,162,566.00
INGERSOLL-RAND PLC	G47791101	IR	131.11	699,849.00	51,388,420.67	91,757,202.00
INGEVITY CORP	45688C107	NGVT	90.31	5,000.00	355,120.86	451,550.00
INGLES MKTS INC	457030104	IMKTA	44.44	17,100.00	448,086.54	759,924.00
INNERWORKINGS INC	45773Y105	INWK	4.71	8,500.00	36,172.94	40,035.00
INNOSPEC INC.	45768S105	IOSP	98.40	12,200.00	798,594.23	1,200,480.00
INPHI CORP	45772F107	IPHI	69.63	3,500.00	194,549.53	243,705.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	65.59	18,800.00	357,784.65	1,233,092.00
INSMED INC	457669307	INSM	23.05	500.00	15,450.70	11,525.00
INSPERITY INC	45778Q107	NSP	77.77	13,600.00	512,332.42	1,057,672.00
INSPIRE MEDICAL SYSTEMS INC	457730109	INSP	70.96	2,500.00	101,531.52	177,400.00
INSULET CORP	45784P101	PODD	185.70	133,298.00	10,557,044.04	24,753,438.00
INTEGER HOLDINGS CORP	45826H109	ITGR	75.85	98,900.00	7,335,735.05	7,501,565.00
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART	60.99	5,219.00	317,022.41	318,307.00
INTEL CORP.	458140100	INTC	58.05	2,640,915.00	68,504,678.37	153,305,116.00
INTELLIGENT SYSTEMS CORP	45816D100	INS	43.54	12,800.00	349,488.27	557,312.00
INTER PARFUMS INC	458334109	IPAR	70.49	12,400.00	439,974.94	874,076.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	94.17	358,659.00	21,156,410.65	33,774,918.00
INTERFACE INC	458665304	TILE	16.79	257,775.00	4,633,535.83	4,328,042.00
INTERNATIONAL BANC SH	459044103	IBOC	42.42	27,900.00	514,750.37	1,183,518.00
INTERNATIONAL GAME	G4863A108	IGT	14.85	1,892,400.00	25,933,852.74	28,102,140.00
INTERNATIONAL PAPER	460146103	IP	46.34	38,770.00	1,681,501.53	1,796,602.00
INTERNATL FLAVORS &	459506101	IFF	141.23	16,384.00	2,237,171.45	2,313,912.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INTERPUBLIC GROUP	460690100	IPG	22.40	211,803.00	4,288,966.96	4,744,387.00
INTERSECT ENT INC	46071F103	XENT	21.68	72,300.00	1,229,746.22	1,567,464.00
INTL BUS MACH CORP	459200101	IBM	134.45	525,540.00	53,451,435.07	70,658,853.00
INTREPID POTASH INC	46121Y102	IPI	2.28	744,400.00	1,248,186.78	1,697,232.00
INTUIT INC.	461202103	INTU	258.89	440,647.00	63,246,693.62	114,079,102.00
INTUITIVE SURGICAL INC	46120E602	ISRG	592.90	133,739.00	32,432,963.74	79,293,853.00
INVACARE CORP.	461203101	IVC	8.73	166,300.00	1,544,527.96	1,451,799.00
INVESCO LTD	G491BT108	IVZ	17.56	215,000.00	5,148,048.33	3,775,400.00
INVESTAR HOLDING CORP	46134L105	ISTR	25.02	800.00	22,862.00	20,016.00
INVESTORS BANCORP INC	46146L101	ISBC	12.06	519,070.00	5,418,032.82	6,259,984.00
INVESTORS TITLE CO	461804106	ITIC	160.25	3,200.00	594,448.91	512,800.00
ION GEOPHYSICAL CORP	462044207	IO	8.43	52,073.00	2,686,892.74	438,975.00
IOVANCE BIOTHERAPEUTICS INC	462260100	IOVA	22.83	127,800.00	1,373,915.95	2,917,674.00
IQVIA HOLDING INC	46266C105	IQV	145.98	348,379.00	49,941,880.20	50,856,366.00
IRADIMED CORP	46266A109	IRMD	21.98	20,100.00	609,110.78	441,798.00
IRIDIUM COMMUNICATIONS INC	46269C102	IRDM	23.30	3,000.00	68,636.58	69,900.00
ITERIS INC	46564T107	ITI	5.17	89,600.00	550,785.20	463,232.00
ITRON INC.	465741106	ITRI	80.08	86,300.00	4,232,555.57	6,910,904.00
ITT INC	45073V108	ITT	69.78	106,881.00	3,906,516.07	7,458,156.00
J & J SNACK FOODS CORP	466032109	JJSF	185.00	2,100.00	288,788.96	388,500.00
J ALEXANDERS HOLDINGS	46609J106	JAX	10.37	6,600.00	81,540.36	68,442.00
J. JILL INC	46620W102	JILL	1.74	91,700.00	623,079.15	159,558.00
J2 GLOBAL INC	48123V102	JCOM	97.02	18,000.00	1,523,994.27	1,746,360.00
JABIL INC	466313103	JBL	38.84	660,526.00	18,174,267.65	25,654,830.00
JACK IN THE BOX INC.	466367109	JACK	79.29	1,000.00	84,715.50	79,290.00
JACOBS ENGINEERING GROUP	469814107	J	92.09	4,495.00	287,293.82	413,945.00
JAMES RIVER GROUP HOLDINGS	G5005R107	JRVR	39.56	18,100.00	838,166.96	716,036.00
JANUS HENDERSON GROUP PLC	G4474Y214	JHG	25.40	32,483.00	827,502.75	825,068.00
JEFFERIES FINANCIAL GROUP INC	47233W109	JEF	20.90	210,079.00	3,889,619.51	4,390,651.00
JELD-WEN HOLDING INC	47580P103	JELD	22.75	127,594.00	2,551,638.02	2,902,763.00
JERNIGAN CAPITAL INC	476405105	JCAP	17.48	5,600.00	119,473.56	97,888.00
JETBLUE AIRWAYS CORP	477143101	JBLU	19.27	25,876.00	493,401.93	498,631.00
JM SMUCKER CO	832696405	SJM	105.09	15,675.00	1,743,381.89	1,647,286.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
JOHN B. SANFILIPPO & SON INC	800422107	JBSS	97.74	7,800.00	742,805.83	762,372.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	109.55	36,700.00	3,459,276.26	4,020,485.00
JOHNSON & JOHNSON	478160104	JNJ	137.49	1,615,602.00	100,710,708.03	222,129,118.00
JOHNSON CONTROLS	G51502105	JCI	42.83	739,304.00	31,424,190.54	31,664,391.00
JOHNSON OUTDOORS INC - CL A	479167108	JOUT	64.60	8,200.00	279,702.51	529,720.00
JOINT CORP/THE	47973J102	JYNT	19.15	23,100.00	435,853.01	442,365.00
JONES LANG LASALLE I	48020Q107	JLL	166.33	88,969.00	12,781,518.30	14,798,213.00
JOUNCE THERAPEUTICS INC	481116101	JNCE	5.41	154,800.00	677,199.15	837,468.00
JPMORGAN CHASE & CO.	46625H100	JPM	131.76	2,161,581.00	83,186,907.50	284,809,913.00
JUNIPER NETWORKS INC	48203R104	JNPR	25.06	180,101.00	4,683,032.42	4,513,331.00
K12 INC	48273U102	LRN	19.65	29,400.00	466,066.94	577,710.00
KALEIDO BIOSCIENCES INC	483347100	KLDO	8.71	1,300.00	15,781.74	11,323.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	152.42	178,698.00	19,435,182.19	27,237,149.00
KAR AUCTION SERVICES INC	48238T109	KAR	21.12	124,241.00	2,934,974.16	2,623,970.00
KARUNA THERAPEUTICS INC	48576A100	KRTX	71.88	1,200.00	19,961.04	86,256.00
KB HOME	48666K109	KBH	34.58	6,100.00	184,561.97	210,938.00
KBR INC	48242W106	KBR	29.77	223,000.00	4,809,358.59	6,638,710.00
KELLOGG CO.	487836108	K	65.12	222,207.00	12,438,229.49	14,470,120.00
KELLY SERVICES INC CL-A	488152208	KELYA	21.91	29,900.00	568,940.20	655,109.00
KEMPER CORP.	488401100	KMPR	73.92	3,947.00	338,194.05	291,762.00
KENNAMETAL INC	489170100	KMT	34.83	29,890.00	1,019,106.20	1,041,069.00
KENNEDY-WILSON HOLDINGS INC	489398107	KW	22.61	8,800.00	181,674.90	198,968.00
KEURIG DR PEPPER INC	49271V100	KDP	30.94	156,164.00	5,032,212.92	4,831,713.00
KEYCORP	493267108	KEY	19.39	328,960.00	5,002,806.96	6,378,534.00
KEYSIGHT TECH INC	49338L103	KEYS	107.03	3,676.00	221,478.35	393,442.00
KEZAR LIFE SCIENCES INC	49372L100	KZR	2.61	1,500.00	30,681.60	3,915.00
KFORCE INC	493732101	KFRC	39.52	20,900.00	550,529.74	825,968.00
KIMBALL ELECTRONICS INC	49428J109	KE	17.54	26,500.00	463,591.56	464,810.00
KIMBALL INTL INC	494274103	KBAL	21.38	36,000.00	343,204.55	769,680.00
KIMBERLY-CLARK CORP	494368103	KMB	136.34	207,863.00	15,434,423.75	28,340,041.00
KINDER MORGAN INC.	49456B101	KMI	19.61	1,371,906.00	44,145,809.48	26,903,077.00
KINIKSA PHARMACEUTICALS-A	G5269C101	KNSA	10.65	13,500.00	229,620.66	143,775.00
KINSALE CAPITAL GROUP INC	49714P108	KNSL	101.26	10,800.00	357,514.57	1,093,608.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KIRBY CORP.	497266106	KEX	84.37	4,444.00	369,398.40	374,940.00
KKR REAL ESTATE FINANCE	48251K100	KREF	20.19	6,700.00	136,756.48	135,273.00
KLA CORP.	482480100	KLAC	163.86	2,093.00	253,604.19	342,959.00
KLX ENERGY SERVICES	48253L106	KLXE	5.65	36,055.00	691,671.14	203,711.00
KNIGHT-SWIFT TRANSPORTATION	499049104	KNX	36.99	9,624.00	302,045.36	355,992.00
KNOLL INC	498904200	KNL	27.56	173,675.00	3,251,646.31	4,786,483.00
KNOWLES CORP	49926D109	KN	21.90	300,000.00	6,639,227.93	6,570,000.00
KOHL'S CORP	500255104	KSS	47.01	60,000.00	2,856,264.00	2,820,600.00
KOPPERS HOLDINGS INC	50060P106	KOP	37.05	29,874.00	1,122,112.73	1,106,832.00
KORN FERRY	500643200	KFY	39.28	92,850.00	2,956,087.00	3,647,148.00
KRAFT HEINZ CO/THE	500754106	KHC	30.50	335,555.00	7,549,804.32	10,234,428.00
KRATON PERFORMANCE	50077C106	KRA	22.53	24,500.00	775,494.24	551,985.00
KRATOS DEFENSE & SECURITY	50077B207	KTOS	18.06	469,790.00	6,935,128.96	8,484,407.00
KROGER CO.	501044101	KR	27.34	950,000.00	26,004,209.56	25,973,000.00
KRYSTAL BIOTECH INC	501147102	KRYS	56.51	2,300.00	92,668.84	129,973.00
KURA SUSHI USA INC	501270102	KRUS	25.94	900.00	17,541.36	23,346.00
KVH INDUSTRIES INC	482738101	KVHI	11.45	5,500.00	44,272.07	62,975.00
L BRANDS INC	501797104	LB	19.14	179,431.00	3,199,652.53	3,434,309.00
L3HARRIS TECHNOLOGIES INC	502431109	LHX	201.09	289,570.50	42,093,832.12	58,229,732.00
LABORATORY CRP OF AMER	50540R409	LH	172.29	12,078.00	1,897,288.92	2,080,918.00
LADDER CAPITAL CORP-A	505743104	LADR	17.29	27,500.00	386,572.23	475,475.00
LADENBURG THALMANN	50575Q102	LTS	3.49	35,600.00	133,610.67	124,244.00
LAKELAND BANCORP INC	511637100	LBAI	16.68	8,500.00	176,190.41	141,780.00
LAM RESEARCH CORP	512807108	LRCX	266.83	41,322.00	8,419,431.83	11,025,949.00
LANCASTER COLONY CORP	513847103	LANC	158.03	4,900.00	591,525.72	774,347.00
LANDEC CORP	514766104	LNDC	11.46	137,100.00	1,571,432.65	1,571,166.00
LAND'S END INC	51509F105	LE	11.78	17,800.00	304,163.49	209,684.00
LANNETT COMPANY	516012101	LCI	8.82	44,300.00	263,303.34	390,726.00
LANTHEUS HOLDINGS INC	516544103	LNTH	20.90	17,300.00	472,147.20	361,570.00
LAS VEGAS SANDS CORP	517834107	LVS	62.75	208,415.00	8,445,665.79	13,078,041.00
LATTICE SEMICON. CORP.	518415104	LSCC	18.89	174,200.00	3,330,351.21	3,290,638.00
LAWSON PRODUCTS	520776105	LAWS	51.56	14,400.00	302,435.65	742,464.00
LAZARD LTD CL. A	G54050102	LAZ	38.64	798,000.00	37,163,704.42	30,834,720.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LA-Z-BOY INC.	505336107	LZB	31.60	27,400.00	708,160.25	865,840.00
LCI INDUSTRIES	50189K103	LCII	106.46	900.00	80,712.52	95,814.00
LCNB CORP	50181P100	LCNB	18.49	31,800.00	613,039.12	587,982.00
LEE ENTERPRISES	523768109	LEE	1.94	156,700.00	357,103.98	303,998.00
LEGACY HOUSING CORP	52472M101	LEGH	16.02	1,200.00	16,974.48	19,224.00
LEGG MASON INC.	524901105	LM	39.08	15,634.00	583,718.62	610,977.00
LEGGETT & PLATT INC	524660107	LEG	52.32	7,800.00	295,708.92	408,096.00
LEIDOS HOLDINGS INC	525327102	LDOS	90.84	7,306.00	469,275.51	663,677.00
LENNAR CORP - B SHS	526057302	LEN.B	47.17	10,946.00	429,160.02	516,323.00
LENNAR CORPORATION	526057104	LEN	59.65	93,511.00	5,326,894.17	5,577,932.00
LEVEL ONE BANCORP INC	52730D208	LEVL	24.49	400.00	10,986.32	9,796.00
LHC GROUP INC	50187A107	LHCG	133.40	12,400.00	1,260,850.94	1,654,160.00
LIBERTY BROADBAND - A	530307107	LBRDA	118.31	4,279.00	322,852.56	506,248.00
LIBERTY BROADBAND - C	530307305	LBRDK	119.49	4,258.00	326,736.79	508,788.00
LIBERTY LATIN AMERICA-C	G9001E128	LILAK	17.94	1,000.00	20,068.75	17,940.00
LIBERTY MEDIA CORP - C	531229854	FWONK	45.09	10,279.00	318,635.04	463,480.00
LIBERTY MEDIA GROUP A	531229870	FWONA	43.07	11,203.00	332,761.92	482,513.00
LIBERTY OILFIELD SERVICES -A	53115L104	LBRT	8.84	60,900.00	728,778.66	538,356.00
LIBERTY TRIPADVISOR HOLDINGS	531465102	LTRPA	6.93	76,500.00	1,306,241.05	530,145.00
LIFEVANTAGE CORP	53222K205	LFVN	15.07	40,600.00	521,630.55	611,842.00
LIMELIGHT NETWORKS INC	53261M104	LLNW	4.27	485,700.00	1,127,457.87	2,073,939.00
LIMONEIRA CO	532746104	LMNR	19.75	55,100.00	1,175,296.70	1,087,950.00
LINCOLN NATIONAL CORP	534187109	LNC	59.05	102,021.00	4,659,540.84	6,024,340.00
LINDBLAD EXPEDITIONS HOLDING	535219109	LIND	15.50	241,947.00	3,343,369.93	3,750,178.00
LINDE PLC	G5494J103	LIN	206.21	279,612.00	33,165,113.56	57,658,790.00
LIQUIDITY SERVICES INC	53635B107	LQDT	6.99	78,400.00	727,935.73	548,016.00
LITHIA MOTORS INC - CL A	536797103	LAD	160.58	9,800.00	1,169,755.54	1,573,684.00
LITIGATION INCOME	LIT-COM		0.00	0.01	0.00	0.00
LITTELFUSE INC	537008104	LFUS	181.41	24,200.00	3,910,382.73	4,390,122.00
LIVANOVA PLC	G5509L101	LIVN	83.76	19,400.00	1,297,398.60	1,624,944.00
LIVE NATION	538034109	LYV	69.81	151,169.00	6,693,439.89	10,553,108.00
LIVEPERSON INC	538146101	LPSN	39.69	6,154.00	233,159.51	244,252.00
LIVERAMP HOLDINGS INC	53815P108	RAMP	50.09	28,800.00	1,568,513.63	1,442,592.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LIVONGO HEALTH INC	539183103	LVGO	28.56	3,800.00	75,230.50	108,528.00
LKQ CORP	501889208	LKQ	35.28	100,000.00	3,019,697.34	3,528,000.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	391.03	109,193.00	7,518,568.62	42,697,739.00
LOEWS CORP	540424108	L	50.90	11,387.00	556,299.49	579,598.00
LOGICBIO THERAPEUTICS INC	54142F102	LOGC	8.04	2,200.00	19,006.68	17,688.00
LORAL SPACE & COMM	543881106	LORL	33.86	1,500.00	68,372.55	50,790.00
LOUISIANNA PACIFIC	546347105	LPX	29.66	17,200.00	401,662.44	510,152.00
LOWE'S COS	548661107	LOW	117.31	386,373.00	11,106,871.39	45,325,416.00
LSB INDUSTRIES INC	502160104	LXU	3.96	291,220.00	1,347,143.69	1,153,231.00
LSC COMMUNICATIONS INC	50218P107	LKSD	0.43	138,600.00	1,544,657.38	59,820.00
LTC PROPERTIES INC	502175102	LTC	46.81	10,600.00	356,322.33	496,186.00
LULULEMON ATHLETICA INC	550021109	LULU	225.69	105,602.00	18,093,255.29	23,833,315.00
LUMENTUM HOLDINGS INC	55024U109	LITE	73.66	11,100.00	590,737.29	817,626.00
LUMINEX CORP DEL	55027E102	LMNX	21.13	130,200.00	2,644,377.52	2,751,126.00
LUTHER BURBANK CORP	550550107	LBC	11.56	50,500.00	566,902.92	583,780.00
LYDALL INC.	550819106	LDL	18.62	113,000.00	3,129,744.85	2,104,060.00
LYONDELLBASELL IND-CL A	N53745100	LYB	92.54	187,895.00	12,419,592.60	17,387,803.00
M&T BANK CORPORATION	55261F104	MTB	164.74	110,000.00	17,635,266.80	18,121,400.00
MACKINAC FINANCIAL CORP	554571109	MFNC	15.74	2,500.00	39,630.00	39,350.00
MACOM TECHNOLOGY SOLUTIONS	55405Y100	MTSI	24.67	337,530.00	8,005,646.70	8,326,865.00
MACQUARIE INFRASTRUCTURE CO	55608B105	MIC	41.95	81,666.00	3,370,797.43	3,425,888.00
MADDEN STEVEN LTD	556269108	SHOO	42.47	155,100.00	5,673,644.53	6,587,097.00
MADISON SQUARE GARDEN CO	55825T103	MSG	281.78	23,930.00	6,514,253.00	6,742,995.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	77.73	14,000.00	696,285.68	1,088,220.00
MAGENTA THERAPEUTICS INC	55910K108	MGTA	13.24	1,200.00	14,707.20	15,888.00
MAJESCO	56068V102	MJCO	8.96	7,600.00	51,321.60	68,096.00
MALLINCKRODT PLC	G5785G107	MNK	3.77	290,800.00	2,994,752.44	1,096,316.00
MALVERN BANCORP INC	561409103	MLVF	22.96	200.00	4,723.99	4,592.00
MAMMOTH ENERGY SERVICES INC	56155L108	TUSK	1.57	81,800.00	1,104,048.63	128,426.00
MANHATTAN ASSOCIATES INC	562750109	MANH	83.51	3,613.00	200,647.59	301,722.00
MANPOWERGROUP	56418H100	MAN	92.64	4,973.00	456,561.09	460,699.00
MANTECH INTERNATIONAL	564563104	MANT	77.58	86,603.00	3,151,976.60	6,718,661.00
MARATHON OIL CORP	565849106	MRO	11.65	552,494.00	14,674,619.88	6,436,555.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MARATHON PETROLEUM CORP	56585A102	MPC	60.64	634,653.91	39,039,948.68	38,485,413.00
MARCHEX INC	56624R108	MCHX	4.02	107,900.00	513,955.88	433,758.00
MARCUS & MILLICHAP INC	566324109	MMI	36.76	3,200.00	102,124.03	117,632.00
MARINEMAX INC	567908108	HZO	16.56	34,600.00	755,061.38	572,976.00
MARKEL CORP	570535104	MKL	1,135.55	556.00	620,576.87	631,366.00
MARKETAXESS HOLDINGS INC	57060D108	MKTX	403.82	914.00	288,901.05	369,091.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN	21.44	21,800.00	440,722.01	467,392.00
MARRIOTT INT'L INC CL-A	571903202	MAR	140.36	388,818.00	38,829,826.25	54,574,494.00
MARRIOTT VACATIONS	57164Y107	VAC	122.84	6,400.00	639,757.87	786,176.00
MARSH & MCLENNAN COS.	571748102	MMC	108.07	297,381.00	13,855,151.36	32,137,964.00
MARTEN TRANSPORT LTD	573075108	MRTN	21.13	34,800.00	747,568.15	735,324.00
MARTIN MARIETTA MATERIALS	573284106	MLM	268.40	127,080.00	24,492,893.96	34,108,272.00
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	26.37	1,423,623.00	29,166,710.25	37,540,938.00
MASCO CORP.	574599106	MAS	46.55	560,000.00	23,560,119.74	26,068,000.00
MASIMO CORP	574795100	MASI	155.07	2,902.00	300,444.56	450,013.00
MASTEC INC	576323109	MTZ	66.34	48,500.00	2,809,890.00	3,217,490.00
MASTERCARD INC-CLASS A	57636Q104	MA	292.23	738,582.00	48,335,033.43	215,835,818.00
MATCH GROUP INC	57665R106	MTCH	70.48	478,856.00	37,559,913.40	33,749,770.00
MATERION CORP	576690101	MTRN	58.86	13,200.00	408,834.52	776,952.00
MATRIX SERVICE CO	576853105	MTRX	20.94	36,800.00	623,188.61	770,592.00
MATSON INC.	57686G105	MATX	37.74	48,848.00	1,507,061.99	1,843,524.00
MATTHEWS INTL CORP	577128101	MATW	38.35	44,100.00	1,377,814.04	1,691,235.00
MAXIM INTGRD PRDCTS INC.	57772K101	MXIM	56.67	37,947.00	2,229,412.83	2,150,456.00
MAXIMUS INC	577933104	MMS	74.65	35,280.00	2,585,413.17	2,633,652.00
MAYVILLE ENGINEERING CO INC	578605107	MEC	9.35	1,700.00	24,616.53	15,895.00
McCORMICK & CO	579780206	MKC	169.25	2,192.00	235,880.90	370,996.00
MCDERMOTT INTERNATIONAL	580037703	MDR	0.80	186,849.93	2,450,124.13	149,555.00
MCDONALDS CORPORATION	580135101	MCD	194.48	427,327.00	30,576,151.90	83,106,555.00
MCGRATH RENTCORP	580589109	MGRC	73.34	66,663.00	2,273,773.20	4,889,064.00
MCKESSON CORP	58155Q103	MCK	144.64	210,356.00	28,678,345.41	30,425,892.00
MDC HOLDINGS INC	552676108	MDC	39.57	284,831.00	7,005,260.80	11,270,763.00
MDC PARTNERS INC-A	552697104	MDCA	2.33	17,700.00	136,925.43	41,241.00
MEDICINES COMPANY	584688105	MDCO	84.20	8,900.00	378,516.78	749,380.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MEDIFAST INC	58470H101	MED	87.91	600.00	26,156.12	52,746.00
MEDNAX INC	58502B106	MD	26.12	90,400.00	2,601,400.85	2,361,248.00
MEDPACE HOLDINGS INC	58506Q109	MEDP	76.67	13,400.00	481,168.65	1,027,378.00
MEDTRONIC INC	G5960L103	MDT	111.39	1,384,604.00	61,982,655.06	154,231,040.00
MEIRAGTX HOLDINGS PLC	G59665102	MGTX	19.27	26,700.00	611,845.69	514,509.00
MERCANTILE BANK CORP	587376104	MBWM	35.25	19,700.00	419,790.13	694,425.00
MERCHANTS BANCORP/IN	58844R108	MBIN	17.98	10,500.00	181,656.47	188,790.00
MERCK & CO INC	58933Y105	MRK	87.18	1,873,209.00	93,838,198.64	163,306,360.00
MERCURY GENERAL CORP.	589400100	MCY	48.98	18,142.00	964,227.99	888,596.00
MERCURY SYSTEMS INC	589378108	MRCY	73.25	40,500.00	869,848.18	2,966,625.00
MEREDITH CORPORATION	589433101	MDP	35.04	20,300.00	1,067,922.96	711,312.00
MERIDIAN BANCORP INC	58958U103	EBSB	20.13	8,700.00	159,283.04	175,131.00
MERITAGE HOMES CORP	59001A102	MTH	66.54	56,800.00	3,350,843.75	3,779,472.00
MESA AIR GROUP INC	590479135	MESA	7.27	20,400.00	202,908.88	148,308.00
META FINANCIAL GROUP INC	59100U108	CASH	35.57	24,500.00	814,859.83	871,465.00
METLIFE INC	59156R108	MET	49.91	968,976.00	35,543,961.35	48,361,592.00
METROPOLITAN BANK HOLDING	591774104	MCB	45.09	7,700.00	295,120.96	347,193.00
MFA FINANCIAL INC.	55272X102	MFA	7.66	100,700.00	751,127.93	771,362.00
MGE ENERGY INC	55277P104	MGEE	77.52	15,900.00	1,218,910.35	1,232,568.00
MGIC INVESTMENT CORP	552848103	MTG	14.41	23,612.00	309,777.63	340,249.00
MGM RESORTS INTL	552953101	MGM	31.95	11,863.00	337,079.98	379,023.00
MICHALES COS INC	59408Q106	MIK	8.18	250,000.00	2,998,355.13	2,045,000.00
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	94.54	3,854.00	338,177.76	364,357.00
MICRON TECHNOLOGY INC	595112103	MU	47.51	1,123,857.00	34,798,489.02	53,394,446.00
MICROSOFT CORP.	594918104	MSFT	151.38	6,199,251.00	291,402,476.12	938,442,617.00
MICROSTRATEGY INC-CL A	594972408	MSTR	150.33	5,600.00	744,974.43	841,848.00
MID PENN BANCORP INC	59540G107	MPB	26.97	1,400.00	49,186.91	37,758.00
MIDDLEBY CORP	596278101	MIDD	115.76	34,711.00	3,595,956.49	4,018,145.00
MIDDLESEX WATER CO	596680108	MSEX	62.81	12,500.00	408,164.02	785,125.00
MIDLAND STATES BANCORP INC	597742105	MSBI	28.08	24,800.00	662,118.36	696,384.00
MILLENDO THERAPEUTICS INC	60040X103	MLND	7.61	2,500.00	29,413.75	19,025.00
MILLER (HERMAN) INC	600544100	MLHR	47.78	51,275.00	1,675,272.21	2,449,919.00
MILLER INDUSTRIES INC	600551204	MLR	36.65	17,900.00	466,943.68	656,035.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MIMECAST LTD	G14838109	MIME	44.35	50,200.00	2,517,977.61	2,226,370.00
MINERALS TECHNOLOGIES INC	603158106	MTX	54.00	67,890.00	2,816,985.96	3,666,060.00
MIRATI THERAPEUTICS INC	60468T105	MRTX	100.77	1,500.00	147,259.05	151,155.00
MISONIX INC	604871103	MSON	20.57	2,000.00	48,239.03	41,140.00
MITEK SYSTEMS INC	606710200	MITK	7.13	62,600.00	574,595.72	446,338.00
MKS INSTRUMENTS INC	55306N104	MKSI	106.28	50,013.00	4,362,236.00	5,315,382.00
MMA CAPITAL HOLDINGS INC	55315D105	MMAC	31.97	1,300.00	44,614.00	41,561.00
MOBILE MINI INC.	60740F105	MINI	37.96	130,700.00	4,443,876.60	4,961,372.00
MOBILEIRON INC	60739U204	MOBL	4.83	98,100.00	467,476.65	473,823.00
MODINE MANUFACTURING CO	607828100	MOD	7.42	62,400.00	1,029,121.54	463,008.00
MOELIS & CO	60786M105	MC	32.96	26,900.00	887,306.66	886,624.00
MOHAWK INDUSTRIES INC.	608190104	MHK	139.37	145,198.00	21,010,665.68	20,236,245.00
MOLECULAR TEMPLATES INC	608550109	MTEM	13.03	14,600.00	116,009.58	190,238.00
MOLINA HEALTHCARE INC	60855R100	MOH	135.50	37,760.00	2,871,730.35	5,116,479.00
MOLSON COORS BREWING CO	60871R209	TAP	50.48	275,000.00	22,204,956.81	13,882,000.00
MONARCH CASINO & RES	609027107	MCRI	45.60	14,900.00	356,314.13	679,440.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	52.54	727,529.00	12,870,174.66	38,224,374.00
MONGODB INC	60937P106	MDB	148.70	1,670.00	207,832.17	248,329.00
MONOLITHIC POWER SYSTEMS	609839105	MPWR	160.68	130,000.00	19,990,800.08	20,888,400.00
MONRO INC	610236101	MNRO	73.40	1,900.00	146,214.67	139,460.00
MONSTER BEVERAGE CORP NEW	61174X109	MNST	59.82	218,880.00	9,908,535.75	13,093,401.00
MONTAGE RESOURCES CORP	61179L100	MR	4.94	1,600.00	24,313.28	7,904.00
MOODY'S CORPORATION	615369105	MCO	226.67	151,712.00	21,813,246.83	34,388,559.00
MOOG INC. CL A	615394202	MOG.A	85.87	2,300.00	187,437.00	197,501.00
MORGAN STANLEY	617446448	MS	49.48	695,976.00	24,529,310.11	34,436,893.00
MORPHIC HOLDING INC	61775R105	MORF	15.88	1,300.00	25,598.69	20,644.00
MOSAIC COMPANY	61945C103	MOS	19.05	731,335.00	17,277,420.82	13,931,932.00
MOTORS LIQUIDATION CO GUC	62010U101	MTLQU	9.00	60.00	0.00	540.00
MOVADO GROUP INC	624580106	MOV	19.55	21,200.00	556,722.06	414,460.00
MRC GLOBAL INC	55345K103	MRC	13.34	59,900.00	1,067,368.31	799,066.00
MSA SAFETY INC	553498106	MSA	123.93	4,400.00	389,772.79	545,292.00
MSCI INC-A	55354G100	MSCI	259.19	145,000.00	32,929,539.28	37,582,550.00
MSG NETWORKS INC	553573106	MSGN	16.24	74,800.00	1,603,850.22	1,214,752.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MTS SYS CORP	553777103	MTSC	45.42	19,685.00	909,104.44	894,093.00
MUELLER WTR PRODS INC	624758108	MWA	11.28	382,850.00	4,278,679.32	4,318,548.00
MURPHY USA INC	626755102	MUSA	117.53	13,900.00	1,121,715.20	1,633,667.00
MVB FINANCIAL CORP	553810102	MVBF	21.30	2,500.00	46,298.58	53,250.00
MYERS INDUSTRIES INC.	628464109	MYE	16.55	37,300.00	657,771.06	617,315.00
MYLAN NV	N59465109	MYL	18.78	366,880.00	9,356,534.11	6,890,006.00
MYOKARDIA INC	62857M105	MYOK	65.15	2,700.00	145,783.37	175,905.00
MYR GROUP INC	55405W104	MYRG	34.36	18,800.00	631,997.79	645,968.00
MYRIAD GENETICS INC	62855J104	MYGN	25.74	37,100.00	1,105,274.80	954,954.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	2.06	1,700,000.00	4,740,790.00	3,502,000.00
NACCO INDUSTRIES -CL A	629579103	NC	47.10	10,100.00	289,192.16	475,710.00
NANOSTRING TECH INC	63009R109	NSTG	26.92	167,000.00	2,173,311.66	4,495,640.00
NAPCO SECURITY TECHNOLOGIES	630402105	NSSC	31.25	9,900.00	213,093.49	309,375.00
NASDAQ INC	631103108	NDAQ	104.80	62,770.00	3,957,911.11	6,578,296.00
NATERA INC	632307104	NTRA	36.49	30,000.00	561,055.36	1,094,700.00
NATIONAL BANK HOLD CORP-CL A	633707104	NBHC	35.84	91,000.00	3,011,552.42	3,261,440.00
NATIONAL BEVERAGE CO	635017106	FIZZ	49.64	700.00	41,586.09	34,748.00
NATIONAL CINEMEDIA INC	635309107	NCMI	6.71	43,000.00	304,227.69	288,530.00
NATIONAL ENERGY SERVICES REU	G6375R107	NESR	9.15	6,300.00	54,411.21	57,645.00
NATIONAL GENERAL HLDGS	636220303	NGHC	21.29	110,450.00	2,535,487.59	2,351,481.00
NATIONAL HEALTHCARE	635906100	NHC	85.00	9,400.00	516,698.35	799,000.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	42.12	38,165.00	1,659,795.48	1,607,510.00
NATIONAL OILWELL VARCO INC	637071101	NOV	22.55	144,067.00	5,881,911.61	3,248,711.00
NATIONAL RESEARCH CORP A	637372202	NRC	64.51	11,400.00	329,011.35	735,414.00
NATIONAL VISION HOLDINGS INC	63845R107	EYE	30.20	87,300.00	2,556,712.68	2,636,460.00
NATIONAL WESTN LIFE GROUP INC	638517102	NWLI	252.23	1,500.00	422,425.24	378,345.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	10.84	31,400.00	659,549.18	340,376.00
NATURAL GROCERS BY VITAMIN C	63888U108	NGVC	9.35	253,355.00	2,286,745.72	2,368,869.00
NATURES SUNSHINE PRODS INC.	639027101	NATR	10.05	35,800.00	496,177.55	359,611.00
NATUS MEDICAL INC	639050103	NTUS	31.99	163,400.00	5,346,323.71	5,227,166.00
NAVIENT CORP-WHEN DISTRIBUTE	63938C108	NAVI	14.35	173,148.00	2,160,372.24	2,484,673.00
NCR CORPORATION	62886E108	NCR	32.83	41,713.00	1,295,218.97	1,369,437.00
NEOGEN CORP	640491106	NEOG	66.57	15,600.00	1,087,546.72	1,038,492.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NEOGENOMICS INC	64049M209	NEO	25.81	136,863.00	1,999,792.13	3,532,434.00
NEON THERAPEUTICS INC	64050Y100	NTGN	1.14	1,800.00	14,738.76	2,052.00
NETAPP INC.	64110D104	NTAP	60.59	13,178.00	922,973.16	798,455.00
NETFLIX INC	64110L106	NFLX	314.66	319,720.00	51,012,481.14	100,603,095.00
NETSCOUT SYS INC	64115T104	NTCT	25.20	200.00	5,082.96	5,040.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	116.61	3,510.00	295,709.26	409,301.00
NEVRO CORP	64157F103	NVRO	111.78	241,682.00	13,418,700.73	27,015,214.00
NEW AGE BEVERAGES CORP	64157V108	NBEV	2.16	3,200.00	14,371.52	6,912.00
NEW YORK COMMUNITY BANCORP	649445103	NYCB	11.92	41,448.00	484,293.01	494,060.00
NEW YORK TIMES CO. CL A	650111107	NYT	32.25	7,796.00	255,508.44	251,421.00
NEWELL BRANDS INC.	651229106	NWL	19.22	1,357,164.00	27,077,534.62	26,084,692.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	38.40	100,196.00	3,784,537.26	3,847,526.00
NEWS CORP - CLASS B	65249B208	NWS	13.17	98,455.00	1,345,759.23	1,296,652.00
NEWS CORP. CLASS A	65249B109	NWSA	12.88	410,446.00	5,583,711.81	5,286,545.00
NEXSTAR MEDIA GROUP INC	65336K103	NXST	107.71	51,996.00	3,471,965.32	5,600,489.00
NEXTCURE INC	65343E108	NXTC	47.81	5,800.00	201,658.65	277,298.00
NEXTDECADE CORP	65342K105	NEXT	6.55	2,200.00	13,377.54	14,410.00
NEXTERA ENERGY INC	65339F101	NEE	233.82	352,667.00	29,632,720.86	82,460,598.00
NEXTGEN HEALTHCARE INC	65343C102	NXGN	18.42	38,200.00	635,233.30	703,644.00
NEXTIER OILFIELD SOLUTIONS INC	65290C105	NEX	4.79	192,792.74	1,809,237.54	923,477.00
NGM BIOPHARMACEUTICALS INC	62921N105	NGM	16.48	1,800.00	26,568.00	29,664.00
NI HOLDINGS INC	65342T106	NODK	16.74	1,500.00	26,372.38	25,110.00
NIC INC	62914B100	EGOV	22.69	42,800.00	889,434.48	971,132.00
NICE SYSTEMS LTD - SPONS ADR	653656108	NICE	151.49	75,000.00	11,153,179.14	11,361,750.00
NIELSEN HOLDINGS NV	G6518L108	NLSN	19.55	13,427.00	322,971.72	262,498.00
NIKE INC. -CL B	654106103	NKE	93.49	1,354,528.00	76,986,071.32	126,634,822.00
NJ RESOURCES CORP. COMMON	646025106	NJR	42.54	11,700.00	448,986.75	497,718.00
NL INDS INC	629156407	NL	4.24	69,700.00	555,413.48	295,528.00
NLIGHT INC	65487K100	LASR	19.93	68,946.00	1,511,145.64	1,374,094.00
NMI HOLDINGS INC-CLASS A	629209305	NMIH	33.57	36,000.00	399,406.50	1,208,520.00
NORDIC AMER TANKER SHIPPING	G65773106	NAT	3.62	398,500.00	1,284,179.70	1,442,570.00
NORDSON CORP	655663102	NDSN	165.83	129,622.00	18,178,239.78	21,495,216.00
NORFOLK SOUTHERN CORP.	655844108	NSC	193.50	121,119.00	7,381,103.08	23,436,526.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NORTHERN TRUST CORP	665859104	NTRS	107.24	16,194.00	1,568,735.72	1,736,644.00
NORTHRIM BANCORP INC	666762109	NRIM	37.47	14,400.00	379,756.28	539,568.00
NORTHROP GRUMMAN CORP.	666807102	NOC	351.77	72,519.00	4,394,706.24	25,510,009.00
NORTHWEST NATURAL GAS CO.	66765N105	NWN	68.77	900.00	61,270.83	61,893.00
NORTHWESTERN CORP	668074305	NWE	71.57	96,725.00	3,675,098.14	6,922,608.00
NORTONLIFELOCK INC	668771108	NLOK	24.90	1,176,122.00	26,894,437.75	29,285,438.00
NORWEGIAN CRUISE LINE	G66721104	NCLH	53.64	6,883.00	319,923.26	369,204.00
NOVANTA INC	67000B104	NOVT	93.18	39,276.00	2,476,732.84	3,659,738.00
NOVOCURE LTD	G6674U108	NVCR	92.18	27,500.00	1,586,453.57	2,534,950.00
NOW INC	67011P100	DNOW	11.21	30,200.00	352,231.66	338,542.00
NRG ENERGY INC.	629377508	NRG	39.73	61,653.00	1,759,676.71	2,449,474.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	17.93	1,692,566.00	25,256,705.24	30,347,708.00
NUCOR CORP	670346105	NUE	56.36	24,730.00	1,332,304.02	1,393,783.00
NUVASIVE INC	670704105	NUVA	72.24	5,900.00	353,712.55	426,216.00
NVE CORP	629445206	NVEC	63.59	7,100.00	411,094.58	451,489.00
NVIDIA CORP	67066G104	NVDA	216.74	346,101.00	53,379,755.59	75,013,930.00
NVR INC	62944T105	NVR	3,791.89	112.00	373,052.96	424,692.00
OAK VALLEY BANCORP	671807105	OVLY	18.73	2,000.00	44,297.56	37,460.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	38.57	563,264.03	22,717,517.11	21,725,093.00
ODONATE THERAPEUTICS INC	676079106	ODT	34.38	21,500.00	673,968.65	739,170.00
OFFICE DEPOT INC	676220106	ODP	2.23	1,007,940.00	3,068,740.50	2,247,706.00
OGE ENERGY CORP	670837103	OGE	42.06	16,776.00	595,579.77	705,599.00
OIL DRI CORP AMERICA	677864100	ODC	36.29	13,400.00	373,118.55	486,286.00
OIL STS INTL INC	678026105	OIS	15.94	80,800.00	1,833,977.30	1,287,952.00
OKTA INC	679295105	OKTA	129.78	7,936.00	441,511.27	1,029,934.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	191.59	40,000.00	4,575,448.93	7,663,600.00
OLD NATL BANCORP IND	680033107	ONB	18.08	15,300.00	267,370.72	276,624.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	22.56	214,400.00	4,976,991.75	4,836,864.00
OLLIES BARGAIN OUTLET	681116109	OLLI	65.40	152,475.00	8,399,218.92	9,971,864.00
OLYMPIC STEEL INC	68162K106	ZEUS	16.76	39,100.00	718,490.43	655,316.00
OMEGA FLEX INC	682095104	OFLX	95.81	6,000.00	196,309.37	574,860.00
OMNICELL INC	68213N109	OMCL	79.99	16,000.00	1,321,395.29	1,279,840.00
OMNICOM GROUP	681919106	OMC	79.48	102,435.00	7,896,565.86	8,141,533.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
OMNOVA SOLUTIONS INC	682129101	OMN	10.12	55,700.00	396,151.65	563,684.00
ON SEMICONDUCTOR COR	682189105	ON	21.47	15,629.00	297,068.22	335,555.00
ONE GAS INC.	68235P108	OGS	88.87	19,200.00	1,274,306.66	1,706,304.00
ONE LIBERTY PROPERTIES INC	682406103	OLP	27.31	4,000.00	83,709.53	109,240.00
ONEMAIN HOLDINGS INC	68268W103	OMF	43.09	70,392.00	2,758,795.03	3,033,191.00
ONEOK INC.	682680103	OKE	71.05	127,615.00	8,751,623.79	9,067,046.00
ONESPAN INC	68287N100	OSPN	18.65	136,400.00	1,890,728.51	2,543,860.00
ONTO INNOVATION INC	683344105	ONTO	33.56	2,653.00	87,271.23	89,035.00
OOMA INC	683416101	OOMA	13.88	39,200.00	488,506.69	544,096.00
OP BANCORP	67109R109	OPBK	9.78	23,000.00	230,575.42	224,940.00
OPKO HEALTH INC	68375N103	OPK	1.59	323,200.00	1,014,357.11	513,888.00
OPTIMIZERX CORP	68401U204	OPRX	10.70	3,200.00	48,966.40	34,240.00
OPTINOSE INC	68404V100	OPTN	9.34	200.00	3,678.86	1,868.00
OPTION CARE HEALTH INC	68404L102	BIOS	3.11	32,400.00	115,852.68	100,764.00
OPUS BANK	684000102	OPB	25.71	29,500.00	752,935.90	758,445.00
ORACLE SYS. CORP.	68389X105	ORCL	56.14	1,066,027.00	16,765,030.89	59,846,756.00
ORASURE TECHNOLOGIES	68554V108	OSUR	8.10	112,100.00	1,227,454.70	908,010.00
ORCHID ISLAND CAPITAL INC	68571X103	ORC	5.68	17,100.00	171,506.02	97,128.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	442.28	66,750.00	25,705,065.29	29,522,190.00
ORGANOGENESIS HOLDINGS INC	68621F102	ORGO	5.13	2,800.00	20,862.94	14,364.00
ORMAT TECHNOLOGIES INC	686688102	ORA	76.85	62,200.00	1,937,645.55	4,780,070.00
ORTHOFIX MEDICAL INC	68752M108	OFIX	45.40	14,600.00	551,442.17	662,840.00
OSHKOSH CORPORATION	688239201	OSK	90.46	4,174.00	319,941.33	377,580.00
OSI SYSTEMS INC	671044105	OSIS	99.49	41,000.00	2,663,933.38	4,079,090.00
OSMOTICA PHARMACEUTICALS	G6S41R101	OSMT	6.69	2,600.00	20,615.92	17,381.00
OTTER TAIL CORP	689648103	OTTR	49.16	600.00	29,949.54	29,496.00
OUTFRONT MEDIA INC	69007J106	OUT	24.98	115,435.00	3,098,756.11	2,883,566.00
OWENS & MINOR INC.	690732102	OMI	6.62	98,600.00	805,198.29	652,732.00
OWENS CORNING INC	690742101	OC	67.06	6,265.00	357,870.44	420,131.00
OXFORD INDUSTRIES INC.	691497309	OXM	74.42	27,125.00	1,532,294.62	2,018,643.00
P A M TRANSN SVCS IN	693149106	PTSI	52.20	1,000.00	42,390.00	52,200.00
PACCAR INC	693718108	PCAR	81.37	6,439.00	411,543.59	523,941.00
PACIFIC ETHANOL INC	69423U305	PEIX	0.48	726,897.00	1,989,084.84	351,745.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PACIFIC MERCANTILE BANCORP	694552100	PMBC	7.16	25,300.00	224,865.76	181,148.00
PACKAGING CORP OF AMERICA	695156109	PKG	111.90	68,985.00	7,484,980.03	7,719,421.00
PACWEST BANCORP	695263103	PACW	37.24	10,977.00	402,334.49	408,783.00
PALATIN TECHNOLOGIES INC	696077403	PTN	0.83	524,900.00	566,321.97	433,042.00
PALO ALTO NETWORKS INC	697435105	PANW	227.22	315,534.00	61,152,494.97	71,695,636.00
PALOMAR HOLDINGS INC	69753M105	PLMR	54.57	1,500.00	35,992.92	81,855.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	63.28	53,000.00	2,626,509.60	3,353,840.00
PAR PACIFIC HOLDINGS INC	69888T207	PARR	24.89	32,600.00	627,295.44	811,414.00
PARK AEROSPACE CORP	70014A104	PKE	16.31	33,000.00	603,010.26	538,230.00
PARKE BANCORP INC	700885106	PKBK	23.93	4,500.00	85,933.95	107,685.00
PARKER-HANNIFIN CORP.	701094104	PH	198.79	122,535.00	23,798,524.33	24,358,733.00
PARK-OHIO HOLDINGS CORP	700666100	PKOH	31.63	18,500.00	752,748.23	585,155.00
PARSONS CORP	70202L102	PSN	40.03	5,000.00	181,781.00	200,150.00
PARTY CITY HOLDCO INC	702149105	PRTY	1.93	391,300.00	4,104,626.42	755,209.00
PATTERN ENERGY GROUP INC	70338P100	PEGI	27.52	4,100.00	107,226.18	112,832.00
PATTERSON COS INC	703395103	PDCO	19.46	189,400.00	4,358,960.90	3,685,724.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	8.94	230,937.00	3,751,265.86	2,064,577.00
PAYCOM SOFTWARE INC	70432V102	PAYC	276.81	10,243.00	1,762,971.86	2,835,365.00
PAYLOCITY HOLDING CORP	70438V106	PCTY	122.32	242,551.00	14,153,545.29	29,668,838.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	108.01	1,436,455.00	73,599,892.03	155,151,504.00
PAYSIGN INC	70451A104	PAYS	10.26	7,900.00	95,797.77	81,054.00
PBF ENERGY INC	69318G106	PBF	31.30	29,289.00	799,232.73	916,746.00
PC CONNECTION INC	69318J100	CNXN	49.32	16,800.00	270,526.21	828,576.00
PCB BANCORP	69320M109	PCB	17.12	3,400.00	67,295.86	58,208.00
PCSB FINANCIAL CORP	69324R104	PCSB	20.40	29,300.00	594,767.81	597,720.00
PDF SOLUTIONS INC	693282105	PDFS	15.84	46,700.00	608,869.97	739,728.00
PDL BIOPHARMA INC.	69329Y104	PDLI	3.10	1,108,200.00	2,763,827.94	3,435,420.00
PDL COMMUNITY BANCORP	69290X101	PDLB	14.60	400.00	6,421.91	5,840.00
PEABODY ENERGY CORP	704551100	BTU	9.68	52,600.00	1,234,002.89	509,168.00
PEAPACK-GLADSTONE FI	704699107	PGC	29.90	22,800.00	427,877.95	681,720.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	26.20	145,100.00	4,779,326.59	3,801,620.00
PEGASYSTEMS INC	705573103	PEGA	77.62	5,100.00	359,662.13	395,862.00
PENN NATIONAL GAMING INC	707569109	PENN	23.03	250,500.00	5,936,783.92	5,769,015.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PENNANT GROUP INC	70805E109	PNTG	23.42	5,250.00	17,530.14	122,955.00
PENNYMAC FINANCIAL SERVICES	70932M107	PFSI	34.31	23,100.00	525,597.73	792,561.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	50.49	58,831.00	2,741,480.40	2,970,377.00
PENTAIR PLC	G7S00T104	PNR	44.35	6,215.00	261,282.34	275,635.00
PEOPLES BANCORP INC	709789101	PEBO	32.71	20,600.00	506,437.77	673,826.00
PEOPLES BANCORP OF NC	710577107	PEBK	31.50	1,320.00	36,731.81	41,580.00
PEOPLES FINANCIAL SERVICES	711040105	PFIS	49.12	6,900.00	305,118.24	338,928.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	16.50	31,282.00	563,004.50	516,153.00
PEPSICO INC.	713448108	PEP	135.83	875,845.00	42,536,245.53	118,966,026.00
PERFICIENT INC	71375U101	PRFT	42.28	300.00	7,751.57	12,684.00
PERFORMANCE FOOD GROUP CO	71377A103	PFGC	47.06	87,700.00	3,477,040.27	4,127,162.00
PERKIN ELMER INC	714046109	PKI	92.90	3,424.00	250,604.61	318,090.00
PERSONALIS INC	71535D106	PSNL	8.90	2,300.00	39,190.39	20,470.00
PERSPECTA INC	715347100	PRSP	27.58	35,600.00	824,371.11	981,848.00
PETIQ INC	71639T106	PETQ	23.00	299,732.00	7,974,641.89	6,893,836.00
PFENEX INC	717071104	PFNX	10.38	66,700.00	356,984.31	692,346.00
PFIZER INC.	717081103	PFE	38.52	2,429,142.00	51,402,845.45	93,570,550.00
PH GLATFELTER CO	377316104	GLT	17.85	281,511.00	5,174,548.22	5,024,971.00
PHASEBIO PHARMACEUTICALS INC	717224109	PHAS	3.26	3,700.00	46,666.25	12,062.00
PHIBRO ANIMAL HEALTH CORP-A	71742Q106	PAHC	24.26	90,300.00	2,837,649.42	2,190,678.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	82.93	889,747.00	32,240,223.03	73,786,719.00
PHILLIPS 66	718546104	PSX	114.72	329,177.00	19,432,958.10	37,763,185.00
PHOTRONICS INC.	719405102	PLAB	11.76	65,000.00	552,148.27	764,400.00
PHREESIA INC	71944F106	PHR	28.12	2,700.00	72,719.10	75,924.00
PIERIS PHARMACEUTICALS INC	720795103	PIRS	4.07	105,500.00	607,327.84	429,385.00
PILGRIM'S PRIDE CORP	72147K108	PPC	31.50	10,425.00	259,274.96	328,388.00
PING IDENTITY HOLDING CORP	72341T103	PING	22.43	127,300.00	2,500,457.18	2,855,339.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	61.42	76,498.00	3,305,696.14	4,698,507.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	87.39	6,761.00	609,920.79	590,844.00
PIONEER BANCORP INC	723561106	PBFS	13.28	2,900.00	37,497.87	38,512.00
PIONEER NATURAL RESOURCES	723787107	PXD	127.84	116,000.00	15,076,380.80	14,829,440.00
PITNEY-BOWES, INC.	724479100	PBI	4.71	137,800.00	1,248,181.95	649,038.00
PLANET FITNESS INC-CL A	72703H101	PLNT	73.92	245,348.00	11,777,085.99	18,136,124.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PLAYAGS INC	72814N104	AGS	11.49	148,500.00	1,584,093.03	1,706,265.00
PLEXUS CORP	729132100	PLXS	75.90	112,550.00	3,207,918.25	8,542,545.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	153.21	288,920.00	16,312,012.79	44,265,433.00
PNM RESOURCES INC	69349H107	PNM	48.45	30,500.00	1,132,112.06	1,477,725.00
POLYONE CORPORATION	73179P106	POL	31.53	3,900.00	129,120.25	122,967.00
POOL CORP.	73278L105	POOL	206.45	2,014.00	398,232.85	415,790.00
POPULAR INC	733174700	BPOP	55.31	7,664.00	363,846.27	423,896.00
PORTLAND GEN ELEC CO	736508847	POR	55.51	62,805.00	2,974,537.87	3,486,306.00
PORTOLA PHARMACEUTICALS INC	737010108	PTLA	28.55	345,140.00	10,772,612.51	9,853,747.00
POST HOLDINGS INC	737446104	POST	105.60	4,129.00	406,599.41	436,022.00
POTBELLY CORP	73754Y100	PBPB	5.06	358,160.00	1,719,898.54	1,812,290.00
POTLATCHDELTIC CORP.	737630103	PCH	43.43	31,759.00	1,186,299.15	1,379,293.00
POWELL INDS INC	739128106	POWL	41.59	15,600.00	582,780.35	648,804.00
POWER INTEGRATIONS INC	739276103	POWI	91.49	10,100.00	909,198.85	924,049.00
PPG INDUSTRIES INC.	693506107	PPG	128.84	223,246.00	20,578,786.21	28,763,015.00
PPL CORPORATION	69351T106	PPL	34.03	437,739.00	12,791,199.86	14,896,258.00
PRA GROUP INC	69354N106	PRAA	36.64	133,375.00	4,462,283.83	4,886,860.00
PRA HEALTH SCIENCES INC	69354M108	PRAH	108.81	212,305.00	22,146,976.80	23,100,907.00
PRECISION BIOSCIENCES INC	74019P108	DTIL	17.77	2,400.00	31,233.12	42,648.00
PREFERRED BANK/LOS ANGELES	740367404	PFBC	55.15	100.00	1,481.97	5,515.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	71.90	3,900.00	271,575.16	280,410.00
PREMIER FINANCIAL BANCORP	74050M105	PFBI	18.15	29,000.00	470,434.15	526,350.00
PREMIER INC-CLASS A	74051N102	PINC	35.54	11,646.00	433,806.18	413,899.00
PRESIDIO INC	74102M103	PSDO	16.51	44,800.00	672,503.34	739,648.00
PRESTIGE CONSUMER	74112D101	PBH	37.77	126,150.00	5,146,912.28	4,764,686.00
PREVAIL THERAPEUTICS INC	74140Y101	PRVL	14.39	1,900.00	27,952.80	27,341.00
PRIMEENERGY RESOURCES CORP	74158E104	PNRG	148.90	400.00	46,414.96	59,560.00
PRIMERICA INC	74164M108	PRI	133.84	2,294.00	277,224.39	307,029.00
PRIMORIS SERVICES CORP	74164F103	PRIM	22.02	33,000.00	891,479.82	726,660.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	55.10	9,075.00	515,409.35	500,033.00
PRINCIPIA BIOPHARMA INC	74257L108	PRNB	35.83	13,600.00	421,216.66	487,288.00
PRIORITY TECHNOLOGY	74275G107	PRTH	3.41	1,700.00	13,390.05	5,797.00
PROASSURANCE CORP	74267C106	PRA	37.60	1,100.00	43,896.16	41,360.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PROCTER & GAMBLE CO	742718109	PG	122.06	1,476,983.00	76,677,565.89	180,280,545.00
PROGRESS SOFTWARE	743312100	PRGS	42.01	111,862.00	2,007,108.41	4,699,323.00
PROGRESSIVE CORP	743315103	PGR	73.05	383,421.00	23,243,443.92	28,008,905.00
PROGYNY INC	74340E103	PGNY	26.64	116,523.00	2,088,037.74	3,104,173.00
PROOFPOINT INC	743424103	PFPT	118.69	162,116.00	20,630,697.07	19,241,548.00
PROSIGHT GLOBAL INC	74349J103	PROS	17.17	2,400.00	42,854.40	41,208.00
PROSPERITY BANCSHARE	743606105	PB	70.25	5,416.00	372,362.75	380,474.00
PROTO LABS INC	743713109	PRLB	96.89	3,100.00	376,476.49	300,359.00
PROVIDENCE SERVICE CORP	743815102	PRSC	59.69	11,700.00	371,407.61	698,373.00
PROVIDENT BANCORP INC	74383L105	PVBC	11.80	2,829.00	21,524.03	33,382.00
PROVIDENT FINANCIAL HLDGS	743868101	PROV	21.88	600.00	12,420.00	13,128.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	93.62	176,729.00	7,614,637.58	16,545,369.00
PTC THERAPEUTICS INC	69366J200	PTCT	46.96	26,700.00	1,128,806.52	1,253,832.00
PUBLIC SVC ENTERPRISES	744573106	PEG	59.31	32,478.00	1,752,257.51	1,926,270.00
PULTE GROUP INC.	745867101	PHM	39.65	14,165.00	389,111.87	561,642.00
PUMA BIOTECHNOLOGY INC	74587V107	PBYI	9.49	414,292.00	13,285,387.77	3,931,631.00
PURE CYCLE CORP	746228303	PCYO	12.42	1,800.00	19,946.85	22,356.00
PURE STORAGE INC - CLASS A	74624M102	PSTG	16.07	535,000.00	9,830,414.65	8,597,450.00
PURPLE INNOVATION INC	74640Y106	PRPL	8.00	1,300.00	10,733.45	10,400.00
PVH CORP	693656100	PVH	96.96	41,598.00	4,635,464.27	4,033,342.00
PZENA INVESTMENT	74731Q103	PZN	8.89	64,700.00	536,940.33	575,183.00
Q2 HOLDINGS INC	74736L109	QTWO	84.43	4,800.00	352,370.02	405,264.00
QAD INC-A	74727D306	QADA	51.11	14,500.00	348,144.46	741,095.00
QCR HOLDINGS INC	74727A104	QCRH	41.80	13,100.00	522,888.51	547,580.00
QIAGEN N.V.	N72482123	QGEN	42.80	12,311.00	443,532.50	526,911.00
QORVO INC	74736K101	QRVO	104.21	4,583.00	350,487.67	477,594.00
QUAD GRAPHICS INC	747301109	QUAD	4.49	59,500.00	800,934.82	267,155.00
QUAKER CHEM CORP	747316107	KWR	149.23	200.00	11,704.46	29,846.00
QUALCOMM INC	747525103	QCOM	83.55	972,742.00	47,304,239.29	81,272,594.00
QUALYS INC	74758T303	QLYS	87.51	15,000.00	371,223.76	1,312,650.00
QUANTA SERVICES INC.	74762E102	PWR	41.64	10,154.00	341,039.20	422,813.00
QUANTUM CORP	747906501	QMCO	5.80	76,450.00	924,766.40	443,410.00
QUEST DIAGNOSTICS INC	74834L100	DGX	106.55	28,588.00	2,879,695.22	3,046,052.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
QUIDEL CORP	74838J101	QDEL	68.62	900.00	60,847.02	61,758.00
QURATE RETAIL GROUP INC	74915M100	QRTEA	9.46	500,000.00	8,883,465.16	4,730,000.00
RADIAN GROUP INC.	750236101	RDN	25.84	75,900.00	1,474,713.55	1,961,256.00
RADIANT LOGISTICS INC	75025X100	RLGT	5.35	112,900.00	592,051.21	604,015.00
RADIUS HEALTH INC	750469207	RDUS	22.40	200.00	11,510.62	4,480.00
RADNET INC	750491102	RDNT	19.16	36,300.00	254,844.51	695,508.00
RALPH LAUREN CORP	751212101	RL	107.34	11,746.00	1,459,821.70	1,260,816.00
RAMBUS INC DEL	750917106	RMBS	13.05	358,550.00	3,067,097.59	4,679,078.00
RANGE RES CORP	75281A109	RRC	3.49	89,580.00	1,146,289.74	312,634.00
RAPID7 INC	753422104	RPD	56.07	220,938.00	10,963,090.22	12,387,994.00
RAVEN INDUSTRIES INC	754212108	RAVN	34.37	1,600.00	46,607.22	54,992.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	89.82	3,502.00	319,951.72	314,550.00
RAYONIER ADVANCE MATERIALS	75508B104	RYAM	3.92	11,900.00	47,917.73	46,648.00
RAYONIER INC.	754907103	RYN	30.63	62,773.00	1,638,314.45	1,922,737.00
RAYTHEON COMPANY	755111507	RTN	217.42	120,829.00	4,973,955.50	26,270,641.00
RBB BANCORP	74930B105	RBB	20.02	7,800.00	154,684.89	156,156.00
RBC BEARINGS INC	75524B104	ROLL	165.88	5,800.00	795,907.55	962,104.00
RCI HOSPITALITY HOLDINGS INC	74934Q108	RICK	18.40	23,900.00	560,830.14	439,760.00
REALNETWORKS INC	75605L708	RNWK	1.41	326,000.00	1,872,474.30	459,660.00
REALPAGE INC	75606N109	RP	55.03	6,001.00	339,172.96	330,235.00
REATA PHARMACEUTICALS INC-A	75615P103	RETA	195.13	3,810.00	421,957.54	743,445.00
RECRO PHARMA INC	75629F109	REPH	16.54	8,200.00	56,655.90	135,628.00
REGAL BELOIT	758750103	RBC	81.73	5,942.00	464,267.94	485,640.00
REGENERON PHARMACEUTICAL	75886F107	REGN	369.00	41,715.00	10,887,610.55	15,392,835.00
REGIONS FINANCIAL CORP.	7591EP100	RF	16.64	438,000.00	4,348,773.95	7,288,320.00
REGIS CORP	758932107	RGS	16.13	4,700.00	75,840.55	75,811.00
REINSURANCE GROUP OF	759351604	RGA	165.46	185,325.00	28,635,925.94	30,663,874.00
RELIANCE STEEL & ALUMINUM	759509102	RS	117.98	5,981.00	542,399.74	705,638.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	188.33	3,573.00	531,870.85	672,903.00
RENASANT CORP	75970E107	RNST	35.40	89,875.00	3,125,601.62	3,181,575.00
RENT-A-CENTER INC	76009N100	RCII	26.03	142,700.00	2,930,729.81	3,714,481.00
REPLIGEN CORP	759916109	RGEN	88.75	49,305.00	3,559,723.12	4,375,819.00
REPLIMUNE GROUP INC	76029N106	REPL	13.90	2,100.00	36,635.76	29,190.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
REPUBLIC BANCORP KY	760281204	RBCAA	46.20	13,400.00	287,200.35	619,080.00
REPUBLIC SERVICES INC	760759100	RSG	88.65	7,611.00	538,104.36	674,715.00
RESIDEO TECHNOLOGIES INC	76118Y104	REZI	9.78	297,253.00	5,206,990.92	2,907,134.00
RESMED INC	761152107	RMD	149.60	16,551.00	1,619,220.83	2,476,030.00
RESOURCES CONNECTION INC	76122Q105	RECN	15.45	37,400.00	527,759.56	577,830.00
RETAIL OPPORTUNITY	76131N101	ROIC	18.24	30,500.00	485,115.82	556,320.00
RETROPHIN INC	761299106	RTRX	13.87	34,700.00	782,258.01	481,289.00
REX AMERICAN RESOURCES CORP	761624105	REX	91.85	4,000.00	282,853.60	367,400.00
REXNORD HOLDINGS INC	76169B102	RXN	31.59	9,000.00	228,980.21	284,310.00
RGC RESOURCES INC	74955L103	RGCO	29.38	1,900.00	48,712.37	55,822.00
RH	74967X103	RH	205.59	1,200.00	198,658.52	246,708.00
RHYTHM PHARMACEUTICALS INC	76243J105	RYTM	22.45	2,400.00	65,711.04	53,880.00
RI RCM INC	749397105	RCM	12.89	75,900.00	910,775.27	978,351.00
RIBBON COMMUNICATIONS INC	762544104	RBBN	2.93	302,300.00	2,099,809.57	885,739.00
RICHMOND MUTUAL BANCORP	76525P100	RMBI	14.51	3,500.00	48,880.65	50,785.00
RIGNET INC	766582100	RNET	5.20	32,700.00	509,755.19	170,040.00
RIMINI STREET INC	76674Q107	RMNI	3.97	5,500.00	28,454.65	21,835.00
RING ENERGY INC	76680V108	REI	1.92	600.00	10,376.25	1,152.00
RINGCENTRAL INC-CLASS A	76680R206	RNG	172.47	14,919.00	1,698,498.95	2,573,079.00
RIVERVIEW BANCORP INC	769397100	RVSB	7.23	13,500.00	110,959.67	97,605.00
RLI CORP	749607107	RLI	91.37	16,000.00	1,328,492.41	1,461,920.00
RMR GROUP INC	74967R106	RMR	46.97	1,600.00	58,236.07	75,152.00
ROAN RESOURCES INC	769755109	ROAN	1.52	9,500.00	15,929.60	14,440.00
ROCHE HOLDINGS LTD-SPONS	771195104	RHHBY	38.57	375,000.00	13,430,495.84	14,463,750.00
ROCKY BRANDS INC.	774515100	RCKY	27.88	13,900.00	395,726.02	387,532.00
ROGERS CORP.	775133101	ROG	130.02	1,600.00	249,576.97	208,032.00
ROKU INC	77543R102	ROKU	160.37	116,058.00	7,390,741.02	18,612,221.00
ROPER TECHNOLOGIES INC	776696106	ROP	360.37	238,565.00	34,125,355.29	85,971,668.00
ROSEHILL RESOURCES INC	777385105	ROSE	1.17	17,300.00	100,817.71	20,241.00
ROSETTA STONE INC	777780107	RST	15.54	28,700.00	232,090.22	445,998.00
ROSS STORES INC	778296103	ROST	116.15	350,084.00	28,831,067.94	40,662,256.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	120.02	82,084.00	8,949,925.50	9,851,722.00
ROYAL GOLD INC	780287108	RGLD	117.27	3,443.00	313,859.41	403,761.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RPC INC	749660106	RES	3.86	3,900.00	28,899.00	15,054.00
RPM INTERNATIONAL INC.	749685103	RPM	73.73	100,494.00	6,840,117.27	7,409,423.00
RTI BIOLOGICS INC	74975N105	RTIX	1.85	118,700.00	501,132.28	219,595.00
RTW RETAILWINDS INC	74980D100	RTW	1.34	312,700.00	1,371,976.33	419,018.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	45.82	119,400.00	2,738,152.56	5,470,908.00
RUSH ENTERPRISES INC - CL B	781846308	RUSHB	45.62	13,900.00	363,284.33	634,118.00
RYDER SYS. INC.	783549108	R	52.49	32,845.00	1,336,457.67	1,724,034.00
RYERSON HOLDING CORP.	783754104	RYI	10.66	63,200.00	531,666.16	673,712.00
RYMAN HOSPITALITY PROPERTIES	78377T107	RHP	89.23	22,500.00	1,060,029.99	2,007,675.00
S&P GLOBAL INC	78409V104	SPGI	264.65	388,844.00	61,347,709.61	102,907,564.00
SABRA HEALTHCARE REIT INC	78573L106	SBRA	22.28	51,200.00	1,249,180.41	1,140,736.00
SABRE CORP	78573M104	SABR	22.43	143,447.00	3,277,728.37	3,217,516.00
SAFEGUARD SCIENTIFIC	786449207	SFE	11.52	47,200.00	572,762.16	543,744.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	97.65	9,000.00	610,096.36	878,850.00
SAGE THERAPEUTICS INC	78667J108	SAGE	154.77	153,094.00	20,811,483.37	23,694,358.00
SAIA INC	78709Y105	SAIA	94.90	66,342.00	2,459,286.96	6,295,856.00
SALESFORCE.COM INC	79466L302	CRM	162.89	1,006,395.00	61,952,979.98	163,931,682.00
SANDERSON FARMS INC	800013104	SAFM	165.58	32,250.00	3,615,138.35	5,339,955.00
SANDRIDGE ENERGY INC	80007P869	SD	3.29	92,600.00	960,988.14	304,654.00
SANDY SPRING BANCORP INC	800363103	SASR	35.36	140,705.00	5,191,995.44	4,975,329.00
SANMINA CORP	801056102	SANM	31.81	34,000.00	463,878.68	1,081,540.00
SANTANDER CONSUMER USA	80283M101	SC	23.55	63,396.00	1,484,641.27	1,492,976.00
SAREPTA THERAPEUTICS INC	803607100	SRPT	112.49	35,900.00	1,770,942.90	4,038,391.00
SAVARA INC	805111101	SVRA	1.26	800.00	10,870.21	1,008.00
SBA COMMUNICATIONS CORP	78410G104	SBAC	236.47	56,142.00	6,909,146.19	13,275,899.00
SCANSOURCE INC	806037107	SCSC	35.42	23,800.00	799,847.70	842,996.00
SCHLUMBERGER	806857108	SLB	36.20	931,664.00	68,242,885.70	33,726,237.00
SCHNITZER STL INDS	806882106	SCHN	21.55	30,000.00	708,907.60	646,500.00
SCHOLAR ROCK HOLDING CORP	80706P103	SRRK	8.51	23,800.00	369,694.16	202,538.00
SCHOLASTIC CORP	807066105	SCHL	37.13	119,899.00	4,473,075.49	4,451,850.00
SCHWAB (CHARLES) CORP	808513105	SCHW	49.50	911,525.00	24,159,354.16	45,120,487.00
SCIENCE APPLICATIONS	808625107	SAIC	85.35	9,400.00	705,196.55	802,290.00
SCIENTIFIC GAMES COR	80874P109	SGMS	27.36	78,200.00	2,362,809.95	2,139,552.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	101.08	12,395.00	1,249,030.56	1,252,887.00
SCULPTOR CAPITAL MANAGEMENT	811246107	SCU	19.38	4,400.00	98,817.40	85,272.00
SEASPINE HOLDINGS CORP	81255T108	SPNE	13.23	15,200.00	224,858.47	201,096.00
SEATTLE GENETICS INC	812578102	SGEN	120.35	2,873.00	212,468.12	345,766.00
SEAWORLD ENTERTAINMENT INC	81282V100	SEAS	29.28	192,200.00	3,914,870.56	5,627,616.00
SECUREWORKS CORP - A	81374A105	SCWX	11.34	42,500.00	662,439.53	481,950.00
SELECT BANCORP INC	81617L108	SLCT	11.93	1,100.00	14,414.05	13,123.00
SELECT ENERGY SERVICES	81617J301	WTTR	7.68	72,600.00	849,833.09	557,568.00
SELECT INTERIOR CONCEPTS-A	816120307	SIC	10.30	5,700.00	60,482.58	58,710.00
SELECT MEDICAL HOLDINGS CORP	81619Q105	SEM	22.11	59,600.00	717,850.52	1,317,756.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	66.22	125,275.00	4,724,911.65	8,295,711.00
SEMPRA ENERGY	816851109	SRE	147.27	365,050.00	38,979,946.79	53,760,914.00
SEMTECH CORPORATION	816850101	SMTC	48.46	6,400.00	312,149.39	310,144.00
SENECA FOODS CORP -CL B	817070501	SENEA	39.10	18,400.00	541,159.22	719,440.00
SENSIENT TECHNOLOGIES	81725T100	SXT	63.29	3,500.00	220,107.35	221,515.00
SERES THERAPEUTICS INC	81750R102	MCRB	3.95	500.00	17,323.36	1,975.00
SERVICE CORP INTERNATIONAL	817565104	SCI	44.02	8,675.00	319,168.69	381,873.00
SERVICEMASTER GLOBAL	81761R109	SERV	39.19	6,246.00	249,290.66	244,781.00
SERVICENOW INC	81762P102	NOW	283.04	467,830.00	60,192,710.45	132,414,603.00
SHAKE SHACK INC - CLASS A	819047101	SHAK	61.98	2,500.00	252,048.50	154,950.00
SHERWIN-WILLIAMS CO	824348106	SHW	583.13	129,745.00	35,518,217.06	75,658,202.00
SHORE BANCSHARES INC	825107105	SHBI	16.74	36,800.00	430,204.44	616,032.00
Short Position Income	INC-SHORT		0.00	0.01	0.00	0.00
SIEBERT FINANCIAL CORP	826176109	SIEB	10.64	42,300.00	497,629.78	450,072.00
SIENTRA INC	82621J105	SIEN	8.56	177,400.00	1,572,324.20	1,518,544.00
SIERRA BANCORP	82620P102	BSRR	26.80	23,000.00	344,233.94	616,400.00
SIGA TECHNOLOGIES INC	826917106	SIGA	4.90	110,100.00	743,504.78	539,490.00
SIGNATURE BANK	82669G104	SBNY	123.36	21,022.00	2,313,986.35	2,593,274.00
SIGNET JEWELERS LTD	G81276100	SIG	18.37	44,700.00	1,948,536.25	821,139.00
SILGAN HOLDINGS INC	827048109	SLGN	30.81	16,537.00	480,046.22	509,505.00
SILICON LABORATORIES	826919102	SLAB	105.93	6,700.00	511,211.44	709,731.00
SILVERBOW RESOURCES INC	82836G102	SBOW	8.72	35,900.00	803,836.13	313,048.00
SILVERCREST ASSET	828359109	SAMG	12.95	5,400.00	92,495.20	69,930.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SIMMONS 1ST NATL COR	828730200	SFNC	25.91	73,030.00	1,871,184.06	1,892,207.00
SIMPLY GOOD FOODS CO	82900L102	SMPL	27.63	138,900.00	3,350,755.15	3,837,807.00
SIMPSON MANUFACTURING CO	829073105	SSD	81.20	37,000.00	1,426,191.46	3,004,400.00
SIMULATIONS PLUS INC	829214105	SLP	33.42	17,000.00	271,182.75	568,140.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	34.83	82,207.00	2,666,696.41	2,863,270.00
SIRIUS XM HOLDINGS INC	82968B103	SIRI	6.98	17,222.00	121,380.12	120,210.00
SITEONE LANDSCAPE SUPPLY INC	82982L103	SITE	88.76	107,402.00	5,621,872.24	9,533,001.00
SIX FLAGS ENTERTAINMENT CORP	83001A102	SIX	43.48	115,000.00	5,474,874.00	5,000,200.00
SKECHERS U S A INC	830566105	SKX	40.22	5,838.00	189,480.46	234,804.00
SKYLINE CHAMPION CORP	830830105	SKY	33.18	93,100.00	1,907,785.46	3,089,058.00
SKYWEST INC	830879102	SKYW	62.64	62,231.00	3,562,778.10	3,898,150.00
SMARTFINANCIAL INC	83190L208	SMBK	22.80	6,200.00	132,563.71	141,360.00
SMARTSHEET INC-CLASS A	83200N103	SMAR	47.43	5,449.00	203,301.10	258,446.00
SMITH MICRO SOFTWARE INC	832154207	SMSI	4.72	198,200.00	1,016,837.02	935,504.00
SNAP-ON INC	833034101	SNA	160.46	4,636.00	713,056.60	743,893.00
SOLARIS OILFIELD	83418M103	SOI	10.73	163,779.00	3,357,181.85	1,757,349.00
SOLARWINDS CORP	83417Q105	SWI	19.34	17,984.00	335,403.40	347,811.00
SOLITON INC	834251100	SOLY	11.36	1,400.00	16,907.24	15,904.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	32.75	24,200.00	476,977.53	792,550.00
SONIM TECHNOLOGIES INC	83548F101	SONM	2.78	1,000.00	13,146.80	2,780.00
SONOCO PRODUCTS CO	835495102	SON	60.53	34,454.00	1,960,570.30	2,085,501.00
SONOS INC	83570H108	SONO	13.85	4,100.00	60,396.28	56,785.00
SOUTH JERSEY INDS IN	838518108	SJI	31.24	8,400.00	271,541.95	262,416.00
SOUTH PLAINS FINANCIAL INC	83946P107	SPFI	18.98	13,700.00	226,323.00	260,026.00
SOUTH STATE CORP	840441109	SSB	83.28	53,200.00	3,221,466.14	4,430,496.00
SOUTHERN CO	842587107	SO	61.99	520,680.00	18,337,639.57	32,276,953.00
SOUTHERN COPPER CORP	84265V105	SCCO	38.03	34,959.00	1,626,684.32	1,329,491.00
SOUTHERN MISSOURI BANCORP	843380106	SMBC	37.38	3,200.00	93,554.71	119,616.00
SOUTHERN NATL BANCORP OF VA	843395104	SONA	15.93	38,800.00	621,487.68	618,084.00
SOUTHWEST AIRLINES	844741108	LUV	57.64	210,122.00	8,370,904.73	12,111,432.00
SOUTHWEST GAS HOLDINGS INC	844895102	SWX	75.76	94,700.00	7,829,948.48	7,174,472.00
SOUTHWESTERN ENERGY	845467109	SWN	1.82	33,000.00	178,140.60	60,060.00
SPARK ENERGY INC-CLASS A	846511103	SPKE	11.03	44,400.00	462,525.53	489,732.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SPARK THERAPEUTICS INC	84652J103	ONCE	111.14	3,900.00	397,591.35	433,446.00
SPARTAN MOTORS INC	846819100	SPAR	17.75	131,700.00	2,165,377.37	2,337,675.00
SPARTANNASH CO	847215100	SPTN	14.16	45,400.00	1,061,793.69	642,864.00
SPDR S&P BIOTECH	78464A870	XBI	93.65	48,000.00	3,693,743.07	4,495,200.00
SPECTRUM BRANDS HOLDINGS	84790A105	SPB	62.52	32,959.00	1,667,973.07	2,060,596.00
SPIRE INC	84857L101	SR	77.42	19,000.00	1,436,200.99	1,470,980.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	86.99	194,400.00	11,643,725.24	16,910,856.00
SPIRIT AIRLINES INC	848577102	SAVE	39.07	4,000.00	195,391.23	156,280.00
SPLUNK INC	848637104	SPLK	149.22	1,738.00	176,961.50	259,344.00
SPOK HOLDINGS INC	84863T106	SPOK	12.31	48,900.00	664,734.11	601,959.00
SPORTSMANS WAREHOUSE	84920Y106	SPWH	7.31	85,100.00	491,552.95	622,081.00
SPRINT CORP	85207U105	S	5.92	33,514.00	214,023.76	198,403.00
SPROUTS FARMERS MARKET INC	85208M102	SFM	19.80	19,590.00	393,805.44	387,882.00
SPS COMMERCE INC	78463M107	SPSC	56.33	155,492.00	6,159,614.25	8,758,864.00
SPX CORP.	784635104	SPXC	47.78	24,300.00	975,135.87	1,161,054.00
SRC ENERGY INC	78470V108	SRCI	3.57	547,200.00	4,518,687.69	1,953,504.00
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	60.05	150,664.00	8,298,365.26	9,047,373.00
STAGE STORES INC	85254C305	SSI	4.80	340,783.00	1,534,962.46	1,635,758.00
STAMPS COM INC	852857200	STMP	87.25	11,500.00	563,097.55	1,003,375.00
STANDARD MOTOR PRODS	853666105	SMP	50.37	16,300.00	794,567.06	821,031.00
STANLEY BLACK & DECKER INC	854502101	SWK	157.74	66,643.00	8,857,629.54	10,512,267.00
STARBUCKS CORP.	855244109	SBUX	85.43	603,494.00	12,006,374.78	51,556,492.00
STARTEK INC	85569C107	SRT	7.94	4,300.00	32,839.72	34,142.00
STARWOOD PROPERTY TRUST	85571B105	STWD	24.50	30,780.00	685,231.07	754,110.00
STATE AUTO FINL CORP	855707105	STFC	32.78	19,700.00	388,331.21	645,766.00
STATE STREET CORP	857477103	STT	75.10	196,000.00	12,398,901.46	14,719,600.00
STEEL DYNAMICS INC	858119100	STLD	33.73	45,330.00	1,320,598.89	1,528,981.00
STEELCASE INC	858155203	SCS	18.12	40,000.00	397,067.34	724,800.00
STEPAN CO	858586100	SCL	96.90	10,900.00	622,549.95	1,056,210.00
STERICYCLE INC	858912108	SRCL	62.82	107,820.00	5,761,999.56	6,773,252.00
STERIS PLC	G8473T100	STE	151.14	76,757.00	10,623,781.72	11,601,053.00
STERLING BANCORP	85917A100	STL	20.42	21,725.00	435,076.27	443,625.00
STERLING BANCORP INC/MI	85917W102	SBT	9.69	7,500.00	94,762.05	72,675.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
STERLING CONSTRUCTION CO	859241101	STRL	14.57	46,800.00	529,721.96	681,876.00
STIFEL FINANCIAL CORP	860630102	SF	62.52	72,100.00	4,184,822.88	4,507,692.00
STOKE THERAPEUTICS INC	86150R107	STOK	24.50	2,400.00	60,031.92	58,800.00
STONERIDGE INC	86183P102	SRI	30.14	23,900.00	487,696.92	720,346.00
STRATASYS LTD	M85548101	SSYS	18.44	100,900.00	2,442,423.05	1,860,596.00
STRATEGIC EDUCATION INC	86272C103	STRA	141.74	2,700.00	278,132.63	382,698.00
STRYKER CORP.	863667101	SYK	204.86	506,185.00	52,569,921.01	103,697,059.00
SUMMIT FINANCIAL GROUP INC	86606G101	SMMF	26.95	2,000.00	44,401.62	53,900.00
SUMMIT MATERIALS INC -CL A	86614U100	SUM	23.87	6,100.00	133,602.81	145,607.00
SUNNOVA ENERGY INTL INC	86745K104	NOVA	10.28	3,500.00	40,972.40	35,980.00
SUNTRUST BANKS INC.	867914103	STI	70.84	573,187.00	30,420,046.08	40,604,567.00
SUPERIOR ENERGY SVCS	868157306	SPNVD	0.29	283,600.00	1,910,645.52	80,826.00
SURGERY PARTNERS INC	86881A100	SGRY	13.78	71,600.00	1,031,592.50	986,648.00
SUTRO BIOPHARMA INC	869367102	STRO	11.08	1,700.00	16,333.26	18,836.00
SVB FINANCIAL GROUP	78486Q101	SIVB	231.73	227,000.00	40,298,872.22	52,602,710.00
SWITCH INC - A	87105L104	SWCH	15.76	16,744.00	268,267.34	263,885.00
SYKES ENTERPRISES	871237103	SYKE	35.14	42,100.00	923,227.33	1,479,394.00
SYNAPTICS INC	87157D109	SYNA	57.16	47,500.00	2,416,125.05	2,715,100.00
SYNCHRONY FINANCIAL	87165B103	SYF	37.41	141,921.00	4,907,120.49	5,309,265.00
SYNEOS HEALTH INC	87166B102	SYNH	54.91	25,800.00	1,244,649.21	1,416,678.00
SYNNEX CORP	87162W100	SNX	122.81	3,733.00	366,427.13	458,450.00
SYNOPSYS INC.	871607107	SNPS	141.04	145,573.00	15,622,472.22	20,531,615.00
SYNOVUS FINANCIAL CORP	87161C501	SNV	38.09	216,000.00	8,943,497.44	8,227,440.00
SYNTHORX INC	87167A103	THOR	17.90	1,900.00	36,355.36	34,010.00
SYSCO CORP.	871829107	SY	80.55	504,609.00	32,860,849.31	40,646,254.00
SYSTEMAX INC	871851101	SYX	23.16	27,600.00	462,738.75	639,216.00
T ROWE PRICE GROUP INC.	74144T108	TROW	123.56	300,362.00	33,597,004.49	37,112,729.00
TABULA RASA HEALTHCARE INC	873379101	TRHC	44.61	23,720.00	1,349,418.26	1,058,149.00
TAILORED BRANDS INC	87403A107	TLRD	5.29	54,100.00	1,066,115.58	286,189.00
TAKE-TWO INTERACTIVE	874054109	TTWO	121.35	35,677.00	4,142,408.24	4,329,404.00
TALEND SA-ADR	874224207	TLND	37.96	35,400.00	1,267,895.29	1,343,784.00
TALOS PETROLEUM LLC	87484T108	TALO	23.20	27,100.00	671,981.63	628,720.00
TANDEM DIABETES CARE INC	875372203	TNDM	69.03	64,300.00	3,947,738.59	4,438,629.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TAPESTRY INC	876030107	TPR	26.89	233,475.00	6,541,245.66	6,278,143.00
TARGET CORP	87612E106	TGT	125.01	444,480.00	28,742,101.81	55,564,444.00
TARGET HOSPITALITY CORP	87615L107	TH	4.73	8,800.00	80,399.44	41,624.00
TAYLOR MORRISON HOME CORP	87724P106	TMHC	23.22	7,500.00	175,368.99	174,150.00
TCF FINANCIAL CORP	872307103	TCF	42.49	192,004.00	6,046,096.22	8,158,250.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	51.83	122,153.00	7,017,899.07	6,331,190.00
TECH DATA CORP	878237106	TECD	144.89	14,600.00	997,590.27	2,115,394.00
TECHNIPFMC LIMITED	G87110105	FTI	18.84	2,292,000.00	64,069,539.73	43,181,280.00
TECHTARGET	87874R100	TTGT	26.52	84,470.00	1,709,549.02	2,240,144.00
TEGNA INC	87901J105	TGNA	15.35	544,700.00	7,308,285.35	8,361,145.00
TELADOC INC	87918A105	TDOC	83.74	11,500.00	736,966.12	963,010.00
TELARIA INC	879181105	TLRA	8.34	176,669.00	1,075,279.92	1,473,419.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	341.99	11,085.00	673,773.42	3,790,959.00
TELEFLEX INC	879369106	TFX	353.34	143,157.00	41,803,872.45	50,583,094.00
TELENAV INC	879455103	TNAV	5.72	73,600.00	591,137.42	420,992.00
TEMPUR SEALY INTERNATIONAL I	88023U101	TPX	84.88	70,862.00	4,627,705.42	6,014,767.00
TENABLE HOLDINGS INC	88025T102	TENB	27.15	31,300.00	842,240.89	849,795.00
TENET HEALTHCARE CORP	88033G407	THC	32.20	48,600.00	1,139,320.42	1,564,920.00
TENNECO INC.	880349105	TEN	12.39	41,550.00	1,290,721.85	514,804.00
TERADATA CORP	88076W103	TDC	26.56	8,445.00	380,965.77	224,299.00
TERADYNE INC	880770102	TER	62.59	5,214.00	213,154.00	326,344.00
TEREX CORP	880779103	TEX	28.07	39,337.00	1,112,928.65	1,104,189.00
TERRITORIAL BANCORP INC	88145X108	TBNK	31.69	1,000.00	27,993.25	31,690.00
TESLA INC	88160R101	TSLA	329.94	59,693.00	15,554,219.58	19,695,108.00
TESSCO TECHNOLOGIES INC	872386107	TESS	11.22	38,900.00	615,174.79	436,458.00
TETRA TECH INC.	88162G103	TTEK	88.29	20,500.00	1,342,487.63	1,809,945.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	1.23	449,300.00	3,822,646.94	552,639.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	57.80	56,700.00	2,461,200.43	3,277,260.00
TEXAS INSTRS INC	882508104	TXN	120.21	877,300.00	60,465,414.20	105,460,233.00
TEXAS ROADHOUSE INC	882681109	TXRH	57.90	72,600.00	4,135,414.89	4,203,540.00
TEXTAINER GROUP HOLDINGS	G8766E109	TGH	9.13	57,700.00	887,404.94	526,801.00
TFS FINANCIAL CORP	87240R107	TFSL	20.29	31,652.00	494,931.46	642,219.00
THE BANCORP INC	05969A105	TBBK	11.09	109,775.00	1,009,731.65	1,217,405.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
THE BANK OF NEW YORK MELLON	064058100	BK	48.97	432,519.00	15,133,832.38	21,180,456.00
THE BANK OF PRINCETON	064520109	BPRN	28.66	1,700.00	55,761.30	48,722.00
THE CONTAINER STORE GROUP	210751103	TCS	4.16	93,800.00	440,509.23	390,208.00
THE DESCARTES SYSTEMS	249906108	DSGX	42.83	167,500.00	4,832,888.93	7,174,025.00
THE HANOVER INSURANCE	410867105	THG	135.93	4,738.00	574,293.85	644,036.00
THE REALREAL INC	88339P101	REAL	17.20	4,600.00	78,475.08	79,120.00
THE RUBICON PROJECT INC	78112V102	RUBI	8.08	497,100.00	1,377,766.74	4,016,568.00
THERMO FISHER SCIENTIFIC	883556102	TMO	313.95	396,101.00	60,029,052.29	124,355,909.00
THOR INDUSTRIES INC	885160101	THO	63.77	179,332.00	11,850,734.08	11,436,002.00
TIFFANY & CO	886547108	TIF	133.80	32,166.00	2,848,086.34	4,303,811.00
TIMBERLAND BANCORP INC	887098101	TSBK	29.64	17,100.00	515,316.06	506,758.00
TIMKEN CO.	887389104	TKR	52.59	215,754.00	10,252,327.83	11,346,502.00
TITAN INT'L INC.	88830M102	TWI	2.93	374,510.00	1,782,610.61	1,097,314.00
TITAN MACHINERY INC	88830R101	TITN	13.47	39,900.00	625,656.71	537,453.00
TIVO CORP	88870P106	TIVO	7.81	347,570.00	5,732,172.08	2,714,522.00
TJX COS. INC.	872540109	TJX	61.13	599,410.00	10,828,243.21	36,641,934.00
T-MOBILE US INC.	872590104	TMUS	78.55	194,261.00	7,355,842.48	15,259,201.00
TOLL BROTHERS INC	889478103	TOL	40.17	11,346.00	414,175.52	455,769.00
TOOTSIE ROLL INDUSTRIES INC.	890516107	TR	34.35	18,400.00	677,627.13	632,040.00
TOPBUILD CORP	89055F103	BLD	110.28	14,400.00	1,330,856.33	1,588,032.00
TOWNE BANK	89214P109	TOWN	28.15	130,664.00	3,982,981.84	3,678,192.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	94.44	2,976.00	235,640.06	281,053.00
TRADE DESK INC/THE -CLASS A	88339J105	TTD	263.34	188,492.00	31,439,725.32	49,637,483.00
TRADEWEB MARKETS INC	892672106	TW	44.73	102,000.00	4,543,639.52	4,562,460.00
TRANSCAT INC	893529107	TRNS	32.79	1,800.00	46,122.34	59,022.00
TRANSDIGM GROUP INC	893641100	TDG	567.10	188,224.00	49,512,992.21	106,741,830.00
TRANSOCEAN LTD	H8817H100	RIG	4.98	73,401.72	360,787.39	365,541.00
TRAVELERS COS INC	89417E109	TRV	136.72	138,451.00	7,251,827.66	18,929,021.00
TRAVELZOO INC	89421Q205	TZOO	10.33	34,400.00	477,821.25	355,352.00
TREDEGAR CORPORATION	894650100	TG	21.53	34,200.00	687,417.52	736,326.00
TREEHOUSE FOODS INC	89469A104	THS	48.89	71,440.00	4,524,811.92	3,492,702.00
TREX COMPANY INC	89531P105	TREX	86.06	47,500.00	3,108,860.72	4,087,850.00
TRI POINTE HOMES INC	87265H109	TPH	15.58	242,120.00	3,370,359.95	3,772,230.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TRIBUNE PUBLISHING CO	89609W107	TPCO	12.52	32,700.00	449,005.36	409,404.00
TRICIDA INC	89610F101	TCDA	39.96	5,200.00	156,421.84	207,792.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	40.53	8,493.00	294,159.86	344,221.00
TRINET GROUP INC	896288107	TNET	54.75	19,800.00	658,237.69	1,084,050.00
TRINITY INDUSTRIES	896522109	TRN	21.04	54,860.00	1,167,645.73	1,154,254.00
TRINSEO SA	L9340P101	TSE	37.99	33,021.00	1,487,990.33	1,254,468.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	19.15	40,500.00	710,117.92	775,575.00
TRITON INTERNATIONAL LTD/BER	G9078F107	TRTN	37.88	26,600.00	710,601.11	1,007,608.00
TRUEBLUE INC	89785X101	TBI	23.31	190,900.00	4,173,982.28	4,449,879.00
TRUIST FINANCIAL CORP	89832Q109	TFC	54.72	554,779.00	16,676,239.37	30,357,507.00
TRUSTMARK CORP	898402102	TRMK	34.36	1,600.00	52,480.12	54,976.00
TTEC HOLDINGS INC	89854H102	TTEC	45.93	14,300.00	663,016.58	656,799.00
TUESDAY MORNING CORP	899035505	TUES	1.58	473,100.00	1,641,696.63	747,498.00
TUPPERWARE BRANDS CORP	899896104	TUP	8.45	195,900.00	7,119,168.03	1,655,355.00
TURNING POINT THERAPEUTICS I	90041T108	TPTX	56.22	1,800.00	74,267.28	101,196.00
TWILIO INC - A	90138F102	TWLO	103.28	151,975.00	17,936,441.90	15,695,978.00
TWIN DISC INC	901476101	TWIN	10.18	58,618.00	1,301,787.45	596,731.00
TWIST BIOSCIENCE CORP	90184D100	TWST	23.83	1,400.00	27,975.08	33,362.00
TWITTER INC	90184L102	TWTR	30.91	74,190.00	2,790,021.90	2,293,213.00
TWO HARBORS INVESTMENT	90187B408	TWO	14.54	36,469.00	575,303.20	530,259.00
TYLER TECHNOLOGIES I	902252105	TYL	290.17	2,115.00	491,642.27	613,710.00
TYME TECHNOLOGIES INC	90238J103	TYME	1.13	12,300.00	44,151.57	13,899.00
TYSON FOODS INC. CL-A	902494103	TSN	89.89	53,254.00	3,421,073.22	4,787,001.00
U S PHYSICAL THERAPY	90337L108	USPH	116.86	94,961.00	9,677,960.45	11,097,142.00
UBER TECHNOLOGIES INC	90353T100	UBER	29.60	77,619.00	3,581,698.03	2,297,522.00
UBIQUITI INC	90353W103	UI	197.20	1,839.00	188,364.82	362,651.00
UFP TECHNOLOGIES INC	902673102	UFPT	46.35	600.00	17,232.12	27,810.00
UGI CORP	902681105	UGI	43.55	10,340.00	544,722.88	450,307.00
ULTRAGENYX PHARMACEUTICAL	90400D108	RARE	39.65	30,568.00	1,996,076.66	1,212,021.00
UMB FINL CORP	902788108	UMBF	67.27	48,675.00	2,021,147.60	3,274,367.00
UMPQUA HLDGS CORP	904214103	UMPQ	16.37	156,725.00	2,015,351.51	2,565,588.00
UNIFI INC	904677200	UFI	24.35	72,900.00	1,611,153.57	1,775,115.00
UNIFIRST CORP	904708104	UNF	206.25	24,410.00	4,100,626.54	5,034,563.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
UNION PACIFIC CORP.	907818108	UNP	175.99	893,370.00	96,488,418.16	157,224,186.00
UNISYS CORP.	909214306	UIS	11.38	224,600.00	2,252,029.05	2,555,948.00
UNIT CORP	909218109	UNT	0.86	41,000.00	1,002,719.46	35,084.00
UNITED BANKSHARES INC.	909907107	UBSI	37.87	112,960.00	3,722,016.24	4,277,796.00
UNITED CMNTY BKS BLA	90984P303	UCBI	31.00	143,825.00	2,586,253.16	4,458,575.00
UNITED CMNTY FINL CO	909839102	UCFC	11.11	333,500.00	3,301,658.75	3,705,185.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	92.80	79,850.00	4,990,368.57	7,410,080.00
UNITED PARCEL SERVICES INC	911312106	UPS	119.73	560,473.00	51,488,939.38	67,105,432.00
UNITED RENTALS INCORPORATED	911363109	URI	153.05	420,000.00	55,650,983.98	64,281,000.00
UNITED STATES LIME & MINERAL	911922102	USLM	102.87	1,900.00	149,870.05	195,453.00
UNITED TECHNOLOGIES	913017109	UTX	148.34	897,874.00	90,200,256.58	133,190,629.00
UNITEDHEALTH GROUP INC	91324P102	UNH	279.87	1,008,120.00	97,060,994.36	282,142,545.00
UNITIL CORP	913259107	UTL	61.04	12,200.00	552,437.67	744,688.00
UNITY BANCORP INC	913290102	UNTY	22.15	2,200.00	36,548.96	48,730.00
UNITY BIOTECHNOLOGY INC	91381U101	UBX	7.72	1,500.00	22,990.35	11,580.00
UNIVERSAL DISPLAY CO	91347P105	OLED	194.22	1,139.00	181,224.30	221,217.00
UNIVERSAL ELECTRONICS INC	913483103	UEIC	55.60	13,200.00	681,596.45	733,920.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	49.60	28,800.00	1,144,702.03	1,428,480.00
UNIVERSAL LOGISTICS HOLDINGS	91388P105	ULH	19.94	18,500.00	425,390.89	368,890.00
UNIVEST FINANCIAL CORP	915271100	UVSP	26.11	27,600.00	791,618.15	720,636.00
US BANCORP	902973304	USB	60.03	829,886.00	25,581,489.24	49,818,057.00
US CONCRETE INC	90333L201	USCR	40.93	70,500.00	3,790,982.76	2,885,565.00
US FOODS HOLDING CORP	912008109	USFD	39.77	11,320.00	423,637.66	450,196.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	5,990,532.35	5,990,532.36	5,990,532.00
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	8,121,041.66	8,121,041.69	8,121,042.00
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	15,038,884.37	15,038,884.52	15,038,884.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	16,617,053.44	16,617,053.47	16,617,053.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	586,995.12	586,995.13	586,995.00
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	15,737,605.17	15,737,605.23	15,737,605.00
US WELL SERVICES INC	91274U101	USWS	1.60	5,400.00	26,670.28	8,640.00
US XPRESS ENTERPRISES INC-A	90338N202	USX	4.80	67,300.00	398,042.91	323,040.00
USANA HEALTH SCIENCES INC	90328M107	USNA	73.60	11,000.00	476,160.01	809,600.00
UTAH MEDICAL PRODUCTS INC	917488108	UTMD	106.82	6,100.00	487,719.62	651,602.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
V F CORP	918204108	VFC	88.54	184,997.00	15,690,772.58	16,379,634.00
VAIL RESORTS INC	91879Q109	MTN	242.67	72,384.00	18,259,986.01	17,565,425.00
VALARIS PLC	G9402V109	VAL	4.26	4,021,250.00	52,912,163.07	17,130,525.00
VALERO ENERGY CORP.	91913Y100	VLO	95.49	248,639.00	12,990,231.24	23,742,538.00
VALHI INC	918905100	VHI	1.94	201,000.00	710,888.11	389,940.00
VALLEY NATL BANCORP	919794107	VLV	11.58	55,900.00	642,049.17	647,322.00
VALMONT INDUSTRIES	920253101	VMI	143.14	16,930.00	2,086,463.38	2,423,360.00
VALUE LINE INC	920437100	VALU	27.41	1,100.00	17,438.19	30,151.00
VALVOLINE INC	92047W101	VVV	22.65	18,478.00	333,198.99	418,527.00
VANDA PHARMACEUTICALS INC	921659108	VNDA	16.73	52,200.00	679,096.10	873,306.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	133.73	3,889.00	438,688.11	520,076.00
VARONIS SYSTEMS INC	922280102	VRNS	78.11	15,900.00	388,849.28	1,241,949.00
VECTRUS INC	92242T101	VEC	50.94	15,800.00	406,746.05	804,852.00
VEECO INSTRUMENTS INC	922417100	VECO	13.69	237,500.00	4,358,025.51	3,251,375.00
VEEVA SYSTEMS INC. - CL A	922475108	VEEV	149.18	61,449.00	9,166,132.11	9,166,962.00
VERA BRADLEY INC	92335C106	VRA	11.04	197,300.00	1,997,734.16	2,178,192.00
VERACYTE INC	92337F107	VCYT	28.72	32,800.00	304,277.04	942,016.00
VERINT SYS INC	92343X100	VRNT	48.61	208,723.00	8,676,910.47	10,146,025.00
VERISIGN INC	92343E102	VRSN	190.74	130,965.00	10,955,700.40	24,980,264.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	147.48	175,949.00	13,187,350.14	25,948,959.00
VERIZON COMMUNICATIONS	92343V104	VZ	60.24	2,650,589.00	115,981,275.90	159,671,481.00
VERRICA PHARMACEUTICALS INC	92511W108	VRCA	15.07	1,700.00	27,875.24	25,619.00
VERSO CORP	92531L207	VRS	18.46	286,362.00	2,144,190.26	5,286,243.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	221.75	336,749.00	42,111,528.21	74,674,091.00
VIACOM INC. CL B	92553P201	VIAB	24.07	530,407.00	17,341,880.66	12,766,896.00
VIACOMCBS INC	92556H206	VIAC	40.38	72,320.00	4,018,427.32	2,920,282.00
VIAD CORP	92552R406	VVI	62.90	13,100.00	876,472.49	823,990.00
VIASAT INC.	92552V100	VSAT	73.50	4,956.00	403,567.57	364,266.00
VIAVI SOLUTIONS INC	925550105	VIAV	15.02	323,300.00	2,637,633.94	4,855,966.00
VICI PROPERTIES INC	925652109	VICI	24.73	85,549.00	1,831,790.78	2,115,626.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	28.28	22,200.00	625,214.07	627,816.00
VISA INC-CLASS A	92826C839	V	184.51	1,524,872.00	48,386,700.29	281,354,133.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	19.89	5,800.00	114,978.84	115,362.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VISHAY PRECISION GROUP	92835K103	VPG	34.41	16,400.00	239,347.31	564,324.00
VISTEON CORP	92839U206	VC	93.53	30,500.00	1,955,262.84	2,852,665.00
VISTRA ENERGY CORP	92840M102	VST	26.53	960,007.00	21,772,191.82	25,468,985.00
VMWARE INC-CLASS A	928563402	VMW	155.62	353,399.00	50,149,248.59	54,995,952.00
VONAGE HLDGS CORP	92886T201	VG	7.91	48,600.00	468,518.44	384,426.00
VOYA FINANCIAL INC	929089100	VOYA	58.28	8,186.00	409,410.74	477,080.00
VOYAGER THERAPEUTICS INC	92915B106	VYGR	13.64	35,900.00	780,430.90	489,676.00
VULCAN MATERIALS CO	929160109	VMC	141.87	202,701.00	27,889,912.69	28,757,191.00
W&T OFFSHORE INC	92922P106	WTI	4.28	514,300.00	1,669,388.04	2,201,204.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	16.15	32,500.00	624,377.33	524,875.00
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	59.60	588,879.00	24,552,187.75	35,097,189.00
WALMART INC	931142103	WMT	119.09	903,900.00	55,551,063.46	107,645,452.00
WARRIOR MET COAL INC	93627C101	HCC	20.53	35,000.00	892,746.46	718,550.00
WASHINGTON FEDERAL INC.	938824109	WAFD	36.81	7,000.00	214,653.51	257,670.00
WASTE MANAGEMENT INC.	94106L109	WM	112.91	186,184.00	6,349,784.69	21,022,036.00
WATFORD HOLDINGS LTD	G94787101	WTRE	27.05	5,400.00	147,568.57	146,070.00
WATTS WATER TECHNOLOGIES	942749102	WTS	96.96	12,800.00	1,189,956.84	1,241,088.00
WAYFAIR INC-CLASS A	94419L101	W	84.92	100,498.00	12,720,506.06	8,534,290.00
WD-40 CO	929236107	WDFC	193.11	700.00	125,511.72	135,177.00
WEC ENERGY GROUP INC.	92939U106	WEC	88.65	22,061.00	1,497,180.94	1,955,708.00
WELBILT INC	949090104	WBT	16.69	181,200.00	2,535,624.19	3,024,228.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	322.07	2,480.00	573,340.76	798,734.00
WELLS FARGO COMPANY	949746101	WFC	54.46	3,154,046.00	120,079,952.11	171,769,345.00
WESBANCO INC	950810101	WSBC	36.48	27,500.00	846,830.28	1,003,200.00
WEST PHARMACEUTICAL	955306105	WST	147.03	9,840.00	1,061,079.11	1,446,775.00
WESTERN ALLIANCE BANCORP	957638109	WAL	52.16	72,100.00	3,457,821.97	3,760,736.00
WESTERN DIGITAL CORP	958102105	WDC	50.33	293,080.00	24,337,782.93	14,750,716.00
WESTERN UNION CO.	959802109	WU	26.88	87,102.00	2,233,732.40	2,341,302.00
WESTLAKE CHEMICAL CORP.	960413102	WLK	68.68	80,919.00	5,631,664.11	5,557,517.00
WESTROCK COMPANY	96145D105	WRK	40.33	480,365.00	16,165,927.61	19,373,120.00
WEYCO GROUP INC	962149100	WEYS	24.55	16,800.00	482,059.33	412,440.00
WHIRLPOOL CORP	963320106	WHR	143.10	2,200.00	314,462.26	314,820.00
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	1,106.92	2,038.00	1,635,832.95	2,255,903.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WIDOPENWEST INC	96758W101	WOW	6.13	308,680.00	2,040,323.31	1,892,208.00
WILEY JOHN & SONS IN	968223206	JW.A	47.26	40,742.00	1,818,422.29	1,925,467.00
WILLIAMS COS. INC.	969457100	WMB	22.72	396,989.00	9,490,045.54	9,019,590.00
WILLIS LEASE FINANCE CORP	970646105	WLFC	60.00	10,000.00	260,068.16	600,000.00
WILLIS TOWERS WATSON PLC	G96629103	WLTW	196.44	150,512.00	24,604,461.59	29,566,578.00
WINGSTOP INC	974155103	WING	80.00	13,600.00	1,210,073.20	1,088,000.00
WINMARK CORP	974250102	WINA	177.00	3,500.00	187,411.01	619,500.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	67.91	48,600.00	3,389,342.60	3,300,426.00
WOLVERINE WORLD WIDE	978097103	WWW	32.10	166,525.00	4,466,562.67	5,345,453.00
WOODWARD INC.	980745103	WWD	116.79	4,415.00	496,633.99	515,628.00
WORKDAY INC-CL A	98138H101	WDAY	179.12	69,487.00	14,230,791.04	12,446,512.00
WORKIVA INC	98139A105	WK	43.37	21,100.00	470,103.90	915,107.00
WORLD FUEL SVCS CORP	981475106	INT	42.40	29,900.00	809,160.18	1,267,760.00
WPX ENERGY INC	98212B103	WPX	9.84	224,150.00	1,983,271.78	2,205,636.00
WRAP TECHNOLOGIES INC	98212N107	WRTC	4.57	2,000.00	12,752.45	9,140.00
WRIGHT MEDICAL GROUP NV	N96617118	WMGI	29.77	8,400.00	236,449.10	250,068.00
WSFS FINL CORP	929328102	WSFS	44.59	1,999.73	81,543.27	89,168.00
WYNDHAM HOTELS & RESORTS	98311A105	WH	57.93	6,342.00	351,345.11	367,392.00
WYNN RESORTS LTD	983134107	WYNN	120.85	307,500.00	33,341,210.46	37,161,375.00
X4 PHARMACEUTICALS INC	98420X103	XFOR	10.63	3,100.00	72,541.21	32,953.00
XBIOTECH INC	98400H102	XBIT	11.49	47,200.00	355,183.01	542,328.00
XCEL ENERGY INC	98389B100	XEL	61.49	52,714.00	2,591,931.83	3,241,384.00
XENCOR INC	98401F105	XNCR	39.40	13,800.00	485,528.88	543,720.00
XERIS PHARMACEUTICALS INC	98422L107	XERS	8.93	300.00	5,466.03	2,679.00
XEROX CORP	98421M106	XRX	38.93	11,933.00	337,485.31	464,552.00
XILINX INC	983919101	XLNX	92.78	67,735.00	3,571,761.54	6,284,453.00
XPERI CORP	98421B100	XPER	19.79	24,700.00	496,700.12	488,813.00
XPO LOGISTICS INC	983793100	XPO	82.69	31,836.00	1,890,662.37	2,632,519.00
XYLEM INC.	98419M100	XYL	77.51	5,204.00	364,660.04	403,362.00
YELP INC	985817105	YELP	34.68	3,200.00	115,722.15	110,976.00
YEXT INC	98585N106	YEXT	17.26	45,500.00	855,017.11	785,330.00
Y-MABS THERAPEUTICS INC	984241109	YMAB	33.75	22,100.00	652,010.53	745,875.00
YORK WATER CO	987184108	YORW	44.33	15,700.00	406,526.60	695,981.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
YUM BRANDS INC	988498101	YUM	100.67	166,714.00	6,786,727.31	16,783,099.00
YUM CHINA HOLDINGS INC	98850P109	YUMC	44.52	6,018.00	276,101.26	267,921.00
ZAYO GROUP HOLDINGS INC	98919V105	ZAYO	34.24	46,453.00	1,589,594.84	1,590,551.00
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	250.94	247,863.00	46,676,365.13	62,198,741.00
ZENDESK INC	98936J101	ZEN	79.00	6,394.00	385,458.16	505,126.00
ZIMMER BIOMET HOLDINGS INC	98956P102	ZBH	145.28	3,151.00	365,733.27	457,777.00
ZIONS BANCORPORATION	989701107	ZION	49.78	8,306.00	438,514.67	413,473.00
ZIX CORP	98974P100	ZIXI	7.54	70,300.00	281,503.62	530,062.00
ZOETIS INC	98978V103	ZTS	120.52	407,869.00	25,825,297.26	49,156,371.00
ZSCALER INC	98980G102	ZS	52.13	4,206.00	273,944.57	219,259.00
ZUORA INC-CLASS A	98983V106	ZUO	15.94	68,035.00	1,251,350.61	1,084,478.00
ZYNEX INC	98986M103	ZYXI	10.50	4,200.00	44,175.81	44,100.00
ZYNGA INC	98986T108	ZNGA	6.23	483,518.00	2,815,176.69	3,012,317.00
COMMON STOCK TOTAL				365,490,926.50	13,012,595,505.20	22,083,620,059.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
ADIENT PLC	G0084W101	ADNT	21.86	4,400.00	101,273.92	96,184.00
ALTICE USA INC - A	02156K103	ATUS	25.58	7,917.00	230,267.53	202,517.00
CIVEO CORP	17878Y108	CVEO	0.91	11,250.00	79,475.26	10,190.00
IHS MARKIT LTD	G47567105	INFO	72.65	310,810.00	18,961,067.41	22,580,346.00
LIBERTY BRAVES GROUP - C	531229888	BATRK	28.30	5,600.00	158,260.46	158,480.00
LIBERTY SIRIUS GROUP - C	531229607	LSXMK	48.51	11,975.00	504,084.03	580,907.00
LIBERTY SIRIUSXM GROUP	531229409	LSXMA	48.70	12,272.00	510,531.15	597,646.00
NXP SEMICONDUCTORS NV	N6596X109	NXPI	115.58	650,000.00	65,331,138.72	75,127,000.00
VERITIV CORP	923454102	VRTV	18.34	35,000.00	1,060,250.19	641,900.00
INTERNATIONAL COMMON STOCKS TOTAL				1,049,224.00	86,936,348.67	99,995,170.00
Instrument: PUT			PUT OPTION			
PSTG DEC @ 20 PUT	PSTG 191220P00020000	PSTG	3.90	-500.00	-62,998.65	-195,000.00
PUT OPTION TOTAL				-500.00	-62,998.65	-195,000.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	004239109	AKR	26.88	22,500.00	665,409.86	604,800.00
AGREE REALTY CORP	008492100	ADC	74.78	68,400.00	4,323,749.71	5,114,952.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ALEXANDERS INC	014752109	ALX	326.36	600.00	224,211.06	195,816.00
ALEXANDRIA REAL ESTATE	015271109	ARE	162.52	200,149.00	21,307,528.91	32,528,215.00
AMERICAN ASSETS TRUST INC	024013104	AAT	47.53	13,100.00	479,987.95	622,643.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	48.04	636,598.00	30,112,987.45	30,582,168.00
AMERICAN FINANCE TRUST INC	02607T109	AFIN	14.79	28,500.00	295,296.26	421,515.00
AMERICAN HOMES 4 RENT-A	02665T306	AMH	26.71	31,973.00	685,953.01	853,999.00
APOLLO COMMERCIAL REAL	03762U105	ARI	18.27	41,800.00	742,772.43	763,686.00
APPLE HOSPITALITY REIT INC	03784Y200	APLE	16.26	46,453.00	833,617.45	755,326.00
ARMADA HOFFLER PROPERTIES	04208T108	AHH	18.06	13,900.00	151,826.77	251,034.00
ASHFORD HOSPITALITY TRUST	044103109	AHT	2.75	22,900.00	204,698.44	62,975.00
AVALONBAY COMMUNITIES	053484101	AVB	214.41	2,683.00	534,895.22	575,262.00
BLACKSTONE MORTGAGE TRUST	09257W100	BXMT	36.63	34,200.00	1,134,310.02	1,252,746.00
BLUEROCK RESIDENTIAL GROWTH	09627J102	BRG	12.26	5,700.00	74,039.10	69,882.00
BOSTON PROPERTIES INC	101121101	BXP	138.54	301,000.00	39,674,531.50	41,700,540.00
BRAEMAR HOTELS & RESORTS INC	10482B101	BHR	9.81	8,400.00	121,914.84	82,404.00
BRANDYWINE REALTY	105368203	BDN	15.43	39,227.00	628,649.78	605,273.00
BRIXMOR PROPERTY GROUP INC	11120U105	BRX	21.94	115,954.00	2,052,560.64	2,544,030.00
BROOKFIELD PROPERTY REIT INC	11282X103	BPR	19.02	63,476.00	1,235,461.26	1,207,314.00
BRT APARTMENTS CORP	055645303	BRT	18.36	2,400.00	31,627.41	44,064.00
CAMDEN PROPERTY TRUST	133131102	CPT	111.55	14,065.00	1,339,225.70	1,568,951.00
CAPSTEAD MTG CORP	14067E506	CMO	7.78	25,300.00	302,735.46	196,834.00
CARETRUST REIT INC.	14174T107	CTRE	20.88	25,500.00	380,362.64	532,440.00
CATCHMARK TIMBER TRUST INC	14912Y202	CTT	11.87	187,500.00	1,737,018.39	2,225,625.00
CBL & ASSOC PROP	124830100	CBL	1.44	45,600.00	447,614.16	65,664.00
CEDAR REALTY TRUST INC	150602209	CDR	2.67	24,000.00	145,710.81	64,080.00
CHATHAM LODGING TRUST	16208T102	CLDT	18.30	75,880.00	1,545,640.10	1,388,604.00
CHERRY HILL MORTGAGE	164651101	CHMI	14.98	4,300.00	79,729.71	64,414.00
CIM COMMERCIAL TRUST CORP	125525584	CMCT	14.50	366.00	21,366.11	5,307.00
CITY OFFICE REIT INC	178587101	CIO	13.43	10,000.00	122,488.06	134,300.00
CLIPPER REALTY INC	18885T306	CLPR	8.95	4,400.00	56,293.95	39,380.00
COLONY CAPITAL INC	19626G108	CLNY	4.88	155,239.00	1,532,661.96	757,566.00
COLUMBIA PROPERTY TRUST INC	198287203	CXP	20.76	26,419.00	602,218.37	548,458.00
COMMUNITY HEALTHCARE TRUST	20369C106	CHCT	47.60	5,000.00	115,534.34	238,000.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
CORESITE REALTY CORP	21870Q105	COR	113.39	52,073.00	5,176,606.73	5,904,557.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	29.18	17,950.00	400,493.96	523,781.00
COUSINS PROPERTIES INC	222795502	CUZ	40.49	56,097.00	2,176,245.30	2,271,368.00
CUBESMART	229663109	CUBE	30.84	194,000.00	5,737,606.92	5,982,960.00
CYRUSONE INC.	23283R100	CONE	62.30	50,216.00	2,540,657.15	3,128,457.00
DIAMONDROCK HOSPITALITY	252784301	DRH	10.30	53,700.00	485,124.25	553,110.00
DIGITAL REALTY TRUST INC	253868103	DLR	120.95	2,778.00	300,661.80	335,999.00
DOUGLAS EMMETT INC	25960P109	DEI	44.07	13,527.00	551,405.15	596,135.00
DRIVE SHACK INC	262077100	DS	3.84	371,700.00	1,410,647.28	1,427,328.00
DUKE RE CORPORATION	264411505	DRE	35.18	326,207.00	7,313,620.64	11,475,962.00
DYNEX CAPITAL INC	26817Q886	DX	16.89	6,100.00	151,066.28	103,029.00
EASTERLY GOVERNMENT	27616P103	DEA	23.26	21,300.00	408,467.39	495,438.00
EASTGROUP PROPERTY INC	277276101	EGP	136.19	10,000.00	642,725.55	1,361,900.00
EMPIRE STATE REALTY TRUST-A	292104106	ESRT	13.96	192,409.00	3,110,983.64	2,686,030.00
EPR PROPERTIES	26884U109	EPR	70.92	7,906.00	495,441.55	560,693.00
EQUINIX INC	29444U700	EQIX	566.85	36,289.00	13,820,771.55	20,570,420.00
EQUITY COMMONWEALTH	294628102	EQC	32.85	22,514.00	683,803.60	739,585.00
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	74.08	8,294.00	472,338.74	614,420.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	85.10	143,636.00	9,862,158.38	12,223,424.00
ESSENTIAL PROPERTIES REALTY	29670E107	EPRT	26.09	20,600.00	363,531.45	537,454.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	312.18	1,960.00	568,212.82	611,873.00
EXTRA SPACE STORAGE INC	30225T102	EXR	106.05	4,369.00	508,964.91	463,332.00
FARMLAND PARTNERS INC	31154R109	FPI	6.67	7,700.00	82,427.83	51,359.00
FIRST INDUSTRIAL RE	32054K103	FR	42.58	144,685.00	2,557,459.81	6,160,687.00
FOUR CORNERS PROPERTY	35086T109	FCPT	28.32	128,400.00	3,048,205.81	3,636,288.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	8.71	172,060.00	2,066,891.67	1,498,643.00
GETTY RLTY CORP	374297109	GTY	33.56	8,800.00	168,385.69	295,328.00
GLADSTONE COMMERCIAL CORP	376536108	GOOD	22.78	8,300.00	146,990.81	189,074.00
GLOBAL MEDICAL REIT INC	37954A204	GMRE	13.92	8,200.00	83,635.66	114,144.00
GLOBAL NET LEASE INC	379378201	GNL	20.39	22,500.00	530,387.80	458,775.00
GRANITE POINT MORTGAGE	38741L107	GPMT	18.17	14,200.00	258,419.89	258,014.00
GREAT AJAX CORP	38983D300	AJX	15.23	4,100.00	56,009.59	62,443.00
HEALTHCARE RLTY TR	421946104	HR	33.19	163,995.00	3,748,100.75	5,442,994.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
HEALTHCARE TRUST OF AMERICA	42225P501	HTA	30.35	258,285.00	6,903,352.18	7,838,950.00
HEALTHPEAK PROPERTIES INC	42250P103	PEAK	34.88	14,152.00	411,146.53	493,622.00
HERSHA HOSPITALITY TRUST	427825500	HT	14.18	9,600.00	249,282.53	136,128.00
HIGHWOODS PROP INC.	431284108	HIW	48.55	11,538.00	539,932.86	560,170.00
HILLTOP HOLDINGS	432748101	HTH	24.63	40,000.00	980,018.59	985,200.00
HOST HOTELS & RESORTS INC	44107P104	HST	17.49	1,370,177.00	25,146,848.83	23,964,396.00
HUDSON PACIFIC PROPERTIES	444097109	HPP	35.80	142,562.00	4,376,157.03	5,103,720.00
INVESCO MORTGAGE CAPITAL	46131B100	IVR	16.24	38,900.00	721,755.48	631,736.00
INVESTORS REAL ESTATE TRUST	461730509	IRET	77.32	38,359.00	2,164,905.61	2,965,918.00
INVITATION HOMES INC	46187W107	INVH	30.53	836,015.00	22,728,468.17	25,523,538.00
ISTAR FINANCIAL INC.	45031U101	STAR	12.99	16,500.00	222,131.83	214,335.00
JBG SMITH PROPERTIES	46590V100	JBGS	39.88	23,185.00	873,392.72	924,618.00
KILROY RE CORP	49427F108	KRC	83.24	399,987.00	30,033,842.06	33,294,918.00
KIMCO REALTY CORP	49446R109	KIM	21.62	24,375.00	454,189.30	526,987.00
KITE REALTY GROUP TRUST	49803T300	KRG	19.35	183,482.00	4,017,073.76	3,550,377.00
LEXINGTON CORP PPTYS	529043101	LXP	11.08	61,100.00	570,424.58	676,988.00
LIBERTY PROPERTY TRUST	531172104	LPT	61.62	12,393.00	557,704.23	763,657.00
LIFE STORAGE INC	53223X107	LSI	109.52	6,225.00	601,995.66	681,762.00
MACERICH CO	554382101	MAC	26.93	42,509.00	1,369,389.18	1,144,767.00
MACK-CALI RE CORP.	554489104	CLI	21.39	23,500.00	466,749.02	502,665.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	20.76	34,233.00	489,718.37	710,677.00
MID-AMERICAN APARTMENT	59522J103	MAA	136.11	82,852.00	8,370,859.78	11,276,986.00
MONMOUTH REIT -CL A	609720107	MNR	15.33	25,000.00	283,039.39	383,250.00
NATIONAL HEALTH INVESTORS	63633D104	NHI	80.99	11,200.00	649,461.89	907,088.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	55.74	11,085.00	496,558.54	617,878.00
NATIONAL STORAGE AFFILIATES	637870106	NSA	33.50	16,100.00	311,697.47	539,350.00
NEW RESIDENTIAL INVESTMENT	64828T201	NRZ	15.50	311,082.00	5,104,208.35	4,821,771.00
NEW SENIOR INVESTMENT GROUP	648691103	SNR	7.85	21,800.00	306,617.11	171,130.00
NEW YORK MORTGAGE TRUST INC	649604501	NYMT	6.23	63,400.00	441,567.19	394,982.00
NEXPOINT RESIDENTIAL	65341D102	NXRT	47.85	5,000.00	84,821.90	239,250.00
OFFICE PROPERTIES INCOME	67623C109	OPI	33.36	12,864.00	785,999.17	429,143.00
OMEGA HEALTHCARE INV	681936100	OH1	42.03	11,870.00	380,765.16	498,896.00
PARAMOUNT GROUP INC	69924R108	PGRE	13.59	48,706.00	746,192.15	661,915.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
PARK HOTELS & RESORTS INC	700517105	PK	23.65	45,191.00	1,349,184.38	1,068,767.00
PENNSYLVANIA RI	709102107	PEI	5.76	18,500.00	376,644.25	106,560.00
PENNYMAC MORTGAGE	70931T103	PMT	23.09	23,500.00	499,829.26	542,615.00
PHYSICIANS REALTY TRUST	71943U104	DOC	19.19	50,300.00	851,262.57	965,257.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	22.12	422,000.00	8,307,899.51	9,334,640.00
PREFERRED APARTMENT	74039L103	APTS	13.77	11,600.00	152,199.49	159,732.00
PROLOGIS INC.	74340W103	PLD	91.55	274,263.00	17,734,547.51	25,108,778.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	176.59	39,275.00	2,291,128.88	6,935,572.00
PUBLIC STORAGE INC	74460D109	PSA	210.68	65,057.00	7,180,006.61	13,706,209.00
QTS REALTY TRUST INC-CLASS A	74736A103	QTS	53.07	14,800.00	637,150.33	785,436.00
READY CAPITAL CORP	75574U101	RC	15.77	8,300.00	125,518.94	130,891.00
REALTY INCOME CORP	756109104	O	76.63	7,010.00	379,119.46	537,176.00
REDWOOD TR INC	758075402	RWT	16.18	25,400.00	426,975.88	410,972.00
REGENCY CENTERS CORP	758849103	REG	65.04	529,460.00	33,312,532.04	34,436,078.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	14.23	469,660.00	5,725,982.08	6,683,261.00
REXFORD INDUSTRIAL REALTY	76169C100	REXR	47.86	29,700.00	676,416.78	1,421,442.00
RLJ LODGING TRUST	74965L101	RLJ	17.09	46,600.00	1,076,009.62	796,394.00
RPT REALTY	74971D101	RPT	14.78	21,400.00	350,553.72	316,292.00
SAFEHOLD INC	78645L100	SAFE	40.85	2,900.00	62,264.00	118,465.00
SAUL CENTERS INC	804395101	BFS	53.14	3,200.00	115,944.39	170,048.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	7.32	63,200.00	508,955.92	462,624.00
SERITAGE GROWTH PROP- A REIT	81752R100	SRG	42.28	9,100.00	447,622.22	384,748.00
SERVICE PROPERTIES TRUST	81761L102	SVC	23.29	18,890.00	529,917.69	439,948.00
SIMON PROP GROUP INC.	828806109	SPG	151.21	176,496.00	17,876,087.38	26,687,960.00
SITE CENTERS CORP	82981J109	SITC	14.49	24,905.00	386,814.04	360,873.00
SL GREEN RE CORP	78440X101	SLG	85.33	6,554.00	596,369.00	559,253.00
SPIRIT REALTY CAPITAL INC.	84860W300	SRC	52.40	32,727.00	1,333,835.19	1,714,894.00
STAG INDUSTRIAL INC	85254J102	STAG	30.99	168,450.00	4,372,536.39	5,220,266.00
STORE CAPITAL CORP	862121100	STOR	40.71	19,541.00	563,535.39	795,514.00
SUMMIT HOTEL PROPERTIES INC	866082100	INN	12.12	157,300.00	2,142,385.93	1,906,476.00
SUN COMMUNITIES INC	866674104	SUI	164.71	3,760.00	361,986.51	619,310.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	14.00	60,800.00	763,735.85	851,200.00
TANGER FACTORY OUTLET	875465106	SKT	15.22	24,800.00	571,667.28	377,456.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
TAUBMAN CENTERS INC	876664103	TCO	32.48	32,926.00	1,159,666.89	1,069,436.00
TERRENO REALTY CORP	88146M101	TRNO	57.72	91,100.00	3,230,144.38	5,258,292.00
TPG RE FINANCE TRUST INC	87266M107	TRTX	20.25	13,200.00	264,082.57	267,300.00
UMH PROPERTIES INC	903002103	UMH	15.61	9,700.00	108,077.99	151,417.00
UNITI GROUP INC	91325V108	UNIT	6.72	170,400.00	3,359,435.48	1,145,088.00
UNIVERSAL HEALTH RLT	91359E105	UHT	119.20	3,500.00	150,698.33	417,200.00
URBAN EDGE PROPERTIES	91704F104	UE	20.73	30,700.00	687,694.50	636,411.00
URSTADT BIDDLE PPTYS	917286205	UBA	24.37	8,000.00	165,400.33	194,960.00
VENTAS INC.	92276F100	VTR	58.31	7,862.00	490,934.20	458,433.00
VEREIT INC	92339V100	VER	9.76	86,428.00	806,793.19	843,537.00
VORNADO REALTY TRUST	929042109	VNO	64.57	6,483.00	408,986.54	418,607.00
WASHINGTON PRIME GROUP INC	93964W108	WPG	4.16	50,400.00	546,074.43	209,664.00
WASHINGTON RE INV	939653101	WRE	31.07	21,600.00	569,520.69	671,112.00
WEINGARTEN RE INVST	948741103	WRI	31.84	15,967.00	455,640.37	508,389.00
WELLTOWER INC	95040Q104	WELL	84.57	110,167.00	7,682,722.61	9,316,823.00
WESTERN ASSET MORTGAGE CAP	95790D105	WMC	10.28	14,100.00	198,251.29	144,948.00
WHITESTONE REIT-B	966084204	WSR	14.04	10,700.00	142,924.65	150,228.00
WP CAREY INC	92936U109	WPC	83.42	8,414.00	578,562.70	701,896.00
XENIA HOTELS & RESORTS INC	984017103	XHR	21.06	30,400.00	716,191.85	640,224.00
REAL ESTATE INVESTMENT TRUST TOTAL				12,404,769.00	439,521,767.28	519,459,111.00
TOTAL				378,943,914.50	13,538,817,733.11	22,702,694,240.00

Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: All Cap Portfolio: I-ALL Instrument: ICOM					
			ASSET ALLOCATION-TRANSITION ACCT INTERNATIONAL COMMON STOCKS		
BGP NPV	929AQT906		1,896,254.00	0.00	
CHINA FORESTRY HOLDINGS CO	B3DDYK4	930_HK	1,333,600.00	548,474.22	
CIA VALE DO RIO DO	B011X91	VALE_BZ	83,300.00	0.00	
ISHARES CORE MSCI EMERGING	B8NDCB6	IEMG	280,000.00	13,922,888.94	
ISHARES MSCI EMERGING MARKET	B441B25	EEMS	240,000.00	10,107,057.15	
ISHARES MSCI FRONTIER 100	B8JCKH9	FM	176,000.00	4,801,053.89	
REAL GOLD MINING LTD	B4W9262	246_HK	748,500.00	1,195,096.91	
SANY HEAVY IND A	BP3R3H0	600031_C1	1,972,343.00	2,635,442.19	
YULON MOTOR COMPANY	6988597	2201_TT	1.00	0.00	
INTERNATIONAL COMMON STOCKS TOTAL			6,729,998.00	33,210,013.30	
Instrument: INTF					
			INTERNATIONAL FUNDS		
ASSET ALLOCATION - LIQUIDITY	IL-ALL		76,055.64	7,605,564.28	
INTERNATIONAL FUNDS TOTAL			76,055.64	7,605,564.28	
ASSET ALLOCATION-TRANSITION ACCT TOTAL			6,806,053.64	40,815,577.58	34,485,590.06
All Cap TOTAL			6,806,053.64	40,815,577.58	34,485,590.06



Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: External EAFE					
Portfolio: I-BERNS2					
ALLIANCE BERNSTEIN STYLE BLEND			0.00	0.00	
External EAFE TOTAL			0.00	0.00	



Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: External Emerging					
Portfolio: I-SANF ALLIANCE BERNSTEIN EMERGING					
External Emerging TOTAL			0.00	0.00	46,192.82

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS						
Instrument: ABSCARDFLOAT						
				EAFE SWAPS		
				ABSCARD FLOAT BULLET MATURITY		
CHAIT 2018-A1 A1 (4/15/21)	161571HN7			20,650,000.00	20,672,420.45	
ABSCARD FLOAT BULLET MATURITY TOTAL				20,650,000.00	20,672,420.45	
Instrument: COM						
				COMMON STOCK		
SECURITY LENDING INCOME - DOMSL-STK				0.01	0.00	
COMMON STOCK TOTAL				0.01	0.00	
Instrument: COR						
				CORPORATE NOTES/BONDS		
AMERICAN HONDA FINANCE	02665WCC3			10,000,000.00	10,008,361.31	
AMERICAN HONDA FINANCE	02665WCM1			30,000,000.00	30,000,000.00	
BANK OF MONTREAL	06367T4X5			23,602,000.00	23,667,650.39	
BANK OF MONTREAL	06367T7J3			8,650,000.00	8,661,998.50	
BANK OF MONTREAL	06367TYM6			3,654,000.00	3,657,728.66	
BANK OF NEW YORK MELLON	06405LAA9			17,550,000.00	17,557,076.30	
CANADIAN IMPERIAL BANK	136069VY4			14,800,000.00	14,817,743.72	
FEDERAL HOME LOAN BANK	3130AFBG1			90,000,000.00	90,000,000.00	
IBM CORP	459200KD2			38,000,000.00	38,000,000.00	
INTEL CORP	458140BA7			17,014,000.00	17,014,163.17	
JP MORGAN CHASE BANK NA	48125LRL8			5,875,000.00	5,877,350.39	
JPMORGAN CHASE & CO	46647PAG1			5,700,000.00	5,713,611.95	
NEW YORK LIFE GLOBAL FDG	64952WCY7			1,900,000.00	1,900,108.09	
ROYAL BANK OF CANADA	78012KC54			2,500,000.00	2,502,412.52	
ROYAL BANK OF CANADA	78013GKP9			4,590,000.00	4,595,449.00	
ROYAL BANK OF CANADA	78013XX29			5,000,000.00	5,010,371.54	
ROYAL BANK OF CANADA	78013XZ76			25,000,000.00	25,000,000.00	
TORONTO-DOMINION BANK	89114QBH0			2,983,000.00	3,012,133.76	
TORONTO-DOMINION BANK	89114QC63			22,300,000.00	22,300,124.29	
TORONTO-DOMINION BANK	89114QCC0			14,000,000.00	14,000,000.00	
TOYOTA MOTOR CREDIT CORP	89236TFM2			40,000,000.00	40,000,000.00	
US BANK NA CINCINNATI	90331HNC3			11,500,000.00	11,503,143.19	
WALT DISNEY COMPANY/THE	25468PDT0			3,775,000.00	3,778,102.99	
WELLS FARGO & COMPANY	949746RT0			7,735,000.00	7,831,158.09	
Group: INTERNATIONAL - Internal		Portfolio: EAFE SWAPS				

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS						
Instrument: COR						
				EAFE SWAPS		
				CORPORATE NOTES/BONDS		
WELLS FARGO & COMPANY	94974BGG9			2,000,000.00	2,002,189.43	
WELLS FARGO & COMPANY	94974BGS3			4,320,000.00	4,350,271.94	
WELLS FARGO BANK NA	94988J5J2			2,500,000.00	2,500,214.09	
WELLS FARGO BANK NA	94988J5V5			10,000,000.00	10,006,943.88	
CORPORATE NOTES/BONDS TOTAL				424,948,000.00	425,268,307.20	
Instrument: FRAGC						
				FLOATING RATE AGENCY BOND		
FEDERAL HOME LOAN BANK	3130AFTJ6			90,000,000.00	90,000,000.00	
FLOATING RATE AGENCY BOND TOTAL				90,000,000.00	90,000,000.00	
Instrument: FRB						
				FLOATING RATE CORPORATE BOND		
AMERICAN EXPRESS CREDIT	0258M0DY2			18,110,000.00	18,196,922.75	
BRANCH BANKING & TRUST	07330NAP0			25,975,000.00	25,986,075.39	
BRANCH BANKING & TRUST	07330NAS4			1,765,000.00	1,765,645.13	
CITIBANK NA	17325FAM0			40,000,000.00	40,032,743.88	
IBM CORP	459200JP7			1,500,000.00	1,500,601.21	
JOHN DEERE CAPITAL CORP	24422ETY5			26,000,000.00	26,012,162.44	
JOHN DEERE CAPITAL CORP	24422EUC1			3,750,000.00	3,752,201.33	
JOHN DEERE CAPITAL CORP	24422EUN7			9,444,000.00	9,461,639.06	
JP MORGAN CHASE BANK NA	48125LRS3			13,185,000.00	13,197,159.35	
MET LIFE GLOB FUNDING I	59217GCF4			2,050,000.00	2,053,260.60	
MET LIFE GLOB FUNDING I	59217GCM9			1,275,000.00	1,274,420.99	
NEW YORK LIFE GLOBAL FDG	64952WDB6			24,170,000.00	24,168,697.60	
NEW YORK LIFE GLOBAL FDG	64952WDE0			5,000,000.00	5,000,000.00	
PNC BANK NA	69353RFM5			10,000,000.00	10,007,648.29	
US BANK NA CINCINNATI	90331HNQ2			11,000,000.00	11,018,694.92	
US BANK NA CINCINNATI	90331HPB3			5,000,000.00	5,000,000.00	
WELLS FARGO BANK NA	94988J5M5			12,830,000.00	12,834,858.24	
FLOATING RATE CORPORATE BOND TOTAL				211,054,000.00	211,262,731.18	
Instrument: INTF						
				INTERNATIONAL FUNDS		
EQUITY SWAP - LIQUIDITY	IL-EQS			162,500.46	16,250,045.79	
Group: INTERNATIONAL - Internal		Portfolio: EAFE SWAPS				



Monthly Market

As Of 11/30/2019

12/24/2019
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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS EAFE SWAPS						
INTERNATIONAL FUNDS TOTAL				162,500.46	16,250,045.79	
EAFE SWAPS TOTAL				746,814,500.47	763,453,504.62	794,492,647.11



Monthly Market

As Of 11/30/2019

12/24/2019
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(DWMM0001)
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFE					
Instrument: INTF					
STATE STREET EAFE INDEX INTERNATIONAL FUNDS					
INTERNAL EAFE - EQUITIES	IE-EAFE		7,941,102.58	794,110,258.02	
INTERNATIONAL FUNDS TOTAL			7,941,102.58	794,110,258.02	
STATE STREET EAFE INDEX TOTAL			7,941,102.58	794,110,258.02	1,378,223,607.45

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: COM			INTERNAL EAFE TOPDOWN COMMON STOCK		
TEVA PHARMACEUTICAL	881624209	TEVA	82,200.00	1,583,344.62	
WIX.COM LTD	M98068105	WIX	3,500.00	392,931.37	
COMMON STOCK TOTAL			85,700.00	1,976,275.99	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
A2 MILK CO LTD	6287250	ATM_NZ	145,662.00	1,320,501.99	
ACS ACTIVIDADES CONS Y SER	B01FLQ6	ACS_SM	7,956.00	323,859.76	
ADMIRAL GROUP	B02J639	ADM_LN	52,839.00	1,458,821.93	
AGEAS SA	B86S2N0	AGS_BB	27,483.00	3,900,253.98	
AGL ENERGY LTD	BSS7GP5	AGL_AU	49,054.00	762,005.78	
AIA GROUP LTD	B4TX8S1	1299_HK	187,780.00	1,189,510.77	
ALCON INC	BJT1GR5	ALC_SW	10,633.00	205,622.47	
ALLIANZ AG NPV(REG	5231485	ALV_GY	7,851.00	1,321,632.76	
AMADEUS IT GROUP SA	B3MSM28	AMS_SM	5,657.00	320,893.66	
AMP LTD	6709958	AMP_AU	520,717.00	897,745.08	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	73,616.00	1,635,798.90	
ANHEUSER-BUSCH IN BEV	BYYHL23	ABI_BB	79,035.00	4,119,306.12	
ASAHI KASEI CORPORATION	6054603	3407_JP	51,800.00	505,906.81	
ASHTAD GROUP PLC	0053673	AHT_LN	36,396.00	940,792.78	
ASML HOLDING NV	B929F46	ASML_NA	4,358.00	404,703.91	
ASTELLAS PHARMA INC	6985383	4503_JP	163,100.00	2,453,061.13	
ASTRAZENECA GBP 0.	0989529	AZN_LN	36,121.00	2,571,654.72	
AUCKLAND INTL AIRPORT	BKX3XG2	AIA_NZ	233,352.00	884,909.00	
AUSTRALIA + NEW ZEALAND BANK	6065586	ANZ_AU	105,691.00	1,992,987.13	
BANCO BILBAO - BBVA	5501906	BBVA_SM	92,905.00	798,178.22	
BANCO DE SABADELL SA	B1X8QN2	SAB_SM	313,773.00	309,633.83	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	285,568.00	1,501,743.14	
BASF AG DEM ORD SH	5086577	BAS_GY	17,126.00	709,247.27	
BAYER AG COM NPV	5069211	BAYN_GY	18,877.00	1,179,638.11	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	288,983.00	1,629,388.85	
BEIGENE LTD-ADR	BYYWPW6	BGNE	600.00	80,878.42	
Group: INTERNATIONAL - Internal		Portfolio: INTERNAL EAFE TOPDOWN			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
BEZEQ ISRAEL TELCM	6098032	BEZQ_IT	648,275.00	567,463.92	
BHP GROUP PLC	BH0P3Z9	BHP_LN	63,239.00	1,366,451.21	
BHP LIMITED	6144690	BHP_AU	116,871.00	2,826,469.96	
BK HAPOALIM BM ILS	6075808	POLI_IT	234,506.00	1,376,531.37	
BP PLC	0798059	BP/_LN	620,370.00	4,534,562.53	
BRIT AMER TOBACCO	0287580	BATS_LN	132,494.00	4,853,813.01	
BUNZL ORD 25P	B0744B3	BNZL_LN	66,166.00	2,112,667.01	
CANON INC JPY50	6172323	7751_JP	77,449.00	2,127,550.12	
CAPITALAND LIMITED	6309303	CAPL_SP	436,866.00	835,805.61	
CAPITAMALL TRUST	6420129	CT_SP	963,700.00	1,604,542.18	
CENTRAL JAPAN RWY	6183552	9022_JP	15,300.00	3,298,980.80	
CHEUNG KONG PROPERTY	BYZQ077	1113_HK	51,000.00	467,847.37	
CHUBU ELECTRIC POWER CO INC	6195609	9502_JP	91,200.00	1,394,957.69	
CIA VALE DO RIO DO	B011X91	VALE_BZ	8,684.00	0.00	
CITY DEVELOPMENTS	6197928	CIT_SP	149,900.00	1,039,032.76	
COLES GROUP LTD	BYWR0T5	COL_AU	41,558.00	407,072.21	
COLOPLAST-B	B8FMRX8	COLOB_DC	28,375.00	2,670,005.32	
COLRUYT NV ORD BEF	5806225	COLR_BB	18,877.00	1,342,471.54	
COMMENWEALTH BK OF	6215035	CBA_AU	50,586.00	3,249,245.25	
COMMERZBANK AG ORD NPV	B90LKT4	CBK_GY	91,071.00	1,108,652.17	
COMPASS GROUP	BD6K457	CPG_LN	214,368.00	4,830,180.42	
CONTINENTAL AG NPV	4598589	CON_GY	6,099.00	1,656,990.52	
COVESTRO AG	BYTBWY9	1COV_GY	14,252.00	1,236,764.69	
CREDIT SUISSE GROUP AG	7171589	CSGN_SW	82,078.00	1,487,166.63	
CRH PLC	4182249	CRH_ID	39,228.00	1,392,579.94	
CSL LTD/AUSTRALIA	6185495	CSL_AU	8,809.00	988,457.83	
DAIMLER-BENZ AG	5529027	DAI_GY	30,182.00	2,464,237.08	
DANSKE BANK	4588825	DANSKE_DC	98,596.00	1,323,386.30	
DANSKE BANK OYJ	5226038	SAMPO_FH	62,993.00	406,831.80	
DBS GROUP HOLDINGS	6175203	DBS_SP	189,506.00	1,441,047.25	
DDI CORPORATION	6248990	9433_JP	91,700.00	2,195,923.63	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
DEN NORSKE BANK NO	4263304	DNB_NO	121,701.00	576,815.64	
DEUTSCHE TELEKOM	5842359	DTE_GY	114,360.00	1,843,381.91	
DEUTSCHE WOHNEN AG-BR	B0YZ0Z5	DWNI_GR	16,037.00	770,563.29	
DEXUS PROPERTY GROUP	B033YN6	DXS_AU	151,249.00	1,294,261.08	
DIAGEO ORD GBP 28.	0237400	DGE_LN	55,262.00	1,713,033.96	
DONG ENERGY A/S	BYT16L4	DENERG_DC	28,228.00	2,044,816.32	
ELISA OYJ-A SHARES	5701513	ELISA_FH	39,433.00	1,608,039.35	
ENAGAS	7383072	ENG_SM	15,616.00	455,319.97	
EQUINOR	7133608	EQNR_NO	149,273.00	878,107.61	
ERSTE GROUP BANK	5289837	EBS_AV	56,192.00	1,187,926.55	
EXPERIAN PLC	B19NLV4	EXPN_LN	150,032.00	3,864,542.49	
F & P HEALTHCARE	6340250	FPH_NZ	49,182.00	456,287.51	
FERGUSON PLC	BJVNSS4	FERG_LN	33,713.00	2,319,249.79	
FLETCHER BUILDING LTD	6341606	FBU_NZ	123,633.00	832,958.53	
FRESENIUS MEDICAL CARE AG &	5129074	FME_GY	11,585.00	1,266,899.41	
FRESENIUS SE & CO KGAA	4352097	FRE_GR	14,595.00	775,377.45	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	78,700.00	1,952,890.22	
GALAXY ENTERTAINMENT GROUP	6465874	27_HK	40,000.00	306,656.73	
GLAXOSMITHKLINE	0925288	GSK_LN	371,254.00	7,475,144.31	
GLENCORE XSTRATA PLC	B4T3BW6	GLEN_LN	304,367.00	677,819.98	
GOODMAN GROUP	B03FYZ4	GMG_AU	206,129.00	1,419,260.56	
GPT GROUP	6365866	GPT_AU	293,077.00	1,211,619.80	
HAMMERSON PLC 25P	0406501	HMSO_LN	205,955.00	1,015,863.74	
HANG LUNG DEVEL CO	6408352	10_HK	113,000.00	333,485.18	
HANG LUNG PROPERTIES LTD	6030506	101_HK	88,000.00	199,554.30	
HANNOVER RUECKVERSICHERU	4511809	HNR1_GR	4,666.00	678,521.59	
HEIDELBERGER CEMENT	5120679	HEI_GY	11,250.00	758,619.14	
HENDERSON LAND DEVELOPMENT	6420538	12_HK	27,588.00	130,920.13	
HITACHI Y50	6429104	6501_JP	56,300.00	2,280,073.16	
HK ELECTRIC INVESTMENTS SS	BJ3WDZ1	2638_HK	341,000.00	336,113.76	
HKT TRUST AND HLT LTD	B4TXDZ3	6823_HK	117,000.00	176,887.63	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
HONGKONG LAND HOLDINGS LTD	6434915	HKL_SP	104,400.00	751,157.62	
HONGKONG+CHINA GAS	6436557	3_HK	715,220.00	1,423,446.62	
HSBC HOLDINGS ORD	0540528	HSBA_LN	158,141.00	1,579,484.89	
IBERDROLA SA	B288C92	IBE_SM	230,900.00	1,755,253.17	
ING GROEP NV NLG1	BZ57390	INGA_NA	54,360.00	1,445,592.76	
ITOCHU CORP Y50	6467803	8001_JP	113,900.00	1,662,232.03	
JAMES HARDIE INDUSTRIES PLC	B60QWJ2	JHX_AU	78,771.00	1,208,939.90	
JAPAN POST HOLDINGS CO LTD	BYT8143	6178_JP	201,400.00	2,418,814.40	
JARDINE MATHESON HLDGS LTD	6472119	JM_SP	16,400.00	1,137,193.24	
JFE HOLDINGS INC	6543792	5411_JP	70,800.00	1,811,318.39	
JULIUS BAER GROUP	B4R2R50	BAER_SW	14,725.00	600,609.20	
JX HOLDINGS INC	B627LW9	5020_JP	411,900.00	2,223,742.18	
KAJIMA CORP Y50	6481320	1812_JP	56,000.00	1,127,450.53	
KANSAI ELEC POWER	6483489	9503_JP	94,600.00	1,344,216.67	
KBC GROUP	4497749	KBC_BB	20,727.00	1,026,895.80	
KERRY GROUP PLC-A	4519579	KYG_ID	9,264.00	116,622.92	
KERRY PROPERTIES	6486314	683_HK	83,000.00	391,365.90	
KINGFISHER PLC	3319521	KGF_LN	389,078.00	1,799,718.34	
KINGSPAN GROUP	4491235	KSP_ID	10,786.00	466,502.60	
KIRIN BREWERY CO C	6493745	2503_JP	73,200.00	1,376,488.72	
KOMATSU Y50	6496584	6301_JP	77,900.00	3,026,524.80	
KONE OYJ-B	B09M9D2	KNEBV_FH	33,218.00	904,736.40	
KONINKLIJKE AHOLD DELHAIZE NV	BD0Q398	AD_NA	38,512.00	1,014,975.79	
LEND LEASE GROUP	6512004	LLC_AU	102,452.00	936,885.63	
LINK REIT	B0PB4M7	823_HK	118,774.00	823,203.84	
MARUBENI CORP JPY5	6569464	8002_JP	200,000.00	1,259,310.95	
MEGGITT	0575809	MGGT_LN	180,834.00	1,271,100.13	
MERIDIAN ENERGY LTD	BWFD052	MEL_NZ	367,853.00	546,870.50	
MITSUBISHI CORP Y5	6596785	8058_JP	70,700.00	2,067,261.08	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	361,617.00	2,363,098.72	
MITSUMI + CO JPY50	6597302	8031_JP	139,500.00	2,420,030.94	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNAL EAFE TOPDOWN			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
			INTERNAL EAFE TOPDOWN		
			INTERNATIONAL COMMON STOCKS		
MIZRAHI TEFAHOT BANK	6916703	MZTF_IT	38,813.00	631,100.49	
MOWI ASA	B02L486	MOWI_NO	60,186.00	1,308,934.45	
MUNCHENER RUCKVS	5294121	MUV2_GY	3,462.00	787,981.58	
NAMCO BANDAI HOLDINGS	B0JDQD4	7832_JP	30,800.00	1,356,152.03	
NATIONAL GRID GROU	BDR05C0	NG/_LN	428,078.00	4,680,537.47	
NATL AUSTRALIA BK	6624608	NAB_AU	81,149.00	1,405,810.90	
NESTE OIL OYJ	B06YV46	NES1V_FH	50,358.00	1,090,992.35	
NESTLE SA CHF	7123870	NESN_SW	93,754.00	3,400,548.41	
NIPPON STEEL CORP	6642569	5401_JP	101,100.00	2,791,651.34	
NIPPON TEL+TEL CP	6641373	9432_JP	64,100.00	2,644,575.91	
NISSAN MOTOR CO Y5	6642860	7201_JP	296,900.00	2,488,834.01	
NOKIA OYJ	5902941	NOKIA_FH	640,256.00	7,297,324.71	
Nordea Bank ABP	BFM0SV9	NDA_FH	6,299.00	6,084.74	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	215,012.00	1,293,886.33	
NOVARTIS AG CHF 20	7103065	NOVN_SW	53,168.00	2,172,199.91	
NOVO NORDISK A/S-B	BHC8X90	NOVOB_DC	160,696.00	384,910.12	
OMV AG AUSH100	4651459	OMV_AV	27,821.00	380,915.20	
OVERSEA CHINESE BANKING CORP	B0F9V20	OCBC_SP	287,715.00	975,964.56	
PANDORA A/S	B44XTX8	PNDORA_DC	36,680.00	1,875,885.24	
PARGESA HOLDING SA-BR	B0CDLF8	PARG_SW	6,114.00	473,206.86	
PCCW LTD	6574071	8_HK	292,000.00	178,571.41	
PEARSON ORD 25P	0677608	PSN_LN	153,656.00	1,886,463.20	
PERSIMMON	0682538	PSN_LN	33,438.00	1,256,990.61	
POWER ASSETS HOLDINGS LTD	6435327	6_HK	21,500.00	145,637.83	
PROXIMUS SA	B00D9P6	PROX_BB	22,666.00	572,495.26	
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	28,254.00	786,429.52	
RED ELECTRICIA CORPORACION	BD6FXN3	REE_SM	26,779.00	603,724.84	
REPSOL SA	5669354	REP_SM	23,896.00	353,429.69	
RESONA HOLDINGS INC	6421553	8308_JP	287,800.00	1,583,897.36	
RIO TINTO LIMITED	6220103	RIO_AU	26,492.00	1,630,960.90	
RIO TINTO PLC	0718875	RIO_LN	38,428.00	1,873,180.33	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
ROCHE HLDGS AG GEN	7110388	ROG_SW	29,911.00	6,014,055.74	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	82,562.00	2,326,683.57	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	75,162.00	2,232,951.51	
RYMAN HEALTHCARE LTD	6161525	RYM_NZ	80,442.00	571,347.31	
SCENTRE GROUP	BLZH0Z7	SCG_AU	602,967.00	1,766,950.47	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	80,300.00	3,507,314.31	
SINGAPORE AIRLINES	6811734	SIA_SP	207,500.00	1,700,205.77	
SINGAPORE TECH ENG	6043214	STE_SP	590,100.00	1,614,223.26	
SINGAPORE TELECOMM	B02PY22	ST_SP	834,400.00	1,871,332.82	
SINO LAND CO ORD H	6810429	83_HK	114,000.00	203,222.62	
SMITH & NEPHEW PLC	0922320	SN/_LN	127,691.00	2,438,677.55	
SOFTBANK AM CORP	6770620	9984_JP	45,200.00	2,046,271.49	
SOLVAY SA NPV	4821100	SOLB_BB	9,548.00	1,034,633.55	
STOCKLAND TRUST GR	6850856	SGP_AU	317,944.00	881,334.11	
STORA ENSO OY J-R	5072673	STERV_FH	85,335.00	1,390,531.42	
SUMITOMO CHEMICAL	6858560	4005_JP	227,000.00	1,762,298.73	
SUMITOMO CORP Y50	6858946	8053_JP	123,500.00	1,668,475.02	
SUMITOMO ELECTRIC	6858708	5802_JP	94,900.00	1,578,850.81	
SWIRE PACIFIC 'A'H	6867748	19_HK	42,000.00	494,800.29	
SWIRE PROPERTIES LTD	B67C2G0	1972_HK	103,600.00	411,696.70	
SWISS LIFE HOLDING-REG	7437805	SLHN_SW	3,935.00	1,610,078.80	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	80,400.00	4,754,451.47	
TAYLOR WIMPEY PLC	0878230	TW/_LN	596,511.00	1,699,848.32	
TECHTRONIC INDUSTRIES CO	B0190C7	669_HK	17,000.00	113,866.90	
TELECOM CORP OF NEW ZEALAND	6881436	SPK_NZ	470,078.00	872,433.44	
TELEFONICA SA	5732524	TEF_SM	101,820.00	854,363.84	
TELENOR ASA	4732495	TEL_NO	120,489.00	998,914.05	
TELSTRA CORP NPV	6087289	TLS_AU	358,947.00	822,639.69	
TEMENOS GROUP AG-REG	7147892	TEMN_SW	3,844.00	534,444.95	
TOKIO MARINE HOLDINGS INC	6513126	8766_JP	34,500.00	1,664,241.79	
TOKYO GAS CO Y50	6895448	9531_JP	51,800.00	1,377,452.73	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: Internal EAFE Portfolio: I-PAN Instrument: ICOM					
INTERNAL EAFE TOPDOWN INTERNATIONAL COMMON STOCKS					
TOYOTA MOTOR CORP	6900643	7203_JP	105,600.00	6,208,388.57	
TUI AG-DI	B11LJN4	TUI_LN	95,844.00	1,745,940.91	
UBS GROUP AG	BRJL176	UBSG_SW	73,983.00	1,398,615.28	
UCB ORD BEF	5596991	UCB_BB	17,815.00	1,459,209.11	
UNILEVER NV CERT.	B1527V7	UNA_NA	19,562.00	380,615.91	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	59,823.00	3,278,217.17	
UOL GROUP	6916781	UOB_SP	122,488.00	1,070,558.06	
UOL GROUP LTD	6916844	UOL_SP	249,400.00	1,333,878.22	
UPM-KYMMENE CORP F	5051252	UPM_FH	75,552.00	1,022,075.02	
VERBUND AG	4661607	VER_AV	12,712.00	642,676.68	
VESTAS WIND SYSTEMS A/S	5964651	VWS_DC	25,470.00	2,104,491.03	
VICINITY CENTRES	BY7QXS7	VCX_AU	587,122.00	1,085,145.94	
VODAFONE GROUP	BH4HKS3	VOD_LN	1,027,389.00	3,342,163.47	
VOEST-ALPINE	4943402	VOE_AV	38,674.00	1,525,773.86	
WESTPAC BANKING CO	6076146	WBC_AU	68,682.00	1,531,654.36	
WH GROUP LTD	BLLHKZ1	288_HK	383,000.00	445,547.12	
WHARF(HLDGS) HKD1	6435576	4_HK	158,000.00	561,141.28	
WHEELOCK & CO LTD	6981488	20_HK	89,000.00	689,268.73	
WILMAR INTERNATIONAL LTD SGD	B17KC69	WIL_SP	620,500.00	1,483,344.93	
WOLTERS KLUWER NV	5671519	WKL_NA	8,967.00	567,797.37	
WOOLWORTHS GROUP LIMITED	6981239	WOW_AU	84,478.00	1,810,974.29	
WPP GROUP	B8KF9B4	WPP_LN	180,416.00	1,940,203.54	
YARA INTERNATIONAL ASA	7751259	YAR_NO	22,075.00	855,871.70	
ZURICH FINANCIAL SERVICES AG	5983816	ZURN_SW	4,652.00	1,340,161.70	
INTERNATIONAL COMMON STOCKS TOTAL			29,030,500.00	310,130,005.23	
Instrument: INTF					
INTERNATIONAL FUNDS					
PANAGORA - LQR	IL-PAN		164,335.07	16,433,507.28	
INTERNATIONAL FUNDS TOTAL			164,335.07	16,433,507.28	
INTERNAL EAFE TOPDOWN TOTAL			29,280,535.07	328,539,788.50	370,034,767.14

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: COM					
			EAFE QUANTITATIVE PORTFOLIO COMMON STOCK		
AERCAP HOLDINGS NV	N00985106	AER	144,199.00	7,532,715.84	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	44,401.00	5,282,438.36	
TEVA PHARMACEUTICAL	881624209	TEVA	1,215,200.00	14,404,440.04	
COMMON STOCK TOTAL			1,403,800.00	27,219,594.24	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
ABB LIMITED CHF2.50	7108899	ABBN_SW	2,639.00	56,921.87	
ABN AMRO GROUP NV-CVA	BYQP136	ABN_NA	783,067.00	14,201,688.72	
ACS ACTIVIDADES CONS Y SER	B01FLQ6	ACS_SM	386,762.00	16,583,074.44	
ADECCO SA-REG	7110720	ADEN_SW	11,718.00	808,730.21	
ADEVINTA ASA	BJ0DP40	ADE_NO	13,424.00	99,651.06	
ADP	B164FY1	ADP_FP	1.00	161.50	
AEGON NV	5927375	AGN_NA	3,314,120.00	14,372,674.87	
AGL ENERGY LTD	BSS7GP5	AGL_AU	51,202.00	754,266.85	
AL NOOR HOSPITALS GROUP	B8HX8Z8	ANH_LN	208,666.00	1,039,653.00	
ALCON INC	BJT1GR5	ALC_SW	8,671.00	276,521.57	
ALFRESA HOLDINGS	6687214	2784_JP	236,451.00	5,730,673.49	
ALIMENTATION COUCHE-TARD -B	2011646	ATD/B_CN	160,800.00	4,547,096.22	
ALLIANZ AG NPV(REG	5231485	ALV_GY	143,421.00	30,939,692.32	
ALTAGAS LTD	B43WJC5	ALA_CN	487,766.00	5,808,412.98	
ALTICE NV - A	BYT3416	ATC_NA	58,329.00	995,740.87	
ALUMINA LTD	6954985	AWC_AU	5,209,007.00	7,554,443.80	
AMP LTD	6709958	AMP_AU	5,055,613.00	8,863,962.67	
ANDRITZ AG	B1WVF68	ANDR_AV	7,942.00	302,884.29	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	240,832.00	6,245,586.79	
AOZORA BANK LTD	B1G1854	8304_JP	205,800.00	4,975,680.54	
ARCELORMITTAL	BYPBS67	MT_NA	960,853.00	15,803,480.95	
ARISTOCRAT LEISURE LIMITED	6253983	ALL_AU	53,879.00	891,119.44	
ASCENDAS REAL ESTATE INV	6563875	AREIT_SP	4,291,600.00	9,114,474.91	
ASSIC GENERALI SPA	4056719	G_IM	306,000.00	5,839,085.87	
ASTELLAS PHARMA INC	6985383	4503_JP	1,147,824.00	17,125,397.56	
Group: INTERNATIONAL - Internal		Portfolio: EAFE QUANTITATIVE PORTFOLIO			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
ATCO LTD CLASS I	2060615	ACO/X_CN	81,600.00	2,873,186.29	
ATLAS COPCO AB SER A	BD97BN2	ATCOA_SS	533,000.00	15,370,480.97	
ATLAS COPCO AB SER B	BD97BS7	ATCOB_SS	487,867.00	12,865,269.75	
ATOS ORIGIN SA	5654781	ATO_FP	90,000.00	6,411,459.90	
AURIZON HOLDINGS LTD	B87CVM3	AZJ_AU	62,521.00	244,918.55	
AUSTRALIAN STOCK EXCHANGE	6129222	ASX_AU	12,892.00	465,662.28	
AUTO TRADERS GROUP PLC	BVYVFW2	AUTO_LN	864,855.00	4,851,924.89	
AXA EUR 2.29	7088429	CS_FP	1,251,829.00	34,994,952.00	
BALOISE HOLDING	7124594	BALN_SW	44,780.00	7,925,794.07	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	2,137,421.00	10,917,886.76	
BANK OF KYOTO LTD/THE	6075756	8369_JP	3,200.00	115,982.20	
BANKINTER SA	5474008	BKT_SM	85,887.00	890,939.72	
BARRATT DEVEL ORD	0081180	BDEV_LN	483,031.00	3,649,301.72	
BARRICK GOLD CORP	2024644	ABX_CN	42,500.00	687,400.29	
BARRY CALLEBAUT AG	5476929	BARN_SW	145.00	212,471.15	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	262,226.00	23,081,403.80	
BAYERISCHE MOTOREN	5756030	BMW3_GR	124,622.00	9,366,079.70	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	4,321,480.00	16,815,693.07	
BEIERSDORF AG DEM	5107401	BEI_GY	1.00	117.77	
BERKELEY GROUP	B02L3W3	BKG_LN	182,103.00	9,630,766.65	
BEZEQ ISRAEL TELCM	6098032	BEZQ_IT	4,696,772.00	5,481,044.77	
BGP NPV	929AQT906		355,102.00	0.00	
BIC FRF 25.0	5298781	BB_FP	62,007.00	4,620,693.82	
BK HAPOALIM BM ILS	6075808	POLI_IT	1,786,070.00	12,129,042.43	
BLUESCOPE STEEL LTD	6533232	BSL_AU	861,313.00	7,414,864.81	
BNP PARIBAS	7309681	BNP_FP	426,728.00	23,945,672.31	
BOC HONG KONG HOLDINGS LTD	6536112	2388_HK	2,409,000.00	8,161,918.60	
BOLLORE	4572709	BOL_FP	157,055.00	834,516.25	
BOMBARDIER INC B	2109723	BBD/B_CN	2,570,400.00	4,188,008.67	
BRENNTAG AG	B4YVF56	BNR_GY	129,617.00	6,842,731.86	
BRIT AMER TOBACCO	0287580	BATS_LN	110,000.00	4,290,674.74	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
BROTHER INDUSTRIES	6146500	6448_JP	22,300.00	463,029.05	
BT GROUP	3091357	BT/A_LN	4,993,392.00	13,004,563.22	
BUNZL ORD 25P	B0744B3	BNZL_LN	35,067.00	1,122,413.58	
CALTEX AUSTRALIA LIMITED	6161503	CTX_AU	42,043.00	1,086,216.40	
CANADIAN TIRE CORP -CL A	2172286	CTC/A_CN	10,000.00	1,352,172.41	
CANON INC JPY50	6172323	7751_JP	339,800.00	9,899,168.95	
CAP GEMINI FRF 40.	4163437	CAP_FP	1.00	126.16	
CAPITALAND LIMITED	6309303	CAPL_SP	3,017,799.00	7,863,072.56	
CAPITALCOMMERCIAL TRUST	B011YD2	CCT_SP	2,960,700.00	4,348,085.68	
CAPITAMALL TRUST	6420129	CT_SP	307,099.00	476,131.25	
CASINO GUICH-PERR	4178419	CO_FP	125,674.00	4,788,656.89	
CENTRAL JAPAN RWY	6183552	9022_JP	36,475.00	7,152,425.46	
CENTRICA 5.55P	B033F22	CNA_LN	6,343,650.00	6,156,067.53	
CHALLENGER FINANCIAL SERVICE	6726300	CGF_AU	9,942.00	88,942.41	
CHIBA BANK Y50	6190563	8331_JP	563,100.00	2,741,537.82	
CHUBU ELECTRIC POWER CO INC	6195609	9502_JP	188,325.00	2,889,871.24	
CI FINANCIAL CORP	B3KT0S5	CIX_CN	274,600.00	4,194,312.32	
CIMIC GROUP LTD.	BX17Q13	CIM_AU	122,916.00	3,977,822.79	
CNP ASSURANCES	5543986	CNP_FP	653,256.00	14,898,601.48	
COCA-COLA AMATIL A	6123451	CCL_AU	830,521.00	6,047,372.41	
COCA-COLA HBC AG-CDI	B9895B7	CCH_LN	6,118.00	201,250.68	
COCHLEAR LIMITED	6211798	COH_AU	4,529.00	570,253.11	
COMFORTDELGRO CO	6603737	CD_SP	1,486,700.00	2,552,228.21	
COMPASS GROUP	BD6K457	CPG_LN	853,139.00	18,697,145.07	
CONVATEC GROUP PLC	BD3VFW7	CTEC_LN	339,060.00	576,283.40	
COVESTRO AG	BYTBWY9	1COV_GY	303,085.00	26,084,313.05	
COVIVIO	7745638	COV_FP	135,769.00	14,073,579.31	
CREDIT AGRICOLE	7262610	ACA_FP	1,225,591.00	17,115,510.84	
CREDIT SUISSE GROUP AG	7171589	CSGN_SW	84,164.00	1,519,530.72	
CRESCENT POINT ENERGY TRUST	B67C8W8	CPG_CN	1.00	6.86	
CRODA INTERNATIONAL PLC	BJFFLV0	CRDA_LN	17,912.00	1,065,104.99	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
CSL LTD/AUSTRALIA	6185495	CSL_AU	3,421.00	337,855.07	
DAICEL CHEM INDS Y	6250542	4202_JP	516,799.00	5,215,900.28	
DAINIPPON SUMITOMO PHARMA	6250865	4506_JP	32,399.00	677,610.80	
DANSKE BANK	4588825	DANSKE_DC	599,095.00	8,126,559.29	
DEN NORSKE BANK NO	4263304	DNB_NO	259,328.00	4,931,617.52	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	527,109.00	12,364,724.00	
DEUTSCHE TELEKOM	5842359	DTE_GY	1,890,291.00	31,814,966.35	
DEXUS PROPERTY GROUP	B033YN6	DXS_AU	1,978,402.00	16,593,604.75	
DOLLARAMA INC	B4TP9G2	DOL_CN	446,500.00	17,142,565.07	
DRILLISCH AG	5734672	DRI_GY	89,224.00	2,429,626.20	
EDENRED	B62G1B5	EDEN_FP	139,856.00	6,281,194.49	
EIFFAGE	B13X013	FGR_FP	69,343.00	7,702,630.07	
ELBIT SYSTEMS LTD	6308913	ESLT_IT	2,329.00	286,825.56	
ELECTRIC POWER DEVELOPMENT	B02Q328	9513_JP	270,100.00	6,246,560.60	
ELECTRICITE DE FRANCE	B0NJJ17	EDF_FP	554,661.00	5,985,178.35	
EMERA INC	2650050	EMA_CT	121,100.00	4,270,181.08	
ENAGAS	7383072	ENG_SM	400,000.00	11,391,635.63	
ENBRIDGE INC	2466149	ENB_CN	132,400.00	4,875,952.89	
ENDESA SA	5271782	ELE_SM	455,932.00	11,225,803.45	
ENEL SPA	7144569	ENEL_IM	4,730,298.00	29,549,477.80	
EQUINOR	7133608	EQNR_NO	968,893.00	25,350,089.33	
ERSTE GROUP BANK	5289837	EBS_AV	405,761.00	13,770,175.95	
ESSILORLUXOTTICA	BD3VRJ8	EL_IM	51,559.00	6,915,534.30	
EURAFRANCE FF200	7042395	RF_FP	7,757.00	647,997.44	
EUTELSAT COMMUNICATIONS	B0M7KJ7	ETL_FP	254,053.00	4,580,890.51	
EXPERIAN PLC	B19NLV4	EXP_N_LN	654,622.00	18,150,325.33	
FAURECIA	4400446	EO_FP	177,225.00	7,923,739.35	
FERRARI NV	BD6G507	RACE_IM	108,846.00	17,287,829.33	
FIAT CHRYSLER AUTOMOBILES NV	BRJFWP3	FCA_IM	320,522.00	4,359,190.70	
FORTIS INC	2347200	FTS_CN	457,900.00	18,750,315.74	
FRAPORT AG	7107551	FRA_GR	9,989.00	800,131.78	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
FRESENIUS MEDICAL CARE AG &	5129074	FME_GY	232,297.00	17,234,130.24	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	362,805.00	14,958,300.39	
GALAXY ENTERTAINMENT GROUP	6465874	27_HK	77,500.00	273,052.71	
GECINA ORD FRF 100	7742468	GFC_FP	27,192.00	4,708,550.43	
GILDAN ACTIVEWEAR INC	2254645	GIL_CN	392,999.00	12,909,698.50	
GLAXOSMITHKLINE	0925288	GSK_LN	475,043.00	9,605,039.92	
GPT GROUP	6365866	GPT_AU	2,487,055.00	10,453,754.78	
GROUP DANONE ORD	B1Y9TB3	BN_FP	368,839.00	32,867,508.33	
H LUNDBECK	7085259	LUN_DC	90,000.00	3,168,856.83	
H&R REAL ESTATE INV-REIT UTS	BGM8DW6	HR-U_CN	303,900.00	5,288,456.25	
HAMMERSON PLC 25P	0406501	HMSO_LN	214,627.00	791,159.19	
HANG LUNG DEVEL CO	6408352	10_HK	599,000.00	1,605,123.58	
HANNOVER RUECKVERSICHERU	4511809	HNR1_GR	81,544.00	9,128,798.38	
HARVEY NORMAN HOLDINGS LTD	6173508	HVN_AU	230,381.00	736,051.78	
HENDERSON LAND DEVELOPMENT	6420538	12_HK	678,227.00	3,615,872.87	
HENKEL AG & CO	5002465	HEN_GY	5,479.00	378,754.98	
HIKARI TSUSHIN INC	6416322	9435_JP	4,500.00	423,959.92	
HKT TRUST AND HLT LTD	B4TXDZ3	6823_HK	2,210,001.00	3,107,672.96	
HONGKONG LAND HOLDINGS LTD	6434915	HKL_SP	2,289,699.00	15,924,631.60	
HONGKONG+CHINA GAS	6436557	3_HK	1.00	1.72	
HUGO BOSS AG ORD	B88MHC4	BOSS_GR	124,389.00	5,679,312.22	
HUSKY ENERGY INC	2623836	HSE_CN	768,300.00	11,563,016.92	
HYSAN DEVELOPMENT	6449629	14_HK	460,000.00	1,911,585.00	
IBERDROLA SA	B288C92	IBE_SM	3,303,956.00	25,698,614.22	
ICADE	4554406	ICAD_FP	12,936.00	1,272,718.64	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	1,588,636.00	7,800,601.09	
IIDA GROUP HOLDINGS CO LTD	BFDTB33	3291_JP	249,000.00	4,850,809.71	
ILIAD	7759435	ILD_FP	66,262.00	9,906,819.14	
IMETAL FF50	B011GL4	NK_FP	64,782.00	2,905,915.39	
IMPERIAL BRANDS PLC	0454492	IMB_LN	561,700.00	15,765,255.99	
INDEPENDENT TANKERS CORP	B2Q4DG6	ITCL_NO	1,840.00	0.00	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
INTACT FINANCIAL CORP	B04YJV1	IFC_CN	76,000.00	7,380,578.24	
INTERCONTINENTAL HOTELS	BHJYC05	IHG_LN	260,887.00	15,748,798.80	
INTESA SANPAOLOA SPA	4076836	ISP_IM	10,472,861.00	24,804,520.13	
INTL CONSOLIDATED AIRLINES	B5282K0	IAG_SM	857,348.00	7,134,208.94	
ISHARES MSCI CANADA	2373681	EWC	43,600.00	1,199,383.68	
ISHARES MSCI EAFE INDEX FUND	464287465	EFA	30,000.00	1,953,992.10	
ISUZU MOTORS LTD	6467104	7202_JP	755,900.00	8,724,888.08	
ITOCHU CORP Y50	6467803	8001_JP	961,500.00	13,488,249.31	
JAPAN AIRLINES CO LTD	B8BRV46	9201_JP	232,050.00	9,078,319.12	
JAPAN POST BANK CO LTD	BYT8165	7182_JP	821,300.00	10,687,108.27	
JAPAN POST HOLDINGS CO LTD	BYT8143	6178_JP	1,205,901.00	14,657,348.27	
JARDINE CYCLE & CARRIAGE LTD	6242260	JCNC_SP	154,300.00	3,535,297.44	
JARDINE MATHESON HLDGS LTD	6472119	JM_SP	92,301.00	5,811,205.94	
JULIUS BAER GROUP	B4R2R50	BAER_SW	19,629.00	1,096,420.78	
JX HOLDINGS INC	B627LW9	5020_JP	3,497,700.00	14,953,493.17	
KAJIMA CORP Y50	6481320	1812_JP	269,900.00	3,676,413.24	
KAMIGUMI CO Y50	6482668	9364_JP	77,200.00	1,736,011.61	
KANSAI ELEC POWER	6483489	9503_JP	895,100.00	13,869,244.51	
KEIHAN HOLDINGS CO LTD	6487232	9045_JP	12,199.00	498,236.20	
KERRY GROUP PLC-A	4519579	KYG_ID	6,645.00	141,709.67	
KERRY PROPERTIES	6486314	683_HK	1,286,000.00	4,675,090.13	
KINNEVIK AB - B	BK9X805	KINVB_SS	145,000.00	3,805,234.95	
KINROSS GOLD CORP	B03Z841	K_CN	1,714,400.00	6,356,249.50	
KOBE STEEL	6496023	5406_JP	821,900.00	5,124,322.49	
KON.VOPAK EUR	5809428	VPK_NA	15,091.00	638,772.21	
KONICA MINOLTA INC	6496700	4902_JP	786,100.00	5,511,127.07	
KONINKLIJKE AHOLD DELHAIZE NV	BD0Q398	AD_NA	61,195.00	1,580,325.88	
KONINKLIJKE KRN	5956078	KPN_NA	335,281.00	1,172,404.31	
KURARAY CO Y50	6497662	3405_JP	444,100.00	4,879,741.50	
KYUSHU ELECTRIC POWER	6499806	9508_JP	930,499.00	9,943,479.53	
LI & FUNG LTD	6286257	494_HK	1,268,001.00	263,914.18	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
LINAMAR CORP	2516022	LNR_CN	37,600.00	1,805,416.93	
LINK REIT	B0PB4M7	823_HK	1,655,000.00	18,969,208.73	
LOBLAW COMPANIES LTD	2521800	L_CN	20,000.00	855,821.70	
LONZA AG-REG	7333378	LONN_VX	990.00	253,119.88	
LUNDIN PETROLEUM	7187627	LUPE_SS	231,770.00	6,531,048.64	
M&G PLC	BKFB1C6	MNG_LN	1.00	0.00	
MACQUARIE BANK LIMITED	B28YTC2	MQG_AU	2,889.00	171,635.82	
MAGNA INTERNATIONAL INC-CL A	2554475	MG_CN	314,501.00	13,911,806.54	
MARKS+ SPENCER ORD	3127489	MKS_LN	2,401,457.00	5,706,533.22	
MARUBENI CORP JPY5	6569464	8002_JP	2,049,300.00	13,827,264.29	
MEBUKI FINANCIAL GROUP INC	BH0VTS2	7167_JP	1,767,780.00	4,927,734.84	
MEDIBANK PRIVATE LTD	BRTNNQ5	MPL_AU	420,828.00	1,009,136.33	
MEDIOBANCA SPA ITL	4574813	MB_IM	806,417.00	9,211,510.11	
MEDIPAL HOLDINGS CORP	6782090	7459_JP	383,201.00	7,939,378.47	
MEGGITT	0575809	MGGT_LN	750,462.00	5,325,937.30	
METHANEX CORP	2654416	MX_CN	26,400.00	1,268,917.29	
MICRO FOCUS INTERNATIONAL	BJ1F4N7	MCRO_LN	491,136.00	8,446,426.48	
MIRVAC GROUP	6161978	MGR_AU	751,606.00	1,366,575.90	
MITSUBISHI CORP Y5	6596785	8058_JP	796,500.00	22,860,967.58	
MITSUBISHI GAS CHEMICAL CO	6596923	4182_JP	259,800.00	3,256,284.35	
MITSUBISHI HVY IND	6597067	7011_JP	85,300.00	3,739,536.08	
MITSUMI + CO JPY50	6597302	8031_JP	884,100.00	13,574,338.07	
MIZRAHI TEFAHOT BANK	6916703	MZTF_IT	380,307.00	7,267,374.70	
MODERN TIMES GROUP-B SHS	B151P43	MTGB_SS	11,671.00	167,567.90	
MONCLER SPA	BGLP232	MONC_IM	163,215.00	6,487,917.81	
MORRISON <WM.>	0604316	MRW_LN	4.00	13.48	
MTR CORPORATION	6290054	66_HK	1,805,500.00	10,762,772.03	
MUNCHENER RUCKVS	5294121	MUV2_GY	47,667.00	13,037,865.04	
NATEXIS FRF 100.0	B1HDJL2	KN_FP	1,891,858.00	9,121,861.57	
NATIONAL GRID GROU	BDR05C0	NG_LN	2,385,208.00	26,584,467.83	
NATL AUSTRALIA BK	6624608	NAB_AU	826,649.00	15,098,020.63	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
NEC CORP ORD JPY50	6640400	6701_JP	143,799.00	4,274,689.57	
NESTLE SA CHF	7123870	NESN_SW	179,565.00	16,691,888.74	
NEW WORLD DEVEL CO	6633767	17_HK	1,803,000.00	2,665,638.41	
NICE SYSTEMS LTD	6647133	NICE_IT	84,933.00	6,633,664.19	
NIKON CORP Y50	6642321	7731_JP	593,900.00	8,218,462.85	
NIPPON TEL+TEL CP	6641373	9432_JP	445,861.00	16,809,133.37	
NISSAN MOTOR CO Y5	6642860	7201_JP	2,493,400.00	23,083,733.91	
NISSHIN SEIFUN GROUP INC	6640961	2002_JP	27,200.00	527,867.56	
NN GROUP NV	BNG8PQ9	NN_NA	425,783.00	16,989,698.21	
NORDIC ENTERTAINMENT	BHWV258	NENTB_SS	11,671.00	233,408.17	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	1,094,476.00	3,964,153.75	
NTT DOCOMO INC	6129277	9437_JP	837,344.00	17,055,777.29	
NWS HOLDINGS LTD	6568353	659_HK	1,323,000.00	2,217,438.12	
OJI HOLDINGS CORP	6657701	3861_JP	1.00	4.59	
OMV AG AUSH100	4651459	OMV_AV	269,475.00	11,266,436.87	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	122,498.00	1,026,595.09	
PANDORA A/S	B44XTX8	PNDORA_DC	163,604.00	6,119,343.83	
PARGESA HOLDING SA-BR	B0CDLF8	PARG_SW	51,930.00	4,525,546.56	
PARTNERS GROUP HOLDING	B119QG0	PGHN_SW	1,219.00	785,179.75	
PEARSON ORD 25P	0677608	PSON_LN	896,854.00	10,565,083.90	
PERSIMMON	0682538	PSN_LN	270,894.00	9,056,817.31	
PORSCHE AG-PFD	7101069	PAH3_GR	132,151.00	8,209,411.43	
POSTE ITALIANE SPA	BYYN701	PST_IM	1,145,511.00	10,417,080.53	
POWER CORP OF CANADA	2697701	POW_CN	533,100.00	11,415,558.10	
PRUDENTIAL CORP GB	0709954	PRU_LN	1.00	24.99	
PUBLICIS GROUPE	4380429	PUB_FP	362,666.00	16,641,319.98	
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	250,508.00	6,513,157.97	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	1.00	88.47	
RED ELECTRICIA CORPORACION	BD6FXN3	REE_SM	443,697.00	9,671,624.96	
RENAULT SA	4712798	RNO_FP	275,605.00	21,980,986.45	
REPSOL SA	5669354	REP_SM	718,532.00	12,072,451.00	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
RESTAURANT BRANDS INTL	BTF8CF0	QSR_CN	51,200.00	3,405,601.77	
RIO TINTO LIMITED	6220103	RIO_AU	308,559.00	19,636,112.87	
RIO TINTO PLC	0718875	RIO_LN	448,571.00	24,422,623.97	
RIOCAN REAL ESTATE INVST TR	2229610	REI-U_CN	285,600.00	5,651,884.84	
ROCHE HLDGS AG GEN	7110388	ROG_SW	159,182.00	43,460,999.73	
ROGERS COMMUNICATIONS -CL B	2169051	RCI/B_CN	277,000.00	14,493,478.65	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	783,833.00	23,452,272.67	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	407,839.00	11,388,831.07	
ROYAL MAIL PLC	BDVZY27	RMG_LN	269,046.00	1,086,833.94	
RTL GROUP	B1BK209	RRTL_GR	75,851.00	5,807,150.10	
SAINSBURY(J) GBP0.	B019KW7	SBRY_LN	2,774,186.00	9,593,407.89	
SCENTRE GROUP	BLZH027	SCG_AU	218,277.00	598,167.69	
SCHAEFFLER AG	BZ1DNL4	SHA_GY	1.00	13.36	
SCHIBSTED ASA - B SHS	BWVFKQ3	SCHB_NO	7,690.00	173,628.74	
SCHIBSTED ASA NWKR	4790534	SCH_NO	5,734.00	135,869.40	
SCHINDLER-HLDG AG	B11WWH2	SCHN_SW	3,542.00	601,196.17	
SCOR REGROUPE	B1LB9P6	SCR_FP	305,984.00	12,309,140.90	
SES-FDR	B00ZQQ2	SESG_FP	418,527.00	6,800,051.04	
SEVEN GENERATIONS ENERGY A	BRK0MM4	VII_CN	21,800.00	174,741.25	
SHINSEI BANK	6730936	8303_JP	312,800.00	4,262,870.70	
SHOWA DENKO KK Y50	6805469	4004_JP	262,200.00	6,506,050.65	
SIKA AG	BF2DSG3	SIKA_SW	7.00	920.31	
SINGAPORE AIRLINES	6811734	SIA_SP	1,554,500.00	11,592,973.79	
SINO LAND CO ORD H	6810429	83_HK	1,594,000.00	2,818,041.90	
SMITH & NEPHEW PLC	0922320	SN/_LN	22,387.00	405,269.59	
SMITHS GROUP PLC	B1WY233	SMIN_LN	25,301.00	473,216.05	
SNAM RETE GAS	7251470	SRG_IM	1,470,519.00	7,315,136.97	
SOCIETE GENERALE	5966516	GLE_FP	709,051.00	20,382,069.43	
SOFTBANK AM CORP	6770620	9984_JP	397,300.00	17,472,169.16	
SOLVAY SA NPV	4821100	SOLB_BB	86,956.00	10,040,737.61	
STANLEY ELECTRIC CO LTD	6841106	6923_JP	5,050.00	176,498.42	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
STMICROELECTRONICS NV	5962332	STM_FP	1.00	24.93	
STOCKLAND TRUST GR	6850856	SGP_AU	168,625.00	550,464.62	
STRAUMANN HOLDING REG	7156832	STMN_SW	206.00	130,419.66	
SUMCO CORP	B0M0C89	3436_JP	220,600.00	2,480,145.01	
SUMITOMO CORP Y50	6858946	8053_JP	1,185,900.00	18,003,073.70	
SUMITOMO ELECTRIC	6858708	5802_JP	15,600.00	193,260.40	
SUN HUNG KAI PROPE	6859927	16_HK	1,299,000.00	18,663,206.04	
SUNCORP-METWAY LIMITED	6585084	SUN_AU	9,724.00	95,559.31	
SUNTEC REIT	B04PZ72	SUN_SP	111,500.00	140,940.92	
SUZUKEN COMPANY	6865560	9987_JP	93,499.00	4,473,415.44	
SUZUKI MOTOR CORP NPV	6865504	7269_JP	173,300.00	6,754,312.76	
SWEDISH MATCH	5048566	SWMA_SS	163,928.00	7,795,485.46	
SWIRE PACIFIC 'A'H	6867748	19_HK	53,000.00	584,014.50	
SWIRE PROPERTIES LTD	B67C2G0	1972_HK	1,433,800.00	5,195,877.38	
SWISS LIFE HOLDING-REG	7437805	SLHN_SW	35,719.00	14,004,499.98	
SWISS PRIME SITE-REG	B083BH4	SPSN_SW	120,118.00	12,292,525.85	
SWISSCOM AG	5533976	SCMN_SW	30,517.00	15,018,128.89	
TAISEI CORP Y50	6870100	1801_JP	4,300.00	201,341.10	
TAKASHIMAYA CO Y50	6870401	8233_JP	334,100.00	3,598,527.63	
TAYLOR WIMPEY PLC	0878230	TW/_LN	3,450,978.00	7,918,540.86	
TC ENERGY CORP	BJMY6G0	TRP_CN	609,300.00	30,051,651.81	
TECK RESOURCES LTD	2879327	TECK/B_CN	526,300.00	10,633,189.28	
TEIJIN LIMITED	6880507	3401_JP	1.00	20.53	
TELE2 AB-B	B97C733	TEL2B_SS	22,947.00	294,976.43	
TELECOM ITALIA - RNC	7634402	TITR_IM	16,977,270.00	12,203,106.02	
TELECOM ITALIA SPA	7634394	TIT_IM	20,778,937.00	14,175,532.51	
TELEFONICA SA	5732524	TEF_SM	623,400.00	4,326,666.61	
TELENET GROUP HOLDING NV	B0LKSK4	TNET_BB	12,318.00	922,479.61	
TELENOR ASA	4732495	TEL_NO	30,922.00	421,463.28	
TELSTRA CORP NPV	6087289	TLS_AU	5,801,817.00	14,236,692.59	
TEMENOS GROUP AG-REG	7147892	TEMN_SW	28,000.00	4,696,768.40	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
TENARIS SA	7538515	TEN_IM	913,167.00	10,057,909.81	
TERNA SPA	B01BN57	TRN_IM	2,206,605.00	12,845,908.30	
TESCO PLC	0884709	TSCO_LN	252,802.00	852,678.30	
THE SWATCH GROUP AG	7184736	UHRN_SW	3,555.00	272,952.53	
THE SWATCH GROUP AG-B	7184725	UHR_SW	2,309.00	917,425.49	
THOMSON REUTERS CORP	BFXPTB0	TRI_CN	226,817.00	11,513,544.36	
TOHOKU ELECTRIC PO	6895266	9506_JP	698,799.00	8,324,085.26	
TOKYO ELECTRIC POWER CO	6895404	9501_JP	2,922,075.00	15,590,444.20	
TOKYU CORP JPY50	6896548	9005_JP	30,999.00	501,875.93	
TOSOH CORP Y50	6900289	4042_JP	609,800.00	7,816,858.31	
TOTAL SA	B15C557	FP_FP	74,551.00	4,518,099.64	
TOURMALINE OIL CORP	B3QJ0H8	TOU_CN	590,000.00	5,727,666.54	
TOYOTA MOTOR CORP	6900643	7203_JP	108,000.00	6,672,129.33	
TPG TELECOM	6351876	TPM_AU	117,509.00	561,327.10	
TREASURY WINE ESTATES LTD	B61JC67	TWE_AU	90,808.00	1,065,641.66	
TURQUOISE HILL RESOURCES LTD	B7WJ1F5	TRQ_CN	159,800.00	201,794.61	
UBISOFT ENTERTAINMENT	B1L3CS6	UBI_FP	44,000.00	3,355,693.15	
UBS GROUP AG	BRJL176	UBSG_SW	1,348,280.00	14,253,643.16	
UNIBAIL-RODAMCO-WESTFIELD/CDBDDR365		URW_AU	16,380.00	0.00	
UNIPER SE	BZ6CZ43	UN01_GR	117,000.00	3,694,125.05	
UNIPOLSAI SPA	B89YH96	US_IM	576,645.00	1,331,718.23	
UOL GROUP	6916781	UOB_SP	333,300.00	6,013,532.62	
UOL GROUP LTD	6916844	UOL_SP	121,700.00	749,701.42	
VALEO FRF20	BDC5ST8	FR_FP	331,986.00	10,419,802.34	
VERMILION ENERGY INC	B607XS1	VET_CN	277,300.00	4,027,049.61	
VICINITY CENTRES	BY7QXS7	VCX_AU	288,509.00	529,190.56	
VINCI GTM	B1XH026	DG_FP	40,312.00	3,878,929.34	
VOEST-ALPINE	4943402	VOE_AV	216,668.00	7,402,482.80	
VOLKSWAGEN AG	5497102	VOW_GY	1.00	207.70	
WEST FRASER TIMBER CO LTD	2951098	WFT_CN	107,850.00	6,385,750.82	
WESTON (GEORGE) LTD	2956662	WN_CN	2,700.00	209,509.00	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: Internal EAFE Portfolio: I-QUAN Instrument: ICOM					
			EAFE QUANTITATIVE PORTFOLIO		
			INTERNATIONAL COMMON STOCKS		
WHARF REAL ESTATE	BF0GWS4	1997_HK	1,551,000.00	8,500,421.27	
WHARF(HLDGS) HKD1	6435576	4_HK	3,358,000.00	11,105,792.16	
WHEATON PRECIOUS METALS	BF13KN5	WPM_CN	473,600.00	13,699,980.64	
WHEELLOCK & CO LTD	6981488	20_HK	1,731,001.00	11,541,430.70	
WHITBREAD PLC	B1KJJ40	WTB_LN	143,076.00	8,308,934.59	
WILMAR INTERNATIONAL LTD SGD	B17KC69	WIL_SP	67,800.00	160,680.49	
WOLTERS KLUWER NV	5671519	WKL_NA	245,974.00	16,616,225.71	
WOOD GROUP (JOHN) PLC	B5N0P84	WG/_LN	1,063,487.00	5,702,902.27	
WOOLWORTHS GROUP LIMITED	6981239	WOW_AU	9,563.00	185,062.86	
YAMAGUCHI FINANCIAL GROUP	B1DGKS9	8418_JP	513,281.00	6,038,455.11	
YARA INTERNATIONAL ASA	7751259	YAR_NO	23,012.00	915,322.28	
YUE YUEN INDUSTRIAL	6586537	551_HK	517,000.00	1,466,720.35	
ZURICH FINANCIAL SERVICES AG	5983816	ZURN_SW	4,605.00	1,491,739.49	
INTERNATIONAL COMMON STOCKS TOTAL			263,694,673.00	2,535,102,877.06	
Instrument: INTF					
			INTERNATIONAL FUNDS		
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN		82,065.19	8,206,519.24	
INTERNATIONAL FUNDS TOTAL			82,065.19	8,206,519.24	
EAFE QUANTITATIVE PORTFOLIO TOTAL			265,180,538.19	2,570,528,990.54	2,616,850,519.43
Internal EAFE TOTAL			1,049,216,676.31	4,456,632,541.68	5,159,601,541.13



Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal Emerging						
Portfolio: EQS-E						
Instrument: INTF						
EMERGING SWAP						
INTERNATIONAL FUNDS						
EQS-E	IL-EQSE			245,259.18	24,525,917.80	
INTERNATIONAL FUNDS TOTAL				245,259.18	24,525,917.80	
EMERGING SWAP TOTAL				245,259.18	24,525,917.80	25,102,929.27

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: COM			INTERNAL EMERGING ACTIVE COMMON STOCK		
ANGLOGOLD ASHANTI LTD ADR	035128206	AU	326,000.00	12,588,107.32	
BAIDU COM INC NPV ADR	056752108	BIDU	104,000.00	13,695,347.27	
BANCO BRADESCO ADR	B00FSK0	BBD	536,659.00	3,554,875.47	
BANCO SANTANDER ADR	05965X109	BSAC	111,999.00	1,857,911.53	
BRASKEM SA ADR	2222835	BAK	24,000.00	431,922.60	
CEMEX ADR	2488671	CX	865,277.00	6,538,776.01	
CHINA MOBILE LIMITED	2111375	CHL	480,000.00	10,414,177.63	
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	10,000.00	79,829.00	
COCA-COLA FEMSA-ADR	2193317	KOF	14,000.00	456,569.00	
COMP DE SANEAMENTO ADR	20441A102	SBS	1,440,000.00	8,106,957.13	
COMPANHIA BRASILEIRE ADR	2228532	CBD	180,000.00	5,747,889.70	
COMPANIA DE MINAS ADR	2210476	BVN	100,000.00	547,224.57	
DOCTOR REDDY'S LAB - ADR	2748881	RDY	224,000.00	1,937,737.31	
ENEL GENERACION CHILE SA	2311131	EOCCY	80,000.00	785,697.17	
ENERSIS SA ADR	29274F104	ENIA	414,400.00	2,518,111.21	
FOMENTO ECONOMICO MEX SP	2246039	FMX	140,000.00	1,788,518.19	
GERDAU SA SIDERURG SPONS	373737105	GGB	144,000.00	777,946.06	
GOLD FIELDS LTD-SPONS ADR	2416326	GFI	12,000.00	161,208.00	
ICICI BANK LTD - ADR	2569286	IBN	220,000.00	1,273,168.00	
LUKOIL PJSC	BYZF386	LUKOY	352,000.00	7,659,534.88	
MOBILE TELESYSTEMS ADR	2603225	MBT	320,000.00	5,081,065.92	
PETROLEO BRASILEIRO ADR	71654V408	PBR	32,000.00	279,547.40	
SOUTHERN COPPER CORP	84265V105	SCCO	120,000.00	2,053,423.54	
SUZANO SA	2207177	SUZ	41,978.00	153,084.66	
TATA MOTORS LTD-SPON ADR	B02ZP96	TTM	280,000.00	6,575,163.03	
TELEF BRASIL - ADR	87936R106	VIV	408,000.00	4,604,010.16	
ULTRAPAR PARTICIPACOES SA	90400P101	UGP	48,000.00	514,520.20	
X 5 RETAIL GROUP NV NPV GDR	B07T3T9	FIVE_LI	448,000.00	7,855,137.57	
XTRACKERS HARVEST CSI 300 CH	BG6N3R2	ASHR	400,000.00	8,858,906.75	
YPF S.A.-SPONSORED ADR	2985945	YPF	112,000.00	2,337,501.40	
COMMON STOCK TOTAL			7,988,313.00	119,233,868.68	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: CTRY					
			INTERNAL EMERGING ACTIVE COUNTRY FUNDS - CLOSED END		
CHINA FUND INC.	2194194	CHN	14,230.00	244,460.27	
INDIA FUND INC.	2445115	IFN	140,000.00	3,033,575.09	
ISHARES FTSE CHINA 25 INDEX	B0357H7	FXI	576,000.00	17,285,280.00	
ISHARES MSCI BRAZIL CAPPED	2726014	EWZ	240,000.00	12,415,718.60	
KOREA FUND	2496414	KF	34,410.00	2,345,284.93	
TAIWAN FUND INC	2869878	TWN	70,000.00	685,288.30	
TAIWAN OPPROTUNITIES FUND	0875361	TAOPPFI_BH	100,000.00	1,437,000.00	
COUNTRY FUNDS - CLOSED END TOTAL			1,174,640.00	37,446,607.19	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
ABERDEEN EMERGING MARKETS	2193566	AEF	34,073.00	277,659.78	
ADVANCED INFO SERVICE F	6412591	ADVANC/F_TB	1,600,000.00	1,547,525.01	
AGORA SA	5618312	AGO_PW	61,547.00	785,944.07	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	800,000.50	739,782.16	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	640,000.00	8,835,502.01	
AKSIGORTA	B03MND6	AKGRT_TI	1,200,000.00	981,626.11	
ALFA SA DE CV SER'	2043423	ALFAA_MM	4,400,000.00	576,903.16	
ALLAHABAD BANK	6708289	ALBK_IN	800,000.00	1,183,312.56	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	56,000.00	769,788.84	
ANGLO AMERICAN PLATINUM LTD	6761000	AMS_SJ	50,000.00	1,718,287.53	
ANHUI CONCH CEMENT CO - A	BP3R2Z1	600585_C1	16,000.00	86,655.51	
ANHUI CONCH CEMENT CO LTD-H	6080396	914_HK	3,200,000.00	8,542,111.23	
ANHUI EXPRESSWAY CO LTD	6045180	995_HK	12,800,000.00	8,476,530.46	
ARCA CONTINENTAL SAB DE CV	2823885	AC*_MM	720,000.00	1,110,281.95	
AXIS BANK LTD	BPFJHC7	AXSB_IN	560,000.00	3,626,296.13	
AYALA CORPORATION	B09JBT3	AC_PM	608,256.00	1,404,648.59	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	1,839,974.00	2,904,699.98	
BANGKOK EXPRESSWAY AND	BYV76H6	BEM/F_TB	31,159,362.00	1,263,696.39	
BANK DAGANG NAS ID	6004556	BDNI_IJ	930,000.00	0.00	
BANK PEKAO SA ORD	5473113	PEO_PW	64,000.00	2,082,329.50	
BARLOWORLD LIMITED	6079123	BAW_SJ	400,000.00	1,663,373.82	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
BEC WORLD PCL-FOREIGN	6728351	BEC/F_TB	2,400,000.00	1,284,738.54	
BEIJING CAPITAL INTL AIRPO-H	6208422	694_HK	9,061,000.00	5,902,238.24	
BEIJING ENTERPRISES HOLDINGS	6081690	392_HK	1,400,000.00	7,106,613.48	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN	840,000.00	1,545,517.38	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	56,000.00	335,513.32	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ	44,161,119.00	0.00	
CATCHER TECHNOLOGY CO LTD	6186669	2474_TT	135,600.00	939,629.73	
CCR SA	2840970	CCRO3_BZ	280,000.00	955,183.52	
CENCOSUD SA	B00R3L2	CENCOSUD_CI	3,200,000.00	8,152,096.54	
CENTRAL AND EASTERN EUROPE	2356604	CEE	255,228.00	7,282,427.38	
CHANGYOU.COM LTD-ADR	B65R7B7	CYOU	95,051.00	2,193,540.09	
CHAROEN P FEEDMILL	B5L2DG6	CPF/F_TB	1,600,000.00	1,218,101.84	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	12,000,000.00	6,349,881.82	
CHINA CONSTRUCTION BANK-H	B0LMTQ3	939_HK	32,000,000.00	26,820,817.16	
CHINA LIFE INSURACE CO-ADR	2196963	LFC	381,000.00	4,542,548.35	
CHINA LIFE INSURANCE CO-H	6718976	2628_HK	1,800,000.00	4,124,634.30	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	280,000.00	2,533,882.34	
CHINA PETROLEUM	6291819	386_HK	8,320,000.00	2,601,858.16	
CHINA POWER INTERNATIONAL	B02ZKQ8	2380_HK	16,000,000.00	6,998,561.61	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	3,600,000.00	4,265,161.20	
CHINA TELECOM CORP	6559335	728_HK	9,600,000.00	4,151,191.17	
CHINA TRAVEL INTL	6197285	308_HK	31,000,000.00	8,797,205.54	
CHINA UNICOM	6263830	762_HK	2,798,800.00	4,363,705.80	
CHINATRUST FINANCIAL HOLDING	6527666	2891_TT	11,788,186.00	4,744,791.68	
CIA BRASILEIRA DE DIS-PREF	B5VGS74	PCAR4_BZ	96,000.00	3,634,327.31	
CIA HERING	B010V16	HGTX3_BZ	720,000.00	3,430,306.10	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	120,000.00	428,481.11	
CIA VALE DO RIO DOCE	2196286	VALE3_BZ	209,261.00	3,586,656.50	
CIMSA TRL1000	B03MQV5	CIMSA_TI	210,000.00	1,333,750.95	
CIPLA LIMITED	B011108	CIPLA_IN	240,000.00	724,639.60	
CJ O SHOPPING CO., LTD	6199753	035760_KS	39,640.00	6,301,498.51	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
CNOOC LTD	B00G0S5	883_HK	4,000,000.00	1,632,356.92	
COMPAL ELECTRONICS	6225744	2324_TT	18,189,999.00	11,001,187.96	
COSCO SHIPPING PORTS LTD	6354251	1199_HK	1,920,000.00	1,987,812.43	
DELTA ELECTRONICS INC	6260734	2308_TT	531,581.00	553,514.13	
DP WORLD LTD	B291WY5	DPW_DU	78,000.00	996,142.64	
DR REDDY'S LABORATORIES	6410959	DRRD_IN	24,000.00	276,114.82	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	888,000.00	3,256,303.57	
E-MART CO., LTD	B682TF7	139480_KS	29,610.00	5,068,207.89	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	2,400,000.00	7,286,801.59	
ENEL CHILE SA	BYYHKR1	ENIC	280,000.00	1,723,118.85	
FIRST PACIFIC CO LTD	6339872	142_HK	4,800,000.00	2,892,438.24	
FISKARAGUNG PERK I	6352846	FISK_IJ	301,500.00	0.00	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	144,000.00	346,996.45	
FORMOSA CHEM & FIBRE	6348715	1326_TT	3,262,920.00	11,263,666.73	
FUBON FINL HOLDING CO.	6411673	2881_TT	9,504,970.00	13,707,028.84	
GAMUDA BERHAD	6359881	GAM_MK	4,000,000.00	3,350,913.23	
GERDAU SA	2645517	GGBR4_BZ	400,000.00	2,407,949.84	
GIGABYTE TECHNOLOGY CO.	6129181	2376_TT	1,686,365.00	2,582,556.46	
GOLD FIELDS LIMITE	6280215	GFI_SJ	180,000.00	1,853,576.67	
GOURMET MASTER CO LTD	B5MY7H0	2723_TT	1,342,700.00	9,229,520.73	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	2,100,000.00	1,400,740.72	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM	1,600,000.00	1,934,922.92	
GUANGDONG INVESTMENT LTD	6913168	270_HK	4,800,000.00	6,400,257.02	
GUANGSHEN RAILWAY	6388700	525_HK	16,000,000.00	6,954,070.88	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	7,698,181.00	3,520,619.73	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	700,000.18	63,381.84	
HANKOOK TIRE CO LTD	B7T5KQ0	161390_KS	133,350.00	4,142,601.36	
HARMONY GOLD MINING CO	6410562	HAR_SJ	240,000.00	2,434,552.35	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN	320,000.00	663,083.67	
HINDUSTAN UNILEVER LTD	6261674	HUVR_IN	464,000.00	1,319,080.23	
HOLLYSYS AUTOMATION	B0JCH50	HOLI	140,100.00	2,750,002.47	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNAL EMERGING ACTIVE			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
			INTERNAL EMERGING ACTIVE		
			INTERNATIONAL COMMON STOCKS		
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	8,617,394.00	18,212,947.00	
HONG LEONG BANK	6436892	HLBK_MK	742,400.00	1,174,075.99	
HONG LEONG FINANCIAL GROUP	6436450	HLFG_MK	112,900.00	274,570.63	
HYNIX SEMICONDUCTOR INC	6450267	000660_KS	134,820.00	9,020,955.28	
HYUNDAI MOTOR CO K	6451055	005380_KS	72,880.00	1,620,241.63	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	32,640.00	1,239,210.79	
HYUNDAI MOTOR LTD	6148272	005387_KS	14,060.00	392,526.24	
ICICI BANK LTD	BSZ2BY7	ICICIBC_IN	2,640,000.00	8,613,569.14	
IHSARES MSCI CHINA ETF	B5LX1Z4	MCHI	310,000.00	11,812,309.87	
IJM CORP BERHAD	6455217	IJM_MK	3,840,000.00	2,963,183.83	
INDOCEMENT TUNGGAL	6454861	INTP_IJ	1,920,000.00	3,113,074.90	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	24,000,000.00	15,984,438.15	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	918,356.00	856,389.74	
INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI	1,000,000.00	1,005,781.39	
IOI PROPERTIES GROUP BHD	BH7JFJ2	IOIPG_MK	533,333.00	102,807.82	
ISHARES CORE MSCI EMERGING	B8NDCB6	IEMG	120,000.00	5,553,488.00	
ISHARES MSCI CHINA A ETF	BYM79X2	CNYA	24,000.00	560,782.21	
ISHARES MSCI EMERGING MKT	464287234	EEM	828,000.00	35,324,814.40	
ITAU UNIBANCO BANCO MULT -	465562106	ITUB	958,320.00	3,167,994.24	
ITAU UNIBANCO BANCO MULTIPLO	B037HR3	ITUB4_BZ	1,651,504.00	5,283,445.26	
JBS SA	B1V74X7	JBSS3_BZ	40,000.00	124,991.34	
JIANGSU EXPRESSWAY	6005504	177_HK	8,000,000.00	5,898,513.35	
JIANGXI COPPER COMPANY LTD-H	6000305	358_HK	4,800,000.00	8,472,414.67	
JSC NORILSK NICEL	7131431	GMKN_RU	19,837.00	4,949,691.46	
KASIKORNBANK F	6888794	KBANK/F_TB	2,000,000.00	1,771,321.54	
KB FINANCIAL GROUP INC	B3DF0Y6	105560_KS	330,660.00	20,880,557.18	
KGHM POLSKA MIEDZ	5263251	KGH_PW	40,000.00	148,481.69	
KOMERCNI BANKA	4519449	KOMB_CP	80,000.00	973,652.55	
KOREA TELECOM CORPORATION	6505316	030200_KS	72,690.00	2,848,776.36	
KUMPULAN SIME DARBY BHD	B29TTR1	SIME_MK	896,000.00	257,921.78	
LAND + HOUSES THBH	6581930	LH/F_TB	2,000,000.00	489,783.89	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
			INTERNAL EMERGING ACTIVE		
			INTERNATIONAL COMMON STOCKS		
LG CORP	6537030	003550_KS	175,140.00	11,788,985.11	
LG UPLUS CORP	6290902	032640_KS	504,260.00	7,241,303.40	
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	253,886.00	2,274,403.99	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	1,515,830.00	2,353,004.98	
MAGNITOGORS - SPON GDR REGS B1VX446		MMK_LI	240,000.00	1,343,404.40	
METRO PACIFIC INVESTMENTS CO B1L8838		MPI_PM	7,000,000.00	610,354.75	
MISC BHD	6557997	MISC_MK	540,000.00	1,120,606.79	
MMC NORILSK NICKEL JSC - ADR BYSW6M9		MNOD_LI	351,231.00	2,165,270.62	
MOL MAGYAR OLAJ-EX GAZIPARI	BD5ZXH8	MOL_HB	192,000.00	381,190.37	
MONDI PLC	B1CRLC4	MNDI_LN	200,000.00	1,033,061.40	
MORGAN STANLEY INDIA INVEST	2603612	IIF	64,000.00	1,136,278.33	
MOSCOW EXCHANGE MICEX-RTS	B9GFHQ6	MOEX_RM	4,800,000.00	6,633,864.87	
MTN GROUP LIMITED	6563206	MTN_SJ	640,000.00	1,335,434.65	
NAN YA PLASTICS CORP	6621580	1303_TT	3,564,316.00	6,237,136.83	
NAVER CORP	6560393	035420_KS	47,945.00	195,540.85	
NEDBANK GROUP LTD	6628008	NED_SJ	437,082.00	7,991,781.42	
NEXTEER AUTOMOTIVE GROUP	BBPD5F0	1316_HK	2,000,000.00	3,106,105.33	
O2 CZECH REPUBLIC AS	5272569	TELEC_CP	80,000.00	509,527.77	
OAQ GAZPROM-GDR	5140989	OGZD_LI	880,000.00	12,291,135.28	
OCEANA GROUP LTD	6657068	OCE_SJ	20,695.00	115,559.90	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN	609,286.00	1,249,791.66	
OLD MUTUAL	BDVPYN5	OMU_SJ	2,400,000.00	3,444,453.47	
ORANGE LIFE INSURANCE LTD	BF20GG0	079440_KS	211,430.00	9,850,294.71	
OTP BANK	7320154	OTP_HB	96,000.00	804,503.59	
PARKSON HOLDINGS BHD	6030409	PKS_MK	8,403,808.00	9,761,947.69	
PEGATRON	B4PLX17	4938_TT	6,401,570.00	10,731,816.79	
PETROCHINA CO	6226576	857_HK	7,000,000.00	3,600,317.20	
PETROL BRASILEIROS	2684532	PETR4_BZ	1,600,000.00	4,961,977.48	
PETROLEO BRASILEIRO S.A.	2682365	PETR3_BZ	640,000.00	4,498,125.34	
PICC PROPERTY & CASUALTY	6706250	2328_HK	8,400,000.00	6,120,160.03	
PING AN INSURANCE GROUP CO-H B01FLR7		2318_HK	1,536,000.00	10,569,054.97	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
			INTERNAL EMERGING ACTIVE		
			INTERNATIONAL COMMON STOCKS		
POLSKI KONCERN NAFTOWY	5810066	PKN_PW	360,000.00	4,758,865.49	
POWSZECHNY	B63DG21	PZU_PW	80,000.00	834,253.11	
PT INDOFOOD SUKSES MAK	6283979	INDF_IJ	4,799,900.00	1,825,885.76	
PT TELEKOMUNIKASI	BD4T6W7	TLKM_IJ	32,000,000.00	1,232,109.34	
PTT PCL-FOREIGN	BD0BDJ3	PTT/F_TB	3,200,000.00	1,782,902.14	
PUBLIC BANK BERHAD	B012W42	PBK_MK	1,272,005.00	1,438,237.66	
QUILTER PLC	BFY6MM4	QLT_SJ	220,000.00	287,789.92	
RANDON PARTICIPACOES SA	B010V49	RAPT4_BZ	120,000.00	454,216.43	
RATCHABURI ELEC GEN	BK1W1W3	RATCH/F_TB	700,000.00	617,515.74	
RELIANCE INDUSTRIES	6099626	RIL_IN	1,920,000.00	8,417,216.86	
RELIANCE INFRASTRUCTURE	6099853	RELI_IN	22,500.00	290,191.66	
SAMSUNG ELECTRONIC	6771720	005930_KS	1,672,340.00	18,305,114.95	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	535,230.00	4,636,589.23	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS	8,160.00	239,367.16	
SAMSUNG FIRE + MAR	6155250	000810_KS	36,530.00	4,246,845.46	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	1,200,000.00	2,649,925.14	
SASOL NPV	6777450	SOL_SJ	280,000.00	3,836,951.67	
SBERBANK	4767981	SBER_RM	336,000.00	1,187,095.58	
SBERBANK RUSSIA PREF	5036323	SBERP_RM	280,000.00	866,928.05	
SBERBANK-PFD-CLS	B56CB23	SBERP_RU	240,000.00	309,097.80	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	340,110.00	8,787,529.71	
SHINHAN FINANCIAL GRP-ADR	2730800	SHG	28,000.00	896,645.69	
SIAM CEMENT CO THB	6609906	SCC/F_TB	464,000.00	463,710.57	
SIAM COMMERCIAL BK F	6889935	SCB/F_TB	1,800,000.00	844,992.22	
SIBANYE GOLD LTD	B98XZV9	SGL_SJ	180,000.00	234,157.15	
SIBANYE GOLD SPON ADR	B9G7XT7	SBGL	3,182.00	18,507.67	
SIME DARBY PLANTATION BHD	BF6RHY2	SDPL_MK	896,000.00	684,578.67	
SIME DARBY PROPERTY BHD	BF6RHX1	SDPR_MK	896,000.00	150,380.46	
SINOTRANS LTD	6579010	598_HK	14,284,000.00	6,339,850.47	
SK HOLDINGS CO LTD	B39Z8L3	034730_KS	46,070.00	11,469,108.54	
SK INNOVATION CO., LTD	B232R05	096770_KS	41,380.00	4,887,152.90	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM			INTERNAL EMERGING ACTIVE		
			INTERNATIONAL COMMON STOCKS		
SK TELECOM CO LTD	6224871	017670_KS	46,890.00	8,783,170.23	
SM PRIME HLDGS ORD	6818843	SMPH_PM	7,000,000.00	661,314.38	
SOHU.COM INC	BF2HB11	SOHU	185,200.00	7,388,937.66	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	560,000.00	2,030,406.47	
SURGUTNEFTEGAS PREFERRED	5005884	SNGSP_RU	5,400,000.00	2,664,810.00	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	0.15	0.09	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,021,850.00	536,613.33	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	9,192,926.00	17,746,042.57	
TAMBANG BATUBARA BUKIT ASAM	6565127	PTBA_IJ	6,000,000.00	1,398,675.18	
TATA STEEL LIMITED	6101156	TATA_IN	280,000.00	2,876,868.16	
TENAGA NASIONAL BERHAD	6904612	TNB_MK	1,093,750.00	2,194,755.09	
TENARIS SA	7538515	TEN_IM	164,000.00	309,766.00	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	80,000.00	1,674,854.03	
TRANSMISSORA ALIANCA DE	B1G8KX7	TAE11_BZ	896,000.00	8,516,419.48	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	160,000.00	2,418,511.25	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	1,472,409.00	586,611.69	
VANECK VECTORS RUSSIA ETF	BZ6C617	RSX	80,000.00	1,617,116.00	
VIATRON TECHNOLOGIES INC	B6R0123	141000_KS	15,553.00	212,215.82	
WHITE MARTINS SA C	2961428	WHMT3_BZ	60,546.00	0.00	
YANZHOU COAL MINIG	6109893	1171_HK	5,600,000.00	4,257,512.49	
YTL CORPORATION BERHAD	6436126	YTL_MK	1,305,600.00	420,364.86	
YUE YUEN INDUSTRIAL	6586537	551_HK	2,582,500.00	7,904,341.02	
ZHUZHOU CSR TIMES ELEC H	B1L3XL6	3898_HK	320,000.00	1,579,891.62	
ZIJIN MINING GROUP CO LTD-H	6725299	2899_HK	28,000,000.00	7,319,999.31	
INTERNATIONAL COMMON STOCKS TOTAL			612,118,277.83	782,867,991.46	
Instrument: INTF					
INTERNATIONAL FUNDS					
INTERNAL ACTIVE - LIQUIDITY	IL-ACT		510,626.81	51,062,680.75	
INTERNATIONAL FUNDS TOTAL			510,626.81	51,062,680.75	
INTERNAL EMERGING ACTIVE TOTAL			621,791,857.64	990,611,148.08	1,436,420,582.32

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: COM			EMERGING MARKET QUANTITATIVE COMMON STOCK		
MOBILE TELESYSTEMS ADR	2603225	MBT	385,339.00	3,749,984.40	
COMMON STOCK TOTAL			385,339.00	3,749,984.40	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
ABOITIZ EQUITY VENTURES	6068411	AEV_PM	481,900.00	481,571.37	
ABU DHABI COMMERCIAL BANK	6545464	ADCB_UH	1,759,344.00	4,136,656.28	
ADANI PORTS AND SEZ	B28XXH2	ADSEZ_IN	33,097.00	156,550.34	
AGILE PROPERTY HOLDINGS	B0PR2F4	3383_HK	2,066,000.00	2,610,868.49	
AGRI BANK OF CHINA H	B60LZR6	1288_HK	13,468,498.00	6,044,061.16	
AIRASIA BHD	B03J9L7	AIRA_MK	1,742,700.00	770,039.82	
AK TRANSNEFT OAO PREF	B59NH7	TRNFP_RM	229.00	590,177.25	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	872,875.00	2,311,756.31	
ALDAR PROPERTIES PJSC	B0LX3Y2	ALDAR_UH	541,795.00	328,037.61	
ALIBABA GROUP HOLDINGS-SP	BP41ZD1	BABA	115,600.00	12,208,764.54	
ALLIANCE GLOBAL GROUP	6147105	AGI_PM	1,966,000.00	461,764.85	
ALPHA BANK A.E.	BZ1MXR7	ALPHA_GA	188,827.00	309,411.97	
ALROSA PAO	B6QPBP2	ALRS_RX	1,126,457.00	1,472,861.40	
ANHUI CONCH CEMENT CO LTD-H	6080396	914_HK	220,000.00	1,391,512.95	
ARCELIK A.S.	B03MP18	ARCLK_TI	424,921.00	1,609,386.11	
ASIA CEMENT CORP	6056331	1102_TT	1,803,002.00	2,710,246.21	
ASPEN PHARMACARE HOLDINGS	B09C0Z1	APN_SJ	212,396.00	1,856,357.19	
ASTRO MALAYSIA HOLDINGS BHD	B7W5GK3	ASTRO_MK	53,800.00	14,687.18	
ATACADAO DISTRIBUICAO	BF7LBH4	CRFB3_BZ	595,300.00	3,071,684.13	
BANCO DO BRASIL SA	2328595	BBAS3_BZ	239,300.00	2,591,775.85	
BANCO SANTANDER	B4V5RY4	SANB11_BZ	367,563.00	3,504,794.11	
BANCOLOMBIA S.A.	BJ62K57	BCOLO_CB	190,130.00	2,155,190.65	
BANCOLOMBIA SA-PREF	BJ62LW1	PFBCOLO_CB	286,694.00	3,442,319.97	
BANGKOK BANK PUBLIC F	6077019	BBL/F_TB	36,100.00	196,755.34	
BANK HANDLOWY	5256068	BHW_PW	2,473.00	46,446.86	
BANK MILLENNIUM	4077323	MIL_PW	111,329.00	241,487.44	
BANK OF CHINA LTD - H	B154564	3988_HK	29,121,861.00	13,172,656.48	
Group: INTERNATIONAL - Internal		Portfolio: EMERGING MARKET QUANTITATIVE			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS					
BANK OF COMMUNICATIONS CO-H	B0B8Z29	3328_HK	6,397,000.00	5,238,540.88	
BANK TABUNGAN NEGARA	B548673	BBTN_IJ	5,354,800.00	793,863.95	
BARWA REAL ESTATE CO	B0YTG26	BRES_QD	580,160.00	622,298.03	
BB SEGURIDADE PARTICIPACOES	B9N3SQ0	BBSE3_BZ	531,400.00	4,103,178.54	
BBMG CORP H	B3NFC51	2009_HK	1,639,000.00	448,873.84	
BEC WORLD PCL-FOREIGN	6728351	BEC/F_TB	433,000.00	651,376.68	
BEIJING CAPITAL INTL AIRPO-H	6208422	694_HK	84,000.00	72,120.12	
BEIJING ENTERPRISES HOLDINGS	6081690	392_HK	652,500.00	3,665,363.93	
BHARAT FORGE LIMITED	B0C1DM3	BHFC_IN	2,510.00	22,923.44	
BHARAT HEAVY ELECTRICALS	B6SNRV2	BHEL_IN	5,884.00	10,414.50	
BHARTI INFRATEL LTD	B92P9G4	BHIN_IN	468,600.00	1,647,273.81	
BID CORP LTD	BZBFT7	BID_SJ	4,288.00	97,872.53	
BIM BIRLESIK MAGAZALAR AS	B0D0006	BIMAS_TI	416,864.00	3,567,131.61	
BR MALLS PARTICIPACOES SA	B1RYG58	BRML3_BZ	1,062,000.00	3,489,005.42	
BYD ELECTRONIC INTL CO LTD	B29SHS5	285_HK	900,500.00	1,149,495.33	
CATCHER TECHNOLOGY CO LTD	6186669	2474_TT	91,000.00	1,011,674.41	
CCC SA	B04QR13	CCC_PW	2,950.00	164,331.96	
CENTRAIS ELETR BRA	2308445	ELET6_BZ	334,500.00	3,585,530.77	
CENTRAIS ELETR BRA	2311120	ELET3_BZ	161,700.00	1,351,018.33	
CENTRAIS ELETRICAS BRAS-RTS	BKY58B7	ELET11_BZ	68,480.00	0.00	
CESKE ENERGETICKE ZAVODY	5624030	CEZ_CP	2,292.00	56,240.51	
CGN POWER CO LTD-H	BSBMM04	1816_HK	7,467,000.00	1,990,460.66	
CHEIL COMMUNICATIONS INC	6093231	030000_KS	6,734.00	152,242.09	
CHEIL JEDANG CORP	6189516	001040_KS	20,313.00	1,315,417.34	
CHINA CINDA ASSET MANAGEME-H	BGY6SV2	1359_HK	7,751,000.00	1,954,475.20	
CHINA CITIC BANK - H	B1W0JF2	998_HK	7,492,000.00	4,070,912.42	
CHINA COAL ENERGY CO - H	B1JNK84	1898_HK	1,646,000.00	634,196.74	
CHINA COMMUNICATIONS CONSTR	B1JKTQ6	1800_HK	3,607,000.00	2,875,503.88	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	3,134,000.00	2,897,577.17	
CHINA CONSTRUCTION BANK-H	B0LMTQ3	939_HK	6,683,631.00	5,053,984.56	
CHINA EVERBRIGHT BANK CO L H	B5NRRJ0	6818_HK	4,405,000.00	1,975,174.91	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
			EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS		
CHINA EVERBRIGHT LIMITED	6455143	165_HK	1,616,000.00	2,174,656.85	
CHINA EVERGRANDE GROUP	BD3DS68	3333_HK	320,000.00	709,950.07	
CHINA HUARONG ASSET	BYNK383	2799_HK	5,543,000.00	1,068,699.56	
CHINA HUIZHAN DAIRY HOLDINGS	BCRX1C4	6863_HK	838,000.00	320,960.42	
CHINA MERCH HLDG	6416139	144_HK	2,114,000.00	3,580,687.46	
CHINA MINSHENG BANK H	B57JY24	1988_HK	2,605,000.00	1,850,258.78	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	1,625,827.00	16,925,164.02	
CHINA MOLYBDENUM CO LTD-H	B1VRCG6	3993_HK	1,827,000.00	597,161.15	
CHINA OVERSEAS	6192150	688_HK	952,000.00	3,490,179.51	
CHINA PETROLEUM	6291819	386_HK	15,824,737.00	11,054,522.76	
CHINA RAILWAY CONSTRUCTIO-H	B2PFVH7	1186_HK	2,946,000.00	4,021,148.97	
CHINA RAILWAY GROUP LTD - H	B297KM7	390_HK	1,388,000.00	1,350,749.24	
CHINA RESOURCES CEMENT	B41XC98	1313_HK	3,218,000.00	2,967,759.56	
CHINA RESOURCES LAND	6193766	1109_HK	378,000.00	1,470,254.59	
CHINA RESOURCES POWER	6711566	836_HK	2,716,000.00	4,618,550.66	
CHINA SHENHUA ENERGY CO - H	B09N7M0	1088_HK	2,240,841.00	5,136,418.68	
CHINA SOUTH LOCOMOTIVE H	B2R2ZC9	1766_HK	2,058,000.00	2,149,387.20	
CHINA STATE CONSTRUCTION	B0BM5T8	3311_HK	1,650,000.00	1,407,677.21	
CHINA STEEL CORP	6190950	2002_TT	169,000.00	136,085.12	
CHINA STHN AIRLINE	6013693	1055_HK	968,000.00	652,090.94	
CHINA TELECOM CORP	6559335	728_HK	9,714,000.00	4,941,997.92	
CHINA UNICOM	6263830	762_HK	812,000.00	806,910.97	
CHINA ZHONGWANG HOLDINGS	B3VZ220	1333_HK	1,639,600.00	682,505.06	
CHONGQING RURAL COMM H	B4Q1Y57	3618_HK	2,957,000.00	1,477,844.51	
CHUNGHWA TELECOM	6287841	2412_TT	3.00	9.17	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	299,600.00	3,669,609.88	
CIA SIDERURGICA NA	B019KX8	CSNA3_BZ	429,300.00	1,203,712.17	
CIELO SA	B614LY3	CIEL3_BZ	1,849,600.00	3,525,081.58	
CITIC PACIFIC	6196152	267_HK	3,774,000.00	5,525,587.67	
CNOOC LTD	B00G0S5	883_HK	1,000,000.00	1,644,614.75	
CNPC HONG KONG LIMITED	6340078	135_HK	1,366,000.00	1,630,393.92	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
			EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS		
COAL INDIA	B4Z9XF5	COAL_IN	80,972.00	386,646.09	
COMMERCIAL BANK OF QATAR QSC	6150448	CBQK_QD	1,100,429.00	1,312,433.81	
COMMERCIAL INTERNATIONAL	6243898	COMI_EY	157,000.00	792,271.39	
COMPAL ELECTRONICS	6225744	2324_TT	3,065,000.00	1,721,645.93	
COSCO SHIPPING PORTS LTD	6354251	1199_HK	4,114,000.00	4,136,654.67	
COUNTRY GARDEN HOLDINGS CO	B1VKYN6	2007_HK	1,495,000.00	1,775,323.57	
CP ALL PCL F	B08YDF9	CPALL/F_TB	328,400.00	405,221.47	
CYFROWY POLSAT SA	B2QRCM4	CPS_PW	11,196.00	76,604.45	
DAELIM INDUSTRIAL	6249584	000210_KS	18,909.00	1,514,182.12	
DONGFENG MOTOR	B0PH5N3	489_HK	3,756,000.00	4,627,419.88	
DOOSAN BOBCAT INC	BYX9GP8	241560_KP	77,491.00	2,164,678.76	
DP WORLD LTD	B291WY5	DPW_DU	125,250.00	1,680,499.97	
DUBAI ISLAMIC BANK	6283452	DIB_UH	1,936,902.00	2,741,141.69	
ELECTRICITY GEN PUB - FOREIGN	6304643	EGCO/F_TB	81,600.00	600,115.89	
EMAAR PROPERTIES PJSC	B01RM25	EMAAR_UH	1,299,228.00	1,475,333.11	
EMPRESA ELEC COLBUN	2309255	COLBUN_CI	2,059,915.00	486,813.49	
ENGIE BRASIL SA	BD1WX84	EGIE3_BZ	298,275.00	2,527,714.10	
EQUATORIAL ENERGIA SA	B128R96	EQTL3_BZ	806,500.00	3,019,557.43	
EREGLI DEMIR CELIK	B03MS97	EREGL_TI	2,208,901.00	3,206,449.88	
EZDAN HOLDING GROUP	B2PWTM9	ERES_QD	1,180,586.00	264,952.28	
FAR EAST HORIZON LTD	B63DLB5	3360_HK	1,350,000.00	1,153,491.43	
FIBRA UNO ADMINISTRACION SA	B671GT8	FUNO11_MM	814,084.00	1,185,645.45	
FIRST FINANCIAL	6580119	2892_TT	3,157,518.00	1,883,189.88	
FOLLI FOLLIE SA	B681D63	FFGRP_GA	18,709.00	369,475.31	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	69,700.00	1,056,272.03	
FORMOSA TAFFETA	6348588	1434_TT	274,000.00	299,099.38	
FORTRESS REIT LTD	BD9FS46	FFA_SJ	1,387,795.00	1,828,335.78	
FORTRESS REIT LTD	BD9FS68	FFB_SJ	518,254.00	629,942.29	
GAIL INDIA	6133405	GAIL_IN	1,147,592.00	2,090,331.92	
GAZPROM OAO	B59L4L7	GAZP_RM	2,848,990.00	6,099,836.22	
GERDAU SA	2645517	GGBR4_BZ	70,902.00	202,652.58	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
			EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS		
GF SECURITIES CO LTD-H	BW4NKK8	1776_HK	603,400.00	607,726.92	
GLENMARK PHARMACEUTICALS	6698755	GNP_IN	168,091.00	891,905.93	
GLOBALWAFERS CO LTD	BS7JP33	6488_TT	187,000.00	2,070,615.19	
GOLD FIELDS LIMITE	6280215	GFI_SJ	30,995.00	128,438.18	
GREAT WALL MOTOR H	6718255	2333_HK	4,246,000.00	2,672,908.34	
GROWTHPOINT PROPERTIES LTD	BBGB5W0	GRT_SJ	2,269,740.00	5,717,002.98	
GRUPA AZOTA SA	B3B61Y8	ATT_PW	58,678.00	391,229.42	
GRUPA LOTOS SA	B0B8Z41	LTS_PW	100,875.00	1,928,439.60	
GS HOLDINGS CORP	B01RJV3	078930_KS	7,109.00	306,771.08	
GUANGDONG INVESTMENT LTD	6913168	270_HK	1,508,000.00	2,128,535.54	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	1,446,800.00	1,837,279.54	
GUANGZHOU INVESTMENT	6392422	123_HK	9,850,000.00	2,178,182.70	
GUANGZHOU R&F PROPERTIES - H	B19H8Y8	2777_HK	1,560,800.00	2,828,109.08	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	1,301,756.00	1,957,554.29	
HAN WHA KRW5000	6496755	000880_KS	10,666.00	327,739.65	
HANA FINANCIAL GROUP	B0RNR5	086790_KS	16,436.00	544,207.00	
HANERGY UNLISTED	1A8RBRU		980,000.00	148,163.02	
HANWHA CHEMICAL KS	6407768	009830_KS	5,533.00	170,509.86	
HANWHA LIFE INSURANCE	B62B9W7	088350_KS	549,061.00	1,079,059.40	
HDC CO LTD	6402428	012630_KS	15,676.00	273,915.10	
HERO HONDA MOTORS LIMITED	6327327	HMCL_IN	6,132.00	299,691.79	
HINDUSTAN PETROLEUM CORP	6100476	HPCL_IN	958,180.00	3,280,933.76	
HUA NAN FINANCIAL HOLDINGS C	6411877	2880_TT	149,696.00	65,295.30	
HYNIX SEMICONDUCTOR INC	6450267	000660_KS	141,453.00	6,295,685.26	
HYPROP INVESTMENTS LTD-UTS	BN8SXL8	HYP_SJ	16,612.00	156,194.14	
HYUNDAI DEPT STORE CO	6568610	069960_KS	14,261.00	1,369,186.65	
HYUNDAI MARINE AND FIRE INS.	B01LXY6	001450_KS	83,405.00	2,238,058.33	
HYUNDAI MOTOR CO K	6451055	005380_KS	21,609.00	3,352,217.10	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	20,450.00	1,183,259.33	
HYUNDAI MOTOR LTD	6148272	005387_KS	25,352.00	1,552,945.04	
HYUNDAI PRECISION	6449544	012330_KS	9,394.00	2,063,491.69	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS					
HYUNDAI ROBOTICS CO LTD	BD4HFT1	267250_KS	7,346.00	1,905,474.58	
IDEA CELLULAR LTD	B1MP4H4	IDEA_IN	1.00	0.15	
IMPERIAL HLDGS R0.	B095WZ4	IPL_SJ	33,343.00	223,848.29	
INDIABULLS HOUSING FINANCE L	B98CG57	IHFL_IN	436,737.00	4,185,409.00	
INDIAN OIL CORPORATION LTD	IOCL_IN	IOCL_IN	2,087,377.00	3,996,084.57	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	19,665,175.00	13,384,891.57	
INDUSTRIAL BANK OF KOREA	6462972	024110_KS	293,202.00	4,126,054.59	
INDUSTRIES QATAR	6673570	IQCD_QD	400,360.00	1,209,012.28	
INNER MONGOLIA YITAI COAL-B	6019011	900948_CH	441,500.00	399,661.87	
INTERCONEXION ELECTRICA SA	2205706	ISA_CB	120,909.00	610,706.91	
INVENTEC CO LTD	6459930	2356_TT	1,058,000.00	717,660.19	
INVESTEC LTD	B17BBR6	INL_SJ	170,189.00	1,463,166.34	
IOI PROPERTIES GROUP BHD	BH7JFJ2	IOIPG_MK	1,636,700.00	463,323.95	
JASTRZEBSKA SPOLKA WEG.	B6R2S06	JSW_PW	143,093.00	1,880,658.75	
JIANGSU EXPRESSWAY	6005504	177_HK	1,412,000.00	2,111,750.09	
JUMBO SA	7243530	BELA_GA	46,725.00	809,664.48	
KB FINANCIAL GROUP INC	B3DF0Y6	105560_KS	71,768.00	3,036,257.22	
KIA MOTORS CORPORATION	6490928	000270_KS	36,232.00	1,635,688.81	
KINGBOARD CHEM. HOLDIGNS	6491318	148_HK	1,031,500.00	3,229,877.48	
KLABIN SA UNIT	BJ0K6Z9	KLBN11_BZ	52,300.00	272,627.42	
KOC HOLDING	B03MVJ8	KCHOL_TI	499,590.00	2,264,434.72	
KOREA ELEC POWER K	6495730	015760_KS	188,664.00	4,994,181.34	
KRUNG THAI BANK PUB CO -	6492838	KTBF_TB	4,645,400.00	2,831,856.10	
KUMBA IRON ORE LTD	B1G4262	KIO_SJ	24,742.00	640,683.33	
KUMBA RESOURCES LTD	6418801	EXX_SJ	106,711.00	963,335.01	
KWG PROPERTY HOLDING LTD	B1YBF00	1813_HK	1,580,000.00	1,737,512.50	
LEE & MAN PAPER MANUFACTURIN	6693772	2314_HK	1,650,000.00	1,149,983.55	
LEGEND HOLDINGS	6218089	992_HK	4,106,000.00	3,236,816.49	
LG CHEM LTD	6346913	051910_KS	776.00	262,758.89	
LG CORP	6537030	003550_KS	16,350.00	1,156,420.62	
LG.PHILIPS LCD CO LTD	B01VZN9	034220_KS	261,394.00	4,132,325.91	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
			EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS		
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	4,132.00	36,149.37	
LIFE HEALTHCARE GROUP	B4K90R1	LHC_SJ	1.00	2.53	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	55,727.00	81,421.67	
LOCALIZA RENT A CAR COM NPV	B08K3S0	RENT3_BZ	284,600.00	3,003,053.58	
LONGFOR PROPERTIES CO	B56KLY9	960_HK	808,076.00	1,304,429.78	
LOTTE CHEMICAL CORPORATION	6440020	011170_KS	11,587.00	3,918,347.66	
LOTTE CONFECTIONERY CO LTD	6535432	4990_KS	38,246.00	1,045,947.74	
LOTTE SHOPPING CO	B0WGPZ5	023530_KS	18,842.00	2,921,953.57	
LUKOIL OAO	B59SNS8	LKOH_RM	48,022.00	1,782,213.59	
MAGNIT OJSC GDR	B2QKYZ0	MGNT_LI	127,394.00	2,714,874.44	
MANILA ELECTRIC COMPANY	B247XZ6	MER_PM	104,380.00	738,116.92	
MARICO LTD	B1S34K5	MRCO_IN	26,624.00	133,558.47	
MEGAWORLD CORP	6563648	MEG_PM	13,635,400.00	1,263,756.38	
MMI HOLDINGS LTD	MMI_SJ	MMI_SJ	32,289.00	52,295.22	
MOL MAGYAR OLAJ-EX GAZIPARI	BD5ZXH8	MOL_HB	407,648.00	3,797,396.23	
MONDI LTD	B1YCDP4	MND_SJ	13,720.00	362,981.01	
MONETA MONEY BANK AS	BD3CQ16	MONET_CK	319,985.00	1,028,024.53	
MOTOR OIL (HELLAS) SA	5996234	MOH_GA	20,088.00	482,821.35	
MTN GROUP LIMITED	6563206	MTN_SJ	41,742.00	504,190.35	
MULTICHOICE GROUP LTD	BHZSKR4	MCG_SJ	11,809.00	69,599.19	
NANYA TECHNOLOGY	6283601	2408_TT	1,089,000.00	2,533,922.07	
NASPERS ZAR 0.02 S	6622691	NPN_SJ	15,279.00	1,928,108.41	
NESTLE INDIA LIMITED	6128605	NEST_IN	8,015.00	1,113,248.00	
NETMARBL CORP	BF2S426	251270_KP	1,232.00	174,206.58	
NINE DRAGONS PAPER HOLDINGS	B0WC2B8	2689_HK	1,673,000.00	1,676,431.02	
ODONTOPREV S.A.	B1H6R62	ODPV3_BZ	5,400.00	25,418.77	
OPAP SA	7107250	OPAP_GA	83,888.00	918,357.59	
ORANGE LIFE INSURANCE LTD	BF20GG0	079440_KS	56,474.00	1,274,593.07	
OTP BANK	7320154	OTP_HB	127,305.00	3,044,124.52	
PHOSAGRO OAO-GDR REG S	B62QPJ1	PHOR_LI	10,596.00	169,578.13	
PING AN INSURANCE GROUP CO-H	B01FLR7	2318_HK	124,500.00	1,469,487.11	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
			EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS		
POLISH OIL & GAS	B0L9113	PGN_PW	1,203,359.00	2,040,172.69	
POLSKA GRUPA ENER	B544PW9	PGE_PW	741,732.00	2,071,277.05	
PORTO SEGURO SA	B0498T7	PSSA3_BZ	150,200.00	1,910,418.97	
POWER FINANCE CORPORATION	B1S7225	POWF_IN	132,682.00	235,642.79	
POWER GRID CORP OF INDIA	B233HS6	PWGR_IN	788,000.00	2,151,953.32	
PTT EXPLORATION & PROD-FOR	B1359J0	PTTEP/F_TB	246,800.00	1,190,429.97	
PTT GLOBAL CHEMICAL PCL-FOR	B736PF3	PTTGC/F_TB	616,200.00	1,512,648.59	
PTT PCL-FOREIGN	BD0BDJ3	PTT/F_TB	1,974,400.00	1,718,826.47	
QATAR ISLAMIC BANK	6713982	QIBK_QD	51,125.00	209,687.37	
REDEFINE PROPERTIES LTD	BMP3858	RDF_SJ	5,288,080.00	5,051,562.01	
RESILIENT REIT LTD	BZ1MVY0	RES_SJ	361,049.00	1,963,001.73	
RICHTER GEDEON	BC9ZH86	RICHT_HB	127,210.00	2,320,236.14	
RMB HOLDINGS LTD	6755821	RMH_SJ	48,237.00	224,415.30	
RURAL ELECTRIFICATION CO	B2Q7WL3	RECL_IN	1,100,311.00	2,201,376.17	
SAMSUNG ELECTRONIC	6771720	005930_KS	604,884.00	12,743,321.04	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	274,650.00	5,076,512.77	
SAMSUNG FIRE + MAR	6155250	000810_KS	6,893.00	1,282,266.19	
SAPPI ZARI(SICOVAM	6777007	SAP_SJ	238,322.00	661,830.04	
SASOL NPV	6777450	SOL_SJ	71,390.00	2,295,960.96	
SBERBANK	4767981	SBER_RM	1,935,622.00	4,574,471.92	
SEVERSTAL-BRD	B5B9C59	CHMF_RU	261,116.00	3,933,339.01	
SHANGHAI ELECTRIC GRP CO L-H	B07J656	2727_HK	1,252,000.00	388,690.10	
SHANGHAI INDUSTRIAL HLDG LTD	6810010	363_HK	626,000.00	1,615,392.37	
SHANGHAI LUJIAZUI FIN&TRAD-B	6798666	900932_CH	290,300.00	325,547.41	
SHANGHAI PETROCHEM	6797458	338_HK	5,558,000.00	2,885,776.96	
SHENZHEN INVESTMENT LTD	6535261	604_HK	2,350,000.00	896,181.91	
SHUI ON LAND LTD	B16NHT7	272_HK	3,134,000.00	649,245.46	
SIAM COMMERCIAL BK F	6889935	SCB/F_TB	772,500.00	3,109,836.22	
SINO-OCEAN LAND HOLDINGS	B24CVP7	3377_HK	8,223,000.00	3,972,394.55	
SINOPAC HOLDINGS	6525875	2890_TT	4,587,225.00	1,487,922.97	
SINOTRANS LTD	6579010	598_HK	1,620,000.00	505,479.38	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS					
SINOTRUK (HONG KONG)	B296ZH4	3808_HK	1,234,000.00	1,903,592.14	
SK HOLDINGS CO LTD	B39Z8L3	034730_KS	537.00	124,272.07	
SK INNOVATION CO., LTD	B232R05	096770_KS	14,184.00	2,135,177.02	
SK TELECOM CO LTD	6224871	017670_KS	8,892.00	1,863,375.62	
SOHO CHINA LTD	B27WLD2	410_HK	581,000.00	311,555.69	
STATE BANK OF INDIA	BSQCB24	SBIN_IN	63,775.00	267,280.07	
STEINHOFF INTL HOLDINGS LTD	BZ56LK4	SNH_SJ	182,893.00	95,195.59	
SUL AMERICAS SA UNITS	B27WYK0	SULA11_BZ	298,000.00	1,650,452.75	
SURGUTNEFTEGAS - PFD	B5BHR47	SNGSP_RM	3,835,400.00	2,331,029.61	
SURGUTNEFTEGAZ	B5BHQP1	SNGS_RM	4,756,309.00	2,250,612.98	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	1,574,389.00	1,489,694.81	
TAIWAN BUSINESS BANK	6098816	2834_TT	1,332,163.00	416,657.38	
TAIWAN CEMENT	6869937	1101_TT	1,738,000.00	2,416,306.20	
TAIWAN COOPERATIVE FINANCIAL	B73XCZ3	5880_TT	6,441,903.00	3,137,575.36	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	1,949,352.00	9,306,422.31	
TATA STEEL LIMITED	6101156	TATA_IN	438,675.00	2,131,452.63	
TATNEFT-CLS	B59BXN2	TATN_RM	499,222.00	4,009,781.05	
TAURON POLSKA ENERGIA	B5P7L41	TPE_PW	490,698.00	422,023.22	
TAV HAVALIMANLARI HOLDING AS	B1RMFT9	TAVHL_TI	327,454.00	1,423,596.04	
TELEFONICA BRASIL SA	B3ZCNF7	VIVT4_BZ	336,722.00	4,852,634.48	
TELEKOM MALAYSIA	6868398	T_MK	16,800.00	9,752.32	
TELKOM SA SOC LTD	6588577	TKG_SJ	431,564.00	1,889,340.72	
TENCENT HOLDINGS LTD HKD	BMMV2K8	700_HK	477,131.00	10,399,066.26	
TIM PARTICIPACOES SA	2292560	TIMP3_BZ	1,133,600.00	3,157,281.16	
TRUWORTHS INTERNATIONAL	6113485	TRU_SJ	9,397.00	48,193.90	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	163,860.00	4,028,024.67	
TURK HAVA YOLLARI AO	B03MYK0	THYAO_TI	555,726.00	1,102,792.66	
TURK SISE VE CAM FABRIKALARI	B03MXR0	SISE_TI	1,708,916.00	1,271,745.36	
TURKCELL ILETISIM HIZMET AS	B03MYN3	TCELL_TI	817,620.00	3,511,845.21	
UNITED MICROELECTRONICS	6916628	2303_TT	6,009,000.00	2,156,059.45	
UNITED TRACTORS TBK PT	6230845	UNTR_IJ	1,400,400.00	2,031,723.69	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: Internal Emerging Portfolio: I-EMQUAN Instrument: ICOM					
			EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS		
UPL LTD	B0L0W35	UPLL_IN	16,024.00	145,704.02	
VEDANTA LTD	6136040	VEDL_IN	1,779,560.00	4,195,750.39	
VTB BANK OJSC	B5B1TP4	VTBR_RU	1,276,190,000.00	1,341,248.60	
WEIBO CORP - SPON ADR	BLLJ4H7	WB	16,100.00	661,333.57	
WEICHAI POWER CO LTD-H	6743956	2338_HK	2,515,000.00	3,594,764.52	
WINBOND ELECTRONICS CORP	6966515	2344_TT	4,033,000.00	2,312,692.99	
WISTRON CORP	6672481	3231_TT	352,000.00	339,035.54	
WOORI FINANCIAL GROUP INC	BGHWH98	316140_KS	252,020.00	2,547,740.26	
WPG HOLDINGS CO	B0P6L87	3702_TT	222,640.00	291,570.85	
YAGEO CORPORATION	6984380	2327_TT	349,000.00	3,182,928.38	
YANZHOU COAL MINIG	6109893	1171_HK	2,456,000.00	2,415,493.81	
YES BANK LTD	BF0GLF4	YES_IN	1,844,125.00	4,210,968.84	
YUANTA FINANCIAL HOLDINGS CO	6424110	2885_TT	5,231,000.00	2,930,396.69	
ZEE TELEFILMS LIMITED	6188535	Z_IN	27,600.00	163,915.76	
ZHEJIANG EXPRESSWA	6990763	576_HK	2,140,000.00	2,404,138.34	
ZHEN DING TECHNOLOGY	B734XQ4	4958_TT	691,000.00	1,949,261.38	
ZHUZHOU CSR TIMES ELEC H	B1L3XL6	3898_HK	180,900.00	638,818.79	
INTERNATIONAL COMMON STOCKS TOTAL			1,699,682,986.00	600,382,938.06	
			Instrument: INTF		
			INTERNATIONAL FUNDS		
EMQUAN LIQUIDITY	IL-EMQUAN		239,470.97	23,947,097.14	
INTERNATIONAL FUNDS TOTAL			239,470.97	23,947,097.14	
EMERGING MARKET QUANTITATIVE TOTAL			1,700,307,795.97	628,080,019.60	651,874,442.29
Internal Emerging TOTAL			2,322,344,912.79	1,643,217,085.48	2,113,397,953.88

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: Internal Global Ex US Portfolio: I-VAL Instrument: COM					
			INTERNATIONAL VALUE PORTFOLIO COMMON STOCK		
BAIDU COM INC NPV ADR	056752108	BIDU	45,000.00	7,391,752.89	
BARRICK GOLD CORP.	2024677	GOLD	1,255,000.00	38,437,253.85	
COMPANIA DE MINAS ADR	2210476	BVN	458,802.00	5,652,068.58	
FOMENTO ECONOMICO MEX SP	2246039	FMX	219,000.00	13,489,529.29	
SOCIEDAD QUIMICA ADR	833635105	SQM	253,471.00	6,590,622.32	
XTRACKERS HARVEST CSI 300 CH	BG6N3R2	ASHR	350,000.00	9,622,938.16	
YPF S.A.-SPONSORED ADR	2985945	YPF	555,600.00	8,420,956.94	
COMMON STOCK TOTAL			3,136,873.00	89,605,122.03	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
ACCOR FRF100	5852842	AC_FP	200,000.00	7,519,998.35	
ALCON INC	BJT1GR5	ALC_SW	139,008.00	4,171,286.21	
ALLIANZ AG NPV(REG	5231485	ALV_GY	144,527.00	22,524,778.52	
AMCOR ORD NPV	6066608	AMC_AU	1,200,000.00	11,969,020.29	
AMS AG	BPF0548	AMS_SW	160,000.00	5,687,802.55	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	850,000.00	19,276,785.21	
ANHEUSER-BUSCH IN BEV	BYYHL23	ABI_BB	200,000.00	18,063,656.11	
ANSELL LTD	6286611	ANN_AU	1,000,000.00	16,664,378.89	
ASICS CORP	6057378	7936_JP	600,000.00	9,033,869.87	
ASSOCD BRIT FOODS	0673123	ABF_LN	600,000.00	18,048,652.15	
ASTRA AGRO LESTARI	6092498	AALI_IJ	5,757,800.00	6,311,485.19	
ATOS ORIGIN SA	5654781	ATO_FP	130,000.00	7,734,625.41	
AUSTRALIA + NEW ZEALAND BANK	6065586	ANZ_AU	1,550,000.00	37,057,769.56	
AXEL SPRINGER - TENDERED	BK91CG3	SPRA_GY	139,911.00	8,172,085.46	
BANK OF QUEENSLAND LTD	6076243	BOQ_AU	2,000,000.00	12,590,364.06	
BASF AG DEM ORD SH	5086577	BAS_GY	441,839.00	42,396,247.34	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	300,000.00	32,825,723.44	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	5,485,784.00	34,355,945.18	
BEIJING CAPITAL INTL AIRPO-H	6208422	694_HK	6,182,000.00	5,258,886.72	
BHP GROUP PLC	BH0P3Z9	BHP_LN	900,000.00	19,058,832.95	
BNP PARIBAS	7309681	BNP_FP	615,000.00	35,980,560.46	
Group: INTERNATIONAL - Internal		Portfolio: INTERNATIONAL VALUE PORTFOLIO			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Global Ex US					
Portfolio: I-VAL			INTERNATIONAL VALUE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
BRENNTAG AG	B4YVF56	BNR_GY	203,956.00	9,637,155.66	
BRIT AMER TOBACCO	0287580	BATS_LN	450,000.00	23,480,081.19	
BRITISH AEROSPACE	0263494	BA/_LN	3,700,000.00	21,720,586.66	
BRITISH LAND CO OR	0136701	BLND_LN	1,400,000.00	10,663,596.34	
BURBERRY GROUP	3174300	BRBY_LN	1,200,000.00	26,801,611.87	
CANON INC JPY50	6172323	7751_JP	500,000.00	14,530,990.09	
CATCHER TECHNOLOGY CO LTD	6186669	2474_TT	1,000,000.00	7,760,417.51	
CATHAY LIFE INSURANCE CO	6425663	2882_TT	10,861,110.00	15,574,893.12	
CHAROEN P FEEDMILL	B5L2DG6	CPF/F_TB	11,000,000.00	8,916,220.10	
CHINA LIFE INSURANCE CO-H	6718976	2628_HK	5,000,000.00	11,088,943.14	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	3,500,000.00	37,841,244.30	
CIE FINANCIERE RICHEMON-REG	BCRWZ18	CFR_SW	100,000.00	7,179,182.71	
CK HUTCHISON HLDGS	BW9P816	1_HK	3,600,000.00	38,187,986.77	
COMFORTDELGRO CO	6603737	CD_SP	9,000,000.00	13,321,331.57	
COMPAGNIE DE SAINT GOBAIN	7380482	SGO_FP	300,000.00	13,425,647.88	
CONTINENTAL AG NPV	4598589	CON_GY	155,000.00	34,101,159.48	
COSCO SHIPPING PORTS LTD	6354251	1199_HK	13,934,000.00	18,786,453.30	
DANSKE BANK OYJ	5226038	SAMPO_FH	191,849.00	8,189,699.39	
DELTA ELECTRONICS INC	6260734	2308_TT	3,800,000.00	15,344,070.01	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	600,000.00	9,769,560.55	
DEUTSCHE POST AG	4617859	DPW_GY	900,000.00	21,755,583.48	
EMBRAER SA	B16FPG6	EMBR3_BZ	3,980,600.00	19,834,589.29	
EQUINOR	7133608	EQNR_NO	1,589,186.00	23,531,036.25	
ERICSSON LM-B	5959378	ERICB_SS	1,500,000.00	16,278,511.11	
EXPERIAN PLC	B19NLV4	EXPN_LN	970,000.00	16,730,055.17	
FANUC JPY50	6356934	6954_JP	50,000.00	9,713,465.97	
FLUTTER ENTERTAINMENT PLC	BWXC0Z1	FLTR_LN	146,234.00	12,992,617.23	
FNAC DARTY SA	B7VQL46	FNAC_FP	49,838.00	2,808,248.45	
FRESENIUS MEDICAL CARE AG &	5129074	FME_GY	100,000.00	7,091,447.43	
FUBON FINL HOLDING CO.	6411673	2881_TT	9,000,000.00	13,035,218.00	
GEA GROUP	4557104	G1A_GY	600,000.00	24,930,370.89	

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: Internal Global Ex US Portfolio: I-VAL Instrument: ICOM					
			INTERNATIONAL VALUE PORTFOLIO INTERNATIONAL COMMON STOCKS		
GLANBIA PLC	4058629	GLB_ID	928,866.00	15,272,882.67	
GROUP DANONE ORD	B1Y9TB3	BN_FP	397,189.00	26,837,470.09	
H2O RETAILING CORP	6408705	8242_JP	354,900.00	3,906,477.40	
HEINEKEN NV	7792559	HEIA_NA	140,000.00	12,249,755.01	
HENKEL AG & CO	5002465	HEN_GY	190,554.00	22,504,334.24	
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	8,969,204.00	23,512,934.49	
HONDA MOTOR CO COM	6435145	7267_JP	948,843.00	29,530,605.66	
HSBC HOLDINGS ORD	0540528	HSBA_LN	4,025,000.00	39,200,560.95	
IMPERIAL OIL LTD	2454241	IMO_CN	1,203,700.00	38,942,713.52	
INDITEX	BP9DL90	ITX_SM	400,000.00	14,150,418.37	
ING GROEP NV NLG1	BZ57390	INGA_NA	2,800,000.00	36,827,125.42	
INGENICO GROUP	4196897	ING_FP	260,000.00	23,776,199.33	
INTESA SANPAOLOA SPA	4076836	ISP_IM	2,000,000.00	4,765,564.90	
ISHARES MSCI CANADA	2373681	EWC	336,500.00	7,971,517.60	
ISHARES MSCI JAPAN	BDR7G84	EWJ	241,600.00	12,464,955.77	
ISHARES MSCI SOUTH AFRICA	2343338	EZA	250,000.00	12,474,078.47	
JARDINE MATHESON HLDGS LTD	6472119	JM_SP	134,000.00	7,223,877.86	
JC DECAUX SA	7136663	DEC_FP	300,000.00	8,205,811.02	
KAKAKU.COM INC	6689533	2371_JP	700,000.00	9,183,587.86	
KASIKORNBANK F	6888794	KBANK/F_TB	2,002,500.00	11,085,912.12	
KB FINANCIAL GROUP INC	B3DF0Y6	105560_KS	600,000.00	22,519,485.52	
KINGFISHER PLC	3319521	KGF_LN	5,000,000.00	20,205,376.85	
KOMERCNI BANKA	4519449	KOMB_CP	100,000.00	3,434,517.53	
KONAMI CO JPY50	6496681	9766_JP	340,300.00	13,328,715.76	
KRANESHARES CSI CHINA INTERN	KWEB	KWEB	130,000.00	4,829,237.00	
KURA SUSHI, INC.	6345965	2695_JP	230,000.00	9,432,586.45	
KURARAY CO Y50	6497662	3405_JP	1,500,000.00	20,488,887.38	
LEONARDO-FINMECCANICA SPA	B0DJNG0	LDO_IM	1,800,000.00	21,138,453.80	
LEROEY SEAFOOD GROUP ASA	4691916	LSG_NO	1,600,000.00	9,720,466.63	
MARKS+ SPENCER ORD	3127489	MKS_LN	2,500,000.00	16,745,433.73	
MITSUBISHI ESTATE	6596729	8802_JP	1,550,000.00	26,521,233.91	

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: Internal Global Ex US Portfolio: I-VAL Instrument: ICOM					
			INTERNATIONAL VALUE PORTFOLIO		
			INTERNATIONAL COMMON STOCKS		
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	6,800,000.00	38,455,369.70	
MORRISON <WM.>	0604316	MRW_LN	4,681,061.00	18,550,287.71	
MOWI ASA	B02L486	MOWI_NO	400,000.00	6,833,240.59	
MUNCHENER RUCKVS	5294121	MUV2_GY	130,000.00	19,537,609.46	
MURATA MFG CO JPY5	6610403	6981_JP	310,000.00	13,790,101.93	
NAMCO BANDAI HOLDINGS	B0JDQD4	7832_JP	300,000.00	6,059,928.33	
NESTLE SA CHF	7123870	NESN_SW	425,000.00	34,440,093.38	
NEXANS SA	7130836	NEX_FP	250,000.00	7,416,478.50	
NFI GROUP INC	BD3HFC5	NFI_CN	270,000.00	6,913,420.52	
NINTENDO CO LTD	6639550	7974_JP	92,000.00	13,241,530.78	
NIPPON MEAT PACKER	6640767	2282_JP	525,000.00	24,896,420.43	
NIPPON TELEVISION	6644060	9404_JP	950,000.00	14,982,309.39	
NOKIA OYJ	5902941	NOKIA_FH	9,500,000.00	44,958,986.05	
NORDEA BANK AB	BYZF9J9	NDA_SS	2,000,000.00	19,884,292.08	
Nordea Bank ABP	BFM0SV9	NDA_FH	19,185.00	122,488.39	
NOVARTIS AG CHF 20	7103065	NOVN_SW	635,044.00	37,862,803.48	
NOVO NORDISK A/S-B	BHC8X90	NOVOB_DC	600,000.00	20,303,724.99	
NTT DOCOMO INC	6129277	9437_JP	750,000.00	17,109,328.27	
OKUMA CORP JPY50(G)	6657789	6103_JP	164,800.00	7,453,501.58	
OSRAM LICHT AG	B923935	OSR_GR	300,000.00	10,344,822.27	
PANDORA A/S	B44XTX8	PNDORA_DC	300,000.00	11,820,312.74	
PERPETUAL TRUSTEES AUST.	6682394	PPT_AU	200,000.00	7,293,675.34	
PICC PROPERTY & CASUALTY	6706250	2328_HK	15,800,000.00	15,859,577.49	
POWER ASSETS HOLDINGS LTD	6435327	6_HK	2,000,000.00	10,330,033.29	
PRYSMIAN SPA	B1W4V69	PRY_IM	600,000.00	12,354,288.78	
PUBLICIS GROUPE	4380429	PUB_FP	340,000.00	23,346,168.60	
RAKUTEN	6229597	4755_JP	900,000.00	8,939,008.08	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	250,286.00	19,236,645.40	
ROCHE HLDGS AG GEN	7110388	ROG_SW	209,000.00	40,251,128.38	
ROCKWOOL INTL A/S-B SHS	4713490	ROCKB_DC	50,000.00	9,339,864.04	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	1,620,000.00	51,599,855.72	

Group: INTERNATIONAL - Internal
Portfolio: INTERNATIONAL VALUE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: Internal Global Ex US Portfolio: I-VAL Instrument: ICOM					
			INTERNATIONAL VALUE PORTFOLIO		
			INTERNATIONAL COMMON STOCKS		
RYOHIN KEIKAKU CO	6758455	7453_JP	400,000.00	9,375,759.69	
SAAB AB	5469554	SAABB_SS	380,000.00	10,485,229.02	
SAINSBURY(J) GBP0.	B019KW7	SBRY_LN	1,671,509.00	6,242,737.27	
SALVATORE FERRAGAMO SPA	B5VZ053	SFER_IM	800,000.00	20,521,644.19	
SALZGITTER AG	5465358	SZG_GY	300,000.00	6,437,798.51	
SAMSUNG ELECTRONIC	6771720	005930_KS	1,275,000.00	27,590,809.62	
SAMSUNG FIRE + MAR	6155250	000810_KS	50,008.00	10,863,745.10	
SAP AG	4846288	SAP_GY	340,000.00	25,872,711.30	
SBERBANK - SPONSORED ADR	B5SC091	SBER_LI	500,000.00	7,359,952.62	
SEKISUI HOUSE Y50	6793906	1928_JP	647,700.00	5,735,746.13	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	950,000.00	36,153,704.03	
SEVEN BANK LTD	B2NT8S1	8410_JP	5,000,000.00	18,528,215.39	
SHOPRITE HOLDING LTD	6801575	SHP_SJ	268,789.00	3,080,791.24	
SIAM CEMENT CO THB	6609906	SCC/F_TB	600,000.00	8,233,116.44	
SIEMENS AG DEM 5.0	5727973	SIE_GY	237,154.00	26,095,351.30	
SINGAPORE TELECOMM	B02PY22	ST_SP	6,000,000.00	15,518,971.58	
SINOTRANS LTD	6579010	598_HK	30,000,000.00	15,286,294.19	
SONY CORP JPY50	6821506	6758_JP	700,000.00	18,597,675.15	
STOREBRAND ASA NOK	4852832	STB_NO	1,841,507.00	7,004,935.32	
SWISS RE AG	B545MG5	SREN_SW	335,700.00	26,965,836.54	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	3,000,000.00	4,312,116.64	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	5,417,010.00	19,085,529.87	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	419,500.00	13,394,273.84	
TATA MOTORS LTD	B611LV1	TTMT_IN	1,860,457.00	11,126,735.73	
TATA MOTORS LTD-A-DVR	B60NRB0	TTMT/A_IN	4,000,000.00	14,044,820.19	
TELENOR ASA	4732495	TEL_NO	1,000,000.00	15,162,729.48	
TELSTRA CORP NPV	6087289	TLS_AU	6,000,000.00	19,625,506.60	
THALES SA	4162791	HO_FP	250,000.00	24,399,635.49	
TODS SPA	4643735	TOD_IM	232,523.00	11,226,358.47	
TOKYO ELECTRON Y50	6895675	8035_JP	30,000.00	4,208,706.11	
TOTAL SA	B15C557	FP_FP	420,251.00	23,048,224.82	

Group: INTERNATIONAL - Internal
Portfolio: INTERNATIONAL VALUE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: Internal Global Ex US Portfolio: I-VAL Instrument: ICOM					
			INTERNATIONAL VALUE PORTFOLIO		
			INTERNATIONAL COMMON STOCKS		
TREASURY WINE ESTATES LTD	B61JC67	TWE_AU	1,133,286.00	4,559,721.00	
UNIBAIL-RODAMCO-WESTFILED	BFYM460	URW_NA	159,489.00	25,999,896.10	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	400,000.00	21,330,769.50	
VICINITY CENTRES	BY7QXS7	VCX_AU	5,000,000.00	10,595,145.31	
VISCOFAN ENVOLTURAS CELULOSI	5638280	VIS_SM	100,000.00	5,184,139.77	
VODAFONE GROUP	BH4HKS3	VOD_LN	12,116,570.00	42,686,928.31	
WH GROUP LTD	BLLHKZ1	288_HK	18,750,000.00	10,397,857.41	
WILLIAM HILL	3169889	WMH_LN	6,835,572.00	22,711,390.04	
YAMATO HOLDINGS CO	6985565	9064_JP	1,550,000.00	30,994,839.62	
YUE YUEN INDUSTRIAL	6586537	551_HK	3,627,000.00	10,542,009.44	
Z HOLDINGS CORP	6084848	4689_JP	4,000,000.00	11,529,602.47	
ZURICH FINANCIAL SERVICES AG	5983816	ZURN_SW	50,000.00	12,671,089.28	
INTERNATIONAL COMMON STOCKS TOTAL			339,931,199.00	2,666,492,251.95	
Instrument: INTF					
			INTERNATIONAL FUNDS		
INTERNATIONAL VALUE -	IL-VAL		1,329,473.13	132,947,312.65	
INTERNATIONAL FUNDS TOTAL			1,329,473.13	132,947,312.65	
INTERNATIONAL VALUE PORTFOLIO TOTAL			344,397,545.13	2,889,044,686.63	2,991,738,438.14
Internal Global Ex US TOTAL			344,397,545.13	2,889,044,686.63	2,991,738,438.14
TOTAL			3,722,765,187.87	9,029,709,891.37	10,299,269,716.03



Monthly Market

As Of 11/30/2019

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-ARROW				
Instrument: INTF				
ARROWSTREET CAPITAL -				
IE-ARROW			1,873,226,328.29	
INTERNATIONAL FUNDS TOTAL			1,873,226,328.29	
ARROWSTREET CAPITAL TOTAL			1,873,226,328.29	2,026,550,014.57



Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-BERNS				
Instrument: INTF				
ALLIANCE BERNSTEIN EAFE INTERNATIONAL FUNDS				
BERNSTEIN - EQUITIES	IE-BER		1,427,807,694.00	
INTERNATIONAL FUNDS TOTAL			1,427,807,694.00	
ALLIANCE BERNSTEIN EAFE TOTAL			1,427,807,694.00	1,513,863,031.09

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External Market: External EAFE Portfolio: I-MFS Instrument: INTF</p> <p>MFS INTERNATIONAL FUNDS</p>				
MFS EQUITIES	IE-MFS		1,739,620,034.68	
INTERNATIONAL FUNDS TOTAL			1,739,620,034.68	
MFS TOTAL			1,739,620,034.68	2,166,527,761.33
External EAFE TOTAL			5,040,654,056.97	5,706,940,806.99



Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-BABS				
Instrument: INTF				
STEWART INVESTORS INTERNATIONAL FUNDS				
FIRST STATE INVESTMENTS-	IE-BAB		289,135,751.12	
INTERNATIONAL FUNDS TOTAL			289,135,751.12	
STEWART INVESTORS TOTAL			289,135,751.12	267,277,551.12



Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-GEN GENESIS				
Instrument: INTF INTERNATIONAL FUNDS				
GENESIS - EQUITIES	IE-GEN		399,509,674.87	
INTERNATIONAL FUNDS TOTAL			399,509,674.87	
GENESIS TOTAL			399,509,674.87	452,299,349.96
External Emerging TOTAL			688,645,425.99	719,576,901.08

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External</p> <p>Market: External Global Ex US</p> <p>Portfolio: I-LAZ LAZARD ASSET MANAGEMENT</p> <p>Instrument: INTF INTERNATIONAL FUNDS</p>				
LAZARD ASSET MGT - EQUITY	IE-LAZARD		559,608,077.28	
INTERNATIONAL FUNDS TOTAL			559,608,077.28	
LAZARD ASSET MANAGEMENT TOTAL			559,608,077.28	626,044,530.57

Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External Market: External Global Ex US Portfolio: I-WEL Instrument: INTF</p> <p>WELLINGTON MANAGEMENT INTERNATIONAL FUNDS</p>				
WELLINGTON MGT - EQUITY	IE-WEL		593,691,110.03	
INTERNATIONAL FUNDS TOTAL			593,691,110.03	
WELLINGTON MANAGEMENT TOTAL			593,691,110.03	660,415,916.33
External Global Ex US TOTAL			1,153,299,187.31	1,286,460,446.90
TOTAL			6,882,598,670.27	7,712,978,154.97
INTERNATIONAL - without TFA TOTAL			15,912,308,561.64	18,012,247,871.00
INTERNATIONAL TOTAL			15,912,308,561.64	18,012,247,871.00

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: COM</div> <div>GLOBAL QUANTITATIVE COMMON STOCK</div> </div>					
3M COMPANY	88579Y101	MMM	7,423.00	873,430.16	
ABBOTT LABORATORIES	002824100	ABT	22,244.00	798,494.19	
ABBVIE INC.	00287Y109	ABBV	18,935.00	843,167.92	
ABIOMED INC	003654100	ABMD	539.00	190,056.79	
ACCENTURE PLC	G1151C101	ACN	8,118.00	912,916.43	
ACTIVISION BLIZZARD INC	00507V109	ATVI	8,637.00	275,187.12	
ACUITY BRANDS INC	00508Y102	AYI	514.00	107,204.96	
ADOBE SYSTEMS INC.	00724F101	ADBE	6,157.00	379,085.58	
ADVANCE AUTO PARTS INC	00751Y106	AAP	911.00	150,826.57	
ADVANCED MICRO DEVICES INC.	007903107	AMD	11,841.00	169,323.72	
AES CORP	00130H105	AES	8,134.00	107,398.88	
AFFILIATED MANAGERS GROUP	008252108	AMG	701.00	128,714.00	
AFLAC INC	001055102	AFL	9,662.00	254,408.82	
AGILENT TECHNOLOGIES INC	00846U101	A	4,073.00	155,501.39	
AGNC INVESTMENT CORP	00123Q104	AGNC	6,388.00	114,897.52	
AIR PROD. & CHEM.	009158106	APD	2,846.00	386,993.92	
AKAMAI TECHNOLOGIES	00971T101	AKAM	2,127.00	119,806.09	
ALBEMARLE CORP	012653101	ALB	1,393.00	85,280.53	
ALEXION PHARMACEUTICALS INC	015351109	ALXN	2,831.00	510,023.89	
ALIGN TECHNOLOGY INC	016255101	ALGN	992.00	107,318.53	
ALKERMES PLC	G01767105	ALKS	1,893.00	123,524.48	
ALLEGHANY CORP DEL	017175100	Y	187.00	89,907.23	
ALLEGION PLC	G0176J109	ALLE	1,208.00	96,433.91	
ALLERGAN PLC	G0177J108	AGN	4,329.00	1,261,594.80	
ALLIANCE DATA SYSTEM	018581108	ADS	636.00	158,666.61	
ALLIANT ENERGY CORPORATION	018802108	LNT	3,023.00	104,771.48	
ALLSTATE CORP	020002101	ALL	4,422.00	266,357.86	
ALLY FINANCIAL INC	02005N100	ALLY	5,594.00	116,009.38	
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY	1,067.00	115,217.69	
ALPHABET INC	02079K305	GOOGL	3,782.00	2,038,529.95	
ALPHABET INC CL C	02079K107	GOOG	3,982.00	2,452,709.19	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: COM</div> <div>GLOBAL QUANTITATIVE COMMON STOCK</div> </div>					
ALTRIA GROUP INC	02209S103	MO	24,627.00	1,223,791.93	
AMAZON.COM INC	023135106	AMZN	5,283.00	3,869,285.75	
AMERCO	023586100	UHAL	100.00	37,207.00	
AMEREN CORP.	023608102	AEE	3,181.00	137,923.44	
AMERICAN AIRLINES GROUP INC	02376R102	AAL	1,530.00	75,964.50	
AMERICAN ELECTRIC POWER	025537101	AEP	6,320.00	361,526.50	
AMERICAN EXPRESS CO.	025816109	AXP	9,194.00	648,973.30	
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	936.00	92,141.34	
AMERICAN INTL GROUP	026874784	AIG	11,673.00	512,955.54	
AMERICAN TOWER CORP	03027X100	AMT	4,947.00	873,838.08	
AMERICAN WATER WORKS CO INC	030420103	AWK	2,254.00	99,943.73	
AMERIPRISE FINANCIAL INC	03076C106	AMP	1,834.00	131,726.97	
AMERISOURCEBERGEN CORP	03073E105	ABC	2,060.00	190,304.32	
AMETEK INC.	031100100	AME	2,904.00	151,679.58	
AMGEN INC	031162100	AMGN	8,117.00	820,111.60	
AMPHENOL CORP-CL A	032095101	APH	3,899.00	222,490.09	
ANALOG DEVICES	032654105	ADI	4,757.00	293,309.42	
ANNALY CAPITAL MGT. INC.	035710409	NLY	17,375.00	211,379.83	
ANSYS INC	03662Q105	ANSS	1,029.00	92,646.29	
ANTERO RESOURCES CORP	03674X106	AR	2,821.00	70,514.11	
ANTHEM INC.	036752103	ANTM	3,283.00	444,587.58	
AON PLC	G0408V102	AON	3,060.00	301,103.60	
APACHE CORP.	037411105	APA	4,804.00	233,294.34	
APPLE INC.	037833100	AAPL	61,603.00	3,938,823.68	
APPLIED MATERIALS INC.	038222105	AMAT	12,441.00	308,531.34	
APTIV PLC	G6095L109	APTIV	2,958.00	213,990.49	
ARAMARK HOLDINGS CORP	03852U106	ARMK	3,021.00	96,916.91	
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	5,168.00	132,014.64	
ARCHER DANIELS MIDLAND CO	039483102	ADM	7,242.00	313,237.23	
ARCONIC INC	03965L100	ARNC	5,938.00	194,862.50	
ARISTA NETWORKS INC	040413106	ANET	677.00	115,263.86	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: COM</div> <div>GLOBAL QUANTITATIVE COMMON STOCK</div> </div>					
ARROW ELECTRONICS	042735100	ARW	1,030.00	74,046.70	
ASSURANT INC	04621X108	AIZ	702.00	64,703.34	
AT&T INC	00206R102	T	92,885.00	2,709,432.33	
ATHENE HOLDING LTD-CLASS A	G0684D107	ATH	2,012.00	101,086.53	
ATMOS ENERGY CORP.	049560105	ATO	1,453.00	112,630.02	
AUTODESK INC.	052769106	ADSK	2,751.00	204,555.55	
AUTOLIV INC	052800109	ALV	1,108.00	69,199.24	
AUTOMATIC DATA PROC.	053015103	ADP	5,564.00	412,894.66	
AUTONATION INC	05329W102	AN	26.00	1,239.81	
AUTOZONE INC	053332102	AZO	342.00	141,644.22	
AVERY DENNISON	053611109	AVY	1,191.00	66,902.57	
AVNET INC.	053807103	AVT	36.00	1,727.28	
AXA EQUITABLE HOLDINGS INC	054561105	EQH	3,031.00	58,649.85	
AXALTA COATING SYSTEMS LTD	G0750C108	AXTA	2,866.00	82,970.70	
BAKER HUGHES COMPANY	05722G100	BKR	6,514.00	274,147.60	
BALL CORPORATION	058498106	BLL	4,125.00	147,148.63	
BANK OF AMERICA CORP.	060505104	BAC	113,713.00	1,331,396.26	
BAXTER INTL	071813109	BAX	6,482.00	269,136.82	
BECTON DICKINSON & COMPANY	075887109	BDX	3,397.00	399,966.63	
BERKLEY (WR) CORP	084423102	WRB	1,908.00	82,718.16	
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	16,460.00	2,141,399.02	
BEST BUY COMPANY INC	086516101	BBY	3,082.00	57,157.78	
BIOGEN IDEC INC	09062X103	BIIB	2,563.00	474,424.57	
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	2,185.00	197,646.77	
BLACKROCK INC	09247X101	BLK	1,385.00	456,836.16	
BOEING CO	097023105	BA	6,954.00	811,391.27	
BOOKING HOLDINGS INC	09857L108	BKNG	536.00	1,024,044.08	
BORG WARNER INC.	099724106	BWA	2,639.00	105,256.32	
BOSTON SCIENTIFIC CORP.	101137107	BSX	17,621.00	262,005.68	
BRIGHTHOUSE FINANCIAL INC	10922N103	BHF	1,440.00	64,460.40	
BRISTOL MYERS CVR	110122157	BMY-R	8,860.99	6,170.87	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
BRISTOL-MYERS SQUIBB	110122108	BMJ	29,292.99	1,183,942.09	
BROADCOM LTD	11135F101	AVGO	5,484.00	863,118.54	
BROADRIDGE FINANCIAL	11133T103	BR	1,423.00	92,411.52	
BROWN-FORMAN -CL B	115637209	BF.B	3,245.00	119,610.20	
BUNGE LIMITED	G16962105	BG	1,738.00	111,547.23	
BURLINGTON STORES INC	122017106	BURL	848.00	139,241.60	
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	1,785.00	131,128.17	
CABOT OIL & GAS CORP.	127097103	COG	5,491.00	167,947.75	
CADENCE DESIGN SYS INC	127387108	CDNS	3,746.00	109,717.83	
CAMPBELL SOUP CO.	134429109	CPB	2,332.00	108,611.60	
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	6,067.00	387,059.92	
CAPRI HOLDINGS LTD	G1890L107	CPRI	1,854.00	79,012.26	
CARDINAL HEALTH INC.	14149Y108	CAH	3,976.00	263,693.50	
CARMAX INC.	143130102	KMX	2,161.00	125,360.80	
CARNIVAL CORP	143658300	CCL	5,531.00	257,912.20	
CBOE GLOBAL MARKETS INC	12503M108	CBOE	1,442.00	126,168.82	
CBRE GROUP INC	12504L109	CBRE	4,147.00	143,180.29	
CDK GLOBAL INC.	12508E101	CDK	1,508.00	76,141.55	
CDW CORP	12514G108	CDW	1,854.00	80,580.78	
CELANESE CORP-SERIES A	150870103	CE	1,800.00	114,410.06	
CENTENE CORP	15135B101	CNC	5,207.00	197,638.88	
CENTERPOINT ENERGY INC	15189T107	CNP	6,224.00	142,793.86	
CENTURYLINK INC	156700106	CTL	12,181.00	327,582.55	
CERNER CORP.	156782104	CERN	3,783.00	210,628.29	
CF INDUSTRIES HOLDINGS INC	125269100	CF	3,208.00	128,934.03	
CHARTER COMMUNICATIONS INC-A16119P108		CHTR	2,042.00	714,883.78	
CHEMOURS CO/THE	163851108	CC	2,257.00	104,657.09	
CHENIERE ENERGY INC	16411R208	LNG	2,617.00	189,005.34	
CHEVRON CORP.	166764100	CVX	22,661.00	2,348,064.09	
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	301.00	137,798.57	
CHUBB LIMITED	H1467J104	CB	5,961.00	630,018.42	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
CHURCH & DWIGHT INC	171340102	CHD	3,233.00	144,532.89	
CIGNA HOLDING CO.	125523100	CI	4,709.00	615,880.48	
CIMAREX ENERGY	171798101	XEC	1,180.00	115,923.71	
CINCINNATI FINANCIAL CORP.	172062101	CINF	1,971.00	105,400.86	
CINTAS CORP	172908105	CTAS	1,170.00	106,604.45	
CISCO SYSTEMS	17275R102	CSCO	59,676.00	1,331,926.60	
CIT GROUP INC	125581801	CIT	1,545.00	58,565.34	
CITIGROUP INC.	172967424	C	31,983.00	1,275,164.74	
CITIZENS FINANCIAL GROUP	174610105	CFG	6,086.00	156,185.60	
CITRIX SYSTEMS INC	177376100	CTXS	1,665.00	91,257.75	
CLOROX COMPANY	189054109	CLX	1,619.00	181,099.24	
CME GROUP INC	12572Q105	CME	4,515.00	385,572.53	
CMS ENERGY CORP	125896100	CMS	3,552.00	133,648.15	
COCA COLA CO.	191216100	KO	50,823.00	2,027,882.16	
COGNEX CORP.	192422103	CGNX	2,117.00	131,275.17	
COGNIZANT TECH SOLUTIONS	192446102	CTSH	7,193.00	406,911.89	
COLGATE PALMOLIVE	194162103	CL	10,453.00	701,261.09	
COMCAST CORP - CL A	20030N101	CMCSA	57,637.00	1,549,306.98	
COMERICA INC.	200340107	CMA	2,226.00	98,903.22	
COMMSCOPE HOLDINGS INC	20337X109	COMM	2,460.00	93,226.13	
CONAGRA BRANDS INC	205887102	CAG	5,984.00	187,976.56	
CONCHO RESOURCES INC	20605P101	CXO	2,316.00	257,162.18	
CONOCOPHILLIPS	20825C104	COP	13,257.00	779,691.77	
CONSOLIDATED EDISON INC.	209115104	ED	3,863.00	246,268.47	
CONSTELLATION BRANDS INC-A	21036P108	STZ	2,015.00	163,223.18	
CONTINENTAL RESOURCES	212015101	CLR	999.00	54,275.67	
COOPER COMPANIES INC.	216648402	COO	619.00	105,420.16	
COPART INC	217204106	CPRT	2,606.00	151,929.80	
CORNING INC	219350105	GLW	10,315.00	245,084.59	
CORTEVA INC	22052L104	CTVA	10,074.00	269,604.62	
COSTAR GROUP INC	22160N109	CSGP	456.00	94,216.93	

Group: GLOBAL EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
COSTCO WHOLESALE CORP.	22160K105	COST	5,552.00	756,626.34	
COTY INC-CL A	222070203	COTY	3,344.00	64,104.48	
COVETRUS INC	22304C100	CVET	802.00	30,240.90	
CROWN CASTLE INTL CO	22822V101	CCI	5,237.00	461,298.76	
CROWN HOLDINGS INC	228368106	CCK	1,888.00	99,324.83	
CSX CORP.	126408103	CSX	10,404.00	281,547.54	
CUMMINS INC.	231021106	CMI	1,922.00	239,956.83	
CVS HEALTH CORP	126650100	CVS	15,080.00	786,299.29	
D.R. HORTON INC.	23331A109	DHI	4,342.00	120,168.33	
DANAHER CORP	235851102	DHR	7,981.00	428,798.64	
DARDEN RESTAURANTS INC	237194105	DRI	1,604.00	101,376.47	
DAVITA INC	23918K108	DVA	1,683.00	127,009.69	
DEERE & CO.	244199105	DE	3,882.00	393,898.89	
DELL TECHNOLOGIES - C	24703L202	DELL	1,911.00	57,552.35	
DELTA AIR LINES INC	247361702	DAL	2,313.00	102,969.18	
DENTSPLY SIRONA INC	24906P109	XRAY	2,610.00	151,364.92	
DEVON ENERGY CORPORATION	25179M103	DVN	6,872.00	256,955.12	
DEXCOM INC	252131107	DXCM	1,093.00	149,598.91	
DIAMONDBACK ENERGY INC	25278X109	FANG	1,987.00	208,727.43	
DISCOVER FINANCIAL	254709108	DFS	4,333.00	245,877.64	
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	2,079.00	60,519.69	
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	3,762.00	94,686.65	
DISH NETWORK CORP	25470M109	DISH	2,870.00	123,911.51	
DISNEY (WALT) CO.	254687106	DIS	25,340.00	1,414,643.45	
DOLLAR GENERAL CORP.	256677105	DG	3,335.00	211,474.68	
DOLLAR TREE INC	256746108	DLTR	2,996.00	218,287.62	
DOMINION ENERGY INC	25746U109	D	9,517.00	692,937.88	
DOMINO'S PIZZA INC	25754A201	DPZ	497.00	67,328.54	
DOVER CORP.	260003108	DOV	1,957.00	101,657.70	
DOW INC.	260557103	DOW	10,074.00	446,175.03	
DTE ENERGY COMPANY	233331107	DTE	2,330.00	196,906.31	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
DUKE ENERGY CORPORATION	26441C204	DUK	9,130.00	691,783.07	
DUPONT DE NEMOURS INC	26614N102	DD	10,074.00	645,763.10	
DXC TECHNOLOGY	23355L106	DXC	3,599.00	167,707.60	
E*TRADE FINANCIAL CORP	269246401	ETFC	3,357.00	93,769.98	
EAST WEST BANCORP INC.	27579R104	EWBC	1,819.00	97,374.34	
EASTMAN CHEMICAL CO.	277432100	EMN	1,827.00	131,474.39	
EATON CORP PLC	G29183103	ETN	5,622.00	311,131.20	
EATON VANCE CORP.	278265103	EV	1,706.00	73,365.62	
EBAY INC	278642103	EBAY	11,977.00	264,465.17	
ECOLAB INC	278865100	ECL	3,312.00	383,530.56	
EDISON INTERNATIONAL	281020107	EIX	4,272.00	256,855.07	
EDWARDS LIFESCIENCES	28176E108	EW	2,674.00	200,139.56	
ELECTRONIC ARTS INC	285512109	EA	3,558.00	193,888.97	
ELI LILLY & COMPANY	532457108	LLY	12,212.00	724,611.17	
EMERSON ELECTRIC CO	291011104	EMR	7,208.00	382,823.34	
ENTERGY CORP.	29364G103	ETR	2,265.00	184,371.28	
EQT CORP	26884L109	EQT	12.00	449.09	
EQUIFAX INC	294429105	EFX	1,517.00	96,911.66	
ESTEE LAUDER CO.	518439104	EL	2,902.00	256,625.09	
EVEREST RE GROUP LTD.	G3223R108	RE	519.00	99,917.70	
EVERGY INC	30034W106	EVRG	3,455.00	192,768.68	
EVERSOURCE ENERGY	30040W108	ES	3,930.00	207,776.36	
EXELON CORP	30161N101	EXC	12,113.00	432,093.08	
EXPEDIA GROUP INC	30212P303	EXPE	1,559.00	152,818.39	
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	2,226.00	102,043.15	
EXXON MOBIL CORPORATION	30231G102	XOM	54,085.00	4,673,180.87	
F5 NETWORKS INC	315616102	FFIV	792.00	98,768.93	
FACEBOOK INC-A	30303M102	FB	29,860.00	2,107,975.65	
FASTENAL CO	311900104	FAST	7,344.00	153,682.86	
FEDEX CORPORATION	31428X106	FDX	3,262.00	402,359.11	
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	3,480.00	93,987.75	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
FIDELITY NATIONAL INFORMATION	31620M106	FIS	7,667.00	394,690.36	
FIFTH THIRD BANCORP	316773100	FITB	8,430.00	164,629.36	
FIRST ENERGY CORP.	337932107	FE	6,113.00	209,164.34	
FIRST REPUBLIC BANK	33616C100	FRC	2,100.00	134,905.43	
FISERV INC. WISCONSIN	337738108	FISV	7,172.00	297,111.84	
FLEETCOR TECH INC	339041105	FLT	1,149.00	175,386.09	
FLEXTRONICS INTL LTD	Y2573F102	FLEX	6,721.00	77,549.45	
FLIR SYSTEMS INC	302445101	FLIR	1,804.00	66,351.12	
FLOWSERVE CORP.	34354P105	FLS	1,526.00	72,759.10	
FLUOR CORP	343412102	FLR	1,813.00	87,095.90	
FMC CORP.	302491303	FMC	1,690.00	68,541.34	
FORD MOTOR COMPANY	345370860	F	49,437.00	683,056.22	
FORTINET INC	34959E109	FTNT	1,797.00	60,611.90	
FORTIVE CORP	34959J108	FTV	3,737.00	129,019.73	
FORTUNE BRANDS HOME &	34964C106	FBHS	1,941.00	100,582.46	
FOX CORP - CLASS A	35137L105	FOXA	4,525.00	108,006.11	
FOX CORP - CLASS B	35137L204	FOX	1,853.00	41,780.05	
FRANKLIN RESOURCES INC	354613101	BEN	3,968.00	159,466.98	
FREEPORT MCMORAN COOPER &	35671D857	FCX	18,899.00	494,572.91	
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	2,389.00	116,871.71	
GAP INC	364760108	GPS	2,853.00	74,035.35	
GARMIN LTD	H2906T109	GRMN	1,575.00	78,797.25	
GARRETT MOTION INC	366505105	GTX	897.00	8,206.78	
GARTNER INC	366651107	IT	1,168.00	110,566.37	
GENERAL DYNAMICS CORP.	369550108	GD	3,181.00	290,456.98	
GENERAL ELECTRIC CO	369604103	GE	99,966.00	2,092,324.63	
GENERAL MILLS INC	370334104	GIS	7,768.00	404,831.89	
GENERAL MOTORS CO	37045V100	GM	16,402.00	472,559.25	
GENUINE PARTS CO	372460105	GPC	1,887.00	166,604.44	
GILEAD SCIENCES INC.	375558103	GILD	16,281.00	801,891.26	
GLOBAL PAYMENTS INC	37940X102	GPN	3,686.00	251,465.73	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
GLOBE LIFE INC	37959E102	GL	1,346.00	72,501.59	
GODADDY INC - CLASS A	380237107	GDDY	2,087.00	158,632.87	
GOLDMAN SACHS GROUP INC	38141G104	GS	4,043.00	532,024.18	
GRAINGER W W INC	384802104	GWW	590.00	133,221.90	
GRUBHUB INC	400110102	GRUB	1,124.00	89,897.52	
H & R BLOCK INC.	093671105	HRB	2,540.00	58,318.40	
HALLIBURTON COMPANY	406216101	HAL	11,438.00	460,180.07	
HANESBRANDS INC	410345102	HBI	4,489.00	132,558.54	
HARLEY-DAVIDSON INC	412822108	HOG	2,181.00	127,248.62	
HARTFORD FINL SERVICES	416515104	HIG	4,425.00	153,622.68	
HASBRO INC	418056107	HAS	1,587.00	108,992.38	
HCA HEALTHCARE INC	40412C101	HCA	3,425.00	187,940.32	
HD SUPPLY HOLDINGS INC	40416M105	HDS	2,200.00	81,598.00	
HELMERICH & PAYNE INC	423452101	HP	1,440.00	87,055.60	
HENRY (JACK) & ASSOCIATES	426281101	JKHY	980.00	103,154.80	
HENRY SCHEIN INC	806407102	HSIC	1,757.00	96,136.97	
HERSHEY COMPANY	427866108	HSY	1,856.00	171,455.53	
HESS CORP.	42809H107	HES	3,604.00	194,491.48	
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	16,825.00	142,931.58	
HILTON WORLDWIDE HOLDINGS	43300A203	HLT	3,660.00	228,834.74	
HOLLYFRONTIER CORP	436106108	HFC	2,016.00	65,979.33	
HOLOGIC INC.	436440101	HOLX	3,621.00	135,525.81	
HOME DEPOT INC.	437076102	HD	14,417.00	978,247.41	
HONEYWELL INTERNATIONAL INC	438516106	HON	9,442.00	778,778.04	
HORMEL FOODS CORP	440452100	HRL	3,636.00	101,055.50	
HP INC	40434L105	HPQ	20,182.00	248,812.08	
HUMANA INC.	444859102	HUM	1,729.00	291,741.01	
HUNTINGTON BANCSHARES	446150104	HBAN	13,701.00	149,156.93	
HUNTINGTON INGALLS	446413106	HII	555.00	100,738.05	
IAC/INTERACTIVE CORP	44919P508	IAC	975.00	126,593.71	
IDEX CORPORATION	45167R104	IEX	961.00	105,162.81	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
IDEXX LABS INC.	45168D104	IDXX	1,104.00	105,684.74	
ILLINOIS TOOL WORKS	452308109	ITW	3,777.00	258,042.90	
ILLUMINA INC.	452327109	ILMN	1,873.00	357,799.59	
INCYTE CORP	45337C102	INCY	2,289.00	207,089.30	
INGERSOLL-RAND PLC	G47791101	IR	3,097.00	177,508.33	
INGREDION INC	457187102	INGR	875.00	104,365.62	
INTEL CORP.	458140100	INTC	56,065.00	1,550,643.17	
INTERCONTINENTAL EXCHANGE	45866F104	ICE	7,127.00	317,290.86	
INTERNATIONAL PAPER	460146103	IP	4,945.00	187,804.56	
INTERNATL FLAVORS &	459506101	IFF	2,054.00	252,845.64	
INTERPUBLIC GROUP	460690100	IPG	4,891.00	91,476.82	
INTL BUS MACH CORP	459200101	IBM	11,548.00	2,165,448.00	
INTUIT INC.	461202103	INTU	3,130.00	268,394.69	
INTUITIVE SURGICAL INC	46120E602	ISRG	1,440.00	271,624.20	
INVESCO LTD	G491BT108	IVZ	5,111.00	163,645.61	
IPG PHOTONICS CORP	44980X109	IPGP	460.00	93,228.20	
IQVIA HOLDING INC	46266C105	IQV	2,035.00	166,324.15	
IRON MTN INC PA	46284V101	IRM	3,582.00	115,930.14	
JACOBS ENGINEERING GROUP	469814107	J	1,723.00	95,536.43	
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	790.00	113,101.83	
JB HUNT TRANSPORT SERVICES	445658107	JBHT	1,093.00	91,301.29	
JEFFERIES FINANCIAL GROUP INC	47233W109	JEF	4,000.00	71,927.83	
JM SMUCKER CO	832696405	SJM	1,500.00	151,348.80	
JOHNSON & JOHNSON	478160104	JNJ	33,908.00	2,585,678.94	
JOHNSON CONTROLS	G51502105	JCI	11,840.00	483,832.50	
JONES LANG LASALLE I	48020Q107	JLL	547.00	57,998.41	
JPMORGAN CHASE & CO.	46625H100	JPM	41,455.00	2,024,535.78	
JUNIPER NETWORKS INC	48203R104	JNPR	4,312.00	104,240.78	
KANSAS CITY SOUTHERN INDS	485170302	KSU	1,290.00	133,520.51	
KELLOGG CO.	487836108	K	3,393.00	232,140.72	
KEYCORP	493267108	KEY	13,622.00	172,973.80	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
KEYSIGHT TECH INC	49338L103	KEYS	2,377.00	196,031.19	
KIMBERLY-CLARK CORP	494368103	KMB	4,452.00	472,871.60	
KINDER MORGAN INC.	49456B101	KMI	22,912.00	780,238.84	
KLA CORP.	482480100	KLAC	2,167.00	125,443.95	
KNIGHT-SWIFT TRANSPORTATION	499049104	KNX	1,626.00	69,381.42	
KOHLS CORP	500255104	KSS	2,189.00	109,379.63	
KONTOOR BRANDS INC	50050N103	KTB	609.00	13,051.08	
KRAFT HEINZ CO/THE	500754106	KHC	7,698.00	565,717.23	
KROGER CO.	501044101	KR	9,849.00	265,779.49	
L BRANDS INC	501797104	LB	3,069.00	162,001.37	
L3HARRIS TECHNOLOGIES INC	502431109	LHX	2,863.00	241,091.63	
LABORATORY CRP OF AMER	50540R409	LH	1,293.00	145,836.38	
LAMB WESTON HOLDINGS INC	513272104	LW	1,851.00	130,514.01	
LAS VEGAS SANDS CORP	517834107	LVS	5,026.00	298,158.18	
LEAR CORP	521865204	LEA	870.00	99,498.82	
LEGGETT & PLATT INC	524660107	LEG	1,609.00	72,404.48	
LEIDOS HOLDINGS INC	525327102	LDOS	1,810.00	101,122.71	
LENNAR CORPORATION	526057104	LEN	3,678.00	167,705.31	
LENNOX INTERNATIONAL INC.	526107107	LII	490.00	87,570.94	
LIBERTY BROADBAND - C	530307305	LBRDK	1,425.00	106,160.49	
LIBERTY GLOBAL PLC	G5480U104	LBTYA	2,632.00	93,268.26	
LIBERTY GLOBAL PLC-SERIES C	G5480U120	LBTYK	6,918.00	245,750.22	
LIBERTY MEDIA CORP - C	531229854	FWONK	2,460.00	82,483.80	
LINCOLN NATIONAL CORP	534187109	LNC	2,842.00	125,596.38	
LINDE PLC	G5494J103	LIN	7,024.00	1,012,269.56	
LIVE NATION	538034109	LYV	1,762.00	75,325.50	
LIVENT CORP	53814L108	LTHM	1,580.00	10,547.20	
LKQ CORP	501889208	LKQ	3,835.00	118,922.35	
LOCKHEED MARTIN CORPORATION	539830109	LMT	3,224.00	379,607.07	
LOEWS CORP	540424108	L	3,561.00	135,444.23	
LOWE'S COS	548661107	LOW	10,321.00	373,320.25	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
LULULEMON ATHLETICA INC	550021109	LULU	1,222.00	80,075.47	
M&T BANK CORPORATION	55261F104	MTB	1,768.00	215,193.89	
MACQUARIE INFRASTRUCTURE CO	55608B105	MIC	5.00	405.63	
MACYS INC	55616P104	M	3,659.00	156,408.37	
MANPOWERGROUP	56418H100	MAN	839.00	77,389.36	
MARATHON OIL CORP	565849106	MRO	10,703.00	221,696.04	
MARATHON PETROLEUM CORP	56585A102	MPC	7,828.00	377,675.55	
MARKEL CORP	570535104	MKL	172.00	157,946.52	
MARRIOTT INT'L INC CL-A	571903202	MAR	3,850.00	219,437.24	
MARSH & MCLENNAN COS.	571748102	MMC	6,448.00	335,058.27	
MARTIN MARIETTA MATERIALS	573284106	MLM	795.00	138,424.25	
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	8,292.00	136,054.32	
MASCO CORP.	574599106	MAS	4,052.00	94,400.49	
MASTERCARD INC-CLASS A	57636Q104	MA	11,596.00	659,637.46	
MAXIM INTGRD PRDCTS INC.	57772K101	MXIM	3,450.00	127,817.59	
McCORMICK & CO	579780206	MKC	1,540.00	129,626.20	
MCDONALDS CORPORATION	580135101	MCD	9,841.00	976,077.27	
MCKESSON CORP	58155Q103	MCK	2,456.00	298,110.13	
MEDTRONIC INC	G5960L103	MDT	17,176.00	1,349,898.65	
MERCADOLIBRE INC	58733R102	MELI	532.00	84,385.84	
MERCK & CO INC	58933Y105	MRK	33,440.00	1,453,340.38	
METLIFE INC	59156R108	MET	10,755.00	367,096.37	
METTLER-TOLEDO	592688105	MTD	328.00	107,923.69	
MGM RESORTS INTL	552953101	MGM	6,623.00	148,500.42	
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	2,921.00	145,093.78	
MICRON TECHNOLOGY INC	595112103	MU	14,744.00	295,270.54	
MICROSOFT CORP.	594918104	MSFT	91,056.00	3,024,211.69	
MIDDLEBY CORP	596278101	MIDD	701.00	99,689.21	
MOBILE TELESYSTEMS ADR	2603225	MBT	111,529.00	1,113,211.68	
MOHAWK INDUSTRIES INC.	608190104	MHK	783.00	112,875.96	
MOLSON COORS BREWING CO	60871R209	TAP	2,384.00	159,273.82	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	18,390.00	635,511.69	
MONSTER BEVERAGE CORP NEW	61174X109	MNST	5,205.00	268,519.77	
MOODY'S CORPORATION	615369105	MCO	2,168.00	167,396.39	
MOSAIC COMPANY	61945C103	MOS	4,810.00	205,558.92	
MOTOROLA SOLUTIONS INC	620076307	MSI	2,033.00	119,591.00	
MSCI INC-A	55354G100	MSCI	1,089.00	83,990.04	
MYLAN NV	N59465109	MYL	6,479.00	310,844.99	
NASDAQ INC	631103108	NDAQ	1,452.00	53,694.31	
NATIONAL OILWELL VARCO INC	637071101	NOV	4,789.00	300,842.57	
NEKTAR THERAPEUTICS	640268108	NKTR	2,251.00	90,175.06	
NETAPP INC.	64110D104	NTAP	3,227.00	113,735.94	
NETFLIX INC	64110L106	NFLX	5,548.00	385,442.87	
NEW YORK COMMUNITY BANCORP	649445103	NYCB	88.00	1,467.47	
NEWELL BRANDS INC.	651229106	NWL	6,104.00	215,504.41	
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	7,111.00	256,610.89	
NEWS CORP. CLASS A	65249B109	NWSA	4,377.00	52,786.62	
NEXTERA ENERGY INC	65339F101	NEE	6,006.00	666,287.57	
NIELSEN HOLDINGS NV	G6518L108	NLSN	4,523.00	215,513.82	
NIKE INC. -CL B	654106103	NKE	16,052.00	600,452.58	
NISOURCE INC	65473P105	NI	4,506.00	111,374.09	
NOBLE ENERGY INC	655044105	NBL	6,589.00	310,324.62	
NORDSTROM INC	655664100	JWN	1,545.00	78,764.10	
NORFOLK SOUTHERN CORP.	655844108	NSC	3,545.00	258,947.87	
NORTHERN TRUST CORP	665859104	NTRS	2,745.00	198,896.06	
NORTHROP GRUMMAN CORP.	666807102	NOC	2,120.00	213,231.60	
NORTONLIFELOCK INC	668771108	NLOK	7,867.00	170,996.12	
NORWEGIAN CRUISE LINE	G66721104	NCLH	2,822.00	134,947.54	
NRG ENERGY INC.	629377508	NRG	3,789.00	160,009.47	
NUCOR CORP	670346105	NUE	4,009.00	192,578.21	
NVIDIA CORP	67066G104	NVDA	7,357.00	333,421.84	
NVR INC	62944T105	NVR	45.00	105,363.05	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: COM</div> <div>GLOBAL QUANTITATIVE COMMON STOCK</div> </div>					
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	10,522.00	759,683.70	
OGE ENERGY CORP	670837103	OGE	2,422.00	77,843.08	
OLD DOMINION FREIGHT LINE	679580100	ODFL	861.00	113,198.77	
OMNICOM GROUP	681919106	OMC	2,773.00	169,873.55	
ON SEMICONDUCTOR COR	682189105	ON	5,335.00	121,904.75	
ONEOK INC.	682680103	OKE	4,688.00	235,485.20	
ORACLE SYS. CORP.	68389X105	ORCL	34,857.00	1,237,680.54	
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	1,006.00	221,111.75	
OWENS CORNING INC	690742101	OC	1,360.00	117,871.20	
PACCAR INC	693718108	PCAR	4,444.00	256,211.33	
PACIFIC GAS & ELEC. CO.	69331C108	PCG	24.00	1,291.02	
PACKAGING CORP OF AMERICA	695156109	PKG	1,192.00	77,583.66	
PALO ALTO NETWORKS INC	697435105	PANW	1,181.00	190,006.24	
PARKER-HANNIFIN CORP.	701094104	PH	1,693.00	182,397.07	
PARSLEY ENERGY INC-CLASS A	701877102	PE	2,857.00	100,230.36	
PAYCHEX INC	704326107	PAYX	4,107.00	187,261.33	
PAYPAL HOLDINGS INC	70450Y103	PYPL	14,115.00	521,344.53	
PENTAIR PLC	G7S00T104	PNR	2,145.00	79,751.66	
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	5,349.00	104,027.45	
PEPSICO INC.	713448108	PEP	17,903.00	1,570,758.86	
PERRIGO CO PLC	G97822103	PRGO	1,632.00	262,606.73	
PERSPECTA INC	715347100	PRSP	15.00	218.28	
PFIZER INC.	717081103	PFE	73,716.00	1,896,226.49	
PHILIP MORRIS INTERNATIONAL	718172109	PM	19,984.00	1,756,097.66	
PHILLIPS 66	718546104	PSX	5,080.00	375,815.74	
PINNACLE WEST CAPITAL CORP	723484101	PNW	1,464.00	98,564.28	
PIONEER NATURAL RESOURCES	723787107	PXD	2,141.00	318,887.39	
PNC FINANCIAL SERVICES GROUP	693475105	PNC	5,352.00	394,165.06	
POLARIS INC.	731068102	PII	715.00	61,382.75	
PPG INDUSTRIES INC.	693506107	PPG	3,129.00	245,616.31	
PPL CORPORATION	69351T106	PPL	9,203.00	270,777.38	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	3,678.00	168,062.19	
PROCTER & GAMBLE CO	742718109	PG	31,677.00	2,296,254.64	
PROGRESSIVE CORP	743315103	PGR	7,571.00	230,893.66	
PRUDENTIAL FINANCIAL INC	744320102	PRU	4,812.00	389,742.96	
PTC INC	69370C100	PTC	1,416.00	131,673.84	
PUBLIC SVC ENTERPRISES	744573106	PEG	6,438.00	259,486.57	
PULTE GROUP INC.	745867101	PHM	3,320.00	70,018.80	
PVH CORP	693656100	PVH	947.00	106,708.75	
QORVO INC	74736K101	QRVO	1,648.00	98,119.73	
QUALCOMM INC	747525103	QCOM	17,923.00	1,160,022.29	
QUEST DIAGNOSTICS INC	74834L100	DGX	1,743.00	115,976.47	
QURATE RETAIL GROUP INC	74915M100	QRTEA	5,781.00	130,084.42	
RALPH LAUREN CORP	751212101	RL	759.00	84,985.47	
RANGE RES CORP	75281A109	RRC	12.00	473.42	
RAYMOND JAMES FINANCIAL INC	754730109	RJF	1,586.00	94,265.41	
RAYTHEON COMPANY	755111507	RTN	3,617.00	263,942.77	
REGENERON PHARMACEUTICAL	75886F107	REGN	1,002.00	433,940.02	
REGIONS FINANCIAL CORP.	7591EP100	RF	14,191.00	144,137.67	
REINSURANCE GROUP OF	759351604	RGA	759.00	97,250.67	
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	565.00	77,466.01	
REPUBLIC SERVICES INC	760759100	RSG	2,807.00	112,113.86	
RESMED INC	761152107	RMD	1,738.00	110,465.35	
ROBERT HALF INTL INC	770323103	RHI	1,575.00	76,356.00	
ROCKWELL AUTOMATION INC	773903109	ROK	1,545.00	174,094.02	
ROLLINS INC	775711104	ROL	1,854.00	52,617.88	
ROPER TECHNOLOGIES INC	776696106	ROP	1,289.00	214,839.51	
ROSS STORES INC	778296103	ROST	4,757.00	200,508.47	
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	2,176.00	185,466.22	
S&P GLOBAL INC	78409V104	SPGI	2,822.00	298,335.20	
SABRE CORP	78573M104	SABR	3,418.00	88,245.20	
SALESFORCE.COM INC	79466L302	CRM	9,056.00	679,949.89	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: COM</div> <div>GLOBAL QUANTITATIVE COMMON STOCK</div> </div>					
SBA COMMUNICATIONS CORP	78410G104	SBAC	1,457.00	159,826.45	
SCHWAB (CHARLES) CORP	808513105	SCHW	15,397.00	479,428.26	
SEAGATE TECHNOLOGY	G7945M107	STX	3,361.00	119,119.81	
SEALED AIR CORP.	81211K100	SEE	1,916.00	95,753.24	
SEATTLE GENETICS INC	812578102	SGEN	1,413.00	93,055.56	
SEI INVESTMENTS CO	784117103	SEIC	1,720.00	49,034.75	
SEMPRA ENERGY	816851109	SRE	3,504.00	382,314.08	
SENSATA TECH HOLDING N.V.	G8060N102	ST	2,139.00	85,486.99	
SERVICENOW INC	81762P102	NOW	1,970.00	167,517.60	
SHERWIN-WILLIAMS CO	824348106	SHW	1,063.00	279,665.39	
SIGNATURE BANK	82669G104	SBNY	665.00	99,061.52	
SIRIUS XM HOLDINGS INC	82968B103	SIRI	20,882.00	81,194.33	
SKYWORKS SOLUTIONS INC	83088M102	SWKS	2,146.00	184,294.83	
SMITH (A.O.) CORP	831865209	AOS	1,790.00	74,390.70	
SNAP-ON INC	833034101	SNA	705.00	112,753.39	
SOUTHERN CO	842587107	SO	13,113.00	584,639.82	
SOUTHWEST AIRLINES	844741108	LUV	1,635.00	81,423.00	
SPECTRUM BRANDS HOLDINGS	84790A105	SPB	105.00	5,526.52	
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	1,447.00	121,056.02	
SPLUNK INC	848637104	SPLK	1,786.00	110,408.19	
SPRINT CORP	85207U105	S	10,771.00	91,445.79	
SQUARE INC - A	852234103	SQ	3,829.00	172,853.35	
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	2,706.00	115,957.59	
STANLEY BLACK & DECKER INC	854502101	SWK	1,739.00	176,439.18	
STARBUCKS CORP.	855244109	SBUX	16,989.00	640,587.90	
STATE STREET CORP	857477103	STT	4,431.00	231,684.44	
STEEL DYNAMICS INC	858119100	STLD	3,063.00	105,183.42	
STERICYCLE INC	858912108	SRCL	10.00	1,245.73	
STRYKER CORP.	863667101	SYK	4,291.00	366,688.87	
SUNTRUST BANKS INC.	867914103	STI	5,861.00	199,672.49	
SVB FINANCIAL GROUP	78486Q101	SIVB	661.00	110,505.98	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: COM</div> <div>GLOBAL QUANTITATIVE COMMON STOCK</div> </div>					
SYNCHRONY FINANCIAL	87165B103	SYF	8,918.00	278,907.87	
SYNOPSIS INC.	871607107	SNPS	1,839.00	75,845.35	
SYSCO CORP.	871829107	SYF	6,126.00	245,114.68	
T ROWE PRICE GROUP INC.	74144T108	TROW	3,094.00	224,258.35	
TAKE-TWO INTERACTIVE	874054109	TTWO	1,294.00	135,753.54	
TAPESTRY INC	876030107	TPR	3,552.00	139,661.78	
TARGA RESOURCES CORP	87612G101	TRGP	2,923.00	151,580.95	
TARGET CORP	87612E106	TGT	6,306.00	392,432.02	
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	3,567.00	134,149.98	
TE CONNECTIVITY LTD	H84989104	TEL	4,470.00	296,168.97	
TECHNIPFMC LIMITED	G87110105	FTI	5,642.00	172,062.42	
TELEFLEX INC	879369106	TFX	605.00	101,391.26	
TESLA INC	88160R101	TSLA	1,425.00	269,073.37	
TEVA PHARMACEUTICAL	881624209	TEVA	180,500.00	2,043,186.87	
TEXAS INSTRS INC	882508104	TXN	12,282.00	477,830.19	
TEXTRON INC.	883203101	TXT	3,061.00	130,755.13	
THE BANK OF NEW YORK MELLON	064058100	BK	11,294.00	326,088.29	
THERMO FISHER SCIENTIFIC	883556102	TMO	5,074.00	463,345.63	
TIFFANY & CO	886547108	TIF	1,396.00	105,387.86	
TJX COS. INC.	872540109	TJX	15,631.00	399,524.35	
T-MOBILE US INC.	872590104	TMUS	4,290.00	181,280.51	
TOLL BROTHERS INC	889478103	TOL	4.00	128.72	
TRACTOR SUPPLY COMPANY	892356106	TSCO	1,617.00	125,552.40	
TRANSDIGM GROUP INC	893641100	TDG	592.00	118,282.30	
TRANSUNION	89400J107	TRU	2,343.00	132,876.36	
TRAVELERS COS INC	89417E109	TRV	3,375.00	311,330.70	
TRIMBLE NAVIGATION LTD	896239100	TRMB	3,416.00	81,720.08	
TRIPADVISOR INC	896945201	TRIP	1,406.00	95,432.52	
TRUIST FINANCIAL CORP	89832Q109	TFC	10,155.00	343,057.50	
TWITTER INC	90184L102	TWTR	8,662.00	265,593.28	
TYSON FOODS INC. CL-A	902494103	TSN	3,908.00	137,883.95	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
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UGI CORP	902681105	UGI	2,258.00	102,056.72	
ULTA SALON COSMETICS &	90384S303	ULTA	697.00	95,546.46	
UNDER ARMOUR INC - CLASS C	904311206	UA	2,181.00	77,621.79	
UNDER ARMOUR INC. CL A	904311107	UAA	2,558.00	82,027.78	
UNION PACIFIC CORP.	907818108	UNP	9,380.00	598,156.98	
UNITED CONTINENTAL HOLDINGS	910047109	UAL	943.00	70,894.74	
UNITED PARCEL SERVICES INC	911312106	UPS	8,782.00	870,497.93	
UNITED RENTALS INCORPORATED	911363109	URI	1,052.00	90,674.60	
UNITED TECHNOLOGIES	913017109	UTX	10,413.00	1,295,732.67	
UNITEDHEALTH GROUP INC	91324P102	UNH	12,103.00	919,435.48	
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	1,043.00	130,726.03	
UNUM GROUP	91529Y106	UNM	2,943.00	100,005.28	
US BANCORP	902973304	USB	19,755.00	728,043.15	
V F CORP	918204108	VFC	4,268.00	209,331.63	
VAIL RESORTS INC	91879Q109	MTN	506.00	106,674.92	
VALERO ENERGY CORP.	91913Y100	VLO	4,826.00	182,199.52	
VARIAN MEDICAL SYSTEMS	92220P105	VAR	1,102.00	76,279.11	
VEEVA SYSTEMS INC. - CL A	922475108	VEEV	1,484.00	104,626.82	
VEONEER INC	92336X109	VNE	1.00	24.24	
VERISIGN INC	92343E102	VRSN	1,393.00	131,433.34	
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	2,000.00	153,211.22	
VERIZON COMMUNICATIONS	92343V104	VZ	52,746.00	2,380,480.94	
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	3,229.00	351,714.02	
VIACOM INC. CL B	92553P201	VIAB	4,393.00	211,625.60	
VIACOMCBS INC	92556H206	VIAC	4,231.00	224,237.86	
VISA INC-CLASS A	92826C839	V	22,411.00	910,084.48	
VISTRA ENERGY CORP	92840M102	VST	4,269.00	85,442.41	
VMWARE INC-CLASS A	928563402	VMW	961.00	86,912.59	
VOYA FINANCIAL INC	929089100	VOYA	2,087.00	85,587.87	
VULCAN MATERIALS CO	929160109	VMC	1,683.00	166,316.74	
WABCO HOLDINGS INC	92927K102	WBC	623.00	69,196.61	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: COM</div> <div>GLOBAL QUANTITATIVE COMMON STOCK</div> </div>					
WABTEC	929740108	WAB	1,622.00	187,598.50	
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	10,420.00	855,671.11	
WALMART INC	931142103	WMT	18,632.00	1,187,030.87	
WASTE CONNECTIONS INC	94106B101	WCN	3,368.00	178,632.64	
WASTE MANAGEMENT INC.	94106L109	WM	5,382.00	291,157.86	
WATERS CORPORATION	941848103	WAT	945.00	114,237.12	
WAYFAIR INC-CLASS A	94419L101	W	691.00	103,622.36	
WEC ENERGY GROUP INC.	92939U106	WEC	4,014.00	219,302.81	
WELLCARE HEALTH PLANS INC	94946T106	WCG	626.00	172,945.02	
WELLS FARGO COMPANY	949746101	WFC	58,406.00	2,150,383.04	
WESTERN DIGITAL CORP	958102105	WDC	3,607.00	174,330.44	
WESTERN UNION CO.	959802109	WU	5,627.00	109,345.88	
WESTLAKE CHEMICAL CORP.	960413102	WLK	491.00	37,109.78	
WESTROCK COMPANY	96145D105	WRK	3,496.00	151,066.02	
WEYERHAEUSER CO.	962166104	WY	9,501.00	316,739.46	
WHIRLPOOL CORP	963320106	WHR	816.00	119,224.35	
WILLIAMS COS. INC.	969457100	WMB	13,762.00	484,680.30	
WILLIS TOWERS WATSON PLC	G96629103	WLTW	1,656.00	211,446.40	
WORKDAY INC-CL A	98138H101	WDAY	1,825.00	166,916.82	
WYNDHAM DESTINATIONS INC	98310W108	WYND	34.00	1,160.34	
WYNDHAM HOTELS & RESORTS	98311A105	WH	6.00	248.96	
WYNN RESORTS LTD	983134107	WYNN	1,287.00	157,193.59	
XCEL ENERGY INC	98389B100	XEL	6,500.00	237,110.86	
XEROX CORP	98421M106	XRX	2,835.00	81,044.72	
XILINX INC	983919101	XLNX	3,155.00	140,784.74	
XPO LOGISTICS INC	983793100	XPO	1,699.00	88,653.82	
XYLEM INC.	98419M100	XYL	2,191.00	77,614.75	
YUM BRANDS INC	988498101	YUM	4,005.00	213,727.16	
ZAYO GROUP HOLDINGS INC	98919V105	ZAYO	2,763.00	88,954.04	
ZILLOW GROUP INC - C	98954M200	Z	1,662.00	64,441.70	
ZIMMER BIOMET HOLDINGS INC	98956P102	ZBH	2,530.00	235,488.88	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
ZIONS BANCORPORATION	989701107	ZION	2,558.00	102,422.32	
ZOETIS INC	98978V103	ZTS	5,999.00	236,749.16	
COMMON STOCK TOTAL			4,032,000.98	195,603,237.06	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
ABN AMRO GROUP NV-CVA	BYQP136	ABN_NA	66,595.00	1,173,782.18	
ABU DHABI COMMERCIAL BANK	6545464	ADCB_UH	304,482.00	641,741.03	
ACS ACTIVIDADES CONS Y SER	B01FLQ6	ACS_SM	48,171.00	2,079,700.43	
ADVANCED INFO SERVICE F	6412591	ADVANC/F_TB	35,201.00	210,817.84	
AEGON NV	5927375	AGN_NA	236,305.00	897,819.69	
AGC INC	6055208	5201_JP	1,800.00	57,969.95	
AGILE PROPERTY HOLDINGS	B0PR2F4	3383_HK	688,000.00	897,223.89	
AIB GROUP PLC	BF0L353	AIBG_ID	166,473.00	504,595.68	
AIRASIA BHD	B03J9L7	AIRA_MK	796,700.00	340,261.61	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	554,850.00	1,587,952.26	
ALDAR PROPERTIES PJSC	B0LX3Y2	ALDAR_UH	1,024,476.00	632,636.20	
ALFRESA HOLDINGS	6687214	2784_JP	4,900.00	123,405.84	
ALLIANCE GLOBAL GROUP	6147105	AGI_PM	635,000.00	154,749.36	
ALROSA PAO	B6QPBP2	ALRS_RX	829,700.00	911,208.67	
ALUMINA LTD	6954985	AWC_AU	611,344.00	873,016.10	
AMP LTD	6709958	AMP_AU	757,588.00	1,297,914.29	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	7,001.00	84,068.84	
ARCELIK A.S.	B03MP18	ARCLK_TI	12,708.00	45,484.67	
ASELSAN ELEKTRONIK SANAYI	B03MP41	ASELS_TI	57,434.00	455,939.51	
ASIA CEMENT CORP	6056331	1102_TT	841,000.00	1,271,315.74	
ASPEN PHARMACARE HOLDINGS	B09C0Z1	APN_SJ	9,614.00	47,485.50	
ATACADAO DISTRIBUICAO	BF7LBH4	CRFB3_BZ	207,300.00	1,100,687.60	
ATLANTIA SPA	7667163	ATL_IM	78,511.00	1,885,586.54	
AXA EUR 2.29	7088429	CS_FP	95,419.00	2,652,899.64	
AZRIELI GROUP	B5MN1W0	AZRG_IT	9,429.00	534,706.60	
BANCOLOMBIA SA-PREF	BJ62LW1	PFBCOLO_CB	95,276.00	1,171,000.53	
Group: GLOBAL EQUITIES		Portfolio: GLOBAL QUANTITATIVE			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
BANK HANDLOWY	5256068	BHW_PW	33,509.00	475,063.01	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	254,602.00	1,686,218.15	
BANK OF CHINA LTD - H	B154564	3988_HK	8,274,763.00	3,656,973.33	
BANK OF COMMUNICATIONS CO-H	B0B8Z29	3328_HK	1,757,927.00	1,430,981.01	
BANK OF KYOTO LTD/THE	6075756	8369_JP	4,400.00	155,599.72	
BANK TABUNGAN NEGARA	B548673	BBTN_IJ	3,894,900.00	593,078.90	
BB SEGURIDADE PARTICIPACOES	B9N3SQ0	BBSE3_BZ	135,500.00	1,062,106.10	
BEIJING ENTERPRISES HOLDINGS	6081690	392_HK	243,000.00	1,160,199.47	
BHARTI INFRATEL LTD	B92P9G4	BHIN_IN	348,536.00	1,150,025.00	
BIC FRF 25.0	5298781	BB_FP	17,902.00	1,246,099.65	
BM&FBOVESPA SA	BG36ZK1	B3SA3_BZ	14,184.00	70,138.17	
BNP PARIBAS	7309681	BNP_FP	5,418.00	310,001.96	
BR MALLS PARTICIPACOES SA	B1RYG58	BRML3_BZ	255,400.00	844,062.18	
BT GROUP	3091357	BT/A_LN	894,012.00	1,769,141.18	
CASINO GUICH-PERR	4178419	CO_FP	22,875.00	744,166.09	
CATHAY LIFE INSURANCE CO	6425663	2882_TT	14,000.00	21,783.05	
CENTRAIS ELETR BRA	2308445	ELET6_BZ	116,000.00	1,227,512.70	
CENTRAIS ELETRICAS BRAS-RTS	BKY58B7	ELET11_BZ	23,747.00	0.00	
CENTRICA 5.55P	B033F22	CNA_LN	1,335,799.00	1,395,369.80	
CHINA CINDA ASSET MANAGEME-H	BGY6SV2	1359_HK	4,535,000.00	1,175,776.70	
CHINA CITIC BANK - H	B1W0JF2	998_HK	1,758,818.00	981,477.54	
CHINA COAL ENERGY CO - H	B1JNK84	1898_HK	1,130,000.00	444,588.08	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	622,000.00	460,523.46	
CHINA EVERBRIGHT BANK CO L H	B5NRRJ0	6818_HK	2,076,000.00	876,892.73	
CHINA EVERBRIGHT LIMITED	6455143	165_HK	730,000.00	859,142.66	
CHINA HUARONG ASSET	BYNK383	2799_HK	1,179,000.00	226,781.37	
CHINA MERCH HLDG	6416139	144_HK	770,000.00	1,411,813.40	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	473,936.00	4,507,934.02	
CHINA RESOURCES CEMENT	B41XC98	1313_HK	838,000.00	776,101.12	
CHINA RESOURCES	BYNGG26	3320_HK	1,040,000.00	895,285.88	
CHINA RESOURCES POWER	6711566	836_HK	348,000.00	660,343.73	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: ICOM</div> <div>GLOBAL QUANTITATIVE</div> <div>INTERNATIONAL COMMON STOCKS</div> </div>					
CHINA SHENHUA ENERGY CO - H	B09N7M0	1088_HK	562,679.00	1,341,481.65	
CHINA TELECOM CORP	6559335	728_HK	2,654,481.00	1,463,182.84	
CHINA ZHONGWANG HOLDINGS	B3VZ220	1333_HK	1,639,600.00	665,310.73	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	91,100.00	1,101,197.28	
CIELO SA	B614LY3	CIEL3_BZ	644,620.00	1,497,327.34	
CITIC PACIFIC	6196152	267_HK	794,000.00	921,179.51	
COGNA EDUCACAO	BHNWPB7	COGN3_BZ	52,300.00	207,010.95	
COMMERCIAL BANK OF QATAR QSC	G6150448	CBQK_QD	237,002.00	296,232.45	
COSAN SA INDUSTRIA COMERCIO	B0P72G5	CSAN3_BZ	18,200.00	218,817.96	
COSCO SHIPPING PORTS LTD	6354251	1199_HK	1,164,768.00	1,058,782.13	
COVESTRO AG	BYTBWY9	1COV_GY	26,926.00	3,020,178.97	
CREDIT AGRICOLE	7262610	ACA_FP	41,280.00	577,372.37	
CRODA INTERNATIONAL PLC	BJFFLV0	CRDA_LN	3,702.00	191,860.23	
CYFROWY POLSAT SA	B2QRCM4	CPS_PW	20,837.00	146,520.14	
DAELIM INDUSTRIAL	6249584	000210_KS	7,661.00	595,721.07	
DAMAC PROPERTIES DUBAI CO	BVC39Y0	DAMAC_DB	1,188,632.00	283,075.10	
DANSKE BANK	4588825	DANSKE_DC	97,028.00	1,274,541.38	
DCC PLC	0242493	DCC_LN	648.00	58,702.86	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	30,112.00	706,355.94	
DOLLARAMA INC	B4TP9G2	DOL_CN	8,600.00	307,033.84	
DONGFENG MOTOR	B0PH5N3	489_HK	1,010,000.00	1,276,194.21	
DOOSAN BOBCAT INC	BYX9GP8	241560_KP	15,961.00	436,490.56	
DP WORLD LTD	B291WY5	DPW_DU	48,025.00	625,306.75	
DUBAI ISLAMIC BANK	6283452	DIB_UH	526,848.00	748,914.92	
ELECTRIC POWER DEVELOPMENT	B02Q328	9513_JP	7,000.00	188,206.10	
EMAAR PROPERTIES PJSC	B01RM25	EMAAR_UH	551,514.00	622,325.16	
E-MART CO., LTD	B682TF7	139480_KS	1,517.00	361,714.60	
ENAGAS	7383072	ENG_SM	15,865.00	454,863.50	
ENCANA CORP	ECA	ECA	6,335.00	95,575.01	
ENEL SPA	7144569	ENEL_IM	475,308.00	3,120,884.03	
ENGIE BRASIL SA	BD1WX84	EGIE3_BZ	103,650.00	1,035,958.35	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
EQUATORIAL ENERGIA SA	B128R96	EQTL3_BZ	247,000.00	924,774.57	
EREGLI DEMIR CELIK	B03MS97	EREGL_TI	830,909.00	2,075,829.28	
ERSTE GROUP BANK	5289837	EBS_AV	53,501.00	1,610,043.74	
EUTELSAT COMMUNICATIONS	B0M7KJ7	ETL_FP	65,643.00	1,191,621.53	
EZDAN HOLDING GROUP	B2PWTM9	ERES_QD	1,180,586.00	255,715.43	
FAR EAST HORIZON LTD	B63DLB5	3360_HK	1,350,000.00	1,177,153.77	
FAURECIA	4400446	EO_FP	23,991.00	1,239,857.84	
FIBRA UNO ADMINISTRACION SA	B671GT8	FUNO11_MM	815,600.00	1,305,607.42	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	92,784.00	1,492,528.71	
FORMOSA CHEM & FIBRE	6348715	1326_TT	55,000.00	171,283.51	
FORTRESS REIT LTD	BD9FS46	FFA_SJ	787,904.00	1,038,175.36	
FORTRESS REIT LTD	BD9FS68	FFB_SJ	505,803.00	604,093.21	
FUBON FINL HOLDING CO.	6411673	2881_TT	91,000.00	146,508.26	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	31,300.00	1,307,964.22	
GAZPROM OAO	B59L4L7	GAZP_RM	983,190.00	2,218,710.95	
GLOBALWAFERS CO LTD	BS7JP33	6488_TT	110,000.00	1,220,969.88	
GPT GROUP	6365866	GPT_AU	293,041.00	1,203,576.42	
GREAT WALL MOTOR H	6718255	2333_HK	1,395,500.00	913,832.40	
GRUPA LOTOS SA	B0B8Z41	LTS_PW	51,993.00	1,233,544.17	
GS RETAIL CO LTD	B7F9Q79	007070_KS	4,400.00	191,871.42	
GUANGDONG INVESTMENT LTD	6913168	270_HK	28,273.00	43,184.73	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	32,000.00	28,116.22	
GUANGZHOU INVESTMENT	6392422	123_HK	5,056,000.00	1,120,768.08	
GUANGZHOU R&F PROPERTIES - H	B19H8Y8	2777_HK	677,600.00	1,213,039.09	
H&R REAL ESTATE INV-REIT UTS	BGM8DW6	HR-U_CN	67,900.00	1,165,237.68	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	746,008.00	1,111,584.80	
HANERGY UNLISTED	1A8RBRU		582,000.00	98,665.45	
HDC CO LTD	6402428	012630_KS	2,016.00	58,282.07	
HONGKONG LAND HOLDINGS LTD	6434915	HKL_SP	209,000.00	1,445,702.10	
HUSKY ENERGY INC	2623836	HSE_CN	166,400.00	2,504,342.08	
HYNIX SEMICONDUCTOR INC	6450267	000660_KS	52,018.00	3,572,514.16	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
HYPROP INVESTMENTS LTD-UTS	BN8SXL8	HYP_SJ	72,357.00	346,946.83	
HYSAN DEVELOPMENT	6449629	14_HK	262,000.00	1,089,706.02	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	9,895.00	616,711.77	
HYUNDAI MOTOR LTD	6148272	005387_KS	905.00	86,816.56	
HYUNDAI PRECISION	6449544	012330_KS	4,659.00	1,005,886.64	
HYUNDAI ROBOTICS CO LTD	BD4HFT1	267250_KS	3,949.00	1,037,297.00	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	130,910.00	594,433.25	
IHS MARKIT LTD	G47567105	INFO	4,859.00	166,313.26	
IMPERIAL BRANDS PLC	0454492	IMB_LN	10,605.00	279,715.57	
INDIABULLS HOUSING FINANCE L	B98CG57	IHFL_IN	152,643.00	987,545.02	
INDIAN OIL CORPORATION LTD	IOCL_IN	IOCL_IN	585,998.00	1,026,194.29	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	1,960,000.00	1,229,729.55	
INDUSTRIAL BANK OF KOREA	6462972	024110_KS	98,271.00	1,516,871.40	
INDUSTRIES QATAR	6673570	IQCD_QD	400,360.00	1,209,976.59	
INNER MONGOLIA YITAI COAL-B	6019011	900948_CH	441,500.00	391,940.62	
INTERCONEXION ELECTRICA SA	2205706	ISA_CB	120,909.00	623,901.61	
INTERCONTINENTAL HOTELS	BHJYC05	IHG_LN	28,875.00	1,800,092.78	
INTESA SANPAOLOA SPA	4076836	ISP_IM	1,455,624.00	4,851,661.87	
INVESTEC PLC	B17BBQ5	INVP_LN	13,867.00	101,680.07	
ITOCHU CORP Y50	6467803	8001_JP	150,300.00	2,840,594.20	
J S GROUP CORPORATION	6900212	5938_JP	4,300.00	113,792.91	
JAPAN AIRLINES CO LTD	B8BRV46	9201_JP	1.00	30.27	
JAPAN TOBACCO INC	6474535	2914_JP	2.00	76.07	
JASTRZEBSKA SPOLKA WEGL.	B6R2S06	JSW_PW	83,294.00	583,244.38	
JFE HOLDINGS INC	6543792	5411_JP	36,600.00	529,995.81	
JIANGSU EXPRESSWAY	6005504	177_HK	520,000.00	745,217.78	
JUMBO SA	7243530	BELA_GA	15,844.00	286,076.72	
KANEKA CORP Y50	6483360	4118_JP	5,100.00	257,913.53	
KERRY PROPERTIES	6486314	683_HK	286,000.00	1,348,487.91	
KINGBOARD CHEM. HOLDIGNS	6491318	148_HK	326,500.00	917,928.99	
KOBE STEEL	6496023	5406_JP	2.00	26.05	

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Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
KOC HOLDING	B03MVJ8	KCHOL_TI	338,415.00	1,213,785.10	
KOREA ELEC POWER K	6495730	015760_KS	4,355.00	102,879.85	
KUMBA IRON ORE LTD	B1G4262	KIO_SJ	47,574.00	1,247,901.85	
KUMBA RESOURCES LTD	6418801	EXX_SJ	118,345.00	1,171,408.58	
LEE & MAN PAPER MANUFACTURIN	6693772	2314_HK	1,741,000.00	1,224,990.88	
LEGAL + GENERAL OR	0560399	LGEN_LN	24,588.00	82,947.55	
LG HOUSEHOLD & HEALTH-PREF	6346935	051905_KS	375.00	157,259.84	
LG UPLUS CORP	6290902	032640_KS	101,713.00	1,217,758.95	
LG.PHILIPS LCD CO LTD	B01VZN9	034220_KS	42,385.00	847,566.33	
LIBERTY SIRIUS GROUP - C	531229607	LSXMK	2,253.00	65,693.43	
LIBERTY SIRIUSXM GROUP	531229409	LSXMA	1,272.00	45,550.32	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	121,000.00	191,671.04	
LOCALIZA RENT A CAR COM NPV	B08K3S0	RENT3_BZ	25,500.00	270,784.46	
LUKOIL OAO	B59SNS8	LKOH_RM	39,540.00	2,704,222.50	
M DIAN BRANCO SA	B1FRH89	MDIA3_BZ	2,800.00	38,894.44	
MAGNIT OJSC GDR	B2QKYZ0	MGNT_LI	27,252.00	342,289.67	
MAGNITOGORSK IRON & STEEL	B5B1RP0	MAGN_RU	1,987,400.00	1,204,063.86	
MAKITA ELECTRIC Y5	6555805	6586_JP	4,300.00	159,527.33	
MANILA ELECTRIC COMPANY	B247XZ6	MER_PM	59,750.00	429,275.02	
MARUBENI CORP JPY5	6569464	8002_JP	101,300.00	787,047.26	
MEGAWORLD CORP	6563648	MEG_PM	9,525,400.00	906,926.95	
MICRO FOCUS INTERNATIONAL	BJ1F4N7	MCRO_LN	93,590.00	1,636,210.36	
MITSUBISHI CORP Y5	6596785	8058_JP	141,500.00	4,075,986.86	
MITSUBISHI MATERLS	6597089	5711_JP	1.00	35.52	
MITSUBISHI MOTORS CORP	6598446	7211_JP	20,100.00	145,961.53	
ITSUI + CO JPY50	6597302	8031_JP	2,600.00	40,210.72	
MIZRAHI TEFAHOT BANK	6916703	MZTF_IT	48,147.00	920,052.20	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	147,810.00	256,231.10	
MMC NORILSK NICKEL OJSC	B5B1TX2	GMKN_RM	2,965.00	823,078.53	
MOL MAGYAR OLAJ-EX GAZIPARI	BD5ZXH8	MOL_HB	125,477.00	1,384,083.81	
MONETA MONEY BANK AS	BD3CQ16	MONET_CK	319,985.00	1,028,868.33	

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Group: GLOBAL EQUITIES					
Market: Global Equities					
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GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
MOSCOW EXCHANGE MICEX-RTS	B9GFHQ6	MOEX_RM	348,490.00	569,170.15	
MOTOR OIL (HELLAS) SA	5996234	MOH_GA	10,617.00	253,485.78	
MURATA MFG CO JPY5	6610403	6981_JP	600.00	28,482.75	
NAN YA PLASTICS CORP	6621580	1303_TT	68,000.00	149,326.13	
NANYA TECHNOLOGY	6283601	2408_TT	530,000.00	1,207,716.06	
NEXTEER AUTOMOTIVE GROUP	BBPD5F0	1316_HK	1,215,000.00	1,111,095.26	
NINE DRAGONS PAPER HOLDINGS	B0WC2B8	2689_HK	323,000.00	293,608.00	
NIPPON TEL+TEL CP	6641373	9432_JP	64,717.00	2,764,313.30	
NISSAN MOTOR CO Y5	6642860	7201_JP	316,470.00	2,255,694.45	
NOK CORP	6642428	7240_JP	5,643.00	138,858.40	
NOVOLIPETSK STEEL PJSC	B59FPC7	NLMK_RX	551,470.00	1,227,856.51	
NTT DOCOMO INC	6129277	9437_JP	99,275.00	2,524,468.87	
NWS HOLDINGS LTD	6568353	659_HK	534,000.00	898,246.95	
OBI PHARMA INC	B8N9QP6	4174_TT	1,000.00	8,530.11	
OMRON CORP Y50	6659428	6645_JP	600.00	30,228.14	
OMV AG AUSH100	4651459	OMV_AV	22,322.00	1,306,382.33	
OPAP SA	7107250	OPAP_GA	56,515.00	620,056.50	
ORANGE LIFE INSURANCE LTD	BF20GG0	079440_KS	49,364.00	1,111,221.16	
ORIX CORP Y50	6661144	8591_JP	13,800.00	219,461.32	
OTP BANK	7320154	OTP_HB	36,807.00	1,278,985.77	
OTSUKA HOLDINGS CO LTD	B5LTM93	4578_JP	2.00	85.13	
PEARSON ORD 25P	0677608	PSO_N_LN	12,364.00	98,105.66	
PHOSAGRO OAO-GDR REG S	B62QPJ1	PHOR_LI	11,205.00	149,718.32	
PLAINS GP HOLDING LP - CL A	BDGHN95	PAGP	1,842.00	41,864.05	
POLISH OIL & GAS	B0L9113	PGN_PW	75,070.00	127,777.06	
POLSKA GRUPA ENER	B544PW9	PGE_PW	62,728.00	147,139.88	
PORSCHE AG-PFD	7101069	PAH3_GR	3.00	187.75	
PORTO SEGURO SA	B0498T7	PSSA3_BZ	86,600.00	1,095,486.27	
POSTE ITALIANE SPA	BYYN701	PST_IM	88,389.00	749,449.00	
POWER GRID CORP OF INDIA	B233HS6	PWGR_IN	464,057.00	1,295,061.34	
PTT PCL-FOREIGN	BD0BDJ3	PTT/F_TB	454,910.00	527,323.66	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
PUBLICIS GROUPE	4380429	PUB_FP	30,098.00	1,319,360.15	
RECORDATI SPA	B07DRZ5	REC_IM	7,240.00	303,843.05	
REDEFINE PROPERTIES LTD	BMP3858	RDF_SJ	1,428,003.00	1,400,048.15	
RENAULT SA	4712798	RNO_FP	23,922.00	1,351,758.29	
REPSOL SA	5669354	REP_SM	87,701.00	1,504,739.44	
RESILIENT REIT LTD	BZ1MVY0	RES_SJ	200,671.00	1,019,795.34	
RESTAURANT BRANDS INTL	BTF8CF0	QSR_CN	18,300.00	1,201,823.17	
RICHTER GEDEON	BC9ZH86	RICHT_HB	57,174.00	933,723.14	
RIO TINTO LIMITED	6220103	RIO_AU	19,069.00	1,221,613.08	
ROHM CO JPY50	6747204	6963_JP	502.00	41,573.97	
ROYAL MAIL PLC	BDVZY27	RMG_LN	21,484.00	79,354.99	
RURAL ELECTRIFICATION CO	B2Q7WL3	RECL_IN	612,211.00	1,195,132.29	
SAINSBURY(J) GBP0.	B019KW7	SBRY_LN	205,606.00	711,005.76	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	8,847.00	311,589.57	
SBERBANK	4767981	SBER_RM	1,003,864.00	3,347,400.43	
SES-FDR	B00ZQQ2	SESG_FP	41,000.00	661,987.02	
SEVERSTAL-BRD	B5B9C59	CHMF_RU	81,950.00	1,343,192.59	
SHANGHAI INDUSTRIAL HLDG LTD	6810010	363_HK	273,833.00	512,363.00	
SHANGHAI LUJIAZUI FIN&TRAD-B	6798666	900932_CH	299,521.00	340,072.01	
SHANGHAI PETROCHEM	6797458	338_HK	3,180,000.00	866,228.63	
SHENZHEN INVESTMENT LTD	6535261	604_HK	1,694,000.00	630,216.89	
SHOWA DENKO KK Y50	6805469	4004_JP	42,700.00	1,191,516.20	
SHUI ON LAND LTD	B16NHT7	272_HK	3,266,500.00	674,844.15	
SIAM COMMERCIAL BK F	6889935	SCB/F_TB	40,839.00	194,243.49	
SINO-OCEAN LAND HOLDINGS	B24CVP7	3377_HK	2,759,500.00	1,362,572.08	
SINOTRANS LTD	6579010	598_HK	1,361,000.00	426,230.28	
SINOTRUK (HONG KONG)	B296ZH4	3808_HK	570,000.00	899,556.47	
SK INNOVATION CO., LTD	B232R05	096770_KS	299.00	48,416.36	
SK TELECOM CO LTD	6224871	017670_KS	92.00	18,219.05	
SOCIETE GENERALE	5966516	GLE_FP	105,146.00	3,078,983.58	
SONY CORP JPY50	6821506	6758_JP	3,100.00	96,164.92	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: ICOM</div> <div>GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS</div> </div>					
SUL AMERICAS SA UNITS	B27WYK0	SULA11_BZ	44,073.00	244,944.16	
SUMITOMO HEAVY IND	6858731	6302_JP	6,931.00	243,182.84	
SUMITOMO RUBBER INDUSTRIES	6858991	5110_JP	12,500.00	205,312.74	
SURGUTNEFTEGAS - PFD	B5BHR47	SNGSP_RM	1,926,800.00	1,186,424.25	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	933,390.00	878,626.96	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	181,119.00	277,531.63	
TAIWAN BUSINESS BANK	6098816	2834_TT	588,445.00	134,124.65	
TAIWAN CEMENT	6869937	1101_TT	576,000.00	797,787.12	
TAURON POLSKA ENERGIA	B5P7L41	TPE_PW	79,546.00	70,546.72	
TAV HAVALIMANLARI HOLDING AS	B1RMFT9	TAVHL_TI	200,415.00	1,236,588.62	
TAYLOR WIMPEY PLC	0878230	TW/_LN	575,505.00	1,276,586.16	
TEIJIN LIMITED	6880507	3401_JP	28,001.00	600,815.60	
TELECOM ITALIA - RNC	7634402	TITR_IM	2,064,339.00	1,311,779.13	
TELEFONICA BRASIL SA	B3ZCNF7	VIVT4_BZ	92,700.00	1,007,699.17	
TELEFONICA DEUTSCHLAND	B7VG6L8	02D_GR	357,596.00	901,134.73	
TELEFONICA SA	5732524	TEF_SM	397,680.00	2,732,739.92	
TELKOM SA SOC LTD	6588577	TKG_SJ	196,031.00	821,235.99	
THK CO LTD	6869131	6481_JP	4,900.00	162,937.64	
TIM PARTICIPACOES SA	2292560	TIMP3_BZ	391,900.00	1,128,350.13	
TOHOKU ELECTRIC PO	6895266	9506_JP	7,000.00	89,456.00	
TOKYO ELECTRIC POWER CO	6895404	9501_JP	243,801.00	1,066,123.73	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	65.00	2,484.00	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	51,604.00	1,498,449.93	
TURK HAVA YOLLARI AO	B03MYK0	THYAO_TI	289,387.00	572,039.57	
TURK SISE VE CAM FABRIKALARI	B03MXR0	SISE_TI	1,173,888.00	869,544.25	
TURKCELL ILETISIM HIZMET AS	B03MYN3	TCELL_TI	519,766.00	1,097,067.39	
UBS GROUP AG	BRJL176	UBSG_SW	179,326.00	1,877,810.83	
UNIPER SE	BZ6CZ43	UN01_GR	40,383.00	1,328,056.83	
UNITED TRACTORS TBK PT	6230845	UNTR_IJ	297,300.00	440,420.13	
VALEO FRF20	BDC5ST8	FR_FP	25,023.00	813,014.52	
VEDANTA LTD	6136040	VEDL_IN	296,833.00	703,447.04	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: GLOBAL EQUITIES</div> <div>Market: Global Equities</div> <div>Portfolio: GQUAN</div> <div>Instrument: ICOM</div> <div>GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS</div> </div>					
VERMILION ENERGY INC	B607XS1	VET_CN	75,100.00	1,071,645.65	
VODAFONE GROUP	BH4HKS3	VOD_LN	1,445,735.00	2,927,525.82	
VOEST-ALPINE	4943402	VOE_AV	37,508.00	1,189,600.17	
VTB BANK OJSC	B5B1TP4	VTBR_RU	1,577,700,000.00	867,166.38	
WEICHAI POWER CO LTD-H	6743956	2338_HK	621,000.00	906,843.99	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	565.00	36,811.83	
WHARF REAL ESTATE	BF0GWS4	1997_HK	200,000.00	1,099,997.20	
WHEELOCK & CO LTD	6981488	20_HK	194,000.00	1,151,260.93	
WINBOND ELECTRONICS CORP	6966515	2344_TT	2,195,000.00	1,248,213.40	
WPG HOLDINGS CO	B0P6L87	3702_TT	127,880.00	166,836.49	
YAGEO CORPORATION	6984380	2327_TT	105,000.00	820,579.42	
YAMAHA MOTOR CO LTD	6985264	7272_JP	3,001.00	85,002.95	
YANZHOU COAL MINIG	6109893	1171_HK	1,406,000.00	1,353,154.68	
YES BANK LTD	BF0GLF4	YES_IN	650,815.00	587,277.18	
YOKOHAMA RUBBER CO LTD	6986461	5101_JP	9,300.00	186,260.66	
YUE YUEN INDUSTRIAL	6586537	551_HK	407,500.00	1,151,961.31	
ZHEJIANG EXPRESSWA	6990763	576_HK	514,000.00	440,927.91	
INTERNATIONAL COMMON STOCKS TOTAL			1,712,785,568.00	255,386,818.27	
<div> <div>Instrument: INTF</div> <div>INTERNATIONAL FUNDS</div> </div>					
GLOBAL QUANTITATIVE -	IL-GQUAN		48,858.65	4,885,865.30	
INTERNATIONAL FUNDS TOTAL			48,858.65	4,885,865.30	
<div> <div>Instrument: REIT</div> <div>REAL ESTATE INVESTMENT TRUST</div> </div>					
ALEXANDRIA REAL ESTATE	015271109	ARE	1,299.00	136,168.86	
AVALONBAY COMMUNITIES	053484101	AVB	1,753.00	289,355.20	
BOSTON PROPERTIES INC	101121101	BXP	1,962.00	232,441.02	
CAMDEN PROPERTY TRUST	133131102	CPT	1,151.00	88,976.98	
DIGITAL REALTY TRUST INC	253868103	DLR	2,668.00	232,603.83	
DUKE RE CORPORATION	264411505	DRE	4,482.00	95,582.32	
EQUINIX INC	29444U700	EQIX	1,033.00	304,508.55	
EQUITY RESIDENTIAL PROP	29476L107	EQR	4,694.00	331,281.89	
Group: GLOBAL EQUITIES		Portfolio:	GLOBAL QUANTITATIVE		

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES Market: Global Equities Portfolio: GQUAN Instrument: REIT					
			GLOBAL QUANTITATIVE REAL ESTATE INVESTMENT TRUST		
ESSEX PROPERTY TRUST INC.	297178105	ESS	828.00	186,245.45	
EXTRA SPACE STORAGE INC	30225T102	EXR	1,525.00	131,556.22	
FEDERAL REALTY INV.	313747206	FRT	917.00	135,208.24	
HEALTHPEAK PROPERTIES INC	42250P103	PEAK	5,843.00	195,786.85	
HOST HOTELS & RESORTS INC	44107P104	HST	10,182.00	176,431.68	
INVITATION HOMES INC	46187W107	INVH	3,775.00	87,240.25	
KIMCO REALTY CORP	49446R109	KIM	4,988.00	129,608.27	
LIBERTY PROPERTY TRUST	531172104	LPT	2,008.00	84,858.08	
MACERICH CO	554382101	MAC	1,481.00	115,559.28	
MID-AMERICAN APARTMENT	59522J103	MAA	1,433.00	138,580.53	
NATIONAL RETAIL PROPERTIES	637417106	NNN	1,974.00	85,533.42	
PROLOGIS INC.	74340W103	PLD	7,810.00	357,137.73	
PUBLIC STORAGE INC	74460D109	PSA	1,981.00	414,039.86	
REALTY INCOME CORP	756109104	O	3,550.00	188,317.77	
REGENCY CENTERS CORP	758849103	REG	1,873.00	128,944.80	
SIMON PROP GROUP INC.	828806109	SPG	3,813.00	697,989.00	
SL GREEN RE CORP	78440X101	SLG	1,063.00	114,229.24	
UDR INC	902653104	UDR	3,379.00	122,105.57	
VENTAS INC.	92276F100	VTR	4,321.00	251,265.79	
VEREIT INC	92339V100	VER	12,957.00	104,806.09	
VORNADO REALTY TRUST	929042109	VNO	2,151.00	157,332.50	
WELLTOWER INC	95040Q104	WELL	4,654.00	312,062.10	
WP CAREY INC	92936U109	WPC	1,936.00	144,735.36	
REAL ESTATE INVESTMENT TRUST TOTAL			103,484.00	6,170,492.73	
GLOBAL QUANTITATIVE TOTAL			1,716,969,911.63	462,046,413.36	600,926,631.75
TOTAL			1,716,969,911.63	462,046,413.36	600,926,631.75

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DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-DOM</div> <div>Instrument:</div> <div>DOMESTIC Real Estate Specialty Funds</div> </div>					
Real Estate Specialty Funds TOTAL				0.00	
<div> <div>Instrument:</div> <div>Domestic</div> </div>					
DDR RETAIL/MANATEE	RDDRMA			44,719,843.00	7,685,680.00
REGENCY RETAIL PARTNERS LP	RRPART			1.00	
Domestic TOTAL				44,719,844.00	7,685,680.00
DOMESTIC TOTAL				44,719,844.00	7,685,680.00

DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-EAST Instrument:				
EAST REGION				
Apartment				
CENTRAL PLACE APARTMENTS	RCNTPL		67,984,016.00	96,299,999.00
RELATED - E. 39TH ST - SONOMA	REAST2		0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH		1.00	54,000,000.00
RELATED - STRATHMORE - E. 84TH	REAST1		1.00	43,100,000.00
RELATED - TRIBECA PARK	RBATTR		1.00	33,200,000.00
RELATED - UNION SQUARE APTS	RUNION		1.00	53,700,000.00
RELATED - WESTPORT - 56 & 10TH	RFIFTY		1.00	62,300,000.00
THE GREENPOINT	RGRNPT		91,689,338.00	91,689,338.00
Apartment TOTAL			159,673,359.01	434,289,337.00
Instrument:				
Industrial				
602 WASHINGTON AVE.	RPL784		20,092,800.00	36,900,000.00
AIRPARK 5	RPL781		10,374,000.00	16,400,000.00
ARUNDEL CROSSINGS	RARUNC		78,648,747.00	127,000,000.00
DORSEY WOODS	RDWOOD		8,295,271.00	14,700,000.00
RIVERPORT 2	RPL782		6,213,760.00	11,700,000.00
RIVERPORT 3	RPL783		13,973,400.00	21,300,000.00
WIP02 - FLEET	RFLEET		14,618,276.00	63,400,000.00
Industrial TOTAL			152,216,254.00	291,400,000.00
Instrument:				
Office				
10 HUDSON YARDS	RCOACH		183,986,842.00	207,000,001.00
590 MADISON AVENUE	RMADAV		100,000.00	697,876,097.00
BALLSTON STATION	RBALST		82,290.00	39,500,000.00
Office TOTAL			184,169,132.00	944,376,098.00
Instrument:				
Retail				
15 UNION SQUARE WEST	RUNSQW		58,051,924.00	59,800,000.00
RELATED - UNION SQUARE RETAIL	RUNSQ2		51,284,549.00	173,000,000.00
Retail TOTAL			109,336,473.00	232,800,000.00
EAST REGION TOTAL			605,395,218.01	1,902,865,435.00

DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-INTL</div> <div>Instrument:</div> <div>INTERNATIONAL</div> <div>Unassigned</div> </div>				
Unassigned TOTAL			0.00	
<div> <div>Instrument:</div> <div>International</div> </div>				
BENSON ELLIOT RE PARTNERS II	RBENS2		32,972,081.00	7,842,302.00
BENSON ELLIOT RE PARTNERS III	RBENS3		5,448,896.00	20,339,722.00
BLACK CREEK MEXICO	RBLKCM		16,663,856.00	13,058,928.00
BLACKSTONE EUROPEAN FUND	RBKSTN		3,414,663.00	413,769.00
BLACKSTONE RE PARTNERS V	RBREP V		61,789,234.00	71,738,178.00
BLACKSTONE RE PR TNRS EUROPE	RBEPVI		2,167,579.00	2,160,475.00
BLACKSTONE RE PR TNRS INTL II	RBKST2		1,000.00	415,100.00
BLACKSTONE RE PR TNRS INTL III	RBKST3		59,619.00	13,518,282.00
CARLYLE ASIA II	ASIA RCARP2		0.00	61,795.00
CARLYLE ASIA RE PARTNERS LP	RCAREP		0.21	
CBRE ASIA VALUE PARTNERS IV	RASVP4		15,486,580.00	21,278,136.00
CBRE ASIA VALUE PARTNERS V	RASVP5		8,166,814.00	8,166,814.00
CBRE EUROPE VALUE PARTNERS	REUVP2		21,342,330.00	21,980,638.00
CBRE PROJECT FUSO PTE LTD	RPFUSO		1,000.00	13,310,524.00
FORTRESS JAPAN OPP FUND III	RFJOP3		33,777,646.00	70,945,356.00
FORTRESS JAPAN OPP FUND IV	RFJOP4		5,008,832.00	5,321,816.00
FORTRESS JAPAN OPPORTUNITY	RFJOP2		1,000.00	18,497,761.00
FORTRESS RE OPP FUND III	RFROF3		16,931,103.00	16,484,629.00
FORTRESS REAL ESTATE OPP	RFROF2		12,117,601.00	37,639,587.00
FORWARD EUR 12/18/19	FWDEUR12_18_19BOA		0.00	340,242.42
FORWARD EUR 12/18/19	FWDEUR12_18_19MOS		0.00	255,513.18
FORWARD EUR 12/18/19	FWDEUR12_18_19UBS		0.00	262,326.74
FORWARD GBP 12/18/19	FWDGBP12_18_19MOS		0.00	-1,086,581.04
FORWARD GBP 12/18/19	FWDGBP12_18_19UBS		0.00	-454,992.10
FORWARD JPY 12/18/19	FWDJPY12_18_19MOS		0.00	499,730.00
FUDO CAPITAL FUND II	RFUDO2		1,000.00	494,348.00
FUDO CAPITAL LP	RFUDO1		1.08	
GREENOAK EUROPE III L.P.	RGOKE3		2,303,379.00	2,316,176.00
INVESCO MORTG RCVRY FND 2	RIMRF2		2,382,653.00	17,064,266.00

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DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-INTL</div> <div>Instrument:</div> <div>INTERNATIONAL International</div> </div>				
JP MORGAN EOP FUND IV	RJPEO4		9,453,467.00	8,335,371.00
JP MORGAN EUROPE III	RJPME3		11,980,529.00	31,370,841.00
LASALLE ASIA OPP FUND III	RLSAR3		1,000.00	909,941.00
LASALLE JAPAN LOGISTICS FUND 2	RLJLF2		1.00	274,757.00
PATRIA BRAZIL RE FUND II	RPBRAZ		14,215,270.00	11,467,013.00
PATRIA BRAZIL RETAIL FUND	RPBRET		49,971,064.00	41,932,621.00
PRECAP IV FUND	RPCAP4		7,286,912.00	16,105,702.00
PRECAP VI FUND	RPCAP6		22,184,164.00	27,126,750.00
SCREP V FUND	RSCJF5		1,000.00	14,694,637.00
SCREP VI FUND	RSCJF6		23,906,439.00	27,433,465.00
SOROS RE INVST-INT'L	RSOROS		14,441,863.00	16,776.00
STRATEGIC PRTNRS RE SPEC OPP	RSPSO1		13,603,366.00	19,543,735.00
WESTBROOK FUND V	RWBPTR		5,875,346.00	12,819,827.00
WESTBROOK FUND VIII	RWSTB8		188,829.00	20,469,977.00
International TOTAL			413,146,117.29	595,366,254.20
INTERNATIONAL TOTAL			413,146,117.29	595,366,254.20

DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-MIDWEST Instrument:				
MIDWEST REGION				
Apartment				
PARK GLEN	RPKGNW		15,712,000.00	54,100,000.00
THE LAKES	RWSTLA		53,787,353.00	64,599,999.00
THE STREETER	RSTREE		211,582,100.00	253,999,999.00
Apartment TOTAL			281,081,453.00	372,699,998.00
Instrument:				
Industrial				
ALEXANDRA WAY	RPL774		13,851,468.00	23,500,000.00
CAROL POINT DISTRIBUTION	RCAROL		12,428,505.00	21,900,000.00
WOOD DALE INDUSTRIAL CENTER	RWDALE		16,000,000.00	18,900,000.00
Industrial TOTAL			42,279,973.00	64,300,000.00
Instrument:				
Office				
77 WEST WACKER	RDONBD		128,466,657.00	284,999,999.00
Office TOTAL			128,466,657.00	284,999,999.00
Instrument:				
Retail				
1100 NORTH STATE STREET	RNSTST		53,204,924.00	55,000,000.00
201 N. CLARK	RNCLRK		13,009,765.00	13,009,765.00
3345 N. LINCOLN AVE	RL3S30		11,317,482.00	17,400,000.00
46 EAST OAK STREET	RL3S40		20,763,234.00	25,400,000.00
GRAND AVENUE	RGRNAV		27,286,225.00	38,700,000.00
HIGHLAND CROSSING	RHCRSG		10,309,556.00	16,500,000.00
L3 II - 133 SOUTH STATE	ROTTSS		9,937,000.00	12,040,000.00
L3 II - 1504 N. FREMONT	RNFREE		3,956,750.00	5,706,250.00
L3 II - 174 N. MICHIGAN AVE.	RL3MIC		9,272,221.00	8,570,000.00
L3 II - 39 SO. STATE ST.	RSSTST		4,846,929.00	7,690,000.00
L3 II - 940 WEST WEED ST	RWWEED		5,234,500.00	5,490,000.00
L3 II- 118-120 EAST OAK STREET	REOAKS		11,192,888.00	11,800,000.00
LINCOLN SQUARE	RL3LSQ		8,512,409.00	9,100,000.00
MARKET SQUARE	RL3MKT		45,325,448.00	43,700,000.00
SOUTHPORT I & II	RL3CAP		32,969,134.00	46,100,000.00
Retail TOTAL			267,138,465.00	316,206,015.00



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DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
MIDWEST REGION TOTAL			718,966,548.00	1,038,206,012.00

DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-OPPFUND</div> <div>Instrument:</div> </div> <div> <div>OPPORTUNITY FUND</div> <div>Unassigned</div> </div>					
Unassigned TOTAL				0.00	
<div>Instrument:</div> <div>Opportunity Fund</div>					
BLACKSTONE RE PARTNERS VII	RBKST7			143,418.00	55,252,460.00
BLACKSTONE RE PARTNERS VIII	RBKST8			52,424,475.00	74,707,672.00
CAPMARK STRUCTURED RE PTRS	RCAPMK			0.26	
CARLYLE REALTY PARTNERS VII	RCARP7			16,994,167.00	39,857,917.00
LNR INVESTMENT FUND	RLNRIF			56,329,957.00	339,129.00
PCCP EQUITY VIII	RPCCP8			14,227,992.00	13,968,848.00
WESTBROOK FUND IV	RWSTB4			1.19	
WESTBROOK FUND IX	RWSTB9			51,416.00	25,751,174.00
WESTBROOK FUND VI	RWSTB6			15,643,318.00	2,023,611.00
WESTBROOK FUND VII	RWSTB7			5,225,796.00	22,452,889.00
WESTBROOK FUND X	RWST10			35,558,839.00	43,224,152.00
Opportunity Fund TOTAL				196,599,379.45	277,577,852.00
<div>Instrument:</div> <div>International</div>					
BLACKSTONE RE PARTNERS IX	RBKST9			7,759,978.00	7,749,862.00
International TOTAL				7,759,978.00	7,749,862.00
OPPORTUNITY FUND TOTAL				204,359,357.45	285,327,714.00



Monthly Market
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DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
<div>Group: REAL ESTATE</div> <div>Portfolio: RE-OTHER</div> <div>Instrument: OTHER Industrial</div>					
Industrial TOTAL				0.00	
OTHER TOTAL				0.00	0.00

Monthly Market

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-REIT</div> <div>Instrument:</div> <div>REITS Unassigned</div> </div>					
ASHFORD INC	044104107	23.56	336.00	14,383.28	7,916.00
Unassigned TOTAL			336.00	14,383.28	7,916.00
<div> <div>Instrument:</div> <div>Residential</div> </div>					
AMERICAN CAMPUS COMMUNITIES	024835100	48.04	158,598.00	6,019,910.64	7,619,048.00
APARTMENT INVT & MGMT	03748R754	53.77	171,417.00	5,345,866.51	9,217,092.00
AVALONBAY COMMUNITIES	053484101	214.41	161,707.00	21,403,528.23	34,671,598.00
BLUEROCK RESIDENTIAL GROWTH	09627J102	12.26	26,039.00	296,281.01	319,238.00
BRT APARTMENTS CORP	055645303	18.36	11,244.00	134,253.36	206,440.00
CAMDEN PROPERTY TRUST	133131102	111.55	108,339.00	7,076,408.97	12,085,215.00
CLIPPER REALTY INC	18885T306	8.95	16,631.00	205,126.04	148,847.00
EQUITY LIFESTYLE PROPERTIES	29472R108	74.08	201,190.00	4,762,562.06	14,904,155.00
EQUITY RESIDENTIAL PROP	29476L107	85.10	424,857.00	20,837,536.29	36,155,331.00
ESSEX PROPERTY TRUST INC.	297178105	312.18	75,980.00	12,833,512.60	23,719,436.00
FRONT YARD RESIDENTIAL CORP	35904G107	11.60	57,157.00	695,204.45	663,021.00
INVITATION HOMES INC	46187W107	30.53	620,566.00	14,409,050.40	18,945,880.00
MID-AMERICAN APARTMENT	59522J103	136.11	131,835.00	9,140,441.71	17,944,062.00
NEXPOINT RESIDENTIAL	65341D102	47.85	21,841.00	421,693.43	1,045,092.00
PREFERRED APARTMENT	74039L103	13.77	51,264.00	751,700.44	705,905.00
SUN COMMUNITIES INC	866674104	164.71	102,773.00	6,914,732.18	16,927,741.00
UDR INC	902653104	48.05	336,771.00	9,021,033.27	16,181,847.00
UMH PROPERTIES INC	903002103	15.61	41,369.00	464,497.18	645,770.00
Residential TOTAL			2,719,578.00	120,733,338.77	212,105,718.00
<div> <div>Instrument:</div> <div>Office / Industrial</div> </div>					
ALEXANDRIA REAL ESTATE	015271109	162.52	129,603.00	12,073,011.35	21,063,080.00
AMERICOLD REALTY TRUST	03064D108	37.62	222,250.00	5,932,848.89	8,361,045.00
BOSTON PROPERTIES INC	101121101	138.54	179,553.00	16,930,470.79	24,875,273.00
BRANDYWINE REALTY	105368203	15.43	202,159.00	2,760,177.34	3,119,313.00
CITY OFFICE REIT INC	178587101	13.43	44,741.00	557,737.34	600,872.00
COLUMBIA PROPERTY TRUST INC	198287203	20.76	135,048.00	3,195,073.42	2,803,596.00
CORPORATE OFFICE PROPERTY	22002T108	29.18	129,930.00	3,349,620.35	3,791,357.00
DOUGLAS EMMETT INC	25960P109	44.07	192,429.00	5,105,840.22	8,480,346.00
Group: REAL ESTATE		Portfolio: REITS			

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-REIT</div> <div>Instrument:</div> <div>REITS</div> <div>Office / Industrial</div> </div>					
DUKE RE CORPORATION	264411505	35.18	417,224.00	7,210,327.12	14,677,940.00
EASTERLY GOVERNMENT	27616P103	23.26	90,842.00	1,735,558.91	2,112,985.00
EASTGROUP PROPERTY INC	277276101	136.19	42,832.00	2,642,045.57	5,833,290.00
EMPIRE STATE REALTY TRUST-A	292104106	13.96	171,538.00	2,879,399.16	2,394,670.00
FIRST INDUSTRIAL RE	32054K103	42.58	145,566.00	2,994,846.60	6,198,200.00
FRANKLIN STREET PPTYS CO	35471R106	8.71	119,811.00	1,428,201.91	1,043,554.00
GLADSTONE COMMERCIAL CORP	376536108	22.78	35,369.00	652,210.54	805,706.00
HEALTHCARE TRUST OF AMERICA	42225P501	30.35	236,384.00	6,031,569.53	7,174,254.00
HIGHWOODS PROP INC.	431284108	48.55	118,411.00	4,588,682.17	5,748,854.00
HUDSON PACIFIC PROPERTIES	444097109	35.80	176,209.00	5,118,282.98	6,308,282.00
INDUSTRIAL LOGISTICS PROPERT	456237106	21.64	74,813.00	1,806,820.38	1,618,953.00
KILROY RE CORP	49427F108	83.24	114,854.00	6,187,388.20	9,560,447.00
LIBERTY PROPERTY TRUST	531172104	61.62	180,695.00	6,552,360.39	11,134,426.00
MACK-CALI RE CORP.	554489104	21.39	99,983.00	2,077,748.93	2,138,636.00
MONMOUTH REIT -CL A	609720107	15.33	106,649.00	1,234,653.03	1,634,929.00
OFFICE PROPERTIES INCOME	67623C109	33.36	55,065.00	3,306,547.70	1,836,968.00
PARAMOUNT GROUP INC	69924R108	13.59	233,631.00	4,157,566.33	3,175,045.00
PHYSICIANS REALTY TRUST	71943U104	19.19	214,335.00	3,610,712.42	4,113,089.00
PIEDMONT OFFICE REALTY TRUST	720190206	22.12	144,546.00	2,651,931.90	3,197,358.00
PROLOGIS INC.	74340W103	91.55	729,684.00	31,308,633.06	66,802,570.00
PS BUSINESS PARKS INC/CA	69360J107	176.59	23,103.00	1,893,957.02	4,079,759.00
REXFORD INDUSTRIAL REALTY	76169C100	47.86	126,460.00	2,781,776.19	6,052,376.00
SL GREEN RE CORP	78440X101	85.33	95,307.00	7,444,185.55	8,132,546.00
STAG INDUSTRIAL INC	85254J102	30.99	147,747.00	3,491,120.76	4,578,680.00
TERRENO REALTY CORP	88146M101	57.72	74,487.00	1,830,095.83	4,299,390.00
Office / Industrial TOTAL			5,211,258.00	165,521,401.88	257,747,789.00
<div> <div>Instrument:</div> <div>Retail</div> </div>					
ACADIA RLTY TR	004239109	26.88	95,897.00	2,578,440.34	2,577,711.00
AGREE REALTY CORP	008492100	74.78	47,362.00	2,034,944.07	3,541,730.00
ALEXANDERS INC	014752109	326.36	2,461.00	858,308.33	803,172.00
BRIXMOR PROPERTY GROUP INC	11120U105	21.94	344,357.00	8,023,637.88	7,555,193.00

Group: REAL ESTATE

Portfolio: REITS

Monthly Market

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<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-REIT</div> <div>Instrument:</div> <div>REITS Retail</div> </div>					
CBL & ASSOC PROP	124830100	1.44	195,657.00	3,104,018.37	281,746.00
CEDAR REALTY TRUST INC	150602209	2.67	98,973.00	524,671.85	264,258.00
ESSENTIAL PROPERTIES REALTY	29670E107	26.09	87,744.00	1,533,752.60	2,289,241.00
FEDERAL REALTY INV.	313747206	132.07	86,617.00	8,642,078.83	11,439,507.00
FOUR CORNERS PROPERTY	35086T109	28.32	79,067.00	1,671,946.45	2,239,177.00
GETTY RLTY CORP	374297109	33.56	38,517.00	835,849.06	1,292,631.00
INDEPENDENCE REALTY TRUST	45378A106	14.94	103,863.00	931,919.01	1,551,713.00
KIMCO REALTY CORP	49446R109	21.62	468,430.00	8,968,118.56	10,127,457.00
KITE REALTY GROUP TRUST	49803T300	19.35	95,641.00	2,191,050.95	1,850,653.00
MACERICH CO	554382101	26.93	163,903.00	8,954,896.36	4,413,908.00
NATIONAL RETAIL PROPERTIES	637417106	55.74	188,068.00	6,556,119.04	10,482,910.00
PENNSYLVANIA RI	709102107	5.76	80,136.00	1,332,740.38	461,583.00
REALTY INCOME CORP	756109104	76.63	369,674.00	17,001,413.12	28,328,119.00
REGENCY CENTERS CORP	758849103	65.04	193,023.00	10,382,616.70	12,554,216.00
RETAIL OPPORTUNITY	76131N101	18.24	129,982.00	2,000,500.06	2,370,872.00
RETAIL PROPERTIES OF AMERICA	76131V202	14.23	247,124.00	3,299,530.86	3,516,575.00
RETAIL VALUE INC	76133Q102	35.51	17,217.00	824,289.32	611,376.00
RPT REALTY	74971D101	14.78	90,145.00	1,250,000.12	1,332,343.00
SAUL CENTERS INC	804395101	53.14	13,716.00	656,548.78	728,868.00
SIMON PROP GROUP INC.	828806109	151.21	357,155.00	40,984,515.25	54,005,408.00
SITE CENTERS CORP	82981J109	14.49	162,079.00	3,689,425.87	2,348,525.00
SPIRIT REALTY CAPITAL INC.	84860W300	52.40	103,941.00	4,509,949.07	5,446,508.00
STORE CAPITAL CORP	862121100	40.71	244,537.00	6,123,578.52	9,955,101.00
TANGER FACTORY OUTLET	875465106	15.22	105,471.00	2,857,742.66	1,605,269.00
TAUBMAN CENTERS INC	876664103	32.48	67,766.00	4,058,073.54	2,201,040.00
URBAN EDGE PROPERTIES	91704F104	20.73	132,870.00	2,314,036.31	2,754,395.00
URSTADT BIDDLE PPTYS	917286205	24.37	34,135.00	698,268.91	831,870.00
VEREIT INC	92339V100	9.76	1,225,767.00	13,235,646.50	11,963,486.00
WASHINGTON PRIME GROUP INC	93964W108	4.16	215,652.00	2,286,849.09	897,112.00
WEINGARTEN RE INVST	948741103	31.84	140,373.00	3,752,187.95	4,469,476.00
Retail TOTAL			6,027,320.00	178,667,664.71	207,093,149.00

Group: REAL ESTATE

Portfolio: REITS

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-REIT</div> <div>Instrument:</div> <div>REITS Diversified</div> </div>					
ALEXANDER & BALDWIN INC.	014491104	21.68	79,202.00	1,691,789.82	1,717,099.00
AMERICAN ASSETS TRUST INC	024013104	47.53	55,792.00	1,992,584.30	2,651,794.00
AMERICAN HOMES 4 RENT-A	02665T306	26.71	298,280.00	5,455,830.66	7,967,059.00
ARMADA HOFFLER PROPERTIES	04208T108	18.06	60,750.00	729,262.93	1,097,145.00
COLONY CAPITAL INC	19626G108	4.88	554,436.00	7,207,756.88	2,705,648.00
CORECIVIC INC	21871N101	15.15	137,519.00	4,260,820.15	2,083,413.00
COREPOINT LODGING INC	21872L104	10.11	46,157.00	908,906.46	466,647.00
CORESITE REALTY CORP	21870Q105	113.39	42,546.00	2,542,515.30	4,824,291.00
COUSINS PROPERTIES INC	222795502	40.49	168,939.94	4,472,899.39	6,840,378.00
CYRUSONE INC.	23283R100	62.30	129,851.00	5,239,653.75	8,089,717.00
DIGITAL REALTY TRUST INC	253868103	120.95	241,300.00	16,136,387.98	29,185,235.00
EPR PROPERTIES	26884U109	70.92	89,280.00	4,686,403.54	6,331,738.00
EQUINIX INC	29444U700	566.85	97,414.00	28,484,984.72	55,219,126.00
GAMING AND LEISURE	36467J108	42.20	234,779.00	7,792,496.54	9,907,674.00
GLOBAL NET LEASE INC	379378201	20.39	97,411.00	2,195,032.99	1,986,210.00
INVESTORS REAL ESTATE TRUST	461730509	77.32	13,446.00	1,043,799.16	1,039,645.00
IRON MTN INC PA	46284V101	32.12	330,751.00	12,163,725.73	10,623,722.00
JBG SMITH PROPERTIES	46590V100	39.88	141,772.00	4,497,809.34	5,653,867.00
LAMAR ADVERTISING CO-A	512816109	83.43	98,716.00	6,057,026.33	8,235,876.00
LEXINGTON CORP PPTYS	529043101	11.08	264,439.00	2,603,699.79	2,929,984.00
ONE LIBERTY PROPERTIES INC	682406103	27.31	17,948.00	405,107.80	490,160.00
OUTFRONT MEDIA INC	69007J106	24.98	165,691.00	4,652,753.21	4,138,961.00
QTS REALTY TRUST INC-CLASS A	74736A103	53.07	63,172.00	2,503,437.34	3,352,538.00
SAFEHOLD INC	78645L100	40.85	12,285.00	267,463.83	501,842.00
THE GEO GROUP INC	36162J106	13.86	137,381.00	3,246,659.36	1,904,101.00
VORNADO REALTY TRUST	929042109	64.57	200,621.00	12,368,764.11	12,954,098.00
WASHINGTON RE INV	939653101	31.07	92,589.00	2,550,857.65	2,876,740.00
WHITESTONE REIT-B	966084204	14.04	44,225.00	575,898.63	620,919.00
WP CAREY INC	92936U109	83.42	196,226.00	12,805,068.77	16,369,173.00
Diversified TOTAL			4,112,918.94	159,539,396.46	212,764,800.00

Instrument:

Health Care

Group: REAL ESTATE

Portfolio: REITS

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-REIT</div> <div>Instrument:</div> <div>REITS Health Care</div> </div>					
CARETRUST REIT INC.	14174T107	20.88	110,209.00	1,655,350.32	2,301,164.00
COMMUNITY HEALTHCARE TRUST	20369C106	47.60	21,299.00	473,032.74	1,013,832.00
GLOBAL MEDICAL REIT INC	37954A204	13.92	36,375.00	362,256.81	506,340.00
HEALTHCARE RLTY TR	421946104	33.19	147,699.00	3,924,946.72	4,902,130.00
HEALTHPEAK PROPERTIES INC	42250P103	34.88	571,008.00	18,202,160.50	19,916,759.00
LTC PROPERTIES INC	502175102	46.81	45,442.00	1,755,694.69	2,127,140.00
MEDICAL PROPERTIES TRUST INC	58463J304	20.76	571,296.00	8,277,828.11	11,860,105.00
NATIONAL HEALTH INVESTORS	63633D104	80.99	48,319.00	2,819,572.16	3,913,356.00
NEW SENIOR INVESTMENT GROUP	648691103	7.85	96,629.00	1,366,667.10	758,538.00
OMEGA HEALTHCARE INV	681936100	42.03	247,917.00	7,923,377.85	10,419,951.00
SABRA HEALTHCARE REIT INC	78573L106	22.28	218,091.00	4,857,954.95	4,859,067.00
SENIOR HOUSING PROP TRUST	81721M109	7.32	273,253.00	5,396,167.83	2,000,212.00
UNIVERSAL HEALTH RLT	91359E105	119.20	14,799.00	712,408.98	1,764,041.00
VENTAS INC.	92276F100	58.31	432,465.00	20,190,466.84	25,217,034.00
WELLTOWER INC	95040Q104	84.57	470,730.00	26,819,899.88	39,809,636.00
Health Care TOTAL			3,305,531.00	104,737,785.48	131,369,305.00
<div> <div>Instrument:</div> <div>Storage</div> </div>					
CUBESMART	229663109	30.84	222,876.00	4,063,327.26	6,873,496.00
EXTRA SPACE STORAGE INC	30225T102	106.05	143,499.00	6,740,812.38	15,218,069.00
LIFE STORAGE INC	53223X107	109.52	53,844.00	4,262,405.22	5,896,995.00
NATIONAL STORAGE AFFILIATES	637870106	33.50	68,494.00	1,421,020.09	2,294,549.00
PUBLIC STORAGE INC	74460D109	210.68	171,994.00	22,943,009.67	36,235,696.00
Storage TOTAL			660,707.00	39,430,574.62	66,518,805.00
<div> <div>Instrument:</div> <div>Hotels</div> </div>					
AMERICAN FINANCE TRUST INC	02607T109	14.79	123,401.00	1,760,194.21	1,825,101.00
APPLE HOSPITALITY REIT INC	03784Y200	16.26	243,633.00	4,537,344.71	3,961,473.00
ASHFORD HOSPITALITY TRUST	044103109	2.75	103,900.00	779,807.56	285,725.00
BRAEMAR HOTELS & RESORTS INC	10482B101	9.81	34,662.00	478,221.38	340,034.00
CHATHAM LODGING TRUST	16208T102	18.30	52,967.00	1,123,432.81	969,296.00
DIAMONDROCK HOSPITALITY	252784301	10.30	232,457.00	2,337,483.36	2,394,307.00
HERSHA HOSPITALITY TRUST	427825500	14.18	40,273.00	797,446.55	571,071.00
Group: REAL ESTATE		Portfolio: REITS			

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-REIT Instrument:					
		REITS Hotels			
HOST HOTELS & RESORTS INC	44107P104	17.49	839,964.00	14,520,686.80	14,690,970.00
PARK HOTELS & RESORTS INC	700517105	23.65	276,720.00	7,428,708.83	6,544,428.00
PEBBLEBROOK HOTEL TRUST	70509V100	26.20	150,124.00	4,577,943.77	3,933,249.00
RLJ LODGING TRUST	74965L101	17.09	198,761.00	4,364,786.81	3,396,825.00
RYMAN HOSPITALITY PROPERTIES	78377T107	89.23	52,973.00	2,668,771.71	4,726,781.00
SERVICE PROPERTIES TRUST	81761L102	23.29	188,911.00	4,843,415.25	4,399,737.00
SUMMIT HOTEL PROPERTIES INC	866082100	12.12	119,491.00	1,333,295.92	1,448,231.00
SUNSTONE HOTEL INVESTORS INC	867892101	14.00	259,124.00	3,153,824.46	3,627,736.00
XENIA HOTELS & RESORTS INC	984017103	21.06	130,843.00	3,036,417.98	2,755,554.00
Hotels TOTAL			3,048,204.00	57,741,782.11	55,870,518.00
		Instrument: Specialty			
FARMLAND PARTNERS INC	31154R109	6.67	31,575.00	328,040.61	210,605.00
GLADSTONE LAND CORP	376549101	12.68	21,220.00	249,392.74	269,070.00
VICI PROPERTIES INC	925652109	24.73	535,921.00	11,142,172.16	13,253,326.00
Specialty TOTAL			588,716.00	11,719,605.51	13,733,001.00
		Instrument: Retail			
BROOKFIELD PROPERTY REIT INC	11282X103	19.02	85,566.00	1,569,721.78	1,627,465.00
Retail TOTAL			85,566.00	1,569,721.78	1,627,465.00
REITS TOTAL			25,760,134.94	839,675,654.60	1,158,838,466.00

DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-SOUTH Instrument:				
SOUTH REGION				
Apartment				
ALEXAN BUCKHEAD VILLAGE	RALEXN		22,505,247.00	26,100,000.00
HOMES OF PRAIRIE SPRINGS	RHMPRS		32,665,932.00	78,000,000.00
WATERS PARK	RWATPK		91,791.00	30,900,000.00
Apartment TOTAL			55,262,970.00	135,000,000.00
Instrument:				
Industrial				
15200 TRINITY	RMATTE		18,101,085.00	36,100,000.00
165 AVIATION BLVD	RALLNC		4,477,000.00	5,570,000.00
QUADRANT BUSINESS CENTER	RQBC01		0.01	
QUAKER OATS BUILDING	RQOATS		16,952,685.00	25,900,000.00
REGENCY 2	RREGN2		15,526,783.00	27,600,000.00
SUGARLOAF DIST. CTR.	RPL795		13,340,000.00	28,200,000.00
TRADE CENTER I	RTDCNT		13,769,358.00	16,400,000.00
TRADE CENTER II	RTDCN2		12,013,355.00	17,400,000.00
Industrial TOTAL			94,180,266.01	157,170,000.00
Instrument:				
Land				
EAGLES LANDING LAND	REAGLE		710,189.00	900,000.00
Land TOTAL			710,189.00	900,000.00
Instrument:				
Office				
1900 PEARL STREET	RPEARL		176,464,223.00	185,000,001.00
3131 TURTLE CREEK	RTRCRK		47,504,461.00	47,900,000.00
ARBORETUM	RARBTM		76,571.00	52,500,000.00
Office TOTAL			224,045,255.00	285,400,001.00
Instrument:				
Retail				
PRESTON VILLAGE CENTER	RPRSTV		46,681,715.00	62,000,000.00
Retail TOTAL			46,681,715.00	62,000,000.00
SOUTH REGION TOTAL			420,880,395.01	640,470,001.00



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DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-SPECIAL				
Instrument: SPECIALTY REAL ESTATE FUNDS				
Real Estate Specialty Funds				
HARRISON ST RE PARTNR VII	RHR7CO		1,043,783.00	969,232.00
HARRISON STREET CORE	RHSCPF		48,404,830.00	50,811,806.00
HARRISON STREET RE PARTNERS	RHREP7		8,787,251.00	7,693,028.00
Real Estate Specialty Funds TOTAL			58,235,864.00	59,474,066.00
SPECIALTY REAL ESTATE FUNDS TOTAL			58,235,864.00	59,474,066.00

DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-WEST</div> <div>Instrument:</div> <div>WEST REGION Unassigned</div> </div>					
CAMSTAR SYSTEMS INC.	9941083C0		100,000.00	0.00	
Unassigned TOTAL			100,000.00	0.00	
<div> <div>Instrument:</div> <div>Apartment</div> </div>					
KINECTS APARTMENTS	RKINEC			47,841,832.00	85,300,000.00
M STREET	RMSTRE			83,612,178.00	120,000,000.00
OVERLOOK APARTMENTS	ROVRLK			34,580.00	74,000,000.00
RELATED - 1500 MISSION	R1500M			1.00	1.00
RELATED - 1601 MARIPOSA	RMPOSA			1.00	1.00
RELATED - PARAMOUNT - 3RD & MI	RMISSN			1.00	75,100,000.00
RELATED - THE EMERSON	RPARCM			1.00	23,250,000.00
Apartment TOTAL				131,488,594.00	377,650,002.00
<div> <div>Instrument:</div> <div>Industrial</div> </div>					
2300 REDONDO AVENUE	RDONDO			12,348,558.00	12,348,558.00
FLEMING BUSINESS PARK	RFLMNG			45,943,997.00	130,000,000.00
HORIZON DISTRIBUTION CENTER	RHORIZ			16,872,464.00	43,800,000.00
PARK MIRA LOMA SOUTH	RPMLSO			23,737,304.00	49,100,000.00
THOROUGHbred PHASE 1	RTHORO			1,001.00	77,000,000.00
THOROUGHbred PHASE 2	RTHOR2			821,759.00	84,000,000.00
THOROUGHbred PHASE III	RTHOR3			327,726.00	83,000,000.00
Industrial TOTAL				100,052,809.00	479,248,558.00
<div> <div>Instrument:</div> <div>Land</div> </div>					
THOROUGHbred LAND	RTHORL			591,563.00	650,000.00
Land TOTAL				591,563.00	650,000.00
<div> <div>Instrument:</div> <div>Office</div> </div>					
FOUNDRY SQUARE	RFNDSQ			121,649,273.00	347,999,999.00
MARITIME OFFICE BLDG	RMARIT			186,054,570.00	192,000,000.00
ONE CALIFORNIA	RONECA			21,778,965.00	463,000,000.00
Office TOTAL				329,482,808.00	1,002,999,999.00
<div> <div>Instrument:</div> <div>Retail</div> </div>					
Group: REAL ESTATE		Portfolio:	WEST REGION		

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DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-WEST</div> <div>Instrument:</div> <div>WEST REGION</div> <div>Retail</div> </div>					
ANAHEIM HILLS	RANAHL			83,576.00	65,000,000.00
WESTCHESTER SHOPPING	RWCHST			47,509,919.00	71,700,000.00
Retail TOTAL				47,593,495.00	136,700,000.00
WEST REGION TOTAL			100,000.00	609,209,269.00	1,997,248,559.00
TOTAL			25,860,134.94	3,914,588,267.36	7,685,482,187.20

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Diversified				
Portfolio: AI-ARP				
Instrument: AIF				
ALT RISK PREMIA				
ALTERNATIVE INVESTMENT FUNDS				
AQR STYLE PREMIA FUND	ALAQRSPF		160,000,000.00	130,243,409.00
BLACKROCK STYLE ADVANTAGE	ALBSAF		49,999,999.99	46,455,728.00
CFM INST SYSTEMATIC	ALCFMISDF		60,000,000.00	58,909,430.00
MAN ALTERNATIVE RISK PREMIA	ALMARP		74,965,217.74	75,470,778.00
TWO SIGMA FUND	ALTSRPF		100,000,000.00	98,237,091.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			444,965,217.73	409,316,436.00
ALT RISK PREMIA TOTAL			444,965,217.73	409,316,436.00

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Diversified					
Portfolio: AI-COLL					
Instrument: CP					
			AI COLLATERAL POOL COMMERCIAL PAPER (DISCOUNT)		
TREASURY BILL	912796SD2		15,500,000.00	15,431,066.31	
TREASURY BILL	912796SH3		11,700,000.00	11,642,642.08	
TREASURY BILL	912796SX8		10,700,000.00	10,689,854.05	
COMMERCIAL PAPER (DISCOUNT) TOTAL			37,900,000.00	37,763,562.44	
Instrument: INTF					
			INTERNATIONAL FUNDS		
AI COLLATERAL - LIQUIDITY	IL-AICOLL		190,434.14	19,043,414.05	
INTERNATIONAL FUNDS TOTAL			190,434.14	19,043,414.05	
Instrument: TSY					
			U S TREASURIES		
US TREASURY FRN	9128283T5		84,930,000.00	84,928,232.35	
US TREASURY FRN	9128284K3		30,200,000.00	30,200,993.13	
US TREASURY FRN	912828YN4		35,000,000.00	35,024,659.38	
U S TREASURIES TOTAL			150,130,000.00	150,153,884.86	
AI COLLATERAL POOL TOTAL			188,220,434.14	206,960,861.35	207,338,237.62

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Diversified Portfolio: AI-HF Instrument: AIF				
HEDGE FUNDS				
ALTERNATIVE INVESTMENT FUNDS				
AG SUPER FUND, L.P.	AHAGSF		124,999,999.96	196,785,349.96
BROOKSIDE CAPITAL PARTNERS	AOBROOKSIDE		1,000.00	12,159,843.00
CLAREN ROAD CREDIT MASTER	AHCLAREN		44,562,371.42	0.88
CQS DIVERSIFIED FUND	AHCQS		150,000,000.00	208,542,664.50
DAVIDSON KEMPNER	AHDKIP		100,000,000.00	158,148,546.00
INFINITY Q VOLATILITY ALPHA	AHIQVAF		50,000,000.00	50,000,000.00
KING STREET CAPITAL	AHKINGST		175,000,000.00	250,563,493.24
KING STREET EUROPE, L.P.	AHKINGSTEUR		175,000,000.00	196,121,646.00
OZ DOMESTIC PARTNERS II	AHOZ		1,000.00	6,723,578.00
REMINGTON INV STRATEGIES	AHRIS		59,000,000.00	202,272,887.16
ALTERNATIVE INVESTMENT FUNDS TOTAL			878,564,371.38	1,281,318,008.74
HEDGE FUNDS TOTAL			878,564,371.38	1,281,318,008.74

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Diversified					
Portfolio: AI-LQNISA					
Instrument: CALL-OTC					
			NISA INVESTMENT ADVISORS		
			CALL OPTION OTC		
SPX DEC 2019 @ 3306.27	SPX	191220C03306270	SPX	-16,635.00	-58,721.55
CALL OPTION OTC TOTAL				-16,635.00	-58,721.55
Instrument: FUT					
			EQUITY FUTURES CONTRACTS		
S&P 500 EMINI FUTURES DEC19	ESZ9		ESZ9	-290.00	0.00
EQUITY FUTURES CONTRACTS TOTAL				-290.00	0.00
Instrument: INTF					
			INTERNATIONAL FUNDS		
NISA - CASH	IC-LQNISA			0.00	0.01
INTERNATIONAL FUNDS TOTAL				0.00	0.01
Instrument: PUT-OTC					
			PUT OPTION OTC		
SPX DEC 2019 @ 2684.33	SPX	191220P02684330	SPX	-17,136.00	-351,288.00
SPX DEC 2019 @ 2765.24	SPX	191220P02765240	SPX	-16,635.00	-556,274.40
SPX DEC 2019 @ 3209.53	SPX	191220C03209530	SPX	-17,136.00	-162,792.00
PUT OPTION OTC TOTAL				-50,907.00	-1,070,354.40
NISA INVESTMENT ADVISORS TOTAL				-67,832.00	-1,129,075.94
					43,191.79

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Market: Diversified			
			Portfolio: AI-LQRJ	RJA		
			Instrument: CALL-OTC	CALL OPTION OTC		
SPX DEC 2019 @ 2425 CALL	SPX 191220C02425000	SPX			13,400.00	5,956,300.00
SPX DEC 2019 @ 2650 CALL	SPX 191220C02650000	SPX			-60,400.00	-15,945,600.00
SPX DEC 2019 @ 2750 CALL	SPX 191220C02750000	SPX			33,000.00	11,409,750.00
SPX DEC 2019 @ 2775 CALL	SPX 191220C02775000	SPX			17,000.00	5,527,640.00
SPX DEC 2019 @ 3050 CALL	SPX 191220C03050000	SPX			-26,100.00	-1,114,656.00
SPX DEC 2019 @ 3100 CALL	SPX 191220C03100000	SPX			-67,300.00	-1,310,480.00
SPX DEC 2019 @ 3125 CALL	SPX 191220C03125000	SPX			9,000.00	264,150.00
SPX DEC 2020 @ 2675 CALL	SPX 201218C02675000	SPX			-21,100.00	-9,298,770.00
SPX DEC 2020 @ 3100 CALL	SPX 201218C03100000	SPX				334,467.00
SPX DEC 2020 @ 3175 CALL	SPX 201218C03175000	SPX			111,700.00	11,035,960.00
SPX DEC 2020 @ 3300 CALL	SPX 201218C03300000	SPX				1,580,876.00
SPX DEC 2022 @ 2850 CALL	SPX 221216C02850000	SPX			7,300.00	3,279,060.72
SPX JUN 2020 @ 2550 CALL	SPX 200619C02550000	SPX			9,600.00	4,850,688.00
SPX JUN 2020 @ 2675 CALL	SPX 200619C02675000	SPX			-31,600.00	-10,902,000.00
SPX JUN 2020 @ 3025 CALL	SPX 200619C03025000	SPX				-9,089,520.00
SPX JUN 2020 @ 3250 CALL	SPX 200619C03250000	SPX			-23,400.00	-1,056,510.00
SPX JUN 2020 @ 3300 CALL	SPX 200619C03300000	SPX			-32,900.00	-847,287.80
SPX MAR 2020 @ 2650 CALL	SPX 200320C02650000	SPX			-13,600.00	-4,669,560.00
SPX MAR 2020 @ 2750 CALL	SPX 200320C02750000	SPX			-20,200.00	-5,388,754.00
SPX MAR 2020 @ 3000 CALL	SPX 200320C03000000	SPX				-652,680.00
SPX MAR 2020 @ 3100 CALL	SPX 200320C03100000	SPX			1,000.00	61,330.00
SPX MAR 2020 @ 3175 CALL	SPX 200320C03175000	SPX			-103,100.00	-3,765,212.00
SPX MAR 2020 @ 3200 CALL	SPX 200320C03200000	SPX			-43,100.00	-1,314,550.00
SPX MAR 2020 @ 3400 CALL	SPX 200320C03400000	SPX			-16,100.00	-133,090.00
SPX SEPT 2020 @ 3150 CALL	SPX 200918C03150000	SPX			52,800.00	4,594,656.00
CALL OPTION OTC TOTAL					-204,100.00	-16,593,792.08
			Instrument: PUT-OTC	PUT OPTION OTC		
SPX DEC 2019 @ 1725 PUT	SPX 191220P01725000	SPX				163,670.40
SPX DEC 2019 @ 1800 PUT	SPX 191220P01800000	SPX				-1,464,192.00
SPX DEC 2019 @ 1875 PUT	SPX 191220P01875000	SPX				3,550,947.20

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQRJ						
Instrument: PUT-OTC			RJA PUT OPTION OTC			
SPX DEC 2019 @ 1950 PUT	SPX 191220P01950000	SPX			3,003,890.00	
SPX DEC 2019 @ 2150 PUT	SPX 191220P02150000	SPX			-116,319.00	
SPX DEC 2019 @ 2375 PUT	SPX 191220P02375000	SPX			95,184.00	
SPX DEC 2019 @ 2425 PUT	SPX 191220P02425000	SPX		-13,000.00	-9,100.00	
SPX DEC 2019 @ 2500PUT	SPX 191220P02500000	SPX			-2,036,097.00	
SPX DEC 2019 @ 2550 PUT	SPX 191220P02550000	SPX			-1,739,550.00	
SPX DEC 2019 @ 2600 PUT	SPX 191220P02600000	SPX		-15,000.00	-27,000.00	
SPX DEC 2019 @ 2650 PUT	SPX 191220P02650000	SPX		-9,000.00	-22,050.00	
SPX DEC 2019 @ 2750 PUT	SPX 191220P02750000	SPX			-1,631,720.00	
SPX DEC 2019 @ 2800 PUT	SPX 191220P02800000	SPX		34,400.00	4,454,800.00	
SPX DEC 2019 @ 2900 PUT	SPX 191220P02900000	SPX			1,578,974.00	
SPX DEC 2019 @ 3475 PUT	SPX 191220P03475000	SPX		3,000.00	1,146,750.00	
SPX DEC 2020 @ 2225 PUT	SPX 201218P02225000	SPX		-4,700.00	-226,963.00	
SPX DEC 2020 @ 2700 PUT	SPX 201218P02700000	SPX		-104,800.00	-13,755,000.00	
SPX DEC 2020 @ 2875 PUT	SPX 201218P02875000	SPX			-91,622.70	
SPX DEC 2020 @ 3300 PUT	SPX 201218P03300000	SPX			-1,502,675.90	
SPX DEC 2021 @ 1925 PUT	SPX 211217P01925000	SPX			510,708.00	
SPX DEC 2022 @ 2850 PUT	SPX 221216P02850000	SPX		24,600.00	7,717,020.00	
SPX JUN 2020 @ 2325 PUT	SPX 200619P02325000	SPX		8,500.00	281,605.00	
SPX JUN 2020 @ 2425 PUT	SPX 200619P02425000	SPX		15,100.00	654,736.00	
SPX JUN 2020 @ 2525 PUT	SPX 200619P02525000	SPX		19,900.00	1,118,778.00	
SPX JUN 2020 @ 3000 PUT	SPX 200619P03000000	SPX		68,600.00	11,462,374.00	
SPX JUN 2020 @ 3050 PUT	SPX 200619P03050000	SPX			3,479,812.95	
SPX JUNE 2020 @ 2675 PUT	SPX 200619P02675000	SPX		-77,600.00	-7,825,960.00	
SPX MAR 2020 @ 2400 PUT	SPX 200320P02400000	SPX		24,800.00	927,520.00	
SPX MAR 2020 @ 2500 PUT	SPX 200320P02500000	SPX			-4,417,600.00	
SPX MAR 2020 @ 3075 PUT	SPX 200320P03075000	SPX		-18,700.00	-4,022,557.00	
SPX MAR 2020 @ 3330 PUT	SPX 200320P03300000	SPX		-3,900.00	-1,482,390.00	
SPX SEPT 2020 @ 2825 PUT	SPX 200918P02825000	SPX		-26,500.00	-3,716,890.00	
SPX SEPT 2020 @ 3150 PUT	SPX 200918P03150000	SPX		75,700.00	23,135,689.00	
PUT OPTION OTC TOTAL				1,400.00	19,194,771.95	



DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Diversified					
RJA TOTAL			-202,700.00	2,600,979.87	-13,810,239.08

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Market: Diversified			
			Portfolio: AI-LQSB		SCIBETA USA	
			Instrument: COM		COMMON STOCK	
3M COMPANY	88579Y101	MMM		169.77	2,957.00	517,348.32
ABBOTT LABORATORIES	002824100	ABT		85.45	23,570.00	1,157,847.00
ACCENTURE PLC	G1151C101	ACN		201.16	7,894.00	1,275,358.17
ACTIVISION BLIZZARD INC	00507V109	ATVI		54.83	34,688.00	1,609,154.56
ADOBE SYSTEMS INC.	00724F101	ADBE		309.53	8,377.00	1,529,424.85
ADVANCE AUTO PARTS INC	00751Y106	AAP		157.08	13,147.00	1,926,946.79
ADVANCED MICRO DEVICES INC.	007903107	AMD		39.15	40,691.00	689,712.45
AFLAC INC	001055102	AFL		54.84	38,891.00	1,512,873.26
AGILENT TECHNOLOGIES INC	00846U101	A		80.77	28,381.00	1,878,094.80
AIR PROD. & CHEM.	009158106	APD		236.33	11,844.00	2,099,688.74
AKAMAI TECHNOLOGIES	00971T101	AKAM		87.12	22,539.00	1,709,150.80
ALBEMARLE CORP	012653101	ALB		65.38	10,208.00	859,142.70
ALEXION PHARMACEUTICALS INC	015351109	ALXN		113.94	9,527.00	1,044,775.32
ALLEGHANY CORP DEL	017175100	Y		780.04	2,466.00	1,401,798.54
ALLERGAN PLC	G0177J108	AGN		184.94	4,404.00	920,789.96
ALLIANT ENERGY CORPORATION	018802108	LNT		53.00	34,161.00	1,362,761.13
ALLSTATE CORP	020002101	ALL		111.35	11,832.00	941,903.73
ALLY FINANCIAL INC	02005N100	ALLY		31.84	50,718.00	1,291,198.39
ALPHABET INC	02079K305	GOOGL		1,304.09	1,097.00	1,245,332.09
AMAZON.COM INC	023135106	AMZN		1,800.80	644.00	838,641.37
AMDOCS LIMITED	G02602103	DOX		69.30	20,919.00	1,228,881.91
AMEREN CORP.	023608102	AEE		74.33	60,519.00	3,274,175.83
AMERICAN ELECTRIC POWER	025537101	AEP		91.35	47,748.00	3,929,919.19
AMERICAN EXPRESS CO.	025816109	AXP		120.12	11,382.00	942,270.57
AMERICAN INTL GROUP	026874784	AIG		52.66	24,105.00	1,342,698.16
AMERICAN WATER WORKS CO INC	030420103	AWK		121.03	15,163.00	937,543.26
AMETEK INC.	031100100	AME		99.01	11,194.00	738,853.45
AMPHENOL CORP-CL A	032095101	APH		104.00	11,860.00	802,837.93
ANALOG DEVICES	032654105	ADI		112.95	22,272.00	2,532,549.12
ANNALY CAPITAL MGT. INC.	035710409	NLY		9.33	234,436.00	2,392,235.61
ANSYS INC	03662Q105	ANSS		254.69	11,394.00	1,440,705.76

Group: ALTERNATIVE INVESTMENT

Portfolio: SCIBETA USA

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
ANTHEM INC.	036752103	ANTM	288.66	9,052.00	1,731,320.32	
AON PLC	G0408V102	AON	203.61	7,608.00	955,943.57	
APACHE CORP.	037411105	APA	22.28	54,957.00	2,088,518.49	
APPLE INC.	037833100	AAPL	267.25	4,628.00	920,138.96	
APPLIED MATERIALS INC.	038222105	AMAT	57.90	21,377.00	921,259.29	
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	41.97	75,135.00	2,047,671.98	
ARCHER DANIELS MIDLAND CO	039483102	ADM	42.93	37,137.00	1,623,336.53	
ARCONIC INC	03965L100	ARNC	30.96	40,096.00	949,042.19	
ARISTA NETWORKS INC	040413106	ANET	195.13	3,752.00	950,869.36	
AT&T INC	00206R102	T	37.38	59,127.00	2,048,222.96	
ATMOS ENERGY CORP.	049560105	ATO	106.96	23,900.00	2,572,132.25	
AUTODESK INC.	052769106	ADSK	180.90	11,791.00	1,440,511.83	
AUTOMATIC DATA PROC.	053015103	ADP	170.78	5,119.00	861,015.80	
AUTOZONE INC	053332102	AZO	1,177.92	2,176.00	1,908,997.89	
BALL CORPORATION	058498106	BLL	66.06	25,696.00	1,125,269.75	
BANK OF AMERICA CORP.	060505104	BAC	33.32	131,632.00	3,356,960.75	
BAXTER INTL	071813109	BAX	81.97	23,275.00	1,234,858.48	
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	220.30	9,809.00	1,680,094.75	
BEST BUY COMPANY INC	086516101	BBY	80.64	27,411.00	1,185,306.90	
BORG WARNER INC.	099724106	BWA	42.05	22,332.00	987,603.42	
BOSTON SCIENTIFIC CORP.	101137107	BSX	43.25	33,126.00	926,338.87	
BRISTOL-MYERS SQUIBB	110122108	BMJ	56.94	15,972.00	789,514.56	
BROADCOM LTD	11135F101	AVGO	316.21	13,696.00	3,753,114.88	
BROADRIDGE FINANCIAL	11133T103	BR	123.71	9,262.00	828,267.49	
BROWN-FORMAN -CL B	115637209	BF.B	67.82	23,880.00	1,172,643.76	
BUNGE LIMITED	G16962105	BG	53.38	29,083.00	2,098,697.84	
BURLINGTON STORES INC	122017106	BURL	225.00	2,184.00	382,769.85	
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	76.85	7,427.00	546,868.35	
CABOT OIL & GAS CORP.	127097103	COG	15.94	43,131.00	1,024,218.50	
CADENCE DESIGN SYS INC	127387108	CDNS	70.25	32,318.00	1,355,688.00	
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	100.01	5,971.00	538,471.15	

Group: ALTERNATIVE INVESTMENT

Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
CARNIVAL CORP	143658300	CCL	45.08	27,722.00	1,568,347.11	
CBRE GROUP INC	12504L109	CBRE	57.02	22,805.00	1,171,948.95	
CDW CORP	12514G108	CDW	135.05	15,120.00	1,231,663.86	
CELANESE CORP-SERIES A	150870103	CE	125.57	5,791.00	532,903.00	
CENTENE CORP	15135B101	CNC	60.47	10,931.00	486,497.73	
CENTERPOINT ENERGY INC	15189T107	CNP	24.56	92,689.00	2,425,666.59	
CENTURYLINK INC	156700106	CTL	14.49	31,801.00	464,091.42	
CERNER CORP.	156782104	CERN	71.59	6,661.00	478,191.05	
CHARTER COMMUNICATIONS INC-A16119P108		CHTR	470.01	6,147.00	2,426,405.31	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	117.88	28,112.00	2,702,333.11	
CHEVRON CORP.	166764100	CVX	117.13	15,314.00	1,797,654.46	
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	813.92	2,704.00	1,170,705.93	
CHUBB LIMITED	H1467J104	CB	151.48	16,331.00	2,259,973.93	
CHURCH & DWIGHT INC	171340102	CHD	70.24	23,313.00	1,339,624.25	
CINCINNATI FINANCIAL CORP.	172062101	CINF	107.05	21,813.00	1,445,606.72	
CINTAS CORP	172908105	CTAS	257.06	7,716.00	1,106,346.65	
CISCO SYSTEMS	17275R102	CSCO	45.31	34,997.00	1,314,694.59	
CITIGROUP INC.	172967424	C	75.12	8,087.00	524,198.61	
CITIZENS FINANCIAL GROUP	174610105	CFG	38.46	24,032.00	861,914.64	
CITRIX SYSTEMS INC	177376100	CTXS	112.81	8,579.00	717,255.04	
CLOROX COMPANY	189054109	CLX	148.23	13,197.00	1,706,757.18	
CME GROUP INC	12572Q105	CME	202.73	27,655.00	3,354,089.34	
CMS ENERGY CORP	125896100	CMS	61.30	68,952.00	3,167,514.16	
COCA COLA CO.	191216100	KO	53.40	39,121.00	1,849,681.43	
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.11	28,101.00	2,192,483.56	
COLGATE PALMOLIVE	194162103	CL	67.82	20,524.00	1,432,725.11	
COMCAST CORP - CL A	20030N101	CMCSA	44.15	69,483.00	2,686,407.21	
COMERICA INC.	200340107	CMA	70.41	9,175.00	574,198.94	
CONAGRA BRANDS INC	205887102	CAG	28.87	55,364.00	1,641,778.58	
CONCHO RESOURCES INC	20605P101	CXO	72.56	12,715.00	1,538,363.36	
CONOCOPHILLIPS	20825C104	COP	59.94	22,806.00	1,390,740.15	

Group: ALTERNATIVE INVESTMENT

Portfolio: SCIBETA USA

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQSB						
Instrument: COM			SCIBETA USA COMMON STOCK			
CONSOLIDATED EDISON INC.	209115104	ED	86.89	29,981.00	2,270,948.22	
CONSTELLATION BRANDS INC-A	21036P108	STZ	186.06	5,914.00	1,072,802.93	
COOPER COMPANIES INC.	216648402	COO	313.09	9,609.00	1,959,344.86	
COPART INC	217204106	CPRT	89.00	8,077.00	462,931.70	
CORNING INC	219350105	GLW	29.04	40,874.00	1,085,619.07	
COSTAR GROUP INC	22160N109	CSGP	612.86	6,301.00	3,286,000.16	
COSTCO WHOLESALE CORP.	22160K105	COST	299.81	7,925.00	1,579,203.30	
CSX CORP.	126408103	CSX	71.54	11,758.00	614,683.84	
CUMMINS INC.	231021106	CMI	182.86	14,381.00	2,334,475.47	
D.R. HORTON INC.	23331A109	DHI	55.35	50,458.00	2,083,733.46	
DANAHER CORP	235851102	DHR	145.98	14,556.00	1,122,402.91	
DARDEN RESTAURANTS INC	237194105	DRI	118.44	20,411.00	1,673,599.33	
DELTA AIR LINES INC	247361702	DAL	57.31	35,396.00	1,737,328.75	
DENTSPLY SIRONA INC	24906P109	XRAY	56.54	24,469.00	1,216,819.69	
DEVON ENERGY CORPORATION	25179M103	DVN	21.89	35,557.00	1,004,763.56	
DISNEY (WALT) CO.	254687106	DIS	151.58	22,485.00	2,475,443.49	
DOLLAR GENERAL CORP.	256677105	DG	157.36	14,464.00	1,551,439.64	
DOLLAR TREE INC	256746108	DLTR	91.46	14,438.00	1,429,325.90	
DOMINION ENERGY INC	25746U109	D	83.11	84,353.00	6,616,871.97	
DOVER CORP.	260003108	DOV	111.48	21,189.00	1,533,521.06	
DOW INC.	260557103	DOW	53.37	18,402.00	887,344.44	
DTE ENERGY COMPANY	233331107	DTE	124.94	24,473.00	2,415,356.99	
DUKE ENERGY CORPORATION	26441C204	DUK	88.17	83,028.00	7,209,180.83	
DUPONT DE NEMOURS INC	26614N102	DD	64.81	13,206.00	1,020,155.49	
DXC TECHNOLOGY	23355L106	DXC	37.33	29,183.00	1,888,568.79	
EASTMAN CHEMICAL CO.	277432100	EMN	78.37	16,132.00	1,454,469.33	
EATON CORP PLC	G29183103	ETN	92.50	17,076.00	1,281,188.37	
EBAY INC	278642103	EBAY	35.52	52,077.00	2,087,873.89	
ECOLAB INC	278865100	ECL	186.67	8,104.00	1,183,050.22	
EDISON INTERNATIONAL	281020107	EIX	69.10	33,133.00	2,228,133.35	
EDWARDS LIFESCIENCES	28176E108	EW	244.94	7,843.00	1,070,403.94	

Group: ALTERNATIVE INVESTMENT

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQSB						
Instrument: COM			SCIBETA USA COMMON STOCK			
ELANCO ANIMAL HEALTH INC	28414H103	ELAN	27.71	27,091.00	906,458.80	
ELECTRONIC ARTS INC	285512109	EA	101.01	22,147.00	2,116,337.73	
ELI LILLY & COMPANY	532457108	LLY	117.35	12,667.00	1,209,457.24	
EMERSON ELECTRIC CO	291011104	EMR	73.86	14,073.00	931,097.20	
ENTERGY CORP.	29364G103	ETR	116.39	46,852.00	4,131,327.82	
EOG RESOURCES INC	26875P101	EOG	70.90	12,317.00	1,178,128.55	
ESTEE LAUDER CO.	518439104	EL	195.47	16,092.00	1,748,406.00	
EVEREST RE GROUP LTD.	G3223R108	RE	271.26	7,529.00	1,668,815.31	
EVERGY INC	30034W106	EVRG	63.27	46,199.00	2,584,998.39	
EVERSOURCE ENERGY	30040W108	ES	82.64	27,856.00	1,639,288.82	
EXELON CORP	30161N101	EXC	44.40	76,262.00	2,928,323.97	
EXPEDIA GROUP INC	30212P303	EXPE	101.66	4,475.00	513,181.62	
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	74.76	10,494.00	569,201.97	
EXXON MOBIL CORPORATION	30231G102	XOM	68.13	18,650.00	1,570,698.56	
F5 NETWORKS INC	315616102	FFIV	145.71	12,499.00	1,941,875.10	
FACEBOOK INC-A	30303M102	FB	201.64	3,268.00	624,626.20	
FACTSET RESEARCH SYSTEMS	303075105	FDS	259.65	4,415.00	1,315,756.84	
FASTENAL CO	311900104	FAST	35.52	39,911.00	1,163,677.52	
FEDEX CORPORATION	31428X106	FDX	160.05	3,239.00	655,496.27	
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	47.63	40,993.00	1,465,121.14	
FIDELITY NATIONAL INFORMATION	31620M106	FIS	138.15	12,505.00	956,372.64	
FIFTH THIRD BANCORP	316773100	FITB	30.19	70,843.00	1,930,528.58	
FIRST ENERGY CORP.	337932107	FE	47.69	100,798.00	3,454,521.71	
FISERV INC. WISCONSIN	337738108	FISV	116.24	18,538.00	1,136,474.47	
FORD MOTOR COMPANY	345370860	F	9.06	124,590.00	1,368,926.64	
FORTINET INC	34959E109	FTNT	105.11	15,196.00	1,157,479.32	
FORTIVE CORP	34959J108	FTV	72.17	27,726.00	2,061,888.84	
FORTUNE BRANDS HOME &	34964C106	FBHS	63.26	8,284.00	458,956.30	
FOX CORP - CLASS A	35137L105	FOXA	35.76	27,526.00	888,539.28	
FRANKLIN RESOURCES INC	354613101	BEN	27.49	23,822.00	886,702.15	
FREEPORT MCMORAN COOPER &	35671D857	FCX	11.38	81,868.00	1,156,663.78	

Group: ALTERNATIVE INVESTMENT
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Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	93.27	18,961.00	1,005,510.08	
GARTNER INC	366651107	IT	160.46	8,974.00	1,448,676.34	
GENERAL MOTORS CO	37045V100	GM	36.00	33,285.00	1,317,948.72	
GENUINE PARTS CO	372460105	GPC	104.37	16,978.00	1,598,801.32	
GILEAD SCIENCES INC.	375558103	GILD	67.24	12,508.00	867,937.59	
GLOBE LIFE INC	37959E102	GL	102.76	13,280.00	1,079,364.48	
GODADDY INC - CLASS A	380237107	GDDY	66.38	11,640.00	833,143.35	
GOLDMAN SACHS GROUP INC	38141G104	GS	221.35	2,782.00	596,402.60	
GRAINGER W W INC	384802104	GWW	316.95	2,977.00	746,714.13	
HARTFORD FINL SERVICES	416515104	HIG	61.86	46,041.00	2,361,581.12	
HASBRO INC	418056107	HAS	101.70	18,059.00	1,489,102.91	
HCA HEALTHCARE INC	40412C101	HCA	138.66	11,133.00	1,349,182.54	
HENRY SCHEIN INC	806407102	HSIC	68.90	20,105.00	1,196,114.77	
HERSHEY COMPANY	427866108	HSY	148.16	16,261.00	1,907,474.48	
HESS CORP.	42809H107	HES	62.09	38,430.00	2,106,572.74	
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	15.83	72,815.00	1,142,134.89	
HOLLYFRONTIER CORP	436106108	HFC	51.55	8,433.00	372,401.28	
HOLOGIC INC.	436440101	HOLX	51.32	43,279.00	1,926,338.74	
HOME DEPOT INC.	437076102	HD	220.51	8,980.00	1,696,956.08	
HONEYWELL INTERNATIONAL INC	438516106	HON	178.55	8,754.00	1,121,791.68	
HORMEL FOODS CORP	440452100	HRL	44.53	49,945.00	1,877,991.40	
HUMANA INC.	444859102	HUM	341.23	2,025.00	486,817.93	
HUNTINGTON INGALLS	446413106	HII	251.67	3,937.00	826,878.04	
IAC/INTERACTIVE CORP	44919P508	IAC	222.70	13,800.00	2,293,827.10	
IDEX CORPORATION	45167R104	IEX	162.74	4,820.00	807,150.97	
IDEXX LABS INC.	45168D104	IDXX	251.58	8,468.00	1,404,219.31	
ILLINOIS TOOL WORKS	452308109	ITW	174.33	6,529.00	867,832.00	
INGERSOLL-RAND PLC	G47791101	IR	131.11	16,890.00	1,399,491.24	
INTEL CORP.	458140100	INTC	58.05	21,877.00	966,664.54	
INTERCONTINENTAL EXCHANGE	45866F104	ICE	94.17	40,807.00	2,781,687.04	
INTERNATIONAL PAPER	460146103	IP	46.34	18,792.00	816,307.68	

Group: ALTERNATIVE INVESTMENT

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Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
INTERNATL FLAVORS &	459506101	IFF	141.23	8,429.00	1,109,440.77	
INTL BUS MACH CORP	459200101	IBM	134.45	9,811.00	1,419,158.93	
INTUIT INC.	461202103	INTU	258.89	5,277.00	788,663.11	
IQVIA HOLDING INC	46266C105	IQV	145.98	15,021.00	1,631,158.92	
JACOBS ENGINEERING GROUP	469814107	J	92.09	27,344.00	2,251,778.40	
JB HUNT TRANSPORT SERVICES	445658107	JBHT	115.62	9,607.00	1,043,589.40	
JM SMUCKER CO	832696405	SJM	105.09	21,795.00	2,574,833.93	
JOHNSON & JOHNSON	478160104	JNJ	137.49	10,579.00	1,456,257.24	
JOHNSON CONTROLS	G51502105	JCI	42.83	44,980.00	1,712,125.51	
JPMORGAN CHASE & CO.	46625H100	JPM	131.76	28,839.00	2,536,216.23	
JUNIPER NETWORKS INC	48203R104	JNPR	25.06	49,186.00	1,320,133.98	
KANSAS CITY SOUTHERN INDS	485170302	KSU	152.42	15,831.00	1,632,737.92	
KELLOGG CO.	487836108	K	65.12	7,579.00	466,674.73	
KEYCORP	493267108	KEY	19.39	23,050.00	395,024.36	
KEYSIGHT TECH INC	49338L103	KEYS	107.03	17,533.00	1,511,651.82	
KIMBERLY-CLARK CORP	494368103	KMB	136.34	13,004.00	1,657,654.35	
KINDER MORGAN INC.	49456B101	KMI	19.61	126,387.00	2,654,720.12	
KLA CORP.	482480100	KLAC	163.86	11,357.00	1,152,101.59	
KOHL'S CORP	500255104	KSS	47.01	31,101.00	1,758,398.42	
KRAFT HEINZ CO/THE	500754106	KHC	30.50	33,758.00	1,688,698.09	
KROGER CO.	501044101	KR	27.34	43,843.00	1,194,969.26	
L3HARRIS TECHNOLOGIES INC	502431109	LHX	201.09	18,738.00	2,784,454.91	
LABORATORY CRP OF AMER	50540R409	LH	172.29	13,879.00	2,019,246.47	
LAM RESEARCH CORP	512807108	LRCX	266.83	3,545.00	660,582.65	
LEAR CORP	521865204	LEA	120.31	6,532.00	1,066,449.72	
LENNAR CORPORATION	526057104	LEN	59.65	36,767.00	1,875,272.21	
LINCOLN NATIONAL CORP	534187109	LNC	59.05	13,269.00	865,475.42	
LINDE PLC	G5494J103	LIN	206.21	18,664.00	3,577,851.06	
LKQ CORP	501889208	LKQ	35.28	37,601.00	1,166,618.37	
LOEWS CORP	540424108	L	50.90	25,052.00	1,078,403.24	
LOWE'S COS	548661107	LOW	117.31	13,401.00	1,232,404.83	

Group: ALTERNATIVE INVESTMENT

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
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Instrument: COM						
SCIBETA USA COMMON STOCK						
LULULEMON ATHLETICA INC	550021109	LULU	225.69	9,606.00	1,092,778.56	
M&T BANK CORPORATION	55261F104	MTB	164.74	7,174.00	1,072,616.57	
MACYS INC	55616P104	M	15.32	43,053.00	1,350,391.61	
MARATHON OIL CORP	565849106	MRO	11.65	127,147.00	2,297,000.03	
MARKEL CORP	570535104	MKL	1,135.55	1,409.00	1,300,087.75	
MARKETAXESS HOLDINGS INC	57060D108	MKTX	403.82	1,999.00	676,041.81	
MARSH & MCLENNAN COS.	571748102	MMC	108.07	15,650.00	1,162,524.94	
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	26.37	65,681.00	1,395,103.43	
MASCO CORP.	574599106	MAS	46.55	11,227.00	429,357.78	
MASTERCARD INC-CLASS A	57636Q104	MA	292.23	5,424.00	847,715.78	
MAXIM INTGRD PRDCTS INC.	57772K101	MXIM	56.67	19,941.00	1,015,492.43	
McCORMICK & CO	579780206	MKC	169.25	12,186.00	1,461,087.65	
MCDONALDS CORPORATION	580135101	MCD	194.48	15,995.00	2,641,379.67	
MEDTRONIC INC	G5960L103	MDT	111.39	11,834.00	995,009.62	
MERCK & CO INC	58933Y105	MRK	87.18	17,593.00	1,158,995.90	
METLIFE INC	59156R108	MET	49.91	11,178.00	525,648.88	
METTLER-TOLEDO	592688105	MTD	719.41	2,129.00	1,767,389.35	
MGM RESORTS INTL	552953101	MGM	31.95	56,301.00	1,532,272.55	
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	94.54	12,007.00	1,022,526.02	
MICRON TECHNOLOGY INC	595112103	MU	47.51	30,981.00	1,119,542.65	
MICROSOFT CORP.	594918104	MSFT	151.38	10,705.00	817,971.55	
MOHAWK INDUSTRIES INC.	608190104	MHK	139.37	7,961.00	1,533,653.51	
MOLSON COORS BREWING CO	60871R209	TAP	50.48	14,281.00	1,087,699.15	
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	52.54	38,537.00	1,776,803.16	
MORGAN STANLEY	617446448	MS	49.48	14,382.00	635,343.56	
MOSAIC COMPANY	61945C103	MOS	19.05	22,516.00	703,784.45	
MOTOROLA SOLUTIONS INC	620076307	MSI	167.30	13,667.00	1,083,981.82	
MSCI INC-A	55354G100	MSCI	259.19	9,525.00	1,337,140.04	
MYLAN NV	N59465109	MYL	18.78	19,455.00	359,168.05	
NASDAQ INC	631103108	NDAQ	104.80	9,582.00	672,559.66	
NATIONAL OILWELL VARCO INC	637071101	NOV	22.55	58,018.00	1,745,053.14	

Group: ALTERNATIVE INVESTMENT
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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
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Instrument: COM			SCIBETA USA COMMON STOCK			
NETAPP INC.	64110D104	NTAP	60.59	9,432.00	383,585.83	
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	38.40	39,403.00	1,227,951.70	
NEXTERA ENERGY INC	65339F101	NEE	233.82	14,563.00	2,032,393.36	
NIELSEN HOLDINGS NV	G6518L108	NLSN	19.55	23,830.00	548,047.16	
NIKE INC. -CL B	654106103	NKE	93.49	47,678.00	3,635,446.41	
NISOURCE INC	65473P105	NI	26.45	78,371.00	1,980,099.51	
NOBLE ENERGY INC	655044105	NBL	20.76	77,387.00	2,327,757.24	
NORFOLK SOUTHERN CORP.	655844108	NSC	193.50	10,404.00	1,324,591.62	
NORTONLIFELOCK INC	668771108	NLOK	24.90	54,102.00	1,135,215.25	
NORWEGIAN CRUISE LINE	G66721104	NCLH	53.64	19,474.00	1,083,106.18	
NUCOR CORP	670346105	NUE	56.36	17,543.00	942,733.57	
NVR INC	62944T105	NVR	3,791.89	292.00	948,098.75	
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	38.57	39,342.00	2,795,940.65	
OKTA INC	679295105	OKTA	129.78	8,529.00	1,118,919.51	
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	442.28	2,888.00	961,407.51	
PACKAGING CORP OF AMERICA	695156109	PKG	111.90	4,375.00	419,121.23	
PAYCHEX INC	704326107	PAYX	86.12	17,407.00	1,129,655.71	
PAYCOM SOFTWARE INC	70432V102	PAYC	276.81	5,059.00	1,154,919.11	
PEPSICO INC.	713448108	PEP	135.83	12,379.00	1,523,040.95	
PERRIGO CO PLC	G97822103	PRGO	51.23	23,049.00	1,998,633.09	
PFIZER INC.	717081103	PFE	38.52	47,161.00	1,766,604.35	
PHILLIPS 66	718546104	PSX	114.72	23,767.00	2,319,100.27	
PINNACLE WEST CAPITAL CORP	723484101	PNW	87.39	27,650.00	2,303,111.16	
PNC FINANCIAL SERVICES GROUP	693475105	PNC	153.21	12,741.00	1,553,682.38	
PPG INDUSTRIES INC.	693506107	PPG	128.84	22,372.00	2,544,268.32	
PPL CORPORATION	69351T106	PPL	34.03	98,319.00	3,006,178.06	
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	55.10	7,523.00	433,726.01	
PROCTER & GAMBLE CO	742718109	PG	122.06	14,112.00	1,366,532.45	
PRUDENTIAL FINANCIAL INC	744320102	PRU	93.62	14,069.00	1,391,073.84	
PUBLIC SVC ENTERPRISES	744573106	PEG	59.31	41,538.00	2,067,463.37	
PVH CORP	693656100	PVH	96.96	11,819.00	1,366,918.24	

Group: ALTERNATIVE INVESTMENT
Portfolio: SCIBETA USA

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
QORVO INC	74736K101	QRVO	104.21	20,015.00	1,481,396.39	
QUALCOMM INC	747525103	QCOM	83.55	34,226.00	2,490,283.76	
QUEST DIAGNOSTICS INC	74834L100	DGX	106.55	15,568.00	1,287,174.94	
RAYMOND JAMES FINANCIAL INC	754730109	RJF	89.82	5,062.00	418,250.91	
RAYTHEON COMPANY	755111507	RTN	217.42	8,081.00	1,360,384.92	
REGIONS FINANCIAL CORP.	7591EP100	RF	16.64	128,801.00	1,770,148.32	
REPUBLIC SERVICES INC	760759100	RSG	88.65	27,480.00	1,543,241.61	
RESMED INC	761152107	RMD	149.60	3,420.00	243,665.85	
ROCKWELL AUTOMATION INC	773903109	ROK	195.84	2,591.00	421,633.88	
ROPER TECHNOLOGIES INC	776696106	ROP	360.37	6,071.00	1,333,909.17	
ROSS STORES INC	778296103	ROST	116.15	16,511.00	1,416,689.93	
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	120.02	10,363.00	1,093,381.95	
S&P GLOBAL INC	78409V104	SPGI	264.65	8,103.00	1,353,488.48	
SALESFORCE.COM INC	79466L302	CRM	162.89	8,636.00	1,146,543.59	
SEAGATE TECHNOLOGY	G7945M107	STX	59.68	14,066.00	725,908.84	
SEMPRA ENERGY	816851109	SRE	147.27	17,804.00	1,997,770.24	
SERVICENOW INC	81762P102	NOW	283.04	7,820.00	907,173.01	
SIRIUS XM HOLDINGS INC	82968B103	SIRI	6.98	93,063.00	452,783.54	
SKYWORKS SOLUTIONS INC	83088M102	SWKS	98.30	26,500.00	2,272,315.68	
SNAP-ON INC	833034101	SNA	160.46	9,634.00	1,524,719.21	
SOUTHERN CO	842587107	SO	61.99	107,210.00	5,211,462.83	
SOUTHWEST AIRLINES	844741108	LUV	57.64	15,572.00	801,018.34	
SPDR S&P 500 ETF TRUST	78462F103	SPY	314.31	6,345.00	1,911,891.01	
SPLUNK INC	848637104	SPLK	149.22	12,536.00	1,559,227.68	
STANLEY BLACK & DECKER INC	854502101	SWK	157.74	5,450.00	645,179.77	
STARBUCKS CORP.	855244109	SBUX	85.43	19,712.00	1,172,949.75	
STATE STREET CORP	857477103	STT	75.10	14,496.00	1,116,759.83	
STERIS PLC	G8473T100	STE	151.14	12,646.00	1,833,271.89	
STRYKER CORP.	863667101	SYK	204.86	6,984.00	821,214.97	
SUNTRUST BANKS INC.	867914103	STI	70.84	21,867.00	1,280,074.71	
SYNOPSYS INC.	871607107	SNPS	141.04	18,435.00	1,288,676.00	

Group: ALTERNATIVE INVESTMENT

Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQSB						
Instrument: COM			SCIBETA USA COMMON STOCK			
SYSCO CORP.	871829107	SY Y	80.55	38,276.00	2,380,271.52	
TAPESTRY INC	876030107	TPR	26.89	45,187.00	1,861,486.36	
TARGA RESOURCES CORP	87612G101	TRGP	36.53	24,848.00	1,064,517.77	
TARGET CORP	87612E106	TGT	125.01	43,871.00	3,262,675.58	
TE CONNECTIVITY LTD	H84989104	TEL	92.71	12,018.00	1,027,135.78	
TEXAS INSTRS INC	882508104	TXN	120.21	13,946.00	1,319,774.58	
TEXTRON INC.	883203101	TXT	46.24	25,025.00	1,335,860.21	
THE BANK OF NEW YORK MELLON	064058100	BK	48.97	12,938.00	646,939.96	
THERMO FISHER SCIENTIFIC	883556102	TMO	313.95	6,764.00	1,214,413.42	
TIFFANY & CO	886547108	TIF	133.80	16,777.00	1,469,024.03	
TJX COS. INC.	872540109	TJX	61.13	61,447.00	2,773,827.97	
T-MOBILE US INC.	872590104	TMUS	78.55	40,536.00	2,132,704.90	
TRACTOR SUPPLY COMPANY	892356106	TSCO	94.44	13,332.00	1,012,296.00	
TRAVELERS COS INC	89417E109	TRV	136.72	13,997.00	1,830,466.94	
TRUIST FINANCIAL CORP	89832Q109	TFC	54.72	20,932.00	967,602.65	
TWILIO INC - A	90138F102	TWLO	103.28	13,118.00	1,889,516.72	
TYSON FOODS INC. CL-A	902494103	TSN	89.89	26,849.00	1,640,430.00	
ULTA SALON COSMETICS &	90384S303	ULTA	233.86	7,879.00	1,754,268.90	
UNION PACIFIC CORP.	907818108	UNP	175.99	9,486.00	1,151,490.95	
UNITED TECHNOLOGIES	913017109	UTX	148.34	15,395.00	1,731,166.57	
UNITEDHEALTH GROUP INC	91324P102	UNH	279.87	2,236.00	344,149.09	
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	139.49	17,744.00	2,185,867.73	
UNUM GROUP	91529Y106	UNM	30.74	32,264.00	1,255,212.93	
US BANCORP	902973304	USB	60.03	39,208.00	1,986,029.84	
V F CORP	918204108	VFC	88.54	31,057.00	2,376,510.15	
VALERO ENERGY CORP.	91913Y100	VLO	95.49	14,833.00	1,048,121.87	
VARIAN MEDICAL SYSTEMS	92220P105	VAR	133.73	9,262.00	795,516.49	
VEEVA SYSTEMS INC. - CL A	922475108	VEEV	149.18	5,142.00	681,032.42	
VERISIGN INC	92343E102	VRSN	190.74	12,523.00	1,634,646.77	
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	147.48	13,756.00	1,223,410.01	
VERIZON COMMUNICATIONS	92343V104	VZ	60.24	40,961.00	2,240,873.17	

Group: ALTERNATIVE INVESTMENT

Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQSB			SCIBETA USA			
Instrument: COM			COMMON STOCK			
VIACOM INC. CL B	92553P201	VIAB	24.07	75,716.00	2,102,239.20	
VIACOMCBS INC	92556H206	VIAC	40.38	7,973.00	397,363.21	
VISA INC-CLASS A	92826C839	V	184.51	8,711.00	978,418.08	
VMWARE INC-CLASS A	928563402	VMW	155.62	6,105.00	1,054,511.19	
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	59.60	15,774.00	1,124,165.47	
WALMART INC	931142103	WMT	119.09	38,531.00	3,149,762.58	
WASTE MANAGEMENT INC.	94106L109	WM	112.91	13,419.00	880,007.91	
WATERS CORPORATION	941848103	WAT	222.07	1,928.00	412,373.16	
WEC ENERGY GROUP INC.	92939U106	WEC	88.65	48,073.00	2,913,140.51	
WELLCARE HEALTH PLANS INC	94946T106	WCG	322.07	6,545.00	1,711,176.14	
WELLS FARGO COMPANY	949746101	WFC	54.46	30,007.00	1,411,631.41	
WESTERN DIGITAL CORP	958102105	WDC	50.33	26,440.00	1,090,527.15	
WESTERN UNION CO.	959802109	WU	26.88	22,934.00	466,427.08	
WESTROCK COMPANY	96145D105	WRK	40.33	19,777.00	991,356.79	
WHIRLPOOL CORP	963320106	WHR	143.10	7,415.00	1,195,606.82	
WILLIAMS COS. INC.	969457100	WMB	22.72	20,274.00	558,646.90	
WILLIS TOWERS WATSON PLC	G96629103	WLTW	196.44	10,168.00	1,490,782.89	
WYNN RESORTS LTD	983134107	WYNN	120.85	8,509.00	1,122,911.17	
XCEL ENERGY INC	98389B100	XEL	61.49	57,348.00	2,609,244.27	
XILINX INC	983919101	XLNX	92.78	14,963.00	1,120,557.47	
XYLEM INC.	98419M100	XYL	77.51	26,087.00	1,427,723.89	
YUM BRANDS INC	988498101	YUM	100.67	16,613.00	1,184,323.67	
ZIMMER BIOMET HOLDINGS INC	98956P102	ZBH	145.28	4,646.00	553,224.36	
ZIONS BANCORPORATION	989701107	ZION	49.78	16,433.00	825,933.70	
ZOETIS INC	98978V103	ZTS	120.52	12,545.00	701,512.93	
COMMON STOCK TOTAL				8,923,479.00	540,071,965.30	
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
IHS MARKIT LTD	G47567105	INFO		42,065.00	1,926,141.52	
INTERNATIONAL COMMON STOCKS TOTAL				42,065.00	1,926,141.52	
Instrument: INTF			INTERNATIONAL FUNDS			
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA				

DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Diversified Portfolio: AI-LQSB Instrument: INTF					
			SCIBETA USA INTERNATIONAL FUNDS		
SCIBETA USA - LIQUIDITY	IL-LQSB		12,064.61	1,206,461.45	
INTERNATIONAL FUNDS TOTAL			12,064.61	1,206,461.45	
Instrument: REIT					
			REAL ESTATE INVESTMENT TRUST		
ALEXANDRIA REAL ESTATE	015271109	ARE	11,696.00	1,704,345.60	
AVALONBAY COMMUNITIES	053484101	AVB	7,606.00	1,324,596.00	
BOSTON PROPERTIES INC	101121101	BXP	6,312.00	859,126.32	
DUKE RE CORPORATION	264411505	DRE	54,836.00	1,522,442.54	
EQUITY RESIDENTIAL PROP	29476L107	EQR	19,668.00	1,370,832.16	
ESSEX PROPERTY TRUST INC.	297178105	ESS	10,777.00	2,620,509.18	
FEDERAL REALTY INV.	313747206	FRT	6,886.00	921,834.36	
HEALTHPEAK PROPERTIES INC	42250P103	PEAK	59,347.00	1,741,789.68	
HOST HOTELS & RESORTS INC	44107P104	HST	52,604.00	1,013,746.08	
MID-AMERICAN APARTMENT	59522J103	MAA	14,139.00	1,581,229.05	
PROLOGIS INC.	74340W103	PLD	25,332.00	1,429,139.29	
PUBLIC STORAGE INC	74460D109	PSA	12,571.00	3,023,828.34	
REALTY INCOME CORP	756109104	O	28,519.00	1,656,614.40	
REGENCY CENTERS CORP	758849103	REG	29,352.00	1,944,618.14	
SL GREEN RE CORP	78440X101	SLG	12,362.00	1,279,166.14	
SUN COMMUNITIES INC	866674104	SUI	10,750.00	1,403,559.35	
UDR INC	902653104	UDR	33,104.00	1,361,812.42	
VENTAS INC.	92276F100	VTR	22,936.00	1,427,445.33	
VORNADO REALTY TRUST	929042109	VNO	6,631.00	439,698.19	
WELLTOWER INC	95040Q104	WELL	26,937.00	1,858,790.22	
WP CAREY INC	92936U109	WPC	25,171.00	2,027,709.86	
REAL ESTATE INVESTMENT TRUST TOTAL			477,536.00	32,512,832.65	
SCIBETA USA TOTAL			9,455,144.61	575,717,400.92	689,406,173.33

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
3M COMPANY	88579Y101	MMM	169.77	6,429.00	400,641.46	1,091,451.00
ABBOTT LABORATORIES	002824100	ABT	85.45	19,789.00	479,023.91	1,690,970.00
ABBVIE INC.	00287Y109	ABBV	87.73	16,993.00	449,519.95	1,490,796.00
ACCENTURE PLC	G1151C101	ACN	201.16	7,324.00	392,455.97	1,473,296.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	54.83	8,702.00	378,151.78	477,131.00
ADOBE SYSTEMS INC.	00724F101	ADBE	309.53	5,596.00	189,666.83	1,732,130.00
AFLAC INC	001055102	AFL	54.84	8,471.00	152,108.91	464,550.00
AIR PROD. & CHEM.	009158106	APD	236.33	2,528.00	255,242.53	597,442.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	113.94	2,477.00	386,325.29	282,229.00
ALLERGAN PLC	G0177J108	AGN	184.94	3,768.00	690,483.74	696,854.00
ALLSTATE CORP	020002101	ALL	111.35	3,774.00	146,003.64	420,235.00
ALPHABET INC	02079K305	GOOGL	1,304.09	3,441.00	963,573.31	4,487,374.00
ALPHABET INC CL C	02079K107	GOOG	1,304.96	3,493.00	973,975.97	4,558,225.00
ALTRIA GROUP INC	02209S103	MO	49.70	21,499.00	258,759.16	1,068,500.00
AMAZON.COM INC	023135106	AMZN	1,800.80	4,753.00	1,223,298.48	8,559,202.00
AMERICAN ELECTRIC POWER	025537101	AEP	91.35	5,675.00	189,902.70	518,411.00
AMERICAN EXPRESS CO.	025816109	AXP	120.12	7,860.00	299,808.97	944,143.00
AMERICAN INTL GROUP	026874784	AIG	52.66	9,996.00	391,988.86	526,389.00
AMERICAN TOWER CORP	03027X100	AMT	214.03	5,047.00	252,661.61	1,080,209.00
AMGEN INC	031162100	AMGN	234.72	6,890.00	301,604.08	1,617,221.00
ANALOG DEVICES	032654105	ADI	112.95	4,223.00	476,770.93	476,988.00
ANTHEM INC.	036752103	ANTM	288.66	2,956.00	190,948.78	853,279.00
AON PLC	G0408V102	AON	203.61	2,688.00	282,277.59	547,304.00
APPLE INC.	037833100	AAPL	267.25	51,961.00	596,323.85	13,886,577.00
APPLIED MATERIALS INC.	038222105	AMAT	57.90	10,735.00	249,642.18	621,556.00
AT&T INC	00206R102	T	37.38	83,901.00	2,171,166.19	3,136,219.00
AUTODESK INC.	052769106	ADSK	180.90	2,530.00	411,921.05	457,677.00
AUTOMATIC DATA PROC.	053015103	ADP	170.78	4,999.00	176,289.79	853,729.00
BANK OF AMERICA CORP.	060505104	BAC	33.32	96,773.00	2,315,630.06	3,224,476.00
BAXTER INTL	071813109	BAX	81.97	5,541.00	109,679.63	454,196.00
BECTON DICKINSON & COMPANY	075887109	BDX	258.50	3,076.00	278,938.41	795,146.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	220.30	22,480.00	2,138,428.63	4,952,344.00
BIOGEN IDEC INC	09062X103	BIIB	299.81	2,114.00	134,153.98	633,798.00
BLACKROCK INC	09247X101	BLK	494.91	1,361.00	275,517.37	673,572.00
BOEING CO	097023105	BA	366.18	6,082.00	369,099.47	2,227,107.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,904.03	487.00	276,749.74	927,263.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	43.25	15,950.00	373,242.50	689,837.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	56.94	26,870.99	679,257.38	1,530,034.00
BROADCOM LTD	11135F101	AVGO	316.21	4,439.00	663,779.05	1,403,656.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	100.01	5,368.00	311,586.90	536,854.00
CARNIVAL CORP	143658300	CCL	45.08	4,569.00	219,779.17	205,970.00
CASH	IT-LQT2	IT-LQT2		34,690.40	34,690.39	34,690.00
CATERPILLAR INC.	149123101	CAT	144.73	6,269.00	276,573.73	907,312.00
CHARTER COMMUNICATIONS INC-A16119P108		CHTR	470.01	1,834.00	407,748.78	861,998.00
CHEVRON CORP.	166764100	CVX	117.13	21,908.00	976,576.49	2,566,084.00
CHUBB LIMITED	H1467J104	CB	151.48	5,230.00	257,373.52	792,240.00
CIGNA HOLDING CO.	125523100	CI	199.92	4,278.00	554,481.11	855,258.00
CISCO SYSTEMS	17275R102	CSCO	45.31	49,234.00	1,030,511.94	2,230,793.00
CITIGROUP INC.	172967424	C	75.12	25,948.00	1,991,981.69	1,949,214.00
CME GROUP INC	12572Q105	CME	202.73	4,068.00	346,329.13	824,706.00
COCA COLA CO.	191216100	KO	53.40	44,054.00	1,141,435.26	2,352,484.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.11	6,320.00	181,719.04	405,175.00
COLGATE PALMOLIVE	194162103	CL	67.82	9,657.00	222,668.20	654,938.00
COMCAST CORP - CL A	20030N101	CMCSA	44.15	51,758.00	741,401.97	2,285,116.00
CONOCOPHILLIPS	20825C104	COP	59.94	12,767.00	305,091.02	765,254.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	186.06	1,820.00	254,510.14	338,629.00
COSTCO WHOLESALE CORP.	22160K105	COST	299.81	5,049.00	288,197.32	1,513,741.00
CROWN CASTLE INTL CO	22822V101	CCI	133.66	4,763.00	464,370.03	636,623.00
CSX CORP.	126408103	CSX	71.54	8,740.00	188,554.17	625,260.00
CVS HEALTH CORP	126650100	CVS	75.27	14,915.95	269,388.01	1,122,724.00
DANAHER CORP	235851102	DHR	145.98	7,314.00	217,376.43	1,067,698.00
DEERE & CO.	244199105	DE	168.05	3,655.00	141,001.66	614,223.00

Group: ALTERNATIVE INVESTMENT

Portfolio: AI LARGE CAP EQUITY

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
DELL TECHNOLOGIES - C	24703L202	DELL	48.49	1,739.00	88,367.26	84,324.00
DELTA AIR LINES INC	247361702	DAL	57.31	6,692.00	266,812.60	383,518.00
DISNEY (WALT) CO.	254687106	DIS	151.58	20,064.00	765,893.26	3,041,301.00
DOMINION ENERGY INC	25746U109	D	83.11	9,206.00	427,213.09	765,111.00
DOW INC.	260557103	DOW	53.37	8,601.67	298,191.83	459,071.00
DUKE ENERGY CORPORATION	26441C204	DUK	88.17	8,369.00	483,647.95	737,895.00
DUPONT DE NEMOURS INC	26614N102	DD	64.81	8,611.67	432,230.31	558,122.00
EATON CORP PLC	G29183103	ETN	92.50	4,851.00	323,113.06	448,717.00
EBAY INC	278642103	EBAY	35.52	9,118.00	125,305.79	323,871.00
ECOLAB INC	278865100	ECL	186.67	2,896.00	215,000.50	540,596.00
EDWARDS LIFESCIENCES	28176E108	EW	244.94	2,384.00	441,236.05	583,937.00
ELECTRONIC ARTS INC	285512109	EA	101.01	3,332.00	369,058.78	336,565.00
ELI LILLY & COMPANY	532457108	LLY	117.35	9,883.00	504,550.16	1,159,770.00
EMERSON ELECTRIC CO	291011104	EMR	73.86	7,034.00	209,508.91	519,531.00
EOG RESOURCES INC	26875P101	EOG	70.90	6,665.00	281,906.43	472,548.00
ESTEE LAUDER CO.	518439104	EL	195.47	2,466.00	141,303.69	482,029.00
EXELON CORP	30161N101	EXC	44.40	11,140.00	379,784.95	494,616.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.13	48,648.00	1,635,446.65	3,314,388.00
FACEBOOK INC-A	30303M102	FB	201.64	27,464.00	1,457,323.51	5,537,841.00
FEDEX CORPORATION	31428X106	FDX	160.05	2,769.00	162,982.47	443,178.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	138.15	7,007.00	855,958.81	968,017.00
FORD MOTOR COMPANY	345370860	F	9.06	44,912.00	402,452.01	406,903.00
GENERAL DYNAMICS CORP.	369550108	GD	181.74	2,928.00	181,405.68	532,135.00
GENERAL ELECTRIC CO	369604103	GE	11.27	99,429.00	2,127,340.91	1,120,565.00
GENERAL MILLS INC	370334104	GIS	53.32	6,881.00	189,009.32	366,895.00
GENERAL MOTORS CO	37045V100	GM	36.00	14,254.00	476,917.56	513,144.00
GILEAD SCIENCES INC.	375558103	GILD	67.24	14,657.00	140,856.02	985,537.00
GOLDMAN SACHS GROUP INC	38141G104	GS	221.35	3,717.00	388,321.95	822,758.00
HCA HEALTHCARE INC	40412C101	HCA	138.66	3,094.00	286,529.34	429,014.00
HOME DEPOT INC.	437076102	HD	220.51	12,666.00	443,689.72	2,792,980.00
HONEYWELL INTERNATIONAL INC	438516106	HON	178.55	8,263.00	350,110.11	1,475,359.00

Group: ALTERNATIVE INVESTMENT

Portfolio: AI LARGE CAP EQUITY

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Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
HP INC	40434L105	HPQ	20.08	17,303.00	181,170.34	347,444.00
HUMANA INC.	444859102	HUM	341.23	1,549.00	309,205.87	528,565.00
ILLINOIS TOOL WORKS	452308109	ITW	174.33	3,727.00	192,879.97	649,728.00
ILLUMINA INC.	452327109	ILMN	320.76	1,685.00	477,508.31	540,481.00
INTEL CORP.	458140100	INTC	58.05	50,950.00	1,124,574.49	2,957,647.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	94.17	6,390.00	320,462.60	601,746.00
INTL BUS MACH CORP	459200101	IBM	134.45	10,192.00	895,360.50	1,370,314.00
INTUIT INC.	461202103	INTU	258.89	2,860.00	329,540.84	740,425.00
INTUITIVE SURGICAL INC	46120E602	ISRG	592.90	1,316.00	320,485.33	780,256.00
JOHNSON & JOHNSON	478160104	JNJ	137.49	30,528.00	1,332,535.50	4,197,295.00
JOHNSON CONTROLS	G51502105	JCI	42.83	9,141.00	378,563.20	391,509.00
JPMORGAN CHASE & CO.	46625H100	JPM	131.76	36,535.00	1,468,284.10	4,813,852.00
KEURIG DR PEPPER INC	49271V100	KDP	30.94	2,341.00	67,632.62	72,431.00
KIMBERLY-CLARK CORP	494368103	KMB	136.34	3,921.00	222,783.22	534,589.00
KINDER MORGAN INC.	49456B101	KMI	19.61	22,409.00	786,177.09	439,440.00
KRAFT HEINZ CO/THE	500754106	KHC	30.50	7,165.00	149,118.54	218,532.00
LAS VEGAS SANDS CORP	517834107	LVS	62.75	3,910.00	123,348.19	245,352.00
LINDE PLC	G5494J103	LIN	206.21	6,236.00	689,690.28	1,285,926.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	391.03	2,841.00	200,975.59	1,110,916.00
LOWE'S COS	548661107	LOW	117.31	9,004.00	157,061.91	1,056,259.00
LYONDELLBASELL IND-CL A	N53745100	LYB	92.54	3,053.00	159,334.82	282,525.00
MARATHON PETROLEUM CORP	56585A102	MPC	60.64	7,542.00	560,309.63	457,347.00
MARRIOTT INT'L INC CL-A	571903202	MAR	140.36	3,151.00	328,335.31	442,274.00
MARSH & MCLENNAN COS.	571748102	MMC	108.07	5,823.00	203,357.75	629,292.00
MASTERCARD INC-CLASS A	57636Q104	MA	292.23	10,315.00	387,012.50	3,014,352.00
MCDONALDS CORPORATION	580135101	MCD	194.48	8,818.00	348,399.41	1,714,925.00
MEDTRONIC INC	G5960L103	MDT	111.39	15,422.00	498,302.62	1,717,857.00
MERCK & CO INC	58933Y105	MRK	87.18	29,601.00	1,122,471.47	2,580,615.00
METLIFE INC	59156R108	MET	49.91	9,096.00	311,964.03	453,981.00
MICRON TECHNOLOGY INC	595112103	MU	47.51	12,706.00	431,007.93	603,662.00
MICROSOFT CORP.	594918104	MSFT	151.38	86,924.00	2,745,341.54	13,158,555.00

Group: ALTERNATIVE INVESTMENT

Portfolio: AI LARGE CAP EQUITY

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Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	52.54	16,331.00	244,627.50	858,031.00
MONSTER BEVERAGE CORP NEW	61174X109	MNST	59.82	4,435.00	175,932.06	265,302.00
MOODY'S CORPORATION	615369105	MCO	226.67	1,887.00	368,897.90	427,726.00
MORGAN STANLEY	617446448	MS	49.48	13,652.00	474,461.93	675,501.00
NETFLIX INC	64110L106	NFLX	314.66	4,840.00	545,324.10	1,522,954.00
NEXTERA ENERGY INC	65339F101	NEE	233.82	5,498.00	329,066.02	1,285,542.00
NIKE INC. -CL B	654106103	NKE	93.49	14,174.00	179,254.71	1,325,127.00
NORFOLK SOUTHERN CORP.	655844108	NSC	193.50	3,055.00	173,825.67	591,142.00
NORTHROP GRUMMAN CORP.	666807102	NOC	351.77	1,818.00	107,846.31	639,518.00
NVIDIA CORP	67066G104	NVDA	216.74	6,705.00	1,049,892.91	1,453,242.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	38.57	10,284.00	222,542.02	396,654.00
ORACLE SYS. CORP.	68389X105	ORCL	56.14	25,764.00	307,080.89	1,446,391.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	108.01	13,501.00	343,131.56	1,458,243.00
PEPSICO INC.	713448108	PEP	135.83	16,097.00	628,795.51	2,186,455.00
PFIZER INC.	717081103	PFE	38.52	63,935.00	1,377,571.04	2,462,776.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	82.93	17,860.00	432,183.95	1,481,130.00
PHILLIPS 66	718546104	PSX	114.72	5,153.00	125,146.43	591,152.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	153.21	5,109.00	286,104.95	782,750.00
PPG INDUSTRIES INC.	693506107	PPG	128.84	2,708.00	205,423.77	348,899.00
PROCTER & GAMBLE CO	742718109	PG	122.06	28,406.00	1,080,152.55	3,467,236.00
PROGRESSIVE CORP	743315103	PGR	73.05	6,695.00	409,701.22	489,070.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	93.62	4,659.00	200,054.95	436,176.00
QUALCOMM INC	747525103	QCOM	83.55	13,973.00	387,064.67	1,167,444.00
RAYTHEON COMPANY	755111507	RTN	217.42	3,213.00	142,747.94	698,570.00
REGENERON PHARMACEUTICAL	75886F107	REGN	369.00	939.00	227,070.32	346,491.00
ROPER TECHNOLOGIES INC	776696106	ROP	360.37	1,176.00	430,653.67	423,795.00
ROSS STORES INC	778296103	ROST	116.15	4,130.00	409,612.85	479,700.00
S&P GLOBAL INC	78409V104	SPGI	264.65	2,826.00	302,772.88	747,901.00
SALESFORCE.COM INC	79466L302	CRM	162.89	9,419.00	597,257.50	1,534,261.00
SCHLUMBERGER	806857108	SLB	36.20	15,911.00	1,290,747.42	575,978.00
SCHWAB (CHARLES) CORP	808513105	SCHW	49.50	13,455.00	227,392.39	666,022.00

Group: ALTERNATIVE INVESTMENT

Portfolio: AI LARGE CAP EQUITY

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
SERVICENOW INC	81762P102	NOW	283.04	2,140.00	587,415.52	605,706.00
SHERWIN-WILLIAMS CO	824348106	SHW	583.13	952.00	264,173.80	555,140.00
SOUTHERN CO	842587107	SO	61.99	11,953.00	407,357.26	740,966.00
SOUTHERN COPPER CORP	84265V105	SCCO	38.03	945.00	43,551.60	35,938.00
SOUTHWEST AIRLINES	844741108	LUV	57.64	5,546.00	219,688.28	319,671.00
SPDR S&P 500 ETF TRUST	78462F103	SPY	314.31	3,440.00	1,051,342.84	1,081,226.00
STARBUCKS CORP.	855244109	SBUX	85.43	13,752.00	139,952.23	1,174,833.00
STRYKER CORP.	863667101	SYK	204.86	3,941.00	174,989.33	807,353.00
SYSCO CORP.	871829107	SYI	80.55	5,475.00	278,636.73	441,011.00
TARGET CORP	87612E106	TGT	125.01	5,726.00	187,235.46	715,807.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	51.83	3,131.00	181,608.77	162,280.00
TESLA INC	88160R101	TSLA	329.94	1,614.00	422,800.03	532,523.00
TEXAS INSTRS INC	882508104	TXN	120.21	10,774.00	333,465.39	1,295,143.00
THE BANK OF NEW YORK MELLON	064058100	BK	48.97	9,631.00	317,621.57	471,630.00
THERMO FISHER SCIENTIFIC	883556102	TMO	313.95	4,582.00	337,018.61	1,438,519.00
TJX COS. INC.	872540109	TJX	61.13	13,949.00	185,480.07	852,702.00
T-MOBILE US INC.	872590104	TMUS	78.55	3,592.00	135,635.36	282,152.00
TRAVELERS COS INC	89417E109	TRV	136.72	3,005.00	128,390.44	410,844.00
TRUIST FINANCIAL CORP	89832Q109	TFC	54.72	8,783.00	285,421.73	480,606.00
UBER TECHNOLOGIES INC	90353T100	UBER	29.60	2,099.00	96,702.36	62,130.00
UNION PACIFIC CORP.	907818108	UNP	175.99	8,137.00	163,010.57	1,432,031.00
UNITED PARCEL SERVICES INC	911312106	UPS	119.73	8,024.00	578,949.64	960,714.00
UNITED TECHNOLOGIES	913017109	UTX	148.34	9,320.00	493,429.41	1,382,529.00
UNITEDHEALTH GROUP INC	91324P102	UNH	279.87	10,861.00	357,721.49	3,039,668.00
US BANCORP	902973304	USB	60.03	16,440.00	411,616.58	986,893.00
V F CORP	918204108	VFC	88.54	3,531.00	308,396.22	312,635.00
VALERO ENERGY CORP.	91913Y100	VLO	95.49	4,784.00	174,320.33	456,824.00
VERIZON COMMUNICATIONS	92343V104	VZ	60.24	47,561.00	1,959,810.25	2,865,075.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	221.75	2,945.00	382,094.25	653,054.00
VISA INC-CLASS A	92826C839	V	184.51	19,992.00	488,032.13	3,688,724.00
VMWARE INC-CLASS A	928563402	VMW	155.62	882.00	79,459.78	137,257.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	59.60	8,758.00	255,920.70	521,977.00
WALMART INC	931142103	WMT	119.09	16,138.00	616,491.68	1,921,874.00
WASTE MANAGEMENT INC.	94106L109	WM	112.91	4,880.00	173,146.64	551,001.00
WELLS FARGO COMPANY	949746101	WFC	54.46	45,625.00	1,557,328.89	2,484,737.00
WORKDAY INC-CL A	98138H101	WDAY	179.12	1,831.00	375,906.36	327,969.00
YUM BRANDS INC	988498101	YUM	100.67	3,515.00	96,663.82	353,855.00
ZOETIS INC	98978V103	ZTS	120.52	5,501.00	474,131.82	662,981.00
COMMON STOCK TOTAL				2,351,439.67	91,450,279.54	241,743,985.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
EQUINIX INC	29444U700	EQIX		963.00	365,365.66	545,877.00
PROLOGIS INC.	74340W103	PLD		7,210.00	466,845.98	660,075.00
PUBLIC STORAGE INC	74460D109	PSA		1,699.00	186,854.73	357,945.00
SIMON PROP GROUP INC.	828806109	SPG		3,529.00	287,845.68	533,620.00
REAL ESTATE INVESTMENT TRUST TOTAL				13,401.00	1,306,912.05	2,097,517.00
AI LARGE CAP EQUITY TOTAL				2,364,840.67	92,757,191.59	243,841,502.00



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DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Diversified					
Portfolio: AI-SWAP					
Instrument: INTF					
			AI OTC SWAPS		
			INTERNATIONAL FUNDS		
AI SWAP - LIQUIDITY RESERVE	IL-AISWAP			26,228.32	2,622,832.31
INTERNATIONAL FUNDS TOTAL				26,228.32	2,622,832.31
AI OTC SWAPS TOTAL				26,228.32	2,622,832.31
					5,796,361.34



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DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Diversified					
Portfolio: AI-WELLS					
Instrument: INTF					
			WELLS FARGO INTERNATIONAL FUNDS		
WELLS FARGO PORTFOLIO RISK	IF-WELLSF			541,398.78	54,139,878.02
INTERNATIONAL FUNDS TOTAL				541,398.78	54,139,878.02
WELLS FARGO TOTAL				541,398.78	54,139,878.02
Diversified TOTAL				200,337,514.53	2,257,199,657.23
					2,878,214,456.38

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Opportunistic Portfolio: AI-CO Instrument: AIF				
CO-INVESTMENT & DIRECT INVESTMENTS ALTERNATIVE INVESTMENT FUNDS				
AI-LEGAL EXPENSES	LEGAL		0.01	0.01
APPRISS PIK PREFERRED	ACAPRPIK		5,927,777.78	5,927,777.78
APPRISS UNITRANCHE	ACAPRUNI		5,936,046.51	6,023,546.50
BANFF PARENT INC.	ACBMCP		9,700,000.00	10,455,834.67
BOJANGLES - 1ST LIEN	ACBOJ1		14,699,999.97	15,000,000.06
BOJANGLES - 2ND LIEN	ACBOJ2		9,799,999.78	9,950,000.04
BULLHORN - GOLUB - UNITRANCH	ACBULL		6,395,600.00	6,395,600.00
DIGITAL ROOM HOLDINGS - 1ST	ACDRIFIRST		14,775,000.00	14,662,500.04
DIGITAL ROOM HOLDINGS - 2ND	ACDRISECOND		3,920,000.00	3,870,000.00
GERSON LEHRMAN GROUP -	ACGLGRCF		0.01	1.00
GERSON LEHRMAN GROUP, INC.	ACGLG		18,418,699.18	18,418,699.18
GFL ENVIRONMENT HOLDINGS,	ACGFLEPIK		4,148,218.12	4,178,656.99
GFL ENVIRONMENTAL - COMMON	ACGFLE		16,801,906.60	18,655,317.52
GUIDEHOUSE HOLDING	ACGUIDE		24,375,000.00	24,375,000.00
H.I.G WHITEHORSE CAPITAL FUND	ACHIGWFJV		21,953,457.13	21,953,457.13
HYPERION MATERIALS & TECH -	ACHYPSECOND		14,550,000.00	14,550,000.00
HYPERION MATERIALS &	ACHYPFIRST		4,900,000.00	4,900,000.00
KKR BANFF CO-INVEST, LP	ACBMCC		20,000,000.00	22,000,000.00
KKR PRECISE CO-INVEST LP	ACEXACT		22,333,480.00	23,975,588.42
MERCER ADVISORS, INC.	ACMERCER		13,749,118.17	13,749,118.17
OXFORD FINANCE	ACOXSMA		13,797,903.78	13,629,685.19
PT INTERMEDIATE HOLDINGS III	ACPARTS		7,960,000.00	7,960,000.00
RCP ARTEMIS CO-INVEST, L.P.	ACARTEMIS		10,000,000.00	9,999,389.00
RCP INDIGO CO-INVEST, L.P.	ACINDIGO		6,000,000.00	7,864,264.98
RCP VEGA CO-INVEST, L.P.	ACVEGA		10,000,000.00	9,997,322.50
WORLDWIDE FACILITIES, LLC.	ACWWF		10,675,370.36	10,582,499.99
ALTERNATIVE INVESTMENT FUNDS TOTAL			290,817,577.40	299,074,259.17
CO-INVESTMENT & DIRECT INVESTMENTS TOTAL			290,817,577.40	299,074,259.17

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Opportunistic Portfolio: AI-ENR Instrument: AIF				
ENERGY AND NATURAL RESOURCES				
ALTERNATIVE INVESTMENT FUNDS				
AI-LEGAL EXPENSES	LEGAL		0.01	0.01
ARCLIGHT ENERGY PARTNERS	AEAEPF6		113,309,076.80	155,014,495.11
AVENUE ENERGY OPPORTUNITIES	AEAE0F		85,577,723.89	106,588,776.16
AVENUE ENERGY OPPORTUNITIES	AEAE0F2		101,661,693.00	101,975,630.40
BEACON GROUP ENERGY FUND II	ABEACONGRP		999.35	1,335,329.65
ENCAP ENERGY CAPITAL FUND XI	AEEECF11		5,366,299.20	4,424,712.96
ENCAP FLATROCK MIDSTREAM	AEEFMF4		2,972,204.71	3,472,415.47
GSO ENERGY SELECT OPP	AEGSOSOF2		1,227,953.00	1,310,571.99
LIME ROCK PARTNERS II	AOLIMEROCK2		1,000.99	
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3	15,565,636.00	0.93
LIME ROCK PARTNERS IV	AOLIMEROCK4		1,000.17	151,656.93
LIME ROCK PARTNERS V	AOLIMEROCK5		20,784,196.28	14,299,907.94
PANDA LIBERTY HOLDINGS, LLC	AEPPF2C1		38,533,872.00	11,566,999.82
PANDA PATRIOT HOLDINGS, LLC	AEPPF2C2		50,000,000.00	33,163,000.00
PANDA POWER FUND II	AEPPF2		98,371,650.89	41,486,037.24
PANDA POWER GENERATION	AEPPGIFB		100,314,545.84	22,175,964.73
PANDA SHERMAN POWER	AEPPGIFC2		75,000,000.00	24,270,000.00
PANDA TEMPLE POWER II	AEPPGIFC3		75,000,000.00	27,045,999.75
TPG JONAH CO-INVEST, L.P.	AETPGJC		12,963,512.00	10,219,239.95
WARBURG PINCUS ENERGY, L.P.	AEWPE		67,351,096.77	79,934,737.90
ALTERNATIVE INVESTMENT FUNDS TOTAL			864,002,460.90	638,435,476.94
ENERGY AND NATURAL RESOURCES TOTAL			864,002,460.90	638,435,476.94

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic						
Portfolio: AI-FDIC						
Instrument: AIF						
BANKING AND INSURANCE						
ALTERNATIVE INVESTMENT FUNDS						
AI-LEGAL EXPENSES	LEGAL				0.01	0.01
BLACKSTONE STRATEGIC CAP	AFBSCH				39,993,948.68	49,444,777.84
CADENCE BANCORP LLC	AFCBC				0.01	
DYAL CAP PARTNERS III CO-INVST	AFDYALC3				35,243,560.48	74,409,013.06
DYAL CAP PTNRS IV CO-INVEST	AFDYALC4				12,408,921.15	14,864,579.86
DYAL CAPITAL PARTNERS III	AFDYAL3				33,557,900.99	57,724,304.07
DYAL CAPITAL PARTNERS IV	AFDYAL4				10,527,973.05	10,574,798.94
DYAL COLUMBUS CO-INVEST	AFDYALC1				43,254,267.60	58,565,273.84
DYAL EARL CO-INVEST PARTNERS	AFDYALC2				56,426,656.04	122,517,839.02
DYAL II US INVESTORS	AFDYAL2				60,234,053.78	46,854,034.40
RCP LAKE CO-INVEST, L.P.	AFRCP1C1				12,162,913.60	37,330,858.90
RESOLUTION LIFE, L.P.	AFRL				36,787,150.42	27,888,300.10
REVERENCE CAPITAL PRTNRS	AFRCPOF				68,023,972.31	166,460,566.08
REVERENCE CAPITAL PRTNRS	AFRCPOF2				54,142,584.00	53,515,445.02
ALTERNATIVE INVESTMENT FUNDS TOTAL					462,763,902.12	720,149,791.14
Instrument: COM						
COMMON STOCK						
AMERIS BANCORP	03076K108	ABCB	43.65	533,148.00	18,888,588.35	23,271,910.18
CADENCE BANCORP	12739A100	CADE	16.51	3,375,497.00	999.99	55,729,455.47
COMMON STOCK TOTAL				3,908,645.00	18,889,588.34	79,001,365.65
BANKING AND INSURANCE TOTAL				3,908,645.00	481,653,490.46	799,151,156.79



Monthly Market

As Of 11/30/2019

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Opportunistic				
Portfolio: AI-INF				
Instrument: AIF				
INFRASTRUCTURE				
ALTERNATIVE INVESTMENT FUNDS				
GCM INFRASTRUCTURE (2009	AICFIG		999.83	40,255,526.10
ALTERNATIVE INVESTMENT FUNDS TOTAL			999.83	40,255,526.10
INFRASTRUCTURE TOTAL			999.83	40,255,526.10



Monthly Market

As Of 11/30/2019

12/24/2019
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DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Opportunistic					
Portfolio: AI-PPIF					
Instrument: AIF					
PUBLIC-PRIVATE INVESTMENT FUNDS					
ALTERNATIVE INVESTMENT FUNDS					
AG GECC PUBLIC-PRIVATE	APAGGECC			1,000.34	0.92
BLACKROCK PUBLIC-PRIVATE	APBLACKROCK			1,000.05	
INVESCO MORTGAGE RECOVERY	APINVESCO			1,000.14	5,709,538.98
WELLINGTON MANAGEMENT	APWELLINGTON			1,000.02	
ALTERNATIVE INVESTMENT FUNDS TOTAL				4,000.55	5,709,539.90
PUBLIC-PRIVATE INVESTMENT FUNDS TOTAL				4,000.55	5,709,539.90

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Opportunistic Portfolio: AI-SF Instrument: AIF				
SPECIALTY FINANCE				
ALTERNATIVE INVESTMENT FUNDS				
AG SELECT PARTNERS	ASAGSAF		1,329,077.89	0.98
ARES CAPITAL EUROPE IV	ASACE4		49,546,053.27	50,467,792.22
ARES CORPORATE	AOARES		999.98	1,227,900.97
ARES CORPORATE	AOARES2		1,000.01	850,809.84
ARES CORPORATE	AOARES3		1,000.00	45,822,710.82
ARES CORPORATE	AOARES4		36,113,257.57	74,268,319.01
ARES CORPORATE	AOARES5		148,341,761.83	162,654,412.11
ARES SENIOR DIRECT LENDING	ASASDL		26,914,364.63	28,307,355.26
ARES SPECIAL OPPORTUNITIES	ASARESSOF		1.01	987,432.99
ARES SPECIAL SITUATIONS FUND	AOARESDSF		1,000.00	1.00
ATALAYA ASSET INCOME FUND IV	ASAAIF4		29,994,760.46	32,455,693.79
ATALAYA SPECIAL	ASASOF7		24,395,542.97	25,001,891.04
AVENUE AVIATION	ASAAOF2		40,114,783.97	42,595,507.90
AVENUE AVIATION	ASAAOF		19,391,906.90	30,030,522.98
BAIN CAPITAL SPECIAL	ASBCCSSE		38,540,330.50	38,998,659.79
BENEFIT STREET PARTNERS DEBT	ASBSPDF4		5,225,798.86	5,855,716.99
BENEFIT STREET PTNRS SENIOR	ASBSPSSOF		63,553,285.85	69,436,055.86
CERBERUS GLOBAL NPL FUND,	ASCNPL		53,148,970.35	75,576,216.93
DAVIDSON KEMPNER SPECIAL	ASDKSOF2		8,508,308.70	21,270,226.93
DEBT PARTNERS I	ASDP1		1,000.09	0.93
FORTRESS CREDIT OPP FUND V	ASFCOF5		18,709,084.17	19,715,688.07
FORTRESS ITALIAN NPL	ASFINPLOF		9,398,957.90	41,188,196.40
FORTRESS LENDING FUND I (A),	ASFLF1		27,500,000.00	28,279,053.00
FP CREDIT PARTNERS LP	ASFCP		0.01	
GOLUB CAPITAL BDC 3 INC.	ASGBDC3		83,999,999.89	87,040,251.48
GOLUB CAPITAL INVESTMENT	ASGBDC2		0.01	0.01
HANCOCK CAPITAL MANAGEMENT	ASHCMSMA		34,920,792.00	34,920,792.00
MHR INSTITUTIONAL PARTNERS IV	ASMHR4		50,557,775.58	50,599,437.03
OAKTREE EUROPEAN CAPITAL	ASO ECS		43,032,547.25	49,361,073.19
OAKTREE EUROPEAN	ASO EDF		1,000.01	4,570,249.50
OAKTREE EUROPEAN PRINCIPAL	ASO EPF3		9,501,683.25	35,594,433.21

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic						
Portfolio: AI-SF						
Instrument: AIF						
SPECIALTY FINANCE						
ALTERNATIVE INVESTMENT FUNDS						
OAKTREE EUROPEAN PRINCIPAL	ASOEPF4				36,082,341.84	42,940,004.55
OAKTREE OPPORTUNITIES FUND X	ASOOF10				53,070,510.28	70,671,538.82
OAKTREE OPPORTUNITIES FUND	ASOOF10B				28,125,000.00	24,266,941.86
OHIO ARROWMARK FUND I, L.P.	ASARROW				1,759,691.74	1,759,691.74
PROVIDENCE TMT SPECIAL	AOPROVSSF				1,000.00	731,528.00
SASOF III	ASAAG3				1,000.66	11,154,666.53
SASOF IV	ASAAG4				19,019,713.61	21,964,270.03
SILVER LAKE ALPINE	ASSLA				105,678,799.00	110,290,711.60
TCW DIRECT LENDING LLC	ASTCWDL				27,824,336.76	43,281,295.40
THOMA BRAVO CREDIT FUND I,	ASTBCF				41,538,549.00	39,164,403.67
THOMA BRAVO CREDIT FUND II	ASTBCF2				0.01	
TPG OPPORTUNITIES PARTNERS II	ASTOP2				999.96	10,517,162.95
TPG OPPORTUNITIES PARTNERS	ASTOP3				40,335,116.52	63,976,675.72
TPG SPECIALTY LENDING EUROPE	ASTSLE				43,208,446.43	53,983,849.25
TSSP ADJACENT OPP PARTNERS	ASTAO				110,736,764.02	177,188,473.51
TSSP ADJACENT OPP PARTNERS	ASTAO3				138,584,896.55	182,251,835.23
TSSP ADJACENT OPPORTUNITIES	ASTAOC				70,318.00	70,318.00
TSSP CAPITAL SOLUTIONS (A)	ASTCS				39,076,909.97	40,433,865.83
TSSP OPPORTUNITIES PARTNERS	ASTOP4				20,197,571.00	21,245,596.07
VARAGON SMA	ASVARASMA				58,223,654.00	58,223,654.00
WLR RECOVERY FUND V	ASWLRF5				31,362,205.77	42,582,423.72
ALTERNATIVE INVESTMENT FUNDS TOTAL					1,617,642,870.03	2,073,775,308.71
Instrument: COM						
COMMON STOCK						
GOLUB CAPITAL BDC INC	38173M102	GBDC	18.36	15,467,008.00	199,999,999.99	283,974,266.88
OWL ROCK CAPITAL CORP	69121K104	ORCC	18.11	7,062,499.00	102,224,356.79	127,901,856.89
TPG SPECIALTY LENDING INC.	87265K102	TSLX	21.59	5,749,659.00	82,885,980.67	124,135,137.76
COMMON STOCK TOTAL				28,279,166.00	385,110,337.45	536,011,261.53
SPECIALTY FINANCE TOTAL				28,279,166.00	2,002,753,207.48	2,609,786,570.24
Opportunistic TOTAL				32,187,811.00	3,639,231,736.62	4,392,412,529.14

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Private Equity Portfolio: AI-DPE Instrument: AIF				
DOMESTIC PRIVATE EQUITY				
ALTERNATIVE INVESTMENT FUNDS				
AI-LEGAL EXPENSES	LEGAL		0.01	0.01
APOLLO INVESTMENT FUND VIII	ABAPOLLO8		45,603,228.27	70,883,016.02
APOLLO INVESTMENT FUND IV	AAPOLLOIV		1,000.36	85,946.98
APOLLO INVESTMENT FUND IX	ABAPOLLO9		21,253,913.09	16,711,287.04
APOLLO INVESTMENT FUND V	ABAPOLLO5		999.98	658,072.97
APOLLO INVESTMENT FUND VI	ABAPOLLO6		0.01	
APOLLO INVESTMENT FUND VII	ABAPOLLO7		999.99	41,340,549.97
BAIN CAPITAL FUND IX	ABBAIN9		1,000.01	14,693,126.90
BAIN CAPITAL FUND VII	ABBAIN7		1,000.42	14,409,306.88
BAIN CAPITAL FUND VIII	ABBAIN8		999.95	56,060.89
BAIN CAPITAL FUND X	ABBAIN10		999.84	41,232,687.85
BAIN CAPITAL FUND XI	ABBAIN11		16,803,352.53	122,982,906.86
BAIN CAPITAL FUND XII, L.P.	ABBAIN12		55,576,643.92	52,625,305.72
BAIN CAPITAL IX COINVESTMENT	ABBAIN9C		1,000.04	4,420,022.97
BAIN CAPITAL X COINVESTMENT	ABBAIN10C		1,000.01	55,601.98
BERKSHIRE FUND IX	ABBERK9		23,158,054.87	24,942,940.94
BERKSHIRE FUND IX	ABBERK9C		8,566,214.00	1,719,802.03
BLACKSTONE CAPITAL PARTNERS	VEA02554	BCPMB	0.01	0.01
BLACKSTONE CAPITAL PARTNERS	ABBCP4		0.01	1.00
BLACKSTONE CAPITAL PARTNERS	ABBCP5		1,000.01	13,289,327.97
BLACKSTONE CAPITAL PARTNERS	ABBCP6		999.78	75,969,446.41
BLACKSTONE CAPITAL PARTNERS	ABBCP7		54,067,468.62	69,586,435.52
BLACKSTONE COMMUNICATION I	ABBCOM1		1,000.76	320,274.77
CARLYLE PARTNERS IV	ABCARLYLE4		1,000.01	1,292,856.85
CARLYLE PARTNERS V	ABCARLYLE5		0.01	
CARLYLE PARTNERS VI	ABCARLYLE6		46,754,966.46	69,598,988.85
CARLYLE PARTNERS VII, L.P.	ABCARLYLE7		24,124,298.96	20,806,401.88
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ	1,000.50	0.89
CLAYTON, DUBILIER & RICE VI	ACLAYDURI	CLDURI	999.99	9,203.82
FOX PAINE CAPITAL FUND II	ABFOXPAINE2		999.97	0.96
FRANCISCO PARTNERS	ABFRISCO1		998.07	5,773.88

Group: ALTERNATIVE INVESTMENT
Portfolio: DOMESTIC PRIVATE EQUITY

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-DPE				
Instrument: AIF				
DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
FRANCISCO PARTNERS AGILITY	ABFPA		25,574,999.99	42,142,715.89
FRANCISCO PARTNERS II	ABFRISCO2		0.01	
FRANCISCO PARTNERS III	ABFRISCO3		1,000.15	52,995,063.88
FRANCISCO PARTNERS IV, L.P.	ABFRISCO4		24,332,844.65	124,680,911.99
FRANCISCO PARTNERS V	ABFRISCO5		58,750,000.00	69,443,279.00
FRIEDMAN FLEISCHER & LOWE II	ABFFL2		1,000.26	4,478,126.84
FRIEDMAN FLEISCHER & LOWE III	ABFFL3		0.01	1.00
FS EQUITY PARTNERS IV	VEA02586		0.01	
FS EQUITY PARTNERS V	ABFSV		0.06	
FS EQUITY PARTNERS VI	ABFS6		0.01	
FS EQUITY PARTNERS VII	ABFS7		0.01	
GCM MMIF (2007 Series)	ABCFIG1		10,201,001.74	77,165,624.47
GCM MMIF (2008 Series)	ABCFIG2		1,000.36	85,277,331.16
GCM MMIF (2010 Series)	ABCFIG3		1,801,000.07	157,273,188.65
GCM MMIF (2013 Series)	ABCFIG4		36,616,543.79	92,064,946.32
GCM MMIF (2015-1 Series)	ABCFIG5		40,929,117.69	55,784,951.70
GCM MMIF (2015-2 Series)	ABCFIG6		50,651,417.99	58,780,565.23
GREEN EQUITY INVESTORS V	ABGREEN5		1,000.43	19,190,649.80
GREEN EQUITY INVESTORS VI	ABGREEN6		15,761,952.16	54,815,696.79
GREEN EQUITY INVESTORS VII	ABGREEN7		51,657,866.46	59,784,046.11
GTCR FUND XII	ABGTCR12		32,379,036.97	28,133,779.97
H.I.G. MIDDLE MARKET LBO FUND	ABHIGMMBO2		6,424,146.85	12,591,270.98
HARBOURVEST PARTNERS VII	ABHVP7		0.01	
HEARTLAND INDUSTRIAL	ABHEART		13,766,159.18	97,237.91
HELLMAN & FRIEDMAN CAPITAL	ABH&F7		999.87	35,989,139.77
HELLMAN & FRIEDMAN CAPITAL	ABH&F8		63,485,890.85	76,612,249.66
HIG ADVANTAGE BUYOUT FUND	ABHIGB		4,461,712.37	4,397,871.99
HIG STRATEGIC PARTNERS FUND,	ABHIGSPF		13,718,922.56	13,441,358.01
LEHMAN BROTHERS II	VEA02551	LBBP	1,000.05	
LINSALATA CAPITAL PARTNERS	ABLINCAP6		0.01	
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4		999.99	0.98

Group: ALTERNATIVE INVESTMENT

Portfolio: DOMESTIC PRIVATE EQUITY

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-DPE				
Instrument: AIF				
DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
LINSALATA CAPITAL PARTNERS V	ABLINCAP5		1,000.02	1,693,950.90
MONITOR CLIPPER EQUITY	ABMONITOR2		999.89	75,248.85
MONITOR CLIPPER EQUITY	ABMONITOR3		1,485,619.98	2,725,846.97
OAK HILL CAPITAL PARTNERS	AOAKHILL		999.98	0.97
PAINE SCHWARTZ PARTNERS	ABFOXPAINE3		28,879,008.34	49,637,173.65
PRIMUS CAPITAL FUND VIII	ABPRIMUS8		25,433,033.31	24,984,149.89
PROVIDENCE EQUITY PARTNERS	ABPROV4		1,000.04	37,996.97
PROVIDENCE EQUITY PARTNERS	VABPROV5		1,000.46	1,803,085.72
PROVIDENCE EQUITY PARTNERS	ABPROV6		0.01	
PROVIDENCE EQUITY PARTNERS	ABPROV7		0.01	
RIVERSIDE MICR-CAP FUND V	ABRMCF5		10,103,305.00	8,902,787.96
SILVER LAKE PARTNERS II	ABSLP2		1,000.02	164,778.88
SILVER LAKE PARTNERS III	ABSLP3		999.78	14,608,643.81
SILVER LAKE PARTNERS IV	ABSLP4		28,829,796.59	107,754,791.88
SILVER LAKE PARTNERS V	ABSLP5		90,552,413.00	101,694,414.69
SKM EQUITY FUND III	ABSKM3		1,000.01	23,574.96
SL SPV-1, L.P.	ABSLPSPV		72,418.00	16,307,666.97
SL SPV-2, L.P.	ABSLPSPV2		36,601.01	8,594,161.98
SUMMIT PARTNERS GROWTH	ABSPGEF9		40,792,477.66	55,272,122.84
SUMMIT PARTNERS GROWTH	ABSPGEF8		999.87	14,597,648.88
SUMMIT PARTNERS	ABSUMMITSD4		31,479.95	1,892,652.94
SUMMIT PARTNERS VENTURE CAP	ABSPVCF3		1,000.00	9,264,898.91
SUMMIT PARTNERS VENTURE	ABSPVCF4		2,240,999.94	11,691,071.93
TA XI	ABTA11		1,000.38	14,088,332.77
TA XII	ABTA12		51,294,739.17	100,444,364.58
THOMA BRAVO DISCOVER FUND	ABTBDF		16,463,409.92	81,978,491.13
THOMA BRAVO DISCOVER FUND II,	ABTBDF2		50,737,429.00	48,845,458.16
THOMA BRAVO FUND X	ABTHOMA10		999.94	13,819,760.00
THOMA BRAVO FUND XI, L.P.	ABTHOMA11		1,000.41	161,636,688.81
THOMA BRAVO FUND XII	ABTHOMA12		138,834,559.85	185,936,947.21
THOMA BRAVO FUND XIII	ABTHOMA13		108,309,820.00	106,854,389.45

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Private Equity Portfolio: AI-DPE Instrument: AIF				
DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
THOMA BRAVO SPEC OPP FUND I	ABTBSOF1		1,000.03	12,359,092.31
THOMA BRAVO SPECIAL OPP FUND	ABTBSOF2		9,222,693.89	79,514,758.98
TOWERBROOK INVESTORS III	ABTBI3		0.01	1.00
TOWERBROOK INVESTORS IV	ABTBI4		34,167,861.29	56,205,007.07
TPG PARTNERS IV	ABTPG4		1,001.54	2,253,275.79
TPG PARTNERS V	ABTPG5		0.01	
TPG PARTNERS VI	ABTPG6		1,001.93	59,706,622.59
TSG8	ABTSG8		3,930,899.00	676,338.98
VERITAS CAPITAL FUND VI, L.P.	ABVCF6		43,780,172.95	77,899,112.04
VERITAS CAPITAL VII	ABVCF7		0.01	
VISTA EQUITY ENDEAVOR FUND II,	ABVEEF2		1,883,936.00	1,683,876.99
VISTA EQUITY PARTNERS FUND VI	ABVEPF6		43,425,183.70	60,060,578.94
VISTA EQUITY PARTNERS FUND VII	ABVEPF7		36,904,912.84	36,009,832.99
ALTERNATIVE INVESTMENT FUNDS TOTAL			1,513,873,529.76	3,314,534,957.26
DOMESTIC PRIVATE EQUITY TOTAL			1,513,873,529.76	3,314,534,957.26

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Private Equity Portfolio: AI-GIP Instrument: AIF				
GLOBAL/INTL PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
ADVENT INTERNATIONAL GPE IX,	AGAIGPE9	AIGG	13,800,000.00	13,063,188.05
ADVENT INTERNATIONAL GPE VII	AGAIGPE7		3,388,125.99	35,435,505.85
ADVENT INTERNATIONAL GPE VIII	AGAIGPE8		88,950,000.00	110,618,708.27
AIG GLOBAL EMERGING MARKETS	VEA02504		998.57	1,692,705.97
ASIA ALTERNATIVES CAPITAL	AGAACP5		14,439,573.00	11,081,441.86
AXIOM ASIA CO-INVESTMENT FUND	AGAACF1		1,875,704.00	1,800,381.98
AXIOM ASIA PRIVATE CAPITAL	AGAAPCF3		16,256,920.40	51,036,074.93
AXIOM ASIA PRIVATE CAPITAL	AGAAPCF4		51,791,053.01	70,289,492.80
AXIOM ASIA V, L.P.	AGAAPCF5		8,245,098.00	8,149,353.03
BAIN CAPITAL EUROPE FUND V	AGBAINE5		3,878,735.00	1,584,115.32
BRIDGEPOINT EUROPE VI	AGBPE6		8,273,483.56	7,029,473.63
BRIDGEPOINT EUROPE IV	AGBPE4		1,000.01	3,831,186.82
BRIDGEPOINT EUROPE V	AGBPE5		42,611,240.79	59,936,462.80
BRIDGEPOINT GROWTH I	AGBGF		14,278,639.30	14,264,822.99
COMMONFUND CAPITAL	AGCFCEMP1	GILBERTG	17,262,843.76	28,897,440.91
CVC CAPITAL PARTNERS VI (A), L.P.	AGCVC6		48,032,731.03	86,451,438.21
CVC CAPITAL PARTNERS VII	AGCVC7		72,305,828.18	77,532,292.68
DOVER STREET IX, L.P.	AGDOVER9		34,047,362.65	50,477,756.88
DOVER STREET VII	AGDOVER7		1,000.11	4,755,630.93
DOVER STREET VIII	AGDOVER8		999.95	19,005,156.92
GILBERT GLOBAL EQUITY	AGILBERTG		1,000.07	281,752.58
H.I.G. BRAZIL AND LATIN AMERICA	AGHIGBLAP		10,506,776.42	10,114,639.96
H.I.G. EUROPE CAPITAL PARTNERS	AGHIGCEP2		2,243,297.21	2,484,990.16
HARBOURVEST CO-INVESTMENT V	AGHCF5		10,000,000.00	8,431,116.00
HARBOURVEST INT'L III	AHARBPART		0.01	
HARBOURVEST INT'L III-DIRECT	VEA02633		3,212,721.85	0.97
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D		1,000.23	403,973.84
HARBOURVEST INT'L	AGHIPEP4P		999.98	0.99
HARBOURVEST PARTNERS 2007	AGHVP2007D	HVIPE	999.88	4,460,617.84
HARBOURVEST PARTNERS	AGHCF4		13,031,586.96	17,921,701.96
HERMES GPE OHIO SIDECAR	AGHERMESSIDE		67,956,364.30	79,635,955.56

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Private Equity Portfolio: AI-GIP Instrument: AIF				
GLOBAL/INTL PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
HERMES GPE OHIO SIDECAR II, L.P.AGHERMESSIDE2			1,242,213.34	1,242,176.68
HERMES GPE PEC II	AGHERMESCO1		999.84	45,991,553.68
HERMES GPE PEC III, L.P.	AGHERMESCO3		57,237,755.24	88,763,238.96
HERMES GPE PEC IV	AGHERMESCO4		27,769,401.04	29,408,822.43
QUADRANT GROWTH FUND, L.P.	AGQGF		4,321,711.80	4,066,153.07
QUADRANT PRIVATE EQUITY NO. 4 AGQPE4			85,748.87	3,513,421.18
QUADRANT PRIVATE EQUITY NO. 5 AGQPE5			15,168,142.56	17,641,502.63
QUADRANT PRIVATE EQUITY NO. 6 AGQPE6			13,468,912.44	11,771,849.35
VITRUVIAN INVESTMENT	AGVIP3		19,640,766.00	20,334,135.88
WARBURG PINCUS CHINA	AGWPC		40,817,499.81	52,059,163.07
WARBURG PINCUS	AGWPC2		2,625,000.00	2,515,580.99
ALTERNATIVE INVESTMENT FUNDS TOTAL			728,774,235.16	1,057,974,978.61
GLOBAL/INTL PRIVATE EQUITY TOTAL			728,774,235.16	1,057,974,978.61



Monthly Market

As Of 11/30/2019

12/24/2019
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DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Private Equity					
Portfolio: AI-PPE					
Instrument: ICOM					
PUBLIC PRIVATE EQUITY					
INTERNATIONAL COMMON STOCKS					
HARBOURVEST GLOBAL PRIVATE	BR30MJ8	HVPE_LN	10,840,319.00	75,304,280.27	241,775,701.00
INTERNATIONAL COMMON STOCKS TOTAL			10,840,319.00	75,304,280.27	241,775,701.00
PUBLIC PRIVATE EQUITY TOTAL			10,840,319.00	75,304,280.27	241,775,701.00

Monthly Market

As Of 11/30/2019

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(DWMM0001)
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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Private Equity						
Portfolio: AI-SD						
Instrument: COM						
STOCK DISTRIBUTION COMMON STOCK						
BJS WHOLESALE CLUB HOLDINGS	05550J101	BJ	23.70	73,010.00	0.00	1,730,337.00
BLUE RIDGE NETWORKS	9941253S9		0.00	13,093.00	0.00	
BLUE RIDGE NETWORKS, INC.	9941218B0		0.00	1,370,694.00	0.00	
BLUE RIDGE NETWORKS, INC. PFD	9941218A2		0.00	26,185.00	0.00	
EMERALD BIOAGRICULTURE CORP	9941226Y0		0.00	4,465.00	0.00	
EMERALD BIOAGRICULTURE	9941020E2		0.00	46,327.00	0.00	
IMAGINOVA CORP SERIES A CONV	9941228R3		0.00	833,801.00	0.00	
IMAGINOVA CORP SERIES B CONV	9941228S1		0.00	668,623.00	0.00	
IMAGINOVA CORP SERIES C CONV	9941228T9		0.00	220,111.00	0.00	
COMMON STOCK TOTAL				3,256,309.00	0.00	1,730,337.00
Instrument: PFD						
PREFERRED STOCK						
PROTEUS DIGITAL HEALTH INC	9941275A2			1,821.00	0.00	
PROTEUS DIGITAL HEALTH INC	9941275C8			451.00	0.00	
PROTEUS DIGITAL HEALTH INC	9941275B0			16,169.00	0.00	
PREFERRED STOCK TOTAL				18,441.00	0.00	
STOCK DISTRIBUTION TOTAL				3,274,750.00	0.00	1,730,337.00

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Private Equity Portfolio: AI-VC Instrument: AIF				
VENTURE CAPITAL				
ALTERNATIVE INVESTMENT FUNDS				
ADAMS CAPITAL MANAGEMENT III	AVADAMS3		14,975,396.54	105,856.93
ADVANCED TECHNOLOGY	AVATV7		1,000.25	1,109,289.86
AI-LEGAL EXPENSES	LEGAL		0.01	0.01
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF	24,893.94	244,161.92
BAIN CAP VENTURE	AVBAINCO2		10,437,500.00	10,308,768.97
BAIN CAPITAL VENTURE	AVBAINCO		20,559,781.88	49,168,206.86
BAIN CAPITAL VENTURE FUND	AVBAIN		1,000.19	0.77
BAIN CAPITAL VENTURE FUND	AVBAIN2005		38,500.02	2,254,024.90
BAIN CAPITAL VENTURE FUND	AVBAIN2007		1,000.17	10,376,282.83
BAIN CAPITAL VENTURE FUND	AVBAIN2009		916,087.81	23,469,908.80
BAIN CAPITAL VENTURE FUND	AVBAIN2012		19,561,388.00	75,262,618.88
BAIN CAPITAL VENTURE FUND	AVBAIN2014		34,139,383.17	92,635,481.98
BAIN CAPITAL VENTURE FUND	AVBAIN2016		64,021,167.95	89,261,510.21
BAIN CAPITAL VENTURE FUND	AVBAIN2019		25,675,000.00	27,256,988.99
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2	999.91	6,602,016.90
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4		2,127,119.56	2,494,725.92
CB HEALTHCARE FUND II	AVCBHF2		1,000.28	143,329.83
CHP II	AVCHP2		0.01	1.00
CHP III	AVCHP3		999.36	18,883,803.76
COMMONFUND CAPITAL VENTURE	AVCFCVP9		999.93	137,176,398.86
COMMONFUND CAPITAL VENTURE	AVCFCVP10		39,989,771.34	125,664,861.81
COMMONFUND CAPITAL VENTURE	AVCFCVP11		55,387,410.00	92,662,960.69
DAG VENTURES III	AVDAG3		1,000.00	1,732,088.44
DAG VENTURES IV	AVDAG4	AVDAG4	8,773,956.19	11,114,434.12
ESSEX WOODLANDS HEALTH VEN.	AVEWHV6		999.84	11,576,852.79
ESSEX WOODLANDS HEALTH VEN.	AVEWHV7		0.01	
ESSEX WOODLANDS HEALTH VEN.	AVEWHV8		48,971,490.43	45,924,419.97
EW HEALTHCARE PARTNERS	AVEWHV9		55,670,910.00	94,094,086.10
EW HEALTHCARE PARTNERS	AVEWHPF2		6,869,776.79	7,292,064.99
FAIRVIEW OPPORTUNITIES FUND	AVFOF		21,332,112.38	27,245,176.88
FOUNDATION MEDICAL PARTNERS	AVFNDMED		1,545,550.56	0.81

Group: ALTERNATIVE INVESTMENT
Portfolio: VENTURE CAPITAL

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-VC				
Instrument: AIF				
VENTURE CAPITAL				
ALTERNATIVE INVESTMENT FUNDS				
FOUNDATION MEDICAL PARTNERS	AVFNDMED2		14,337,747.18	0.82
FOUNDATION MEDICAL PARTNERS	AVFNDMED3		7,085,488.55	2,288,526.89
GENERAL CATALYST GROUP IX	AVGCG9		30,500,000.00	35,289,293.85
GENERAL CATALYST GROUP VII,	AVGCG7		24,249,999.99	35,560,355.81
GENERAL CATALYST GROUP VIII	AVGCG8		25,900,000.00	39,704,064.84
GENERAL CATALYST GROUP VIII	AVGCG8S		6,825,000.00	13,714,182.92
GENERAL CATALYST II	AVGCG2		1,000.21	111,068.88
GENERAL CATALYST III	AVGCG3	AVGCG3	1,000.06	129,847.88
GENERAL CATALYST VI	AVGCG6		4,153,973.18	48,274,545.87
GLOBESPAN CAPITAL PARTNERS	AVGLBSPN4		0.01	
GLOBESPAN CAPITAL PARTNERS	VAVGLBSPN5		0.01	
HARBOURVEST PARTNERS VI	AHARBOURDIR		674,869.53	952,635.97
HARBOURVEST PARTNERS VI	AHARBOURPART		0.01	
HARBOURVEST PARTNERS VII	AVHVP7		0.01	
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTHS5		1,000.21	80,322.54
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTHS6		1,000.08	749,831.92
LIGHTSPEED CHINA PARTNERS IV,	AVLCP4		300,000.00	300,000.00
LIGHTSPEED CHINA PARTNERS	AVLCPS1		1,200,000.00	1,282,935.98
MENLO VENTURES XIV	AVMV14		13,588,197.96	16,165,527.96
MERITAGE PRIVATE EQUITY FUND	AVMERIT2		15,302,808.11	4,638,131.94
MERITAGE PRIVATE EQUITY FUND	AVMERIT3	AVMERIT3	14,984,104.92	13,095,677.95
MOONRISE CHINA PARTNERS I	AVMCP1		12,885,492.00	12,811,196.02
MOONRISE VENTURE PARTNERS I	AVMVP1		42,702,602.91	44,982,172.12
MOONRISE VENTURE PARTNERS II	AVMVP2		11,569,037.97	11,361,796.03
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI	10,854,753.46	
MORGENTHALER PARTNERS VII	AVMORG7		5,257,601.58	85,122.85
MORGENTHALER PARTNERS VIII	AVMORG8		999.27	4,856,288.94
NEW ENTERPRISE ASSOCIATES 10	AVNEA10		573,881.83	3,194,501.84
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11	1,000.05	1,242,573.88
NEW ENTERPRISE ASSOCIATES 13	AVNEA13		999.65	17,112,925.73
NEW ENTERPRISE ASSOCIATES 14	AVNEA14		2,475,987.45	57,077,487.79
Group: ALTERNATIVE INVESTMENT	Portfolio:	VENTURE CAPITAL		

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Private Equity Portfolio: AI-VC Instrument: AIF				
VENTURE CAPITAL ALTERNATIVE INVESTMENT FUNDS				
NEW ENTERPRISE ASSOCIATES 15	AVNEA15		44,328,115.66	87,747,365.99
NEW ENTERPRISE ASSOCIATES 16	AVNEA16		55,959,093.88	61,657,339.05
NEW ENTERPRISE ASSOCIATES 17	AVNEA17		5,750,000.00	5,614,305.98
NORTHCOAST FUND II (MEOF)	AVCNC		11,587,588.45	297,397.02
OHIO INNOVATION FUND I	VEA02581	OIF1	1,877,410.90	54,694.00
PARK ST CAPITAL PRIVATE EQUITY	AVPARK5	AVPARK5	999.93	668,015.90
PARK ST CAPITAL PRIVATE EQUITY	AVPARK6	AVPARK6	0.01	
PRIMUS CAPITAL FUND V	AVPRIMUS5		999.88	3,329,796.90
PRIMUS CAPITAL FUND VI	AVPRIMUS6		1,000.02	2,184,879.94
PRIMUS CAPITAL FUND VII	AVPRIMUS7		999.96	16,482,209.61
REDPOINT OMEGA III	AVRO3		9,740,263.00	10,153,551.97
TIGER IRO GREAT RIVER FUND II,	AVTIGR2		11,273,953.32	11,273,953.32
TIGER IRON GREAT RIVER FUND	AVTIGR		123,681,324.28	125,422,980.76
TRUBRIDGE SPECIAL PURPOSE	AVTBSP		24,312,122.18	25,191,648.16
TUCKER ANTHONY PRIVATE	AVTAPE3		1,000.42	1,491.88
TUCKER ANTHONY PRIVATE	AVTAPE4		1,000.14	0.92
WARBURG PINCUS EQUITY	AWARBURG		999.67	291,191.97
WARBURG PINCUS PRIVATE	AVWPPE9		997.56	3,508,466.85
WARBURG PINCUS PRIVATE	AWARBURG8		999.25	182,310.99
WARBURG PINCUS PRIVATE	AVWPPE10		1,000.61	33,922,110.69
WARBURG PINCUS PRIVATE	AVWPPE11		15,385,515.21	63,832,424.77
WARBURG PINCUS PRIVATE	AVWPPE12		106,948,008.66	135,065,545.29
ALTERNATIVE INVESTMENT FUNDS TOTAL			1,087,308,135.70	1,916,003,023.96
VENTURE CAPITAL TOTAL			1,087,308,135.70	1,916,003,023.96
Private Equity TOTAL			3,405,260,180.89	6,532,018,997.83
TOTAL			9,301,691,574.74	13,802,645,983.35
FUND TOTAL			59,243,876,060.71	80,773,903,807.28