

Monthly Market with Par Values/Shares

As Of 12/31/2016

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Asset Class	Portfolio ID	Portfolio Name	Shares	Book Value	Market Value
LIQUIDITY RESERVE without I-GLR:			1,682,126,379.95	1,679,397,830.34	1,679,447,248.54
LIQUIDITY RESERVE I-GLR:			0.00	0.01	0.00
LIQUIDITY RESERVE TOTAL:			1,682,126,379.95	1,679,397,830.35	1,679,447,248.54

DOMESTIC EQUITIES

Internal Equities

CSF	CONCENTRATED SELECT FUND (F)	20,222,845.26	821,059,275.50	877,165,692.00
LCA	ANALYST SELECT FUND (F)	46,236,519.93	1,872,537,923.76	2,366,744,841.00
LCP	LARGE-CAP PASSIVE (P)	125,907,133.69	4,227,313,604.99	8,867,994,686.00
LCV	LARGE-CAP VALUE (F)	19,261,522.90	807,072,870.48	1,093,694,149.00
MCV	MID-CAP VALUE (F)	61,918,050.00	2,117,812,936.56	2,264,511,020.00
RLG	LARGE-CAP GROWTH (F)	23,560,148.02	1,745,467,962.64	2,243,618,937.00
RMG	MID-CAP GROWTH (F)	17,582,553.00	1,218,649,599.71	1,496,668,958.00
QN2	QUANTITATIVE 2000 (Q)	28,464,407.80	473,515,835.37	579,124,202.00
SCS	SMALL CAP SELECT (F)	7,090,000.00	231,199,251.10	245,771,900.00

Internal Equities Total:	350,243,180.60	13,514,629,260.11	20,035,294,385.00
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External Equities

5IN	INTECH (Q)	24,471,209.78	853,997,205.31	1,046,300,905.00
6CH	CHARTWELL (SV)	12,957,022.54	175,974,796.02	246,032,618.00
6DG	NEUBERGER BERMAN (SV)	26,582,107.67	188,007,479.07	228,191,389.00
6FC	FULLER THALER (SC)	25,676,494.82	195,221,837.47	239,067,258.00
6FT	FULLER & THALER (MC)	17,643,018.69	86,139,164.83	106,335,116.00
6MA	WEATHERBIE CAPITAL (SG)	18,944,104.17	246,030,041.74	280,287,293.00
6NC	NEXT CENTURY (SG)	12,263,620.88	128,636,484.23	152,043,384.42

External Equities Total:	138,537,578.56	1,874,007,008.67	2,298,257,963.42
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DOMESTIC EQUITIES without TFA:	488,780,759.16	15,388,636,268.78	22,333,552,348.42
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DOMESTIC EQUITIES TOTAL:	488,780,759.16	15,388,636,268.78	22,333,552,348.42
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INTERNATIONAL EQUITIES

Internal International

I-ALL	ASSET ALLOCATION-TRANSITION ACCT		75,045,206.78	73,051,458.37
I-VAL	INTERNATIONAL VALUE PORTFOLIO		3,117,478,241.80	2,982,257,468.00
EQS	EAFE SWAPS		1,011,566,657.54	1,016,909,500.00
I-EAFE	STATE STREET EAFE INDEX		1,096,042,416.16	1,765,057,572.00
I-PAN	INTERNAL EAFE TOPDOWN		313,066,640.31	356,646,824.50
I-QUAN	EAFE QUANTITATIVE PORTFOLIO		2,388,929,246.40	2,455,962,619.00

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INTERNATIONAL EQUITIES					
Internal International					
	EQS-E	EMERGING SWAP		75,539,878.27	74,365,089.38
	I-ACT	INTERNAL EMERGING ACTIVE		960,070,972.17	1,332,922,402.00
	I-EMQUAN	EMERGING MARKET QUANTITATIVE		557,222,565.82	581,483,180.50
Internal International Total:				9,594,961,825.25	10,638,656,113.75
External International					
	I-LAZ	LAZARD ASSET MANAGEMENT		611,639,504.82	597,388,685.90
	I-WEL	WELLINGTON MANAGEMENT		635,879,466.91	652,103,854.10
	I-ARROW	ARROWSTREET CAPITAL		1,755,190,933.80	1,847,936,548.00
	I-BERNS	ALLIANCE BERNSTEIN EAFE		1,827,593,037.05	1,899,457,178.00
	I-MFS	MFS		1,805,354,824.19	1,753,224,097.00
	I-BABS	STEWART INVESTORS		445,562,866.09	420,296,614.00
	I-GEN	GENESIS		284,615,446.44	295,810,072.90
	I-SANF	ALLIANCE BERNSTEIN EMERGING		296,608,205.72	314,574,113.70
External International Total:				7,662,444,285.02	7,780,791,163.60
INTERNATIONAL EQUITIES without TFA:			0.00	17,257,406,110.27	18,419,447,277.35
INTERNATIONAL EQUITIES TOTAL:				17,257,406,110.27	18,419,447,277.35
GLOBAL EQUITIES					
	GQUAN	GLOBAL QUANTITATIVE		474,105,663.29	536,157,433.00
GLOBAL EQUITIES TOTAL:				474,105,663.29	536,157,433.00
REAL ESTATE					
Real Estate					
Private Real Estate					
Direct Real Estate					
	RE-EAST	EAST REGION		431,893,244.01	1,942,833,326.00
	RE-MIDWEST	MIDWEST REGION		718,468,676.00	1,056,713,608.00
	RE-SOUTH	SOUTH REGION		377,770,485.00	587,102,254.00
	RE-WEST	WEST REGION	100,000.00	669,867,480.00	2,096,943,606.00
	RE-OTHER	OTHER		83,369,549.00	111,037,394.00
Direct Real Estate Totals			100,000.00	2,281,369,434.01	5,794,630,188.00
Commingled Funds Real Estate					
	RE-DOM	DOMESTIC		329,083,530.00	214,084,693.00
	RE-INTL	INTERNATIONAL	-7,392,000,000.00	515,886,190.13	643,866,706.02



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REAL ESTATE					
Real Estate					
Private Real Estate					
Commingled Funds Real Estate					
	RE-OPPFUND	OPPORTUNITY FUND		305,375,824.19	281,434,653.00
Commingled Funds Real Estate Totals			-7,392,000,000.00	1,150,345,544.32	1,139,386,052.02
Private Real Estate Totals			-7,391,900,000.00	3,431,714,978.33	6,934,016,240.02
Public Real Estate					
	RE-REIT	REITS	33,320,583.49	982,167,792.78	1,262,430,961.00
Public Real Estate Totals			33,320,583.49	982,167,792.78	1,262,430,961.00
REAL ESTATE TOTAL:			-7,358,579,416.51	4,413,882,771.11	8,196,447,201.02
ALTERNATIVE INVESTMENTS					
Alternative Investments					
Opportunistic/Diversified					
	AI-ENR	ENERGY AND NATURAL RESOURCES	4,925,000.00	843,336,005.86	980,372,079.12
	AI-FDIC	BANKING AND INSURANCE	3,293,344.60	480,259,901.32	518,150,062.04
	AI-HF	HEDGE FUNDS		1,638,378,016.60	2,003,915,433.09
	AI-INF	INFRASTRUCTURE		57,742,121.99	107,498,840.42
	AI-LQRJ	RJA	-173,800.00	-6,071,200.80	-3,122,454.25
	AI-LQSB	SCIBETA USA	8,061,918.48	387,382,897.34	415,079,876.00
	AI-PPIF	PUBLIC-PRIVATE INVESTMENT FUNDS		4,000.55	25,759,780.83
	AI-SF	SPECIALTY FINANCE	4,357,090.00	1,074,206,244.47	1,485,000,087.20
			20,463,553.08	4,475,237,987.33	5,532,653,704.45
Private Equity					
	AI-DPE	DOMESTIC PRIVATE EQUITY		1,337,998,211.58	2,898,020,288.05
	AI-GIP	GLOBAL/INTL PRIVATE EQUITY		281,834,439.48	407,342,876.31
	AI-PPE	PUBLIC PRIVATE EQUITY	10,840,319.00	75,304,280.27	154,679,008.00
	AI-SD	STOCK DISTRIBUTION	3,955,623.00	13,619,395.16	23,629,210.00
	AI-VC	VENTURE CAPITAL		712,201,723.11	1,163,150,525.09
			14,795,942.00	2,420,958,049.60	4,646,821,907.45
ALTERNATIVE INVESTMENTS TOTAL:			35,259,495.08	6,896,196,036.93	10,179,475,611.90
Grand Total for All Investments				46,109,624,680.73	61,344,527,120.23

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

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DESCRIPTION	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE						
	Portfolio: LQR		LIQUIDITY RESERVE			
	Instrument: CP		COMMERCIAL PAPER (DISCOUNT)			
TREASURY BILL	0.417		2/2/2017	1,000,000.00	999,636.05	999,636.05
TREASURY BILL	0.462		3/2/2017	142,000,000.00	141,888,182.25	141,888,182.25
TREASURY BILL	0.496		4/27/2017	9,000,000.00	8,985,981.61	8,985,981.61
TREASURY BILL	0.596		5/25/2017	178,000,000.00	177,583,258.01	177,583,258.01
TREASURY BILL	0.424		2/9/2017	5,000,000.00	4,997,741.03	4,997,741.03
TREASURY BILL	0.438		2/16/2017	4,000,000.00	3,997,814.43	3,997,814.43
TREASURY BILL	0.443		2/23/2017	126,000,000.00	125,918,610.28	125,918,610.28
TREASURY BILL	0.477		3/9/2017	175,000,000.00	174,839,272.72	174,839,272.72
TREASURY BILL	0.438		3/16/2017	81,000,000.00	80,927,333.63	80,927,333.63
TREASURY BILL	0.405		3/23/2017	171,000,000.00	170,842,977.15	170,842,977.15
TREASURY BILL	0.465		4/6/2017	50,000,000.00	49,933,930.03	49,933,930.03
TREASURY BILL	0.434		4/13/2017	28,000,000.00	27,965,501.04	27,965,501.04
TREASURY BILL	0.456		4/20/2017	57,000,000.00	56,915,312.01	56,915,312.01
TREASURY BILL	0.559		5/4/2017	45,000,000.00	44,911,597.04	44,911,597.04
TREASURY BILL	0.578		5/11/2017	109,000,000.00	108,772,886.97	108,772,886.97
TREASURY BILL	0.576		5/18/2017	186,000,000.00	185,593,904.39	185,593,904.39
TREASURY BILL	0.595		6/1/2017	236,000,000.00	235,414,623.05	235,414,623.05
TREASURY BILL	0.603		6/8/2017	84,000,000.00	83,778,019.08	83,778,019.08
COMMERCIAL PAPER (DISCOUNT) TOTAL				1,687,000,000.00	1,684,266,580.77	1,684,266,580.77
	Instrument: TSY		U S TREASURIES			
US TREASURY FRN	0.560	0.6073	1/31/2018	2,000,000.00	2,001,863.51	2,008,283.63
US TREASURY FRN	0.606	0.4402	4/30/2018	10,000,000.00	10,001,343.78	10,029,705.92
US TREASURY N/B	0.585	0.5000	4/30/2017	5,000,000.00	4,999,868.69	5,002,881.77
US TREASURY N/B	0.561	0.8750	2/28/2017	3,000,000.00	3,001,944.73	3,010,419.20
US TREASURY N/B	0.613	0.6250	5/31/2017	5,000,000.00	4,999,848.91	5,002,997.25
U S TREASURIES TOTAL				25,000,000.00	25,004,869.62	25,054,287.77

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DESCRIPTION	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE						
Portfolio: LQR-CONTRA			LQR-CONTRA ASSETS			
Instrument: COM			COMMON STOCK			
UNSETTLED BUYS			1/1/2001	-55,644,510.22	-55,644,510.22	-55,644,510.00
UNSETTLED SELLS			1/1/2001	25,770,890.17	25,770,890.17	25,770,890.00
COMMON STOCK TOTAL				-29,873,620.05	-29,873,620.05	-29,873,620.00
TOTAL				1,682,126,379.95	1,679,397,830.35	1,679,447,248.54

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal					
Instrument: CALL		CALL OPTION			
AAPL JAN @ 115 CALL	AAPL	2.41	-1,000.00	-101,997.49	-241,000.00
BA JAN @ 155 CALL	BA	3.20	-500.00	-130,511.49	-160,000.00
BAC JAN @ 23 CALL	BAC	0.31	-6,000.00	-179,995.01	-186,000.00
BBT JAN @ 46 CALL	BBT	1.69	-1,000.00	-100,997.56	-169,000.00
BBT JAN @ 48 CALL	BBT	0.54	-2,000.00	-79,997.99	-108,000.00
BHI JAN @ 67.50 CALL	BHI	0.91	-3,000.00	-292,073.43	-273,000.00
C JAN @ 60 CALL	C 170120C00060000	1.31	-1,000.00	-68,117.99	-131,000.00
C JAN @ 62.50 CALL	C 170120C00062500	0.49	-4,000.00	-137,395.99	-196,000.00
CIT JAN @ 44 CALL	CIT	0.50	-1,000.00	-51,498.46	-50,000.00
COF JAN @ 92.50 CALL	COF	0.43	-1,000.00	-99,597.46	-43,000.00
COL JAN @ 105 CALL	COL	0.25	-1,000.00	-121,996.99	-25,000.00
CPA JAN @ 95 CALL	CPA	1.07	-950.00	-234,678.82	-101,650.00
DISCK FEB @ 30 CALL	DISCK	0.35	-500.00	-24,999.43	-17,500.00
FDX JAN @ 200 CALL	FDX	0.28	0.00	0.00	0.00
GM JAN @ 38 CALL	GM	0.11	-5,000.00	-173,946.09	-55,000.00
GS JAN @ 235 CALL	GS	9.10	-500.00	-163,496.55	-455,000.00
H FEB @ 60 CALL	H 170217C00060000	0.65	-250.00	-24,249.45	-16,250.00
HOG JAN @ 60 CALL	HOG	0.69	-250.00	-61,748.64	-17,250.00
IBM JAN @ 170 CALL	IBM	2.23	-1,000.00	-97,887.67	-223,000.00
JEC JAN @ 62.50 CALL	JEC	0.35	-1,000.00	-127,116.81	-35,000.00
JPM JAN @ 85 CALL	JPM	2.29	-2,000.00	-205,334.99	-458,000.00
KMI JAN @ 24 CALL	KMI	0.02	0.00	0.00	0.00
MDLZ JAN @ 50 CALL	MDLZ	0.27	-4,000.00	-251,994.33	-108,000.00
MET JAN @ 60 CALL	MET	0.06	-1,500.00	-100,497.45	-9,000.00
MSFT JAN @ 62.50 CALL	MSFT	0.84	-1,000.00	-45,998.49	-84,000.00
NEM JAN @ 34 CALL	NEM	1.59	5,000.00	749,700.00	795,000.00
NOV JAN @ 41 CALL	NOV	0.18	-2,000.00	-134,056.96	-36,000.00
SCHL FEB @ 50 CALL	SCHL	0.80	-250.00	-24,499.45	-20,000.00
SCHL JAN @ 45 CALL	SCHL	3.40	-250.00	-29,249.07	-85,000.00
SEAS JAN @ 19 CALL	SEAS	0.55	-500.00	-44,999.00	-27,500.00
STLD JAN @ 38 CALL	STLD	0.33	-1,000.00	-80,997.90	-33,000.00
STT JAN @ 82.50 CALL	STT	0.29	-1,000.00	-123,086.56	-29,000.00
UAL JAN @ 75 CALL	UAL	1.59	-2,000.00	-293,112.99	-318,000.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: CALL		CALL OPTION			
UNH JAN @ 170 CALL	UNH	0.59	-500.00	-83,497.90	-29,500.00
WYNN JAN @ 105 CALL	WYNN	0.08	0.00	0.00	0.00
CALL OPTION TOTAL			-41,950.00	-2,939,928.41	-2,944,650.00
Instrument: COM		COMMON STOCK			
1 800 FLOWERS COM	FLWS	10.70	64,400.00	259,223.53	689,080.00
1ST SOURCE CORP	SRCE	44.66	18,000.00	273,768.02	803,880.00
3M COMPANY	MMM	178.57	339,483.00	19,456,252.33	60,621,479.00
8X8 INC	EGHT	14.30	67,600.00	417,407.92	966,680.00
A10 NETWORKS INC	ATEN	8.31	81,200.00	540,763.87	674,772.00
AAON INC	AAON	33.05	30,200.00	748,341.81	998,110.00
AAR CORPORATION	AIR	33.05	26,200.00	786,341.20	865,910.00
AARON'S INC.	AAN	31.99	1,225,000.00	33,399,372.96	39,187,750.00
AARON'S INC.	AAN	31.99	37,600.00	829,912.77	1,202,824.00
ABBOTT LABORATORIES	ABT	38.41	495,100.00	21,338,220.27	19,016,791.00
ABBOTT LABORATORIES	ABT	38.41	846,898.00	14,604,854.76	32,529,352.00
ABBVIE INC.	ABBV	62.62	495,000.00	31,268,300.78	30,996,900.00
ABBVIE INC.	ABBV	62.62	933,693.00	22,300,053.10	58,467,856.00
ABERCROMBIE & FITCH CO	ANF	12.00	55,500.00	1,113,944.26	666,000.00
ABM INDUSTRIES INC.	ABM	40.84	31,600.00	929,387.36	1,290,544.00
ACCENTURE PLC	ACN	117.13	359,812.00	15,714,123.80	42,144,780.00
ACCO BRANDS CORP	ACCO	13.05	76,400.00	492,890.10	997,020.00
ACI WORLDWIDE INC	ACIW	18.15	3,800.00	66,685.43	68,970.00
ACNB CORP	ACNB	31.25	1,900.00	46,310.22	59,375.00
ACORDA THERAPEUTICS INC	ACOR	18.80	125,000.00	3,955,373.39	2,350,000.00
ACORDA THERAPEUTICS INC	ACOR	18.80	38,600.00	933,899.13	725,680.00
ACTIVISION BLIZZARD INC	ATVI	36.11	350,071.00	5,400,308.74	12,641,064.00
ACTIVISION BLIZZARD INC	ATVI	36.11	121,100.00	4,185,710.93	4,372,921.00
ACTIVISION BLIZZARD INC	ATVI	36.11	322,590.00	11,930,991.15	11,648,725.00
ACTIVISION BLIZZARD INC	ATVI	36.11	310,000.00	9,844,510.94	11,194,100.00
ACUITY BRANDS INC	AYI	230.86	123,300.00	24,580,660.37	28,465,038.00
ACUITY BRANDS INC	AYI	230.86	155,000.00	8,447,693.54	35,783,300.00
ACUSHNET HOLDINGS CORP	GOLF	19.71	7,100.00	149,293.84	139,941.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM COMMON STOCK					
ADAMS RESOURCES & ENERGY	AE	39.65	10,300.00	448,627.95	408,395.00
ADDUS HOMECARE CORP	ADUS	35.05	19,000.00	641,715.48	665,950.00
ADOBE SYSTEMS INC.	ADBE	102.95	437,500.00	23,090,542.85	45,040,625.00
ADOBE SYSTEMS INC.	ADBE	102.95	281,274.00	6,937,859.51	28,957,158.00
ADOBE SYSTEMS INC.	ADBE	102.95	380,700.00	21,695,063.62	39,193,065.00
ADTALEM GLOBAL EDUCATION INC	ATGE	31.20	31,200.00	592,729.04	973,440.00
ADVANCED DISPOSAL SERVICES I	ADSW	22.22	7,100.00	143,089.04	157,762.00
ADVANCED ENERGY INDUSTRIES	AEIS	54.75	23,100.00	594,104.20	1,264,725.00
ADVANCED MICRO DEVICES INC.	AMD	11.34	176,200.00	1,037,738.08	1,998,108.00
ADVANCEPIERRE FOODS	APFH	29.78	100.00	2,664.45	2,978.00
ADVANSIX INC	ASIX	22.14	17,563.00	103,272.58	388,845.00
ADVISORY BOARD CO/THE	ABCO	33.25	300.00	13,007.37	9,975.00
AECOM	ACM	36.36	1,375,000.00	43,881,481.26	49,995,000.00
AEGION CORP	AEGN	23.70	34,200.00	650,018.51	810,540.00
AEP INDS INC	AEPI	116.10	3,900.00	232,974.92	452,790.00
AEROHIVE NETWORKS INC	HIVE	5.70	2,100.00	12,213.83	11,970.00
AETNA INC.	AET	124.01	38,000.00	3,813,642.00	4,712,380.00
AETNA INC.	AET	124.01	195,932.00	4,207,164.23	24,297,527.00
AEVI GENOMIC MEDICINE INC	GNMX	5.18	5,200.00	31,921.24	26,936.00
AFLAC INC	AFL	69.60	231,740.00	7,673,119.13	16,129,104.00
AG MORTGAGE INVESTMENT	MITT	17.11	8,600.00	166,256.28	147,146.00
AIMMUNE THERAPEUTICS INC	AIMT	20.45	33,900.00	759,808.00	693,255.00
AIR LEASE CORP	AL	34.33	1,340,000.00	37,434,930.61	46,002,200.00
AIR METHODS CORP	AIRM	31.85	130,000.00	5,918,794.44	4,140,500.00
AIR PROD. & CHEM.	APD	143.82	112,793.00	10,240,163.79	16,221,889.00
AIR TRANSPORT SERVICES	ATSG	15.96	50,400.00	407,165.61	804,384.00
AK STEEL HOLDING CORP	AKS	10.21	40,100.00	418,455.53	409,421.00
AKORN INC	AKRX	21.83	130,000.00	5,313,575.66	2,837,900.00
ALARM.COM HOLDINGS INC	ALRM	27.83	24,000.00	679,755.23	667,920.00
ALBANY MOLECULAR RESEARCH	AMRI	18.76	27,700.00	347,533.88	519,652.00
ALCOA CORP	AA	28.08	0.90	22.77	25.00
ALEXANDER & BALDWIN INC.	ALEX	44.87	1,000.00	40,800.82	44,870.00
ALEXION PHARMACEUTICALS INC	ALXN	122.35	38,500.00	6,538,979.60	4,710,475.00

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Instrument: COM		COMMON STOCK			
ALEXION PHARMACEUTICALS INC	ALXN	122.35	271,700.00	36,727,892.94	33,242,495.00
ALEXION PHARMACEUTICALS INC	ALXN	122.35	125,155.00	19,860,405.50	15,312,714.00
ALEXION PHARMACEUTICALS INC	ALXN	122.35	166,118.00	20,311,730.50	20,324,537.00
ALIGN TECHNOLOGY INC	ALGN	96.13	203,100.00	10,695,726.23	19,524,003.00
ALIGN TECHNOLOGY INC	ALGN	96.13	295,000.00	16,290,420.04	28,358,350.00
ALLEGIANCE BANCSHARES INC	ABTX	36.15	3,100.00	106,849.02	112,065.00
ALLEGiant TRAVEL CO	ALGT	166.40	600.00	104,109.11	99,840.00
ALLEGION PLC	ALLE	64.00	135,000.00	8,902,421.10	8,640,000.00
ALLERGAN PLC	AGN	210.01	105,447.00	20,047,930.18	22,144,924.00
ALLERGAN PLC	AGN	210.01	179,500.00	45,363,071.18	37,696,795.00
ALLERGAN PLC	AGN	210.01	148,700.00	27,980,894.42	31,228,487.00
ALLERGAN PLC	AGN	210.01	25,000.00	7,875,032.50	5,250,250.00
ALLERGAN PLC	AGN	210.01	181,000.00	32,787,738.17	38,011,810.00
ALLERGAN PLC	AGN	210.01	193,015.00	35,778,462.01	40,535,080.00
ALLERGAN PLC	AGN	210.01	18,998.00	2,779,774.55	3,989,770.00
ALLETE INC.	ALE	64.19	6,700.00	353,850.02	430,073.00
ALLIANCE DATA SYSTEM	ADS	228.50	51,100.00	13,426,463.39	11,676,350.00
ALLIED MOTION TECHNOLOGIES	AMOT	21.39	6,800.00	156,563.50	145,452.00
ALLSTATE CORP	ALL	74.12	215,588.00	7,988,370.50	15,979,383.00
ALMOST FAMILY INC	AFAM	44.10	15,000.00	395,632.76	661,500.00
ALON USA ENERGY INC	ALJ	11.38	61,500.00	585,405.07	699,870.00
ALPHA & OMEGA	AOSL	21.27	32,200.00	303,388.15	684,894.00
ALPHABET INC	GOOGL	792.45	55,000.00	22,075,680.43	43,584,750.00
ALPHABET INC	GOOGL	792.45	53,700.00	19,226,519.18	42,554,565.00
ALPHABET INC	GOOGL	792.45	169,434.00	38,108,947.32	134,267,973.00
ALPHABET INC CL C	GOOG	771.82	27,000.00	9,959,463.62	20,839,140.00
ALPHABET INC CL C	GOOG	771.82	103,300.02	55,566,368.72	79,729,022.00
ALPHABET INC CL C	GOOG	771.82	171,249.96	38,461,558.39	132,174,142.00
ALTABA INC	AABA	38.67	499,861.00	15,203,182.70	19,329,625.00
ALTIMUNE INC	ALT	3.25	200,900.00	511,983.22	652,925.00
ALTRIA GROUP INC	MO	67.62	1,128,886.00	11,660,334.10	76,335,271.00
AMAG PHARMACEUTICALS INC	AMAG	34.80	26,800.00	755,532.30	932,640.00
AMAZON.COM INC	AMZN	749.87	15,000.00	10,287,393.50	11,248,050.00

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Instrument: COM COMMON STOCK					
AMAZON.COM INC	AMZN	749.87	112,300.00	28,543,983.92	84,210,401.00
AMAZON.COM INC	AMZN	749.87	224,464.00	25,517,430.83	168,318,820.00
AMAZON.COM INC	AMZN	749.87	21,000.00	6,543,923.30	15,747,270.00
AMBAC FINANCIAL GROUP INC	AMBC	22.50	10,500.00	273,606.54	236,250.00
AMBER ROAD INC	AMBR	9.08	63,600.00	633,381.39	577,488.00
AMEDISYS INC	AMED	42.63	400.00	9,002.00	17,052.00
AMERESCO INC-CLASS A	AMRC	5.50	99,300.00	711,800.32	546,150.00
AMERICAN AIRLINES GROUP INC	AAL	46.69	178,000.00	7,041,801.20	8,310,820.00
AMERICAN AIRLINES GROUP INC	AAL	46.69	190,000.00	9,196,425.50	8,871,100.00
AMERICAN AXLE & MFG HOLDINGS	AXL	19.30	30,100.00	563,702.20	580,930.00
AMERICAN EAGLE OUTFITTERS	AEO	15.17	16,700.00	262,035.81	253,339.00
AMERICAN ELECTRIC POWER	AEP	62.96	173,000.00	11,076,620.42	10,892,080.00
AMERICAN ELECTRIC POWER	AEP	62.96	338,000.00	21,543,145.94	21,280,480.00
AMERICAN ELECTRIC POWER	AEP	62.96	283,869.00	8,651,010.58	17,872,392.00
AMERICAN EXPRESS CO.	AXP	74.08	85,000.00	4,839,278.29	6,296,800.00
AMERICAN EXPRESS CO.	AXP	74.08	565,000.00	39,705,364.11	41,855,200.00
AMERICAN EXPRESS CO.	AXP	74.08	461,392.00	16,542,113.21	34,179,919.00
AMERICAN INTL GROUP	AIG	65.31	268,000.00	10,718,279.88	17,503,080.00
AMERICAN INTL GROUP	AIG	65.31	587,306.00	22,930,718.28	38,356,955.00
AMERICAN NATL BANKSHARES	AMNB	34.80	19,300.00	435,640.70	671,640.00
AMERICAN PUBLIC EDUCATION	APEI	24.55	28,200.00	662,001.35	692,310.00
AMERICAN RENAL ASSOCIATES	ARA	21.28	29,300.00	606,655.88	623,504.00
AMERICAN SOFTWARE INC-CLASS	AMSWA	10.33	58,700.00	589,371.00	606,371.00
AMERICAN STATES WATER CO.	AWR	45.56	60,000.00	2,017,064.65	2,733,600.00
AMERICAN TOWER CORP	AMT	105.68	238,900.00	24,447,814.63	25,246,952.00
AMERICAN TOWER CORP	AMT	105.68	243,044.00	9,292,929.07	25,684,890.00
AMERICAN VANGUARD CORP	AVD	19.15	40,000.00	606,119.10	766,000.00
AMERISAFE INC	AMSF	62.35	15,400.00	743,360.60	960,190.00
AMGEN INC	AMGN	146.21	433,494.00	18,240,400.48	63,381,158.00
AMKOR TECHNOLOGY INC	AMKR	10.55	84,100.00	768,215.67	887,255.00
AMNEAL PHARMACEUTICALS INC	AMRX	13.25	66,200.00	1,306,458.42	877,150.00
AMPHASTAR PHARMACEUTICALS	AMPH	18.42	38,900.00	687,774.50	716,538.00
AMPHENOL CORP-CL A	APH	67.20	474,900.00	17,418,448.12	31,913,280.00

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Instrument: COM		COMMON STOCK			
AMPHENOL CORP-CL A	APH	67.20	441,400.00	21,619,018.75	29,662,080.00
ANADARKO PETROLEUM CORP	APC	69.73	322,269.00	11,658,215.80	22,471,817.00
ANALOGIC CORP.	ALOG	82.95	9,800.00	811,013.88	812,910.00
ANDERSONS INC/THE	ANDE	44.70	100,000.00	4,661,209.00	4,470,000.00
ANDERSONS INC/THE	ANDE	44.70	22,300.00	898,420.32	996,810.00
ANGIODYNAMICS INC	ANGO	16.87	42,100.00	626,870.00	710,227.00
ANI PHARMACEUTICALS INC	ANIP	60.62	10,600.00	333,405.32	642,572.00
ANIXTER INTERNATIONAL INC.	AXE	81.05	16,000.00	1,008,724.02	1,296,800.00
ANTHEM INC.	ANTM	143.77	151,851.00	8,389,716.24	21,831,618.00
ANWORTH MORTGAGE ASS	ANH	5.17	30,300.00	172,531.71	156,651.00
AON PLC	AON	111.53	151,573.00	15,765,865.60	16,904,937.00
APACHE CORP.	APA	63.47	373,000.00	28,280,492.27	23,674,310.00
APACHE CORP.	APA	63.47	218,458.00	10,840,322.28	13,865,529.00
APOLLO EDUCATION GROUP INC	APOL	9.90	85,600.00	1,099,021.75	847,440.00
APPLE INC.	AAPL	115.82	826,035.00	44,322,038.67	95,671,374.00
APPLE INC.	AAPL	115.82	303,000.00	33,442,902.24	35,093,460.00
APPLE INC.	AAPL	115.82	740,300.00	29,901,908.36	85,741,546.00
APPLE INC.	AAPL	115.82	3,163,218.00	27,282,120.77	366,363,909.00
APPLIED GENETIC TECHNOLOGIES	AGTC	9.35	65,200.00	821,343.22	609,620.00
APPLIED INDUSTRIAL TECH INC.	AIT	59.40	19,700.00	814,182.77	1,170,180.00
APPLIED MATERIALS INC.	AMAT	32.27	628,175.00	14,595,646.13	20,271,207.00
APPTIO INC-CLASS A	APTI	18.53	2,200.00	38,355.46	40,766.00
APTEVO THERAPEUTICS INC	APVO	2.44	70,000.00	204,265.79	170,800.00
APTEVO THERAPEUTICS INC	APVO	2.44	5,100.00	9,015.24	12,444.00
APTIV PLC	APTIV	67.35	355,000.00	30,390,685.38	23,909,250.00
APTIV PLC	APTIV	67.35	515,000.00	38,631,207.50	34,685,250.00
AQUAVENTURE HOLDINGS LTD	WAAS	24.53	2,300.00	57,428.54	56,419.00
ARATANA THERAPEUTICS INC	PETX	7.18	400.00	6,559.24	2,872.00
ARAVIVE INC	ARAV	14.90	17,400.00	220,571.67	259,260.00
ARC DOCUMENT SOLUTIONS INC	ARC	5.08	133,800.00	552,244.35	679,704.00
ARCBEST CORP	ARCB	27.65	26,800.00	548,168.29	741,020.00
ARCHER DANIELS MIDLAND CO	ADM	45.65	331,442.00	12,901,623.91	15,130,327.00
ARCHROCK INC	AROC	13.20	62,600.00	716,239.95	826,320.00

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Instrument: COM		COMMON STOCK			
ARCONIC INC	ARNC	18.54	300,000.00	7,635,804.19	5,562,000.00
ARES COMMERCIAL REAL ESTATE	ACRE	13.73	8,300.00	98,701.93	113,959.00
ARGAN INC	AGX	70.55	12,200.00	705,281.17	860,710.00
ARGO GROUP INTL HOLDINGS	ARGO	65.90	17,700.00	732,372.69	1,166,430.00
ARIAD PHARMACEUTICAL	ARIA	12.44	8,200.00	115,223.12	102,008.00
ARMOUR RESIDENTIAL REIT INC	ARR	21.69	11,500.00	640,096.75	249,435.00
ARMSTRONG FLOORING INC	AFI	19.91	7,500.00	132,777.75	149,325.00
ARRIS INTL INC SHS	ARRS	30.13	800,000.00	21,077,423.70	24,104,000.00
ARTESIAN RESOURCES -CL A	ARTNA	31.94	8,500.00	229,310.40	271,490.00
ASCENA RETAIL GROUP INC	ASNA	6.19	129,900.00	1,785,204.06	804,081.00
ASCENT MEDIA CORP-A	ASCPA	16.26	36,600.00	812,781.67	595,116.00
ASGN INC	ASGN	44.16	2,500.00	106,839.19	110,400.00
ASPEN TECHNOLOGY INC	AZPN	54.68	34,800.00	634,256.73	1,902,864.00
ASSOCIATED CAPITAL GR-A	AC	32.85	3,200.00	111,285.27	105,120.00
ASTEC INDUSTRIES INC	ASTE	67.46	14,900.00	884,639.91	1,005,154.00
AT&T INC	T	42.53	875,000.00	30,066,522.31	37,213,750.00
AT&T INC	T	42.53	715,000.00	26,753,312.73	30,408,950.00
AT&T INC	T	42.53	3,555,678.00	94,220,105.29	151,222,985.00
ATLANTIC POWER CORP	AT	2.50	257,200.00	636,215.69	643,000.00
ATLANTICA YIELD PLC	ABY	19.35	50,400.00	942,098.09	975,240.00
ATLAS AIR WORLDWIDE HLDG	AAWW	52.15	7,800.00	422,304.41	406,770.00
ATLAS FINANCIAL HOLDINGS INC	AFH	18.05	29,600.00	504,471.92	534,280.00
ATN INTERNATIONAL INC	ATNI	80.13	40,000.00	2,530,121.37	3,205,200.00
ATN INTERNATIONAL INC	ATNI	80.13	3,400.00	150,756.05	272,442.00
ATRION CORP	ATRI	507.20	1,600.00	250,878.78	811,520.00
ATWOOD OCEANICS	ATW	13.13	62,700.00	850,479.15	823,251.00
AUDENTES THERAPEUTICS INC	BOLD	18.27	1,800.00	31,691.70	32,886.00
AUTOMATIC DATA PROC.	ADP	102.78	262,851.00	8,159,709.74	27,015,826.00
AUTONATION INC	AN	48.65	175,000.00	9,925,729.61	8,513,750.00
AV HOMES INC	AVHI	15.80	5,500.00	84,115.02	86,900.00
AVANOS MEDICAL INC	AVNS	36.98	900.00	29,133.54	33,282.00
AVEXIS INC	AVXS	47.73	1,800.00	57,104.98	85,914.00
AVID TECHNOLOGY INC.	AVID	4.40	14,500.00	114,360.05	63,800.00

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Instrument: COM		COMMON STOCK			
AVISTA CORP	AVA	39.99	7,900.00	301,541.95	315,921.00
AVNET INC.	AVT	47.61	211,829.00	6,055,114.42	10,085,179.00
AVON PRODUCTS	AVP	5.04	241,500.00	1,113,370.32	1,217,160.00
AVX CORP.	AVX	15.63	51,100.00	642,048.32	798,693.00
AXOVANT SCIENCES LTD	AXON	12.42	45,400.00	535,479.77	563,868.00
AXSOME THERAPEUTICS INC	AXSM	6.75	3,600.00	24,715.08	24,300.00
AZZ INC	AZZ	63.90	85,000.00	4,055,279.31	5,431,500.00
B&G FOODS INC	BGS	43.80	6,900.00	282,388.72	302,220.00
B. RILEY FINANCIAL INC	RILY	18.45	4,000.00	60,594.78	73,800.00
BAKER HUGHES A GE COMPANY	BHGE	64.97	262,705.00	14,044,223.68	17,067,944.00
BAKER HUGHES A GE COMPANY	BHGE	64.97	614,000.00	34,700,536.89	39,891,580.00
BAKER HUGHES A GE COMPANY	BHGE	64.97	990,000.00	51,727,256.36	64,320,300.00
BALCHEM CORP	BCPC	83.92	62,086.00	3,461,461.22	5,210,257.00
BALCHEM CORP	BCPC	83.92	77,500.00	4,674,673.67	6,503,800.00
BALCHEM CORP	BCPC	83.92	3,000.00	216,433.70	251,760.00
BANCFIRST CORP	BANF	93.05	1,600.00	94,082.86	148,880.00
BANCO LATINOAMERICANO EXP-E	BLX	29.44	29,000.00	471,684.74	853,760.00
BANCORPSOUTH INC	BXS	31.05	40,500.00	1,116,531.97	1,257,525.00
BANK OF AMERICA CORP.	BAC	22.10	1,319,000.00	23,275,185.02	29,149,900.00
BANK OF AMERICA CORP.	BAC	22.10	1,214,000.00	19,281,905.19	26,829,400.00
BANK OF AMERICA CORP.	BAC	22.10	5,931,653.00	141,967,606.17	131,089,531.00
BANK OF MARIN BANCORP	BMRC	69.75	100.00	3,075.09	6,975.00
BANK OF NT BUTTERFIELD & SON	NTB	31.44	3,900.00	121,299.36	122,616.00
BANK OZK	OZK	52.59	125,000.00	4,297,269.08	6,573,750.00
BANK OZK	OZK	52.59	16,100.00	622,951.49	846,699.00
BANKFINANCIAL CORP	BFIN	14.82	44,200.00	548,682.86	655,044.00
BANKUNITED INC	BKU	37.69	519,000.00	16,676,723.47	19,561,110.00
BANKWELL FINANCIAL GROUP INC	BWFG	32.50	1,800.00	38,450.88	58,500.00
BAR HARBOR BANKSHARES	BHB	47.33	8,300.00	288,616.49	392,839.00
BARNES & NOBLE INC.	BKS	11.15	66,500.00	794,830.54	741,475.00
BARNES GROUP INC.	B	47.42	90,000.00	3,378,349.66	4,267,800.00
BARNES GROUP INC.	B	47.42	3,200.00	118,284.37	151,744.00
BARRACUDA NETWORKS INC	CUDA	21.43	32,500.00	846,790.99	696,475.00

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Instrument: COM		COMMON STOCK			
BARRETT BUSINESS SERVICE	BBSI	64.10	11,500.00	567,829.53	737,150.00
BASSETT FURNITURE INDS.	BSET	30.40	22,300.00	611,614.21	677,920.00
BAXTER INTL	BAX	44.34	287,437.00	4,782,452.73	12,744,957.00
BB&T CORPORATION	BBT	47.02	193,000.00	6,261,597.59	9,074,860.00
BB&T CORPORATION	BBT	47.02	200,000.00	7,585,715.85	9,404,000.00
BB&T CORPORATION	BBT	47.02	355,000.00	9,620,758.33	16,692,100.00
BB&T CORPORATION	BBT	47.02	468,841.00	15,002,014.51	22,044,904.00
BEACON ROOFING SUPPLY INC	BECN	46.07	105,000.00	4,581,494.00	4,837,350.00
BEACON ROOFING SUPPLY INC	BECN	46.07	5,700.00	245,295.77	262,599.00
BECTON DICKINSON & COMPANY	BDX	165.55	120,571.00	5,841,644.33	19,960,529.00
BED BATH & BEYOND INC	BBBY	40.64	750,000.00	34,133,777.73	30,480,000.00
BEL FUSE INC-CL B	BELFB	30.90	22,300.00	366,375.04	689,070.00
BELDEN INC	BDC	74.77	5,400.00	308,911.30	403,758.00
BENCHMARK ELECTRONICS INC	BHE	30.50	34,900.00	728,697.64	1,064,450.00
BENEFICIAL BANCORP INC	BNCL	18.40	53,500.00	684,172.28	984,400.00
BERKSHIRE HATHAWAY INC.	BRK.B	162.98	177,000.00	19,364,223.08	28,847,460.00
BERKSHIRE HATHAWAY INC.	BRK.B	162.98	1,091,391.00	94,878,449.60	177,874,905.00
BERKSHIRE HILLS BANC	BHLB	36.85	26,400.00	761,006.58	972,840.00
BERRY GLOBAL GROUP INC	BERY	48.73	199,513.00	6,299,658.71	9,722,268.00
BFC FINANCIAL CORP	BFCF	4.88	15,120.00	56,671.37	73,786.00
BGC PARTNERS INC	BGCP	10.23	64,000.00	575,995.80	654,720.00
BIG 5 SPORTING GOODS CORP	BGFV	17.35	37,900.00	434,163.10	657,565.00
BIG LOTS, INC.	BIG	50.21	3,100.00	148,771.19	155,651.00
BIOGEN IDEC INC	BIIB	283.58	42,500.00	15,915,271.21	12,052,150.00
BIOGEN IDEC INC	BIIB	283.58	135,400.00	39,097,927.37	38,396,732.00
BIOGEN IDEC INC	BIIB	283.58	20,000.00	5,813,884.00	5,671,600.00
BIOGEN IDEC INC	BIIB	283.58	126,227.00	7,843,811.48	35,795,453.00
BIOMARIN PHARMACEUTICAL	BMRN	82.84	39,000.00	4,270,247.04	3,230,760.00
BIOMARIN PHARMACEUTICAL	BMRN	82.84	304,900.00	25,293,326.26	25,257,916.00
BIOMARIN PHARMACEUTICAL	BMRN	82.84	262,500.00	20,007,099.01	21,745,500.00
BIOSPECIFICS TECHNOLOGIES CP	BSTC	55.70	4,700.00	142,882.24	261,790.00
BIOTELEMETRY INC	BEAT	22.35	36,000.00	519,806.55	804,600.00
BLACK BOX CORPORATION	BBOX	15.25	41,000.00	758,018.17	625,250.00

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Instrument: COM		COMMON STOCK			
BLACK HILLS CORP	BKH	61.34	276,000.00	16,479,463.35	16,929,840.00
BLACK HILLS CORP	BKH	61.34	6,200.00	330,314.43	380,308.00
BLACKBAUD INC	BLKB	64.00	5,600.00	304,193.21	358,400.00
BLACKHAWK NETWORK HOLDINGS	HAWK	37.68	1,800.00	70,262.01	67,815.00
BLACKLINE INC	BL	27.63	3,200.00	79,203.65	88,416.00
BLACKROCK INC	BLK	380.54	72,065.00	14,129,073.55	27,423,615.00
BLOOMIN' BRANDS INC	BLMN	18.03	350,000.00	6,439,197.20	6,310,500.00
BLOOMIN' BRANDS INC	BLMN	18.03	1,050,000.00	18,752,094.94	18,931,500.00
BLOOMIN' BRANDS INC	BLMN	18.03	63,100.00	1,132,137.82	1,137,693.00
BLUE CAPITAL REINSURANCE HOL	BCRH	18.45	19,700.00	352,453.88	363,465.00
BLUE HILLS BANCORP INC	BHBK	18.75	39,700.00	525,960.56	744,375.00
BLUEBIRD BIO INC	BLUE	61.70	4,200.00	291,139.80	259,140.00
BLUEPRINT MEDICINES CORP	BPMC	28.05	27,700.00	785,644.75	776,985.00
BNC BANCORP	BNCN	31.90	130,000.00	2,532,364.59	4,147,000.00
BOEING CO	BA	155.68	77,500.00	10,422,491.95	12,065,200.00
BOEING CO	BA	155.68	269,000.00	35,887,577.07	41,877,920.00
BOEING CO	BA	155.68	90,000.00	5,748,249.22	14,011,200.00
BOEING CO	BA	155.68	344,172.00	17,527,427.92	53,580,697.00
BOINGO WIRELESS INC	WIFI	12.19	24,200.00	303,192.69	294,998.00
BOISE CASCADE CO	BCC	22.50	36,600.00	1,037,401.11	823,500.00
BOOKING HOLDINGS INC	BKNG	1,466.06	12,700.00	15,271,618.12	18,618,962.00
BOOKING HOLDINGS INC	BKNG	1,466.06	28,543.00	15,339,878.18	41,845,751.00
BOOKING HOLDINGS INC	BKNG	1,466.06	8,500.00	11,095,047.16	12,461,510.00
BOSTON BEER INC	SAM	169.85	25,000.00	5,323,407.37	4,246,250.00
BOSTON SCIENTIFIC CORP.	BSX	21.63	776,853.00	17,382,085.88	16,803,330.00
BOTTOMLINE TECHNOLOGIES INC	EPAY	25.02	170,000.00	4,230,439.02	4,253,400.00
BRADY CORPORATION	BRC	37.55	29,400.00	660,506.08	1,103,970.00
BRAVO BRIO RESTAURANT GROUP	BBRG	3.80	200,000.00	3,149,522.16	760,000.00
BRIGHT HORIZONS FAMILY	BFAM	70.02	5,200.00	332,763.71	364,104.00
BRIGHTCOVE INC	BCOV	8.05	81,500.00	785,586.88	656,075.00
BRIGHTSPHERE INVESTMENT	BSIG	14.50	53,000.00	767,840.26	768,500.00
BRINKS COMPANY	BCO	41.25	27,600.00	776,862.97	1,138,500.00
BRISTOL-MYERS SQUIBB	BMJ	58.44	284,424.00	11,294,791.59	16,621,739.00

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BRISTOL-MYERS SQUIBB	BMY	58.44	379,900.00	26,510,177.13	22,201,356.00
BRISTOL-MYERS SQUIBB	BMY	58.44	963,551.00	28,804,024.98	56,309,920.00
BROADCOM LTD	AVGO	176.77	217,436.00	29,218,627.54	38,436,162.00
BROOKS AUTOMATION INC	BRKS	17.07	56,000.00	940,760.92	955,920.00
BRUNSWICK CORP	BC	54.54	100,000.00	4,731,850.00	5,454,000.00
BRUNSWICK CORP	BC	54.54	110,000.00	4,858,699.59	5,999,400.00
BUFFALO WILD WINGS INC	BWLD	154.40	2,400.00	368,062.29	370,560.00
BUILD-A-BEAR WORKSHOP INC	BBW	13.75	37,600.00	513,690.74	517,000.00
BUNGE LIMITED	BG	72.24	400,000.00	29,960,709.81	28,896,000.00
C&F FINANCIAL CORP	CFFI	49.85	1,600.00	68,737.42	79,760.00
CABOT MICROELECTRONICS	CCMP	63.17	12,700.00	610,163.24	802,259.00
CACI INTERNATIONAL INC.-CL A	CACI	124.30	9,600.00	1,112,613.92	1,193,280.00
CAESARS ACQUISITION CO-CL A	CACQ	13.50	38,800.00	489,736.59	523,800.00
CAESARS ENTERTAINMENT CORP	CZR	8.50	80,500.00	546,793.83	684,250.00
CAI INTERNATIONAL INC	CAI	8.67	65,000.00	966,530.36	563,550.00
CALERES INC	CAL	32.82	29,300.00	413,367.47	961,626.00
CALIFORNIA FIRST NTN	CFNB	15.65	3,400.00	49,909.36	53,210.00
CALIFORNIA RESOURCES CORP	CRC	21.29	92,087.00	6,599,754.55	1,960,532.00
CALLAWAY GOLF COMPANY	ELY	10.96	79,600.00	915,574.91	872,416.00
CALLON PETROLEUM CORP	CPE	15.37	9,200.00	137,219.67	141,404.00
CALPINE CORP	CPN	11.43	610,000.00	10,289,594.24	6,972,300.00
CALPINE CORP	CPN	11.43	2,773,000.00	39,768,858.54	31,695,390.00
CALPINE CORP	CPN	11.43	4,543,000.00	90,882,195.16	51,926,490.00
CAMBIUM LEARNING GROUP INC	ABCD	4.99	61,000.00	273,369.39	304,390.00
CAMPING WORLD HOLDINGS INC-A	CWH	32.59	225,000.00	4,920,073.27	7,332,750.00
CAMPING WORLD HOLDINGS INC-A	CWH	32.59	3,800.00	119,907.82	123,842.00
CANTEL MEDICAL CORP	CMD	78.75	4,000.00	259,784.62	315,000.00
CAPELLA EDUCATION CO	CPLA	87.80	10,200.00	406,238.38	895,560.00
CAPITAL BANK FINANCIAL - CL A	CBF	39.25	10,597.00	300,248.32	415,932.00
CAPITAL CITY BK GROUP	CCBG	20.48	30,700.00	425,183.99	628,736.00
CAPITAL ONE FINANCIAL CORP.	COF	87.24	97,000.00	5,428,616.32	8,462,280.00
CAPITAL ONE FINANCIAL CORP.	COF	87.24	244,000.00	11,015,402.55	21,286,560.00
CAPITAL ONE FINANCIAL CORP.	COF	87.24	277,181.00	15,632,718.25	24,181,270.00

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Instrument: COM		COMMON STOCK			
CAPITOL FEDERAL FINANCIAL INC	CFFN	16.46	3,600.00	53,711.99	59,256.00
CAPSTAR FINANCIAL HOLDINGS I	CSTR	21.96	1,000.00	20,111.20	21,960.00
CARBONITE INC	CARB	16.40	40,000.00	426,890.08	656,000.00
CARDINAL HEALTH INC.	CAH	71.97	187,984.00	16,172,263.52	13,529,208.00
CARDIOVASCULAR SYSTEMS INC	CSII	24.21	32,300.00	699,692.72	781,983.00
CARDTRONICS PLC-A	CATM	54.57	2,800.00	131,151.16	152,796.00
CARE.COM INC	CRCM	8.57	66,100.00	430,897.49	566,477.00
CAREER EDUCATION CORP	CECO	10.09	76,600.00	722,078.55	772,894.00
CARNIVAL CORP	CCL	52.06	234,934.00	11,284,896.31	12,230,664.00
CARRIZO OIL & GAS INC	CRZO	37.35	100,000.00	3,973,952.07	3,735,000.00
CARRIZO OIL & GAS INC	CRZO	37.35	4,200.00	165,226.69	156,870.00
CATALENT INC	CTLT	26.96	8,500.00	241,744.61	229,160.00
CATERPILLAR INC.	CAT	92.74	321,651.00	12,582,509.08	29,829,914.00
CATHAY GENERAL BANCORP	CATY	38.03	38,500.00	1,362,067.79	1,464,155.00
CATO CORP CL A	CATO	30.08	11,500.00	429,492.31	345,920.00
CAVIUM INC	CAVM	62.44	10,700.00	463,076.84	668,108.00
CBS CORP. CL. B	CBS	63.62	219,581.00	6,397,182.37	13,969,743.00
CELGENE CORP	CELG	115.75	182,000.00	13,486,189.93	21,066,500.00
CELGENE CORP	CELG	115.75	344,900.00	35,910,551.92	39,922,175.00
CELGENE CORP	CELG	115.75	443,257.00	9,227,330.32	51,306,998.00
CENTRAL GARDEN & PET	CENT	33.09	400.00	13,004.00	13,236.00
CENTRAL GARDEN AND PET CO-A	CENTA	30.90	29,400.00	268,875.40	908,460.00
CENTRAL PACIFIC FINANCIAL	CPF	31.42	28,100.00	531,624.69	882,902.00
CENTRAL VALLEY COMM	CVCY	19.96	2,800.00	36,785.84	55,888.00
CENTURY BANCORP INC	CNBKA	60.00	7,900.00	214,926.02	474,000.00
CEVA INC	CEVA	33.55	22,200.00	470,926.44	744,810.00
CHART INDUSTRIES INC	GTLS	36.02	24,900.00	834,688.72	896,898.00
CHARTER COMMUNICATIONS	CHTR	287.92	50,000.00	14,518,950.05	14,396,000.00
CHARTER COMMUNICATIONS	CHTR	287.92	115,540.00	25,049,649.70	33,266,277.00
CHARTER FINL CORP WEST	CHFN	16.67	2,500.00	33,450.08	41,675.00
CHASE CORP	CCF	83.55	8,800.00	538,794.85	735,240.00
CHEESECAKE FACTORY (THE)	CAKE	59.88	4,800.00	215,778.55	287,424.00
CHEMED CORP	CHE	160.41	1,300.00	149,681.08	208,533.00

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CHEMICAL FINL CORP	CHFC	54.17	9,400.00	424,151.02	509,198.00
CHEMOCENTRYX INC	CCXI	7.40	44,200.00	370,352.18	327,080.00
CHEMOURS CO/THE	CC	22.09	79,600.00	757,370.59	1,758,364.00
CHEMTURA CORP	CHMT	33.20	37,000.00	846,308.76	1,228,400.00
CHEMUNG FINANCIAL CORP	CHMG	36.35	6,700.00	196,445.35	243,545.00
CHEVRON CORP.	CVX	117.70	359,854.00	17,717,257.27	42,354,816.00
CHEVRON CORP.	CVX	117.70	530,000.00	62,415,702.00	62,381,000.00
CHEVRON CORP.	CVX	117.70	1,084,949.00	42,880,416.67	127,698,497.00
CHICO'S FAS INC	CHS	14.39	75,700.00	1,190,751.15	1,089,323.00
CHILDREN'S PLACE	PLCE	100.95	400.00	43,216.00	40,380.00
CHUBB LIMITED	CB	132.12	46,317.00	3,143,354.89	6,119,402.00
CHUBB LIMITED	CB	132.12	190,000.00	9,911,788.40	25,102,800.00
CHUBB LIMITED	CB	132.12	266,622.74	12,301,338.40	35,226,196.00
CHURCH & DWIGHT INC	CHD	44.19	290,400.00	5,742,207.96	12,832,776.00
CHURCHILL DOWNS INC	CHDN	150.45	400.00	58,927.36	60,180.00
CHUY'S HOLDINGS INC	CHUY	32.45	145,000.00	3,948,818.53	4,705,250.00
CIDARA THERAPEUTICS INC	CDTX	10.40	5,800.00	68,148.65	60,320.00
CIENA CORP.	CIEN	24.41	17,800.00	395,071.16	434,498.00
CIGNA CORP.	CI	133.39	17,000.00	2,382,495.54	2,267,630.00
CIGNA CORP.	CI	133.39	98,000.00	13,138,556.56	13,072,220.00
CIGNA CORP.	CI	133.39	146,469.00	24,615,580.14	19,537,500.00
CIMPRESS NV	CMPR	91.61	1,400.00	115,028.30	128,254.00
CINCINNATI BELL INC	CBB	22.35	39,900.00	568,565.25	891,765.00
CIRCOR INTERNATIONAL INC	CIR	64.88	6,100.00	410,600.62	395,768.00
CIRRUS LOGIC INC	CRUS	56.54	9,300.00	359,867.00	525,822.00
CISCO SYSTEMS	CSCO	30.22	900,000.00	18,055,496.41	27,198,000.00
CISCO SYSTEMS	CSCO	30.22	300,000.00	9,295,015.00	9,066,000.00
CISCO SYSTEMS	CSCO	30.22	1,165,000.00	25,095,156.31	35,206,300.00
CISCO SYSTEMS	CSCO	30.22	2,904,819.00	60,055,667.93	87,783,630.00
CIT GROUP INC	CIT	42.68	183,500.00	8,544,354.62	7,831,780.00
CIT GROUP INC	CIT	42.68	264,000.00	11,958,843.51	11,267,520.00
CITI TRENDS INC	CTRN	18.84	35,500.00	640,069.76	668,820.00
CITIGROUP INC.	C	59.43	414,400.00	24,850,966.75	24,627,792.00

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CITIGROUP INC.	C	59.43	869,000.00	40,465,107.45	51,644,670.00
CITIGROUP INC.	C	59.43	780,000.00	33,439,623.36	46,355,400.00
CITIGROUP INC.	C	59.43	1,694,574.00	130,089,423.99	100,708,533.00
CITIZENS FINANCIAL GROUP	CFG	35.63	1,477,000.00	34,329,191.85	52,625,510.00
CLARCOR INC.	CLC	82.47	7,700.00	436,613.59	635,019.00
CLEARSIDE BIOMEDICAL INC	CLSD	8.94	2,600.00	45,409.26	23,244.00
CLEARWATER PAPER CORP	CLW	65.55	14,300.00	897,114.72	937,365.00
CLEARWAY ENERGY INC	CWEN.A	15.36	48,900.00	765,623.02	751,104.00
CLEARWAY ENERGY INC	CWEN	15.80	25,200.00	396,891.91	398,160.00
CLEVELAND-CLIFFS INC	CLF	8.41	7,800.00	75,271.17	65,598.00
CME GROUP INC	CME	115.35	194,759.00	14,479,947.56	22,465,451.00
CNB FINANCIAL CORP/PA	CCNE	26.74	26,200.00	475,800.73	700,588.00
CNO FINANCIAL GROUP INC	CNO	19.15	24,800.00	335,757.45	474,920.00
COCA COLA CO.	KO	41.46	600,000.00	24,357,201.27	24,876,000.00
COCA COLA CO.	KO	41.46	300,000.00	9,970,639.64	12,438,000.00
COCA COLA CO.	KO	41.46	2,248,203.00	55,491,547.62	93,210,496.00
CODEXIS INC	CDXS	4.60	131,500.00	567,279.10	604,900.00
CODORUS VALLEY BANCORP INC	CVLY	28.60	1,890.00	37,292.84	54,054.00
COGENT COMMUNICATIONS	CCOI	41.35	200.00	7,708.57	8,270.00
COGNIZANT TECH SOLUTIONS	CTSH	56.03	60,000.00	3,706,044.90	3,361,800.00
COGNIZANT TECH SOLUTIONS	CTSH	56.03	348,141.00	9,700,104.65	19,506,340.00
COHEN & STEERS INC	CNS	33.60	22,900.00	625,248.43	769,440.00
COHERENT INC.	COHR	137.39	9,900.00	656,857.86	1,360,111.00
COHU INC.	COHU	13.90	51,400.00	661,194.22	714,460.00
COLFAX CORP	CFX	35.93	1,000,000.00	29,192,282.43	35,930,000.00
COLGATE PALMOLIVE	CL	65.44	500,659.00	10,598,568.96	32,763,125.00
COLLECTORS UNIVERSE INC	CLCT	21.23	29,300.00	582,754.84	622,039.00
COLUMBIA BANKING SYSTEM INC	COLB	44.68	4,600.00	184,162.31	205,528.00
COLUMBIA SPORTSWEAR CO	COLM	58.30	17,800.00	1,073,463.83	1,037,740.00
COLUMBUS MCKINNON CO	CMCO	27.04	28,500.00	744,706.00	770,640.00
COMCAST CORP - CL A	CMCSA	69.05	851,400.00	38,009,476.27	58,789,170.00
COMCAST CORP - CL A	CMCSA	69.05	292,000.00	6,631,973.93	20,162,600.00
COMCAST CORP - CL A	CMCSA	69.05	1,390,650.00	36,874,891.05	96,024,382.00

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COMFORT SYS USA INC	FIX	33.30	28,500.00	356,365.06	949,050.00
COMMERCIAL METALS CO.	CMC	21.78	38,900.00	862,401.04	847,242.00
COMMUNITY BANK SYSTEM INC	CBU	61.79	3,600.00	184,865.36	222,444.00
COMMUNITY HEALTH SYS	CYH	5.59	79,700.00	1,060,611.28	445,523.00
COMMUNITY TR BANCORP	CTBI	49.60	17,900.00	632,342.07	887,840.00
COMMVAULT SYSTEMS INC	CVLT	51.40	320,000.00	17,164,218.70	16,448,000.00
COMMVAULT SYSTEMS INC	CVLT	51.40	22,800.00	760,963.37	1,171,920.00
CONDUENT INC	CNDT	14.90	800,000.00	13,591,550.64	11,920,000.00
CONNECTONE BANCORP INC	CNOB	25.95	31,400.00	523,353.71	814,830.00
CONOCOPHILLIPS	COP	50.14	235,000.00	14,606,508.00	11,782,900.00
CONOCOPHILLIPS	COP	50.14	715,146.00	16,786,499.59	35,857,420.00
CONSOLIDATED WATER CO-ORD	CWCO	10.85	42,800.00	524,631.91	464,380.00
CONSTELLATION BRANDS INC-A	STZ	153.31	195,700.00	26,546,405.62	30,002,767.00
CONSTELLATION BRANDS INC-A	STZ	153.31	95,438.00	13,079,440.14	14,631,600.00
CONSTELLATION BRANDS INC-A	STZ	153.31	99,500.00	12,678,812.22	15,254,345.00
CONVERGYS CORPORATION	CVG	24.56	25,100.00	623,577.08	616,456.00
COOPER COMPANIES INC.	COO	174.93	130,000.00	23,243,807.07	22,740,900.00
COOPER TIRE & RUBBER	CTB	38.85	2,100.00	63,684.89	81,585.00
COOPER-STANDARD HOLDING	CPS	103.38	10,200.00	648,021.34	1,054,476.00
COPA HOLDINGS SA-CLASS A	CPA	90.83	175,000.00	9,567,654.81	15,895,250.00
CORCEPT THERAPEUTICS INC	CORT	7.26	93,000.00	791,496.48	675,180.00
COREENERGY INFRASTRUCTURE	CORR	34.88	3,700.00	121,616.69	129,056.00
CORNERSTONE ONDEMAND INC	CSOD	42.31	1,700.00	67,420.64	71,927.00
CORNING INC	GLW	24.27	548,455.00	8,365,649.49	13,311,003.00
CORVEL CORP	CRVL	36.60	17,400.00	693,851.57	636,840.00
CORVUS PHARMACEUTICALS INC	CRVS	14.30	1,100.00	14,616.47	15,730.00
COSTAMARE INC	CMRE	5.60	8,500.00	80,852.00	47,600.00
COSTAR GROUP INC	CSGP	188.49	55,000.00	11,321,291.38	10,366,950.00
COSTCO WHOLESALE CORP.	COST	160.11	91,100.00	14,643,191.19	14,586,021.00
COSTCO WHOLESALE CORP.	COST	160.11	251,314.00	11,425,347.31	40,237,885.00
COTIVITI HOLDINGS INC	COTV	34.40	4,000.00	76,229.60	137,600.00
COUNTY BANCORP INC.	ICBK	26.97	2,400.00	50,754.09	64,728.00
COUPA SOFTWARE INC	COUP	25.01	2,700.00	72,454.53	67,527.00

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Instrument: COM		COMMON STOCK			
COVENANT TRANSPORT INC CL-A	CVTI	19.34	25,600.00	697,683.95	495,104.00
CRA INTERNATIONAL INC	CRAI	36.60	18,600.00	401,546.50	680,760.00
CRACKER BARREL OLD COUNTRY	CBRL	166.98	2,500.00	239,868.62	417,450.00
CROSS COUNTRY HEALTHCARE	CCRN	15.61	9,500.00	134,921.75	148,295.00
CROWN CASTLE INTL CO	CCI	86.77	206,870.00	19,809,660.45	17,950,110.00
CSS INDS INC	CSS	27.07	20,600.00	423,434.03	557,642.00
CSX CORP.	CSX	35.93	202,000.00	5,264,832.60	7,257,860.00
CSX CORP.	CSX	35.93	550,295.00	11,632,959.42	19,772,099.00
CTS CORP.	CTS	22.40	27,300.00	491,517.02	611,520.00
CULP INC	CULP	37.15	18,300.00	438,084.86	679,845.00
CURIS INC	CRIS	3.08	48,500.00	150,374.07	149,380.00
CURTISS-WRIGHT CORP.	CW	98.36	19,300.00	1,247,376.94	1,898,348.00
CUSTOMERS BANCORP INC	CUBI	35.82	12,200.00	421,577.67	437,004.00
CUTERA INC	CUTR	17.35	38,000.00	537,489.16	659,300.00
CVB FINL CORP	CVBF	22.93	4,900.00	108,685.87	112,357.00
CVR ENERGY INC	CVI	25.39	14,000.00	233,085.42	355,460.00
CVS HEALTH CORP	CVS	78.91	390,000.00	19,201,294.51	30,774,900.00
CVS HEALTH CORP	CVS	78.91	525,900.00	44,989,769.56	41,498,769.00
CVS HEALTH CORP	CVS	78.91	619,223.00	10,592,588.42	48,862,887.00
DANA HOLDING CORP	DAN	18.98	39,000.00	558,887.25	740,220.00
DANAHER CORP	DHR	77.84	90,000.00	3,424,729.12	7,005,600.00
DANAHER CORP	DHR	77.84	312,500.00	12,441,026.14	24,325,000.00
DANAHER CORP	DHR	77.84	349,072.00	7,160,404.74	27,171,764.00
DANAHER CORP	DHR	77.84	180,000.00	11,538,905.59	14,011,200.00
DARLING INGREDIENTS INC	DAR	12.91	93,600.00	1,316,355.14	1,208,376.00
DATALINK CORP	DTLK	11.26	57,800.00	480,677.14	650,828.00
DAVE & BUSTERS	PLAY	56.30	1,300.00	72,790.97	73,190.00
DAWSON GEOPHYSICAL CO	DWSN	8.04	76,700.00	576,461.45	616,668.00
DEAN FOODS CO	DF	21.78	700.00	15,205.51	15,246.00
DECKERS OUTDOOR CORP	DECK	55.39	400.00	23,367.52	22,156.00
DEERE & CO.	DE	103.04	181,423.00	5,636,297.09	18,693,826.00
DELL TECHNOLOGIES - CL V	DVMT	54.97	117,962.91	4,390,849.46	6,484,421.00
DELL TECHNOLOGIES - CL V	DVMT	54.97	170,645.26	6,834,849.32	9,380,370.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
DELL TECHNOLOGIES - CL V	DVMT	54.97	124,966.00	2,950,901.31	6,869,381.00
DELTA AIR LINES INC	DAL	49.19	183,000.00	7,694,485.30	9,001,770.00
DELTA AIR LINES INC	DAL	49.19	842,500.00	39,508,368.11	41,442,575.00
DELTA AIR LINES INC	DAL	49.19	444,554.00	17,478,379.76	21,867,611.00
DELTA AIR LINES INC	DAL	49.19	625,000.00	24,424,422.88	30,743,750.00
DELTA APPAREL INC	DLA	20.73	31,500.00	660,852.43	652,995.00
DELUXE CORP.	DLX	71.61	66,000.00	4,453,404.42	4,726,260.00
DELUXE CORP.	DLX	71.61	7,000.00	186,161.90	501,270.00
DHI HOLDINGS INC	DHX	6.25	86,600.00	741,601.16	541,250.00
DIAMOND HILL INVESTMENT GRP	DHIL	210.38	3,800.00	331,890.23	799,444.00
DIAMONDBACK ENERGY INC	FANG	101.06	210,000.00	17,106,713.80	21,222,600.00
DIGI INTERNATIONAL INC	DGII	13.75	9,700.00	118,005.56	133,375.00
DIGITALGLOBE INC	DGI	28.65	39,100.00	800,830.52	1,120,215.00
DISCOVER FINANCIAL	DFS	72.09	145,680.00	8,222,706.18	10,502,071.00
DISCOVER FINANCIAL	DFS	72.09	844,000.00	47,296,861.60	60,843,960.00
DISCOVER FINANCIAL	DFS	72.09	236,540.00	8,269,309.40	17,052,169.00
DISCOVERY COMMUNICATIONS-C	DISCK	26.78	325,000.00	10,171,756.91	8,703,500.00
DISH NETWORK CORP	DISH	57.93	126,481.00	8,796,534.80	7,327,044.00
DISNEY (WALT) CO.	DIS	104.22	191,800.00	12,134,160.76	19,989,396.00
DISNEY (WALT) CO.	DIS	104.22	936,376.00	27,323,534.29	97,589,107.00
DMC GLOBAL INC	BOOM	15.85	16,800.00	202,719.67	266,280.00
DOLLAR TREE INC	DLTR	77.18	50,000.00	3,556,044.18	3,859,000.00
DOMINION ENERGY INC	D	76.59	354,828.00	13,054,737.38	27,176,277.00
DONEGAL GROUP INC	DGICA	17.48	18,700.00	303,976.61	326,876.00
DORMAN PRODUCTS INC	DORM	73.06	400.00	29,688.50	29,224.00
DOWDUPONT INC.	DWDP	57.22	124,915.00	5,506,644.22	7,147,636.00
DOWDUPONT INC.	DWDP	57.22	647,279.00	20,620,222.71	37,037,304.00
DUCOMMUN INC DEL	DCO	25.56	24,800.00	616,549.15	633,888.00
DUKE ENERGY CORPORATION	DUK	77.62	290,000.00	18,949,654.42	22,509,800.00
DUKE ENERGY CORPORATION	DUK	77.62	397,793.00	21,966,512.20	30,876,693.00
DYCOM INDUSTRIES INC.	DY	80.29	2,100.00	166,929.59	168,609.00
E I DUPONT DE NEM.	DD	73.40	504,340.00	23,338,092.13	37,018,556.00
E*TRADE FINANCIAL CORP	ETFC	34.65	258,869.00	4,015,066.14	8,969,811.00

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Instrument: COM		COMMON STOCK			
EARTHLINK HOLDINGS CORP	ELNK	5.64	65,100.00	370,750.82	367,164.00
EASTMAN KODAK CO	KODK	15.50	41,100.00	581,152.93	637,050.00
EATON CORP PLC	ETN	67.09	132,500.00	8,793,908.84	8,889,425.00
EATON CORP PLC	ETN	67.09	185,000.00	13,002,806.09	12,411,650.00
EATON CORP PLC	ETN	67.09	263,679.00	17,489,098.79	17,690,224.00
EBAY INC	EBAY	29.69	615,548.00	8,459,282.69	18,275,620.00
ECOLAB INC	ECL	117.22	100,000.00	10,907,199.21	11,722,000.00
ECOLAB INC	ECL	117.22	150,210.00	10,544,675.24	17,607,616.00
EDGE THERAPEUTICS INC	EDGE	12.50	1,000.00	10,981.00	12,500.00
EDISON INTERNATIONAL	EIX	71.99	113,000.00	5,840,822.16	8,134,870.00
EDWARDS LIFESCIENCES	EW	93.70	168,400.00	14,010,309.55	15,779,080.00
EDWARDS LIFESCIENCES	EW	93.70	215,000.00	16,904,062.31	20,145,500.00
EIGER BIOPHARMACEUTICALS INC	EIGR	11.65	1,200.00	23,272.56	13,980.00
EL PASO ELECTRIC COMPANY	EE	46.50	1,300.00	59,704.06	60,450.00
ELDORADO RESORTS INC	ERI	16.95	400.00	3,009.56	6,780.00
ELECTRO SCIENTIFIC INDS INC.	ESIO	5.92	85,600.00	517,520.00	506,752.00
ELECTRONICS FOR IMAGING	EFII	43.86	1,200.00	52,000.82	52,632.00
ELF BEAUTY INC	ELF	28.94	3,100.00	90,775.52	89,714.00
ELI LILLY & COMPANY	LLY	73.55	160,000.00	11,374,754.00	11,768,000.00
ELI LILLY & COMPANY	LLY	73.55	562,647.00	27,560,245.15	41,382,687.00
ELLIE MAE INC	ELLI	83.68	3,000.00	184,054.26	251,040.00
EMC INS GROUP INC	EMCI	30.01	19,500.00	493,980.59	585,195.00
EMCOR GROUP INC	EME	70.76	17,300.00	776,596.89	1,224,148.00
EMERGENT BIOSOLUTIONS INC	EBS	32.84	145,000.00	3,634,130.65	4,761,800.00
EMERGENT BIOSOLUTIONS INC	EBS	32.84	26,800.00	473,297.13	880,112.00
EMERSON ELECTRIC CO	EMR	55.75	210,690.00	13,148,555.26	11,745,968.00
EMERSON ELECTRIC CO	EMR	55.75	369,424.00	10,523,891.98	20,595,388.00
EMPLOYERS HOLDINGS INC	EIG	39.60	25,800.00	636,728.67	1,021,680.00
ENANTA PHARMACEUTICALS INC	ENTA	33.50	23,000.00	693,125.17	770,500.00
ENCOMPASS HEALTH CORP	EHC	41.24	13,300.00	472,971.44	548,492.00
ENCORE WIRE CORP	WIRE	43.35	10,100.00	389,978.49	437,835.00
ENERGY RECOVERY INC	ERII	10.35	26,800.00	236,967.61	277,380.00
ENERSYS	ENS	78.10	6,200.00	367,217.44	484,220.00

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Instrument: COM		COMMON STOCK			
ENGILITY HOLDINGS INC	EGL	33.70	10,300.00	355,110.71	347,110.00
ENNIS INC	EBF	17.35	40,300.00	737,098.47	699,205.00
ENSCO PLC CL A	ESV	9.72	386,000.00	16,735,632.66	3,751,920.00
ENSTAR GROUP INC	ESGR	197.70	6,100.00	943,318.41	1,205,970.00
ENTEGRIS INC	ENTG	17.90	12,500.00	183,401.05	223,750.00
ENTERPRISE FINANCIAL SERVICE	EFSC	43.00	1,300.00	25,857.24	55,900.00
ENZO BIOCHEM INC.	ENZ	6.94	97,000.00	555,314.75	673,180.00
EOG RESOURCES INC	EOG	101.10	317,034.00	11,922,009.48	32,052,137.00
EPAM SYSTEMS INC	EPAM	64.31	5,700.00	387,466.00	366,567.00
EPLUS INC	PLUS	115.20	2,100.00	205,239.34	241,920.00
EQUIFAX INC	EFX	118.23	0.00	0.00	0.00
ERA GROUP INC.	ERA	16.97	35,800.00	283,954.75	607,526.00
EROS INTERNATIONAL PLC	EROS	13.05	18,800.00	294,387.70	245,340.00
ESCALADE INC	ESCA	13.20	18,900.00	259,162.30	249,480.00
ESSENDANT INC	ESND	20.90	13,900.00	398,237.67	290,510.00
ESSENT GROUP LTD	ESNT	32.37	41,200.00	911,620.74	1,333,644.00
ESTEE LAUDER CO.	EL	76.49	124,820.00	6,663,520.30	9,547,482.00
ESTERLINE TECHNOLOGIES CORP	ESL	89.20	2,700.00	180,474.80	240,840.00
ETSY INC	ETSY	11.78	81,100.00	897,483.99	955,358.00
EVERBANK FINANCIAL CORP	EVER	19.45	61,200.00	941,430.49	1,190,340.00
EVERBRIDGE INC	EVBG	18.45	2,800.00	51,936.96	51,660.00
EVERCORE INC	EVR	68.70	20,400.00	1,365,855.41	1,401,480.00
EVERSOURCE ENERGY	ES	55.23	85,000.00	4,232,083.45	4,694,550.00
EVOLUTION PETROLEUM CORP	EPM	10.00	72,600.00	567,264.59	726,000.00
EXA CORP	EXA	15.36	17,900.00	285,213.62	274,944.00
EXACT SCIENCES CORP	EXAS	13.36	100,000.00	670,928.81	1,336,000.00
EXACT SCIENCES CORP	EXAS	13.36	39,900.00	753,116.49	533,064.00
EXACTECH INC	EXAC	27.30	24,400.00	574,161.37	666,120.00
EXANTAS CAPITAL CORP	XAN	8.33	9,600.00	189,895.75	79,968.00
EXELIXIS INC	EXEL	14.91	34,400.00	433,772.59	512,904.00
EXELON CORP	EXC	35.49	215,000.00	7,047,951.67	7,630,350.00
EXELON CORP	EXC	35.49	511,491.00	16,871,649.32	18,152,816.00
EXPONENT INC	EXPO	60.30	33,500.00	1,138,887.87	2,020,050.00

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Instrument: COM		COMMON STOCK			
EXPRESS INC	EXPR	10.76	70,800.00	1,063,066.81	761,808.00
EXPRESS SCRIPTS HOLDING CO	ESRX	68.79	70,000.00	5,842,473.85	4,815,300.00
EXPRESS SCRIPTS HOLDING CO	ESRX	68.79	364,831.00	10,717,741.31	25,096,724.00
EXTERRAN CORP	EXTN	23.90	10,900.00	286,643.37	260,510.00
EXTREME NETWORKS INC	EXTR	5.03	148,900.00	603,689.22	748,967.00
EXXON MOBIL CORPORATION	XOM	90.26	664,251.00	23,338,848.71	59,955,295.00
EXXON MOBIL CORPORATION	XOM	90.26	226,000.00	18,058,149.46	20,398,760.00
EXXON MOBIL CORPORATION	XOM	90.26	2,406,681.00	76,317,669.51	217,227,027.00
FACEBOOK INC-A	FB	115.05	180,000.00	19,021,266.02	20,709,000.00
FACEBOOK INC-A	FB	115.05	718,000.00	67,147,471.07	82,605,900.00
FACEBOOK INC-A	FB	115.05	1,295,035.00	53,439,091.06	148,993,777.00
FACEBOOK INC-A	FB	115.05	160,000.00	17,123,511.05	18,408,000.00
FAIR ISAAC INC.	FICO	119.22	4,800.00	521,588.35	572,256.00
FAIRPOINT COMMUNICATIONS INC	FRP	18.70	37,000.00	413,238.13	691,900.00
FARMER BROS CO	FARM	36.70	13,000.00	171,456.06	477,100.00
FARMERS CAP BK CORP	FFKT	42.05	14,100.00	377,810.54	592,905.00
FARO TECHNOLOGIES INC	FARO	36.00	105,000.00	4,272,240.73	3,780,000.00
FARO TECHNOLOGIES INC	FARO	36.00	20,100.00	700,504.58	723,600.00
FASTENAL CO	FAST	46.98	447,300.00	21,167,019.99	21,014,154.00
FB FINANCIAL CORP	FBK	25.95	2,100.00	52,603.43	54,495.00
FBL FINANCIAL GROUP INC.-CL A	FFG	78.15	10,500.00	475,812.36	820,575.00
FEDERAL AGRICULTURAL MTG	AGM	57.27	12,800.00	453,643.05	733,056.00
FEDERAL MOGUL CORP-CL A	FDML	10.31	65,800.00	678,038.73	678,398.00
FEDEX CORPORATION	FDX	186.20	70,000.00	7,188,750.20	13,034,000.00
FEDEX CORPORATION	FDX	186.20	211,000.00	30,342,356.87	39,288,200.00
FEDEX CORPORATION	FDX	186.20	143,904.00	8,004,786.99	26,794,925.00
FIBROGEN INC	FGEN	21.40	23,500.00	659,223.80	502,900.00
FINANCIAL INSTNS INC	FISI	34.20	21,400.00	542,770.22	731,880.00
FINISAR CORPORATION	FNSR	30.27	14,600.00	367,561.81	441,942.00
FIRST AMERICAN FINANCIAL	FAF	36.63	110,000.00	4,143,183.97	4,029,300.00
FIRST BANCORP INC/ME	FNLC	33.10	22,500.00	364,251.49	744,750.00
FIRST BANCORP PR	FBP	6.61	129,200.00	552,551.06	854,012.00
FIRST BUSINESS FINANCIAL SER	FBIZ	23.72	12,000.00	282,799.28	284,640.00

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FIRST CITIZENS BANCSHS	FCNCA	355.00	4,000.00	931,158.28	1,420,000.00
FIRST CMNTY BANCSHAR	FCBC	30.14	24,200.00	333,932.86	729,388.00
FIRST COMMUNITY FINANCIAL PA	FCFP	11.70	4,300.00	37,652.09	50,310.00
FIRST COMWLTH FINL C	FCF	14.18	36,200.00	226,761.87	513,316.00
FIRST CONNECTICUT BANCORP	FBNK	22.65	30,400.00	413,559.64	688,560.00
FIRST DEFIANCE FINL	FDEF	50.74	14,500.00	541,994.94	735,730.00
FIRST FINL BANKSHARE	FFIN	45.20	6,600.00	240,820.74	298,320.00
FIRST FINL CORP IND	THFF	52.80	14,800.00	424,666.05	781,440.00
FIRST INTERNET BANCORP	INBK	32.00	2,500.00	59,075.66	80,000.00
FIRST INTERSTATE BANCYS/MT	FIBK	42.55	13,400.00	306,615.91	570,170.00
FIRST MERCHANTS CORP	FRME	37.65	9,900.00	364,681.94	372,735.00
FIRST MID-ILLINOIS BNCSSHS	FMBH	34.00	800.00	20,335.60	27,200.00
FIRST MIDWEST BANCORP INC.	FMBI	25.23	185,000.00	3,152,244.51	4,667,550.00
FIRST MIDWEST BANCORP INC.	FMBI	25.23	48,500.00	1,053,030.02	1,223,655.00
FIRST NBC BANK HOLDING CO	FNBC	7.30	28,400.00	624,239.51	207,320.00
FIRST NORTHWEST BANCORP	FNWB	15.60	39,900.00	570,821.18	622,440.00
FIRST REPUBLIC BANK	FRC	92.14	175,000.00	14,828,586.04	16,124,500.00
FIRSTCASH INC	FCFS	47.00	15,000.00	732,645.87	705,000.00
FIVE BELOW INC	FIVE	39.96	2,300.00	96,608.16	91,908.00
FIVE PRIME THERAPEUTICS INC	FPRX	50.11	19,900.00	817,115.64	997,189.00
FLAGSTAR BANCORP INC	FBC	26.94	26,600.00	633,416.85	716,604.00
FLEX PHARMA INC	FLKS	5.28	9,400.00	118,243.75	49,632.00
FLEXSTEEL INDUSTRIES INC	FLXS	61.67	5,000.00	285,628.21	308,350.00
FLIR SYSTEMS INC	FLIR	36.19	700,000.00	21,896,965.47	25,333,000.00
FMC CORP.	FMC	56.56	495,000.00	22,403,043.18	27,997,200.00
FNB CORP	FNB	16.03	27,800.00	261,795.57	445,634.00
FORD MOTOR COMPANY	F	12.13	1,175,000.00	15,304,074.68	14,252,750.00
FORD MOTOR COMPANY	F	12.13	2,239,576.00	20,039,006.99	27,166,057.00
FORRESTER RESEARCH INC	FORR	42.95	16,700.00	512,270.43	717,265.00
FORTERRA INC	FRTA	21.66	5,900.00	115,863.02	127,794.00
FORTIVE CORP	FTV	53.63	145,000.00	7,833,945.00	7,776,350.00
FORTIVE CORP	FTV	53.63	174,535.00	2,287,069.09	9,360,312.00
FORTRESS INVESTMENT GROUP	FIG	4.86	3,545,000.00	19,364,119.52	17,228,700.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
FORTUNE BRANDS HOME &	FBHS	53.46	125,000.00	6,950,921.53	6,682,500.00
FORTUNE BRANDS HOME &	FBHS	53.46	190,000.00	10,509,120.00	10,157,400.00
FORTUNE BRANDS HOME &	FBHS	53.46	535,000.00	30,183,757.47	28,601,100.00
FORUM ENERGY TECH INC	FET	22.00	44,700.00	802,965.36	983,400.00
FOUNDATION MEDICINE INC	FMI	17.70	26,900.00	618,116.06	476,130.00
FRANKLIN COVEY CO.	FC	20.15	30,900.00	509,953.90	622,635.00
FRANKLIN ELEC INC	FELE	38.90	700.00	27,320.13	27,230.00
FRANKLIN RESOURCES INC	BEN	39.58	207,751.00	3,744,794.72	8,222,785.00
FREIGHTCAR AMERICA INC	RAIL	14.93	17,100.00	241,224.03	255,303.00
FRESH DEL MONTE PRODUCE INC	FDP	60.63	19,400.00	806,361.00	1,176,222.00
FRONT YARD RESIDENTIAL CORP	RESI	11.04	16,100.00	183,752.43	177,744.00
FRONTIER COMMUNICATIONS	FTR	3.38	2,050,000.00	8,116,948.65	6,929,000.00
FRONTIER COMMUNICATIONS	FTR	3.38	1,700,000.00	11,207,879.78	5,746,000.00
FRP HOLDINGS INC	FRPH	37.70	300.00	8,433.36	11,310.00
FULGENT GENETICS INC	FLGT	11.57	1,200.00	12,275.52	13,884.00
FULLER H B CO	FUL	48.31	3,900.00	163,843.54	188,409.00
FULTON FINANCIAL CORP	FULT	18.80	83,600.00	1,125,956.03	1,571,680.00
FUTUREFUEL CORP	FF	13.90	23,800.00	325,322.94	330,820.00
G & K SERV. CL-A	GK	96.45	100.00	9,585.03	9,645.00
GAIA INC	GAIA	8.65	66,100.00	532,906.24	571,765.00
GALENA BIOPHARMA INC	GALE	1.94	365.00	17,009.00	708.00
GALLAGHER (ARTHUR) J & CO.	AJG	51.96	1,496,000.00	68,919,115.39	77,732,160.00
GANNETT CO INC	GCI	9.71	84,200.00	1,221,572.05	817,582.00
GARTNER INC	IT	101.07	207,600.00	8,267,762.12	20,982,132.00
GARTNER INC	IT	101.07	232,500.00	15,356,503.41	23,498,775.00
GATX CORP	GATX	61.58	3,000.00	183,078.90	184,740.00
GCI LIBERTY INC	GNCMA	19.45	40,700.00	362,090.92	791,615.00
GENER8 MARITIME INC	GNRT	4.48	10,700.00	71,550.90	47,936.00
GENERAC HOLDINGS INC	GNRC	40.74	6,000.00	233,643.51	244,440.00
GENERAL DYNAMICS CORP.	GD	172.66	96,000.00	13,879,662.12	16,575,360.00
GENERAL DYNAMICS CORP.	GD	172.66	140,707.00	6,602,549.68	24,294,471.00
GENERAL ELECTRIC CO	GE	31.60	900,000.00	21,113,790.22	28,440,000.00
GENERAL ELECTRIC CO	GE	31.60	1,270,000.00	33,804,692.13	40,132,000.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
GENERAL ELECTRIC CO	GE	31.60	5,311,248.00	122,182,638.65	167,835,437.00
GENERAL MILLS INC	GIS	61.77	342,782.00	8,677,875.85	21,173,644.00
GENERAL MOTORS CO	GM	34.84	150,000.00	4,438,963.05	5,226,000.00
GENERAL MOTORS CO	GM	34.84	1,323,000.00	45,762,325.11	46,093,320.00
GENERAL MOTORS CO	GM	34.84	808,448.00	26,890,023.29	28,166,328.00
GENESCO INC.	GCO	62.10	14,900.00	968,559.62	925,290.00
GENESEE & WYO INC	GWR	69.41	150,000.00	9,718,321.42	10,411,500.00
GENOMIC HEALTH INC	GHDX	29.39	24,500.00	581,128.50	720,055.00
GENTHERM INC	THRM	33.85	100.00	5,723.67	3,385.00
GIBRALTAR INDUSTRIES INC	ROCK	41.65	23,200.00	978,926.78	966,280.00
GIGAMON INC	GIMO	45.55	16,200.00	516,476.52	737,910.00
GILEAD SCIENCES INC.	GILD	71.61	120,000.00	5,538,031.57	8,593,200.00
GILEAD SCIENCES INC.	GILD	71.61	446,300.00	17,203,302.75	31,959,543.00
GILEAD SCIENCES INC.	GILD	71.61	115,000.00	2,716,362.10	8,235,150.00
GILEAD SCIENCES INC.	GILD	71.61	764,495.00	5,585,468.50	54,745,487.00
GLACIER BANCORP INC	GBCI	36.23	7,900.00	254,439.29	286,217.00
GLAUKOS CORP	GKOS	34.30	22,300.00	739,591.05	764,890.00
GLOBAL BLOOD THERAPEUTICS IN	GBT	14.45	500.00	13,881.57	7,225.00
GLOBAL BRASS & COPPER	BRSS	34.30	24,800.00	438,332.75	850,640.00
GLYCOMIMETIC INC	GLYC	6.10	1,800.00	11,802.00	10,980.00
GNC HOLDINGS INC-CL A	GNC	11.04	370,000.00	13,568,517.61	4,084,800.00
GOLAR LNG LTD	GLNG	22.94	4,500.00	103,559.17	103,230.00
GOLD RESOURCE CORP	GORO	4.35	92,900.00	311,513.16	404,115.00
GOLDMAN SACHS GROUP INC	GS	239.45	65,070.00	9,638,964.16	15,581,012.00
GOLDMAN SACHS GROUP INC	GS	239.45	146,000.00	21,606,866.37	34,959,700.00
GOLDMAN SACHS GROUP INC	GS	239.45	222,523.00	22,496,004.20	53,283,132.00
GOODYEAR T & R	GT	30.87	235,000.00	4,419,599.80	7,254,450.00
GOODYEAR T & R	GT	30.87	250,000.00	3,412,534.71	7,717,500.00
GRACE W.R. & COMPANY	GRA	67.64	70,000.00	5,083,263.07	4,734,800.00
GRAND CANYON EDUCATION INC	LOPE	58.45	23,900.00	522,845.93	1,396,955.00
GRANITE CONSTRUCTION INC	GVA	55.00	2,200.00	115,928.19	121,000.00
GREAT LAKES DREDGE & DOCK	GLDD	4.20	13,600.00	49,051.12	57,120.00
GREAT SOUTHN BANCORP	GSBC	54.65	14,000.00	422,458.18	765,100.00

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Instrument: COM		COMMON STOCK			
GREAT WESTERN BANCORP INC	GWB	43.59	4,200.00	126,816.54	183,078.00
GREEN BANCORP INC	GNBC	15.20	50,200.00	435,602.02	763,040.00
GREEN DOT CORP-CLASS A	GDOT	23.55	22,100.00	508,025.23	520,455.00
GREENE COUNTY BANCORP INC	GCBC	22.90	1,000.00	16,297.00	22,900.00
GREIF INC	GEF	51.31	18,600.00	836,262.69	954,366.00
GRUBHUB INC	GRUB	37.62	9,400.00	334,308.46	353,628.00
GUIDANCE SOFTWARE INC	GUID	7.08	14,000.00	84,744.77	99,120.00
H&E EQUIPMENT SERVICES INC	HEES	23.25	32,400.00	647,780.69	753,300.00
HACKET GROUP INC	HCKT	17.66	5,100.00	30,770.57	90,066.00
HAEMONETICS CORP/MASS	HAE	40.20	30,200.00	1,287,995.29	1,214,040.00
HALLIBURTON COMPANY	HAL	54.09	339,360.00	9,449,851.65	18,355,982.00
HALLIBURTON COMPANY	HAL	54.09	494,277.00	9,658,600.82	26,735,443.00
HANCOCK WHITNEY CORP	HWC	43.10	10,100.00	341,966.36	435,310.00
HANDY & HARMAN LTD	HNH	25.55	19,600.00	425,848.59	500,780.00
HANESBRANDS INC	HBI	21.57	450,000.00	11,554,339.47	9,706,500.00
HANMI FINL CORP	HAFC	34.90	1.00	7.97	35.00
HANNON ARMSTRONG SUS INFR	HASI	18.99	13,600.00	218,338.46	258,264.00
HARBORONE BANCORP INC	HONE	19.34	4,600.00	72,658.41	88,964.00
HARDINGE INC	HDNG	11.08	43,400.00	417,185.15	480,872.00
HARLEY-DAVIDSON INC	HOG	58.34	115,000.00	6,414,909.23	6,709,100.00
HARRIS CORP.	HRS	102.47	560,000.00	43,077,687.28	57,383,200.00
HARSCO CORP	HSC	13.60	66,000.00	567,135.99	897,600.00
HARTFORD FINL SERVICES	HIG	47.65	199,400.00	5,009,376.35	9,501,410.00
HAVERTY FURNITURE	HVT	23.70	30,100.00	433,904.75	713,370.00
HAWAIIAN HOLDINGS INC	HA	57.00	6,000.00	78,893.37	342,000.00
HAWAIIAN TELCOM HOLDCO INC	HCOM	24.78	25,300.00	513,504.64	626,934.00
HCA HEALTHCARE INC	HCA	74.02	65,000.00	5,092,610.00	4,811,300.00
HCA HEALTHCARE INC	HCA	74.02	605,000.00	42,639,379.10	44,782,100.00
HCA HEALTHCARE INC	HCA	74.02	200,000.00	7,881,102.20	14,804,000.00
HCA HEALTHCARE INC	HCA	74.02	176,863.00	16,202,820.71	13,091,399.00
HEALTHCARE SVCS GRP	HCSG	39.17	7,200.00	217,991.59	282,024.00
HEALTHEQUITY INC	HQY	40.52	27,300.00	1,146,242.30	1,106,196.00
HEARTLAND FINANCIAL USA INC	HTLF	48.00	6,900.00	129,724.71	331,200.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
HECLA MINING CO.	HL	5.24	22,500.00	120,370.46	117,900.00
HEIDRICK & STRUGGLES INTL	HSII	24.15	22,800.00	436,459.59	550,620.00
HELEN OF TROY LTD	HELE	84.45	1,600.00	104,562.79	135,120.00
HELIX ENERGY SOLUTIONS	HLX	8.82	3,400.00	23,651.42	29,988.00
HENNESSY ADVISORS INC	HNNA	31.75	4,900.00	168,951.63	155,575.00
HENRY (JACK) & ASSOCIATES	JKHY	88.78	72,500.00	4,761,521.54	6,436,550.00
HENRY SCHEIN INC	HSIC	151.71	25,000.00	4,425,212.50	3,792,750.00
HERITAGE FINANCIAL CORP	HFWA	25.75	22,300.00	413,824.76	574,225.00
HESKA CORP	HSKA	71.60	10,400.00	324,467.90	744,640.00
HESS CORP.	HES	62.29	30,000.00	1,816,458.00	1,868,700.00
HESS CORP.	HES	62.29	750,000.00	38,143,700.16	46,717,500.00
HEWLETT PACKARD ENTERPRISE	HPE	23.14	995,579.00	12,455,721.77	23,037,698.00
HFF INC - CL A	HF	30.25	142,000.00	4,928,677.98	4,295,500.00
HFF INC - CL A	HF	30.25	30,200.00	473,103.59	913,550.00
HIBBETT SPORTS INC.	HIBB	37.30	90,000.00	4,538,144.10	3,357,000.00
HILL INTERNATIONAL INC	HILI	4.35	127,800.00	631,627.60	555,930.00
HILLENBRAND INC	HI	38.35	2,600.00	88,517.90	99,710.00
HILTON WORLDWIDE HOLDINGS	HLT	27.20	225,000.00	5,220,993.30	6,120,000.00
HMS HOLDINGS CORP	HMSY	18.16	51,700.00	925,687.27	938,872.00
HNI CORP	HNI	55.92	24,800.00	705,203.63	1,386,816.00
HOME BANCORP INC	HBCP	38.61	9,800.00	270,067.03	378,378.00
HOME BANCSHARES INC	HOMB	27.77	190,000.00	3,794,050.72	5,276,300.00
HOME BANCSHARES INC	HOMB	27.77	16,200.00	356,829.60	449,874.00
HOME DEPOT INC.	HD	134.08	407,700.00	30,196,389.16	54,664,416.00
HOME DEPOT INC.	HD	134.08	718,097.00	21,250,904.55	96,282,446.00
HOMESTREET INC	HMST	31.60	140,000.00	3,048,204.33	4,424,000.00
HOMETRUST BANCSHARES INC	HTBI	25.90	28,000.00	401,882.17	725,200.00
HONEYWELL INTERNATIONAL INC	HON	115.85	200,000.00	12,175,767.32	23,170,000.00
HONEYWELL INTERNATIONAL INC	HON	115.85	135,000.00	11,988,959.49	15,639,750.00
HONEYWELL INTERNATIONAL INC	HON	115.85	347,600.00	32,141,782.81	40,269,460.00
HONEYWELL INTERNATIONAL INC	HON	115.85	439,067.00	18,040,687.65	50,865,912.00
HOPE BANCORP INC	HOPE	21.89	12,400.00	233,495.91	271,436.00
HORACE MANN EDUCATORS	HMN	42.80	26,000.00	586,856.67	1,112,800.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
HORIZON GLOBAL CORP	HZN	24.00	16,100.00	266,381.88	386,400.00
HORIZON PHARMA INC	HZNP	16.18	11,200.00	190,434.48	181,216.00
HOULIHAN LOKEY INC	HLI	31.12	6,800.00	153,490.39	211,616.00
HP INC	HPQ	14.84	997,243.00	10,345,547.28	14,799,086.00
HRG GROUP INC	HRG	15.56	2,200.00	34,491.16	34,232.00
HUB GROUP INC	HUBG	43.75	23,500.00	878,881.24	1,028,125.00
HUBSPOT INC	HUBS	47.00	20,800.00	1,001,297.70	977,600.00
HUMANA INC.	HUM	204.03	25,000.00	4,340,992.98	5,100,750.00
HUMANA INC.	HUM	204.03	85,914.00	16,796,187.00	17,529,033.00
HUNTINGTON INGALLS	HII	184.19	210,000.00	25,970,846.21	38,679,900.00
HUNTSMAN CORP	HUN	19.08	1,800,000.00	25,729,252.76	34,344,000.00
HURCO COMPANIES INC	HURC	33.10	9,300.00	326,143.37	307,830.00
HYATT HOTELS CORP-CLASS A	H	55.26	115,000.00	5,014,753.27	6,354,900.00
HYSTER-YALE MATERIALS	HY	63.77	11,700.00	449,244.03	746,109.00
IAC/INTERACTIVE CORP	IAC	64.79	325,000.00	20,243,886.27	21,056,750.00
IBERIABANK CORP	IBKC	83.75	20,400.00	1,107,463.72	1,708,500.00
ICF INTERNATIONAL INC	ICFI	55.20	16,400.00	394,386.93	905,280.00
ICONIX BRAND GROUP INC	ICON	9.34	15,400.00	200,594.19	143,836.00
ICU MEDICAL INC.	ICUI	147.35	8,400.00	695,538.05	1,237,740.00
IDACORP INC.	IDA	80.55	9,300.00	497,488.96	749,115.00
IDT CORP-CL B	IDT	18.54	35,900.00	343,517.60	665,586.00
IES HOLDINGS INC	IESC	19.15	900.00	11,354.76	17,235.00
II VI INC	IIVI	29.65	37,100.00	753,020.55	1,100,015.00
ILG INC	ILG	18.17	3,300.00	53,106.16	59,961.00
ILLINOIS TOOL WORKS	ITW	122.46	169,798.00	6,193,999.70	20,793,463.00
IMAX CORP	IMAX	31.40	100.00	3,760.00	3,140.00
IMPINJ INC	PI	35.34	1,800.00	63,937.44	63,612.00
INDEPENDENCE HLDG CO	IHC	19.55	15,900.00	255,408.98	310,845.00
INDEPENDENCE REALTY TRUST	IRT	8.92	18,000.00	145,141.87	160,560.00
INDEPENDENT BANK CORP/MI	IBCP	21.70	34,700.00	616,872.28	752,990.00
INDEPENDENT BANK GROUP INC	IBTX	62.40	7,800.00	241,890.89	486,720.00
INGERSOLL-RAND PLC	IR	75.04	185,000.00	11,962,520.92	13,882,400.00
INGERSOLL-RAND PLC	IR	75.04	300,300.00	18,678,503.46	22,534,512.00

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Instrument: COM		COMMON STOCK			
INGERSOLL-RAND PLC	IR	75.04	280,000.00	17,545,727.25	21,011,200.00
INGEVITY CORP	NGVT	54.86	55,000.00	2,255,302.50	3,017,300.00
INGEVITY CORP	NGVT	54.86	13,100.00	452,295.84	718,666.00
INGLES MKTS INC	IMKTA	48.10	16,500.00	377,700.56	793,650.00
INNOPHOS HOLDINGS INC	IPHS	52.26	16,300.00	590,240.74	851,838.00
INNOSPEC INC.	IOSP	68.50	6,900.00	319,342.60	472,650.00
INSIGHT ENTERPRISES INC.	NSIT	40.44	25,800.00	397,965.95	1,043,352.00
INSPERITY INC	NSP	70.95	13,000.00	979,585.60	922,350.00
INSTEEL INDUSTRIES	IIIN	35.64	2,800.00	84,787.40	99,792.00
INSTRUCTURE INC	INST	19.55	33,000.00	717,460.67	645,150.00
INSULET CORP	PODD	37.68	2,300.00	98,551.23	86,664.00
INSYS THERAPEUTICS INC	INSY	9.20	125,000.00	3,756,301.80	1,150,000.00
INTEGRA LIFESCIENCES	IART	85.79	2,400.00	172,390.01	205,896.00
INTEGRATED DEVICE TECH INC	IDTI	23.56	18,200.00	146,376.56	428,792.00
INTEL CORP.	INTC	36.27	720,000.00	17,874,264.97	26,114,400.00
INTEL CORP.	INTC	36.27	2,727,479.00	59,086,928.77	98,925,663.00
INTELIQUENT INC.	IQNT	22.92	35,500.00	650,459.84	813,660.00
INTELLIA THERAPEUTICS INC	NTLA	13.11	3,200.00	75,333.82	41,952.00
INTELSAT SA	I	2.67	200,700.00	1,532,537.20	535,869.00
INTER PARFUMS INC	IPAR	32.75	22,100.00	733,074.01	723,775.00
INTERCONTINENTAL EXCHANGE	ICE	56.42	530,800.00	25,643,069.69	29,947,736.00
INTERCONTINENTAL EXCHANGE	ICE	56.42	339,148.00	16,713,552.59	19,134,730.00
INTERCONTINENTAL EXCHANGE	ICE	56.42	387,500.00	18,251,686.80	21,862,750.00
INTERDIGITAL INC	IDCC	91.35	17,500.00	978,248.49	1,598,625.00
INTERNATIONAL BANC SH	IBOC	40.80	31,100.00	511,756.88	1,268,880.00
INTERNATIONAL SEAWAYS INC	INSW	14.04	4,900.00	103,567.66	68,796.00
INTERPUBLIC GROUP	IPG	23.41	260,000.00	2,927,614.18	6,086,600.00
INTERPUBLIC GROUP	IPG	23.41	350,000.00	8,277,576.20	8,193,500.00
INTERSIL HOLDINGS CORP	ISIL	22.30	67,700.00	776,751.19	1,509,710.00
INTL BUS MACH CORP	IBM	165.99	185,000.00	34,692,933.57	30,708,150.00
INTL BUS MACH CORP	IBM	165.99	211,000.00	35,408,203.45	35,023,890.00
INTL BUS MACH CORP	IBM	165.99	507,374.00	41,079,114.32	84,219,010.00
INTL FCSTONE INC	INTL	39.60	17,900.00	509,438.79	708,840.00

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Instrument: COM		COMMON STOCK			
INTRALINKS HOLDINGS INC	IL	13.52	4,500.00	58,965.53	60,840.00
INTUIT INC.	INTU	114.61	132,200.00	11,418,992.24	15,151,442.00
INTUIT INC.	INTU	114.61	140,431.00	14,792,299.38	16,094,797.00
INTUIT INC.	INTU	114.61	285,000.00	28,617,338.83	32,663,850.00
INTUITIVE SURGICAL INC	ISRG	634.17	37,400.00	25,455,613.50	23,717,958.00
INTUITIVE SURGICAL INC	ISRG	634.17	44,500.00	28,982,444.16	28,220,565.00
INVESCO LTD	IVZ	30.34	256,427.00	7,044,138.32	7,779,995.00
INVESTORS BANCORP INC	ISBC	13.95	133,300.00	1,528,257.85	1,859,535.00
IRHYTHM TECHNOLOGIES INC	IRTC	30.00	2,300.00	59,062.11	69,000.00
IRIDEX CORP	IRIX	14.06	2,400.00	35,306.88	33,744.00
IRONWOOD PHARMACEUTICALS	IRWD	15.29	2,800.00	44,738.96	42,812.00
ITRON INC.	ITRI	62.85	11,100.00	725,949.80	697,635.00
IXIA	XXIA	16.10	55,500.00	718,126.64	893,550.00
IXYS CORP	IXYS	11.90	48,800.00	723,617.07	580,720.00
J & J SNACK FOODS CORP	JJSF	133.43	100.00	11,540.08	13,343.00
J C PENNEY INC	JCP	8.31	3,600,000.00	27,427,354.57	29,916,000.00
J2 GLOBAL INC	JCOM	81.80	7,300.00	271,800.08	597,140.00
JACK IN THE BOX INC.	JACK	111.64	4,900.00	367,339.08	547,036.00
JACOBS ENGINEERING GROUP	JEC	57.00	205,000.00	9,140,220.63	11,685,000.00
JAKKS PACIFIC INC.	JAKK	5.15	44,700.00	383,908.36	230,205.00
JAMES RIVER GROUP HOLDINGS	JRVR	41.55	19,400.00	644,903.84	806,070.00
JANUS CAPITAL GROUP INC	JNS	13.27	1,100.00	16,195.21	14,597.00
JAZZ PHARMACEUTICALS PLC	JAZZ	109.03	104,400.00	16,778,269.71	11,382,732.00
JAZZ PHARMACEUTICALS PLC	JAZZ	109.03	107,500.00	16,980,442.32	11,720,725.00
JIVE SOFTWARE INC	JIVE	4.35	7,400.00	28,969.52	32,190.00
JOHN BEAN TECHNOLOGIES	JBT	85.95	2,200.00	129,291.01	189,090.00
JOHNSON & JOHNSON	JNJ	115.21	107,300.00	8,506,189.30	12,362,033.00
JOHNSON & JOHNSON	JNJ	115.21	77,500.00	5,379,656.17	8,928,775.00
JOHNSON & JOHNSON	JNJ	115.21	1,585,821.00	62,812,131.73	182,702,437.00
JOHNSON OUTDOORS INC - CL A	JOUT	39.69	16,600.00	410,879.52	658,854.00
JOY GLOBAL INC	JOY	28.00	750,000.00	9,191,974.51	21,000,000.00
JOY GLOBAL INC	JOY	28.00	31,300.00	828,439.59	876,400.00
JPMORGAN CHASE & CO.	JPM	86.29	359,700.00	13,861,093.29	31,038,513.00

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Instrument: COM COMMON STOCK					
JPMORGAN CHASE & CO.	JPM	86.29	725,000.00	25,493,081.10	62,560,250.00
JPMORGAN CHASE & CO.	JPM	86.29	2,100,940.00	81,314,936.49	181,290,113.00
K12 INC	LRN	17.16	46,200.00	631,875.16	792,792.00
KADANT INC	KAI	61.20	12,600.00	312,553.96	771,120.00
KADMON HOLDINGS INC	KDMN	5.35	2,600.00	19,231.68	13,910.00
KAISER ALUMINUM CORP	KALU	77.69	300.00	25,740.66	23,307.00
KCG HOLDINGS INC CL A	KCG	13.25	16,400.00	229,933.15	217,300.00
KELLY SERVICES INC CL-A	KELYA	22.92	34,400.00	613,950.21	788,448.00
KENNAMETAL INC	KMT	31.26	42,300.00	1,026,152.39	1,322,298.00
KEYCORP	KEY	18.27	469,000.00	5,472,243.78	8,568,630.00
KEYCORP	KEY	18.27	803,000.00	11,015,326.19	14,670,810.00
KFORCE INC	KFRC	23.10	17,100.00	332,511.55	395,010.00
KIMBALL ELECTRONICS INC	KE	18.20	15,800.00	248,812.44	287,560.00
KIMBALL INTL INC	KBAL	17.56	44,900.00	363,570.60	788,444.00
KIMBERLY-CLARK CORP	KMB	114.12	207,172.00	11,264,485.30	23,642,469.00
KINDER MORGAN INC.	KMI	20.71	354,482.00	10,478,186.76	7,341,322.00
KINDER MORGAN INC.	KMI	20.71	700,000.00	10,704,123.89	14,497,000.00
KINDER MORGAN INC.	KMI	20.71	1,109,352.00	40,398,215.79	22,974,680.00
KINSALE CAPITAL GROUP INC	KNSL	34.01	21,400.00	643,134.87	727,814.00
KIRKLANDS INC	KIRK	15.51	40,300.00	662,068.73	625,053.00
KLX INC	KLXI	45.11	3,400.00	153,705.92	153,374.00
KMG CHEMICALS INC	KMG	38.89	18,600.00	354,600.40	723,354.00
KNIGHT-SWIFT TRANSPORTATION	KNX	33.05	4,000.00	126,094.40	132,200.00
KNOLL INC	KNL	27.93	8,300.00	224,160.60	231,819.00
KNOWLES CORP	KN	16.71	1,000,000.00	22,130,759.78	16,710,000.00
KNOWLES CORP	KN	16.71	423,700.00	7,781,119.92	7,080,027.00
KOHLS CORP	KSS	49.38	100,000.00	5,046,176.43	4,938,000.00
KOPPERS HOLDINGS INC	KOP	40.30	100,000.00	3,563,290.50	4,030,000.00
KOPPERS HOLDINGS INC	KOP	40.30	20,300.00	389,926.13	818,090.00
KRAFT HEINZ CO/THE	KHC	87.32	343,873.00	6,537,947.18	30,026,990.00
KRATON PERFORMANCE	KRA	28.48	26,900.00	830,660.54	766,112.00
KROGER CO.	KR	34.51	270,000.00	8,668,041.00	9,317,700.00
KROGER CO.	KR	34.51	548,165.00	20,038,171.57	18,917,174.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
LADDER CAPITAL CORP-A	LADR	13.72	12,300.00	153,076.99	168,756.00
LAKE SUNAPEE BANK GROUP	LSBG	23.59	2,500.00	44,235.50	58,975.00
LAKELAND BANCORP INC	LBAI	19.50	27,100.00	308,237.11	528,450.00
LANCASTER COLONY CORP	LANC	141.39	9,900.00	1,169,334.29	1,399,761.00
LAS VEGAS SANDS CORP	LVS	53.41	209,331.00	6,401,166.86	11,180,369.00
LAWSON PRODUCTS	LAWS	23.80	25,200.00	530,232.75	599,760.00
LAZARD LTD CL. A	LAZ	41.09	145,000.00	4,971,873.96	5,958,050.00
LAZARD LTD CL. A	LAZ	41.09	1,891,000.00	92,051,529.60	77,701,190.00
LA-Z-BOY INC.	LZB	31.05	33,200.00	850,383.60	1,030,860.00
LCI INDUSTRIES	LCII	107.75	8,500.00	828,475.45	915,875.00
LEGACYTEXAS FINANCIAL GROUP	LTXB	43.06	27,600.00	1,157,065.86	1,188,456.00
LEMAITRE VASCULAR INC	LMAT	25.34	28,600.00	365,953.86	724,724.00
LEVEL 3 COMMUNICATIONS INC	LVL	56.36	675,000.00	35,713,767.23	38,043,000.00
LEXICON PHARMACEUTICALS	LXRX	13.83	50,400.00	646,350.65	697,032.00
LHC GROUP INC	LHCG	45.70	18,000.00	390,753.76	822,600.00
LIBBEY INC	LBY	19.46	31,500.00	630,659.70	612,990.00
LIBERTY EXPEDIA HOLD - A	LEXEA	39.67	100,000.00	1,947,574.81	3,967,000.00
LIBERTY MEDIA CORP - C	FWONK	31.33	14,200.00	403,502.94	444,886.00
LIBERTY MEDIA GROUP A	FWONA	31.35	7,300.00	135,660.28	228,855.00
LIBERTY TRIPADVISOR HOLDINGS	LTRPA	15.05	300,000.00	4,616,663.27	4,515,000.00
LIBERTY TRIPADVISOR HOLDINGS	LTRPA	15.05	45,600.00	1,393,115.12	686,280.00
LIBERTY VENTURES SERIES A	LVNTA	36.87	150,000.00	2,315,450.06	5,530,500.00
LIFELOCK INC	LOCK	23.92	50,100.00	646,089.71	1,198,392.00
LIFETIME BRANDS INC.	LCUT	17.75	30,900.00	466,992.81	548,475.00
LIFEVANTAGE CORP	LFVN	8.15	53,200.00	652,499.51	433,580.00
LIGAND PHARMACEUTICALS	LGND	101.61	400.00	40,984.68	40,644.00
LIMELIGHT NETWORKS INC	LLNW	2.52	43,000.00	106,435.27	108,360.00
LINCOLN NATIONAL CORP	LNC	66.27	101,000.00	2,525,448.94	6,693,270.00
LINDE PLC	LIN	117.19	164,612.00	8,562,954.60	19,290,880.00
LIONBRIDGE TECHNOLOGIES	LIOX	5.80	1,500.00	9,123.34	8,700.00
LIQUIDITY SERVICES INC	LQDT	9.75	65,800.00	699,484.09	641,550.00
LITHIA MOTORS INC - CL A	LAD	96.83	1,200.00	111,965.83	116,196.00
LITIGATION INCOME		0.00	0.01	0.00	0.00

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Instrument: COM		COMMON STOCK			
LITTELFUSE INC	LFUS	151.77	15,000.00	1,961,281.97	2,276,550.00
LITTELFUSE INC	LFUS	151.77	3,000.00	337,594.11	455,310.00
LIVEPERSON INC	LPSN	7.55	88,600.00	921,059.90	668,930.00
LIVERAMP HOLDINGS INC	RAMP	26.80	9,200.00	243,130.21	246,560.00
LKQ CORP	LKQ	30.65	100,000.00	3,251,000.00	3,065,000.00
LKQ CORP	LKQ	30.65	775,000.00	16,131,265.44	23,753,750.00
LOCKHEED MARTIN	LMT	249.94	146,673.00	8,158,523.99	36,659,450.00
LOEWS CORP	L	46.83	200,000.00	7,880,227.35	9,366,000.00
LOGMEIN INC	LOGM	96.55	13,300.00	412,523.67	1,284,115.00
LOUISIANA PACIFIC	LPX	18.93	15,500.00	243,016.96	293,415.00
LOWE'S COS	LOW	71.12	175,000.00	12,104,079.96	12,446,000.00
LOWE'S COS	LOW	71.12	97,800.00	6,465,125.46	6,955,536.00
LOWE'S COS	LOW	71.12	515,900.00	7,971,972.88	36,690,808.00
LSI LIGHTING SYS	LYTS	9.74	53,300.00	491,065.41	519,142.00
LTC PROPERTIES INC	LTC	46.98	11,600.00	379,942.58	544,968.00
LUBYS INC.	LUB	4.28	8,700.00	44,072.50	37,236.00
LUMENTUM HOLDINGS INC	LITE	38.65	29,400.00	950,794.38	1,136,310.00
LUMINEX CORP DEL	LMNX	20.23	22,700.00	392,348.98	459,221.00
LUMOS NETWORKS CORP	LMOS	15.62	45,100.00	682,245.94	704,462.00
LYDALL INC.	LDL	61.85	12,000.00	617,260.48	742,200.00
LYONDELLBASELL IND-CL A	LYB	85.78	199,980.00	10,403,187.72	17,154,284.00
MACROGENICS INC	MGNX	20.44	7,400.00	252,017.76	151,256.00
MADDEN STEVEN LTD	SHOO	35.75	3,700.00	135,770.75	132,275.00
MAGELLAN HEALTH SERVICES INC	MGLN	75.25	14,800.00	625,418.16	1,113,700.00
MAINSOURCE FINANCIAL	MSFG	34.40	24,900.00	231,202.70	856,560.00
MAJESCO	MJCO	6.08	1,900.00	9,573.53	11,552.00
MALLINCKRODT PLC	MNK	49.82	1,055,000.00	94,112,003.03	52,560,100.00
MAMMOTH ENERGY SERVICES INC	TUSK	15.20	2,500.00	36,817.08	38,000.00
MANHATTAN ASSOCIATES INC	MANH	53.03	70,000.00	3,536,016.87	3,712,100.00
MANTECH INTERNATIONAL	MANT	42.25	21,200.00	680,648.09	895,700.00
MARATHON OIL CORP	MRO	17.31	480,000.00	13,256,886.00	8,308,800.00
MARATHON PETROLEUM CORP	MPC	50.35	625,000.00	26,078,217.86	31,468,750.00
MARCUS & MILLICHAP INC	MMI	26.72	25,400.00	652,295.05	678,688.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
MARINE PRODS CORP	MPX	13.87	719.00	5,147.79	9,973.00
MARLIN BUSINESS SERVICES INC	MRLN	20.90	15,500.00	252,568.74	323,950.00
MARRIOTT VACATIONS	VAC	84.85	300.00	26,697.00	25,455.00
MARSH & MCLENNAN COS.	MMC	67.59	300,568.00	9,715,086.39	20,315,391.00
MARTIN MARIETTA MATERIALS	MLM	221.53	50,500.00	8,386,321.59	11,187,265.00
MASIMO CORP	MASI	67.40	21,300.00	752,503.23	1,435,620.00
MASONITE INTERNATIONAL CORP	DOOR	65.80	300.00	19,666.26	19,740.00
MASTEC INC	MTZ	38.25	5,100.00	179,048.67	195,075.00
MASTERCARD INC-CLASS A	MA	103.25	311,800.00	29,706,497.36	32,193,350.00
MASTERCARD INC-CLASS A	MA	103.25	556,073.00	17,408,810.90	57,414,537.00
MASTERCARD INC-CLASS A	MA	103.25	90,000.00	3,554,517.91	9,292,500.00
MATADOR RESOURCES CO	MTDR	25.76	2,700.00	70,123.59	69,552.00
MATERION CORP	MTRN	39.60	20,700.00	607,920.11	819,720.00
MATRIX SERVICE CO	MTRX	22.70	34,800.00	525,207.86	789,960.00
MATTHEWS INTL CORP	MATW	76.85	2,000.00	133,803.00	153,700.00
MAXIMUS INC	MMS	55.79	75,000.00	3,599,668.55	4,184,250.00
MAXIMUS INC	MMS	55.79	9,000.00	464,935.64	502,110.00
MB FINL INC	MBFI	47.23	10,700.00	354,737.55	505,361.00
MBT FINANCIAL CORP	MBTF	11.35	3,400.00	24,656.12	38,590.00
MCDONALDS CORPORATION	MCD	121.72	119,900.00	8,393,323.38	14,594,228.00
MCDONALDS CORPORATION	MCD	121.72	479,717.00	15,730,162.96	58,391,153.00
MCGRATH RENTCORP	MGRC	39.19	22,000.00	611,996.25	862,180.00
MCKESSON CORP	MCK	140.45	42,000.00	4,540,804.09	5,898,900.00
MCKESSON CORP	MCK	140.45	305,000.00	41,484,939.98	42,837,250.00
MCKESSON CORP	MCK	140.45	129,606.00	6,820,746.74	18,203,163.00
MDC HOLDINGS INC	MDC	25.66	498,750.00	13,608,667.52	12,797,925.00
MDU RESOURCES GROUP	MDU	28.77	746,000.00	18,943,972.86	21,462,420.00
MEDEQUITIES REALTY TRUST INC	MRT	11.10	6,600.00	70,810.61	73,260.00
MEDIA GENERAL INC - CL A	MEG	18.83	2,700.00	46,334.70	50,841.00
MEDICINES COMPANY	MDCO	33.94	4,900.00	186,250.61	166,306.00
MEDICINOVA INC	MNOV	6.03	9,500.00	64,986.65	57,285.00
MEDIDATA SOLUTIONS INC	MDSO	49.67	150,097.00	6,180,799.67	7,455,318.00
MEDIDATA SOLUTIONS INC	MDSO	49.67	5,400.00	229,891.22	268,218.00

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Instrument: COM		COMMON STOCK			
MEDIFAST INC	MED	41.63	17,500.00	441,727.71	728,525.00
MEDPACE HOLDINGS INC	MEDP	36.07	2,600.00	76,616.54	93,782.00
MEDTRONIC INC	MDT	71.23	337,000.00	21,318,283.75	24,004,510.00
MEDTRONIC INC	MDT	71.23	507,000.00	33,470,736.51	36,113,610.00
MEDTRONIC INC	MDT	71.23	285,000.00	9,961,246.06	20,300,550.00
MEDTRONIC INC	MDT	71.23	809,274.00	23,810,156.96	57,644,587.00
MENTOR GRAPHICS CORP.	MENT	36.89	48,600.00	626,080.28	1,792,854.00
MERCANTILE BANK CORP	MBWM	37.70	21,400.00	429,986.58	806,780.00
MERCHANTS BANCSHARES	MBVT	54.20	2,400.00	62,493.87	130,080.00
MERCK & CO INC	MRK	58.87	393,000.00	13,449,526.21	23,135,910.00
MERCK & CO INC	MRK	58.87	348,260.00	17,619,106.27	20,502,066.00
MERCK & CO INC	MRK	58.87	1,598,833.00	59,022,242.65	94,123,299.00
MEREDITH CORPORATION	MDP	59.15	1,500.00	78,365.97	88,725.00
MERIDIAN BANCORP INC	EBSB	18.90	46,800.00	860,507.44	884,520.00
MERIT MED SYS INC	MMSI	26.50	28,800.00	611,592.02	763,200.00
MERITOR INC.	MTOR	12.42	70,500.00	923,232.96	875,610.00
MESA LABORATORIES INC	MLAB	122.75	1,800.00	101,537.31	220,950.00
META FINANCIAL GROUP INC	CASH	102.90	8,600.00	359,237.50	884,940.00
METHODE ELECTRONICS INC	MEI	41.35	12,600.00	379,821.81	521,010.00
METLIFE INC	MET	53.89	462,500.00	17,973,497.44	24,924,125.00
METLIFE INC	MET	53.89	393,000.00	18,782,319.96	21,178,770.00
METLIFE INC	MET	53.89	536,416.00	20,569,642.41	28,907,458.00
METTLER-TOLEDO	MTD	418.56	52,400.00	7,306,862.22	21,932,544.00
METTLER-TOLEDO	MTD	418.56	15,500.00	1,736,976.86	6,487,680.00
MGE ENERGY INC	MGEE	65.30	1,700.00	92,155.48	111,010.00
MGIC INVESTMENT CORP	MTG	10.19	66,500.00	548,508.74	677,635.00
MICHALES COS INC	MIK	20.45	250,000.00	5,184,950.00	5,112,500.00
MICRON TECHNOLOGY INC	MU	21.92	1,080,000.00	18,305,753.14	23,673,600.00
MICROSEMI CORP	MSCC	53.97	24,300.00	647,343.07	1,311,471.00
MICROSOFT CORP.	MSFT	62.14	578,236.00	15,701,076.11	35,931,585.00
MICROSOFT CORP.	MSFT	62.14	1,589,800.00	71,954,579.66	98,790,172.00
MICROSOFT CORP.	MSFT	62.14	530,000.00	13,544,637.33	32,934,200.00
MICROSOFT CORP.	MSFT	62.14	4,371,328.00	114,529,783.57	271,634,322.00

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Instrument: COM		COMMON STOCK			
MICROSTRATEGY INC-CL A	MSTR	197.40	3,200.00	325,065.47	631,680.00
MIDDLEBY CORP	MIDD	128.81	45,000.00	4,065,126.30	5,796,450.00
MIDDLEBY CORP	MIDD	128.81	297,540.00	17,240,340.99	38,326,127.00
MIDDLESEX WATER CO	MSEX	42.94	12,000.00	373,820.65	515,280.00
MIDLAND STATES BANCORP INC	MSBI	36.18	18,100.00	448,438.69	654,858.00
MILLER (HERMAN) INC	MLHR	34.20	35,200.00	1,079,212.57	1,203,840.00
MINERALS TECHNOLOGIES INC	MTX	77.25	9,200.00	669,623.24	710,700.00
MINERVA NEUROSCIENCES INC	NERV	11.75	5,100.00	55,057.56	59,925.00
MITEK SYSTEMS INC	MITK	6.15	61,500.00	451,236.99	378,225.00
MKS INSTRUMENTS INC	MKSI	59.40	6,500.00	280,345.39	386,100.00
MOBILE MINI INC.	MINI	30.25	155,000.00	4,612,479.32	4,688,750.00
MODINE MANUFACTURING CO	MOD	14.90	53,400.00	557,091.47	795,660.00
MOELIS & CO	MC	33.90	24,400.00	648,085.55	827,160.00
MOLINA HEALTHCARE INC	MOH	54.26	23,900.00	768,325.20	1,296,814.00
MONARCH CASINO & RES	MCRI	25.78	25,500.00	556,632.32	657,390.00
MONDELEZ INTERNATIONAL INC	MDLZ	44.33	390,000.00	12,125,114.24	17,288,700.00
MONDELEZ INTERNATIONAL INC	MDLZ	44.33	1,090,000.00	44,991,405.46	48,319,700.00
MONDELEZ INTERNATIONAL INC	MDLZ	44.33	861,909.00	11,634,485.82	38,208,426.00
MONOLITHIC POWER SYSTEMS	MPWR	81.93	4,900.00	287,688.35	401,457.00
MONSANTO COMPANY	MON	105.21	20,000.00	2,140,598.55	2,104,200.00
MONSANTO COMPANY	MON	105.21	251,571.00	9,435,968.41	26,467,785.00
MONSTER BEVERAGE CORP NEW	MNST	44.34	400,000.00	15,106,429.79	17,736,000.00
MONSTER BEVERAGE CORP NEW	MNST	44.34	240,909.00	9,411,991.48	10,681,905.00
MONSTER BEVERAGE CORP NEW	MNST	44.34	115,000.00	5,013,172.00	5,099,100.00
MOODY'S CORPORATION	MCO	94.27	230,148.00	22,125,476.60	21,696,052.00
MOODY'S CORPORATION	MCO	94.27	235,000.00	22,819,325.37	22,153,450.00
MOOG INC. CL A	MOG.A	65.68	18,500.00	1,140,176.32	1,215,080.00
MORGAN STANLEY	MS	42.25	132,700.00	4,421,514.51	5,606,575.00
MORGAN STANLEY	MS	42.25	823,144.00	28,502,615.84	34,777,834.00
MOSAIC COMPANY	MOS	29.33	865,000.00	26,559,887.56	25,370,450.00
MOVADO GROUP INC	MOV	28.75	23,100.00	590,560.58	664,125.00
MR COOPER GROUP INC	COOP	1.55	65,200.00	152,257.95	101,060.00
MRC GLOBAL INC	MRC	20.26	56,700.00	718,358.65	1,148,742.00

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Instrument: COM		COMMON STOCK			
MSA SAFETY INC	MSA	69.33	900.00	59,425.56	62,397.00
MTGE INVESTMENT CROP	MTGE	15.70	14,100.00	301,720.74	221,370.00
MUELLER INDUSTRIES INC.	MLI	39.96	2,800.00	90,221.11	111,888.00
MUELLER WTR PRODS INC	MWA	13.31	5,400.00	63,063.00	71,874.00
MYERS INDUSTRIES INC.	MYE	14.30	42,900.00	649,062.71	613,470.00
MYLAN NV	MYL	38.15	263,646.00	17,714,807.37	10,058,095.00
MYOKARDIA INC	MYOK	12.95	3,600.00	44,843.41	46,620.00
MYOVANT SCIENCES LTD	MYOV	12.44	3,400.00	37,223.56	42,296.00
MYR GROUP INC	MYRG	37.68	19,800.00	480,801.23	746,064.00
MYRIAD GENETICS INC	MYGN	16.67	53,400.00	1,622,290.27	890,178.00
NABORS INDUSTRIES LTD.	NBR	16.40	1,041,000.00	13,778,087.74	17,072,400.00
NACCO INDUSTRIES -CL A	NC	90.55	7,600.00	436,322.21	688,180.00
NANOMETRICS INC	NANO	25.06	31,100.00	761,733.98	779,366.00
NANOSTRING TECH INC	NSTG	22.30	31,300.00	502,545.92	697,990.00
NASDAQ INC	NDAQ	67.12	150,000.00	6,106,595.13	10,068,000.00
NATERA INC	NTRA	11.71	57,400.00	635,401.36	672,154.00
NATIONAL BANK HOLD CORP-CL A	NBHC	31.89	26,100.00	488,743.89	832,329.00
NATIONAL GENERAL HLDGS	NGHC	24.99	38,400.00	709,590.01	959,616.00
NATIONAL HEALTHCARE	NHC	75.79	8,400.00	391,318.01	636,636.00
NATIONAL OILWELL VARCO INC	NOV	37.44	160,067.00	6,535,153.40	5,992,908.00
NATIONAL OILWELL VARCO INC	NOV	37.44	419,000.00	20,094,819.65	15,687,360.00
NATIONAL RESEARCH CORP A	NRC	19.00	3,000.00	42,009.42	57,000.00
NATIONAL WESTN LIFE GROUP INC	NWLI	310.80	1,300.00	320,463.34	404,040.00
NATURAL GAS SERVICES GROUP	NGS	32.15	21,300.00	434,931.06	684,795.00
NATURAL HEALTH TRENDS CORP	NHTC	24.85	21,200.00	656,739.43	526,820.00
NATURES SUNSHINE PRODS INC.	NATR	15.00	36,000.00	499,614.47	540,000.00
NATUS MEDICAL INC	BABY	34.80	25,300.00	583,249.36	880,440.00
NAVIGANT CONSULTING	NCI	26.18	15,000.00	253,010.57	392,700.00
NAVIGATORS GROUP INC	NAVG	117.75	8,500.00	669,334.34	1,000,875.00
NAVIOS MARITIME ACQUISITION	NNA	1.70	215,400.00	729,310.58	366,180.00
NCI BUILDING SYS INC	NCS	15.65	20,200.00	320,256.13	316,130.00
NEFF CORP-CLASS A	NEFF	14.10	45,500.00	307,969.19	641,550.00
NEOGEN CORP	NEOG	66.00	2,300.00	130,344.52	151,800.00

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Instrument: COM		COMMON STOCK			
NETFLIX INC	NFLX	123.80	235,126.00	21,887,543.45	29,108,599.00
NETGEAR INC	NTGR	54.35	19,500.00	848,255.60	1,059,825.00
NETSCOUT SYS INC	NTCT	31.50	9,400.00	294,666.69	296,100.00
NEW RELIC INC	NEWR	28.25	26,400.00	871,198.64	745,800.00
NEW YORK TIMES CO. CL A	NYT	13.30	81,200.00	712,846.95	1,079,960.00
NEWLINK GENETICS CORP	NLNK	10.28	500.00	25,089.85	5,140.00
NEWMONT MNG. CORP. HLDG CO	NEM	34.07	2,150,000.00	58,673,682.03	73,250,500.00
NEWPARK RESOURCES INC.	NR	7.50	101,100.00	741,498.02	758,250.00
NEWS CORP. CLASS A	NWSA	11.46	475,000.00	5,607,434.55	5,443,500.00
NEXTERA ENERGY INC	NEE	119.46	136,000.00	13,972,408.20	16,246,560.00
NEXTERA ENERGY INC	NEE	119.46	295,000.00	32,130,635.54	35,240,700.00
NEXTERA ENERGY INC	NEE	119.46	265,721.00	13,105,411.31	31,743,031.00
NEXTGEN HEALTHCARE INC	NXGN	13.15	58,600.00	975,529.13	770,590.00
NIC INC	EGOV	23.90	16,700.00	301,169.46	399,130.00
NIELSEN HOLDINGS NV	NLSN	41.95	200,000.00	9,051,705.80	8,390,000.00
NII HOLDINGS INC	NIHD	2.15	56,900.00	191,531.09	122,335.00
NIKE INC. -CL B	NKE	50.83	240,000.00	12,094,685.11	12,199,200.00
NIKE INC. -CL B	NKE	50.83	100,000.00	1,930,802.27	5,083,000.00
NIKE INC. -CL B	NKE	50.83	764,233.00	7,457,653.06	38,845,963.00
NJ RESOURCES CORP. COMMON	NJR	35.50	10,000.00	306,187.13	355,000.00
NMI HOLDINGS INC-CLASS A	NMIH	10.65	50,900.00	522,053.95	542,085.00
NOBLE ENERGY INC	NBL	38.06	1,545,000.00	62,667,099.70	58,802,700.00
NORFOLK SOUTHERN CORP.	NSC	108.07	23,000.00	2,407,669.90	2,485,610.00
NORFOLK SOUTHERN CORP.	NSC	108.07	170,230.00	9,484,180.36	18,396,756.00
NORTHRIM BANCORP INC	NRIM	31.60	21,000.00	542,537.55	663,600.00
NORTHROP GRUMMAN CORP.	NOC	232.58	45,000.00	10,927,389.00	10,466,100.00
NORTHROP GRUMMAN CORP.	NOC	232.58	104,200.00	25,896,189.28	24,234,836.00
NORTHROP GRUMMAN CORP.	NOC	232.58	95,957.00	4,346,285.71	22,317,679.00
NORTHWEST NATURAL GAS CO.	NWN	59.80	17,400.00	944,516.26	1,040,520.00
NORTHWESTERN CORP	NWE	56.87	4,600.00	255,786.95	261,602.00
NOVAN INC	NOVN	27.02	1,500.00	40,052.55	40,530.00
NOVANTA INC	NOVT	21.00	11,300.00	224,592.39	237,300.00
NOW INC	DNOW	20.47	59,200.00	1,116,437.22	1,211,824.00

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NUANCE COMMUNICATIONS	NUAN	14.90	918,417.00	17,018,484.93	13,684,413.00
NUANCE COMMUNICATIONS	NUAN	14.90	1,600,000.00	25,044,672.59	23,840,000.00
NUTRACEUTICAL INTERNATIONAL	NUTR	34.95	19,400.00	346,547.76	678,030.00
NUTRI/SYSTEM INC	NTRI	34.65	25,400.00	901,536.10	880,110.00
NUVASIVE INC	NUVA	67.36	6,500.00	292,976.84	437,840.00
NVE CORP	NVEC	71.43	9,700.00	543,185.96	692,871.00
NVR INC	NVR	1,669.00	3,250.00	5,045,574.43	5,424,250.00
OASIS PETROLEUM INC	OAS	15.14	33,100.00	431,558.83	501,134.00
OBALON THERAPEUTICS INC	OBLN	8.85	1,500.00	14,384.52	13,275.00
OCCIDENTAL PETROLEUM CORP.	OXY	71.23	223,000.00	18,230,711.23	15,884,290.00
OCCIDENTAL PETROLEUM CORP.	OXY	71.23	439,838.00	8,478,129.59	31,329,661.00
OFFICE DEPOT INC	ODP	4.52	293,900.00	1,028,643.59	1,328,428.00
OFG BANCORP	OFG	13.10	55,500.00	482,572.13	727,050.00
OIL DRI CORP AMERICA	ODC	38.21	14,800.00	412,101.09	565,508.00
OIL STS INTL INC	OIS	39.00	2,000.00	75,458.37	78,000.00
OLD NATL BANCORP IND	ONB	18.15	8,100.00	109,080.76	147,015.00
OLIN CORP	OLN	25.61	28,000.00	591,061.19	717,080.00
OLYMPIC STEEL INC	ZEUS	24.23	24,200.00	428,926.20	586,366.00
OMEGA FLEX INC	OFLX	55.76	7,900.00	166,358.05	440,504.00
OMEGA PROTEIN CORP	OME	25.05	29,600.00	624,191.31	741,480.00
OMNICELL INC	OMCL	33.90	145,000.00	4,121,986.61	4,915,500.00
OMNOVA SOLUTIONS INC	OMN	10.00	72,100.00	490,208.63	721,000.00
ONCOMED PHARMACEUTICALS	OMED	7.71	10,800.00	169,282.12	83,268.00
ONE GAS INC.	OGS	63.96	12,300.00	661,471.36	786,708.00
ONE LIBERTY PROPERTIES INC	OLP	25.12	4,000.00	81,478.49	100,480.00
OPHTHOTECH CORP	OPHT	4.83	200.00	11,494.95	966.00
OPUS BANK	OPB	30.05	25,200.00	730,382.66	757,260.00
ORACLE SYS. CORP.	ORCL	38.45	286,184.00	11,328,335.67	11,003,775.00
ORACLE SYS. CORP.	ORCL	38.45	1,706,705.00	19,453,897.07	65,622,807.00
ORASURE TECHNOLOGIES	OSUR	8.78	79,700.00	552,514.60	699,766.00
ORCHID ISLAND CAPITAL INC	ORC	10.83	7,200.00	87,797.94	77,976.00
O'REILLY AUTOMOTIVE INC.	ORLY	278.41	115,100.00	23,494,559.73	32,044,991.00
O'REILLY AUTOMOTIVE INC.	ORLY	278.41	153,500.00	25,316,924.94	42,735,935.00

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ORION GROUP HOLDINGS INC	ORN	9.95	67,300.00	454,679.42	669,635.00
ORMAT TECHNOLOGIES INC	ORA	53.62	23,300.00	1,192,234.79	1,249,346.00
ORRSTOWN FINL SERVICES INC	ORRF	22.40	600.00	14,016.65	13,440.00
ORTHOFIX MEDICAL INC	OFIX	36.18	20,900.00	745,564.95	756,162.00
OSI SYSTEMS INC	OSIS	76.12	5,500.00	378,939.74	418,660.00
OSIRIS THERAPEUTICS INC	OSIR	4.91	7,900.00	140,929.28	38,789.00
OVERSEAS SHIPHOLDING	OSG	3.83	11,600.00	48,714.32	44,428.00
OVERSTOCK COM INC DE	OSTK	17.50	36,800.00	551,660.51	644,000.00
OWENS & MINOR INC.	OMI	35.29	35,800.00	1,175,027.97	1,263,382.00
OWENS-ILLINOIS INC	OI	17.41	1,375,000.00	25,544,783.78	23,938,750.00
P A M TRANSN SVCS IN	PTSI	25.98	16,600.00	467,149.75	431,268.00
PACIFIC CONTINENTAL CORP	PCBK	21.85	1,300.00	11,784.96	28,405.00
PACIFIC ETHANOL INC	PEIX	9.50	68,400.00	668,295.12	649,800.00
PACIFIC GAS & ELEC. CO.	PCG	60.77	286,328.00	11,697,751.68	17,400,153.00
PALO ALTO NETWORKS INC	PANW	125.05	92,200.00	12,759,721.63	11,529,610.00
PALO ALTO NETWORKS INC	PANW	125.05	182,500.00	19,249,705.92	22,821,625.00
PANHANDLE OIL AND GAS INC	PHX	23.55	21,600.00	331,102.66	508,680.00
PAPA JOHN'S INTERNATIONAL	PZZA	85.58	1,800.00	133,518.12	154,044.00
PARAGON COMMERCIAL CORP	PBNC	43.72	300.00	11,656.86	13,116.00
PAREXEL INT'L CORP.	PRXL	65.72	50,000.00	3,052,862.81	3,286,000.00
PAREXEL INT'L CORP.	PRXL	65.72	7,200.00	408,048.82	473,184.00
PARK STERLING CORP	PSTB	10.79	4,700.00	33,778.93	50,713.00
PARKER DRILLING CO	PKD	2.60	156,100.00	493,485.65	405,860.00
PARK-OHIO HOLDINGS CORP	PKOH	42.60	11,900.00	512,339.13	506,940.00
PARTY CITY HOLDCO INC	PRTY	14.20	45,400.00	750,851.29	644,680.00
PAYCOM SOFTWARE INC	PAYC	45.49	700.00	32,198.08	31,843.00
PAYPAL HOLDINGS INC	PYPL	39.47	250,000.02	8,508,223.68	9,867,501.00
PAYPAL HOLDINGS INC	PYPL	39.47	327,800.00	13,518,340.47	12,938,266.00
PAYPAL HOLDINGS INC	PYPL	39.47	652,618.99	12,340,854.62	25,758,872.00
PC CONNECTION INC	CNXN	28.09	23,600.00	274,444.24	662,924.00
PDC ENERGY INC	PDCE	72.58	9,800.00	590,288.07	711,284.00
PDF SOLUTIONS INC	PDFS	22.55	33,500.00	515,244.74	755,425.00
PDL BIOPHARMA INC.	PDLI	2.12	335,800.00	1,471,983.89	711,896.00

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PEAPACK-GLADSTONE FI	PGC	30.88	23,800.00	402,737.73	734,944.00
PEBBLEBROOK HOTEL TRUST	PEB	29.75	22,000.00	628,122.21	654,500.00
PENNYMAC FINANCIAL SERVICES	PFSI	16.65	35,300.00	595,416.91	587,745.00
PENUMBRA INC	PEN	63.80	6,000.00	403,624.54	382,800.00
PEOPLES BANCORP INC	PEBO	32.46	23,600.00	559,047.87	766,056.00
PEOPLES UTAH BANCORP	PUB	26.85	900.00	15,104.30	24,165.00
PEPSICO INC.	PEP	104.63	335,000.00	27,402,947.73	35,051,050.00
PEPSICO INC.	PEP	104.63	150,000.00	11,187,077.61	15,694,500.00
PEPSICO INC.	PEP	104.63	160,000.00	10,583,915.94	16,740,800.00
PEPSICO INC.	PEP	104.63	833,464.00	29,568,405.08	87,205,338.00
PERFICIENT INC	PRFT	17.49	200,000.00	3,616,900.06	3,498,000.00
PERFORMANCE FOOD GROUP CO	PFGC	24.00	3,800.00	90,465.59	91,200.00
PERRY ELLIS INTERNATIONAL	PERY	24.91	25,700.00	615,121.74	640,187.00
PFENEX INC	PFNX	9.07	58,800.00	634,024.97	533,316.00
PFIZER INC.	PFE	32.48	549,200.00	13,591,431.35	17,838,016.00
PFIZER INC.	PFE	32.48	3,467,888.00	72,188,868.29	112,637,002.00
PH GLATFELTER CO	GLT	23.89	38,300.00	856,602.74	914,987.00
PHARMERICA CORP	PMC	25.15	32,700.00	543,512.03	822,405.00
PHILIP MORRIS INTERNATIONAL	PM	91.49	310,000.00	21,824,946.54	28,361,900.00
PHILIP MORRIS INTERNATIONAL	PM	91.49	894,221.00	18,861,259.63	81,812,279.00
PHILLIPS 66	PSX	86.41	259,944.00	4,078,189.84	22,461,761.00
PIER 1 IMPORTS INC/DEL	PIR	8.54	114,100.00	657,884.66	974,414.00
PINNACLE FINANCIAL PARTNERS	PNFP	69.30	4,600.00	251,626.61	318,780.00
PINNACLE FOODS INC	PF	53.45	340,000.00	14,332,661.78	18,173,000.00
PIONEER ENERGY SERVICES	PES	6.85	124,800.00	1,178,365.99	854,880.00
PIONEER NATURAL RESOURCES	PXD	180.07	205,000.00	30,261,605.25	36,914,350.00
PIONEER NATURAL RESOURCES	PXD	180.07	93,728.00	14,333,354.40	16,877,601.00
PITNEY-BOWES, INC.	PBI	15.19	700,000.00	13,890,547.52	10,633,000.00
PLANET PAYMENT INC	PLPM	4.08	155,200.00	664,409.67	633,216.00
PLEXUS CORP	PLXS	54.04	90,000.00	3,784,439.07	4,863,600.00
PLEXUS CORP	PLXS	54.04	21,200.00	925,862.79	1,145,648.00
PNC FINANCIAL SERVICES GROUP	PNC	116.96	87,300.00	6,353,437.12	10,210,608.00
PNC FINANCIAL SERVICES GROUP	PNC	116.96	170,000.00	10,092,582.02	19,883,200.00

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PNC FINANCIAL SERVICES GROUP	PNC	116.96	288,004.00	15,674,224.56	33,684,948.00
PNK ENTERTAINMENT INC	PNK	14.50	56,400.00	632,218.24	817,800.00
PNM RESOURCES INC	PNM	34.30	522,000.00	17,351,728.84	17,904,600.00
PNM RESOURCES INC	PNM	34.30	6,800.00	120,274.49	233,240.00
POLYONE CORPORATION	POL	32.04	123,200.00	5,255,618.01	3,947,328.00
POLYONE CORPORATION	POL	32.04	8,300.00	259,807.38	265,932.00
PORTLAND GEN ELEC CO	POR	43.33	17,000.00	610,054.46	736,610.00
PORTOLA PHARMACEUTICALS INC	PTLA	22.44	190,800.00	4,522,407.71	4,281,552.00
POTLATCHDELTIC CORP.	PCH	41.65	12,500.00	399,841.52	520,625.00
POWELL INDS INC	POWL	39.00	17,400.00	666,507.06	678,600.00
POWER INTEGRATIONS INC	POWI	67.85	63,000.00	3,560,050.48	4,274,550.00
POWER INTEGRATIONS INC	POWI	67.85	17,000.00	875,284.31	1,153,450.00
PPG INDUSTRIES INC.	PPG	94.76	93,900.00	9,617,925.57	8,897,964.00
PPG INDUSTRIES INC.	PPG	94.76	152,876.00	11,397,703.64	14,486,530.00
PPL CORPORATION	PPL	34.05	75,600.00	2,510,601.41	2,574,180.00
PRA HEALTH SCIENCES INC	PRAH	55.12	17,800.00	783,193.48	981,136.00
PREFERRED BANK/LOS ANGELES	PFBC	52.42	100.00	1,481.97	5,242.00
PREFORMED LINE PRODUCTS CO	PLPC	58.12	2,500.00	157,899.81	145,300.00
PREMIER FINANCIAL BANCORP	PFBI	20.10	4,290.00	64,146.45	86,229.00
PRESTIGE CONSUMER	PBH	52.10	100,000.00	4,886,357.75	5,210,000.00
PRESTIGE CONSUMER	PBH	52.10	4,600.00	212,895.82	239,660.00
PRIMERICA INC	PRI	69.15	6,100.00	276,466.64	421,815.00
PRIVATEBANCORP INC	PVTB	54.19	13,100.00	474,730.41	709,889.00
PROASSURANCE CORP	PRA	56.20	113,000.00	5,363,026.71	6,350,600.00
PROCTER & GAMBLE CO	PG	84.08	372,000.00	26,416,850.61	31,277,760.00
PROCTER & GAMBLE CO	PG	84.08	458,000.00	36,569,755.67	38,508,640.00
PROCTER & GAMBLE CO	PG	84.08	425,000.00	20,283,821.74	35,734,000.00
PROCTER & GAMBLE CO	PG	84.08	1,477,115.00	51,929,219.27	124,195,829.00
PROGENICS PHARMACEUTICAL	PGNX	8.64	85,800.00	684,941.40	741,312.00
PROGRESS SOFTWARE	PRGS	31.93	33,800.00	629,474.24	1,079,234.00
PROOFPOINT INC	PFPT	70.65	4,500.00	288,734.18	317,925.00
PROSPERITY BANCSHARE	PB	71.78	12,200.00	631,701.40	875,716.00
PROTAGONIST THERAPEUTICS INC	PTGX	21.99	2,400.00	50,047.20	52,776.00

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Instrument: COM		COMMON STOCK			
PROTECTIVE INSURANCE CORP	PTVCB	25.20	19,800.00	493,198.26	498,960.00
PROTEOSTASIS THERAPEUTICS	PTI	12.26	5,000.00	80,401.30	61,300.00
PROVIDENCE SERVICE CORP	PRSC	38.05	19,600.00	548,666.22	745,780.00
PROVIDENT BANCORP INC	PVBC	17.90	1,400.00	21,529.20	25,060.00
PROVIDENT FINANCIAL HLDGS	PROV	20.22	2,900.00	53,091.83	58,638.00
PROVIDENT FINANCIAL SERVICES	PFS	28.30	39,500.00	554,195.14	1,117,850.00
PRUDENTIAL FINANCIAL INC	PRU	104.06	89,000.00	4,890,290.84	9,261,340.00
PRUDENTIAL FINANCIAL INC	PRU	104.06	254,849.00	10,614,351.92	26,519,587.00
PYXUS INTERNATIONAL INC	PYX	19.20	12,600.00	231,911.00	241,920.00
PZENA INVESTMENT	PZN	11.11	56,900.00	445,010.53	632,159.00
Q2 HOLDINGS INC	QTWO	28.85	7,600.00	163,780.55	219,260.00
QAD INC-A	QADA	30.40	11,800.00	184,469.92	358,720.00
QORVO INC	QRVO	52.73	425,000.00	23,392,141.28	22,410,250.00
QUAD GRAPHICS INC	QUAD	26.88	31,100.00	451,365.36	835,968.00
QUAKER CHEM CORP	KWR	127.94	7,900.00	430,506.72	1,010,726.00
QUALCOMM INC	QCOM	65.20	175,000.00	12,126,415.00	11,410,000.00
QUALCOMM INC	QCOM	65.20	120,000.00	6,941,126.06	7,824,000.00
QUALCOMM INC	QCOM	65.20	847,566.00	22,217,646.33	55,261,303.00
QUALYS INC	QLYS	31.65	26,000.00	643,454.56	822,900.00
QUANTENNA COMMUNICATIONS	QTNA	18.13	2,200.00	37,563.05	39,886.00
QUORUM HEALTH CORP.	QHC	7.27	9,500.00	103,515.80	69,065.00
QURATE RETAIL GROUP INC	QRTEA	19.98	500,000.00	11,621,230.22	9,990,000.00
RA PHARMACEUTICALS INC	RARX	15.19	2,600.00	34,508.29	39,494.00
RADIAN GROUP INC.	RDN	17.98	83,100.00	1,374,297.37	1,494,138.00
RADIUS HEALTH INC	RDUS	38.03	200.00	11,510.62	7,606.00
RADNET INC	RDNT	6.45	105,500.00	702,091.05	680,475.00
RALPH LAUREN CORP	RL	90.32	55,000.00	6,447,734.81	4,967,600.00
RALPH LAUREN CORP	RL	90.32	450,000.00	51,644,881.96	40,644,000.00
RAPID7 INC	RPD	12.17	31,800.00	557,975.21	387,006.00
RAYONIER ADVANCE MATERIALS	RYAM	15.46	22,000.00	296,112.70	340,120.00
RAYTHEON COMPANY	RTN	142.00	71,000.00	7,183,696.22	10,082,000.00
RAYTHEON COMPANY	RTN	142.00	171,258.00	6,647,182.55	24,318,636.00
RBC BEARINGS INC	ROLL	92.81	500.00	46,217.25	46,405.00

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REATA PHARMACEUTICALS INC-A	RETA	21.83	6,800.00	158,218.88	148,444.00
RED HAT INC	RHT	69.70	257,609.00	13,929,732.73	17,955,347.00
RED HAT INC	RHT	69.70	118,500.00	6,072,508.59	8,259,450.00
RED HAT INC	RHT	69.70	585,000.00	28,424,495.44	40,774,500.00
RED ROCK RESORTS INC.	RRR	23.19	9,600.00	217,648.32	222,624.00
REGENERON PHARMACEUTICAL	REGN	367.09	14,000.00	5,324,753.20	5,139,260.00
REGENERON PHARMACEUTICAL	REGN	367.09	44,731.00	10,294,665.90	16,420,303.00
REGENXBIO INC	RGNX	18.55	17,000.00	188,921.36	315,350.00
REGIONS FINANCIAL CORP.	RF	14.36	470,000.00	4,666,492.60	6,749,200.00
REIS INC	REIS	22.25	21,600.00	517,210.59	480,600.00
RENEWABLE ENERGY GROUP INC	REGI	9.70	72,000.00	630,268.19	698,400.00
RENT-A-CENTER INC	RCII	11.25	65,100.00	973,216.71	732,375.00
REPUBLIC BANCORP KY	RBCAA	39.54	18,000.00	353,019.24	711,720.00
RESOURCES CONNECTION INC	RECN	19.25	42,700.00	605,428.26	821,975.00
RETAIL OPPORTUNITY	ROIC	21.13	33,000.00	518,271.64	697,290.00
RETAILMENOT INC	SALE	9.30	71,400.00	695,617.11	664,020.00
REX AMERICAN RESOURCES	REX	98.75	7,600.00	759,378.16	750,500.00
REYNOLDS AMERICAN INC	RAI	56.04	476,240.00	9,736,807.20	26,688,490.00
RIBBON COMMUNICATIONS INC	RBBN	6.30	77,900.00	590,647.36	490,770.00
RIGNET INC	RNET	23.15	15,700.00	249,347.09	363,455.00
RING ENERGY INC	REI	12.99	600.00	10,376.25	7,794.00
RLI CORP	RLI	63.13	2,300.00	106,823.25	145,199.00
RMR GROUP INC	RMR	39.50	15,400.00	486,422.20	608,300.00
ROADRUNNER TRANSPORTATION	RRTS	10.39	61,900.00	532,732.01	643,141.00
ROCHE HOLDINGS LTD-SPONS	RHHBY	28.53	410,000.00	14,684,008.78	11,697,300.00
ROCKWELL COLLINS	COL	92.76	130,000.00	7,981,775.98	12,058,800.00
ROGERS CORP.	ROG	76.81	13,200.00	1,018,242.97	1,013,892.00
ROPER TECHNOLOGIES INC	ROP	183.08	134,300.00	11,646,560.35	24,587,644.00
ROPER TECHNOLOGIES INC	ROP	183.08	267,500.00	15,905,697.43	48,973,900.00
ROSETTA STONE INC	RST	8.91	71,400.00	557,626.95	636,174.00
ROSS STORES INC	ROST	65.60	319,200.00	13,052,276.22	20,939,520.00
ROYAL CARIBBEAN CRUISES LTD	RCL	82.04	115,000.00	8,206,932.64	9,434,600.00
RPX CORP	RPXC	10.80	300.00	4,725.92	3,240.00

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Instrument: COM		COMMON STOCK			
RSP PERMIAN INC	RSPP	44.62	16,700.00	590,545.68	745,154.00
RTI BIOLOGICS INC	RTIX	3.25	190,400.00	773,836.01	618,800.00
RUDOLPH TECHNOLOGIES INC	RTEC	23.35	36,000.00	757,599.90	840,600.00
RUSH ENTERPRISES INC - CL A	RUSHA	31.90	27,100.00	831,819.57	864,490.00
RUSH ENTERPRISES INC - CL B	RUSHB	30.87	22,000.00	532,927.09	679,140.00
RUTH'S HOSPITALITY GROUP	RUTH	18.30	40,100.00	710,040.92	733,830.00
RYDER SYS. INC.	R	74.44	500,000.00	32,550,040.14	37,220,000.00
RYERSON HOLDING CORP.	RYI	13.35	41,600.00	306,603.71	555,360.00
RYMAN HOSPITALITY PROPERTIES	RHP	63.01	13,300.00	595,469.16	838,033.00
S&P GLOBAL INC	SPGI	107.54	151,950.00	15,824,832.75	16,340,703.00
SABRA HEALTHCARE REIT INC	SBRA	24.42	19,800.00	505,531.02	483,516.00
SAFETY INSURANCE GROUP INC	SAFT	73.70	12,400.00	830,179.49	913,880.00
SAGE THERAPEUTICS INC	SAGE	51.06	103,400.00	4,725,798.45	5,279,604.00
SAIA INC	SAIA	44.15	15,500.00	456,519.59	684,325.00
SALESFORCE.COM INC	CRM	68.46	562,100.00	28,144,236.78	38,481,366.00
SALESFORCE.COM INC	CRM	68.46	369,016.00	14,363,368.17	25,262,835.00
SALESFORCE.COM INC	CRM	68.46	491,000.00	32,206,496.28	33,613,860.00
SANDY SPRING BANCORP INC	SASR	39.99	22,000.00	523,115.69	879,780.00
SANMINA CORP	SANM	36.65	38,900.00	403,716.56	1,425,685.00
SAPIENS INTL CORP	SPNS	14.34	35,400.00	377,659.59	507,636.00
SBA COMMUNICATIONS CORP	SBAC	103.26	250,000.00	22,793,816.35	25,815,000.00
SCANSOURCE INC	SCSC	40.35	22,400.00	747,727.10	903,840.00
SCHLUMBERGER	SLB	83.95	390,483.00	22,554,358.58	32,781,048.00
SCHLUMBERGER	SLB	83.95	803,145.00	66,911,618.64	67,424,023.00
SCHNITZER STL INDS	SCHN	25.70	28,200.00	602,480.63	724,740.00
SCHOLASTIC CORP	SCHL	47.49	200,000.00	6,784,547.97	9,498,000.00
SCHOLASTIC CORP	SCHL	47.49	20,800.00	575,066.32	987,792.00
SCHULMAN (A.) INC.	SHLM	33.45	25,100.00	612,668.88	839,595.00
SCHWAB (CHARLES) CORP	SCHW	39.47	818,000.00	28,355,282.03	32,286,460.00
SCHWAB (CHARLES) CORP	SCHW	39.47	671,880.00	10,142,825.15	26,519,104.00
SCICLONE PHARMACEUTICALS INC	SCLN	10.80	55,100.00	294,754.55	595,080.00
SCIENCE APPLICATIONS	SAIC	84.80	6,100.00	345,793.91	517,280.00
SCIENTIFIC GAMES COR	SGMS	14.00	52,700.00	686,921.53	737,800.00

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SEADRILL LTD	SDRL	3.41	28,500.00	97,313.25	97,185.00
SEALED AIR CORP.	SEE	45.34	145,000.00	5,743,474.90	6,574,300.00
SEAWORLD ENTERTAINMENT INC	SEAS	18.93	1,025,000.00	20,074,665.02	19,403,250.00
SECUREWORKS CORP - A	SCWX	10.59	1,900.00	26,735.47	20,121.00
SELECT MEDICAL HOLDINGS CORP	SEM	13.25	75,600.00	838,110.69	1,001,700.00
SELECTA BIOSCIENCES INC	SELB	17.15	1,600.00	24,556.96	27,440.00
SELECTIVE INSURANCE GROUP	SIGI	43.05	31,100.00	888,934.80	1,338,855.00
SEMGROUP CORP-CLASS A	SEMG	41.75	5,500.00	188,460.75	229,625.00
SEMPRA ENERGY	SRE	100.64	128,000.00	12,584,255.45	12,881,920.00
SEMPRA ENERGY	SRE	100.64	736,000.00	75,259,300.36	74,071,040.00
SEMTECH CORPORATION	SMTCT	31.55	1,800.00	57,090.94	56,790.00
SENECA FOODS CORP -CL B	SENEA	40.05	15,900.00	463,874.19	636,795.00
SENSIENT TECHNOLOGIES	SXT	78.58	50,000.00	3,911,862.32	3,929,000.00
SENSIENT TECHNOLOGIES	SXT	78.58	6,400.00	351,527.46	502,912.00
SERES THERAPEUTICS INC	MCRB	9.90	500.00	17,323.36	4,950.00
SERVICE CORP INTERNATIONAL	SCI	28.40	185,000.00	3,228,743.69	5,254,000.00
SERVICENOW INC	NOW	74.34	330,300.00	22,931,471.90	24,554,502.00
SERVICENOW INC	NOW	74.34	380,000.00	29,519,278.16	28,249,200.00
SHERWIN-WILLIAMS CO	SHW	268.74	30,000.00	8,423,924.50	8,062,200.00
SHERWIN-WILLIAMS CO	SHW	268.74	75,800.00	19,097,603.63	20,370,492.00
SHERWIN-WILLIAMS CO	SHW	268.74	46,365.00	12,398,675.60	12,460,130.00
SHERWIN-WILLIAMS CO	SHW	268.74	82,500.00	20,845,564.00	22,171,050.00
SHOE CARNIVAL INC	SCVL	26.98	24,000.00	690,816.76	647,520.00
SHORE BANCSHARES INC	SHBI	15.25	37,800.00	433,468.23	576,450.00
SHORETEL INC	SHOR	7.15	89,200.00	692,863.26	637,780.00
SHUTTERSTOCK INC	SSTK	47.52	17,700.00	917,833.68	841,104.00
SIERRA BANCORP	BSRR	26.59	27,000.00	362,171.61	717,930.00
SIGNATURE BANK	SBNY	150.20	160,000.00	13,872,039.69	24,032,000.00
SIGNET JEWELERS LTD	SIG	94.26	125,000.00	11,212,549.00	11,782,500.00
SILICOM LTD	SILC	41.09	1,800.00	52,291.26	73,962.00
SILICON LABORATORIES	SLAB	65.00	21,400.00	1,071,879.74	1,391,000.00
SILVER SPRING NETWORKS INC	SSNI	13.31	29,300.00	413,202.88	389,983.00
SIMMONS 1ST NATL COR	SFNC	62.15	75,000.00	3,404,840.22	4,661,250.00

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SIMPSON MANUFACTURING CO	SSD	43.75	95,000.00	4,480,071.94	4,156,250.00
SIMPSON MANUFACTURING CO	SSD	43.75	25,300.00	711,471.78	1,106,875.00
SINCLAIR BROADCAST GROUP-A	SBGI	33.35	2,100.00	68,204.08	70,035.00
SJW CORP	SJW	55.98	15,600.00	488,745.84	873,288.00
SKYWEST INC	SKYW	36.45	31,200.00	405,128.52	1,137,240.00
SLEEP NUMBER CORP	SNBR	22.62	36,500.00	652,500.09	825,630.00
SMART SAND INC	SND	16.55	3,800.00	52,987.60	62,890.00
SMITH (A.O.) CORP	AOS	47.35	102,000.00	3,407,316.54	4,829,700.00
SNAP-ON INC	SNA	171.27	50,000.00	7,564,714.65	8,563,500.00
SNAP-ON INC	SNA	171.27	107,300.00	17,496,665.76	18,377,271.00
SNAP-ON INC	SNA	171.27	120,000.00	19,953,684.23	20,552,400.00
SNYDERS-LANCE INC	LNCE	38.34	9,500.00	307,815.65	364,230.00
SONIC AUTOMOTIVE INC.	SAH	22.90	12,000.00	270,949.16	274,800.00
SOTHEBY'S	BID	39.86	100.00	3,684.52	3,986.00
SOUTH JERSEY INDS IN	SJI	33.69	7,200.00	208,459.74	242,568.00
SOUTH STATE CORP	SSB	87.40	600.00	52,869.00	52,440.00
SOUTHERN CO	SO	49.19	125,000.00	5,610,312.11	6,148,750.00
SOUTHERN CO	SO	49.19	542,053.00	17,076,738.49	26,663,587.00
SOUTHERN FIRST BANCSHARES	SFST	36.00	1,800.00	43,072.02	64,800.00
SOUTHERN MISSOURI BANCORP	SMBC	35.38	1,800.00	43,338.24	63,684.00
SOUTHERN NATL BANCORP OF VA	SONA	16.34	5,900.00	81,445.21	96,406.00
SOUTHWEST AIRLINES	LUV	49.84	135,000.00	6,067,116.00	6,728,400.00
SOUTHWEST AIRLINES	LUV	49.84	368,409.00	14,572,161.87	18,361,505.00
SOUTHWEST BANCORP IN	OKSB	29.00	12,100.00	203,036.35	350,900.00
SOUTHWEST GAS HOLDINGS INC	SWX	76.62	22,200.00	1,298,672.44	1,700,964.00
SOUTHWESTERN ENERGY	SWN	10.82	404,000.00	9,548,777.40	4,371,280.00
SPARTAN MOTORS INC	SPAR	9.25	73,100.00	465,860.33	676,175.00
SPARTANNASH CO	SPTN	39.54	27,000.00	803,845.35	1,067,580.00
SPARTON CORP	SPA	23.85	27,000.00	651,277.97	643,950.00
SPDR S&P BIOTECH	XBI	59.19	60,000.00	3,523,469.19	3,551,400.00
SPECTRA ENERGY CORPORATION	SE	41.09	403,162.00	11,667,302.26	16,565,927.00
SPECTRUM BRANDS HOLDINGS	SPB	122.33	80,000.00	10,075,207.38	9,786,400.00
SPEEDWAY MOTORSPORTS	TRK	21.67	30,400.00	681,106.39	658,768.00

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SPIRE INC	SR	64.55	50,000.00	2,373,074.36	3,227,500.00
SPIRE INC	SR	64.55	4,500.00	258,102.28	290,475.00
SPOK HOLDINGS INC	SPOK	20.75	34,500.00	452,050.96	715,875.00
SPX CORP.	SPXC	23.72	36,900.00	584,619.70	875,268.00
SPX FLOW INC	FLOW	32.06	11,400.00	340,608.42	365,484.00
ST JUDE MED. INC.	STJ	80.19	75,000.00	6,133,871.50	6,014,250.00
ST JUDE MED. INC.	STJ	80.19	112,500.00	8,767,401.75	9,021,375.00
STANLEY BLACK & DECKER INC	SWK	114.69	68,000.00	8,314,498.28	7,798,920.00
STARBUCKS CORP.	SBUX	55.52	240,000.00	7,479,313.87	13,324,800.00
STARBUCKS CORP.	SBUX	55.52	195,700.00	6,098,757.20	10,865,264.00
STARBUCKS CORP.	SBUX	55.52	823,037.00	7,546,705.69	45,695,014.00
STARBUCKS CORP.	SBUX	55.52	460,000.00	24,291,412.26	25,539,200.00
STATE AUTO FINL CORP	STFC	26.81	24,700.00	448,356.45	662,207.00
STATE NATIONAL COS INC	SNC	13.86	52,200.00	640,246.17	723,492.00
STATE STREET CORP	STT	77.72	100,000.00	7,186,645.69	7,772,000.00
STATE STREET CORP	STT	77.72	234,906.00	13,056,267.79	18,256,894.00
STATE STREET CORP	STT	77.72	227,331.00	11,485,531.83	17,668,165.00
STEEL DYNAMICS INC	STLD	35.58	200,000.00	3,087,308.68	7,116,000.00
STEELCASE INC	SCS	17.90	63,500.00	556,967.97	1,136,650.00
STEIN MART INC.	SMRT	5.48	98,100.00	870,051.11	537,588.00
STEPAN CO	SCL	81.48	13,000.00	692,292.37	1,059,240.00
STERLING BANCORP	STL	23.40	14,300.00	281,982.92	334,620.00
STIFEL FINANCIAL CORP	SF	49.95	8,400.00	393,582.66	419,580.00
STILLWATER MINING COMPANY	SWC	16.11	3,000.00	50,274.00	48,330.00
STONERIDGE INC	SRI	17.69	38,900.00	453,111.94	688,141.00
STRATTEC SECURITY CORP	STRT	40.30	1,500.00	102,493.57	60,450.00
STRYKER CORP.	SYK	119.81	100,000.00	4,280,820.97	11,981,000.00
STRYKER CORP.	SYK	119.81	194,004.00	6,779,592.34	23,243,619.00
SUCAMPO PHARMACEUTICALS-CL	SCMP	13.55	45,300.00	413,847.06	613,815.00
SUNCOKE ENERGY INC	SXC	11.34	68,700.00	573,504.91	779,058.00
SUNTRUST BANKS INC.	STI	54.85	335,000.00	8,017,783.50	18,374,750.00
SUPER VALU STORES INC.	SVU	4.67	188,500.00	1,504,576.27	880,295.00
SUPERIOR INDUSTRIES INTL	SUP	26.35	26,800.00	493,135.09	706,180.00

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Instrument: COM		COMMON STOCK			
SUPERNUS PHARMACEUTICALS	SUPN	25.25	150,000.00	2,485,059.16	3,787,500.00
SUPERNUS PHARMACEUTICALS	SUPN	25.25	35,500.00	524,238.44	896,375.00
SURGICAL CARE AFFILIATES INC	SCAI	46.27	8,000.00	285,628.85	370,160.00
SURMODICS INC	SRDX	25.40	27,900.00	727,251.22	708,660.00
SVB FINANCIAL GROUP	SIVB	171.66	416,000.00	47,203,860.32	71,410,560.00
SYNAPTICS INC	SYNA	53.58	300.00	21,992.59	16,074.00
SYNCHRONOSS TECHNOLOGIES	SNCR	38.30	115,000.00	4,785,552.12	4,404,500.00
SYNDAX PHARMACEUTICALS INC	SNDX	7.17	1,500.00	17,114.55	10,755.00
SYNEOS HEALTH INC	SYNH	52.60	24,000.00	888,608.96	1,262,400.00
SYNNEX CORP	SNX	121.02	13,600.00	488,145.63	1,645,872.00
SYROS PHARMACEUTICALS INC	SYRS	12.16	1,500.00	20,305.50	18,240.00
SYSCO CORP.	SYX	55.37	302,417.00	15,098,168.72	16,744,829.00
SYSTEMAX INC	SYX	8.77	36,600.00	523,770.70	320,982.00
T ROWE PRICE GROUP INC.	TROW	75.26	217,000.00	15,898,003.21	16,331,420.00
TABULA RASA HEALTHCARE INC	TRHC	14.98	1,600.00	22,144.74	23,968.00
TACTILE SYSTEMS TECH INC	TCMD	16.41	1,300.00	24,768.25	21,333.00
TAKE-TWO INTERACTIVE	TTWO	49.29	14,000.00	430,538.27	690,060.00
TARGET CORP	TGT	72.23	125,000.00	9,000,235.70	9,028,750.00
TARGET CORP	TGT	72.23	340,414.00	10,664,032.69	24,588,103.00
TAYLOR MORRISON HOME CORP	TMHC	19.26	38,500.00	769,730.21	741,510.00
TEAM HEALTH HOLDINGS INC	TMH	43.45	7,300.00	323,565.49	317,185.00
TECH DATA CORP	TECD	84.68	17,200.00	1,098,716.22	1,456,496.00
TECHNIPFMC LIMITED	FTI	35.53	830,000.00	24,915,799.17	29,489,900.00
TECHTARGET	TTGT	8.53	70,100.00	610,774.48	597,953.00
TEGNA INC	TGNA	21.39	250,000.00	5,364,802.78	5,347,500.00
TELEDYNE TECHNOLOGIES INC	TDY	123.00	5,700.00	321,866.62	701,100.00
TELENAV INC	TNAV	7.05	6,500.00	54,414.68	45,825.00
TEMPUR SEALY INTERNATIONAL I	TPX	68.28	115,000.00	6,618,802.44	7,852,200.00
TENNANT COMPANY	TNC	71.20	13,300.00	614,414.73	946,960.00
TENNECO INC.	TEN	62.47	77,000.00	4,904,230.20	4,810,190.00
TENNECO INC.	TEN	62.47	26,300.00	1,289,887.02	1,642,961.00
TERRAFORM GLOBAL INC - CL A	GLBL	3.95	13,500.00	96,955.11	53,325.00
TERRITORIAL BANCORP INC	TBNK	32.84	7,700.00	214,034.97	252,868.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
TESARO INC	TSRO	134.48	4,300.00	465,629.11	578,264.00
TESCO CORP	TESO	8.25	400.00	6,088.44	3,300.00
TESLA INC	TSLA	213.69	71,611.00	18,186,974.03	15,302,555.00
TETRA TECH INC.	TTEK	43.15	4,300.00	156,191.70	185,545.00
TEXAS CAPITAL BANCSHARES	TCBI	78.40	7,800.00	492,943.62	611,520.00
TEXAS INSTRS INC	TXN	72.97	579,715.00	16,713,808.30	42,301,804.00
TEXAS ROADHOUSE INC	TXRH	48.24	8,500.00	323,286.33	410,040.00
TEXTAINER GROUP HOLDINGS LTD	TGH	7.45	8,400.00	92,283.24	62,580.00
TEXTRON INC.	TXT	48.56	149,000.00	5,925,140.31	7,235,440.00
THE BANK OF NEW YORK MELLON	BK	47.38	241,000.00	7,131,443.24	11,418,580.00
THE BANK OF NEW YORK MELLON	BK	47.38	603,803.00	19,793,349.37	28,608,186.00
THE GEO GROUP INC	GEO	35.93	22,800.00	822,329.39	819,204.00
THE TILE SHOP HOLDINGS INC	TTS	19.55	37,800.00	462,821.41	738,990.00
THERMO FISHER SCIENTIFIC	TMO	141.10	82,000.00	11,231,437.69	11,570,200.00
THERMO FISHER SCIENTIFIC	TMO	141.10	226,292.00	13,819,727.86	31,929,801.00
THOMSON REUTERS CORP	TRI	43.78	172,805.00	6,464,926.45	7,565,403.00
TILLYS INC-CLASS A	TLYS	13.19	43,800.00	390,518.44	577,722.00
TIME INC.	TIME	17.85	64,600.00	1,409,508.74	1,153,110.00
TIME WARNER INC.	TWX	96.53	453,704.00	27,161,289.16	43,796,047.00
TITAN MACHINERY INC	TITN	14.57	1,300.00	14,988.69	18,941.00
TITAN PHARMACEUTICALS INC	TTNP	4.00	107,400.00	626,532.96	429,600.00
TIVITY HEALTH INC	TVTY	22.75	31,400.00	327,511.21	714,350.00
TIVO CORP	TIVO	20.90	9,100.00	162,222.54	190,190.00
TJX COS. INC.	TJX	75.13	326,200.00	24,922,079.97	24,507,406.00
TJX COS. INC.	TJX	75.13	381,179.00	9,259,029.54	28,637,978.00
TJX COS. INC.	TJX	75.13	460,000.00	33,250,207.94	34,559,800.00
T-MOBILE US INC.	TMUS	57.51	119,000.00	3,635,309.28	6,843,690.00
T-MOBILE US INC.	TMUS	57.51	544,600.00	23,750,685.51	31,319,946.00
T-MOBILE US INC.	TMUS	57.51	164,352.00	5,542,972.94	9,451,884.00
TOTAL SYS SVCS INC	TSS	49.03	225,000.00	11,026,827.72	11,031,750.00
TOWER INTL INC	TOWR	28.35	27,500.00	541,502.29	779,625.00
TOWNE BANK	TOWN	33.25	0.80	17.87	27.00
TOWNSQUARE MEDIA INC	TSQ	10.41	58,000.00	693,067.35	603,780.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM COMMON STOCK					
TPI COMPOSITES INC	TPIC	16.04	1,900.00	41,852.44	30,476.00
TRACTOR SUPPLY COMPANY	TSCO	75.81	65,000.00	5,341,541.50	4,927,650.00
TRADE DESK INC/THE -CLASS A	TTD	27.67	1,700.00	49,744.98	47,039.00
TRANSDIGM GROUP INC	TDG	248.96	63,000.00	13,043,822.66	15,684,480.00
TRAVELERS COS INC	TRV	122.42	168,271.00	6,795,430.17	20,599,736.00
TRAVELPORT WORLDWIDE LTD	TVPT	14.10	55,400.00	769,776.03	781,140.00
TRC COS INC	TRR	10.60	22,900.00	211,250.99	242,740.00
TRECORA RESOURCES	TREC	13.85	6,300.00	73,339.60	87,255.00
TREDEGAR CORPORATION	TG	24.00	7,400.00	131,173.69	177,600.00
TREEHOUSE FOODS INC	THS	72.19	272,500.00	24,293,901.33	19,671,775.00
TREX COMPANY INC	TREX	64.40	17,500.00	1,039,933.04	1,127,000.00
TRI POINTE HOMES INC	TPH	11.48	350,000.00	4,277,173.93	4,018,000.00
TRIBUNE COMPANY	TRCO	34.98	675,000.00	36,287,309.28	23,611,500.00
TRIBUNE PUBLISHING CO	TPCO	13.87	46,700.00	652,518.04	647,729.00
TRICO BANCSHARES	TCBK	34.18	23,700.00	738,707.24	810,066.00
TRINITY INDUSTRIES	TRN	27.76	1,650,000.00	40,459,686.53	45,804,000.00
TRINSEO SA	TSE	59.30	18,100.00	1,093,277.20	1,073,330.00
TRIPLE-S MANAGEMENT CORP-B	GTS	20.70	32,000.00	599,998.55	662,400.00
TRISTATE CAPITAL HOLDINGS INC	TSC	22.10	34,000.00	312,404.52	751,400.00
TRITON INTERNATIONAL LTD/BER	TRTN	15.80	12,700.00	164,071.30	200,660.00
TRIUMPH BANCORP INC	TBK	26.15	26,300.00	453,165.32	687,745.00
TRUEBLUE INC	TBI	24.65	37,400.00	786,409.53	921,910.00
TRUSTMARK CORP	TRMK	35.65	4,100.00	136,976.00	146,165.00
TTM TECHNOLOGIES	TTMI	13.63	64,700.00	749,614.67	881,861.00
TUPPERWARE BRANDS CORP	TUP	52.62	90,000.00	5,745,470.77	4,735,800.00
TURNING POINT BRANDS INC	TPB	12.25	1,900.00	19,011.40	23,275.00
TUTOR PERINI CORP	TPC	28.00	32,300.00	768,154.35	904,400.00
TWENTY-FIRST CENTURY FOX - B	FOX	27.25	281,774.00	9,221,780.63	7,678,341.00
TWENTY-FIRST CENTURY FOX INC	FOXA	28.04	525,000.00	16,570,303.44	14,721,000.00
TWENTY-FIRST CENTURY FOX INC	FOXA	28.04	626,655.00	10,233,884.81	17,571,406.00
TYLER TECHNOLOGIES I	TYL	142.77	132,100.00	16,430,730.31	18,859,917.00
TYLER TECHNOLOGIES I	TYL	142.77	67,500.00	11,212,740.74	9,636,975.00
TYSON FOODS INC. CL-A	TSN	61.68	75,000.00	4,655,775.00	4,626,000.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
U S PHYSICAL THERAPY	USPH	70.20	2,500.00	106,036.09	175,500.00
ULTA SALON COSMETICS &	ULTA	254.94	135,000.00	22,833,948.12	34,416,900.00
ULTIMATE SOFTWARE GROUP INC	ULTI	182.35	87,500.00	18,173,826.55	15,955,625.00
ULTRAGENYX PHARMACEUTICAL	RARE	70.31	2,800.00	186,003.48	196,868.00
UMB FINL CORP	UMBF	77.12	6,400.00	383,820.02	493,568.00
UMPQUA HLDGS CORP	UMPQ	18.78	275,000.00	4,812,254.16	5,164,500.00
UMPQUA HLDGS CORP	UMPQ	18.78	98,800.00	1,550,650.41	1,855,464.00
UNIFI INC	UFI	32.63	8,200.00	197,392.93	267,566.00
UNIFIRST CORP	UNF	143.65	900.00	82,020.22	129,285.00
UNION BANKSHARES CORP	UBSH	35.74	29,700.00	696,998.80	1,061,478.00
UNION PACIFIC CORP.	UNP	103.68	143,000.00	8,511,174.98	14,826,240.00
UNION PACIFIC CORP.	UNP	103.68	486,642.00	7,482,229.51	50,455,043.00
UNISYS CORP.	UIS	14.95	52,800.00	829,954.47	789,360.00
UNITED BANKSHARES INC.	UBSI	46.25	8,100.00	301,139.32	374,625.00
UNITED CMNTY BKS BLA	UCBI	29.62	28,300.00	830,901.34	838,246.00
UNITED CMNTY FINL CO	UCFC	8.94	77,500.00	399,991.06	692,850.00
UNITED CONTINENTAL HOLDINGS	UAL	72.88	60,000.00	3,403,417.98	4,372,800.00
UNITED CONTINENTAL HOLDINGS	UAL	72.88	410,000.00	18,518,197.06	29,880,800.00
UNITED FINANCIAL BANCORP	UBNK	18.16	47,700.00	626,054.91	866,232.00
UNITED FIRE GROUP INC	UFCS	49.17	18,400.00	512,715.48	904,728.00
UNITED NATURAL FOODS INC.	UNFI	47.72	8,900.00	396,287.23	424,708.00
UNITED PARCEL SERVICES INC	UPS	114.64	32,000.00	3,417,692.80	3,668,480.00
UNITED PARCEL SERVICES INC	UPS	114.64	398,959.00	27,836,587.33	45,736,660.00
UNITED RENTALS INCORPORATED	URI	105.58	24,000.00	2,545,152.00	2,533,920.00
UNITED RENTALS INCORPORATED	URI	105.58	115,000.00	9,245,213.29	12,141,700.00
UNITED STATES LIME & MINERAL	USLM	75.75	200.00	12,007.60	15,150.00
UNITED TECHNOLOGIES	UTX	109.62	447,877.00	18,839,415.04	49,096,277.00
UNITEDHEALTH GROUP INC	UNH	160.04	172,000.00	10,980,782.86	27,526,880.00
UNITEDHEALTH GROUP INC	UNH	160.04	353,900.00	42,993,928.53	56,638,156.00
UNITEDHEALTH GROUP INC	UNH	160.04	120,000.00	4,612,648.09	19,204,800.00
UNITEDHEALTH GROUP INC	UNH	160.04	540,975.00	12,039,594.86	86,577,639.00
UNITIL CORP	UTL	45.34	5,900.00	218,947.83	267,506.00
UNIVAR INC	UNVR	28.37	16,900.00	445,616.72	479,453.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
UNIVERSAL AMERICAN CORP.	UAM	9.95	71,000.00	562,585.04	706,450.00
UNIVERSAL DISPLAY CO	OLED	56.30	2,600.00	152,385.35	146,380.00
UNIVERSAL FOREST PRODUCTS	UFPI	102.18	3,300.00	179,180.26	337,194.00
UNIVERSAL LOGISTICS HOLDINGS	ULH	16.35	2,700.00	35,369.59	44,145.00
URBAN ONE INC	UONEK	2.90	55,100.00	167,204.34	159,790.00
US BANCORP	USB	51.37	81,000.00	3,164,323.96	4,160,970.00
US BANCORP	USB	51.37	936,765.00	23,032,151.65	48,121,618.00
US CONCRETE INC	USCR	65.50	85,000.00	4,698,279.00	5,567,500.00
US SILICA HOLDINGS INC	SLCA	56.68	200,000.00	11,233,504.30	11,336,000.00
US SILICA HOLDINGS INC	SLCA	56.68	85,000.00	4,551,078.34	4,817,800.00
US SILICA HOLDINGS INC	SLCA	56.68	11,300.00	479,636.68	640,484.00
USA TRUCK INC	USAK	8.71	29,000.00	547,502.14	252,590.00
USANA HEALTH SCIENCES INC	USNA	61.20	12,700.00	291,741.78	777,240.00
UTAH MEDICAL PRODUCTS INC	UTMD	72.75	2,500.00	151,723.50	181,875.00
V F CORP	VFC	53.35	196,090.00	13,864,844.43	10,461,401.00
VALERO ENERGY CORP.	VLO	68.32	270,774.00	9,520,564.24	18,499,280.00
VALLEY NATL BANCORP	VLY	11.64	24,900.00	250,385.37	289,836.00
VALUE LINE INC	VALU	19.50	1,100.00	17,438.19	21,450.00
VANDA PHARMACEUTICALS INC	VNDA	15.95	47,400.00	418,917.47	756,030.00
VARONIS SYSTEMS INC	VRNS	26.80	25,300.00	571,922.59	678,040.00
VASCULAR SOLUTIONS INC	VASC	56.10	14,900.00	229,734.32	835,890.00
VECTOR GROUP LTD	VGR	22.74	2,400.00	52,147.83	54,576.00
VECTRUS INC	VEC	23.85	23,300.00	576,471.54	555,705.00
VERA BRADLEY INC	VRA	11.72	51,900.00	754,548.35	608,268.00
VERACYTE INC	VCYT	7.74	29,500.00	238,378.19	228,330.00
VERINT SYS INC	VRNT	35.25	2,600.00	112,078.29	91,650.00
VERISIGN INC	VRSN	76.07	80,000.00	6,425,389.52	6,085,600.00
VERISK ANALYTICS INC-CLASS A	VRSK	81.17	307,000.00	22,667,011.08	24,919,190.00
VERISK ANALYTICS INC-CLASS A	VRSK	81.17	435,000.00	32,002,443.45	35,308,950.00
VERITEX HOLDINGS INC	VBTX	26.71	400.00	6,409.08	10,684.00
VERIZON COMMUNICATIONS	VZ	53.38	303,000.00	14,591,833.51	16,174,140.00
VERIZON COMMUNICATIONS	VZ	53.38	550,000.00	24,644,413.62	29,359,000.00
VERIZON COMMUNICATIONS	VZ	53.38	2,355,058.00	94,688,383.22	125,712,996.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
VERSUM MATERIALS INC	VSM	28.07	56,397.00	836,224.83	1,583,064.00
VERTEX PHARMAREUTICALS INC	VRTX	73.67	192,300.00	20,627,119.52	14,166,741.00
VERTEX PHARMAREUTICALS INC	VRTX	73.67	141,851.00	17,927,804.67	10,450,163.00
VIACOM INC. CL B	VIAB	35.10	200,000.00	8,491,144.87	7,020,000.00
VIAD CORP	VVI	44.10	18,900.00	863,412.99	833,490.00
VIASAT INC.	VSAT	66.22	7,500.00	487,901.12	496,650.00
VIAVI SOLUTIONS INC	VIAV	8.18	140,400.00	994,277.20	1,148,472.00
VICOR CORP	VICR	15.10	37,000.00	523,244.18	558,700.00
VILLAGE SUPER MARKET INC	VLGEA	30.90	20,500.00	627,139.66	633,450.00
VISA INC-CLASS A	V	78.02	210,000.00	14,679,943.10	16,384,200.00
VISA INC-CLASS A	V	78.02	716,700.00	28,902,823.94	55,916,934.00
VISA INC-CLASS A	V	78.02	195,000.00	4,001,034.35	15,213,900.00
VISA INC-CLASS A	V	78.02	1,099,683.00	22,616,645.35	85,797,268.00
VISA INC-CLASS A	V	78.02	310,000.00	15,927,825.14	24,186,200.00
VISHAY INTERTECHNOLOGY INC.	VSH	16.20	5,400.00	74,114.46	87,480.00
VISHAY PRECISION GROUP	VPG	18.90	34,900.00	507,745.34	659,610.00
VISTA OUTDOOR INC	VSTO	36.90	130,000.00	4,927,732.76	4,797,000.00
VISTEON CORP	VC	80.34	95,000.00	4,898,813.85	7,632,300.00
VMWARE INC-CLASS A	VMW	78.73	46,733.00	3,569,655.75	3,679,289.00
VONAGE HLDGS CORP	VG	6.85	143,200.00	403,235.26	980,920.00
VOYAGER THERAPEUTICS INC	VYGR	12.74	5,900.00	77,950.07	75,166.00
VULCAN MATERIALS CO	VMC	125.15	40,000.00	4,614,944.00	5,006,000.00
VULCAN MATERIALS CO	VMC	125.15	275,200.00	28,195,869.86	34,441,280.00
VULCAN MATERIALS CO	VMC	125.15	345,000.00	35,561,005.72	43,176,750.00
WAGEWORKS INC	WAGE	72.50	115,000.00	6,960,144.15	8,337,500.00
WAGEWORKS INC	WAGE	72.50	19,200.00	1,004,488.05	1,392,000.00
WALGREENS BOOTS ALLIANCE INC	WBA	82.76	78,700.00	4,875,468.93	6,513,212.00
WALGREENS BOOTS ALLIANCE INC	WBA	82.76	28,700.00	2,526,878.68	2,375,212.00
WALGREENS BOOTS ALLIANCE INC	WBA	82.76	496,070.00	12,856,237.37	41,054,753.00
WALMART INC	WMT	69.12	70,000.00	4,810,722.21	4,838,400.00
WALMART INC	WMT	69.12	295,000.00	17,346,305.03	20,390,400.00
WALMART INC	WMT	69.12	872,990.00	31,144,139.39	60,341,069.00
WASHINGTON FEDERAL INC.	WAFD	34.35	44,600.00	1,064,949.92	1,532,010.00

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Instrument: COM		COMMON STOCK			
WASTE MANAGEMENT INC.	WM	70.91	105,000.00	5,632,507.80	7,445,550.00
WASTE MANAGEMENT INC.	WM	70.91	255,650.00	8,484,938.18	18,128,142.00
WATTS WATER TECHNOLOGIES	WTS	65.20	100.00	6,010.75	6,520.00
WAVE LIFE SCIENCES PTE LTD	WVE	26.15	6,000.00	162,748.67	156,900.00
WEB.COM GROUP INC.	WEB	21.15	300.00	8,180.01	6,345.00
WEBMD HEALTH CORP	WBMD	49.57	738.00	42,197.44	36,583.00
WEBSTER FINANCIAL	WBS	54.28	17,200.00	504,900.72	933,616.00
WEIS MKTS INC	WMK	66.84	12,700.00	446,321.25	848,868.00
WELLS FARGO COMPANY	WFC	55.11	434,805.00	15,527,620.30	23,962,104.00
WELLS FARGO COMPANY	WFC	55.11	790,000.00	20,810,268.92	43,536,900.00
WELLS FARGO COMPANY	WFC	55.11	2,637,178.00	89,865,912.73	145,334,880.00
WESBANCO INC	WSBC	43.06	26,200.00	842,755.05	1,128,172.00
WEST CORP	WSTC	24.76	36,700.00	1,062,904.41	908,692.00
WEST MARINE INC	WMAR	10.47	64,300.00	643,022.13	673,221.00
WEST PHARMACEUTICAL	WST	84.83	120,000.00	9,005,089.00	10,179,600.00
WEST PHARMACEUTICAL	WST	84.83	35,000.00	1,721,818.59	2,969,050.00
WESTERN REFINING INC	WNR	37.85	150,000.00	3,596,444.49	5,677,500.00
WESTERN REFINING INC	WNR	37.85	9,800.00	329,195.12	370,930.00
WESTMORELAND COAL CO	WLBA	17.67	37,300.00	332,828.63	659,091.00
WESTWOOD HOLDINGS GROUP	WHG	59.99	11,800.00	474,719.61	707,882.00
WEYERHAEUSER CO.	WY	30.09	1,856,000.00	63,364,890.61	55,847,040.00
WGL HOLDINGS INC.	WGL	76.28	7,900.00	419,299.20	602,612.00
WHITEWAVE FOODS CO-A	WWAV	55.60	55,000.00	2,144,240.22	3,058,000.00
WHOLE FOODS MARKET INC	WFM	30.76	1,250,000.00	39,140,355.12	38,450,000.00
WILLBROS GROUP INC	WGRP	3.24	213,500.00	656,678.28	691,740.00
WILLIAMS-SONOMA INC	WSM	48.39	100,000.00	5,143,389.78	4,839,000.00
WILLIS LEASE FINANCE CORP	WLFC	25.58	17,100.00	410,041.96	437,418.00
WINDSTREAM HOLDINGS INC.	WIN	7.33	43,700.00	453,128.53	320,321.00
WINMARK CORP	WINA	126.15	5,000.00	240,101.82	630,750.00
WINTRUST FINANCIAL CORP	WTFC	72.57	7,600.00	409,794.83	551,532.00
WISDOMTREE INVESTMENTS INC	WETF	11.14	810,000.00	9,095,931.95	9,023,400.00
WISDOMTREE INVESTMENTS INC	WETF	11.14	330,000.00	5,741,088.43	3,676,200.00
WOLVERINE WORLD WIDE	WWW	21.95	190,000.00	4,662,246.98	4,170,500.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: COM		COMMON STOCK			
WOLVERINE WORLD WIDE	WWW	21.95	22,900.00	512,709.46	502,655.00
WOODWARD INC.	WWD	69.05	7,900.00	281,618.79	545,495.00
WORKIVA INC	WK	13.65	1,500.00	23,970.88	20,475.00
WORLDPAY INC.	WP	59.62	160,000.00	4,774,658.70	9,539,200.00
WORLDPAY INC.	WP	59.62	332,000.00	16,996,051.84	19,793,840.00
WORLDPAY INC.	WP	59.62	75,000.00	2,186,036.55	4,471,500.00
WORTHINGTON INDS	WOR	47.44	24,200.00	714,499.01	1,148,048.00
WRIGHT MEDICAL GROUP NV	WMGI	22.98	6,800.00	154,406.93	156,264.00
WSFS FINL CORP	WSFS	46.35	7,000.00	227,202.61	324,450.00
WYNN RESORTS LTD	WYNN	86.51	397,000.00	34,828,800.59	34,344,470.00
XACTLY CORP	XTLY	11.00	59,600.00	714,864.30	655,600.00
XBIOTECH INC	XBIT	10.12	24,500.00	390,843.33	247,940.00
XENCOR INC	XNCR	26.32	34,500.00	521,591.69	908,040.00
XENITH BANKSHARES INC	XBKS	28.20	2,300.00	47,026.99	64,860.00
XEROX CORP	XRX	5.75	4,000,000.00	26,225,307.40	23,000,000.00
XILINX INC	XLNX	60.37	517,500.00	27,757,042.24	31,241,475.00
XILINX INC	XLNX	60.37	530,000.00	27,221,138.97	31,996,100.00
XO GROUP INC	XOXO	19.45	38,000.00	401,371.31	739,100.00
XPERI CORP	XPER	44.20	145,000.00	4,586,818.71	6,409,000.00
XPERI CORP	XPER	44.20	1,700.00	69,025.22	75,140.00
XPO LOGISTICS INC	XPO	43.16	17,900.00	591,441.60	772,564.00
YORK WATER CO	YORW	38.20	19,100.00	438,603.21	729,620.00
YUM BRANDS INC	YUM	63.33	200,483.00	5,134,174.44	12,696,588.00
YUM CHINA HOLDINGS INC	YUMC	26.12	200,483.00	2,006,002.39	5,236,616.00
ZAGG INC	ZAGG	7.10	3,300.00	34,200.40	23,430.00
ZENDESK INC	ZEN	21.20	45,000.00	1,170,016.75	954,000.00
ZIX CORP	ZIXI	4.94	148,100.00	562,094.23	731,614.00
ZOETIS INC	ZTS	53.53	150,000.00	6,536,232.55	8,029,500.00
COMMON STOCK TOTAL			339,309,062.61	13,040,113,591.42	19,478,085,993.00
Instrument: ICOM		INTERNATIONAL COMMON STOCKS			
GCP APPLIED TECHNOLOGIES	GCP	26.75	800.00	21,188.72	21,400.00
LIBERTY BRAVES GROUP - A	BATRA	20.49	2,900.00	46,008.79	59,421.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
LIBERTY BRAVES GROUP - C	BATRK	20.59	10,000.00	172,302.61	205,900.00
MOBILEYE NV	MBLY	38.12	300,000.00	10,833,099.70	11,436,000.00
NXP SEMICONDUCTORS NV	NXPI	98.01	185,000.00	15,253,908.70	18,131,850.00
NXP SEMICONDUCTORS NV	NXPI	98.01	198,100.00	18,058,760.91	19,415,781.00
VERITIV CORP	VRTV	53.75	13,900.00	545,517.15	747,125.00
INTERNATIONAL COMMON STOCKS TOTAL			710,700.00	44,930,786.58	50,017,477.00
Instrument: PUT PUT OPTION					
LKQ JAN @ 32.50 PUT	LKQ	2.30	-500.00	-48,498.91	-115,000.00
NEM JAN @ 32 PUT	NEM	0.56	-5,000.00	-994,177.99	-280,000.00
PUT OPTION TOTAL			-5,500.00	-1,042,676.90	-395,000.00
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
ACADIA RLTY TR	AKR	32.68	120,000.00	3,400,991.24	3,921,600.00
ACADIA RLTY TR	AKR	32.68	24,600.00	730,959.10	803,928.00
AGREE REALTY CORP	ADC	46.05	7,700.00	240,633.09	354,585.00
ALEXANDERS INC	ALX	426.87	700.00	261,579.57	298,809.00
ALEXANDRIA REAL ESTATE	ARE	111.13	605,000.00	43,427,486.32	67,233,650.00
AMERICAN ASSETS TRUST INC	AAT	43.08	12,000.00	408,510.75	516,960.00
APOLLO COMMERCIAL REAL	ARI	16.62	22,200.00	370,601.91	368,964.00
ARMADA HOFFLER PROPERTIES	AHH	14.57	10,500.00	102,963.46	152,985.00
ASHFORD HOSPITALITY TRUST INC	AHT	7.76	24,000.00	222,510.55	186,240.00
AVALONBAY COMMUNITIES	AVB	177.15	246,000.00	36,120,252.61	43,578,900.00
BLUEROCK RESIDENTIAL GROWTH	BRG	13.72	5,800.00	75,399.42	79,576.00
BOSTON PROPERTIES INC	BXP	125.78	89,000.00	11,867,067.80	11,194,420.00
BRAEMAR HOTELS & RESORTS INC	BHR	13.65	7,300.00	111,698.20	99,645.00
CAPSTEAD MTG CORP	CMO	10.19	29,300.00	366,346.67	298,567.00
CARETRUST REIT INC.	CTRE	15.32	19,700.00	248,487.23	301,804.00
CATCHMARK TIMBER TRUST INC	CTT	11.26	12,200.00	140,343.71	137,372.00
CBL & ASSOC PROP	CBL	11.50	51,800.00	508,473.98	595,700.00
CEDAR REALTY TRUST INC	CDR	6.53	26,200.00	159,067.63	171,086.00
CHATHAM LODGING TRUST	CLDT	20.55	11,900.00	285,326.01	244,545.00
CHESAPEAKE LODGING TRUST	CHSP	25.86	18,300.00	377,122.31	473,238.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
CITY OFFICE REIT INC	CIO	13.17	6,100.00	75,508.24	80,337.00
COLONY CAPITAL INC	CLNY-OLD	20.25	34,600.00	757,095.01	700,650.00
COMMUNITY HEALTHCARE TRUST	CHCT	23.03	4,000.00	81,701.20	92,120.00
CORESITE REALTY CORP	COR	79.37	10,300.00	509,909.87	817,511.00
CORPORATE OFFICE PROPERTY	OFC	31.22	677,000.00	18,898,130.91	21,135,940.00
COUSINS PROPERTIES INC	CUZ	8.51	104,000.00	630,784.72	885,040.00
CUBESMART	CUBE	26.77	236,000.00	6,552,119.20	6,317,720.00
CYS INVESTMENTS INC	CYS	7.73	46,500.00	615,397.04	359,445.00
DIAMONDROCK HOSPITALITY	DRH	11.53	61,700.00	550,824.25	711,401.00
DUKE RE CORPORATION	DRE	26.56	348,000.00	6,785,074.08	9,242,880.00
DUPONT FABROS TECHNOLOGY	DFT	43.93	22,900.00	682,972.55	1,005,997.00
DYNEX CAPITAL INC	DX	6.82	13,800.00	122,571.77	94,116.00
EASTERLY GOVERNMENT	DEA	20.02	10,400.00	188,730.43	208,208.00
EASTGROUP PROPERTY INC	EGP	73.84	9,700.00	565,283.42	716,248.00
EDUCATION REALTY TRUST INC	EDR	42.30	70,000.00	2,198,589.76	2,961,000.00
EDUCATION REALTY TRUST INC	EDR	42.30	22,600.00	785,331.54	955,980.00
EQUINIX INC	EQIX	357.41	67,500.00	24,882,240.61	24,125,175.00
EQUITY RESIDENTIAL PROP	EQR	64.36	186,000.00	12,259,257.76	11,970,960.00
EQUITY RESIDENTIAL PROP	EQR	64.36	205,302.00	12,037,526.57	13,213,237.00
FARMLAND PARTNERS INC	FPI	11.16	3,800.00	42,458.16	42,408.00
FELCOR LODGING TRUST	FCH	8.01	41,900.00	334,305.79	335,619.00
FINANCIAL ENGINES INC	FNGN	36.75	1,100.00	42,591.51	40,425.00
FIRST INDUSTRIAL RE	FR	28.05	35,700.00	596,499.91	1,001,385.00
FIRST POTOMAC REALTY TRUST	FPO	10.97	17,800.00	210,228.92	195,266.00
FOUR CORNERS PROPERTY	FCPT	20.52	18,600.00	369,596.88	381,672.00
FRANKLIN STREET PPTYS CO	FSP	12.96	32,100.00	368,324.94	416,016.00
GETTY RLTY CORP	GTY	25.49	8,300.00	142,297.90	211,567.00
GLADSTONE COMMERCIAL CORP	GOOD	20.10	7,500.00	127,921.73	150,750.00
GLOBAL MEDICAL REIT INC	GMRE	8.92	4,800.00	47,660.64	42,816.00
GLOBAL NET LEASE INC	GNL	7.83	52,400.00	425,870.08	410,292.00
GOVERNMENT PROPERTIES	GOV	19.07	21,500.00	477,480.70	409,897.00
GRAMERCY PROPERTY TRUST	GPT	9.18	129,800.00	1,020,194.56	1,191,564.00
GREAT AJAX CORP	AJX	13.27	4,100.00	56,009.59	54,407.00

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Instrument: REIT REAL ESTATE INVESTMENT TRUST					
HEALTHCARE RLTY TR	HR	30.32	35,100.00	883,430.88	1,064,232.00
HERSHA HOSPITALITY TRUST	HT	21.50	12,700.00	329,780.01	273,050.00
HILLTOP HOLDINGS	HTH	29.80	43,000.00	1,045,449.02	1,281,400.00
HOST HOTELS & RESORTS INC	HST	18.84	1,768,000.00	31,835,991.94	33,309,120.00
HUDSON PACIFIC PROPERTIES	HPP	34.78	120,000.00	3,529,694.78	4,173,600.00
HUDSON PACIFIC PROPERTIES	HPP	34.78	33,000.00	934,115.31	1,147,740.00
INFREIT INC	HIFR	17.91	12,200.00	282,909.92	218,502.00
INVESCO MORTGAGE CAPITAL	IVR	14.60	34,600.00	670,055.75	505,160.00
INVESTORS REAL ESTATE TRUST	IRET	7.13	37,900.00	288,660.94	270,227.00
ISTAR FINANCIAL INC.	STAR	12.37	21,700.00	292,137.01	268,429.00
KILROY RE CORP	KRC	73.22	656,000.00	46,250,987.34	48,032,320.00
KITE REALTY GROUP TRUST	KRG	23.48	25,400.00	652,744.03	596,392.00
LASALLE HOTEL PROPERTIES	LHO	30.47	155,000.00	5,076,420.70	4,722,850.00
LASALLE HOTEL PROPERTIES	LHO	30.47	32,800.00	916,241.70	999,416.00
LEXINGTON CORP PPTYS	LXP	10.80	70,600.00	658,354.88	762,480.00
LIFE STORAGE INC	LSI	85.26	50,000.00	4,199,506.59	4,263,000.00
MACK-CALI RE CORP.	CLI	29.02	27,400.00	544,209.49	795,148.00
MEDICAL PROPERTIES TRUST INC	MPW	12.30	90,500.00	1,153,446.02	1,113,150.00
MONMOUTH REIT -CL A	MNR	15.24	19,900.00	203,565.27	303,276.00
MONOGRAM RESIDENTIAL TRUST	MORE	10.82	51,700.00	486,428.60	559,394.00
NATIONAL HEALTH INVESTORS INC	NHI	74.17	11,400.00	636,469.76	845,538.00
NATIONAL STORAGE AFFILIATES	NSA	22.07	10,800.00	172,099.22	238,356.00
NEW RESIDENTIAL INVESTMENT	NRZ	15.72	74,700.00	1,058,236.10	1,174,284.00
NEW SENIOR INVESTMENT GROUP	SNR	9.79	23,400.00	329,121.12	229,086.00
NEW YORK MORTGAGE TRUST INC	NYMT	6.60	34,100.00	265,477.09	225,060.00
NEW YORK REIT INC	NYRT	10.12	50,800.00	539,811.46	514,096.00
NEXPOINT RESIDENTIAL	NXRT	22.34	5,900.00	86,027.90	131,806.00
NORTHSTAR REALTY EUROPE C	NRE	12.57	16,900.00	174,289.68	212,433.00
OWENS REALTY MORTGAGE INC	ORM	18.52	3,200.00	53,345.49	59,264.00
PARKWAY INC	PKY	22.25	13,387.00	464,311.91	297,861.00
PENNSYLVANIA RI	PEI	18.96	21,000.00	427,542.12	398,160.00
PENNYMAC MORTGAGE	PMT	16.37	20,900.00	438,062.54	342,133.00
PHYSICIANS REALTY TRUST	DOC	18.96	41,500.00	680,731.60	786,840.00

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Group: DOMESTIC EQUITIES - Internal					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
PIEDMONT OFFICE REALTY TRUST	PDM	20.91	309,000.00	5,686,609.31	6,461,190.00
PREFERRED APARTMENT	APTS	14.91	6,800.00	69,966.56	101,388.00
PROLOGIS INC.	PLD	52.79	342,000.00	13,558,205.49	18,054,180.00
PS BUSINESS PARKS INC/CA	PSB	116.52	6,200.00	436,963.67	722,424.00
PUBLIC STORAGE INC	PSA	223.50	85,058.00	8,780,585.22	19,010,463.00
QTS REALTY TRUST INC-CLASS A	QTS	49.65	14,400.00	615,473.38	714,960.00
RAIT FINANCIAL TRUST	RASF	3.36	28,500.00	210,038.66	95,760.00
REDWOOD TR INC	RWT	15.21	23,400.00	396,125.73	355,914.00
REXFORD INDUSTRIAL REALTY INC	REXR	23.19	20,200.00	311,089.70	468,438.00
RLJ LODGING TRUST	RLJ	24.49	37,500.00	886,135.96	918,375.00
RPT REALTY	RPT	16.58	24,200.00	396,420.56	401,236.00
SAUL CENTERS INC	BFS	66.61	2,900.00	95,222.08	193,169.00
SELECT INCOME REIT	SIR	25.20	19,500.00	463,058.53	491,400.00
SERITAGE GROWTH PROP- A REIT	SRG	42.71	7,700.00	392,503.12	328,867.00
SILVER BAY REALTY TRUST CORP.	SBY	17.14	10,500.00	171,971.01	179,970.00
SIMON PROP GROUP INC.	SPG	177.67	86,000.00	14,239,747.60	15,279,620.00
SIMON PROP GROUP INC.	SPG	177.67	177,521.00	13,770,774.83	31,540,156.00
SIMON PROP GROUP INC.	SPG	177.67	65,000.00	13,519,425.83	11,548,550.00
SITE CENTERS CORP	SITC	15.27	440,000.00	7,127,966.30	6,718,800.00
STAG INDUSTRIAL INC	STAG	23.87	23,400.00	506,562.83	558,558.00
STARWOOD WAYPOINT HOMES	SFR	28.81	20,000.00	553,467.05	576,200.00
SUMMIT HOTEL PROPERTIES INC	INN	16.03	26,600.00	290,263.19	426,398.00
SUNSTONE HOTEL INVESTORS INC	SHO	15.25	66,800.00	827,539.88	1,018,700.00
TANGER FACTORY OUTLET	SKT	35.78	127,000.00	4,363,805.75	4,544,060.00
TAUBMAN CENTERS INC	TCO	73.93	510,000.00	36,627,547.98	37,704,300.00
TERRENO REALTY CORP	TRNO	28.49	13,900.00	274,888.17	396,011.00
TIER REIT INC	TIER	17.39	15,300.00	232,191.33	266,067.00
UMH PROPERTIES INC	UMH	15.05	7,900.00	78,889.45	118,895.00
UNIVERSAL HEALTH RLT	UHT	65.59	3,800.00	158,767.51	249,242.00
URBAN EDGE PROPERTIES	UE	27.51	27,600.00	619,784.25	759,276.00
URSTADT BIDDLE PPTYS	UBA	24.11	9,300.00	192,277.88	224,223.00
WASHINGTON PRIME GROUP INC	WPG	10.41	57,100.00	623,657.62	594,411.00
WASHINGTON RE INV	WRE	32.69	22,600.00	588,536.94	738,794.00

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Instrument: REIT REAL ESTATE INVESTMENT TRUST					
WELLTOWER INC	WELL	66.93	94,000.00	7,000,763.40	6,291,420.00
WESTERN ASSET MORTGAGE CAP	WMC	10.07	13,400.00	205,982.67	134,938.00
WHITESTONE REIT-B	WSR	14.38	8,500.00	116,001.49	122,230.00
XENIA HOTELS & RESORTS INC	XHR	19.42	31,800.00	752,308.52	617,556.00
REAL ESTATE INVESTMENT TRUST TOTAL			10,270,868.00	433,567,487.42	510,530,565.00
TOTAL			350,243,180.61	13,514,629,260.11	20,035,294,385.00

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
3M COMPANY	MMM	178.57	42,200.00	5,253,297.19	7,535,654.00
ABBOTT LABORATORIES	ABT	38.41	25,700.00	1,081,477.57	987,137.00
ABIOMED INC	ABMD	112.68	13,900.00	1,665,123.09	1,566,252.00
ACCENTURE PLC	ACN	117.13	32,700.00	2,811,303.32	3,830,151.00
ACTIVISION BLIZZARD INC	ATVI	36.11	98,700.00	3,348,101.68	3,564,057.00
ACUITY BRANDS INC	AYI	230.86	16,900.00	3,393,511.96	3,901,534.00
ADOBE SYSTEMS INC.	ADBE	102.95	35,500.00	3,213,827.40	3,654,725.00
AECOM	ACM	36.36	46,400.00	1,466,971.50	1,687,104.00
AETNA INC.	AET	124.01	13,830.00	977,535.82	1,715,058.00
AFLAC INC	AFL	69.60	37,100.00	2,530,453.21	2,582,160.00
AGILENT TECHNOLOGIES INC	A	45.56	44,600.00	2,068,246.86	2,031,976.00
ALBEMARLE CORP	ALB	86.08	47,100.00	3,330,398.26	4,054,368.00
ALIGN TECHNOLOGY INC	ALGN	96.13	18,100.00	1,652,485.30	1,739,953.00
ALKERMES PLC	ALKS	55.58	21,200.00	769,854.42	1,178,296.00
ALLEGHANY CORP DEL	Y	608.12	1,100.00	509,745.90	668,932.00
ALLEGION PLC	ALLE	64.00	15,966.00	970,037.82	1,021,824.00
ALLERGAN PLC	AGN	210.01	980.00	163,164.41	205,810.00
ALLIANT ENERGY CORPORATION	LNT	37.89	25,800.00	972,735.46	977,562.00
ALLSTATE CORP	ALL	74.12	71,300.00	3,468,075.96	5,284,756.00
ALPHABET INC	GOOGL	792.45	4,200.00	2,821,883.41	3,328,290.00
ALPHABET INC CL C	GOOG	771.82	3,105.00	1,958,031.57	2,396,501.00
ALTABA INC	AABA	38.67	21,600.00	869,184.79	835,272.00
ALTRIA GROUP INC	MO	67.62	105,700.00	4,064,669.39	7,147,434.00
AMAZON.COM INC	AMZN	749.87	7,800.00	5,031,887.54	5,848,986.00
AMDOCS LIMITED	DOX	58.25	42,000.00	2,088,576.98	2,446,500.00
AMEREN CORP.	AEE	52.46	23,300.00	1,145,765.61	1,222,318.00
AMERICAN ELECTRIC POWER	AEP	62.96	32,700.00	1,824,599.50	2,058,792.00
AMERICAN EXPRESS CO.	AXP	74.08	4,300.00	307,970.46	318,544.00
AMERICAN FINANCIAL GROUP INC.	AFG	88.12	18,800.00	1,040,884.41	1,656,656.00
AMERICAN INTL GROUP	AIG	65.31	26,200.00	1,344,245.42	1,711,122.00
AMERICAN TOWER CORP	AMT	105.68	5,200.00	563,490.68	549,536.00
AMERICAN WATER WORKS CO INC	AWK	72.36	67,300.00	3,817,409.59	4,869,828.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
AMERIPRISE FINANCIAL INC	AMP	110.94	2,600.00	297,268.44	288,444.00
AMERISOURCEBERGEN CORP	ABC	78.19	29,800.00	1,990,280.00	2,330,062.00
AMGEN INC	AMGN	146.21	9,500.00	1,451,779.84	1,388,995.00
AMPHENOL CORP-CL A	APH	67.20	33,900.00	1,949,103.06	2,278,080.00
ANALOG DEVICES	ADI	72.62	4,600.00	312,911.77	334,052.00
ANDEAVOR	ANDV	87.45	3,800.00	309,132.27	332,310.00
ANSYS INC	ANSS	92.49	10,200.00	903,821.62	943,398.00
ANTERO RESOURCES CORP	AR	23.65	17,500.00	478,655.39	413,875.00
ANTHEM INC.	ANTM	143.77	15,500.00	1,663,161.30	2,228,435.00
AON PLC	AON	111.53	13,100.00	1,208,244.90	1,461,043.00
APACHE CORP.	APA	63.47	38,900.00	2,078,425.83	2,468,983.00
APPLE INC.	AAPL	115.82	178,200.00	11,574,583.72	20,639,124.00
APPLIED MATERIALS INC.	AMAT	32.27	109,500.00	2,827,399.61	3,533,565.00
APTAR GROUP INC.	ATR	73.45	22,800.00	1,735,172.32	1,674,660.00
APTIV PLC	APTIV	67.35	13,200.00	1,013,618.46	889,020.00
AQUA AMERICA INC	WTR	30.04	58,900.00	1,916,247.38	1,769,356.00
ARCH CAPITAL GROUP LTD	ACGL	86.29	1,100.00	73,110.25	94,919.00
ARCHER DANIELS MIDLAND CO	ADM	45.65	20,500.00	923,882.15	935,825.00
ARROW ELECTRONICS	ARW	71.30	14,700.00	975,237.35	1,048,110.00
ASHLAND GLOBAL HOLDINGS INC	ASH	109.29	15,000.00	1,717,554.04	1,639,350.00
ASSOCIATED BANC-CORP.	ASB	24.70	7,400.00	138,287.05	182,780.00
ASSURANT INC	AIZ	92.86	23,600.00	1,708,802.38	2,191,496.00
ASSURED GUARANTY LTD	AGO	37.77	7,900.00	197,813.68	298,383.00
AT&T INC	T	42.53	107,182.00	3,775,196.99	4,558,450.00
ATMOS ENERGY CORP.	ATO	74.15	36,600.00	2,648,070.83	2,713,890.00
AUTOMATIC DATA PROC.	ADP	102.78	76,200.00	4,550,579.45	7,831,836.00
AUTOZONE INC	AZO	789.79	200.00	144,111.53	157,958.00
AVERY DENNISON	AVY	70.22	37,600.00	2,558,296.25	2,640,272.00
AVIS BUDGET GROUP INC	CAR	36.68	7,100.00	282,614.19	260,428.00
AVNET INC.	AVT	47.61	8,500.00	335,872.62	404,685.00
BALL CORPORATION	BLL	75.07	37,800.00	2,326,769.79	2,837,646.00
BANK OF AMERICA CORP.	BAC	22.10	27,300.00	304,600.36	603,330.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
BANK OF HAWAII CORP	BOH	88.69	16,400.00	1,033,689.52	1,454,516.00
BANKUNITED INC	BKU	37.69	3,100.00	111,518.86	116,839.00
BARD C. R. INC.	BCR	224.66	2,700.00	423,773.84	606,582.00
BAXTER INTL	BAX	44.34	36,800.00	1,745,421.89	1,631,712.00
BB&T CORPORATION	BBT	47.02	32,600.00	1,113,465.37	1,532,852.00
BECTON DICKINSON & COMPANY	BDX	165.55	26,098.00	3,061,619.52	4,320,524.00
BEMIS CO.	BMS	47.82	25,700.00	1,232,249.17	1,228,974.00
BERKLEY (WR) CORP	WRB	66.51	6,100.00	309,628.73	405,711.00
BERKSHIRE HATHAWAY INC.	BRK.B	162.98	47,300.00	4,966,574.21	7,708,954.00
BEST BUY COMPANY INC	BBY	42.67	7,600.00	290,131.25	324,292.00
BIOMARIN PHARMACEUTICAL	BMRN	82.84	3,900.00	343,070.02	323,076.00
BLACKROCK INC	BLK	380.54	5,800.00	2,071,525.61	2,207,132.00
BOEING CO	BA	155.68	4,400.00	537,024.60	684,992.00
BOOKING HOLDINGS INC	BKNG	1,466.06	800.00	1,096,687.86	1,172,848.00
BOSTON SCIENTIFIC CORP.	BSX	21.63	88,100.00	1,719,990.51	1,905,603.00
BRISTOL-MYERS SQUIBB	BMJ	58.44	23,300.00	1,397,826.57	1,361,652.00
BROADCOM LTD	AVGO	176.77	24,084.00	2,163,037.78	4,257,329.00
BROADRIDGE FINANCIAL	BR	66.30	42,300.00	1,912,057.17	2,804,490.00
BROWN & BROWN INC	BRO	44.86	8,400.00	318,903.31	376,824.00
BROWN-FORMAN -CL B	BF.B	44.92	14,500.00	615,727.26	651,340.00
BRUKER CORP	BRKR	21.18	25,900.00	623,487.15	548,562.00
BURLINGTON STORES INC	BURL	84.75	6,800.00	489,206.72	576,300.00
BWX TECHNOLOGIES INC	BWXT	39.70	38,000.00	1,152,904.20	1,508,600.00
C.H.ROBINSON WORLDWIDE INC	CHRW	73.26	2,600.00	187,117.52	190,476.00
CABLE ONE INC	CABO	621.73	500.00	295,888.36	310,865.00
CABOT CORP	CBT	50.54	24,700.00	1,121,559.34	1,248,338.00
CABOT OIL & GAS CORP.	COG	23.36	14,900.00	325,756.34	348,064.00
CADENCE DESIGN SYS INC	CDNS	25.22	115,900.00	2,286,908.25	2,922,998.00
CAMPBELL SOUP CO.	CPB	60.47	45,300.00	2,729,564.37	2,739,291.00
CAPITAL ONE FINANCIAL CORP.	COF	87.24	14,500.00	1,096,369.39	1,264,980.00
CARDINAL HEALTH INC.	CAH	71.97	50,300.00	3,517,527.21	3,620,091.00
CARLISLE COS INC	CSL	110.29	6,500.00	703,599.93	716,885.00
Group: DOMESTIC EQUITIES - External	Portfolio: INTECH (Q)				

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
CATERPILLAR INC.	CAT	92.74	12,800.00	1,069,668.98	1,187,072.00
CBS CORP. CL. B	CBS	63.62	31,000.00	1,608,275.46	1,972,220.00
CDW CORP	CDW	52.09	15,000.00	544,679.19	781,350.00
CELANESE CORP-SERIES A	CE	78.74	31,300.00	2,051,537.30	2,464,562.00
CENTENE CORP	CNC	56.51	17,884.00	1,024,930.35	1,010,625.00
CENTERPOINT ENERGY INC	CNP	24.64	31,600.00	732,841.62	778,624.00
CENTURYLINK INC	CTL	23.78	10,700.00	332,461.02	254,446.00
CHARLES RIVER LABORATORIES	CRL	76.19	5,300.00	442,478.88	403,807.00
CHARTER COMMUNICATIONS	CHTR	287.92	11,595.00	1,638,738.20	3,338,432.00
CHEVRON CORP.	CVX	117.70	33,365.00	3,069,239.44	3,927,061.00
CHIMERA INVESTMENT CORP	CIM	17.02	52,700.00	864,172.09	896,954.00
CHUBB LIMITED	CB	132.12	24,164.00	2,406,447.26	3,192,548.00
CHURCH & DWIGHT INC	CHD	44.19	37,200.00	1,177,467.68	1,643,868.00
CIGNA CORP.	CI	133.39	9,800.00	938,159.28	1,307,222.00
CIMAREX ENERGY	XEC	135.90	8,000.00	877,342.14	1,087,200.00
CINCINNATI FINANCIAL CORP.	CINF	75.75	58,600.00	3,072,833.33	4,438,950.00
CINEMARK HOLDINGS INC	CNK	38.36	25,400.00	1,011,153.60	974,344.00
CINTAS CORP	CTAS	115.56	26,300.00	1,665,578.07	3,039,228.00
CISCO SYSTEMS	CSCO	30.22	11,500.00	362,979.03	347,530.00
CLOROX COMPANY	CLX	120.02	25,100.00	2,638,300.46	3,012,502.00
CME GROUP INC	CME	115.35	17,100.00	1,581,994.62	1,972,485.00
CMS ENERGY CORP	CMS	41.62	41,300.00	1,101,000.69	1,718,906.00
CNX RESOURCES CORP	CNX	18.23	67,200.00	1,113,541.37	1,225,056.00
COCA COLA CO.	KO	41.46	60,500.00	2,498,141.90	2,508,330.00
COGNEX CORP.	CGNX	63.62	3,600.00	132,865.91	229,032.00
COLFAX CORP	CFX	35.93	8,700.00	321,760.69	312,591.00
COLGATE PALMOLIVE	CL	65.44	7,800.00	443,679.88	510,432.00
COMCAST CORP - CL A	CMCSA	69.05	100,697.00	3,749,137.29	6,953,128.00
COMERICA INC.	CMA	68.11	19,800.00	973,572.03	1,348,578.00
COMMERCE BANCSHARES	CBSH	57.81	32,968.00	1,382,653.90	1,905,880.00
COMPUTER SCIENCES	CSC	59.42	31,600.00	1,512,145.11	1,877,672.00
CONAGRA BRANDS INC	CAG	39.55	39,800.00	1,090,649.33	1,574,090.00
Group: DOMESTIC EQUITIES - External	Portfolio:	INTECH (Q)			

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
CONCHO RESOURCES INC	CXO	132.60	3,800.00	474,712.65	503,880.00
CONSOLIDATED EDISON INC.	ED	73.68	12,000.00	906,713.80	884,160.00
CONSTELLATION BRANDS INC-A	STZ	153.31	48,700.00	3,802,911.88	7,466,197.00
CONTINENTAL RESOURCES	CLR	51.54	22,700.00	1,065,731.16	1,169,958.00
COOPER COMPANIES INC.	COO	174.93	5,400.00	960,984.24	944,622.00
COPA HOLDINGS SA-CLASS A	CPA	90.83	8,900.00	797,281.25	808,387.00
COPART INC	CPRT	55.41	33,500.00	1,654,115.64	1,856,235.00
CORNING INC	GLW	24.27	45,000.00	1,042,781.07	1,092,150.00
COSTCO WHOLESALE CORP.	COST	160.11	16,700.00	2,165,016.16	2,673,837.00
CRANE CO	CR	72.12	14,300.00	956,020.04	1,031,316.00
CROWN CASTLE INTL CO	CCI	86.77	3,800.00	338,360.66	329,726.00
CSX CORP.	CSX	35.93	12,000.00	416,615.78	431,160.00
CULLEN/FROST BANKERS INC	CFR	88.23	3,700.00	307,214.70	326,451.00
CUMMINS INC.	CMI	136.67	6,100.00	824,690.14	833,687.00
CVS HEALTH CORP	CVS	78.91	71,843.00	4,523,115.01	5,669,131.00
CYPRESS SEMICONDUCTOR CORP	CY	11.44	27,800.00	311,832.18	318,032.00
D.R. HORTON INC.	DHI	27.33	51,200.00	1,368,867.45	1,399,296.00
DANAHER CORP	DHR	77.84	25,100.00	1,571,074.25	1,953,784.00
DELL TECHNOLOGIES - CL V	DVMT	54.97	12,200.00	626,785.18	670,634.00
DELTA AIR LINES INC	DAL	49.19	5,400.00	193,244.45	265,626.00
DENTSPLY SIRONA INC	XRAY	57.73	70,038.00	3,533,231.17	4,043,294.00
DEVON ENERGY CORPORATION	DVN	45.67	7,600.00	332,163.13	347,092.00
DIAMONDBACK ENERGY INC	FANG	101.06	23,200.00	1,809,007.03	2,344,592.00
DICKS SPORTING GOODS INC	DKS	53.10	7,100.00	414,172.99	377,010.00
DISCOVER FINANCIAL	DFS	72.09	54,600.00	2,787,296.96	3,936,114.00
DISNEY (WALT) CO.	DIS	104.22	56,182.00	3,918,229.91	5,855,288.00
DOLBY LABORATORIES INC-CL A	DLB	45.19	19,000.00	944,647.23	858,610.00
DOLLAR TREE INC	DLTR	77.18	3,800.00	364,234.66	293,284.00
DOMINO'S PIZZA INC	DPZ	159.24	5,800.00	421,553.60	923,592.00
DONALDSON CO INC	DCI	42.08	14,500.00	577,756.09	610,160.00
DOVER CORP.	DOV	74.93	7,700.00	568,085.76	576,961.00
DOWDUPONT INC.	DWDP	57.22	24,500.00	1,196,870.67	1,401,890.00
Group: DOMESTIC EQUITIES - External	Portfolio:	INTECH (Q)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
DST SYSTEMS INC	DST	107.15	15,100.00	1,749,516.79	1,617,965.00
DTE ENERGY COMPANY	DTE	98.51	21,900.00	1,586,261.55	2,157,369.00
DUN & BRADSTREET CORP	DNB	121.32	9,200.00	1,152,134.01	1,116,144.00
EAGLE MATERIALS INC	EXP	98.53	4,100.00	348,980.25	403,973.00
EASTMAN CHEMICAL CO.	EMN	75.21	5,200.00	353,822.36	391,092.00
EATON CORP PLC	ETN	67.09	14,300.00	929,708.19	959,387.00
EATON VANCE CORP.	EV	41.88	25,400.00	934,567.59	1,063,752.00
EBAY INC	EBAY	29.69	17,800.00	456,445.02	528,482.00
ECOLAB INC	ECL	117.22	27,900.00	2,196,485.01	3,270,438.00
EDISON INTERNATIONAL	EIX	71.99	12,000.00	655,106.52	863,880.00
EDWARDS LIFESCIENCES	EW	93.70	52,400.00	4,087,201.92	4,909,880.00
ELECTRONIC ARTS INC	EA	78.76	25,200.00	1,532,045.10	1,984,752.00
ELI LILLY & COMPANY	LLY	73.55	6,000.00	423,317.03	441,300.00
EMERSON ELECTRIC CO	EMR	55.75	18,100.00	950,397.47	1,009,075.00
ENDURANCE SPECIALTY	ENH	92.40	7,300.00	457,986.68	674,520.00
ENERGEN CORP.	EGN	57.67	6,600.00	368,751.50	380,622.00
ENERGIZER HOLDINGS, INC.	ENR	44.61	20,500.00	811,950.48	914,505.00
ENTERGY CORP.	ETR	73.47	11,000.00	882,145.29	808,170.00
EOG RESOURCES INC	EOG	101.10	7,100.00	609,005.68	717,810.00
EQUIFAX INC	EFX	118.23	46,100.00	3,280,472.75	5,450,403.00
ERIE INDTY CO	ERIE	112.45	6,800.00	649,017.24	764,660.00
ESTEE LAUDER CO.	EL	76.49	16,500.00	1,379,136.12	1,262,085.00
EURONET WORLDWIDE IN	EEFT	72.43	3,800.00	294,131.59	275,234.00
EVEREST RE GROUP LTD.	RE	216.40	6,400.00	771,244.68	1,384,960.00
EVERGY INC	EVRG	56.35	46,800.00	2,353,834.91	2,637,180.00
EXELON CORP	EXC	35.49	9,600.00	331,446.77	340,704.00
EXXON MOBIL CORPORATION	XOM	90.26	115,600.00	7,776,224.63	10,434,056.00
FACEBOOK INC-A	FB	115.05	50,900.00	4,385,968.82	5,856,045.00
FACTSET RESEARCH SYSTEMS	FDS	163.43	10,100.00	1,575,042.03	1,650,643.00
FEDERATED INVESTORS INC.-CL B	FII	28.28	32,000.00	896,844.05	904,960.00
FIDELITY NATIONAL INFORMATION	FIS	75.64	29,800.00	1,458,668.59	2,254,072.00
FIFTH THIRD BANCORP	FITB	26.97	13,600.00	339,536.00	366,792.00
Group: DOMESTIC EQUITIES - External	Portfolio:	INTECH (Q)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
FIRST HORIZON NATIONAL	FHN	20.01	38,700.00	636,630.89	774,387.00
FIRST REPUBLIC BANK	FRC	92.14	50,100.00	3,009,647.24	4,616,214.00
FISERV INC. WISCONSIN	FISV	106.28	81,000.00	4,757,644.90	8,608,680.00
FLOWSERVE CORP.	FLS	48.05	15,700.00	751,167.17	754,385.00
FLUOR CORP	FLR	52.52	41,900.00	2,103,785.11	2,200,588.00
FMC CORP.	FMC	56.56	19,500.00	921,722.27	1,102,920.00
FORD MOTOR COMPANY	F	12.13	68,300.00	947,224.50	828,479.00
FORTIVE CORP	FTV	53.63	11,200.00	422,454.26	600,656.00
FORTUNE BRANDS HOME &	FBHS	53.46	43,100.00	2,418,288.48	2,304,126.00
FREEPORT MCMORAN COOPER &	FCX	13.19	37,700.00	437,601.94	497,263.00
GALLAGHER (ARTHUR) J & CO.	AJG	51.96	15,600.00	766,249.93	810,576.00
GARMIN LTD	GRMN	48.49	14,900.00	761,095.96	722,501.00
GARTNER INC	IT	101.07	4,400.00	278,599.73	444,708.00
GENERAL DYNAMICS CORP.	GD	172.66	16,600.00	2,136,510.88	2,866,156.00
GENERAL ELECTRIC CO	GE	31.60	216,300.00	5,619,810.80	6,835,080.00
GENERAL MILLS INC	GIS	61.77	22,400.00	1,164,468.77	1,383,648.00
GENERAL MOTORS CO	GM	34.84	1,700.00	50,382.64	59,228.00
GENPACT LTD	G	24.34	28,500.00	690,453.05	693,690.00
GENTEX CORP.	GNTX	19.69	22,100.00	371,618.65	435,149.00
GENUINE PARTS CO	GPC	95.54	12,200.00	1,151,580.06	1,165,588.00
GILEAD SCIENCES INC.	GILD	71.61	8,900.00	629,355.18	637,329.00
GLOBAL PAYMENTS INC	GPN	69.41	26,800.00	1,350,330.35	1,860,188.00
GOODYEAR T & R	GT	30.87	37,800.00	1,122,528.91	1,166,886.00
GRACO INC.	GGG	83.09	5,300.00	401,058.33	440,377.00
GREAT PLAINS ENERGY INC	GXP	27.35	3,100.00	94,488.55	84,785.00
GUIDEWIRE SOFTWARE INC	GWRE	49.33	24,600.00	1,483,262.15	1,213,518.00
HALLIBURTON COMPANY	HAL	54.09	36,700.00	1,674,712.19	1,985,103.00
HANESBRANDS INC	HBI	21.57	11,700.00	230,751.61	252,369.00
HARRIS CORP.	HRS	102.47	17,700.00	1,476,166.06	1,813,719.00
HARTFORD FINL SERVICES	HIG	47.65	47,800.00	1,979,757.59	2,277,670.00
HASBRO INC	HAS	77.79	23,500.00	1,699,746.14	1,828,065.00
HAWAIIAN ELECTRIC INDS	HE	33.07	9,300.00	287,511.06	307,551.00
Group: DOMESTIC EQUITIES - External	Portfolio:	INTECH (Q)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
HCA HEALTHCARE INC	HCA	74.02	2,600.00	143,973.44	192,452.00
HD SUPPLY HOLDINGS INC	HDS	42.51	26,000.00	891,439.13	1,105,260.00
HELMERICH & PAYNE INC	HP	77.40	20,800.00	1,304,382.46	1,609,920.00
HENRY (JACK) & ASSOCIATES	JKHY	88.78	30,400.00	2,151,910.87	2,698,912.00
HENRY SCHEIN INC	HSIC	151.71	30,200.00	3,938,630.16	4,581,642.00
HESS CORP.	HES	62.29	9,300.00	487,584.36	579,297.00
HEWLETT PACKARD ENTERPRISE	HPE	23.14	65,500.00	1,497,905.70	1,515,670.00
HILL-ROM HOLDINGS INC	HRC	56.14	5,900.00	321,107.86	331,226.00
HOME DEPOT INC.	HD	134.08	50,400.00	3,204,191.98	6,757,632.00
HONEYWELL INTERNATIONAL INC	HON	115.85	14,800.00	1,210,080.62	1,714,580.00
HORMEL FOODS CORP	HRL	34.81	51,700.00	1,553,222.26	1,799,677.00
HP INC	HPQ	14.84	55,500.00	840,868.11	823,620.00
HUBBELL INC	HUBB	116.70	8,100.00	870,294.52	945,270.00
HUNTINGTON BANCSHARES	HBAN	13.22	34,000.00	331,534.87	449,480.00
HUNTINGTON INGALLS	HII	184.19	10,000.00	1,633,139.48	1,841,900.00
HUNTSMAN CORP	HUN	19.08	85,100.00	1,308,643.61	1,623,708.00
IDEX CORPORATION	IEX	90.06	22,200.00	1,942,252.54	1,999,332.00
IDEXX LABS INC.	IDXX	117.27	13,000.00	1,345,873.85	1,524,510.00
ILLINOIS TOOL WORKS	ITW	122.46	28,700.00	2,711,816.80	3,514,602.00
ILLUMINA INC.	ILMN	128.04	6,300.00	833,341.33	806,652.00
INGERSOLL-RAND PLC	IR	75.04	19,700.00	1,316,478.82	1,478,288.00
INGREDION INC	INGR	124.96	17,300.00	1,783,892.64	2,161,808.00
INTEL CORP.	INTC	36.27	111,500.00	3,566,442.88	4,044,105.00
INTERACTIVE BROKERS	IBKR	36.51	14,600.00	563,901.57	533,046.00
INTERCONTINENTAL EXCHANGE	ICE	56.42	9,540.00	420,166.79	538,247.00
INTERNATIONAL GAME	IGT	25.52	36,800.00	990,128.33	939,136.00
INTERNATIONAL PAPER	IP	53.06	26,800.00	1,240,772.34	1,422,008.00
INTERNATL FLAVORS &	IFF	117.83	23,900.00	2,686,408.40	2,816,137.00
INTERPUBLIC GROUP	IPG	23.41	136,300.00	2,908,660.42	3,190,783.00
INTL BUS MACH CORP	IBM	165.99	6,800.00	1,026,427.84	1,128,732.00
INTUIT INC.	INTU	114.61	27,400.00	2,220,720.18	3,140,314.00
INTUITIVE SURGICAL INC	ISRG	634.17	2,000.00	1,346,005.85	1,268,340.00
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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
IPG PHOTONICS CORP	IPGP	98.71	13,900.00	1,176,747.60	1,372,069.00
IQVIA HOLDING INC	IQV	76.05	16,800.00	1,218,980.76	1,277,640.00
IRON MTN INC PA	IRM	32.48	37,100.00	1,328,507.12	1,205,008.00
ITT INC	ITT	38.57	10,700.00	366,874.21	412,699.00
J C PENNEY INC	JCP	8.31	49,300.00	380,672.52	409,683.00
JACOBS ENGINEERING GROUP	JEC	57.00	27,100.00	1,410,446.95	1,544,700.00
JB HUNT TRANSPORT SERVICES	JBHT	97.07	6,900.00	572,894.71	669,783.00
JM SMUCKER CO	SJM	128.06	4,900.00	564,955.66	627,494.00
JOHNSON & JOHNSON	JNJ	115.21	59,700.00	4,484,151.99	6,878,037.00
JOHNSON CONTROLS	JCI	41.19	6,900.00	314,560.15	284,211.00
JPMORGAN CHASE & CO.	JPM	86.29	46,512.00	2,374,881.63	4,013,520.00
JUNIPER NETWORKS INC	JNPR	28.26	12,500.00	324,883.92	353,250.00
KANSAS CITY SOUTHERN INDS	KSU	84.85	9,000.00	816,123.42	763,650.00
KATE SPADE & CO	KATE	18.67	24,400.00	462,361.46	455,548.00
KELLOGG CO.	K	73.71	23,600.00	1,763,973.61	1,739,556.00
KEURIG DR PEPPER INC	KDP	90.67	54,000.00	4,156,905.43	4,896,180.00
KEYCORP	KEY	18.27	40,388.00	486,811.60	737,889.00
KIMBERLY-CLARK CORP	KMB	114.12	51,700.00	5,509,042.73	5,900,004.00
KLA-TENCOR CORP.	KLAC	78.68	12,300.00	863,103.66	967,764.00
KRAFT HEINZ CO/THE	KHC	87.32	13,100.00	1,060,963.20	1,143,892.00
KROGER CO.	KR	34.51	20,200.00	485,850.67	697,102.00
L BRANDS INC	LB	65.84	1,400.00	120,120.41	92,176.00
L3 TECHNOLOGIES INC	LLL	152.11	4,500.00	566,660.41	684,495.00
LAM RESEARCH CORP	LRCX	105.73	28,000.00	2,296,222.39	2,960,440.00
LAMB WESTON HOLDINGS INC	LW	37.85	13,266.00	310,889.25	502,118.00
LAS VEGAS SANDS CORP	LVS	53.41	11,000.00	572,365.03	587,510.00
LEAR CORP	LEA	132.37	20,200.00	1,691,034.45	2,673,874.00
LEGGETT & PLATT INC	LEG	48.88	53,600.00	2,366,361.26	2,619,968.00
LEIDOS HOLDINGS INC	LDOS	51.14	23,400.00	990,222.84	1,196,676.00
LENNOX INTERNATIONAL INC.	LII	153.17	13,200.00	1,707,196.57	2,021,844.00
LIBERTY BROADBAND - C	LBRDK	74.07	4,700.00	320,121.86	348,129.00
LINCOLN ELEC HLDGS I	LECO	76.67	10,200.00	662,940.57	782,034.00
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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
LINDE PLC	LIN	117.19	4,500.00	533,391.96	527,355.00
LKQ CORP	LKQ	30.65	45,700.00	1,439,874.99	1,400,705.00
LOCKHEED MARTIN	LMT	249.94	28,700.00	4,432,582.27	7,173,278.00
LOWE'S COS	LOW	71.12	54,400.00	3,406,040.02	3,868,928.00
LULULEMON ATHLETICA INC	LULU	64.99	33,900.00	2,208,445.53	2,203,161.00
LYONDELLBASELL IND-CL A	LYB	85.78	50,000.00	3,413,515.86	4,289,000.00
MACQUARIE INFRASTRUCTURE CO	MIC	81.70	9,100.00	745,225.02	743,470.00
MANPOWERGROUP	MAN	88.87	4,600.00	381,083.06	408,802.00
MARKEL CORP	MKL	904.50	5,400.00	3,171,790.81	4,884,300.00
MARKETAXESS HOLDINGS INC	MKTX	146.92	11,400.00	1,846,490.79	1,674,888.00
MARRIOTT INT'L INC CL-A	MAR	82.68	10,400.00	787,144.94	859,872.00
MARSH & MCLENNAN COS.	MMC	67.59	81,800.00	3,644,539.16	5,528,862.00
MARTIN MARIETTA MATERIALS	MLM	221.53	1,400.00	192,041.44	310,142.00
MASCO CORP.	MAS	31.62	80,600.00	2,346,303.55	2,548,572.00
MASTERCARD INC-CLASS A	MA	103.25	23,100.00	1,868,228.97	2,385,075.00
MATTEL INC.	MAT	27.55	86,400.00	2,688,673.71	2,380,320.00
McCORMICK & CO	MKC	93.33	3,300.00	291,041.20	307,989.00
MCDONALDS CORPORATION	MCD	121.72	29,100.00	3,544,988.38	3,542,052.00
MDU RESOURCES GROUP	MDU	28.77	68,900.00	1,719,240.71	1,982,253.00
MEDTRONIC INC	MDT	71.23	31,900.00	1,866,457.41	2,272,237.00
MERCK & CO INC	MRK	58.87	22,071.00	1,345,476.54	1,299,320.00
METTLER-TOLEDO	MTD	418.56	6,900.00	2,521,162.36	2,888,064.00
MGM RESORTS INTL	MGM	28.83	75,900.00	1,740,333.26	2,188,197.00
MICHALES COS INC	MIK	20.45	11,000.00	274,792.33	224,950.00
MICROCHIP TECHNOLOGY INC.	MCHP	64.15	40,800.00	2,341,362.91	2,617,320.00
MICRON TECHNOLOGY INC	MU	21.92	17,800.00	324,162.59	390,176.00
MICROSOFT CORP.	MSFT	62.14	237,500.00	8,587,869.01	14,758,250.00
MIDDLEBY CORP	MIDD	128.81	1,600.00	163,793.81	206,096.00
MOHAWK INDUSTRIES INC.	MHK	199.68	6,500.00	1,215,559.52	1,297,920.00
MONDELEZ INTERNATIONAL INC	MDLZ	44.33	14,500.00	607,292.20	642,785.00
MOODY'S CORPORATION	MCO	94.27	23,000.00	1,893,145.62	2,168,210.00
MOTOROLA SOLUTIONS INC	MSI	82.89	10,200.00	700,838.55	845,478.00
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Instrument: COM		COMMON STOCK			
MSC INDUSTRIAL DIRECT CO-A	MSM	92.39	8,200.00	601,434.90	757,598.00
MSCI INC-A	MSCI	78.78	34,200.00	2,401,664.43	2,694,276.00
MURPHY OIL CORP	MUR	31.13	11,100.00	320,842.81	345,543.00
MURPHY USA INC	MUSA	61.47	13,300.00	900,320.31	817,551.00
NABORS INDUSTRIES LTD.	NBR	16.40	46,400.00	477,111.59	760,960.00
NASDAQ INC	NDAQ	67.12	44,700.00	1,973,091.37	3,000,264.00
NATIONAL FUEL & GAS	NFG	56.64	11,500.00	626,438.70	651,360.00
NAVIENT CORP-WHEN DISTRIBUTE	NAVI	16.43	106,900.00	1,496,431.75	1,756,367.00
NCR CORPORATION	NCR	40.56	39,900.00	1,344,142.21	1,618,344.00
NETFLIX INC	NFLX	123.80	8,700.00	891,157.91	1,077,060.00
NEUROCRINE BIOSCIENCES INC	NBIX	38.70	8,100.00	384,570.86	313,470.00
NEW YORK COMMUNITY BANCORP	NYCB	15.91	59,900.00	953,630.99	953,009.00
NEWELL BRANDS INC.	NWL	44.65	61,540.00	1,855,719.38	2,747,761.00
NEWFIELD EXPLORATION	NFX	40.50	28,800.00	907,865.99	1,166,400.00
NEWMONT MNG. CORP. HLDG CO	NEM	34.07	143,000.00	5,032,336.37	4,872,010.00
NEXTERA ENERGY INC	NEE	119.46	21,500.00	1,553,379.72	2,568,390.00
NIELSEN HOLDINGS NV	NLSN	41.95	33,300.00	1,693,616.98	1,396,935.00
NIKE INC. -CL B	NKE	50.83	19,900.00	1,107,418.97	1,011,517.00
NISOURCE INC	NI	22.14	131,400.00	2,149,841.48	2,909,196.00
NOBLE ENERGY INC	NBL	38.06	21,100.00	730,418.66	803,066.00
NORDSON CORP	NDSN	112.05	6,500.00	611,123.83	728,325.00
NORTHERN TRUST CORP	NTRS	89.05	2,700.00	190,477.32	240,435.00
NORTHROP GRUMMAN CORP.	NOC	232.58	35,100.00	3,525,765.02	8,163,558.00
NRG ENERGY INC.	NRG	12.26	400.00	4,865.95	4,904.00
NU SKIN ENTERPRISES	NUS	47.78	20,900.00	1,108,356.56	998,602.00
NUCOR CORP	NUE	59.52	20,900.00	1,060,646.32	1,243,968.00
NVIDIA CORP	NVDA	106.74	83,700.00	2,505,528.20	8,934,138.00
NVR INC	NVR	1,669.00	1,100.00	1,569,808.92	1,835,900.00
OCCIDENTAL PETROLEUM CORP.	OXY	71.23	29,500.00	2,127,941.54	2,101,285.00
OLD REPUBLIC INT'L CORP.	ORI	19.00	100,400.00	1,830,363.86	1,907,600.00
OMNICOM GROUP	OMC	85.11	23,700.00	1,747,570.25	2,017,107.00
ONEOK INC.	OKE	57.41	11,700.00	578,645.44	671,697.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
ORACLE SYS. CORP.	ORCL	38.45	7,800.00	308,092.93	299,910.00
ORBITAL ATK INC	OA	87.73	14,700.00	1,187,654.84	1,289,631.00
O'REILLY AUTOMOTIVE INC.	ORLY	278.41	11,900.00	1,656,888.18	3,313,079.00
OSHKOSH CORPORATION	OSK	64.61	8,900.00	533,512.91	575,029.00
OWENS CORNING INC	OC	51.56	41,300.00	2,038,112.55	2,129,428.00
PACIFIC GAS & ELEC. CO.	PCG	60.77	18,600.00	1,000,202.75	1,130,322.00
PACKAGING CORP OF AMERICA	PKG	84.82	17,500.00	1,429,879.20	1,484,350.00
PACWEST BANCORP	PACW	54.44	8,900.00	455,015.54	484,516.00
PANERA BREAD CO	PNRA	205.09	5,900.00	1,240,288.77	1,210,031.00
PARKER-HANNIFIN CORP.	PH	140.00	9,900.00	1,223,111.84	1,386,000.00
PARSLEY ENERGY INC-CLASS A	PE	35.24	56,200.00	1,787,130.61	1,980,488.00
PATTERSON-UTI ENERGY INC	PTEN	26.92	44,900.00	786,297.25	1,208,708.00
PAYCHEX INC	PAYX	60.88	58,400.00	2,708,543.33	3,555,392.00
PAYPAL HOLDINGS INC	PYPL	39.47	45,900.00	1,715,907.86	1,811,673.00
PENTAIR PLC	PNR	56.07	25,300.00	1,506,311.64	1,418,571.00
PEOPLE'S UNITED FINANCIAL INC	PBCT	19.36	102,000.00	1,546,524.72	1,974,720.00
PEPSICO INC.	PEP	104.63	28,230.00	2,568,524.72	2,953,705.00
PERKIN ELMER INC	PKI	52.15	38,100.00	1,897,822.59	1,986,915.00
PFIZER INC.	PFE	32.48	54,700.00	1,490,889.47	1,776,656.00
PHILIP MORRIS INTERNATIONAL	PM	91.49	27,800.00	2,413,826.57	2,543,422.00
PHILLIPS 66	PSX	86.41	31,776.00	2,545,084.20	2,745,764.00
PINNACLE WEST CAPITAL CORP	PNW	78.03	14,200.00	1,058,703.62	1,108,026.00
PIONEER NATURAL RESOURCES	PXD	180.07	8,000.00	1,395,383.19	1,440,560.00
PITNEY-BOWES, INC.	PBI	15.19	43,400.00	797,652.09	659,246.00
POOL CORP.	POOL	104.34	11,800.00	1,158,379.72	1,231,212.00
POPULAR INC	BPOP	43.82	15,700.00	583,191.45	687,974.00
PPG INDUSTRIES INC.	PPG	94.76	9,200.00	912,724.01	871,792.00
PPL CORPORATION	PPL	34.05	74,600.00	2,673,868.38	2,540,130.00
PRINCIPAL FINANCIAL GROUP	PFG	57.86	8,400.00	482,114.21	486,024.00
PROASSURANCE CORP	PRA	56.20	6,000.00	303,009.52	337,200.00
PROCTER & GAMBLE CO	PG	84.08	27,682.00	2,107,787.21	2,327,503.00
PROGRESSIVE CORP	PGR	35.50	80,200.00	2,572,995.02	2,847,100.00

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Group: DOMESTIC EQUITIES - External					
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Instrument: COM		COMMON STOCK			
PRUDENTIAL FINANCIAL INC	PRU	104.06	8,000.00	624,856.31	832,480.00
PTC INC	PTC	46.27	19,500.00	903,603.23	902,265.00
PUBLIC SVC ENTERPRISES	PEG	43.88	3,600.00	130,320.57	157,968.00
PULTE GROUP INC.	PHM	18.38	16,900.00	313,390.47	310,622.00
PVH CORP	PVH	90.24	6,600.00	699,513.90	595,584.00
QEP RESOURCES INC	QEP	18.41	51,100.00	990,646.84	940,751.00
QUALCOMM INC	QCOM	65.20	37,000.00	2,384,998.68	2,412,400.00
QUANTA SERVICES INC.	PWR	34.85	49,100.00	1,031,591.02	1,711,135.00
QUEST DIAGNOSTICS INC	DGX	91.90	15,500.00	1,309,442.18	1,424,450.00
RANGE RES CORP	RRC	34.36	18,100.00	707,412.84	621,916.00
RAYMOND JAMES FINANCIAL INC	RJF	69.27	4,800.00	343,851.57	332,496.00
RAYTHEON COMPANY	RTN	142.00	38,700.00	3,677,452.45	5,495,400.00
RED HAT INC	RHT	69.70	15,900.00	1,112,536.96	1,108,230.00
REGAL BELOIT	RBC	69.25	4,900.00	304,162.70	339,325.00
REGIONS FINANCIAL CORP.	RF	14.36	21,800.00	309,009.93	313,048.00
REINSURANCE GROUP OF	RGA	125.83	24,000.00	1,750,170.61	3,019,920.00
RELIANCE STEEL & ALUMINUM	RS	79.54	26,800.00	2,003,750.57	2,131,672.00
RENAISSANCERE HOLDINGS LTD	RNR	136.22	10,700.00	1,163,051.64	1,457,554.00
REPUBLIC SERVICES INC	RSG	57.05	92,300.00	3,741,210.86	5,265,715.00
RESMED INC	RMD	62.05	9,600.00	537,947.48	595,680.00
REYNOLDS AMERICAN INC	RAI	56.04	114,118.00	3,777,101.76	6,395,173.00
RICE ENERGY INC	RICE	21.35	65,900.00	1,456,948.09	1,406,965.00
ROCKWELL AUTOMATION INC	ROK	134.40	7,800.00	941,436.93	1,048,320.00
ROCKWELL COLLINS	COL	92.76	2,100.00	184,925.09	194,796.00
ROPER TECHNOLOGIES INC	ROP	183.08	16,900.00	2,443,938.76	3,094,052.00
ROSS STORES INC	ROST	65.60	22,500.00	1,161,412.82	1,476,000.00
ROYAL CARIBBEAN CRUISES LTD	RCL	82.04	100.00	6,983.01	8,204.00
ROYAL GOLD INC	RGLD	63.35	19,600.00	1,376,964.97	1,241,660.00
RPM INTERNATIONAL INC.	RPM	53.83	32,300.00	1,702,761.75	1,738,709.00
S&P GLOBAL INC	SPGI	107.54	41,700.00	3,277,453.06	4,484,418.00
SCANA CORP	SCG	73.28	34,800.00	2,409,617.75	2,550,144.00
SCHLUMBERGER	SLB	83.95	12,498.00	943,765.62	1,049,207.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
SCHWAB (CHARLES) CORP	SCHW	39.47	18,100.00	419,459.97	714,407.00
SCOTTS MIRACLE-GRO COMPANY	SMG	95.55	9,800.00	657,988.91	936,390.00
SCRIPPS NETWORKS	SNI	71.37	20,600.00	1,291,313.84	1,470,222.00
SEATTLE GENETICS INC	SGEN	52.77	28,600.00	1,062,051.38	1,509,222.00
SEI INVESTMENTS CO	SEIC	49.36	29,700.00	1,402,907.74	1,465,992.00
SEMPRA ENERGY	SRE	100.64	23,800.00	1,937,289.14	2,395,232.00
SERVICEMASTER GLOBAL	SERV	37.67	35,000.00	1,262,503.95	1,318,450.00
SHERWIN-WILLIAMS CO	SHW	268.74	7,600.00	1,699,042.24	2,042,424.00
SIGNATURE BANK	SBNY	150.20	1,900.00	255,048.15	285,380.00
SIRIUS XM HOLDINGS INC	SIRI	4.45	480,800.00	1,837,595.86	2,139,560.00
SIX FLAGS ENTERTAINMENT CORP	SIX	59.96	20,700.00	1,093,885.54	1,241,172.00
SKECHERS U S A INC	SKX	24.58	3,200.00	109,788.05	78,656.00
SMITH (A.O.) CORP	AOS	47.35	58,800.00	2,340,727.70	2,784,180.00
SNAP-ON INC	SNA	171.27	15,000.00	1,885,239.69	2,569,050.00
SONOCO PRODUCTS CO	SON	52.70	35,600.00	1,825,492.62	1,876,120.00
SOUTHERN CO	SO	49.19	20,300.00	993,623.83	998,557.00
SOUTHWEST AIRLINES	LUV	49.84	97,300.00	3,080,168.44	4,849,432.00
SOUTHWESTERN ENERGY	SWN	10.82	28,100.00	334,610.90	304,042.00
SPECTRA ENERGY CORPORATION	SE	41.09	22,200.00	910,406.56	912,198.00
SPECTRUM BRANDS HOLDINGS	SPB	122.33	7,600.00	804,275.07	929,708.00
SPLUNK INC	SPLK	51.15	42,000.00	2,485,644.83	2,148,300.00
SPRINT CORP	S	8.42	63,600.00	400,191.29	535,512.00
ST JUDE MED. INC.	STJ	80.19	5,200.00	415,925.54	416,988.00
STANLEY BLACK & DECKER INC	SWK	114.69	17,500.00	1,977,378.68	2,007,075.00
STARBUCKS CORP.	SBUX	55.52	44,600.00	2,564,423.21	2,476,192.00
STATE STREET CORP	STT	77.72	4,000.00	317,440.93	310,880.00
STEEL DYNAMICS INC	STLD	35.58	69,000.00	1,675,465.39	2,455,020.00
STRYKER CORP.	SYK	119.81	15,600.00	1,278,914.32	1,869,036.00
SUNTRUST BANKS INC.	STI	54.85	15,100.00	580,411.69	828,235.00
SYMANTEC CORP	SYMC	23.89	57,100.00	1,391,404.47	1,364,119.00
SYNOPSYS INC.	SNPS	58.86	37,200.00	1,924,846.94	2,189,592.00
SYNOVUS FINANCIAL CORP	SNV	41.08	40,800.00	1,197,806.52	1,676,064.00

Group: DOMESTIC EQUITIES - External

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
SYSCO CORP.	SY Y	55.37	22,800.00	1,140,672.39	1,262,436.00
TAHOE RESOURCES INC	TAHO	9.42	147,000.00	1,935,418.28	1,384,740.00
TAPESTRY INC	TPR	35.02	81,900.00	3,159,470.44	2,868,138.00
TARGA RESOURCES CORP	TRGP	56.07	7,100.00	354,230.00	398,097.00
TD AMERITRADE HOLDING CORP	AMTD	43.60	2,900.00	92,265.99	126,440.00
TELEFLEX INC	TFX	161.15	18,600.00	2,160,909.79	2,997,390.00
TERADYNE INC	TER	25.40	15,100.00	319,198.18	383,540.00
TESLA INC	TSLA	213.69	1,400.00	266,723.70	299,166.00
TEXAS INSTRS INC	TXN	72.97	33,900.00	2,006,134.18	2,473,683.00
THE BANK OF NEW YORK MELLON	BK	47.38	8,500.00	317,075.74	402,730.00
THE HANOVER INSURANCE GROUP	THG	91.01	2,200.00	170,882.15	200,222.00
THERMO FISHER SCIENTIFIC	TMO	141.10	51,000.00	6,445,020.71	7,196,100.00
THOMSON REUTERS CORP	TRI	43.78	32,400.00	1,116,965.28	1,418,472.00
THOR INDUSTRIES INC	THO	100.05	14,900.00	1,126,900.79	1,490,745.00
TIME WARNER INC.	TWX	96.53	2,800.00	150,699.85	270,284.00
TIMKEN CO.	TKR	39.70	11,500.00	393,527.50	456,550.00
T-MOBILE US INC.	TMUS	57.51	35,200.00	1,295,047.07	2,024,352.00
TORCHMARK CORP	TMK	73.76	18,550.00	802,467.03	1,368,248.00
TORO CO	TTC	55.95	39,400.00	1,686,828.46	2,204,430.00
TOTAL SYS SVCS INC	TSS	49.03	62,700.00	3,025,286.32	3,074,181.00
TRACTOR SUPPLY COMPANY	TSCO	75.81	2,100.00	186,192.10	159,201.00
TRANSDIGM GROUP INC	TDG	248.96	11,800.00	1,642,028.50	2,937,728.00
TRAVELERS COS INC	TRV	122.42	40,746.00	3,879,105.04	4,988,125.00
TRIMBLE NAVIGATION LTD	TRMB	30.15	25,400.00	691,559.99	765,810.00
TUPPERWARE BRANDS CORP	TUP	52.62	18,800.00	1,168,320.38	989,256.00
TYLER TECHNOLOGIES I	TYL	142.77	2,200.00	320,216.38	314,094.00
TYSON FOODS INC. CL-A	TSN	61.68	74,700.00	4,198,881.03	4,607,496.00
UGI CORP	UGI	46.08	64,400.00	2,058,637.64	2,967,552.00
ULTA SALON COSMETICS &	ULTA	254.94	9,900.00	1,627,877.80	2,523,906.00
ULTIMATE SOFTWARE GROUP INC	ULTI	182.35	8,200.00	1,489,141.68	1,495,270.00
UNION PACIFIC CORP.	UNP	103.68	3,700.00	299,961.47	383,616.00
UNITED PARCEL SERVICES INC	UPS	114.64	9,700.00	966,642.65	1,112,008.00
Group: DOMESTIC EQUITIES - External	Portfolio:	INTECH (Q)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
UNITED RENTALS INCORPORATED	URI	105.58	19,300.00	1,438,494.74	2,037,694.00
UNITED STATES STEEL CORP.	X	33.01	35,200.00	757,531.63	1,161,952.00
UNITED TECHNOLOGIES	UTX	109.62	3,200.00	347,736.80	350,784.00
UNITEDHEALTH GROUP INC	UNH	160.04	34,500.00	3,300,116.07	5,521,380.00
UNIVERSAL HEALTH SERVICES CL	UHS	106.38	7,600.00	741,527.04	808,488.00
UNUM GROUP	UNM	43.93	8,300.00	275,250.38	364,619.00
US BANCORP	USB	51.37	63,000.00	2,231,896.67	3,236,310.00
US TREAS MONEY MARKET - 5IN	IT-INT	1.00	7,363,000.78	7,363,000.78	7,363,000.00
V F CORP	VFC	53.35	20,100.00	1,181,513.23	1,072,335.00
VAIL RESORTS INC	MTN	161.31	7,500.00	1,167,904.80	1,209,825.00
VALERO ENERGY CORP.	VLO	68.32	7,600.00	444,091.57	519,232.00
VALIDUS HOLDINGS LTD	VR	55.01	21,800.00	853,852.12	1,199,218.00
VALMONT INDUSTRIES	VMI	140.90	4,700.00	606,552.07	662,230.00
VALSPAR CORP	VAL	103.61	10,800.00	1,151,808.25	1,118,988.00
VARIAN MEDICAL SYSTEMS	VAR	89.78	4,300.00	394,197.15	386,054.00
VCA ANTECH INC	WOOF	68.65	24,200.00	1,459,416.47	1,661,330.00
VECTREN CORPORATION	VVC	52.15	22,000.00	1,113,737.18	1,147,300.00
VEEVA SYSTEMS INC. - CL A	VEEV	40.70	38,800.00	1,576,617.30	1,579,160.00
VERISIGN INC	VRSN	76.07	26,700.00	2,231,351.30	2,031,069.00
VERIZON COMMUNICATIONS	VZ	53.38	52,807.00	2,270,192.64	2,818,838.00
VISA INC-CLASS A	V	78.02	56,800.00	1,828,136.14	4,431,536.00
VISTA OUTDOOR INC	VSTO	36.90	14,000.00	648,670.39	516,600.00
VISTEON CORP	VC	80.34	10,200.00	738,244.49	819,468.00
VMWARE INC-CLASS A	VMW	78.73	6,400.00	500,475.31	503,872.00
VULCAN MATERIALS CO	VMC	125.15	15,600.00	1,527,708.72	1,952,340.00
WASTE MANAGEMENT INC.	WM	70.91	42,400.00	2,204,999.13	3,006,584.00
WATERS CORPORATION	WAT	134.39	14,100.00	2,073,233.02	1,894,899.00
WATSCO INC.	WSO	148.12	6,100.00	756,515.24	903,532.00
WEC ENERGY GROUP INC.	WEC	58.65	42,076.00	2,083,796.16	2,467,757.00
WELLCARE HEALTH PLANS INC	WCG	137.08	3,900.00	500,012.62	534,612.00
WELLS FARGO COMPANY	WFC	55.11	119,677.00	4,841,417.11	6,595,399.00
WESCO INTL INC	WCC	66.55	12,200.00	693,687.50	811,910.00
Group: DOMESTIC EQUITIES - External	Portfolio:	INTECH (Q)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: COM		COMMON STOCK			
WEST PHARMACEUTICAL	WST	84.83	22,000.00	1,755,542.79	1,866,260.00
WESTERN ALLIANCE BANCORP	WAL	48.71	10,900.00	384,698.19	530,939.00
WESTERN UNION CO.	WU	21.72	17,000.00	350,300.96	369,240.00
WESTROCK COMPANY	WRK	50.77	7,900.00	360,660.71	401,083.00
WEYERHAEUSER CO.	WY	30.09	11,000.00	343,912.81	330,990.00
WHIRLPOOL CORP	WHR	181.77	8,600.00	1,518,012.99	1,563,222.00
WILEY JOHN & SONS IN	JW.A	54.50	13,200.00	689,750.25	719,400.00
WILLIAMS COS. INC.	WMB	31.14	14,500.00	439,282.04	451,530.00
WORLDPAY INC.	WP	59.62	37,100.00	1,799,888.06	2,211,902.00
WPX ENERGY INC	WPX	14.57	108,900.00	1,199,542.24	1,586,673.00
WYNN RESORTS LTD	WYNN	86.51	9,000.00	838,128.26	778,590.00
XCEL ENERGY INC	XEL	40.70	50,400.00	1,843,842.93	2,051,280.00
XILINX INC	XLNX	60.37	5,700.00	265,729.63	344,109.00
XYLEM INC.	XYL	49.52	65,100.00	2,975,411.08	3,223,752.00
YUM BRANDS INC	YUM	63.33	18,400.00	1,115,964.02	1,165,272.00
YUM CHINA HOLDINGS INC	YUMC	26.12	25,800.00	644,106.49	673,896.00
ZAYO GROUP HOLDINGS INC	ZAYO	32.86	18,200.00	540,028.23	598,052.00
ZILLOW GROUP INC - C	Z	36.47	8,600.00	310,120.46	313,642.00
ZIMMER BIOMET HOLDINGS INC	ZBH	103.20	16,100.00	1,845,718.83	1,661,520.00
ZIONS BANCORPORATION	ZION	43.04	8,900.00	333,426.75	383,056.00
ZOETIS INC	ZTS	53.53	46,600.00	2,119,741.30	2,494,498.00
COMMON STOCK TOTAL			22,826,358.78	779,817,269.46	970,060,735.00
Instrument: ICOM		INTERNATIONAL COMMON STOCKS			
LIBERTY SIRIUS GROUP - C	LSXMK	33.92	32,600.00	1,074,198.45	1,105,792.00
LIBERTY SIRIUSXM GROUP	LSXMA	34.52	32,500.00	997,004.51	1,121,900.00
INTERNATIONAL COMMON STOCKS TOTAL			65,100.00	2,071,202.96	2,227,692.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
ALEXANDRIA REAL ESTATE	ARE	111.13	9,100.00	892,522.90	1,011,283.00
AMERICAN CAMPUS COMMUNITIES	ACC	49.77	42,000.00	2,011,160.53	2,090,340.00
AMERICAN HOMES 4 RENT-A	AMH	20.98	17,100.00	354,087.64	358,758.00
APARTMENT INVT & MGMT	AIV	45.45	17,500.00	648,874.94	795,375.00
Group: DOMESTIC EQUITIES - External	Portfolio:	INTECH (Q)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
AVALONBAY COMMUNITIES	AVB	177.15	5,100.00	844,713.13	903,465.00
BOSTON PROPERTIES INC	BXP	125.78	200.00	25,194.26	25,156.00
BRANDYWINE REALTY	BDN	16.51	68,700.00	1,094,882.36	1,134,237.00
BRIXMOR PROPERTY GROUP INC	BRX	24.42	69,200.00	1,832,008.10	1,689,864.00
CAMDEN PROPERTY TRUST	CPT	84.07	8,400.00	710,317.21	706,188.00
CORPORATE OFFICE PROPERTY	OFC	31.22	35,000.00	1,031,586.99	1,092,700.00
CYRUSONE INC.	CONE	44.73	30,100.00	1,522,462.05	1,346,373.00
DCT INDUSTRIAL TRUST INC	DCT	47.88	30,800.00	1,458,161.54	1,474,704.00
DIGITAL REALTY TRUST INC	DLR	98.26	53,500.00	4,357,529.74	5,256,910.00
DOUGLAS EMMETT INC	DEI	36.56	38,700.00	1,245,669.57	1,414,872.00
DUKE RE CORPORATION	DRE	26.56	103,500.00	2,605,021.55	2,748,960.00
EMPIRE STATE REALTY TRUST-A	ESRT	20.19	19,800.00	397,265.66	399,762.00
EPR PROPERTIES	EPR	71.77	24,200.00	1,899,544.78	1,736,834.00
EQUINIX INC	EQIX	357.41	13,851.00	3,875,520.17	4,950,486.00
EQUITY LIFESTYLE PROPERTIES	ELS	72.10	28,600.00	1,639,880.43	2,062,060.00
EQUITY RESIDENTIAL PROP	EQR	64.36	8,300.00	584,278.90	534,188.00
ESSEX PROPERTY TRUST INC.	ESS	232.50	3,000.00	623,328.98	697,500.00
EXTRA SPACE STORAGE INC	EXR	77.24	34,100.00	2,113,728.57	2,633,884.00
FEDERAL REALTY INV.	FRT	142.11	14,000.00	2,068,425.48	1,989,540.00
GAMING AND LEISURE	GLPI	30.62	11,500.00	345,263.40	352,130.00
HEALTHCARE TRUST OF AMERICA	HTA	29.11	48,500.00	1,492,149.23	1,411,835.00
HIGHWOODS PROP INC.	HIW	51.01	22,900.00	1,246,019.70	1,168,129.00
HOSPITALITY PROPERTIES	HPT	31.74	13,100.00	378,251.30	415,794.00
KILROY RE CORP	KRC	73.22	3,900.00	293,013.01	285,558.00
KIMCO REALTY CORP	KIM	25.16	78,100.00	2,237,755.43	1,964,996.00
LAMAR ADVERTISING CO-A	LAMR	67.24	32,800.00	1,998,492.88	2,205,472.00
LIBERTY PROPERTY TRUST	LPT	39.50	32,800.00	1,303,643.93	1,295,600.00
LIFE STORAGE INC	LSI	85.26	3,000.00	307,916.22	255,780.00
MACERICH CO	MAC	70.84	7,200.00	543,048.52	510,048.00
MID-AMERICAN APARTMENT	MAA	97.92	25,300.00	2,408,306.76	2,477,376.00
NATIONAL RETAIL PROPERTIES	NNN	44.20	30,700.00	1,455,598.10	1,356,940.00
PIEDMONT OFFICE REALTY TRUST	PDM	20.91	65,400.00	1,232,305.37	1,367,514.00
Group: DOMESTIC EQUITIES - External	Portfolio:	INTECH (Q)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 5IN		INTECH (Q)			
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
PROLOGIS INC.	PLD	52.79	57,400.00	2,789,978.27	3,030,146.00
PUBLIC STORAGE INC	PSA	223.50	16,600.00	3,946,845.10	3,710,100.00
REALTY INCOME CORP	O	57.48	38,100.00	2,320,923.50	2,189,988.00
REGENCY CENTERS CORP	REG	68.95	36,700.00	2,740,160.51	2,530,465.00
SENIOR HOUSING PROP TRUST	SNH	18.93	88,400.00	1,868,670.28	1,673,412.00
SIMON PROP GROUP INC.	SPG	177.67	5,300.00	1,066,348.07	941,651.00
SITE CENTERS CORP	SITC	15.27	20,000.00	335,776.26	305,400.00
SPIRIT REALTY CAPITAL INC.	SRC	10.86	24,300.00	324,663.60	263,898.00
STORE CAPITAL CORP	STOR	24.71	39,400.00	1,168,799.02	973,574.00
TANGER FACTORY OUTLET	SKT	35.78	11,700.00	414,481.45	418,626.00
UDR INC	UDR	36.48	43,300.00	1,442,465.43	1,579,584.00
UNITI GROUP INC	UNIT	25.41	56,800.00	1,557,838.05	1,443,288.00
VENTAS INC.	VTR	62.52	17,900.00	1,244,429.80	1,119,108.00
VEREIT INC	VER	8.46	38,800.00	323,096.51	328,248.00
WEINGARTEN RE INVST	WRI	35.79	29,600.00	1,117,788.15	1,059,384.00
WP CAREY INC	WPC	59.09	5,500.00	368,539.56	324,995.00
REAL ESTATE INVESTMENT TRUST TOTAL			1,579,751.00	72,108,732.89	74,012,478.00
INTECH (Q) TOTAL			24,471,209.78	853,997,205.31	1,046,300,905.00

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6CH		CHARTWELL (SV)			
Instrument: COM		COMMON STOCK			
ALTRA INDUSTRIAL MOTION CORP	AIMC	36.90	95,225.00	2,931,100.68	3,513,803.00
AMERICAN EQUITY INVESTMENT	AEL	22.54	149,800.00	1,911,600.92	3,376,492.00
ANIXTER INTERNATIONAL INC.	AXE	81.05	23,975.00	1,385,580.92	1,943,174.00
ARGO GROUP INTL HOLDINGS	ARGO	65.90	86,134.00	2,688,815.55	5,676,231.00
AVISTA CORP	AVA	39.99	59,025.00	1,260,231.63	2,360,410.00
BARNES GROUP INC.	B	47.42	82,975.00	1,291,448.03	3,934,675.00
BLACK HILLS CORP	BKH	61.34	42,775.00	1,514,794.28	2,623,819.00
BUFFALO WILD WINGS INC	BWLD	154.40	14,775.00	2,050,067.45	2,281,260.00
CALGON CARBON CORP.	CCC	17.00	145,150.00	1,976,240.85	2,467,550.00
CARDTRONICS PLC-A	CATM	54.57	89,233.00	2,382,107.42	4,869,445.00
CLARCOR INC.	CLC	82.47	61,855.00	3,069,632.07	5,101,182.00
COLUMBIA BANKING SYSTEM INC	COLB	44.68	109,700.00	3,005,400.97	4,901,396.00
CVB FINL CORP	CVBF	22.93	132,975.00	2,106,678.51	3,049,117.00
DENNYS CORPORATION	DENN	12.83	314,200.00	3,217,260.30	4,031,186.00
DIODES INC	DIOD	25.67	83,825.00	1,677,440.83	2,151,788.00
EAGLE MATERIALS INC	EXP	98.53	51,550.00	4,040,116.82	5,079,222.00
EL PASO ELECTRIC COMPANY	EE	46.50	67,275.00	2,379,989.38	3,128,288.00
ENPRO INDUSTRIES INC	NPO	67.36	47,625.00	1,640,961.35	3,208,020.00
ESCO TECHNOLOGIES INC	ESE	56.65	107,500.00	3,872,723.61	6,089,875.00
FABRINET	FN	40.30	58,216.00	967,061.72	2,346,105.00
FIRST MIDWEST BANCORP INC.	FMBI	25.23	146,000.00	2,335,133.79	3,683,580.00
FNB CORP	FNB	16.03	178,475.00	1,813,356.34	2,860,954.00
FRANKLIN ELEC INC	FELE	38.90	60,775.00	2,240,895.28	2,364,148.00
FTD COMPANIES, INC.	FTD	23.84	117,850.00	3,667,470.88	2,809,544.00
GENERAC HOLDINGS INC	GNRC	40.74	81,965.00	3,537,050.95	3,339,254.00
HAEMONETICS CORP/MASS	HAE	40.20	80,400.00	2,571,335.05	3,232,080.00
HARSCO CORP	HSC	13.60	140,000.00	3,693,186.31	1,904,000.00
HOPE BANCORP INC	HOPE	21.89	189,829.00	2,826,411.36	4,155,357.00
INNOPHOS HOLDINGS INC	IPHS	52.26	52,015.00	2,801,401.90	2,718,304.00
ITT INC	ITT	38.57	125,800.00	4,454,398.85	4,852,106.00
KNOLL INC	KNL	27.93	140,525.00	2,417,344.43	3,924,863.00
KORN/FERRY INTERNATIONAL	KFY	29.43	59,725.00	1,842,764.41	1,757,707.00

Group: DOMESTIC EQUITIES - External

Portfolio: CHARTWELL (SV)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6CH		CHARTWELL (SV)			
Instrument: COM		COMMON STOCK			
LANCASTER COLONY CORP	LANC	141.39	17,557.00	1,858,338.12	2,482,384.00
LIVERAMP HOLDINGS INC	RAMP	26.80	191,900.00	3,773,529.50	5,142,920.00
MANTECH INTERNATIONAL	MANT	42.25	78,075.00	2,441,813.04	3,298,669.00
MATTHEWS INTL CORP	MATW	76.85	44,200.00	1,380,938.33	3,396,770.00
MINERALS TECHNOLOGIES INC	MTX	77.25	52,400.00	1,908,584.12	4,047,900.00
NORTHWESTERN CORP	NWE	56.87	76,700.00	2,295,725.02	4,361,929.00
OXFORD INDUSTRIES INC.	OXM	60.13	27,200.00	1,536,531.38	1,635,536.00
PACWEST BANCORP	PACW	54.44	67,575.00	1,741,009.71	3,678,783.00
PINNACLE FINANCIAL PARTNERS	PNFP	69.30	72,125.00	2,739,552.82	4,998,263.00
PLEXUS CORP	PLXS	54.04	88,375.00	1,933,117.27	4,775,785.00
PRA GROUP INC	PRAA	39.10	111,525.00	3,650,614.00	4,360,628.00
PROGRESS SOFTWARE	PRGS	31.93	87,662.00	1,522,714.12	2,799,048.00
RENASANT CORP	RNST	42.22	63,400.00	2,058,527.38	2,676,748.00
ROGERS CORP.	ROG	76.81	27,420.00	1,755,509.32	2,106,130.00
RSP PERMIAN INC	RSPP	44.62	121,725.00	3,585,174.45	5,431,369.00
RUSH ENTERPRISES INC - CL A	RUSHA	31.90	99,250.00	2,084,473.28	3,166,075.00
SAIA INC	SAIA	44.15	70,675.00	2,145,534.06	3,120,301.00
SANDERSON FARMS INC	SAFM	94.24	50,653.00	3,757,692.97	4,773,539.00
SCHOLASTIC CORP	SCHL	47.49	98,949.00	3,828,279.33	4,699,088.00
SELECTIVE INSURANCE GROUP	SIGI	43.05	98,900.00	1,917,062.60	4,257,645.00
SOUTH STATE CORP	SSB	87.40	51,325.00	3,082,565.26	4,485,805.00
SURGICAL CARE AFFILIATES INC	SCAI	46.27	41,800.00	1,898,532.59	1,934,086.00
TRI POINTE HOMES INC	TPH	11.48	198,350.00	2,811,986.20	2,277,058.00
TRUEBLUE INC	TBI	24.65	155,275.00	3,399,658.31	3,827,529.00
UMB FINL CORP	UMBF	77.12	45,075.00	1,796,564.65	3,476,184.00
UMPQUA HLDGS CORP	UMPQ	18.78	157,100.00	2,020,173.69	2,950,338.00
UNITED BANKSHARES INC.	UBSI	46.25	67,925.00	2,142,717.92	3,141,531.00
UNITED CMNTY BKS BLA	UCBI	29.62	142,275.00	2,539,506.56	4,214,186.00
US TREAS MONEY MARKET - 6CH	IT-CIP	1.00	6,464,851.54	6,464,851.57	6,464,852.00
VWR CORP	VWR	25.03	136,175.00	3,705,205.13	3,408,460.00
WOLVERINE WORLD WIDE	WWW	21.95	98,350.00	2,560,402.90	2,158,783.00
COMMON STOCK TOTAL			12,301,914.54	159,906,888.44	223,283,257.00

Group: DOMESTIC EQUITIES - External

Portfolio: CHARTWELL (SV)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6CH		CHARTWELL (SV)			
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
DUPONT FABROS TECHNOLOGY	DFT	43.93	64,150.00	1,607,056.93	2,818,110.00
EDUCATION REALTY TRUST INC	EDR	42.30	100,041.00	3,348,412.90	4,231,734.00
EMPIRE STATE REALTY TRUST-A	ESRT	20.19	115,400.00	1,897,529.48	2,329,926.00
FIRST INDUSTRIAL RE	FR	28.05	110,860.00	1,933,090.15	3,109,623.00
HEALTHCARE RLTY TR	HR	30.32	129,695.00	2,855,150.03	3,932,352.00
KITE REALTY GROUP TRUST	KRG	23.48	101,012.00	2,533,307.52	2,371,762.00
PS BUSINESS PARKS INC/CA	PSB	116.52	33,950.00	1,893,360.57	3,955,854.00
REAL ESTATE INVESTMENT TRUST TOTAL			655,108.00	16,067,907.58	22,749,361.00
CHARTWELL (SV) TOTAL			12,957,022.54	175,974,796.02	246,032,618.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6DG		NEUBERGER BERMAN (SV)			
Instrument: COM		COMMON STOCK			
ACADIA HEALTHCARE CO INC	ACHC	33.10	24,300.00	840,665.79	804,330.00
ACCURAY INC	ARRAY	4.60	384,120.00	2,421,566.03	1,766,952.00
AEROVIRONMENT INC	AVAV	26.83	101,010.00	2,597,217.40	2,710,098.00
ALIMCO FINANCIAL CORP	ALMC	0.75	87,200.00	520,781.83	65,487.00
ALLSCRIPTS HEALTHCARE	MDRX	10.21	321,500.00	3,346,861.90	3,282,515.00
ANALOGIC CORP.	ALOG	82.95	19,100.00	1,531,165.61	1,584,345.00
ARRIS INTL INC SHS	ARRS	30.13	190,899.00	2,619,067.90	5,751,787.00
ATLANTIC POWER CORP	AT	2.50	472,200.00	1,263,636.97	1,180,500.00
AVERY DENNISON	AVY	70.22	56,000.00	1,913,357.62	3,932,320.00
AVIS BUDGET GROUP INC	CAR	36.68	99,600.00	3,344,687.86	3,653,328.00
BANKUNITED INC	BKU	37.69	81,700.00	2,024,587.71	3,079,273.00
BROCADE COMMUNICATIONS	BRCD	12.49	73,700.00	378,118.05	920,513.00
CEVA INC	CEVA	33.55	45,400.00	735,129.79	1,523,170.00
CHARLES RIVER LABORATORIES	CRL	76.19	70,800.00	2,269,841.79	5,394,252.00
CIENA CORP.	CIEN	24.41	154,900.00	2,637,753.86	3,781,109.00
CLEAN HARBORS INC	CLH	55.65	58,600.00	3,121,922.08	3,261,090.00
CLEVELAND-CLIFFS INC	CLF	8.41	341,800.00	2,724,448.79	2,874,538.00
COMERICA INC.	CMA	68.11	56,670.00	1,598,578.63	3,859,794.00
CORELOGIC INC	CLGX	36.83	128,018.00	2,302,095.20	4,714,903.00
COVANTA HOLDING CORP.	CVA	15.60	176,600.00	3,018,301.83	2,754,960.00
COVISINT CORP	COVS	1.90	363,800.00	1,714,143.67	691,220.00
CROCS INC	CROX	6.86	142,000.00	1,581,921.79	974,120.00
CROWN HOLDINGS INC	CCK	52.57	88,900.00	2,157,910.82	4,673,473.00
CYPRESS SEMICONDUCTOR CORP	CY	11.44	179,630.00	984,716.04	2,054,967.00
DANAOS CORP	DAC	2.65	214,918.00	1,501,567.17	569,533.00
DECKERS OUTDOOR CORP	DECK	55.39	28,800.00	1,722,407.47	1,595,232.00
DST SYSTEMS INC	DST	107.15	26,230.00	1,442,966.56	2,810,545.00
DYNEGY INC	DYN	8.46	97,300.00	1,904,404.24	823,158.00
EXPRESS INC	EXPR	10.76	126,300.00	1,909,965.25	1,358,988.00
FIREEYE INC	FEYE	11.90	164,100.00	2,041,010.86	1,952,790.00
FLUIDIGM CORP	FLDM	7.28	122,700.00	1,207,517.65	893,256.00
FORMFACTOR INC	FORM	11.20	205,500.00	1,527,124.93	2,301,600.00

Group: DOMESTIC EQUITIES - External

Portfolio: NEUBERGER BERMAN (SV)

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6DG		NEUBERGER BERMAN (SV)			
Instrument: COM		COMMON STOCK			
HAEMONETICS CORP/MASS	HAE	40.20	26,100.00	719,674.04	1,049,220.00
HARSCO CORP	HSC	13.60	166,200.00	2,923,807.34	2,260,320.00
HUNTINGTON BANCSHARES	HBAN	13.22	366,030.00	2,244,910.95	4,838,917.00
II VI INC	IIVI	29.65	45,380.00	705,543.14	1,345,517.00
INFINERA CORP	INFN	8.49	411,300.00	3,719,156.38	3,491,937.00
INTERSECT ENT INC	XENT	12.10	68,100.00	764,696.53	824,010.00
ION GEOPHYSICAL CORP	IO	6.00	26,873.00	2,250,200.82	161,238.00
ITRON INC.	ITRI	62.85	49,600.00	2,105,544.68	3,117,360.00
ITT INC	ITT	38.57	47,200.00	974,289.39	1,820,504.00
KBR INC	KBR	16.69	199,100.00	4,401,605.31	3,322,979.00
KEYW HOLDING CORP	KEYW	11.79	323,700.00	3,019,248.26	3,816,423.00
LIVERAMP HOLDINGS INC	RAMP	26.80	122,200.00	2,095,850.11	3,274,960.00
LUMINEX CORP DEL	LMNX	20.23	81,500.00	1,620,002.71	1,648,745.00
MACOM TECHNOLOGY SOLUTIONS	MTSI	46.28	65,400.00	2,065,788.45	3,026,712.00
MANITOWOC COMPANY INC.	MTW	5.98	223,300.00	878,753.46	1,335,334.00
MAXWELL TECHNOLOGIES INC	MXWL	5.12	196,900.00	1,467,092.20	1,008,128.00
MCDERMOTT INTERNATIONAL	MDR	7.39	146,800.00	1,069,410.50	1,084,852.00
MELLANOX TECHONLOGIES LTD	MLNX	40.90	86,810.00	3,788,022.50	3,550,529.00
MERCURY SYSTEMS INC	MRCY	30.22	183,700.00	1,903,880.97	5,551,414.00
MERITOR INC.	MTOR	12.42	165,600.00	762,378.79	2,056,752.00
MOLINA HEALTHCARE INC	MOH	54.26	53,700.00	2,848,915.12	2,913,762.00
MONEYGRAM INTERNATIONAL INC.	MGI	11.81	171,400.00	2,581,357.15	2,024,234.00
NEUSTAR INC-CLASS A	NSR	33.40	163,100.00	4,162,502.16	5,447,540.00
NRG ENERGY INC.	NRG	12.26	146,302.00	3,668,499.31	1,793,663.00
NUANCE COMMUNICATIONS	NUAN	14.90	308,200.00	4,869,180.78	4,592,180.00
OFFICE DEPOT INC	ODP	4.52	334,840.00	1,146,300.94	1,513,477.00
ORMAT TECHNOLOGIES INC	ORA	53.62	56,500.00	1,337,172.87	3,029,530.00
OSI SYSTEMS INC	OSIS	76.12	30,800.00	1,738,387.26	2,344,496.00
OWENS CORNING INC	OC	51.56	38,800.00	1,413,657.72	2,000,528.00
QUANTUM CORP	QTM	0.83	590,800.00	905,595.40	491,605.00
RAMBUS INC DEL	RMBS	13.77	338,650.00	2,437,218.10	4,663,211.00
RH	RH	30.70	54,000.00	1,692,494.61	1,657,800.00

Group: DOMESTIC EQUITIES - External

Portfolio: NEUBERGER BERMAN (SV)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6DG		NEUBERGER BERMAN (SV)			
Instrument: COM		COMMON STOCK			
RIBBON COMMUNICATIONS INC	RBBN	6.30	189,000.00	1,434,373.75	1,190,700.00
RTW RETAILWINDS INC	RTW	2.27	117,700.00	536,501.28	267,179.00
RYDER SYS. INC.	R	74.44	41,600.00	1,518,674.35	3,096,704.00
SEACHANGE INTERNATIONAL	SEAC	2.30	249,200.00	1,911,137.05	573,160.00
SILVER SPRING NETWORKS INC	SSNI	13.31	174,400.00	1,445,784.99	2,321,264.00
SLEEP NUMBER CORP	SNBR	22.62	73,000.00	1,308,702.29	1,651,260.00
SPIRIT AEROSYSTEMS HOLD-CL A	SPR	58.35	57,400.00	981,967.25	3,349,290.00
TCF FINANCIAL CORP	TCF	19.59	199,800.00	2,635,018.56	3,914,082.00
TELEDYNE TECHNOLOGIES INC	TDY	123.00	21,600.00	626,985.67	2,656,800.00
TETRA TECHNOLOGIES INC.	TTI	5.02	302,300.00	2,902,663.77	1,517,546.00
TEXAS CAPITAL BANCSHARES	TCBI	78.40	45,200.00	849,702.97	3,543,680.00
TEXTRON INC.	TXT	48.56	67,800.00	1,195,548.71	3,292,368.00
TIVO CORP	TIVO	20.90	230,370.00	4,635,535.28	4,814,733.00
TWIN DISC INC	TWIN	14.60	60,196.00	1,345,776.69	878,862.00
ULTRATECH INC	UTEK	23.98	194,100.00	3,985,824.95	4,654,518.00
US TREAS MONEY MARKET - 6DG	IT-DAV	1.00	13,849,568.67	13,849,569.06	13,849,568.00
VALMONT INDUSTRIES	VMI	140.90	13,300.00	1,616,321.80	1,873,970.00
VEECO INSTRUMENTS INC	VECO	29.15	114,600.00	3,047,078.08	3,340,590.00
VERIFONE HOLDINGS INC	PAY	17.73	79,340.00	1,499,881.87	1,406,698.00
VERINT SYS INC	VRNT	35.25	156,353.00	5,522,449.90	5,511,443.00
VIAVI SOLUTIONS INC	VIAV	8.18	188,200.00	1,292,378.85	1,539,476.00
VISTRA ENERGY CORP TANGIBLE	DYNC	62.14	16,200.00	1,656,336.12	1,006,668.00
COMMON STOCK TOTAL			26,434,407.67	184,984,794.28	224,902,582.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
INFREIT INC	HIFR	17.91	61,900.00	997,374.25	1,108,629.00
UNITI GROUP INC	UNIT	25.41	85,800.00	2,025,310.54	2,180,178.00
REAL ESTATE INVESTMENT TRUST TOTAL			147,700.00	3,022,684.79	3,288,807.00
NEUBERGER BERMAN (SV) TOTAL			26,582,107.67	188,007,479.07	228,191,389.00

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FC		FULLER THALER (SC)			
Instrument: COM		COMMON STOCK			
ACI WORLDWIDE INC	ACIW	18.15	103,200.00	1,594,778.82	1,873,080.00
ACTUANT CORP CL A	ATU	25.95	52,500.00	1,465,370.51	1,362,375.00
ADTRAN INC.	ADTN	22.35	43,100.00	708,471.26	963,285.00
ADVANCED MICRO DEVICES INC.	AMD	11.34	782,800.00	3,016,128.55	8,876,952.00
AG MORTGAGE INVESTMENT	MITT	17.11	40,500.00	654,849.20	692,955.00
ALEXANDER & BALDWIN INC.	ALEX	44.87	17,800.00	583,531.95	798,686.00
ALLSCRIPTS HEALTHCARE	MDRX	10.21	84,100.00	1,043,188.90	858,661.00
AMERICAN EAGLE OUTFITTERS	AEO	15.17	35,500.00	503,684.15	538,535.00
ANDEAVOR	ANDV	87.45	5,300.00	221,994.59	463,485.00
APOLLO INVESTMENT CORP	AINV	5.86	173,600.00	1,373,632.01	1,017,296.00
APPLIED INDUSTRIAL TECH INC.	AIT	59.40	11,500.00	468,748.16	683,100.00
ARMSTRONG FLOORING INC	AFI	19.91	8,650.00	98,256.76	172,222.00
ARMSTRONG WORLD INDUSTRIES	AWI	41.80	30,600.00	1,135,730.96	1,279,080.00
ARTISAN PARTNERS ASSET	APAM	29.75	32,300.00	953,503.35	960,925.00
ASSERTIO THERAPEUTICS INC	ASRT	18.02	146,100.00	3,075,887.13	2,632,722.00
ASSURED GUARANTY LTD	AGO	37.77	20,000.00	516,792.24	755,400.00
BARRACUDA NETWORKS INC	CUDA	21.43	171,000.00	3,112,030.17	3,664,530.00
BE AEROSPACE INC.	BEAV	60.19	41,000.00	1,872,865.21	2,467,790.00
BRINKER INTERNATIONAL INC	EAT	49.53	25,900.00	1,127,280.71	1,282,827.00
BRINKS COMPANY	BCO	41.25	25,169.00	716,817.39	1,038,221.00
BROADRIDGE FINANCIAL	BR	66.30	12,500.00	353,901.77	828,750.00
CABOT CORP	CBT	50.54	20,600.00	696,324.86	1,041,124.00
CARDTRONICS PLC-A	CATM	54.57	15,200.00	478,790.06	829,464.00
CEB INC	CEB	60.60	23,000.00	1,275,785.00	1,393,800.00
CELANESE CORP-SERIES A	CE	78.74	26,800.00	1,271,964.64	2,110,232.00
CHICO'S FAS INC	CHS	14.39	233,900.00	3,486,087.42	3,365,821.00
CHILDREN'S PLACE	PLCE	100.95	40,600.00	2,975,332.44	4,098,570.00
CLEAN HARBORS INC	CLH	55.65	36,800.00	1,806,899.22	2,047,920.00
CLUBCORP HOLDINGS INC	MYCC	14.35	199,100.00	3,209,477.34	2,857,085.00
CNO FINANCIAL GROUP INC	CNO	19.15	94,600.00	1,247,475.77	1,811,590.00
COEUR MINING INC	CDE	9.09	264,100.00	2,130,901.31	2,400,669.00
COLUMBIA SPORTSWEAR CO	COLM	58.30	20,700.00	802,221.91	1,206,810.00
Group: DOMESTIC EQUITIES - External	Portfolio:	FULLER THALER (SC)			

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6FC		FULLER THALER (SC)			
Instrument: COM		COMMON STOCK			
COMMERCIAL METALS CO.	CMC	21.78	43,200.00	612,560.89	940,896.00
COMPUTER PROGRAMS &	CPSI	23.60	10,800.00	576,280.72	254,880.00
CONVERGYS CORPORATION	CVG	24.56	65,100.00	1,141,337.10	1,598,856.00
COPART INC	CPRT	55.41	21,174.00	710,159.02	1,173,251.00
COVANTA HOLDING CORP.	CVA	15.60	15,200.00	236,369.66	237,120.00
DELEK US HLDGS INC	DK	24.07	195,900.00	3,303,039.66	4,715,313.00
DOLBY LABORATORIES INC-CL A	DLB	45.19	24,300.00	929,342.19	1,098,117.00
EAGLE MATERIALS INC	EXP	98.53	12,200.00	724,769.72	1,202,066.00
EL PASO ELECTRIC COMPANY	EE	46.50	25,400.00	917,448.24	1,181,100.00
ELLIE MAE INC	ELLI	83.68	41,800.00	3,247,295.57	3,497,824.00
ENERGIZER HOLDINGS, INC.	ENR	44.61	18,600.00	670,632.06	829,746.00
FINISAR CORPORATION	FNSR	30.27	165,300.00	3,135,646.47	5,003,631.00
FIRST HORIZON NATIONAL	FHN	20.01	88,786.00	947,848.38	1,776,608.00
FRANCESCAS HOLDINGS CORP	FRAN	18.03	178,700.00	3,463,094.08	3,221,961.00
GENTHERM INC	THRM	33.85	35,900.00	1,047,093.37	1,215,215.00
GLAUKOS CORP	GKOS	34.30	120,200.00	2,958,040.78	4,122,860.00
GLOBAL PAYMENTS INC	GPN	69.41	15,800.00	459,226.88	1,096,678.00
GNC HOLDINGS INC-CL A	GNC	11.04	58,100.00	1,714,436.39	641,424.00
GROUPON INC	GRPN	3.32	848,500.00	3,250,935.06	2,817,020.00
GUESS INC	GES	12.10	40,700.00	753,418.98	492,470.00
HAEMONETICS CORP/MASS	HAE	40.20	37,400.00	1,215,596.32	1,503,480.00
HARMONIC INC.	HLIT	5.00	100,800.00	569,864.19	504,000.00
HARSCO CORP	HSC	13.60	35,400.00	501,818.85	481,440.00
HOPE BANCORP INC	HOPE	21.89	136,100.00	1,682,437.30	2,979,229.00
HYSTER-YALE MATERIALS	HY	63.77	9,700.00	495,775.30	618,569.00
IMPERVA INC	IMPV	38.40	68,200.00	3,027,244.16	2,618,880.00
INTERSIL HOLDINGS CORP	ISIL	22.30	84,100.00	888,991.60	1,875,430.00
INVESTMENT TECHNOLOGY	ITG	19.74	40,300.00	675,719.98	795,522.00
INVESTORS BANCORP INC	ISBC	13.95	338,115.00	2,928,488.51	4,716,704.00
JANUS CAPITAL GROUP INC	JNS	13.27	92,800.00	1,056,652.92	1,231,456.00
KENNAMETAL INC	KMT	31.26	30,100.00	925,069.50	940,926.00
KEYCORP	KEY	18.27	75,480.00	725,896.50	1,379,020.00

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER THALER (SC)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FC		FULLER THALER (SC)			
Instrument: COM		COMMON STOCK			
KLX INC	KLXI	45.11	64,100.00	2,322,682.83	2,891,551.00
KOPPERS HOLDINGS INC	KOP	40.30	23,939.00	955,902.71	964,742.00
MASIMO CORP	MASI	67.40	6,400.00	155,390.62	431,360.00
MATSON INC.	MATX	35.39	46,848.00	1,407,697.89	1,657,951.00
MILLER (HERMAN) INC	MLHR	34.20	10,500.00	295,603.97	359,100.00
MRC GLOBAL INC	MRC	20.26	62,700.00	1,169,056.12	1,270,302.00
MTS SYS CORP	MTSC	56.70	24,120.00	1,086,372.08	1,367,604.00
OAKTREE SPECIALTY LENDING	OCSL	5.37	125,800.00	1,178,805.27	675,546.00
PATTERSON-UTI ENERGY INC	PTEN	26.92	11,600.00	197,564.12	312,272.00
PBF ENERGY INC	PBF	27.88	56,500.00	1,355,123.17	1,575,220.00
PEBBLEBROOK HOTEL TRUST	PEB	29.75	36,000.00	879,476.30	1,071,000.00
PENN NATIONAL GAMING INC	PENN	13.79	234,200.00	3,394,432.28	3,229,618.00
PH GLATFELTER CO	GLT	23.89	57,100.00	1,137,247.29	1,364,119.00
PHARMERICA CORP	PMC	25.15	13,954.00	258,444.12	350,943.00
PNK ENTERTAINMENT INC	PNK	14.50	256,800.00	2,972,237.39	3,723,600.00
POST HOLDINGS INC	POST	80.39	49,800.00	1,812,625.38	4,003,422.00
POTLATCHDELTIC CORP.	PCH	41.65	18,900.00	636,537.03	787,185.00
PRIVATEBANCORP INC	PVTB	54.19	18,900.00	460,568.64	1,024,191.00
PROOFPOINT INC	PFPT	70.65	43,200.00	3,294,727.11	3,052,080.00
QUOTIENT TECHNOLOGY INC.	QUOT	10.75	163,300.00	1,903,893.83	1,755,475.00
RAYONIER INC.	RYN	26.60	76,500.00	1,870,659.01	2,034,900.00
RYMAN HOSPITALITY PROPERTIES	RHP	63.01	13,900.00	589,358.56	875,839.00
SALLY BEAUTY CO INC	SBH	26.42	56,400.00	1,456,615.87	1,490,088.00
SKECHERS U S A INC	SKX	24.58	136,700.00	3,500,672.37	3,360,086.00
SKYWEST INC	SKYW	36.45	129,000.00	1,983,990.86	4,702,050.00
SLEEP NUMBER CORP	SNBR	22.62	19,900.00	311,269.66	450,138.00
SOTHEBY'S	BID	39.86	12,600.00	251,399.00	502,236.00
STAMPS COM INC	STMP	114.65	40,000.00	3,338,792.00	4,586,000.00
STARWOOD PROPERTY TRUST INC	STWD	21.95	33,300.00	592,904.47	730,935.00
SYKES ENTERPRISES	SYKE	28.86	38,500.00	719,021.11	1,111,110.00
TAILORED BRANDS INC	TLRD	25.55	136,500.00	3,559,151.30	3,487,575.00
TAKE-TWO INTERACTIVE	TTWO	49.29	105,400.00	2,963,585.68	5,195,166.00
Group: DOMESTIC EQUITIES - External	Portfolio:	FULLER THALER (SC)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FC		FULLER THALER (SC)			
Instrument: COM		COMMON STOCK			
TEREX CORP	TEX	31.53	22,400.00	497,215.22	706,272.00
TETRA TECHNOLOGIES INC.	TTI	5.02	135,300.00	942,127.65	679,206.00
THE BANCORP INC	TBBK	7.86	58,975.00	574,899.71	463,544.00
THOR INDUSTRIES INC	THO	100.05	34,600.00	3,465,970.65	3,461,730.00
TIVITY HEALTH INC	TVTY	22.75	144,200.00	3,232,502.56	3,280,550.00
TRI POINTE HOMES INC	TPH	11.48	40,000.00	440,515.37	459,200.00
TTM TECHNOLOGIES	TTMI	13.63	242,300.00	3,219,363.55	3,302,549.00
TUPPERWARE BRANDS CORP	TUP	52.62	12,900.00	857,596.22	678,798.00
UBIQUITI NETWORKS INC	UBNT	57.80	81,700.00	2,782,522.26	4,722,260.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	1.00	15,665,902.82	15,665,902.85	15,665,902.00
VEECO INSTRUMENTS INC	VECO	29.15	150,700.00	3,002,343.48	4,392,905.00
VERIFONE HOLDINGS INC	PAY	17.73	69,300.00	1,180,278.56	1,228,689.00
VERINT SYS INC	VRNT	35.25	29,800.00	1,007,526.24	1,050,450.00
VITAMIN SHOPPE INC	VSI	23.75	29,500.00	1,099,465.30	700,625.00
WADDELL & REED FINANCIAL-CL A	WDR	19.51	55,700.00	1,100,301.31	1,086,707.00
WHITE MOUNTAINS INSURANCE	WTM	836.05	2,800.00	1,711,741.61	2,340,940.00
WILEY JOHN & SONS IN	JW.A	54.50	28,000.00	1,252,398.95	1,526,000.00
WPX ENERGY INC	WPX	14.57	117,900.00	826,513.89	1,717,803.00
WYNDHAM DESTINATIONS INC	WYND	76.37	6,400.00	293,473.85	488,768.00
YELP INC	YELP	38.13	88,400.00	3,285,487.76	3,370,692.00
ZEBRA TECHNOLOGIES CORP CL-A	ZBRA	85.76	27,900.00	1,459,112.16	2,392,704.00
ZELTIQ AESTHETICS INC	ZLTQ	43.52	89,300.00	1,817,417.69	3,886,336.00
COMMON STOCK TOTAL			25,170,012.82	187,197,718.99	231,131,688.00
Instrument: ICOM		INTERNATIONAL COMMON STOCKS			
CIVEO CORP	CVEO	2.20	64,500.00	614,971.63	141,900.00
INTERNATIONAL COMMON STOCKS TOTAL			64,500.00	614,971.63	141,900.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
APOLLO COMMERCIAL REAL	ARI	16.62	74,402.00	1,238,464.16	1,236,561.00
CHATHAM LODGING TRUST	CLDT	20.55	60,100.00	1,204,412.70	1,235,055.00
COLONY CAPITAL INC	CLNY-OLD	20.25	151,500.00	2,798,360.22	3,067,875.00
FRANKLIN STREET PPTYS CO	FSP	12.96	141,300.00	1,809,312.87	1,831,248.00
Group: DOMESTIC EQUITIES - External	Portfolio:	FULLER THALER (SC)			

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External Portfolio: 6FC Instrument: REIT					
FULLER THALER (SC) REAL ESTATE INVESTMENT TRUST					
STARWOOD WAYPOINT HOMES	SFR	28.81	14,680.00	358,596.90	422,931.00
REAL ESTATE INVESTMENT TRUST TOTAL			441,982.00	7,409,146.85	7,793,670.00
FULLER THALER (SC) TOTAL			25,676,494.82	195,221,837.47	239,067,258.00

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6FT		FULLER & THALER (MC)			
Instrument: COM		COMMON STOCK			
ACACIA	ACTG	6.50	366,700.00	1,714,762.75	2,383,550.00
AEROHIVE NETWORKS INC	HIVE	5.70	189,500.00	1,071,065.80	1,080,150.00
ALPHA & OMEGA	AOSL	21.27	92,500.00	1,612,201.17	1,967,475.00
ANTARES PHARMA INC	ATRS	2.33	451,500.00	441,051.86	1,051,995.00
ARCTIC CAT INC.	ACAT	15.02	93,100.00	1,934,086.07	1,398,362.00
ATLANTIC POWER CORP	AT	2.50	701,876.00	1,711,709.47	1,754,690.00
BIG 5 SPORTING GOODS CORP	BGFV	17.35	132,100.00	2,025,427.39	2,291,935.00
BRAVO BRIO RESTAURANT GROUP	BBRG	3.80	79,500.00	1,048,286.70	302,100.00
CARBONITE INC	CARB	16.40	144,900.00	1,317,940.84	2,376,360.00
CENTRAL GARDEN AND PET CO-A	CENTA	30.90	94,500.00	855,303.59	2,920,050.00
CHRISTOPHER & BANKS CORP	CBK	2.34	393,300.00	873,809.86	920,322.00
CONTROL4 CORP	CTRL	10.20	177,300.00	1,932,798.03	1,808,460.00
CUTERA INC	CUTR	17.35	171,500.00	1,815,703.96	2,975,525.00
DEL FRISCO'S	DFRG	17.00	106,400.00	1,578,364.09	1,808,800.00
EMCORE CORP	EMKR	8.70	168,500.00	969,662.62	1,465,950.00
ENPHASE ENERGY INC	ENPH	1.01	406,600.00	481,121.38	410,666.00
EVINE LIVE INC	EVLV	1.50	404,900.00	1,348,374.49	607,350.00
EZCORP INC CL A	EZPW	10.65	182,000.00	1,606,674.97	1,938,300.00
FLUIDIGM CORP	FLDM	7.28	106,688.00	777,729.06	776,689.00
GIGAMON INC	GIMO	45.55	74,000.00	1,019,890.13	3,370,700.00
H&E EQUIPMENT SERVICES INC	HEES	23.25	119,100.00	1,877,930.00	2,769,075.00
HC2 HOLDINGS INC	HCHC	5.93	178,700.00	899,486.30	1,059,691.00
IMMERSION CORPORATION	IMMR	10.63	182,800.00	1,592,317.35	1,943,164.00
INTERNAP CORP	INAP	1.54	668,100.00	1,048,871.62	1,028,874.00
INTEVAC INC	IVAC	8.55	214,606.00	1,067,785.05	1,834,881.00
INTRAWEST RESORTS HOLDINGS	SNOW	17.85	97,300.00	841,657.88	1,736,805.00
ION GEOPHYSICAL CORP	IO	6.00	50,353.00	408,951.12	302,118.00
KEYW HOLDING CORP	KEYW	11.79	258,500.00	1,585,330.10	3,047,715.00
KRATOS DEFENSE & SECURITY	KTOS	7.40	217,400.00	1,218,288.45	1,608,760.00
LANDEC CORP	LNDC	13.80	149,500.00	1,982,249.99	2,063,100.00
LAYNE CHRISTENSEN COMPANY	LAYN	10.87	127,500.00	1,103,902.08	1,385,925.00
LIMELIGHT NETWORKS INC	LLNW	2.52	544,900.00	1,264,879.14	1,373,148.00
Group: DOMESTIC EQUITIES - External	Portfolio:	FULLER & THALER (MC)			

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FT		FULLER & THALER (MC)			
Instrument: COM		COMMON STOCK			
LIMONEIRA CO	LMNR	21.51	49,000.00	1,097,537.36	1,053,990.00
LIVEPERSON INC	LPSN	7.55	209,900.00	1,645,527.60	1,584,745.00
MOBILEIRON INC	MOBL	3.75	260,200.00	906,055.62	975,750.00
MOSYS INC.	MOSY	0.23	343,100.00	963,500.37	78,947.00
OCLARO INC	OCLR	8.95	411,400.00	1,120,406.79	3,682,030.00
OMEGA PROTEIN CORP	OME	25.05	57,200.00	1,021,944.45	1,432,860.00
PACIFIC BIOSCIENCES OF	PACB	3.80	238,484.00	300,392.28	906,239.00
PACIFIC ETHANOL INC	PEIX	9.50	196,800.00	856,136.83	1,869,600.00
PIXELWORKS INC	PXLW	2.80	322,700.00	1,228,683.97	903,560.00
PROGENICS PHARMACEUTICAL	PGNX	8.64	274,200.00	1,271,380.44	2,369,088.00
QUANTUM CORP	QTM	0.83	1,614,900.00	1,797,893.56	1,343,758.00
QUORUM HEALTH CORP.	QHC	7.27	293,200.00	1,511,598.01	2,131,564.00
REALNETWORKS INC	RNWK	4.86	184,800.00	1,461,443.43	898,128.00
RETAILMENOT INC	SALE	9.30	187,500.00	1,794,062.13	1,743,750.00
RUBY TUESDAY INC	RT	3.23	675,200.00	2,623,104.93	2,180,896.00
SCHNITZER STL INDS	SCHN	25.70	91,700.00	1,720,544.76	2,356,690.00
SCORPIO BULKERS INC	SALT	5.05	188,969.00	901,651.17	954,293.00
SEACHANGE INTERNATIONAL	SEAC	2.30	450,200.00	2,291,711.99	1,035,460.00
SEQUENTIAL BRANDS GROUP INC	SQBG	4.68	187,000.00	1,274,936.87	875,160.00
SHORETEL INC	SHOR	7.15	203,800.00	1,065,678.93	1,457,170.00
SPARTAN MOTORS INC	SPAR	9.25	142,000.00	898,860.00	1,313,500.00
STAGE STORES INC	SSI	4.37	246,900.00	1,977,906.12	1,078,953.00
STEIN MART INC.	SMRT	5.48	225,600.00	1,545,484.98	1,236,288.00
TELENAV INC	TNAV	7.05	131,100.00	1,155,830.73	924,255.00
TILLYS INC-CLASS A	TLYS	13.19	117,900.00	1,653,491.57	1,555,101.00
TITAN INT'L INC.	TWI	11.21	296,100.00	1,613,346.44	3,319,281.00
TITAN MACHINERY INC	TITN	14.57	62,300.00	964,413.07	907,711.00
TUESDAY MORNING CORP	TUES	5.40	283,500.00	1,295,303.28	1,530,900.00
ULTRA CLEAN HOLDINGS	UCTT	9.70	181,200.00	1,121,017.87	1,757,640.00
US TREAS MONEY MARKET - 6FT	IT-FUL	1.00	1,358,411.69	1,358,411.68	1,358,412.00
VINCE HOLDING CORP	VNCE	4.05	281,900.00	1,866,007.83	1,141,695.00
ZELTIQ AESTHETICS INC	ZLTQ	43.52	101,631.00	545,045.70	4,422,981.00

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER & THALER (MC)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6FT					
FULLER & THALER (MC)					
COMMON STOCK TOTAL			17,214,918.69	83,876,924.07	104,143,080.00
Instrument: REIT					
REAL ESTATE INVESTMENT TRUST					
ARBOR REALTY TRUST INC	ABR	7.46	157,400.00	1,098,635.07	1,174,204.00
DRIVE SHACK INC	DS	3.76	270,700.00	1,163,605.69	1,017,832.00
REAL ESTATE INVESTMENT TRUST TOTAL			428,100.00	2,262,240.76	2,192,036.00
FULLER & THALER (MC) TOTAL			17,643,018.69	86,139,164.83	106,335,116.00

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6MA		WEATHERBIE CAPITAL (SG)			
Instrument: COM		COMMON STOCK			
2U INC	TWOU	30.15	76,154.00	2,424,433.32	2,296,043.00
ACADIA PHARMACEUTICALS INC	ACAD	28.84	206,467.00	5,815,278.99	5,954,508.00
ADEPTUS HEALTH INC-CLASS A	ADPTQ	7.64	25,063.00	1,370,467.46	191,481.00
ADVISORY BOARD CO/THE	ABCO	33.25	137,913.00	5,921,335.29	4,585,607.00
AERIE PHARMACEUTICALS INC	AERI	37.85	40,874.00	794,965.73	1,547,081.00
AXOS FINANCIAL INC	AX	28.55	405,038.00	7,939,273.97	11,563,835.00
CHUY'S HOLDINGS INC	CHUY	32.45	131,993.00	3,881,228.60	4,283,173.00
COTIVITI HOLDINGS INC	COTV	34.40	223,673.00	5,167,575.48	7,694,351.00
DIPLOMAT PHARMACY INC	DPLO	12.60	203,029.00	3,700,558.70	2,558,165.00
DORMAN PRODUCTS INC	DORM	73.06	773.00	42,152.22	56,475.00
EBIX INC	EBIX	57.05	105,520.00	6,118,140.13	6,019,916.00
EPAM SYSTEMS INC	EPAM	64.31	70,516.00	4,285,156.55	4,534,884.00
EVERBRIDGE INC	EVBG	18.45	371,773.00	5,916,173.91	6,859,212.00
FIRSTSERVICE CORP PFDS	FSV	47.48	282,334.00	7,779,289.53	13,405,218.00
FRANCESCAS HOLDINGS CORP	FRAN	18.03	110,030.00	1,824,553.66	1,983,841.00
GLOBANT SA	GLOB	33.35	108,156.00	3,686,188.22	3,607,003.00
GOPRO INC-CLASS A	GPRO	8.71	286,055.00	4,189,361.07	2,491,539.00
GREENLIGHT CAPITAL RE LTD-A	GLRE	22.80	186,619.00	4,298,749.35	4,254,913.00
GTT COMMUNICATIONS INC	GTT	28.75	502,413.00	10,006,360.94	14,444,373.00
H&E EQUIPMENT SERVICES INC	HEES	23.25	134,154.00	2,595,620.81	3,119,080.00
HEICO CORP	HEI	77.15	100,266.00	5,039,502.49	7,735,522.00
INDEPENDENT BANK GROUP INC	IBTX	62.40	61,483.00	2,524,387.11	3,836,539.00
INSULET CORP	PODD	37.68	296,496.00	10,662,658.71	11,171,969.00
IPG PHOTONICS CORP	IPGP	98.71	65,698.00	5,370,051.28	6,485,049.00
MACOM TECHNOLOGY SOLUTIONS	MTSI	46.28	249,820.00	10,250,820.57	11,561,669.00
MEDPACE HOLDINGS INC	MEDP	36.07	8,511.00	234,326.44	306,992.00
MIDDLEBY CORP	MIDD	128.81	86,982.00	7,824,459.74	11,204,151.00
NORD ANGLIA EDUCATION INC	NORD	23.30	171,438.00	3,715,127.92	3,994,505.00
OLLIES BARGAIN OUTLET	OLLI	28.45	158,443.00	3,648,132.00	4,507,703.00
PAYLOCITY HOLDING CORP	PCTY	30.01	234,691.00	7,644,721.95	7,043,077.00
PLANET FITNESS INC-CL A	PLNT	20.10	290,690.00	5,873,496.00	5,842,869.00
PORTOLA PHARMACEUTICALS INC	PTLA	22.44	220,529.00	4,697,707.69	4,948,671.00

Group: DOMESTIC EQUITIES - External

Portfolio: WEATHERBIE CAPITAL (SG)

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6MA		WEATHERBIE CAPITAL (SG)			
Instrument: COM		COMMON STOCK			
PROTO LABS INC	PRLB	51.35	37,115.00	2,252,968.22	1,905,855.00
PUMA BIOTECHNOLOGY INC	PBYI	30.70	92,490.00	6,371,886.68	2,839,443.00
REALPAGE INC	RP	30.00	47,781.00	960,594.78	1,433,430.00
SIGNATURE BANK	SBNY	150.20	57,235.00	5,267,169.29	8,596,697.00
SITEONE LANDSCAPE SUPPLY INC	SITE	34.73	147,262.00	5,101,383.64	5,114,409.00
SPS COMMERCE INC	SPSC	69.89	67,671.00	3,694,005.59	4,729,526.00
STAMPS COM INC	STMP	114.65	130,718.00	11,682,163.08	14,986,819.00
STRATASYS LTD	SSYS	16.54	75,615.00	1,666,971.20	1,250,672.00
TRADE DESK INC/THE -CLASS A	TTD	27.67	7,861.00	229,226.76	217,514.00
U S PHYSICAL THERAPY	USPH	70.20	78,858.00	4,476,932.97	5,535,832.00
ULTIMATE SOFTWARE GROUP INC	ULTI	182.35	57,226.00	9,131,452.10	10,435,161.00
ULTRAGENYX PHARMACEUTICAL	RARE	70.31	58,187.00	4,272,818.77	4,091,128.00
UNITED INSURANCE HOLDINGS CO	UIHC	15.14	827.00	14,793.26	12,521.00
US TREAS MONEY MARKET - 6MA	IT-MAW	1.00	11,994,970.16	11,994,970.21	11,994,970.00
US TREAS MONEY MARKET - 6NC	IT-NEX	1.00	0.01	0.01	
VIRTUS INVESTMENT PARTNERS	VRTS	118.05	40,471.00	5,363,183.18	4,777,601.00
WAGeworks INC	WAGE	72.50	97,831.00	4,501,215.96	7,092,747.00
WAYFAIR INC-CLASS A	W	35.05	224,133.00	7,975,882.84	7,855,861.00
XPO LOGISTICS INC	XPO	43.16	144,099.00	4,849,719.52	6,219,313.00
COMMON STOCK TOTAL			18,913,944.17	245,049,593.89	279,178,913.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
FINANCIAL ENGINES INC	FNGN	36.75	30,160.00	980,447.85	1,108,380.00
REAL ESTATE INVESTMENT TRUST TOTAL			30,160.00	980,447.85	1,108,380.00
WEATHERBIE CAPITAL (SG) TOTAL			18,944,104.17	246,030,041.74	280,287,293.00

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
Portfolio: 6NC		NEXT CENTURY (SG)			
Instrument: COM		COMMON STOCK			
8X8 INC	EGHT	14.30	131,429.00	1,795,749.37	1,879,435.00
ABIOMED INC	ABMD	112.68	43,902.00	1,820,981.83	4,946,877.00
ACACIA COMMUNICATIONS INC	ACIA	61.75	15,384.00	1,546,487.34	949,962.00
ACCELERATE DIAGNOSTICS INC	AXDX	20.75	85,030.00	2,086,889.24	1,764,373.00
AMERICAN WOODMARK CORP.	AMWD	75.25	12,554.00	942,593.26	944,689.00
APOGEE ENTERPRISES INC.	APOG	53.56	54,299.00	2,124,616.08	2,908,254.00
APPTIO INC-CLASS A	APTI	18.53	47,315.00	996,039.39	876,747.00
ASTEC INDUSTRIES INC	ASTE	67.46	14,651.00	1,002,199.83	988,356.00
AT HOME GROUP INC	HOME	14.63	53,744.00	775,272.35	786,275.00
BOX INC-CLASS A	BOX	13.86	102,703.00	1,594,773.81	1,423,464.00
CASEY'S GENERAL STORES INC.	CASY	118.88	13,600.00	1,549,300.65	1,616,768.00
COGNEX CORP.	CGNX	63.62	48,472.00	2,432,727.34	3,083,789.00
COHERENT INC.	COHR	137.39	11,806.00	1,118,894.06	1,621,967.00
COSTAR GROUP INC	CSGP	188.49	18,173.00	2,256,944.54	3,425,429.00
DYCOM INDUSTRIES INC.	DY	80.29	43,037.00	2,734,605.84	3,455,441.00
EAGLE MATERIALS INC	EXP	98.53	23,782.00	2,322,617.99	2,343,240.00
ELECTRONICS FOR IMAGING	EFII	43.86	34,655.00	1,491,116.72	1,519,968.00
ELLIE MAE INC	ELLI	83.68	18,392.00	1,171,014.82	1,539,043.00
FIVE BELOW INC	FIVE	39.96	67,002.00	2,785,355.85	2,677,400.00
FIVE9 INC	FIVN	14.19	157,243.00	1,965,968.82	2,231,278.00
GLAUKOS CORP	GKOS	34.30	93,707.00	2,850,406.06	3,214,150.00
GRANITE CONSTRUCTION INC	GVA	55.00	26,879.00	1,588,431.13	1,478,345.00
GUIDEWIRE SOFTWARE INC	GWRE	49.33	48,460.00	1,297,056.13	2,390,532.00
HEALTH EQUITY INC	HQY	40.52	147,064.00	4,035,245.32	5,959,033.00
HORIZON PHARMA INC	HZNP	16.18	123,724.00	2,762,728.05	2,001,854.00
HUBSPOT INC	HUBS	47.00	47,661.00	2,386,374.93	2,240,067.00
INOGEN INC	INGN	67.17	31,126.00	1,444,322.83	2,090,733.00
INPHI CORP	IPHI	44.62	54,260.00	2,269,612.39	2,421,081.00
KINSALE CAPITAL GROUP INC	KNSL	34.01	53,798.00	1,479,445.00	1,829,670.00
KNIGHT-SWIFT TRANSPORTATION	KNX	33.05	110,409.00	3,218,435.74	3,649,017.00
LGI HOMES INC	LGIH	28.73	45,744.00	1,398,973.58	1,314,225.00
LIGAND PHARMACEUTICALS	LGND	101.61	30,649.00	2,713,633.92	3,114,245.00

Group: DOMESTIC EQUITIES - External

Portfolio: NEXT CENTURY (SG)

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Group: DOMESTIC EQUITIES - External					
Portfolio: 6NC		NEXT CENTURY (SG)			
Instrument: COM		COMMON STOCK			
MACOM TECHNOLOGY SOLUTIONS	MTSI	46.28	31,179.00	1,194,812.84	1,442,964.00
MARKETAXESS HOLDINGS INC	MKTX	146.92	33,505.00	2,939,700.32	4,922,555.00
MARTEN TRANSPORT LTD	MRTN	23.30	66,679.00	1,313,744.71	1,553,621.00
MINDBODY INC - CLASS A	MB	21.30	72,640.00	1,445,292.40	1,547,232.00
MONOLITHIC POWER SYSTEMS	MPWR	81.93	29,181.00	1,739,379.28	2,390,799.00
NEOGENOMICS INC	NEO	8.57	292,527.00	2,506,270.86	2,506,956.00
NEVRO CORP	NVRO	72.66	53,175.00	3,660,188.22	3,863,695.00
NUTANIX INC-A	NTNX	26.56	0.00	0.00	
NXSTAGE MEDICAL INC	NXTM	26.21	63,523.00	1,619,160.95	1,664,938.00
OCLARO INC	OCLR	8.95	292,754.00	2,520,917.21	2,620,148.00
OLD DOMINION FREIGHT LINE	ODFL	85.79	43,959.00	1,128,095.05	3,771,243.00
PAYLOCITY HOLDING CORP	PCTY	30.01	13,943.00	398,890.22	418,429.00
PRIMORIS SERVICES CORP	PRIM	22.78	33,121.00	787,774.26	754,496.00
PROOFPOINT INC	PFPT	70.65	63,363.00	2,454,437.62	4,476,596.00
QUANTA SERVICES INC.	PWR	34.85	11,966.00	413,147.81	417,015.00
QUOTIENT TECHNOLOGY INC.	QUOT	10.75	319,294.00	4,045,734.19	3,432,411.00
RSP PERMIAN INC	RSPP	44.62	45,063.00	1,367,209.87	2,010,711.00
SHOPIFY INC-CLASS A	SHOP	42.87	116,569.00	4,600,847.90	4,997,313.00
SLM CORP	SLM	11.02	122,083.00	1,339,984.12	1,345,355.42
STAMPS COM INC	STMP	114.65	32,682.00	3,389,273.39	3,746,991.00
SUMMIT MATERIALS INC -CL A	SUM	23.79	98,123.94	2,327,146.85	2,334,369.00
TREX COMPANY INC	TREX	64.40	25,782.00	954,051.87	1,660,361.00
ULTIMATE SOFTWARE GROUP INC	ULTI	182.35	15,951.00	1,135,339.43	2,908,665.00
US CONCRETE INC	USCR	65.50	81,859.00	4,933,950.72	5,361,764.00
US TREAS MONEY MARKET - 6NC	IT-NEX	1.00	8,195,727.94	8,195,727.95	8,195,727.00
WAGeworks INC	WAGE	72.50	53,130.00	3,484,825.69	3,851,925.00
WILLIAM LYON HOMES-CL A	WLH	19.03	74,089.00	1,622,624.03	1,409,914.00
WINGSTOP INC	WING	29.59	39,415.00	1,199,466.41	1,166,290.00
ZELTIQ AESTHETICS INC	ZLTQ	43.52	73,022.00	2,407,742.92	3,177,917.00
ZOES KITCHEN INC	ZOES	23.99	58,661.00	1,551,932.93	1,407,277.00
COMMON STOCK TOTAL			12,263,620.88	128,636,484.23	152,043,384.42

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External					
NEXT CENTURY (SG) TOTAL			12,263,620.88	128,636,484.23	152,043,384.42
TOTAL			138,537,578.56	1,874,007,008.67	2,298,257,963.42
DOMESTIC EQUITIES - without TFA TOTAL			488,780,759.17	15,388,636,268.78	22,333,552,348.42
DOMESTIC EQUITIES TOTAL			488,780,759.17	15,388,636,268.78	22,333,552,348.42

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INSTRUMENT CODE	INSTRUMENT DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: EXTERNALLY MANAGED DOMESTIC EQUITY SUMMARY BY INSTRUMENT				
COM	COMMON STOCK	135,125,177.56	1,769,469,673.36	2,184,743,639.42
ICOM	INTERNATIONAL COMMON :	129,600.00	2,686,174.59	2,369,592.00
REIT	REAL ESTATE INVESTMENT	3,282,801.00	101,851,160.72	111,144,732.00
TOTAL		138,537,578.56	1,874,007,008.67	2,298,257,963.42

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DESCRIPTION	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
		Portfolio: EQS	EAFE SWAPS		
		Instrument: ABSCARDFLOAT	ABSCARD FLOAT BULLET MATURITY		
AMXCA 2013-1 A (7/16/2018)			5,500,000.00	5,520,459.98	
AMXCA 2014-5 A (10/16/2017)			39,500,000.00	39,546,183.50	
AMXCA 2015-1 A (6/15/17)			70,000,000.00	70,000,000.00	
BACCT 2007-A4 A4 (6/15/2017)	0.406		75,728,000.00	75,502,952.44	
BACCT 2014-A2 A (4/17/2017)			32,900,000.00	32,920,385.81	
CCCIT 2008-A2 A2 (1/23/2018)	0.991		4,700,000.00	4,753,503.65	
CCCIT 2013-A7 A7 (9/10/18)			25,000,000.00	25,102,388.63	
CHAIT 2013-A9 A (11/15/2018)			7,500,000.00	7,526,995.70	
CHAIT 2015-A1 A1 (02/15/2018)	0.982		32,440,000.00	32,503,065.57	
DCENT 2013-A1 A1 (02/15/2018)			11,260,000.00	11,277,879.86	
DCENT 2013-A6 A6 (10/15/2018)			5,280,000.00	5,303,676.68	
ABSCARD FLOAT BULLET MATURITY TOTAL			309,808,000.00	309,957,491.82	
		Instrument: COR	CORPORATE NOTES/BONDS		
APPLE INC			14,531,000.00	14,549,778.69	
APPLE INC			23,843,000.00	23,845,351.13	
BANK OF AMERICA NA			25,000,000.00	25,006,700.10	
BANK OF AMERICA NA			8,250,000.00	8,254,028.14	
BANK OF MONTREAL			23,632,000.00	23,725,197.31	
BERKSHIRE HATHAWAY FIN			27,000,000.00	27,000,238.13	
BERKSHIRE HATHAWAY FIN			13,000,000.00	13,048,587.01	
CATERPILLAR FINANCIAL			15,000,000.00	15,000,000.00	
CISCO SYSTEMS INC			9,305,000.00	9,355,112.15	
FEDERAL HOME LOAN BANK			45,000,000.00	45,000,000.00	
GENERAL ELECTRIC CO			10,000,000.00	10,039,943.09	
JOHN DEERE CAPITAL CORP			25,000,000.00	25,000,000.00	
JP MORGAN CHASE BANK NA			40,000,000.00	40,000,000.00	
MERCK & CO INC			11,500,000.00	11,500,000.00	
MET LIFE GLOB FUNDING I			40,000,000.00	40,016,968.37	
NATIONAL RURAL UTILITIES			18,000,000.00	18,003,668.95	
PEPSICO INC			19,650,000.00	19,648,192.60	
PEPSICO INC			15,000,000.00	15,031,449.66	

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DESCRIPTION	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
		Portfolio: EQS	EAFE SWAPS		
		Instrument: COR	CORPORATE NOTES/BONDS		
PRINCIPAL LIFE GLOBAL FUNDING			40,000,000.00	40,151,344.75	
TOYOTA MOTOR CREDIT CORP			38,900,000.00	38,975,499.39	
US BANK NA (CALL 8/11/17)			9,000,000.00	9,000,663.94	
WELLS FARGO & COMPANY			35,000,000.00	34,995,275.57	
CORPORATE NOTES/BONDS TOTAL			506,611,000.00	507,147,998.98	
		Instrument: FRAGC	FLOATING RATE AGENCY BOND		
FEDERAL HOME LOAN BANK			100,000,000.00	99,999,786.96	
FEDERAL HOME LOAN BANK			90,000,000.00	90,000,000.00	
FLOATING RATE AGENCY BOND TOTAL			190,000,000.00	189,999,786.96	
		Instrument: INTF	INTERNATIONAL FUNDS		
EQUITY SWAP - LIQUIDITY			44,613.80	4,461,379.78	
INTERNATIONAL FUNDS TOTAL			44,613.80	4,461,379.78	
EAFE SWAPS TOTAL			1,006,463,613.80	1,011,566,657.54	1,016,909,500.00

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DESCRIPTION	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
		Portfolio: EQS-E	EMERGING SWAP		
		Instrument: INTF	INTERNATIONAL FUNDS		
EQS-E			755,398.78	75,539,878.27	
INTERNATIONAL FUNDS TOTAL			755,398.78	75,539,878.27	
EMERGING SWAP TOTAL			755,398.78	75,539,878.27	74,365,089.38

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: COM		COMMON STOCK		
AMERICA MOVIL S.A.B. DE C.V.	AMX	700,000.00	4,652,947.32	
ANGLOGOLD ASHANTI LTD ADR	AU	326,000.00	12,588,107.32	
AU OPTRONICS CORP - ADR	AUO	160,000.00	1,898,529.12	
BANCO BRADESCO ADR	BBD	369,600.00	3,554,876.80	
BANCO SANTANDER ADR	BSAC	111,999.00	1,857,911.53	
CEMEX ADR	CX	831,998.00	6,538,782.97	
CHINA MOBILE LIMITED	CHL	480,000.00	10,414,177.63	
COCA-COLA FEMSA-ADR	KOF	14,000.00	456,569.00	
COMP DE SANEAMENTO ADR	SBS	1,440,000.00	8,106,957.13	
COMPANHIA BRASILEIRE ADR	CBD	180,000.00	5,747,889.70	
COMPANIA DE MINAS ADR	BVN	100,000.00	547,224.57	
DOCTOR REDDY'S LAB - ADR	RDY	224,000.00	1,937,737.31	
ENEL GENERACION CHILE SA	EOCC	80,000.00	785,697.17	
ENERSIS SA ADR	ENIA	414,400.00	2,518,111.21	
FIBRIA CELULOSE SA	FBR	91,000.00	544,085.95	
FOMENTO ECONOMICO MEX SP	FMX	140,000.00	1,788,518.19	
GERDAU SA SIDERURG SPONS	GGB	96,000.00	638,915.66	
GOLD FIELDS LTD-SPONS ADR	GFI	12,000.00	161,208.00	
GRUPO AEROPORTUARIO DEL -	PAC	272,000.00	7,821,337.74	
ICICI BANK LTD - ADR	IBN	200,000.00	1,273,168.00	
LUKOIL PJSC	LUKOY	400,000.00	8,704,016.91	
MOBILE TELESYSTEMS ADR	MBT	320,000.00	5,081,065.92	
POSCO-ADR	PKX	48,000.00	1,269,611.81	
SILICONWARE PRECISION-ADR	SPIL	89,641.00	461,688.22	
SOUTHERN COPPER CORP	SCCO	120,000.00	2,053,423.54	
TATA MOTORS LTD-SPON ADR	TTM	280,000.00	6,575,163.03	
TELEF BRASIL - ADR	VIV	384,000.00	4,279,699.36	
X 5 RETAIL GROUP NV NPV GDR	FIVE_LI	448,000.00	7,855,137.57	
COMMON STOCK TOTAL		8,332,638.00	110,112,558.68	
Instrument: CTRY		COUNTRY FUNDS - CLOSED END		
ASIA PACIFIC FUND INC CF	APB	204,658.00	2,049,553.65	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-ACT Instrument: CTRY		INTERNAL EMERGING ACTIVE COUNTRY FUNDS - CLOSED END		
FLEMING CZECH & SLOVAK	FLECSLI_OS	346,800.00	1,098,188.45	
INDIA FUND INC.	IFN	49,600.00	1,012,001.48	
ISHARES FTSE CHINA 25 INDEX	FXI	576,000.00	17,285,280.00	
ISHARES MSCI BRAZIL CAPPED	EWZ	240,000.00	12,415,718.60	
KOREA EQUITY FUND	KEF	120,000.00	682,408.74	
KOREA FUND	KF	40,000.00	2,726,282.97	
TAIWAN FUND INC	TWN	65,361.00	607,937.15	
TAIWAN OPPROTUNITIES FUND	TAOPPF1_BH	200,000.00	2,874,000.00	
THAI FUND INC	TTF	80,000.00	614,905.47	
COUNTRY FUNDS - CLOSED END TOTAL		1,922,419.00	41,366,276.51	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ABERDEEN INDONESIA FUND INC	IF	40,000.00	306,565.82	
ACER INCORPORATED	2353_TT	1,488,236.00	2,088,732.21	
ADVANCED INFO SERVICE F	ADVANC/F_TB	1,600,000.00	1,547,525.01	
ADVANTECH CO LTD	2395_TT	116,182.00	193,013.05	
AGORA SA	AGO_PW	63,927.00	816,336.24	
AKBANK T.A.S. B	AKBNK_TI	800,000.50	739,782.16	
AKF SISTEMA REG S SPONS GDR	SSA_LI	640,000.00	8,835,502.01	
AKSIGORTA	AKGRT_TI	1,200,000.00	981,626.11	
ALFA SA DE CV SER'	ALFAA_MM	4,400,000.00	576,903.16	
ALLAHABAD BANK	ALBK_IN	800,000.00	1,183,312.56	
ANGLO AMERICAN ORD	AAL_LN	56,000.00	769,788.84	
ANGLO AMERICAN PLATINUM LTD	AMS_SJ	50,000.00	1,718,287.53	
ANHUI CONCH CEMENT CO LTD-H	914_HK	4,800,000.00	12,813,166.89	
ANHUI EXPRESSWAY CO LTD	995_HK	12,800,000.00	8,476,530.46	
ARCA CONTINENTAL SAB DE CV	AC*_MM	772,416.00	1,191,110.48	
AU OPTRONICS CORP	2409_TT	1,170,260.00	1,779,803.26	
AXIS BANK LTD	AXSB_IN	560,000.00	3,626,296.13	
AYALA CORPORATION	AC_PM	608,256.00	1,404,648.59	
BANCO BRADESCO SA	BBDC4_BZ	1,267,200.00	2,904,700.61	
BANGKOK EXPRESSWAY AND	BEM/F_TB	31,159,362.00	1,263,696.39	

Group: INTERNATIONAL - Internal

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BANK DAGANG NAS ID	BDNI_IJ	930,000.00	0.00	
BANK PEKAO SA ORD	PEO_PW	64,000.00	2,082,329.50	
BARLOWORLD LIMITED	BAW_SJ	400,000.00	1,663,373.82	
BEC WORLD PCL-FOREIGN	BEC/F_TB	2,400,000.00	1,284,738.54	
BEIJING CAPITAL INTL AIRPO-H	694_HK	9,061,000.00	5,902,238.24	
BEIJING ENTERPRISES HOLDINGS	392_HK	1,000,000.00	5,121,253.42	
BHARAT PETROLEUM CORP LTD	BPCL_IN	560,000.00	1,545,517.38	
BNK FINANCIAL GROUP INC	138930_KS	159,660.00	1,780,363.84	
BRASKEM SA-PREF A	BRKM5_BZ	56,000.00	335,513.32	
CASA ANGLO BRAS S.A.	CABR4_BZ	44,161,119.00	0.00	
CATCHER TECHNOLOGY CO LTD	2474_TT	135,600.00	939,629.73	
CATHAY LIFE INSURANCE CO	2882_TT	3,423,427.00	3,366,023.40	
CCR SA	CCRO3_BZ	280,000.00	955,183.52	
CENCOSUD SA	CENCOSUD_CI	3,200,000.00	8,152,096.54	
CENTRAL AND EASTERN EUROPE	CEE	248,000.00	7,104,770.60	
CHAROEN P FEEDMILL	CPF/F_TB	1,600,000.00	1,218,101.84	
CHINA COMMUNICATIONS SERVI-H	552_HK	12,000,000.00	6,349,881.82	
CHINA CONSTRUCTION BANK-H	939_HK	28,000,000.00	23,752,122.11	
CHINA LIFE INSURACE CO-ADR	LFC	188,000.00	2,477,511.66	
CHINA LIFE INSURANCE CO-H	2628_HK	1,800,000.00	4,124,634.30	
CHINA MOBILE HK LTD HKD 0.1	941_HK	280,000.00	2,533,882.34	
CHINA MOTOR	2204_TT	412,110.00	461,786.76	
CHINA PETROLEUM	386_HK	8,320,000.00	2,601,858.16	
CHINA POWER INTERNATIONAL	2380_HK	16,000,000.00	6,998,561.61	
CHINA RESOURCES ENTERPRISES	291_HK	4,000,000.00	4,739,068.04	
CHINA TELECOM CORP	728_HK	9,600,000.00	4,151,191.17	
CHINA TRAVEL INTL	308_HK	31,000,000.00	8,797,205.54	
CHINA UNICOM	762_HK	2,798,800.00	4,363,705.80	
CHINATRUST FINANCIAL HOLDING	2891_TT	7,720,386.00	2,019,927.63	
CHUNGHWA TELECOM	2412_TT	2,264,400.00	5,336,042.81	
CIA BRASILEIRA DE DIS-PREF	PCAR4_BZ	96,000.00	3,634,327.31	
CIA HERING	HGTX3_BZ	720,000.00	3,430,306.10	

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CIA SANEAMENTO BASICO	SBSP3_BZ	120,000.00	428,481.11	
CIA VALE RIO DOCE-	VALE5_BZ	224,000.00	3,586,659.92	
CIMSA TRL1000	CIMSA_TI	210,000.00	1,333,750.95	
CIPLA LIMITED	CIPLA_IN	480,000.00	1,449,279.22	
CJ O SHOPPING CO., LTD	035760_KS	33,815.00	5,060,778.29	
CNOOC LTD	883_HK	4,000,000.00	1,632,356.92	
COMPAL ELECTRONICS	2324_TT	4,915,459.00	3,171,359.90	
COSCO SHIPPING HOLDINGS CO	1919_HK	1,600,000.00	611,474.42	
COSCO SHIPPING PORTS LTD	1199_HK	1,920,000.00	1,987,812.43	
COX AND KINGS LTD	COXK_IN	124,223.00	283,388.36	
DATANG INTERNATIONAL POWER	991_HK	2,880,000.00	478,754.73	
DELTA ELECTRONICS INC	2308_TT	531,581.00	553,514.13	
DLF LIMITED	DLFU_IN	120,000.00	1,075,523.33	
DR REDDY'S LABORATORIES	DRRD_IN	24,000.00	276,114.82	
EDP-ENERGIAS DO BRASIL	ENBR3_BZ	888,000.00	3,256,303.57	
E-MART CO., LTD	139480_KS	36,000.00	5,267,454.23	
EMBOTELLADORA ANDINA-PREF B	ANDINAB_CI	2,400,000.00	7,286,801.59	
ENDESA AMERICAS SA - ADR	EOCA	0.00	0.00	
ENEL CHILE SA	ENIC	280,000.00	1,723,118.85	
FAR EASTERN DEPARTMENT	2903_TT	3,200,434.00	1,843,060.77	
FAR EASTONE TELECOMM CO LTD	4904_TT	2,800,156.00	3,977,715.80	
FIRST PACIFIC CO LTD	142_HK	4,000,000.00	2,509,719.78	
FISKARAGUNG PERK I	FISK_IJ	301,500.00	0.00	
FORD OTOMOTIV SAN	FROTO_TI	144,000.00	346,996.45	
FORMOSA PLASTICS CORP	1301_TT	1,598,977.00	1,775,080.85	
GAMUDA BERHAD	GAM_MK	4,000,000.00	3,350,913.23	
GERDAU SA	GGBR4_BZ	400,000.00	2,407,949.84	
GIGABYTE TECHNOLOGY CO.	2376_TT	1,063,125.00	1,768,623.94	
GOLD FIELDS LIMITE	GFI_SJ	180,000.00	1,853,576.67	
GPO IND BIMBO SER'	BIMBOA_MM	2,204,000.00	1,470,110.74	
GROUP FIVE LTD	GRF_SJ	240,000.00	1,073,839.15	
GRUPO MEXICO SAB DE CV	GMEXICOB_MM	1,600,000.00	1,934,922.92	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNAL EMERGING ACTIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
GUANGDONG INVESTMENT LTD	270_HK	4,632,000.00	6,172,223.85	
GUANGSHEN RAILWAY	525_HK	16,000,000.00	6,954,070.88	
GUANGZHOU AUTOMOBILE GROUP	2238_HK	5,498,701.00	3,520,619.92	
HACI OMER SABANCI HOLDING	SAHOL_TI	700,000.18	63,381.84	
HANA FINANCIAL GROUP	086790_KS	240,000.00	8,273,101.58	
HARMONY GOLD MINING CO	HAR_SJ	240,000.00	2,434,552.35	
HIGH TECH COMPUTER CORP	2498_TT	263,288.00	2,666,486.19	
HINDALCO INDUSTRIES LIMITED	HNDL_IN	320,000.00	663,083.67	
HINDUSTAN UNILEVER LTD	HUVR_IN	464,000.00	1,319,080.23	
HNA INFRASTRUCTURE COMPANY	357_HK	2,170,000.00	1,067,575.79	
HON HAI PRECISION INDUSTRY CO	2317_TT	7,639,481.00	12,444,472.77	
HONG LEONG BANK	HLBK_MK	742,400.00	1,174,075.99	
HONG LEONG FINANCIAL GROUP	HLFG_MK	112,900.00	274,570.63	
HYUNDAI MOTOR CO K	005380_KS	88,000.00	1,956,383.98	
HYUNDAI MOTOR CO LTD-PFD	005385_KS	28,000.00	824,654.78	
HYUNDAI MOTOR LTD	005387_KS	32,000.00	893,374.11	
HYUNDAI PRECISION	012330_KS	7,000.00	605,710.32	
ICICI BANK LTD	ICICIBC_IN	2,400,000.00	8,613,569.14	
IG SEISMIC SERVICE - REG S	IGSS_LI	12,375.00	308,881.23	
IHSARES MSCI CHINA ETF	MCHI	310,000.00	11,812,309.87	
IJM CORP BERHAD	IJM_MK	3,840,000.00	2,963,183.83	
IMPALA PLATINUM HL	IMP_SJ	172,000.00	1,075,018.81	
INDOCEMENT TUNGGAL	INTP_IJ	1,920,000.00	3,113,074.90	
INDUSTRIAL + COMMERCIAL BAN	1398_HK	24,000,000.00	15,984,438.15	
INFOSYS TECHNOLOGIES LTD	INFO_IN	511,788.00	954,509.99	
INTIME RETAIL GROUP	1833_HK	2,000,000.00	1,852,848.84	
INVERSIONES AGUAS METROPOL	IAM_CI	1,000,000.00	1,005,781.39	
IOI PROPERTIES GROUP BHD	IOIPG_MK	533,333.00	102,807.82	
ISHARES MSCI EMERGING MKT	EEM	828,000.00	35,324,814.40	
ITAU UNIBANCO BANCO MULT -	ITUB	638,880.00	3,167,994.24	
ITAU UNIBANCO BANCO MULTIPLO	ITUB4_BZ	1,101,003.00	5,283,446.85	
JAIN IRRIGATION SYSTEMS - DVR	J1/DVR_IN	40,000.00	1,179.86	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNAL EMERGING ACTIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
JAIN IRRIGATION SYSTEMS LTD	JI_IN	4,480,000.00	4,398,977.01	
JBS SA	JBSS3_BZ	40,000.00	124,991.34	
JIANGSU EXPRESSWAY	177_HK	8,000,000.00	5,898,513.35	
JIANGXI COPPER COMPANY LTD-H	358_HK	4,000,000.00	7,604,764.24	
JSC NORILSK NICEL	GMKN_RU	19,837.00	4,949,691.46	
KASIKORNBANK F	KBANK/F_TB	2,000,000.00	1,771,321.54	
KAZMUNAIGAZ EXPL	KMG_LI	72,010.00	1,194,081.03	
KGHM POLSKA MIEDZ	KGH_PW	40,000.00	148,481.69	
KIMBERLY CLARK DE MEXICO	KIMBERA_MM	2,370,000.00	2,233,573.44	
KOMERCNI BANKA	KOMB_CP	80,000.00	973,652.55	
KOREA INVESTMENT HOLDINGS	071050_KS	13,466.00	304,093.09	
KOREA TELECOM CORPORATION	030200_KS	72,690.00	2,848,776.36	
KUMPULAN SIME DARBY BHD	SIME_MK	896,000.00	1,092,880.93	
L.G.PHILIPS LCD CO LTD ADR	LPL	192,000.00	2,604,996.95	
LAND + HOUSES THBH	LH/F_TB	2,000,000.00	489,783.89	
LG CHEM LTD	051910_KS	48,000.00	7,612,714.77	
LG CHEM LTD-PREFERRED	051915_KS	4,000.00	157,831.05	
LG CORP	003550_KS	120,000.00	6,960,715.81	
LG ELECTRONICS INC	066570_KS	44,528.00	2,983,199.50	
LG ELECTRONICS PFD	066575_KS	8,000.00	225,752.39	
LI NING CO LTD	2331_HK	2,833,333.00	3,961,878.09	
LIBERTY HOLDINGS LTD	LBH_SJ	253,886.00	2,274,403.99	
LINGBAO GOLD CO LTD	3330_HK	2,400,000.00	1,324,335.77	
LITE-ON TECHNOLOGY CORP	2301_TT	995,000.00	1,601,135.58	
LOTTE SHOPPING CO	023530_KS	24,000.00	7,058,481.03	
MAGNITOGORS - SPON GDR REGS	MMK_LI	240,000.00	1,343,404.40	
MEDIATEK INC	2454_TT	361,000.00	4,471,985.69	
MEGA FINANCIAL HOLDING	2886_TT	7,734,183.00	5,026,291.89	
MISC BHD	MISC_MK	540,000.00	1,120,606.79	
MMC NORILSK NICKEL JSC - ADR	MNOD_LI	351,231.00	2,165,270.62	
MOL MAGYAR OLAJ-EX GAZIPARI	MOL_HB	24,000.00	381,190.37	
MONDI PLC	MNDI_LN	200,000.00	1,033,061.40	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNAL EMERGING ACTIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
MORGAN STANLEY INDIA INVEST	IIF	64,000.00	1,136,278.33	
MTN GROUP LIMITED	MTN_SJ	640,000.00	1,335,434.65	
NAN YA PLASTICS CORP	1303_TT	1,590,126.00	1,364,229.26	
NAVER CORP	035420_KS	9,589.00	195,540.85	
NEDBANK GROUP LTD	NED_SJ	360,000.00	6,809,644.25	
NHN ENTERTAINMENT CORP	181710_KS	4,411.00	1,425,270.13	
O2 CZECH REPUBLIC AS	TELEC_CP	80,000.00	509,527.77	
OAO GAZPROM-ADR	OGZPY	480,000.00	4,998,366.00	
OAO GAZPROM-GDR	OGZD_LI	400,000.00	7,292,769.28	
OHL MEXICO SAB DE CV	OHLMEX*_MM	576,000.00	867,474.13	
OIL & NATURAL GAS CORP LTD	ONGC_IN	720,000.00	1,476,892.61	
OLD MUTUAL	OMU_SJ	2,400,000.00	5,673,099.46	
ORBIS PLN2	ORB_PW	280,000.00	1,605,458.19	
OTCPHARM PJSC	OTCP_RM	275,577.00	1,487,273.65	
OTP BANK	OTP_HB	96,000.00	804,503.59	
PARKSON HOLDINGS BHD	PKS_MK	8,403,808.00	9,761,947.69	
PETROCHINA CO	857_HK	7,000,000.00	3,600,317.20	
PETROL BRASILEIROS	PETR4_BZ	1,600,000.00	4,961,977.48	
PETROLEO BRASILEIRO S.A.	PETR3_BZ	640,000.00	4,498,125.34	
PICC PROPERTY & CASUALTY	2328_HK	5,600,000.00	6,120,160.03	
PING AN INSURANCE GROUP CO-H	2318_HK	896,000.00	4,074,099.90	
POLSKI KONCERN NAFTOWY	PKN_PW	360,000.00	4,758,865.49	
POSCO	005490_KS	16,874.00	2,426,249.63	
POWSZECHNY	PZU_PW	80,000.00	834,253.11	
PT TELEKOMUNIKASI	TLKM_IJ	32,000,000.00	1,232,109.34	
PTT PCL-FOREIGN	PTT/F_TB	320,000.00	1,782,902.14	
PUBLIC BANK BERHAD	PBK_MK	1,272,005.00	1,438,237.66	
QISDA CORPORATION	2352_TT	916,090.00	1,274,485.89	
QUANTA COMPUTER INC	2382_TT	2,800,316.00	3,914,582.58	
RANDON PARTICIPACOES SA	RAPT4_BZ	120,000.00	454,216.43	
RATCHABURI ELEC GEN	RATCH/F_TB	700,000.00	617,515.74	
REALTEK SEMICONDUCTOR	2379_TT	369,666.00	903,528.86	

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
RELIANCE COMMUNICATIONS LTD	RCOM_IN	300,000.00	974,069.90	
RELIANCE INDUSTRIES	RIL_IN	960,000.00	8,417,216.86	
RELIANCE INFRASTRUCTURE	RELI_IN	22,500.00	290,191.66	
S-1 CORPORATION	012750_KS	24,000.00	1,008,125.20	
SAMSUNG CARD CO	029780_KS	257,950.00	7,968,963.64	
SAMSUNG ELEC MECH	009150_KS	40,000.00	1,490,251.31	
SAMSUNG ELECTRONIC	005930_KS	48,000.00	23,600,641.60	
SAMSUNG ELECTRONICS-PFD	005935_KS	16,000.00	3,743,096.64	
SAMSUNG FIRE & MARINE INS-PF	000815_KS	9,600.00	281,608.42	
SAMSUNG FIRE + MAR	000810_KS	48,000.00	5,580,306.12	
SAMSUNG SECS CO KS	016360_KS	24,000.00	1,190,324.63	
SANLAM LTD ORD ZAR	SLM_SJ	1,200,000.00	2,649,925.14	
SAPURAKENCANA PETROLEUM	SAPE_MK	3,893,000.00	3,076,971.86	
SASOL NPV	SOL_SJ	280,000.00	3,836,951.67	
SBERBANK-PFD-CLS	SBERP_RU	240,000.00	309,097.80	
SHINHAN FINANCIAL GROUP LTD	055550_KS	256,000.00	4,658,309.15	
SHINHAN FINANCIAL GRP-ADR	SHG	28,000.00	896,645.69	
SHINSEGAE CO LTD	004170_KS	6,000.00	3,590,113.30	
SIAM CEMENT CO THB	SCC/F_TB	464,000.00	463,710.57	
SIAM COMMERCIAL BK F	SCB/F_TB	1,800,000.00	844,992.22	
SIBANYE GOLD LTD	SGL_SJ	180,000.00	243,523.44	
SIBANYE GOLD SPON ADR	SBGL	3,000.00	18,510.00	
SINOPAC HOLDINGS	2890_TT	9,664,465.00	3,037,267.33	
SINOTRANS LTD	598_HK	10,240,000.00	4,818,319.84	
SK HOLDINGS CO LTD	034730_KS	8,841.00	1,044,428.51	
SK INNOVATION CO., LTD	096770_KS	28,000.00	2,425,771.91	
SK TELECOM CO LTD	017670_KS	32,000.00	4,913,907.82	
SM PRIME HLDGS ORD	SMPH_PM	7,000,000.00	661,314.38	
SOHU.COM INC	SOHU	180,200.00	7,225,811.16	
S-OIL CORPORATION	010950_KS	48,000.00	2,570,948.69	
S-OIL CORPORATION PFD	010955_KS	2,800.00	86,520.77	
STANDARD BANK GROUP	SBK_SJ	560,000.00	2,030,406.47	

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Group: INTERNATIONAL - Internal				
Portfolio: I-ACT		INTERNAL EMERGING ACTIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SUNPLUS TECHNOLOGY CO	2401_TT	486,530.00	1,001,560.44	
SURGUTNEFTEGAS PREFERRED	SNGSP_RU	5,400,000.00	2,664,810.00	
T IS BANKASI SER C	ISCTR_TI	555,077.15	350,738.25	
T.GARANTI BANASI T	GARAN_TI	1,021,850.00	536,613.33	
TAIWAN MOBILE CO. LTD	3045_TT	2,736,159.00	3,251,635.62	
TAIWAN SECOM	9917_TT	1,624,000.00	2,744,312.98	
TAIWAN SEMICONDUCTOR	2330_TT	11,200,001.00	19,635,899.62	
TAMBANG BATUBARA BUKIT ASAM	PTBA_IJ	1,200,000.00	1,398,675.18	
TATA STEEL LIMITED	TATA_IN	280,000.00	2,876,868.16	
TELEKOMUNIKAYA POL	TPS_PW	640,000.00	3,164,480.68	
TELESITES SAB	SITESL_MM	700,000.00	240,704.02	
TENAGA NASIONAL BERHAD	TNB_MK	1,093,750.00	2,194,755.09	
TENARIS SA	TEN_IM	164,000.00	309,766.00	
TIGER BRANDS LIMITED	TBS_SJ	80,000.00	1,790,413.94	
TRANSMISSORA ALIANCA DE	TAEE11_BZ	896,000.00	8,516,419.48	
TUPRAS-TURKIYE PETROL RAFINE	TUPRS_TI	192,000.00	2,902,213.50	
TURK TELEKOMUNIKASYON	TTKOM_TI	640,000.00	1,850,247.51	
TURKIYE VAKIFLAR BANKASI	VAKBN_TI	1,000,000.00	1,182,448.48	
UNI-PRESIDENT ENTERPRISES	1216_TT	12,800,439.00	5,099,729.73	
UNITED MICROELECTRONICS	2303_TT	11,999,646.00	9,702,217.44	
WHITE MARTINS SA C	WHMT3_BZ	60,546.00	0.00	
YANZHOU COAL MINIG	1171_HK	5,600,000.00	4,257,512.49	
YTL CORPORATION BERHAD	YTL_MK	1,280,000.00	420,364.86	
YUE YUEN INDUSTRIAL	551_HK	2,683,500.00	8,213,475.00	
YUHAN CORPORATION	000100_KS	15,435.00	2,114,055.15	
ZIJIN MINING GROUP CO LTD-H	2899_HK	28,000,000.00	7,319,999.31	
INTERNATIONAL COMMON STOCKS TOTAL		620,015,675.83	760,751,524.10	
Instrument: INTF		INTERNATIONAL FUNDS		
INTERNAL ACTIVE - LIQUIDITY		478,406.13	47,840,612.88	
INTERNATIONAL FUNDS TOTAL		478,406.13	47,840,612.88	
INTERNAL EMERGING ACTIVE TOTAL		630,749,138.96	960,070,972.17	1,332,922,402.00
Group: INTERNATIONAL - Internal				
Portfolio:		INTERNAL EMERGING ACTIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-ALL		ASSET ALLOCATION-TRANSITION ACCT		
Instrument: CAN		CANADIAN BONDS		
WESDOME GOLD MINES		2,000,000.00	1,992,825.82	
CANADIAN BONDS TOTAL		2,000,000.00	1,992,825.82	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BGP NPV		1,896,254.00	0.00	
CIA VALE DO RIO DO	VALE_BZ	83,300.00	0.00	
ISHARES MSCI EAFE SMALL CAP	SCZ	412,000.00	20,526,971.20	
ISHARES MSCI EMERGING	EEMS	202,000.00	8,380,885.00	
ISHARES MSCI EMERGING MKT	EEM	1,124,000.00	36,988,200.74	
ISHARES MSCI FRONTIER 100	FM	50,800.00	1,256,736.10	
PESCANOVA SA	PVA_SM	75,000.00	1,754,239.89	
YULON MOTOR COMPANY	2201_TT	1.00	0.00	
INTERNATIONAL COMMON STOCKS TOTAL		3,843,355.00	68,907,032.93	
Instrument: INTF		INTERNATIONAL FUNDS		
ASSET ALLOCATION - LIQUIDITY		41,453.48	4,145,348.03	
INTERNATIONAL FUNDS TOTAL		41,453.48	4,145,348.03	
ASSET ALLOCATION-TRANSITION ACCT TOTAL		5,884,808.48	75,045,206.78	73,051,458.37

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EAFE				
Instrument: INTF				
STATE STREET EAFE INDEX				
INTERNATIONAL FUNDS				
EAFE INDEX - LQR		1,759,971.11	175,997,110.84	
INTERNAL EAFE - EQUITIES		9,200,453.05	920,045,305.32	
INTERNATIONAL FUNDS TOTAL		10,960,424.16	1,096,042,416.16	
STATE STREET EAFE INDEX TOTAL		10,960,424.16	1,096,042,416.16	1,765,057,572.00

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: COM		COMMON STOCK		
BAIDU COM INC NPV ADR	BIDU	36,400.00	6,350,698.39	
COMPANIA DE MINAS ADR	BVN	10,115.00	108,617.90	
CTRIP.COM INTERNATIONAL-ADR	CTRP	40,400.00	1,771,343.32	
MOBILE TELESYSTEMS ADR	MBT	175,154.00	1,757,730.63	
NETEASE.COM INC -ADR	NTES	8,700.00	1,728,578.13	
NOVATEK OAO-SPONS GDR REG S	NVTK_LI	24,250.00	2,277,087.97	
SOUTHERN COPPER CORP	SCCO	6,109.00	179,380.40	
COMMON STOCK TOTAL		301,128.00	14,173,436.74	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
AAC TECHNOLOGIES HOLDINGS	2018_HK	100,500.00	835,671.10	
ABSA GROUP LTD	AGB_SJ	42,525.00	445,402.23	
ADANI PORTS AND SEZ	ADSEZ_IN	33,988.00	160,764.82	
ADITYA BIRLA FASHION AND RET	ABFRL_IN	68,390.00	181,164.88	
ADITYA BIRLA NUVO LIMITED	ABNL_IN	13,152.00	201,566.15	
ADVANCED INFO SERVICE-NVDR	ADVANC-R_TB	118,520.00	773,470.84	
AES TIETE ENERGIA SA-UNIT	TIET11_BZ	27,700.00	150,348.53	
AFRICAN BANK INVESTMENTS LTD	ABL_SJ	285,572.00	301,485.30	
AGRI BANK OF CHINA H	1288_HK	13,558,498.00	6,076,741.61	
AIR CHINA LIMITED-H	753_HK	396,000.00	274,449.77	
AKBANK T.A.S. B	AKBNK_TI	806,752.00	2,127,236.73	
ALIBABA GROUP HOLDINGS-SP	BABA	162,900.00	13,265,357.26	
ALROSA PAO	ALRS_RX	1,143,300.00	1,448,339.11	
ALUMINUM CORP OF CHINA	2600_HK	488,000.00	164,496.74	
AMBEV SA	ABEV3_BZ	371,383.00	2,147,367.07	
AMOREPACIFIC CORP PREF	090435_KS	1,885.00	293,709.88	
ANGLOGOLD ASHANTI LTD	ANG_SJ	19,350.00	321,997.58	
ARCELIK A.S.	ARCLK_TI	137,372.00	848,116.16	
ASIA CEMENT CORP	1102_TT	2.00	1.84	
ASIAN PAINTS (INDIA) LTD	APNT_IN	14,938.00	186,662.84	
ASTRA INTERNATIONAL TBK PT	ASII_IJ	3,832,212.00	2,043,450.60	
AU OPTRONICS CORP	2409_TT	4.00	1.37	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
AUROBINDO PHARMA LTD	ARBP_IN	19,296.00	165,031.49	
BAJAJ AUTO	BJAUT_IN	12,946.00	469,377.43	
BANCO BRADESCO S.A.	BBDC3_BZ	295,177.00	2,537,669.03	
BANCO BRADESCO SA	BBDC4_BZ	719,680.00	6,381,562.80	
BANCO DO BRASIL SA	BBAS3_BZ	280,284.00	1,877,917.59	
BANCO SANTANDER	SANB11_BZ	393,463.00	2,396,265.31	
BANGKOK BANK PUBLIC CO LTD	BBL_TB	100,700.00	540,543.46	
BANGKOK BANK PUBLIC F	BBL/F_TB	91,400.00	498,156.17	
BANK MANDIRI	BMRI_IJ	2,185,195.00	1,623,067.07	
BANK NEGARA INDONESIA	BBNI_IJ	2,472,005.00	904,188.36	
BANK OF CHINA LTD - H	3988_HK	30,557,861.00	13,711,987.94	
BANK OF COMMUNICATIONS CO-H	3328_HK	6,920,000.00	5,614,193.98	
BANK RAKYAT INDONESIA	BBRI_IJ	2,305,725.00	1,741,061.10	
BB SEGURIDADE PARTICIPACOES	BBSE3_BZ	206,635.00	1,635,267.27	
BEC WORLD PCL-FOREIGN	BEC/F_TB	433,000.00	651,376.68	
BEIJING ENTERPRISES HOLDINGS	392_HK	121,000.00	618,943.32	
BELLE INTERNATIONAL HOLDINGS	1880_HK	1,891,000.00	1,379,293.50	
BGF RETAIL CO LTD	027410_KS	5,590.00	434,290.50	
BHARAT HEAVY ELECTRICALS	BHEL_IN	4,644.00	12,329.61	
BHARAT PETROLEUM CORP LTD	BPCL_IN	146,354.00	830,636.27	
BHARTI AIRTEL LTD	BHARTI_IN	52,105.00	277,132.31	
BHARTI INFRATEL LTD	BHIN_IN	11,195.00	66,157.60	
BIDVEST GROUP ORD	BVT_SJ	55,767.00	474,710.39	
BIM BIRLESIK MAGAZALAR AS	BIMAS_TI	70,381.00	1,222,653.11	
BM&FBOVESPA SA	B3SA3_BZ	253,201.00	886,346.89	
BNK FINANCIAL GROUP INC	138930_KS	58,973.00	429,211.90	
BR MALLS PARTICIPACOES SA	BRML3_BZ	110,800.00	450,991.83	
BRASKEM SA-PREF A	BRKM5_BZ	8,400.00	82,015.40	
BRILLIANCE CHINA AUTOMOTIVE	1114_HK	552,000.00	788,051.12	
CAIRN INDIA LIMITED	CAIR_IN	275,921.00	999,837.79	
CATCHER TECHNOLOGY CO LTD	2474_TT	2.00	18.56	
CATHAY LIFE INSURANCE CO	2882_TT	1,525,000.00	2,372,470.04	
Group: INTERNATIONAL - Internal	Portfolio:	EMERGING MARKET QUANTITATIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CCR SA	CCRO3_BZ	301,300.00	1,313,437.23	
CEMEX SA PTG CERTS	CEMEXCPO_MM	0.54	0.37	
CEMIG CIA ENERG MG	CMIG4_BZ	208,700.00	466,837.26	
CENTRAIS ELETR BRA	ELET6_BZ	105,987.00	553,814.81	
CESKE ENERGETICKE ZAVODY	CEZ_CP	2,292.00	56,240.51	
CETIP SA-MERCADOS	CTIP3_BZ	211,437.00	2,776,301.35	
CHANG HWA COMMERCIAL BANK	2801_TT	3,838,000.00	2,017,437.27	
CHEIL INDUSTRIES INC	028260_KS	7,179.00	1,003,003.16	
CHINA CINDA ASSET MANAGEME-H	1359_HK	4,404,000.00	1,572,304.83	
CHINA CITIC BANK - H	998_HK	3,226,000.00	2,144,073.17	
CHINA COAL ENERGY CO - H	1898_HK	2,190,000.00	845,112.50	
CHINA COMMUNICATIONS SERVI-H	552_HK	2,864,000.00	1,712,367.65	
CHINA CONSTRUCTION BANK-H	939_HK	20,697,631.00	15,650,999.94	
CHINA EVERBRIGHT BANK CO L H	6818_HK	3,022,000.00	1,415,032.20	
CHINA EVERBRIGHT LIMITED	165_HK	72,767.00	161,975.36	
CHINA GALAXY SECURITIES CO-H	6881_HK	1,098,500.00	1,053,820.66	
CHINA HUIZHAN DAIRY HOLDINGS	6863_HK	838,000.00	320,960.42	
CHINA JINMAO GROUP LT	817_HK	1,268,000.00	424,894.09	
CHINA LIFE INSURANCE CO	2823_TT	1,208,000.00	1,109,572.87	
CHINA LIFE INSURANCE CO-H	2628_HK	2.00	5.40	
CHINA MEDICAL SYSTEM HOLDING	867_HK	52,000.00	83,541.80	
CHINA MENGNIU DAIRY CO	2319_HK	392,000.00	825,442.85	
CHINA MERCHANTS BANK	3968_HK	448,272.00	1,229,313.66	
CHINA MINSHENG BANK H	1988_HK	5,242,000.00	5,966,527.01	
CHINA MOBILE HK LTD HKD 0.1	941_HK	703,827.00	7,791,409.71	
CHINA NATIONAL BUILDING MA-H	3323_HK	796,000.00	485,492.92	
CHINA OVERSEAS	688_HK	596,000.00	2,080,266.30	
CHINA PETROLEUM	386_HK	6,590,737.00	4,343,271.30	
CHINA RAILWAY GROUP LTD - H	390_HK	569,000.00	449,177.26	
CHINA RESOURCES ENTERPRISES	291_HK	381,885.00	811,020.50	
CHINA RESOURCES POWER	836_HK	1,674,000.00	3,101,351.93	
CHINA SHENHUA ENERGY CO - H	1088_HK	869,341.00	1,529,933.52	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CHINA STEEL CORP	2002_TT	4,539,000.00	3,654,972.64	
CHINA VANKE CO LTD-H	2202_HK	625,300.00	1,743,916.95	
CHINATRUST FINANCIAL HOLDING	2891_TT	5,390,865.00	3,002,736.78	
CHONGQING CHANGAN	200625_CH	409,400.00	578,570.75	
CHONGQING RURAL COMM H	3618_HK	2,789,903.00	1,525,394.73	
CHUNGHWA TELECOM	2412_TT	3.00	9.17	
CIA PARANAENSE DE ENERGI	CPLE6_BZ	32,537.00	243,309.49	
CIA SANEAMENTO BASICO	SBSP3_BZ	93,485.00	738,212.74	
CIA SIDERURGICA NA	CSNA3_BZ	24,000.00	75,765.10	
CIA VALE DO RIO DOCE	VALE3_BZ	81,251.00	409,282.90	
CIA VALE RIO DOCE-	VALE5_BZ	219,999.00	1,188,072.31	
CNOOC LTD	883_HK	1,524,107.00	2,117,080.46	
COAL INDIA	COAL_IN	80,972.00	386,646.09	
COMMERCE ASSET-HLDG BHD	CAHB_MK	225,700.00	239,182.96	
COMPAL ELECTRONICS	2324_TT	1.00	0.55	
COSAN SA INDUSTRIA COMERCIO	CSAN3_BZ	138,600.00	1,532,418.84	
COSCO SHIPPING PORTS LTD	1199_HK	366,000.00	377,889.39	
COUNTRY GARDEN HOLDINGS CO	2007_HK	2,107,000.00	1,166,867.47	
CP ALL PCL F	CPALL/F_TB	328,400.00	405,221.47	
CPFL ENERGIA SA	CPFE3_BZ	231,000.00	1,709,431.00	
CREDICORP LTD	BAP	2,840.00	480,871.63	
CSPC PHARMACEUTICAL GROUP	1093_HK	1,260,000.00	1,374,494.15	
DABUR INDIA LTD	DABUR_IN	81,181.00	292,060.83	
DAEWOO INTERNATIONAL CORP	047050_KS	47,478.00	1,114,015.65	
DB INSURANCE CO LTD	5830_KS	16,373.00	980,181.78	
DGB FINANCIAL GROUP INC	139130_KS	194,609.00	1,519,495.84	
DIVIS LABORATORIES LTD	DIVI_IN	11,963.00	193,261.96	
DONGFENG MOTOR	489_HK	362,000.00	410,393.56	
DOOSAN HEAVY INDUSTRIES	034020_KS	21,022.00	387,572.77	
DR REDDY'S LABORATORIES	DRRD_IN	12,423.00	645,418.79	
DURATEX SA	DTEX3_BZ	182,200.00	346,253.86	
E.SUN FINANCIAL HOLDING CO	2884_TT	4,502,822.00	2,603,337.20	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
EDP-ENERGIAS DO BRASIL	ENBR3_BZ	223,916.00	820,461.75	
EICHER MOTORS LTD	EIM_IN	778.00	200,127.74	
ENGIE BRASIL SA	EGIE3_BZ	46,900.00	474,655.83	
EQUATORIAL ENERGIA SA	EQTL3_BZ	38,700.00	625,959.54	
EREGLI DEMIR CELIK	EREGL_TI	723,506.00	884,406.67	
FAR EAST HORIZON LTD	3360_HK	563,000.00	533,282.46	
FIBRIA CELULOSE SA	FIBR3_BZ	43,572.00	380,676.83	
FIRST FINANCIAL	2892_TT	8,548,000.00	4,583,219.09	
FIRSTRAND ZAR0.01	FSR_SJ	174,006.00	571,442.10	
FORMOSA CHEM & FIBRE	1326_TT	1,500,000.00	4,413,097.88	
FORMOSA PETROCHEMICAL CORP	6505_TT	1,122,000.00	3,474,957.44	
FORMOSA PLASTICS CORP	1301_TT	607,000.00	1,481,481.90	
FORMOSA TAFFETA	1434_TT	188,412.00	177,281.58	
FOXCONN TECHNOLOGY CO LTD	2354_TT	3.00	6.52	
FUBON FINL HOLDING CO.	2881_TT	798,828.00	1,104,136.30	
GAZPROM OAO	GAZP_RM	3,588,483.00	7,562,346.88	
GEELY AUTOMOBILE HLDGS	175_HK	430,000.00	383,433.27	
GENTING MALAYSIA BHD	GENM_MK	272,900.00	273,528.55	
GERDAU SA	GGBR4_BZ	2.00	3.87	
GLENMARK PHARMACEUTICALS	GNP_IN	3,719.00	49,505.17	
GOLD FIELDS LIMITE	GFI_SJ	121,388.00	658,678.27	
GOME ELECTRICAL APPLIANCES	493_HK	4.00	0.59	
GREAT WALL MOTOR H	2333_HK	2.00	1.87	
GS HOLDINGS CORP	078930_KS	23,040.00	994,233.51	
GS RETAIL CO LTD	007070_KS	8,153.00	334,659.55	
GUANGDONG INVESTMENT LTD	270_HK	318,000.00	493,443.86	
GUANGZHOU AUTOMOBILE GROUP	2238_HK	504,000.00	706,510.54	
GUANGZHOU R&F PROPERTIES - H	2777_HK	1,155,200.00	1,972,258.18	
HACI OMER SABANCI HOLDING	SAHOL_TI	291,158.00	1,005,416.32	
HANA FINANCIAL GROUP	086790_KS	108,005.00	2,742,177.85	
HANERGY THIN FILM POWER	566_HK	980,000.00	148,163.02	
HANKOOK TIRE CO LTD	161390_KS	9,270.00	402,407.74	
Group: INTERNATIONAL - Internal	Portfolio:	EMERGING MARKET QUANTITATIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
HANMI PHARM CO LTD	008930_KS	8,500.00	568,670.07	
HANMI PHARM CO LTD	128940_KS	1,272.00	663,341.36	
HANSSEM CO LTD	009240_KS	1,460.00	295,716.26	
HANWHA LIFE INSURANCE	088350_KS	150,754.00	891,382.30	
HCL TECHNOLOGIES LTD	HCLT_IN	64,944.00	863,759.47	
HERO HONDA MOTORS LIMITED	HMCL_IN	3,091.00	118,288.55	
HIGHWEALTH CONSTRUCTION	2542_TT	1,165,000.00	1,777,208.28	
HINDALCO INDUSTRIES LIMITED	HNDL_IN	617,794.00	758,072.10	
HINDUSTAN UNILEVER LTD	HUVR_IN	62,224.00	710,053.03	
HM SAMPOERNA TBK PT	HMSP_IJ	2,691,800.00	800,811.65	
HON HAI PRECISION INDUSTRY CO	2317_TT	2,242,598.00	5,416,976.65	
HONG LEONG BANK	HLBK_MK	79,700.00	245,658.61	
HOUSING DEVELOPMENT FINANCE	HDFC_IN	127,729.00	2,086,259.90	
HUA NAN FINANCIAL HOLDINGS C	2880_TT	7,738,331.00	3,905,453.36	
HUANENG POWER INTL INC-H	902_HK	1,292,000.00	837,435.17	
HYNIX SEMICONDUCTOR INC	000660_KS	174,154.00	6,103,751.84	
HYOSUNG CORPORATION	004800_KS	8,472.00	1,119,996.86	
HYUNDAI DEPT STORE CO	069960_KS	243.00	30,866.71	
HYUNDAI HEAVY INDUSTRIES	009540_KS	9,252.00	1,185,436.26	
HYUNDAI MARINE AND FIRE INS.	001450_KS	45,765.00	1,368,317.98	
HYUNDAI MOTOR CO K	005380_KS	21,609.00	3,352,217.10	
HYUNDAI MOTOR CO LTD-PFD	005385_KS	7,767.00	779,208.75	
HYUNDAI MOTOR LTD	005387_KS	6,379.00	625,233.44	
HYUNDAI PRECISION	012330_KS	9,543.00	2,000,999.59	
HYUNDAI WIA CORP	011210_KS	5,120.00	309,931.12	
ICICI BANK LTD	ICICIBC_IN	82,040.00	357,469.35	
IDEA CELLULAR LTD	IDEA_IN	123,693.00	248,933.18	
IMPERIAL HLDGS R0.	IPL_SJ	19,847.00	266,149.97	
INDIABULLS HOUSING FINANCE L	IHFL_IN	23,470.00	236,830.96	
INDUSTRIAL + COMMERCIAL BAN	1398_HK	16,757,175.00	11,595,898.92	
INDUSTRIAL BANK OF KOREA	024110_KS	70,553.00	836,495.89	
INFOSYS TECHNOLOGIES LTD	INFO_IN	209,448.00	3,096,282.76	
Group: INTERNATIONAL - Internal	Portfolio:	EMERGING MARKET QUANTITATIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
INNOLUX CORP	3481_TT	1,043,000.00	422,019.08	
ISHARES MSCI EMERGING MKT	EEM	25,000.00	1,072,972.50	
ITAU UNIBANCO BANCO MULTIPLO	ITUB4_BZ	606,737.60	5,937,898.60	
ITAUSA-PREF	ITSA4_BZ	936,927.00	2,434,318.35	
ITC LTD	ITC_IN	190,006.00	646,923.82	
JD.COM INC-ADR	JD	80,300.00	1,888,040.39	
KASIKORNBANK F	KBANK/F_TB	298,500.00	1,479,593.59	
KB FINANCIAL GROUP INC	105560_KS	145,230.00	5,167,020.12	
KEPCO PLANT SERVICE & ENGINE	051600_KS	4,713.00	273,211.47	
KIA MOTORS CORPORATION	000270_KS	36,232.00	1,635,688.81	
KOC HOLDING	KCHOL_TI	254,439.00	1,151,340.86	
KOMERCNI BANKA	KOMB_CP	2,200.00	93,097.55	
KOREA ELEC POWER K	015760_KS	173,632.00	7,781,924.10	
KOREA GAS CORP	036460_KS	19,018.00	766,046.58	
KOREA INVESTMENT HOLDINGS	071050_KS	9,369.00	436,560.07	
KROTON EDUCATIONAL SA	KROT3_BZ	245,929.00	897,118.64	
KRUNG THAI BANK PUB CO -	KTB/F_TB	1,666,100.00	833,834.60	
KT&G CORP	033780_KS	13,283.00	1,126,013.60	
KUALA LUMPUR KEPONG BERHAD	KLK_MK	45,600.00	243,395.42	
LARGAN PRECISION CO LTD	3008_TT	10,323.00	935,560.02	
LG CHEM LTD	051910_KS	3,061.00	813,049.25	
LG CHEM LTD-PREFERRED	051915_KS	346.00	62,888.21	
LG CORP	003550_KS	26,805.00	1,564,423.60	
LG HOUSEHOLD & HEALTH-PREF	051905_KS	655.00	274,497.92	
LG UPLUS CORP	032640_KS	170,858.00	1,757,651.79	
LG.PHILIPS LCD CO LTD	034220_KS	2.00	52.70	
LIC HOUSING FINANCE	LICHF_IN	55,668.00	382,659.32	
LIFE HEALTHCARE GROUP	LHC_SJ	1.00	2.53	
LITE-ON TECHNOLOGY CORP	2301_TT	2,264,727.00	3,308,950.15	
LONGFOR PROPERTIES CO	960_HK	1,628,076.00	2,417,187.67	
LOTTE CHEMICAL CORPORATION	011170_KS	4,919.00	1,299,843.61	
LUKOIL OAO	LKOH_RM	137,669.00	5,109,232.48	
Group: INTERNATIONAL - Internal	Portfolio:	EMERGING MARKET QUANTITATIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
LUPIN	LPC_IN	18,758.00	504,824.49	
MAGNIT OJSC GDR	MGNT_LI	64,158.00	2,942,693.30	
MAHINDRA & MAHINDRA LIMITED	MM_IN	44,331.00	860,519.20	
MALAYAN BANKING BERHAD	MAY_MK	313,500.00	618,662.14	
MATAHARI DEPARTMENT STORE	LPPF_IJ	756,900.00	872,505.04	
MAXIS BHD	MAXIS_MK	192,400.00	298,131.54	
MISC BHD	MISC_MK	136,000.00	294,186.47	
MOL MAGYAR OLAJ-EX GAZIPARI	MOL_HB	83,377.00	4,782,732.09	
MOSCOW EXCHANGE MICEX-RTS	MOEX_RM	585,215.00	688,641.58	
MTN GROUP LIMITED	MTN_SJ	66,471.00	802,885.29	
NAN YA PLASTICS CORP	1303_TT	743,000.00	1,637,584.60	
NANYA TECHNOLOGY	2408_TT	130,000.00	185,707.59	
NASPERS ZAR 0.02 S	NPN_SJ	14,735.00	1,762,436.23	
NAVER CORP	035420_KS	2,214.00	1,715,344.58	
NCSOFT CORP	036570_KS	1,442.00	257,797.61	
NEDBANK GROUP LTD	NED_SJ	32,302.00	468,888.63	
NESTLE INDIA LIMITED	NEST_IN	2,834.00	264,077.92	
NINE DRAGONS PAPER HOLDINGS	2689_HK	495,000.00	457,782.31	
NTPC LIMITED	NTPC_IN	153,176.00	302,971.37	
OBI PHARMA INC	4174_TT	17,000.00	145,068.07	
OIL & NATURAL GAS CORP LTD	ONGC_IN	390,346.50	950,292.18	
OTP BANK	OTP_HB	352,943.00	7,456,145.18	
PEGATRON	4938_TT	1.00	1.84	
PERUSAHAAN GAS NEGARA PT	PGAS_IJ	1.00	0.20	
PETKIM PETROKIMYA HOLDING AS	PETKM_TI	705,337.00	820,410.32	
PETROCHINA CO	857_HK	4.00	2.82	
PETROL BRASILEIROS	PETR4_BZ	634,271.00	3,491,377.76	
PETROLEO BRASILEIRO S.A.	PETR3_BZ	646,904.00	3,307,809.85	
PETRONAS CHEMICALS GROUP	PCHEM_MK	261,600.00	411,557.08	
PORTO SEGURO SA	PSSA3_BZ	40,900.00	329,685.71	
POSCO	005490_KS	23,795.00	5,430,395.71	
POWER FINANCE CORPORATION	POWF_IN	132,682.00	235,642.79	
Group: INTERNATIONAL - Internal	Portfolio:	EMERGING MARKET QUANTITATIVE		

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
POWERTECH TECHNOLOGY INC	6239_TT	116,000.00	248,802.18	
PPB GROUP BERHAD	PEP_MK	66,500.00	244,329.17	
PT BANK CENTRAL ASIA	BBCA_IJ	2,443,366.00	2,395,660.29	
PT CHAROEN POKPHAND	CPIN_IJ	1,311,800.00	175,097.87	
PT INDOFOOD SUKSES MAK	INDF_IJ	1,294,400.00	763,371.32	
PT TELEKOMUNIKASI	TLKM_IJ	10,263,862.00	2,293,593.78	
PTT EXPLORATION & PROD-FOR	PTTEP/F_TB	246,800.00	1,190,429.97	
PTT GLOBAL CHEMICAL PCL-FOR	PTTGC/F_TB	79,900.00	189,777.49	
PTT PCL-FOREIGN	PTT/F_TB	199,100.00	1,733,277.71	
PUBLIC BANK BERHAD	PBK_MK	93,200.00	398,594.27	
QUALICORP SA	QUAL3_BZ	183,300.00	993,872.13	
REDEFINE PROPERTIES LTD	RDF_SJ	480,631.00	357,939.14	
RELIANCE INDUSTRIES	RIL_IN	179,002.00	2,471,596.49	
RICHTER GEDEON	RICHT_HB	249,508.00	4,554,550.99	
ROSNEFT OIL COMPANY	ROSN_RM	561,557.00	2,497,648.12	
RUMO SA	RAIL3_BZ	153,300.00	286,229.82	
RURAL ELECTRIFICATION CO	RECL_IN	206,880.00	354,597.35	
RUSHYDRO PJSC	HYDR_RU	60,000,000.00	773,328.88	
SAMSUNG CARD CO	029780_KS	21,017.00	1,006,703.71	
SAMSUNG ELECTRONIC	005930_KS	20,300.00	21,383,390.63	
SAMSUNG ELECTRONICS-PFD	005935_KS	6,477.00	5,985,904.47	
SAMSUNG FIRE + MAR	000810_KS	3,343.00	787,209.28	
SAMSUNG HEAVY INDUSTRIES	010140_KS	1.00	9.31	
SAMSUNG LIFE INSURANCE CO	032830_KS	13,245.00	1,255,246.90	
SAMSUNG SDS CO LTD	018260_KS	7,299.00	1,343,479.57	
SANLAM LTD ORD ZAR	SLM_SJ	76,624.00	353,570.02	
SAPPI ZARI(SICOVAM	SAP_SJ	71,911.00	359,337.58	
SASOL NPV	SOL_SJ	30,681.00	1,129,004.98	
SBERBANK	SBER_RM	3,161,560.00	6,730,362.93	
SEMICONDUCTOR	981_HK	496,200.00	563,828.18	
SEVERSTAL-BRD	CHMF_RU	75,926.00	855,767.45	
SHANGHAI ELECTRIC GRP CO L-H	2727_HK	1.00	0.46	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SHANGHAI FOSUN PHARMACEUTI -	2196_HK	18,958.00	73,680.48	
SHANGHAI INDUSTRIAL HLDG LTD	363_HK	456,000.00	1,245,670.74	
SHANGHAI PETROCHEM	338_HK	4,186,000.00	2,210,016.58	
SHIMAO PROPERTY HOLDINGS	813_HK	817,085.00	1,205,996.26	
SHIN KONG FINANCIAL HOLDING	2888_TT	8,760,000.00	2,232,876.85	
SHINHAN FINANCIAL GROUP LTD	055550_KS	109,813.00	4,291,741.26	
SIAM COMMERCIAL BANK P-NVDR	SCB-R_TB	169,595.00	828,355.39	
SILICONWARE PRECISION INDS	2325_TT	689,000.00	1,118,176.34	
SINO-OCEAN LAND HOLDINGS	3377_HK	942,000.00	503,414.37	
SINOPAC HOLDINGS	2890_TT	1.00	0.28	
SINOPEC ENGINEERING GROUP-H	2386_HK	1,482,204.00	1,223,564.26	
SINOTRANS LTD	598_HK	556,000.00	234,772.54	
SK INNOVATION CO., LTD	096770_KS	22,855.00	2,742,756.82	
SK TELECOM CO LTD	017670_KS	9,681.00	1,867,063.44	
S-OIL CORPORATION	010950_KS	8,748.00	562,066.94	
STANDARD BANK GROUP	SBK_SJ	82,344.00	750,334.49	
STATE BANK OF INDIA	SBIN_IN	63,775.00	267,280.07	
STEINHOFF INTL HOLDINGS LTD	SNH_SJ	158,278.00	975,562.43	
SUN PHARMACEUTICAL	SUNP_IN	75,869.00	855,786.89	
SURGUTNEFTGAS - PFD	SNGSP_RM	5,494,720.00	3,393,003.01	
SUZANO PAPEL E CELULOSE SA	SUZB3_BZ	38,326.00	148,321.88	
T IS BANKASI SER C	ISCTR_TI	701,840.00	1,253,005.58	
T.GARANTI BANASI T	GARAN_TI	731,852.00	2,441,848.25	
TAISHIN FINANCIAL HOLDINGS	2887_TT	7,395,000.00	2,772,800.30	
TAIWAN BUSINESS BANK	2834_TT	1,773,000.00	455,260.43	
TAIWAN CEMENT	1101_TT	408,297.00	361,150.85	
TAIWAN COOPERATIVE FINANCIAL	5880_TT	2,773,000.00	1,238,955.46	
TAIWAN FERTILIZER CO LTD	1722_TT	365,000.00	469,603.72	
TAIWAN SEMICONDUCTOR	2330_TT	4,575,352.00	18,788,215.02	
TATA CONSULTANCY SVS LTD	TCS_IN	44,647.00	1,635,100.34	
TATA MOTORS LTD	TTMT_IN	15,153.00	93,042.16	
TATA STEEL LIMITED	TATA_IN	118,210.00	461,608.96	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN		EMERGING MARKET QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
TATNEFT-CLS	TATN_RM	280,882.00	1,522,631.81	
TAV HAVALIMANLARI HOLDING AS	TAVHL_TI	162,883.00	802,123.95	
TELEFONICA BRASIL SA	VIVT4_BZ	150,980.00	2,454,952.43	
TELKOM SA SOC LTD	TKG_SJ	60,894.00	262,057.74	
TENAGA NASIONAL BERHAD	TNB_MK	120,600.00	379,371.76	
TENCENT HOLDINGS LTD HKD	700_HK	731,131.00	12,768,988.02	
TIGER BRANDS LIMITED	TBS_SJ	12,780.00	319,549.17	
TIM PARTICIPACOES SA	TIMP3_BZ	309,841.00	728,279.69	
TRUWORTHS INTERNATIONAL LTD	TRU_SJ	29,904.00	153,367.08	
TSOGO SUN HOLDINGS LTD	TSH_SJ	105,188.00	217,360.54	
TUPRAS-TURKIYE PETROL RAFINE	TUPRS_TI	62,501.00	1,391,069.82	
TURKCELL ILETISIM HIZMET AS	TCELL_TI	448,456.00	2,345,983.05	
ULTRAPAR PARTICIPACOES SA	UGPA3_BZ	83,965.00	1,779,935.24	
UNILEVER INDONESIA TBK PT	UNVR_IJ	196,183.00	507,258.00	
UNITED TRACTORS TBK PT	UNTR_IJ	409,700.00	698,715.93	
VANGUARD INTERNATIONAL SEMI	5347_TT	39,000.00	72,115.10	
VEDANTA LTD	VEDL_IN	492,683.00	748,772.62	
VIPSHOP HOLDINGS LTD - ADS	VIPS	35,100.00	442,739.72	
VODACOM GROUP	VOD_SJ	16,080.00	175,592.85	
WEICHAI POWER CO LTD-H	2338_HK	140,000.00	237,195.03	
WIPRO	WPRO_IN	106,854.00	919,728.94	
WISTRON CORP	3231_TT	524,000.00	378,998.10	
WOORI BANK	000030_KS	352,621.00	3,302,843.53	
WPG HOLDINGS CO	3702_TT	1,561,000.00	1,880,752.50	
YTL CORPORATION BERHAD	YTL_MK	674,500.00	237,635.71	
YUHAN CORPORATION	000100_KS	10,711.05	1,695,185.61	
ZEE TELEFILMS LIMITED	Z_IN	38,755.00	230,165.05	
ZHEJIANG EXPRESSWA	576_HK	250,000.00	240,516.84	
INTERNATIONAL COMMON STOCKS TOTAL		369,458,015.69	521,744,117.51	
Instrument: INTF		INTERNATIONAL FUNDS		
EMQUAN LIQUIDITY		213,050.12	21,305,011.57	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-EMQUAN EMERGING MARKET QUANTITATIVE				
INTERNATIONAL FUNDS TOTAL		213,050.12	21,305,011.57	
EMERGING MARKET QUANTITATIVE TOTAL		369,972,193.81	557,222,565.82	581,483,180.50

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
3 I GROUP	III_LN	72,097.00	559,936.78	
A P MOLLER - MAERSK A/S - A	MAERSKA_DC	737.00	1,063,064.41	
A P MOLLER MAERSK A/S	MAERSKB_DC	1,009.00	963,248.97	
ABERTIS INFRAESTRUCTURAS SA	ABE_SM	20,373.00	340,834.48	
ADMIRAL GROUP	ADM_LN	35,995.00	756,211.65	
AGEAS SA	AGS_BB	54,837.00	7,782,200.87	
AIA GROUP LTD	1299_HK	277,380.00	1,493,259.19	
AIR LIQUIDE	AI_FP	10,565.00	1,371,275.08	
ALLIANZ AG NPV(REG	ALV_GY	10,652.00	1,714,145.10	
AMADEUS IT GROUP SA	AMS_SM	11,666.00	504,345.31	
ANDRITZ AG	ANDR_AV	30,991.00	1,636,890.20	
ANGLO AMERICAN ORD	AAL_LN	180,808.00	3,476,331.52	
ANHEUSER-BUSCH IN BEV	ABI_BB	92,543.00	3,997,172.32	
ASML HOLDING NV	ASML_NA	6,403.00	594,612.01	
ASSA ABLOY AB	ASSAB_SS	24,757.00	496,700.82	
ASSIC GENERALI SPA	G_IM	26,910.00	540,388.61	
ASTELLAS PHARMA INC	4503_JP	257,478.00	2,322,555.76	
ATLANTIA SPA	ATL_IM	11,752.00	327,838.31	
ATLAS COPCO AB SER A	ATCOA_SS	17,650.00	412,907.36	
AUCKLAND INTL AIRPORT	AIA_NZ	254,584.00	923,420.85	
AXA EUR 2.29	CS_FP	38,760.00	822,098.76	
AZRIELI GROUP	AZRG_IT	11,596.00	457,727.39	
BALOISE HOLDING	BALN_SW	7,691.00	925,137.19	
BANCO BILBAO - BBVA	BBVA_SM	129,276.00	1,110,653.78	
BANK LEUMI LE-ISRAEL	LUMI_IT	187,181.00	933,915.28	
BANK OF IRELAND	BKIR_ID	3,906,992.00	1,123,222.60	
BARCLAYS PLC ORD G	BARC_LN	291,628.00	1,366,291.95	
BASF AG DEM ORD SH	BAS_GY	22,026.00	912,173.32	
BAYER AG COM NPV	BAYN_GY	17,026.00	709,300.52	
BAYERISCHE MOTOREN WERKE	BMW_GY	10,049.00	1,032,101.18	
BCO SANTANDER CENTAL HISP	SAN_SM	291,548.00	1,632,528.82	
BEZEQ ISRAEL TELCM	BEZQ_IT	323,975.00	966,986.26	
Group: INTERNATIONAL - Internal	Portfolio: INTERNAL EAFE TOPDOWN			

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BHP GROUP PLC	BHP_LN	85,057.00	3,092,790.85	
BK HAPOALIM BM ILS	POLI_IT	184,759.00	951,979.64	
BNP PARIBAS	BNP_FP	19,516.00	702,013.77	
BP PLC	BP/_LN	483,946.00	3,581,038.87	
BRIT AMER TOBACCO	BATS_LN	82,036.00	3,118,763.59	
BT GROUP	BT/A_LN	43,377.00	313,426.94	
CANON INC JPY50	7751_JP	63,449.00	1,125,113.10	
CAP GEMINI FRF 40.	CAP_FP	8,997.00	810,910.06	
CAPITALAND LIMITED	CAPL_SP	592,166.00	715,357.12	
CHEUNG KONG PROPERTY	1113_HK	67,765.00	307,017.71	
CIA VALE DO RIO DO	VALE_BZ	8,684.00	0.00	
CK HUTCHISON HLDGS	1_HK	70,288.00	559,690.86	
CLP HLDGS HKD5	2_HK	70,046.00	579,790.39	
COLRUYT NV ORD BEF	COLR_BB	21,197.00	1,181,928.47	
CONTACT ENERGY LTD	CEN_NZ	211,595.00	744,314.01	
CREDIT SUISSE GROUP AG	CSGN_SW	46,972.00	1,329,913.63	
CRH PLC	CRH_LN	104,822.00	1,410,135.07	
DAI NIPPON PRINTNG	7912_JP	106,253.00	1,555,761.70	
DAIMLER-BENZ AG	DAI_GY	22,812.00	1,584,205.67	
DAIWA SECURITIES G	8601_JP	143,000.00	1,324,852.75	
DANSKE BANK	DANSKE_DC	98,900.00	1,327,466.68	
DANSKE BANK OYJ	SAMPO_FH	82,588.00	541,360.96	
DBS GROUP HOLDINGS	DBS_SP	407,406.00	3,098,009.04	
DEN NORSKE BANK NO	DNB_NO	225,323.00	1,067,943.83	
DENSO CORP Y50	6902_JP	54,319.00	2,501,102.20	
DEUTSCHE BANK AG O	DBK_GY	24,256.00	1,522,180.74	
DEUTSCHE POST AG	DPW_GY	30,271.00	905,897.41	
DEUTSCHE TELEKOM	DTE_GY	76,013.00	1,419,882.45	
EADS NV	AIR_FP	12,646.00	894,677.49	
EAST JAPAN RAILWAY	9020_JP	31,981.00	3,014,608.41	
ELISA OYJ-A SHARES	ELISA_FH	36,573.00	1,383,064.29	
ENEL SPA	ENEL_IM	134,637.00	594,314.07	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ENI SPA	ENI_IM	50,198.00	735,394.33	
EQUINOR	EQNR_NO	253,481.00	1,491,117.59	
ERICSSON LM-B	ERICB_SS	56,672.00	606,879.80	
ERSTE GROUP BANK	EBS_AV	93,750.00	1,863,659.35	
FERRARI NV	RACE_IM	1,730.00	71,654.42	
FERROVIAL SA	FER_SM	15,086.00	377,587.31	
FIAT CHRYSLER AUTOMOBILES NV	FCA_IM	17,309.00	183,339.48	
FLETCHER BUILDING LTD	FBU_NZ	200,315.00	1,349,591.83	
FORTUM OYJ	FORTUM_FH	89,019.00	2,577,764.17	
FRESENIUS SE & CO KGAA	FRE_GR	13,966.00	1,019,035.93	
FUJIFILM HOLDINGS CORP	4901_JP	67,800.00	2,461,974.60	
FUJITSU NEW JPY50	6702_JP	312,593.00	2,083,957.68	
GENTING SINGAPORE	GENS_SP	982,145.00	1,655,635.99	
GLAXOSMITHKLINE	GSK_LN	118,164.00	2,717,964.14	
GLENCORE XSTRATA PLC	GLEN_LN	1,438,296.00	2,799,601.33	
GLOBAL LOGISTIC PROPERTIES	GLP_SP	973,000.00	2,242,290.77	
GPE BRUX LAMBERT	GBLB_BB	12,110.00	654,352.92	
GROUP DANONE ORD	BN_FP	15,598.00	499,715.85	
HANG LUNG PROPERTIES LTD	101_HK	169,232.00	413,291.71	
HANG SENG BANK HK	11_HK	26,331.00	328,690.89	
HEINEKEN NV	HEIA_NA	5,487.00	261,756.32	
HENKEL AG & CO	HEN_GY	9,715.00	902,963.26	
HENKEL KGAA-VORZUG	HEN3_GY	7,760.00	845,473.95	
HENNES & MAURITZ AB-B	HMB_SS	14,501.00	473,226.89	
HONDA MOTOR CO COM	7267_JP	83,255.00	1,409,151.38	
HONG KONG EXCHANGES & CLEAR	388_HK	29,208.00	760,695.04	
HONGKONG+CHINA GAS	3_HK	265,208.00	484,259.22	
HSBC HOLDINGS ORD	HSBA_LN	628,614.00	6,518,834.76	
IBERDROLA SA	IBE_SM	135,187.00	968,217.87	
IMPERIAL BRANDS PLC	IMB_LN	27,506.00	1,492,420.08	
INDITEX	ITX_SM	23,854.00	896,321.36	
ING GROEP NV NLG1	INGA_NA	35,023.00	1,156,330.55	
Group: INTERNATIONAL - Internal	Portfolio: INTERNAL EAFE TOPDOWN			

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
INMARSAT PLC	ISAT_LN	62,128.00	947,651.76	
INTESA SANPAOLOA SPA	ISP_IM	216,262.00	676,303.92	
INVESTOR AB-B SHS	INVEB_SS	12,953.00	440,854.40	
ISS A/S	ISS_DC	59,512.00	2,110,565.73	
KBC GROUP	KBC_BB	31,606.00	1,506,081.24	
KEPPEL CORP ORD SG	KEP_SP	398,841.00	391,797.12	
KERRY GROUP PLC-A	KYG_ID	19,951.00	251,159.76	
KINGFISHER PLC	KGF_LN	24,706.00	135,081.56	
KONE OYJ-B	KNEBV_FH	59,389.00	1,617,538.38	
KONINKLIJKE AHOLD DELHAIZE NV	AD_NA	55,328.00	691,687.31	
KURARAY CO Y50	3405_JP	67,256.00	977,116.93	
LINDE AG	LIN_GY	6,541.00	908,061.29	
LINK REIT	823_HK	70,274.00	422,496.02	
LLOYDS TSB GROUP O	LLOY_LN	584,605.00	607,738.23	
L'OREAL FRF10	OR_FP	6,782.00	327,683.46	
LUXOTTICA GROUP SPA	LUX_IM	5,260.00	372,068.17	
LVMH MOET-HENNESSY	MC_FP	6,463.00	863,457.40	
MERIDIAN ENERGY LTD	MEL_NZ	468,632.00	696,694.10	
METRA OYJ ABP 'B'O	WRT1V_FH	29,506.00	1,374,659.30	
MITSUBISHI CORP Y5	8058_JP	168,596.00	3,023,187.88	
MITSUBISHI UFJ FINANCIAL CORP	8306_JP	728,017.00	4,757,453.45	
MIZRAHI TEFAHOT BANK	MZTF_IT	5,778.00	61,167.73	
MIZUHO FINANCIAL GROUP	8411_JP	539,003.00	1,189,691.52	
MTR CORPORATION	66_HK	111,680.00	506,880.74	
MUNCHENER RUCKVS	MUV2_GY	5,805.00	1,160,754.00	
MURATA MFG CO JPY5	6981_JP	21,364.00	3,221,517.78	
NATIONAL GRID GROU	NG/_LN	164,370.00	1,444,432.80	
NEC CORP ORD JPY50	6701_JP	320,694.00	746,254.13	
NESTLE SA CHF	NESN_SW	97,338.00	1,714,601.59	
NEXT PLC	NXT_LN	18,731.00	2,321,623.40	
NICE SYSTEMS LTD	NICE_IT	11,196.00	435,591.44	
NISSAN MOTOR CO Y5	7201_JP	310,191.00	3,203,927.08	

Group: INTERNATIONAL - Internal

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
NOKIA OYJ	NOKIA_FH	569,097.00	7,917,727.42	
NOMURA HOLDINGS, INC.	8604_JP	126,959.00	1,056,921.20	
NORDEA BANK AB	NDA_SS	57,761.00	609,227.52	
NOVARTIS AG CHF 20	NOVN_SW	76,275.00	3,411,232.38	
NOVO NORDISK A/S-B	NOVOB_DC	259,580.00	621,763.89	
NTT DOCOMO INC	9437_JP	174,438.00	3,480,500.71	
OLD MUTUAL LTD	OMU_LN	160,267.00	482,913.35	
OMV AG AUSH100	OMV_AV	46,600.00	399,279.94	
ONO PHARMACEUTICAL CO LTD	4528_JP	59,455.00	561,234.91	
ORIENTAL LAND CO	4661_JP	37,983.00	864,125.17	
ORKLA ASA NWKR 6.2	ORK_NO	122,826.00	444,683.29	
OVERSEA CHINESE BANKING	OCBC_SP	574,115.00	1,947,468.48	
PANDORA A/S	PNDORA_DC	13,785.00	1,600,323.21	
PARTNERS GROUP HOLDING	PGHN_SW	2,464.00	893,459.24	
PERNOD-RICARD FF20	RI_FP	8,907.00	1,054,195.11	
PERSIMMON	PSN_LN	37,909.00	1,169,617.51	
POWER ASSETS HOLDINGS LTD	6_HK	41,448.00	412,113.02	
PROXIMUS SA	PROX_BB	32,192.00	1,136,242.56	
RAIFFEISEN BANK INTERNATIONAL	RBI_AV	40,828.00	1,136,417.65	
RCS MEDIAGROUP SPA	RCS_IM	1,172.00	926.15	
RECKITT BENCKISER GROUP PLC	RB/_LN	48,334.00	2,587,106.18	
RED ELECTRICIA CORPORACION	REE_SM	17,976.00	396,675.49	
REED INTERNATIONAL	REL_LN	130,351.00	1,596,595.08	
RELX NV	REN_NA	30,039.00	514,533.81	
REPSOL SA	REP_SM	35,052.00	443,201.56	
ROCHE HLDGS AG GEN	ROG_SW	24,584.00	3,564,370.64	
ROYAL DUTCH SHELL PLC - A SHS	RDSA_LN	67,030.00	2,032,768.03	
ROYAL DUTCH SHELL PLC - B SHS	RDSB_LN	62,063.00	1,770,024.78	
SANOFI	SAN_FP	20,074.00	962,110.90	
SAP AG	SAP_GY	22,989.00	743,912.84	
SCHNEIDER ELECTRIC	SU_FP	14,826.00	456,340.66	
SEADRILL LTD	SDRL_NO	67,899.00	2,866,444.10	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SECOM CO Y50	9735_JP	37,877.00	1,753,710.56	
SEBACORP INDUSTRIE	SCI_SP	203,172.00	805,496.79	
SEVEN & I HOLDINGS CO.	3382_JP	61,552.00	2,821,283.43	
SHIN-ETSU CHEMICAL	4063_JP	48,436.00	2,854,883.43	
SHIRE PLC	SHP_LN	7,495.00	569,533.21	
SIEMENS AG DEM 5.0	SIE_GY	18,196.00	949,140.25	
SINGAPORE AIRLINES	SIA_SP	170,317.00	1,374,884.02	
SINGAPORE PRESS HO	SPH_SP	506,052.00	1,531,724.21	
SINGAPORE TELECOMM	ST_SP	1,690,522.00	2,206,819.98	
SKANDINAVISKA ENSKILDA BAN-A	SEBA_SS	38,492.00	410,831.57	
SMITH & NEPHEW PLC	SN/_LN	39,217.00	671,245.75	
SNAM RETE GAS	SRG_IM	75,524.00	391,600.16	
STANDARD CHARTERED PLC	STAN_LN	163,422.00	3,307,120.31	
SUMITOMO MITSUI FINANCIAL	8316_JP	32,000.00	1,554,519.19	
SUN HUNG KAI PROPE	16_HK	59,294.00	666,543.11	
SVENSKA CELLULOSA AB-B	SCAB_SS	17,078.00	505,823.61	
SVENSKA HANDELSBANKEN	SHBA_SS	39,851.00	546,142.44	
SWEDBANK SEK 20.0	SWEDA_SS	19,320.00	451,019.96	
SWISS LIFE HOLDING-REG	SLHN_SW	4,934.00	933,975.64	
SWISS RE AG	SREN_SW	24,992.00	2,209,587.94	
TAKEDA PHARMACEUTICAL	4502_JP	85,125.00	3,112,715.36	
TELECOM CORP OF NEW ZEALAND	SPK_NZ	566,156.00	1,028,627.14	
TELECOM ITALIA SPA	TIT_IM	240,386.00	342,077.63	
TELEFONICA SA	TEF_SM	98,127.00	1,295,120.41	
TELENET GROUP HOLDING NV	TNET_BB	13,910.00	808,778.04	
TELENOR ASA	TEL_NO	229,544.00	980,234.75	
TEVA PHARMA IND IL	TEVA_IT	114,050.00	6,239,460.87	
TOKIO MARINE HOLDINGS INC	8766_JP	70,146.00	2,701,199.40	
TOTAL SA	FP_FP	39,657.00	959,251.32	
TOYOTA MOTOR CORP	7203_JP	110,355.00	3,242,985.58	
TRANSOCEAN LTD	RIGN_SW	55,897.00	854,774.13	
TULLOW OIL	TLW_LN	156,718.00	493,533.50	

Group: INTERNATIONAL - Internal

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Group: INTERNATIONAL - Internal				
Portfolio: I-PAN		INTERNAL EAFE TOPDOWN		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
UBS GROUP AG	UBSG_SW	92,547.00	2,052,311.32	
UNIBAIL-RODAMCO-WESTFILED	URW_NA	3,014.00	849,666.38	
UNICREDIT SPA	UCG_IM	83,301.00	864,605.51	
UNILEVER NV CERT.	UNA_NA	19,605.00	381,452.55	
UOL GROUP	UOB_SP	266,288.00	1,727,432.84	
UOL GROUP LTD	UOL_SP	368,000.00	2,009,520.86	
UPM-KYMMENE CORP F	UPM_FH	103,227.00	1,396,465.20	
VESTAS WIND SYSTEMS A/S	VWS_DC	25,558.00	799,220.80	
VINCI GTM	DG_FP	16,680.00	858,558.51	
VIVENDI UNIVERSAL EUR	VIV_FP	30,953.00	752,941.24	
VODAFONE GROUP	VOD_LN	691,200.00	3,383,578.47	
VOEST-ALPINE	VOE_AV	42,636.00	1,845,551.29	
VOLVO AB-B	VOLVB_SS	37,427.00	540,680.71	
WEIR GROUP	WEIR_LN	16,287.00	266,617.90	
WEST JAPAN RAILWAY JPY50000	9021_JP	30,002.00	1,113,695.99	
WILMAR INTERNATIONAL LTD SGD	WIL_SP	381,627.00	1,712,482.46	
WPP GROUP	WPP_LN	79,737.00	972,071.80	
YARA INTERNATIONAL ASA	YAR_NO	34,233.00	151,871.56	
INTERNATIONAL COMMON STOCKS TOTAL		31,494,870.00	285,325,744.67	
Instrument: INTF		INTERNATIONAL FUNDS		
PANAGORA - LQR		277,408.96	27,740,895.64	
INTERNATIONAL FUNDS TOTAL		277,408.96	27,740,895.64	
INTERNAL EAFE TOPDOWN TOTAL		31,772,278.96	313,066,640.31	356,646,824.50

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: COM		COMMON STOCK		
AERCAP HOLDINGS NV	AER	26,900.00	1,179,852.83	
CHECK POINT SOFTWARE TECH	CHKP	37,400.00	2,908,927.12	
TARO PHARMACEUTICAL	TARO	6,700.00	843,590.97	
TEVA PHARMACEUTICAL	TEVA	55,993.00	2,706,020.87	
COMMON STOCK TOTAL		126,993.00	7,638,391.79	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
3 I GROUP	III_LN	1,147,618.00	9,461,880.04	
ABB LIMITED CHF2.50	ABBN_SW	242,459.00	5,229,717.20	
ABERDEEN ASSET MGMT PLC	ADN_LN	154,695.00	642,650.81	
ACTELION LTD	ATLN_SW	13,896.00	2,367,393.04	
ADMIRAL GROUP	ADM_LN	155,165.00	3,726,377.30	
AEGON NV	AGN_NA	1.00	4.98	
AEON FINANCIAL CO LTD	8570_JP	44,600.00	841,429.02	
AGC INC	5201_JP	1,244,000.00	8,454,687.53	
AGL ENERGY LTD	AGL_AU	395,071.00	6,177,370.74	
AGRIUM INC	AGU_CN	48,525.00	5,060,164.43	
AIA GROUP LTD	1299_HK	1,154,800.00	6,275,510.75	
AIR WATER INC	4088_JP	135,500.00	2,417,095.79	
AISIN SEIKI	7259_JP	29,200.00	1,373,614.57	
AKZO NOBEL NV NLG5	AKZA_NA	30,612.00	2,165,296.30	
AL NOOR HOSPITALS GROUP	ANH_LN	21,193.00	292,609.71	
ALIMENTATION COUCHE-TARD -B	ATD/B_CN	3.00	95.44	
ALLIANZ AG NPV(REG	ALV_GY	141,441.00	21,182,330.09	
ALTICE NV - A	ATC_NA	119,919.00	2,047,150.66	
ALUMINA LTD	AWC_AU	1,745,641.00	2,259,926.51	
AMCOR ORD NPV	AMC_AU	95,086.00	1,109,645.06	
ANDRITZ AG	ANDR_AV	188,406.00	9,048,210.62	
ANGLO AMERICAN ORD	AAL_LN	584,268.00	5,436,312.91	
ARC RESOURCES LTD	ARX_CN	147,800.00	2,642,823.08	
ARCELORMITTAL	MT_NA	401,698.00	3,259,811.79	
ARKEMA	AKE_FP	98,781.00	9,546,760.53	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ASAHI KASEI CORPORATION	3407_JP	1,429,000.00	12,468,635.74	
ASCENDAS REAL ESTATE INV	AREIT_SP	716,200.00	1,235,977.45	
ASHTED GROUP PLC	AHT_LN	489,803.00	8,593,165.25	
ASML HOLDING NV	ASML_NA	66,658.00	6,703,239.21	
ASTRAZENECA GBP 0.	AZN_LN	27,301.00	1,777,208.80	
ATCO LTD CLASS I	ACO/X_CN	12,400.00	426,971.27	
ATOS ORIGIN SA	ATO_FP	39,496.00	4,009,204.25	
AUSNET SERVICES	AST_AU	951,118.00	1,100,295.24	
AUSTRALIA + NEW ZEALAND BANK	ANZ_AU	674,261.00	14,176,390.45	
AUSTRALIAN STOCK EXCHANGE	ASX_AU	70,917.00	2,389,963.79	
AXA EUR 2.29	CS_FP	232,786.00	5,535,536.93	
BABCOCK INTL GROUP PLC	BAB_LN	201,331.00	2,940,235.78	
BALOISE HOLDING	BALN_SW	20,787.00	2,533,031.25	
BANK LEUMI LE-ISRAEL	LUMI_IT	953,714.00	3,118,484.35	
BANK OF KYOTO LTD/THE	8369_JP	353,000.00	2,558,857.76	
BANK OF MONTREAL	BMO_CN	241,550.00	15,936,656.01	
BANK OF NOVA SCOTIA	BNS_CN	509,624.00	27,553,855.56	
BANKINTER SA	BKT_SM	500,000.00	3,969,822.47	
BARCLAYS PLC ORD G	BARC_LN	2,256,219.00	8,661,401.02	
BARRATT DEVEL ORD	BDEV_LN	130,125.00	957,164.52	
BARRICK GOLD CORP	ABX_CN	93,100.00	1,773,150.28	
BASF AG DEM ORD SH	BAS_GY	163,706.00	14,052,390.05	
BAYER AG COM NPV	BAYN_GY	146,546.00	13,845,193.27	
BAYERISCHE MOTOREN WERKE	BMW_GY	59,099.00	6,645,176.93	
BAYERISCHE MOTOREN	BMW3_GR	28,983.00	1,129,092.87	
BCE INC	BCE_CN	135,400.00	6,408,567.68	
BENDIGO AND ADELAIDE BANK	BEN_AU	324,455.00	2,946,114.44	
BEZEQ ISRAEL TELCM	BEZQ_IT	847,795.00	1,469,241.87	
BGP NPV		355,102.00	0.00	
BHP GROUP PLC	BHP_LN	428,392.00	5,772,318.37	
BHP LIMITED	BHP_AU	276,269.00	5,560,237.43	
BIC FRF 25.0	BB_FP	4.00	612.79	

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Portfolio: EAFE QUANTITATIVE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BK HAPOLIM BM ILS	POLI_IT	944,225.00	4,354,268.03	
BNP PARIBAS	BNP_FP	283,258.00	16,877,954.77	
BOC HONG KONG HOLDINGS LTD	2388_HK	756,500.00	2,094,947.52	
BOMBARDIER INC B	BBD/B_CN	1,304,859.00	1,883,216.41	
BORAL LIMITED	BLD_AU	757,921.00	3,085,061.89	
BP PLC	BP/_LN	3,706,697.00	21,663,195.85	
BRIDGESTONE CORP J	5108_JP	288,190.00	9,859,411.00	
BRIT AMER TOBACCO	BATS_LN	413,988.00	24,215,543.35	
BRITISH AEROSPACE	BA/_LN	1,744,004.00	12,888,678.06	
BROOKFIELD ASSET	BAM/A_CN	44,199.00	1,390,426.08	
BROTHER INDUSTRIES	6448_JP	217,100.00	3,782,409.48	
BT GROUP	BT/A_LN	2,739,049.00	15,327,287.72	
BUNZL ORD 25P	BNZL_LN	326,366.00	9,793,307.89	
CAE INC	CAE_CN	193,800.00	2,659,117.39	
CALTEX AUSTRALIA LIMITED	CTX_AU	2,963.00	76,129.59	
CAN IMPERIAL BK OF COMMERCE	CM_CN	338,600.00	27,442,959.49	
CANADIAN NATL RAILWAY CO	CNR_CN	151,755.00	9,610,528.48	
CANADIAN NATURAL RESOURCES	CNQ_CN	468,000.00	15,717,038.61	
CANADIAN PACIFIC RAILWAY LTD	CP_CN	23,400.00	3,525,707.23	
CAPITA PLC	CPI_LN	886,869.00	6,194,051.07	
CARNIVAL PLC	CCL_LN	208,096.00	10,242,455.21	
CASINO GUICH-PERR	CO_FP	16,396.00	936,528.95	
CENOVUS ENERGY INC	CVE_CN	320,500.00	5,000,615.51	
CENTRAL JAPAN RWY	9022_JP	44,063.00	4,259,486.57	
CGI GROUP INC	GIB/A_CN	29,982.00	1,206,018.96	
CHEUNG KONG INFRASTRUCTURE	1038_HK	269,000.00	2,605,941.01	
CHEUNG KONG PROPERTY	1113_HK	326,500.00	1,939,900.35	
CHIBA BANK Y50	8331_JP	939,000.00	4,933,866.15	
CHRISTIAN DIOR	CDI_FP	22,141.00	4,532,023.23	
CHUBU ELECTRIC POWER CO INC	9502_JP	452,200.00	6,703,710.15	
CHUGOKU BANK LTD	8382_JP	259,933.00	3,828,627.57	
CHUGOKU ELECTRIC POWER CO	9504_JP	30,100.00	389,443.95	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO		

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CK HUTCHISON HLDGS	1_HK	310,500.00	3,938,114.35	
CLP HLDGS HKD5	2_HK	782,500.00	6,979,333.31	
CNP ASSURANCES	CNP_FP	106,821.00	1,969,954.67	
COCA-COLA AMATIL A	CCL_AU	239,545.00	1,819,471.29	
COCHLEAR LIMITED	COH_AU	1.00	90.49	
COMMENWEALTH BK OF	CBA_AU	126,071.00	6,883,899.50	
COMMERZBANK AG ORD NPV	CBK_GY	128,219.00	1,709,910.25	
COMPAGNIE DE SAINT GOBAIN	SGO_FP	35,569.00	1,588,652.04	
COMPASS GROUP	CPG_LN	1,091,085.00	19,004,673.47	
CONCORDIA FINANCIAL GROUP LT	7186_JP	1,767,710.00	10,139,597.57	
CONSTELLATION SOFTWARE INC	CSU_CN	200.00	88,425.70	
CONTINENTAL AG NPV	CON_GY	23,397.00	2,838,516.15	
COVIVIO	COV_FP	38,961.00	3,430,390.68	
CREDIT SUISSE GROUP AG	CSGN_SW	148,083.00	2,883,641.34	
CRESCENT POINT ENERGY TRUST	CPG_CN	42,362.00	929,997.06	
CSF THOMSON FRF20	HO_FP	77,008.00	5,530,592.19	
DAICEL CHEM INDS Y	4202_JP	135,932.00	1,212,198.64	
DAIKIN INDUSTRIES	6367_JP	208,700.00	19,629,429.16	
DAIMLER-BENZ AG	DAI_GY	255,848.00	16,987,927.44	
DAITO TRUST CONST	1878_JP	39,300.00	5,928,041.45	
DAIWA HOUSE INDS J	1925_JP	108,500.00	2,952,336.17	
DBS GROUP HOLDINGS	DBS_SP	1,072,100.00	13,204,347.91	
DDI CORPORATION	9433_JP	666,469.00	8,808,363.23	
DEN NORSKE BANK NO	DNB_NO	111,024.00	1,669,498.18	
DEUTSCHE BANK AG O	DBK_GY	155,224.00	5,088,542.73	
DEUTSCHE LUFTHANSA	LHA_GY	168,583.00	2,391,285.96	
DEUTSCHE POST AG	DPW_GY	119,419.00	3,942,683.91	
DEUTSCHE TELEKOM	DTE_GY	858,954.00	11,728,921.66	
DEUTSCHE WOHNEN AG-BR	DWNI_GR	260,903.00	6,638,919.11	
DEXUS PROPERTY GROUP	DXS_AU	376,157.00	2,418,694.05	
DOLLARAMA INC	DOL_CN	41,973.00	2,582,760.66	
E.ON SE	EOAN_GR	295,388.00	5,296,035.81	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
EAST JAPAN RAILWAY	9020_JP	69.00	4,544.15	
EASYJET PLC 0.25P	EZJ_LN	254,073.00	3,846,988.88	
EDENRED	EDEN_FP	132,151.00	2,720,479.85	
ELDORADO GOLD CORPORATION	ELD_CN	322,097.00	1,134,678.41	
ELECTRIC POWER DEVELOPMENT	9513_JP	73,000.00	1,941,487.10	
ELECTRICITE DE FRANCE	EDF_FP	1.00	11.47	
EMPIRE CO LTD "A"	EMP/A_CN	446.00	10,860.28	
ENCANA CORP	ECA_CN	8,700.00	86,390.86	
ENGIE	ENGI_FP	197,545.00	2,512,484.44	
EQUINOR	EQNR_NO	121,906.00	2,635,640.76	
ERSTE GROUP BANK	EBS_AV	839,634.00	26,525,113.94	
EUTELSAT COMMUNICATIONS	ETL_FP	187,643.00	3,793,170.84	
EXPERIAN PLC	EXPN_LN	1,186,782.00	22,620,382.39	
FERGUSON PLC	FERG_LN	142,652.00	8,441,403.17	
FINNING INTERNATIONAL INC	FTT_CN	14.00	422.12	
FIRST CAPITAL REALTY INC	FCR_CN	154,413.00	2,543,860.29	
FIRST QUANTUM MINERALS LTD	FM_CN	11,375.00	50,387.41	
FORTESCUE METALS GROUP LTD	FMG_AU	209,569.00	604,357.00	
FRANCE TELECOM SA	FTE_FP	75,808.00	1,261,941.96	
FRAPORT AG	FRA_GR	24,877.00	1,635,342.31	
FRESENIUS MEDICAL CARE AG &	FME_GY	151,260.00	11,622,208.03	
FRESENIUS SE & CO KGAA	FRE_GR	170,189.00	10,680,258.96	
FUJI HEAVY INDUSTRIES LTD	7270_JP	378,362.00	12,232,363.53	
FUJIFILM HOLDINGS CORP	4901_JP	5.00	153.63	
GALAXY ENTERTAINMENT GROUP	27_HK	158,000.00	556,675.21	
GDF SUEZ - STRIP VVPR	GSZBS_BB	111,510.00	0.00	
GEA GROUP	G1A_GY	20,369.00	953,696.39	
GECINA ORD FRF 100	GFC_FP	9,297.00	1,475,755.81	
GEMALTO	GTO_NA	22,858.00	1,194,841.63	
GIVAUDAN	GIVN_SW	1,574.00	3,053,286.27	
GJENSIDIGE FORSIKRING ASA	GJF_NO	36,175.00	637,478.90	
GKN ORSH 0.5GBP	GKN_LN	1,862,903.00	8,144,519.38	

Group: INTERNATIONAL - Internal

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
GLENCORE XSTRATA PLC	GLEN_LN	2,761,308.00	7,406,534.96	
GOLDCORP INC	G_CN	140,703.00	2,174,155.64	
GOLDEN AGRI-RESOURCES LTD	GGR_SP	2,541,800.00	789,086.81	
GOODMAN GROUP	GMG_AU	25,671.00	134,495.58	
GPT GROUP	GPT_AU	1,263,326.00	4,754,981.81	
GROUP DANONE ORD	BN_FP	2.00	139.56	
HACHIJUNI BANK LTD/THE	8359_JP	685,900.00	3,552,251.50	
HANG LUNG PROPERTIES LTD	101_HK	1,326,000.00	2,564,835.64	
HANKYU HANSHIN HOLDINGS, INC	9042_JP	87,525.00	2,619,856.30	
HANNOVER RUECKVERSICHERU	HNR1_GR	91,294.00	7,844,337.94	
HARVEY NORMAN HOLDINGS LTD	HVN_AU	304,250.00	1,249,469.94	
HEALTHSCOPE LTD	HSO_AU	372,258.00	872,217.40	
HEIDELBERGER CEMENT	HEI_GY	65,330.00	4,659,999.09	
HEINEKEN HOLDING NV	HEIO_NA	58,988.00	4,216,911.55	
HEINEKEN NV	HEIA_NA	6.00	517.63	
HENKEL AG & CO	HEN_GY	108,898.00	6,773,917.21	
HERMES INTERNATIONAL	RMS_FP	14,359.00	5,635,284.60	
HIKARI TSUSHIN INC	9435_JP	31,100.00	2,930,034.16	
HIROSHIMA BANK LTD/THE	8379_JP	717,628.00	3,269,339.29	
HISAMITSU PHARMACEUTICAL CO	4530_JP	3,400.00	191,583.59	
HITACHI CHEMICAL	4217_JP	169,800.00	3,845,929.12	
HITACHI HIGH-TECHNOLOGIES CO	8036_JP	105,300.00	3,950,971.41	
HITACHI METALS LTD	5486_JP	105,976.00	1,539,926.37	
HKT TRUST AND HLT LTD	6823_HK	1,563,000.00	2,121,974.67	
HONG KONG EXCHANGES & CLEAR	388_HK	116,500.00	2,642,102.72	
HSBC HOLDINGS ORD	HSBA_LN	6,854,649.00	58,919,215.20	
HUSKY ENERGY INC	HSE_CN	175,800.00	2,129,053.67	
ICADE	ICAD_FP	24,399.00	1,855,293.26	
IGM FINANCIAL INC	IGM_CN	88,300.00	2,525,979.17	
IIDA GROUP HOLDINGS CO LTD	3291_JP	156,200.00	2,420,891.79	
IMPERIAL BRANDS PLC	IMB_LN	231,802.00	10,903,037.59	
IMPERIAL OIL LTD	IMO_CN	41,900.00	1,439,433.17	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO		

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
INCITEC PIVOT LTD	IPL_AU	105,660.00	228,153.19	
INDEPENDENT TANKERS CORP	ITCL_NO	1,840.00	0.00	
INDUSTRIAL ALLIANCE INSURANCE	IAG_CN	99,300.00	3,744,082.46	
INFINEON TECHNOLOGIES AG	IFX_GY	598,930.00	7,053,983.70	
ING GROEP NV NLG1	INGA_NA	911,015.00	12,575,711.31	
INMARSAT PLC	ISAT_LN	17,802.00	272,093.86	
INTACT FINANCIAL CORP	IFC_CN	25,697.00	1,890,396.52	
INTER PIPELINE LTD	IPL_CN	225,800.00	4,768,706.76	
INTERCONTINENTAL HOTELS	IHG_LN	262,417.00	12,063,339.74	
INTERTEK GROUP	ITRK_LN	203,824.00	9,313,844.99	
ISHARES MSCI AUSTRALIA ETF	EWA	100,000.00	2,121,750.00	
ISHARES MSCI CANADA	EWC	129,000.00	3,377,474.40	
ISHARES MSCI EAFE INDEX FUND	EFA	209,400.00	12,091,054.08	
ITOCHU CORP Y50	8001_JP	646,400.00	5,748,494.06	
JAMES HARDIE INDUSTRIES PLC	JHX_AU	158,205.00	2,488,322.82	
JAPAN AIRLINES CO LTD	9201_JP	61,506.00	1,833,271.26	
JARDINE CYCLE & CARRIAGE LTD	JCNC_SP	85,200.00	2,483,876.64	
JOHNSON MATTHEY PLC	JMAT_LN	133,265.00	5,889,264.18	
K+S AG	SDF_GR	42,298.00	1,356,145.58	
KAJIMA CORP Y50	1812_JP	1,357,000.00	9,242,113.32	
KANSAI ELEC POWER	9503_JP	79,900.00	749,148.19	
KANSAI PAINT CO Y5	4613_JP	179,356.00	4,066,368.10	
KERING	KER_FP	18,986.00	4,162,040.38	
KERRY GROUP PLC-A	KYG_ID	7,508.00	160,113.80	
KERRY PROPERTIES	683_HK	460,500.00	1,186,644.93	
KINGFISHER PLC	KGF_LN	353,770.00	1,790,841.51	
KINROSS GOLD CORP	K_CN	900,584.00	3,008,636.85	
KIRIN BREWERY CO C	2503_JP	1.00	16.49	
KOBE STEEL	5406_JP	3.00	33.26	
KOMATSU Y50	6301_JP	499,100.00	11,092,153.17	
KON.VOPAK EUR	VPK_NA	53,623.00	2,383,259.19	
KONICA MINOLTA INC	4902_JP	3.00	29.88	

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
KONINKLIJKE AHOLD DELHAIZE NV	AD_NA	142,758.00	3,054,956.20	
KUEHNE & NAGEL INTL AG	KNIN_SW	11,422.00	1,635,011.91	
KURARAY CO Y50	3405_JP	535,928.00	7,180,646.59	
LEND LEASE GROUP	LLC_AU	117,900.00	1,228,283.69	
LI & FUNG LTD	494_HK	1,824,000.00	1,109,469.90	
LINDE AG	LIN_GY	42,390.00	8,435,536.68	
L'OREAL FRF10	OR_FP	1.00	174.23	
LVMH MOET-HENNESSY	MC_FP	60,049.00	11,099,458.19	
MACQUARIE BANK LIMITED	MQG_AU	59,944.00	3,561,280.32	
MAKITA ELECTRIC Y5	6586_JP	26,488.00	1,894,123.27	
MANULIFE FINANCIAL CORP	MFC_CN	362,600.00	6,367,265.02	
MAPFRE SA	MAP_SM	900,000.00	2,874,448.04	
MARINE HARVEST	MHG_NO	38,382.00	654,947.19	
MARUICHI STEEL TUBE LTD	5463_JP	82,600.00	2,896,721.85	
MEBUKI FINANCIAL GROUP INC	7167_JP	1,186,380.00	4,121,076.32	
MEGGITT	MGGT_LN	665,979.00	4,001,712.75	
MERCK KGAA DEM NPV	MRK_GY	25,184.00	2,775,556.92	
MERLIN ENTERTAINMENT	MERL_LN	976.00	6,378.32	
METRO INC -A	MRU_CN	3.00	92.77	
MICHELIN (CGDE)	ML_FP	97,072.00	9,878,642.14	
MIRACA HOLDINGS INC	4544_JP	5,064.00	218,636.02	
MIRVAC GROUP	MGR_AU	1,493,122.00	2,214,681.68	
MITSUBISHI CORP Y5	8058_JP	567,000.00	9,389,566.60	
MITSUBISHI ELEC CP	6503_JP	1,531,200.00	20,040,891.39	
MITSUBISHI GAS CHEMICAL CO	4182_JP	273,800.00	3,769,287.21	
MITSUBISHI MATERLS	5711_JP	96,300.00	3,983,031.42	
MITSUBISHI MOTORS CORP	7211_JP	1,012,900.00	4,990,186.50	
MITSUBISHI UFJ FINANCIAL CORP	8306_JP	728,294.00	3,753,834.69	
MITSUMI + CO JPY50	8031_JP	1,267,400.00	18,334,175.86	
MITSUMI CHEMICALS I	4183_JP	148,000.00	688,006.59	
MITSUMI FUDOSAN CO	8801_JP	125.00	2,479.39	
MITSUMI O.S.K. LINE	9104_JP	1,203,000.00	2,752,862.06	
Group: INTERNATIONAL - Internal	Portfolio: EAFE QUANTITATIVE PORTFOLIO			

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
MITSUI SUMITOMO INSURANCE	8725_JP	446,000.00	14,395,497.44	
MIXI INC	2121_JP	52,200.00	1,971,575.04	
MIZUHO FINANCIAL GROUP	8411_JP	4,166,967.00	8,946,557.07	
MOBILEYE NV	MBLY	21,325.00	1,049,034.33	
MONDI PLC	MNDI_LN	713,555.00	14,786,965.74	
MORRISON <WM.>	MRW_LN	352,904.00	1,193,952.33	
MUNCHENER RUCKVS	MUV2_GY	76,060.00	14,499,226.23	
NAMCO BANDAI HOLDINGS	7832_JP	13,900.00	390,764.70	
NATIONAL BANK OF CANADA	NA_CN	240,387.00	9,362,394.72	
NATIONAL GRID GROU	NG/_LN	882,254.00	12,167,994.81	
NATL AUSTRALIA BK	NAB_AU	540,206.00	11,655,038.22	
NESTLE SA CHF	NESN_SW	261,793.00	18,574,207.13	
NEW WORLD DEVEL CO	17_HK	3,145,000.00	2,917,889.82	
NEWCREST MINING LIMITED	NCM_AU	30,118.00	473,498.60	
NICE SYSTEMS LTD	NICE_IT	65,041.00	3,374,979.63	
NIPPON ELECTRIC GLASS CO LTD	5214_JP	182,000.00	921,867.25	
NIPPON PAINT CO LTD	4612_JP	1.00	31.99	
NIPPON STEEL & SUMITOMO	5401_JP	56,100.00	1,159,849.86	
NIPPON TEL+TEL CP	9432_JP	293,761.00	7,266,672.26	
NISSAN MOTOR CO Y5	7201_JP	418,458.00	4,022,337.13	
NN GROUP NV	NN_NA	193,338.00	6,470,159.68	
NOK CORP	7240_JP	2.00	42.99	
NORSK HYDRO AS NOK	NHY_NO	211,903.00	1,084,722.96	
NOVARTIS AG CHF 20	NOVN_SW	101,056.00	7,419,554.65	
NTT DOCOMO INC	9437_JP	1,088,094.00	18,093,184.53	
NWS HOLDINGS LTD	659_HK	413,000.00	639,753.99	
NXP SEMICONDUCTORS NV	NXPI	48,101.00	4,035,927.25	
OBAYASHI CORP JPY5	1802_JP	817,000.00	7,170,076.62	
OIL SEARCH LTD	OSH_AU	86,367.00	421,404.91	
OJI HOLDINGS CORP	3861_JP	1,142,000.00	5,157,600.20	
OMV AG AUSH100	OMV_AV	501,111.00	18,198,131.10	
ONEX CORPORATION	ONEX_CN	33,200.00	2,104,157.94	

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ONO PHARMACEUTICAL CO LTD	4528_JP	80,200.00	2,148,170.00	
OPEN TEXT CORP	OTC_CN	41,300.00	2,503,793.85	
ORIGIN ENERGY LIMITED	ORG_AU	369,996.00	1,840,719.38	
ORIX CORP Y50	8591_JP	246,700.00	3,806,230.30	
ORKLA ASA NWKR 6.2	ORK_NO	122,498.00	1,026,595.09	
OSAKA GAS CO Y50	9532_JP	2,515,000.00	9,559,124.25	
OTSUKA HOLDINGS CO LTD	4578_JP	125,100.00	5,316,805.82	
OVERSEA CHINESE BANKING	OCBC_SP	2,084,200.00	13,554,933.76	
PARGESA HOLDING SA-BR	PARG_SW	19,194.00	1,346,647.71	
PCCW LTD	8_HK	1,836,000.00	1,136,732.07	
PEARSON ORD 25P	PSON_LN	275,321.00	3,413,899.41	
PEMBINA PIPELINE CORP	PPL_CN	186,500.00	5,624,863.57	
PERSIMMON	PSN_LN	59,774.00	1,657,439.22	
PHILIPS ELECTRONICS	PHIA_NA	212,314.00	6,082,006.01	
PORSCHE AG-PFD	PAH3_GR	49,114.00	4,204,803.63	
POTASH CORP OF	POT_CN	37,081.00	815,582.10	
POWER FINANCIAL CORP	PWF_CN	196,000.00	5,001,723.87	
PROSIEBENSAT.1 MEDIA AG	PSM_GY	109,294.00	5,333,097.13	
QANTAS AIRWAYS LTD	QAN_AU	96,773.00	208,833.79	
RAIFFEISEN BANK INTERNATIONAL	RBI_AV	369,351.00	7,649,748.87	
RECKITT BENCKISER GROUP PLC	RB/_LN	1.00	88.47	
REED INTERNATIONAL	REL_LN	1,117,138.00	19,244,167.27	
RELX NV	REN_NA	333,646.00	5,501,161.71	
REMY COINTREAU	RCO_FP	25,012.00	2,111,622.44	
RESONA HOLDINGS INC	8308_JP	309,296.00	1,523,109.45	
RESTAURANT BRANDS INTL	QSR_CN	19,000.00	919,172.35	
REXEL SA	RXL_FP	171,548.00	2,499,421.28	
RICOH CO Y50	7752_JP	1.00	11.13	
RIO TINTO PLC	RIO_LN	228,417.00	7,699,137.38	
ROCHE HLDGS AG GEN	ROG_SW	43,609.00	9,813,211.76	
ROYAL BANK OF CANADA	RY_CN	566,033.00	37,065,288.91	
ROYAL BK SCOT GBP	RBS_LN	717,663.00	3,502,592.27	

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ROYAL DUTCH SHELL PLC - A SHS	RDSA_LN	1,832,153.00	47,519,316.29	
ROYAL DUTCH SHELL PLC - B SHS	RDSB_LN	724,178.00	20,921,054.89	
ROYAL MAIL PLC	RMG_LN	713,837.00	4,907,622.80	
RWE AG	RWE_GY	87,668.00	1,990,046.38	
SAGE GROUP PLC	SGE_LN	514,461.00	5,014,212.28	
SAGEM S.A. NEW	SAF_FP	46,362.00	3,359,170.77	
SAINSBURY(J) GBP0.	SBRY_LN	9,262.00	34,939.70	
SANDS CHINA LTD	1928_HK	212,800.00	801,992.87	
SANKYO CO	6417_JP	3.00	198.30	
SANOFI	SAN_FP	113,482.00	10,047,753.60	
SANTEN PHARMACEUTICAL CO	4536_JP	3,150.00	24,348.26	
SAP AG	SAP_GY	317,028.00	23,204,525.41	
SAPUTO INC	SAP_CN	63,800.00	2,182,202.06	
SCENTRE GROUP	SCG_AU	1,647,967.00	5,353,056.91	
SCHIBSTED ASA - B SHS	SCHB_NO	7,690.00	229,418.51	
SCHIBSTED ASA NWKR	SCH_NO	5,734.00	179,730.71	
SCHINDLER-HLDG AG	SCHN_SW	8,447.00	1,433,739.18	
SCHNEIDER ELECTRIC	SU_FP	59,589.00	4,022,828.49	
SCOR REGROUPE	SCR_FP	150,625.00	5,199,364.71	
SEGA SAMMY HOLDINGS INC	6460_JP	281,400.00	4,004,567.68	
SEGRO PLC	SGRO_LN	669,662.00	4,207,521.84	
SEIKO EPSON CORPORATION	6724_JP	101,700.00	1,977,782.84	
SEVEN GENERATIONS ENERGY A	VII_CN	42,400.00	892,998.32	
SHIMAMURA CO	8227_JP	2,185.00	166,534.84	
SHIMIZU CORP Y50	1803_JP	587,000.00	5,432,798.36	
SHIN-ETSU CHEMICAL	4063_JP	360,000.00	26,390,220.38	
SHINSEI BANK	8303_JP	98,000.00	194,835.96	
SHIRE PLC	SHP_LN	40,957.00	3,216,292.40	
SHIZUOKA BANK Y50	8355_JP	48,000.00	396,440.88	
SIEMENS AG DEM 5.0	SIE_GY	166,760.00	17,771,582.55	
SIKA AG	SIKA_SW	646.00	2,494,090.53	
SINGAPORE AIRLINES	SIA_SP	240,400.00	1,882,166.19	
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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SINGAPORE TECH ENG	STE_SP	585,600.00	1,394,912.25	
SINGAPORE TELECOMM	ST_SP	1,518,500.00	4,344,232.00	
SINO LAND CO ORD H	83_HK	1,084,000.00	1,664,867.30	
SJM HOLDINGS LTD	880_HK	1,402,000.00	918,027.34	
SMITHS GROUP PLC	SMIN_LN	309,528.00	5,752,095.42	
SNC-LAVALIN GROUP INC	SNC_CN	14,900.00	622,098.64	
SOCIETE GENERALE	GLE_FP	51,963.00	2,187,956.40	
SODEXHO ALLIANCE	SW_FP	69,478.00	7,447,278.92	
SOFTBANK AM CORP	9984_JP	164,000.00	11,166,969.51	
SOFTBANK INVESTMENT CORP	8473_JP	322,100.00	4,150,845.92	
SONIC HEALTHCARE LIMITED	SHL_AU	129,278.00	2,154,418.09	
SOUTH32 LTD	S32_AU	809,265.00	1,280,129.61	
ST.JAMES PLACE CAP	STJ_LN	81,199.00	1,057,530.55	
STANDARD CHARTERED PLC	STAN_LN	142,830.00	1,171,256.70	
STARHUB LTD	STH_SP	600,200.00	1,243,531.10	
STOCKLAND TRUST GR	SGP_AU	818,517.00	2,796,797.55	
SUEZ	SEV_FP	1.00	17.13	
SUMITOMO MITSUI FINANCIAL	8316_JP	77,100.00	3,460,783.56	
SUMITOMO RUBBER INDUSTRIES	5110_JP	258,100.00	4,116,507.52	
SUN HUNG KAI PROPE	16_HK	158,000.00	1,925,706.88	
SUN LIFE FINANCIAL SVSC CAN	SLF_CN	42,600.00	1,478,977.03	
SUNCOR ENERGY INC	SU_CN	353,000.00	11,084,444.87	
SUNCORP-METWAY LIMITED	SUN_AU	143,091.00	1,365,399.13	
SUNTEC REIT	SUN_SP	2,721,700.00	3,314,083.13	
SURUGA BANK LTD	8358_JP	262,900.00	6,485,934.70	
SUZUKI MOTOR CORP NPV	7269_JP	228.00	7,018.40	
SWISS LIFE HOLDING-REG	SLHN_SW	14,000.00	3,948,131.80	
SWISS PRIME SITE-REG	SPSN_SW	29,077.00	2,552,357.72	
SWISS RE AG	SREN_SW	41,262.00	3,658,409.59	
SYNGENTA CHF	SYNN_SW	10,457.00	4,632,853.56	
TAIHEIYO CEMENT CO	5233_JP	748,000.00	2,034,958.67	
TAISEI CORP Y50	1801_JP	96,000.00	732,590.31	
Group: INTERNATIONAL - Internal	Portfolio:	EAFE QUANTITATIVE PORTFOLIO		

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
TAISHO PHARMACEUTICAL	4581_JP	1.00	97.12	
TAIYO NIPPON SANSO	4091_JP	241,500.00	2,829,876.25	
TANABE SEIYAKU CO LTD	4508_JP	115,266.00	1,842,776.86	
TATE + LYLE GBP0.2	TATE_LN	91,744.00	905,128.74	
TAYLOR WIMPEY PLC	TW/_LN	133,363.00	337,601.07	
TECHNIP-COFLEXIP	TEC_FP	67,051.00	4,056,348.95	
TECK RESOURCES LTD	TECK/B_CN	1.00	7.08	
TEIJIN LIMITED	3401_JP	211,000.00	2,835,435.52	
TELENOR ASA	TEL_NO	61,846.00	842,953.90	
TELUS CORP	T_CN	32,900.00	1,045,392.06	
TOHO CO(FILM) Y500	9602_JP	123,100.00	3,833,092.10	
TOHO GAS CO	9533_JP	571,733.00	3,681,342.66	
TOHOKU ELECTRIC PO	9506_JP	341,481.00	4,661,065.63	
TOKIO MARINE HOLDINGS INC	8766_JP	178,300.00	7,976,102.98	
TOKYO ELECTRIC POWER CO	9501_JP	987,800.00	5,362,117.30	
TOKYO ELECTRON Y50	8035_JP	156,400.00	14,035,710.55	
TOKYO GAS CO Y50	9531_JP	2,354,391.00	9,835,986.76	
TOKYU CORP JPY50	9005_JP	1.00	8.60	
TOPPAN PRINTING CO	7911_JP	703,198.00	5,540,821.02	
TORAY INDUSTRIES I	3402_JP	116,066.00	989,555.12	
TORONTO-DOMINION BANK	TD_CN	763,471.00	35,154,976.75	
TOTAL SA	FP_FP	383,838.00	18,818,773.17	
TOURMALINE OIL CORP	TOU_CN	28,076.00	767,195.19	
TOYODA GOSEI CO LTD	7282_JP	71.00	2,041.87	
TOYOTA INDUSTRIES CORP	6201_JP	4,425.00	133,078.97	
TOYOTA MOTOR CORP	7203_JP	338,936.00	18,213,744.77	
TOYOTA TSUSHO CORP	8015_JP	5,520.00	111,594.04	
TRANSCANADA CORP	TRP_CN	114,900.00	5,048,139.86	
TREASURY WINE ESTATES LTD	TWE_AU	40,162.00	350,876.65	
UBS GROUP AG	UBSG_SW	148,482.00	2,801,397.58	
UNIBAIL-RODAMCO-WESTFILED	URW_NA	11,488.00	3,089,544.14	
UNICREDIT SPA	UCG_IM	1,230,000.00	3,591,291.41	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN		EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
UNILEVER NV CERT.	UNA_NA	303,026.00	12,579,589.36	
UNILEVER ORD 1.4P	ULVR_LN	500,329.00	22,060,332.55	
UNIPER SE	UN01_GR	29,538.00	736,663.88	
UOL GROUP	UOB_SP	879,500.00	12,756,200.98	
UOL GROUP LTD	UOL_SP	271,600.00	1,170,723.53	
VALEANT PHARMACEUTICALS	VRX_CN	1.00	95.71	
VALEO FRF20	FR_FP	55,453.00	2,964,822.28	
VERESEN INC	VSN_CN	33,500.00	341,081.65	
VERMILION ENERGY INC	VET_CN	14,500.00	611,434.51	
VINCI GTM	DG_FP	5.00	335.29	
VIVENDI UNIVERSAL EUR	VIV_FP	195,861.00	3,741,836.08	
VODAFONE GROUP	VOD_LN	4,152,079.00	13,472,438.96	
VOEST-ALPINE	VOE_AV	305,389.00	10,726,249.76	
VOLKSWAGEN AG	VOW_GY	38,930.00	8,740,989.80	
VOLKSWAGEN AG NON	VOW3_GY	42,421.00	8,716,869.16	
WEIR GROUP	WEIR_LN	338,692.00	7,625,835.75	
WENDEL	MF_FP	18,398.00	2,221,477.82	
WESFARMERS LTD	WES_AU	77,755.00	2,400,179.78	
WESTFIELD CORP	WFD_AU	44,162.00	344,605.36	
WESTPAC BANKING CO	WBC_AU	297,837.00	6,675,316.01	
WHEATON PRECIOUS METALS	WPM_CN	380,800.00	7,403,135.48	
WILMAR INTERNATIONAL LTD SGD	WIL_SP	640,300.00	1,613,588.69	
WOLTERS KLUWER NV	WKL_NA	44,206.00	1,576,604.85	
WPP GROUP	WPP_LN	592,453.00	14,312,573.37	
WYNN MACAU LTD	1128_HK	621,600.00	774,214.59	
YAMADA DENKI CO LTD	9831_JP	948,600.00	4,769,556.84	
YAMAGUCHI FINANCIAL GROUP	8418_JP	323,781.00	3,522,895.38	
YAMAHA CORP Y50	7951_JP	72,800.00	1,174,581.85	
YAMANA GOLD INC	YRI_CN	1,893,388.00	6,952,992.31	
YARA INTERNATIONAL ASA	YAR_NO	23,012.00	915,322.28	
ZODIAC SA	ZC_FP	1.00	19.59	
ZURICH FINANCIAL SERVICES AG	ZURN_SW	6,059.00	1,599,763.45	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO				
INTERNATIONAL COMMON STOCKS TOTAL		172,985,445.00	2,274,248,558.80	
Instrument: INTF INTERNATIONAL FUNDS				
EAFE QUANTITATIVE - LIQUIDITY		1,070,422.96	107,042,295.81	
INTERNATIONAL FUNDS TOTAL		1,070,422.96	107,042,295.81	
EAFE QUANTITATIVE PORTFOLIO TOTAL		174,182,860.96	2,388,929,246.40	2,455,962,619.00

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal				
Portfolio: I-VAL		INTERNATIONAL VALUE PORTFOLIO		
Instrument: COM		COMMON STOCK		
BARRICK GOLD CORP.	ABX	755,000.00	28,277,553.85	
CHINA MOBILE LIMITED	CHL	429,339.00	21,907,906.91	
COMPANIA DE MINAS ADR	BVN	984,000.00	12,122,082.00	
FOMENTO ECONOMICO MEX SP	FMX	229,000.00	14,105,489.51	
ICICI BANK LTD - ADR	IBN	2,250,000.00	16,400,732.35	
SOCIEDAD QUIMICA ADR	SQM	668,679.00	17,386,646.70	
TAIWAN SEMICONDUCTOR ADR	TSM	500,000.00	8,709,540.00	
COMMON STOCK TOTAL		5,816,018.00	118,909,951.32	
Instrument: CTRY		COUNTRY FUNDS - CLOSED END		
ISHARES MSCI SOUTH KOREA	EWY	179,900.00	5,875,900.34	
COUNTRY FUNDS - CLOSED END TOTAL		179,900.00	5,875,900.34	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
A P MOLLER MAERSK A/S	MAERSKB_DC	13,024.00	16,010,250.18	
AIR LIQUIDE	AI_FP	300,000.00	30,441,372.08	
ALLIANZ AG NPV(REG	ALV_GY	184,527.00	28,057,990.02	
AMS AG	AMS_SW	700,000.00	24,884,136.38	
ANGLO AMERICAN ORD	AAL_LN	1,400,000.00	31,749,999.17	
ARYZTA AG	ARYN_SW	457,698.00	32,996,591.97	
BARRICK GOLD CORP	ABX_CN	500,000.00	9,325,983.82	
BAYERISCHE MOTOREN WERKE	BMW_GY	200,000.00	23,109,583.77	
BCO SANTANDER CENTAL HISP	SAN_SM	3,877,422.00	27,904,373.17	
BEC WORLD PCL-FOREIGN	BEC/F_TB	0.00	0.00	
BHP GROUP PLC	BHP_LN	300,000.00	8,537,786.97	
BHP LIMITED	BHP_AU	500,000.00	15,977,005.21	
BID CORP LTD	BID_SJ	959,842.00	16,384,421.20	
BNP PARIBAS	BNP_FP	685,000.00	39,271,893.47	
BRIDGESTONE CORP J	5108_JP	850,000.00	29,594,980.23	
BRITISH LAND CO OR	BLND_LN	4,000,000.00	30,248,756.00	
BRITVIC PLC	BVIC_LN	2,000,000.00	14,216,101.16	
BURBERRY GROUP	BRBY_LN	1,800,000.00	40,202,417.95	
CANON INC JPY50	7751_JP	1,030,000.00	32,935,801.47	
Group: INTERNATIONAL - Internal	Portfolio:	INTERNATIONAL VALUE PORTFOLIO		

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Group: INTERNATIONAL - Internal				
Portfolio: I-VAL		INTERNATIONAL VALUE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CENTRAL AND EASTERN EUROPE	CEE	109,325.00	1,976,255.96	
CHAROEN P FEEDMILL	CPF/F_TB	27,000,000.00	21,885,267.60	
CHINA MOBILE HK LTD HKD 0.1	941_HK	3,090,000.00	33,094,853.40	
CIA BRASILEIRA DE DIS-PREF	PCAR4_BZ	750,000.00	24,441,344.28	
CK HUTCHISON HLDGS	1_HK	4,021,000.00	43,159,680.96	
COCA-COLA AMATIL A	CCL_AU	2,067,260.00	21,524,645.05	
COMPAGNIE DE SAINT GOBAIN	SGO_FP	600,000.00	26,880,153.75	
COSCO SHIPPING PORTS LTD	1199_HK	21,944,000.00	29,585,900.14	
CTT - CORREIOS DE PORTUGAL	CTT_PL	2,300,000.00	15,312,003.08	
DAIMLER-BENZ AG	DAI_GY	300,000.00	19,471,594.78	
DEUTSCHE POST AG	DPW_GY	1,150,000.00	26,671,243.41	
DISTRIBUIDORA INTERNACIONAL	DIA_SM	3,000,000.00	14,576,252.75	
EQUINOR	EQNR_NO	1,640,000.00	21,614,029.36	
ERICSSON LM-B	ERICB_SS	4,100,000.00	44,494,597.11	
ESPRIT HOLDINGS	330_HK	12,774,400.00	11,855,955.73	
EXPERIAN PLC	EXPN_LN	1,600,000.00	27,595,967.21	
FORTUM OYJ	FORTUM_FH	1,800,000.00	31,418,414.64	
GINKO INTERNATIONAL CO LTD	8406_TT	950,000.00	12,221,773.76	
GROUP DANONE ORD	BN_FP	250,000.00	17,893,525.14	
HEINEKEN NV	HEIA_NA	186,263.00	13,700,425.70	
HON HAI PRECISION INDUSTRY CO	2317_TT	12,136,503.50	25,452,860.39	
HONDA MOTOR CO COM	7267_JP	1,098,843.00	35,265,052.40	
HOYA CORP Y50	7741_JP	961,200.00	35,144,238.71	
HSBC HOLDINGS ORD	HSBA_LN	6,125,000.00	59,653,027.51	
HYUNDAI MOTOR CO K	005380_KS	235,000.00	37,771,468.41	
IMPERIAL OIL LTD	IMO_CN	883,700.00	30,581,690.34	
INFOSYS TECHNOLOGIES LTD	INFO_IN	1,700,000.00	25,041,877.72	
ING GROEP NV NLG1	INGA_NA	3,100,000.00	41,096,496.80	
INSURANCE AUSTRALIA GROUP	IAG_AU	7,000,000.00	32,322,682.95	
INTIME RETAIL GROUP	1833_HK	15,493,500.00	13,364,250.63	
ISHARES MSCI EMERGING MKT	EEM	235,000.00	6,657,436.49	
ISHARES MSCI ITALY	EWI	1,250,000.00	30,798,605.00	

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-VAL		INTERNATIONAL VALUE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
ISHARES MSCI SOUTH AFRICA	EZA	80,000.00	2,760,146.07	
JEAN COUTU GROUP INC A	PJC/A_CN	1,700,000.00	30,231,518.37	
KAMIGUMI CO Y50	9364_JP	392,000.00	3,412,175.85	
KERING	KER_FP	200,000.00	37,600,428.23	
MARKS+ SPENCER ORD	MKS_LN	3,500,000.00	23,443,607.21	
MATSUMOTOKIYOSHI HOLDINGS	3088_JP	300,000.00	13,440,308.44	
MEDIATEK INC	2454_TT	2,200,000.00	29,740,198.25	
MITIE GROUP PLC	MTO_LN	9,000,000.00	28,885,846.90	
MITSUBISHI UFJ FINANCIAL CORP	8306_JP	7,000,000.00	39,586,409.97	
MORRISON <WM.>	MRW_LN	6,181,061.00	24,494,545.19	
MUNCHENER RUCKVS	MUV2_GY	165,000.00	23,603,035.72	
NAMCO BANDAI HOLDINGS	7832_JP	1,100,000.00	22,219,737.30	
NATURA COSMETICOS	NATU3_BZ	3,504,300.00	31,752,152.39	
NESTLE SA CHF	NESN_SW	700,000.00	47,489,833.50	
NIHON KOHDEN CORP	6849_JP	700,000.00	12,217,880.55	
NINTENDO CO LTD	7974_JP	206,000.00	23,027,330.20	
NIPPON TELEVISION	9404_JP	1,800,000.00	28,387,533.61	
NOVARTIS AG CHF 20	NOVN_SW	905,044.00	59,392,427.56	
NOVO NORDISK A/S-B	NOVOB_DC	1,000,000.00	33,839,541.67	
POWER ASSETS HOLDINGS LTD	6_HK	2,600,000.00	12,976,665.06	
POWER CORP OF CANADA	POW_CN	810,400.00	20,192,139.53	
PUBLICIS GROUPE	PUB_FP	460,000.00	31,194,867.79	
RIOCAN REAL ESTATE INVST TR	REI-U_CN	1,400,000.00	27,361,639.86	
ROCHE HLDGS AG GEN	ROG_SW	224,000.00	42,606,995.51	
ROLLS-ROYCE HOLDINGS PLC	RR/_LN	1,500,000.00	26,503,692.43	
ROYAL DUTCH SHELL PLC - B SHS	RDSB_LN	1,620,000.00	51,674,035.73	
ROYAL MAIL PLC	RMG_LN	3,800,000.00	29,650,098.45	
SAINSBURY(J) GBP0.	SBRY_LN	4,771,509.00	18,570,751.72	
SAMSUNG ELECTRONIC	005930_KS	40,000.00	35,254,461.36	
SANRIO CO LTD	8136_JP	1,100,000.00	29,867,140.27	
SAP AG	SAP_GY	500,000.00	37,099,657.41	
SECOM CO Y50	9735_JP	300,000.00	21,780,956.98	

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

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Group: INTERNATIONAL - Internal				
Portfolio: I-VAL		INTERNATIONAL VALUE PORTFOLIO		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SEKISUI HOUSE Y50	1928_JP	1,047,700.00	9,277,970.09	
SEVEN & I HOLDINGS CO.	3382_JP	800,000.00	34,193,872.39	
SEVEN BANK LTD	8410_JP	8,000,000.00	29,645,144.65	
SINOTRANS LTD	598_HK	30,000,000.00	15,286,294.19	
SMITH & NEPHEW PLC	SN_LN	1,700,000.00	23,412,682.48	
SONY CORP JPY50	6758_JP	1,200,000.00	25,500,671.33	
STOREBRAND ASA NOK	STB_NO	6,810,000.00	25,904,658.50	
SWISS RE AG	SREN_SW	325,700.00	24,972,872.59	
TAIWAN SEMICONDUCTOR	2330_TT	4,667,010.00	9,930,740.07	
TECHNICOLOR - NON REGR	TCH_FP	5,000,000.00	29,725,249.68	
TELENOR ASA	TEL_NO	2,000,000.00	30,046,655.07	
TELEVISION BROADCA	511_HK	2,370,700.00	14,538,182.08	
TOTAL SA	FP_FP	250,000.00	10,032,249.80	
TREASURY WINE ESTATES LTD	TWE_AU	3,763,286.00	15,141,398.10	
UNILEVER NV CERT.	UNA_NA	800,000.00	31,811,330.16	
VODAFONE GROUP	VOD_LN	13,116,570.00	46,209,949.14	
WH GROUP LTD	288_HK	36,000,000.00	19,963,886.24	
WHITBREAD PLC	WTB_LN	700,000.00	35,671,093.34	
WOOLWORTHS GROUP LIMITED	WOW_AU	1,500,000.00	33,689,935.42	
YAMATO HOLDINGS CO	9064_JP	1,000,000.00	20,204,930.61	
YARA INTERNATIONAL ASA	YAR_NO	1,000,000.00	32,380,732.80	
YUE YUEN INDUSTRIAL	551_HK	6,600,000.00	18,998,706.77	
ZURICH FINANCIAL SERVICES AG	ZURN_SW	130,000.00	32,944,832.19	
INTERNATIONAL COMMON STOCKS TOTAL		348,148,787.50	2,754,114,812.15	
Instrument: INTF		INTERNATIONAL FUNDS		
INTERNATIONAL VALUE -		2,385,775.78	238,577,577.98	
INTERNATIONAL FUNDS TOTAL		2,385,775.78	238,577,577.98	
INTERNATIONAL VALUE PORTFOLIO TOTAL		356,530,481.28	3,117,478,241.79	2,982,257,468.00
TOTAL		2,587,271,199.18	9,594,961,825.24	10,638,656,113.75

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Group: INTERNATIONAL - External		
Portfolio: I-ARROW ARROWSTREET CAPITAL		
Instrument: INTF INTERNATIONAL FUNDS		
ARROWSTREET CAPITAL -	1,735,229,630.17	
ARROWSTREET CAPITAL - LQR	19,961,303.63	
INTERNATIONAL FUNDS TOTAL	1,755,190,933.80	
ARROWSTREET CAPITAL TOTAL	1,755,190,933.80	1,847,936,548.00

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-BABS STEWART INVESTORS		
Instrument: INTF INTERNATIONAL FUNDS		
FIRST STATE INVESTMENTS-	423,293,554.73	
FIRST STATE INVESTMENTS-	22,269,311.36	
INTERNATIONAL FUNDS TOTAL	445,562,866.09	
STEWART INVESTORS TOTAL	445,562,866.09	420,296,614.00

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-BERNS ALLIANCE BERNSTEIN EAFE		
Instrument: INTF INTERNATIONAL FUNDS		
BERNSTEIN - EQUITIES	1,824,786,536.46	
BERNSTEIN - LQR	2,806,500.59	
INTERNATIONAL FUNDS TOTAL	1,827,593,037.05	
ALLIANCE BERNSTEIN EAFE TOTAL	1,827,593,037.05	1,899,457,178.00

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-GEN GENESIS		
Instrument: INTF INTERNATIONAL FUNDS		
GENESIS - EQUITIES	282,204,645.12	
GENESIS - LIQUIDITY RESERVES	2,410,801.32	
INTERNATIONAL FUNDS TOTAL	284,615,446.44	
GENESIS TOTAL	284,615,446.44	295,810,072.90

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-LAZ LAZARD ASSET MANAGEMENT		
Instrument: INTF INTERNATIONAL FUNDS		
LAZARD ASSET MGT - EQUITY	591,226,507.62	
LAZARD ASSET MGT - LIQUIDITY	20,412,997.20	
INTERNATIONAL FUNDS TOTAL	611,639,504.82	
LAZARD ASSET MANAGEMENT TOTAL	611,639,504.82	597,388,685.90

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-MFS MFS		
Instrument: INTF INTERNATIONAL FUNDS		
MFS EQUITIES	1,776,353,722.40	
MSF LIQUIDITY	29,001,101.79	
INTERNATIONAL FUNDS TOTAL	1,805,354,824.19	
MFS TOTAL	1,805,354,824.19	1,753,224,097.00

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-SANF ALLIANCE BERNSTEIN EMERGING		
Instrument: INTF INTERNATIONAL FUNDS		
BERNSTEIN EMERGING - EQUITIES	289,296,848.59	
BERNSTEIN EMERGING - LIQUIDITY	7,311,357.13	
INTERNATIONAL FUNDS TOTAL	296,608,205.72	
ALLIANCE BERNSTEIN EMERGING TOTAL	296,608,205.72	314,574,113.70

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DESCRIPTION	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External		
Portfolio: I-WEL WELLINGTON MANAGEMENT		
Instrument: INTF INTERNATIONAL FUNDS		
WELLINGTON MGT - EQUITY	608,026,883.93	
WELLINGTON MGT - LIQUIDITY	27,852,582.98	
INTERNATIONAL FUNDS TOTAL	635,879,466.91	
WELLINGTON MANAGEMENT TOTAL	635,879,466.91	652,103,854.10
TOTAL	7,662,444,285.02	7,780,791,163.60
INTERNATIONAL - without TFA TOTAL	17,257,406,110.26	18,419,447,277.35
INTERNATIONAL TOTAL	17,257,406,110.26	18,419,447,277.35

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
3M COMPANY	MMM	8,496.00	974,396.00	
ABBOTT LABORATORIES	ABT	20,841.00	725,157.49	
ABBVIE INC.	ABBV	23,194.00	990,036.05	
ACCENTURE PLC	ACN	8,781.00	954,881.92	
ACTIVISION BLIZZARD INC	ATVI	8,322.00	223,462.14	
ACUITY BRANDS INC	AYI	619.00	129,104.81	
ADOBE SYSTEMS INC.	ADBE	7,025.00	401,008.05	
ADVANCE AUTO PARTS INC	AAP	1,044.00	172,846.25	
ADVANSIX INC	ASIX	3.00	34.07	
AES CORP	AES	9,590.00	126,623.46	
AETNA INC.	AET	4,917.00	377,947.25	
AFFILIATED MANAGERS GROUP	AMG	812.00	149,095.25	
AFLAC INC	AFL	5,820.00	306,491.27	
AGCO CORP.	AGCO	871.00	52,573.56	
AGILENT TECHNOLOGIES INC	A	4,547.00	165,633.67	
AGNC INVESTMENT CORP	AGNC	4,410.00	77,508.10	
AIR PROD. & CHEM.	APD	2,876.00	383,941.16	
AKAMAI TECHNOLOGIES	AKAM	2,487.00	140,083.57	
ALBEMARLE CORP	ALB	1,705.00	104,381.41	
ALCOA CORP	AA	2,244.00	78,866.22	
ALEXION PHARMACEUTICALS INC	ALXN	3,180.00	579,995.28	
ALIGN TECHNOLOGY INC	ALGN	1,029.00	101,490.27	
ALKERMES PLC	ALKS	2,192.00	143,035.21	
ALLEGHANY CORP DEL	Y	216.00	101,999.11	
ALLERGAN PLC	AGN	5,539.00	1,668,425.55	
ALLIANCE DATA SYSTEM	ADS	872.00	217,542.91	
ALLIANT ENERGY CORPORATION	LNT	3,100.00	103,034.40	
ALLSTATE CORP	ALL	5,161.00	310,871.33	
ALLY FINANCIAL INC	ALLY	6,334.00	132,987.59	
ALPHABET INC	GOOGL	4,168.00	2,131,196.51	
ALPHABET INC CL C	GOOG	4,381.00	2,593,688.35	
ALTABA INC	AABA	12,935.00	338,742.34	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
ALTRIA GROUP INC	MO	27,406.00	1,346,733.03	
AMAZON.COM INC	AMZN	5,643.00	3,823,858.29	
AMERCO	UHAL	103.00	38,323.21	
AMEREN CORP.	AEE	3,297.00	135,786.76	
AMERICAN AIRLINES GROUP INC	AAL	1,865.00	92,597.25	
AMERICAN ELECTRIC POWER	AEP	6,876.00	384,514.81	
AMERICAN EXPRESS CO.	AXP	11,166.00	781,350.55	
AMERICAN INTL GROUP	AIG	15,264.00	665,732.61	
AMERICAN TOWER CORP	AMT	6,045.00	591,559.76	
AMERICAN WATER WORKS CO INC	AWK	2,514.00	111,472.28	
AMERIPRISE FINANCIAL INC	AMP	2,352.00	168,932.29	
AMERISOURCEBERGEN CORP	ABC	2,716.00	250,906.09	
AMETEK INC.	AME	3,317.00	173,251.09	
AMGEN INC	AMGN	10,512.00	1,037,238.81	
AMPHENOL CORP-CL A	APH	4,386.00	242,961.88	
ANADARKO PETROLEUM CORP	APC	7,903.00	570,391.42	
ANALOG DEVICES	ADI	4,392.00	254,558.01	
ANDEAVOR	ANDV	1,652.00	145,202.34	
ANNALY CAPITAL MGT. INC.	NLY	13,930.00	177,477.26	
ANSYS INC	ANSS	1,308.00	117,766.16	
ANTERO RESOURCES CORP	AR	2,194.00	58,645.62	
ANTHEM INC.	ANTM	3,740.00	492,753.44	
AON PLC	AON	3,636.00	355,586.71	
APACHE CORP.	APA	5,365.00	260,537.92	
APPLE INC.	AAPL	76,448.00	4,707,351.09	
APPLIED MATERIALS INC.	AMAT	15,253.00	367,817.05	
APTIV PLC	APTIV	3,937.00	331,380.40	
ARAMARK HOLDINGS CORP	ARMK	3,119.00	100,060.86	
ARCH CAPITAL GROUP LTD	ACGL	1,800.00	130,338.64	
ARCHER DANIELS MIDLAND CO	ADM	8,355.00	361,716.33	
ARCONIC INC	ARNC	6,050.00	213,930.13	
ARROW ELECTRONICS	ARW	1,257.00	90,365.73	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
ASHLAND GLOBAL HOLDINGS INC	ASH	858.00	96,061.32	
ASSURANT INC	AIZ	877.00	80,833.09	
AT&T INC	T	86,471.00	2,725,329.11	
ATMOS ENERGY CORP.	ATO	1,312.00	97,520.24	
AUTODESK INC.	ADSK	2,917.00	179,470.89	
AUTOLIV INC	ALV	1,303.00	104,771.41	
AUTOMATIC DATA PROC.	ADP	6,567.00	480,553.00	
AUTONATION INC	AN	1,061.00	51,967.78	
AUTOZONE INC	AZO	398.00	158,567.55	
AVERY DENNISON	AVY	1,210.00	59,251.68	
AVNET INC.	AVT	1,678.00	80,510.44	
AXALTA COATING SYSTEMS LTD	AXTA	2,958.00	85,634.10	
AXIS CAPITAL HOLDINGS LIMITED	AXS	1,145.00	73,051.00	
BAIDU COM INC NPV ADR	BIDU	4,500.00	791,505.00	
BAKER HUGHES A GE COMPANY	BHGE	5,670.00	263,125.92	
BALL CORPORATION	BLL	2,301.00	164,164.35	
BANK OF AMERICA CORP.	BAC	146,070.00	1,651,264.30	
BARD C. R. INC.	BCR	1,049.00	150,338.81	
BAXTER INTL	BAX	6,748.00	256,935.47	
BB&T CORPORATION	BBT	11,395.00	378,064.25	
BE AEROSPACE INC.	BEAV	1,456.00	87,578.40	
BECTON DICKINSON & COMPANY	BDX	3,000.00	335,919.80	
BED BATH & BEYOND INC	BBBY	2,227.00	141,432.54	
BERKLEY (WR) CORP	WRB	1,314.00	85,449.42	
BERKSHIRE HATHAWAY INC.	BRK.B	17,047.00	2,110,820.63	
BEST BUY COMPANY INC	BBY	4,282.00	79,412.57	
BIOGEN IDEC INC	BIIB	3,150.00	625,385.84	
BIOMARIN PHARMACEUTICAL	BMRN	2,469.00	223,336.34	
BLACKROCK INC	BLK	1,763.00	568,218.56	
BOEING CO	BA	8,416.00	941,897.39	
BOOKING HOLDINGS INC	BKNG	711.00	709,194.83	
BORG WARNER INC.	BWA	3,045.00	121,449.61	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
BOSTON SCIENTIFIC CORP.	BSX	19,254.00	266,489.40	
BRISTOL-MYERS SQUIBB	BMJ	23,395.00	971,837.29	
BROADCOM LTD	AVGO	5,633.00	808,075.01	
BROADRIDGE FINANCIAL	BR	1,652.00	104,467.69	
BROWN-FORMAN -CL B	BF.B	2,957.00	136,243.20	
BUNGE LIMITED	BG	1,973.00	126,629.85	
C A INC.	CA	4,417.00	118,731.31	
C.H.ROBINSON WORLDWIDE INC	CHRW	2,056.00	151,036.15	
CABOT OIL & GAS CORP.	COG	6,852.00	209,575.30	
CADENCE DESIGN SYS INC	CDNS	4,354.00	109,243.17	
CALPINE CORP	CPN	5,030.00	58,700.10	
CAMPBELL SOUP CO.	CPB	2,851.00	132,783.74	
CAPITAL ONE FINANCIAL CORP.	COF	7,175.00	447,450.13	
CARDINAL HEALTH INC.	CAH	4,525.00	299,076.51	
CARMAX INC.	KMX	2,746.00	159,296.95	
CARNIVAL CORP	CCL	5,043.00	213,025.53	
CATERPILLAR INC.	CAT	8,175.00	745,262.49	
CBRE GROUP INC	CBRE	4,429.00	147,064.83	
CBS CORP. CL. B	CBS	5,726.00	303,471.07	
CDK GLOBAL INC.	CDK	1,771.00	89,420.88	
CDW CORP	CDW	2,129.00	92,533.16	
CELANESE CORP-SERIES A	CE	2,006.00	119,907.35	
CELGENE CORP	CELG	10,926.00	746,473.19	
CENTENE CORP	CNC	2,315.00	146,376.20	
CENTERPOINT ENERGY INC	CNP	5,832.00	123,767.33	
CENTURYLINK INC	CTL	7,612.00	262,379.80	
CERNER CORP.	CERN	4,400.00	242,480.95	
CF INDUSTRIES HOLDINGS INC	CF	3,471.00	137,733.93	
CHARTER COMMUNICATIONS	CHTR	3,015.00	836,758.94	
CHENIERE ENERGY INC	LNG	3,043.00	225,927.46	
CHEVRON CORP.	CVX	26,644.00	2,738,764.98	
CHIPOTLE MEXICAN GRILL - CL A	CMG	421.00	192,734.85	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
CHUBB LIMITED	CB	6,537.00	676,414.97	
CHURCH & DWIGHT INC	CHD	3,444.00	150,516.60	
CIGNA CORP.	CI	3,619.00	445,601.90	
CIMAREX ENERGY	XEC	1,355.00	133,115.79	
CINCINNATI FINANCIAL CORP.	CINF	2,297.00	122,833.98	
CINTAS CORP	CTAS	1,225.00	101,974.30	
CISCO SYSTEMS	CSCO	70,823.00	1,544,585.64	
CIT GROUP INC	CIT	2,947.00	111,710.04	
CITIGROUP INC.	C	41,716.00	1,632,280.75	
CITIZENS FINANCIAL GROUP	CFG	7,448.00	191,138.75	
CITRIX SYSTEMS INC	CTXS	2,230.00	153,483.16	
CLOROX COMPANY	CLX	1,717.00	188,903.67	
CME GROUP INC	CME	4,823.00	374,269.94	
CMS ENERGY CORP	CMS	4,005.00	150,692.81	
COCA COLA CO.	KO	57,024.00	2,266,167.94	
COGNIZANT TECH SOLUTIONS	CTSH	8,385.00	468,251.51	
COLGATE PALMOLIVE	CL	11,908.00	798,102.36	
COMCAST CORP - CL A	CMCSA	33,684.00	1,790,618.90	
COMERICA INC.	CMA	2,509.00	111,477.18	
COMPUTER SCIENCES	CSC	2,012.00	122,289.36	
CONAGRA BRANDS INC	CAG	5,837.00	191,703.46	
CONCHO RESOURCES INC	CXO	2,046.00	224,790.40	
CONDUENT INC	CNDT	2,342.60	43,383.87	
CONOCOPHILLIPS	COP	17,491.00	1,034,419.61	
CONSOLIDATED EDISON INC.	ED	4,203.00	267,943.66	
CONSTELLATION BRANDS INC-A	STZ	2,492.00	190,365.70	
CONTINENTAL RESOURCES	CLR	1,344.00	73,019.52	
COOPER COMPANIES INC.	COO	725.00	123,472.74	
CORE LABORATORIES N.V.	CLB	645.00	77,625.75	
CORNING INC	GLW	14,699.00	349,248.50	
COSTAR GROUP INC	CSGP	484.00	92,894.12	
COSTCO WHOLESALE CORP.	COST	6,285.00	841,669.43	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
COTY INC-CL A	COTY	6,971.00	133,634.07	
CROWN CASTLE INTL CO	CCI	4,835.00	405,115.35	
CROWN HOLDINGS INC	CCK	1,897.00	99,147.93	
CSX CORP.	CSX	13,313.00	350,934.79	
CTRP.COM INTERNATIONAL-ADR	CTRP	2,900.00	130,413.00	
CUMMINS INC.	CMI	2,219.00	272,247.53	
CVS HEALTH CORP	CVS	14,563.00	831,977.21	
D.R. HORTON INC.	DHI	5,322.00	147,290.62	
DANAHER CORP	DHR	8,802.00	452,284.70	
DARDEN RESTAURANTS INC	DRI	1,656.00	104,662.99	
DAVITA INC	DVA	2,457.00	185,420.59	
DEERE & CO.	DE	3,716.00	336,990.30	
DELL TECHNOLOGIES - CL V	DVMT	3,062.00	133,572.08	
DELTA AIR LINES INC	DAL	2,679.00	119,262.62	
DENTSPLY SIRONA INC	XRAY	3,338.00	193,762.42	
DEVON ENERGY CORPORATION	DVN	6,720.00	258,291.82	
DEXCOM INC	DXCM	1,247.00	81,079.94	
DIAMONDBACK ENERGY INC	FANG	1,130.00	119,836.50	
DICKS SPORTING GOODS INC	DKS	1,214.00	73,192.06	
DISCOVER FINANCIAL	DFS	5,630.00	319,476.34	
DISCOVERY COMMUNICATIONS-A	DISCA	2,148.00	62,528.28	
DISCOVERY COMMUNICATIONS-C	DISCK	3,243.00	91,614.75	
DISH NETWORK CORP	DISH	3,307.00	142,778.86	
DISNEY (WALT) CO.	DIS	21,770.00	1,135,448.76	
DOLLAR GENERAL CORP.	DG	3,915.00	248,252.90	
DOLLAR TREE INC	DLTR	3,236.00	229,869.08	
DOMINION ENERGY INC	D	8,778.00	611,989.65	
DOMINO'S PIZZA INC	DPZ	652.00	81,076.20	
DOVER CORP.	DOV	2,193.00	141,129.56	
DOWDUPONT INC.	DWDP	16,044.00	644,705.69	
DTE ENERGY COMPANY	DTE	2,408.00	190,783.46	
DUKE ENERGY CORPORATION	DUK	9,748.00	733,145.02	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
DUN & BRADSTREET CORP	DNB	534.00	65,879.58	
E I DUPONT DE NEM.	DD	12,450.00	774,334.53	
E*TRADE FINANCIAL CORP	ETFC	3,857.00	102,824.00	
EASTMAN CHEMICAL CO.	EMN	2,063.00	148,457.39	
EATON CORP PLC	ETN	6,365.00	346,344.70	
EATON VANCE CORP.	EV	1,635.00	70,942.65	
EBAY INC	EBAY	15,619.00	335,526.93	
ECOLAB INC	ECL	3,735.00	424,698.33	
EDGEWELL PERSONAL CARE CO	EPC	837.00	63,955.17	
EDISON INTERNATIONAL	EIX	4,577.00	274,689.02	
EDWARDS LIFESCIENCES	EW	3,197.00	230,651.27	
ELECTRONIC ARTS INC	EA	4,319.00	216,974.44	
ELI LILLY & COMPANY	LLY	13,889.00	810,232.03	
EMERSON ELECTRIC CO	EMR	9,051.00	475,665.99	
ENDO INTL PLC	ENDP	3,203.00	50,126.95	
ENTERGY CORP.	ETR	2,392.00	195,974.34	
EOG RESOURCES INC	EOG	8,222.00	639,370.66	
EQT CORP	EQT	2,488.00	183,470.83	
EQUIFAX INC	EFX	1,739.00	111,093.89	
ESTEE LAUDER CO.	EL	3,169.00	265,403.30	
EVEREST RE GROUP LTD.	RE	538.00	101,123.58	
EVERGY INC	EVERG	1,957.00	109,826.84	
EVERSOURCE ENERGY	ES	4,515.00	236,649.91	
EXELON CORP	EXC	13,313.00	474,070.68	
EXPEDIA GROUP INC	EXPE	1,713.00	167,913.99	
EXPEDITORS INT'L. WASH INC.	EXPD	2,558.00	117,262.53	
EXPRESS SCRIPTS HOLDING CO	ESRX	8,264.00	599,442.24	
EXXON MOBIL CORPORATION	XOM	58,399.00	5,081,864.01	
F5 NETWORKS INC	FFIV	929.00	115,853.98	
FACEBOOK INC-A	FB	32,908.00	2,098,532.67	
FASTENAL CO	FAST	4,154.00	169,159.44	
FEDEX CORPORATION	FDX	3,566.00	418,568.23	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
FIDELITY NATIONAL FINANCIAL	FNF	3,501.00	125,688.72	
FIDELITY NATIONAL INFORMATION	FIS	4,378.00	180,550.05	
FIFTH THIRD BANCORP	FITB	10,909.00	213,041.72	
FIRST DATA CORP- CLASS A	FDC	4,490.00	65,688.70	
FIRST ENERGY CORP.	FE	5,805.00	195,316.07	
FIRST REPUBLIC BANK	FRC	2,166.00	132,432.36	
FISERV INC. WISCONSIN	FISV	3,197.00	228,547.20	
FLEETCOR TECH INC	FLT	1,283.00	195,840.16	
FLEXTRONICS INTL LTD	FLEX	7,746.00	89,376.30	
FLIR SYSTEMS INC	FLIR	1,863.00	68,521.14	
FLOWSERVE CORP.	FLS	1,868.00	89,065.53	
FLUOR CORP	FLR	1,874.00	90,026.32	
FMC CORP.	FMC	1,936.00	90,605.87	
FOOT LOCKER INC	FL	1,888.00	125,671.48	
FORD MOTOR COMPANY	F	51,690.00	737,053.33	
FORTINET INC	FTNT	2,089.00	64,132.30	
FORTIVE CORP	FTV	4,336.00	139,779.90	
FORTUNE BRANDS HOME &	FBHS	2,227.00	115,402.96	
FRANKLIN RESOURCES INC	BEN	5,514.00	221,597.98	
FREEPORT MCMORAN COOPER &	FCX	17,765.00	487,705.75	
FRONTIER COMMUNICATIONS	FTR	16,998.00	62,552.64	
GALLAGHER (ARTHUR) J & CO.	AJG	2,507.00	112,289.59	
GAP INC	GPS	3,384.00	87,814.80	
GARMIN LTD	GRMN	1,627.00	81,398.81	
GARTNER INC	IT	1,218.00	109,386.61	
GENERAL DYNAMICS CORP.	GD	3,555.00	302,982.65	
GENERAL ELECTRIC CO	GE	125,632.00	2,780,949.03	
GENERAL MILLS INC	GIS	8,325.00	438,480.15	
GENERAL MOTORS CO	GM	19,478.00	551,908.46	
GENUINE PARTS CO	GPC	2,091.00	183,650.62	
GILEAD SCIENCES INC.	GILD	18,367.00	881,532.11	
GLOBAL PAYMENTS INC	GPN	2,254.00	161,645.12	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
GOLDMAN SACHS GROUP INC	GS	5,261.00	674,650.45	
GOODYEAR T & R	GT	3,616.00	108,744.53	
GRACE W.R. & COMPANY	GRA	978.00	67,648.26	
GRAINGER W W INC	GWW	812.00	180,370.98	
H & R BLOCK INC.	HRB	3,153.00	72,392.88	
HALLIBURTON COMPANY	HAL	12,313.00	497,626.44	
HANESBRANDS INC	HBI	5,224.00	154,262.83	
HARLEY-DAVIDSON INC	HOG	2,518.00	146,910.60	
HARMAN INTERNATIONAL	HAR	1,001.00	87,056.97	
HARRIS CORP.	HRS	1,708.00	104,247.84	
HARTFORD FINL SERVICES	HIG	5,467.00	189,797.79	
HASBRO INC	HAS	1,586.00	105,407.10	
HCA HEALTHCARE INC	HCA	4,278.00	234,747.07	
HELMERICH & PAYNE INC	HP	1,488.00	89,957.46	
HENRY SCHEIN INC	HSIC	1,174.00	163,888.72	
HERSHEY COMPANY	HSY	2,076.00	190,607.14	
HESS CORP.	HES	4,098.00	221,150.43	
HEWLETT PACKARD ENTERPRISE	HPE	23,334.00	341,109.22	
HILTON WORLDWIDE HOLDINGS	HLT	8,231.00	199,431.58	
HOLLYFRONTIER CORP	HFC	2,539.00	83,990.12	
HOLOGIC INC.	HOLX	3,435.00	122,521.49	
HOME DEPOT INC.	HD	17,373.00	1,138,003.88	
HONEYWELL INTERNATIONAL INC	HON	10,011.00	794,479.04	
HORMEL FOODS CORP	HRL	4,171.00	115,924.78	
HP INC	HPQ	24,118.00	288,201.66	
HUMANA INC.	HUM	2,142.00	353,993.55	
HUNTINGTON BANCSHARES	HBAN	15,663.00	170,516.39	
HUNTINGTON INGALLS	HII	640.00	116,166.40	
IDEXX LABS INC.	IDXX	1,270.00	112,296.07	
ILG INC	ILG	1.00	11.96	
ILLINOIS TOOL WORKS	ITW	4,467.00	294,564.29	
ILLUMINA INC.	ILMN	2,105.00	390,426.47	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
INCYTE CORP	INCY	2,460.00	218,506.23	
INGERSOLL-RAND PLC	IR	3,679.00	210,866.37	
INGREDION INC	INGR	1,027.00	122,495.43	
INTEL CORP.	INTC	66,778.00	1,812,674.70	
INTERCONTINENTAL EXCHANGE	ICE	8,390.00	366,266.00	
INTERNATIONAL PAPER	IP	5,626.00	206,703.23	
INTERNATL FLAVORS &	IFF	1,141.00	134,321.65	
INTERPUBLIC GROUP	IPG	5,614.00	104,999.14	
INTL BUS MACH CORP	IBM	12,800.00	2,437,495.86	
INTUIT INC.	INTU	3,555.00	282,514.19	
INTUITIVE SURGICAL INC	ISRG	538.00	274,057.92	
INVESCO LTD	IVZ	5,895.00	188,747.97	
IQVIA HOLDING INC	IQV	2,063.00	151,541.77	
IRON MTN INC PA	IRM	3,645.00	116,314.23	
JACOBS ENGINEERING GROUP	JEC	1,717.00	88,923.43	
JAZZ PHARMACEUTICALS PLC	JAZZ	818.00	116,969.94	
JB HUNT TRANSPORT SERVICES	JBHT	1,294.00	108,091.36	
JEFFERIES FINANCIAL GROUP INC	JEF	4,712.00	90,517.52	
JM SMUCKER CO	SJM	1,672.00	168,604.84	
JOHNSON & JOHNSON	JNJ	38,420.00	2,856,572.39	
JOHNSON CONTROLS	JCI	13,066.00	536,508.14	
JONES LANG LASALLE I	JLL	686.00	72,736.58	
JPMORGAN CHASE & CO.	JPM	51,285.00	2,437,078.63	
JUNIPER NETWORKS INC	JNPR	5,044.00	121,936.58	
KANSAS CITY SOUTHERN INDS	KSU	1,474.00	152,543.02	
KELLOGG CO.	K	3,704.00	257,203.26	
KEURIG DR PEPPER INC	KDP	2,574.00	204,010.33	
KEYCORP	KEY	15,240.00	193,519.36	
KIMBERLY-CLARK CORP	KMB	5,011.00	531,235.91	
KINDER MORGAN INC.	KMI	26,653.00	923,175.79	
KLA-TENCOR CORP.	KLAC	2,135.00	109,239.85	
KOHL'S CORP	KSS	2,628.00	131,315.52	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
KRAFT HEINZ CO/THE	KHC	8,431.00	617,758.05	
KROGER CO.	KR	12,933.00	349,002.53	
L BRANDS INC	LB	3,464.00	182,851.99	
L3 TECHNOLOGIES INC	LLL	1,067.00	137,176.84	
LABORATORY CRP OF AMER	LH	1,439.00	155,676.37	
LAM RESEARCH CORP	LRCX	2,257.00	184,600.14	
LAMB WESTON HOLDINGS INC	LW	1,945.00	54,628.87	
LAS VEGAS SANDS CORP	LVS	5,393.00	320,086.50	
LEAR CORP	LEA	992.00	105,734.37	
LEGGETT & PLATT INC	LEG	1,932.00	86,939.38	
LENNAR CORPORATION	LEN	2,627.00	104,100.40	
LEVEL 3 COMMUNICATIONS INC	LVLT	4,191.00	223,596.17	
LIBERTY BROADBAND - C	LBRDK	1,460.00	105,601.80	
LIBERTY GLOBAL PLC	LBTYA	3,639.00	128,952.58	
LIBERTY GLOBAL PLC-SERIES C	LBTYK	8,788.00	312,178.80	
LINCOLN NATIONAL CORP	LNC	3,420.00	142,383.71	
LINDE PLC	LIN	3,943.00	453,367.20	
LINEAR TECHNOLOGY CORP	LLTC	3,383.00	159,174.18	
LKQ CORP	LKQ	4,400.00	136,442.87	
LOCKHEED MARTIN	LMT	3,618.00	389,505.27	
LOEWS CORP	L	3,978.00	151,305.00	
LOWE'S COS	LOW	12,261.00	425,936.47	
LULULEMON ATHLETICA INC	LULU	1,879.00	123,127.51	
LYONDELLBASELL IND-CL A	LYB	5,015.00	442,904.74	
M&T BANK CORPORATION	MTB	2,017.00	239,492.62	
MACQUARIE INFRASTRUCTURE CO	MIC	1,118.00	92,503.32	
MACYS INC	M	4,378.00	187,142.90	
MALLINCKRODT PLC	MNK	1,527.00	128,183.37	
MANPOWERGROUP	MAN	1,003.00	92,516.72	
MARATHON OIL CORP	MRO	12,170.00	252,082.69	
MARATHON PETROLEUM CORP	MPC	7,548.00	373,308.37	
MARKEL CORP	MKL	192.00	176,312.40	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
MARRIOTT INT'L INC CL-A	MAR	4,648.00	254,306.00	
MARSH & MCLENNAN COS.	MMC	7,222.00	368,359.75	
MARTIN MARIETTA MATERIALS	MLM	890.00	154,965.49	
MARVELL TECHNOLOGY GROUP	MRVL	6,060.00	87,021.60	
MASCO CORP.	MAS	4,811.00	112,083.12	
MASTERCARD INC-CLASS A	MA	13,588.00	741,149.06	
MATTEL INC.	MAT	4,898.00	160,689.19	
MAXIM INTGRTD PRDCTS INC.	MXIM	3,889.00	140,890.60	
McCORMICK & CO	MKC	1,577.00	128,986.75	
MCDONALDS CORPORATION	MCD	12,053.00	1,180,914.76	
MCKESSON CORP	MCK	3,199.00	388,295.74	
MEAD JOHNSON NUTRITION CO	MJN	2,530.00	244,615.35	
MEDNAX INC	MD	1,290.00	91,945.21	
MEDTRONIC INC	MDT	19,521.00	1,527,659.79	
MERCADOLIBRE INC	MELI	550.00	87,241.00	
MERCK & CO INC	MRK	38,870.00	1,680,714.66	
METLIFE INC	MET	13,262.00	502,153.92	
METTLER-TOLEDO	MTD	386.00	117,798.18	
MGM RESORTS INTL	MGM	6,057.00	129,037.76	
MICHAEL KORS HOLDINGS LTD	KORS	2,609.00	111,188.21	
MICROCHIP TECHNOLOGY INC.	MCHP	3,086.00	145,643.77	
MICRON TECHNOLOGY INC	MU	14,797.00	246,315.84	
MICROSOFT CORP.	MSFT	103,427.00	3,250,541.54	
MIDDLEBY CORP	MIDD	831.00	118,176.51	
MOBILE TELESYSTEMS ADR	MBT	55,337.00	977,459.60	
MOHAWK INDUSTRIES INC.	MHK	867.00	124,985.25	
MOLSON COORS BREWING CO	TAP	2,627.00	175,508.52	
MONDELEZ INTERNATIONAL INC	MDLZ	21,627.00	739,552.23	
MONSANTO COMPANY	MON	6,046.00	565,694.87	
MONSTER BEVERAGE CORP NEW	MNST	5,379.00	275,978.11	
MOODY'S CORPORATION	MCO	2,412.00	176,489.32	
MORGAN STANLEY	MS	20,562.00	496,687.72	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
MOSAIC COMPANY	MOS	4,738.00	212,843.43	
MOTOROLA SOLUTIONS INC	MSI	2,100.00	123,532.27	
MSCI INC-A	MSCI	1,242.00	95,790.30	
MURPHY OIL CORP	MUR	2,404.00	79,307.96	
MYLAN NV	MYL	6,625.00	332,056.48	
NASDAQ INC	NDAQ	1,500.00	48,337.63	
NATIONAL OILWELL VARCO INC	NOV	5,424.00	340,732.96	
NAVIENT CORP-WHEN DISTRIBUTE	NAVI	4,563.00	79,031.16	
NETAPP INC.	NTAP	3,944.00	131,028.47	
NETFLIX INC	NFLX	5,926.00	306,796.43	
NEW YORK COMMUNITY BANCORP	NYCB	6,960.00	116,062.85	
NEWELL BRANDS INC.	NWL	6,321.00	217,882.32	
NEWFIELD EXPLORATION	NFX	2,907.00	117,181.17	
NEWMONT MNG. CORP. HLDG CO	NEM	7,534.00	270,638.94	
NEWS CORP. CLASS A	NWSA	5,423.00	65,401.38	
NEXTERA ENERGY INC	NEE	6,386.00	680,395.70	
NIELSEN HOLDINGS NV	NLSN	4,804.00	229,948.12	
NIKE INC. -CL B	NKE	18,869.00	693,713.71	
NISOURCE INC	NI	4,600.00	112,401.92	
NOBLE ENERGY INC	NBL	6,137.00	317,147.64	
NORDSTROM INC	JWN	1,930.00	98,391.40	
NORFOLK SOUTHERN CORP.	NSC	4,211.00	298,475.36	
NORTHERN TRUST CORP	NTRS	3,066.00	216,062.05	
NORTHROP GRUMMAN CORP.	NOC	2,278.00	189,928.70	
NORWEGIAN CRUISE LINE	NCLH	2,375.00	105,711.25	
NOVATEK OAO-SPONS GDR REG S	NVTK_LI	8,591.00	879,803.27	
NUANCE COMMUNICATIONS	NUAN	3,952.00	61,848.80	
NUCOR CORP	NUE	4,521.00	211,812.02	
NVIDIA CORP	NVDA	7,396.00	188,229.48	
OCCIDENTAL PETROLEUM CORP.	OXY	10,890.00	886,859.20	
OGE ENERGY CORP	OGE	2,897.00	93,109.58	
OMNICOM GROUP	OMC	3,292.00	201,667.39	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
ONEOK INC.	OKE	3,052.00	127,285.98	
ORACLE SYS. CORP.	ORCL	43,748.00	1,533,051.59	
O'REILLY AUTOMOTIVE INC.	ORLY	1,284.00	279,462.14	
PACCAR INC	PCAR	4,955.00	282,139.70	
PACIFIC GAS & ELEC. CO.	PCG	7,217.00	384,657.12	
PACKAGING CORP OF AMERICA	PKG	1,373.00	89,364.41	
PALO ALTO NETWORKS INC	PANW	1,253.00	196,290.69	
PARKER-HANNIFIN CORP.	PH	1,848.00	191,875.01	
PARSLEY ENERGY INC-CLASS A	PE	2,195.00	79,744.35	
PATTERSON COS INC	PDCO	1,088.00	43,966.08	
PAYCHEX INC	PAYX	4,510.00	200,054.02	
PAYPAL HOLDINGS INC	PYPL	15,237.00	548,297.33	
PENTAIR PLC	PNR	2,429.00	134,486.81	
PEOPLE'S UNITED FINANCIAL INC	PBCT	3,831.00	76,390.14	
PEPSICO INC.	PEP	20,062.00	1,736,070.12	
PERRIGO CO PLC	PRGO	2,004.00	322,465.61	
PFIZER INC.	PFE	84,684.00	2,142,085.36	
PHILIP MORRIS INTERNATIONAL	PM	21,678.00	1,885,661.99	
PHILLIPS 66	PSX	6,622.00	480,766.86	
PINNACLE WEST CAPITAL CORP	PNW	1,498.00	95,653.25	
PIONEER NATURAL RESOURCES	PXD	2,399.00	354,661.71	
PNC FINANCIAL SERVICES GROUP	PNC	6,929.00	499,060.24	
POLARIS INDUSTRIES INC.	PII	904.00	77,608.40	
PPG INDUSTRIES INC.	PPG	3,783.00	296,953.19	
PPL CORPORATION	PPL	9,537.00	279,341.79	
PRINCIPAL FINANCIAL GROUP	PFG	4,123.00	183,146.23	
PROCTER & GAMBLE CO	PG	35,604.00	2,559,168.64	
PROGRESSIVE CORP	PGR	7,999.00	220,989.44	
PRUDENTIAL FINANCIAL INC	PRU	6,215.00	498,371.24	
PUBLIC SVC ENTERPRISES	PEG	7,241.00	288,721.30	
PULTE GROUP INC.	PHM	4,707.00	99,270.63	
PVH CORP	PVH	1,112.00	123,207.95	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
QORVO INC	QRVO	1,935.00	109,639.48	
QUALCOMM INC	QCOM	20,876.00	1,354,956.00	
QUALITY CARE PROPERTIES	QCP	1,388.00	17,545.30	
QUEST DIAGNOSTICS INC	DGX	1,887.00	113,444.07	
QURATE RETAIL GROUP INC	QRTEA	6,265.00	134,429.22	
RALPH LAUREN CORP	RL	806.00	87,862.06	
RANGE RES CORP	RRC	2,637.00	115,195.26	
RAYMOND JAMES FINANCIAL INC	RJF	1,812.00	104,160.81	
RAYTHEON COMPANY	RTN	4,075.00	277,165.64	
RED HAT INC	RHT	2,643.00	185,160.29	
REGENERON PHARMACEUTICAL	REGN	1,111.00	481,786.27	
REGIONS FINANCIAL CORP.	RF	17,723.00	170,759.83	
REINSURANCE GROUP OF	RGA	876.00	112,241.88	
RENAISSANCERE HOLDINGS LTD	RNR	484.00	64,105.80	
REPUBLIC SERVICES INC	RSG	3,142.00	112,215.21	
RESMED INC	RMD	1,982.00	123,028.58	
REYNOLDS AMERICAN INC	RAI	11,887.00	392,607.69	
RITE AID CORP.	RAD	14,598.00	120,097.88	
ROBERT HALF INTL INC	RHI	1,927.00	93,420.96	
ROCKWELL AUTOMATION INC	ROK	1,781.00	193,767.30	
ROCKWELL COLLINS	COL	1,760.00	153,321.99	
ROPER TECHNOLOGIES INC	ROP	1,383.00	220,019.21	
ROSS STORES INC	ROST	5,479.00	225,450.92	
ROYAL CARIBBEAN CRUISES LTD	RCL	2,617.00	216,405.86	
S&P GLOBAL INC	SPGI	3,741.00	386,845.72	
SABRE CORP	SABR	3,115.00	84,354.20	
SAFEWAY INC CASA LEY CVR -	786CVR209	9,921.00	0.00	
SALESFORCE.COM INC	CRM	9,116.00	618,461.83	
SBA COMMUNICATIONS CORP	SBAC	1,751.00	192,076.93	
SCANA CORP	SCG	1,786.00	107,594.41	
SCHLUMBERGER	SLB	19,591.00	1,451,985.41	
SCHWAB (CHARLES) CORP	SCHW	16,726.00	506,710.41	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
SCRIPPS NETWORKS	SNI	1,127.00	80,839.71	
SEAGATE TECHNOLOGY	STX	4,145.00	146,906.16	
SEALED AIR CORP.	SEE	2,991.00	149,477.00	
SEATTLE GENETICS INC	SGEN	1,450.00	94,076.00	
SEI INVESTMENTS CO	SEIC	2,068.00	58,955.74	
SEMPRA ENERGY	SRE	3,394.00	364,852.55	
SENSATA TECH HOLDING N.V.	ST	2,557.00	102,192.71	
SERVICENOW INC	NOW	2,292.00	170,171.80	
SHERWIN-WILLIAMS CO	SHW	1,107.00	284,577.87	
SIGNATURE BANK	SBNY	785.00	116,937.29	
SIGNET JEWELERS LTD	SIG	1,076.00	106,233.48	
SIRIUS XM HOLDINGS INC	SIRI	24,542.00	95,425.30	
SKYWORKS SOLUTIONS INC	SWKS	2,699.00	227,420.01	
SMITH (A.O.) CORP	AOS	2,101.00	87,315.56	
SNAP-ON INC	SNA	816.00	130,506.05	
SOUTHERN CO	SO	13,703.00	607,651.92	
SOUTHWEST AIRLINES	LUV	2,200.00	109,560.00	
SOUTHWESTERN ENERGY	SWN	7,457.00	107,604.51	
SPECTRA ENERGY CORPORATION	SE	9,723.00	279,685.47	
SPECTRUM BRANDS HOLDINGS	SPB	365.00	44,847.55	
SPLUNK INC	SPLK	1,869.00	109,540.19	
SPRINT CORP	S	11,126.00	94,459.74	
ST JUDE MED. INC.	STJ	4,105.00	254,204.48	
STANLEY BLACK & DECKER INC	SWK	2,053.00	198,404.17	
STAPLES INC	SPLS	9,471.00	94,899.42	
STARBUCKS CORP.	SBUX	20,559.00	768,610.28	
STATE STREET CORP	STT	5,599.00	277,322.97	
STERICYCLE INC	SRCL	1,214.00	151,230.46	
STRYKER CORP.	SYK	4,827.00	393,603.49	
SUNTRUST BANKS INC.	STI	6,930.00	236,091.17	
SYMANTEC CORP	SYMC	8,491.00	177,392.53	
SYNCHRONY FINANCIAL	SYF	11,865.00	371,074.44	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
SYNOPSYS INC.	SNPS	2,304.00	86,566.32	
SYSCO CORP.	SYI	7,278.00	291,208.72	
T ROWE PRICE GROUP INC.	TROW	3,590.00	255,234.72	
TAPESTRY INC	TPR	4,012.00	157,748.60	
TARGA RESOURCES CORP	TRGP	2,421.00	129,644.55	
TARGET CORP	TGT	7,718.00	476,983.62	
TD AMERITRADE HOLDING CORP	AMTD	3,763.00	127,373.30	
TE CONNECTIVITY LTD	TEL	4,914.00	317,129.63	
TECHNIPFMC LIMITED	FTI	3,207.00	108,935.86	
TEGNA INC	TGNA	2,994.00	69,281.16	
TELEFLEX INC	TFX	637.00	99,397.48	
TESLA INC	TSLA	1,807.00	325,045.23	
TEXAS INSTRS INC	TXN	14,180.00	536,729.79	
TEXTRON INC.	TXT	3,751.00	160,229.49	
THE BANK OF NEW YORK MELLON	BK	15,128.00	420,100.87	
THERMO FISHER SCIENTIFIC	TMO	5,584.00	480,668.50	
TIFFANY & CO	TIF	1,776.00	134,075.11	
TIME WARNER INC.	TWX	11,040.00	465,637.21	
TJX COS. INC.	TJX	9,242.00	466,245.25	
T-MOBILE US INC.	TMUS	4,135.00	152,658.23	
TOLL BROTHERS INC	TOL	2,342.00	75,365.56	
TORCHMARK CORP	TMK	1,575.00	84,836.56	
TOTAL SYS SVCS INC	TSS	2,319.00	107,001.57	
TRACTOR SUPPLY COMPANY	TSCO	1,925.00	149,467.14	
TRANSDIGM GROUP INC	TDG	730.00	145,854.88	
TRAVELERS COS INC	TRV	3,999.00	368,892.29	
TRIMBLE NAVIGATION LTD	TRMB	3,478.00	75,866.61	
TRIPADVISOR INC	TRIP	1,815.00	123,193.48	
TWENTY-FIRST CENTURY FOX - B	FOX	6,442.00	181,437.93	
TWENTY-FIRST CENTURY FOX INC	FOXA	15,363.00	439,651.45	
TWITTER INC	TWTR	8,429.00	257,168.47	
TYSON FOODS INC. CL-A	TSN	4,280.00	132,351.50	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
UGI CORP	UGI	2,336.00	102,412.34	
ULTA SALON COSMETICS &	ULTA	859.00	117,753.82	
UNDER ARMOUR INC - CLASS C	UA	3,010.00	107,125.90	
UNDER ARMOUR INC. CL A	UAA	2,642.00	84,721.42	
UNION PACIFIC CORP.	UNP	11,627.00	725,426.71	
UNITED CONTINENTAL HOLDINGS	UAL	1,146.00	86,156.28	
UNITED PARCEL SERVICES INC	UPS	9,706.00	955,945.22	
UNITED RENTALS INCORPORATED	URI	1,218.00	104,982.57	
UNITED TECHNOLOGIES	UTX	11,020.00	1,244,087.23	
UNITED THERAPEUTICS CORP	UTHR	619.00	81,522.30	
UNITEDHEALTH GROUP INC	UNH	13,307.00	927,110.41	
UNIVERSAL HEALTH SERVICES CL	UHS	1,217.00	152,534.60	
UNUM GROUP	UNM	3,400.00	108,596.65	
US BANCORP	USB	24,058.00	880,584.86	
V F CORP	VFC	4,664.00	236,009.20	
VALERO ENERGY CORP.	VLO	6,550.00	236,089.68	
VALSPAR CORP	VAL	1,052.00	114,053.52	
VARIAN MEDICAL SYSTEMS	VAR	1,274.00	99,582.95	
VERISIGN INC	VRSN	1,467.00	99,507.73	
VERISK ANALYTICS INC-CLASS A	VRSK	2,329.00	173,332.46	
VERIZON COMMUNICATIONS	VZ	56,962.00	2,535,939.31	
VERSUM MATERIALS INC	VSM	1.00	21.80	
VERTEX PHARMAREUTICALS INC	VRTX	3,564.00	373,417.43	
VIACOM INC. CL B	VIAB	5,039.00	242,745.60	
VISA INC-CLASS A	V	26,536.00	1,034,243.36	
VMWARE INC-CLASS A	VMW	1,053.00	84,861.27	
VOYA FINANCIAL INC	VOYA	2,965.00	121,594.65	
VULCAN MATERIALS CO	VMC	1,839.00	178,753.05	
WABCO HOLDINGS INC	WBC	757.00	84,079.99	
WABTEC	WAB	1,234.00	113,469.08	
WALGREENS BOOTS ALLIANCE INC	WBA	12,834.00	1,057,411.94	
WALMART INC	WMT	21,598.00	1,361,678.49	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: COM		COMMON STOCK		
WASTE CONNECTIONS INC	WCN	2,507.00	194,643.48	
WASTE MANAGEMENT INC.	WM	6,163.00	333,408.77	
WATERS CORPORATION	WAT	1,153.00	139,381.38	
WEATHERFORD INTL PLC	WFT	13,520.00	73,954.40	
WEC ENERGY GROUP INC.	WEC	4,384.00	233,732.21	
WELLS FARGO COMPANY	WFC	67,359.00	2,446,724.80	
WESTERN DIGITAL CORP	WDC	3,978.00	185,242.92	
WESTERN UNION CO.	WU	6,570.00	127,670.59	
WESTROCK COMPANY	WRK	3,438.00	146,719.08	
WEYERHAEUSER CO.	WY	10,446.00	347,248.38	
WHIRLPOOL CORP	WHR	1,033.00	150,929.86	
WHITEWAVE FOODS CO-A	WWAV	2,522.00	115,846.36	
WHOLE FOODS MARKET INC	WFM	4,480.00	226,312.01	
WILLIAMS COS. INC.	WMB	10,056.00	410,598.52	
WILLIS TOWERS WATSON PLC	WLTW	1,847.00	230,073.21	
WORKDAY INC-CL A	WDAY	1,634.00	134,993.75	
WORLDPAY INC.	WP	2,108.00	101,125.87	
WYNDHAM DESTINATIONS INC	WYND	1,540.00	109,726.87	
WYNN RESORTS LTD	WYNN	1,043.00	127,929.28	
XCEL ENERGY INC	XEL	7,031.00	248,821.39	
XEROX CORP	XRX	11,713.00	83,710.48	
XILINX INC	XLNX	3,604.00	153,530.08	
XL GROUP PLC	XL	3,884.00	150,410.97	
XYLEM INC.	XYL	2,485.00	88,029.51	
YUM BRANDS INC	YUM	5,171.00	275,950.87	
YUM CHINA HOLDINGS INC	YUMC	5,892.00	122,851.59	
ZAYO GROUP HOLDINGS INC	ZAYO	2,241.00	76,014.72	
ZILLOW GROUP INC - C	Z	1,600.00	59,072.00	
ZIMMER BIOMET HOLDINGS INC	ZBH	2,867.00	266,856.37	
ZOETIS INC	ZTS	6,655.00	253,854.06	
COMMON STOCK TOTAL		4,466,589.60	222,206,109.52	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
3 I GROUP	III_LN	102,582.00	881,665.95	
AAC TECHNOLOGIES HOLDINGS	2018_HK	5,500.00	47,066.77	
ADIDAS AG	ADS_GY	2,069.00	278,214.89	
ADIENT PLC	ADNT	2.00	96.41	
ADVANCED INFO SERVICE F	ADVANC/F_TB	35,201.00	210,817.84	
AGC INC	5201_JP	83,000.00	534,611.86	
AGRI BANK OF CHINA H	1288_HK	879,914.00	406,555.87	
AIR WATER INC	4088_JP	9,600.00	174,177.29	
AISIN SEIKI	7259_JP	79.00	2,986.26	
AKBANK T.A.S. B	AKBNK_TI	511,842.00	1,505,141.09	
AL NOOR HOSPITALS GROUP	ANH_LN	7,371.00	90,374.88	
ALIBABA GROUP HOLDINGS-SP	BABA	19,100.00	1,494,002.00	
ALLIANZ AG NPV(REG	ALV_GY	9,657.00	1,472,894.65	
AMBEV SA	ABEV3_BZ	74,800.00	382,955.15	
AMOREPACIFIC CORP PREF	090435_KS	1,177.00	241,663.46	
ANADOLU EFES BIRACILIK VE	AEFES_TI	69,653.00	460,214.33	
ANDRITZ AG	ANDR_AV	76,403.00	3,997,631.46	
ANGLO AMERICAN ORD	AAL_LN	30,235.00	299,370.14	
ANHUI CONCH CEMENT CO LTD-H	914_HK	51,889.00	210,213.35	
ARCELIK A.S.	ARCLK_TI	99,037.00	611,441.05	
ASAHI KASEI CORPORATION	3407_JP	82,000.00	617,920.00	
ASHTREAD GROUP PLC	AHT_LN	17,848.00	288,052.79	
ASTRAZENECA GBP 0.	AZN_LN	4,399.00	277,816.80	
AUTO TRADERS GROUP PLC	AUTO_LN	15,350.00	81,318.70	
B2W COM GLOBAL DO VAREJO	BTOW3_BZ	800.00	2,674.58	
BABCOCK INTL GROUP PLC	BAB_LN	25,635.00	366,101.88	
BANCO BRADESCO S.A.	BBDC3_BZ	3,630.00	24,316.59	
BANCO BRADESCO SA	BBDC4_BZ	35,310.00	222,927.50	
BANCO DO BRASIL SA	BBAS3_BZ	42,100.00	203,699.87	
BANCO SANTANDER	SANB11_BZ	10,200.00	47,370.11	
BANK OF CHINA LTD - H	3988_HK	4,638,638.00	2,115,693.16	
BANK OF COMMUNICATIONS CO-H	3328_HK	875,927.00	636,492.19	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
BANK OF KYOTO LTD/THE	8369_JP	40,000.00	282,908.59	
BARCLAYS PLC ORD G	BARC_LN	234,075.00	782,785.83	
BASF AG DEM ORD SH	BAS_GY	17,520.00	1,505,815.30	
BAYER AG COM NPV	BAYN_GY	6,662.00	676,700.98	
BAYERISCHE MOTOREN	BMW3_GR	2,528.00	193,072.96	
BELLE INTERNATIONAL HOLDINGS	1880_HK	347,000.00	197,901.59	
BGF RETAIL CO LTD	027410_KS	3,286.00	279,756.76	
BHP GROUP PLC	BHP_LN	30,319.00	523,277.06	
BIM BIRLESIK MAGAZALAR AS	BIMAS_TI	47,204.00	866,567.56	
BM&FBOVESPA SA	B3SA3_BZ	26,600.00	98,885.53	
BP PLC	BP/_LN	412,596.00	2,333,015.81	
BRASKEM SA-PREF A	BRKM5_BZ	300.00	2,027.24	
BRF SA	BRFS3_BZ	7,100.00	100,060.72	
BRIDGESTONE CORP J	5108_JP	13,500.00	496,023.95	
BRIT AMER TOBACCO	BATS_LN	11,012.00	629,741.93	
BRITISH AEROSPACE	BA/_LN	134,557.00	951,179.05	
BUNZL ORD 25P	BNZL_LN	22,387.00	660,625.66	
CAPITA PLC	CPI_LN	93,796.00	646,096.79	
CARNIVAL PLC	CCL_LN	15,552.00	792,126.40	
CATHAY LIFE INSURANCE CO	2882_TT	187,000.00	290,959.36	
CEMIG CIA ENERG MG	CMIG4_BZ	71,800.00	134,081.02	
CENTRAIS ELETR BRA	ELET6_BZ	4,800.00	13,753.41	
CETIP SA-MERCADOS	CTIP3_BZ	8,800.00	92,453.30	
CHANG HWA COMMERCIAL BANK	2801_TT	706,000.00	377,445.91	
CHEIL INDUSTRIES INC	028260_KS	849.00	149,043.90	
CHIBA BANK Y50	8331_JP	81,000.00	437,822.35	
CHINA CINDA ASSET MANAGEME-H	1359_HK	228,000.00	114,399.12	
CHINA CITIC BANK - H	998_HK	217,925.00	133,726.44	
CHINA COAL ENERGY CO - H	1898_HK	54,665.00	36,209.49	
CHINA CONSTRUCTION BANK-H	939_HK	3,854,798.00	3,453,781.26	
CHINA EVERBRIGHT LIMITED	165_HK	16,434.00	33,932.68	
CHINA EVERGRANDE GROUP	3333_HK	124,357.00	51,172.98	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
CHINA HUIZHAN DAIRY HOLDINGS	6863_HK	131,000.00	30,223.64	
CHINA LIFE INSURANCE CO	2823_TT	132,000.00	135,553.44	
CHINA MERCHANTS BANK	3968_HK	3,378.00	6,668.73	
CHINA MOBILE HK LTD HKD 0.1	941_HK	133,795.00	1,494,019.46	
CHINA NATIONAL BUILDING MA-H	3323_HK	28,000.00	12,997.45	
CHINA OILFIELD SERVICES-H	2883_HK	28,353.00	68,429.73	
CHINA PETROLEUM	386_HK	698,666.00	662,974.33	
CHINA RESOURCES POWER	836_HK	163,066.00	349,505.99	
CHINA SHENHUA ENERGY CO - H	1088_HK	10,448.00	25,011.55	
CHINA STEEL CORP	2002_TT	530,000.00	425,407.00	
CHINA TELECOM CORP	728_HK	196,570.00	121,113.79	
CHINA UNICOM	762_HK	103,970.00	182,116.63	
CHINA VANKE CO LTD-H	2202_HK	13,100.00	33,438.20	
CHINATRUST FINANCIAL HOLDING	2891_TT	636,000.00	355,260.67	
CHONGQING CHANGAN	200625_CH	46,000.00	99,264.73	
CHONGQING RURAL COMM H	3618_HK	334,694.00	165,946.57	
CHUBU ELECTRIC POWER CO INC	9502_JP	20,271.00	305,996.69	
CHUGOKU BANK LTD	8382_JP	21,241.00	318,798.10	
CIA BRASILEIRA DE DIS-PREF	PCAR4_BZ	13,900.00	173,180.18	
CIA PARANAENSE DE ENERGI	CPLE6_BZ	9,900.00	71,438.72	
CIA SANEAMENTO BASICO	SBSP3_BZ	7,100.00	43,246.32	
CIA VALE DO RIO DOCE	VALE3_BZ	38,100.00	180,878.68	
CIA VALE RIO DOCE-	VALE5_BZ	84,100.00	288,773.57	
CJ E&M CORP	130960_KS	2,891.00	176,008.43	
CNOOC LTD	883_HK	353,000.00	706,827.79	
COMMERZBANK AG ORD NPV	CBK_GY	48,273.00	403,813.34	
COMPASS GROUP	CPG_LN	35,011.00	609,838.47	
CONCORDIA FINANCIAL GROUP LT	7186_JP	135,565.00	816,129.11	
COVESTRO AG	1COV_GY	816.00	41,444.48	
DAEWOO INTERNATIONAL CORP	047050_KS	20,145.00	472,396.94	
DAI-ICHI LIFE INSURANCE	8750_JP	300.00	4,195.84	
DAIKIN INDUSTRIES	6367_JP	1,000.00	91,089.90	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
DAIMLER-BENZ AG	DAI_GY	7,806.00	595,938.95	
DAINIPPON SUMITOMO PHARMA	4506_JP	1,700.00	26,652.62	
DAITO TRUST CONST	1878_JP	6,100.00	845,591.37	
DB INSURANCE CO LTD	5830_KS	5,572.00	347,388.06	
DCC PLC	DCC_LN	648.00	58,702.86	
DDI CORPORATION	9433_JP	45,669.00	822,330.90	
DEUTSCHE BANK AG O	DBK_GY	65,636.00	1,495,833.31	
DEUTSCHE DOERSE AG - TENDER	DB11_GY	2,826.00	241,071.00	
DEUTSCHE LUFTHANSA	LHA_GY	37,007.00	514,021.31	
DEUTSCHE POST AG	DPW_GY	42,372.00	1,385,206.72	
DEUTSCHE TELEKOM	DTE_GY	50,286.00	830,173.27	
DIAGEO ORD GBP 28.	DGE_LN	7,224.00	200,908.11	
DIRECT LINE INSURANCE GROUP	DLG_LN	89,166.00	443,115.93	
DONGFENG MOTOR	489_HK	38,850.00	62,159.07	
DONGSUH COMPANIES INC	026960_KS	8,117.00	205,107.65	
E.ON SE	EOAN_GR	45,846.00	542,205.14	
E.SUN FINANCIAL HOLDING CO	2884_TT	689,000.00	399,129.73	
EASYJET PLC 0.25P	EZJ_LN	22,332.00	302,993.11	
EDP-ENERGIAS DO BRASIL	ENBR3_BZ	24,300.00	85,289.57	
EMBRAER SA	EMBR3_BZ	11,000.00	70,648.00	
ENGIE BRASIL SA	EGIE3_BZ	14,400.00	142,848.49	
EQUATORIAL ENERGIA SA	EQTL3_BZ	3,100.00	32,643.57	
EREGLI DEMIR CELIK	EREGL_TI	672,226.00	892,298.81	
ERSTE GROUP BANK	EBS_AV	318,287.00	8,668,517.51	
ESTACIO PARTICIPACOES SA	ESTC3_BZ	400.00	1,600.81	
EXPERIAN PLC	EXPN_LN	72,044.00	1,438,962.59	
FENG TAY ENTERPRISE CO LTD	9910_TT	1,000.00	3,868.65	
FERGUSON PLC	FERG_LN	13,101.00	747,006.51	
FIBRIA CELULOSE SA	FIBR3_BZ	4,200.00	40,495.80	
FIRST FINANCIAL	2892_TT	1,144,000.00	620,143.95	
FORMOSA CHEM & FIBRE	1326_TT	189,000.00	588,592.45	
FORMOSA PETROCHEMICAL CORP	6505_TT	153,000.00	528,611.58	

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Portfolio: GLOBAL QUANTITATIVE

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
FORMOSA PLASTICS CORP	1301_TT	59,000.00	169,676.32	
FRESENIUS MEDICAL CARE AG &	FME_GY	1,774.00	160,701.37	
FRESENIUS SE & CO KGAA	FRE_GR	4,339.00	281,622.03	
FUBON FINL HOLDING CO.	2881_TT	91,000.00	146,508.26	
FUJI HEAVY INDUSTRIES LTD	7270_JP	14,800.00	531,939.32	
FUJIFILM HOLDINGS CORP	4901_JP	12,020.00	364,865.19	
FUJITSU NEW JPY50	6702_JP	109,000.00	410,527.16	
FUKUOKA FINANCIAL GROUP INC	8354_JP	89,000.00	319,505.61	
G4S PLC	GFS_LN	110,495.00	318,435.24	
GEA GROUP	G1A_GY	8,993.00	496,170.00	
GERDAU SA	GGBR4_BZ	88,000.00	116,986.83	
GKN ORSH 0.5GBP	GKN_LN	140,681.00	582,195.95	
GLENCORE XSTRATA PLC	GLEN_LN	120,573.00	330,782.03	
GS HOLDINGS CORP	078930_KS	177.00	7,013.95	
GS RETAIL CO LTD	007070_KS	5,226.00	227,890.93	
GUANGDONG INVESTMENT LTD	270_HK	113,464.00	119,348.10	
HACHIJUNI BANK LTD/THE	8359_JP	53,400.00	255,766.09	
HACI OMER SABANCI HOLDING	SAHOL_TI	205,600.00	736,500.00	
HAKUHODO DY HOLDINGS INC	2433_JP	9,600.00	123,915.11	
HANA FINANCIAL GROUP	086790_KS	19,922.00	514,292.48	
HANERGY THIN FILM POWER	566_HK	582,000.00	98,665.45	
HANMI PHARM CO LTD	008930_KS	2,779.00	230,046.96	
HANMI PHARM CO LTD	128940_KS	472.00	198,208.87	
HANNOVER RUECKVERSICHERU	HNR1_GR	1,649.00	135,460.67	
HANSSEM CO LTD	009240_KS	791.00	150,719.11	
HDC CO LTD	012630_KS	2,412.00	89,947.23	
HEIDELBERGER CEMENT	HEI_GY	13,944.00	1,119,036.90	
HENKEL AG & CO	HEN_GY	10,304.00	981,889.20	
HENKEL KGAA-VORZUG	HEN3_GY	7,700.00	1,038,670.68	
HIGHWEALTH CONSTRUCTION	2542_TT	156,000.00	232,591.98	
HIKMA PHARMACEUTICALS	HIK_LN	3,868.00	108,974.82	
HIROSHIMA BANK LTD/THE	8379_JP	64,372.00	342,818.05	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
HISAMITSU PHARMACEUTICAL CO	4530_JP	3,300.00	186,185.76	
HITACHI CHEMICAL	4217_JP	12,700.00	312,420.68	
HITACHI METALS LTD	5486_JP	14,900.00	175,676.44	
HITACHI Y50	6501_JP	61,000.00	280,026.12	
HON HAI PRECISION INDUSTRY CO	2317_TT	285,000.00	766,415.71	
HONDA MOTOR CO COM	7267_JP	23,900.00	735,611.39	
HOSHIZAKI ELECTRIC CO LTD	6465_JP	500.00	38,521.82	
HSBC HOLDINGS ORD	HSBA_LN	569,337.00	4,696,191.53	
HUA NAN FINANCIAL HOLDINGS C	2880_TT	1,030,000.00	529,032.55	
HYNIX SEMICONDUCTOR INC	000660_KS	54,799.00	1,752,917.47	
HYOSUNG CORPORATION	004800_KS	3,609.00	418,445.73	
HYPERA SA	HYPE3_BZ	7,700.00	53,041.36	
HYUNDAI HEAVY INDUSTRIES	009540_KS	2,244.00	271,051.20	
HYUNDAI MARINE AND FIRE INS.	001450_KS	22,014.00	674,765.59	
HYUNDAI MOTOR CO K	005380_KS	7,153.00	1,120,412.93	
HYUNDAI MOTOR CO LTD-PFD	005385_KS	1,021.00	85,714.40	
HYUNDAI MOTOR LTD	005387_KS	52.00	3,874.70	
HYUNDAI PRECISION	012330_KS	724.00	167,068.08	
HYUNDAI WIA CORP	011210_KS	3,625.00	218,352.29	
IDEMITSU KOSAN CO LTD	5019_JP	12,009.00	250,394.64	
IHS MARKIT LTD	INFO	5,041.00	168,446.28	
IMPERIAL BRANDS PLC	IMB_LN	22,088.00	1,067,244.14	
INDUSTRIAL + COMMERCIAL BAN	1398_HK	3,561,472.00	2,635,094.11	
INDUSTRIAL BANK OF KOREA	024110_KS	45,126.00	497,636.98	
INFINEON TECHNOLOGIES AG	IFX_GY	33,487.00	465,268.55	
INNOLUX CORP	3481_TT	109,000.00	39,254.13	
INPEX HOLDINGS INC	1605_JP	56,800.00	490,102.85	
INTERCONTINENTAL HOTELS	IHG_LN	19,791.00	835,267.47	
INTERTEK GROUP	ITRK_LN	12,702.00	579,593.27	
ITAU UNIBANCO BANCO MULTIPLO	ITUB4_BZ	44,110.00	330,272.78	
ITAUSA-PREF	ITSA4_BZ	35,860.00	69,051.16	
ITOCHU CORP Y50	8001_JP	24,930.00	319,646.27	

Group: GLOBAL EQUITIES

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
JAPAN AIRLINES CO LTD	9201_JP	6,489.00	196,502.31	
JAPAN PRIME REALTY INVESTMEN	8955_JP	95.00	395,883.61	
JAPAN TOBACCO INC	2914_JP	22,300.00	848,421.20	
JBS SA	JBSS3_BZ	17,200.00	51,592.41	
JFE HOLDINGS INC	5411_JP	4,391.00	92,067.53	
JIANGSU EXPRESSWAY	177_HK	112,000.00	150,815.53	
JOHNSON MATTHEY PLC	JMAT_LN	14,030.00	596,706.70	
K+S AG	SDF_GR	22,056.00	532,022.14	
KAJIMA CORP Y50	1812_JP	104,000.00	704,745.84	
KAMIGUMI CO Y50	9364_JP	434.00	3,892.26	
KB FINANCIAL GROUP INC	105560_KS	36,511.00	1,217,834.54	
KEIHAN HOLDINGS CO LTD	9045_JP	14,000.00	96,134.65	
KIA MOTORS CORPORATION	000270_KS	4,086.00	196,895.99	
KINGFISHER PLC	KGF_LN	37,235.00	185,318.75	
KOBE STEEL	5406_JP	4,600.00	59,976.52	
KOC HOLDING	KCHOL_TI	214,762.00	955,182.99	
KONAMI CO JPY50	9766_JP	900.00	33,637.73	
KONICA MINOLTA INC	4902_JP	52,400.00	472,234.52	
KOREA ELEC POWER K	015760_KS	54,629.00	2,569,848.31	
KOREA GAS CORP	036460_KS	2,001.00	77,611.15	
KOREA TELECOM CORPORATION	030200_KS	3,238.00	90,163.89	
KROTON EDUCATIONAL SA	KROT3_BZ	10,100.00	30,386.65	
KT&G CORP	033780_KS	3.00	275.07	
KURARAY CO Y50	3405_JP	41,100.00	575,467.60	
LARGAN PRECISION CO LTD	3008_TT	1,000.00	120,147.03	
LEGEND HOLDINGS	992_HK	1.00	1.22	
LG CHEM LTD	051910_KS	876.00	198,471.59	
LG CHEM LTD-PREFERRED	051915_KS	618.00	105,463.16	
LG HOUSEHOLD & HEALTH-PREF	051905_KS	423.00	177,389.10	
LG UPLUS CORP	032640_KS	67,534.00	657,813.14	
LIBERTY GLOBAL PLC LILAC	LILAK-OLD	1,637.00	33,067.40	
LIBERTY SIRIUS GROUP - C	LSXMK	2,856.00	83,275.84	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
LIBERTY SIRIUSXM GROUP	LSXMA	1,314.00	47,054.34	
LIFE HEALTHCARE GROUP	LHC_SJ	1.00	2.50	
LITE-ON TECHNOLOGY CORP	2301_TT	303,000.00	479,969.64	
LOTTE CHEMICAL CORPORATION	011170_KS	1,443.00	371,827.70	
LOTTE CHILSUNG BEVERAGE CO	5300_KS	132.00	198,392.54	
LUKOIL OAO	LKOH_RM	62,976.00	2,571,883.09	
MAGNIT OJSC GDR	MGNT_LI	29,603.00	1,363,049.71	
MAN AG ORSH NPV	MAN_GY	985.00	106,541.52	
MARUICHI STEEL TUBE LTD	5463_JP	8,100.00	285,021.60	
MEBUKI FINANCIAL GROUP INC	7167_JP	98,280.00	315,101.74	
MEGGITT	MGMT_LN	100,952.00	606,366.86	
METRO AG NPV	MEO_GY	16,657.00	534,122.35	
MINEBEA CO JPY50	6479_JP	16,600.00	138,240.05	
MIRAE ASSET DAEWOO CO LTD	006800_KS	2,556.00	17,417.26	
MITSUBISHI CHEM JP	4188_JP	83,276.00	477,814.58	
MITSUBISHI CORP Y5	8058_JP	3,600.00	81,980.91	
MITSUBISHI ELEC CP	6503_JP	18,400.00	265,912.45	
MITSUBISHI GAS CHEMICAL CO	4182_JP	21,000.00	344,744.63	
MITSUBISHI MATERLS	5711_JP	12,867.00	457,102.37	
MITSUBISHI MOTORS CORP	7211_JP	66,900.00	356,313.70	
MITSUBISHI UFJ FINANCIAL CORP	8306_JP	289,500.00	1,481,097.25	
MITSUMI + CO JPY50	8031_JP	64,600.00	950,558.20	
MITSUMI CHEMICALS I	4183_JP	27,000.00	83,755.74	
MITSUMI O.S.K. LINE	9104_JP	132,000.00	305,303.33	
MITSUMI SUMITOMO INSURANCE	8725_JP	14,600.00	484,267.22	
MIXI INC	2121_JP	500.00	20,740.70	
MIZUHO FINANCIAL GROUP	8411_JP	1,115,010.00	1,933,870.72	
MOL MAGYAR OLAJ-EX GAZIPARI	MOL_HB	37,605.00	2,312,280.21	
MONDI PLC	MNDI_LN	38,738.00	806,863.14	
MOSCOW EXCHANGE MICEX-RTS	MOEX_RM	345,680.00	595,970.47	
MUNCHENER RUCKVS	MUV2_GY	7,054.00	1,287,021.17	
NAN YA PLASTICS CORP	1303_TT	85,000.00	186,657.67	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
NANYA TECHNOLOGY	2408_TT	17,000.00	24,284.83	
NATIONAL GRID GROU	NG/_LN	78,042.00	1,059,491.33	
NAVER CORP	035420_KS	196.00	116,350.75	
NEW CHINA LIFE INSURANCE H	1336_HK	3,100.00	10,857.04	
NIKON CORP Y50	7731_JP	12,700.00	198,950.56	
NINE DRAGONS PAPER HOLDINGS	2689_HK	77,902.00	71,738.83	
NIPPON BUILDING	8951_JP	32.00	189,166.21	
NIPPON STEEL & SUMITOMO	5401_JP	13,877.00	374,510.29	
NIPPON TEL+TEL CP	9432_JP	50,017.00	1,445,299.11	
NIPPON YUSEN KK Y5	9101_JP	88,329.00	221,535.71	
NISSAN MOTOR CO Y5	7201_JP	70,870.00	683,969.97	
NOK CORP	7240_JP	3,843.00	110,547.02	
NOMURA HOLDINGS, INC.	8604_JP	2,900.00	14,318.85	
NTT DOCOMO INC	9437_JP	100,275.00	1,828,091.55	
OA0 GAZPROM-GDR	OGZD_LI	597,580.00	5,480,514.13	
OBAYASHI CORP JPY5	1802_JP	15,500.00	159,981.08	
OBI PHARMA INC	4174_TT	1,000.00	8,530.11	
OMV AG AUSH100	OMV_AV	199,068.00	5,633,674.28	
OSAKA GAS CO Y50	9532_JP	45,271.00	175,898.33	
OTP BANK	OTP_HB	193,531.00	4,560,453.97	
OTSUKA HOLDINGS CO LTD	4578_JP	12,756.00	542,399.66	
OTTOGI CORPORATION	007310_KP	227.00	143,835.57	
PANASONIC CORP	6752_JP	38,500.00	349,294.21	
PETKIM PETROKIMYA HOLDING AS	PETKM_TI	392,835.00	456,924.68	
PETROL BRASILEIROS	PETR4_BZ	145,100.00	285,391.38	
PETROLEO BRASILEIRO S.A.	PETR3_BZ	42,600.00	113,911.58	
PORSCHE AG-PFD	PAH3_GR	1,304.00	81,620.30	
PORTO SEGURO SA	PSSA3_BZ	11,500.00	81,147.46	
POSCO	005490_KS	8,648.00	2,006,833.97	
POWERTECH TECHNOLOGY INC	6239_TT	7,000.00	19,393.52	
PROVIDENT FINANCIAL PLC	PFG_LN	2,703.00	104,930.41	
PTT PCL-FOREIGN	PTT/F_TB	45,491.00	527,323.66	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
RAIA DROGASIL SA	RADL3_BZ	3,800.00	47,984.79	
RAIFFEISEN BANK INTERNATIONAL	RBI_AV	133,585.00	1,888,037.85	
RECKITT BENCKISER GROUP PLC	RB/_LN	1.00	88.72	
REED INTERNATIONAL	REL_LN	62,488.00	1,130,927.35	
RESONA HOLDINGS INC	8308_JP	191,900.00	836,633.23	
RICHTER GEDEON	RICHT_HB	117,376.00	2,347,165.24	
RIO TINTO PLC	RIO_LN	19,676.00	737,577.87	
ROHM CO JPY50	6963_JP	1,651.00	76,195.19	
ROSNEFT OIL COMPANY	ROSN_RM	178,211.00	1,280,473.50	
ROSTELECOM PJSC	RTKM_RM	328,680.00	492,006.65	
ROYAL DUTCH SHELL PLC - A SHS	RDSA_LN	147,668.00	3,791,660.92	
ROYAL DUTCH SHELL PLC - B SHS	RDSB_LN	99,756.00	2,726,415.05	
ROYAL MAIL PLC	RMG_LN	75,106.00	501,790.74	
RTL GROUP	RRTL_GR	5,180.00	473,195.21	
SAGE GROUP PLC	SGE_LN	36,855.00	355,940.85	
SAMSUNG ELECTRONIC	005930_KS	6,771.00	8,376,936.69	
SAMSUNG ELECTRONICS-PFD	005935_KS	2,090.00	1,767,101.58	
SAMSUNG FIRE + MAR	000810_KS	1.00	237.26	
SAMSUNG LIFE INSURANCE CO	032830_KS	401.00	35,102.56	
SAMSUNG SDS CO LTD	018260_KS	3,206.00	473,719.72	
SAP AG	SAP_GY	22,244.00	1,723,113.64	
SBERBANK	SBER_RM	1,234,504.00	3,577,764.33	
SCOTTISH SOUTHERN	SSE_LN	4,442.00	88,903.47	
SEGA SAMMY HOLDINGS INC	6460_JP	21,500.00	327,639.88	
SEGRO PLC	SGRO_LN	84,264.00	493,366.17	
SEIKO EPSON CORPORATION	6724_JP	1,100.00	22,641.10	
SEMICONDUCTOR	981_HK	16,294.00	18,323.50	
SHANGHAI PETROCHEM	338_HK	448,000.00	237,527.35	
SHIN KONG FINANCIAL HOLDING	2888_TT	990,000.00	251,421.56	
SHIN-ETSU CHEMICAL	4063_JP	2,100.00	162,246.01	
SHINHAN FINANCIAL GROUP LTD	055550_KS	41,973.00	1,529,351.65	
SHIONOGI + CO Y50	4507_JP	2,500.00	138,582.45	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
SHIZUOKA BANK Y50	8355_JP	61,000.00	475,884.31	
SIAM COMMERCIAL BK F	SCB/F_TB	40,839.00	194,243.49	
SIEMENS AG DEM 5.0	SIE_GY	20,044.00	2,212,529.86	
SILICONWARE PRECISION INDS	2325_TT	77,000.00	116,973.38	
SINO BIOPHARMACEUTICAL	1177_HK	93,000.00	52,891.11	
SINOPEC ENGINEERING GROUP-H	2386_HK	22,500.00	24,837.54	
SK INNOVATION CO., LTD	096770_KS	5,446.00	757,743.78	
SK TELECOM CO LTD	017670_KS	4,288.00	836,038.90	
SMITHS GROUP PLC	SMIN_LN	32,979.00	589,805.96	
SOFTBANK AM CORP	9984_JP	3,900.00	257,454.23	
SOFTBANK INVESTMENT CORP	8473_JP	12,400.00	165,408.76	
ST.JAMES PLACE CAP	STJ_LN	8,295.00	103,794.08	
SUMITOMO CHEMICAL	4005_JP	6,262.00	39,445.95	
SUMITOMO HEAVY IND	6302_JP	33,657.00	170,914.83	
SUMITOMO MITSUI FINANCIAL	8316_JP	37,994.00	1,503,227.79	
SUMITOMO MITSUI TRUST	8309_JP	2,400.00	76,054.36	
SUMITOMO RUBBER INDUSTRIES	5110_JP	19,800.00	325,215.39	
SURGUTNEFTEGAS - PFD	SNGSP_RM	1,801,472.00	1,226,791.10	
SURGUTNEFTEGAZ	SNGS_RM	1,851,600.00	968,420.29	
SUZANO PAPEL E CELULOSE SA	SUZB3_BZ	9,500.00	33,983.65	
T IS BANKASI SER C	ISCTR_TI	446,186.00	942,553.21	
T&D HOLDINGS	8795_JP	12,875.00	199,965.33	
T.GARANTI BANASI T	GARAN_TI	523,712.00	1,664,214.49	
TAIHEIYO CEMENT CO	5233_JP	46,000.00	109,111.21	
TAIHEIYO BIOLOGICS INC	4147_TT	2,000.00	11,132.53	
TAISEI CORP Y50	1801_JP	5,000.00	38,401.80	
TAISHIN FINANCIAL HOLDINGS	2887_TT	837,000.00	311,204.41	
TAISHO PHARMACEUTICAL	4581_JP	4,100.00	329,603.73	
TAIWAN BUSINESS BANK	2834_TT	740,000.00	189,711.79	
TAIWAN CEMENT	1101_TT	33,000.00	39,359.49	
TAIWAN COOPERATIVE FINANCIAL	5880_TT	1,102,000.00	490,582.53	
TAIWAN FERTILIZER CO LTD	1722_TT	140,000.00	178,698.17	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
TAIWAN SEMICONDUCTOR	2330_TT	605,000.00	3,510,670.21	
TAIYO NIPPON SANJO	4091_JP	18,700.00	186,176.98	
TATE + LYLE GBP0.2	TATE_LN	27,246.00	257,532.67	
TATNEFT-CLS	TATN_RM	154,503.00	1,003,192.88	
TAV HAVALIMANLARI HOLDING AS	TAVHL_TI	93,818.00	616,553.54	
TEIJIN LIMITED	3401_JP	11,155.00	177,511.64	
TELEFONICA BRASIL SA	VIVT4_BZ	1,300.00	13,967.42	
TENCENT HOLDINGS LTD HKD	700_HK	80,771.00	808,407.28	
TERUMO	4543_JP	6,100.00	266,414.27	
TIM PARTICIPACOES SA	TIMP3_BZ	15,600.00	31,474.22	
TOBU RAILWAY CO Y5	9001_JP	112,000.00	576,543.76	
TOFAS OTOMOBIL FAB	TOASO_TI	60,561.00	425,197.83	
TOHO GAS CO	9533_JP	43,532.00	255,889.45	
TOKIO MARINE HOLDINGS INC	8766_JP	6,300.00	287,319.46	
TOKYO ELECTRIC POWER CO	9501_JP	73,888.00	441,071.37	
TOKYO ELECTRON Y50	8035_JP	2,700.00	239,912.42	
TOKYO GAS CO Y50	9531_JP	150,000.00	674,390.38	
TOKYU CORP JPY50	9005_JP	8,000.00	66,365.62	
TOYOTA INDUSTRIES CORP	6201_JP	65.00	2,484.00	
TOYOTA MOTOR CORP	7203_JP	39,438.00	1,820,182.80	
TRANSMISSORA ALIANCA DE	TAE11_BZ	3,400.00	16,661.91	
TUPRAS-TURKIYE PETROL RAFINE	TUPRS_TI	44,660.00	1,080,992.81	
TURKCELL ILETISIM HIZMET AS	TCELL_TI	292,717.00	1,332,389.78	
TURKIYE HALK BANKASI	HALKB_TI	169,357.00	840,765.73	
ULTRAPAR PARTICIPACOES SA	UGPA3_BZ	1,700.00	29,908.45	
UNILEVER ORD 1.4P	ULVR_LN	19,663.00	874,953.15	
UNIPER SE	UN01_GR	4,584.00	75,408.89	
VODAFONE GROUP	VOD_LN	406,583.00	1,282,897.16	
VOEST-ALPINE	VOE_AV	121,049.00	4,014,581.13	
VOLKSWAGEN AG NON	VOW3_GY	2,305.00	476,813.75	
WEIR GROUP	WEIR_LN	18,509.00	437,985.19	
WEST JAPAN RAILWAY JPY50000	9021_JP	65.00	2,917.92	

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Group: GLOBAL EQUITIES				
Portfolio: GQUAN		GLOBAL QUANTITATIVE		
Instrument: ICOM		INTERNATIONAL COMMON STOCKS		
WHITBREAD PLC	WTB_LN	59.00	2,281.72	
WILLIAM HILL	WMH_LN	1,706.00	9,349.70	
WISTRON CORP	3231_TT	56,000.00	40,486.84	
WOORI BANK	000030_KS	86,257.00	820,120.27	
WORLDPAY GROUP INC	WPG_LN	20,185.00	78,449.12	
WPG HOLDINGS CO	3702_TT	170,000.00	204,044.63	
WPP GROUP	WPP_LN	40,460.00	941,445.47	
YAMADA DENKI CO LTD	9831_JP	72,800.00	369,944.83	
YAMAHA CORP Y50	7951_JP	13,100.00	382,905.21	
YAMAHA MOTOR CO LTD	7272_JP	1.00	20.89	
YUHAN CORPORATION	000100_KS	3,836.70	600,611.79	
ZALANDO SE	ZAL_GR	965.00	39,784.92	
ZHEJIANG EXPRESSWA	576_HK	80,840.00	68,421.44	
ZTE CORP-H	763_HK	13,800.00	17,712.85	
INTERNATIONAL COMMON STOCKS TOTAL		52,413,568.70	233,057,591.30	
Instrument: INTF		INTERNATIONAL FUNDS		
GLOBAL QUANTITATIVE -		121,522.58	12,152,257.98	
INTERNATIONAL FUNDS TOTAL		121,522.58	12,152,257.98	
Instrument: REIT		REAL ESTATE INVESTMENT TRUST		
ALEXANDRIA REAL ESTATE	ARE	1,136.00	110,114.29	
AVALONBAY COMMUNITIES	AVB	1,937.00	320,707.86	
BOSTON PROPERTIES INC	BXP	2,156.00	255,232.31	
BRIXMOR PROPERTY GROUP INC	BRX	4,515.00	130,528.65	
CAMDEN PROPERTY TRUST	CPT	1,188.00	91,837.22	
DIGITAL REALTY TRUST INC	DLR	2,280.00	178,688.92	
DUKE RE CORPORATION	DRE	5,114.00	109,060.24	
EQUINIX INC	EQIX	1,035.00	287,672.23	
EQUITY RESIDENTIAL PROP	EQR	5,160.00	368,775.61	
ESSEX PROPERTY TRUST INC.	ESS	925.00	208,064.05	
EXTRA SPACE STORAGE INC	EXR	1,752.00	152,551.78	
FEDERAL REALTY INV.	FRT	952.00	141,913.94	
Group: GLOBAL EQUITIES	Portfolio:	GLOBAL QUANTITATIVE		

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DESCRIPTION	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES				
Portfolio: GQUAN				
Instrument: REIT				
GLOBAL QUANTITATIVE REAL ESTATE INVESTMENT TRUST				
GGP INC	GGP	8,433.00	202,882.57	
HCP INC	HCP	6,941.00	232,578.56	
HOST HOTELS & RESORTS INC	HST	10,555.00	180,240.81	
KIMCO REALTY CORP	KIM	5,933.00	154,163.16	
LIBERTY PROPERTY TRUST	LPT	2,008.00	84,858.08	
MACERICH CO	MAC	1,775.00	138,499.47	
MID-AMERICAN APARTMENT	MAA	1,618.00	156,471.25	
NATIONAL RETAIL PROPERTIES	NNN	2,039.00	88,349.87	
PROLOGIS INC.	PLD	7,321.00	296,098.04	
PUBLIC STORAGE INC	PSA	2,104.00	441,103.82	
REALTY INCOME CORP	O	3,623.00	192,068.55	
REGENCY CENTERS CORP	REG	1,480.00	104,028.42	
SIMON PROP GROUP INC.	SPG	4,410.00	810,496.21	
SL GREEN RE CORP	SLG	1,464.00	157,320.43	
UDR INC	UDR	3,549.00	128,205.88	
VENTAS INC.	VTR	5,086.00	298,975.84	
VEREIT INC	VER	13,336.00	107,801.15	
VORNADO REALTY TRUST	VNO	2,468.00	223,372.68	
WELLTOWER INC	WELL	5,047.00	337,042.60	
REAL ESTATE INVESTMENT TRUST TOTAL		117,340.00	6,689,704.49	
GLOBAL QUANTITATIVE TOTAL		57,119,020.88	474,105,663.29	536,157,433.00
TOTAL		57,119,020.88	474,105,663.29	536,157,433.00

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-DOM			
Instrument: DOMESTIC Domestic			
BLACKROCK GRANITE PROP FUND		137,291,447.00	112,075,906.00
DDR RETAIL/MANATEE		191,792,082.00	102,008,787.00
REGENCY RETAIL PARTNERS LP		1.00	
Domestic TOTAL		329,083,530.00	214,084,693.00
DOMESTIC TOTAL		329,083,530.00	214,084,693.00

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-EAST Instrument:			
			EAST REGION
			Apartment
145 WEST, GREENPOINT		0.00	
CENTRAL PLACE APARTMENTS		73,540,262.00	73,540,262.00
RELATED - E. 39TH ST - SONOMA		0.01	
RELATED - LYRIC - WEST 94TH ST		1.00	59,600,000.00
RELATED - STRATHMORE - E. 84TH		1.00	66,300,000.00
RELATED - TRIBECA PARK		1.00	49,100,000.00
RELATED - UNION SQUARE APTS		1.00	64,400,000.00
RELATED - WESTPORT - 56 & 10TH		1.00	65,700,000.00
Apartment TOTAL		73,540,267.01	378,640,262.00
Instrument:			
			Industrial
602 WASHINGTON AVE.		20,092,800.00	26,000,000.00
AIRPARK 5		10,374,000.00	14,400,000.00
ARUNDEL CROSSINGS		78,648,747.00	104,000,000.00
DORSEY WOODS		8,295,271.00	11,100,000.00
RIVERPORT 2		6,213,760.00	10,600,000.00
RIVERPORT 3		13,973,400.00	21,200,000.00
WIP02 - FLEET		14,618,276.00	45,900,000.00
WIP02 - RENAISSANCE		34,189,851.00	85,000,000.00
Industrial TOTAL		186,406,105.00	318,200,000.00
Instrument:			
			Office
590 MADISON AVENUE		100,000.00	861,603,064.00
BALLSTON STATION		482,290.00	66,500,000.00
Office TOTAL		582,290.00	928,103,064.00
Instrument:			
			Retail
15 UNION SQUARE WEST		58,051,924.00	64,000,000.00
K MART #74 - GREENBELT		4,900,000.00	7,400,000.00
KROGER #02 - COVINGTON		2,252,581.00	2,200,000.00
KROGER #03 - LOUISVILLE		1,959,115.00	1,350,000.00
KROGER #22 - WINCHESTER		1,839,030.00	1,030,000.00
LONGS DRUGS #02 - GRASS		0.00	
Group: REAL ESTATE			Portfolio: EAST REGION

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-EAST			
Instrument: EAST REGION			
Retail			
NESHAMINY MALL		48,962,370.00	64,300,000.00
RELATED - UNION SQUARE RETAIL		51,284,549.00	174,000,000.00
SAFEWAY #09 - WILLIAMSBURG		2,115,013.00	3,610,000.00
TG&Y #29 - HAZARD		0.00	
Retail TOTAL		171,364,582.00	317,890,000.00
EAST REGION TOTAL		431,893,244.01	1,942,833,326.00

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DESCRIPTION		SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-INTL				
Instrument: INTERNATIONAL				
Unassigned				
SCREP VI FUND	ASIA		0.00	
Unassigned TOTAL			0.00	
Instrument: International				
BENSON ELLIOT RE PARTNERS II			40,793,321.00	12,408,560.00
BENSON ELLIOT RE PARTNERS III			25,620,046.00	34,562,242.00
BLACK CREEK MEXICO			37,595,439.00	20,927,859.00
BLACKSTONE EUROPEAN FUND			3,414,663.00	351,490.00
BLACKSTONE RE PRNRS INTL II			1,000.00	18,477,791.00
BLACKSTONE RE PRNRS INTL III			19,296,469.00	50,548,483.00
CARLYLE ASIA II	ASIA		1,342,926.00	7,681,356.00
CARLYLE ASIA RE PARTNERS LP			0.21	
CBRE PROJECT FUSO PTE LTD			50,658,316.00	61,359,045.00
DOUGHTY HANSON & CO			5,491,340.00	700,471.00
EUROPA-INTERNATIONAL			1.00	
FORTRESS JAPAN OPP FUND III			31,247,302.00	35,701,650.00
FORTRESS JAPAN OPPORTUNITY			11,174,754.00	60,686,117.00
FORTRESS REAL ESTATE OPP			36,255,137.00	43,785,790.00
FORWARD EUR BOA 12/22/16			0.00	
FORWARD EUR BOA 3/21/17			0.00	-533,959.29
FORWARD EUR MOS 12/22/16			0.00	
FORWARD EUR UBS 12/22/16			0.00	
FORWARD GBP MOS 7/31/17			0.00	2,571,727.50
FORWARD GBP UBS 12/22/16			0.00	
FORWARD GBP UBS 3/21/17			0.00	181,796.40
FORWARD JPY BOA 07/07/17			0.00	3,584,568.00
FORWARD JPY MOS 07/07/17			0.00	3,584,282.00
FUDO CAPITAL FUND II			1,000.00	1,586,257.00
FUDO CAPITAL LP			1.00	
FWD			0.00	-507,828.00
FWD EUR MOS 3/21/17			0.00	-406,473.59
FWD JPY MOS 3/21/17			0.00	-214,800.00

Group: REAL ESTATE

Portfolio: INTERNATIONAL

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-INTL			
Instrument: INTERNATIONAL			
INVESTCO MORTG RCVRY FND 2		32,083,876.00	32,758,097.00
JP MORGAN EUROPE III		13,670,341.00	12,945,920.00
LASALLE ASIA OPP FUND III		5,555,277.00	7,547,343.00
LASALLE ASIA RECOVERY FUND		0.99	
LASALLE JAPAN LOGISTICS FUND		1.00	641,555.00
ORION EUROPEAN RE FUND, C.V.		0.98	
PATRIA BRAZIL RE FUND II		17,171,210.00	19,048,116.00
PATRIA BRAZIL RETAIL FUND		47,227,154.00	46,125,275.00
PRECAP IV FUND		33,257,427.00	38,004,962.00
PRECAP VI FUND		24,458,136.00	20,615,809.00
PRUDENTIAL PROP. PRTNRS.-INT'L		0.99	
SCREP V FUND ASIA		19,597,244.00	32,767,105.00
SECURED CAPITAL JAPAN RE		0.96	
SOROS RE INVST-INT'L		14,441,863.00	16,776.00
STRATEGIC PRTNRS RE SPEC OPP		39,597,341.00	45,199,399.00
WESTBROOK FRENCH PORTFOLIO		1.00	
WESTBROOK FUND V		5,617,040.00	10,993,450.00
WESTBROOK FUND VIII		317,560.00	20,166,475.00
International TOTAL		515,886,190.13	643,866,706.02
INTERNATIONAL TOTAL		515,886,190.13	643,866,706.02

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-MIDWEST Instrument:			
MIDWEST REGION			
Apartment			
ARBORS OF ANDERSON (SOLD)		19,795,548.00	32,800,000.00
PARK GLEN		15,712,000.00	46,300,000.00
THE LAKES		16,014,861.00	16,014,861.00
THE STREETER		211,582,100.00	267,999,999.00
Apartment TOTAL		263,104,509.00	363,114,860.00
Instrument:			
Industrial			
ALEXANDRA WAY		13,851,468.00	19,100,000.00
CAROL POINT DISTRIBUTION		12,428,505.00	18,900,000.00
SOUTHFIELD		0.00	
WOOD DALE INDUSTRIAL CENTER		16,000,000.00	19,100,000.00
Industrial TOTAL		42,279,973.00	57,100,000.00
Instrument:			
Office			
77 WEST WACKER		128,466,657.00	285,999,999.00
ATRIUM II		73,038,104.00	72,600,000.00
Office TOTAL		201,504,761.00	358,599,999.00
Instrument:			
Retail			
1100 NORTH STATE STREET		53,603,924.00	54,200,000.00
3345 N. LINCOLN AVE		5,440,150.00	9,030,000.00
46 EAST OAK STREET		10,487,700.00	14,610,000.00
GRAND AVENUE ST.		31,375,633.00	49,199,999.00
HIGHLAND CROSSING		10,309,556.00	16,300,000.00
L3 II - 1504 N. FREMONT		5,700,000.00	5,700,000.00
L3 II - 174 N. MICHIGAN AVE.		5,599,083.00	4,980,000.00
L3 II - 39 SO. STATE ST.		10,188,750.00	10,188,750.00
L3 II - 940 WEST WEED ST		9,500,000.00	9,500,000.00
LINCOLN SQUARE		3,195,536.00	3,300,000.00
MARKET SQUARE		13,946,978.00	26,580,000.00
SOUTHPORT I & II		14,339,017.00	27,110,000.00
VILLAGE CROSSING (SOLD)		37,893,106.00	47,200,000.00
Retail TOTAL		211,579,433.00	277,898,749.00
Group: REAL ESTATE	Portfolio:	MIDWEST REGION	

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
MIDWEST REGION TOTAL		718,468,676.00	1,056,713,608.00

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DESCRIPTION	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>Opportunity Fund</div> </div>			
BLACKSTONE RE PARTNERS VII		32,257,460.00	91,058,033.00
BLACKSTONE RE PARTNERS VIII		24,524,887.00	28,953,753.00
CAPMARK STRUCTURED RE PTRS		41,254,732.00	52,063.00
CARLYLE REALTY PARTNERS VII		38,114,358.00	41,231,345.00
LNR INVESTMENT FUND		71,739,837.00	6,229,328.00
WESTBROOK FUND IV		1.19	
WESTBROOK FUND IX		50,276,884.00	63,972,403.00
WESTBROOK FUND VI		26,539,919.00	12,609,019.00
WESTBROOK FUND VII		11,975,209.00	28,636,172.00
WESTBROOK FUND X		8,692,537.00	8,692,537.00
Opportunity Fund TOTAL		305,375,824.19	281,434,653.00
OPPORTUNITY FUND TOTAL		305,375,824.19	281,434,653.00

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-OTHER			
Instrument: OTHER Industrial			
1300 VIELE AVENUE		270,000.00	270,000.00
171 SHEPHERDS LANE		0.00	
SITEX II 482 BARELL AVE		673,014.00	1,558,007.00
SITEX 1 DAFFYS WAY		0.00	
SITEX II - 1 BELL DRIVE		0.00	
SITEX II - 100 TRIANGLE BLVD.		1,163,592.00	1,679,861.00
SITEX II - 10-12 PLANT ROAD		1,234,225.00	1,939,792.00
SITEX II - 191 BLAIR RD (SOLD)		14,707,039.00	19,164,158.00
SITEX II - 350 S. CHURCH ST.		6,372,225.00	7,969,606.00
SITEX II - 400 GOTHAM		854,945.00	1,818,646.00
SITEX II -245 MOONACHIE ROAD		3,017,394.00	3,017,394.00
SITEX II 472 BARELL AVE		1,030,686.00	2,117,508.00
SITEX II 485 BARELL AVE		671,164.00	1,161,897.00
SITEX II 495 BARELL AVE		468,997.00	1,055,173.00
SITEX II-10305 ARGONNE DRIVE		4,365,000.00	4,365,000.00
SITEX II-1200 VALLEY BROOK AVE		11,047,500.00	14,592,544.00
SITEX II-12100 RIVERA RD,		5,193,000.00	9,409,912.00
SITEX II-192-98 EXCHANGE BLVD		4,545,000.00	5,422,657.00
SITEX II-2459 ALMOND AVE.		11,133,000.00	13,456,209.00
SITEX II-429 SCHILLER STREET		2,109,559.00	3,451,858.00
SITEX II-450 BARELL AVE		605,879.00	1,017,347.00
SITEX II-50 FURLER STREET		45,000.00	45,000.00
SITEX II-55 SHEPHERDS LANE		11,982,330.00	15,042,512.00
SITEX II-620 GOTHAM PARKWAY		980,000.00	1,582,313.00
SITEX II-8 VREELAND AVE		900,000.00	900,000.00
SITEX INDUSTRIAL		0.00	
Industrial TOTAL		83,369,549.00	111,037,394.00
OTHER TOTAL		83,369,549.00	111,037,394.00

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DESCRIPTION	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument: REITS Residential				
AMERICAN CAMPUS COMMUNITIES	49.77	205,409.00	7,679,577.13	10,223,206.00
APARTMENT INVT & MGMT	45.45	243,005.00	6,489,996.60	11,044,577.00
AVALONBAY COMMUNITIES	177.15	212,838.00	26,158,911.95	37,704,252.00
BLUEROCK RESIDENTIAL GROWTH	13.72	30,422.00	362,447.34	417,390.00
CAMDEN PROPERTY TRUST	84.07	135,922.00	7,906,580.57	11,426,963.00
EDUCATION REALTY TRUST INC	42.30	113,589.00	3,861,045.38	4,804,815.00
EQUITY LIFESTYLE PROPERTIES	72.10	120,696.00	4,253,153.86	8,702,182.00
EQUITY RESIDENTIAL PROP	64.36	560,327.00	25,556,550.43	36,062,646.00
ESSEX PROPERTY TRUST INC.	232.50	102,009.00	15,317,403.95	23,717,092.00
MID-AMERICAN APARTMENT	97.92	176,068.00	11,112,443.59	17,240,579.00
MONOGRAM RESIDENTIAL TRUST	10.82	262,573.00	2,608,056.41	2,841,040.00
NEXPOINT RESIDENTIAL	22.34	25,544.00	382,949.55	570,653.00
PREFERRED APARTMENT	14.91	37,635.00	498,490.84	561,138.00
SUN COMMUNITIES INC	76.61	101,062.00	5,587,062.62	7,742,360.00
UDR INC	36.48	415,380.00	10,007,510.05	15,153,062.00
UMH PROPERTIES INC	15.05	39,676.00	406,068.37	597,124.00
Residential TOTAL		2,782,155.00	128,188,248.64	188,809,079.00
Instrument: Office / Industrial				
ALEXANDRIA REAL ESTATE	111.13	123,486.00	9,565,337.91	13,722,999.00
BOSTON PROPERTIES INC	125.78	238,541.00	20,863,000.25	30,003,687.00
BRANDYWINE REALTY	16.51	272,423.00	3,608,591.16	4,497,704.00
COLUMBIA PROPERTY TRUST INC	21.60	191,999.00	4,683,130.17	4,147,178.00
CORPORATE OFFICE PROPERTY	31.22	147,001.00	3,805,064.67	4,589,371.00
DCT INDUSTRIAL TRUST INC	47.88	141,543.00	3,801,174.31	6,777,079.00
DOUGLAS EMMETT INC	36.56	218,413.00	4,880,873.35	7,985,179.00
DUKE RE CORPORATION	26.56	551,533.00	8,309,575.69	14,648,716.00
EASTERLY GOVERNMENT	20.02	54,674.00	998,649.37	1,094,573.00
EASTGROUP PROPERTY INC	73.84	51,140.00	2,815,654.60	3,776,178.00
EMPIRE STATE REALTY TRUST-A	20.19	189,813.00	3,195,766.94	3,832,324.00
EQUITY COMMONWEALTH	30.24	196,469.00	4,505,585.40	5,941,223.00
FIRST INDUSTRIAL RE	28.05	181,693.00	3,263,687.58	5,096,489.00

Group: REAL ESTATE

Portfolio: REITS

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DESCRIPTION	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument:				
REITS				
Office / Industrial				
FIRST POTOMAC REALTY TRUST	10.97	89,915.00	1,204,069.60	986,368.00
FRANKLIN STREET PPTYS CO	12.96	153,739.00	1,971,374.09	1,992,457.00
GLADSTONE COMMERCIAL CORP	20.10	35,820.00	652,128.43	719,982.00
GOVERNMENT PROPERTIES	19.07	110,533.00	2,598,445.13	2,107,312.00
GRAMERCY PROPERTY TRUST	9.18	651,968.00	5,374,662.65	5,985,066.00
HEALTHCARE TRUST OF AMERICA	29.11	220,381.00	5,032,920.34	6,415,291.00
HIGHWOODS PROP INC.	51.01	155,813.00	5,859,816.14	7,948,021.00
HUDSON PACIFIC PROPERTIES	34.78	193,914.00	5,252,284.80	6,744,329.00
KILROY RE CORP	73.22	143,379.00	7,047,947.36	10,498,210.00
LIBERTY PROPERTY TRUST	39.50	229,778.00	7,822,006.89	9,076,231.00
MACK-CALI RE CORP.	29.02	138,370.00	2,937,230.81	4,015,497.00
MONMOUTH REIT -CL A	15.24	101,070.00	1,032,568.66	1,540,307.00
NEW YORK REIT INC	10.12	257,884.00	3,018,458.06	2,609,786.00
PARAMOUNT GROUP INC	15.99	232,082.00	4,452,468.41	3,710,991.00
PARKWAY INC	22.25	66,383.00	2,278,694.39	1,477,022.00
PHYSICIANS REALTY TRUST	18.96	209,444.00	3,401,442.28	3,971,058.00
PIEDMONT OFFICE REALTY TRUST	20.91	226,259.00	4,167,517.58	4,731,076.00
PROLOGIS INC.	52.79	814,871.00	33,023,420.73	43,017,040.00
PS BUSINESS PARKS INC/CA	116.52	31,394.00	2,268,609.68	3,658,029.00
REXFORD INDUSTRIAL REALTY INC	23.19	100,594.00	1,566,159.90	2,332,775.00
SL GREEN RE CORP	107.55	157,552.00	11,978,369.77	16,944,718.00
STAG INDUSTRIAL INC	23.87	117,537.00	2,402,178.09	2,805,608.00
TERRENO REALTY CORP	28.49	70,896.00	1,441,904.47	2,019,827.00
TIER REIT INC	17.39	73,754.00	1,153,728.27	1,282,582.00
Office / Industrial TOTAL		7,142,058.00	192,234,497.93	252,702,283.00
Instrument:				
Retail				
ACADIA RLTY TR	32.68	124,652.00	3,406,380.58	4,073,627.00
AGREE REALTY CORP	46.05	39,043.00	1,303,700.74	1,797,930.00
ALEXANDERS INC	426.87	3,160.00	1,099,380.45	1,348,909.00
BRIXMOR PROPERTY GROUP INC	24.42	473,197.00	11,904,249.79	11,555,471.00
CBL & ASSOC PROP	11.50	264,197.00	4,954,213.27	3,038,265.00

Group: REAL ESTATE

Portfolio: REITS

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DESCRIPTION	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument: REITS				
Retail				
CEDAR REALTY TRUST INC	6.53	132,656.00	748,687.85	866,244.00
EQUITY ONE INC	30.69	145,313.00	3,420,844.70	4,459,656.00
FEDERAL REALTY INV.	142.11	111,625.00	10,548,945.06	15,863,029.00
FOUR CORNERS PROPERTY	20.52	92,398.00	1,847,449.01	1,896,007.00
GETTY RLTY CORP	25.49	39,360.00	762,312.79	1,003,286.00
GGP INC	24.98	783,227.00	14,375,863.13	19,565,010.00
INDEPENDENCE REALTY TRUST	8.92	91,306.00	772,457.60	814,450.00
KIMCO REALTY CORP	25.16	660,897.00	13,277,785.22	16,628,169.00
KITE REALTY GROUP TRUST	23.48	127,678.00	3,148,858.00	2,997,879.00
MACERICH CO	70.84	223,331.00	12,232,658.41	15,820,768.00
NATIONAL RETAIL PROPERTIES	44.20	228,583.00	7,425,102.11	10,103,369.00
PENNSYLVANIA RI	18.96	103,175.00	1,913,156.46	1,956,198.00
REALTY INCOME CORP	57.48	400,605.00	17,075,672.88	23,026,775.00
REGENCY CENTERS CORP	68.95	162,477.00	8,396,239.48	11,202,789.00
RETAIL OPPORTUNITY	21.13	169,169.00	2,516,900.64	3,574,541.00
RETAIL PROPERTIES OF AMERICA	15.33	367,847.00	5,006,397.90	5,639,095.00
RPT REALTY	16.58	121,842.00	1,728,161.45	2,020,140.00
SAUL CENTERS INC	66.61	21,297.00	992,164.92	1,418,593.00
SIMON PROP GROUP INC.	177.67	488,604.00	50,627,593.16	86,810,273.00
SITE CENTERS CORP	15.27	482,974.00	7,419,796.73	7,375,013.00
SPIRIT REALTY CAPITAL INC.	10.86	716,021.00	7,175,416.21	7,775,988.00
STORE CAPITAL CORP	24.71	239,978.00	5,863,797.44	5,929,856.00
TANGER FACTORY OUTLET	35.78	149,036.00	4,219,998.64	5,332,508.00
TAUBMAN CENTERS INC	73.93	93,661.00	5,739,105.31	6,924,358.00
URBAN EDGE PROPERTIES	27.51	138,892.00	2,207,923.40	3,820,919.00
URSTADT BIDDLE PTYS	24.11	46,077.00	947,474.01	1,110,916.00
VEREIT INC	8.46	1,500,829.00	17,597,510.54	12,697,013.00
WASHINGTON PRIME GROUP INC	10.41	286,129.00	3,357,996.71	2,978,603.00
WEINGARTEN RE INVST	35.79	178,896.00	4,740,601.00	6,402,688.00
Retail TOTAL		9,208,132.00	238,754,795.59	307,828,335.00
Instrument: Diversified				

Group: REAL ESTATE

Portfolio: REITS

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DESCRIPTION	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument: REITS Diversified				
AMERICAN ASSETS TRUST INC	43.08	60,722.00	1,982,622.43	2,615,904.00
AMERICAN HOMES 4 RENT-A	20.98	347,358.49	6,085,402.48	7,287,581.00
ARMADA HOFFLER PROPERTIES	14.57	55,204.00	598,669.31	804,322.00
CORECIVIC INC	24.46	174,687.00	5,848,117.10	4,272,844.00
CORESITE REALTY CORP	79.37	52,737.00	2,403,210.50	4,185,736.00
COUSINS PROPERTIES INC	8.51	531,066.00	3,330,883.48	4,519,372.00
CYRUSONE INC.	44.73	119,448.00	3,785,325.05	5,342,909.00
DIGITAL REALTY TRUST INC	98.26	247,742.00	14,739,963.68	24,343,129.00
DUPONT FABROS TECHNOLOGY	43.93	117,475.00	3,094,853.98	5,160,677.00
EPR PROPERTIES	71.77	98,077.00	4,711,501.91	7,038,986.00
EQUINIX INC	357.41	110,518.00	28,483,119.77	39,500,238.00
FOREST CITY REALTY TRUST-A	20.84	365,417.00	8,113,138.59	7,615,290.00
GAMING AND LEISURE	30.62	318,956.00	10,529,498.37	9,766,433.00
GLOBAL NET LEASE INC	7.83	262,895.00	2,107,287.45	2,058,468.00
INVESTORS REAL ESTATE TRUST	7.13	188,234.00	1,582,781.25	1,342,108.00
IRON MTN INC PA	32.48	372,914.00	14,090,138.03	12,112,247.00
LAMAR ADVERTISING CO-A	67.24	128,825.00	7,695,642.79	8,662,193.00
LEXINGTON CORP PPTYS	10.80	366,878.00	3,727,058.45	3,962,282.00
NORTHSTAR REALTY EUROPE C	12.57	87,127.00	1,482,644.51	1,095,186.00
NORTHSTAR REALTY FINANCE	15.15	281,021.00	7,845,262.34	4,257,468.00
ONE LIBERTY PROPERTIES INC	25.12	22,056.00	485,641.00	554,047.00
OUTFRONT MEDIA INC	24.87	214,451.00	6,464,108.98	5,333,396.00
QTS REALTY TRUST INC-CLASS A	49.65	70,335.00	2,745,998.51	3,492,133.00
SELECT INCOME REIT	25.20	105,566.00	2,670,675.25	2,660,263.00
SILVER BAY REALTY TRUST CORP.	17.14	52,384.00	971,235.55	897,862.00
STARWOOD WAYPOINT HOMES	28.81	75,748.00	2,015,179.22	2,182,300.00
THE GEO GROUP INC	35.93	111,947.00	4,016,190.47	4,022,256.00
VORNADO REALTY TRUST	104.37	263,480.00	19,582,604.30	27,499,408.00
WASHINGTON RE INV	32.69	115,968.00	3,218,292.58	3,790,994.00
WHITESTONE REIT-B	14.38	45,487.00	619,264.27	654,103.00
WP CAREY INC	59.09	140,472.00	8,818,443.61	8,300,490.00
Diversified TOTAL		5,505,195.49	183,844,755.21	215,330,625.00
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Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument: REITS				
Health Care				
CARE CAPITAL PROPERTIES INC	25.00	130,112.00	3,168,941.24	3,252,800.00
CARETRUST REIT INC.	15.32	94,908.00	1,241,814.96	1,453,991.00
COMMUNITY HEALTHCARE TRUST	23.03	19,241.00	365,753.88	443,120.00
GLOBAL MEDICAL REIT INC	8.92	20,806.00	210,136.14	185,590.00
HCP INC	29.72	723,121.00	24,160,362.18	21,491,156.00
HEALTHCARE RLTY TR	30.32	180,161.00	4,627,279.75	5,462,482.00
LTC PROPERTIES INC	46.98	60,988.00	2,314,376.77	2,865,216.00
MEDEQUITIES REALTY TRUST INC	11.10	32,517.00	347,291.32	360,939.00
MEDICAL PROPERTIES TRUST INC	12.30	497,971.00	6,567,569.42	6,125,043.00
NATIONAL HEALTH INVESTORS INC	74.17	57,005.00	3,099,710.69	4,228,061.00
NEW SENIOR INVESTMENT GROUP	9.79	122,577.00	1,989,951.73	1,200,029.00
OMEGA HEALTHCARE INV	31.26	267,706.00	8,585,670.12	8,368,490.00
QUALITY CARE PROPERTIES	15.50	144,624.00	1,851,617.79	2,241,672.00
SABRA HEALTHCARE REIT INC	24.42	101,281.00	2,659,320.98	2,473,282.00
SENIOR HOUSING PROP TRUST	18.93	369,145.00	7,681,086.05	6,987,915.00
UNIVERSAL HEALTH RLT	65.59	21,130.00	941,273.45	1,385,917.00
VENTAS INC.	62.52	550,625.00	24,528,087.66	34,425,075.00
WELLTOWER INC	66.93	563,721.00	31,204,005.21	37,729,847.00
Health Care TOTAL		3,957,639.00	125,544,249.34	140,680,625.00
Instrument: Storage				
CUBESMART	26.77	279,952.00	4,401,451.96	7,494,315.00
EXTRA SPACE STORAGE INC	77.24	183,011.00	6,780,958.83	14,135,770.00
LIFE STORAGE INC	85.26	72,144.00	5,564,072.03	6,150,997.00
NATIONAL STORAGE AFFILIATES	22.07	65,303.00	1,174,232.96	1,441,237.00
PUBLIC STORAGE INC	223.50	225,497.00	26,392,594.68	50,398,579.00
Storage TOTAL		825,907.00	44,313,310.46	79,620,898.00
Instrument: Hotels				
APPLE HOSPITALITY REIT INC	19.98	329,954.00	6,296,933.56	6,592,481.00
ASHFORD HOSPITALITY TRUST INC	7.76	142,520.00	1,171,543.36	1,105,955.00
BRAEMAR HOTELS & RESORTS INC	13.65	39,078.00	636,880.50	533,415.00
CHATHAM LODGING TRUST	20.55	57,109.00	1,223,627.21	1,173,590.00
Group: REAL ESTATE				
Portfolio: REITS				

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Group: REAL ESTATE				
Portfolio: RE-REIT				
Instrument: REITS				
Hotels				
CHESAPEAKE LODGING TRUST	25.86	92,755.00	2,003,420.63	2,398,644.00
DIAMONDROCK HOSPITALITY	11.53	312,097.00	3,118,050.69	3,598,478.00
FELCOR LODGING TRUST	8.01	216,153.00	1,971,419.63	1,731,386.00
HERSHA HOSPITALITY TRUST	21.50	55,301.00	1,125,381.86	1,188,971.00
HOSPITALITY PROPERTIES	31.74	255,432.00	6,555,073.05	8,107,412.00
HOST HOTELS & RESORTS INC	18.84	1,162,043.00	19,766,664.24	21,892,890.00
LASALLE HOTEL PROPERTIES	30.47	175,412.00	4,576,330.32	5,344,804.00
PEBBLEBROOK HOTEL TRUST	29.75	111,731.00	3,623,939.28	3,323,997.00
RLJ LODGING TRUST	24.49	193,278.00	4,168,636.17	4,733,378.00
RYMAN HOSPITALITY PROPERTIES	63.01	75,713.00	3,424,163.29	4,770,676.00
SUMMIT HOTEL PROPERTIES INC	16.03	129,264.00	1,221,274.00	2,072,102.00
SUNSTONE HOTEL INVESTORS INC	15.25	336,712.00	3,886,650.48	5,134,858.00
XENIA HOTELS & RESORTS INC	19.42	167,867.00	4,044,573.98	3,259,977.00
Hotels TOTAL		3,852,419.00	68,814,562.25	76,963,014.00
Instrument: Specialty				
AMERICAN FARMLAND CO	7.97	9,455.00	67,527.71	75,356.00
FARMLAND PARTNERS INC	11.16	26,711.00	286,681.15	298,095.00
GLADSTONE LAND CORP	11.24	10,912.00	119,164.50	122,651.00
Specialty TOTAL		47,078.00	473,373.36	496,102.00
REITS TOTAL		33,320,583.49	982,167,792.78	1,262,430,961.00

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Group: REAL ESTATE Portfolio: RE-SOUTH Instrument:			
SOUTH REGION			
Apartment			
ALEXAN BUCKHEAD VILLAGE		22,302,255.00	22,302,255.00
HOMES OF PRAIRIE SPRINGS		32,665,932.00	73,100,000.00
WATERS PARK		3,191,791.00	22,600,000.00
Apartment TOTAL		58,159,978.00	118,002,255.00
Instrument:			
Industrial			
15200 TRINITY FORT		18,101,085.00	31,800,000.00
165 AVIATION BLVD		4,477,000.00	3,400,000.00
QUADRANT BUSINESS CENTER		12,830,524.00	30,800,000.00
QUAKER OATS BUILDING		16,952,685.00	19,500,000.00
REGENCY 2		15,526,783.00	24,000,000.00
SUGARLOAF DIST. CTR.		13,340,000.00	19,700,000.00
TRADE CENTER I		13,769,358.00	13,600,000.00
TRADE CENTER II		12,013,355.00	11,400,000.00
Industrial TOTAL		107,010,790.00	154,200,000.00
Instrument:			
Land			
EAGLES LANDING LAND		710,189.00	800,000.00
GALLERIA LAND		1,787,098.00	12,000,000.00
Land TOTAL		2,497,287.00	12,800,000.00
Instrument:			
Office			
ARBORETUM		1,576,571.00	51,900,000.00
GALLERIA 100		66,080,825.00	76,299,999.00
GALLERIA 400		70,198,116.00	97,200,000.00
GALLERIA 600		25,565,203.00	37,800,000.00
Office TOTAL		163,420,715.00	263,199,999.00
Instrument:			
Retail			
LAKELAND PLAZA		0.00	
PRESTON VILLAGE CENTER		46,681,715.00	38,900,000.00
Retail TOTAL		46,681,715.00	38,900,000.00
SOUTH REGION TOTAL		377,770,485.00	587,102,254.00
Group: REAL ESTATE Portfolio: SOUTH REGION			

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Group: REAL ESTATE			
Portfolio: RE-WEST			
Instrument:			
WEST REGION			
Unassigned			
CAMSTAR SYSTEMS INC.	100,000.00	0.00	
Unassigned TOTAL	100,000.00	0.00	
Instrument:			
Apartment			
BOULDERS AT FOUNTAINGROVE		0.00	
COURTYARDS AT 65TH STREET		92,026,750.00	151,000,000.00
HEIGHTS AT BEAR CREEK		0.00	
KINECTS APARTMENTS		45,452,043.00	45,452,043.00
M STREET		83,612,178.00	106,300,000.00
OVERLOOK APARTMENTS		534,580.00	69,700,000.00
OVERLOOK AT FOUNTAINGROVE		0.00	
RELATED - 1601 MARIPOSA		0.00	
RELATED - PARAMOUNT - 3RD & MI		1.00	102,000,000.00
RELATED - THE EMERSON		1.00	24,400,000.00
Apartment TOTAL		221,625,553.00	498,852,043.00
Instrument:			
Industrial			
2300 REDONDO AVENUE		0.00	
FLEMING BUSINESS PARK		45,943,997.00	87,400,000.00
HORIZON DISTRIBUTION CENTER		16,872,464.00	32,100,000.00
PARK MIRA LOMA SOUTH		23,737,304.00	37,700,000.00
THOROUGHbred PHASE 1		1,001.00	45,000,000.00
THOROUGHbred PHASE 2		821,759.00	46,100,000.00
THOROUGHbred PHASE III		327,726.00	43,500,000.00
Industrial TOTAL		87,704,251.00	291,800,000.00
Instrument:			
Land			
THOROUGHbred LAND		591,563.00	591,563.00
Land TOTAL		591,563.00	591,563.00
Instrument:			
Office			
2030 MAIN STREET		0.00	
44 MONTGOMERY		111,738,268.00	458,000,000.00

Group: REAL ESTATE

Portfolio: WEST REGION

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DESCRIPTION	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-WEST			
Instrument: WEST REGION Office			
900 E. HAMILTON AVE.		0.00	
FOUNDRY SQUARE		121,649,273.00	217,000,000.00
ONE CALIFORNIA		21,778,965.00	326,000,000.00
Office TOTAL		255,166,506.00	1,001,000,000.00
Instrument: Retail			
ANAHEIM HILLS		4,583,576.00	71,500,000.00
CLAIREMONT SQUARE		52,686,112.00	159,000,000.00
WESTCHESTER SHOPPING		47,509,919.00	74,200,000.00
Retail TOTAL		104,779,607.00	304,700,000.00
WEST REGION TOTAL	100,000.00	669,867,480.00	2,096,943,606.00
TOTAL	33,420,583.49	4,413,882,771.11	8,196,447,201.02

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Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-DPE			
Instrument: AIF			
DOMESTIC PRIVATE EQUITY			
ALTERNATIVE INVESTMENT FUNDS			
AI-LEGAL EXPENSES		0.01	0.01
APOLLO INVESTMENT FUND VIII		43,626,165.91	48,397,026.33
APOLLO INVESTMENT FUND IV		1,000.36	481,004.97
APOLLO INVESTMENT FUND V		999.98	2,045,399.35
APOLLO INVESTMENT FUND VI		1,000.32	56,678,343.10
APOLLO INVESTMENT FUND VII		1,000.48	76,709,036.46
BAIN CAPITAL FUND IX		1,000.01	37,141,830.91
BAIN CAPITAL FUND VII		1,000.42	12,381,363.85
BAIN CAPITAL FUND VIII		999.95	7,774,864.91
BAIN CAPITAL FUND X		8,682,238.78	88,893,894.85
BAIN CAPITAL FUND XI		41,104,129.87	65,344,424.15
BAIN CAPITAL IX COINVESTMENT		1,000.00	12,155,675.91
BAIN CAPITAL X COINVESTMENT		877,214.97	4,296,781.98
BLACKSTONE CAPITAL PARTNERS		999.99	11,912,202.51
BLACKSTONE CAPITAL PARTNERS		44,864.26	80,598,896.56
BLACKSTONE CAPITAL PARTNERS		213,016,382.76	284,547,814.86
BLACKSTONE CAPITAL PARTNERS		781,977.24	582,135.07
BLACKSTONE COMMUNICATION I		1,000.76	505,971.84
CARLYLE PARTNERS IV		1,000.01	1,579,094.85
CARLYLE PARTNERS V		1,000.41	44,334,142.85
CARLYLE PARTNERS VI		34,705,488.37	39,458,345.92
CID MEZZANINE CAPITAL	CIDMEZ	1,000.50	0.89
CLAYTON, DUBILIER & RICE VI	CLDURI	999.99	119,029.81
FOX PAINE CAPITAL FUND II		999.97	4,814,534.93
FRANCISCO PARTNERS		998.29	1,744,291.90
FRANCISCO PARTNERS AGILITY		0.00	
FRANCISCO PARTNERS II		999.50	20,567,757.85
FRANCISCO PARTNERS III		49,449,088.15	88,743,239.06
FRANCISCO PARTNERS IV, L.P.		49,000,000.00	50,398,657.96
FRIEDMAN FLEISCHER & LOWE II		1,000.26	9,467,933.79
FRIEDMAN FLEISCHER & LOWE III		23,653,194.62	30,765,878.86
FS EQUITY PARTNERS IV	FSEP4	999.99	346,617.91
Group: ALTERNATIVE INVESTMENT	Portfolio:	DOMESTIC PRIVATE EQUITY	

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Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-DPE			
Instrument: AIF			
DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS			
FS EQUITY PARTNERS V		38,694.11	6,892,614.93
FS EQUITY PARTNERS VI		9,478,200.30	72,284,246.84
FS EQUITY PARTNERS VII		36,802,190.80	35,884,526.82
GCM MMIF (2007 Series)		28,643,390.31	130,190,769.44
GCM MMIF (2008 Series)		66,953,446.56	133,851,604.44
GCM MMIF (2010 Series)		53,688,559.72	138,561,925.15
GCM MMIF (2013 Series)		55,614,394.56	55,343,075.29
GCM MMIF (2015-1 Series)		11,955,643.22	11,027,495.67
GCM MMIF (2015-2 Series)		19,262,467.15	17,400,765.89
GREEN EQUITY INVESTORS V		1,000.93	31,919,618.84
GREEN EQUITY INVESTORS VI		40,270,253.92	49,906,274.75
GREEN EQUITY INVESTORS VII		0.00	
H.I.G. MIDDLE MARKET LBO FUND II		2,958,947.54	2,817,321.17
HARBOURVEST PARTNERS VII		1,000.40	6,293,883.76
HEARTLAND INDUSTRIAL		13,766,159.18	107,155.98
HELLMAN & FRIEDMAN CAPITAL		13,109,415.73	24,674,969.82
HELLMAN & FRIEDMAN CAPITAL		3,507,795.99	3,053,303.99
LEHMAN BROTHERS II	LBBP	1,000.05	
LINSALATA CAPITAL PARTNERS		23,861,094.94	23,220,187.84
LINSALATA CAPITAL PARTNERS IV		999.99	174,460.96
LINSALATA CAPITAL PARTNERS V		1,336,818.34	10,947,872.88
MONITOR CLIPPER EQUITY		3,055,534.81	10,903,941.87
MONITOR CLIPPER EQUITY		1,002,519.56	19,905,644.90
OAK HILL CAPITAL PARTNERS		999.98	183,400.91
PAINE SCHWARTZ PARTNERS		41,447,707.79	50,889,856.36
PROVIDENCE EQUITY PARTNERS		1,000.04	606,590.97
PROVIDENCE EQUITY PARTNERS V		1,000.46	23,209,714.70
PROVIDENCE EQUITY PARTNERS		27,862,695.96	128,554,104.48
PROVIDENCE EQUITY PARTNERS		26,569,717.53	33,202,552.00
SILVER LAKE PARTNERS II		1,000.02	5,062,956.84
SILVER LAKE PARTNERS III		999.82	47,237,762.83
SILVER LAKE PARTNERS IV		33,914,363.64	55,109,179.92
Group: ALTERNATIVE INVESTMENT	Portfolio:	DOMESTIC PRIVATE EQUITY	

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-DPE			
Instrument: AIF			
DOMESTIC PRIVATE EQUITY			
ALTERNATIVE INVESTMENT FUNDS			
SKM EQUITY FUND III		1,000.01	7,578,432.97
SUMMIT PARTNERS GROWTH		15,832,168.64	24,328,560.95
SUMMIT PARTNERS		3,983,122.79	9,969,662.93
SUMMIT PARTNERS VENTURE CAP		9,194,730.91	15,011,360.00
SUMMIT PARTNERS VENTURE		6,240,787.00	6,328,642.97
TA XI		5,723,590.99	23,411,403.40
TA XII		17,939,999.94	17,909,858.97
THOMA BRAVO DISCOVER FUND		31,734,049.00	30,348,901.22
THOMA BRAVO FUND X		999.94	14,765,874.60
THOMA BRAVO FUND XI, L.P.		107,880,518.93	119,607,790.51
THOMA BRAVO FUND XII		47,813,475.00	45,892,499.77
THOMA BRAVO SPEC OPP FUND I		8,065,913.94	14,165,314.33
THOMA BRAVO SPECIAL OPP		73,286,055.96	79,364,959.14
TOWERBROOK INVESTORS III		1,000.47	12,755,668.83
TOWERBROOK INVESTORS IV		10,702,197.72	19,136,540.90
TPG PARTNERS IV		1,001.54	9,385,289.78
TPG PARTNERS V		1,000.09	78,443,997.78
TPG PARTNERS VI		19,527,839.23	157,411,554.56
ALTERNATIVE INVESTMENT FUNDS TOTAL		1,337,998,211.58	2,898,020,288.05
DOMESTIC PRIVATE EQUITY TOTAL		1,337,998,211.58	2,898,020,288.05

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DESCRIPTION	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
		Portfolio: AI-ENR	ENERGY AND NATURAL RESOURCES		
		Instrument: AIF	ALTERNATIVE INVESTMENT FUNDS		
AI-LEGAL EXPENSES				0.01	0.01
ARCLIGHT ENERGY PARTNERS				70,599,492.99	72,964,861.22
AVENUE ENERGY OPPORTUNITIES				95,642,767.99	101,982,056.73
BEACON GROUP ENERGY FUND II				999.35	1,558,246.00
LIME ROCK PARTNERS II				1,000.99	
LIME ROCK PARTNERS III	AOLIMEROCK3			16,433,478.00	1,123,812.92
LIME ROCK PARTNERS IV				16,864,158.79	91,526,782.96
LIME ROCK PARTNERS V				39,933,373.52	28,972,032.91
PANDA LIBERTY HOLDINGS, LLC				38,533,872.00	68,166,999.88
PANDA PATRIOT HOLDINGS, LLC				50,000,000.00	87,040,000.00
PANDA POWER FUND II				98,661,340.93	173,694,939.42
PANDA POWER GENERATION				98,964,918.84	102,871,595.66
PANDA SHERMAN POWER				75,000,000.00	63,794,000.25
PANDA TEMPLE POWER				75,000,000.00	55,850,000.25
PANDA TEMPLE POWER II				75,000,000.00	80,220,999.75
TPG JONAH CO-INVEST, L.P.				14,537,891.00	16,400,816.04
WARBURG PINCUS ENERGY, L.P.				31,194,710.76	29,901,962.70
ALTERNATIVE INVESTMENT FUNDS TOTAL				796,368,005.17	976,069,106.70
		Instrument: COM	COMMON STOCK		
EXCO RESOURCES INC	XCO		0.87	4,925,000.00	46,968,000.69
COMMON STOCK TOTAL				4,925,000.00	46,968,000.69
ENERGY AND NATURAL RESOURCES TOTAL				4,925,000.00	843,336,005.86
					980,372,079.12

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DESCRIPTION	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
		Portfolio: AI-FDIC	BANKING AND INSURANCE		
		Instrument: AIF	ALTERNATIVE INVESTMENT FUNDS		
AI-LEGAL EXPENSES				0.01	0.01
BLACKSTONE STRATEGIC CAP				20,580,018.99	20,802,889.88
CADENCE BANCORP LLC				183,985,584.14	198,858,710.13
DYAL CAPITAL PARTNERS III				17,266,121.48	17,247,198.86
DYAL COLUMBUS CO-INVEST				61,608,702.98	65,241,678.91
DYAL EARL CO-INVEST PARTNERS				47,142,857.14	53,021,004.76
DYAL II US INVESTORS				23,463,955.65	19,294,985.65
RCP LAKE CO-INVEST, L.P.				17,903,426.22	24,947,940.02
RESOLUTION LIFE, L.P.				36,787,150.42	39,649,500.10
REVERENCE CAPITAL PRTNRS				51,522,994.79	52,072,481.47
ALTERNATIVE INVESTMENT FUNDS TOTAL				460,260,811.82	491,136,389.79
		Instrument: COM	COMMON STOCK		
HAMILTON STATE BANCSHARES	HMBH		8.48	3,076,783.00	19,999,089.50
COMMON STOCK TOTAL				3,076,783.00	19,999,089.50
		Instrument: WARRANT	WARRANT		
HAMILTON STATE BANCSHARES,	AFHSBW			216,561.60	0.00
WARRANT TOTAL				216,561.60	922,552.41
BANKING AND INSURANCE TOTAL			3,293,344.60	480,259,901.32	518,150,062.04

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-GIP			
Instrument: AIF			
GLOBAL/INTL PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS			
ADVENT INTERNATIONAL GPE VII		27,494,999.28	43,334,794.84
ADVENT INTERNATIONAL GPE VIII		2,100,000.00	1,624,041.00
AIG GLOBAL EMERGING MARKETS	AIGG	998.57	1,924,201.98
AXIOM ASIA PRIVATE CAPITAL		23,190,721.88	30,308,068.81
AXIOM ASIA PRIVATE CAPITAL		8,745,902.01	8,070,425.01
BRIDGEPOINT EUROPE IV		483,534.22	10,431,891.13
BRIDGEPOINT EUROPE V		17,352,838.93	17,484,470.26
COMMONFUND CAPITAL		11,281,765.00	13,903,195.94
CVC CAPITAL PARTNERS VI (A),		46,779,777.29	46,337,169.11
DOVER STREET IX, L.P.		1,948,085.00	2,415,449.00
DOVER STREET VII		1,000.11	14,754,896.95
DOVER STREET VIII		19,994,520.30	34,920,597.00
GILBERT GLOBAL EQUITY	GILBERTG	29,879,301.63	28,337,937.86
H.I.G. BRAZIL AND LATIN AMERICA		641,899.46	40,131.00
H.I.G. EUROPE CAPITAL PARTNERS		62,594.19	1.00
HARBOURVEST INT'L III		1,000.14	356,862.95
HARBOURVEST INT'L III-DIRECT	HVIPE	3,474,475.88	261,438.90
HARBOURVEST INT'L IV-DIRECT		1,000.23	376,613.88
HARBOURVEST INT'L		999.98	5,181,350.97
HARBOURVEST PARTNERS 2007		999.88	24,666,405.88
HERMES GPE PEC II		45,216,584.91	78,797,550.17
HERMES GPE PEC III, L.P.		16,763,721.33	16,399,313.08
QUADRANT PRIVATE EQUITY NO. 4		3,922,542.15	5,858,735.51
QUADRANT PRIVATE EQUITY NO. 5		7,820,763.04	7,599,852.89
TRITON FUND IV, LP		10,424,414.07	9,707,481.19
WARBURG PINCUS CHINA		4,250,000.00	4,250,000.00
ALTERNATIVE INVESTMENT FUNDS TOTAL		281,834,439.48	407,342,876.31
GLOBAL/INTL PRIVATE EQUITY TOTAL		281,834,439.48	407,342,876.31

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-HF			
Instrument: AIF			
HEDGE FUNDS			
ALTERNATIVE INVESTMENT FUNDS			
AG SUPER FUND, L.P.		175,000,000.00	225,267,642.25
BROOKSIDE CAPITAL PARTNERS		1,000.00	25,922,280.00
CLAREN ROAD CREDIT MASTER		188,377,016.60	145,433,749.84
CQS DIVERSIFIED FUND		200,000,000.00	222,329,600.00
DAVIDSON KEMPNER		100,000,000.00	137,461,951.00
IONIC CAPITAL		125,000,000.00	116,621,406.25
KING STREET CAPITAL		200,000,000.00	260,172,180.00
KING STREET EUROPE, L.P.		200,000,000.00	208,036,674.00
MKP CREDIT, L.P.		125,000,000.00	148,138,236.25
OZ DOMESTIC PARTNERS II		125,000,000.00	178,242,177.50
REMINGTON INV STRATEGIES		200,000,000.00	336,289,536.00
ALTERNATIVE INVESTMENT FUNDS TOTAL		1,638,378,016.60	2,003,915,433.09
HEDGE FUNDS TOTAL		1,638,378,016.60	2,003,915,433.09

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-INF			
Instrument: AIF			
INFRASTRUCTURE			
ALTERNATIVE INVESTMENT FUNDS			
AI-LEGAL EXPENSES		0.00	
GCM INFRASTRUCTURE (2009		57,742,121.99	107,498,840.42
ALTERNATIVE INVESTMENT FUNDS TOTAL		57,742,121.99	107,498,840.42
INFRASTRUCTURE TOTAL		57,742,121.99	107,498,840.42

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DESCRIPTION	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
		Portfolio: AI-LQRJ	RJA		
		Instrument: CALL-OTC	CALL OPTION OTC		
SPX DEC 2017 @ 2125 CALL	SPX			-10,800.00	-2,501,280.00
SPX DEC 2018 @ 2300 CALL	SPX			-23,200.00	-4,448,840.00
SPX DEC 2018 @ 2500 CALL	SPX			-24,800.00	-3,254,132.00
SPX DEC 2019 @ 2700 CALL	SPX			11,900.00	1,204,280.00
SPX JUN 2017 @ 1875 CALL	SPX			8,900.00	3,608,950.00
SPX JUN 2017 @ 2325 CALL	SPX			-49,000.00	-2,956,660.00
SPX JUNE 2017 @ 2150 CALL	SPX			11,800.00	1,218,704.00
SPX JUNE 2017 @ 2280 CALL	SPX			-56,400.00	-2,296,044.00
SPX JUNE 2017 @ 2600 CALL	SPX			22,800.00	23,940.00
SPX MAR 2017 @ 1800 CALL	SPX			17,500.00	5,612,950.00
SPX MAR 2017 @ 2275 CALL	SPX			-83,200.00	-2,245,328.00
SPX SEPT 2017 @ 1875 CALL	SPX			8,500.00	3,543,140.00
SPX SEPT 2017 @ 2425 CALL	SPX			-22,600.00	-990,332.00
SPX SEPT 2017 @ 2700 CALL	SPX			3,000.00	13,271.70
CALL OPTION OTC TOTAL				-185,600.00	-3,467,380.30
		Instrument: PUT-OTC	PUT OPTION OTC		
SPX DEC 2017 @ 1600 PUT	SPX			-54,000.00	-2,619,000.00
SPX DEC 2017 @ 2150 PUT	SPX			-18,800.00	-2,045,906.24
SPX DEC 2017 @ 2425 PUT	SPX			14,300.00	5,012,293.00
SPX DEC 2018 @ 1475 PUT	SPX			39,900.00	3,075,093.00
SPX DEC 2018 @ 1800 PUT	SPX			-15,100.00	-2,875,946.00
SPX DEC 2019 @ 1800 PUT	SPX			-24,800.00	-4,775,984.00
SPX JAN 2017 @ 1425 PUT	SPX				162,284.00
SPX JAN 2018 @ 2075 PUT	SPX			-17,600.00	-1,674,112.00
SPX JUN 2017 @ 1700 PUT	SPX				-804,721.93
SPX JUN 2017 @ 1750 PUT	SPX				-3,927,855.48
SPX JUN 2017 @ 1800 PUT	SPX			13,900.00	208,500.00
SPX JUN 2017 @ 1900 PUT	SPX			16,100.00	354,200.00
SPX JUN 2017 @ 1950 PUT	SPX			-98,600.00	-10,123,262.00
SPX JUN 2017 @ 2200 PUT	SPX			7,900.00	2,206,154.00
SPX JUN 2017 @ 2225 PUT	SPX			12,500.00	1,030,000.00
Group: ALTERNATIVE INVESTMENT	Portfolio:	RJA			

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DESCRIPTION	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-LQRJ		RJA		
Instrument: PUT-OTC		PUT OPTION OTC		
SPX JUN 2017 @ 2250 PUT	SPX	26,800.00	2,436,120.00	
SPX JUN 2017 @ 2400 PUT	SPX	9,600.00	1,614,720.00	
SPX JUN 2017 @ 2550 PUT	SPX	2,900.00	847,728.00	
SPX JUN 2018 @ 1975 PUT	SPX	-26,100.00	-2,672,640.00	
SPX JUN 2019 @ 2400 PUT	SPX	-16,100.00	-7,341,600.00	
SPX JUNE 2017 @ 1400 PUT	SPX	32,900.00	440,860.00	
SPX JUNE 2017 @ 1625 PUT	SPX	13,500.00	384,615.00	
SPX JUNE 2017 @ 1725 PUT	SPX	12,000.00	467,400.00	
SPX JUNE 2017 @ 1955 PUT	SPX	-25,000.00	-1,909,250.00	
SPX JUNE 2017 @ 2150 PUT	SPX	28,800.00	4,002,912.00	
SPX MAR 2017 @ 1700 PUT	SPX	7,000.00	253,750.00	
SPX MAR 2017 @ 2175 PUT	SPX	17,400.00	2,888,400.00	
SPX MAR 2017 @ 2350 PUT	SPX	13,900.00	4,000,976.00	
SPX MARCH 2017 @ 2100 PUT	SPX	66,800.00	8,740,112.00	
SPX SEPT 2017 @ 1600 PUT	SPX	4,000.00	55,789.60	
SPX SEPT 2017 @ 1700 PUT	SPX	4,400.00	81,884.00	
SPX SEPT 2017 @ 1925 PUT	SPX	7,900.00	338,594.00	
SPX SEPT 2017 @ 2025 PUT	SPX	-71,500.00	-4,109,126.45	
SPX SEPT 2017 @ 2275 PUT	SPX	9,100.00	1,177,995.00	
SPX SEPT 2017 @ 2300 PUT	SPX	17,800.00	2,495,204.00	
PUT OPTION OTC TOTAL		11,800.00	-2,603,820.50	
RJA TOTAL		-173,800.00	-6,071,200.80	-3,122,454.25

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DESCRIPTION	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
		Portfolio: AI-LQSB	SCIBETA USA		
		Instrument: COM	COMMON STOCK		
3M COMPANY	MMM		178.57	2,979.00	471,529.40
ABBOTT LABORATORIES	ABT		38.41	19,757.00	877,166.59
ACCENTURE PLC	ACN		117.13	3,363.00	326,236.44
ACTIVISION BLIZZARD INC	ATVI		36.11	25,484.00	670,046.28
ADOBE SYSTEMS INC.	ADBE		102.95	3,249.00	271,926.89
ADVANCE AUTO PARTS INC	AAP		169.12	2,883.00	473,524.96
AETNA INC.	AET		124.01	16,123.00	1,929,381.43
AFLAC INC	AFL		69.60	13,645.00	826,857.32
AGILENT TECHNOLOGIES INC	A		45.56	14,809.00	655,541.60
AKAMAI TECHNOLOGIES	AKAM		66.68	17,177.00	1,173,466.91
ALASKA AIRGROUP INC	ALK		88.73	4,547.00	340,872.27
ALBEMARLE CORP	ALB		86.08	7,404.00	619,439.50
ALLEGHANY CORP DEL	Y		608.12	2,285.00	1,191,831.05
ALLERGAN PLC	AGN		210.01	3,941.00	932,007.99
ALLIANCE DATA SYSTEM	ADS		228.50	1,768.00	466,974.13
ALLIANT ENERGY CORPORATION	LNT		37.89	33,505.00	1,249,402.00
ALLSTATE CORP	ALL		74.12	11,444.00	744,084.67
ALLY FINANCIAL INC	ALLY		19.02	44,339.00	880,230.76
ALTABA INC	AABA		38.67	14,787.00	579,681.04
ALTRIA GROUP INC	MO		67.62	10,805.00	554,078.26
AMAZON.COM INC	AMZN		749.87	644.00	297,542.44
AMDOCS LIMITED	DOX		58.25	40,229.00	2,261,399.08
AMEREN CORP.	AEE		52.46	28,779.00	1,216,347.01
AMERICAN ELECTRIC POWER	AEP		62.96	19,054.00	1,154,141.82
AMERICAN EXPRESS CO.	AXP		74.08	4,156.00	298,170.16
AMERICAN INTL GROUP	AIG		65.31	15,875.00	964,113.00
AMERICAN TOWER CORP	AMT		105.68	4,693.00	474,263.25
AMERICAN WATER WORKS CO INC	AWK		72.36	39,095.00	2,026,428.82
AMERIPRISE FINANCIAL INC	AMP		110.94	2,592.00	307,131.16
AMERISOURCEBERGEN CORP	ABC		78.19	5,807.00	606,166.69
AMETEK INC.	AME		48.60	9,063.00	488,909.79
AMPHENOL CORP-CL A	APH		67.20	11,364.00	638,991.90
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
ANADARKO PETROLEUM CORP	APC	69.73	3,815.00	276,445.39	
ANDEAVOR	ANDV	87.45	10,923.00	961,938.93	
ANNALY CAPITAL MGT. INC.	NLY	9.97	352,430.00	3,610,952.36	
ANSYS INC	ANSS	92.49	5,478.00	495,922.16	
ANTHEM INC.	ANTM	143.77	8,509.00	1,303,580.96	
AON PLC	AON	111.53	6,456.00	679,860.06	
APACHE CORP.	APA	63.47	5,828.00	386,979.20	
ARCH CAPITAL GROUP LTD	ACGL	86.29	39,202.00	2,676,678.90	
ARCHER DANIELS MIDLAND CO	ADM	45.65	12,134.00	582,199.10	
ARCONIC INC	ARNC	18.54	33,951.00	830,989.86	
AT&T INC	T	42.53	40,621.00	1,508,367.57	
AUTODESK INC.	ADSK	74.01	6,588.00	360,760.15	
AUTOLIV INC	ALV	113.15	8,728.00	1,039,788.97	
AUTOMATIC DATA PROC.	ADP	102.78	4,497.00	376,204.51	
AUTOZONE INC	AZO	789.79	725.00	504,700.70	
BAKER HUGHES A GE COMPANY	BHGE	64.97	15,757.00	983,196.32	
BALL CORPORATION	BLL	75.07	14,715.00	1,071,037.67	
BANK OF AMERICA CORP.	BAC	22.10	44,657.00	789,251.56	
BARD C. R. INC.	BCR	224.66	5,855.00	1,068,445.59	
BAXTER INTL	BAX	44.34	29,695.00	1,259,258.90	
BB&T CORPORATION	BBT	47.02	23,949.00	937,325.77	
BECTON DICKINSON & COMPANY	BDX	165.55	5,872.00	866,479.54	
BED BATH & BEYOND INC	BBBY	40.64	25,078.00	1,291,779.36	
BERKSHIRE HATHAWAY INC.	BRK.B	162.98	5,556.00	785,848.15	
BEST BUY COMPANY INC	BBY	42.67	48,957.00	1,681,934.26	
BIOMARIN PHARMACEUTICAL	BMRN	82.84	5,878.00	648,955.11	
BLACKROCK INC	BLK	380.54	758.00	264,033.43	
BOEING CO	BA	155.68	2,257.00	313,516.24	
BOOKING HOLDINGS INC	BKNG	1,466.06	299.00	384,548.21	
BORG WARNER INC.	BWA	39.44	12,122.00	506,569.16	
BOSTON SCIENTIFIC CORP.	BSX	21.63	21,452.00	394,336.71	
BROADCOM LTD	AVGO	176.77	2,314.00	362,779.20	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
BROADRIDGE FINANCIAL	BR	66.30	6,077.00	411,917.34	
BROWN-FORMAN -CL B	BF.B	44.92	9,786.00	483,346.32	
BUNGE LIMITED	BG	72.24	42,286.00	3,302,243.59	
C A INC.	CA	31.77	28,262.00	861,225.94	
C.H.ROBINSON WORLDWIDE INC	CHRW	73.26	26,912.00	1,833,374.61	
CABOT OIL & GAS CORP.	COG	23.36	36,033.00	956,906.35	
CAMPBELL SOUP CO.	CPB	60.47	30,898.00	1,572,997.35	
CAPITAL ONE FINANCIAL CORP.	COF	87.24	4,550.00	381,756.22	
CARDINAL HEALTH INC.	CAH	71.97	5,384.00	465,861.51	
CARNIVAL CORP	CCL	52.06	12,610.00	611,693.21	
CATERPILLAR INC.	CAT	92.74	5,350.00	461,616.21	
CBRE GROUP INC	CBRE	31.49	7,402.00	261,309.42	
CBS CORP. CL. B	CBS	63.62	5,018.00	323,911.90	
CDK GLOBAL INC.	CDK	59.69	7,120.00	424,280.80	
CELANESE CORP-SERIES A	CE	78.74	14,296.00	946,290.37	
CENTENE CORP	CNC	56.51	9,594.00	597,452.79	
CENTERPOINT ENERGY INC	CNP	24.64	62,726.00	1,284,547.96	
CENTURYLINK INC	CTL	23.78	22,907.00	705,903.51	
CERNER CORP.	CERN	47.37	8,326.00	496,756.18	
CHARTER COMMUNICATIONS	CHTR	287.92	3,662.00	1,033,736.40	
CHECK POINT SOFTWARE TECH	CHKP	84.46	11,155.00	927,865.56	
CHENIERE ENERGY INC	LNG	41.43	6,686.00	286,227.66	
CHEVRON CORP.	CVX	117.70	5,035.00	489,718.90	
CHIPOTLE MEXICAN GRILL - CL A	CMG	377.32	2,293.00	1,167,157.07	
CHUBB LIMITED	CB	132.12	8,759.00	971,949.52	
CHURCH & DWIGHT INC	CHD	44.19	28,504.00	1,205,133.87	
CIGNA CORP.	CI	133.39	9,909.00	1,413,025.56	
CIMAREX ENERGY	XEC	135.90	3,629.00	372,889.76	
CINCINNATI FINANCIAL CORP.	CINF	75.75	19,032.00	1,013,587.09	
CINTAS CORP	CTAS	115.56	3,652.00	420,646.10	
CISCO SYSTEMS	CSCO	30.22	16,708.00	473,002.85	
CIT GROUP INC	CIT	42.68	33,445.00	1,491,714.45	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
CITIGROUP INC.	C	59.43	5,694.00	305,639.03	
CITIZENS FINANCIAL GROUP	CFG	35.63	34,847.00	982,788.12	
CITRIX SYSTEMS INC	CTXS	89.31	10,697.00	765,254.64	
CLOROX COMPANY	CLX	120.02	12,872.00	1,402,118.72	
CME GROUP INC	CME	115.35	24,279.00	2,282,546.26	
CMS ENERGY CORP	CMS	41.62	48,160.00	1,661,276.47	
COCA COLA CO.	KO	41.46	9,317.00	403,375.66	
COLGATE PALMOLIVE	CL	65.44	10,320.00	714,539.01	
COMCAST CORP - CL A	CMCSA	69.05	15,193.00	907,378.44	
COMERICA INC.	CMA	68.11	40,798.00	2,186,124.46	
CONAGRA BRANDS INC	CAG	39.55	49,936.00	1,675,077.67	
CONCHO RESOURCES INC	CXO	132.60	15,382.00	1,636,614.69	
CONDUENT INC	CNDT	14.90	17,873.19	332,121.40	
CONOCOPHILLIPS	COP	50.14	10,424.00	578,084.82	
CONSOLIDATED EDISON INC.	ED	73.68	33,397.00	2,309,610.06	
CONSTELLATION BRANDS INC-A	STZ	153.31	4,818.00	601,164.19	
COOPER COMPANIES INC.	COO	174.93	9,329.00	1,585,106.43	
CORNING INC	GLW	24.27	30,379.00	686,917.01	
COSTCO WHOLESALE CORP.	COST	160.11	2,051.00	288,893.70	
CROWN CASTLE INTL CO	CCI	86.77	9,082.00	764,747.75	
CSX CORP.	CSX	35.93	19,214.00	659,722.50	
CUMMINS INC.	CMI	136.67	5,921.00	772,678.11	
CVS HEALTH CORP	CVS	78.91	10,431.00	1,078,696.86	
D.R. HORTON INC.	DHI	27.33	21,894.00	677,810.83	
DANAHER CORP	DHR	77.84	13,585.00	951,330.59	
DARDEN RESTAURANTS INC	DRI	72.72	17,372.00	1,153,501.16	
DAVITA INC	DVA	64.20	14,244.00	1,149,104.01	
DEERE & CO.	DE	103.04	21,528.00	1,943,740.15	
DELTA AIR LINES INC	DAL	49.19	10,551.00	441,757.62	
DENTSPLY SIRONA INC	XRAY	57.73	15,226.00	819,401.61	
DEVON ENERGY CORPORATION	DVN	45.67	7,481.00	362,945.32	
DISCOVER FINANCIAL	DFS	72.09	11,938.00	683,115.31	
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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
DISH NETWORK CORP	DISH	57.93	5,858.00	389,415.72	
DISNEY (WALT) CO.	DIS	104.22	7,143.00	749,952.44	
DOLLAR TREE INC	DLTR	77.18	4,887.00	392,295.31	
DOMINION ENERGY INC	D	76.59	7,624.00	558,910.18	
DOVER CORP.	DOV	74.93	7,247.00	510,392.13	
DOWDUPONT INC.	DWDP	57.22	11,041.00	579,962.46	
DTE ENERGY COMPANY	DTE	98.51	17,134.00	1,400,603.35	
DUKE ENERGY CORPORATION	DUK	77.62	33,739.00	2,630,795.60	
E*TRADE FINANCIAL CORP	ETFC	34.65	20,948.00	637,769.28	
EASTMAN CHEMICAL CO.	EMN	75.21	8,782.00	648,565.95	
EATON CORP PLC	ETN	67.09	7,224.00	484,092.58	
EDISON INTERNATIONAL	EIX	71.99	26,319.00	1,729,587.56	
EDWARDS LIFESCIENCES	EW	93.70	6,022.00	496,444.96	
ELECTRONIC ARTS INC	EA	78.76	7,370.00	505,856.44	
ELI LILLY & COMPANY	LLY	73.55	5,099.00	408,078.30	
ENTERGY CORP.	ETR	73.47	20,806.00	1,538,831.54	
EOG RESOURCES INC	EOG	101.10	11,517.00	1,114,272.60	
EQT CORP	EQT	65.40	23,618.00	1,720,667.45	
EQUIFAX INC	EFX	118.23	7,283.00	727,371.26	
ESTEE LAUDER CO.	EL	76.49	9,023.00	788,155.93	
EVEREST RE GROUP LTD.	RE	216.40	8,630.00	1,669,399.51	
EVERGY INC	EVERG	56.35	23,209.00	1,308,859.89	
EVERSOURCE ENERGY	ES	55.23	30,518.00	1,550,114.21	
EXELON CORP	EXC	35.49	50,957.00	1,723,630.85	
EXPEDIA GROUP INC	EXPE	113.28	3,324.00	366,660.90	
EXPEDITORS INT'L. WASH INC.	EXPD	52.96	28,875.00	1,355,895.52	
EXPRESS SCRIPTS HOLDING CO	ESRX	68.79	15,667.00	1,384,326.78	
EXXON MOBIL CORPORATION	XOM	90.26	17,431.00	1,523,951.64	
F5 NETWORKS INC	FFIV	144.72	8,123.00	1,070,744.55	
FACEBOOK INC-A	FB	115.05	2,808.00	241,246.74	
FASTENAL CO	FAST	46.98	16,861.00	725,990.24	
FEDEX CORPORATION	FDX	186.20	4,189.00	745,979.24	
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Instrument: COM		COMMON STOCK			
FIDELITY NATIONAL FINANCIAL	FNF	33.96	36,664.00	1,307,870.71	
FIDELITY NATIONAL INFORMATION	FIS	75.64	10,123.00	665,262.28	
FIFTH THIRD BANCORP	FITB	26.97	71,025.00	1,510,047.38	
FIRST ENERGY CORP.	FE	30.97	38,165.00	1,296,389.43	
FIRST REPUBLIC BANK	FRC	92.14	23,785.00	1,679,857.68	
FISERV INC. WISCONSIN	FISV	106.28	3,942.00	334,366.21	
FLEETCOR TECH INC	FLT	141.52	1,532.00	240,254.83	
FLUOR CORP	FLR	52.52	9,060.00	475,150.36	
FOOT LOCKER INC	FL	70.89	15,175.00	1,027,358.05	
FORD MOTOR COMPANY	F	12.13	21,377.00	311,297.75	
FORTUNE BRANDS HOME &	FBHS	53.46	4,600.00	248,414.38	
FRANKLIN RESOURCES INC	BEN	39.58	13,082.00	510,444.76	
FREEPORT MCMORAN COOPER &	FCX	13.19	31,821.00	440,402.64	
GALLAGHER (ARTHUR) J & CO.	AJG	51.96	25,238.00	1,180,269.66	
GARTNER INC	IT	101.07	7,421.00	735,408.58	
GENERAL DYNAMICS CORP.	GD	172.66	2,832.00	406,626.93	
GENERAL ELECTRIC CO	GE	31.60	20,445.00	576,751.26	
GENERAL MILLS INC	GIS	61.77	9,761.00	554,949.75	
GENERAL MOTORS CO	GM	34.84	7,901.00	266,897.52	
GENUINE PARTS CO	GPC	95.54	4,409.00	405,495.32	
GLOBAL PAYMENTS INC	GPN	69.41	10,222.00	680,935.69	
GOLDMAN SACHS GROUP INC	GS	239.45	3,846.00	736,347.74	
GOODYEAR T & R	GT	30.87	16,451.00	515,508.90	
GRAINGER W W INC	GWW	232.25	4,174.00	971,130.39	
HALLIBURTON COMPANY	HAL	54.09	19,281.00	937,553.29	
HANESBRANDS INC	HBI	21.57	24,153.00	710,759.22	
HARLEY-DAVIDSON INC	HOG	58.34	9,792.00	547,414.38	
HARRIS CORP.	HRS	102.47	10,180.00	811,402.31	
HARTFORD FINL SERVICES	HIG	47.65	19,905.00	861,014.93	
HASBRO INC	HAS	77.79	13,597.00	1,073,029.29	
HCA HEALTHCARE INC	HCA	74.02	9,422.00	698,829.74	
HENRY SCHEIN INC	HSIC	151.71	3,067.00	437,288.57	
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Instrument: COM		COMMON STOCK			
HERSHEY COMPANY	HSY	103.43	15,517.00	1,521,355.50	
HESS CORP.	HES	62.29	6,366.00	397,938.66	
HEWLETT PACKARD ENTERPRISE	HPE	23.14	12,735.00	285,795.39	
HILTON WORLDWIDE HOLDINGS	HLT	27.20	13,643.00	333,937.55	
HOLOGIC INC.	HOLX	40.12	22,385.00	858,092.36	
HONEYWELL INTERNATIONAL INC	HON	115.85	3,450.00	382,472.08	
HORMEL FOODS CORP	HRL	34.81	21,745.00	771,317.23	
HP INC	HPQ	14.84	26,612.00	400,776.72	
HUMANA INC.	HUM	204.03	4,897.00	928,693.96	
HUNTINGTON BANCSHARES	HBAN	13.22	177,149.00	1,946,768.27	
IDEXX LABS INC.	IDXX	117.27	4,106.00	470,650.53	
ILLINOIS TOOL WORKS	ITW	122.46	3,851.00	384,155.04	
INCYTE CORP	INCY	100.27	4,823.00	531,286.06	
INGERSOLL-RAND PLC	IR	75.04	12,379.00	866,182.17	
INGREDION INC	INGR	124.96	5,770.00	659,289.58	
INTEL CORP.	INTC	36.27	9,696.00	305,588.24	
INTERCONTINENTAL EXCHANGE	ICE	56.42	31,510.00	1,457,702.14	
INTERNATIONAL PAPER	IP	53.06	11,953.00	619,779.59	
INTERNATL FLAVORS &	IFF	117.83	8,910.00	1,044,554.66	
INTERPUBLIC GROUP	IPG	23.41	16,244.00	347,842.16	
INTL BUS MACH CORP	IBM	165.99	5,328.00	873,310.08	
INTUIT INC.	INTU	114.61	4,303.00	428,409.97	
INTUITIVE SURGICAL INC	ISRG	634.17	1,390.00	892,032.50	
INVESCO LTD	IVZ	30.34	16,318.00	601,493.99	
IQVIA HOLDING INC	IQV	76.05	6,364.00	495,691.96	
JB HUNT TRANSPORT SERVICES	JBHT	97.07	5,799.00	484,671.25	
JM SMUCKER CO	SJM	128.06	12,861.00	1,514,885.93	
JOHNSON & JOHNSON	JNJ	115.21	5,645.00	625,455.57	
JOHNSON CONTROLS	JCI	41.19	7,797.00	328,175.73	
JPMORGAN CHASE & CO.	JPM	86.29	14,064.00	930,064.99	
JUNIPER NETWORKS INC	JNPR	28.26	43,889.00	1,201,160.44	
KANSAS CITY SOUTHERN INDS	KSU	84.85	12,887.00	1,152,737.94	
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Instrument: COM		COMMON STOCK			
KELLOGG CO.	K	73.71	15,478.00	1,097,067.08	
KEURIG DR PEPPER INC	KDP	90.67	9,672.00	738,617.78	
KEYCORP	KEY	18.27	90,405.00	1,325,243.10	
KIMBERLY-CLARK CORP	KMB	114.12	2,061.00	248,894.50	
KINDER MORGAN INC.	KMI	20.71	27,855.00	772,887.30	
KLA-TENCOR CORP.	KLAC	78.68	8,236.00	540,577.94	
KOHLS CORP	KSS	49.38	30,941.00	1,784,464.58	
KRAFT HEINZ CO/THE	KHC	87.32	5,875.00	466,733.73	
KROGER CO.	KR	34.51	10,445.00	373,157.98	
L BRANDS INC	LB	65.84	9,180.00	792,455.18	
L3 TECHNOLOGIES INC	LLL	152.11	8,656.00	1,029,119.18	
LABORATORY CRP OF AMER	LH	128.38	12,239.00	1,477,814.59	
LAM RESEARCH CORP	LRCX	105.73	8,700.00	762,566.62	
LAS VEGAS SANDS CORP	LVS	53.41	4,618.00	263,318.36	
LEAR CORP	LEA	132.37	3,817.00	457,800.97	
LENNAR CORPORATION	LEN	42.93	13,530.00	638,227.03	
LEVEL 3 COMMUNICATIONS INC	LVL	56.36	10,362.00	539,428.55	
LIBERTY BROADBAND - C	LBRDK	74.07	13,655.00	1,013,610.65	
LINCOLN NATIONAL CORP	LNC	66.27	9,714.00	543,084.90	
LINDE PLC	LIN	117.19	2,758.00	324,351.95	
LINEAR TECHNOLOGY CORP	LLTC	62.35	14,906.00	756,077.49	
LKQ CORP	LKQ	30.65	15,916.00	494,217.29	
LOCKHEED MARTIN	LMT	249.94	2,731.00	559,624.46	
LOEWS CORP	L	46.83	34,896.00	1,429,407.45	
M&T BANK CORPORATION	MTB	156.43	13,329.00	1,639,186.79	
MACYS INC	M	35.81	23,547.00	820,198.70	
MARATHON OIL CORP	MRO	17.31	38,530.00	695,142.84	
MARATHON PETROLEUM CORP	MPC	50.35	10,138.00	503,609.12	
MARKEL CORP	MKL	904.50	2,031.00	1,630,438.77	
MARRIOTT INT'L INC CL-A	MAR	82.68	5,935.00	431,319.48	
MARSH & MCLENNAN COS.	MMC	67.59	7,703.00	487,087.99	
MARTIN MARIETTA MATERIALS	MLM	221.53	8,222.00	1,318,584.66	
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MASCO CORP.	MAS	31.62	18,756.00	476,629.51	
MASTERCARD INC-CLASS A	MA	103.25	5,173.00	496,704.38	
MATTEL INC.	MAT	27.55	38,824.00	1,042,464.93	
MAXIM INTGRTD PRDCTS INC.	MXIM	38.57	24,584.00	883,379.54	
McCORMICK & CO	MKC	93.33	17,135.00	1,387,458.31	
MCDONALDS CORPORATION	MCD	121.72	5,834.00	627,392.17	
MCKESSON CORP	MCK	140.45	2,183.00	461,424.27	
MEDTRONIC INC	MDT	71.23	12,235.00	934,779.48	
MERCK & CO INC	MRK	58.87	26,212.00	1,535,280.57	
METLIFE INC	MET	53.89	9,880.00	523,278.05	
METTLER-TOLEDO	MTD	418.56	2,141.00	707,801.90	
MGM RESORTS INTL	MGM	28.83	32,137.00	686,318.95	
MICHAEL KORS HOLDINGS LTD	KORS	42.98	24,460.00	1,203,629.65	
MICROCHIP TECHNOLOGY INC.	MCHP	64.15	7,125.00	363,477.41	
MICRON TECHNOLOGY INC	MU	21.92	59,491.00	1,109,464.82	
MICROSOFT CORP.	MSFT	62.14	4,120.00	191,864.96	
MOHAWK INDUSTRIES INC.	MHK	199.68	4,618.00	892,893.97	
MOLSON COORS BREWING CO	TAP	97.31	14,925.00	1,159,867.27	
MONDELEZ INTERNATIONAL INC	MDLZ	44.33	13,049.00	550,018.58	
MONSANTO COMPANY	MON	105.21	5,328.00	563,187.99	
MOODY'S CORPORATION	MCO	94.27	2,239.00	239,772.73	
MORGAN STANLEY	MS	42.25	8,875.00	306,555.76	
MOSAIC COMPANY	MOS	29.33	36,976.00	1,324,889.65	
MOTOROLA SOLUTIONS INC	MSI	82.89	18,601.00	1,202,315.21	
MYLAN NV	MYL	38.15	8,933.00	337,935.39	
NASDAQ INC	NDAQ	67.12	20,169.00	1,328,934.92	
NATIONAL OILWELL VARCO INC	NOV	37.44	24,188.00	962,185.59	
NETAPP INC.	NTAP	35.27	32,732.00	1,018,691.65	
NEW YORK COMMUNITY BANCORP	NYCB	15.91	115,137.00	1,990,726.75	
NEWELL BRANDS INC.	NWL	44.65	9,271.00	387,006.02	
NEWFIELD EXPLORATION	NFX	40.50	10,491.00	456,579.99	
NEWMONT MNG. CORP. HLDG CO	NEM	34.07	108,042.00	2,706,515.54	
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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
NEXTERA ENERGY INC	NEE	119.46	9,791.00	1,111,757.73	
NIELSEN HOLDINGS NV	NLSN	41.95	15,688.00	715,734.77	
NIKE INC. -CL B	NKE	50.83	6,496.00	349,010.69	
NISOURCE INC	NI	22.14	38,297.00	949,777.32	
NOBLE ENERGY INC	NBL	38.06	16,494.00	679,057.98	
NORFOLK SOUTHERN CORP.	NSC	108.07	4,045.00	374,614.84	
NORTHERN TRUST CORP	NTRS	89.05	14,732.00	1,094,399.98	
NORTHROP GRUMMAN CORP.	NOC	232.58	1,925.00	314,803.06	
NUCOR CORP	NUE	59.52	11,682.00	606,596.76	
NVIDIA CORP	NVDA	106.74	3,702.00	80,856.73	
OCCIDENTAL PETROLEUM CORP.	OXY	71.23	19,764.00	1,480,256.66	
OMNICOM GROUP	OMC	85.11	5,251.00	410,851.60	
ONEOK INC.	OKE	57.41	9,537.00	434,696.46	
O'REILLY AUTOMOTIVE INC.	ORLY	278.41	1,451.00	360,669.70	
PACCAR INC	PCAR	63.90	3,697.00	240,711.67	
PACIFIC GAS & ELEC. CO.	PCG	60.77	23,181.00	1,200,063.82	
PALO ALTO NETWORKS INC	PANW	125.05	4,033.00	674,596.37	
PARKER-HANNIFIN CORP.	PH	140.00	5,365.00	642,824.41	
PAYCHEX INC	PAYX	60.88	12,968.00	617,355.20	
PAYPAL HOLDINGS INC	PYPL	39.47	7,212.00	280,007.19	
PENTAIR PLC	PNR	56.07	6,923.00	417,153.83	
PEPSICO INC.	PEP	104.63	6,950.00	697,261.89	
PERRIGO CO PLC	PRGO	83.23	6,838.00	1,099,377.41	
PFIZER INC.	PFE	32.48	33,765.00	1,145,405.62	
PHILIP MORRIS INTERNATIONAL	PM	91.49	7,998.00	742,268.29	
PHILLIPS 66	PSX	86.41	3,350.00	267,580.66	
PINNACLE WEST CAPITAL CORP	PNW	78.03	15,622.00	1,169,042.83	
PIONEER NATURAL RESOURCES	PXD	180.07	6,410.00	972,697.43	
PNC FINANCIAL SERVICES GROUP	PNC	116.96	11,334.00	1,112,097.21	
PPL CORPORATION	PPL	34.05	24,294.00	795,929.19	
PRINCIPAL FINANCIAL GROUP	PFG	57.86	13,964.00	723,091.51	
PROCTER & GAMBLE CO	PG	84.08	8,807.00	712,229.56	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
PROGRESSIVE CORP	PGR	35.50	45,880.00	1,324,488.22	
PRUDENTIAL FINANCIAL INC	PRU	104.06	3,214.00	272,104.83	
PUBLIC SVC ENTERPRISES	PEG	43.88	21,817.00	923,407.67	
PVH CORP	PVH	90.24	20,464.00	2,096,040.89	
QUALCOMM INC	QCOM	65.20	9,704.00	636,710.71	
QUEST DIAGNOSTICS INC	DGX	91.90	28,444.00	2,053,594.13	
QURATE RETAIL GROUP INC	QRTEA	19.98	25,584.00	583,746.88	
RANGE RES CORP	RRC	34.36	33,956.00	1,164,690.80	
RAYMOND JAMES FINANCIAL INC	RJF	69.27	9,198.00	658,944.72	
RAYTHEON COMPANY	RTN	142.00	4,448.00	482,399.80	
REGIONS FINANCIAL CORP.	RF	14.36	124,979.00	1,295,904.23	
REPUBLIC SERVICES INC	RSG	57.05	41,283.00	1,717,192.25	
RESMED INC	RMD	62.05	17,691.00	1,023,746.01	
REYNOLDS AMERICAN INC	RAI	56.04	16,220.00	634,626.57	
RITE AID CORP.	RAD	8.24	43,465.00	336,540.89	
ROCKWELL AUTOMATION INC	ROK	134.40	3,452.00	427,217.85	
ROCKWELL COLLINS	COL	92.76	5,070.00	470,652.84	
ROPER TECHNOLOGIES INC	ROP	183.08	5,676.00	983,314.05	
ROSS STORES INC	ROST	65.60	4,624.00	231,986.50	
ROYAL CARIBBEAN CRUISES LTD	RCL	82.04	8,882.00	712,205.99	
S&P GLOBAL INC	SPGI	107.54	2,121.00	220,581.31	
SBA COMMUNICATIONS CORP	SBAC	103.26	10,110.00	1,189,070.07	
SCANA CORP	SCG	73.28	20,873.00	1,476,771.34	
SCHLUMBERGER	SLB	83.95	8,242.00	692,663.65	
SCHWAB (CHARLES) CORP	SCHW	39.47	21,655.00	730,297.99	
SEAGATE TECHNOLOGY	STX	38.17	9,482.00	370,841.02	
SEALED AIR CORP.	SEE	45.34	8,953.00	434,357.66	
SEMPRA ENERGY	SRE	100.64	4,689.00	486,306.04	
SERVICENOW INC	NOW	74.34	6,104.00	473,003.36	
SIRIUS XM HOLDINGS INC	SIRI	4.45	218,738.00	862,674.81	
SKYWORKS SOLUTIONS INC	SWKS	74.66	4,441.00	444,214.81	
SNAP-ON INC	SNA	171.27	2,926.00	454,158.47	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
SOUTHERN CO	SO	49.19	48,332.00	2,248,467.44	
SOUTHWEST AIRLINES	LUV	49.84	11,761.00	423,046.09	
SPDR S&P 500 ETF TRUST	SPY	223.53	1,405.00	317,785.66	
SPECTRA ENERGY CORPORATION	SE	41.09	31,238.00	1,225,376.25	
ST JUDE MED. INC.	STJ	80.19	7,674.00	607,857.54	
STANLEY BLACK & DECKER INC	SWK	114.69	14,812.00	1,562,097.51	
STARBUCKS CORP.	SBUX	55.52	7,442.00	407,997.58	
STATE STREET CORP	STT	77.72	4,162.00	307,893.75	
STEEL DYNAMICS INC	STLD	35.58	19,279.00	707,346.51	
STRYKER CORP.	SYK	119.81	4,731.00	463,120.27	
SUNTRUST BANKS INC.	STI	54.85	10,914.00	463,538.47	
SYMANTEC CORP	SYMC	23.89	60,185.00	1,343,280.29	
SYNCHRONY FINANCIAL	SYF	36.27	11,986.00	439,167.04	
SYNOPSYS INC.	SNPS	58.86	11,834.00	692,071.29	
SYSCO CORP.	SYI	55.37	19,997.00	932,991.51	
TAPESTRY INC	TPR	35.02	30,947.00	1,124,936.91	
TARGA RESOURCES CORP	TRGP	56.07	10,285.00	564,955.05	
TARGET CORP	TGT	72.23	16,249.00	1,274,164.34	
TD AMERITRADE HOLDING CORP	AMTD	43.60	14,242.00	503,555.44	
TE CONNECTIVITY LTD	TEL	69.28	7,634.00	508,868.36	
TESLA INC	TSLA	213.69	1,604.00	402,786.47	
TEXAS INSTRS INC	TXN	72.97	5,707.00	303,098.83	
TEXTRON INC.	TXT	48.56	11,406.00	498,995.50	
THE BANK OF NEW YORK MELLON	BK	47.38	23,182.00	973,658.06	
THERMO FISHER SCIENTIFIC	TMO	141.10	6,525.00	906,007.36	
TIFFANY & CO	TIF	77.43	9,806.00	710,807.96	
TIME WARNER INC.	TWX	96.53	14,107.00	1,202,686.06	
TJX COS. INC.	TJX	75.13	12,374.00	860,440.70	
T-MOBILE US INC.	TMUS	57.51	36,234.00	1,438,852.10	
TOTAL SYS SVCS INC	TSS	49.03	13,857.00	697,357.40	
TRACTOR SUPPLY COMPANY	TSCO	75.81	3,705.00	333,009.76	
TRANSDIGM GROUP INC	TDG	248.96	6,424.00	1,504,025.15	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
TRAVELERS COS INC	TRV	122.42	5,760.00	599,199.66	
TWITTER INC	TWTR	16.30	35,509.00	601,022.07	
TYSON FOODS INC. CL-A	TSN	61.68	38,176.00	1,767,100.09	
ULTA SALON COSMETICS &	ULTA	254.94	4,903.00	889,925.63	
UNION PACIFIC CORP.	UNP	103.68	5,082.00	525,072.24	
UNITED CONTINENTAL HOLDINGS	UAL	72.88	12,730.00	696,944.63	
UNITED PARCEL SERVICES INC	UPS	114.64	2,881.00	292,386.66	
UNITED RENTALS INCORPORATED	URI	105.58	2,252.00	238,081.44	
UNITED TECHNOLOGIES	UTX	109.62	4,238.00	459,950.14	
UNITEDHEALTH GROUP INC	UNH	160.04	6,851.00	819,230.09	
UNIVERSAL HEALTH SERVICES CL	UHS	106.38	14,777.00	1,939,612.89	
UNUM GROUP	UNM	43.93	19,824.00	671,970.21	
US BANCORP	USB	51.37	15,283.00	671,280.17	
V F CORP	VFC	53.35	5,650.00	394,210.68	
VALERO ENERGY CORP.	VLO	68.32	10,243.00	608,799.57	
VALSPAR CORP	VAL	103.61	8,715.00	937,507.15	
VARIAN MEDICAL SYSTEMS	VAR	89.78	17,617.00	1,532,736.01	
VERISIGN INC	VRSN	76.07	3,427.00	225,039.75	
VERISK ANALYTICS INC-CLASS A	VRSK	81.17	18,637.00	1,398,979.28	
VERIZON COMMUNICATIONS	VZ	53.38	12,490.00	644,821.91	
VULCAN MATERIALS CO	VMC	125.15	14,261.00	1,305,507.46	
WALGREENS BOOTS ALLIANCE INC	WBA	82.76	7,904.00	685,500.77	
WALMART INC	WMT	69.12	29,856.00	2,116,571.02	
WASTE MANAGEMENT INC.	WM	70.91	9,779.00	502,434.20	
WATERS CORPORATION	WAT	134.39	10,176.00	1,353,276.02	
WEC ENERGY GROUP INC.	WEC	58.65	42,845.00	2,330,296.78	
WELLS FARGO COMPANY	WFC	55.11	15,593.00	862,034.26	
WESTERN DIGITAL CORP	WDC	67.95	5,821.00	399,679.35	
WESTERN UNION CO.	WU	21.72	14,073.00	289,766.87	
WESTROCK COMPANY	WRK	50.77	8,945.00	382,664.43	
WEYERHAEUSER CO.	WY	30.09	18,542.00	576,850.68	
WHIRLPOOL CORP	WHR	181.77	2,816.00	517,587.68	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-LQSB		SCIBETA USA			
Instrument: COM		COMMON STOCK			
WHITEWAVE FOODS CO-A	WWAV	55.60	11,562.00	640,343.96	
WHOLE FOODS MARKET INC	WFM	30.76	18,673.00	599,002.94	
WILLIS TOWERS WATSON PLC	WLTW	122.28	9,608.00	1,226,165.98	
WORKDAY INC-CL A	WDAY	66.09	3,323.00	266,227.44	
WORLDPAY INC.	WP	59.62	21,563.00	1,072,764.68	
WYNDHAM DESTINATIONS INC	WYND	76.37	7,531.00	591,137.32	
WYNN RESORTS LTD	WYNN	86.51	5,138.00	472,233.58	
XCEL ENERGY INC	XEL	40.70	47,764.00	1,663,703.81	
XEROX CORP	XRX	5.75	89,366.00	640,838.29	
XILINX INC	XLNX	60.37	7,096.00	320,482.40	
XL GROUP PLC	XL	37.26	34,410.00	1,271,953.80	
XYLEM INC.	XYL	49.52	16,496.00	751,227.84	
YUM BRANDS INC	YUM	63.33	13,319.00	853,364.78	
ZIMMER BIOMET HOLDINGS INC	ZBH	103.20	8,466.00	936,283.53	
ZOETIS INC	ZTS	53.53	21,908.00	1,056,824.02	
COMMON STOCK TOTAL			7,400,865.19	362,361,411.32	
Instrument: ICOM		INTERNATIONAL COMMON STOCKS			
IHS MARKIT LTD	INFO		15,070.00	535,541.60	
INTERNATIONAL COMMON STOCKS TOTAL			15,070.00	535,541.60	
Instrument: INTF		INTERNATIONAL FUNDS			
SCIBETA USA - LIQUIDITY			5,585.29	558,528.97	
INTERNATIONAL FUNDS TOTAL			5,585.29	558,528.97	
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
ALEXANDRIA REAL ESTATE	ARE		5,416.00	577,291.24	
AVALONBAY COMMUNITIES	AVB		5,847.00	976,290.32	
BRIXMOR PROPERTY GROUP INC	BRX		18,279.00	501,715.68	
DIGITAL REALTY TRUST INC	DLR		17,591.00	1,177,420.65	
DUKE RE CORPORATION	DRE		21,696.00	576,705.66	
EQUINIX INC	EQIX		1,418.00	387,739.22	
EQUITY RESIDENTIAL PROP	EQR		12,813.00	932,973.05	
Group: ALTERNATIVE INVESTMENT	Portfolio:	SCIBETA USA			

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Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-LQSB		SCIBETA USA		
Instrument: REIT		REAL ESTATE INVESTMENT TRUST		
ESSEX PROPERTY TRUST INC.	ESS	5,387.00	1,188,824.97	
EXTRA SPACE STORAGE INC	EXR	8,763.00	716,825.08	
FEDERAL REALTY INV.	FRT	4,010.00	536,569.09	
GGP INC	GGP	26,336.00	713,289.58	
HCP INC	HCP	22,277.00	777,750.21	
HOST HOTELS & RESORTS INC	HST	28,963.00	547,292.79	
KIMCO REALTY CORP	KIM	34,638.00	877,587.84	
MACERICH CO	MAC	17,786.00	1,387,733.87	
MID-AMERICAN APARTMENT	MAA	11,937.00	1,154,546.64	
PROLOGIS INC.	PLD	14,157.00	605,379.97	
PUBLIC STORAGE INC	PSA	1,067.00	214,230.08	
REALTY INCOME CORP	O	45,559.00	2,156,974.98	
SL GREEN RE CORP	SLG	7,316.00	817,199.83	
UDR INC	UDR	27,087.00	979,413.70	
VENTAS INC.	VTR	26,157.00	1,608,760.32	
VEREIT INC	VER	245,335.00	2,223,019.31	
VORNADO REALTY TRUST	VNO	4,819.00	472,647.79	
WELLTOWER INC	WELL	25,744.00	1,819,233.58	
REAL ESTATE INVESTMENT TRUST TOTAL		640,398.00	23,927,415.45	
SCIBETA USA TOTAL		8,061,918.48	387,382,897.34	415,079,876.00

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DESCRIPTION	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-PPE				
Instrument: ICOM				
PUBLIC PRIVATE EQUITY				
INTERNATIONAL COMMON STOCKS				
HARBOURVEST GLOBAL PRIVATE	HVPE_LN	10,840,319.00	75,304,280.27	154,679,008.00
INTERNATIONAL COMMON STOCKS TOTAL		10,840,319.00	75,304,280.27	154,679,008.00
PUBLIC PRIVATE EQUITY TOTAL		10,840,319.00	75,304,280.27	154,679,008.00

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-PPIF			
Instrument: AIF			
PUBLIC-PRIVATE INVESTMENT FUNDS			
ALTERNATIVE INVESTMENT FUNDS			
AG GECC PUBLIC-PRIVATE		1,000.34	0.92
BLACKROCK PUBLIC-PRIVATE		1,000.05	
INVESCO MORTGAGE RECOVERY		1,000.14	25,759,778.95
WELLINGTON MANAGEMENT		1,000.02	0.96
ALTERNATIVE INVESTMENT FUNDS TOTAL		4,000.55	25,759,780.83
PUBLIC-PRIVATE INVESTMENT FUNDS TOTAL		4,000.55	25,759,780.83

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DESCRIPTION	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-SD		STOCK DISTRIBUTION			
Instrument: COM		COMMON STOCK			
ABIOMED INC	ABMD	112.68	70,867.00	4,934,479.17	7,985,294.00
ALIMERA SCIENCES INC	ALIM	1.08	43,569.00	277,099.00	47,055.00
ANTERO RESOURCES CORP	AR	23.65	227,350.00	602,826.00	5,376,828.00
BARRACUDA NETWORKS INC	CUDA	21.43	144,472.00	2,413,437.08	3,096,035.00
BLUE RIDGE NETWORKS, INC.		0.00	1,370,694.00	0.00	
BLUE RIDGE NETWORKS, INC. PFD		0.00	52,369.00	0.00	
CDW CORP	CDW	52.09	31,180.00	1,315,951.95	1,624,166.00
CHINA BIOLOGIC PRODUCTS INC	CBPO	107.52	7,200.00	861,026.40	774,144.00
EMERALD BIOAGRICULTURE CORP		0.00	4,465.00	0.00	
EMERALD BIOAGRICULTURE		0.00	46,327.00	0.00	
EPIZYME INC	EPZM	12.10	12,991.00	506,259.00	157,191.00
IMAGINOVA CORP SERIES A CONV		0.00	833,801.00	0.00	
IMAGINOVA CORP SERIES B CONV		0.00	668,623.00	0.00	
IMAGINOVA CORP SERIES C CONV		0.00	220,111.00	0.00	
LAREDO PETROLEUM INC	LPI	14.14	95,250.00	440,373.56	1,346,835.00
LOXO ONCOLOGY INC	LOXO	32.12	34,566.00	1,087,918.00	1,110,087.00
MITEL NETWORKS CORP	MITL	6.80	48,265.00	0.00	328,202.00
NEVRO CORP	NVRO	72.66	5,795.00	504,049.00	421,065.00
SUPERNUS PHARMACEUTICALS	SUPN	25.25	24,070.00	0.00	607,768.00
TABLEAU SOFTWARE INC-CL A	DATA	42.15	6,187.00	0.00	260,782.00
WORKDAY INC-CL A	WDAY	66.09	7,471.00	675,976.00	493,758.00
COMMON STOCK TOTAL			3,955,623.00	13,619,395.16	23,629,210.00
STOCK DISTRIBUTION TOTAL			3,955,623.00	13,619,395.16	23,629,210.00

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-SF			
Instrument: AIF			
SPECIALTY FINANCE			
ALTERNATIVE INVESTMENT FUNDS			
AG SELECT PARTNERS		1,448,988.95	105,386.99
ARES CORPORATE		999.98	3,586,974.41
ARES CORPORATE		1,000.01	13,703,888.97
ARES CORPORATE		999.89	157,478,938.14
ARES CORPORATE		47,680,152.81	63,708,196.07
ARES SPECIAL SITUATIONS FUND		1,000.00	2,295,415.00
AVENUE AVIATION		20,929,093.00	20,783,845.09
CANTOR COMMERCIAL REAL		190,635,064.00	254,699,999.89
DAVIDSON KEMPNER SPECIAL		28,180,183.64	32,518,315.94
DEBT PARTNERS I		1,000.09	11,435,785.86
FORTRESS ITALIAN NPL		28,450,934.59	32,055,604.87
GOLUB CAPITAL INVESTMENT		166,400,000.00	177,482,872.32
MHR INSTITUTIONAL PARTNERS IV		19,479,851.96	16,950,087.96
MHR INSTITUTIONAL PARTNERS IV		0.00	
OAKTREE EUROPEAN CAPITAL		34,518,461.09	34,291,604.02
OAKTREE EUROPEAN		12,424,939.43	17,926,636.25
OAKTREE EUROPEAN PRINCIPAL		37,504,468.06	49,737,176.57
OAKTREE EUROPEAN PRINCIPAL		0.00	
OAKTREE OPPORTUNITIES FUND X		25,320,510.40	28,823,005.94
PROVIDENCE TMT SPECIAL		1,000.00	4,226,374.00
SASOF III		15,973,756.13	13,688,341.88
TCW DIRECT LENDING LLC		45,594,417.47	46,743,030.20
TPG OPPORTUNITIES PARTNERS II		999.96	37,147,402.95
TPG OPPORTUNITIES PARTNERS		49,354,953.94	55,459,332.08
TPG SPECIALTY LENDING		0.00	
TPG SPECIALTY LENDING EUROPE		22,486,497.24	23,340,608.81
TSSP ADJACENT OPP PARTNERS		156,413,213.70	179,239,648.47
TSSP ADJACENT OPP PARTNERS		79,340,531.97	84,010,262.59
WLR RECOVERY FUND V		35,156,776.14	42,170,910.73
ALTERNATIVE INVESTMENT FUNDS TOTAL		1,017,299,794.45	1,403,609,646.00
Instrument: COM			
COMMON STOCK			

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Group: ALTERNATIVE INVESTMENT					
		Portfolio: AI-SF		SPECIALTY FINANCE	
		Instrument: COM		COMMON STOCK	
TPG SPECIALTY LENDING INC.	TSLX	18.68	4,357,090.00	56,906,450.02	81,390,441.20
COMMON STOCK TOTAL			4,357,090.00	56,906,450.02	81,390,441.20
SPECIALTY FINANCE TOTAL			4,357,090.00	1,074,206,244.47	1,485,000,087.20

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-VC			
Instrument: AIF			
VENTURE CAPITAL			
ALTERNATIVE INVESTMENT FUNDS			
ADAMS CAPITAL MANAGEMENT III		15,325,396.63	1,393,921.82
ADVANCED TECHNOLOGY		1,000.25	2,130,074.80
AI-LEGAL EXPENSES		0.01	0.01
ATHENIAN VENTURE PARTNERS	OVVF	999.94	345,659.95
BAIN CAPITAL VENTURE		10,000,000.00	9,866,943.00
BAIN CAPITAL VENTURE FUND		1,000.19	126,812.84
BAIN CAPITAL VENTURE FUND		1,000.02	3,352,082.89
BAIN CAPITAL VENTURE FUND		1,000.17	20,696,772.83
BAIN CAPITAL VENTURE FUND		7,908,676.40	38,091,915.85
BAIN CAPITAL VENTURE FUND		51,701,051.48	74,692,597.07
BAIN CAPITAL VENTURE FUND		32,348,008.72	41,662,030.90
BAIN CAPITAL VENTURE FUND		0.00	
BAKER COMMUNICATIONS FUND II	AVBAKER2	999.91	3,531,014.94
BLUE CHIP CAPITAL FUND IV		4,207,119.46	8,378,429.91
CB HEALTHCARE FUND II		1,000.28	203,584.81
CHP II		1,000.16	1,177,022.95
CHP III		29,933,303.90	40,676,315.69
COMMONFUND CAPITAL VENTURE		43,382,407.09	117,370,299.96
COMMONFUND CAPITAL VENTURE		52,108,654.00	76,019,375.64
COMMONFUND CAPITAL VENTURE		17,437,500.00	19,156,045.92
COMMONWEALTH CAPITAL		1,001.45	1,033,294.92
DAG VENTURES III		5,231.95	3,759,594.07
DAG VENTURES IV	AVDAG4	12,829,416.99	18,389,383.00
ESSEX WOODLANDS HEALTH VEN.		13,661,936.83	21,186,182.87
ESSEX WOODLANDS HEALTH VEN.		999.78	20,490,049.83
ESSEX WOODLANDS HEALTH VEN.		69,455,563.97	80,234,269.77
EW HEALTHCARE PARTNERS		17,557,734.27	24,588,885.96
FAIRVIEW OPPORTUNITIES FUND		9,224,194.31	8,058,565.73
FOUNDATION MEDICAL PARTNERS		1,545,550.56	0.81
FOUNDATION MEDICAL PARTNERS		15,559,174.52	3,030,015.85
FOUNDATION MEDICAL PARTNERS		7,781,109.76	2,752,683.86
GENERAL CATALYST GROUP VII,		19,874,999.99	24,461,863.92
Group: ALTERNATIVE INVESTMENT	Portfolio:	VENTURE CAPITAL	

Monthly Market with Par Values/Shares

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-VC			
Instrument: AIF			
VENTURE CAPITAL			
ALTERNATIVE INVESTMENT FUNDS			
GENERAL CATALYST GROUP VIII		7,420,000.00	6,947,610.92
GENERAL CATALYST GROUP VIII		1,820,000.00	1,799,373.98
GENERAL CATALYST II		1,000.21	432,035.89
GENERAL CATALYST III	AVGCG3	1,000.06	1,643,729.84
GENERAL CATALYST VI		19,000,000.00	44,378,772.82
GLOBESPAN CAPITAL PARTNERS		5,996,244.82	18,039,398.74
GLOBESPAN CAPITAL PARTNERS V		932,899.83	28,649,787.75
HARBOURVEST PARTNERS VI		674,869.53	1,017,775.97
HARBOURVEST PARTNERS VI		999.83	3,585,535.81
HARBOURVEST PARTNERS VII		998.99	10,660,838.89
LIGHTHOUSE CAPITAL PARTNERS		1,000.21	218,639.61
LIGHTHOUSE CAPITAL PARTNERS		1,000.08	2,062,344.84
MERITAGE PRIVATE EQUITY FUND		15,859,513.38	2,827,289.90
MERITAGE PRIVATE EQUITY FUND	AVMERIT3	13,934,104.92	10,312,905.93
MOONRISE VENTURE PARTNERS I		0.00	
MORGENTHALER PARTNERS VI	MGVPVI	10,855,454.34	0.90
MORGENTHALER PARTNERS VII		7,344,494.19	2,702,974.87
MORGENTHALER PARTNERS VIII		999.95	15,689,693.65
NEW ENTERPRISE ASSOCIATES 10		1,432,193.19	6,674,588.89
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	1,000.06	2,764,683.90
NEW ENTERPRISE ASSOCIATES 13		6,978,382.62	30,514,140.77
NEW ENTERPRISE ASSOCIATES 14		41,725,145.77	64,083,870.97
NEW ENTERPRISE ASSOCIATES 15		29,900,000.00	31,185,960.09
NORTHCOAST FUND II (MEOF)		11,587,588.45	3,279,351.35
OHIO INNOVATION FUND I	OIF1	1,877,410.90	107,839.90
PARK ST CAPITAL PRIVATE	AVPARK5	999.93	3,126,925.88
PARK ST CAPITAL PRIVATE	AVPARK6	1,000.05	7,796,657.88
PRIMUS CAPITAL FUND V		999.88	6,385,813.50
PRIMUS CAPITAL FUND VI		1,000.24	6,663,251.19
PRIMUS CAPITAL FUND VII		7,010,726.21	16,833,651.69
REDSHIFT VENTURES II	VEASPVE	13,527,487.44	0.81
TUCKER ANTHONY PRIVATE		1,000.42	767,750.89
Group: ALTERNATIVE INVESTMENT	Portfolio: VENTURE CAPITAL		

Monthly Market with Par Values/Shares

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DESCRIPTION	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT			
Portfolio: AI-VC			
Instrument: AIF			
VENTURE CAPITAL			
ALTERNATIVE INVESTMENT FUNDS			
TUCKER ANTHONY PRIVATE		1,000.14	2,103,122.94
WARBURG PINCUS EQUITY		999.67	294,556.97
WARBURG PINCUS PRIVATE		997.88	10,026,791.84
WARBURG PINCUS PRIVATE		999.25	7,336,738.18
WARBURG PINCUS PRIVATE		5,635,854.36	50,974,692.23
WARBURG PINCUS PRIVATE		53,480,323.32	72,981,914.60
WARBURG PINCUS PRIVATE		23,335,000.00	21,423,817.94
ALTERNATIVE INVESTMENT FUNDS TOTAL		712,201,723.11	1,163,150,525.09
VENTURE CAPITAL TOTAL		712,201,723.11	1,163,150,525.09
TOTAL		6,896,196,036.93	10,179,475,611.90
FUND TOTAL		46,109,624,680.72	61,344,527,120.23