

Monthly Market

As Of 12/31/2018

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				Market Value			
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
LIQUIDITY RESERVE without I-GLR:			2,486,996,705.16	1,002,750,860.46	100.00%	100.00%	1.38%
LIQUIDITY RESERVE I-GLR:			0.01	0.00	0.00%	0.00%	0.00%
LIQUIDITY RESERVE TOTAL:			2,486,996,705.17	1,002,750,860.46	0.00%	100.00%	1.38%
FIXED INCOME							
Internal Fixed Income							
	FI	FIXED INCOME	10,277,459,208.97	10,303,719,303.99	100.00%	75.49%	14.14%
Internal Fixed Income Total:			10,277,459,208.97	10,303,719,303.99	100.00%	75.49%	14.14%
External Fixed Income							
Emerging							
	FIDELITY	FIDELITY INSTL. ASSET MANAGEMENT	490,081,125.53	472,664,564.57	31.97%	3.46%	0.65%
	SALOMON	STONE HARBOR INVESTMENT PARTNERS LP	294,258,626.72	277,542,673.33	18.77%	2.03%	0.38%
Emerging Total			784,339,752.25	750,207,237.90	50.75%	5.50%	1.03%
High Yield							
	PIMCO	PACIFIC INVESTMENT COMPANY	499,551,780.84	471,793,515.45	31.91%	3.46%	0.65%
	OAKTREE	OAKTREE CAPITAL MANAGEMENT	273,075,536.87	256,370,826.81	17.34%	1.88%	0.35%
High Yield Total			772,627,317.71	728,164,342.26	49.25%	5.33%	1.00%
External Fixed Income Total:			1,556,967,069.96	1,478,371,580.16	100.00%	10.83%	2.03%
CORE FIXED INCOME without TFA:			11,834,426,278.93	11,782,090,884.15	100.00%	86.32%	16.16%
LIQUID TREASURY PORTFOLIO TOTAL:			1,864,318,507.70	1,867,747,374.18	100.00%	13.68%	2.56%
FIXED INCOME TOTAL:			13,698,744,786.63	13,649,838,258.33	100.00%	100.00%	18.73%
DOMESTIC EQUITIES							
Internal Equities							
Large Cap							
	LCA	ANALYST SELECT FUND (F)	1,789,667,959.90	1,950,741,326.00	11.62%	9.63%	2.68%
	CSF	CONCENTRATED SELECT FUND (F)	952,461,599.64	855,183,590.00	5.09%	4.22%	1.17%
	RLG	LARGE-CAP GROWTH (F)	1,377,530,928.18	2,079,927,515.00	12.39%	10.27%	2.85%
	LCV	LARGE-CAP VALUE (F)	668,920,607.23	838,992,780.00	5.00%	4.14%	1.15%
	MCV	MID-CAP VALUE (F)	1,648,574,785.50	1,499,547,068.00	8.93%	7.41%	2.06%
	IFI	INTEGRATED FACTOR INDEX (Q)	213,202,271.97	213,452,721.83	1.27%	1.05%	0.29%
	LCP	LARGE-CAP PASSIVE (P)	3,294,684,109.70	7,519,632,861.00	44.78%	37.14%	10.32%
	RMG	MID-CAP GROWTH (F)	877,673,409.75	1,149,018,631.00	6.84%	5.67%	1.58%
Large Cap Total			10,822,715,671.87	16,106,496,492.83	95.92%	79.54%	22.10%
Small Cap							
	SCS	SMALL CAP SELECT (F)	217,896,818.00	197,186,750.00	1.17%	0.97%	0.27%
	QN2	QUANTITATIVE 2000 (Q)	490,273,515.28	487,371,352.00	2.90%	2.41%	0.67%
Small Cap Total			708,170,333.28	684,558,102.00	4.08%	3.38%	0.94%



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					Market Value			
Asset Class	Portfolio ID	Portfolio Name		Book Value	Market Value	% of Group	% of Asset Class	% of Fund
DOMESTIC EQUITIES								
Internal Equities Total:				11,530,886,005.15	16,791,054,594.83	100.00%	82.92%	23.04%
External Equities								
Large Cap								
	5IN	INTECH (Q)		834,562,196.11	905,550,989.00	45.88%	4.47%	1.24%
Large Cap Total				834,562,196.11	905,550,989.00	45.88%	4.47%	1.24%
Small Cap								
	6MA	WEATHERBIE CAPITAL (SG)		249,230,162.61	290,702,383.00	14.73%	1.44%	0.40%
	6CH	CHARTWELL (SV)		209,315,341.85	236,216,978.00	11.97%	1.17%	0.32%
	6DG	NEUBERGER BERMAN (SV)		228,190,449.98	230,426,371.00	11.67%	1.14%	0.32%
	6FC	FULLER THALER (SC)		218,434,506.12	217,139,304.60	11.00%	1.07%	0.30%
	6FT	FULLER & THALER (MC)		97,772,463.75	93,775,146.00	4.75%	0.46%	0.13%
Small Cap Total				1,002,942,924.31	1,068,260,182.60	54.12%	5.28%	1.47%
External Equities Total:				1,837,505,120.42	1,973,811,171.60	100.00%	9.75%	2.71%
DOMESTIC EQUITIES without TFA:				13,368,391,125.57	18,764,865,766.43	100.00%	92.67%	25.74%
DOMESTIC EQUITIES TFA:				0.00	1,484,331,000.00	100.00%	7.33%	2.04%
DOMESTIC EQUITIES TOTAL:				13,368,391,125.57	20,249,196,766.43	100.00%	100.00%	27.78%
INTERNATIONAL EQUITIES								
Internal International								
Internal EAFE								
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO		2,663,521,781.58	2,443,257,157.31	35.01%	14.49%	3.35%
Structured EAFE								
	EQS	EAFE SWAPS		666,058,260.02	657,806,555.06	9.43%	3.90%	0.90%
	I-EAFE	STATE STREET EAFE INDEX		944,703,292.68	1,405,666,233.38	20.14%	8.34%	1.93%
	I-PAN	INTERNAL EAFE TOPDOWN		360,807,927.56	350,294,823.42	5.02%	2.08%	0.48%
Structured EAFE Total				1,971,569,480.26	2,413,767,611.86	49.70%	14.32%	3.31%
Internal EAFE Total				4,635,091,261.84	4,857,024,769.17	69.60%	28.81%	6.66%
Internal Emerging								
	I-ACT	INTERNAL EMERGING ACTIVE		976,773,654.11	1,372,565,074.69	19.67%	8.14%	1.88%
	I-EMQUAN	EMERGING MARKET QUANTITATIVE		643,488,154.12	651,227,922.12	9.33%	3.86%	0.89%
Internal Emerging Total				1,620,261,808.23	2,023,792,996.81	29.00%	12.01%	2.78%
	I-ALL	ASSET ALLOCATION-TRANSITION ACCT		109,822,540.82	97,348,434.41	1.40%	0.58%	0.13%
Internal International Total:				6,365,175,610.89	6,978,166,200.39	100.00%	41.40%	9.57%
External International								
External EAFE								



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Asset Class	Portfolio ID	Portfolio Name		Book Value	Market Value	% of Group	% of Asset Class	% of Fund
INTERNATIONAL EQUITIES								
External International								
External EAFE								
	I-ARROW	ARROWSTREET CAPITAL		1,927,972,610.49	1,782,708,983.79	29.61%	10.58%	2.45%
	I-BERNS	ALLIANCE BERNSTEIN EAFE		1,654,125,599.89	1,488,166,757.57	24.72%	8.83%	2.04%
	I-MFS	MFS		1,804,168,655.36	1,846,459,801.38	30.67%	10.95%	2.53%
	External EAFE Total			5,386,266,865.74	5,117,335,542.74	84.99%	30.36%	7.02%
External Emerging								
	I-GEN	GENESIS		308,433,343.77	306,073,890.50	5.08%	1.82%	0.42%
	I-SANF	ALLIANCE BERNSTEIN EMERGING		282,747,212.76	272,141,075.60	4.52%	1.61%	0.37%
	I-BABS	STEWART INVESTORS		329,826,918.06	325,555,386.31	5.41%	1.93%	0.45%
	External Emerging Total			921,007,474.59	903,770,352.41	15.01%	5.36%	1.24%
	External International Total:			6,307,274,340.33	6,021,105,895.15	100.00%	35.72%	8.26%
Global Ex US Total								
Internal Global Ex US								
	I-VAL	INTERNATIONAL VALUE PORTFOLIO		2,910,267,657.00	2,699,224,370.36	100.00%	16.01%	3.70%
	Internal Global Ex US Total			2,910,267,657.00	2,699,224,370.36	100.00%	16.01%	3.70%
External Global Ex US								
	I-LAZ	LAZARD ASSET MANAGEMENT		552,121,636.76	548,639,398.94	49.72%	3.25%	0.75%
	I-WEL	WELLINGTON MANAGEMENT		600,067,480.34	554,867,778.31	50.28%	3.29%	0.76%
	External Global Ex US Total			1,152,189,117.10	1,103,507,177.25	100.00%	6.55%	1.51%
Global Ex US Total				4,062,456,774.10	3,802,731,547.61	100.00%	22.56	5.22
INTERNATIONAL EQUITIES without TFA:				16,734,906,725.32	16,802,003,643.15	100.00%	99.67%	23.05%
INTERNATIONAL EQUITIES TFA:				54,882,534.50	54,826,500.00	100.00%	0.33%	0.08%
INTERNATIONAL EQUITIES TOTAL:				16,789,789,259.82	16,856,830,143.15	100.00%	100.00%	23.13%
GLOBAL EQUITIES								
	GQUAN	GLOBAL QUANTITATIVE		502,430,541.36	546,905,817.11	100.00%	100.00%	0.75%
GLOBAL EQUITIES TOTAL:				502,430,541.36	546,905,817.11	100.00%	100.00%	0.75%
REAL ESTATE								
Real Estate								
Private Real Estate								
Direct Real Estate								
	RE-EAST	EAST REGION		553,992,219.01	1,988,232,743.00	34.49%	25.48%	2.73%
	RE-MIDWEST	MIDWEST REGION		670,952,011.00	990,367,499.00	17.18%	12.69%	1.36%
	RE-SOUTH	SOUTH REGION		346,563,288.00	596,304,461.00	10.34%	7.64%	0.82%
	RE-WEST	WEST REGION		773,785,640.00	2,189,465,781.00	37.98%	28.06%	3.00%

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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
REAL ESTATE							
Real Estate							
Private Real Estate							
Direct Real Estate Total			2,345,293,158.01	5,764,370,484.00	73.88%	73.88%	7.91%
Commingled Funds Real Estate							
	RE-DOM	DOMESTIC	60,730,230.00	26,019,885.00	2.95%	0.33%	0.04%
	RE-SPECIAL	SPECIALTY REAL ESTATE FUNDS	14,939,840.00	14,939,840.00	1.70%	0.19%	0.02%
	RE-INTL	INTERNATIONAL	389,736,232.29	552,247,756.56	62.66%	7.08%	0.76%
	RE-OPPFUND	OPPORTUNITY FUND	207,458,365.45	288,076,311.00	32.69%	3.69%	0.40%
Commingled Funds Real Estate Total			672,864,667.74	881,283,792.56	11.30%	11.30%	1.21%
Private Real Estate Total			3,018,157,825.75	6,645,654,276.56	85.18%	85.18%	9.12%
Public Real Estate							
	RE-REIT	REITS	1,022,746,373.66	1,156,527,972.00	100.00%	14.82%	1.59%
Public Real Estate Total			1,022,746,373.66	1,156,527,972.00	14.82%	14.82%	1.59%
REAL ESTATE TOTAL:			4,040,904,199.41	7,802,182,248.56	100.00%	100.00%	10.70%
ALTERNATIVE INVESTMENTS							
Alternative Investments							
Opportunistic/Diversified							
	AI-HF	HEDGE FUNDS	1,227,659,880.86	1,636,340,516.53	25.34%	12.80%	2.24%
Opportunistic/Diversified Ex HF							
	AI-PPIF	PUBLIC-PRIVATE INVESTMENT FUNDS	4,000.55	8,041,790.88	0.12%	0.06%	0.01%
	AI-FDIC	BANKING AND INSURANCE	417,380,108.02	693,753,335.08	10.75%	5.43%	0.95%
	AI-SF	SPECIALTY FINANCE	1,397,117,059.33	1,952,938,594.97	30.25%	15.28%	2.68%
	AI-ENR	ENERGY AND NATURAL RESOURCES	848,909,277.51	747,906,229.07	11.58%	5.85%	1.03%
	AI-INF	INFRASTRUCTURE	9,608,724.12	58,196,837.64	0.90%	0.46%	0.08%
	AI-CO	CO-INVESTMENT & DIRECT INVESTMENTS	35,700,000.01	35,677,996.99	0.55%	0.28%	0.05%
Liquid Alternatives							
Hedged Equity							
	AI-LQSB	SCIBETA USA	540,311,821.69	549,727,396.21	8.51%	4.30%	0.75%
	AI-LQT2	AI LARGE CAP EQUITY	85,914,799.34	191,057,619.00	2.96%	1.49%	0.26%
	AI-LQRJ	RJA	-10,135,548.01	18,338,719.22	0.28%	0.14%	0.03%
Hedged Equity Total			616,091,073.02	759,123,734.43	11.76%	5.94%	1.04%
Alternative Risk Premia							
	AI-ARP	ALT RISK PREMIA	344,992,939.25	314,857,224.00	6.53%	2.46%	0.43%
Alternative Risk Premia Total			344,992,939.25	314,857,224.00	4.88%	2.46%	0.43%
Volatility Risk Premia							
Separately Managed Accounts							
	AI-WELLS	WELLS FARGO	50,200,033.46	50,485,574.75	1.05%	0.40%	0.07%

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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	Market Value		
					% of Group	% of Asset Class	% of Fund
ALTERNATIVE INVESTMENTS							
Alternative Investments							
Opportunistic/Diversified							
Separately Managed Accounts Total			50,200,033.46	50,485,574.75	0.78%	0.40%	0.07%
OTC Swap							
AI-SWAP		AI OTC SWAPS	1.20	-5,428,543.24	-0.08%	-0.04%	-0.01%
AI-COLL		AI COLLATERAL POOL	203,654,964.91	204,434,866.71	3.17%	1.60%	0.28%
OTC Swap Total			203,654,966.11	199,006,323.47	3.08%	1.56%	0.27%
Volatility Risk Premia Total			253,854,999.57	249,491,898.22	3.86%	1.95%	0.34%
Liquid Alternatives Total			1,214,939,011.84	1,323,472,856.65	20.50%	10.36%	1.82%
Opportunistic/Diversified Ex HF Total			3,923,658,181.38	4,819,987,641.28	74.66%	37.71%	6.61%
Opportunistic/Diversified Total			5,151,318,062.24	6,456,328,157.81	50.52%	50.52%	8.86%
Private Equity							
	AI-DPE	DOMESTIC PRIVATE EQUITY	1,526,996,125.62	3,569,720,369.39	56.44%	27.93%	4.90%
	AI-GIP	GLOBAL/INTL PRIVATE EQUITY	625,482,099.48	880,755,096.70	13.93%	6.89%	1.21%
	AI-SD	STOCK DISTRIBUTION	38,786,768.68	58,930,952.00	0.93%	0.46%	0.08%
	AI-PPE	PUBLIC PRIVATE EQUITY	75,304,280.27	186,078,664.00	2.94%	1.46%	0.26%
	AI-VC	VENTURE CAPITAL	893,814,572.84	1,629,175,437.72	25.76%	12.75%	2.24%
Private Equity Total			3,160,383,846.89	6,324,660,519.81	49.48%	49.48%	8.68%
ALTERNATIVE INVESTMENTS TOTAL:			8,311,701,909.13	12,780,988,677.62	100.00%	100.00%	17.53%
Grand Total for All Investments			59,198,958,527.09	72,888,692,771.66	100.00%		

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

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
Portfolio: LQR				LIQUIDITY RESERVE			
Instrument: CP				COMMERCIAL PAPER (DISCOUNT)			
ALBERTA PROVINCE	01306NN87			1/8/2019	5,000,000.00	4,997,693.71	4,997,694.00
APPLE INC	03785EQ15			3/1/2019	20,000,000.00	19,917,288.84	19,917,289.00
BOEING COMPANY	09702MP64			2/6/2019	15,000,000.00	14,961,725.85	14,961,726.00
COCA-COLA CO	19121BQ85			3/8/2019	25,000,000.00	24,879,487.25	24,879,487.00
COCA-COLA CO	19121BQB8			3/11/2019	15,000,000.00	14,927,362.22	14,927,362.00
FANNIE DISCOUNT NOTE	313588BH7			2/1/2019	35,000,000.00	34,931,079.42	34,926,640.00
FANNIE DISCOUNT NOTE	313588CM5			3/1/2019	60,000,000.00	59,769,261.23	59,759,940.00
FED HOME LN DISCOUNT NT	313384BF5			1/30/2019	50,000,000.00	49,907,990.29	49,899,700.00
FED HOME LN DISCOUNT NT	313384BG3			1/31/2019	50,000,000.00	49,900,366.63	49,897,800.00
FED HOME LN DISCOUNT NT	313384BQ1			2/8/2019	30,000,000.00	29,926,332.25	29,922,060.00
FED HOME LN DISCOUNT NT	313384CK3			2/27/2019	37,000,000.00	36,860,746.15	36,856,625.00
FED HOME LN DISCOUNT NT	313384CM9			3/1/2019	87,000,000.00	86,656,215.79	86,649,738.00
PROCTER & GAMBLE CO	74271UNJ5			1/18/2019	10,000,000.00	9,989,019.08	9,989,019.00
PROCTER & GAMBLE CO	74271UNV8			1/29/2019	10,000,000.00	9,981,421.02	9,981,421.00
PROCTER & GAMBLE CO	74271UPS3			2/26/2019	20,000,000.00	19,922,915.44	19,922,915.00
QUEBEC PROVINCE	74800KQ13			3/1/2019	25,000,000.00	24,897,807.57	24,897,808.00
TREASURY BILL	912796PK9			1/3/2019	175,000,000.00	174,978,689.89	175,000,000.00
TREASURY BILL	912796PP8			1/31/2019	55,000,000.00	54,893,043.63	54,900,565.00
TREASURY BILL	912796PT0			2/28/2019	180,000,000.00	179,330,009.84	179,328,785.00
TREASURY BILL	912796PX1			3/28/2019	165,000,000.00	164,068,476.60	164,093,688.00
TREASURY BILL	912796QS1			1/10/2019	160,000,000.00	159,911,774.88	159,920,627.00
TREASURY BILL	912796QT9			1/17/2019	60,000,000.00	59,941,186.96	59,943,547.00
TREASURY BILL	912796QX0			2/14/2019	85,000,000.00	84,753,747.15	84,759,759.00
TREASURY BILL	912796QY8			2/21/2019	100,000,000.00	99,664,212.74	99,672,963.00
TREASURY BILL	912796QZ5			3/7/2019	140,000,000.00	139,400,287.74	139,415,055.00
TREASURY BILL	912796RB7			3/14/2019	140,000,000.00	139,348,847.82	139,352,139.00
TREASURY BILL	912796RC5			3/21/2019	90,000,000.00	89,543,068.33	89,549,888.00
TREASURY BILL	912796RD3			4/4/2019	150,000,000.00	149,083,202.78	149,080,247.00
TREASURY BILL	912796UG2			1/2/2019	390,000,000.00	389,976,070.03	390,000,000.00
UNILEVER CAPITAL CORP	90477ENU4			1/28/2019	15,000,000.00	14,972,612.59	14,972,613.00
UNILEVER CAPITAL CORP	90477EP40			2/4/2019	18,000,000.00	17,958,318.47	17,958,318.00
WALMART STORES INC	93114FNE0			1/14/2019	15,000,000.00	14,986,904.43	14,986,904.00

Group: LIQUIDITY RESERVE

Portfolio: LIQUIDITY RESERVE

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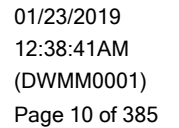
DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
Portfolio: LQR							
LIQUIDITY RESERVE							
COMMERCIAL PAPER (DISCOUNT) TOTAL					2,432,000,000.00	2,425,237,166.62	2,425,322,322.00
LIQUIDITY RESERVE TOTAL					2,432,000,000.00	2,425,237,166.62	2,425,322,322.00

Monthly Market

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
Portfolio: LQR-CONTRA				LQR-CONTRA ASSETS			
Instrument: COM				COMMON STOCK			
CASH	IT-LQT2			1/1/2001	197,341.82	197,341.82	197,342.00
UNSETTLED BUYS	UNSET-BUYS			1/1/2001	-57,967,759.50	-57,967,759.50	-57,967,760.00
UNSETTLED SELLS	UNSET-SELLS			1/1/2001	202,644,268.12	202,644,268.12	202,644,268.00
COMMON STOCK TOTAL					144,873,850.44	144,873,850.44	144,873,850.00
Instrument: FUT				EQUITY FUTURES CONTRACTS			
S&P 500 EMINI FUTURES MAR19	ESH9			1/1/2001	-11,850.00	0.00	-1,484,331,000.00
EQUITY FUTURES CONTRACTS TOTAL					-11,850.00	0.00	-1,484,331,000.00
Instrument: TBAS				To Be announced mortgages			
TBA-INCOME	TBA-INCOME		5.0000	3/19/2033	-83,114,311.90	-83,114,311.90	-83,114,311.54
To Be announced mortgages TOTAL					-83,114,311.90	-83,114,311.90	-83,114,311.54
LQR-CONTRA ASSETS TOTAL					61,747,688.54	61,759,538.54	-1,422,571,461.54
TOTAL					2,493,747,688.54	2,486,996,705.17	1,002,750,860.46



DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
			Portfolio: FI		FIXED INCOME					
			Instrument: ABSCARD		ABSCARD BULLET MATURITY					
AMXCA 2017-1 A	02587AAJ3	Aaa		1.9300	M	9/15/2022	98.86	27,000,000.00	26,995,680.72	26,715,417.00
AMXCA 2017-3 A (4/15/20)	02582JHE3	NR		1.7700	M	11/15/2022	98.41	23,000,000.00	22,996,985.45	22,652,944.33
BACCT 2017-A1 (3/16/2020)	05522RCW6	Aaa		1.9500	M	8/15/2022	98.82	50,000,000.00	49,990,144.43	49,452,737.33
CCCIT 2017-A2 A2 (1/17/19)	17305EGA7	Aaa		1.7400	S	1/19/2021	99.95	20,000,000.00	19,997,997.26	20,147,865.33
CCCIT 2017-A3 A3 (4/7/20)	17305EGB5	NR		1.9200	S	4/7/2022	98.69	23,000,000.00	22,995,590.68	22,802,303.00
CCCIT 2017-A8 A8 (8/7/2020)	17305EGG4	Aaa		1.8600	S	8/8/2022	98.08	23,000,000.00	22,998,056.77	22,729,814.00
CHAIT 2016-A2 A (6/15/19)	161571HC1	NR		1.3700	M	6/15/2021	99.27	25,000,000.00	24,911,832.47	24,832,990.22
DCENT 2014-A4 A4 (6/17/19)	254683BK0	Aaa		2.1200	M	12/15/2021	99.63	17,500,000.00	17,496,760.07	17,451,396.89
FORDF 2016-5 A1 (11/15/2019)	34528QFD1	Aaa		1.9500	M	11/15/2021	99.03	10,000,000.00	9,998,815.28	9,910,505.33
FORDR 2014-1 (5/15/2019)	34530MAA7	Aaa		2.2600	M	11/15/2025	99.70	13,250,000.00	13,247,922.17	13,223,484.89
ABSCARD BULLET MATURITY TOTAL								231,750,000.00	231,629,785.30	229,919,458.32
			Instrument: ABSCARDFLOAT		ABSCARD FLOAT BULLET MATURITY					
AMXCA 2018-5 A (5/15/23)	02582JJB7	NR		2.8599	M	12/15/2025	99.30	16,000,000.00	16,000,000.00	15,905,186.33
CCCIT 2018-A2 A2 (1/20/23)	17305EGL3	AAA		2.8330	M	1/21/2025	99.25	21,800,000.00	21,800,000.00	21,657,709.61
CHAIT 2018-A1 A1 (4/15/21)	161571HN7	NR		2.7155	M	4/17/2023	99.68	11,000,000.00	10,998,442.40	10,978,613.72
ABSCARD FLOAT BULLET MATURITY TOTAL								48,800,000.00	48,798,442.40	48,541,509.66
			Instrument: AGC		AGENCY BONDS WITH COUPONS					
FANNIE MAE	3135G0D75	Aaa		1.5000	S	6/22/2020	98.48	8,000,000.00	7,982,743.46	7,881,528.00
FANNIE MAE	3135G0F73	AAA		1.5000	S	11/30/2020	98.03	2,000,000.00	1,994,489.51	1,963,227.33
FANNIE MAE	3135G0H55	AAA		1.8750	S	12/28/2020	98.73	1,000,000.00	988,993.32	987,497.25
FANNIE MAE	3135G0J20	Aaa		1.3750	S	2/26/2021	97.55	9,000,000.00	8,892,868.54	8,822,378.75
FANNIE MAE	3135G0J53	Aaa		1.0000	S	2/26/2019	99.76	2,000,000.00	1,998,565.09	2,002,168.44
FANNIE MAE	3135G0K36	Aaa		2.1250	S	4/24/2026	95.40	6,500,000.00	6,412,485.68	6,226,921.60
FANNIE MAE	3135G0N33	Aaa		0.8750	S	8/2/2019	98.99	3,000,000.00	2,990,536.76	2,980,525.58
FANNIE MAE	3135G0N82	Aaa		1.2500	S	8/17/2021	96.86	2,000,000.00	1,976,349.38	1,946,541.56
FANNIE MAE	3135G0Q22	Aaa		1.8750	S	9/24/2026	93.06	11,700,000.00	11,058,865.37	10,947,527.38
FANNIE MAE	3135G0Q89	AAA		1.3750	S	10/7/2021	96.98	4,000,000.00	3,875,952.63	3,892,193.34
FANNIE MAE	3135G0S38	Aaa		2.0000	S	1/5/2022	98.48	9,400,000.00	9,400,657.20	9,348,589.11
FANNIE MAE	3135G0T29	Aaa		1.5000	S	2/28/2020	98.81	5,000,000.00	4,999,332.68	4,965,905.00
FANNIE MAE	3135G0T45	Aaa		1.8750	S	4/5/2022	97.94	6,000,000.00	5,956,317.74	5,903,382.99
FANNIE MAE	3135G0T60	Aaa		1.5000	S	7/30/2020	98.39	6,000,000.00	5,943,912.46	5,941,402.00
Group: FIXED INCOME - Internal	Portfolio:	FIXED INCOME								

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: AGC	AGENCY BONDS WITH COUPONS				
FANNIE MAE	3135G0T78	AAA		2.0000 S	10/5/2022	98.02	5,000,000.00	4,868,131.86	4,924,823.89
FANNIE MAE	3135G0T94	AAA		2.3750 S	1/19/2023	99.23	12,000,000.00	11,839,342.40	12,035,310.00
FANNIE MAE	3135G0U35	Aaa		2.7500 S	6/22/2021	100.46	21,000,000.00	20,995,976.31	21,111,877.50
FANNIE MAE	3135G0U43	Aaa		2.8800 S	9/12/2023	101.16	16,000,000.00	15,938,049.89	16,323,280.00
FANNIE MAE	3135G0ZG1	AAA		1.7500 S	9/12/2019	99.37	3,000,000.00	3,000,511.26	2,997,052.83
FANNIE MAE	3135G0ZR7	Aaa		2.6250 S	9/6/2024	99.57	12,300,000.00	12,394,399.58	12,350,693.62
FEDERAL HOME LOAN BANK	3130A12B3	AAA		2.1250 S	3/13/2020	99.44	3,000,000.00	2,989,951.56	3,002,394.00
FEDERAL HOME LOAN BANK	3130A7CV5	Aaa		1.3750 S	2/18/2021	97.60	4,500,000.00	4,474,267.64	4,414,958.38
FEDERAL HOME LOAN BANK	3130A8QS5	Aaa		1.1250 S	7/14/2021	96.69	4,000,000.00	3,941,419.87	3,888,567.00
FEDERAL HOME LOAN BANK	3130A8Y72	AAA		0.8750 S	8/5/2019	98.95	3,000,000.00	2,985,189.42	2,979,025.83
FEDERAL HOME LOAN BANK	3130AABG2	Aaa		1.8750 S	11/29/2021	98.23	9,500,000.00	9,536,221.26	9,347,759.33
FEDERAL HOME LOAN BANK	3130AAE46	Aaa		1.2500 S	1/16/2019	99.95	250,000.00	249,992.05	251,306.29
FEDERAL HOME LOAN BANK	3130ABF92	Aaa		1.3750 S	5/28/2019	99.53	9,500,000.00	9,499,792.52	9,467,380.96
FEDERAL HOME LOAN BANK	3130ACE26	Aaa		1.3750 S	9/28/2020	97.98	10,000,000.00	9,849,119.36	9,833,990.84
FEDERAL HOME LOAN BANK	3130ADN32	AAA		2.1250 S	2/11/2020	99.62	5,000,000.00	4,986,197.30	5,022,394.45
FEDERAL HOME LOAN BANK	3130ADRG9	AAA		2.7500 S	3/10/2023	100.48	4,000,000.00	4,001,770.61	4,053,140.67
FEDERAL HOME LOAN BANK	3130ADUJ9	NR		2.3750 S	3/30/2020	99.78	16,000,000.00	15,998,222.56	16,061,607.56
FEDERAL HOME LOAN BANK	313378WG2	AAA		2.5000 S	3/11/2022	99.74	2,000,000.00	1,989,548.93	2,010,171.78
FEDERAL HOME LOAN BANK	313383HU8	Aaa		1.7500 S	6/12/2020	98.79	2,000,000.00	2,002,600.55	1,977,709.22
FEDERAL HOME LOAN BANK	3133XXP50	AAA		4.1250 S	3/13/2020	101.73	3,000,000.00	3,060,759.07	3,089,049.00
FREDDIE MAC	3137EADB2	Aaa		2.3750 S	1/13/2022	99.59	10,200,000.00	10,346,540.03	10,271,219.99
FREDDIE MAC	3137EADM8	Aaa		1.2500 S	10/2/2019	98.99	5,000,000.00	4,992,679.76	4,965,006.39
FREDDIE MAC	3137EADR7	Aaa		1.3750 S	5/1/2020	98.46	5,000,000.00	4,987,426.75	4,934,253.33
FREDDIE MAC	3137EAEC9	Aaa		1.1250 S	8/12/2021	96.58	6,600,000.00	6,497,447.88	6,403,093.75
FREDDIE MAC	3137EAEE5	Aaa		1.5000 S	1/17/2020	98.89	7,500,000.00	7,500,004.63	7,467,640.00
FREDDIE MAC	3137EAEF2	Aaa		1.3750 S	4/20/2020	98.49	2,000,000.00	1,995,171.35	1,975,315.61
FREDDIE MAC	3137EAEH8	AAA		1.3750 S	8/15/2019	99.22	2,000,000.00	1,999,322.42	1,994,870.89
FREDDIE MAC	3137EAEJ4	AAA		1.6250 S	9/29/2020	98.42	9,000,000.00	8,903,490.26	8,895,264.99
FREDDIE MAC	3137EAEK1	AAA		1.8750 S	11/17/2020	98.76	4,000,000.00	3,958,254.58	3,959,414.67
FREDDIE MAC	3137EAEL9	AAA		2.3750 S	2/16/2021	99.63	6,000,000.00	5,983,822.27	6,031,501.50
FREDDIE MAC	3137EAEM7	AAA		2.5000 S	4/23/2020	99.85	21,000,000.00	20,996,963.42	21,067,078.66
AGENCY BONDS WITH COUPONS TOTAL							298,950,000.00	297,234,657.17	296,916,941.26

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: ASB		ASSET BACKED NOTES AND BONDS			
ALLYA 2018-1 A4	02007MAF7	NR		2.5300 M	2/15/2023	98.91	4,500,000.00	4,499,417.12	4,456,060.00
BMWLT 2016-2 A3 (5/18-2/19)	05582XAD4	NR		1.4300 M	9/20/2019	99.85	3,025,128.92	3,025,109.64	3,022,057.81
BMWLT 2017-1 A3 (11/18-8/19)	055657AC4	Aaa		1.9800 M	5/20/2020	99.65	10,763,031.00	10,762,819.17	10,731,952.63
BMWLT 2017-1 A4 (8/19-10/19)	055657AD2	Aaa		2.1800 M	6/22/2020	99.37	9,000,000.00	8,999,995.50	8,949,572.00
BMWOT 2018-A A2A	09659QAB3	AAA		2.0900 M	11/25/2020	99.65	10,216,338.55	10,216,142.70	10,183,772.69
BMWOT 2018-A A3	09659QAD9	AAA		2.3500 M	4/25/2022	99.11	16,500,000.00	16,499,906.23	16,359,086.50
BMWOT 2018-A A4	09659QAE7	AAA		2.5100 M	6/25/2024	98.35	7,000,000.00	6,999,203.90	6,887,545.33
FORDL 2017-A A3	34531GAD3	NR		1.8800 M	4/15/2020	99.77	8,030,808.67	8,030,695.19	8,019,121.19
FORDL 2017-A A4	34531GAE1	NR		2.0200 M	6/15/2020	99.52	4,000,000.00	3,999,884.41	3,984,330.11
FORDO 2016-A A3	34531PAD3	NR		1.3900 M	7/15/2020	99.72	3,189,012.49	3,188,769.14	3,182,108.10
FORDO 2017-A A4	34531EAE6	Aaa		1.9200 M	4/15/2022	98.23	2,179,000.00	2,180,886.32	2,142,352.41
FORDO 2017-B A2A	34531HAB5	Aaa		1.4900 M	5/15/2020	99.76	2,811,804.08	2,811,787.58	2,807,037.04
FORDO 2017-B A3	34531HAD1	Aaa		1.6900 M	11/15/2021	98.66	14,500,000.00	14,499,792.49	14,316,361.11
FORDO 2017-B A4	34531HAE9	Aaa		1.8700 M	9/15/2022	97.93	2,250,000.00	2,249,782.43	2,205,206.00
FORDO 2017-C A3	34532AAD5	NR		2.0100 M	3/15/2022	98.82	10,000,000.00	9,999,113.97	9,891,402.33
HAROT 2017-1 A3	43814TAC6	Aaa		1.7200 M	7/21/2021	99.12	6,983,337.21	6,983,211.70	6,925,254.48
HAROT 2017-1 A4	43814TAD4	Aaa		2.0500 M	6/21/2023	98.62	10,000,000.00	9,999,681.78	9,867,368.44
HAROT 2017-2 A2	43811BAB0	Aaa		1.4600 M	10/15/2019	99.93	1,056,222.13	1,056,222.13	1,056,215.37
HAROT 2017-2 A3	43811BAC8	Aaa		1.6800 M	8/15/2021	98.97	15,000,000.00	14,999,555.49	14,856,809.00
HAROT 2017-2 A4	43811BAD6	Aaa		1.8700 M	9/15/2023	98.12	3,000,000.00	2,999,865.63	2,946,156.33
HART 2017-A A2A	44931PAB2	NR		1.4800 M	2/18/2020	99.95	315,096.43	315,096.43	315,146.26
MBALT 2016-B A3 (2/18-12/18)	58768MAC5	Aaa		1.3500 M	8/15/2019	99.93	281,974.86	281,974.86	281,957.18
MBALT 2017-A A2A	58769DAB6	NR		1.5300 M	8/15/2019	99.94	650,377.04	650,377.04	650,427.26
MBALT 2017-A A3	58769DAD2	NR		1.7900 M	4/15/2020	99.69	14,500,000.00	14,499,964.69	14,466,196.56
NAROT 2017-A A2A	654747AB0	Aaa		1.4700 M	1/15/2020	99.94	414,680.76	414,680.76	414,714.92
NAROT 2017-A A3	654747AD6	Aaa		1.7400 M	8/16/2021	99.07	7,500,000.00	7,499,777.23	7,435,992.00
TAOT 2017-A A3	89238MAD0	Aaa		1.7300 M	2/16/2021	99.30	6,742,647.48	6,742,459.17	6,700,619.35
TAOT 2017-C A2A	89237RAB4	Aaa		1.5800 M	7/15/2020	99.61	10,238,277.97	10,238,258.29	10,205,642.55
TAOT 2017-C A3	89237RAD0	Aaa		1.7800 M	11/15/2021	98.64	17,000,000.00	16,999,425.40	16,781,740.89
WOART 2017-B A2A	98161TAB1	NR		1.6100 M	2/16/2021	99.54	7,761,296.72	7,761,088.75	7,730,787.64
WOART 2017-B A3	98161TAD7	NR		1.9500 M	2/15/2023	98.42	8,500,000.00	8,498,861.83	8,373,121.67
ASSET BACKED NOTES AND BONDS TOTAL							217,909,034.31	217,903,806.97	216,146,115.15

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
Portfolio: FI									
Instrument: CMBB									
FIXED INCOME									
COMMERCIAL MORTGAGE BACKED - AMORTIZING									
AH4R 2014-SFR2 A	02665UAA3	AAA		3.7860 M	10/17/2036	100.58	6,507,147.11	6,506,976.93	6,565,617.05
BACM 2017-BNK3 A4	06427DAS2	Aaa		3.5740 M	1/25/2027	99.47	3,500,000.00	3,587,134.88	3,491,913.17
CFCRE 2011-C1 A4	12527EAD0	Aaa		4.9613 M	4/15/2044	102.86	7,483,623.08	7,501,467.14	7,728,541.42
COMM 2012-CR2 A3	12624KAJ5	AAA		2.8410 M	8/15/2045	98.69	12,000,000.00	11,907,988.01	11,870,897.00
COMM 2012-CR2 A4	12624KAD8	AAA		3.1470 M	8/15/2045	99.39	2,000,000.00	2,014,911.03	1,993,007.00
COMM 2013-CR8 A5	12625KAE5	AAA		3.6120 M	6/10/2046	101.15	5,000,000.00	5,123,358.46	5,072,336.00
DBUBS 2011-LC1A A2	233050AB9	Aaa		4.5280 M	11/10/2046	100.34	594,640.75	594,880.02	598,886.78
FHMS K061 A2	3137BTUM1	NR		3.3470 M	11/25/2026	100.62	4,000,000.00	4,100,953.26	4,035,823.67
GSMS 2011-GC3 A4	36248FAG7	Aaa		4.7530 M	3/10/2044	102.12	8,405,932.47	8,425,988.45	8,617,385.50
GSMS 2012-GCJ9 A3	36192PAJ5	AAA		2.7730 M	11/10/2045	97.89	947,975.80	938,411.12	930,171.61
GSMS 2013-GC16 A3	36248GAC4	AAA		4.2440 M	11/10/2046	103.97	5,884,367.39	6,195,548.35	6,138,931.05
GSMS 2013-GC16 A4	36248GAD2	AAA		4.2710 M	11/10/2046	104.11	1,045,000.00	1,092,922.73	1,091,621.33
GSMS 2014-GC18 A2	36252RAF6	Aaa		2.9240 M	1/10/2047	99.93	199,384.33	199,384.33	199,731.84
GSMS 2017-GS5 A4	36252HAD3	Aaa		3.6740 M	3/10/2050	99.89	5,000,000.00	5,126,968.27	5,009,990.33
JPMCC 2009-IWST A1	46634GAA9	NR		4.3140 M	12/5/2027	100.56	1,768,126.34	1,768,947.34	1,784,389.41
JPMCC 2013-C13 A4	46640JAR8	Aaa		3.9900 M	1/15/2046	102.72	17,000,000.00	17,439,348.13	17,519,115.00
JPMCC 2013-C16 A3	46641BAC7	AAA		3.8810 M	12/15/2046	102.35	1,000,000.00	1,035,587.69	1,026,686.17
MSBAM 2013-C10 A5	61762MCC3	AAA		4.0820 M	7/15/2046	103.32	10,000,000.00	10,355,021.81	10,366,469.67
MSBAM 2013-C9 A4	61762DAW1	AAA		3.1020 M	5/15/2046	98.92	15,400,000.00	15,322,504.02	15,273,120.00
MSC 2011-C1 A4	617458AG9	NR		5.0330 M	9/15/2047	102.28	9,118,663.68	9,159,917.42	9,364,366.19
MSC 2013-WLSR A	61761XAA6	NR		2.6950 M	1/11/2032	99.16	12,000,000.00	12,046,770.22	11,926,155.00
MSCBB 2016-MART A	61691BAA9	NR		2.2000 M	9/13/2031	96.93	6,500,000.00	6,499,986.61	6,312,369.67
WFRBS 2011-C2 A4	92935JBC8	Aaa		4.8690 M	2/15/2044	102.42	28,851,289.92	28,985,824.19	29,667,992.10
WFRBS 2011-C4 A4	92936CAJ8	Aaa		4.9020 M	6/15/2044	103.84	10,000,000.00	10,028,751.46	10,424,908.00
WFRBS 2012-C6 A4	92936QAG3	AAA		3.4400 M	4/15/2045	100.40	3,150,000.00	3,198,503.66	3,171,487.00
COMMERCIAL MORTGAGE BACKED - AMORTIZING TOTAL							177,356,150.87	179,158,055.53	180,181,911.96
Instrument: COR									
CORPORATE NOTES/BONDS									
ABBOTT LABORATORIES	002824BE9	Baa3		3.4000 S	11/30/2023	99.58	9,069,000.00	9,019,100.75	9,057,235.02
ABBOTT LABORATORIES	002824BG4	Baa3		4.7500 S	11/30/2036	104.45	7,565,000.00	7,558,350.64	7,932,910.95
ABBVIE INC	00287YAP4	Baa2		3.2000 S	11/6/2022	98.65	3,000,000.00	2,996,783.54	2,974,100.67
ACE INA HOLDINGS	00440EAR8	A3		3.3500 S	5/15/2024	99.35	7,000,000.00	6,993,909.65	6,984,316.89

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
AFFILIATED MANAGERS GROUP	008252AM0	A3		4.2500 S	2/15/2024	101.83	15,437,000.00	15,644,516.63	15,967,253.61
AIG GLOBAL FUNDING	00138CAF5	A2		1.9500 S	10/18/2019	99.06	3,000,000.00	2,998,887.50	2,983,539.50
AIRGAS INC	009363AP7	A3		2.3750 S	2/15/2020	99.08	10,000,000.00	9,997,356.33	9,997,722.22
ALIBABA GROUP HLDG LTD SR	01609WAC6	A1		2.5000 S	11/28/2019	99.52	10,000,000.00	9,985,074.04	9,975,016.66
ALIBABA GROUP HLDG LTD SR	01609WAQ5	A1		3.6000 S	11/28/2024	98.14	4,000,000.00	3,995,362.23	3,938,608.00
ALLERGAN (ALLERGAN)	018490AQ5	Baa3		2.8000 S	3/15/2023	95.29	3,000,000.00	2,996,099.37	2,883,466.33
ALLERGAN (2M Prior Call)	00507UAR2	Baa3		3.4500 S	3/15/2022	98.42	5,000,000.00	4,996,540.47	4,971,976.67
ALLERGAN (3m Prior Call)	00507UAS0	Baa3		3.8000 S	3/15/2025	97.55	5,000,000.00	4,988,213.98	4,933,494.44
ALLERGAN (6m Prior Call)	00507UAT8	Baa3		4.5500 S	3/15/2035	95.16	8,000,000.00	8,082,769.00	7,719,609.78
ALLERGAN (6m Prior Call)	00507UAU5	Baa3		4.7500 S	3/15/2045	94.98	4,346,000.00	4,407,685.44	4,188,822.63
AMAZON.COM INC	023135AJ5	Baa1		2.5000 S	11/29/2022	97.64	10,000,000.00	9,962,688.12	9,785,992.22
AMAZON.COM INC	023135AN6	Baa1		3.8000 S	12/5/2024	102.38	5,000,000.00	4,988,452.14	5,132,512.22
AMAZON.COM INC	023135AP1	Baa1		4.8000 S	12/5/2034	107.90	7,000,000.00	6,949,981.89	7,577,224.67
AMAZON.COM INC	023135AQ9	Baa1		4.9500 S	12/5/2044	111.19	7,000,000.00	6,884,528.03	7,807,996.00
AMERICAN EXPRESS CO	025816BD0	A3		2.6500 S	12/2/2022	96.71	20,010,000.00	19,874,782.92	19,393,526.79
AMERICAN EXPRESS CREDIT	0258M0DK2	A2		2.1250 S	3/18/2019	99.84	10,000,000.00	9,999,151.78	10,044,408.61
AMERICAN EXPRESS CREDIT	0258M0EE5	A2		2.2000 S	3/3/2020	98.93	5,000,000.00	4,997,927.85	4,982,780.56
AMERICAN EXPRESS CREDIT	0258M0EG0	A2		2.7000 S	3/3/2022	98.03	7,000,000.00	6,989,853.25	6,924,372.00
AMERICAN HONDA FINANCE	02665WBZ3	A2		2.0000 S	11/13/2019	99.08	8,000,000.00	7,998,029.47	7,947,493.33
AMERICAN HONDA FINANCE	02665WCA7	A2		2.6000 S	11/16/2022	97.35	6,000,000.00	6,000,000.00	5,860,662.00
AMERICAN INTL GROUP	026874AZ0	Baa1		6.2500 S	5/1/2036	108.76	10,000,000.00	12,091,390.17	10,980,216.67
AMERICAN INTL GROUP	026874CU9	Baa1		4.8750 S	6/1/2022	103.65	20,755,000.00	21,764,833.93	21,596,646.19
AMERICAN INTL GROUP	026874DC8	Baa1		3.8750 S	1/15/2035	85.90	7,000,000.00	6,980,118.13	6,138,090.39
AMERICAN TRANSMISSION SY	030288AB0	Baa1		5.0000 S	9/1/2044	108.10	5,000,000.00	5,697,570.56	5,488,293.33
AMGEN INC	031162BM1	Baa1		3.8750 S	11/15/2021	101.32	15,000,000.00	14,986,250.72	15,271,985.83
ANHEUSER-BUSCH INBEV FIN	03522AAE0	A3		4.7000 S	2/1/2036	92.27	12,000,000.00	12,088,119.68	11,306,872.00
ANHEUSER-BUSCH INBEV FIN	03522AAF7	A3		4.9000 S	2/1/2046	92.53	15,000,000.00	16,070,379.97	14,185,495.00
ANHEUSER-BUSCH INBEV	035240AD2	A3		3.7500 S	1/15/2022	100.02	5,000,000.00	5,130,326.37	5,087,598.33
APPLE INC	037833AK6	Aa1		2.4000 S	5/3/2023	96.73	11,000,000.00	10,993,220.11	10,682,734.33
APPLE INC	037833AR1	Aa1		2.8500 S	5/6/2021	100.03	3,000,000.00	2,997,361.44	3,014,296.00
APPLE INC	037833BG4	Aa1		3.2000 S	5/13/2025	98.47	5,000,000.00	4,988,287.02	4,944,803.33
APPLE INC	037833BH2	Aa1		4.3750 S	5/13/2045	101.93	5,000,000.00	4,888,041.42	5,125,616.67

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
			Portfolio: FI		FIXED INCOME				
			Instrument: COR		CORPORATE NOTES/BONDS				
APPLE INC	037833BX7	Aa1		4.6500 S	2/23/2046	105.73	5,000,000.00	5,633,335.78	5,369,186.67
APPLE INC	037833CG3	Aa1		3.0000 S	2/9/2024	98.55	7,000,000.00	6,997,691.37	6,981,312.33
APPLE INC	037833CQ1	Aa1		2.3000 S	5/11/2022	97.65	10,000,000.00	9,987,810.19	9,796,564.44
APPLE INC	037833CS7	Aa1		1.8000 S	5/11/2020	98.79	10,000,000.00	9,995,304.46	9,904,430.00
APPLE INC	037833CU2	Aa1		2.8500 S	5/11/2024	97.48	9,500,000.00	9,492,930.69	9,298,242.16
APPLE INC	037833DF4	Aa1		2.7500 S	1/13/2025	96.27	20,000,000.00	19,975,041.23	19,509,666.67
APPLE INC	037833DK3	Aa1		3.0000 S	11/13/2027	95.09	5,000,000.00	4,962,275.43	4,774,715.00
ARCHER DANIELS	039483BE1	A2		4.5350 S	3/26/2042	101.51	15,243,000.00	15,243,000.00	15,656,304.49
AT&T INC	00206RBH4	Baa1		4.3000 S	12/15/2042	85.20	532,000.00	527,755.58	454,296.71
AT&T INC	00206RBN1	Baa1		2.6250 S	12/1/2022	96.03	10,000,000.00	9,343,316.54	9,625,125.00
AT&T INC	00206RCG5	Baa1		4.8000 S	6/15/2044	89.70	5,000,000.00	5,037,771.42	4,495,606.68
AT&T INC	00206RCL4	Baa1		2.4500 S	6/30/2020	98.81	5,000,000.00	4,999,225.96	4,940,880.28
AT&T INC	00206RCM2	Baa1		3.0000 S	6/30/2022	97.61	7,000,000.00	6,998,917.54	6,833,199.33
AT&T INC	00206RCT7	BAA1		4.1250 S	2/17/2026	97.79	3,077,000.00	3,106,206.63	3,056,187.77
AT&T INC	00206RDG4	Baa1		6.3750 S	3/1/2041	106.56	5,000,000.00	5,949,808.99	5,434,445.00
AT&T INC	00206RDK5	Baa1		4.5500 S	3/9/2049	86.15	11,878,000.00	11,850,894.56	10,400,751.69
AT&T INC	04650NAB0	Baa1		5.3500 S	9/1/2040	96.74	1,142,000.00	1,139,972.61	1,125,188.67
AVALONBAY COMMUNITIES IN	05348EAU3	A3		3.5000 S	11/15/2024	99.96	9,000,000.00	8,957,491.82	9,036,407.00
BALTIMORE GAS & ELECTRIC	059165EE6	A3		2.8000 S	8/15/2022	97.87	10,000,000.00	9,989,069.43	9,893,057.77
BANK OF AMERICA CORP	06051GFB0	Baa1		4.1250 S	1/22/2024	101.31	10,000,000.00	10,006,788.26	10,312,697.50
BANK OF AMERICA CORP	06051GFX2	Baa1		3.5000 S	4/19/2026	96.18	10,000,000.00	10,312,138.38	9,688,170.00
BANK OF AMERICA CORP	06051GGF0	A3		3.8240 S	1/20/2028	96.76	5,784,000.00	5,660,354.91	5,695,526.68
BANK OF AMERICA CORP	06051GGP8	Baa1		2.3690 S	7/21/2021	98.30	12,000,000.00	12,000,000.00	11,922,574.67
BANK OF AMERICA CORP	06051GGY9	A3		2.7380 S	1/23/2022	98.28	10,000,000.00	10,000,000.00	9,948,427.78
BANK OF AMERICA CORP	06051GGZ6	A3		3.3660 S	1/23/2026	95.59	10,000,000.00	10,000,000.00	9,706,660.00
BANK OF AMERICA CORP (10/21/21	06051GFZ7	Baa1		2.5030 S	10/21/2022	95.99	5,000,000.00	5,000,000.00	4,823,974.72
BANK OF AMERICA CORP (10/21/26	06051GGA1	Baa1		3.2480 S	10/21/2027	92.57	7,000,000.00	7,000,000.00	6,524,234.89
BANK OF AMERICA CORP (SUB HC)	06051GFM6	Baa3		4.0000 S	1/22/2025	97.63	5,000,000.00	4,980,308.99	4,969,943.33
BANK OF AMERICA NA	06050TJZ6	A2		6.0000 S	10/15/2036	114.98	7,000,000.00	7,769,768.58	8,137,000.67
BANK OF MONTREAL	06367THQ6	A1		1.5000 S	7/18/2019	99.24	5,370,000.00	5,359,760.06	5,365,573.25
BANK OF MONTREAL	06367TYL8	A1		2.1000 S	6/15/2020	98.63	30,000,000.00	29,998,669.02	29,616,280.00
BANK OF NOVA SCOTIA	064159JG2	A1		2.7000 S	3/7/2022	97.86	20,000,000.00	19,976,392.49	19,743,000.00

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
			Portfolio: FI		FIXED INCOME				
			Instrument: COR		CORPORATE NOTES/BONDS				
BANK OF NOVA SCOTIA	064159JX5	A1		2.1500 S	7/14/2020	98.61	10,000,000.00	9,999,272.00	9,960,416.11
BANK OF NY MELLON CORP	06406RAC1	A1		2.6610 S	5/16/2023	97.48	9,750,000.00	9,761,881.97	9,536,535.94
BANK OF NY MELLON CORP	06406HDD8	A1		2.6000 S	8/17/2020	99.25	10,000,000.00	9,998,403.07	10,021,627.78
BAXALTA INC (12/23/44 CALL)	07177MAN3	Baa3		5.2500 S	6/23/2045	105.83	1,489,000.00	1,479,724.09	1,577,501.17
BAXALTA INC (3/23/25 CALL)	07177MAB9	Baa3		4.0000 S	6/23/2025	97.51	2,977,000.00	2,967,843.93	2,905,543.22
BB&T CORPORATION	05531FAB9	A2		6.8500 S	4/30/2019	101.20	17,660,000.00	17,775,342.92	18,076,916.63
BB&T CORPORATION	05531FAX1	A2		2.7500 S	4/1/2022	98.15	12,000,000.00	11,985,143.14	11,860,860.00
BB&T(SUB BANK)	07330MAA5	A2		3.8000 S	10/30/2026	99.29	5,000,000.00	4,991,475.81	4,996,729.44
BECTON DICKINSON AND CO	075887BE8	Baa2		2.6750 S	12/15/2019	99.03	4,356,000.00	4,356,000.00	4,318,977.80
BECTON DICKINSON AND CO	075887BF5	Baa2		3.7340 S	12/15/2024	96.69	1,386,000.00	1,386,000.00	1,342,450.14
BECTON DICKINSON AND CO	075887BG3	Baa2		4.6850 S	12/15/2044	94.10	3,000,000.00	3,000,000.00	2,829,375.67
BERKSHIRE HATHAWAY ENERG	084659AK7	A3		2.8000 S	1/15/2023	98.00	5,000,000.00	4,999,959.29	4,964,315.56
BERKSHIRE HATHAWAY ENERG	084659AM3	A3		3.2500 S	4/15/2028	95.18	7,000,000.00	6,976,295.87	6,710,928.78
BERKSHIRE HATHAWAY ENERG	084659AP6	A3		3.8000 S	7/15/2048	89.44	5,000,000.00	4,959,568.34	4,559,431.11
BERKSHIRE HATHAWAY ENERGY	59562VAM9	A3		6.1250 S	4/1/2036	119.27	12,317,000.00	14,973,217.69	14,879,004.06
BERKSHIRE HATHAWAY INC	084670BK3	Aa2		4.5000 S	2/11/2043	103.86	10,000,000.00	9,882,493.90	10,560,640.00
BG ENERGY CAPITAL PLC	05541VAE6	WR		4.0000 S	10/15/2021	101.49	5,000,000.00	4,987,343.28	5,116,797.22
BLACKROCK INC	09247XAL5	A1		3.5000 S	3/18/2024	101.11	10,000,000.00	9,981,134.19	10,210,968.89
BOEING CO.	097023AS4	A2		6.6250 S	2/15/2038	131.09	5,000,000.00	5,076,789.07	6,679,598.89
BRITISH TELECOM PLC	111021AE1	Baa1		9.6250 S	12/15/2030	135.46	8,825,000.00	10,370,608.11	11,991,902.40
BROWN-FORMAN CORP	115637AS9	A1		3.5000 S	4/15/2025	99.53	3,000,000.00	2,987,887.30	3,008,165.67
BROWN-FORMAN CORP	115637AT7	A1		4.0000 S	4/15/2038	97.82	6,137,000.00	6,081,110.10	6,055,049.55
BURLINGTN NORTH SANTA FE	12189LBD2			4.1500 S	12/15/2048	97.60	5,000,000.00	4,962,856.13	4,889,367.22
CANADIAN IMPERIAL BANK	136069VX6	A1		2.1000 S	10/5/2020	98.07	30,000,000.00	29,985,553.63	29,572,970.00
CANADIAN NATIONAL RAILWAY	136375BN1	A2		6.2000 S	6/1/2036	123.82	10,240,000.00	10,178,516.76	12,732,187.67
CATERPILLAR FINANCIAL SERV	14912L5F4	A3		2.8500 S	6/1/2022	98.76	3,000,000.00	2,998,159.95	2,970,030.00
CATERPILLAR FINANCIAL SERV	14912L6N6	A3		2.5000 S	11/13/2020	98.90	20,000,000.00	19,924,137.32	19,846,106.67
CATERPILLAR FINANCIAL SERV	14913Q2L2	A3		3.4500 S	5/15/2023	100.42	12,000,000.00	11,992,786.81	12,102,880.00
CELGENE CORP	151020AQ7	Baa2		2.8750 S	8/17/2020	99.26	5,000,000.00	4,996,925.11	5,017,200.56
CHARLES SCHWAB CORP	808513AY1	A2e		3.5500 S	2/1/2024	100.32	20,000,000.00	19,973,003.10	20,184,665.56
CHARLES SCHWAB CORP	808513AZ8	A2e		4.0500 S	2/1/2029	101.72	15,000,000.00	14,940,342.77	15,360,292.50
CHARTER COMMUNICATIONS	161175AX2	Ba1		3.5790 S	7/23/2020	99.87	5,000,000.00	5,000,000.00	5,072,259.17

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
			Portfolio: FI		FIXED INCOME				
			Instrument: COR		CORPORATE NOTES/BONDS				
CHEVRON CORP	166764AG5	Aa2		2.4270 S	6/24/2020	99.28	5,000,000.00	5,000,000.00	4,966,254.58
CHEVRON CORP	166764AH3	Aa2		3.1910 S	6/24/2023	99.83	5,000,000.00	5,000,000.00	4,994,687.36
CHURCH & DWIGHT CO INC	171340AK8	Baa1		2.4500 S	8/1/2022	96.55	8,000,000.00	7,878,917.31	7,805,778.67
CHURCH & DWIGHT CO INC	171340AL6	Baa1		3.9500 S	8/1/2047	90.24	3,000,000.00	2,978,602.76	2,756,629.00
CHURCH & DWIGHT CO INC	171340AN2	Baa1		3.1500 S	8/1/2027	93.47	8,000,000.00	7,755,088.58	7,582,264.00
CINTAS CORPORATION NO. 2	17252MAM2	A3		2.9000 S	4/1/2022	98.31	10,000,000.00	9,991,281.74	9,903,100.00
CINTAS CORPORATION NO. 2	17252MAN0	A3		3.7000 S	4/1/2027	97.49	14,754,000.00	14,860,838.05	14,519,750.50
CISCO SYSTEMS INC	17275RAH5	A1		4.4500 S	1/15/2020	101.52	5,000,000.00	4,999,082.38	5,178,602.22
CISCO SYSTEMS INC	17275RAP7	A1		2.9000 S	3/4/2021	100.05	7,000,000.00	6,995,763.52	7,069,412.00
CISCO SYSTEMS INC	17275RAR3	A1		2.1250 S	3/1/2019	99.87	15,000,000.00	14,999,627.36	15,086,225.00
CISCO SYSTEMS INC	17275RBD3	A1		2.2000 S	2/28/2021	98.68	24,240,000.00	23,953,800.09	24,102,745.00
CITIBANK NA (02/2019 CALL)	17325FAA6	A1		2.0000 S	3/20/2019	99.78	10,000,000.00	9,999,086.53	10,033,911.11
CITIGROUP INC	172967EW7	Baa1		8.1250 S	7/15/2039	138.75	14,000,000.00	19,359,253.96	19,949,639.89
CITIGROUP INC	172967JP7	Baa1		3.3000 S	4/27/2025	94.92	10,000,000.00	9,987,541.66	9,550,406.67
CITIGROUP INC	172967KT7	BAA1		3.6971 Q	6/7/2019	100.21	16,191,000.00	16,233,924.59	16,266,514.76
CITIGROUP INC	172967KY6	Baa1		3.2000 S	10/21/2026	92.28	7,000,000.00	6,996,667.63	6,502,931.56
CITIGROUP INC	172967LM1	Baa1		2.8760 S	7/24/2023	96.68	15,000,000.00	15,000,000.00	14,689,628.33
CITIGROUP INC (SUB HOLDING)	172967BL4	Baa3		6.6250 S	6/15/2032	115.83	4,000,000.00	4,180,208.68	4,644,961.78
CITIZENS BANK NA/RI (02/02/2020	17401QAG6	Baa1		2.2500 S	3/2/2020	98.86	7,000,000.00	6,997,355.16	6,971,989.50
CITIZENS BANK NA/RI (4/20 CALL)	17401QAJ0	Baa1		2.2000 S	5/26/2020	98.52	5,000,000.00	4,997,811.60	4,936,634.44
CITIZENS BANK NA/RI (4/26/20	17401QAL5	Baa1		2.6500 S	5/26/2022	97.04	5,000,000.00	4,996,769.42	4,864,811.94
CLEVELAND ELECTRIC ILLUM	186108CE4	Baa3		5.9500 S	12/15/2036	112.22	6,811,000.00	7,978,283.37	7,661,118.31
CLEVELAND ELECTRIC ILLUM	186108CK0	Baa3		3.5000 S	4/1/2028	95.17	14,000,000.00	13,605,293.80	13,446,734.00
CLOROX COMPANY	189054AS8	BAA1		3.8000 S	11/15/2021	101.54	6,215,000.00	6,320,217.40	6,340,683.28
CLOROX COMPANY	189054AV1	Baa1		3.1000 S	10/1/2027	94.35	3,954,000.00	3,941,075.47	3,761,365.50
CMS ENERGY CORP	125896BM1	Baa1		3.8750 S	3/1/2024	101.17	3,000,000.00	2,998,748.29	3,073,826.00
CMS ENERGY CORP	125896BN9	Baa1		4.8750 S	3/1/2044	105.20	14,291,000.00	14,605,417.59	15,266,317.75
COMCAST CORP	20030NAX9	A3		6.4000 S	5/15/2038	117.81	10,000,000.00	9,982,228.09	11,863,167.78
COMCAST CORP	20030NBE0	A3		4.6500 S	7/15/2042	100.06	4,268,000.00	4,269,732.96	4,361,950.03
COMCAST CORP	20030NBS9	A3		3.1500 S	3/1/2026	95.47	5,570,000.00	5,365,384.08	5,376,281.00
COMCAST CORP	20030NCH2	A3		3.5500 S	5/1/2028	96.54	10,000,000.00	9,813,760.39	9,713,466.66
COMCAST CORP	20030NCP4	A3e		3.3000 S	10/1/2020	100.45	10,000,000.00	9,997,528.05	10,123,633.33

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
COMCAST CORP	20030NCQ2	A3e		3.4500 S	10/1/2021	101.02	7,000,000.00	6,993,470.86	7,128,958.67
CONSOLIDATED EDISON CO OF NY	209111ES8	A2		6.3000 S	8/15/2037	122.17	15,000,000.00	14,932,120.57	18,681,960.00
CSX CORP	126408GK3	Baa1		6.1500 S	5/1/2037	117.69	2,069,000.00	2,502,429.81	2,456,197.25
CSX CORP (CALL 11/30/41)	126408GW7	Baa1		4.7500 S	5/30/2042	100.76	5,000,000.00	4,975,304.20	5,058,521.39
CSX CORP (CALL 3/1/21)	126408GV9	Baa1		4.2500 S	6/1/2021	102.22	7,000,000.00	6,990,126.68	7,179,841.67
CVS CAREMARK CORP	126650CC2	Baa1		4.0000 S	12/5/2023	100.36	9,521,000.00	9,640,277.91	9,582,771.11
CVS CAREMARK CORP	126650CE8	Baa1		2.2500 S	8/12/2019	99.46	5,000,000.00	4,999,639.32	5,016,407.50
CVS CAREMARK CORP	126650CF5	Baa1		3.3750 S	8/12/2024	96.68	3,000,000.00	2,983,308.64	2,939,559.75
CVS HEALTH CORP	126650CN8	Baa1		5.1250 S	7/20/2045	97.51	5,000,000.00	4,982,722.33	4,990,150.69
CVS HEALTH CORP	126650CV0	Baa1		3.7000 S	3/9/2023	99.02	10,000,000.00	9,923,804.60	10,016,891.11
CVS HEALTH CORP	126650CW8	Baa1		4.1000 S	3/25/2025	98.98	7,000,000.00	6,938,371.81	7,005,035.33
CVS HEALTH CORP	126650CX6	Baa1		4.3000 S	3/25/2028	97.87	10,000,000.00	9,868,591.40	9,901,216.67
CVS HEALTH CORP	126650CZ1	Baa1		5.0500 S	3/25/2048	97.56	10,000,000.00	9,943,673.62	9,891,016.67
DAIMLER FINANCE NA LLC	233851CH5	A2		2.0000 S	7/6/2021	96.32	15,184,000.00	14,872,478.23	14,772,745.22
DAIMLER FINANCE NA LLC	233851CK8	A2		2.2000 S	10/30/2021	96.39	7,000,000.00	6,998,864.33	6,773,086.44
DAIMLER FINANCE NA LLC	233851CM4	A2		1.7500 S	10/30/2019	98.63	10,000,000.00	9,995,994.42	9,892,632.78
DIAGEO CAPITAL PLC	25243YAX7	A3		3.0000 S	5/18/2020	99.90	8,000,000.00	7,997,103.23	8,020,730.67
DIAGEO CAPITAL PLC	25243YAY5	A3		3.5000 S	9/18/2023	100.25	7,000,000.00	6,986,032.78	7,087,828.22
DIAGEO CAPITAL PLC	25243YAZ2	A3		3.8750 S	5/18/2028	101.54	10,000,000.00	9,964,996.15	10,199,904.72
DISCOVER BANK	25466AAD3	Baa3		4.2000 S	8/8/2023	100.09	13,000,000.00	12,951,590.58	13,228,986.33
DISCOVER FINANCIAL SVS	25466AAF8	Baa3		3.2000 S	8/9/2021	98.96	10,000,000.00	9,989,323.39	10,021,842.22
DOMINION RESOURCES	25746UBD0	Baa2		7.0000 S	6/15/2038	124.67	5,000,000.00	6,327,756.03	6,248,875.56
DTE ENERGY COMPANY	233331AV9	Baa1		3.3000 S	6/15/2022	99.04	7,000,000.00	6,998,646.85	6,943,262.67
DTE ENERGY COMPANY	233331AX5	Baa1		1.5000 S	10/1/2019	98.53	10,000,000.00	9,996,811.21	9,890,910.00
DTE ENERGY COMPANY	233331AY3	Baa1		2.8500 S	10/1/2026	92.03	20,000,000.00	19,983,524.21	18,548,440.00
DUKE ENERGY CAROLINAS	26442CAB0	Aa2		6.0000 S	1/15/2038	121.48	5,000,000.00	4,997,152.46	6,212,318.33
DUKE ENERGY CAROLINAS	26442CAH7	Aa2		5.3000 S	2/15/2040	113.51	5,000,000.00	6,322,780.59	5,775,381.11
DUKE ENERGY INDIANA INC	263901AD2	Aa3		4.2000 S	3/15/2042	98.05	6,750,000.00	7,075,444.21	6,701,769.00
EADS FINANCE	26824KAA2	A2		2.7000 S	4/17/2023	97.18	20,000,000.00	19,785,133.07	19,546,920.00
EATON CORP (TURLOCK CORP)	278062AC8	Baa1		2.7500 S	11/2/2022	97.39	3,000,000.00	2,995,782.46	2,935,286.83
ECOLAB INC	278865AU4	BAA1		3.2500 S	1/14/2023	99.44	5,000,000.00	4,980,561.72	5,047,506.94
ECOLAB INC GLBL NT	278865BD1	BAA1		3.2500 S	12/1/2027	96.10	8,341,000.00	8,235,005.17	8,038,650.21

Group: FIXED INCOME - Internal
Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
ENTERPRISE PRODUCTS OPER	29379VAZ6	Baa1		3.3500 S	3/15/2023	98.73	10,000,000.00	9,831,660.94	9,971,818.88
ENTERPRISE PRODUCTS OPER	29379VBA0	Baa1		4.8500 S	3/15/2044	96.73	5,771,000.00	5,498,324.27	5,664,505.08
ENTERPRISE PRODUCTS OPER	29379VBC6	Baa1		5.1000 S	2/15/2045	99.51	4,000,000.00	3,994,258.57	4,057,586.67
EXPRESS SCRIPTS HOLDING CO	30219GAN8	Baa2		3.4000 S	3/1/2027	92.78	5,000,000.00	4,998,365.13	4,695,871.67
EXPRESS SCRIPTS HOLDING CO	30219GAP3	Baa2		4.8000 S	7/15/2046	95.44	3,000,000.00	2,994,958.14	2,929,558.00
EXPRESS SCRIPTS HOLDING CO	30219GAQ1	Baa2		3.0000 S	7/15/2023	96.20	5,000,000.00	4,997,020.24	4,879,026.67
FEDEX CORP	31428XAW6	Baa2		5.1000 S	1/15/2044	98.51	6,500,000.00	6,640,696.92	6,556,281.33
FEDEX CORP	31428XAZ9	Baa2		2.3000 S	2/1/2020	99.25	7,797,000.00	7,817,860.68	7,813,563.25
FEDEX CORP	31428XBB1	Baa2		4.1000 S	2/1/2045	85.91	6,040,000.00	6,056,908.57	5,292,099.33
FEDEX CORP	31428XBC9	Baa2		3.2000 S	2/1/2025	96.10	7,220,000.00	7,275,164.71	7,034,657.67
FIFTH THIRD BANK	31677AAB0	Baa1		3.8500 S	3/15/2026	98.39	21,431,000.00	21,576,638.84	21,328,112.20
FLORIDA POWER & LIGHT	341081FF9	Aa2		4.1250 S	2/1/2042	100.62	7,000,000.00	6,985,085.59	7,162,658.42
FLOWSERVE CORP	34354PAC9	Baa3		3.5000 S	9/15/2022	98.80	10,000,000.00	10,018,481.64	9,982,675.56
FORD MOTOR CREDIT CO LLC	345397XQ1	Baa2		3.2000 S	1/15/2021	96.97	7,500,000.00	7,489,818.24	7,383,776.67
FORTUNE BRANDS HOME & SE	34964CAC0			4.0000 S	9/21/2023	99.34	5,000,000.00	4,998,528.63	5,022,785.56
GATX CORP	361448AT0	Baa2		2.5000 S	7/30/2019	99.43	7,000,000.00	6,998,930.15	7,033,824.78
GENERAL DYNAMICS CORP	369550BA5	A2		2.8750 S	5/11/2020	100.07	10,000,000.00	9,975,688.89	10,046,840.56
GENERAL DYNAMICS CORP	369550BC1	A2		3.7500 S	5/15/2028	100.88	5,000,000.00	4,973,395.08	5,067,963.33
GENERAL DYNAMICS CORP	369550BD9	A2		3.3750 S	5/15/2023	100.61	5,000,000.00	4,983,070.98	5,052,037.50
GENERAL DYNAMICS CORP	369550BE7	A2		3.0000 S	5/11/2021	100.10	10,000,000.00	9,944,761.93	10,051,756.67
GENERAL DYNAMICS CORP	369550BG2	A2		3.5000 S	5/15/2025	100.17	5,000,000.00	4,943,662.76	5,030,621.11
GEORGIA-PACIFIC LLC (12/24 CALL)	37331NAH4	A3		3.6000 S	3/1/2025	99.98	10,504,000.00	10,725,944.12	10,627,590.00
GOLDMAN SACHS GROUP INC	38141EC31	A3		4.8000 S	7/8/2044	95.18	10,000,000.00	9,954,851.37	9,748,426.67
GOLDMAN SACHS GROUP INC	38141GWB6	A3		3.8500 S	1/26/2027	94.23	14,500,000.00	14,506,688.40	13,903,417.64
GOLDMAN SACHS GROUP INC	38141GWC4	A3		3.0000 S	4/26/2022	97.23	12,000,000.00	11,915,763.92	11,732,276.00
GOLDMAN SACHS GROUP INC	38141GWM2	A3		2.9050 S	7/24/2023	95.18	15,000,000.00	15,000,000.00	14,466,705.42
GOLDMAN SACHS GROUP INC	38141GWV2	A3		3.8140 S	4/23/2029	93.14	10,000,000.00	9,825,049.62	9,385,602.23
GOLDMAN SACHS GROUP INC	38148LAE6	A3		3.7500 S	5/22/2025	95.60	15,000,000.00	14,967,083.15	14,401,657.50
HALFMOON PARENT INC	40573LAL0	Baa1e		3.7500 S	7/15/2023	99.75	5,000,000.00	4,989,034.92	5,041,896.67
HALFMOON PARENT INC	40573LAS5	Baa1e		4.3800 S	10/15/2028	100.47	5,000,000.00	4,977,382.23	5,086,896.67
HARTFORD FINL SVCS GRP	416518AB4	Baa2		5.1250 S	4/15/2022	104.89	13,035,000.00	13,933,694.16	13,813,573.46
HCP INC	40414LAL3	Baa2		3.8750 S	8/15/2024	98.15	5,000,000.00	4,988,728.99	4,980,484.44

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
HOME DEPOT INC	437076AS1	A2		5.8750 S	12/16/2036	120.06	5,000,000.00	4,903,687.39	6,015,294.58
HOME DEPOT INC	437076BG6	A2		2.6250 S	6/1/2022	98.87	7,000,000.00	6,986,823.17	6,936,184.50
HOME DEPOT INC	437076BH4	A2		4.2500 S	4/1/2046	99.85	7,000,000.00	6,983,502.22	7,063,658.00
HSBC BANK USA (SUB BANK)	4042Q1AA5	A1		5.8750 S	11/1/2034	111.83	5,000,000.00	5,131,587.33	5,640,578.33
HUNTINGTON BANCSHARES	446150AJ3	Baa1		3.1500 S	3/14/2021	99.56	10,000,000.00	10,171,303.48	10,049,245.00
HUNTINGTON NATIONAL BANK	446438RQ8	A3		2.8750 S	8/20/2020	99.32	5,000,000.00	4,992,788.43	5,018,224.03
HUNTINGTON NATIONAL BANK	446438RU9	A3		2.3750 S	3/10/2020	99.05	5,000,000.00	4,999,878.35	4,988,894.58
HUNTINGTON NATIONAL BANK	44644AAE7	A3e		3.5500 S	10/6/2023	99.63	10,000,000.00	9,979,403.07	10,046,659.44
IBM CORP	459200BB6	A1		5.8750 S	11/29/2032	116.84	15,000,000.00	14,885,772.06	17,603,958.33
IBM CORPORATION	459200AM3	A1		7.0000 S	10/30/2025	117.91	6,000,000.00	6,067,423.73	7,145,658.67
ILLINOIS TOOL WORKS INC	452308AT6	A2		3.5000 S	3/1/2024	101.46	5,000,000.00	4,990,153.87	5,131,293.33
ILLINOIS TOOL WORKS INC	452308AU3	A2		1.9500 S	3/1/2019	99.86	7,000,000.00	6,999,686.49	7,035,511.00
INDIANA MICHIGAN POWER	454889AS5	A3		3.8500 S	5/15/2028	100.69	10,000,000.00	9,970,230.61	10,118,614.44
INTEL CORP	458140AR1	A1		3.1000 S	7/29/2022	100.09	5,000,000.00	4,998,816.50	5,069,809.44
INTL FLAVOR & FRAGRANCES	459506AJ0	Baa3e		3.4000 S	9/25/2020	100.06	2,000,000.00	1,999,442.43	2,019,070.44
INTL FLAVOR & FRAGRANCES	459506AK7	Baa3e		4.4500 S	9/26/2028	101.30	2,000,000.00	1,998,277.36	2,049,406.11
INVESCO FINANCE PLC	46132FAB6	A2		4.0000 S	1/30/2024	99.86	7,000,000.00	6,972,495.90	7,107,700.44
JACKSON NATL LIFE GLOBAL	46849LSW2	A1		2.5000 S	6/27/2022	96.57	8,000,000.00	7,982,763.32	7,727,878.22
JERSEY CENTRAL POWER & LIGHT	476556DA0	Baa2		7.3500 S	2/1/2019	100.29	30,025,000.00	30,080,904.13	31,030,176.63
JOHN DEERE & COMPANY	244199BE4	A2		2.6000 S	6/8/2022	97.96	7,000,000.00	6,993,361.11	6,868,932.78
JOHN DEERE & COMPANY	244199BF1	A2		3.9000 S	6/9/2042	96.81	5,000,000.00	4,968,072.24	4,852,281.67
JOHN DEERE CAPITAL CORP	24422ETT6	A2		2.6500 S	6/24/2024	95.97	10,000,000.00	9,941,201.97	9,602,452.78
JOHN DEERE CAPITAL CORP	24422ETZ2	A2		2.3500 S	1/8/2021	98.73	7,000,000.00	6,997,521.71	6,990,193.39
JOHN DEERE CAPITAL CORP	24422EUA5	A2		2.7000 S	1/6/2023	97.55	5,000,000.00	4,996,987.68	4,942,990.00
JOHN DEERE CAPITAL CORP	24422EUB3	A2		3.0500 S	1/6/2028	95.32	10,000,000.00	9,985,180.28	9,680,383.89
JOHNSON & JOHNSON	478160CJ1	Aaa		2.6250 S	1/15/2025	96.26	5,000,000.00	4,999,274.68	4,873,660.83
JOHNSON & JOHNSON	478160CK8	Aaa		2.9000 S	1/15/2028	95.57	5,000,000.00	4,994,633.11	4,845,561.11
JOHNSON & JOHNSON	478160CL6	Aaa		3.4000 S	1/15/2038	93.35	5,000,000.00	4,985,746.34	4,745,908.89
JOHNSON & JOHNSON	478160CM4	Aaa		3.5000 S	1/15/2048	91.94	5,000,000.00	4,981,560.23	4,677,614.44
JP MORGAN CHASE BANK NA	48125LRL8	AA3		2.8310 Q	2/1/2021	99.25	30,000,000.00	30,000,000.00	29,918,249.17
JPMORGAN CHASE & CO	46625HHF0	A3		6.4000 S	5/15/2038	122.22	10,000,000.00	12,528,310.49	12,304,087.78
JPMORGAN CHASE & CO	46625HJE1	A3		3.2500 S	9/23/2022	99.28	10,000,000.00	9,974,966.14	10,016,092.22

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
JPMORGAN CHASE & CO	46625HJR2	A3		2.3500 S	1/28/2019	99.96	5,000,000.00	4,999,962.86	5,047,807.50
JPMORGAN CHASE & CO	46625HJU5	A3		4.8500 S	2/1/2044	102.28	5,000,000.00	4,992,065.61	5,215,001.67
JPMORGAN CHASE & CO	46625HQW3	A3		3.3000 S	4/1/2026	95.16	10,000,000.00	10,305,692.57	9,598,040.00
JPMORGAN CHASE & CO	46647PAS5			3.5140 S	6/18/2022	100.15	15,000,000.00	15,000,000.00	15,041,669.17
JPMORGAN CHASE & CO	48126BAA1	A3		5.4000 S	1/6/2042	110.07	5,200,000.00	6,367,566.76	5,860,286.00
JPMORGAN CHASE & CO (3/1/24	46647PAH9	A3		3.2200 S	3/1/2025	96.63	5,000,000.00	5,000,000.00	4,884,497.22
KELLOGG CO	487836AT5	Baa2		7.4500 S	4/1/2031	126.84	5,000,000.00	5,542,243.38	6,435,270.00
KENTUCKY UTILITIES (CALL 8/1/20)	491674BE6	A1		3.2500 S	11/1/2020	100.34	8,000,000.00	7,993,672.31	8,070,445.33
KEY BANK NA	49327M2K9	A3		3.3000 S	6/1/2025	97.67	10,000,000.00	9,983,910.32	9,794,230.00
KEY BANK NA (SUB BANK)	49327V2A1	Baa1		3.4000 S	5/20/2026	95.65	12,805,000.00	12,404,830.73	12,297,361.80
KINDER MORGAN ENER PART	494550BQ8	Baa3		3.5000 S	9/1/2023	97.41	12,000,000.00	11,854,264.87	11,829,368.00
KINDER MORGAN ENER PART	494550BT2	Baa3		3.5000 S	3/1/2021	99.66	5,000,000.00	4,991,511.59	5,041,573.33
KRAFT HEINZ CO	50076QAE6	Baa3		5.0000 S	6/4/2042	89.07	5,000,000.00	5,474,198.07	4,472,485.00
KRAFT HEINZ CO (1/15/35 CALL)	50077LAL0	Baa3		5.0000 S	7/15/2035	94.06	5,000,000.00	4,957,716.21	4,818,322.78
KRAFT HEINZ CO (1/15/45 CALL)	50077LAM8	Baa3		5.2000 S	7/15/2045	90.30	10,000,000.00	9,962,700.16	9,270,237.78
KRAFT HEINZ CO (6/2/20 CALL)	50077LAH9	Baa3		2.8000 S	7/2/2020	99.21	7,000,000.00	6,994,985.85	7,042,393.56
KROGER CO	501044CQ2	Baa1		3.4000 S	4/15/2022	99.09	2,150,000.00	2,124,214.09	2,145,899.22
KROGER CO	501044CS8	Baa1		3.8500 S	8/1/2023	100.34	14,620,000.00	14,488,834.35	14,903,872.17
KROGER CO	501044CT6	Baa1		5.1500 S	8/1/2043	94.88	2,000,000.00	1,993,890.11	1,940,578.67
LOCKHEED MARTIN CORP	539830BF5	Baa1		2.5000 S	11/23/2020	98.84	5,000,000.00	4,992,929.18	4,955,074.44
LOCKHEED MARTIN CORP	539830BH1	Baa1		3.5500 S	1/15/2026	99.11	5,000,000.00	4,971,753.78	5,037,272.22
LOCKHEED MARTIN CORP	539830BN8	BAA1		4.0900 S	9/15/2052	93.64	5,643,000.00	5,643,000.00	5,351,803.40
LOWES COMPANIES INC	548661CV7	A3		3.8000 S	11/15/2021	100.98	2,410,000.00	2,434,114.38	2,445,283.89
MANUF & TRADERS TRUST CO	55279HAN0	A3		2.0500 S	8/17/2020	98.10	8,000,000.00	7,996,303.19	7,909,060.44
MANULIFE (JOHN HANCOCK	41020VAA9	A3		7.3750 S	2/15/2024	115.30	8,000,000.00	7,787,582.45	9,446,656.89
MASSMUTUAL GLOBAL FUNDIN	57629WCE8	Aa2		2.7500 S	6/22/2024	95.46	20,000,000.00	19,994,891.92	19,106,390.00
MCDONALD'S CORP	58013MEZ3	Baa1		4.7000 S	12/9/2035	100.18	5,927,000.00	6,238,769.29	5,954,935.66
MCDONALD'S CORP	58013MFA7	Baa1		4.8800 S	12/9/2045	100.79	10,146,000.00	10,759,277.44	10,256,766.63
MCDONALD'S CORP	58013MFE9	BAA1		3.3500 S	4/1/2023	99.57	3,000,000.00	2,999,026.75	3,012,258.00
MEDTRONIC INC	585055BG0	A3		2.5000 S	3/15/2020	99.57	5,000,000.00	4,998,784.54	5,015,275.56
MEDTRONIC INC	585055BR6	A3		3.1500 S	3/15/2022	99.76	10,000,000.00	9,990,185.49	10,068,840.00
MET LIFE GLOB FUNDING I	59217GAQ2	Aa3		3.8750 S	4/11/2022	101.27	7,839,000.00	8,102,314.14	8,006,073.50

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
MET LIFE GLOB FUNDING I	59217GBF5	Aa3		2.3000 S	4/10/2019	99.77	4,991,000.00	4,995,944.66	5,005,134.43
MET LIFE GLOB FUNDING I	59217GCK3	Aa3		3.0000 S	9/19/2027	94.07	20,000,000.00	19,847,810.24	18,984,760.00
METLIFE INC	59156RAE8	A3		6.5000 S	12/15/2032	123.35	3,000,000.00	3,083,419.02	3,709,310.67
MICROSOFT CORP	594918BQ6	Aaa		2.0000 S	8/8/2023	95.89	10,000,000.00	9,979,865.40	9,668,364.44
MICROSOFT CORP	594918BR4	Aaa		2.4000 S	8/8/2026	93.28	10,000,000.00	9,985,460.68	9,423,383.33
MICROSOFT CORP	594918BX1	Aaa		2.8750 S	2/6/2024	98.92	5,000,000.00	4,972,760.99	5,003,679.31
MICROSOFT CORP	594918BZ6	Aaa		4.1000 S	2/6/2037	102.74	10,000,000.00	9,979,690.13	10,438,668.89
MICROSOFT CORP (CALL 8/6/46)	594918CA0	Aaa		4.2500 S	2/6/2047	104.95	10,000,000.00	10,982,885.88	10,666,160.56
MOLSON COORS BREWING CO	60871RAE0	Baa3		1.4500 S	7/15/2019	98.92	3,000,000.00	2,999,727.72	2,987,586.33
MOLSON COORS BREWING CO	60871RAF7	Baa3		2.1000 S	7/15/2021	96.34	5,000,000.00	4,999,014.54	4,865,491.67
MOLSON COORS BREWING CO	60871RAG5	Baa3		3.0000 S	7/15/2026	89.22	5,000,000.00	4,993,959.38	4,530,391.67
MORGAN STANLEY	61744YAK4	A3		3.5910 S	7/22/2028	94.53	10,000,000.00	10,000,000.00	9,611,192.50
MORGAN STANLEY	61744YAL2	A3		3.9710 S	7/22/2038	91.18	3,000,000.00	3,000,000.00	2,788,120.75
MORGAN STANLEY	61744YAP3	A3		3.7720 S	1/24/2029	95.66	12,000,000.00	11,961,038.18	11,677,153.33
MORGAN STANLEY	61746BDJ2	A3		3.7500 S	2/25/2023	99.83	10,000,000.00	10,250,444.53	10,113,820.00
MORGAN STANLEY	61746BDQ6	A3		3.8750 S	4/29/2024	99.57	15,000,000.00	15,757,691.31	15,035,424.17
MORGAN STANLEY	617482V92	A3		6.3750 S	7/24/2042	122.17	3,000,000.00	4,024,900.27	3,748,587.25
MORGAN STANLEY	61761J3R8	A3		3.1250 S	7/27/2026	92.18	5,000,000.00	4,973,303.30	4,675,625.28
NASDAQ OMX GROUP	631103AF5	Baa2		4.2500 S	6/1/2024	100.73	10,000,000.00	9,979,403.67	10,108,486.67
NATIONAL RURAL UTIL COOP	637432NP6	A1		3.4000 S	2/7/2028	97.89	15,000,000.00	14,945,334.43	14,887,845.00
NATIONAL RURAL UTILITIES	637432MV4	A1		3.4000 S	11/15/2023	100.11	8,648,000.00	8,540,059.20	8,695,083.76
NATIONAL RURAL UTILITIES	637432MX0	A1		2.1500 S	2/1/2019	99.92	11,000,000.00	10,999,748.79	11,089,818.67
NBCUNIVERSAL MEDIA LLC	63946BAD2	A3		5.1500 S	4/30/2020	102.64	5,000,000.00	4,998,728.44	5,175,531.94
NESTLE HOLDINGS INC	641062AD6			3.3500 S	9/24/2023	100.90	15,000,000.00	14,997,434.89	15,270,710.83
NESTLE HOLDINGS INC	641062AE4			3.5000 S	9/24/2025	100.45	10,000,000.00	9,973,248.73	10,139,705.56
NESTLE HOLDINGS INC	641062AF1			3.6200 S	9/24/2028	100.60	15,000,000.00	14,929,329.43	15,236,338.33
NESTLE HOLDINGS INC	641062AJ3			3.1000 S	9/24/2021	100.73	5,000,000.00	4,998,309.81	5,078,358.89
NESTLE HOLDINGS INC	641062AL8			3.9000 S	9/24/2038	97.81	15,000,000.00	14,841,084.01	14,829,140.00
NESTLE HOLDINGS INC	641062AN4			4.0000 S	9/24/2048	97.98	10,000,000.00	9,866,326.02	9,906,207.78
NEW YORK LIFE GLOBAL FDG	64952WBQ5	Aaa		2.1000 S	1/2/2019	100.00	15,000,000.00	14,999,990.06	15,156,625.00
NEW YORK LIFE GLOBAL FDG	64952WCN1	Aaa		2.9000 S	1/17/2024	97.22	21,379,000.00	21,577,375.41	21,068,066.34
NEW YORK LIFE GLOBAL FDG	64952WCY7	AAA		1.8107 Q	1/21/2020	99.59	25,000,000.00	25,000,000.00	24,987,328.16

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
NISOURCE FINANCE CORP	65473QBB8	Baa2		5.2500 S	2/15/2043	104.10	10,000,000.00	10,785,432.65	10,608,723.33
NISOURCE FINANCE CORP	65473QBD4	Baa2		5.6500 S	2/1/2045	108.56	5,550,000.00	6,332,242.31	6,155,708.25
NISSAN MOTOR ACCEPTANCE	654740AH2	A2		2.3500 S	3/4/2019	99.84	10,000,000.00	9,999,826.68	10,060,315.00
NORFOLK SOUTHERN (CALL 9/1/21)	655844BG2	Baa1		3.2500 S	12/1/2021	100.20	10,000,000.00	9,981,200.43	10,047,423.33
NORTHROP GRUMMAN CORP	666807BL5	Baa2		2.0800 S	10/15/2020	98.12	5,000,000.00	4,999,548.13	4,927,775.56
NORTHROP GRUMMAN CORP	666807BM3	Baa2		2.9300 S	1/15/2025	94.85	6,000,000.00	5,999,237.89	5,772,135.33
NORTHROP GRUMMAN CORP	666807BN1	Baa2		3.2500 S	1/15/2028	93.43	5,000,000.00	4,997,620.31	4,746,485.56
NORTHROP GRUMMAN CORP	666807BP6	Baa2		4.0300 S	10/15/2047	90.87	5,000,000.00	4,992,367.84	4,585,903.89
NORTHROP GRUMMAN CORP	666807BQ4	Baa2		2.5500 S	10/15/2022	96.85	5,000,000.00	4,999,462.16	4,869,341.67
NOVARTIS CAPITAL CORP	66989HAG3	Aa3		3.4000 S	5/6/2024	100.32	10,000,000.00	9,959,537.06	10,084,424.44
ONEOK PARTNERS LP	68268NAJ2	Baa3		3.3750 S	10/1/2022	98.01	10,000,000.00	9,955,387.42	9,885,285.00
ONEOK PARTNERS LP	68268NAL7	Baa3		5.0000 S	9/15/2023	102.95	2,000,000.00	1,999,574.70	2,088,468.44
ONTARIO (PROVINCE OF)	68323ACJ1	Aa2		2.0000 S	1/30/2019	99.96	25,000,000.00	24,999,759.96	25,198,847.22
ORACLE CORP	68389XAQ8	A1		2.3750 S	1/15/2019	99.98	5,000,000.00	4,999,869.31	5,053,936.94
ORACLE CORP	68389XAS4	A1		3.6250 S	7/15/2023	101.51	3,000,000.00	2,986,471.29	3,095,577.83
ORACLE CORP	68389XBB0	A1		2.5000 S	5/15/2022	97.85	15,000,000.00	14,973,491.96	14,725,611.67
ORACLE CORP	68389XBC8	A1		2.9500 S	5/15/2025	96.20	15,000,000.00	14,954,106.00	14,486,736.67
ORACLE CORP	68389XBR5	A1		2.6250 S	2/15/2023	97.50	10,000,000.00	10,011,775.75	9,849,226.66
ORACLE CORP	68389XBS3	A1		2.9500 S	11/15/2024	97.19	10,000,000.00	9,999,914.88	9,756,334.44
PACIFICORP	695114CG1	A1		6.2500 S	10/15/2037	124.22	10,000,000.00	9,989,829.25	12,554,194.44
PARKER-HANNIFIN CORP	70109HAL9	Baa1		3.3000 S	11/21/2024	98.43	5,000,000.00	4,993,088.99	4,940,043.33
PARKER-HANNIFIN CORP	70109HAN5	Baa1		4.4500 S	11/21/2044	101.61	5,000,000.00	4,993,876.47	5,105,382.22
PEPSICO INC	713448CY2	A1		3.5000 S	7/17/2025	100.10	5,000,000.00	5,201,340.57	5,084,942.22
PEPSICO INC	713448DR6	A1		1.5500 S	5/2/2019	99.56	25,000,000.00	24,996,811.52	24,952,906.94
PEPSICO INC	713448DT2	A1		2.2500 S	5/2/2022	97.44	15,000,000.00	14,979,405.96	14,671,537.50
PNC BANK NA	69353RCH9	A2		2.2000 S	1/28/2019	99.99	7,000,000.00	6,999,781.52	7,065,072.00
PNC BANK NA (6/28/22 CALL)	69353RFE3	A2		2.4500 S	7/28/2022	96.86	20,000,000.00	19,998,690.99	19,579,690.00
PNC BANK NA (sub bank)	69349LAM0	A3		3.8000 S	7/25/2023	100.28	20,630,000.00	21,103,848.83	21,026,997.33
PNC FUNDING CORP	693476BF9	A3		6.7000 S	6/10/2019	101.56	8,042,000.00	8,100,050.92	8,198,966.82
PNC FUNDING CORP	693476BN2	A3		3.3000 S	3/8/2022	99.78	1,500,000.00	1,510,386.87	1,512,240.51
PPL CAPITAL FUNDING	69352PAD5	Baa2		4.2000 S	6/15/2022	100.73	12,000,000.00	12,359,451.17	12,110,480.00
PPL CAPITAL FUNDING	69352PAE3	Baa2		3.5000 S	12/1/2022	98.52	4,000,000.00	3,941,675.91	3,952,510.66

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
PPL CAPITAL FUNDING INC	69352PAL7	BAA2		3.1000 S	5/15/2026	93.76	6,502,000.00	6,030,863.37	6,122,108.15
PPL ELECTRIC UTILITIES	69351UAQ6	A1		2.5000 S	9/1/2022	96.99	2,000,000.00	1,997,350.15	1,956,370.67
PRINCIPAL LFE GLB FND II	74256LAN9	A1		2.3750 S	9/11/2019	99.29	9,480,000.00	9,463,280.97	9,481,620.83
PRUDENTIAL FINANCIAL INC	74432QBT1	Baa1		4.5000 S	11/16/2021	103.20	12,000,000.00	11,969,304.47	12,451,140.00
PRUDENTIAL FINL INC SR GLBL	744320BA9	BAA1		3.9350 S	12/7/2049	89.33	12,110,000.00	12,110,000.00	10,850,200.57
PUBLIC SERVICE ELECTRIC	74456QBW5			3.2500 S	9/1/2023	100.48	7,000,000.00	6,988,340.66	7,105,725.67
PUBLIC SERVICE ELECTRIC	74456QBX3			3.6500 S	9/1/2028	100.53	10,000,000.00	9,998,442.43	10,168,083.33
PUBLIC SERVICE OF	744448CD1	A1		3.2000 S	11/15/2020	100.24	5,000,000.00	4,995,675.80	5,032,529.44
REALTY INCOME CORP	756109AQ7	Baa1		3.8750 S	7/15/2024	100.33	10,000,000.00	10,002,570.47	10,211,910.56
RECKITT BENCKISER TSY	75625QAC3	A3		2.3750 S	6/24/2022	96.04	15,000,000.00	14,989,998.51	14,412,477.08
RECKITT BENCKISER TSY	75625QAD1	A3		2.7500 S	6/26/2024	94.37	5,000,000.00	4,995,681.54	4,720,464.72
RECKITT BENCKISER TSY	75625QAE9	A3		3.0000 S	6/26/2027	92.06	5,000,000.00	4,986,991.16	4,605,208.33
REED ELSEVIER CAPITAL	758202AK1	Baa1		3.1250 S	10/15/2022	98.08	13,500,000.00	13,494,063.54	13,329,930.49
ROGERS COMMUNICATIONS	775109BB6	Baa1		5.0000 S	3/15/2044	103.92	5,000,000.00	4,964,555.84	5,269,496.11
ROPER TECHNOLOGIES INC	776743AD8	Baa3		3.8000 S	12/15/2026	97.10	10,000,000.00	10,002,342.28	9,727,248.89
ROYAL BANK OF CANADA	78012KC62	A1		2.1250 S	3/2/2020	99.01	10,700,000.00	10,690,687.42	10,668,749.07
SCHLUMBERGER	806854AB1	A1		3.3000 S	9/14/2021	99.71	10,327,000.00	10,378,872.57	10,397,836.66
SCHLUMBERGER	806854AH8	A1		3.6500 S	12/1/2023	100.55	7,000,000.00	6,987,208.04	7,059,938.67
SHELL INTERNATIONAL FINANCE	822582AM4	Aa2		4.3750 S	3/25/2020	101.76	14,560,000.00	14,559,119.67	14,986,734.66
SHELL INTERNATIONAL FINANCE	822582BD3	Aa2		3.2500 S	5/11/2025	98.59	5,000,000.00	4,989,734.89	4,952,199.44
SHELL INTERNATIONAL FINANCE	822582BE1	Aa2		4.1250 S	5/11/2035	99.58	5,000,000.00	4,963,560.71	5,007,510.83
SHELL INTERNATIONAL FINANCE	822582BF8	Aa2		4.3750 S	5/11/2045	102.48	5,000,000.00	4,990,686.26	5,154,341.94
SIMON PROPERTY GROUP LP	828807CS4	A2		3.3750 S	10/1/2024	98.10	7,000,000.00	6,991,578.75	6,919,925.25
SIMON PROPERTY GROUP LP	828807CT2	A2		4.2500 S	10/1/2044	96.08	5,000,000.00	4,972,748.94	4,857,030.00
SMUCKER (J.M.) CO	832696AB4	BAA2		3.5000 S	10/15/2021	100.13	6,435,000.00	6,581,859.58	6,491,163.50
SMUCKER (J.M.) CO	832696AQ1	Baa2		2.2000 S	12/6/2019	99.12	5,000,000.00	4,998,161.93	4,963,643.89
SOUTHERN CO	842587CV7	Baa2		3.2500 S	7/1/2026	93.51	17,000,000.00	17,234,649.38	16,173,477.00
SOUTHERN CO GAS CAPITAL	001192AK9	Baa1		4.4000 S	6/1/2043	94.21	5,556,000.00	5,547,473.53	5,254,641.00
SOUTHERN CO GAS CAPITAL	001192AM5	BAA1		3.2500 S	6/15/2026	93.53	2,000,000.00	1,939,983.98	1,873,574.89
SOUTHERN CO GAS CAPITAL	8426EPAC2			4.4000 S	5/30/2047	93.10	1,915,000.00	1,909,983.83	1,790,174.72
STARBUCKS CORP	855244AH2	A2		4.3000 S	6/15/2045	90.29	11,350,000.00	12,408,259.19	10,269,924.11
STARBUCKS CORP	855244AK5	A2		2.4500 S	6/15/2026	90.04	1,162,000.00	1,125,166.56	1,047,558.29

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
STARBUCKS CORP	855244AP4	A3		3.5000 S	3/1/2028	95.45	5,000,000.00	4,942,338.65	4,830,623.33
STARBUCKS CORP (4/15/22 CALL)	855244AG4	A2		2.7000 S	6/15/2022	97.85	11,000,000.00	10,998,923.44	10,781,056.00
STATE STREET CORP (Call 5/15/22)	857477AZ6	A1		2.6530 S	5/15/2023	97.43	20,000,000.00	20,064,561.35	19,554,118.88
STATOIL ASA	85771PAF9	Aa3		3.1500 S	1/23/2022	99.83	10,500,000.00	10,494,013.73	10,627,554.50
STATOIL ASA	85771PAN2	Aa3		3.7000 S	3/1/2024	101.68	10,000,000.00	9,973,907.73	10,291,363.34
STATOIL ASA	85771PAP7	Aa3		2.9000 S	11/8/2020	99.98	3,000,000.00	2,999,786.62	3,012,337.33
STATOIL ASA	85771PAQ5	Aa3		4.8000 S	11/8/2043	108.41	3,000,000.00	2,986,201.40	3,273,560.00
SUNTRUST BANK (7/1/22 CALL)	86787EAT4	Baa1		2.4500 S	8/1/2022	96.20	12,000,000.00	11,984,428.12	11,666,824.00
SUNTRUST BANK (SUB BANK 1 MO	86787GAJ1	Baa1		3.3000 S	5/15/2026	94.74	9,167,000.00	8,966,022.53	8,723,250.19
SYNCHRONY FINANCIAL	87165BAB9	NR		3.0000 S	8/15/2019	99.27	2,000,000.00	1,999,374.93	2,008,094.67
SYNCHRONY FINANCIAL	87165BAC7	NR		3.7500 S	8/15/2021	97.01	2,000,000.00	1,998,558.52	1,968,529.33
SYNCHRONY FINANCIAL	87165BAD5	NR		4.2500 S	8/15/2024	91.74	6,000,000.00	6,005,155.12	5,600,541.33
SYSCO CORPORATION	871829BA4	A3		2.5000 S	7/15/2021	97.66	2,330,000.00	2,329,247.02	2,302,300.72
SYSCO CORPORATION	871829BB2	A3		1.9000 S	4/1/2019	99.71	10,000,000.00	9,998,189.74	10,018,060.00
SYSCO CORPORATION	871829BC0	A3		3.3000 S	7/15/2026	94.80	14,000,000.00	13,734,677.55	13,484,655.33
SYSCO CORPORATION	871829BD8	A3		4.5000 S	4/1/2046	94.70	5,000,000.00	5,041,040.66	4,791,330.00
TELECOM ITALIA CAPITAL	87927VAF5	Ba1		6.3750 S	11/15/2033	89.39	5,000,000.00	4,975,773.41	4,509,999.17
TELEFONICA EUROPE BV	879385AD4	Baa3		8.2500 S	9/15/2030	127.36	10,000,000.00	11,718,535.05	12,979,216.67
TIME WARNER CABLE INC	88732JAN8	Ba1		7.3000 S	7/1/2038	107.05	5,000,000.00	4,996,663.09	5,533,791.12
TOLEDO EDISON COMPANY	889175BD6	Baa1		6.1500 S	5/15/2037	119.10	1,383,000.00	1,685,112.24	1,658,079.08
TORONTO-DOMINION BANK	89114QBT4	Aa2		1.8500 S	9/11/2020	98.14	7,000,000.00	6,995,474.93	6,909,488.44
TORONTO-DOMINION BANK	89114QBU1	Aa2		1.9000 S	10/24/2019	99.12	15,000,000.00	14,993,829.70	14,921,521.67
TORONTO-DOMINION BANK	89114QBZ0	Aa2		3.2500 S	6/11/2021	100.37	8,000,000.00	7,997,038.36	8,044,212.44
TOTAL CAPITAL INTL SA	89153VAE9	Aa3		2.7000 S	1/25/2023	97.77	7,000,000.00	6,993,630.81	6,926,066.00
TRAVELERS COS INC (2/25/45	89417EAK5	A2		4.3000 S	8/25/2045	100.30	5,000,000.00	4,963,107.62	5,090,020.00
TYSON FOODS INC	902494AX1	Baa2		3.9500 S	8/15/2024	99.34	8,000,000.00	8,032,003.11	8,066,825.78
TYSON FOODS INC	902494AY9	Baa2		5.1500 S	8/15/2044	95.60	2,000,000.00	1,992,647.42	1,950,855.11
TYSON FOODS INC	902494AZ6	Baa2		4.8750 S	8/15/2034	95.51	2,000,000.00	1,999,760.71	1,946,939.33
UNILEVER (CPC INTL)	126149AD5	A1		7.2500 S	12/15/2026	124.71	5,380,000.00	5,638,671.62	6,726,518.56
UNILEVER CAPITAL CORP	904764BC0	A1		3.5000 S	3/22/2028	98.96	10,000,000.00	9,904,943.92	9,992,380.00
UNILEVER CAPITAL CORP	904764BG1	A1e		3.2500 S	3/7/2024	99.48	5,000,000.00	4,965,808.01	5,025,368.33
UNION PACIFIC CORP	907818DK1	A3		4.1630 S	7/15/2022	102.45	13,114,000.00	13,114,000.00	13,686,741.07

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
UNION PACIFIC CORP	907818DR6	A3		3.6460 S	2/15/2024	100.49	3,050,000.00	3,050,000.00	3,106,803.02
UNION PACIFIC CORP	907818ES3	BAA1		3.7500 S	7/15/2025	100.89	5,000,000.00	4,999,814.02	5,150,194.17
UNION PACIFIC CORP	907818EV6	Baa1		4.3800 S	9/10/2038	98.52	2,000,000.00	1,997,033.08	2,019,786.67
UNION PACIFIC CORP	907818EW4	Baa1		4.5000 S	9/10/2048	98.84	5,000,000.00	4,994,995.08	5,069,030.00
UNION PACIFIC CORP	907818EY0	Baa1		3.9500 S	9/10/2028	99.94	7,000,000.00	6,983,356.45	7,151,841.28
UNITED PARCEL SERVICE	911312AJ5	A1		6.2000 S	1/15/2038	122.39	14,000,000.00	13,941,164.44	17,534,802.45
UNITED PARCEL SERVICE	911312BK1	A1		2.5000 S	4/1/2023	97.32	5,000,000.00	4,987,664.11	4,897,190.00
UNITED PARCEL SERVICE	911312BP0	A1		2.0500 S	4/1/2021	98.09	7,000,000.00	6,992,553.36	6,902,336.00
UNITED TECHNOLOGIES CORP	913017BJ7	A3		5.4000 S	5/1/2035	105.71	8,000,000.00	7,955,387.99	8,528,480.00
UNITED TECHNOLOGIES CORP	913017BV0	A3		3.1000 S	6/1/2022	97.54	10,000,000.00	9,904,945.89	9,779,453.33
UNITED TECHNOLOGIES CORP	913017CM9	A3		1.9000 S	5/4/2020	98.28	16,013,000.00	16,006,348.69	15,785,428.44
UNITED TECHNOLOGIES CORP	913017CX5	Baa1e		4.6200 S	11/16/2048	96.62	5,000,000.00	4,984,241.44	4,859,915.00
UNITED TECHNOLOGIES CORP	913017CY3	Baa1e		4.1200 S	11/16/2028	99.09	7,000,000.00	6,997,554.77	6,972,119.00
UNITEDHEALTH GROUP INC	91324PCM2	A3		2.7000 S	7/15/2020	99.63	5,000,000.00	4,999,029.34	5,043,510.00
UNITEDHEALTH GROUP INC	91324PCP5	A3		3.7500 S	7/15/2025	101.06	5,000,000.00	4,990,560.69	5,139,318.33
UNITEDHEALTH GROUP INC	91324PDC3	A3		1.9500 S	10/15/2020	98.20	7,000,000.00	6,992,925.85	6,902,697.67
UNITEDHEALTH GROUP INC	91324PDD1	A3		2.3750 S	10/15/2022	96.90	7,000,000.00	6,982,420.48	6,818,083.22
UNITEDHEALTH GROUP INC	91324PDE9	A3		2.9500 S	10/15/2027	94.85	7,000,000.00	6,947,478.28	6,683,325.44
UNITEDHEALTH GROUP INC	91324PDF6	A3		3.7500 S	10/15/2047	91.84	7,000,000.00	6,936,730.19	6,484,552.67
US BANCORP	91159HHA1	A1		4.1250 S	5/24/2021	102.28	7,000,000.00	6,992,572.38	7,189,333.08
US BANCORP	91159HHR4	A1		3.1500 S	4/27/2027	95.98	5,000,000.00	4,997,440.31	4,827,240.00
US BANK NA CINCINNATI	90331HNG4	A1		2.0500 S	10/23/2020	98.23	15,000,000.00	14,998,165.90	14,792,643.33
US BANK NA CINCINNATI	90331HNL3	A1		2.8500 S	1/23/2023	97.94	15,000,000.00	14,992,594.57	14,879,315.00
VENTAS REALTY LP	92277GAD9	Baa1		3.7500 S	5/1/2024	98.81	5,000,000.00	4,972,675.57	4,971,575.00
VERIZON COMMUNICATIONS	92343VCK8	Baa1		4.8620 S	8/21/2046	98.39	2,833,000.00	2,833,000.00	2,837,241.61
VERIZON COMMUNICATIONS	92343VCM4	Baa1		5.0120 S	8/21/2054	96.52	10,000,000.00	9,914,524.10	9,832,728.89
VERIZON COMMUNICATIONS	92343VCV4	Baa1		4.2720 S	1/15/2036	94.00	8,230,000.00	8,230,000.00	7,897,974.03
VERIZON COMMUNICATIONS	92343VCX0	Baa1		4.5220 S	9/15/2048	93.67	5,119,000.00	5,119,000.00	4,862,915.35
VERIZON COMMUNICATIONS	92343VCZ5	Baa1		4.6720 S	3/15/2055	92.05	6,233,000.00	6,233,000.00	5,823,500.92
VERIZON COMMUNICATIONS	92343VDU5	BAA1		5.2500 S	3/16/2037	104.69	5,000,000.00	5,299,759.38	5,311,247.50
VERIZON COMMUNICATIONS	92343VER1	Baa1		4.3300 S	9/21/2028	100.37	22,340,000.00	22,185,420.67	22,932,251.06
VISA INC	92826CAB8	A1		2.2000 S	12/14/2020	98.81	7,000,000.00	6,997,598.09	6,924,287.22

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
VISA INC	92826CAC6	A1		2.8000 S	12/14/2022	98.84	10,000,000.00	9,991,818.08	9,896,912.22
VISA INC	92826CAF9	A1		4.3000 S	12/14/2045	103.56	10,000,000.00	9,984,193.43	10,375,875.56
VODAFONE GROUP PLC	92857WBC3	Baa1		2.9500 S	2/19/2023	96.23	10,000,000.00	9,728,828.20	9,731,106.67
VODAFONE GROUP PLC	92857WBH2	BAA1		3.7500 S	1/16/2024	98.34	5,000,000.00	4,961,638.57	5,027,115.83
VODAFONE GROUP PLC	92857WBJ8	BAA1		4.1250 S	5/30/2025	98.80	3,000,000.00	2,972,993.89	2,974,614.25
VODAFONE GROUP PLC	92857WBK5	BAA1		4.3750 S	5/30/2028	96.93	7,000,000.00	6,913,354.87	6,811,751.53
VODAFONE GROUP PLC	92857WBL3	BAA1		5.0000 S	5/30/2038	93.48	5,000,000.00	4,906,827.02	4,695,712.78
VODAFONE GROUP PLC	92857WBM1	BAA1		5.2500 S	5/30/2048	93.70	7,000,000.00	6,945,014.36	6,590,701.83
WALGREENS BOOTS ALLIANCE	931427AC2	Baa2		4.8000 S	11/18/2044	91.36	5,000,000.00	4,999,254.79	4,596,541.67
WALGREENS BOOTS ALLIANCE	931427AF5	Baa2		3.3000 S	11/18/2021	99.49	5,000,000.00	4,993,998.52	4,994,388.33
WALGREENS BOOTS ALLIANCE	931427AH1	Baa2		3.8000 S	11/18/2024	98.47	10,250,000.00	10,377,640.23	10,139,718.61
WALGREENS BOOTS ALLIANCE	931427AQ1	Baa2		3.4500 S	6/1/2026	94.03	5,000,000.00	4,990,251.57	4,715,985.00
WAL-MART STORES	931142DW0	Aa2		3.6250 S	12/15/2047	92.56	5,000,000.00	4,992,570.53	4,635,820.56
WAL-MART STORES	931142DY6	Aa2		1.7500 S	10/9/2019	99.24	8,000,000.00	7,999,936.65	7,970,760.89
WAL-MART STORES	931142EA7	Aa2		1.9000 S	12/15/2020	98.40	15,000,000.00	14,986,352.26	14,772,951.67
WAL-MART STORES INC	931142DU4	Aa2		2.3500 S	12/15/2022	97.35	15,000,000.00	14,999,065.95	14,617,896.67
WAL-MART STORES INC	931142DV2	Aa2		2.6500 S	12/15/2024	96.70	10,000,000.00	9,997,547.97	9,681,337.78
WEC ENERGY GROUP INC	92939UAA4			3.3750 S	6/15/2021	99.76	7,000,000.00	6,997,646.34	6,993,399.00
WELLS FARGO & COMPANY	949746RW3	A2		3.0000 S	4/22/2026	93.16	10,000,000.00	9,667,839.68	9,373,760.00
WELLS FARGO & COMPANY	949746SK8	A2		3.0690 S	1/24/2023	97.12	20,000,000.00	5,918,231.16	19,691,485.00
WELLS FARGO & COMPANY	949746SP7	A2		3.5481 Q	2/11/2022	99.17	30,000,000.00	30,291,436.57	29,898,875.31
WELLS FARGO & COMPANY	94974BFR6	A2		3.0000 S	1/22/2021	99.49	12,000,000.00	11,993,584.56	12,098,268.00
WELLS FARGO & COMPANY	95000U2A0	A2		3.5840 S	5/22/2028	96.02	10,000,000.00	9,840,900.64	9,640,866.67
WELLS FARGO (WACHOVIA SUB	92976GAJ0	Aa3		6.6000 S	1/15/2038	123.13	6,000,000.00	7,783,474.95	7,570,136.00
WELLS FARGO BANK NA	94980VAG3	Aa3		5.9500 S	8/26/2036	115.20	1,000,000.00	1,194,604.91	1,172,707.72
WELLS FARGO BANK NA	94988J5G8	Aa2		2.1500 S	12/6/2019	99.12	10,000,000.00	10,018,130.58	9,926,900.56
WHIRLPOOL CORP	963320AQ9	Baa1		2.4000 S	3/1/2019	99.86	1,000,000.00	999,920.72	1,006,560.00
WILLIAMS PARTNERS LP	96950FAJ3	Baa3		3.3500 S	8/15/2022	97.06	5,000,000.00	4,972,453.81	4,916,407.78
WISCONSIN ENERGY CORP	976657AK2	A3		2.4500 S	6/15/2020	98.75	7,000,000.00	6,996,116.77	6,920,353.22
WISCONSIN ENERGY CORP	976657AL0	A3		3.5500 S	6/15/2025	97.21	7,000,000.00	6,999,185.76	6,815,702.44
WM WRIGLEY JR CO	982526AQ8	A2		3.3750 S	10/21/2020	100.26	5,000,000.00	4,998,610.44	5,046,032.50
WM WRIGLEY JR CO	982526AV7	A2		2.9000 S	10/21/2019	99.92	5,000,000.00	4,998,417.76	5,023,989.44

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
XCEL ENERGY (CALL 11/15/19)	98389BAM2	A3		4.7000 S	5/15/2020	101.23	13,000,000.00	13,052,343.57	13,238,323.23
ZOETIS INC	98978VAB9	Baa1		3.2500 S	2/1/2023	98.58	10,500,000.00	10,281,069.37	10,493,056.50
CORPORATE NOTES/BONDS TOTAL							3,841,846,000.00	3,859,319,472.40	3,864,975,467.37
				Instrument: FHLMC-G		FHLMC GOLD			
FG G61447	31335BTC0	AAA		3.5000 M	3/1/2048	100.00	5,058,912.09	4,932,213.75	5,073,637.16
FG G61604	31335BX92	AAA		3.0000 M	4/1/2047	97.54	5,088,515.07	4,864,207.55	4,976,115.29
FG Q51132	3132XTHJ0	AAA		4.0000 M	10/1/2047	102.04	14,480,913.88	14,580,059.22	14,824,143.72
FG Q56539	3132Y0HR4	AAA		4.5000 M	6/1/2048	103.58	5,190,448.55	5,382,147.63	5,395,878.18
FG Q59130	3132Y3EC4	AAA		4.0000 M	10/1/2048	102.01	19,742,895.80	19,968,088.21	20,168,903.05
FG Q59234	3132Y3HL1	AAA		4.0000 M	10/1/2048	101.96	9,918,396.20	9,976,966.75	10,146,319.32
FHLMC GOLD #A31402	31297LRX0	AAA		5.5000 M	2/1/2035	107.91	239,030.92	239,860.17	259,040.56
FHLMC GOLD 15YR #B14204	312966U51	AAA		4.5000 M	5/1/2019	100.03	24,322.80	24,322.57	24,421.21
FHLMC GOLD 15YR #G16066	3128ME6B2	AAA		2.5000 M	2/1/2032	97.65	28,953,372.60	29,193,436.74	28,334,257.53
FHLMC 10/20 #H09112	3128UNDR0	AAA		5.5000 M	11/1/2037	106.85	1,648,680.62	1,616,883.04	1,769,091.45
FHLMC GOLD # C00210	31292GGT7	AAA		8.0000 M	1/1/2023	106.60	76,869.90	77,254.54	82,452.47
FHLMC GOLD # G00198	31283GGF8	AAA		8.0000 M	1/1/2024	102.31	33,684.14	33,928.58	34,685.56
FHLMC GOLD # V83883	3132L9J48	AAA		3.0000 M	1/1/2048	97.53	9,871,147.75	9,657,575.82	9,652,469.87
FHLMC GOLD #A11732	31296K4R1	AAA		5.0000 M	8/1/2033	106.63	2,333,352.32	2,298,277.83	2,497,817.30
FHLMC GOLD #A11756	31296K5R0	AAA		5.0000 M	8/1/2033	106.63	1,077,914.50	1,085,274.67	1,153,890.31
FHLMC GOLD #A11952	31296LEZ0	AAA		5.0000 M	8/1/2033	106.63	1,905,071.00	1,924,813.09	2,039,348.80
FHLMC GOLD #A13227	31296MSQ3	AAA		5.0000 M	9/1/2033	106.63	3,339,161.64	3,318,864.69	3,574,520.17
FHLMC GOLD #A13315	31296MVG1	AAA		5.0000 M	9/1/2033	106.63	1,584,700.86	1,580,417.92	1,696,397.92
FHLMC GOLD #A13562	31296M5X3	AAA		5.0000 M	9/1/2033	106.63	1,651,313.26	1,640,838.96	1,767,705.47
FHLMC GOLD #A13802	31296NGK7	AAA		5.0000 M	9/1/2033	106.63	1,183,155.35	1,176,504.83	1,266,548.81
FHLMC GOLD #A14276	31296NXD4	AAA		5.5000 M	10/1/2033	107.72	779,494.36	784,146.64	843,267.68
FHLMC GOLD #A15228	31296PYZ9	AAA		5.0000 M	10/1/2033	106.63	1,689,156.23	1,634,679.00	1,808,215.15
FHLMC GOLD #A16641	31296RLW6	AAA		5.5000 M	12/1/2033	107.72	419,494.90	425,942.60	453,815.68
FHLMC GOLD #A16855	31296RTL2	AAA		5.5000 M	12/1/2033	107.72	504,340.98	507,286.56	545,603.56
FHLMC GOLD #A17666	31296SQT6	AAA		5.5000 M	1/1/2034	107.72	689,833.53	698,101.90	746,271.74
FHLMC GOLD #A24899	31297CNQ9	AAA		6.0000 M	7/1/2034	107.44	266,192.27	272,513.27	287,338.96
FHLMC GOLD #A26688	31297END4	AAA		6.0000 M	9/1/2034	110.76	530,618.15	539,834.75	590,349.09

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #A46033	3128K6V23	AAA		6.0000 M	7/1/2035	105.03	148,211.76	150,651.28	156,406.06
FHLMC GOLD #A94193	312942US2	AAA		4.0000 M	10/1/2040	102.96	5,951,553.65	5,970,971.70	6,147,614.51
FHLMC GOLD #A94389	3129422W4	AAA		4.0000 M	10/1/2040	102.96	3,350,324.76	3,314,719.64	3,460,693.75
FHLMC GOLD #A94694	312943GB3	AAA		4.0000 M	11/1/2040	102.96	16,900,075.03	16,901,506.16	17,456,810.58
FHLMC GOLD #A94696	312943GD9	AAA		4.0000 M	11/1/2040	102.96	3,674,637.52	3,676,415.09	3,795,689.79
FHLMC GOLD #A94807	312943KU6	AAA		4.0000 M	11/1/2040	102.96	4,334,384.50	4,288,650.17	4,477,170.95
FHLMC GOLD #A95129	312943VW0	AAA		4.0000 M	11/1/2040	102.96	5,548,782.72	5,550,108.67	5,731,574.94
FHLMC GOLD #A95645	312944HW4	AAA		4.0000 M	12/1/2040	102.96	19,443,384.61	19,130,378.81	20,083,903.28
FHLMC GOLD #A96639	312945LU0	AAA		4.5000 M	12/1/2040	104.64	3,441,131.69	3,510,917.11	3,613,691.24
FHLMC GOLD #A96870	312945T32	AAA		3.5000 M	2/1/2041	100.91	16,500,938.10	15,552,500.29	16,699,161.74
FHLMC GOLD #A96982	312945XK9	AAA		4.5000 M	2/1/2041	104.58	1,983,320.66	2,023,109.77	2,081,681.45
FHLMC GOLD #A97047	312945ZL5	AAA		4.5000 M	2/1/2041	104.58	21,601,579.03	22,087,459.86	22,672,891.93
FHLMC GOLD #C00290	31292GKB1	AAA		6.5000 M	1/1/2024	104.98	191,311.55	185,258.55	201,884.27
FHLMC GOLD #C00425	31292GPJ9	AAA		7.5000 M	10/1/2025	109.59	164,273.40	165,029.94	181,058.71
FHLMC GOLD #C00428	31292GPM2	AAA		7.5000 M	11/1/2025	109.16	113,981.62	114,587.91	125,139.39
FHLMC GOLD #C00438	31292GPX8	AAA		7.0000 M	12/1/2025	108.13	96,854.87	96,810.99	105,297.99
FHLMC GOLD #C00742	31292GZF6	AAA		6.5000 M	4/1/2029	110.75	95,508.15	92,218.46	106,295.34
FHLMC GOLD #C00760	31292GZZ2	AAA		6.5000 M	5/1/2029	110.86	218,359.48	209,789.94	243,262.78
FHLMC GOLD #C00785	31292G2S4	AAA		6.5000 M	6/1/2029	110.91	102,123.86	98,144.86	113,817.17
FHLMC GOLD #C00835	31292G4U7	AAA		6.5000 M	7/1/2029	110.82	394,385.66	384,080.50	439,180.25
FHLMC GOLD #C00896	31292G7H3	AAA		7.5000 M	12/1/2029	114.14	108,527.50	108,310.28	124,549.30
FHLMC GOLD #C00910	31292HAK0	AAA		7.5000 M	1/1/2030	114.52	54,808.75	54,386.00	63,108.55
FHLMC GOLD #C01271	31292HMU5	AAA		6.5000 M	12/1/2031	111.90	123,808.00	124,339.30	139,210.63
FHLMC GOLD #C01277	31292HM27	AAA		7.0000 M	11/1/2031	113.62	120,470.71	123,008.11	137,584.75
FHLMC GOLD #C01598	31292HX33	AAA		5.0000 M	8/1/2033	106.63	1,180,549.80	1,167,625.38	1,263,759.96
FHLMC GOLD #C01622	31292HYT5	AAA		5.0000 M	9/1/2033	106.63	1,525,571.60	1,513,303.98	1,633,100.55
FHLMC GOLD #C01623	31292HYU2	AAA		5.5000 M	9/1/2033	107.72	884,286.90	877,172.00	956,633.98
FHLMC GOLD #C01674	31292H2F0	AAA		5.5000 M	11/1/2033	107.72	1,882,183.67	1,890,427.01	2,036,172.68
FHLMC GOLD #C03601	31292LAA3	AAA		3.5000 M	1/1/2041	100.91	7,461,636.30	7,063,596.92	7,551,272.11
FHLMC GOLD #C19467	31293FQU4	AAA		6.5000 M	12/1/2028	105.78	65,994.90	66,483.04	70,166.47
FHLMC GOLD #C22347	31293KTC0	AAA		6.0000 M	2/1/2029	108.23	133,331.03	132,121.82	144,968.66
FHLMC GOLD #C23918	31293MK76	AAA		6.5000 M	3/1/2029	104.88	112,282.21	112,227.11	118,374.20

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Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #C25795	31293PNL5	AAA		6.5000 M	4/1/2029	105.16	72,692.30	72,656.51	76,839.75
FHLMC GOLD #C28188	31293SCZ0	AAA		6.5000 M	6/1/2029	109.90	79,069.16	76,160.55	87,322.29
FHLMC GOLD #C29186	31293TF36	AAA		6.5000 M	7/1/2029	109.99	105,188.90	102,370.15	116,269.77
FHLMC GOLD #C29188	31293TF51	AAA		6.5000 M	5/1/2029	104.23	38,235.43	36,467.61	40,059.11
FHLMC GOLD #C29245	31293THW0	AAA		6.5000 M	7/1/2029	110.27	42,661.35	40,579.15	47,273.08
FHLMC GOLD #C29249	31293TH26	AAA		6.0000 M	7/1/2029	106.74	107,918.80	100,913.49	115,734.59
FHLMC GOLD #C29986	31293UCX0	AAA		6.5000 M	8/1/2029	106.50	125,620.25	121,467.49	134,463.44
FHLMC GOLD #C35366	31294B6B6	AAA		7.5000 M	1/1/2030	100.94	11,714.50	11,623.95	11,897.22
FHLMC GOLD #C64130	31287PST1	AAA		6.5000 M	2/1/2032	110.61	97,655.20	98,300.04	108,543.97
FHLMC GOLD #C70138	31287XEK8	AAA		6.5000 M	8/1/2032	108.21	180,226.74	185,685.71	196,002.22
FHLMC GOLD #C80343	31335GLY9	AAA		7.0000 M	9/1/2025	107.87	61,621.41	61,120.88	66,827.46
FHLMC GOLD #C80349	31335GL60	AAA		7.5000 M	10/1/2025	108.96	80,617.37	80,939.79	88,342.86
FHLMC GOLD #D64823	3128F4LC3	AAA		7.0000 M	10/1/2025	103.40	70,390.49	69,817.79	73,191.61
FHLMC GOLD #D67588	3128F7ND2	AAA		7.0000 M	1/1/2026	100.59	13,308.87	13,321.84	13,464.64
FHLMC GOLD #G00474	31283GQ34	AAA		9.0000 M	4/1/2025	111.17	95,932.86	97,797.37	107,372.50
FHLMC GOLD #G00487	31283GRG4	AAA		7.0000 M	6/1/2026	109.00	66,274.59	66,905.46	72,623.60
FHLMC GOLD #G00853	31283G5N3	AAA		7.0000 M	1/1/2028	109.52	196,856.86	198,799.65	216,741.33
FHLMC GOLD #G00920	31283HAV7	AAA		7.0000 M	5/1/2028	111.02	53,153.51	53,654.87	59,319.06
FHLMC GOLD #G00921	31283HAW5	AAA		7.5000 M	4/1/2028	111.63	89,601.27	90,568.32	100,579.01
FHLMC GOLD #G00983	31283HCU7	AAA		6.5000 M	11/1/2028	109.99	63,232.52	63,205.94	69,889.51
FHLMC GOLD #G01309	31283HN27	AAA		7.0000 M	8/1/2031	113.56	57,115.96	58,344.86	65,193.18
FHLMC GOLD #G01477	31283HUA1	AAA		6.0000 M	12/1/2032	109.98	266,694.62	270,739.11	294,634.47
FHLMC GOLD #G01534	31283HV36	AAA		6.0000 M	4/1/2033	110.19	398,623.15	402,531.49	441,248.12
FHLMC GOLD #G01823	3128LXAY6	AAA		6.0000 M	5/1/2035	110.53	668,147.00	678,920.66	741,824.73
FHLMC GOLD #G01886	3128LXCX6	AAA		4.5000 M	8/1/2035	104.65	689,943.26	652,826.73	724,608.29
FHLMC GOLD #G01890	3128LXC32	AAA		4.5000 M	10/1/2035	104.65	603,292.93	575,089.29	633,604.35
FHLMC GOLD #G02086	3128LXJ76	AAA		5.0000 M	2/1/2036	106.37	4,059,184.32	3,936,581.83	4,334,569.27
FHLMC GOLD #G02178	3128LXM31	AAA		4.5000 M	3/1/2036	104.65	955,484.29	892,883.56	1,003,491.07
FHLMC GOLD #G02231	3128LXPQ7	AAA		4.5000 M	6/1/2036	104.65	944,341.20	880,175.52	991,788.28
FHLMC GOLD #G07299	3128M9NQ1	AAA		3.0000 M	2/1/2043	98.25	14,187,386.20	14,658,921.75	13,974,946.47
FHLMC GOLD #G07322	3128M9PF3	AAA		3.5000 M	4/1/2043	100.70	24,945,420.53	25,132,237.91	25,193,439.48
FHLMC GOLD #G08003	3128MJAD2	AAA		6.0000 M	7/1/2034	110.64	1,340,935.50	1,370,929.53	1,490,258.68

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Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #G08006	3128MJAG5	AAA		6.0000 M	8/1/2034	110.64	1,503,340.05	1,537,273.94	1,670,753.71
FHLMC GOLD #G08122	3128MJD49	AAA		5.5000 M	4/1/2036	107.90	2,449,798.17	2,402,965.39	2,654,680.24
FHLMC GOLD #G08642	3128MJWC0	AAA		4.0000 M	5/1/2045	102.21	5,440,175.47	5,717,455.64	5,578,705.92
FHLMC GOLD #G08732	3128MJY61	AAA		3.0000 M	11/1/2046	97.54	3,792,908.12	3,738,097.24	3,709,127.27
FHLMC GOLD #G08776	3128MJ2J8	AAA		4.5000 M	8/1/2047	103.57	2,365,380.63	2,484,401.36	2,458,588.18
FHLMC GOLD #G08781	3128MJ2P4	AAA		4.5000 M	9/1/2047	103.57	3,325,322.55	3,499,861.69	3,456,356.96
FHLMC GOLD #G61281	31335BM60	AAA		3.5000 M	1/1/2048	100.09	4,663,908.30	4,645,958.65	4,681,479.07
FHLMC GOLD #GO1041	31283HEN1	AAA		6.0000 M	6/1/2029	108.68	144,600.46	135,934.61	157,873.00
FHLMC GOLD #N30126(RELO)	31281AD74	AAA		6.0000 M	8/1/2032	106.92	332,760.42	340,479.18	357,448.80
FHLMC GOLD #Q00055	3132GDBY7	AAA		3.5000 M	4/1/2041	100.79	12,415,004.16	11,737,906.12	12,548,677.43
FHLMC GOLD #Q02427	3132GFVU8	AAA		4.5000 M	8/1/2041	104.58	4,001,726.59	4,166,749.86	4,200,188.47
FHLMC GOLD #Q10217	3132HLG23	AAA		3.0000 M	8/1/2042	98.25	542,650.47	523,851.58	534,524.63
FHLMC GOLD #Q10538	3132HLS38	AAA		3.0000 M	8/1/2042	98.25	419,894.04	405,347.75	413,606.74
FHLMC GOLD #Q11786	3132HM6X4	AAA		3.0000 M	10/1/2042	98.25	14,537,764.11	14,122,158.74	14,320,077.41
FHLMC GOLD #Q12470	3132HNW70	AAA		3.0000 M	11/1/2042	98.25	847,728.22	818,557.41	835,034.32
FHLMC GOLD #Q13093	3132HPNJ9	AAA		3.0000 M	11/1/2042	98.25	4,543,910.12	4,387,548.45	4,475,870.78
FHLMC GOLD #Q13150	3132HPQB3	AAA		3.0000 M	11/1/2042	98.25	2,386,630.03	2,304,500.87	2,350,892.58
FHLMC GOLD #Q13479	3132HP2L7	AAA		3.0000 M	11/1/2042	98.25	220,077.49	212,504.41	216,782.19
FHLMC GOLD #Q13953	3132HQMA7	AAA		3.0000 M	12/1/2042	98.25	7,900,234.66	7,675,644.62	7,781,937.59
FHLMC GOLD #Q14192	3132HQUR1	AAA		3.0000 M	1/1/2043	98.25	1,346,110.15	1,299,900.03	1,325,953.28
FHLMC GOLD #Q14696	3132HRGD6	AAA		3.0000 M	1/1/2043	98.25	3,448,573.62	3,330,543.22	3,396,935.43
FHLMC GOLD #Q14697	3132HRGE4	AAA		3.0000 M	1/1/2043	98.25	9,548,613.76	9,869,708.03	9,405,634.53
FHLMC GOLD #Q15431	3132J6PR9	AAA		3.0000 M	2/1/2043	98.17	394,811.79	381,340.76	388,588.03
FHLMC GOLD #Q15635	3132J6V50	AAA		3.0000 M	2/1/2043	98.25	163,686.96	158,101.63	161,236.22
FHLMC GOLD #Q15788	3132J62W3	AAA		3.0000 M	2/1/2043	98.25	651,834.24	629,592.63	642,073.59
FHLMC GOLD #Q15789	3132J62X1	AAA		3.0000 M	2/1/2043	98.25	1,204,723.83	1,163,614.98	1,186,684.81
FHLMC GOLD #Q15849	3132J65K6	AAA		3.5000 M	2/1/2043	100.76	45,538,216.56	47,338,408.56	46,016,380.80
FHLMC GOLD #Q17034	3132J8HL7	AAA		3.0000 M	3/1/2043	98.17	1,176,402.63	1,136,384.33	1,157,857.01
FHLMC GOLD #Q17303	3132J8RZ5	AAA		3.0000 M	4/1/2043	98.17	5,527,224.82	5,372,220.26	5,440,092.06
FHLMC GOLD #Q17580	3132J82N9	AAA		3.0000 M	4/1/2043	98.17	8,322,407.65	8,122,659.70	8,191,211.02
FHLMC GOLD #Q17639	3132J84Z0	AAA		3.0000 M	4/1/2043	98.17	27,036,990.32	26,388,091.90	26,610,771.48
FHLMC GOLD #Q17970	3132J9JQ2	AAA		3.0000 M	5/1/2043	98.17	8,334,933.38	8,134,802.23	8,203,539.33

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Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #Q18088	3132J9NE4	AAA		3.5000 M	4/1/2043	100.70	4,650,431.42	4,651,662.64	4,696,667.76
FHLMC GOLD #Q18113	3132J9N79	AAA		3.5000 M	5/1/2043	100.70	14,475,123.72	14,570,766.64	14,619,042.11
FHLMC GOLD #Q18230	3132J9SU3	AAA		3.5000 M	5/1/2043	100.70	9,127,057.80	9,129,475.31	9,217,803.59
FHLMC GOLD #Q19070	3132JAQY4	AAA		3.5000 M	6/1/2043	100.70	5,394,781.34	5,396,202.22	5,448,418.78
FHLMC GOLD #Q19339	3132JAZD0	AAA		3.5000 M	6/1/2043	100.70	25,490,618.92	25,919,121.48	25,744,057.64
FHLMC GOLD #Q19435	3132JA4V4	AAA		3.5000 M	7/1/2043	100.70	6,762,750.63	6,764,532.37	6,829,988.69
FHLMC GOLD #Q19939	3132JBPZ0	AAA		3.0000 M	7/1/2043	98.17	466,757.16	451,107.95	459,398.89
FHLMC GOLD #Q20015	3132JMAQ2	AAA		3.5000 M	7/1/2043	100.70	10,402,538.44	10,466,081.66	10,505,964.74
FHLMC GOLD #Q20377	3132JMM22	AAA		3.5000 M	8/1/2043	100.70	5,806,588.16	5,839,939.70	5,864,319.88
FHLMC GOLD #Q33774	3132QQFQ0	AAA		4.0000 M	6/1/2045	102.21	4,552,306.52	4,785,564.65	4,668,228.36
FHLMC GOLD #Q42200	3132WFNS4	AAA		3.5000 M	8/1/2046	100.14	3,520,084.05	3,557,769.57	3,535,128.91
FHLMC GOLD #Q43891	3132WHKD6	AAA		4.5000 M	10/1/2046	103.56	12,122,466.27	12,954,116.46	12,598,978.25
FHLMC GOLD #Q44452	3132WH5N1	AAA		3.0000 M	11/1/2046	97.54	8,489,320.60	8,386,761.00	8,301,800.30
FHLMC GOLD #Q45094	3132WJUU3	AAA		3.0000 M	12/1/2046	97.54	16,138,476.48	15,945,089.40	15,781,995.19
FHLMC GOLD #Q45185	3132WJXP1	AAA		3.0000 M	12/1/2046	97.56	3,191,492.98	3,100,744.39	3,121,455.73
FHLMC GOLD #Q46626	3132WLLG9	AAA		4.0000 M	3/1/2047	102.04	8,627,527.99	8,828,356.85	8,832,019.43
FHLMC GOLD #Q51774	3132XT6L7	AAA		3.5000 M	10/1/2047	99.99	9,248,989.70	9,258,492.47	9,274,825.22
FHLMC GOLD #Q53112	3132XVN66	AAA		3.0000 M	8/1/2047	97.56	3,406,660.68	3,313,591.16	3,331,901.65
FHLMC GOLD #Q53374	3132XVXC2	AAA		3.5000 M	12/1/2047	100.02	4,906,547.45	4,972,584.17	4,921,954.76
FHLMC GOLD #Q53640	3132XWBJ9	AAA		3.5000 M	1/1/2048	99.98	4,682,494.20	4,682,494.20	4,695,366.27
FHLMC GOLD #Q53867	3132XWJM4	AAA		3.5000 M	1/1/2048	100.11	9,439,054.50	9,416,699.82	9,476,998.58
FHLMC GOLD #Q54284	3132XWXN6	AAA		3.5000 M	2/1/2048	100.02	8,176,207.82	8,155,793.03	8,201,882.27
FHLMC GOLD #Q54853	3132XXMB2	AAA		3.5000 M	3/1/2048	99.99	2,123,431.78	2,121,864.62	2,129,366.34
FHLMC GOLD #V80006	3132L5AF0	AAA		3.0000 M	4/1/2043	98.17	21,046,553.19	20,914,750.65	20,714,769.38
FHLMC GOLD #V83344	3132L8WD5	AAA		4.0000 M	8/1/2047	102.04	8,582,504.80	8,888,363.75	8,785,929.35
FHLMC GOLD #V83421	3132L8YS0	AAA		4.0000 M	9/1/2047	102.04	3,435,554.88	3,544,123.12	3,516,984.85
FHLMC GOLD #V83907	3132L9KU8	AAA		4.0000 M	1/1/2048	102.04	2,645,584.52	2,709,785.97	2,708,290.62
FHLMC GOLD 15YR #B11726	3129634K4	AAA		5.0000 M	1/1/2019	100.00	12,076.06	12,076.06	12,126.32
FHLMC GOLD 15YR #B11949	312964EW5	AAA		5.0000 M	1/1/2019	100.00	9,988.50	9,988.50	10,030.62
FHLMC GOLD 15YR #B15067	312967TY8	AAA		4.5000 M	6/1/2019	100.09	41,462.92	41,410.66	41,656.49
FHLMC GOLD 15YR #G13085	3128MBUJ4	AAA		4.5000 M	4/1/2023	102.14	172,265.23	178,480.90	176,603.99
FHLMC GOLD 15YR #G13678	3128MCJX4	AAA		4.5000 M	12/1/2019	100.03	31,405.50	31,596.57	31,532.77

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Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD 15YR #G13815	3128MCN84	AAA		4.5000 M	5/1/2025	102.95	6,944,302.14	7,092,643.33	7,175,069.13
FHLMC GOLD 15YR #G14214	3128MC3X1	AAA		4.5000 M	12/1/2022	100.74	81,260.81	84,068.63	82,170.73
FHLMC GOLD 15YR #G14932	3128MDVZ3	AAA		4.5000 M	10/1/2020	100.06	12,827.55	13,054.02	12,884.10
FHLMC GOLD 15YR #G15309	3128MEDN8	AAA		3.5000 M	6/1/2022	101.22	1,828,627.64	1,878,847.66	1,856,248.50
FHLMC GOLD 15YR #G15527	3128MELG4	AAA		3.5000 M	5/1/2030	101.59	8,954,807.84	9,299,050.20	9,123,492.19
FHLMC GOLD 15YR #G15529	3128MELJ8	AAA		3.5000 M	6/1/2030	101.59	5,207,318.58	5,412,317.45	5,305,411.01
FHLMC GOLD 15YR #G18002	3128MMAC7	AAA		5.0000 M	7/1/2019	100.25	81,252.30	81,250.21	81,790.55
FHLMC GOLD 15YR #G18492	3128MMRN5	AAA		3.0000 M	1/1/2029	100.22	17,417,448.90	17,715,067.79	17,498,854.62
FHLMC GOLD 15YR #G18521	3128MMSK0	AAA		3.5000 M	8/1/2029	101.70	2,552,236.66	2,659,098.50	2,603,031.02
FHLMC GOLD 15YR #G18534	3128MMSY0	AAA		3.0000 M	12/1/2029	99.91	12,334,992.34	12,666,110.05	12,354,934.48
FHLMC GOLD 15YR #G18535	3128MMSZ7	AAA		3.5000 M	12/1/2029	101.70	1,188,712.35	1,237,364.55	1,212,370.08
FHLMC GOLD 15YR #J11961	3128PRFA2	AAA		4.5000 M	4/1/2025	103.04	194,733.27	203,128.69	201,375.25
FHLMC GOLD 15YR #J12020	3128PRG52	AAA		4.0000 M	4/1/2025	102.47	6,449,431.07	6,499,146.01	6,630,355.10
FHLMC GOLD 15YR #J13760	3128PTE92	AAA		3.5000 M	12/1/2025	101.54	2,232,857.25	2,322,642.77	2,273,647.50
FHLMC GOLD 15YR #J35872	31307SQZ9	AAA		2.5000 M	12/1/2031	97.65	13,860,520.04	13,994,944.63	13,564,138.08
FHLMC GOLD 15YR #J35874	31307SQ30	AAA		2.5000 M	12/1/2031	97.65	14,701,254.42	14,840,285.23	14,386,894.61
FHLMC GOLD 15YR #J36132	31307SY56	AAA		2.5000 M	2/1/2032	97.65	18,075,191.90	18,245,647.19	17,688,686.65
FHLMC GOLD 20YR #C90524	31335HSM6	AAA		6.5000 M	2/1/2022	103.97	166,260.50	166,806.56	173,759.58
FHLMC GOLD 20YR #C90945	3128P7BN2	AAA		5.0000 M	1/1/2026	104.67	1,462,950.27	1,445,314.18	1,537,429.63
FHLMC GOLD TOTAL							802,412,538.80	805,362,032.09	810,384,590.80
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FN AS4474	3138WD6L0			3.0000 M	2/1/2045		87,021.12	84,410.49	84,504.27
FN AS6532	3138WGHJ6	AAA		4.5000 M	1/1/2046	103.85	14,905,814.24	15,459,147.49	15,534,840.80
FN AS7253	3138WHBX9	AAA		4.5000 M	5/1/2046	103.58	10,531,880.86	10,924,462.33	10,948,245.55
FN AS8056	3138WH5S7			3.0000 M	10/1/2046		83,867.11	81,351.10	81,441.86
FN BC9083	3140F5CV3	AAA		3.0000 M	12/1/2046	97.57	5,247,036.30	5,054,195.19	5,132,724.59
FN BH8775	3140GXXD8			3.0000 M	9/1/2047		170,164.68	165,059.74	165,244.35
FN BH8786	3140GXXQ9			3.0000 M	9/1/2047		139,725.35	135,533.59	135,685.37
FN BJ2243	3140H3P59			3.0000 M	11/1/2047		58,312.17	56,562.80	56,626.17
FN BJ5623	3140H7G92			4.5000 M	1/1/2048		46,066.16	47,485.93	47,560.86
FN BJ5975	3140H7T98			4.5000 M	5/1/2048		916,289.09	944,529.41	946,017.97

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FN BK0232	3140HDHJ6	AAA		3.5000 M	3/1/2048	100.00	12,537,825.63	12,283,851.65	12,574,557.66
FN BK1148	3140HEH21	AAA		4.0000 M	4/1/2048	102.00	5,865,393.65	5,870,828.42	6,002,180.31
FN BK3283	3140HGUH8	AAA		4.5000 M	4/1/2048	103.59	7,445,758.80	7,679,602.16	7,725,395.44
FN BK4769	3140HJJP7	AAA		5.0000 M	8/1/2048	104.85	7,866,094.64	8,241,305.68	8,280,333.39
FN BK5137	3140HJV73			4.5000 M	5/1/2048		42,742.67	44,060.01	44,129.46
FN BK7608	3140HMN26			4.0000 M	9/1/2048		10,000,007.20	10,150,788.56	10,165,233.45
FN BK7616	3140HMPA6	AAA		5.0000 M	9/1/2048	104.85	4,786,943.04	5,019,014.60	5,039,029.60
FN BK8810	3140HNYG1			4.0000 M	8/1/2048		12,300,000.00	12,484,500.00	12,502,266.67
FN BM4340	3140J8ZE6	AAA		3.0000 M	3/1/2047	97.57	5,198,855.45	4,971,988.93	5,085,593.14
FN BM5024	3140J9SN2	AAA		3.0000 M	11/1/2048	97.54	8,785,982.43	8,393,118.21	8,586,584.15
FN BN0635	3140JGV51	AAA		3.5000 M	9/1/2048	100.00	4,983,234.43	4,898,567.74	4,997,595.43
FN CA1050	3140Q8EY7	AAA		3.0000 M	1/1/2048	97.54	4,799,999.62	4,522,325.14	4,694,148.00
FN CA2316	3140Q9SE4	AAA		4.0000 M	7/1/2048	101.97	4,854,558.07	4,894,787.19	4,966,557.86
FN CA2452	3140Q9WN9	AAA		3.5000 M	9/1/2048	100.00	4,892,963.68	4,786,680.78	4,907,298.14
FN CA2581	3140Q92P7	AAA		4.0000 M	11/1/2048	102.61	10,897,913.47	10,944,794.64	11,218,289.37
FN MA3143	31418CP57			3.0000 M	9/1/2047		378,961.88	367,593.02	368,003.54
FN MA3147	31418CP99			3.0000 M	10/1/2047		5,647,375.92	5,477,954.66	5,484,072.99
FN MA3212	31418CSA3	AAA		4.5000 M	12/1/2047	103.59	3,473,324.92	3,600,480.31	3,610,998.97
FN MA3275	31418CT95			3.0000 M	2/1/2048		2,100,000.08	2,037,000.08	2,039,275.00
FN MA3278	31418CUC6	AAA		4.5000 M	2/1/2048	103.59	8,820,298.10	9,130,810.06	9,169,913.12
FN MA3307	31418CU93	AAA		4.5000 M	3/1/2048	103.59	3,370,357.86	3,493,378.97	3,503,950.84
FN MA3332	31418CV27	AAA		3.5000 M	4/1/2048	100.00	15,052,771.17	14,906,611.95	15,079,625.14
FN MA3334	31418CV43	AAA		4.5000 M	4/1/2048	103.57	4,709,924.03	4,885,397.15	4,895,647.22
FN MA3377	31418CXF6			3.0000 M	5/1/2048		96,928.04	94,020.20	94,125.01
FN MA3401	31418CX74			3.0000 M	6/1/2048		151,654.18	147,104.55	147,269.29
FN MA3444	31418CZJ6			4.5000 M	8/1/2048		1,294,900.18	1,334,809.41	1,336,913.21
FN MA3495	31418C3D4	AAA		4.0000 M	10/1/2048	102.02	4,951,478.99	4,991,728.37	5,068,124.93
FN MA3530	31418C4Q4	AAA		3.0000 M	10/1/2048	97.54	5,251,139.35	5,016,895.92	5,135,148.85
FN MA3548	31418C5J9	AAA		3.5000 M	11/1/2048	100.00	4,881,722.41	4,760,989.17	4,895,791.36
FNCL 5 1/19	01F050619	AAA		5.0000 M	1/1/2049	104.74	7,600,000.00	7,947,640.63	7,973,886.22
FNMA 10/20 POOL #256973	31371NMW2	AAA		6.5000 M	11/1/2037	111.42	340,743.09	344,107.55	381,516.69
FNMA 20YR POOL # 253886	31371J6X7	AAA		6.5000 M	7/1/2021	103.01	32,109.24	32,148.82	33,249.93

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA 20YR POOL #254296	31371KNM9	AAA		6.5000 M	4/1/2022	103.91	168,323.10	168,613.05	175,821.75
FNMA 20YR POOL #254305	31371KNW7	AAA		6.5000 M	5/1/2022	104.03	207,769.58	209,341.49	217,263.42
FNMA 20YR POOL #254764	31371K5Z0	AAA		5.5000 M	6/1/2023	105.69	927,627.12	934,511.52	984,630.63
FNMA 20YR POOL #254800	31371K7M7	AAA		5.5000 M	7/1/2023	105.69	1,186,534.20	1,195,605.29	1,259,448.28
FNMA 20YR POOL #254831	31371LA82	AAA		5.0000 M	8/1/2023	104.71	563,143.50	566,826.65	592,011.43
FNMA 20YR POOL #255030	31371LHF9	AAA		5.5000 M	12/1/2023	105.69	520,108.82	524,948.52	552,069.83
FNMA 20YR POOL #255362	31371LTT6	AAA		6.0000 M	8/1/2024	106.07	1,028,641.10	1,043,278.44	1,096,268.21
FNMA 20YR POOL #255628	31371L4M8	AAA		5.5000 M	2/1/2025	105.73	893,705.41	904,522.86	949,028.15
FNMA 20YR POOL #255668	31371L6D6	AAA		5.5000 M	3/1/2025	105.73	997,369.00	1,008,736.81	1,059,109.27
FNMA 20YR POOL #255731	31371MA80	AAA		5.0000 M	6/1/2025	104.72	1,628,587.49	1,629,447.91	1,712,259.78
FNMA 20YR POOL #256086	31371MNB9	AAA		5.0000 M	12/1/2025	104.72	836,865.90	826,939.46	879,861.94
FNMA 20YR POOL #357700	31376KKM7	AAA		5.5000 M	1/1/2025	105.80	1,014,651.50	1,026,150.46	1,078,162.49
FNMA DWARF POOL # AS3832	3138WDHJ3	AAA		3.0000 M	11/1/2029	100.08	9,238,425.35	9,473,333.67	9,269,317.06
FNMA DWARF POOL #357740	31376KLV6	AAA		5.5000 M	3/1/2020	100.93	197,530.25	198,173.29	200,265.35
FNMA DWARF POOL #820408	31406UNZ7	AAA		5.5000 M	4/1/2020	100.97	114,770.42	115,167.86	116,409.03
FNMA DWARF POOL #890262	31410LB76	AAA		4.0000 M	8/1/2020	100.23	109,564.58	111,742.27	110,184.22
FNMA DWARF POOL #931361	31412PWW7	AAA		4.0000 M	6/1/2019	99.92	214,571.34	215,915.38	215,123.24
FNMA DWARF POOL #AB2047	31416XHZ6	AAA		3.0000 M	1/1/2026	100.24	4,882,568.99	4,805,618.06	4,906,501.42
FNMA DWARF POOL #AB4285	31417AXP9	AAA		3.5000 M	1/1/2027	101.51	4,365,339.79	4,557,869.92	4,444,053.24
FNMA DWARF POOL #AB4494	31417A7G8	AAA		3.5000 M	2/1/2027	101.51	3,583,456.29	3,741,949.87	3,648,070.75
FNMA DWARF POOL #AB9778	31417G2L9	AAA		2.5000 M	7/1/2028	98.58	7,469,791.23	7,478,416.08	7,379,377.07
FNMA DWARF POOL #AD2331	31418PSV8	AAA		4.0000 M	3/1/2025	102.50	1,379,007.84	1,390,958.67	1,418,067.69
FNMA DWARF POOL #AL4902	3138EMNU1	AAA		2.5000 M	2/1/2029	98.58	12,626,970.90	12,644,521.44	12,474,134.19
FNMA DWARF POOL #AL9030	3138ERA83	AAA		3.0000 M	8/1/2031	99.89	5,211,842.63	5,357,242.74	5,218,894.61
FNMA DWARF POOL #AS8198	3138WJDC9	AAA		3.0000 M	10/1/2031	99.89	28,242,094.16	29,028,026.65	28,280,307.24
FNMA DWARF POOL #AS9509	3138WKR72	AAA		3.0000 M	4/1/2032	99.84	31,404,863.88	32,263,683.13	31,434,610.16
FNMA DWARF POOL #AT2762	3138WQB84	AAA		2.5000 M	5/1/2028	98.58	3,142,598.16	3,146,050.59	3,104,560.08
FNMA DWARF POOL #AT6113	3138WTYK6	AAA		2.5000 M	7/1/2028	98.58	5,794,653.96	5,782,046.27	5,724,515.20
FNMA DWARF POOL #AT7745	3138WVTB7	AAA		2.5000 M	6/1/2028	98.58	9,484,746.89	9,464,079.96	9,369,943.89
FNMA DWARF POOL #AU0278	3138WZJY9	AAA		2.5000 M	7/1/2028	98.58	7,692,272.34	7,700,682.86	7,599,165.57
FNMA DWARF POOL #AU7224	3138X7A29	AAA		2.5000 M	9/1/2028	98.58	5,092,615.86	5,085,152.98	5,030,974.62
FNMA DWARF POOL #AU9070	3138X9CG2	AAA		2.5000 M	9/1/2028	98.58	6,380,333.63	6,387,617.09	6,303,106.36

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA DWARF POOL #AV2321	3138XDSK7	AAA		3.0000 M	12/1/2028	100.39	3,794,588.20	3,856,775.29	3,818,861.47
FNMA DWARF POOL #AX7597	3138Y9NP9	AAA		3.0000 M	1/1/2030	100.08	4,207,114.19	4,333,006.80	4,221,181.79
FNMA DWARF POOL #AY4853	3138YJMB9	AAA		3.0000 M	6/1/2030	99.98	10,326,491.83	10,628,441.79	10,350,017.23
FNMA DWARF POOL #AY6512	3138YLGW5	AAA		3.5000 M	3/1/2030	101.58	12,217,253.67	12,704,791.53	12,445,707.66
FNMA DWARF POOL #BD6411	3140FEDR2	AAA		3.0000 M	9/1/2031	99.88	3,771,942.11	3,876,994.80	3,776,681.86
FNMA DWARF POOL #BD8923	3140FG4H9	AAA		3.0000 M	10/1/2031	99.88	12,346,754.15	12,688,852.56	12,362,269.89
FNMA DWARF POOL #BE2899	3140FNHG1	AAA		3.0000 M	11/1/2031	99.88	10,978,847.01	11,281,488.16	10,992,643.12
FNMA DWARF POOL #MA0815	31417Y3Z8	AAA		3.5000 M	8/1/2021	101.22	2,952,955.12	3,036,174.28	2,997,558.79
FNMA POOL # 125248	31365EBR3	AAA		7.0000 M	10/1/2023	104.85	60,918.20	61,230.74	64,230.36
FNMA POOL # 266202	31371YU33	AAA		6.5000 M	1/1/2024	104.44	88,113.76	87,827.73	92,501.28
FNMA POOL # 268312	31372CAM0	AAA		6.5000 M	1/1/2024	101.89	48,385.05	48,154.02	49,559.09
FNMA POOL # 50965	313615TW6	AAA		6.5000 M	1/1/2024	105.03	241,706.96	240,871.13	255,178.25
FNMA POOL # AY8216	3138YNDW4	AAA		4.0000 M	5/1/2045	102.22	9,614,688.21	10,060,568.69	9,860,356.96
FNMA POOL #190101	31368HDE0	AAA		8.0000 M	1/1/2023	100.02	585.96	585.99	589.91
FNMA POOL #252645	31371HTA6	AAA		6.5000 M	8/1/2029	110.79	128,268.30	123,866.99	142,807.79
FNMA POOL #252981	31371H6S2	AAA		7.5000 M	1/1/2030	114.15	83,396.00	84,347.94	95,716.23
FNMA POOL #253481	31371JRA4	AAA		8.0000 M	10/1/2030	115.57	148,648.20	151,484.68	172,782.98
FNMA POOL #254479	31371KUC3	AAA		6.5000 M	10/1/2032	112.52	302,192.47	309,635.28	341,650.88
FNMA POOL #254514	31371KVF5	AAA		5.5000 M	11/1/2032	107.77	488,504.76	483,602.71	528,690.98
FNMA POOL #254548	31371KWH0	AAA		5.5000 M	12/1/2032	107.77	1,250,901.92	1,239,949.25	1,353,805.29
FNMA POOL #254981	31371LFW4	AAA		6.0000 M	11/1/2033	110.62	582,225.69	593,418.55	646,987.13
FNMA POOL #255028	31371LHD4	AAA		5.5000 M	1/1/2034	107.77	965,233.85	966,171.86	1,044,679.99
FNMA POOL #255230	31371LPP8	AAA		5.0000 M	6/1/2034	106.71	1,034,179.65	1,006,853.96	1,107,859.08
FNMA POOL #313945	31374GWE3	AAA		6.5000 M	1/1/2028	109.26	471,734.01	480,110.62	517,987.23
FNMA POOL #323500	31374TKM0	AAA		7.0000 M	1/1/2029	110.13	100,542.50	96,973.69	111,313.50
FNMA POOL #357705	31376KKS4	AAA		5.5000 M	2/1/2035	107.64	2,184,888.50	2,194,053.11	2,361,817.07
FNMA POOL #408220	31378TPD1	AAA		6.0000 M	1/1/2028	105.35	63,527.39	62,609.97	67,241.64
FNMA POOL #433690	31379YXT5	AAA		6.0000 M	11/1/2028	104.59	100,805.36	99,965.88	105,939.03
FNMA POOL #440702	31380HRX7	AAA		6.0000 M	11/1/2028	107.10	145,878.00	144,683.26	156,962.39
FNMA POOL #481713	31382GDS3	AAA		6.0000 M	2/1/2029	108.78	403,321.22	399,702.85	440,757.61
FNMA POOL #487317	31382NK68	AAA		6.5000 M	4/1/2029	107.56	123,239.07	123,310.84	133,218.54
FNMA POOL #490228	31382RSR5	AAA		6.5000 M	3/1/2029	105.85	99,500.42	99,557.26	105,856.96

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #490800	31382SGH8	AAA		6.5000 M	4/1/2029	105.02	80,933.17	78,162.24	85,435.39
FNMA POOL #493925	31382VVS0	AAA		6.5000 M	4/1/2029	103.86	50,346.66	50,376.64	52,561.71
FNMA POOL #494126	31382V4K7	AAA		6.5000 M	4/1/2029	104.58	65,517.98	65,503.18	68,872.89
FNMA POOL #494181	31382V6S8	AAA		6.5000 M	4/1/2029	105.82	85,184.69	85,116.14	90,603.42
FNMA POOL #494232	31382WA93	AAA		6.5000 M	4/1/2029	102.73	40,075.97	40,044.53	41,387.08
FNMA POOL #50930	313615ST4	AAA		7.0000 M	11/1/2023	105.86	136,163.60	136,705.87	144,934.29
FNMA POOL #50947	313615TC0	AAA		7.0000 M	12/1/2023	106.00	165,022.80	165,704.67	175,881.63
FNMA POOL #535041	31384VLW0	AAA		7.0000 M	12/1/2029	112.67	57,651.59	55,199.40	65,292.30
FNMA POOL #535116	31384VN99	AAA		7.5000 M	1/1/2030	113.50	117,576.50	118,886.57	134,183.85
FNMA POOL #535704	31384WDH0	AAA		5.5000 M	12/1/2030	106.13	379,190.24	380,942.36	404,166.96
FNMA POOL #545998	31385JRT7	AAA		6.0000 M	11/1/2032	109.97	885,561.55	900,421.64	978,255.81
FNMA POOL #555783	31385XM87	AAA		4.5000 M	10/1/2033	104.63	1,144,409.00	1,081,430.15	1,201,707.53
FNMA POOL #558684	31386BUH5	AAA		7.5000 M	1/1/2031	112.69	163,789.74	165,348.06	185,590.69
FNMA POOL #563868	31386HMR9	AAA		7.5000 M	1/1/2031	105.83	6,439.00	6,503.58	6,854.24
FNMA POOL #593826	31387TVT8	AAA		6.5000 M	8/1/2029	109.64	160,862.32	159,382.31	177,246.34
FNMA POOL #636697	31389VKJ5	AAA		6.0000 M	5/1/2032	110.15	246,858.05	236,124.76	273,145.29
FNMA POOL #655619	31390TK81	AAA		6.5000 M	8/1/2032	106.58	191,547.09	195,628.37	205,184.55
FNMA POOL #676661	31391TWW4	AAA		5.5000 M	1/1/2033	107.77	2,183,133.20	2,287,867.80	2,362,725.03
FNMA POOL #683040	31400BZD1	AAA		6.0000 M	2/1/2033	108.49	86,828.24	89,549.72	94,633.14
FNMA POOL #685522	31400ESK7	AAA		6.0000 M	10/1/2033	109.96	955,605.63	973,270.14	1,055,536.03
FNMA POOL #695206	31400RKT7	AAA		6.0000 M	3/1/2033	110.44	1,019,311.75	1,039,251.54	1,130,814.56
FNMA POOL #708935	31401HSY9	AAA		5.5000 M	6/1/2033	107.77	1,094,057.64	1,083,814.31	1,184,107.44
FNMA POOL #709592	31401JKD9	AAA		5.5000 M	5/1/2033	107.77	756,166.50	760,872.44	818,404.76
FNMA POOL #713975	31401PFQ2	AAA		5.5000 M	7/1/2033	107.77	837,174.86	835,153.62	906,081.05
FNMA POOL #725424	31402C4H2	AAA		5.5000 M	4/1/2034	107.77	2,936,077.42	2,960,255.62	3,177,740.02
FNMA POOL #734917	31402QPA3	AAA		5.0000 M	8/1/2033	106.68	1,673,842.59	1,648,910.01	1,792,660.34
FNMA POOL #735230	31402QY39	AAA		5.5000 M	2/1/2035	107.64	1,246,547.50	1,259,132.79	1,347,490.34
FNMA POOL #735503	31402RDG1	AAA		6.0000 M	4/1/2035	110.64	1,259,255.79	1,279,942.76	1,399,490.28
FNMA POOL #735578	31402RFT1	AAA		5.0000 M	6/1/2035	106.41	7,931,391.67	7,644,290.44	8,472,499.47
FNMA POOL #739713	31402VYJ3	AAA		6.0000 M	10/1/2033	108.36	253,561.08	258,505.44	276,014.81
FNMA POOL #740242	31402WLX4	AAA		5.5000 M	9/1/2033	107.77	1,454,833.00	1,465,447.68	1,574,577.98
FNMA POOL #741907	31402YGQ1	AAA		4.5000 M	10/1/2033	104.63	2,076,495.94	1,991,511.20	2,180,462.86

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #745418	31403DDX4	AAA		5.5000 M	4/1/2036	107.96	936,197.34	920,300.82	1,014,964.90
FNMA POOL #745754	31403DQF9	AAA		5.0000 M	9/1/2034	106.68	1,380,481.87	1,336,549.33	1,478,475.01
FNMA POOL #751558	31403K5T6	AAA		6.0000 M	11/1/2033	109.46	429,130.28	438,249.07	471,869.65
FNMA POOL #773358	31404NE77	AAA		4.5000 M	5/1/2034	104.69	434,274.97	409,677.60	456,253.53
FNMA POOL #773572	31404NMV5	AAA		4.5000 M	5/1/2034	104.69	295,881.30	285,661.37	310,856.55
FNMA POOL #783691	31405AUQ4	AAA		4.5000 M	6/1/2034	104.69	420,244.92	396,615.58	441,513.92
FNMA POOL #791281	31405KCS8	AAA		5.5000 M	9/1/2034	106.35	600,297.54	605,226.37	641,164.36
FNMA POOL #791403	31405KGL9	AAA		5.5000 M	10/1/2034	106.35	344,382.99	347,352.66	367,827.42
FNMA POOL #795056	31405PH94	AAA		5.5000 M	10/1/2034	107.64	861,651.17	869,090.97	931,426.23
FNMA POOL #810101	31406HAA5	AAA		5.5000 M	3/1/2035	107.96	180,484.68	179,717.00	195,670.22
FNMA POOL #827944	31407DZH1	AAA		5.5000 M	5/1/2035	107.96	1,379,355.95	1,392,851.82	1,495,409.05
FNMA POOL #832443	31407JZG0	AAA		5.0000 M	9/1/2035	106.41	1,785,103.03	1,703,864.26	1,906,888.93
FNMA POOL #834648	31407MHZ1	AAA		5.0000 M	8/1/2035	106.41	1,417,678.39	1,366,352.57	1,514,396.99
FNMA POOL #842755	31407WH89	AAA		5.0000 M	10/1/2035	106.41	1,472,476.21	1,406,941.21	1,572,933.32
FNMA POOL #844154	31407XZT1	AAA		5.5000 M	11/1/2035	107.96	959,883.04	947,891.16	1,040,643.46
FNMA POOL #844738	31407YPX1	AAA		5.5000 M	12/1/2035	107.96	701,499.98	691,232.39	760,521.21
FNMA POOL #888129	31410FVW2	AAA		5.5000 M	2/1/2037	107.96	596,644.31	654,859.91	646,856.62
FNMA POOL #889193	31410G3A9	AAA		5.5000 M	2/1/2035	107.77	6,408,025.02	6,714,231.27	6,935,457.11
FNMA POOL #889582	31410KJ39	AAA		5.0000 M	12/1/2036	106.41	2,502,301.45	2,433,071.57	2,673,017.26
FNMA POOL #890365	31410LFE7	AAA		5.5000 M	7/1/2041	107.78	2,952,354.82	3,245,922.31	3,195,644.63
FNMA POOL #960605	31414AU67	AAA		5.0000 M	8/1/2037	106.41	8,822,161.11	8,475,968.43	9,424,040.00
FNMA POOL #969666	31414LW38	AAA		5.5000 M	2/1/2038	107.78	720,515.56	791,187.72	779,889.36
FNMA POOL #AB2275	31416XQ52	AAA		4.5000 M	2/1/2041	104.66	16,617,004.20	16,635,502.80	17,453,857.77
FNMA POOL #AB2426	31416XVU1	AAA		4.5000 M	3/1/2041	104.66	2,140,343.39	2,186,263.11	2,248,133.29
FNMA POOL #AB6904	31417DU68	AAA		3.0000 M	11/1/2042	98.28	1,658,655.42	1,618,775.40	1,634,321.64
FNMA POOL #AB8701	31417FU30	AAA		3.0000 M	3/1/2043	98.20	1,588,082.51	1,550,231.28	1,563,530.21
FNMA POOL #AB9016	31417GAS5	AAA		3.0000 M	4/1/2043	98.20	1,475,280.22	1,440,036.38	1,452,472.20
FNMA POOL #AE0392	31419ANJ2	AAA		5.5000 M	12/1/2039	107.83	2,832,710.69	3,112,843.21	3,067,511.26
FNMA POOL #AE0548	31419ATE7	AAA		4.5000 M	11/1/2040	104.66	9,533,740.00	9,843,062.08	10,013,871.53
FNMA POOL #AE0949	31419BBT1	AAA		4.0000 M	2/1/2041	102.97	24,248,190.49	24,387,757.32	25,049,146.30
FNMA POOL #AE8749	31419KWK7	AAA		4.0000 M	12/1/2040	102.97	11,943,753.84	11,861,712.25	12,338,274.51
FNMA POOL #AE9093	31419LC76	AAA		4.0000 M	12/1/2040	102.97	9,707,566.03	9,777,531.41	10,028,221.55

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #AE9681	31419LXK4	AAA		4.0000 M	12/1/2040	102.97	24,669,095.75	24,505,016.85	25,483,954.32
FNMA POOL #AE9758	31419LZY2	AAA		4.0000 M	12/1/2040	102.97	9,868,674.15	9,867,788.91	10,194,651.58
FNMA POOL #AH4374	3138A52G6	AAA		4.0000 M	2/1/2041	102.97	8,782,772.60	8,842,188.11	9,072,880.91
FNMA POOL #AH5032	3138A6SW1	AAA		4.5000 M	3/1/2041	104.61	4,596,515.60	4,664,986.45	4,825,429.93
FNMA POOL #AH5583	3138A7FZ6	AAA		4.5000 M	2/1/2041	104.61	15,262,958.03	15,416,554.27	16,023,078.09
FNMA POOL #AH5939	3138A7S58	AAA		4.5000 M	2/1/2041	104.61	5,764,916.58	5,858,467.07	6,052,018.44
FNMA POOL #AH7071	3138A82D7	AAA		4.5000 M	4/1/2041	104.61	3,230,295.46	3,298,849.94	3,391,169.61
FNMA POOL #AI7214	3138AM AQ8	AAA		4.5000 M	7/1/2041	104.61	5,290,078.57	5,473,914.14	5,553,532.80
FNMA POOL #AI7802	3138AMU45	AAA		4.5000 M	7/1/2041	104.61	22,954,875.76	23,611,003.16	24,098,065.78
FNMA POOL #AL0015	3138EGAR5	AAA		5.5000 M	5/1/2040	107.83	1,192,319.41	1,310,272.63	1,291,149.80
FNMA POOL #AL9085	3138ERCX6	AAA		3.0000 M	9/1/2046	97.58	2,445,733.69	2,371,120.76	2,392,619.33
FNMA POOL #AL9353	3138ERMB3	AAA		3.0000 M	10/1/2046	97.61	7,341,945.40	7,221,129.06	7,184,781.86
FNMA POOL #AL9717	3138ERYP9	AAA		4.0000 M	1/1/2047	102.16	15,370,991.97	15,725,570.79	15,753,984.64
FNMA POOL #AL9865	3138ER6B1	AAA		3.0000 M	2/1/2047	97.57	9,587,017.87	9,302,550.08	9,378,154.54
FNMA POOL #AL9949	3138ESBT4	AAA		3.5000 M	2/1/2047	100.24	5,177,361.13	5,168,830.23	5,204,843.64
FNMA POOL #AR5855	3138W3QH9	AAA		3.0000 M	2/1/2043	98.28	2,423,045.87	2,365,444.57	2,387,497.61
FNMA POOL #AR8292	3138W6GA8	AAA		3.0000 M	5/1/2043	98.20	7,885,071.89	7,703,587.86	7,763,167.68
FNMA POOL #AS7540	3138WHLW0	AAA		3.0000 M	7/1/2046	97.57	10,600,851.26	10,920,550.61	10,369,901.13
FNMA POOL #AS8453	3138WJMB1	AAA		3.0000 M	12/1/2046	97.57	1,844,887.14	1,789,334.94	1,804,694.22
FNMA POOL #AS8572	3138WJQ27	AAA		3.5000 M	12/1/2046	100.24	4,647,902.01	4,642,989.67	4,672,573.38
FNMA POOL #AS8699	3138WJUZ9	AAA		4.0000 M	1/1/2047	102.16	3,472,389.90	3,594,805.12	3,558,909.63
FNMA POOL #AS9489	3138WKRK3	AAA		4.0000 M	4/1/2047	102.05	3,335,432.84	3,442,858.64	3,414,791.11
FNMA POOL #AT3908	3138WRKW9	AAA		3.0000 M	7/1/2043	98.20	645,559.94	630,889.86	635,579.90
FNMA POOL #AT7262	3138WVB83	AAA		3.0000 M	9/1/2043	98.20	1,197,371.10	1,170,265.82	1,178,859.43
FNMA POOL #AU0591	3138WZUR1	AAA		3.0000 M	8/1/2043	98.20	5,834,699.42	5,701,249.77	5,744,493.75
FNMA POOL #AZ2097	3138YTKK9	AAA		4.0000 M	10/1/2045	102.22	3,050,457.40	3,122,263.53	3,128,401.19
FNMA POOL #BC1352	3140EVQE0	AAA		4.0000 M	3/1/2046	102.16	5,457,962.67	5,639,606.03	5,593,956.21
FNMA POOL #BC1509	3140EVVB0	AAA		3.0000 M	8/1/2046	97.61	4,021,452.77	3,960,486.76	3,935,368.63
FNMA POOL #BC7146	3140F25G1	AAA		3.0000 M	7/1/2046	97.57	16,874,950.11	17,381,067.65	16,507,312.38
FNMA POOL #BC8646	3140F4TC0	AAA		4.0000 M	6/1/2046	102.16	11,189,691.77	11,419,962.56	11,468,500.97
FNMA POOL #BC8724	3140F4VS2	AAA		4.0000 M	6/1/2046	102.16	9,331,391.02	9,557,552.55	9,563,897.64
FNMA POOL #BD1609	3140F8YF8	AAA		3.0000 M	7/1/2046	97.61	2,118,714.39	2,058,390.75	2,073,360.79

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #BD2060	3140F9JE6	AAA		3.0000 M	6/1/2046	97.57	5,254,253.58	5,411,819.30	5,139,784.63
FNMA POOL #BD5041	3140FCS74	AAA		4.5000 M	2/1/2047	103.58	11,556,578.52	12,348,291.43	12,013,453.17
FNMA POOL #BD6481	3140FEFX7	AAA		3.0000 M	9/1/2046	97.59	4,343,755.97	4,222,317.52	4,250,147.39
FNMA POOL #BE1552	3140FLWN4	AAA		4.0000 M	3/1/2047	102.05	12,651,136.02	13,285,096.73	12,952,139.45
FNMA POOL #BE4629	3140FQEB9	AAA		3.0000 M	12/1/2046	97.57	2,150,345.33	2,090,373.95	2,103,497.86
FNMA POOL #BE7461	3140FTJF9	AAA		3.0000 M	1/1/2047	97.57	9,148,306.73	8,878,332.17	8,949,001.77
FNMA POOL #BE8836	3140FUZA9	AAA		3.0000 M	3/1/2047	97.57	4,847,425.28	4,784,430.15	4,741,819.56
FNMA POOL #BH1431	3140GPSV1	AAA		4.5000 M	4/1/2047	103.59	2,241,285.26	2,356,618.53	2,330,123.82
FNMA POOL #BH2289	3140GQRK4	AAA		3.5000 M	9/1/2047	100.16	10,157,714.63	10,141,191.23	10,203,426.67
FNMA POOL #BH8119	3140GXAV3	AAA		3.5000 M	10/1/2047	100.16	3,153,136.80	3,149,976.36	3,167,326.65
FNMA POOL #BH8843	3140GXZH7	AAA		3.0000 M	10/1/2047	97.54	2,208,974.67	2,146,169.49	2,160,261.44
FNMA POOL #BH9806	3140GY3Q0	AAA		3.0000 M	10/1/2047	97.58	1,974,474.71	1,918,336.80	1,931,657.19
FNMA POOL #BJ0104	3140H1DJ6	AAA		3.5000 M	10/1/2047	100.01	4,652,179.30	4,654,565.03	4,666,092.86
FNMA POOL #BJ2258	3140H3QL3	AAA		3.0000 M	12/1/2047	97.54	6,570,560.03	6,383,958.04	6,425,663.40
FNMA POOL #BJ3827	3140H5HD6	AAA		3.0000 M	1/1/2048	97.54	17,452,476.80	16,884,432.91	17,067,608.19
FNMA POOL #BJ3907	3140H5KV2	AAA		3.0000 M	1/1/2048	97.58	2,073,786.52	2,017,506.15	2,028,815.47
FNMA POOL #BJ4720	3140H6G60	AAA		3.0000 M	1/1/2048	97.58	3,219,483.08	3,163,466.37	3,149,666.71
FNMA POOL #BJ8539	3140HAPZ7	AAA		4.0000 M	2/1/2048	101.97	4,491,716.31	4,591,318.28	4,595,345.39
FNMA POOL #BJ8548	3140HAQA1	AAA		4.0000 M	2/1/2048	101.97	4,453,654.98	4,552,412.77	4,556,405.52
FNMA POOL #BM2004	3140J6GN1	AAA		4.5000 M	1/1/2048	103.59	5,425,298.55	5,709,650.47	5,640,343.87
FNMA POOL #CA0620	3140Q7VN4	AAA		4.0000 M	10/1/2047	102.05	11,280,931.50	11,667,057.16	11,549,334.11
FNMA POOL #CA0859	3140Q75V5	AAA		3.5000 M	12/1/2047	100.04	8,347,419.18	8,434,725.20	8,375,279.64
FNMA POOL #CA0917	3140Q8AT2	AAA		3.5000 M	12/1/2047	100.16	5,919,327.73	5,913,220.96	5,945,965.71
FNMA POOL #CA1054	3140Q8E43	AAA		3.5000 M	1/1/2048	100.04	23,508,567.75	23,850,352.17	23,587,029.66
FNMA POOL #CA1350	3140Q8QC2	AAA		3.0000 M	2/1/2048	97.57	2,620,459.47	2,549,423.45	2,563,436.15
FNMA POOL #FN AI1098	3138AEGG2	AAA		4.5000 M	7/1/2041	104.61	4,777,252.93	4,973,861.15	5,015,167.70
FNMA POOL #MA0583	31417YUH8	AAA		4.0000 M	12/1/2040	102.97	11,801,776.32	11,743,455.02	12,191,607.25
FNMA POOL #MA2833	31418CEF7	AAA		3.0000 M	12/1/2046	97.57	2,284,213.66	2,214,741.10	2,234,449.53
FNMA POOL #MA2863	31418CFD1	AAA		3.0000 M	1/1/2047	97.57	2,349,303.22	2,278,315.37	2,298,121.26
FNMA POOL #MA2895	31418CGD0	AAA		3.0000 M	2/1/2047	97.57	5,531,481.92	5,373,812.79	5,410,972.70
FNMA POOL #MA2956	31418CJA3	AAA		3.0000 M	4/1/2047	97.57	10,117,648.19	9,813,286.99	9,897,225.12
FNMA POOL #MA3007	31418CKV5	AAA		3.0000 M	4/1/2047	97.54	3,071,059.54	2,983,986.33	3,003,335.65

Monthly Market

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #MA3106	31418CNY6	AAA		3.0000 M	8/1/2047	97.57	6,435,970.18	6,250,194.74	6,295,470.93
FNMA POOL #MA3122	31418CPG3	AAA		4.5000 M	9/1/2047	103.59	3,230,872.12	3,402,680.30	3,358,935.77
FNMA POOL #MA3182	31418CRC0	AAA		3.5000 M	11/1/2047	100.00	14,021,375.31	14,083,496.21	14,062,687.68
FNMA POOL #MA3239	31418CS54	AAA		4.0000 M	1/1/2048	102.05	2,744,571.33	2,810,833.72	2,809,871.57
FNMA POOL #MA3276	31418CUA0	AAA		3.5000 M	2/1/2048	100.00	4,715,992.90	4,782,430.67	4,729,887.98
FNMA POOL #MA3305	31418CU77	AAA		3.5000 M	3/1/2048	100.00	16,783,153.92	16,706,230.89	16,831,521.87
FNMA POOL# AX7722	3138Y9SL3	AAA		4.0000 M	2/1/2045	102.22	10,738,368.47	11,311,695.04	11,012,748.56
FNMA POOL#AI5606	3138AKGQ6	AAA		4.0000 M	7/1/2041	102.91	6,763,206.93	6,783,992.73	6,982,728.02
FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL							1,099,151,460.83	1,109,144,247.47	1,117,766,065.18
				Instrument: GNMA		GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			
GNMA POOL # 377622	36204RPF9	AAA		7.0000 M	10/15/2025	105.55	110,041.41	109,989.81	116,785.91
GNMA POOL # 410297	36206FX23	AAA		7.5000 M	11/15/2025	102.35	27,608.95	27,775.95	28,429.56
GNMA POOL # 414637	36206LS26	AAA		7.0000 M	10/15/2025	104.63	36,019.68	36,002.50	37,896.11
GNMA POOL #337519	36224S4C3	AAA		6.5000 M	9/15/2023	103.56	52,770.67	50,948.49	54,933.84
GNMA POOL #345139	36203CLU4	AAA		6.5000 M	12/15/2023	104.20	60,500.08	57,905.57	63,368.71
GNMA POOL #345605	36203C3N0	AAA		6.5000 M	3/15/2024	104.60	149,268.79	144,633.64	156,947.54
GNMA POOL #345921	36203DG61	AAA		6.5000 M	1/15/2024	103.67	66,871.03	63,953.61	69,690.22
GNMA POOL #345990	36203DKB5	AAA		6.5000 M	12/15/2023	103.26	71,537.56	69,157.55	74,255.50
GNMA POOL #346013	36203DK25	AAA		6.5000 M	1/1/2024	104.97	133,374.86	128,092.98	140,731.45
GNMA POOL #346691	36203EC48	AAA		7.5000 M	8/15/2023	104.14	30,242.24	29,697.45	31,683.01
GNMA POOL #346927	36203ELG1	AAA		6.5000 M	12/15/2023	104.43	80,864.00	78,428.29	84,886.01
GNMA POOL #347041	36203EP28	AAA		6.5000 M	1/15/2024	103.34	64,413.23	61,364.17	66,911.90
GNMA POOL #351410	36203KKX1	AAA		6.5000 M	1/15/2024	104.74	186,894.44	179,215.80	196,771.34
GNMA POOL #352113	36203LDS8	AAA		7.5000 M	8/15/2023	105.70	45,828.72	45,003.81	48,725.43
GNMA POOL #354587	36203N2U1	AAA		7.5000 M	5/15/2023	105.71	25,171.69	24,735.38	26,766.32
GNMA POOL #354610	36203N3T3	AAA		7.5000 M	7/15/2023	105.84	15,971.91	15,688.26	17,004.82
GNMA POOL #354687	36203N6Y9	AAA		6.5000 M	11/15/2023	104.32	25,595.27	24,803.03	26,840.64
GNMA POOL #354693	36203N7E2	AAA		7.0000 M	11/15/2023	105.80	82,914.56	80,693.73	88,209.67
GNMA POOL #354733	36203PBA0	AAA		6.5000 M	1/15/2024	104.78	78,464.29	74,606.27	82,643.01
GNMA POOL #354739	36203PBG7	AAA		6.5000 M	1/15/2024	104.62	247,874.00	235,501.97	260,680.65
GNMA POOL #354798	36203PDB6	AAA		7.0000 M	4/15/2024	107.57	257,836.82	255,083.88	278,860.05

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: GNMA		GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			
GNMA POOL #354809	36203PDN0	AAA		6.5000 M	4/15/2024	104.93	170,372.48	164,261.50	179,690.85
GNMA POOL #366657	36204DJA8	AAA		6.5000 M	12/15/2023	104.11	127,763.10	122,331.20	133,711.05
GNMA POOL #366685	36204DJ67	AAA		6.5000 M	1/15/2024	104.10	39,379.81	37,409.99	41,207.31
GNMA POOL #366737	36204DLS6	AAA		6.5000 M	4/15/2024	104.67	259,094.89	247,898.02	272,600.43
GNMA POOL #366792	36204DNH8	AAA		6.5000 M	5/15/2024	100.09	12,270.05	11,750.71	12,347.46
GNMA POOL #371713	36204J3W4	AAA		6.5000 M	4/15/2024	104.13	122,345.27	118,377.25	128,063.70
GNMA POOL #376371	36204QCG3	AAA		7.0000 M	1/15/2024	106.35	160,964.36	160,291.14	172,129.96
GNMA POOL #376506	36204QGP9	AAA		6.5000 M	5/15/2024	103.78	96,955.77	93,693.50	101,142.17
GNMA POOL #376507	36204QQQ7	AAA		6.5000 M	5/15/2024	101.34	29,939.56	28,540.07	30,503.17
GNMA POOL #379194	36204TGB4	AAA		6.5000 M	1/15/2024	102.88	57,285.23	54,993.84	59,247.30
GNMA POOL #385849	36205BTE2	AAA		7.5000 M	8/15/2024	100.01	2,216.88	2,172.73	2,230.86
GNMA POOL #412383	36206JCU6	AAA		7.0000 M	12/15/2027	101.20	21,068.94	21,314.02	21,443.90
GNMA POOL #413442	36206KHT1	AAA		7.5000 M	10/15/2025	107.47	157,366.39	157,665.60	170,106.54
GNMA POOL #413451	36206KH46	AAA		7.5000 M	10/15/2025	106.15	85,510.77	85,990.36	91,301.44
GNMA POOL #414636	36206LSZ3	AAA		7.5000 M	10/15/2025	107.54	36,957.45	37,028.25	39,975.98
GNMA POOL #414675	36206LT82	AAA		7.5000 M	10/15/2025	104.13	35,388.48	35,587.92	37,071.18
GNMA POOL #416782	36206N6T7	AAA		7.5000 M	11/15/2025	103.82	64,509.65	65,009.14	67,377.19
GNMA POOL #461111	36208UGU5	AAA		7.0000 M	12/15/2027	104.30	54,457.81	54,952.00	57,114.67
GNMA POOL #462363	36208VTU9	AAA		7.0000 M	11/15/2027	109.98	36,210.12	36,329.11	40,034.23
GNMA POOL #462495	36208VXY6	AAA		7.0000 M	1/15/2028	109.72	129,263.40	130,486.93	142,578.04
GNMA POOL #462599	36208V3G8	AAA		6.5000 M	3/15/2028	109.50	136,062.30	137,457.13	149,726.00
GNMA POOL #477482	36209PM79	AAA		6.5000 M	10/15/2028	107.48	123,859.72	125,131.93	133,799.91
GNMA POOL #780141	36225AEN6	AAA		10.0000 M	12/15/2020	103.06	19,180.02	19,180.00	19,926.83
GNMA POOL #780421	36225APE4	AAA		7.5000 M	8/15/2026	109.63	49,851.40	50,590.58	54,964.57
GNMA POOL #780465	36225AQS2	AAA		7.0000 M	11/15/2026	109.15	185,590.53	186,250.81	203,662.61
GNMA POOL #780498	36225ART9	AAA		7.5000 M	1/15/2027	110.33	35,612.87	36,134.40	39,515.58
GNMA POOL #780587	36225AUL2	AAA		7.0000 M	6/15/2027	109.88	53,960.88	54,154.59	59,608.77
GNMA POOL #AB9112	36178WDR7	AAA		3.5000 M	10/15/2042	101.34	18,838,486.93	19,071,405.99	19,146,342.59
GNMA POOL# 423911	36206W3U7	AAA		8.0000 M	8/15/2026	110.10	107,866.68	111,445.94	119,476.11
GNMA POOL# 442138	36207UEK0	AAA		8.0000 M	11/15/2026	109.74	27,581.44	27,981.55	30,452.88
GNMA POOL# 455273	36208MXA8	AAA		7.5000 M	8/15/2027	111.63	48,548.88	49,460.06	54,499.43
GNMA POOL# 455322	36208MYT6	AAA		7.5000 M	10/15/2027	111.59	51,193.34	52,127.57	57,446.96

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Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: NONAGY		NON AGENCY MBS			
CSMC 2013-IVR3 A1	12646XAH5	AAA		2.5000 M	5/25/2043	93.82	8,801,596.25	8,755,787.26	8,276,073.66
CSMC 2013-IVR4 A2	12647GBF4	NR		3.0000 M	7/25/2043	97.02	5,418,494.66	5,340,895.70	5,270,746.23
JPMMT 2006-S2 1A24	46628YAZ3	Caa1		5.0000 M	7/25/2036	98.23	1,393,372.29	1,330,323.06	1,374,582.71
JPMMT 2017-1 A5	46648CAE4	AAA		3.5000 M	1/25/2047	100.11	4,599,407.22	4,681,340.82	4,617,688.94
SEMT 2013-3 A2	81745RAB6	AAA		2.5000 M	3/25/2043	93.80	7,166,119.15	7,283,468.33	6,736,870.41
SEMT 2013-4 A1	81744YAA4	AAA		2.3250 M	4/25/2043	93.81	8,031,231.44	8,031,231.44	7,549,689.51
SEMT 2013-4 A3	81744YAC0	AAA		1.5500 M	4/25/2043	90.62	6,167,313.84	6,163,393.04	5,597,010.11
SEMT 2013-6 A1	81745BAA3	AAA		2.5000 M	5/25/2043	93.82	7,970,607.29	7,940,423.80	7,494,439.43
SEMT 2013-7 A1	81745CAA1	NR		2.5000 M	6/25/2043	93.82	5,135,744.03	5,087,935.39	4,828,932.47
WFMBS 2007-14 1A1	949834AA3	NR		6.0000 M	10/25/2037	97.00	2,560,226.83	2,539,524.38	2,496,288.13
NON AGENCY MBS TOTAL							68,100,825.68	67,966,048.01	64,624,184.36
				Instrument: TSY		U S TREASURIES			
TSY INFL IX N/B	912810RW0	Aaa		0.8750 S	2/15/2047	91.93	46,000,000.00	46,308,060.72	44,458,910.47
TSY INFL IX N/B	912828L3	Aaa		0.3750 S	7/15/2027	95.07	72,000,000.00	71,966,227.21	70,890,171.81
TSY INFL IX N/B	9128283R9	AAA		0.5000 S	1/15/2028	95.48	1,000,000.00	990,392.30	981,266.01
US TREASURY FRN	9128283T5	AAA		2.4197 Q	1/31/2020	99.95	42,620,000.00	42,604,389.25	42,773,354.76
US TREASURY FRN	9128284K3	AAA		2.4527 Q	4/30/2020	99.95	113,760,000.00	113,768,532.60	114,173,739.15
US TREASURY FRN	912828Y53	AAA		2.4627 Q	7/31/2020	99.92	139,845,000.00	139,854,894.96	140,298,161.35
US TREASURY N/B	912810EG9	Aaa		8.7500 S	8/15/2020	109.73	2,037,000.00	2,138,158.29	2,302,489.40
US TREASURY N/B	912810EN4	Aaa		7.6250 S	11/15/2022	118.74	2,596,000.00	3,077,840.60	3,108,294.04
US TREASURY N/B	912810EP9	Aaa		7.1250 S	2/15/2023	117.91	21,430,000.00	24,168,353.56	25,845,035.96
US TREASURY N/B	912810ET1	Aaa		7.6250 S	2/15/2025	128.42	9,900,000.00	11,629,251.22	12,998,268.42
US TREASURY N/B	912810EZ7	Aaa		6.6250 S	2/15/2027	129.08	8,761,000.00	11,162,383.51	11,527,703.32
US TREASURY N/B	912810FB9	Aaa		6.1250 S	11/15/2027	127.06	776,000.00	970,312.63	992,142.02
US TREASURY N/B	912810FE3	Aaa		5.5000 S	8/15/2028	123.54	9,687,000.00	11,829,607.55	12,168,835.16
US TREASURY N/B	912810FF0	Aaa		5.2500 S	11/15/2028	121.81	4,529,000.00	5,407,048.54	5,547,706.02
US TREASURY N/B	912810FG8	Aaa		5.2500 S	2/15/2029	122.25	15,252,000.00	18,368,678.35	18,947,401.65
US TREASURY N/B	912810FJ2	Aaa		6.1250 S	8/15/2029	131.19	13,620,000.00	17,507,446.30	18,183,503.30
US TREASURY N/B	912810FM5	AAA		6.2500 S	5/15/2030	134.19	10,000,000.00	13,269,619.86	13,499,760.40
US TREASURY N/B	912810FP8	Aaa		5.3750 S	2/15/2031	127.08	58,331,000.00	73,584,409.05	75,312,921.01
US TREASURY N/B	912810FT0	Aaa		4.5000 S	2/15/2036	123.26	20,935,000.00	25,638,535.12	26,161,292.10

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Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: TSY		U S TREASURIES			
US TREASURY N/B	912810PT9	Aaa		4.7500 S	2/15/2037	127.43	13,630,000.00	17,496,042.49	17,612,584.69
US TREASURY N/B	912810QA9	Aaa		3.5000 S	2/15/2039	109.37	23,821,000.00	25,202,362.38	26,368,204.23
US TREASURY N/B	912810QB7	Aaa		4.2500 S	5/15/2039	120.66	1,603,000.00	1,837,796.71	1,943,007.28
US TREASURY N/B	912810QC5	Aaa		4.5000 S	8/15/2039	124.59	583,000.00	690,080.02	736,295.41
US TREASURY N/B	912810QH4	Aaa		4.3750 S	5/15/2040	122.79	60,637,000.00	74,018,080.09	74,800,751.26
US TREASURY N/B	912810QK7	Aaa		3.8750 S	8/15/2040	114.85	23,818,000.00	23,079,093.32	27,704,052.31
US TREASURY N/B	912810QL5	Aaa		4.2500 S	11/15/2040	120.85	22,058,000.00	21,093,175.21	26,779,470.07
US TREASURY N/B	912810QN1	Aaa		4.7500 S	2/15/2041	129.19	12,347,000.00	16,791,556.24	16,172,278.63
US TREASURY N/B	912810QQ4	Aaa		4.3750 S	5/15/2041	123.07	15,736,000.00	17,788,137.83	19,456,160.40
US TREASURY N/B	912810QS0	Aaa		3.7500 S	8/15/2041	112.79	15,210,000.00	17,151,826.82	17,370,383.55
US TREASURY N/B	912810QT8	Aaa		3.1250 S	11/15/2041	102.37	37,403,000.00	37,495,813.23	38,442,378.96
US TREASURY N/B	912810QU5	AAA		3.1250 S	2/15/2042	102.36	2,697,000.00	2,588,823.18	2,792,548.50
US TREASURY N/B	912810QX9	Aaa		2.7500 S	8/15/2042	95.72	17,856,000.00	17,028,973.37	17,277,503.33
US TREASURY N/B	912810QY7	Aaa		2.7500 S	11/15/2042	95.60	7,105,000.00	6,785,498.48	6,818,012.99
US TREASURY N/B	912810QZ4	AAA		3.1250 S	2/15/2043	102.02	8,000,000.00	7,679,262.21	8,255,921.35
US TREASURY N/B	912810RB6	Aaa		2.8750 S	5/15/2043	97.63	14,930,000.00	13,734,955.78	14,631,848.71
US TREASURY N/B	912810RE0	AAA		3.6250 S	2/15/2044	110.78	1,167,000.00	1,277,028.19	1,308,808.86
US TREASURY N/B	912810RJ9	Aaa		3.0000 S	11/15/2044	99.81	3,712,000.00	3,688,393.49	3,719,306.34
US TREASURY N/B	912810RK6	Aaa		2.5000 S	2/15/2045	90.58	79,601,000.00	72,233,123.31	72,856,652.03
US TREASURY N/B	912810RN0	Aaa		2.8750 S	8/15/2045	97.39	32,403,000.00	31,794,228.88	31,909,500.34
US TREASURY N/B	912810RP5	Aaa		3.0000 S	11/15/2045	99.76	83,660,000.00	82,927,564.72	83,784,304.08
US TREASURY N/B	912810RQ3	Aaa		2.5000 S	2/15/2046	90.28	35,501,000.00	34,116,481.51	32,385,315.63
US TREASURY N/B	912810RS9	Aaa		2.5000 S	5/15/2046	90.19	37,356,000.00	37,860,928.77	33,811,351.20
US TREASURY N/B	912810RT7	Aaa		2.2500 S	8/15/2046	85.45	44,361,000.00	41,157,135.53	38,284,399.23
US TREASURY N/B	912810RU4	Aaa		2.8750 S	11/15/2046	97.24	45,132,000.00	44,435,360.57	44,056,211.78
US TREASURY N/B	912810RY6	Aaa		2.7500 S	8/15/2047	94.72	2,820,000.00	2,748,146.36	2,700,429.00
US TREASURY N/B	912810SD1	Aaa		3.0000 S	8/15/2048	99.54	41,725,000.00	39,440,108.61	42,004,820.74
US TREASURY N/B	912810SE9	Aaa		3.3800 S	11/15/2048	106.95	24,950,000.00	26,532,168.95	26,794,023.52
US TREASURY N/B	9128282A7	Aaa		1.5000 S	8/15/2026	92.26	27,108,000.00	26,076,580.30	25,164,017.46
US TREASURY N/B	9128282D1	Aaa		1.3750 S	8/31/2023	95.08	23,503,000.00	23,312,471.37	22,455,508.10
US TREASURY N/B	9128282F6	Aaa		1.1250 S	8/31/2021	96.54	60,150,000.00	59,134,230.93	58,298,294.21
US TREASURY N/B	9128282R0	Aaa		2.2500 S	8/15/2027	96.78	5,000,000.00	4,699,682.58	4,881,698.20

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Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: TSY		U S TREASURIES			
US TREASURY N/B	9128282S8	Aaa		1.6250 S	8/31/2022	97.01	2,767,000.00	2,636,545.93	2,699,610.74
US TREASURY N/B	9128282W9	Aaa		1.8750 S	9/30/2022	97.84	7,500,000.00	7,204,060.17	7,373,694.92
US TREASURY N/B	9128283F5	AAA		2.2500 S	11/15/2027	96.60	9,514,000.00	8,916,491.63	9,218,574.98
US TREASURY N/B	9128283V0	AAA		2.5000 S	1/31/2025	99.63	2,624,000.00	2,539,803.58	2,641,630.18
US TREASURY N/B	9128283W8	AAA		2.7500 S	2/15/2028	100.52	930,000.00	913,995.32	944,509.12
US TREASURY N/B	9128284M9	AAA		2.8750 S	4/30/2025	101.74	6,839,000.00	6,807,742.25	6,991,919.44
US TREASURY N/B	9128284N7	AAA		2.8750 S	5/15/2028	101.54	2,574,000.00	2,570,019.93	2,623,181.07
US TREASURY N/B	9128284Q0	AAA		2.5000 S	5/31/2020	99.92	2,250,000.00	2,245,943.70	2,253,036.05
US TREASURY N/B	9128284R8	AAA		2.8750 S	5/31/2025	101.74	4,153,000.00	4,122,606.22	4,235,564.59
US TREASURY N/B	9128284V9	AAA		2.8800 S	8/15/2028	101.55	95,769,000.00	95,655,320.72	98,292,641.17
US TREASURY N/B	9128284Z0	Aaa		2.7500 S	8/31/2025	100.99	12,500,000.00	12,266,577.90	12,740,259.04
US TREASURY N/B	9128285C0	Aaa		3.0000 S	9/30/2025	102.58	12,088,000.00	12,018,889.11	12,491,977.54
US TREASURY N/B	9128285F3	Aaa		2.8800 S	10/15/2021	101.06	42,589,000.00	42,478,999.93	43,304,256.99
US TREASURY N/B	9128285K2	Aaa		2.8800 S	10/31/2023	101.68	7,100,000.00	7,045,942.12	7,254,091.44
US TREASURY N/B	9128285L0	Aaa		2.8800 S	11/15/2021	101.12	71,250,000.00	71,697,739.37	72,313,468.86
US TREASURY N/B	9128285M8	Aaa		3.1200 S	11/15/2028	103.74	65,450,000.00	67,193,213.05	68,159,893.74
US TREASURY N/B	9128285R7	Aaa		2.6200 S	12/15/2021	100.45	53,800,000.00	53,774,703.93	54,108,699.10
US TREASURY N/B	912828A42	Aaa		2.0000 S	11/30/2020	99.08	6,786,000.00	6,703,032.45	6,735,183.45
US TREASURY N/B	912828A83	Aaa		2.3750 S	12/31/2020	99.78	2,805,000.00	2,820,364.80	2,799,065.05
US TREASURY N/B	912828D56	Aaa		2.3750 S	8/15/2024	99.10	451,000.00	450,995.98	450,995.82
US TREASURY N/B	912828F96	Aaa		2.0000 S	10/31/2021	98.72	20,000,000.00	19,494,767.59	19,812,849.28
US TREASURY N/B	912828G38	Aaa		2.2500 S	11/15/2024	98.30	4,071,000.00	3,969,996.20	4,013,847.48
US TREASURY N/B	912828G53	AAA		1.8750 S	11/30/2021	98.37	2,440,000.00	2,368,259.56	2,404,209.96
US TREASURY N/B	912828H52	Aaa		1.2500 S	1/31/2020	98.55	21,305,000.00	21,245,438.03	21,107,528.99
US TREASURY N/B	912828J27	Aaa		2.0000 S	2/15/2025	96.75	74,000,000.00	72,640,243.22	72,155,021.72
US TREASURY N/B	912828J50	Aaa		1.3750 S	2/29/2020	98.61	36,076,000.00	35,994,007.48	35,744,564.68
US TREASURY N/B	912828K74	Aaa		2.0000 S	8/15/2025	96.42	18,041,000.00	16,864,291.32	17,531,978.98
US TREASURY N/B	912828L57	Aaa		1.7500 S	9/30/2022	97.37	13,171,000.00	12,598,747.32	12,883,380.59
US TREASURY N/B	912828M56	Aaa		2.2500 S	11/15/2025	97.81	2,336,000.00	2,214,785.05	2,291,650.08
US TREASURY N/B	912828M98	Aaa		1.6250 S	11/30/2020	98.35	4,798,000.00	4,787,159.31	4,725,900.29
US TREASURY N/B	912828N48	Aaa		1.7500 S	12/31/2020	98.59	4,131,000.00	4,080,500.00	4,073,065.70
US TREASURY N/B	912828N89	Aaa		1.3750 S	1/31/2021	97.72	18,006,000.00	17,691,811.52	17,699,802.89

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: TSY		U S TREASURIES			
US TREASURY N/B	912828NT3	Aaa		2.6250 S	8/15/2020	100.14	10,892,000.00	10,827,758.89	11,014,876.07
US TREASURY N/B	912828P46	Aaa		1.6250 S	2/15/2026	93.63	83,088,000.00	78,734,074.41	78,301,126.47
US TREASURY N/B	912828P87	Aaa		1.1250 S	2/28/2021	97.13	4,001,000.00	3,864,852.30	3,901,553.89
US TREASURY N/B	912828PC8	Aaa		2.6250 S	11/15/2020	100.18	21,126,000.00	21,251,387.03	21,235,922.56
US TREASURY N/B	912828PX2	Aaa		3.6250 S	2/15/2021	102.31	750,000.00	763,497.74	777,627.19
US TREASURY N/B	912828Q37	Aaa		1.2500 S	3/31/2021	97.36	2,001,000.00	1,933,098.96	1,954,619.57
US TREASURY N/B	912828R28	Aaa		1.6250 S	4/30/2023	96.44	8,465,000.00	8,261,903.10	8,187,451.37
US TREASURY N/B	912828R36	Aaa		1.6250 S	5/15/2026	93.40	67,384,000.00	64,942,257.80	63,076,133.23
US TREASURY N/B	912828R69	Aaa		1.6250 S	5/31/2023	96.35	30,200,000.00	29,653,584.53	29,141,378.85
US TREASURY N/B	912828R85	Aaa		0.8750 S	6/15/2019	99.27	6,595,000.00	6,578,114.05	6,549,256.07
US TREASURY N/B	912828RR3	AAA		2.0000 S	11/15/2021	98.72	15,000,000.00	14,619,124.68	14,846,464.28
US TREASURY N/B	912828S27	Aaa		1.1250 S	6/30/2021	96.80	1,900,000.00	1,894,258.99	1,839,216.05
US TREASURY N/B	912828S35	Aaa		1.3750 S	6/30/2023	95.22	9,000,000.00	8,970,895.64	8,570,222.85
US TREASURY N/B	912828S76	Aaa		1.1250 S	7/31/2021	96.64	66,409,000.00	65,608,919.90	64,488,033.64
US TREASURY N/B	912828T26	Aaa		1.3750 S	9/30/2023	94.95	53,664,000.00	52,940,884.09	51,143,280.27
US TREASURY N/B	912828T34	Aaa		1.1250 S	9/30/2021	96.46	15,813,000.00	15,181,377.79	15,298,559.50
US TREASURY N/B	912828T67	Aaa		1.2500 S	10/31/2021	96.67	31,470,000.00	30,729,247.31	30,490,198.60
US TREASURY N/B	912828T91	Aaa		1.6250 S	10/31/2023	95.98	138,754,000.00	135,743,627.47	133,567,546.05
US TREASURY N/B	912828U24	Aaa		2.0000 S	11/15/2026	95.47	24,927,000.00	23,877,417.34	23,862,340.57
US TREASURY N/B	912828U32	Aaa		1.0000 S	11/15/2019	98.59	2,095,000.00	2,088,517.30	2,068,264.02
US TREASURY N/B	912828U57	Aaa		2.1250 S	11/30/2023	98.21	100,000.00	99,412.85	98,397.81
US TREASURY N/B	912828U65	Aaa		1.7500 S	11/30/2021	98.00	34,350,000.00	33,706,821.55	33,715,404.15
US TREASURY N/B	912828U73	Aaa		1.3750 S	12/15/2019	98.82	71,269,000.00	71,092,691.87	70,470,422.84
US TREASURY N/B	912828U81	Aaa		2.0000 S	12/31/2021	98.65	23,450,000.00	23,438,615.66	23,134,829.58
US TREASURY N/B	912828UF5	Aaa		1.1250 S	12/31/2019	98.53	94,051,000.00	93,829,407.00	92,668,324.85
US TREASURY N/B	912828UN8	AAA		2.0000 S	2/15/2023	98.07	7,052,000.00	6,867,511.90	6,969,056.26
US TREASURY N/B	912828UQ1	Aaa		1.2500 S	2/29/2020	98.46	6,750,000.00	6,646,813.68	6,674,935.87
US TREASURY N/B	912828UV0	AAA		1.1250 S	3/31/2020	98.26	5,000,000.00	4,916,518.16	4,927,441.55
US TREASURY N/B	912828V23	Aaa		2.2500 S	12/31/2023	98.75	4,850,000.00	4,842,220.63	4,789,651.46
US TREASURY N/B	912828V31	Aaa		1.3750 S	1/15/2020	98.74	49,870,000.00	49,753,744.27	49,559,850.36
US TREASURY N/B	912828V98	Aaa		2.2500 S	2/15/2027	97.12	6,200,000.00	5,866,322.76	6,074,202.57
US TREASURY N/B	912828VB3	Aaa		1.7500 S	5/15/2023	96.91	112,400,000.00	110,115,403.76	109,182,125.96

Group: FIXED INCOME - Internal

Portfolio: FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: TSY		U S TREASURIES			
US TREASURY N/B	912828VF4	Aaa		1.3750 S	5/31/2020	98.38	13,176,000.00	13,088,140.15	12,978,412.03
US TREASURY N/B	912828VV9	Aaa		2.1250 S	8/31/2020	99.33	71,700,000.00	71,995,867.00	71,736,199.79
US TREASURY N/B	912828W22	Aaa		1.3750 S	2/15/2020	98.63	47,690,000.00	47,614,417.03	47,284,613.46
US TREASURY N/B	912828W48	Aaa		2.1250 S	2/29/2024	98.11	19,565,000.00	19,231,005.09	19,336,688.25
US TREASURY N/B	912828WG1	Aaa		2.2500 S	4/30/2021	99.54	4,875,000.00	4,829,431.22	4,871,551.25
US TREASURY N/B	912828WJ5	Aaa		2.5000 S	5/15/2024	99.83	2,301,000.00	2,256,121.56	2,304,587.73
US TREASURY N/B	912828WS5	Aaa		1.6250 S	6/30/2019	99.55	636,000.00	636,326.10	633,166.55
US TREASURY N/B	912828WY2	Aaa		2.2500 S	7/31/2021	99.45	2,486,000.00	2,456,998.18	2,495,810.58
US TREASURY N/B	912828WZ9	Aaa		1.7500 S	4/30/2022	97.69	600,000.00	595,703.13	587,958.35
US TREASURY N/B	912828X47	Aaa		1.8750 S	4/30/2022	98.09	5,000,000.00	4,856,015.40	4,920,737.65
US TREASURY N/B	912828X88	AAA		2.3750 S	5/15/2027	97.91	12,500,000.00	12,014,132.43	12,277,852.53
US TREASURY N/B	912828XB1	Aaa		2.1250 S	5/15/2025	97.33	5,000,000.00	4,746,669.70	4,880,145.88
US TREASURY N/B	912828XD7	Aaa		1.8750 S	5/31/2022	98.04	7,600,000.00	7,473,802.55	7,463,438.48
US TREASURY N/B	912828XQ8	Aaa		2.0000 S	7/31/2022	98.36	14,907,000.00	14,544,614.93	14,787,087.11
US TREASURY N/B	912828XZ8	Aaa		2.7500 S	6/30/2025	101.02	5,000,000.00	4,925,999.65	5,051,194.84
US TREASURY N/B	912828Y79	Aaa		2.8800 S	7/31/2025	101.76	5,000,000.00	4,961,568.40	5,148,381.86
U S TREASURIES TOTAL							3,273,688,000.00	3,296,019,343.67	3,309,159,593.37
FIXED INCOME TOTAL							10,219,866,604.65	10,277,459,208.97	10,303,706,941.49
TOTAL							10,219,866,604.65	10,277,459,208.97	10,303,706,941.49

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: FIDELITY				
Instrument: EXFI				
FIDELITY INSTL. ASSET MANAGEMENT EXTERNAL MANAGED FI				
FIDELITY - FIXED INCOME	IF-FIDELIT		490,081,125.53	
EXTERNAL MANAGED FI TOTAL			490,081,125.53	
FIDELITY INSTL. ASSET MANAGEMENT TOTAL			490,081,125.53	472,664,564.57

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: SALOMON				
Instrument: EXFI				
STONE HARBOR INVESTMENT PARTNERS LP				
EXTERNAL MANAGED FI				
STONE HARBOR - FIXED INCOME	IF-SALOMON		294,258,626.72	
EXTERNAL MANAGED FI TOTAL			294,258,626.72	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL			294,258,626.72	277,542,673.33
Emerging TOTAL			784,339,752.25	750,207,237.90

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: OAKTREE				
Instrument: EXFI				
OAKTREE CAPITAL MANAGEMENT EXTERNAL MANAGED FI				
OAKTREE - FIXED INCOME	IF-OAKTREE		273,075,536.87	
EXTERNAL MANAGED FI TOTAL			273,075,536.87	
OAKTREE CAPITAL MANAGEMENT TOTAL			273,075,536.87	256,370,826.81

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: PIMCO				
Instrument: EXFI				
PACIFIC INVESTMENT COMPANY EXTERNAL MANAGED FI				
PIMCO - FIXED INCOME	IF-PIMCO		333,651,780.84	
PIMCO - LIQUIDITY	IL-PIMCO		165,900,000.00	
EXTERNAL MANAGED FI TOTAL			499,551,780.84	
PACIFIC INVESTMENT COMPANY TOTAL			499,551,780.84	471,793,515.45
High Yield TOTAL			772,627,317.71	728,164,342.26
TOTAL			1,556,967,069.96	1,478,371,580.16
CORE FIXED INCOME - without TFA TOTAL			11,834,426,278.93	11,782,078,521.65

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Liquid Treasury Portfolio								
				Portfolio: LTP		LIQUID TREASURY PORTFOLIO		
				Instrument: AGC		AGENCY BONDS WITH COUPONS		
FEDERAL HOME LOAN BANK	3130AF5B9	AAA		3.0000 S	10/12/2021	101.27	4,996,978.90	5,096,371.67
AGENCY BONDS WITH COUPONS TOTAL							4,996,978.90	5,096,371.67
				Instrument: TSY		U S TREASURIES		
US TREASURY N/B	912810EN4	Aaa		7.6250 S	11/15/2022	118.74	11,383,952.25	11,387,897.58
US TREASURY N/B	912810EP9	Aaa		7.1250 S	2/15/2023	117.91	16,334,978.12	16,851,735.53
US TREASURY N/B	912810FE3	Aaa		5.5000 S	8/15/2028	123.54	5,769,096.94	6,069,971.17
US TREASURY N/B	9128282A7	Aaa		1.5000 S	8/15/2026	92.26	52,509,246.11	52,920,742.38
US TREASURY N/B	9128282F6	Aaa		1.1250 S	8/31/2021	96.54	63,927,424.65	63,731,714.28
US TREASURY N/B	9128282J8	AAA		1.5000 S	7/15/2020	98.44	7,363,887.69	7,418,973.24
US TREASURY N/B	9128282P4	Aaa		1.8750 S	7/31/2022	97.94	1,297,334.55	1,317,986.04
US TREASURY N/B	9128282Q2	AAA		1.5000 S	8/15/2020	98.36	11,467,489.90	11,570,788.75
US TREASURY N/B	9128282R0	Aaa		2.2500 S	8/15/2027	96.78	16,661,072.15	16,655,379.33
US TREASURY N/B	9128282S8	Aaa		1.6250 S	8/31/2022	97.01	21,952,780.27	22,075,925.96
US TREASURY N/B	9128282W9	Aaa		1.8750 S	9/30/2022	97.84	38,719,549.61	38,425,796.77
US TREASURY N/B	9128282Z2	AAA		1.6250 S	10/15/2020	98.45	1,050,148.47	1,059,069.86
US TREASURY N/B	9128283C2	Aaa		2.0000 S	10/31/2022	98.24	35,726,772.47	35,483,597.75
US TREASURY N/B	9128283F5	AAA		2.2500 S	11/15/2027	96.60	12,232,269.41	12,452,924.15
US TREASURY N/B	9128283G3	AAA		1.7500 S	11/15/2020	98.61	447,076.47	450,690.08
US TREASURY N/B	9128283W8	AAA		2.7500 S	2/15/2028	100.52	6,614,478.90	6,858,358.94
US TREASURY N/B	9128284N7	AAA		2.8750 S	5/15/2028	101.54	14,126,348.50	14,623,164.01
US TREASURY N/B	9128284P2	AAA		2.6250 S	5/15/2021	100.33	4,834,203.67	4,894,675.42
US TREASURY N/B	9128284V9	AAA		2.8800 S	8/15/2028	101.55	40,230,628.02	41,964,427.42
US TREASURY N/B	9128284W7	Aaa		2.7500 S	8/15/2021	100.68	2,047,201.69	2,089,394.37
US TREASURY N/B	912828A42	Aaa		2.0000 S	11/30/2020	99.08	24,931,359.37	24,823,705.43
US TREASURY N/B	912828A83	Aaa		2.3750 S	12/31/2020	99.78	11,330,043.90	11,396,835.31
US TREASURY N/B	912828B90	AAA		2.0000 S	2/28/2021	98.96	1,076,531.01	1,092,099.94
US TREASURY N/B	912828D56	Aaa		2.3750 S	8/15/2024	99.10	30,597,940.15	30,611,693.81
US TREASURY N/B	912828G38	Aaa		2.2500 S	11/15/2024	98.30	55,386,373.29	55,428,760.09
US TREASURY N/B	912828J27	Aaa		2.0000 S	2/15/2025	96.75	38,800,344.98	38,598,060.83
US TREASURY N/B	912828J43	Aaa		1.7500 S	2/28/2022	97.82	17,744,888.50	17,698,786.22
US TREASURY N/B	912828J50	Aaa		1.3750 S	2/29/2020	98.61	23,171,148.43	23,093,866.04

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Liquid Treasury Portfolio								
			Portfolio: LTP		LIQUID TREASURY PORTFOLIO			
			Instrument: TSY		U S TREASURIES			
US TREASURY N/B	912828K58	AAA		1.3750 S	4/30/2020	98.47	19,815,988.68	19,815,960.41
US TREASURY N/B	912828L24	AAA		1.8750 S	8/31/2022	97.87	6,627,613.92	6,740,724.77
US TREASURY N/B	912828L32	Aaa		1.3750 S	8/31/2020	98.12	17,457,116.32	17,353,051.18
US TREASURY N/B	912828L57	Aaa		1.7500 S	9/30/2022	97.37	30,442,101.45	30,619,425.60
US TREASURY N/B	912828L65	Aaa		1.3750 S	9/30/2020	98.04	674,563.41	668,044.42
US TREASURY N/B	912828L99	Aaa		1.3750 S	10/31/2020	97.98	4,606,104.34	4,601,262.06
US TREASURY N/B	912828M49	Aaa		1.8750 S	10/31/2022	97.78	15,634,263.46	15,698,280.64
US TREASURY N/B	912828M98	Aaa		1.6250 S	11/30/2020	98.35	13,180,097.42	13,043,010.14
US TREASURY N/B	912828N30	AAA		2.1250 S	12/31/2022	98.60	19,580,903.24	19,709,920.32
US TREASURY N/B	912828N48	Aaa		1.7500 S	12/31/2020	98.59	26,906,433.87	26,709,098.58
US TREASURY N/B	912828N89	Aaa		1.3750 S	1/31/2021	97.72	21,764,687.50	21,715,336.34
US TREASURY N/B	912828NT3	Aaa		2.6250 S	8/15/2020	100.14	43,416,860.21	43,575,098.93
US TREASURY N/B	912828P38	Aaa		1.7500 S	1/31/2023	97.12	1,376,966.31	1,410,025.99
US TREASURY N/B	912828P46	Aaa		1.6250 S	2/15/2026	93.63	29,014,093.01	28,790,892.23
US TREASURY N/B	912828P79	Aaa		1.5000 S	2/28/2023	96.08	1,607,102.84	1,633,385.52
US TREASURY N/B	912828P87	Aaa		1.1250 S	2/28/2021	97.13	35,001,885.68	34,846,793.53
US TREASURY N/B	912828PC8	Aaa		2.6250 S	11/15/2020	100.18	34,899,486.29	34,544,812.46
US TREASURY N/B	912828Q29	Aaa		1.5000 S	3/31/2023	96.01	1,695,472.48	1,669,479.73
US TREASURY N/B	912828Q37	Aaa		1.2500 S	3/31/2021	97.36	10,690,951.26	10,707,915.18
US TREASURY N/B	912828Q78	Aaa		1.3750 S	4/30/2021	97.54	966.86	977.36
US TREASURY N/B	912828R28	Aaa		1.6250 S	4/30/2023	96.44	42,114,013.44	42,065,993.75
US TREASURY N/B	912828R36	Aaa		1.6250 S	5/15/2026	93.40	63,948,621.86	63,888,642.54
US TREASURY N/B	912828R69	Aaa		1.6250 S	5/31/2023	96.35	7,171,482.08	7,228,412.42
US TREASURY N/B	912828RC6	Aaa		2.1250 S	8/15/2021	99.09	900,635.64	890,024.61
US TREASURY N/B	912828S27	Aaa		1.1250 S	6/30/2021	96.80	966.85	968.01
US TREASURY N/B	912828S76	Aaa		1.1250 S	7/31/2021	96.64	59,879,328.87	59,810,370.84
US TREASURY N/B	912828S92	Aaa		1.2500 S	7/31/2023	94.59	21,977,529.13	21,707,700.45
US TREASURY N/B	912828SV3	Aaa		1.7500 S	5/15/2022	97.65	6,060,471.02	6,098,972.44
US TREASURY N/B	912828T26	Aaa		1.3750 S	9/30/2023	94.95	19,140,155.64	19,268,314.89
US TREASURY N/B	912828T34	Aaa		1.1250 S	9/30/2021	96.46	33,647,047.48	33,158,005.35
US TREASURY N/B	912828T91	Aaa		1.6250 S	10/31/2023	95.98	63,623,668.33	63,812,160.99
US TREASURY N/B	912828TJ9	Aaa		1.6250 S	8/15/2022	97.03	834,710.15	851,444.25

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Liquid Treasury Portfolio								
				Portfolio: LTP		LIQUID TREASURY PORTFOLIO		
				Instrument: TSY		U S TREASURIES		
US TREASURY N/B	912828TY6	Aaa		1.6250 S	11/15/2022	96.82	1,949,126.83	1,984,269.53
US TREASURY N/B	912828U24	Aaa		2.0000 S	11/15/2026	95.47	63,048,077.38	63,861,701.51
US TREASURY N/B	912828U73	Aaa		1.3750 S	12/15/2019	98.82	20,931,868.41	20,797,322.80
US TREASURY N/B	912828UF5	Aaa		1.1250 S	12/31/2019	98.53	28,415,475.70	28,289,895.35
US TREASURY N/B	912828UN8	AAA		2.0000 S	2/15/2023	98.07	24,506,112.25	25,004,406.10
US TREASURY N/B	912828UQ1	Aaa		1.2500 S	2/29/2020	98.46	20,468,700.91	20,472,770.55
US TREASURY N/B	912828V80	Aaa		2.2500 S	1/31/2024	98.72	5,527,664.49	5,677,715.59
US TREASURY N/B	912828VA5	AAA		1.1250 S	4/30/2020	98.12	2,077,603.66	2,078,270.22
US TREASURY N/B	912828VB3	Aaa		1.7500 S	5/15/2023	96.91	46,017,460.27	46,235,327.41
US TREASURY N/B	912828VF4	Aaa		1.3750 S	5/31/2020	98.38	14,073,345.43	14,045,171.15
US TREASURY N/B	912828VP2	Aaa		2.0000 S	7/31/2020	99.17	6,989,207.92	6,973,615.97
US TREASURY N/B	912828VV9	Aaa		2.1250 S	8/31/2020	99.33	60,193,949.40	60,323,440.80
US TREASURY N/B	912828VZ0	Aaa		2.0000 S	9/30/2020	99.12	3,611,397.41	3,589,636.96
US TREASURY N/B	912828W22	Aaa		1.3750 S	2/15/2020	98.63	22,334,033.46	22,342,450.88
US TREASURY N/B	912828W48	Aaa		2.1250 S	2/29/2024	98.11	50,940,847.25	51,458,421.33
US TREASURY N/B	912828WC0	Aaa		1.7500 S	10/31/2020	98.63	10,000,188.37	9,966,936.17
US TREASURY N/B	912828WG1	Aaa		2.2500 S	4/30/2021	99.54	16,515,648.04	16,453,352.28
US TREASURY N/B	912828WJ5	Aaa		2.5000 S	5/15/2024	99.83	7,081,863.65	7,097,047.16
US TREASURY N/B	912828WN6	AAA		2.0000 S	5/31/2021	98.91	2,941.86	2,972.27
US TREASURY N/B	912828WY2	Aaa		2.2500 S	7/31/2021	99.45	46,609,903.71	46,929,479.73
US TREASURY N/B	912828WZ9	Aaa		1.7500 S	4/30/2022	97.69	8,018,880.12	7,982,516.45
US TREASURY N/B	912828X47	Aaa		1.8750 S	4/30/2022	98.09	3,871,814.64	3,892,303.76
US TREASURY N/B	912828X70	Aaa		2.0000 S	4/30/2024	97.38	6,322,462.58	6,224,067.45
US TREASURY N/B	912828XB1	Aaa		2.1250 S	5/15/2025	97.33	18,502,055.96	18,246,865.09
US TREASURY N/B	912828XD7	Aaa		1.8750 S	5/31/2022	98.04	5,982,570.13	5,909,864.81
US TREASURY N/B	912828XE5	Aaa		1.5000 S	5/31/2020	98.53	16,460,336.49	16,360,243.37
US TREASURY N/B	912828XG0	Aaa		2.1250 S	6/30/2022	98.82	675,384.88	658,161.10
US TREASURY N/B	912828XH8	AAA		1.6250 S	6/30/2020	98.66	739,114.99	741,922.75
US TREASURY N/B	912828XM7	Aaa		1.6250 S	7/31/2020	98.59	14,509,555.71	14,444,116.79
US TREASURY N/B	912828XQ8	Aaa		2.0000 S	7/31/2022	98.36	63,947,968.50	63,760,942.96
US TREASURY N/B	912828XR6	AAA		1.7500 S	5/31/2022	97.63	19,628,619.03	19,873,945.64
US TREASURY N/B	912828XX3	Aaa		2.0000 S	6/30/2024	97.26	27,144,069.75	26,476,833.96

Monthly Market

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Liquid Treasury Portfolio								
			Portfolio: LTP			LIQUID TREASURY PORTFOLIO		
			Instrument: TSY			U S TREASURIES		
US TREASURY N/B	912828Y20	Aaa		2.6200 S	7/15/2021	100.36	762,501.31	779,074.21
US TREASURY N/B	912828Y46	Aaa		2.6200 S	7/31/2020	100.12	33,919.80	34,413.78
U S TREASURIES TOTAL							1,859,321,528.80	1,862,651,002.51
LIQUID TREASURY PORTFOLIO TOTAL							1,864,318,507.70	1,867,747,374.18
FIXED INCOME TOTAL							13,698,744,786.63	13,649,825,895.83

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: CSF						
Instrument: COM						
CONCENTRATED SELECT FUND (F) COMMON STOCK						
ALEXION PHARMACEUTICALS INC	015351109	ALXN	97.36	70,000.00	8,346,476.61	6,815,200.00
ALLERGAN PLC	G0177J108	AGN	133.66	300,500.00	61,894,458.47	40,164,830.00
ALPHABET INC	02079K305	GOOGL	1,044.96	27,700.00	23,849,047.47	28,945,392.00
AMERICAN EXPRESS CO.	025816109	AXP	95.32	380,000.00	28,736,936.64	36,221,600.00
ARRIS INTL INC SHS	G0551A103	ARRS	30.57	150,000.00	3,852,654.17	4,585,500.00
BAKER HUGHES A GE COMPANY	05722G100	BHGE	21.50	1,082,600.00	41,840,166.54	23,275,900.00
BANK OF AMERICA CORP.	060505104	BAC	24.64	1,374,000.00	25,370,190.02	33,855,360.00
BROADCOM LTD	11135F101	AVGO	254.28	75,000.00	15,523,586.24	19,071,000.00
CATERPILLAR INC.	149123101	CAT	127.07	120,000.00	13,647,689.38	15,248,400.00
CELGENE CORP	151020104	CELG	64.09	300,000.00	24,302,375.47	19,227,000.00
CISCO SYSTEMS	17275R102	CSCO	43.33	240,500.00	7,381,149.42	10,420,865.00
CITIGROUP INC.	172967424	C	52.06	599,000.00	27,892,519.39	31,183,940.00
COMMSCOPE HOLDINGS INC	20337X109	COMM	16.39	890,000.00	16,595,539.04	14,587,100.00
CROWN HOLDINGS INC	228368106	CCK	41.57	610,000.00	27,071,485.91	25,357,700.00
DOWDUPONT INC.	26078J100	DWDP	53.48	500,000.00	29,278,997.69	26,740,000.00
FIRST DATA CORP- CLASS A	32008D106	FDC	16.91	1,460,000.00	27,188,827.04	24,688,600.00
GENERAL ELECTRIC CO	369604103	GE	7.57	2,720,000.00	21,459,035.80	20,590,400.00
GENERAL MOTORS CO	37045V100	GM	33.45	1,243,000.00	42,902,834.45	41,578,350.00
HALLIBURTON COMPANY	406216101	HAL	26.58	825,000.00	34,124,099.03	21,928,500.00
MCKESSON CORP	58155Q103	MCK	110.47	200,000.00	27,295,896.54	22,094,000.00
MEDTRONIC INC	G5960L103	MDT	90.96	297,000.00	19,607,117.83	27,015,120.00
MOLSON COORS BREWING CO	60871R209	TAP	56.16	855,000.00	67,438,390.83	48,016,800.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	40.03	900,000.00	37,148,866.89	36,027,000.00
MOSAIC COMPANY	61945C103	MOS	29.21	1,050,000.00	29,970,172.79	30,670,500.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	10.35	1,994,816.00	41,390,538.22	20,646,346.00
TECHNIPFMC LIMITED	G87110105	FTI	19.58	1,415,000.00	43,416,166.70	27,705,700.00
TOTAL SYS SVCS INC	891906109	TSS	81.29	270,000.00	14,248,098.19	21,948,300.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	83.73	246,900.00	14,142,606.52	20,672,937.00
WELLS FARGO COMPANY	949746101	WFC	46.08	675,000.00	37,197,727.48	31,104,000.00
WORLDPAY INC.	981558109	WP	76.43	600,000.00	42,209,759.86	45,858,000.00
WYNN RESORTS LTD	983134107	WYNN	98.91	295,000.00	30,652,852.69	29,178,450.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: CSF						
CONCENTRATED SELECT FUND (F)						
COMMON STOCK TOTAL				21,766,016.00	885,976,263.32	805,422,790.00
Instrument: ICOM						
INTERNATIONAL COMMON STOCKS						
NXP SEMICONDUCTORS NV	N6596X109	NXPI	73.28	680,000.00	66,603,734.76	49,830,400.00
INTERNATIONAL COMMON STOCKS TOTAL				680,000.00	66,603,734.76	49,830,400.00
Instrument: PUT						
PUT OPTION						
WYNN JAN @ 90 PUT	WYNN	WYNN	1.74	-400.00	-118,398.44	-69,600.00
PUT OPTION TOTAL				-400.00	-118,398.44	-69,600.00
CONCENTRATED SELECT FUND (F) TOTAL				22,445,616.00	952,461,599.64	855,183,590.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
ABBOTT LABORATORIES	002824100	ABT	72.33	8,132.00	165,766.50	588,188.00
ABIOMED INC	003654100	ABMD	325.04	636.00	269,407.28	206,725.00
ACADIA HEALTHCARE CO INC	00404A109	ACHC	25.71	7,861.00	280,649.49	202,106.00
ADOBE SYSTEMS INC.	00724F101	ADBE	226.24	1,602.00	39,514.68	362,436.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	157.46	1,931.00	266,379.93	304,055.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	18.46	9,053.00	257,172.04	167,118.00
AECOM	00766T100	ACM	26.50	14,258.00	377,191.11	377,837.00
AES CORP	00130H105	AES	14.46	43,347.00	584,490.38	626,798.00
AFLAC INC	001055102	AFL	45.56	13,548.00	332,139.18	617,247.00
AGNC INVESTMENT CORP	00123Q104	AGNC	17.54	38,538.00	725,899.07	675,957.00
AIR LEASE CORP	00912X302	AL	30.21	11,851.00	489,820.76	358,019.00
AIR PROD. & CHEM.	009158106	APD	160.05	3,025.00	302,435.40	484,151.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	61.08	5,154.00	382,582.72	314,806.00
ALASKA AIRGROUP INC	011659109	ALK	60.85	4,831.00	339,391.28	293,966.00
ALBEMARLE CORP	012653101	ALB	77.07	3,121.00	243,208.92	240,535.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	97.36	2,379.00	245,671.00	231,619.00
ALLEGHANY CORP DEL	017175100	Y	623.32	840.00	495,604.32	523,589.00
ALLERGAN PLC	G0177J108	AGN	133.66	2,664.00	464,355.59	356,070.00
ALLIANT ENERGY CORPORATION	018802108	LNT	42.25	11,702.00	516,225.54	494,410.00
ALLSTATE CORP	020002101	ALL	82.63	5,671.00	272,099.71	468,595.00
ALLY FINANCIAL INC	02005N100	ALLY	22.66	16,435.00	422,534.85	372,417.00
ALPHABET INC	02079K305	GOOGL	1,044.96	322.00	72,587.53	336,477.00
ALPHABET INC CL C	02079K107	GOOG	1,035.61	328.00	73,958.01	339,680.00
ALTRIA GROUP INC	02209S103	MO	49.39	8,129.00	405,297.31	401,491.00
AMC NETWORKS INC	00164V103	AMCX	54.88	5,071.00	328,230.61	278,296.00
AMDOCS LIMITED	G02602103	DOX	58.58	10,178.00	666,422.12	596,227.00
AMERCO	023586100	UHAL	328.11	1,329.00	471,947.24	436,058.00
AMEREN CORP.	023608102	AEE	65.23	8,881.00	599,878.69	579,308.00
AMERICAN ELECTRIC POWER	025537101	AEP	74.74	6,656.00	518,081.74	497,469.00
AMERICAN EXPRESS CO.	025816109	AXP	95.32	4,577.00	449,783.16	436,280.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	90.53	4,222.00	457,944.96	382,218.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
AMERICAN NATL INS CO	028591105	ANAT	127.24	5,620.00	683,148.73	715,089.00
AMERISOURCEBERGEN CORP	03073E105	ABC	74.40	4,536.00	412,317.45	337,478.00
AMETEK INC.	031100100	AME	67.70	5,763.00	422,947.73	390,155.00
AMGEN INC	031162100	AMGN	194.67	2,707.00	118,643.87	526,972.00
AMPHENOL CORP-CL A	032095101	APH	81.02	5,784.00	502,210.62	468,620.00
ANALOG DEVICES	032654105	ADI	85.83	4,704.00	459,668.14	403,744.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	9.82	67,538.00	700,483.27	663,223.00
ANSYS INC	03662Q105	ANSS	142.94	2,074.00	358,779.48	296,458.00
ANTHEM INC.	036752103	ANTM	262.63	2,288.00	140,746.09	600,897.00
APPLE INC.	037833100	AAPL	157.74	2,331.00	78,670.56	367,692.00
APTAR GROUP INC.	038336103	ATR	94.07	5,699.00	538,266.85	536,105.00
AQUA AMERICA INC	03836W103	WTR	34.19	10,981.00	381,173.57	375,440.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	26.72	20,242.00	528,401.22	540,866.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	40.97	15,813.00	686,272.66	647,859.00
ARRIS INTL INC SHS	G0551A103	ARRS	30.57	14,315.00	429,840.80	437,610.00
ARROW ELECTRONICS	042735100	ARW	68.95	6,038.00	467,144.58	416,320.00
ASHLAND GLOBAL HOLDINGS INC	044186104	ASH	70.96	4,039.00	316,970.39	286,607.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	41.99	12,022.00	502,594.14	504,804.00
ASSOCIATED BANC-CORP.	045487105	ASB	19.79	23,075.00	595,609.99	456,654.00
ASSURANT INC	04621X108	AIZ	89.44	5,341.00	541,573.29	477,699.00
ASSURED GUARANTY LTD	G0585R106	AGO	38.28	14,645.00	616,297.91	560,611.00
AT&T INC	00206R102	T	28.54	14,837.00	378,736.52	423,448.00
ATHENAHEALTH INC	04685W103	ATHN	131.93	1,600.00	238,870.87	211,088.00
ATHENE HOLDING LTD-CLASS A	G0684D107	ATH	39.83	9,549.00	394,271.53	380,337.00
ATLASSIAN CORP PLC - CLASS A	G06242104	TEAM	88.98	2,253.00	141,227.50	200,472.00
ATMOS ENERGY CORP.	049560105	ATO	92.72	5,389.00	518,433.12	499,668.00
AUTOMATIC DATA PROC.	053015103	ADP	131.12	2,821.00	368,587.35	369,890.00
AVNET INC.	053807103	AVT	36.10	12,963.00	577,935.68	467,964.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	51.64	11,140.00	647,664.66	575,270.00
BALL CORPORATION	058498106	BLL	45.98	10,654.00	385,606.52	489,871.00
BANK OF AMERICA CORP.	060505104	BAC	24.64	13,366.00	319,900.54	329,338.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
BANKUNITED INC	06652K103	BKU	29.94	12,821.00	528,975.55	383,861.00
BAXTER INTL	071813109	BAX	65.82	6,459.00	156,936.92	425,131.00
BB&T CORPORATION	054937107	BBT	43.32	9,031.00	298,481.42	391,223.00
BECTON DICKINSON & COMPANY	075887109	BDX	225.32	2,215.00	208,291.90	499,084.00
BEMIS CO.	081437105	BMS	45.90	7,773.00	330,628.04	356,781.00
BERKLEY (WR) CORP	084423102	WRB	73.91	8,166.00	607,978.55	603,549.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	204.18	2,918.00	253,671.98	595,797.00
BEST BUY COMPANY INC	086516101	BBY	52.96	3,871.00	262,189.62	205,008.00
BIO RAD LABS INC	090572207	BIO	232.22	1,810.00	531,217.75	420,318.00
BIOGEN IDEC INC	09062X103	BIIB	300.92	1,047.00	62,536.56	315,063.00
BIO-TECHNE CORP	09073M104	TECH	144.72	2,896.00	441,301.45	419,109.00
BLACK KNIGHT INC	09215C105	BKI	45.06	8,221.00	442,825.64	370,438.00
BOK FINL CORP	05561Q201	BOKF	73.33	4,055.00	385,585.89	297,353.00
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	45.07	7,147.00	354,343.97	322,115.00
BRIGHT HORIZONS FAMILY	109194100	BFAM	111.45	4,267.00	436,328.06	475,557.00
BROADCOM LTD	11135F101	AVGO	254.28	1,066.00	263,278.55	271,062.00
BROWN & BROWN INC	115236101	BRO	27.56	18,906.00	532,607.05	521,049.00
BRUKER CORP	116794108	BRKR	29.77	10,148.00	303,583.71	302,106.00
BRUNSWICK CORP	117043109	BC	46.45	5,090.00	325,681.25	236,431.00
BURLINGTON STORES INC	122017106	BURL	162.67	1,614.00	250,011.71	262,549.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	84.09	3,662.00	312,329.41	307,938.00
CABLE ONE INC	12685J105	CABO	820.10	524.00	436,896.27	429,732.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	75.59	5,507.00	310,871.75	416,274.00
CARDINAL HEALTH INC.	14149Y108	CAH	44.60	6,418.00	295,864.02	286,243.00
CARLISLE COS INC	142339100	CSL	100.52	3,799.00	417,656.94	381,875.00
CARMAX INC.	143130102	KMX	62.73	5,390.00	382,349.25	338,115.00
CATALENT INC	148806102	CTLT	31.18	6,598.00	270,002.39	205,726.00
CBRE GROUP INC	12504L109	CBRE	40.04	7,288.00	346,829.47	291,811.00
CDW CORP	12514G108	CDW	81.05	4,802.00	396,388.74	389,202.00
CELANESE CORP-SERIES A	150870103	CE	89.97	3,441.00	384,959.13	309,587.00
CENTENE CORP	15135B101	CNC	115.30	3,899.00	475,865.15	449,555.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
CENTERPOINT ENERGY INC	15189T107	CNP	28.23	21,024.00	597,983.53	593,508.00
CENTURYLINK INC	156700106	CTL	15.15	21,312.00	464,039.65	322,877.00
CERNER CORP.	156782104	CERN	52.44	6,353.00	379,088.73	333,151.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	43.51	6,798.00	302,941.25	295,781.00
CHARLES RIVER LABORATORIES	159864107	CRL	113.18	3,913.00	443,547.89	442,873.00
CHEMED CORP	16359R103	CHE	283.28	2,185.00	701,440.07	618,967.00
CHEVRON CORP.	166764100	CVX	108.79	5,572.00	220,667.19	606,178.00
CHIMERA INVESTMENT CORP	16934Q208	CIM	17.82	43,648.00	817,309.83	777,807.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	431.79	446.00	209,625.87	192,578.00
CHURCH & DWIGHT INC	171340102	CHD	65.76	6,953.00	378,251.92	457,229.00
CIGNA HOLDING CO.	125523100	CI	189.92	2,837.99	339,798.69	538,991.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	77.42	6,337.00	504,267.41	490,611.00
CINEMARK HOLDINGS INC	17243V102	CNK	35.80	9,606.00	337,548.81	343,895.00
CINTAS CORP	172908105	CTAS	167.99	2,224.00	411,169.78	373,610.00
CISCO SYSTEMS	17275R102	CSCO	43.33	11,841.00	244,806.70	513,071.00
CIT GROUP INC	125581801	CIT	38.27	11,086.00	551,631.57	424,261.00
CITIGROUP INC.	172967424	C	52.06	7,673.00	571,976.52	399,456.00
CITIZENS FINANCIAL GROUP	174610105	CFG	29.73	12,073.00	482,097.89	358,930.00
CITRIX SYSTEMS INC	177376100	CTXS	102.46	3,251.00	340,962.02	333,097.00
CLEAN HARBORS INC	184496107	CLH	49.35	8,847.00	487,530.69	436,599.00
CLOROX COMPANY	189054109	CLX	154.14	3,057.00	471,281.49	471,206.00
CME GROUP INC	12572Q105	CME	188.12	2,933.00	218,297.46	551,756.00
CMS ENERGY CORP	125896100	CMS	49.65	11,676.00	553,254.16	579,713.00
CNA FINANCIAL CORP	126117100	CNA	44.15	10,127.00	443,802.61	447,107.00
CNX RESOURCES CORP	12653C108	CNX	11.42	24,903.00	403,959.95	284,392.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	63.48	6,135.00	209,417.11	389,450.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	84.09	5,722.00	531,227.67	481,163.00
COMCAST CORP - CL A	20030N101	CMCSA	34.05	11,624.00	409,888.98	395,797.00
CONSOLIDATED EDISON INC.	209115104	ED	76.46	6,387.00	514,924.41	488,350.00
COOPER COMPANIES INC.	216648402	COO	254.50	1,456.00	353,577.08	370,552.00
COPART INC	217204106	CPRT	47.78	7,117.00	400,528.18	340,050.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			INTEGRATED FACTOR INDEX (Q)			
Portfolio: IFI			COMMON STOCK			
Instrument: COM						
CORNING INC	219350105	GLW	30.21	16,060.00	323,602.71	485,173.00
COSTAR GROUP INC	22160N109	CSGP	337.34	867.00	358,523.53	292,474.00
COSTCO WHOLESALE CORP.	22160K105	COST	203.71	1,850.00	84,659.47	376,863.00
CRANE CO	224399105	CR	72.18	4,772.00	388,853.38	344,443.00
CREDIT ACCEP CORP MI	225310101	CACC	381.76	728.00	261,047.16	277,921.00
CSX CORP.	126408103	CSX	62.13	5,049.00	106,733.33	313,694.00
CURTISS-WRIGHT CORP.	231561101	CW	102.12	2,661.00	320,953.32	271,741.00
CVS HEALTH CORP	126650100	CVS	65.52	5,941.33	98,926.02	389,276.00
CYPRESS SEMICONDUCTOR CORP	232806109	CY	12.72	18,589.00	305,889.61	236,452.00
DANAHER CORP	235851102	DHR	103.12	4,409.00	90,653.47	454,656.00
DARDEN RESTAURANTS INC	237194105	DRI	99.86	3,666.00	397,339.80	366,087.00
DAVITA INC	23918K108	DVA	51.46	4,757.00	344,014.86	244,795.00
DELL TECHNOLOGIES - C	24703L202	DELL	44.60	899.51	33,075.65	40,117.83
DELTA AIR LINES INC	247361702	DAL	49.90	7,072.00	278,098.27	352,893.00
DEXCOM INC	252131107	DXCM	119.80	1,449.00	201,937.28	173,590.00
DICKS SPORTING GOODS INC	253393102	DKS	31.20	8,597.00	327,015.27	268,226.00
DISCOVER FINANCIAL	254709108	DFS	58.98	5,035.00	359,984.32	296,964.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	24.74	11,672.00	345,020.12	288,765.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	23.08	12,492.00	336,214.28	288,315.00
DISNEY (WALT) CO.	254687106	DIS	109.65	4,922.00	147,071.67	539,697.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	61.84	7,299.00	458,314.15	451,370.00
DOLLAR GENERAL CORP.	256677105	DG	108.08	3,273.00	330,974.84	353,746.00
DOMINION ENERGY INC	25746U109	D	71.46	10,745.74	801,907.33	767,890.00
DOMTAR CORP	257559203	UFS	35.13	10,967.00	509,025.11	385,271.00
DOVER CORP.	260003108	DOV	70.95	5,625.00	412,336.25	399,094.00
DOWDUPONT INC.	26078J100	DWDP	53.48	7,435.00	259,473.33	397,624.00
DTE ENERGY COMPANY	233331107	DTE	110.30	5,994.00	638,157.20	661,138.00
DUKE ENERGY CORPORATION	26441C204	DUK	86.30	6,842.00	602,369.68	590,465.00
E*TRADE FINANCIAL CORP	269246401	ETFC	43.88	6,850.00	413,684.10	300,578.00
EASTMAN CHEMICAL CO.	277432100	EMN	73.11	5,310.00	535,136.64	388,214.00
EATON CORP PLC	G29183103	ETN	68.66	5,828.00	402,024.02	400,150.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
ECOLAB INC	278865100	ECL	147.35	3,470.00	263,385.36	511,305.00
EDWARDS LIFESCIENCES	28176E108	EW	153.17	1,822.00	269,945.02	279,076.00
ELI LILLY & COMPANY	532457108	LLY	115.72	4,461.00	220,472.22	516,227.00
EMERSON ELECTRIC CO	291011104	EMR	59.75	6,349.00	193,827.57	379,353.00
ENCOMPASS HEALTH CORP	29261A100	EHC	61.70	8,383.00	567,848.49	517,231.00
ENERGIZER HOLDINGS, INC.	29272W109	ENR	45.15	4,698.00	296,949.80	212,115.00
EPAM SYSTEMS INC	29414B104	EPAM	116.01	2,937.00	359,957.55	340,721.00
ERIE INDY CO	29530P102	ERIE	133.31	4,007.00	509,395.89	534,173.00
EURONET WORLDWIDE IN	298736109	EEFT	102.38	2,607.00	260,684.62	266,905.00
EVEREST RE GROUP LTD.	G3223R108	RE	217.76	1,931.00	447,123.05	420,495.00
EVERGY INC	30034W106	EVRG	56.77	13,174.00	737,565.04	747,888.00
EXACT SCIENCES CORP	30063P105	EXAS	63.10	2,555.00	158,886.51	161,221.00
EXELON CORP	30161N101	EXC	45.10	14,920.00	513,590.47	672,892.00
EXPEDIA GROUP INC	30212P303	EXPE	112.65	1,931.00	221,928.48	217,527.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	68.09	5,452.00	395,241.63	371,227.00
EXTENDED STAY AMERICA INC	30224P200	STAY	15.50	21,946.00	459,049.96	340,163.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	6,296.00	199,700.26	429,324.00
F5 NETWORKS INC	315616102	FFIV	162.03	2,500.00	431,260.23	405,075.00
FEDEX CORPORATION	31428X106	FDX	161.33	1,653.00	91,949.59	266,678.00
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	31.44	7,641.00	281,901.92	240,233.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	102.55	4,990.00	529,506.30	511,724.00
FIFTH THIRD BANCORP	316773100	FITB	23.53	14,682.00	424,087.56	345,467.00
FIREEYE INC	31816Q101	FEYE	16.21	14,918.00	239,425.09	241,821.00
FIRST CITIZENS BANCSHS	31946M103	FCNCA	377.05	889.00	369,741.98	335,197.00
FIRST ENERGY CORP.	337932107	FE	37.55	17,571.00	638,189.23	659,791.00
FIRST HAWAIIAN INC	32051X108	FHB	22.51	12,630.00	364,210.50	284,301.00
FIRST HORIZON NATIONAL	320517105	FHN	13.16	26,238.00	456,813.39	345,292.00
FISERV INC. WISCONSIN	337738108	FISV	73.49	6,870.00	502,098.76	504,876.00
FLIR SYSTEMS INC	302445101	FLIR	43.54	7,783.00	408,684.55	338,872.00
FLOWERS INDUSTRIES INC.	343498101	FLO	18.47	25,661.00	523,359.42	473,959.00
FLOWSERVE CORP.	34354P105	FLS	38.02	7,767.00	324,497.76	295,301.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
FNB CORP	302520101	FNB	9.84	40,053.00	532,875.76	394,122.00
FOOT LOCKER INC	344849104	FL	53.20	4,627.00	238,457.09	246,156.00
FORD MOTOR COMPANY	345370860	F	7.65	47,478.00	399,199.77	363,207.00
FORTINET INC	34959E109	FTNT	70.43	4,458.00	286,057.81	313,977.00
FORTIVE CORP	34959J108	FTV	67.66	6,151.00	455,885.51	416,177.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	73.70	6,978.00	471,865.81	514,279.00
GAP INC	364760108	GPS	25.76	7,567.00	248,828.93	194,926.00
GARMIN LTD	H2906T109	GRMN	63.32	8,230.00	505,112.53	521,124.00
GARRETT MOTION INC	366505105	GTX	12.34	0.30	1.37	4.00
GARTNER INC	366651107	IT	127.84	2,565.00	349,652.88	327,910.00
GENERAL DYNAMICS CORP.	369550108	GD	157.21	2,002.00	317,484.37	314,734.00
GENERAL MILLS INC	370334104	GIS	38.94	9,030.00	345,792.11	351,628.00
GENESEE & WYO INC	371559105	GWR	74.02	7,178.00	579,547.65	531,316.00
GENPACT LTD	G3922B107	G	26.99	13,396.00	398,950.43	361,558.00
GENTEX CORP.	371901109	GNTX	20.21	13,528.00	319,619.36	273,401.00
GENUINE PARTS CO	372460105	GPC	96.02	3,410.00	321,592.39	327,428.00
GILEAD SCIENCES INC.	375558103	GILD	62.55	3,886.00	28,391.46	243,069.00
GODADDY INC - CLASS A	380237107	GDDY	65.62	5,496.00	380,473.22	360,648.00
GRAHAM HOLDINGS CO	384637104	GHC	640.58	1,109.00	672,309.81	710,403.00
GRAINGER W W INC	384802104	GWW	282.36	928.00	283,456.66	262,030.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	96.14	3,875.00	436,653.07	372,542.00
GRUBHUB INC	400110102	GRUB	76.81	3,015.00	276,804.70	231,582.00
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	80.23	4,158.00	374,591.72	333,596.00
HARRIS CORP.	413875105	HRS	134.65	2,691.00	393,513.27	362,343.00
HASBRO INC	418056107	HAS	81.25	3,686.00	297,147.63	299,488.00
HCA HEALTHCARE INC	40412C101	HCA	124.45	3,880.00	366,497.85	482,866.00
HD SUPPLY HOLDINGS INC	40416M105	HDS	37.52	6,688.00	289,892.42	250,934.00
HEICO CORP	422806109	HEI	77.48	4,944.00	363,960.68	383,061.00
HEICO CORP-CL A	422806208	HEI.A	63.00	5,628.00	346,299.08	354,564.00
HELMERICH & PAYNE INC	423452101	HP	47.94	3,957.00	258,806.79	189,699.00
HENRY SCHEIN INC	806407102	HSIC	78.52	5,729.00	449,820.46	449,841.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			INTEGRATED FACTOR INDEX (Q)			
Portfolio: IFI			COMMON STOCK			
Instrument: COM						
HERBALIFE LTD	G4412G101	HLF	58.95	6,380.00	346,885.85	376,101.00
HERSHEY COMPANY	427866108	HSY	107.18	4,518.00	481,954.94	484,239.00
HESS CORP.	42809H107	HES	40.50	7,216.00	431,423.47	292,248.00
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	13.21	21,308.00	159,250.62	281,479.00
HILL-ROM HOLDINGS INC	431475102	HRC	88.55	5,011.00	445,068.81	443,724.00
HOLLYFRONTIER CORP	436106108	HFC	51.12	4,993.00	334,888.82	255,242.00
HOLOGIC INC.	436440101	HOLX	41.10	10,460.00	419,311.63	429,906.00
HONEYWELL INTERNATIONAL INC	438516106	HON	132.12	3,050.00	119,988.37	402,966.00
HORMEL FOODS CORP	440452100	HRL	42.68	9,327.00	401,806.23	398,076.00
HOWARD HUGHES CORP	44267D107	HHC	97.62	4,248.00	553,474.58	414,690.00
HUMANA INC.	444859102	HUM	286.48	1,900.00	377,012.07	544,312.00
HUNTINGTON BANCSHARES	446150104	HBAN	11.92	29,489.00	446,421.30	351,509.00
HYATT HOTELS CORP-CLASS A	448579102	H	67.60	5,401.00	421,445.43	365,108.00
IAC/INTERACTIVE CORP	44919P508	IAC	183.04	1,604.00	248,323.59	293,596.00
IDEX CORPORATION	45167R104	IEX	126.26	2,633.00	361,664.66	332,443.00
IDEXX LABS INC.	45168D104	IDXX	186.02	1,534.00	316,892.18	285,355.00
ILLUMINA INC.	452327109	ILMN	299.93	760.00	211,374.09	227,947.00
INGERSOLL-RAND PLC	G47791101	IR	91.23	5,067.00	466,944.00	462,262.00
INTEGRA LIFESCIENCES	457985208	IART	45.10	7,187.00	459,525.63	324,134.00
INTEL CORP.	458140100	INTC	46.93	8,933.00	213,440.72	419,226.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	75.33	6,138.00	310,948.80	462,376.00
INTERNATL FLAVORS &	459506101	IFF	134.27	3,269.00	425,708.14	438,929.00
INTERPUBLIC GROUP	460690100	IPG	20.63	13,708.00	321,711.50	282,796.00
INTUIT INC.	461202103	INTU	196.85	1,762.00	185,600.27	346,850.00
INTUITIVE SURGICAL INC	46120E602	ISRG	478.92	644.00	141,151.20	308,424.00
IQVIA HOLDING INC	46266C105	IQV	116.17	4,134.00	425,612.12	480,247.00
ITT INC	45073V108	ITT	48.27	6,672.00	362,046.07	322,057.00
JABIL INC	466313103	JBL	24.79	14,515.00	409,839.95	359,827.00
JACOBS ENGINEERING GROUP	469814107	JEC	58.46	7,906.00	505,304.77	462,185.00
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	123.96	3,022.00	509,680.41	374,607.00
JEFFERIES FINANCIAL GROUP INC	47233W109	JEF	17.36	20,124.00	346,855.25	349,353.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: INTEGRATED FACTOR INDEX (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
JETBLUE AIRWAYS CORP	477143101	JBLU	16.06	19,601.00	392,639.39	314,792.00
JM SMUCKER CO	832696405	SJM	93.49	4,072.00	448,523.88	380,691.00
JOHNSON & JOHNSON	478160104	JNJ	129.05	4,557.00	581,570.72	588,081.00
JOHNSON CONTROLS	G51502105	JCI	29.65	12,272.00	510,575.14	363,865.00
JONES LANG LASALLE I	48020Q107	JLL	126.60	2,052.00	340,915.38	259,783.00
JPMORGAN CHASE & CO.	46625H100	JPM	97.62	4,788.00	191,092.75	467,405.00
JUNIPER NETWORKS INC	48203R104	JNPR	26.91	18,404.00	509,785.18	495,252.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	95.45	4,098.00	433,041.61	391,154.00
KAR AUCTION SERVICES INC	48238T109	KAR	47.72	8,105.00	450,421.07	386,771.00
KELLOGG CO.	487836108	K	57.01	7,555.00	553,643.34	430,711.00
KEYCORP	493267108	KEY	14.78	21,392.00	429,966.80	316,174.00
KEYSIGHT TECH INC	49338L103	KEYS	62.08	5,934.00	357,522.45	368,383.00
KIMBERLY-CLARK CORP	494368103	KMB	113.94	4,209.00	263,984.74	479,573.00
KINDER MORGAN INC.	49456B101	KMI	15.38	29,369.00	987,279.90	451,695.00
KIRBY CORP.	497266106	KEX	67.36	5,739.00	479,759.13	386,579.00
KOHL'S CORP	500255104	KSS	66.34	5,034.00	374,040.14	333,956.00
KROGER CO.	501044101	KR	27.50	10,553.00	362,667.55	290,207.00
L3 TECHNOLOGIES INC	502413107	LLL	173.66	2,391.00	470,800.80	415,221.00
LABORATORY CRP OF AMER	50540R409	LH	126.36	3,525.00	615,418.47	445,419.00
LAMB WESTON HOLDINGS INC	513272104	LW	73.56	4,986.00	369,485.54	366,770.00
LANDSTAR SYSTEM INC.	515098101	LSTR	95.67	3,045.00	340,148.42	291,315.00
LEIDOS HOLDINGS INC	525327102	LDOS	52.72	8,285.00	509,347.49	436,785.00
LIBERTY BROADBAND - A	530307107	LBRDA	71.81	4,674.00	347,748.40	335,640.00
LIBERTY BROADBAND - C	530307305	LBRDK	72.03	4,748.00	351,573.26	341,998.00
LIBERTY MEDIA CORP - C	531229854	FWONK	30.70	9,251.00	272,685.25	284,006.00
LIBERTY MEDIA GROUP A	531229870	FWONA	29.72	10,047.00	284,760.11	298,597.00
LITTELFUSE INC	537008104	LFUS	171.48	1,398.00	320,637.76	239,729.00
LIVE NATION	538034109	LYV	49.25	5,745.00	287,340.77	282,941.00
LOEWS CORP	540424108	L	45.52	13,779.00	672,040.39	627,220.00
LULULEMON ATHLETICA INC	550021109	LULU	121.61	1,856.00	233,403.56	225,708.00
LYONDELLBASELL IND-CL A	N53745100	LYB	83.16	3,560.00	185,195.26	296,050.00

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
MACYS INC	55616P104	M	29.78	8,624.00	323,403.22	256,823.00
MADISON SQUARE GARDEN CO	55825T103	MSG	267.70	1,480.00	401,593.70	396,196.00
MARATHON OIL CORP	565849106	MRO	14.34	17,581.00	371,367.87	252,112.00
MARATHON PETROLEUM CORP	56585A102	MPC	59.01	4,235.37	295,999.49	249,929.00
MARKEL CORP	570535104	MKL	1,038.05	589.00	651,668.00	611,411.00
MARTIN MARIETTA MATERIALS	573284106	MLM	171.87	1,738.00	371,403.48	298,710.00
MASIMO CORP	574795100	MASI	107.37	3,543.00	356,016.73	380,412.00
MASTERCARD INC-CLASS A	57636Q104	MA	188.65	2,117.00	66,276.28	399,372.00
MATCH GROUP INC	57665R106	MTCH	42.77	4,010.00	160,975.88	171,508.00
McCORMICK & CO	579780206	MKC	139.24	3,905.00	420,216.66	543,732.00
MDU RESOURCES GROUP	552690109	MDU	23.84	21,941.00	618,539.81	523,073.00
MEDTRONIC INC	G5960L103	MDT	90.96	5,934.00	174,587.93	539,757.00
MERCK & CO INC	58933Y105	MRK	76.41	6,580.00	243,228.24	502,778.00
MERCURY GENERAL CORP.	589400100	MCY	51.71	6,664.00	346,153.48	344,595.00
METLIFE INC	59156R108	MET	41.06	10,219.00	409,151.39	419,592.00
MFA FINANCIAL INC.	55272X102	MFA	6.68	112,357.00	840,677.60	750,545.00
MICRON TECHNOLOGY INC	595112103	MU	31.73	7,332.00	235,742.57	232,644.00
MICROSOFT CORP.	594918104	MSFT	101.57	4,782.00	125,289.49	485,708.00
MIDDLEBY CORP	596278101	MIDD	102.73	2,141.00	231,062.29	219,945.00
MOLINA HEALTHCARE INC	60855R100	MOH	116.22	2,485.00	245,908.70	288,807.00
MONOLITHIC POWER SYSTEMS	609839105	MPWR	116.25	2,405.00	330,004.45	279,581.00
MORGAN STANLEY	617446448	MS	39.65	9,783.00	342,953.17	387,896.00
MORNINGSTAR INC	617700109	MORN	109.84	3,291.00	428,019.51	361,483.00
MOSAIC COMPANY	61945C103	MOS	29.21	13,421.00	389,777.38	392,027.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	76.92	3,615.00	312,077.52	278,066.00
MURPHY OIL CORP	626717102	MUR	23.39	11,975.00	395,089.42	280,095.00
MYLAN NV	N59465109	MYL	27.40	9,108.00	347,411.67	249,559.00
NASDAQ INC	631103108	NDAQ	81.57	5,493.00	501,979.98	448,064.00
NATIONAL FUEL & GAS	636180101	NFG	51.18	9,098.00	494,696.47	465,636.00
NATIONAL OILWELL VARCO INC	637071101	NOV	25.70	12,747.00	533,930.43	327,598.00
NAVIENT CORP-WHEN DISTRIBUTE	63938C108	NAVI	8.81	37,266.00	439,269.30	328,313.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: INTEGRATED FACTOR INDEX (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
NETAPP INC.	64110D104	NTAP	59.67	4,716.00	345,516.81	281,404.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	71.41	2,667.00	247,704.08	190,450.00
NEWS CORP - CLASS B	65249B208	NWS	11.55	35,038.00	545,981.75	404,689.00
NEWS CORP. CLASS A	65249B109	NWSA	11.35	34,383.00	525,147.82	390,247.00
NEXTERA ENERGY INC	65339F101	NEE	173.82	3,909.00	193,436.51	679,462.00
NOBLE ENERGY INC	655044105	NBL	18.76	10,574.00	355,643.45	198,368.00
NORDSTROM INC	655664100	JWN	46.61	5,294.00	274,979.92	246,753.00
NORFOLK SOUTHERN CORP.	655844108	NSC	149.54	3,230.00	179,955.95	483,014.00
NORTHERN TRUST CORP	665859104	NTRS	83.59	4,248.00	448,623.48	355,090.00
NORWEGIAN CRUISE LINE	G66721104	NCLH	42.39	6,119.00	268,004.86	259,384.00
NRG ENERGY INC.	629377508	NRG	39.60	7,055.00	222,775.74	279,378.00
NU SKIN ENTERPRISES	67018T105	NUS	61.33	5,173.00	405,112.38	317,260.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	13.23	22,942.00	389,396.46	303,523.00
NUCOR CORP	670346105	NUE	51.81	6,443.00	405,002.47	333,812.00
NUTANIX INC-A	67059N108	NTNX	41.59	4,111.00	213,004.69	170,976.00
OGE ENERGY CORP	670837103	OGE	39.19	19,267.00	683,497.22	755,074.00
OKTA INC	679295105	OKTA	63.80	2,623.00	132,271.33	167,347.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	123.49	2,330.00	358,684.26	287,732.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	20.57	26,118.00	524,922.17	537,247.00
ONEMAIN HOLDINGS INC	68268W103	OMF	24.29	10,490.00	318,847.99	254,802.00
ORACLE SYS. CORP.	68389X105	ORCL	45.15	7,428.00	101,110.75	335,374.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	344.33	736.00	206,096.93	253,427.00
PACCAR INC	693718108	PCAR	57.14	5,091.00	318,670.97	290,900.00
PALO ALTO NETWORKS INC	697435105	PANW	188.35	1,227.00	249,131.15	231,105.00
PARSLEY ENERGY INC-CLASS A	701877102	PE	15.98	14,484.00	355,094.50	231,454.00
PAYCOM SOFTWARE INC	70432V102	PAYC	122.45	1,701.00	173,063.64	208,287.00
PBF ENERGY INC	69318G106	PBF	32.67	7,881.00	322,913.40	257,472.00
PEGASYSTEMS INC	705573103	PEGA	47.83	6,057.00	278,832.78	289,706.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	40.32	9,281.00	448,376.40	374,210.00
PENUMBRA INC	70975L107	PEN	122.20	1,677.00	198,379.71	204,929.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	14.43	35,890.00	648,795.41	517,893.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
PERKIN ELMER INC	714046109	PKI	78.55	5,293.00	387,397.85	415,765.00
PFIZER INC.	717081103	PFE	43.65	19,160.00	411,980.83	836,334.00
PHILLIPS 66	718546104	PSX	86.15	3,460.00	54,282.99	298,079.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	46.10	7,737.00	444,517.47	356,676.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	85.20	7,712.00	691,996.22	657,062.00
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	10.33	35,526.00	445,907.65	366,984.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	116.91	2,698.00	146,834.97	315,423.00
POPULAR INC	733174700	BPOP	47.22	10,535.00	495,970.24	497,463.00
POST HOLDINGS INC	737446104	POST	89.13	6,564.00	646,383.75	585,049.00
PPL CORPORATION	69351T106	PPL	28.33	16,460.00	472,322.99	466,312.00
PRA HEALTH SCIENCES INC	69354M108	PRAH	91.96	3,809.00	360,471.12	350,276.00
PREMIER INC-CLASS A	74051N102	PINC	37.35	14,967.00	561,152.48	559,017.00
PROGRESSIVE CORP	743315103	PGR	60.33	7,613.00	456,603.32	459,292.00
PROSPERITY BANCSHARE	743606105	PB	62.30	5,413.00	374,398.27	337,230.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	81.55	4,908.00	399,120.52	400,247.00
PTC INC	69370C100	PTC	82.90	3,779.00	352,742.44	313,279.00
PURE STORAGE INC - CLASS A	74624M102	PSTG	16.08	10,288.00	230,728.36	165,431.00
QEP RESOURCES INC	74733V100	QEP	5.63	36,535.00	365,665.93	205,692.00
QIAGEN N.V.	N72482123	QGEN	34.45	12,229.00	441,075.04	421,289.00
QORVO INC	74736K101	QRVO	60.73	4,375.00	354,732.88	265,694.00
QUANTA SERVICES INC.	74762E102	PWR	30.10	14,223.00	477,703.42	428,112.00
QUEST DIAGNOSTICS INC	74834L100	DGX	83.27	6,324.00	680,279.18	526,599.00
QURATE RETAIL GROUP INC	74915M100	QRTEA	19.52	13,898.00	271,601.67	271,289.00
RALPH LAUREN CORP	751212101	RL	103.46	2,749.00	356,922.43	284,412.00
RANGE RES CORP	75281A109	RRC	9.57	28,405.00	307,600.59	271,836.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	74.41	3,659.00	340,693.52	272,266.00
RAYONIER INC.	754907103	RYN	27.69	14,310.00	555,647.70	396,244.00
RAYTHEON COMPANY	755111507	RTN	153.35	2,047.00	79,451.95	313,907.00
REALPAGE INC	75606N109	RP	48.19	5,928.00	329,774.16	285,670.00
RED HAT INC	756577102	RHT	175.64	1,041.00	182,621.69	182,841.00
REGAL BELOIT	758750103	RBC	70.05	7,634.00	601,092.80	534,762.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
REGENERON PHARMACEUTICAL	75886F107	REGN	373.50	781.00	281,597.28	291,704.00
REGIONS FINANCIAL CORP.	7591EP100	RF	13.38	23,425.00	426,862.06	313,427.00
REINSURANCE GROUP OF	759351604	RGA	140.23	3,555.00	484,590.58	498,518.00
RELIANCE STEEL & ALUMINUM	759509102	RS	71.17	6,307.00	565,786.63	448,869.00
REPUBLIC SERVICES INC	760759100	RSG	72.09	8,209.00	567,236.97	591,787.00
RINGCENTRAL INC-CLASS A	76680R206	RNG	82.44	2,553.00	179,934.43	210,469.00
ROBERT HALF INTL INC	770323103	RHI	57.20	5,708.00	386,321.58	326,498.00
ROLLINS INC	775711104	ROL	36.10	10,693.00	375,722.08	386,017.00
ROPER TECHNOLOGIES INC	776696106	ROP	266.52	1,903.00	528,314.47	507,188.00
ROSS STORES INC	778296103	ROST	83.20	3,841.00	332,796.53	319,571.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	97.79	2,956.00	295,057.57	289,067.00
RPM INTERNATIONAL INC.	749685103	RPM	58.78	7,193.00	431,228.98	422,805.00
SABRE CORP	78573M104	SABR	21.64	12,714.00	319,942.93	275,131.00
SALESFORCE.COM INC	79466L302	CRM	136.97	2,766.00	115,873.26	378,859.00
SANTANDER CONSUMER USA	80283M101	SC	17.59	22,765.00	430,564.67	400,436.00
SAREPTA THERAPEUTICS INC	803607100	SRPT	109.13	1,594.00	212,945.88	173,953.00
SEATTLE GENETICS INC	812578102	SGEN	56.66	2,940.00	198,636.06	166,580.00
SENSATA TECH HOLDING N.V.	G8060N102	ST	44.84	6,184.00	314,704.64	277,291.00
SERVICE CORP INTERNATIONAL	817565104	SCI	40.26	11,419.00	412,514.81	459,729.00
SERVICEMASTER GLOBAL	81761R109	SERV	36.74	8,420.00	336,059.45	309,351.00
SLM CORP	78442P106	SLM	8.31	42,109.00	426,261.91	349,926.00
SM ENERGY CO	78454L100	SM	15.48	14,356.00	333,734.96	222,231.00
SNAP-ON INC	833034101	SNA	145.29	2,403.00	387,380.13	349,132.00
SONOCO PRODUCTS CO	835495102	SON	53.13	10,604.00	553,634.41	563,391.00
SPLUNK INC	848637104	SPLK	104.85	1,889.00	190,607.85	198,062.00
SQUARE INC - A	852234103	SQ	56.09	2,785.00	173,475.32	156,211.00
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	45.11	7,993.00	423,558.45	360,564.00
STARBUCKS CORP.	855244109	SBUX	64.40	5,500.00	348,647.75	354,200.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	19.71	32,206.00	716,893.59	634,780.00
STEEL DYNAMICS INC	858119100	STLD	30.04	8,134.00	366,537.97	244,345.00
STERIS PLC	G84720104	STE	106.85	5,298.00	563,257.54	566,091.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
STRYKER CORP.	863667101	SYK	156.75	2,886.00	142,018.44	452,381.00
SUNTRUST BANKS INC.	867914103	STI	50.44	7,845.00	522,843.23	395,702.00
SYNOPSYS INC.	871607107	SNPS	84.24	4,541.00	392,599.88	382,534.00
SYSCO CORP.	871829107	SYU	62.66	7,996.00	427,592.42	501,029.00
TABLEAU SOFTWARE INC-CL A	87336U105	DATA	120.00	2,304.00	220,278.07	276,480.00
TAKE-TWO INTERACTIVE	874054109	TTWO	102.94	1,788.00	207,767.93	184,057.00
TAPESTRY INC	876030107	TPR	33.75	6,867.00	329,847.86	231,761.00
TARGA RESOURCES CORP	87612G101	TRGP	36.02	9,737.00	496,678.71	350,727.00
TARGET CORP	87612E106	TGT	66.09	4,672.00	151,973.81	308,772.00
TCF FINANCIAL CORP	872275102	TCF	19.49	12,980.00	326,879.24	252,980.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	207.07	2,233.00	447,700.89	462,387.00
TELEFLEX INC	879369106	TFX	258.48	1,200.00	289,570.80	310,176.00
TELEPHONE & DATA SYSTEMS INC.	879433829	TDS	32.54	11,830.00	361,917.56	384,948.00
TEXTRON INC.	883203101	TXT	45.99	8,260.00	550,866.83	379,877.00
TFS FINANCIAL CORP	87240R107	TFSL	16.13	31,730.00	493,775.91	511,805.00
THE BANK OF NEW YORK MELLON	064058100	BK	47.07	8,712.00	285,589.26	410,074.00
THE HANOVER INSURANCE GROUP	410867105	THG	116.77	3,617.00	426,328.85	422,357.00
THERMO FISHER SCIENTIFIC	883556102	TMO	223.79	1,992.00	126,553.39	445,790.00
TIFFANY & CO	886547108	TIF	80.51	3,248.00	403,067.27	261,496.00
TIMKEN CO.	887389104	TKR	37.32	7,151.00	318,039.37	266,875.00
TJX COS. INC.	872540109	TJX	44.74	8,596.00	115,536.77	384,585.00
T-MOBILE US INC.	872590104	TMUS	63.61	8,076.00	386,233.12	513,714.00
TORCHMARK CORP	891027104	TMK	74.53	6,415.00	532,775.38	478,110.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	83.44	3,099.00	242,632.83	258,581.00
TRANSOCEAN LTD	H8817H100	RIG	6.94	31,496.00	340,895.70	218,582.00
TRAVELERS COS INC	89417E109	TRV	119.75	3,737.00	196,302.16	447,506.00
TREEHOUSE FOODS INC	89469A104	THS	50.71	4,797.00	253,801.59	243,256.00
TRIBUNE COMPANY	896047503	TRCO	45.38	6,805.00	308,023.56	308,811.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	32.91	7,983.00	263,892.56	262,721.00
TRINITY INDUSTRIES	896522109	TRN	20.59	13,400.00	324,849.87	275,906.00
TRIPADVISOR INC	896945201	TRIP	53.94	3,494.00	191,450.62	188,466.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
TWENTY-FIRST CENTURY FOX - B	90130A200	FOX	47.78	8,123.00	299,521.62	388,117.00
TWENTY-FIRST CENTURY FOX INC	90130A101	FOXA	48.12	8,039.00	142,966.86	386,837.00
TWILIO INC - A	90138F102	TWLO	89.30	1,918.00	109,083.95	171,277.00
TWITTER INC	90184L102	TWTR	28.74	6,657.00	251,002.07	191,322.00
TWO HARBORS INVESTMENT	90187B408	TWO	12.84	40,060.00	631,951.69	514,370.00
TYLER TECHNOLOGIES I	902252105	TYL	185.82	1,993.00	444,191.93	370,339.00
UBIQUITI NETWORKS INC	90347A100	UBNT	99.41	1,763.00	175,141.36	175,260.00
UGI CORP	902681105	UGI	53.35	15,408.00	811,710.85	822,017.00
ULTA SALON COSMETICS &	90384S303	ULTA	244.84	1,044.00	251,036.90	255,613.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	244.87	1,232.00	313,111.82	301,680.00
UMPQUA HLDGS CORP	904214103	UMPQ	15.90	23,909.00	545,294.14	380,153.00
UNDER ARMOUR INC - CLASS C	904311206	UA	16.17	11,527.00	231,427.71	186,392.00
UNDER ARMOUR INC. CL A	904311107	UAA	17.67	10,597.00	232,384.25	187,249.00
UNION PACIFIC CORP.	907818108	UNP	138.23	2,766.00	42,527.87	382,344.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	83.73	3,812.00	284,054.06	319,179.00
UNITED TECHNOLOGIES	913017109	UTX	106.48	4,054.00	243,996.35	431,670.00
UNITEDHEALTH GROUP INC	91324P102	UNH	249.12	2,565.00	59,854.65	638,993.00
URBAN OUTFITTERS INC	917047102	URBN	33.20	7,627.00	345,564.16	253,216.00
US CELLULAR CORP.	911684108	USM	51.97	6,973.00	309,557.27	362,387.00
US FOODS HOLDING CORP	912008109	USFD	31.64	13,321.00	501,017.34	421,476.00
USG CORPORATION	903293405	USG	42.66	7,779.00	336,654.26	331,852.00
VAIL RESORTS INC	91879Q109	MTN	210.82	1,341.00	373,889.04	282,710.00
VALERO ENERGY CORP.	91913Y100	VLO	74.97	3,406.00	119,756.86	255,348.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	113.31	2,232.00	262,001.97	252,908.00
VECTREN CORPORATION	92240G101	VVC	71.98	8,314.00	594,640.00	598,442.00
VEEVA SYSTEMS INC. - CL A	922475108	VEEV	89.32	2,416.00	250,359.21	215,797.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	109.04	4,127.00	443,766.67	450,008.00
VERIZON COMMUNICATIONS	92343V104	VZ	56.22	11,797.00	475,235.92	663,227.00
VIACOM INC. CL B	92553P201	VIAB	25.70	11,381.00	361,456.63	292,492.00
VIACOM INC-CLASS A	92553P102	VIA	27.81	9,666.00	339,886.52	268,811.00
VICI PROPERTIES INC	925652109	VICI	18.78	24,735.00	532,467.87	464,523.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: COM						
INTEGRATED FACTOR INDEX (Q) COMMON STOCK						
VIRTU FINANCIAL INC-CLASS A	928254101	VIRT	25.76	8,066.00	206,088.06	207,780.00
VISA INC-CLASS A	92826C839	V	131.94	3,562.00	466,342.03	469,970.00
VISTRA ENERGY CORP	92840M102	VST	22.89	21,424.00	511,112.46	490,395.00
VMWARE INC-CLASS A	928563402	VMW	137.13	2,362.00	291,914.42	323,901.00
VOYA FINANCIAL INC	929089100	VOYA	40.14	8,548.00	419,111.86	343,117.00
WABTEC	929740108	WAB	70.25	4,900.00	455,892.06	344,225.00
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	68.33	7,131.00	228,366.49	487,261.00
WALMART INC	931142103	WMT	93.15	3,586.00	127,931.45	334,036.00
WASTE MANAGEMENT INC.	94106L109	WM	88.99	5,819.00	206,196.45	517,833.00
WEC ENERGY GROUP INC.	92939U106	WEC	69.26	7,174.00	458,537.10	496,871.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	236.09	1,977.00	483,379.66	466,750.00
WELLS FARGO COMPANY	949746101	WFC	46.08	6,215.00	211,785.74	286,387.00
WESCO INTL INC	95082P105	WCC	48.00	6,960.00	388,575.98	334,080.00
WEST PHARMACEUTICAL	955306105	WST	98.03	3,163.00	320,937.43	310,069.00
WEX INC.	96208T104	WEX	140.06	2,328.00	429,889.57	326,060.00
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	857.69	898.00	815,402.73	770,206.00
WHITING PETROLEUM CORP	966387409	WLL	22.69	11,775.00	491,055.86	267,175.00
WILEY JOHN & SONS IN	968223206	JW.A	46.97	5,920.00	368,864.14	278,062.00
WILLIAMS-SONOMA INC	969904101	WSM	50.45	5,745.00	336,190.16	289,835.00
WILLIS TOWERS WATSON PLC	G96629103	WLTW	151.86	2,783.00	421,538.23	422,626.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	66.49	3,960.00	357,648.19	263,300.00
WORLDPAY INC.	981558109	WP	76.43	4,311.00	352,051.91	329,490.00
WPX ENERGY INC	98212B103	WPX	11.35	17,786.00	317,246.58	201,871.00
XCEL ENERGY INC	98389B100	XEL	49.27	11,722.00	598,609.72	577,543.00
XEROX CORP	984121608	XRX	19.76	15,053.00	419,208.44	297,447.00
XILINX INC	983919101	XLNX	85.17	3,845.00	325,160.50	327,479.00
XPO LOGISTICS INC	983793100	XPO	57.04	3,898.00	352,143.15	222,342.00
XYLEM INC.	98419M100	XYL	66.72	4,505.00	303,939.74	300,574.00
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	159.23	1,724.00	248,570.11	274,513.00
ZENDESK INC	98936J101	ZEN	58.37	4,528.00	247,912.39	264,299.00
ZIMMER BIOMET HOLDINGS INC	98956P102	ZBH	103.72	3,289.00	379,244.21	341,135.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			INTEGRATED FACTOR INDEX (Q)			
Portfolio: IFI			COMMON STOCK			
Instrument: COM						
ZIONS BANCORPORATION	989701107	ZION	40.74	8,539.00	459,238.28	347,879.00
ZOETIS INC	98978V103	ZTS	85.54	5,584.00	474,728.23	477,655.00
ZYNGA INC	98986T108	ZNGA	3.93	96,662.00	399,986.33	379,882.00
COMMON STOCK TOTAL				4,251,947.24	185,456,784.63	188,312,409.83
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
IHS MARKIT LTD	G47567105	INFO	47.97	12,288.00	650,808.93	589,455.00
LIBERTY SIRIUS GROUP - C	531229607	LSXMK	36.98	10,347.00	471,753.97	382,632.00
LIBERTY SIRIUSXM GROUP	531229409	LSXMA	36.80	10,398.00	471,134.12	382,646.00
INTERNATIONAL COMMON STOCKS TOTAL				33,033.00	1,593,697.02	1,354,733.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ALEXANDRIA REAL ESTATE	015271109	ARE	115.24	4,129.00	497,930.12	475,826.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	41.39	10,751.00	462,705.84	444,984.00
AMERICAN HOMES 4 RENT-A	02665T306	AMH	19.85	31,575.00	667,911.91	626,764.00
APPLE HOSPITALITY REIT INC	03784Y200	APLE	14.26	40,686.00	750,193.08	580,182.00
BRANDYWINE REALTY	105368203	BDN	12.87	34,777.00	564,791.26	447,580.00
BRIXMOR PROPERTY GROUP INC	11120U105	BRX	14.69	23,684.00	497,457.28	347,918.00
COLUMBIA PROPERTY TRUST INC	198287203	CXP	19.35	32,272.00	735,636.89	624,463.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	21.03	23,402.00	509,227.52	492,144.00
DIGITAL REALTY TRUST INC	253868103	DLR	106.55	3,339.00	360,277.77	355,770.00
DUKE RE CORPORATION	264411505	DRE	25.90	20,613.00	536,007.57	533,877.00
EPR PROPERTIES	26884U109	EPR	64.03	8,573.00	534,335.90	548,929.00
EQUITY COMMONWEALTH	294628102	EQC	30.01	22,572.00	678,738.88	677,386.00
HCP INC	40414L109	HCP	27.93	15,827.00	457,547.49	442,048.00
HEALTHCARE TRUST OF AMERICA	42225P501	HTA	25.31	17,811.00	474,036.20	450,796.00
HIGHWOODS PROP INC.	431284108	HIW	38.69	11,687.00	551,028.89	452,170.00
HOSPITALITY PROPERTIES	44106M102	HPT	23.88	20,112.00	568,082.86	480,275.00
HOST HOTELS & RESORTS INC	44107P104	HST	16.67	23,038.00	476,892.61	384,043.00
HUDSON PACIFIC PROPERTIES	444097109	HPP	29.06	17,546.00	599,217.94	509,887.00
INVITATION HOMES INC	46187W107	INVH	20.08	27,583.00	623,977.26	553,867.00
JBG SMITH PROPERTIES	46590V100	JBGS	34.81	15,490.00	560,949.10	539,207.00
Group: DOMESTIC EQUITIES - Internal		Portfolio: INTEGRATED FACTOR INDEX (Q)				

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: IFI						
Instrument: REIT						
INTEGRATED FACTOR INDEX (Q) REAL ESTATE INVESTMENT TRUST						
KILROY RE CORP	49427F108	KRC	62.88	7,144.00	523,214.76	449,215.00
KIMCO REALTY CORP	49446R109	KIM	14.65	25,683.00	479,302.07	376,256.00
LIBERTY PROPERTY TRUST	531172104	LPT	41.88	12,901.00	573,202.11	540,294.00
LIFE STORAGE INC	53223X107	LSI	92.99	4,517.00	428,350.27	420,036.00
MACERICH CO	554382101	MAC	43.28	6,296.00	268,345.59	272,491.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	16.08	36,957.00	513,655.07	594,269.00
MID-AMERICAN APARTMENT	59522J103	MAA	95.70	5,730.00	565,584.81	548,361.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	48.51	9,617.00	401,767.87	466,521.00
NEW RESIDENTIAL INVESTMENT	64828T201	NRZ	14.21	43,568.00	772,213.45	619,101.00
OMEGA HEALTHCARE INV	681936100	OHI	35.15	13,221.00	418,160.61	464,718.00
PARAMOUNT GROUP INC	69924R108	PGRE	12.56	49,946.00	772,634.30	627,322.00
PARK HOTELS & RESORTS INC	700517105	PK	25.98	22,283.00	674,802.08	578,912.00
PROLOGIS INC.	74340W103	PLD	58.72	8,767.00	557,953.44	514,798.00
REALTY INCOME CORP	756109104	O	63.04	7,953.00	417,216.29	501,357.00
REGENCY CENTERS CORP	758849103	REG	58.68	9,228.00	512,210.36	541,499.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	10.85	42,444.00	544,170.69	460,517.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	11.72	38,192.00	675,781.39	447,610.00
SIMON PROP GROUP INC.	828806109	SPG	167.99	2,414.00	414,480.18	405,528.00
SITE CENTERS CORP	82981J109	SITC	11.07	18,506.00	301,642.47	204,861.00
SL GREEN RE CORP	78440X101	SLG	79.08	5,989.00	557,370.44	473,610.00
SPIRIT REALTY CAPITAL INC.	84860W300	SRC	35.25	11,706.00	500,367.30	412,636.00
STORE CAPITAL CORP	862121100	STOR	28.31	15,882.00	435,302.16	449,619.00
SUN COMMUNITIES INC	866674104	SUI	101.71	5,768.00	555,302.71	586,663.00
UDR INC	902653104	UDR	39.62	12,417.00	515,756.24	491,962.00
VENTAS INC.	92276F100	VTR	58.59	7,201.00	447,979.25	421,907.00
VEREIT INC	92339V100	VER	7.15	81,372.00	771,418.91	581,810.00
WEINGARTEN RE INVST	948741103	WRI	24.81	13,992.00	403,008.47	347,142.00
WELLTOWER INC	95040Q104	WELL	69.41	7,672.00	550,035.60	532,514.00
WP CAREY INC	92936U109	WPC	65.34	7,437.00	493,615.06	485,934.00
REAL ESTATE INVESTMENT TRUST TOTAL				940,270.00	26,151,790.32	23,785,579.00

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
INTEGRATED FACTOR INDEX (Q) TOTAL				5,225,250.24	213,202,271.97	213,452,721.83

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			ANALYST SELECT FUND (F)			
Portfolio: LCA			COMMON STOCK			
Instrument: COM						
ABBOTT LABORATORIES	002824100	ABT	72.33	260,000.00	11,106,642.54	18,805,800.00
ABBVIE INC.	00287Y109	ABBV	92.19	56,000.00	4,037,221.79	5,162,640.00
AIR PROD. & CHEM.	009158106	APD	160.05	35,000.00	5,680,055.50	5,601,750.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	97.36	81,000.00	11,328,410.16	7,886,160.00
ALIGN TECHNOLOGY INC	016255101	ALGN	209.43	7,000.00	2,332,924.30	1,466,010.00
ALLERGAN PLC	G0177J108	AGN	133.66	84,000.00	15,393,804.71	11,227,440.00
ALLIANCE DATA SYSTEM	018581108	ADS	150.08	55,000.00	13,041,571.04	8,254,400.00
ALLSTATE CORP	020002101	ALL	82.63	14,000.00	1,282,610.00	1,156,820.00
ALPHABET INC	02079K305	GOOGL	1,044.96	36,000.00	16,641,116.52	37,618,560.00
ALPHABET INC CL C	02079K107	GOOG	1,035.61	10,000.00	3,688,690.24	10,356,100.00
ALTRIA GROUP INC	02209S103	MO	49.39	315,000.00	18,267,907.65	15,557,850.00
AMAZON.COM INC	023135106	AMZN	1,501.97	11,500.00	19,012,238.13	17,272,655.00
AMERICAN AIRLINES GROUP INC	02376R102	AAL	32.11	176,000.00	7,391,808.40	5,651,360.00
AMERICAN ELECTRIC POWER	025537101	AEP	74.74	105,500.00	6,754,134.32	7,885,070.00
AMERICAN EXPRESS CO.	025816109	AXP	95.32	65,000.00	3,700,624.57	6,195,800.00
AMGEN INC	031162100	AMGN	194.67	9,500.00	1,642,332.91	1,849,365.00
ANTHEM INC.	036752103	ANTM	262.63	50,000.00	12,103,853.16	13,131,500.00
AON PLC	G0408V102	AON	145.36	9,000.00	1,241,469.20	1,308,240.00
APPLE INC.	037833100	AAPL	157.74	474,535.00	32,183,146.71	74,853,151.00
APPLIED MATERIALS INC.	038222105	AMAT	32.74	350,000.00	17,776,755.09	11,459,000.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	26.72	60,000.00	1,613,754.00	1,603,200.00
ARRIS INTL INC SHS	G0551A103	ARRS	30.57	350,000.00	9,149,754.39	10,699,500.00
ASSURED GUARANTY LTD	G0585R106	AGO	38.28	25,000.00	911,342.60	957,000.00
AT&T INC	00206R102	T	28.54	787,300.00	26,355,894.75	22,469,542.00
AUTONATION INC	05329W102	AN	35.70	150,000.00	7,288,076.67	5,355,000.00
BAKER HUGHES A GE COMPANY	05722G100	BHGE	21.50	224,569.00	12,005,471.03	4,828,234.00
BANK OF AMERICA CORP.	060505104	BAC	24.64	1,000,000.00	17,646,084.16	24,640,000.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	204.18	147,000.00	16,082,151.37	30,014,460.00
BERRY GLOBAL GROUP INC	08579W103	BERY	47.53	160,000.00	5,849,222.39	7,604,800.00
BIOGEN IDEC INC	09062X103	BIIB	300.92	24,200.00	7,512,043.51	7,282,264.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	85.15	39,000.00	4,270,247.04	3,320,850.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			ANALYST SELECT FUND (F)			
Portfolio: LCA			COMMON STOCK			
Instrument: COM						
BOEING CO	097023105	BA	322.50	100,500.00	27,272,033.72	32,411,250.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	51.98	168,000.00	6,671,465.79	8,732,640.00
BROADCOM LTD	11135F101	AVGO	254.28	189,000.00	40,960,155.36	48,058,920.00
BRUNSWICK CORP	117043109	BC	46.45	100,000.00	5,959,856.34	4,645,000.00
CAMPING WORLD HOLDINGS INC-A	13462K109	CWH	11.47	850,000.00	19,752,801.82	9,749,500.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	75.59	66,000.00	4,552,824.60	4,988,940.00
CATERPILLAR INC.	149123101	CAT	127.07	165,000.00	23,950,333.62	20,966,550.00
CBS CORP. CL. B	124857202	CBS	43.72	124,300.00	6,906,672.00	5,434,396.00
CELGENE CORP	151020104	CELG	64.09	181,800.00	13,599,357.46	11,651,562.00
CENTERPOINT ENERGY INC	15189T107	CNP	28.23	192,600.00	5,273,623.57	5,437,098.00
CHARTER COMMUNICATIONS	16119P108	CHTR	284.97	7,625.00	2,258,652.21	2,172,896.00
CHEVRON CORP.	166764100	CVX	108.79	275,839.00	13,580,814.79	30,008,525.00
CHUBB LIMITED	H1467J104	CB	129.18	55,000.00	6,261,721.73	7,104,900.00
CIGNA HOLDING CO.	125523100	CI	189.92	46,000.00	8,285,158.60	8,736,320.00
CISCO SYSTEMS	17275R102	CSCO	43.33	125,000.00	2,507,707.83	5,416,250.00
CIT GROUP INC	125581801	CIT	38.27	96,182.00	4,473,586.78	3,680,885.00
CITIGROUP INC.	172967424	C	52.06	296,900.00	17,804,662.23	15,456,614.00
CMS ENERGY CORP	125896100	CMS	49.65	65,300.00	2,875,568.77	3,242,145.00
COCA COLA CO.	191216100	KO	47.35	345,000.00	14,005,390.73	16,335,750.00
COMCAST CORP - CL A	20030N101	CMCSA	34.05	425,000.00	15,022,363.56	14,471,250.00
COMMSCOPE HOLDINGS INC	20337X109	COMM	16.39	300,000.00	6,043,960.43	4,917,000.00
CROWN CASTLE INTL CO	22822V101	CCI	108.63	35,000.00	3,895,052.00	3,802,050.00
CROWN HOLDINGS INC	228368106	CCK	41.57	220,000.00	11,517,158.54	9,145,400.00
CSX CORP.	126408103	CSX	62.13	150,000.00	4,335,886.81	9,319,500.00
CVS HEALTH CORP	126650100	CVS	65.52	194,026.80	10,408,715.20	12,712,636.00
DANAHER CORP	235851102	DHR	103.12	84,000.00	3,633,648.40	8,662,080.00
DELTA AIR LINES INC	247361702	DAL	49.90	169,000.00	7,326,862.04	8,433,100.00
DISCOVER FINANCIAL	254709108	DFS	58.98	96,000.00	5,418,587.27	5,662,080.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	23.08	123,000.00	3,240,518.14	2,838,840.00
DISNEY (WALT) CO.	254687106	DIS	109.65	96,250.00	10,181,683.54	10,553,812.00
DOLLAR TREE INC	256746108	DLTR	90.32	75,000.00	6,121,609.67	6,774,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCA Instrument: COM			ANALYST SELECT FUND (F) COMMON STOCK			
DOWDUPONT INC.	26078J100	DWDP	53.48	223,542.00	11,768,244.02	11,955,026.00
E*TRADE FINANCIAL CORP	269246401	ETFC	43.88	118,000.00	1,830,183.62	5,177,840.00
EDISON INTERNATIONAL	281020107	EIX	56.77	31,000.00	1,809,080.57	1,759,870.00
ELI LILLY & COMPANY	532457108	LLY	115.72	56,000.00	3,998,677.70	6,480,320.00
EMERSON ELECTRIC CO	291011104	EMR	59.75	250,000.00	17,695,772.87	14,937,500.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	559,208.00	19,648,101.25	38,132,394.00
FACEBOOK INC-A	30303M102	FB	131.09	167,500.00	22,873,741.86	21,957,575.00
FASTENAL CO	311900104	FAST	52.29	22,000.00	1,134,768.80	1,150,380.00
FATE THERAPEUTICS	31189P102	FATE	12.83	80,000.00	761,888.06	1,026,400.00
FEDEX CORPORATION	31428X106	FDX	161.33	40,000.00	4,107,857.25	6,453,200.00
FIBROGEN INC	31572Q808	FGEN	46.28	20,000.00	839,058.00	925,600.00
FIRST DATA CORP- CLASS A	32008D106	FDC	16.91	450,000.00	8,093,245.00	7,609,500.00
FIRST ENERGY CORP.	337932107	FE	37.55	150,000.00	5,659,755.00	5,632,500.00
FIRST HORIZON NATIONAL	320517105	FHN	13.16	250,000.00	4,324,942.78	3,290,000.00
FLEETCOR TECH INC	339041105	FLT	185.72	30,000.00	5,693,158.50	5,571,600.00
FORD MOTOR COMPANY	345370860	F	7.65	1,125,000.00	14,435,537.80	8,606,250.00
GARRETT MOTION INC	366505105	GTX	12.34	450,000.00	6,384,622.19	5,553,000.00
GENERAL DYNAMICS CORP.	369550108	GD	157.21	48,000.00	7,095,792.01	7,546,080.00
GENERAL ELECTRIC CO	369604103	GE	7.57	1,750,000.00	24,828,226.92	13,247,500.00
GILEAD SCIENCES INC.	375558103	GILD	62.55	99,000.00	3,682,141.63	6,192,450.00
GOLDMAN SACHS GROUP INC	38141G104	GS	167.05	42,070.00	6,231,922.89	7,027,794.00
GOODYEAR T & R	382550101	GT	20.41	275,000.00	5,753,505.76	5,612,750.00
GRACE W.R. & COMPANY	38388F108	GRA	64.91	68,000.00	4,932,748.41	4,413,880.00
HALLIBURTON COMPANY	406216101	HAL	26.58	273,721.00	7,622,061.66	7,275,504.00
HANESBRANDS INC	410345102	HBI	12.53	650,000.00	15,264,271.03	8,144,500.00
HARLEY-DAVIDSON INC	412822108	HOG	34.12	150,000.00	7,708,238.72	5,118,000.00
HARTFORD FINL SERVICES	416515104	HIG	44.45	146,000.00	3,667,848.28	6,489,700.00
HESS CORP.	42809H107	HES	40.50	107,000.00	4,912,038.30	4,333,500.00
HILTON GRAND VACATIONS	43283X105	HGV	26.39	225,000.00	6,984,298.11	5,937,750.00
HONEYWELL INTERNATIONAL INC	438516106	HON	132.12	191,000.00	11,133,116.21	25,234,920.00
ILLUMINA INC.	452327109	ILMN	299.93	13,000.00	2,266,940.00	3,899,090.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			ANALYST SELECT FUND (F)			
Portfolio: LCA			COMMON STOCK			
Instrument: COM						
INCYTE CORP	45337C102	INCY	63.59	14,000.00	1,026,152.40	890,260.00
INGERSOLL-RAND PLC	G47791101	IR	91.23	115,000.00	7,436,161.65	10,491,450.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	75.33	140,000.00	10,724,789.91	10,546,200.00
INTERNATIONAL GAME	G4863A108	IGT	14.63	325,000.00	5,117,452.81	4,754,750.00
INTERPUBLIC GROUP	460690100	IPG	20.63	180,975.00	3,573,789.40	3,733,514.00
INVESCO LTD	G491BT108	IVZ	16.74	132,000.00	3,626,085.63	2,209,680.00
JOHNSON & JOHNSON	478160104	JNJ	129.05	168,000.00	16,602,365.72	21,680,400.00
JPMORGAN CHASE & CO.	46625H100	JPM	97.62	313,700.00	12,088,476.41	30,623,394.00
KEYCORP	493267108	KEY	14.78	396,000.00	5,105,117.90	5,852,880.00
KIMBERLY-CLARK CORP	494368103	KMB	113.94	95,000.00	11,316,193.22	10,824,300.00
KINDER MORGAN INC.	49456B101	KMI	15.38	354,482.00	10,478,186.76	5,451,933.00
KNOWLES CORP	49926D109	KN	13.31	800,000.00	17,704,607.82	10,648,000.00
KRAFT HEINZ CO/THE	500754106	KHC	43.04	30,000.00	2,675,280.00	1,291,200.00
LAM RESEARCH CORP	512807108	LRCX	136.17	40,000.00	8,168,747.43	5,446,800.00
LAZARD LTD CL. A	G54050102	LAZ	36.91	98,000.00	3,360,301.02	3,617,180.00
LIBERTY EXPEDIA HOLD - A	53046P109	LEXEA	39.11	75,000.00	2,873,113.89	2,933,250.00
LINCOLN NATIONAL CORP	534187109	LNC	51.31	49,000.00	1,225,217.81	2,514,190.00
LINDE PLC	G5494J103	LIN	156.04	30,000.00	4,103,712.70	4,681,200.00
LKQ CORP	501889208	LKQ	23.73	300,000.00	9,059,092.00	7,119,000.00
MARSH & MCLENNAN COS.	571748102	MMC	79.75	42,500.00	3,535,252.00	3,389,375.00
MARTIN MARIETTA MATERIALS	573284106	MLM	171.87	30,629.00	5,086,428.59	5,264,206.00
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	16.19	1,350,000.00	27,628,474.35	21,856,500.00
MCKESSON CORP	58155Q103	MCK	110.47	15,000.00	1,999,521.45	1,657,050.00
MEDTRONIC INC	G5960L103	MDT	90.96	244,000.00	15,435,196.56	22,194,240.00
MERCK & CO INC	58933Y105	MRK	76.41	120,000.00	4,106,725.56	9,169,200.00
MICHALES COS INC	59408Q106	MIK	13.54	285,000.00	4,915,272.57	3,858,900.00
MICRON TECHNOLOGY INC	595112103	MU	31.73	1,135,000.00	32,713,038.66	36,013,550.00
MICROSOFT CORP.	594918104	MSFT	101.57	483,236.00	17,322,200.19	49,082,281.00
MOHAWK INDUSTRIES INC.	608190104	MHK	116.96	55,000.00	11,639,191.77	6,432,800.00
MOLSON COORS BREWING CO	60871R209	TAP	56.16	160,000.00	14,955,370.50	8,985,600.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	40.03	450,000.00	15,484,857.11	18,013,500.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCA Instrument: COM			ANALYST SELECT FUND (F) COMMON STOCK			
MORGAN STANLEY	617446448	MS	39.65	132,700.00	4,421,514.51	5,261,555.00
MYLAN NV	N59465109	MYL	27.40	140,000.00	4,918,977.33	3,836,000.00
NASDAQ INC	631103108	NDAQ	81.57	60,000.00	2,442,638.06	4,894,200.00
NATIONAL OILWELL VARCO INC	637071101	NOV	25.70	144,067.00	5,881,911.61	3,702,522.00
NETFLIX INC	64110L106	NFLX	267.66	29,500.00	11,648,250.39	7,895,970.00
NEWELL BRANDS INC.	651229106	NWL	18.59	325,000.00	7,126,876.00	6,041,750.00
NEXTERA ENERGY INC	65339F101	NEE	173.82	86,100.00	8,845,767.25	14,965,902.00
NORFOLK SOUTHERN CORP.	655844108	NSC	149.54	23,000.00	2,407,669.90	3,439,420.00
NORTHROP GRUMMAN CORP.	666807102	NOC	244.90	31,000.00	7,665,324.61	7,591,900.00
NVIDIA CORP	67066G104	NVDA	133.50	85,000.00	13,267,506.00	11,347,500.00
PALO ALTO NETWORKS INC	697435105	PANW	188.35	100,000.00	17,144,100.76	18,835,000.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	40.32	125,000.00	5,794,412.31	5,040,000.00
PEPSICO INC.	713448108	PEP	110.48	320,000.00	26,175,950.07	35,353,600.00
PFIZER INC.	717081103	PFE	43.65	225,000.00	5,568,230.25	9,821,250.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	66.76	225,000.00	17,615,863.98	15,021,000.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	116.91	59,000.00	6,498,860.59	6,897,690.00
PORTOLA PHARMACEUTICALS INC	737010108	PTLA	19.52	45,000.00	1,951,142.27	878,400.00
PPG INDUSTRIES INC.	693506107	PPG	102.23	85,000.00	8,866,500.77	8,689,550.00
PPL CORPORATION	69351T106	PPL	28.33	276,625.00	8,965,204.01	7,836,786.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	81.55	18,000.00	989,047.59	1,467,900.00
PVH CORP	693656100	PVH	92.95	60,000.00	7,582,555.00	5,577,000.00
QURATE RETAIL GROUP INC	74915M100	QRTEA	19.52	500,000.00	11,631,354.84	9,760,000.00
REGENERON PHARMACEUTICAL	75886F107	REGN	373.50	7,000.00	2,641,101.92	2,614,500.00
REGIONS FINANCIAL CORP.	7591EP100	RF	13.38	438,000.00	4,348,773.95	5,860,440.00
RESTAURANT BRANDS	76131D103	QSR	52.30	150,000.00	8,809,252.81	7,845,000.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	97.79	110,000.00	11,685,484.72	10,756,900.00
SAGE THERAPEUTICS INC	78667J108	SAGE	95.79	50,000.00	5,742,869.49	4,789,500.00
SCHLUMBERGER	806857108	SLB	36.08	334,619.00	19,327,645.29	12,073,054.00
SEMPRA ENERGY	816851109	SRE	108.19	67,900.00	6,675,554.26	7,346,101.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	26.34	375,000.00	11,550,327.83	9,877,500.00
SOUTHWEST AIRLINES	844741108	LUV	46.48	92,000.00	4,134,627.20	4,276,160.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			ANALYST SELECT FUND (F)			
Portfolio: LCA			COMMON STOCK			
Instrument: COM						
STANLEY BLACK & DECKER INC	854502101	SWK	119.74	98,000.00	12,983,938.62	11,734,520.00
STATE STREET CORP	857477103	STT	63.07	78,000.00	5,605,583.64	4,919,460.00
STRYKER CORP.	863667101	SYK	156.75	35,000.00	6,099,096.50	5,486,250.00
SYNOVUS FINANCIAL CORP	87161C501	SNV	31.99	55,000.00	2,757,716.94	1,759,450.00
TEGNA INC	87901J105	TGNA	10.87	1,075,000.00	14,227,760.89	11,685,250.00
TELEFLEX INC	879369106	TFX	258.48	14,000.00	3,024,120.00	3,618,720.00
THERMO FISHER SCIENTIFIC	883556102	TMO	223.79	53,000.00	7,259,343.88	11,860,870.00
T-MOBILE US INC.	872590104	TMUS	63.61	92,200.00	3,655,667.59	5,864,842.00
TOTAL SYS SVCS INC	891906109	TSS	81.29	325,000.00	18,196,484.47	26,419,250.00
TUPPERWARE BRANDS CORP	899896104	TUP	31.57	175,000.00	8,575,971.35	5,524,750.00
TWENTY-FIRST CENTURY FOX - B	90130A200	FOX	47.78	40,000.00	1,814,475.00	1,911,200.00
TWENTY-FIRST CENTURY FOX INC	90130A101	FOXA	48.12	30,000.00	1,379,136.00	1,443,600.00
TYSON FOODS INC. CL-A	902494103	TSN	53.40	100,000.00	6,233,495.35	5,340,000.00
UNION PACIFIC CORP.	907818108	UNP	138.23	116,000.00	6,904,169.92	16,034,680.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	83.73	82,000.00	5,084,434.78	6,865,860.00
UNITED PARCEL SERVICES INC	911312106	UPS	97.53	60,000.00	6,447,912.30	5,851,800.00
UNITED RENTALS INCORPORATED	911363109	URI	102.53	24,000.00	2,545,152.00	2,460,720.00
UNITEDHEALTH GROUP INC	91324P102	UNH	249.12	112,000.00	7,470,002.01	27,901,440.00
US BANCORP	902973304	USB	45.70	169,000.00	7,964,324.01	7,723,300.00
VERIZON COMMUNICATIONS	92343V104	VZ	56.22	219,400.00	10,648,644.05	12,334,668.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	165.71	30,000.00	4,458,358.34	4,971,300.00
VISTEON CORP	92839U206	VC	60.28	75,000.00	4,809,665.08	4,521,000.00
VISTRA ENERGY CORP	92840M102	VST	22.89	229,500.00	5,189,763.36	5,253,255.00
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	68.33	45,000.00	2,787,752.25	3,074,850.00
WASTE MANAGEMENT INC.	94106L109	WM	88.99	89,000.00	4,774,220.90	7,920,110.00
WELLS FARGO COMPANY	949746101	WFC	46.08	394,805.00	14,099,152.80	18,192,614.00
WESTERN DIGITAL CORP	958102105	WDC	36.97	538,000.00	44,876,309.45	19,889,860.00
WORLDPAY INC.	981558109	WP	76.43	500,000.00	34,716,238.86	38,215,000.00
ZOETIS INC	98978V103	ZTS	85.54	74,000.00	3,224,541.38	6,329,960.00
COMMON STOCK TOTAL				36,322,405.80	1,681,756,678.68	1,855,618,195.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			ANALYST SELECT FUND (F)			
Portfolio: LCA			INTERNATIONAL COMMON STOCKS			
Instrument: ICOM						
NXP SEMICONDUCTORS NV	N6596X109	NXPI	73.28	395,000.00	41,125,943.76	28,945,600.00
INTERNATIONAL COMMON STOCKS TOTAL				395,000.00	41,125,943.76	28,945,600.00
Instrument: PUT			PUT OPTION			
CBS JAN @ 40 PUT	CBS 190118P00040000	CBS	0.54	-44.00	-3,035.96	-2,376.00
CMCSA JAN @ 30.50 PUT	CMCSA	CMCSA	0.14	-57.00	-1,766.97	-798.00
CMCSA JAN @ 31 PUT	CMCSA	CMCSA	0.24	-57.00	-2,279.97	-1,368.00
NFLX JAN @ 215 PUT	NFLX 190118P00215000	NFLX	3.47	-7.00	-4,031.95	-2,429.00
T JAN @ 24 PUT	T 190118P00024000	T 190118P00024000	0.05	-68.00	-1,223.98	-340.00
T JAN @ 25 PUT	T 190118P00025000	T 190118P00025000	0.12	-68.00	-2,243.97	-816.00
TMUS JAN @ 57.50 PUT	TMUS 190118P00057500	TMUS	6.25	-30.00	-1,829.97	-18,750.00
VST JAN @ 20 PUT	VST 190118P00020000	VST	0.15	-85.00	-849.98	-1,275.00
VST JAN @ 21 PUT	VST 190118P00021000	VST	0.20	-85.00	-2,294.97	-1,700.00
PUT OPTION TOTAL				-501.00	-19,557.72	-29,852.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
CORESITE REALTY CORP	21870Q105	COR	87.23	35,500.00	3,416,884.14	3,096,665.00
CUBESMART	229663109	CUBE	28.69	195,000.00	5,559,932.29	5,594,550.00
DUKE RE CORPORATION	264411505	DRE	25.90	348,000.00	6,785,074.08	9,013,200.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	66.01	104,000.00	6,854,638.75	6,865,040.00
HEALTHCARE TRUST OF AMERICA	42225P501	HTA	25.31	144,000.00	3,705,383.17	3,644,640.00
MID-AMERICAN APARTMENT	59522J103	MAA	95.70	77,000.00	7,779,147.87	7,368,900.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	17.04	191,000.00	3,563,236.90	3,254,640.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	10.85	453,000.00	5,517,563.03	4,915,050.00
SIMON PROP GROUP INC.	828806109	SPG	167.99	58,200.00	9,566,958.44	9,777,018.00
TANGER FACTORY OUTLET	875465106	SKT	20.22	167,000.00	4,844,585.69	3,376,740.00
WELLTOWER INC	95040Q104	WELL	69.41	134,000.00	9,211,490.82	9,300,940.00
REAL ESTATE INVESTMENT TRUST TOTAL				1,906,700.00	66,804,895.18	66,207,383.00
ANALYST SELECT FUND (F) TOTAL				38,623,604.80	1,789,667,959.90	1,950,741,326.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCP Instrument: COM			LARGE-CAP PASSIVE (P) COMMON STOCK			
3M COMPANY	88579Y101	MMM	190.54	251,918.00	14,713,880.69	48,000,456.00
ABBOTT LABORATORIES	002824100	ABT	72.33	756,272.00	16,074,131.71	54,701,154.00
ABBVIE INC.	00287Y109	ABBV	92.19	669,835.00	16,352,631.87	61,752,089.00
ACCENTURE PLC	G1151C101	ACN	141.01	284,204.00	13,809,887.10	40,075,606.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	46.57	332,760.00	14,284,947.91	15,496,633.00
ADOBE SYSTEMS INC.	00724F101	ADBE	226.24	217,293.00	5,706,514.33	49,160,368.00
AFLAC INC	001055102	AFL	45.56	337,640.00	5,692,333.38	15,382,878.00
AIR PROD. & CHEM.	009158106	APD	160.05	96,860.00	9,334,442.32	15,502,443.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	97.36	94,530.00	14,948,202.78	9,203,441.00
ALLERGAN PLC	G0177J108	AGN	133.66	149,747.00	27,672,332.58	20,015,184.00
ALLSTATE CORP	020002101	ALL	82.63	152,766.00	5,717,287.09	12,623,055.00
ALPHABET INC	02079K305	GOOGL	1,044.96	132,059.00	31,012,913.96	137,996,373.00
ALPHABET INC CL C	02079K107	GOOG	1,035.61	134,598.00	31,958,308.25	139,391,035.00
ALTRIA GROUP INC	02209S103	MO	49.39	836,923.00	8,926,014.40	41,335,627.00
AMAZON.COM INC	023135106	AMZN	1,501.97	179,713.00	28,501,464.50	269,923,535.00
AMERICAN ELECTRIC POWER	025537101	AEP	74.74	217,956.00	6,739,611.35	16,290,031.00
AMERICAN EXPRESS CO.	025816109	AXP	95.32	313,270.00	11,382,280.74	29,860,896.00
AMERICAN INTL GROUP	026874784	AIG	39.41	393,080.00	15,341,912.75	15,491,283.00
AMERICAN TOWER CORP	03027X100	AMT	158.19	193,819.00	8,363,737.81	30,660,228.00
AMGEN INC	031162100	AMGN	194.67	281,771.00	11,856,256.10	54,852,361.00
ANADARKO PETROLEUM CORP	032511107	APC	43.84	222,722.00	8,057,061.44	9,764,132.00
ANTHEM INC.	036752103	ANTM	262.63	114,991.00	6,549,373.85	30,200,086.00
AON PLC	G0408V102	AON	145.36	106,168.00	11,043,064.52	15,432,580.00
APPLE INC.	037833100	AAPL	157.74	2,099,436.00	18,107,214.39	331,165,035.00
APPLIED MATERIALS INC.	038222105	AMAT	32.74	434,119.00	10,086,754.97	14,213,056.00
AT&T INC	00206R102	T	28.54	3,213,225.00	82,071,061.75	91,705,441.00
AUTOMATIC DATA PROC.	053015103	ADP	131.12	194,671.00	6,202,388.17	25,525,262.00
BAKER HUGHES A GE COMPANY	05722G100	BHGE	21.50	226,809.00	6,977,738.60	4,876,394.00
BANK OF AMERICA CORP.	060505104	BAC	24.64	4,043,787.00	96,783,604.88	99,638,912.00
BAXTER INTL	071813109	BAX	65.82	221,018.00	3,815,519.74	14,547,405.00
BB&T CORPORATION	054937107	BBT	43.32	340,086.00	10,882,100.97	14,732,526.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCP Instrument: COM			LARGE-CAP PASSIVE (P) COMMON STOCK			
BECTON DICKINSON & COMPANY	075887109	BDX	225.32	117,072.00	9,518,282.54	26,378,663.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	204.18	856,342.00	75,811,835.04	174,847,910.00
BIOGEN IDEC INC	09062X103	BIIB	300.92	88,927.00	5,261,997.48	26,759,913.00
BLACKROCK INC	09247X101	BLK	392.82	53,592.00	10,507,254.72	21,052,009.00
BOEING CO	097023105	BA	322.50	236,693.00	12,053,913.45	76,333,493.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,722.42	20,952.00	11,458,619.34	36,088,144.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	35.34	608,873.00	13,724,086.53	21,517,572.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	51.98	722,903.00	21,735,255.13	37,576,498.00
BROADCOM LTD	11135F101	AVGO	254.28	182,029.00	26,775,706.15	46,286,334.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	75.59	210,591.00	11,962,434.49	15,918,574.00
CARNIVAL CORP	143658300	CCL	49.30	176,611.00	8,483,390.34	8,706,922.00
CATERPILLAR INC.	149123101	CAT	127.07	253,230.00	10,457,865.07	32,177,936.00
CELGENE CORP	151020104	CELG	64.09	310,135.00	6,564,018.93	19,876,552.00
CHARTER COMMUNICATIONS	16119P108	CHTR	284.97	77,106.00	16,836,506.47	21,972,897.00
CHEVRON CORP.	166764100	CVX	108.79	842,017.00	34,286,889.33	91,603,029.00
CHUBB LIMITED	H1467J104	CB	129.18	202,615.00	9,348,163.87	26,173,806.00
CIGNA HOLDING CO.	125523100	CI	189.92	164,689.00	21,060,409.74	31,277,735.00
CISCO SYSTEMS	17275R102	CSCO	43.33	2,004,628.00	41,444,672.97	86,860,531.00
CITIGROUP INC.	172967424	C	52.06	1,079,917.00	82,903,302.24	56,220,479.00
CME GROUP INC	12572Q105	CME	188.12	156,295.00	12,474,759.39	29,402,215.00
COCA COLA CO.	191216100	KO	47.35	1,690,894.00	42,071,631.46	80,063,831.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	63.48	257,878.00	7,257,230.48	16,370,095.00
COLGATE PALMOLIVE	194162103	CL	59.52	376,640.00	8,099,723.01	22,417,613.00
COMCAST CORP - CL A	20030N101	CMCSA	34.05	2,019,539.00	27,134,657.24	68,765,303.00
CONOCOPHILLIPS	20825C104	COP	62.35	509,204.00	11,952,458.28	31,748,869.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	160.82	68,545.00	9,393,849.65	11,023,407.00
COSTCO WHOLESALE CORP.	22160K105	COST	203.71	193,118.00	9,064,909.78	39,340,068.00
CROWN CASTLE INTL CO	22822V101	CCI	108.63	182,964.00	17,640,211.55	19,875,379.00
CSX CORP.	126408103	CSX	62.13	355,017.00	7,504,880.75	22,057,206.00
CVS HEALTH CORP	126650100	CVS	65.52	567,622.94	8,913,013.73	37,190,655.00
DANAHER CORP	235851102	DHR	103.12	273,164.00	5,971,184.15	28,168,672.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM			LARGE-CAP PASSIVE (P) COMMON STOCK			
DEERE & CO.	244199105	DE	149.17	143,007.00	4,894,896.57	21,332,354.00
DELTA AIR LINES INC	247361702	DAL	49.90	282,094.00	11,115,858.35	14,076,491.00
DISNEY (WALT) CO.	254687106	DIS	109.65	659,029.00	19,659,230.66	72,262,530.00
DOMINION ENERGY INC	25746U109	D	71.46	329,967.00	14,082,124.84	23,579,442.00
DOWDUPONT INC.	26078J100	DWDP	53.48	1,014,571.00	35,380,333.84	54,259,257.00
DUKE ENERGY CORPORATION	26441C204	DUK	86.30	315,139.00	17,500,504.69	27,196,496.00
EATON CORP PLC	G29183103	ETN	68.66	193,067.00	12,805,738.61	13,255,980.00
EBAY INC	278642103	EBAY	28.07	400,248.00	5,500,482.46	11,234,961.00
ECOLAB INC	278865100	ECL	147.35	112,584.00	7,975,302.19	16,589,252.00
ELECTRONIC ARTS INC	285512109	EA	78.91	131,027.00	14,545,699.21	10,339,341.00
ELI LILLY & COMPANY	532457108	LLY	115.72	415,610.00	20,357,903.80	48,094,389.00
EMERSON ELECTRIC CO	291011104	EMR	59.75	277,286.00	7,967,428.99	16,567,839.00
EOG RESOURCES INC	26875P101	EOG	87.21	255,483.00	10,087,644.60	22,280,672.00
ESTEE LAUDER CO.	518439104	EL	130.10	94,486.00	5,044,138.59	12,292,629.00
EXELON CORP	30161N101	EXC	45.10	426,258.00	14,224,610.15	19,224,236.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	1,872,786.00	59,978,954.79	127,705,277.00
FACEBOOK INC-A	30303M102	FB	131.09	1,051,178.00	48,913,003.84	137,798,924.00
FEDEX CORPORATION	31428X106	FDX	161.33	107,847.00	5,999,084.55	17,398,957.00
FORD MOTOR COMPANY	345370860	F	7.65	1,724,488.00	15,426,338.30	13,192,333.00
GARRETT MOTION INC	366505105	GTJ	12.34	32,943.90	152,633.66	406,528.00
GENERAL DYNAMICS CORP.	369550108	GD	157.21	114,522.00	6,376,699.21	18,004,004.00
GENERAL ELECTRIC CO	369604103	GE	7.57	3,810,310.00	87,132,137.45	28,844,047.00
GENERAL MILLS INC	370334104	GIS	38.94	261,882.00	6,872,831.31	10,197,685.00
GENERAL MOTORS CO	37045V100	GM	33.45	578,768.00	19,325,152.08	19,359,790.00
GILEAD SCIENCES INC.	375558103	GILD	62.55	572,106.00	4,454,302.04	35,785,230.00
GOLDMAN SACHS GROUP INC	38141G104	GS	167.05	154,044.00	15,690,844.75	25,733,050.00
HALLIBURTON COMPANY	406216101	HAL	26.58	385,726.00	7,645,164.78	10,252,597.00
HCA HEALTHCARE INC	40412C101	HCA	124.45	120,587.00	11,047,248.64	15,007,052.00
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	13.21	649,860.00	4,724,782.40	8,584,651.00
HOME DEPOT INC.	437076102	HD	171.82	509,491.00	15,655,592.75	87,540,744.00
HONEYWELL INTERNATIONAL INC	438516106	HON	132.12	329,444.00	13,217,823.54	43,526,141.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM			LARGE-CAP PASSIVE (P) COMMON STOCK			
HP INC	40434L105	HPQ	20.46	699,766.00	7,259,476.61	14,317,212.00
HUMANA INC.	444859102	HUM	286.48	60,792.00	11,939,299.67	17,415,692.00
ILLINOIS TOOL WORKS	452308109	ITW	126.69	146,091.00	6,992,202.18	18,508,269.00
ILLUMINA INC.	452327109	ILMN	299.93	64,816.00	18,320,705.06	19,440,263.00
INTEL CORP.	458140100	INTC	46.93	2,019,760.00	43,755,209.57	94,787,337.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	75.33	248,145.00	12,228,833.75	18,692,763.00
INTL BUS MACH CORP	459200101	IBM	113.67	406,096.00	34,888,527.94	46,160,932.00
INTUIT INC.	461202103	INTU	196.85	107,748.00	11,457,521.89	21,210,194.00
INTUITIVE SURGICAL INC	46120E602	ISRG	478.92	49,649.00	11,132,758.93	23,777,899.00
JOHNSON & JOHNSON	478160104	JNJ	129.05	1,186,802.00	47,917,906.46	153,156,798.00
JOHNSON CONTROLS	G51502105	JCI	29.65	408,247.00	17,032,270.30	12,104,524.00
JPMORGAN CHASE & CO.	46625H100	JPM	97.62	1,462,805.00	56,616,512.46	142,799,024.00
KIMBERLY-CLARK CORP	494368103	KMB	113.94	153,912.00	8,450,735.31	17,536,733.00
KINDER MORGAN INC.	49456B101	KMI	15.38	838,274.00	30,375,491.16	12,892,654.00
KRAFT HEINZ CO/THE	500754106	KHC	43.04	266,276.00	5,152,413.31	11,460,519.00
LAS VEGAS SANDS CORP	517834107	LVS	52.05	157,780.00	4,849,364.52	8,212,449.00
LINDE PLC	G5494J103	LIN	156.04	243,626.00	26,489,606.84	38,015,401.00
LOCKHEED MARTIN	539830109	LMT	261.84	109,644.00	6,388,618.67	28,709,185.00
LOWE'S COS	548661107	LOW	92.36	360,859.00	5,802,048.61	33,328,937.00
LYONDELLBASELL IND-CL A	N53745100	LYB	83.16	138,796.00	7,220,326.23	11,542,275.00
MARATHON PETROLEUM CORP	56585A102	MPC	59.01	296,164.00	22,197,739.18	17,476,638.00
MARRIOTT INT'L INC CL-A	571903202	MAR	108.56	124,920.00	13,000,424.40	13,561,315.00
MARSH & MCLENNAN COS.	571748102	MMC	79.75	224,129.00	7,332,185.72	17,874,288.00
MASTERCARD INC-CLASS A	57636Q104	MA	188.65	406,100.00	13,220,261.10	76,610,765.00
MCDONALDS CORPORATION	580135101	MCD	177.57	343,286.00	11,677,185.00	60,957,295.00
MCKESSON CORP	58155Q103	MCK	110.47	86,196.00	4,536,218.12	9,522,072.00
MEDTRONIC INC	G5960L103	MDT	90.96	598,110.00	17,904,297.56	54,404,086.00
MERCK & CO INC	58933Y105	MRK	76.41	1,150,500.00	42,471,659.12	87,909,705.00
METLIFE INC	59156R108	MET	41.06	373,339.00	12,772,391.36	15,329,299.00
MICRON TECHNOLOGY INC	595112103	MU	31.73	500,205.00	16,790,726.55	15,871,505.00
MICROSOFT CORP.	594918104	MSFT	101.57	3,350,366.00	92,390,395.76	340,296,675.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCP Instrument: COM			LARGE-CAP PASSIVE (P) COMMON STOCK			
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	40.03	630,882.00	8,645,015.95	25,254,206.00
MONSTER BEVERAGE CORP NEW	61174X109	MNST	49.22	176,293.00	6,901,581.47	8,677,141.00
MORGAN STANLEY	617446448	MS	39.65	535,912.00	18,556,769.96	21,248,911.00
NETFLIX INC	64110L106	NFLX	267.66	184,179.00	18,300,974.36	49,297,351.00
NEXTERA ENERGY INC	65339F101	NEE	173.82	211,016.00	11,152,039.44	36,678,801.00
NIKE INC. -CL B	654106103	NKE	74.14	554,594.00	5,713,026.18	41,117,599.00
NORFOLK SOUTHERN CORP.	655844108	NSC	149.54	120,263.00	6,700,322.98	17,984,129.00
NORTHROP GRUMMAN CORP.	666807102	NOC	244.90	71,479.00	3,410,251.21	17,505,207.00
NVIDIA CORP	67066G104	NVDA	133.50	257,272.00	40,098,978.25	34,345,812.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	61.38	333,876.00	6,505,443.84	20,493,309.00
ORACLE SYS. CORP.	68389X105	ORCL	45.15	1,126,017.00	13,420,985.82	50,839,668.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	84.09	525,096.00	11,824,226.95	44,155,323.00
PEPSICO INC.	713448108	PEP	110.48	626,202.00	22,616,904.22	69,182,797.00
PFIZER INC.	717081103	PFE	43.65	2,564,745.00	53,858,841.26	111,951,119.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	66.76	686,635.00	14,780,931.07	45,839,753.00
PHILLIPS 66	718546104	PSX	86.15	183,882.00	2,884,874.09	15,841,434.00
PIONEER NATURAL RESOURCES	723787107	PXD	131.52	74,802.00	11,428,975.60	9,837,959.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	116.91	205,069.00	11,262,078.41	23,974,617.00
PPG INDUSTRIES INC.	693506107	PPG	102.23	106,875.00	7,988,280.24	10,925,831.00
PROCTER & GAMBLE CO	742718109	PG	91.92	1,101,073.00	39,242,051.26	101,210,630.00
PROGRESSIVE CORP	743315103	PGR	60.33	256,124.00	15,574,443.84	15,451,961.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	81.55	182,428.00	7,598,048.23	14,877,003.00
QUALCOMM INC	747525103	QCOM	56.91	535,791.00	14,097,403.77	30,491,866.00
RAYTHEON COMPANY	755111507	RTN	153.35	126,915.00	5,050,080.69	19,462,415.00
REGENERON PHARMACEUTICAL	75886F107	REGN	373.50	35,198.00	8,217,624.58	13,146,453.00
RESIDEO TECHNOLOGIES INC	76118Y104	REZI	20.55	54,919.00	431,568.55	1,128,585.00
S&P GLOBAL INC	78409V104	SPGI	169.94	111,025.00	11,618,008.82	18,867,589.00
SALESFORCE.COM INC	79466L302	CRM	136.97	317,840.00	14,750,844.81	43,534,545.00
SCHLUMBERGER	806857108	SLB	36.08	612,665.00	50,789,788.53	22,104,953.00
SCHWAB (CHARLES) CORP	808513105	SCHW	41.53	530,873.00	8,418,341.45	22,047,156.00
SHERWIN-WILLIAMS CO	824348106	SHW	393.46	36,794.00	9,951,819.76	14,476,967.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCP Instrument: COM			LARGE-CAP PASSIVE (P) COMMON STOCK			
SOUTHERN CO	842587107	SO	43.92	455,085.00	15,019,628.30	19,987,333.00
SOUTHERN COPPER CORP	84265V105	SCCO	30.77	36,372.00	1,695,550.92	1,119,166.00
SOUTHWEST AIRLINES	844741108	LUV	46.48	227,972.00	9,017,273.98	10,596,139.00
STARBUCKS CORP.	855244109	SBUX	64.40	533,830.00	4,894,868.52	34,378,652.00
STATE STREET CORP	857477103	STT	63.07	165,855.00	8,605,039.26	10,460,475.00
STRYKER CORP.	863667101	SYK	156.75	150,934.00	5,526,835.02	23,658,904.00
SYSCO CORP.	871829107	SY	62.66	210,429.00	10,525,729.94	13,185,481.00
TARGET CORP	87612E106	TGT	66.09	232,777.00	7,292,125.28	15,384,232.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	48.96	124,415.00	7,256,794.15	6,091,358.00
TESLA INC	88160R101	TSLA	332.80	60,529.00	15,822,989.21	20,144,051.00
TEXAS INSTRS INC	882508104	TXN	94.50	424,870.00	12,249,460.07	40,150,215.00
THE BANK OF NEW YORK MELLON	064058100	BK	47.07	404,158.00	13,248,759.12	19,023,717.00
THERMO FISHER SCIENTIFIC	883556102	TMO	223.79	177,223.00	11,634,387.59	39,660,735.00
TJX COS. INC.	872540109	TJX	44.74	547,055.00	6,644,120.50	24,475,241.00
T-MOBILE US INC.	872590104	TMUS	63.61	135,674.00	4,811,097.54	8,630,223.00
TRAVELERS COS INC	89417E109	TRV	119.75	116,895.00	4,720,669.68	13,998,176.00
TWENTY-FIRST CENTURY FOX - B	90130A200	FOX	47.78	215,851.00	7,435,557.63	10,313,361.00
TWENTY-FIRST CENTURY FOX INC	90130A101	FOXA	48.12	461,162.00	7,671,846.11	22,191,115.00
UNION PACIFIC CORP.	907818108	UNP	138.23	327,005.00	5,359,933.29	45,201,901.00
UNITED PARCEL SERVICES INC	911312106	UPS	97.53	305,237.00	21,374,973.58	29,769,765.00
UNITED TECHNOLOGIES	913017109	UTX	106.48	358,176.00	17,674,476.00	38,138,580.00
UNITEDHEALTH GROUP INC	91324P102	UNH	249.12	422,532.00	10,647,513.18	105,261,172.00
US BANCORP	902973304	USB	45.70	668,659.00	16,440,255.01	30,557,716.00
VALERO ENERGY CORP.	91913Y100	VLO	74.97	187,244.00	6,583,603.04	14,037,683.00
VERIZON COMMUNICATIONS	92343V104	VZ	56.22	1,828,619.00	73,946,050.75	102,804,960.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	165.71	112,693.00	14,358,612.77	18,674,357.00
VISA INC-CLASS A	92826C839	V	131.94	778,608.00	16,013,251.98	102,729,540.00
VMWARE INC-CLASS A	928563402	VMW	137.13	31,339.00	2,494,679.39	4,297,517.00
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	68.33	357,902.00	10,363,782.70	24,455,444.00
WALMART INC	931142103	WMT	93.15	630,654.00	22,780,160.00	58,745,420.00
WASTE MANAGEMENT INC.	94106L109	WM	88.99	188,317.00	6,250,178.37	16,758,330.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP						
Instrument: COM			LARGE-CAP PASSIVE (P) COMMON STOCK			
WELLS FARGO COMPANY	949746101	WFC	46.08	1,875,543.00	63,912,023.96	86,425,021.00
YUM BRANDS INC	988498101	YUM	91.92	138,081.00	3,536,119.98	12,692,406.00
ZOETIS INC	98978V103	ZTS	85.54	214,030.00	12,862,083.10	18,308,126.00
COMMON STOCK TOTAL				92,195,345.84	3,229,416,848.69	7,443,630,999.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
NXP SEMICONDUCTORS NV	N6596X109	NXPI	73.28	151,973.00	16,694,179.35	11,136,581.00
INTERNATIONAL COMMON STOCKS TOTAL				151,973.00	16,694,179.35	11,136,581.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
EQUINIX INC	29444U700	EQIX	352.56	35,412.00	13,213,550.35	12,484,855.00
PROLOGIS INC.	74340W103	PLD	58.72	276,584.00	17,844,458.71	16,241,012.00
PUBLIC STORAGE INC	74460D109	PSA	202.41	65,553.00	6,850,951.52	13,268,583.00
SIMON PROP GROUP INC.	828806109	SPG	167.99	136,144.00	10,664,121.08	22,870,831.00
REAL ESTATE INVESTMENT TRUST TOTAL				513,693.00	48,573,081.66	64,865,281.00
LARGE-CAP PASSIVE (P) TOTAL				92,861,011.84	3,294,684,109.70	7,519,632,861.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCV Instrument: COM			LARGE-CAP VALUE (F) COMMON STOCK			
ACACIA COMMUNICATIONS INC	00401C108	ACIA	38.00	65,000.00	2,057,467.10	2,470,000.00
APACHE CORP.	037411105	APA	26.25	270,000.00	20,471,133.81	7,087,500.00
AT&T INC	00206R102	T	28.54	715,000.00	26,753,312.73	20,406,100.00
BB&T CORPORATION	054937107	BBT	43.32	300,000.00	8,130,218.31	12,996,000.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	51.98	50,000.00	2,818,974.35	2,599,000.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	75.59	100,000.00	4,514,509.24	7,559,000.00
CHEVRON CORP.	166764100	CVX	108.79	440,000.00	51,816,809.21	47,867,600.00
CHUBB LIMITED	H1467J104	CB	129.18	165,000.00	8,607,605.72	21,314,700.00
CISCO SYSTEMS	17275R102	CSCO	43.33	790,000.00	17,017,316.30	34,230,700.00
CITIGROUP INC.	172967424	C	52.06	576,000.00	24,693,875.71	29,986,560.00
COMCAST CORP - CL A	20030N101	CMCSA	34.05	584,000.00	6,631,973.93	19,885,200.00
CONOCOPHILLIPS	20825C104	COP	62.35	260,000.00	15,671,296.94	16,211,000.00
DOMINION ENERGY INC	25746U109	D	71.46	195,000.00	14,253,598.23	13,934,700.00
DUKE ENERGY CORPORATION	26441C204	DUK	86.30	50,000.00	3,318,938.79	4,315,000.00
EATON CORP PLC	G29183103	ETN	68.66	185,000.00	13,002,806.09	12,702,100.00
EMERSON ELECTRIC CO	291011104	EMR	59.75	235,000.00	14,850,340.41	14,041,250.00
ENSCO PLC CL A	G3157S106	ESV	3.56	1,085,000.00	21,048,178.73	3,862,600.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	226,000.00	18,058,149.46	15,410,940.00
GENERAL ELECTRIC CO	369604103	GE	7.57	1,200,000.00	28,118,867.82	9,084,000.00
GILEAD SCIENCES INC.	375558103	GILD	62.55	175,000.00	6,722,017.67	10,946,250.00
GNC HOLDINGS INC-CL A	36191G107	GNC	2.37	370,000.00	13,568,517.61	876,900.00
GOLDMAN SACHS GROUP INC	38141G104	GS	167.05	102,500.00	15,169,204.13	17,122,625.00
HCA HEALTHCARE INC	40412C101	HCA	124.45	160,000.00	6,304,881.76	19,912,000.00
HESS CORP.	42809H107	HES	40.50	121,526.00	5,980,606.23	4,921,803.00
INTEL CORP.	458140100	INTC	46.93	603,500.00	14,982,109.60	28,322,255.00
JACOBS ENGINEERING GROUP	469814107	JEC	58.46	145,000.00	6,465,034.11	8,476,700.00
JOHNSON & JOHNSON	478160104	JNJ	129.05	77,500.00	5,379,656.17	10,001,375.00
JPMORGAN CHASE & CO.	46625H100	JPM	97.62	510,000.00	17,933,063.94	49,786,200.00
MARATHON OIL CORP	565849106	MRO	14.34	480,000.00	13,256,886.00	6,883,200.00
MDC HOLDINGS INC	552676108	MDC	28.11	466,000.00	11,773,209.07	13,099,260.00
MEDTRONIC INC	G5960L103	MDT	90.96	285,000.00	9,961,246.06	25,923,600.00

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCV Instrument: COM			LARGE-CAP VALUE (F) COMMON STOCK			
MERCK & CO INC	58933Y105	MRK	76.41	335,000.00	19,213,040.69	25,597,350.00
METLIFE INC	59156R108	MET	41.06	462,500.00	16,017,008.57	18,990,250.00
MICROSOFT CORP.	594918104	MSFT	101.57	182,000.00	4,651,177.34	18,485,740.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	61.38	223,000.00	18,230,711.23	13,687,740.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	23.75	16,000.00	894,108.80	380,000.00
PEPSICO INC.	713448108	PEP	110.48	150,000.00	9,922,421.19	16,572,000.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	116.91	100,000.00	5,936,812.95	11,691,000.00
PPG INDUSTRIES INC.	693506107	PPG	102.23	100,000.00	10,651,310.00	10,223,000.00
PPL CORPORATION	69351T106	PPL	28.33	300,000.00	8,372,589.77	8,499,000.00
PROCTER & GAMBLE CO	742718109	PG	91.92	395,000.00	18,852,022.56	36,308,400.00
QUALCOMM INC	747525103	QCOM	56.91	61,514.00	3,385,590.15	3,500,762.00
ROCHE HOLDINGS LTD-SPONS	771195104	RHHBY	31.08	375,000.00	13,430,495.84	11,655,000.00
SOUTHWESTERN ENERGY	845467109	SWN	3.41	1,210,000.00	13,352,442.79	4,126,100.00
STATE STREET CORP	857477103	STT	63.07	210,000.00	11,671,971.92	13,244,700.00
STRYKER CORP.	863667101	SYK	156.75	100,000.00	4,280,820.97	15,675,000.00
SUNTRUST BANKS INC.	867914103	STI	50.44	239,000.00	5,720,150.03	12,055,160.00
TEXTRON INC.	883203101	TXT	45.99	149,000.00	5,925,140.31	6,852,510.00
UNITEDHEALTH GROUP INC	91324P102	UNH	249.12	75,000.00	2,882,905.05	18,684,000.00
VERIZON COMMUNICATIONS	92343V104	VZ	56.22	550,000.00	24,644,413.62	30,921,000.00
VIACOM INC. CL B	92553P201	VIAB	25.70	380,000.00	13,694,849.64	9,766,000.00
VISA INC-CLASS A	92826C839	V	131.94	125,000.00	2,564,765.61	16,492,500.00
WELLS FARGO COMPANY	949746101	WFC	46.08	750,000.00	19,756,584.42	34,560,000.00
WORLDPAY INC.	981558109	WP	76.43	115,000.00	5,537,468.55	8,789,450.00
COMMON STOCK TOTAL				17,590,040.00	668,920,607.23	838,992,780.00
LARGE-CAP VALUE (F) TOTAL				17,590,040.00	668,920,607.23	838,992,780.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: COM						
MID-CAP VALUE (F) COMMON STOCK						
ACUITY BRANDS INC	00508Y102	AYI	114.95	125,900.00	14,987,823.65	14,472,205.00
AECOM	00766T100	ACM	26.50	1,328,000.00	42,381,532.45	35,192,000.00
AIR LEASE CORP	00912X302	AL	30.21	1,090,000.00	30,450,801.77	32,928,900.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	61.08	500,000.00	36,312,813.25	30,540,000.00
ALASKA AIRGROUP INC	011659109	ALK	60.85	600,000.00	37,542,661.40	36,510,000.00
ALLERGAN PLC	G0177J108	AGN	133.66	190,000.00	33,971,908.33	25,395,400.00
ARRIS INTL INC SHS	G0551A103	ARRS	30.57	1,350,000.00	37,592,587.61	41,269,500.00
ATHENE HOLDING LTD-CLASS A	G0684D107	ATH	39.83	646,000.00	30,733,402.97	25,730,180.00
AUTONATION INC	05329W102	AN	35.70	610,000.00	25,567,588.76	21,777,000.00
BANKUNITED INC	06652K103	BKU	29.94	772,000.00	27,159,717.87	23,113,680.00
BORG WARNER INC.	099724106	BWA	34.74	900,000.00	37,998,657.72	31,266,000.00
BUNGE LIMITED	G16962105	BG	53.44	275,000.00	19,123,123.64	14,696,000.00
CENTENE CORP	15135B101	CNC	115.30	226,000.00	25,462,537.08	26,057,800.00
CENTERPOINT ENERGY INC	15189T107	CNP	28.23	1,151,000.00	31,789,268.95	32,492,730.00
CITIZENS FINANCIAL GROUP	174610105	CFG	29.73	848,000.00	21,285,058.89	25,211,040.00
COLFAX CORP	194014106	CFX	20.90	1,025,000.00	31,164,538.52	21,422,500.00
CONCHO RESOURCES INC	20605P101	CXO	102.79	298,000.00	41,027,826.98	30,631,420.00
CROWN HOLDINGS INC	228368106	CCK	41.57	550,000.00	32,413,854.17	22,863,500.00
DISCOVER FINANCIAL	254709108	DFS	58.98	358,000.00	21,139,760.04	21,114,840.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	24.74	1,300,000.00	35,972,974.46	32,162,000.00
FIRST HORIZON NATIONAL	320517105	FHN	13.16	788,000.00	14,536,720.47	10,370,080.00
FMC CORP.	302491303	FMC	73.96	225,000.00	14,831,080.35	16,641,000.00
HALLIBURTON COMPANY	406216101	HAL	26.58	389,000.00	17,645,663.77	10,339,620.00
HARLEY-DAVIDSON INC	412822108	HOG	34.12	625,000.00	27,863,459.41	21,325,000.00
HESS CORP.	42809H107	HES	40.50	333,000.00	18,943,068.37	13,486,500.00
IQVIA HOLDING INC	46266C105	IQV	116.17	120,000.00	14,291,585.16	13,940,400.00
JABIL INC	466313103	JBL	24.79	1,000,000.00	27,495,297.70	24,790,000.00
JONES LANG LASALLE I	48020Q107	JLL	126.60	198,000.00	28,084,663.89	25,066,800.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	95.45	350,000.00	38,060,082.90	33,407,500.00
KROGER CO.	501044101	KR	27.50	1,125,000.00	30,794,458.67	30,937,500.00
LAZARD LTD CL. A	G54050102	LAZ	36.91	1,113,000.00	54,213,590.35	41,080,830.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MID-CAP VALUE (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: COM			MID-CAP VALUE (F) COMMON STOCK			
MARATHON PETROLEUM CORP	56585A102	MPC	59.01	456,999.54	23,924,659.46	26,967,543.00
MDU RESOURCES GROUP	552690109	MDU	23.84	365,000.00	9,473,936.84	8,701,600.00
MOLSON COORS BREWING CO	60871R209	TAP	56.16	400,000.00	32,298,118.99	22,464,000.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	34.65	1,700,000.00	52,033,786.28	58,905,000.00
NEXTERA ENERGY INC	65339F101	NEE	173.82	108,000.00	14,144,623.45	18,772,560.00
NOBLE ENERGY INC	655044105	NBL	18.76	365,000.00	14,276,561.14	6,847,400.00
OWENS-ILLINOIS INC	690768403	OI	17.24	1,525,000.00	28,958,114.29	26,291,000.00
PPL CORPORATION	69351T106	PPL	28.33	1,259,000.00	37,548,115.88	35,667,470.00
QORVO INC	74736K101	QRVO	60.73	675,000.00	37,118,201.72	40,992,750.00
RALPH LAUREN CORP	751212101	RL	103.46	250,000.00	28,691,601.08	25,865,000.00
REINSURANCE GROUP OF	759351604	RGA	140.23	134,000.00	18,612,237.38	18,790,820.00
SAGE THERAPEUTICS INC	78667J108	SAGE	95.79	180,000.00	25,908,635.61	17,242,200.00
SEMPRA ENERGY	816851109	SRE	108.19	439,000.00	45,971,175.08	47,495,410.00
SVB FINANCIAL GROUP	78486Q101	SIVB	189.92	174,000.00	25,170,257.40	33,046,080.00
UNUM GROUP	91529Y106	UNM	29.38	564,000.00	21,629,728.69	16,570,320.00
VIACOM INC. CL B	92553P201	VIAB	25.70	485,000.00	15,919,520.80	12,464,500.00
VISTRA ENERGY CORP	92840M102	VST	22.89	1,668,000.00	38,701,315.91	38,180,520.00
WESCO INTL INC	95082P105	WCC	48.00	300,000.00	20,149,280.00	14,400,000.00
WEYERHAEUSER CO.	962166104	WY	21.86	1,097,000.00	36,930,482.29	23,980,420.00
WILLIS TOWERS WATSON PLC	G96629103	WLTW	151.86	156,000.00	24,496,954.19	23,690,160.00
ZIMMER BIOMET HOLDINGS INC	98956P102	ZBH	103.72	230,000.00	26,987,411.27	23,855,600.00
COMMON STOCK TOTAL				32,939,899.54	1,479,782,827.30	1,327,422,278.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	115.24	312,000.00	26,742,025.70	35,954,880.00
AMERICAN HOMES 4 RENT-A	02665T306	AMH	19.85	903,000.00	19,131,036.71	17,924,550.00
AVALONBAY COMMUNITIES	053484101	AVB	174.05	141,000.00	22,502,768.19	24,541,050.00
CAMDEN PROPERTY TRUST	133131102	CPT	88.05	259,000.00	24,007,582.68	22,804,950.00
FEDERAL REALTY INV.	313747206	FRT	118.04	253,000.00	32,513,333.13	29,864,120.00
PROLOGIS INC.	74340W103	PLD	58.72	448,000.00	28,072,480.35	26,306,560.00
REGENCY CENTERS CORP	758849103	REG	58.68	251,000.00	15,822,731.44	14,728,680.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
MID-CAP VALUE (F)						
REAL ESTATE INVESTMENT TRUST TOTAL				2,567,000.00	168,791,958.20	172,124,790.00
MID-CAP VALUE (F) TOTAL				35,506,899.54	1,648,574,785.50	1,499,547,068.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP GROWTH (F)			
Portfolio: RLG			COMMON STOCK			
Instrument: COM						
ADOBE SYSTEMS INC.	00724F101	ADBE	226.24	246,700.00	14,009,758.48	55,813,408.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	97.36	203,250.00	27,316,946.93	19,788,420.00
ALPHABET INC	02079K305	GOOGL	1,044.96	38,200.00	13,676,965.22	39,917,472.00
ALPHABET INC CL C	02079K107	GOOG	1,035.61	80,360.00	47,224,618.29	83,221,620.00
AMAZON.COM INC	023135106	AMZN	1,501.97	84,900.00	28,592,275.43	127,517,253.00
AMERICAN TOWER CORP	03027X100	AMT	158.19	171,000.00	17,499,272.91	27,050,490.00
AMPHENOL CORP-CL A	032095101	APH	81.02	339,600.00	12,455,895.94	27,514,392.00
ANTHEM INC.	036752103	ANTM	262.63	103,500.00	25,871,322.16	27,182,205.00
APPLE INC.	037833100	AAPL	157.74	621,200.00	36,187,128.14	97,988,088.00
APTIV PLC	G6095L109	APTIV	61.57	183,830.00	13,539,731.42	11,318,413.00
BECTON DICKINSON & COMPANY	075887109	BDX	225.32	105,900.00	21,880,192.68	23,861,388.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	85.15	145,600.00	13,080,975.53	12,397,840.00
BOEING CO	097023105	BA	322.50	192,350.00	51,553,768.38	62,032,875.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,722.42	19,440.00	32,539,845.37	33,483,845.00
CATERPILLAR INC.	149123101	CAT	127.07	235,500.00	34,239,942.95	29,924,985.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	160.82	99,600.00	13,510,587.64	16,017,672.00
COSTCO WHOLESALE CORP.	22160K105	COST	203.71	167,000.00	26,713,253.23	34,019,570.00
DANAHER CORP	235851102	DHR	103.12	208,800.00	9,669,177.30	21,531,456.00
DOMINO'S PIZZA INC	25754A201	DPZ	247.99	106,200.00	30,826,636.31	26,336,538.00
EDWARDS LIFESCIENCES	28176E108	EW	153.17	120,400.00	10,016,872.15	18,441,668.00
EMERSON ELECTRIC CO	291011104	EMR	59.75	473,100.00	32,129,386.64	28,267,725.00
EOG RESOURCES INC	26875P101	EOG	87.21	198,900.00	24,925,200.21	17,346,069.00
FACEBOOK INC-A	30303M102	FB	131.09	581,800.00	62,051,735.30	76,268,162.00
FEDEX CORPORATION	31428X106	FDX	161.33	95,400.00	24,179,031.44	15,390,882.00
HOME DEPOT INC.	437076102	HD	171.82	344,400.00	30,793,712.80	59,174,808.00
HONEYWELL INTERNATIONAL INC	438516106	HON	132.12	219,900.00	19,468,498.36	29,053,188.00
ILLUMINA INC.	452327109	ILMN	299.93	83,200.00	18,624,174.59	24,954,176.00
INGERSOLL-RAND PLC	G47791101	IR	91.23	261,200.00	17,242,877.25	23,829,276.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	75.33	270,700.00	13,077,579.06	20,391,831.00
INTUIT INC.	461202103	INTU	196.85	168,200.00	22,116,782.45	33,110,170.00
INTUITIVE SURGICAL INC	46120E602	ISRG	478.92	56,650.00	12,852,589.16	27,130,818.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP GROWTH (F)			
Portfolio: RLG			COMMON STOCK			
Instrument: COM						
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	123.96	98,400.00	15,544,468.89	12,197,664.00
MARRIOTT INT'L INC CL-A	571903202	MAR	108.56	228,300.00	21,051,232.54	24,784,248.00
MASTERCARD INC-CLASS A	57636Q104	MA	188.65	290,600.00	32,939,869.65	54,821,690.00
MICROSOFT CORP.	594918104	MSFT	101.57	1,674,700.00	90,859,355.50	170,099,279.00
NETFLIX INC	64110L106	NFLX	267.66	93,950.00	16,116,770.27	25,146,657.00
NORTHROP GRUMMAN CORP.	666807102	NOC	244.90	78,000.00	19,379,615.56	19,102,200.00
NVIDIA CORP	67066G104	NVDA	133.50	143,000.00	20,973,060.96	19,090,500.00
PALO ALTO NETWORKS INC	697435105	PANW	188.35	164,500.00	33,174,205.15	30,983,575.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	84.09	587,300.00	34,040,363.85	49,386,057.00
ROPER TECHNOLOGIES INC	776696106	ROP	266.52	95,900.00	8,316,493.93	25,559,268.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	97.79	164,900.00	19,151,863.15	16,125,571.00
S&P GLOBAL INC	78409V104	SPGI	169.94	101,100.00	15,375,213.33	17,180,934.00
SALESFORCE.COM INC	79466L302	CRM	136.97	402,200.00	20,138,075.14	55,089,334.00
SCHWAB (CHARLES) CORP	808513105	SCHW	41.53	508,600.00	17,850,302.59	21,122,158.00
SERVICENOW INC	81762P102	NOW	178.05	232,400.00	17,671,701.35	41,378,820.00
SHERWIN-WILLIAMS CO	824348106	SHW	393.46	54,250.00	13,668,139.80	21,345,205.00
STRYKER CORP.	863667101	SYK	156.75	201,700.00	30,210,252.67	31,616,475.00
TEXAS INSTRS INC	882508104	TXN	94.50	349,900.00	30,691,827.67	33,065,550.00
THERMO FISHER SCIENTIFIC	883556102	TMO	223.79	130,900.00	28,280,275.80	29,294,111.00
TRANSDIGM GROUP INC	893641100	TDG	340.06	87,150.00	18,785,084.12	29,636,229.00
ULTA SALON COSMETICS &	90384S303	ULTA	244.84	62,000.00	16,852,988.29	15,180,080.00
UNITEDHEALTH GROUP INC	91324P102	UNH	249.12	273,200.00	35,018,690.56	68,059,584.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	165.71	192,400.00	22,645,342.71	31,882,604.00
VISA INC-CLASS A	92826C839	V	131.94	517,800.00	22,069,559.68	68,318,532.00
VMWARE INC-CLASS A	928563402	VMW	137.13	139,900.00	18,859,441.30	19,184,487.00
COMMON STOCK TOTAL				13,099,830.00	1,377,530,928.18	2,079,927,515.00
LARGE-CAP GROWTH (F) TOTAL				13,099,830.00	1,377,530,928.18	2,079,927,515.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: RMG Instrument: COM			MID-CAP GROWTH (F) COMMON STOCK			
ABIOMED INC	003654100	ABMD	325.04	38,500.00	5,150,303.91	12,514,040.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	46.57	100,000.00	3,825,528.21	4,657,000.00
ADOBE SYSTEMS INC.	00724F101	ADBE	226.24	118,700.00	6,764,392.07	26,854,688.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	97.36	138,618.00	17,538,764.58	13,495,848.00
ALIGN TECHNOLOGY INC	016255101	ALGN	209.43	18,000.00	993,991.74	3,769,740.00
AMAZON.COM INC	023135106	AMZN	1,501.97	8,250.00	2,570,827.01	12,391,253.00
AMETEK INC.	031100100	AME	67.70	305,000.00	20,651,103.25	20,648,500.00
AMPHENOL CORP-CL A	032095101	APH	81.02	416,400.00	22,305,078.61	33,736,728.00
ANTHEM INC.	036752103	ANTM	262.63	75,000.00	18,063,901.07	19,697,250.00
APTIV PLC	G6095L109	APTIV	61.57	325,000.00	20,419,388.53	20,010,250.00
ARISTA NETWORKS INC	040413106	ANET	210.70	35,000.00	4,242,251.55	7,374,500.00
AUTODESK INC.	052769106	ADSK	128.61	85,000.00	10,998,755.53	10,931,850.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,722.42	9,500.00	15,194,656.14	16,362,990.00
BURLINGTON STORES INC	122017106	BURL	162.67	182,500.00	17,132,537.28	29,687,275.00
CENTENE CORP	15135B101	CNC	115.30	160,000.00	19,898,979.01	18,448,000.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	431.79	30,000.00	14,085,459.02	12,953,700.00
CHURCH & DWIGHT INC	171340102	CHD	65.76	65,400.00	1,856,393.67	4,300,704.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	160.82	27,000.00	4,275,490.95	4,342,140.00
COSTAR GROUP INC	22160N109	CSGP	337.34	45,000.00	9,262,874.77	15,180,300.00
COSTCO WHOLESALE CORP.	22160K105	COST	203.71	50,000.00	8,423,222.70	10,185,500.00
DELTA AIR LINES INC	247361702	DAL	49.90	120,000.00	4,736,942.52	5,988,000.00
DIAMONDBACK ENERGY INC	25278X109	FANG	92.70	210,000.00	18,018,990.76	19,467,000.00
EDWARDS LIFESCIENCES	28176E108	EW	153.17	130,000.00	10,221,060.93	19,912,100.00
EPAM SYSTEMS INC	29414B104	EPAM	116.01	122,500.00	15,269,435.26	14,211,225.00
FACEBOOK INC-A	30303M102	FB	131.09	125,000.00	13,377,743.01	16,386,250.00
FIBROGEN INC	31572Q808	FGEN	46.28	147,500.00	4,580,146.54	6,826,300.00
FORTUNE BRANDS HOME &	34964C106	FBHS	37.99	25,000.00	1,402,975.67	949,750.00
HARRIS CORP.	413875105	HRS	134.65	205,000.00	27,782,358.43	27,603,250.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	126.52	65,000.00	5,315,644.63	8,223,800.00
HILL-ROM HOLDINGS INC	431475102	HRC	88.55	60,000.00	4,521,268.00	5,313,000.00
HILTON WORLDWIDE HOLDINGS	43300A203	HLT	71.80	210,000.00	12,717,555.12	15,078,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG			MID-CAP GROWTH (F)			
Instrument: COM			COMMON STOCK			
ILLUMINA INC.	452327109	ILMN	299.93	75,000.00	14,919,659.10	22,494,750.00
INGERSOLL-RAND PLC	G47791101	IR	91.23	325,000.00	22,168,868.54	29,649,750.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	75.33	27,500.00	1,319,653.32	2,071,575.00
INTUIT INC.	461202103	INTU	196.85	87,500.00	9,754,602.93	17,224,375.00
INTUITIVE SURGICAL INC	46120E602	ISRG	478.92	31,000.00	6,730,005.76	14,846,520.00
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	123.96	75,000.00	11,870,920.00	9,297,000.00
LAS VEGAS SANDS CORP	517834107	LVS	52.05	40,000.00	2,546,164.55	2,082,000.00
LIGAND PHARMACEUTICALS	53220K504	LGND	135.70	35,000.00	5,480,515.55	4,749,500.00
LIVE NATION	538034109	LYV	49.25	125,000.00	5,427,907.69	6,156,250.00
LKQ CORP	501889208	LKQ	23.73	355,000.00	7,389,160.31	8,424,150.00
MASTERCARD INC-CLASS A	57636Q104	MA	188.65	65,000.00	2,567,151.82	12,262,250.00
MOODY'S CORPORATION	615369105	MCO	140.04	195,000.00	18,935,184.89	27,307,800.00
NORDSON CORP	655663102	NDSN	119.35	60,000.00	7,228,085.25	7,161,000.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	123.49	40,000.00	4,575,448.93	4,939,600.00
PALO ALTO NETWORKS INC	697435105	PANW	188.35	167,500.00	29,853,879.02	31,548,625.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	84.09	275,000.00	20,507,754.01	23,124,750.00
PRA HEALTH SCIENCES INC	69354M108	PRAH	91.96	120,000.00	11,850,943.23	11,035,200.00
PTC INC	69370C100	PTC	82.90	215,000.00	17,754,537.04	17,823,500.00
RED HAT INC	756577102	RHT	175.64	57,500.00	3,554,440.12	10,099,300.00
ROKU INC	77543R102	ROKU	30.64	125,000.00	6,650,553.12	3,830,000.00
ROPER TECHNOLOGIES INC	776696106	ROP	266.52	122,500.00	7,283,917.52	32,648,700.00
ROSS STORES INC	778296103	ROST	83.20	389,200.00	24,178,011.76	32,381,440.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	97.79	75,000.00	7,256,055.52	7,334,250.00
S&P GLOBAL INC	78409V104	SPGI	169.94	97,500.00	14,776,445.93	16,569,150.00
SALESFORCE.COM INC	79466L302	CRM	136.97	206,000.00	13,512,297.82	28,215,820.00
SBA COMMUNICATIONS CORP	78410G104	SBAC	161.89	157,500.00	19,010,686.18	25,497,675.00
SCHWAB (CHARLES) CORP	808513105	SCHW	41.53	305,000.00	12,419,664.50	12,666,650.00
SERVICENOW INC	81762P102	NOW	178.05	245,000.00	21,733,261.32	43,622,250.00
SHERWIN-WILLIAMS CO	824348106	SHW	393.46	53,000.00	13,391,695.66	20,853,380.00
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	45.11	145,000.00	7,998,223.26	6,540,950.00
STAMPS COM INC	852857200	STMP	155.64	65,000.00	8,430,234.08	10,116,600.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MID-CAP GROWTH (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG						
Instrument: COM						
			MID-CAP GROWTH (F) COMMON STOCK			
STANLEY BLACK & DECKER INC	854502101	SWK	119.74	100,000.00	16,720,553.00	11,974,000.00
TELEFLEX INC	879369106	TFX	258.48	42,500.00	9,099,682.60	10,985,400.00
THE DESCARTES SYSTEMS	249906108	DSGX	26.46	75,000.00	2,066,493.71	1,984,500.00
TOTAL SYS SVCS INC	891906109	TSS	81.29	170,000.00	8,829,738.27	13,819,300.00
TRANSDIGM GROUP INC	893641100	TDG	340.06	81,500.00	20,149,702.24	27,714,890.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	32.91	70,000.00	3,043,791.69	2,303,700.00
UNITED RENTALS INCORPORATED	911363109	URI	102.53	45,000.00	7,180,275.49	4,613,850.00
VAIL RESORTS INC	91879Q109	MTN	210.82	80,000.00	21,157,818.55	16,865,600.00
VERISIGN INC	92343E102	VRSN	148.29	125,000.00	10,286,629.82	18,536,250.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	109.04	172,500.00	12,690,624.13	18,809,400.00
VISA INC-CLASS A	92826C839	V	131.94	140,000.00	7,193,211.35	18,471,600.00
VMWARE INC-CLASS A	928563402	VMW	137.13	85,000.00	10,369,851.37	11,656,050.00
WESTERN ALLIANCE BANCORP	957638109	WAL	39.49	110,000.00	6,482,192.57	4,343,900.00
WESTLAKE CHEMICAL CORP.	960413102	WLK	66.17	180,000.00	12,012,651.07	11,910,600.00
WORLDPAY INC.	981558109	WP	76.43	245,000.00	17,430,283.16	18,725,350.00
XILINX INC	983919101	XLNX	85.17	65,000.00	3,338,441.57	5,536,050.00
ZOETIS INC	98978V103	ZTS	85.54	125,000.00	6,947,519.96	10,692,500.00
COMMON STOCK TOTAL				9,921,068.00	877,673,409.75	1,149,018,631.00
MID-CAP GROWTH (F) TOTAL				9,921,068.00	877,673,409.75	1,149,018,631.00
Large Cap TOTAL				235,273,320.42	10,822,715,671.87	16,106,496,492.83

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap Portfolio: QN2 Instrument: COM			QUANTITATIVE 2000 (Q) COMMON STOCK			
1 800 FLOWERS COM	68243Q106	FLWS	12.23	47,000.00	210,271.98	574,810.00
1ST CONSTITUTION BANCORP	31986N102	FCCY	19.93	2,100.00	46,320.54	41,853.00
1ST SOURCE CORP	336901103	SRCE	40.34	15,900.00	241,828.42	641,406.00
8X8 INC	282914100	EGHT	18.04	53,400.00	390,404.99	963,336.00
AARON'S INC.	002535300	AAN	42.05	31,000.00	815,764.14	1,303,550.00
ABERCROMBIE & FITCH CO	002896207	ANF	20.05	44,900.00	810,638.38	900,245.00
ABRAXAS PETROLEUM CORP	003830106	AXAS	1.09	176,900.00	470,025.72	192,821.00
ACACIA COMMUNICATIONS INC	00401C108	ACIA	38.00	3,100.00	122,667.62	117,800.00
ACCESS NATIONAL CORP	004337101	ANCX	21.33	5,400.00	120,837.59	115,182.00
ACCO BRANDS CORP	00081T108	ACCO	6.78	102,100.00	709,682.93	692,238.00
ACI WORLDWIDE INC	004498101	ACIW	27.67	12,400.00	286,906.67	343,108.00
ACM RESEARCH INC - CLASS A	00108J109	ACMR	10.88	2,400.00	30,934.53	26,112.00
ACNB CORP	000868109	ACNB	39.25	5,900.00	162,980.15	231,575.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	15.58	42,100.00	938,795.21	655,918.00
ADAMS RESOURCES & ENERGY	006351308	AE	38.71	9,700.00	422,494.28	375,487.00
ADDUS HOMECARE CORP	006739106	ADUS	67.88	10,000.00	336,257.58	678,800.00
ADMA BIOLOGICS INC	000899104	ADMA	2.39	400.00	2,012.91	956.00
ADTALEM GLOBAL EDUCATION INC	00737L103	ATGE	47.32	22,800.00	516,935.79	1,078,896.00
ADVANSIX INC	00773T101	ASIX	24.34	28,900.00	1,068,999.91	703,426.00
AEGLEA BIOTHERAPEUTICS INC	00773J103	AGLE	7.49	4,800.00	51,145.82	35,952.00
AEROHIVE NETWORKS INC	007786106	HIVE	3.26	157,200.00	599,345.14	512,472.00
AEROJET ROCKETDYNE	007800105	AJRD	35.23	5,300.00	185,295.40	186,719.00
AEROVIRONMENT INC	008073108	AVAV	67.95	200.00	21,880.00	13,590.00
AG MORTGAGE INVESTMENT	001228105	MITT	15.93	8,000.00	154,657.00	127,440.00
AGROFRESH SOLUTIONS INC	00856G109	AGFS	3.79	49,900.00	357,569.39	189,121.00
AIRCASTLE LTD	G0129K104	AYR	17.24	43,700.00	941,156.62	753,388.00
AKCEA THERAPEUTICS INC	00972L107	AKCA	30.14	14,700.00	376,299.19	443,058.00
AKEBIA THERAPEUTICS INC	00972D105	AKBA	5.53	42,800.00	526,458.48	236,684.00
ALBANY INTL CL-A	012348108	AIN	62.43	300.00	19,862.67	18,729.00
ALBIREO PHARMA INC	01345P106	ALBO	24.53	2,700.00	94,682.21	66,231.00
ALDEYRA THERAPEUTICS INC	01438T106	ALDX	8.30	38,800.00	332,064.08	322,040.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
ALEXANDER & BALDWIN INC.	014491104	ALEX	18.38	18,400.00	389,169.12	338,192.00
ALLAKOS INC	01671P100	ALLK	52.27	2,400.00	110,242.32	125,448.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	21.77	12,200.00	298,719.75	265,594.00
ALLENA PHARMACEUTICALS INC	018119107	ALNA	5.45	1,500.00	21,635.10	8,175.00
ALLETE INC.	018522300	ALE	76.22	7,600.00	470,403.28	579,272.00
ALLIED MOTION TECHNOLOGIES	019330109	AMOT	44.69	7,900.00	201,402.53	353,051.00
ALLOGENE THERAPEUTICS INC	019770106	ALLO	26.93	5,800.00	147,993.38	156,194.00
ALPHA & OMEGA	G6331P104	AOSL	10.19	53,400.00	622,701.37	544,146.00
ALTA MESA RESOURCES INC	02133L109	AMR	1.00	28,100.00	200,900.95	28,100.00
ALTAIR ENGINEERING INC - A	021369103	ALTR	27.58	22,700.00	978,106.68	626,066.00
ALTERYX INC-CLASS A	02156B103	AYX	59.47	16,500.00	391,963.34	981,255.00
AMAG PHARMACEUTICALS INC	00163U106	AMAG	15.19	39,500.00	905,551.34	600,005.00
AMALGAMATED BK OF NEW	022663108	AMAL	19.50	2,800.00	54,046.44	54,600.00
AMC ENTERTAINMENT HLDS-CL A	00165C104	AMC	12.28	49,400.00	977,274.36	606,632.00
AMEDISYS INC	023436108	AMED	117.11	11,500.00	628,696.02	1,346,765.00
AMERESCO INC-CLASS A	02361E108	AMRC	14.10	38,900.00	278,842.21	548,490.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	19.33	67,700.00	1,287,218.20	1,308,641.00
AMERICAN EQUITY INVESTMENT	025676206	AEL	27.94	41,700.00	1,058,889.63	1,165,098.00
AMERICAN NATL BANKSHARES	027745108	AMNB	29.31	16,200.00	365,667.32	474,822.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	28.46	21,700.00	551,012.68	617,582.00
AMERICAN RENAL ASSOCIATES	029227105	ARA	11.52	31,800.00	611,099.96	366,336.00
AMERICAN SOFTWARE INC-CLASS	029683109	AMSWA	10.45	58,000.00	592,341.89	606,100.00
AMERICAN STATES WATER CO.	029899101	AWR	67.04	17,300.00	895,335.02	1,159,792.00
AMERICAN VANGUARD CORP	030371108	AVD	15.19	38,100.00	618,323.21	578,739.00
AMERICOLD REALTY TRUST	03064D108	COLD	25.54	23,200.00	473,539.78	592,528.00
AMERIS BANCORP	03076K108	ABCB	31.67	200.00	11,588.00	6,334.00
AMES NATIONAL CORP	031001100	ATLO	25.42	2,700.00	78,484.33	68,634.00
AMICUS THERAPEUTICS INC	03152W109	FOLD	9.58	3,900.00	53,483.96	37,362.00
AMKOR TECHNOLOGY INC	031652100	AMKR	6.56	106,400.00	971,762.48	697,984.00
AMN HEALTHCARE SERVICES INC	001744101	AMN	56.66	3,600.00	199,269.68	203,976.00
AMNEAL PHARMACEUTICALS INC	03168L105	AMRX	13.53	23,400.00	431,982.72	316,602.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap Portfolio: QN2 Instrument: COM			QUANTITATIVE 2000 (Q) COMMON STOCK			
AMPHASTAR PHARMACEUTICALS	03209R103	AMPH	19.90	29,700.00	591,098.23	591,030.00
ANAPLAN INC	03272L108	PLAN	26.54	4,900.00	125,529.18	130,046.00
ANDERSONS INC/THE	034164103	ANDE	29.89	23,600.00	925,182.98	705,404.00
ANGIODYNAMICS INC	03475V101	ANGO	20.13	34,200.00	520,251.85	688,446.00
ANI PHARMACEUTICALS INC	00182C103	ANIP	45.02	12,000.00	746,641.55	540,240.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	54.31	16,800.00	1,075,571.18	912,408.00
ANWORTH MORTGAGE ASS	037347101	ANH	4.04	28,100.00	160,004.66	113,524.00
APOLLO MEDICAL HOLDINGS INC	03763A207	AMEH	19.85	7,200.00	145,211.58	142,920.00
APPFOLIO INC - A	03783C100	APPF	59.22	11,800.00	364,048.05	698,796.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	53.94	1,500.00	82,173.86	80,910.00
APTINYX INC	03836N103	APTX	16.54	3,800.00	109,541.46	62,852.00
AQUESTIVE THERAPEUTICS INC	03843E104	AQST	6.30	1,500.00	25,585.20	9,450.00
ARATANA THERAPEUTICS INC	03874P101	PETX	6.13	400.00	6,559.24	2,452.00
ARBUTUS BIOPHARMA CORP	03879J100	ABUS	3.83	10,300.00	70,092.34	39,449.00
ARCBEST CORP	03937C105	ARCB	34.26	19,300.00	420,125.90	661,218.00
ARCH COAL INC - A	039380407	ARCH	82.99	3,800.00	333,423.72	315,362.00
ARENA PHARMACEUTICALS INC	040047607	ARNA	38.95	500.00	19,226.00	19,475.00
ARES COMMERCIAL REAL ESTATE	04013V108	ACRE	13.04	7,200.00	85,620.95	93,888.00
ARGO GROUP INTL HOLDINGS	G0464B107	ARGO	67.25	16,200.00	1,077,524.97	1,089,450.00
ARMOUR RESIDENTIAL REIT INC	042315507	ARR	20.50	11,200.00	593,048.84	229,600.00
ARMSTRONG FLOORING INC	04238R106	AFI	11.84	43,500.00	728,995.72	515,040.00
ARRAY BIOPHARMA INC	04269X105	ARRY	14.25	53,400.00	1,013,784.98	760,950.00
ARSANIS INC	042873109	ASNS	2.32	1,300.00	32,091.54	3,016.00
ARTESIAN RESOURCES -CL A	043113208	ARTNA	34.87	12,400.00	377,701.66	432,388.00
ARTISAN PARTNERS ASSET	04316A108	APAM	22.11	31,600.00	1,047,386.44	698,676.00
ARVINAS INC	04335A105	ARVN	12.85	2,100.00	32,848.41	26,985.00
ASCENA RETAIL GROUP INC	04351G101	ASNA	2.51	245,200.00	2,152,669.50	615,452.00
ASGN INC	00191U102	ASGN	54.50	5,100.00	347,662.82	277,950.00
ASSOCIATED CAPITAL GR-A	045528106	AC	35.23	100.00	3,477.67	3,523.00
ASTEC INDUSTRIES INC	046224101	ASTE	30.19	2,000.00	101,954.00	60,380.00
ATHENEX INC	04685N103	ATNX	12.69	43,400.00	738,616.39	550,746.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
ATLANTIC POWER CORP	04878Q863	AT	2.17	259,200.00	636,498.93	562,464.00
ATN INTERNATIONAL INC	00215F107	ATNI	71.53	7,700.00	452,665.67	550,781.00
ATRION CORP	049904105	ATRI	741.08	1,100.00	207,810.03	815,188.00
AUDENTES THERAPEUTICS INC	05070R104	BOLD	21.32	700.00	12,324.55	14,924.00
AVALARA INC	05338G106	AVLR	31.15	2,500.00	92,134.25	77,875.00
AVANOS MEDICAL INC	05350V106	AVNS	44.79	23,100.00	1,529,422.10	1,034,649.00
AVAYA HOLDINGS CORP	05351X101	AVYA	14.56	58,200.00	1,235,183.61	847,392.00
AVID BIOSERVICES INC	05368M106	CDMO	4.10	15,500.00	77,830.84	63,550.00
AVIS BUDGET GROUP INC	053774105	CAR	22.48	11,300.00	468,596.22	254,024.00
AVISTA CORP	05379B107	AVA	42.48	6,500.00	313,218.61	276,120.00
AVROBIO INC	05455M100	AVRO	16.65	1,700.00	88,460.18	28,305.00
AVX CORP.	002444107	AVX	15.25	34,000.00	427,194.58	518,500.00
AXON ENTERPRISE INC	05464C101	AAXN	43.75	4,300.00	293,612.74	188,125.00
AXONICS MODULATION	05465P101	AXNX	15.11	1,900.00	29,769.20	28,709.00
B&G FOODS INC	05508R106	BGS	28.91	700.00	20,731.41	20,237.00
BALCHEM CORP	057665200	BCPC	78.35	3,300.00	295,416.97	258,555.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	17.30	38,900.00	707,760.68	672,970.00
BANCORPSOUTH INC	05971J102	BXS	26.14	6,900.00	208,643.92	180,366.00
BANK OF MARIN BANCORP	063425102	BMRC	41.24	200.00	3,075.09	8,248.00
BANK7 CORP	06652N107	BSVN	13.35	900.00	14,870.16	12,015.00
BANKFINANCIAL CORP	06643P104	BFIN	14.95	36,600.00	454,339.20	547,170.00
BANKWELL FINANCIAL GROUP INC	06654A103	BWFG	28.71	10,500.00	316,849.02	301,455.00
BANNER CORP	06652V208	BANR	53.48	9,800.00	547,427.73	524,104.00
BAR HARBOR BANKSHARES	066849100	BHB	22.43	25,400.00	686,563.48	569,722.00
BARNES & NOBLE EDUCATION	06777U101	BNED	4.01	134,500.00	1,141,962.81	539,345.00
BARNES & NOBLE INC.	067774109	BKS	7.09	92,500.00	938,710.75	655,825.00
BARNES GROUP INC.	067806109	B	53.62	3,900.00	219,175.49	209,118.00
BARRETT BUSINESS SERVICE	068463108	BBSI	57.25	10,600.00	573,282.30	606,850.00
BASIC ENERGY SERVICES INC	06985P209	BAS	3.84	5,500.00	55,015.40	21,120.00
BASSETT FURNITURE INDS.	070203104	BSET	20.04	26,800.00	752,118.32	537,072.00
BCB BANCORP INC	055298103	BCBP	10.47	18,100.00	234,496.90	189,507.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
BEACON ROOFING SUPPLY INC	073685109	BECN	31.72	2,700.00	121,297.26	85,644.00
BED BATH & BEYOND INC	075896100	BBBY	11.32	79,200.00	1,531,171.04	896,544.00
BEL FUSE INC-CL B	077347300	BELFB	18.42	23,200.00	408,263.98	427,344.00
BELMOND LTD	G1154H107	BEL	25.03	4,100.00	101,473.36	102,623.00
BENEFICIAL BANCORP INC	08171T102	BNCL	14.29	52,100.00	687,492.82	744,509.00
BERKSHIRE HILLS BANC	084680107	BHLB	26.97	300.00	9,079.71	8,091.00
BERRY PETROLEUM CORP	08579X101	BRY	8.75	3,800.00	64,711.34	33,250.00
BIOSPECIFICS TECHNOLOGIES CP	090931106	BSTC	60.60	9,400.00	427,729.38	569,640.00
BIOTELEMETRY INC	090672106	BEAT	59.72	500.00	29,615.30	29,860.00
BJS WHOLESALE CLUB HOLDINGS	05550J101	BJ	22.16	19,700.00	500,293.75	436,552.00
BLACK HILLS CORP	092113109	BKH	62.78	6,900.00	419,756.97	433,182.00
BLACKBAUD INC	09227Q100	BLKB	62.90	5,100.00	340,508.21	320,790.00
BLACKLINE INC	09239B109	BL	40.95	16,800.00	934,808.91	687,960.00
BLUCORA INC	095229100	BCOR	26.64	9,600.00	360,934.08	255,744.00
BLUE HILLS BANCORP INC	095573101	BHBK	21.34	5,600.00	76,097.67	119,504.00
BLUEGREEN VACATIONS CORP	09629F108	BXG	12.93	2,100.00	43,085.07	27,153.00
BLUEPRINT MEDICINES CORP	09627Y109	BPMC	53.91	3,100.00	209,238.05	167,121.00
BMC STOCK HOLDINGS INC	05591B109	BMCH	15.48	16,500.00	319,167.60	255,420.00
BOINGO WIRELESS INC	09739C102	WIFI	20.57	35,200.00	580,326.47	724,064.00
BOISE CASCADE CO	09739D100	BCC	23.85	28,600.00	810,067.24	682,110.00
BONANZA CREEK ENERGY INC	097793400	BCEI	20.67	800.00	23,769.20	16,536.00
BOSTON BEER INC	100557107	SAM	240.84	4,200.00	1,210,712.21	1,011,528.00
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	48.00	2,300.00	165,376.67	110,400.00
BOX INC-CLASS A	10316T104	BOX	16.88	37,400.00	758,175.18	631,312.00
BOYD GAMING CORP	103304101	BYD	20.78	600.00	18,526.44	12,468.00
BRADY CORPORATION	104674106	BRC	43.46	25,000.00	599,821.61	1,086,500.00
BRIDGEWATER BANCSHARES INC	108621103	BWB	10.55	1,400.00	18,112.92	14,770.00
BRIGGS & STRATTON	109043109	BGG	13.08	42,500.00	932,575.66	555,900.00
BRIGHTCOVE INC	10921T101	BCOV	7.04	40,300.00	391,549.10	283,712.00
BRINKS COMPANY	109696104	BCO	64.65	5,900.00	281,587.00	381,435.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	10.91	67,200.00	1,145,057.30	733,152.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
BYLINE BANCORP INC	124411109	BY	16.66	31,300.00	677,541.86	521,458.00
C&F FINANCIAL CORP	12466Q104	CFFI	53.21	9,700.00	468,345.38	516,137.00
C&J ENERGY SERVICES INC	12674R100	CJ	13.50	800.00	16,507.76	10,800.00
CABOT MICROELECTRONICS	12709P103	CCMP	95.35	12,900.00	702,367.46	1,230,015.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	144.03	10,000.00	1,183,709.34	1,440,300.00
CAESARSTONE SDOT - YAM LTD	M20598104	CSTE	13.58	19,700.00	609,363.65	267,526.00
CAI INTERNATIONAL INC	12477X106	CAI	23.23	19,600.00	325,939.22	455,308.00
CALERES INC	129500104	CAL	27.83	28,600.00	493,520.95	795,938.00
CALIFORNIA WTR SVC G	130788102	CWT	47.66	2,600.00	117,154.88	123,916.00
CALIX INC	13100M509	CALX	9.75	67,900.00	614,878.69	662,025.00
CALLAWAY GOLF COMPANY	131193104	ELY	15.30	57,500.00	690,377.33	879,750.00
CAMBRIDGE BANCORP	132152109	CATC	83.25	800.00	71,595.12	66,600.00
CANNAE HOLDINGS INC	13765N107	CNNE	17.12	4,000.00	72,419.24	68,480.00
CAPITAL BANCORP INC/MD	139737100	CBNK	11.41	1,700.00	21,608.35	19,397.00
CAPITAL CITY BK GROUP	139674105	CCBG	23.21	24,100.00	370,644.16	559,361.00
CAPSTAR FINANCIAL HOLDINGS I	14070T102	CSTR	14.73	200.00	4,022.24	2,946.00
CARBON BLACK INC	14081R103	CBLK	13.42	3,800.00	90,842.14	50,996.00
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	28.49	16,800.00	659,554.56	478,632.00
CARE.COM INC	141633107	CRCM	19.31	35,600.00	279,039.16	687,436.00
CAREER EDUCATION CORP	141665109	CECO	11.42	58,600.00	548,953.14	669,212.00
CARGURUS INC	141788109	CARG	33.73	28,600.00	1,186,847.71	964,678.00
CARPENTER TECHNOLOGY	144285103	CRS	35.61	2,200.00	118,457.67	78,342.00
CASI PHARMACEUTICALS INC	14757U109	CASI	4.02	5,100.00	29,987.30	20,502.00
CATALYST PHARMACEUTICAL INC	14888U101	CPRX	1.92	190,600.00	746,091.13	365,952.00
CATHAY GENERAL BANCORP	149150104	CATY	33.53	28,200.00	1,012,000.29	945,546.00
CATO CORP CL A	149205106	CATO	14.27	41,500.00	555,868.28	592,205.00
CB FINANCIAL SERVICES INC	12479G101	CBFV	24.78	1,400.00	49,783.48	34,692.00
CBIZ INC.	124805102	CBZ	19.70	39,500.00	953,581.35	778,150.00
CECO ENVIRONMENTAL CORP	125141101	CECE	6.75	8,400.00	63,497.08	56,700.00
CELCUITY INC	15102K100	CELC	23.99	1,700.00	35,685.63	40,783.00
CENTERSTATE BKS FLA INC	15201P109	CSFL	21.04	1,500.00	42,334.88	31,560.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
CENTRAL VALLEY COMM	155685100	CVCY	18.87	13,200.00	251,539.16	249,084.00
CENTURY BANCORP INC	156432106	CNBKA	67.73	7,900.00	279,152.92	535,067.00
CENTURY CASINOS INC	156492100	CNTY	7.39	13,000.00	119,901.73	96,070.00
CHANNELADVISOR CORP	159179100	ECOM	11.35	56,600.00	748,693.48	642,410.00
CHARAH SOLUTIONS INC	15957P105	CHRA	8.35	9,700.00	62,781.53	80,995.00
CHASE CORP	16150R104	CCF	100.05	7,000.00	478,202.77	700,350.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	43.51	200.00	11,617.84	8,702.00
CHEGG INC	163092109	CHGG	28.42	12,100.00	355,219.03	343,882.00
CHEMICAL FINL CORP	163731102	CHFC	36.61	26,900.00	1,134,247.21	984,809.00
CHEMOCENTRYX INC	16383L106	CCXI	10.91	55,800.00	477,774.25	608,778.00
CHEMUNG FINANCIAL CORP	164024101	CHMG	41.31	7,800.00	238,780.87	322,218.00
CHESAPEAKE UTILITIES CORP	165303108	CPK	81.30	9,200.00	742,608.21	747,960.00
CHICO'S FAS INC	168615102	CHS	5.62	105,800.00	913,054.00	594,596.00
CHURCHILL DOWNS INC	171484108	CHDN	243.94	1,300.00	275,790.85	317,122.00
CIENA CORP.	171779309	CIEN	33.91	23,800.00	638,759.22	807,058.00
CIMPRESS NV	N20146101	CMPR	103.42	1,300.00	156,456.49	134,446.00
CINCINNATI BELL INC	171871502	CBB	7.78	51,900.00	720,689.96	403,782.00
CIRRUS LOGIC INC	172755100	CRUS	33.18	2,500.00	95,125.24	82,950.00
CITI TRENDS INC	17306X102	CTRN	20.39	29,300.00	557,458.37	597,427.00
CIVITAS SOLUTIONS INC	17887R102	CIVI	17.51	37,500.00	630,206.76	656,625.00
CLEARWATER PAPER CORP	18538R103	CLW	24.37	22,900.00	1,014,565.52	558,073.00
CLEARWAY ENERGY INC	18539C105	CWEN.A	16.92	9,400.00	149,025.30	159,048.00
CLEARWAY ENERGY INC	18539C204	CWEN	17.25	18,700.00	313,270.59	322,575.00
CLEVELAND-CLIFFS INC	185899101	CLF	7.69	18,200.00	209,264.17	139,958.00
CLOUD PEAK ENERGY INC	18911Q102	CLD	0.37	199,600.00	648,615.20	73,113.00
CNB FINANCIAL CORP/PA	126128107	CCNE	22.95	24,800.00	457,021.77	569,160.00
CNO FINANCIAL GROUP INC	12621E103	CNO	14.88	12,600.00	232,427.80	187,488.00
COASTAL FINANCIAL CORP	19046P209	CCB	15.23	1,800.00	30,809.16	27,414.00
COCA-COLA CONSOLIDATED INC	191098102	COKE	177.38	500.00	104,905.11	88,690.00
CODEXIS INC	192005106	CDXS	16.70	39,900.00	172,124.98	666,330.00
CODORUS VALLEY BANCORP INC	192025104	CVLY	21.25	4,935.00	113,424.04	104,869.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
COGENT COMMUNICATIONS	19239V302	CCOI	45.21	200.00	7,708.57	9,042.00
COHBAR INC	19249J109	CWBR	3.11	6,500.00	63,724.86	20,215.00
COHEN & STEERS INC	19247A100	CNS	34.32	5,300.00	152,992.28	181,896.00
COLLEGIUM PHARMACEUTICAL	19459J104	COLL	17.17	35,700.00	819,312.46	612,969.00
COLONY CREDIT REAL ESTATE INC	19625T101	CLNC	15.79	22,600.00	451,441.48	356,854.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	36.29	6,200.00	252,317.11	224,998.00
COLUMBUS MCKINNON CO	199333105	CMCO	30.14	20,500.00	542,331.93	617,870.00
COMFORT SYS USA INC	199908104	FIX	43.68	21,000.00	277,637.49	917,280.00
COMMERCIAL METALS CO.	201723103	CMC	16.02	27,400.00	618,233.67	438,948.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	5.70	300.00	2,293.32	1,710.00
COMMUNITY BANK SYSTEM INC	203607106	CBU	58.30	5,300.00	297,514.58	308,990.00
COMMUNITY BANKERS TRUST	203612106	ESXB	7.22	6,300.00	50,801.01	45,486.00
COMMUNITY FINANCIAL CORP/THE	20368X101	TCFC	29.24	1,600.00	62,150.00	46,784.00
COMMUNITY TR BANCORP	204149108	CTBI	39.61	16,900.00	607,524.86	669,409.00
COMMVault SYSTEMS INC	204166102	CVLT	59.09	19,700.00	691,383.34	1,164,073.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	24.34	23,000.00	488,823.63	559,820.00
CONMED CORPORATION	207410101	CNMD	64.20	14,500.00	740,199.07	930,900.00
CONNECTICUT WTR SVC	207797101	CTWS	66.87	3,300.00	227,673.92	220,671.00
CONNECTONE BANCORP INC	20786W107	CNOB	18.47	35,300.00	639,846.59	651,991.00
CONSOL ENERGY INC	20854L108	CEIX	31.71	23,200.00	950,593.35	735,672.00
CONSOLIDATED WATER CO-ORD	G23773107	CWCO	11.66	45,600.00	563,292.09	531,696.00
CONVERGEONE HOLDINGS INC	212481105	CVON	12.38	7,200.00	67,029.33	89,136.00
COOPER-STANDARD HOLDING	21676P103	CPS	62.12	9,900.00	674,056.62	614,988.00
CORECIVIC INC	21871N101	CXW	17.83	32,000.00	708,403.73	570,560.00
CORE-MARK HOLDING COMPANY	218681104	CORE	23.25	32,700.00	814,333.58	760,275.00
COREENERGY INFRASTRUCTURE	21870U502	CORR	33.08	3,400.00	111,755.88	112,472.00
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	50.43	24,600.00	1,340,131.19	1,240,578.00
CORVEL CORP	221006109	CRVL	61.72	10,500.00	433,945.28	648,060.00
COSTAMARE INC	Y1771G102	CMRE	4.39	103,500.00	705,265.36	454,365.00
COUNTY BANCORP INC.	221907108	ICBK	17.37	9,900.00	255,409.73	171,963.00
COUPA SOFTWARE INC	22266L106	COUP	62.86	23,000.00	962,092.00	1,445,780.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
COVENANT TRANSPORT INC CL-A	22284P105	CVTI	19.20	19,700.00	513,218.27	378,240.00
COVIA HOLDINGS CORP	22305A103	CVIA	3.42	9,100.00	182,964.60	31,122.00
CRA INTERNATIONAL INC	12618T105	CRAI	42.55	13,500.00	303,205.66	574,425.00
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	159.86	2,300.00	323,381.80	367,678.00
CREE INC	225447101	CREE	42.78	15,800.00	598,028.04	675,845.00
CRINETICS PHARMACEUTICALS	22663K107	CRNX	29.99	2,000.00	53,363.00	59,980.00
CROCS INC	227046109	CROX	25.98	37,600.00	348,653.23	976,848.00
CROSS COUNTRY HEALTHCARE	227483104	CCRN	7.33	74,800.00	882,476.13	548,284.00
CSW INDUSTRIALS INC	126402106	CSWI	48.35	14,400.00	681,251.40	696,240.00
CTS CORP.	126501105	CTS	25.89	26,300.00	478,566.99	680,907.00
CUE BIOPHARMA INC	22978P106	CUE	4.70	2,500.00	42,899.50	11,750.00
CULP INC	230215105	CULP	18.90	21,600.00	538,977.94	408,240.00
CUSTOMERS BANCORP INC	23204G100	CUBI	18.20	35,400.00	922,242.82	644,280.00
CVB FINL CORP	126600105	CVBF	20.23	6,100.00	129,969.48	123,403.00
CVR ENERGY INC	12662P108	CVI	34.48	1,800.00	36,280.71	62,064.00
CYTOMX THERAPEUTICS INC	23284F105	CTMX	15.10	37,900.00	688,588.45	572,290.00
CYTOSORBENTS CORP	23283X206	CTSO	8.08	8,300.00	92,192.25	67,064.00
DAKTRONICS INC	234264109	DAKT	7.40	71,800.00	655,737.09	531,320.00
DANA HOLDING CORP	235825205	DAN	13.63	70,700.00	1,250,224.48	963,641.00
DARLING INGREDIENTS INC	237266101	DAR	19.24	19,700.00	346,404.82	379,028.00
DASAN ZHONE SOLUTIONS INC	23305L206	DZSI	13.91	1,700.00	17,113.28	23,647.00
DECIPHERA PHARMACEUTICALS IN	24344T101	DCPH	20.99	18,200.00	666,858.96	382,018.00
DECKERS OUTDOOR CORP	243537107	DECK	127.95	12,100.00	765,869.40	1,548,195.00
DELEK US HLDGS INC	24665A103	DK	32.51	35,400.00	788,788.63	1,150,854.00
DELUXE CORP.	248019101	DLX	38.44	300.00	8,475.90	11,532.00
DENBURY RES INC	247916208	DNR	1.71	24,400.00	151,209.24	41,724.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	149.45	4,200.00	423,005.18	627,690.00
DIGI INTERNATIONAL INC	253798102	DGII	10.09	10,700.00	132,425.56	107,963.00
DIODES INC	254543101	DIOD	32.26	26,400.00	662,438.75	851,664.00
DMC GLOBAL INC	23291C103	BOOM	35.12	18,100.00	220,421.77	635,672.00
DOMO INC-CLASS B	257554105	DOMO	19.63	2,300.00	51,563.24	45,149.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
DONEGAL GROUP INC	257701201	DGICA	13.65	900.00	14,629.89	12,281.00
DONNELLEY (R.R.) & SONS CO.	257867200	RRD	3.96	78,000.00	445,708.46	308,880.00
DORMAN PRODUCTS INC	258278100	DORM	90.02	1,400.00	118,083.14	126,028.00
DSW INC-CLASS A	23334L102	DSW	24.70	1,400.00	34,629.03	34,580.00
DUCOMMUN INC DEL	264147109	DCO	36.32	16,600.00	419,420.54	602,912.00
EAGLE PHARMACEUTICALS INC	269796108	EGRX	40.29	11,900.00	892,964.30	479,451.00
EARTHSTONE ENERGY INC	27032D304	ESTE	4.52	19,900.00	180,138.02	89,948.00
EASTERN CO	276317104	EML	24.18	5,400.00	161,088.70	130,572.00
EASTMAN KODAK CO	277461406	KODK	2.55	84,200.00	964,711.17	214,710.00
EDGEWELL PERSONAL CARE CO	28035Q102	EPC	37.35	2,200.00	101,231.36	82,170.00
EGAIN COMMUNICATIONS CORP	28225C806	EGAN	6.57	30,700.00	390,607.06	201,699.00
EIDOS THERAPEUTICS INC	28249H104	EIDX	13.76	2,100.00	20,833.89	28,896.00
EL PASO ELECTRIC COMPANY	283677854	EE	50.13	1,800.00	92,842.78	90,234.00
ELDORADO RESORTS INC	28470R102	ERI	36.21	4,500.00	202,710.22	162,945.00
ELECTROCORE LLC	28531P103	ECOR	6.26	1,700.00	24,299.12	10,642.00
ELLIE MAE INC	28849P100	ELLI	62.83	1,500.00	133,586.06	94,245.00
ELOXX PHARMACEUTICALS INC	29014R103	ELOX	12.01	6,300.00	119,177.10	75,663.00
EMC INS GROUP INC	268664109	EMCI	31.85	18,100.00	464,641.10	576,485.00
EMCOR GROUP INC	29084Q100	EME	59.69	23,400.00	1,234,235.34	1,396,746.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	59.28	20,500.00	494,725.09	1,215,240.00
EMPLOYERS HOLDINGS INC	292218104	EIG	41.97	10,800.00	380,811.18	453,276.00
ENANTA PHARMACEUTICALS INC	29251M106	ENTA	70.83	900.00	30,736.38	63,747.00
ENDO INTL PLC	G30401106	ENDP	7.30	113,100.00	1,746,553.06	825,630.00
ENERSYS	29275Y102	ENS	77.61	4,700.00	308,809.16	364,767.00
ENGILITY HOLDINGS INC	29286C107	EGL	28.46	5,000.00	176,675.50	142,300.00
ENNIS INC	293389102	EBF	19.25	33,200.00	605,542.30	639,100.00
ENSIGN GROUP INC/THE	29358P101	ENSG	38.79	25,600.00	772,253.19	993,024.00
ENSTAR GROUP INC	G3075P101	ESGR	167.57	2,300.00	368,157.94	385,411.00
ENTEGR FINANCIAL CORP	29363J108	ENFC	20.75	100.00	2,348.43	2,075.00
ENTEGRIS INC	29362U104	ENTG	27.90	19,100.00	417,514.35	532,794.00
ENTRAVISION COMMUNIC	29382R107	EVC	2.91	111,200.00	775,636.40	323,592.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
ENVESTNET INC	29404K106	ENV	49.19	2,200.00	122,413.34	108,218.00
ENZO BIOCHEM INC.	294100102	ENZ	2.78	186,100.00	1,034,948.96	517,358.00
EP ENERGY CORP-CL A	268785102	EPE	0.70	87,700.00	307,032.60	61,390.00
EPLUS INC	294268107	PLUS	71.17	10,300.00	638,621.67	733,051.00
EQUILLIUM INC	29446K106	EQ	8.16	1,400.00	15,957.90	11,424.00
ERA GROUP INC.	26885G109	ERA	8.74	53,900.00	460,373.90	471,086.00
ESCALADE INC	296056104	ESCA	11.45	18,800.00	257,126.48	215,260.00
ESSENDANT INC	296689102	ESND	12.58	50,600.00	713,641.92	636,548.00
ESSENT GROUP LTD	G3198U102	ESNT	34.18	40,100.00	981,771.69	1,370,618.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	121.45	3,000.00	355,117.74	364,350.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	17.59	31,000.00	643,792.73	545,290.00
ETSY INC	29786A106	ETSY	47.57	42,000.00	846,220.20	1,997,940.00
EVANS BANCORP INC	29911Q208	EVBN	32.51	1,300.00	51,956.93	42,263.00
EVELO BIOSCIENCES INC	299734103	EVLO	13.01	1,600.00	21,919.52	20,816.00
EVERTEC INC	30040P103	EVTC	28.70	34,800.00	835,893.20	998,760.00
EVOLUS INC	30052C107	EOLS	11.90	2,500.00	36,045.61	29,750.00
EVOLUTION PETROLEUM CORP	30049A107	EPM	6.82	70,500.00	541,925.32	480,810.00
EXANTAS CAPITAL CORP	30068N105	XAN	10.02	8,200.00	162,202.62	82,164.00
EXPONENT INC	30214U102	EXPO	50.71	9,400.00	468,648.00	476,674.00
EXPRESS INC	30219E103	EXPR	5.11	109,500.00	783,301.75	559,545.00
EXTERRAN CORP	30227H106	EXTN	17.70	32,400.00	924,643.02	573,480.00
EXTREME NETWORKS INC	30226D106	EXTR	6.10	76,500.00	342,662.45	466,650.00
FABRINET	G3323L100	FN	51.31	19,800.00	915,482.70	1,015,938.00
FARMER BROS CO	307675108	FARM	23.33	3,300.00	72,157.14	76,989.00
FARMERS NATL BANC CORP	309627107	FMNB	12.74	1,300.00	18,671.64	16,562.00
FARO TECHNOLOGIES INC	311642102	FARO	40.64	14,100.00	516,002.99	573,024.00
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	65.65	10,100.00	466,240.73	663,065.00
FEDERAL AGRICULTURAL MTG	313148306	AGM	60.44	6,700.00	237,453.79	404,948.00
FEDERAL SIGNAL CORP	313855108	FSS	19.90	40,800.00	848,081.16	811,920.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	26.55	6,300.00	157,877.54	167,265.00
FEDNAT HOLDING CO	31431B109	FNHC	19.92	27,000.00	668,239.92	537,840.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
FENNEC PHARMACEUTICALS INC	31447P100	FENC	6.38	3,300.00	36,416.24	21,054.00
FIBROGEN INC	31572Q808	FGEN	46.28	30,300.00	948,481.12	1,402,284.00
FIDELITY D&D BANCORP INC	31609R100	FDBC	64.18	200.00	12,314.74	12,836.00
FIDELITY SOUTHERN CORP	316394105	LION	26.02	1,800.00	43,331.80	46,836.00
FINANCIAL INSTNS INC	317585404	FISI	25.70	23,600.00	621,330.49	606,520.00
FINISAR CORPORATION	31787A507	FNSR	21.60	8,800.00	191,665.76	190,080.00
FIRST BANCORP INC/ME	31866P102	FNLC	26.30	21,900.00	367,893.02	575,970.00
FIRST BANCORP PR	318672706	FBP	8.60	117,200.00	533,045.70	1,007,920.00
FIRST BANK/HAMILTON NJ	31931U102	FRBA	12.12	4,800.00	64,598.86	58,176.00
FIRST BUSINESS FINANCIAL SER	319390100	FBIZ	19.51	24,800.00	593,126.36	483,848.00
FIRST CHOICE BANCORP	31948P104	FCBP	22.60	1,700.00	48,525.48	38,420.00
FIRST CMNTY BANCShar	31983A103	FCBC	31.48	17,800.00	273,018.06	560,344.00
FIRST DEFIANCE FINL	32006W106	FDEF	24.51	25,200.00	470,974.91	617,652.00
FIRST FINL BANCORP O	320209109	FFBC	23.72	5,900.00	55,640.45	139,948.00
FIRST FINL BANKSHARE	32020R109	FFIN	57.69	9,200.00	422,579.16	530,748.00
FIRST FINL CORP IND	320218100	THFF	40.15	15,100.00	480,902.33	606,265.00
FIRST GUARANTY BANCShares IN	32043P106	FGBI	23.21	600.00	14,263.93	13,926.00
FIRST INTERNET BANCORP	320557101	INBK	20.44	12,400.00	255,284.11	253,456.00
FIRST LONG ISLAND	320734106	FLIC	19.95	11,800.00	277,448.52	235,410.00
FIRST MID-ILLINOIS BNCShS	320866106	FMBH	31.92	3,500.00	147,743.74	111,720.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	19.81	47,400.00	1,247,666.05	938,994.00
FIRST NORTHWEST BANCORP	335834107	FNWB	14.83	35,400.00	507,322.23	524,982.00
FIRST SAVINGS FINANCIAL GRP	33621E109	FSFG	51.94	500.00	36,625.80	25,970.00
FIRST UNITED CORP	33741H107	FUNC	15.92	8,200.00	164,728.62	130,544.00
FIRSTCASH INC	33767D105	FCFS	72.35	5,600.00	370,121.26	405,160.00
FIVE BELOW INC	33829M101	FIVE	102.32	19,900.00	1,957,787.88	2,036,168.00
FIVE9 INC	338307101	FIVN	43.72	3,400.00	146,622.40	148,648.00
FLAGSTAR BANCORP INC	337930705	FBC	26.40	300.00	11,119.07	7,920.00
FLEXSTEEL INDUSTRIES INC	339382103	FLXS	22.08	13,900.00	710,768.58	306,912.00
FONAR CORP	344437405	FONR	20.24	11,700.00	291,636.00	236,808.00
FORRESTER RESEARCH INC	346563109	FORR	44.70	14,700.00	472,602.75	657,090.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
FORTRESS BIOTECH INC	34960Q109	FBIO	0.86	384,800.00	1,018,271.72	330,928.00
FORTY SEVEN INC	34983P104	FTSV	15.72	2,300.00	32,540.63	36,156.00
FORWARD AIR CORPORATION	349853101	FWRD	54.85	1,600.00	93,103.04	87,760.00
FOSSIL GROUP INC.	34988V106	FOSL	15.73	43,700.00	1,124,039.41	687,401.00
FOSTER L B CO	350060109	FSTR	15.90	29,000.00	588,581.37	461,100.00
FOUNDATION BLDG MATERIALS	350392106	FBM	8.31	65,100.00	839,199.19	540,981.00
FOX FACTORY HOLDING CORP	35138V102	FOXF	58.87	6,600.00	409,102.34	388,542.00
FRANKLIN COVEY CO.	353469109	FC	22.33	25,400.00	441,185.45	567,182.00
FRANKLIN ELEC INC	353514102	FELE	42.88	500.00	20,306.15	21,440.00
FRANKS INTL NV	N33462107	FI	5.22	108,400.00	769,175.51	565,848.00
FREIGHTCAR AMERICA INC	357023100	RAIL	6.69	500.00	7,267.04	3,345.00
FRESHPET INC	358039105	FRPT	32.16	9,500.00	347,215.77	305,520.00
FRONT YARD RESIDENTIAL CORP	35904G107	RESI	8.73	13,300.00	151,795.48	116,109.00
FRP HOLDINGS INC	30292L107	FRPH	46.01	300.00	8,433.36	13,803.00
FTI CONSULTING INC	302941109	FCN	66.64	18,600.00	902,400.23	1,239,504.00
FULLER H B CO	359694106	FUL	42.67	1,300.00	60,685.13	55,471.00
FULTON FINANCIAL CORP	360271100	FULT	15.48	78,800.00	1,092,034.87	1,219,824.00
FUSION CONNECT INC	36116X102	FSNN	1.68	6,100.00	23,082.88	10,248.00
FUTUREFUEL CORP	36116M106	FF	15.86	39,400.00	549,538.95	624,884.00
G1 THERAPEUTICS INC	3621LQ109	GTHX	19.15	4,100.00	145,877.09	78,515.00
GANNETT CO INC	36473H104	GCI	8.53	57,800.00	671,596.43	493,034.00
GASLOG LTD	G37585109	GLOG	16.46	16,800.00	293,569.92	276,528.00
GATX CORP	361448103	GATX	70.81	3,300.00	239,534.49	233,673.00
GENERAC HOLDINGS INC	368736104	GNRC	49.70	6,800.00	320,113.94	337,960.00
GENESCO INC.	371532102	GCO	44.30	16,800.00	808,818.15	744,240.00
GENOMIC HEALTH INC	37244C101	GHDX	64.41	13,200.00	322,503.49	850,212.00
GENTHERM INC	37253A103	THRM	39.98	900.00	38,232.79	35,982.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	4.66	52,300.00	225,993.53	243,718.00
G-III APPAREL GROUP LTD	36237H101	GIII	27.89	15,500.00	747,978.85	432,295.00
GLACIER BANCORP INC	37637Q105	GBCI	39.62	11,300.00	413,558.33	447,706.00
GLADSTONE LAND CORP	376549101	LAND	11.48	3,800.00	48,685.60	43,624.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
GLAUKOS CORP	377322102	GKOS	56.17	1,400.00	86,841.30	78,638.00
GLOBAL BLOOD THERAPEUTICS IN	37890U108	GBT	41.05	1,600.00	66,082.24	65,680.00
GLOBUS MEDICAL INC - A	379577208	GMED	43.28	31,000.00	1,182,785.96	1,341,680.00
GLU MOBILE INC	379890106	GLUU	8.07	94,600.00	433,970.94	763,422.00
GOLAR LNG LTD	G9456A100	GLNG	21.76	4,700.00	119,666.35	102,272.00
GOLD RESOURCE CORP	38068T105	GORO	4.00	136,300.00	816,262.18	545,200.00
GOOSEHEAD INSURANCE INC -A	38267D109	GSHD	26.29	2,900.00	77,490.03	76,241.00
GREAT LAKES DREDGE & DOCK	390607109	GLDD	6.62	61,100.00	380,925.97	404,482.00
GREAT SOUTHN BANCORP	390905107	GSBC	46.03	13,100.00	426,134.29	602,993.00
GREAT WESTERN BANCORP INC	391416104	GWB	31.25	31,300.00	1,132,781.92	978,125.00
GREEN DOT CORP-CLASS A	39304D102	GDOT	79.52	19,500.00	757,121.31	1,550,640.00
GREENE COUNTY BANCORP INC	394357107	GCBC	31.12	1,400.00	27,781.00	43,568.00
GREIF INC	397624107	GEF	37.11	17,000.00	827,823.00	630,870.00
GREIF INC-CL B	397624206	GEF.B	44.40	1,900.00	115,724.48	84,360.00
GRIFFON CORPORATION	398433102	GFF	10.45	42,600.00	493,391.54	445,170.00
GRITSTONE ONCOLOGY INC	39868T105	GRTS	15.45	1,900.00	37,531.08	29,355.00
GROUP 1 AUTOMOTIVE	398905109	GPI	52.72	14,500.00	1,059,749.77	764,440.00
GTX INC	40052B207	GTXI	0.78	10,700.00	201,901.30	8,346.00
GUARANTY BANCSHARES INC	400764106	GNTY	29.82	1,800.00	55,311.00	53,676.00
GUARDANT HEALTH INC	40131M109	GH	37.59	3,900.00	141,942.45	146,601.00
GUESS INC	401617105	GES	20.77	41,000.00	937,116.50	851,570.00
GULFPORT ENERGY CORP	402635304	GPOR	6.55	106,600.00	1,201,669.82	698,230.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	20.42	24,000.00	525,450.11	490,080.00
HAEMONETICS CORP/MASS	405024100	HAE	100.05	19,000.00	809,716.56	1,900,950.00
HALLADOR ENERGY CO	40609P105	HNRG	5.07	74,800.00	482,358.05	379,236.00
HALOZYME THERAPEUTICS INC	40637H109	HALO	14.63	66,700.00	1,273,013.64	975,821.00
HAMILTON BEACH BRAND	40701T104	HBB	23.46	24,500.00	570,040.35	574,770.00
HAMILTON LANE INC-CLASS A	407497106	HLNE	37.00	17,400.00	805,410.97	643,800.00
HANCOCK WHITNEY CORP	410120109	HWC	34.65	36,700.00	1,730,405.39	1,271,655.00
HANMI FINL CORP	410495204	HAFC	19.70	1.00	7.97	20.00
HANNON ARMSTRONG SUS INFR	41068X100	HASI	19.05	13,900.00	227,103.09	264,795.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
HARBORONE BANCORP INC	41165F101	HONE	15.89	3,100.00	48,965.44	49,259.00
HARSCO CORP	415864107	HSC	19.86	43,400.00	412,389.09	861,924.00
HARVARD BIOSCIENCE INC	416906105	HBIO	3.18	146,100.00	722,663.99	464,598.00
HAVERTY FURNITURE	419596101	HVT	18.78	31,000.00	491,565.50	582,180.00
HAWAIIAN HOLDINGS INC	419879101	HA	26.41	31,100.00	1,161,535.74	821,351.00
HC2 HOLDINGS INC	404139107	HCHC	2.64	8,300.00	51,643.43	21,912.00
HEALTHCARE SVCS GRP	421906108	HCSG	40.18	8,300.00	309,070.31	333,494.00
HEALTHEQUITY INC	42226A107	HQY	59.65	22,400.00	1,796,917.55	1,336,160.00
HEALTHSTREAM INC	42222N103	HSTM	24.15	27,100.00	766,247.08	654,465.00
HECLA MINING CO.	422704106	HL	2.36	2,200.00	11,769.56	5,192.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	31.19	20,500.00	415,326.28	639,395.00
HELEN OF TROY LTD	G4388N106	HELE	131.18	10,800.00	1,415,865.60	1,416,744.00
HERC HOLDINGS INC	42704L104	HRI	25.99	18,500.00	1,105,250.22	480,815.00
HERITAGE-CRYSTAL CLEAN INC	42726M106	HCCI	23.01	6,700.00	139,758.00	154,167.00
HFF INC - CL A	40418F108	HF	33.16	24,600.00	502,887.35	815,736.00
HIBBETT SPORTS INC.	428567101	HIBB	14.30	35,800.00	834,414.21	511,940.00
HILLENBRAND INC	431571108	HI	37.93	28,800.00	1,283,698.34	1,092,384.00
HMS HOLDINGS CORP	40425J101	HMSY	28.13	39,200.00	1,279,829.04	1,102,696.00
HNI CORP	404251100	HNI	35.43	25,700.00	873,717.65	910,551.00
HOME BANCORP INC	43689E107	HBCP	35.40	11,400.00	341,957.45	403,560.00
HOME BANCSHARES INC	436893200	HOMB	16.34	13,700.00	307,989.79	223,858.00
HOMESTREET INC	43785V102	HMST	21.23	27,900.00	828,947.61	592,317.00
HOMETRUST BANCSHARES INC	437872104	HTBI	26.18	24,500.00	381,897.95	641,410.00
HOOKE FURNITURE CORP	439038100	HOFT	26.34	500.00	19,995.27	13,170.00
HOPE BANCORP INC	43940T109	HOPE	11.86	73,700.00	1,333,273.05	874,082.00
HORACE MANN EDUCATORS	440327104	HMN	37.45	24,600.00	1,101,856.32	921,270.00
HORIZON PHARMA INC	G4617B105	HZNP	19.54	20,500.00	369,515.93	400,570.00
HOULIHAN LOKEY INC	441593100	HLI	36.80	22,400.00	713,881.32	824,320.00
HUB GROUP INC	443320106	HUBG	37.07	22,700.00	854,916.19	841,489.00
HUBSPOT INC	443573100	HUBS	125.73	6,100.00	583,014.06	766,953.00
HURCO COMPANIES INC	447324104	HURC	35.70	15,300.00	579,185.83	546,210.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
HYSTER-YALE MATERIALS	449172105	HY	61.96	11,100.00	578,774.30	687,756.00
IBERIABANK CORP	450828108	IBKC	64.28	22,400.00	1,328,310.76	1,439,872.00
ICF INTERNATIONAL INC	44925C103	ICFI	64.78	12,400.00	421,822.10	803,272.00
IDACORP INC.	451107106	IDA	93.06	8,600.00	504,580.84	800,316.00
IES HOLDINGS INC	44951W106	IESC	15.55	20,009.00	344,651.16	311,140.00
II VI INC	902104108	IIVI	32.46	1,800.00	66,098.44	58,428.00
IMMERSION CORPORATION	452521107	IMMR	8.96	63,000.00	845,621.79	564,480.00
IMMUNOMEDICS INC	452907108	IMMU	14.27	12,100.00	255,314.84	172,667.00
IMPERVA INC	45321L100	IMPV	55.69	18,500.00	876,430.73	1,030,265.00
INDEPENDENCE HLDG CO	453440307	IHC	35.20	14,400.00	330,477.67	506,880.00
INDEPENDENCE REALTY TRUST	45378A106	IRT	9.18	23,500.00	204,012.50	215,730.00
INDEPENDENT BANK CORP/MA	453836108	INDB	70.31	500.00	35,870.70	35,155.00
INDEPENDENT BANK CORP/MI	453838609	IBCP	21.02	6,500.00	115,552.44	136,630.00
INDUSTRIAL LOGISTICS PROPERT	456237106	ILPT	19.67	17,709.75	409,561.31	348,351.00
INFRASTRUCTURE AND ENERGY	45686J104	IEA	8.19	5,000.00	46,085.58	40,950.00
INGEVITY CORP	45688C107	NGVT	83.69	5,500.00	354,468.12	460,295.00
INGLES MKTS INC	457030104	IMKTA	27.22	20,900.00	547,661.30	568,898.00
INNOSPEC INC.	45768S105	IOSP	61.76	8,800.00	502,112.78	543,488.00
INNOVATE BIOPHARMACEUTICALS	45782F105	INNT	2.31	5,400.00	56,599.76	12,474.00
INNOVATIVE INDUSTRIAL PROPER	45781V101	IIPR	45.39	2,500.00	96,289.55	113,475.00
INOGEN INC	45780L104	INGN	124.17	900.00	92,702.47	111,753.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	40.75	21,600.00	411,071.72	880,200.00
INSPERITY INC	45778Q107	NSP	93.36	15,600.00	587,675.42	1,456,416.00
INSPIRE MEDICAL SYSTEMS INC	457730109	INSP	42.25	2,300.00	89,820.52	97,175.00
INSTEEL INDUSTRIES	45774W108	IIIN	24.28	20,100.00	706,231.79	488,028.00
INSYS THERAPEUTICS INC	45824V209	INSY	3.50	3,200.00	32,137.60	11,200.00
INTEGER HOLDINGS CORP	45826H109	ITGR	76.26	14,600.00	985,253.04	1,113,396.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	48.43	24,700.00	473,805.87	1,196,221.00
INTELSAT SA	L5140P101	I	21.39	29,400.00	158,471.41	628,866.00
INTER PARFUMS INC	458334109	IPAR	65.57	12,900.00	428,489.28	845,853.00
INTERCEPT PHARMACEUTICALS	45845P108	ICPT	100.79	1,300.00	157,412.20	131,027.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
INTERDIGITAL INC	45867G101	IDCC	66.43	16,300.00	1,332,351.38	1,082,809.00
INTERNATIONAL BANC SH	459044103	IBOC	34.40	29,300.00	529,237.35	1,007,920.00
INTERNATIONAL SPEEDWAY	460335201	ISCA	43.86	18,100.00	663,850.17	793,866.00
INTERSECT ENT INC	46071F103	XENT	28.18	2,300.00	64,782.86	64,814.00
INVESTAR HOLDING CORP	46134L105	ISTR	24.80	800.00	22,862.00	19,840.00
INVESTMENT TECHNOLOGY	46145F105	ITG	30.24	25,400.00	761,174.50	768,096.00
INVESTORS BANCORP INC	46146L101	ISBC	10.40	110,800.00	1,281,174.51	1,152,320.00
INVESTORS TITLE CO	461804106	ITIC	176.68	3,000.00	561,538.41	530,040.00
IRADIMED CORP	46266A109	IRMD	24.46	18,700.00	581,377.18	457,402.00
IROBOT CORP	462726100	IRBT	83.74	1,300.00	143,649.22	108,862.00
ITERIS INC	46564T107	ITI	3.73	101,000.00	625,283.26	376,730.00
J & J SNACK FOODS CORP	466032109	JJSF	144.59	5,300.00	723,004.02	766,327.00
J ALEXANDERS HOLDINGS	46609J106	JAX	8.23	6,600.00	81,540.36	54,318.00
J. JILL INC	46620W102	JILL	5.33	103,600.00	743,110.95	552,188.00
J2 GLOBAL INC	48123V102	JCOM	69.38	19,800.00	1,676,393.70	1,373,724.00
JACK IN THE BOX INC.	466367109	JACK	77.63	1,400.00	113,877.99	108,682.00
JERNIGAN CAPITAL INC	476405105	JCAP	19.82	4,800.00	102,675.56	95,136.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	71.81	1,300.00	124,526.49	93,353.00
JOHNSON OUTDOORS INC - CL A	479167108	JOUT	58.74	9,600.00	327,456.60	563,904.00
K12 INC	48273U102	LRN	24.79	32,000.00	461,271.20	793,280.00
KARYOPHARM THERAPEUTICS INC	48576U106	KPTI	9.37	24,200.00	469,426.02	226,754.00
KBR INC	48242W106	KBR	15.18	15,800.00	267,514.05	239,844.00
KEANE GROUP INC	48669A108	FRAC	8.18	2,600.00	24,046.10	21,268.00
KELLY SERVICES INC CL-A	488152208	KELYA	20.48	33,200.00	631,732.93	679,936.00
KEMET CORP.	488360207	KEM	17.54	31,900.00	424,742.77	559,526.00
KEMPER CORP.	488401100	KMPR	66.38	21,900.00	1,540,939.06	1,453,722.00
KENNAMETAL INC	489170100	KMT	33.28	7,500.00	256,375.91	249,600.00
KENNEDY-WILSON HOLDINGS INC	489398107	KW	18.17	7,500.00	153,255.34	136,275.00
KEZAR LIFE SCIENCES INC	49372L100	KZR	23.60	1,500.00	30,681.60	35,400.00
KFORCE INC	493732101	KFRC	30.92	23,200.00	611,114.36	717,344.00
KIMBALL ELECTRONICS INC	49428J109	KE	15.49	38,800.00	681,108.76	601,012.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap Portfolio: QN2 Instrument: COM			QUANTITATIVE 2000 (Q) COMMON STOCK			
KIMBALL INTL INC	494274103	KBAL	14.19	43,800.00	411,662.00	621,522.00
KINDRED BIOSCIENCES INC	494577109	KIN	10.95	39,500.00	535,020.20	432,525.00
KINGSTONE COS INC	496719105	KINS	17.69	17,600.00	335,655.21	311,344.00
KINIKSA PHARMACEUTICALS-A	G5269C101	KNSA	28.09	4,900.00	111,161.68	137,641.00
KINSALE CAPITAL GROUP INC	49714P108	KNSL	55.56	14,200.00	470,065.44	788,952.00
KIRKLANDS INC	497498105	KIRK	9.53	55,800.00	699,924.90	531,774.00
KKR REAL ESTATE FINANCE	48251K100	KREF	19.15	5,800.00	118,548.22	111,070.00
KODIAK SCIENCES INC	50015M109	KOD	7.10	2,600.00	18,377.32	18,460.00
KORN FERRY	500643200	KFY	39.54	27,300.00	1,046,519.23	1,079,442.00
KRATON PERFORMANCE	50077C106	KRA	21.84	3,500.00	117,102.80	76,440.00
KVH INDUSTRIES INC	482738101	KVHI	10.29	8,300.00	66,810.57	85,407.00
LADDER CAPITAL CORP-A	505743104	LADR	15.47	24,900.00	340,632.75	385,203.00
LADENBURG THALMANN	50575Q102	LTS	2.33	49,500.00	186,550.36	115,335.00
LAKELAND BANCORP INC	511637100	LBAI	14.81	8,500.00	176,190.41	125,885.00
LANCASTER COLONY CORP	513847103	LANC	176.86	7,800.00	925,888.61	1,379,508.00
LAND'S END INC	51509F105	LE	14.21	25,300.00	441,384.24	359,513.00
LAWSON PRODUCTS	520776105	LAWS	31.60	18,700.00	392,746.30	590,920.00
LA-Z-BOY INC.	505336107	LZB	27.71	31,800.00	818,737.01	881,178.00
LCNB CORP	50181P100	LCNB	15.15	19,500.00	393,647.75	295,425.00
LEVEL ONE BANCORP INC	52730D208	LEVL	22.43	400.00	10,986.32	8,972.00
LHC GROUP INC	50187A107	LHCG	93.88	2,700.00	135,285.23	253,476.00
LIBERTY EXPEDIA HOLD - A	53046P109	LEXEA	39.11	26,900.00	1,229,981.45	1,052,059.00
LIBERTY LATIN AMERICA-C	G9001E128	LILAK	14.57	1,500.00	30,613.05	21,855.00
LIBERTY TRIPADVISOR HOLDINGS	531465102	LTRPA	15.89	48,300.00	985,763.21	767,487.00
LIGAND PHARMACEUTICALS	53220K504	LGND	135.70	3,300.00	561,291.51	447,810.00
LINDBLAD EXPEDITIONS HOLDING	535219109	LIND	13.46	5,800.00	76,401.13	78,068.00
LIQUIDIA TECH INC	53635D202	LQDA	21.66	1,400.00	40,348.42	30,324.00
LIQUIDITY SERVICES INC	53635B107	LQDT	6.17	76,700.00	744,655.65	473,239.00
LIVANOVA PLC	G5509L101	LIVN	91.47	18,500.00	1,224,029.38	1,692,195.00
LIVENT CORP	53814L108	LTHM	13.80	6,300.00	91,671.30	86,940.00
LIVEPERSON INC	538146101	LPSN	18.86	42,500.00	473,711.75	801,550.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
LIVERAMP HOLDINGS INC	53815P108	RAMP	38.63	10,000.00	466,601.11	386,300.00
LOGICBIO THERAPEUTICS INC	54142F102	LOGC	10.40	2,200.00	19,006.68	22,880.00
LORAL SPACE & COMM	543881106	LORL	37.25	1,500.00	68,372.55	55,875.00
LOUISIANA PACIFIC	546347105	LPX	22.22	62,200.00	1,441,416.88	1,382,084.00
LOXO ONCOLOGY INC	548862101	LOXO	140.07	10,900.00	1,768,769.05	1,526,763.00
LSC COMMUNICATIONS INC	50218P107	LKSD	7.00	73,000.00	1,255,388.33	511,000.00
LTC PROPERTIES INC	502175102	LTC	41.68	10,600.00	356,322.33	441,808.00
LUMENTUM HOLDINGS INC	55024U109	LITE	42.01	8,400.00	447,090.21	352,884.00
LUMINEX CORP DEL	55027E102	LMNX	23.11	31,100.00	740,006.78	718,721.00
LUTHER BURBANK CORP	550550107	LBC	9.02	60,200.00	675,793.16	543,004.00
MACROGENICS INC	556099109	MGNX	12.70	39,600.00	905,824.86	502,920.00
MADDEN STEVEN LTD	556269108	SHOO	30.26	40,600.00	1,391,902.87	1,228,556.00
MADRIGAL PHARMACEUTICALS	558868105	MDGL	112.72	3,000.00	248,373.81	338,160.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	56.89	15,000.00	738,762.65	853,350.00
MAGENTA THERAPEUTICS INC	55910K108	MGTA	5.70	1,200.00	14,707.20	6,840.00
MAJESCO	56068V102	MJCO	7.09	4,700.00	29,481.35	33,323.00
MALLINCKRODT PLC	G5785G107	MNK	15.80	49,000.00	1,376,376.85	774,200.00
MALVERN BANCORP INC	561409103	MLVF	19.73	200.00	4,723.99	3,946.00
MAMMOTH ENERGY SERVICES INC	56155L108	TUSK	17.98	24,800.00	710,210.00	445,904.00
MANTECH INTERNATIONAL	564563104	MANT	52.30	16,400.00	553,428.41	857,638.00
MARCUS & MILLICHAP INC	566324109	MMI	34.33	20,000.00	638,275.20	686,600.00
MARCUS CORPORATION	566330106	MCS	39.50	4,200.00	173,901.00	165,900.00
MARINE PRODS CORP	568427108	MPX	16.91	7,200.00	113,307.84	121,752.00
MARINEMAX INC	567908108	HZO	18.31	32,200.00	715,269.38	589,582.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN	22.33	21,800.00	440,722.01	486,794.00
MARRIOTT VACATIONS	57164Y107	VAC	70.51	3,600.00	372,163.05	253,836.00
MARTEN TRANSPORT LTD	573075108	MRTN	16.19	35,800.00	792,340.04	579,602.00
MASTEC INC	576323109	MTZ	40.56	4,300.00	165,597.33	174,408.00
MATERION CORP	576690101	MTRN	44.99	16,300.00	504,848.69	733,337.00
MATRIX SERVICE CO	576853105	MTRX	17.94	34,600.00	584,600.94	620,724.00
MAXIMUS INC	577933104	MMS	65.09	18,200.00	1,169,211.69	1,184,638.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap Portfolio: QN2 Instrument: COM			QUANTITATIVE 2000 (Q) COMMON STOCK			
MB FINL INC	55264U108	MBFI	39.63	35,000.00	1,444,913.13	1,387,050.00
MCGRATH RENTCORP	580589109	MGRC	51.48	16,000.00	460,252.80	823,680.00
MDC PARTNERS INC-A	552697104	MDCA	2.61	17,700.00	136,925.43	46,197.00
MEDEQUITIES REALTY TRUST INC	58409L306	MRT	6.84	8,400.00	92,869.61	57,456.00
MEDIDATA SOLUTIONS INC	58471A105	MDSO	67.42	8,400.00	529,985.22	566,328.00
MEDIFAST INC	58470H101	MED	125.02	7,100.00	309,513.94	887,642.00
MEDPACE HOLDINGS INC	58506Q109	MEDP	52.93	15,400.00	540,215.54	815,122.00
MEIRAGTX HOLDINGS PLC	G59665102	MGTX	9.64	1,100.00	14,607.34	10,604.00
MERCANTILE BANK CORP	587376104	MBWM	28.26	21,900.00	466,670.24	618,894.00
MERCHANTS BANCORP/IN	58844R108	MBIN	19.96	2,100.00	43,441.23	41,916.00
MERCURY SYSTEMS INC	589378108	MRCY	47.29	2,300.00	121,267.18	108,767.00
MEREDITH CORPORATION	589433101	MDP	51.94	1,100.00	58,176.45	57,134.00
MERIDIAN BANCORP INC	58958U103	EBSB	14.32	46,600.00	853,171.19	667,312.00
MERIT MED SYS INC	589889104	MMSI	55.81	6,300.00	135,488.06	351,603.00
MERITOR INC.	59001K100	MTOR	16.91	3,200.00	60,173.28	54,112.00
MESA AIR GROUP INC	590479135	MESA	7.71	2,800.00	37,644.88	21,588.00
MGE ENERGY INC	55277P104	MGEE	59.96	2,100.00	142,514.40	125,916.00
MGIC INVESTMENT CORP	552848103	MTG	10.46	49,000.00	499,175.26	512,540.00
MICROSTRATEGY INC-CL A	594972408	MSTR	127.75	6,600.00	878,005.55	843,150.00
MID PENN BANCORP INC	59540G107	MPB	23.02	1,400.00	49,186.91	32,228.00
MIDDLEFIELD BANC CORP	596304204	MBCN	42.43	1,400.00	72,710.37	59,402.00
MIDDLESEX WATER CO	596680108	MSEX	53.35	13,300.00	434,286.52	709,555.00
MILLER (HERMAN) INC	600544100	MLHR	30.25	32,000.00	1,071,129.77	968,000.00
MILLER INDUSTRIES INC	600551204	MLR	27.00	21,200.00	548,630.34	572,400.00
MINERALS TECHNOLOGIES INC	603158106	MTX	51.34	500.00	36,392.57	25,670.00
MITEK SYSTEMS INC	606710200	MITK	10.81	56,700.00	516,705.86	612,927.00
MOBILEIRON INC	60739U204	MOBL	4.59	134,600.00	641,410.37	617,814.00
MODINE MANUFACTURING CO	607828100	MOD	10.81	49,200.00	878,936.56	531,852.00
MOELIS & CO	60786M105	MC	34.38	22,900.00	780,360.80	787,302.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	11.04	26,700.00	445,833.46	294,768.00
MONARCH CASINO & RES	609027107	MCRI	38.14	15,900.00	380,227.83	606,426.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
MONRO INC	610236101	MNRO	68.75	1,800.00	129,842.64	123,750.00
MOOG INC. CL A	615394202	MOG.A	77.48	4,200.00	258,850.84	325,416.00
MOVADO GROUP INC	624580106	MOV	31.62	19,700.00	516,037.56	622,914.00
MR COOPER GROUP INC	62482R107	COOP	11.67	60,100.00	832,880.70	701,367.00
MSA SAFETY INC	553498106	MSA	94.27	4,100.00	358,833.79	386,507.00
MURPHY USA INC	626755102	MUSA	76.64	1,800.00	152,496.30	137,952.00
MVB FINANCIAL CORP	553810102	MVBF	18.04	2,500.00	46,298.58	45,100.00
MYERS INDUSTRIES INC.	628464109	MYE	15.11	34,900.00	613,046.58	527,339.00
MYOKARDIA INC	62857M105	MYOK	48.86	18,500.00	859,719.95	903,910.00
MYR GROUP INC	55405W104	MYRG	28.17	10,900.00	343,280.51	307,053.00
MYRIAD GENETICS INC	62855J104	MYGN	29.07	30,500.00	926,764.72	886,635.00
NACCO INDUSTRIES -CL A	629579103	NC	33.90	16,200.00	463,852.76	549,180.00
NANOMETRICS INC	630077105	NANO	27.33	23,700.00	917,542.98	647,721.00
NANOSTRING TECH INC	63009R109	NSTG	14.83	39,300.00	662,939.49	582,819.00
NATERA INC	632307104	NTRA	13.96	33,500.00	357,541.07	467,660.00
NATIONAL CINEMEDIA INC	635309107	NCMI	6.48	13,500.00	90,249.69	87,480.00
NATIONAL GENERAL HLDGS	636220303	NGHC	24.21	38,400.00	1,039,547.94	929,664.00
NATIONAL HEALTHCARE	635906100	NHC	78.45	9,600.00	514,609.88	753,120.00
NATIONAL RESEARCH CORP A	637372202	NRC	38.14	15,500.00	447,340.00	591,170.00
NATIONAL WESTN LIFE GROUP INC	638517102	NWLI	300.70	2,300.00	647,718.70	691,610.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	16.44	29,200.00	624,824.82	480,048.00
NATURAL GROCERS BY VITAMIN C	63888U108	NGVC	15.33	31,300.00	432,595.99	479,829.00
NATURES SUNSHINE PRODS INC.	639027101	NATR	8.15	35,800.00	496,177.55	291,770.00
NAVIGANT CONSULTING	63935N107	NCI	24.05	33,200.00	757,343.54	798,460.00
NAVIGATORS GROUP INC	638904102	NAVG	69.49	12,700.00	879,439.44	882,523.00
NEOGEN CORP	640491106	NEOG	57.00	21,800.00	1,669,078.11	1,242,600.00
NEON THERAPEUTICS INC	64050Y100	NTGN	5.03	1,800.00	14,738.76	9,054.00
NETSCOUT SYS INC	64115T104	NTCT	23.63	800.00	20,331.84	18,904.00
NEURONETICS INC	64131A105	STIM	19.35	1,800.00	58,058.10	34,830.00
NEW RELIC INC	64829B100	NEWR	80.97	15,000.00	604,663.78	1,214,550.00
NEW YORK TIMES CO. CL A	650111107	NYT	22.29	14,100.00	133,641.45	314,289.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap Portfolio: QN2 Instrument: COM			QUANTITATIVE 2000 (Q) COMMON STOCK			
NEWLINK GENETICS CORP	651511107	NLNK	1.52	500.00	25,089.85	760.00
NEXEO SOLUTIONS INC	65342H102	NXEO	8.59	66,400.00	551,931.04	570,376.00
NEXSTAR MEDIA GROUP INC	65336K103	NXST	78.64	6,200.00	459,287.01	487,568.00
NEXTDECADE CORP	65342K105	NEXT	5.40	2,200.00	13,377.54	11,880.00
NEXTGEN HEALTHCARE INC	65343C102	NXGN	15.15	23,600.00	377,246.79	357,540.00
NI HOLDINGS INC	65342T106	NODK	15.73	1,500.00	26,372.38	23,595.00
NII HOLDINGS INC	62913F508	NIHD	4.41	34,900.00	124,869.30	153,909.00
NJ RESOURCES CORP. COMMON	646025106	NJR	45.67	13,200.00	492,874.78	602,844.00
NL INDS INC	629156407	NL	3.51	69,700.00	555,413.48	244,647.00
NMI HOLDINGS INC-CLASS A	629209305	NMIH	17.85	42,400.00	470,412.10	756,840.00
NORTHRIM BANCORP INC	666762109	NRIM	32.87	16,600.00	431,530.28	545,642.00
NORTHWESTERN CORP	668074305	NWE	59.44	5,700.00	338,857.08	338,808.00
NOVANTA INC	67000B104	NOVT	63.00	500.00	30,858.75	31,500.00
NOVOCURE LTD	G6674U108	NVCR	33.48	6,100.00	312,545.09	204,228.00
NUVASIVE INC	670704105	NUVA	49.56	4,500.00	263,041.95	223,020.00
NVE CORP	629445206	NVEC	87.54	6,600.00	375,871.48	577,764.00
OAK VALLEY BANCORP	671807105	OVLY	18.30	2,000.00	44,297.56	36,600.00
OCONEE FEDERAL FINANCIAL CORP	675607105	OFED	24.90	400.00	11,030.00	9,960.00
ODONATE THERAPEUTICS INC	676079106	ODT	14.08	1,900.00	49,542.69	26,752.00
OFFICE DEPOT INC	676220106	ODP	2.58	337,400.00	1,140,921.21	870,492.00
OFG BANCORP	67103X102	OFG	16.46	42,600.00	388,661.30	701,196.00
OIL DRI CORP AMERICA	677864100	ODC	26.50	13,400.00	373,118.55	355,100.00
OLD NATL BANCORP IND	680033107	ONB	15.40	10,100.00	184,598.12	155,540.00
OLLIES BARGAIN OUTLET	681116109	OLLI	66.51	8,700.00	590,221.65	578,637.00
OLYMPIC STEEL INC	68162K106	ZEUS	14.27	31,300.00	606,296.79	446,651.00
OMEGA FLEX INC	682095104	OFLX	54.07	9,200.00	301,007.70	497,444.00
OMNICELL INC	68213N109	OMCL	61.24	2,600.00	177,366.62	159,224.00
OMNOVA SOLUTIONS INC	682129101	OMN	7.33	70,200.00	502,869.86	514,566.00
ONE GAS INC.	68235P108	OGS	79.60	20,100.00	1,334,039.79	1,599,960.00
ONE LIBERTY PROPERTIES INC	682406103	OLP	24.22	4,000.00	83,709.53	96,880.00
ONESPAN INC	68287N100	OSPN	12.95	9,200.00	190,867.80	119,140.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
OOMA INC	683416101	OOMA	13.88	42,400.00	535,506.44	588,512.00
OP BANCORP	67109R109	OPBK	8.87	3,600.00	45,595.89	31,932.00
OPKO HEALTH INC	68375N103	OPK	3.01	112,500.00	479,909.59	338,625.00
OPPENHEIMER HOLDINGS CL A	683797104	OPY	25.55	22,300.00	618,266.61	569,765.00
OPTINOSE INC	68404V100	OPTN	6.20	200.00	3,678.86	1,240.00
OPUS BANK	684000102	OPB	19.59	31,600.00	806,534.70	619,044.00
ORCHID ISLAND CAPITAL INC	68571X103	ORC	6.39	14,400.00	155,749.36	92,016.00
ORION GROUP HOLDINGS INC	68628V308	ORN	4.29	91,100.00	629,382.78	390,819.00
ORMAT TECHNOLOGIES INC	686688102	ORA	52.30	1,000.00	51,100.30	52,300.00
ORRSTOWN FINL SERVICES INC	687380105	ORRF	18.21	1,200.00	27,244.05	21,852.00
ORTHOFIX MEDICAL INC	68752M108	OFIX	52.49	13,800.00	507,247.79	724,362.00
OSMOTICA PHARMACEUTICALS	G6S41R101	OSMT	7.75	2,600.00	20,615.92	20,150.00
OTTER TAIL CORP	689648103	OTTR	49.64	600.00	29,949.54	29,784.00
OVID THERAPEUTICS INC	690469101	OVID	2.42	11,000.00	101,215.25	26,620.00
OWENS & MINOR INC.	690732102	OMI	6.33	91,700.00	784,130.52	580,461.00
OXFORD INDUSTRIES INC.	691497309	OXM	71.04	11,700.00	740,581.05	831,168.00
P A M TRANSN SVCS IN	693149106	PTSI	39.41	1,000.00	42,390.00	39,410.00
PACIFIC BIOSCIENCES OF	69404D108	PACB	7.40	44,000.00	327,782.40	325,600.00
PACIFIC CITY FINANCIAL CORP	69406T408	PCB	15.65	3,400.00	67,295.86	53,210.00
PACIFIC MERCANTILE BANCORP	694552100	PMBC	7.15	15,300.00	144,872.64	109,395.00
PALATIN TECHNOLOGIES INC	696077403	PTN	0.71	658,000.00	709,925.42	466,127.00
PANDORA MEDIA INC	698354107	P	8.09	11,900.00	104,414.76	96,271.00
PAR PACIFIC HOLDINGS INC	69888T207	PARR	14.18	41,800.00	804,323.59	592,724.00
PAR TECHNOLOGY CORP/DEL	698884103	PAR	21.75	31,000.00	507,272.47	674,250.00
PARKE BANCORP INC	700885106	PKBK	18.72	4,500.00	85,933.95	84,218.00
PARK-OHIO HOLDINGS CORP	700666100	PKOH	30.69	18,500.00	752,748.23	567,765.00
PARTY CITY HOLDCO INC	702149105	PRTY	9.98	33,500.00	445,677.30	334,330.00
PAYLOCITY HOLDING CORP	70438V106	PCTY	60.21	15,300.00	710,437.68	921,213.00
PC CONNECTION INC	69318J100	CNXN	29.73	20,200.00	306,271.84	600,546.00
PCSB FINANCIAL CORP	69324R104	PCSB	19.56	29,300.00	595,225.95	573,108.00
PDC ENERGY INC	69327R101	PDCE	29.76	1,600.00	94,546.46	47,616.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
PDL BIOPHARMA INC.	69329Y104	PDLI	2.90	211,000.00	825,442.44	611,900.00
PDL COMMUNITY BANCORP	69290X101	PDLB	12.74	400.00	6,421.91	5,096.00
PEABODY ENERGY CORP	704551100	BTU	30.48	37,000.00	950,154.47	1,127,760.00
PEAPACK-GLADSTONE FI	704699107	PGC	25.18	23,900.00	441,269.66	601,802.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	28.31	36,899.00	1,097,116.66	1,044,611.00
PENN NATIONAL GAMING INC	707569109	PENN	18.83	6,800.00	166,924.60	128,044.00
PENN VIRGINIA CORP	70788V102	PVAC	54.06	11,200.00	434,286.90	605,472.00
PENNYMAC FINANCIAL SERVICES	70932M107	PFSI	21.26	28,500.00	649,291.21	605,910.00
PEOPLES BANCORP INC	709789101	PEBO	30.10	20,500.00	496,096.35	617,050.00
PEOPLES BANCORP OF NC	710577107	PEBK	24.46	1,320.00	36,731.81	32,287.00
PEOPLES FINANCIAL SERVICES	711040105	PFIS	44.06	4,900.00	216,855.24	215,894.00
PERFICIENT INC	71375U101	PRFT	22.26	18,400.00	475,429.56	409,584.00
PERFORMANCE FOOD GROUP CO	71377A103	PFGC	32.27	30,000.00	935,110.09	968,100.00
PERSPECTA INC	715347100	PRSP	17.22	16,800.00	376,323.36	289,296.00
PFENEX INC	717071104	PFNX	3.19	128,600.00	688,278.56	410,234.00
PHI INC	69336T205	PHIHK	1.85	19,900.00	214,268.09	36,815.00
PHIBRO ANIMAL HEALTH CORP-A	71742Q106	PAHC	32.16	15,500.00	575,234.15	498,480.00
PHOTRONICS INC.	719405102	PLAB	9.68	68,100.00	573,990.57	659,208.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	0.31	121,300.00	666,441.80	37,094.00
PIERIS PHARMACEUTICALS INC	720795103	PIRS	2.66	105,000.00	614,867.73	279,300.00
PIONEER ENERGY SERVICES	723664108	PES	1.23	8,700.00	82,145.71	10,701.00
PITNEY-BOWES, INC.	724479100	PBI	5.91	128,200.00	1,209,298.11	757,662.00
PJT PARTNERS INC - A	69343T107	PJT	38.76	16,800.00	951,379.21	651,168.00
PLANET FITNESS INC-CL A	72703H101	PLNT	53.62	14,500.00	573,003.67	777,490.00
PNM RESOURCES INC	69349H107	PNM	41.09	33,100.00	1,228,619.98	1,360,079.00
POLYONE CORPORATION	73179P106	POL	28.60	3,900.00	130,876.48	111,540.00
PORTLAND GEN ELEC CO	736508847	POR	45.85	34,600.00	1,461,052.99	1,586,410.00
POTLATCHDELTIC CORP.	737630103	PCH	31.64	17,816.00	690,411.18	563,698.00
POWELL INDS INC	739128106	POWL	25.01	20,500.00	765,833.15	512,705.00
PREFERRED BANK/LOS ANGELES	740367404	PFBC	43.35	100.00	1,481.97	4,335.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	54.25	3,600.00	255,500.83	195,300.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
PREMIER FINANCIAL BANCORP	74050M105	PFBI	14.91	29,000.00	470,434.15	432,390.00
PRESIDIO INC	74102M103	PSDO	13.05	24,200.00	360,796.83	315,810.00
PRIMERICA INC	74164M108	PRI	97.71	16,500.00	1,377,352.54	1,612,215.00
PRIMORIS SERVICES CORP	74164F103	PRIM	19.13	30,700.00	845,485.64	587,291.00
PRINCIPIA BIOPHARMA INC	74257L108	PRNB	27.39	1,500.00	41,624.70	41,085.00
PROASSURANCE CORP	74267C106	PRA	40.56	1,500.00	67,778.28	60,840.00
PROFIRE ENERGY INC	74316X101	PFIE	1.45	110,600.00	509,863.10	160,370.00
PROGRESS SOFTWARE	743312100	PRGS	35.49	26,900.00	537,854.87	954,681.00
PROTO LABS INC	743713109	PRLB	112.79	11,200.00	1,368,931.07	1,263,248.00
PROVIDENCE SERVICE CORP	743815102	PRSC	60.02	10,900.00	326,194.13	654,218.00
PROVIDENT BANCORP INC	74383X109	PVBC	21.68	1,400.00	21,529.20	30,352.00
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	24.13	37,700.00	567,421.29	909,701.00
PTC THERAPEUTICS INC	69366J200	PTCT	34.32	13,700.00	639,817.32	470,184.00
PURE CYCLE CORP	746228303	PCYO	9.93	15,200.00	168,440.04	150,936.00
PURPLE INNOVATION INC	74640Y106	PRPL	5.89	1,300.00	10,733.45	7,657.00
PZENA INVESTMENT	74731Q103	PZN	8.65	57,600.00	472,183.14	498,240.00
QAD INC-A	74727D306	QADA	39.33	13,500.00	285,786.41	530,955.00
QCR HOLDINGS INC	74727A104	QCRH	32.09	8,700.00	372,929.43	279,183.00
QUAD GRAPHICS INC	747301109	QUAD	12.32	46,900.00	759,379.76	577,808.00
QUAKER CHEM CORP	747316107	KWR	177.71	6,300.00	368,690.66	1,119,573.00
QUALYS INC	74758T303	QLYS	74.74	16,000.00	395,972.02	1,195,840.00
QUINTANA ENERGY SERVICES INC	74875T103	QES	3.46	19,800.00	152,536.38	68,508.00
RADIAN GROUP INC.	750236101	RDN	16.36	27,800.00	474,548.12	454,808.00
RADIANT LOGISTICS INC	75025X100	RLGT	4.25	120,300.00	630,600.84	511,275.00
RADIUS HEALTH INC	750469207	RDUS	16.49	200.00	11,510.62	3,298.00
RADNET INC	750491102	RDNT	10.17	52,100.00	365,768.56	529,857.00
RAPID7 INC	753422104	RPD	31.16	26,300.00	443,162.10	819,508.00
RAVEN INDUSTRIES INC	754212108	RAVN	36.19	18,600.00	534,204.64	673,134.00
RBC BEARINGS INC	75524B104	ROLL	131.10	6,000.00	754,423.74	786,600.00
RCI HOSPITALITY HOLDINGS INC	74934Q108	RICK	22.33	23,900.00	560,830.14	533,687.00
RECRO PHARMA INC	75629F109	REPH	7.10	76,400.00	588,847.84	542,440.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap Portfolio: QN2 Instrument: COM			QUANTITATIVE 2000 (Q) COMMON STOCK			
RED ROCK RESORTS INC.	75700L108	RRR	20.31	37,400.00	1,303,302.02	759,594.00
REGENXBIO INC	75901B107	RGNX	41.95	19,400.00	602,507.93	813,830.00
REGIS CORP	758932107	RGS	16.95	39,400.00	635,184.16	667,830.00
RENASANT CORP	75970E107	RNST	30.18	900.00	33,394.83	27,162.00
RENEWABLE ENERGY GROUP INC	75972A301	REGI	25.70	30,500.00	845,310.55	783,850.00
RENT-A-CENTER INC	76009N100	RCII	16.19	46,300.00	520,358.43	749,597.00
REPLIGEN CORP	759916109	RGEN	52.74	19,700.00	1,067,217.95	1,038,978.00
REPLIMUNE GROUP INC	76029N106	REPL	10.00	2,100.00	36,635.76	21,000.00
REPUBLIC BANCORP KY	760281204	RBCAA	38.72	15,000.00	321,492.93	580,800.00
RESOURCES CONNECTION INC	76122Q105	RECN	14.20	41,900.00	589,402.25	594,980.00
RESTORBIO INC	76133L103	TORC	8.62	1,900.00	29,602.57	16,378.00
RETAIL OPPORTUNITY	76131N101	ROIC	15.88	29,900.00	474,155.80	474,812.00
RETROPHIN INC	761299106	RTRX	22.63	32,300.00	733,770.09	730,949.00
REXNORD HOLDINGS INC	76169B102	RXN	22.95	8,200.00	202,453.03	188,190.00
RGC RESOURCES INC	74955L103	RGCO	29.96	1,900.00	48,712.37	56,924.00
RH	74967X103	RH	119.82	1,400.00	189,728.78	167,748.00
RHYTHM PHARMACEUTICALS INC	76243J105	RYTM	26.88	2,400.00	65,711.04	64,512.00
RI RCM INC	749397105	RCM	7.95	87,300.00	755,793.97	694,035.00
RIGNET INC	766582100	RNET	12.64	30,400.00	487,929.98	384,256.00
RING ENERGY INC	76680V108	REI	5.08	600.00	10,376.25	3,048.00
RIVERVIEW BANCORP INC	769397100	RVSB	7.28	13,500.00	110,959.67	98,280.00
RLI CORP	749607107	RLI	68.99	3,500.00	234,353.39	241,465.00
RMR GROUP INC	74967R106	RMR	53.08	10,100.00	362,905.72	536,108.00
ROCKET PHARMACEUTICALS	77313F106	RCKT	14.82	5,600.00	120,344.50	82,992.00
ROCKY BRANDS INC.	774515100	RCKY	26.00	12,900.00	369,407.32	335,400.00
ROGERS CORP.	775133101	ROG	99.06	100.00	10,437.45	9,906.00
ROSEHILL RESOURCES INC	777385105	ROSE	2.23	9,100.00	70,432.42	20,293.00
ROSETTA STONE INC	777780107	RST	16.40	35,700.00	288,697.59	585,480.00
ROWAN COS. PLC	G7665A101	RDC	8.39	800.00	14,691.20	6,712.00
RTI BIOLOGICS INC	74975N105	RTIX	3.70	139,100.00	585,708.50	514,670.00
RTW RETAILWINDS INC	74980D100	RTW	2.83	198,100.00	854,467.78	560,623.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
RUBIUS THERAPEUTICS INC	78116T103	RUBY	16.08	3,500.00	82,858.30	56,280.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	34.48	23,300.00	750,011.03	803,384.00
RUSH ENTERPRISES INC - CL B	781846308	RUSHB	35.60	14,600.00	381,579.23	519,760.00
RUTH'S HOSPITALITY GROUP	783332109	RUTH	22.73	20,900.00	452,177.41	475,057.00
RYERSON HOLDING CORP.	783754104	RYI	6.34	58,500.00	495,918.08	370,890.00
RYMAN HOSPITALITY PROPERTIES	78377T107	RHP	66.69	12,000.00	555,056.50	800,280.00
SABRA HEALTHCARE REIT INC	78573L106	SBRA	16.48	47,900.00	1,174,758.48	789,392.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	81.81	9,800.00	656,431.15	801,738.00
SAILPOINT TECHNOLOGIES HOLDI	78781P105	SAIL	23.49	40,800.00	928,257.12	958,392.00
SALLY BEAUTY CO INC	79546E104	SBH	17.05	4,900.00	88,933.04	83,545.00
SANDERSON FARMS INC	800013104	SAFM	99.29	300.00	29,105.28	29,787.00
SANDRIDGE ENERGY INC	80007P869	SD	7.61	65,700.00	784,868.49	499,977.00
SANMINA CORP	801056102	SANM	24.06	39,100.00	533,460.48	940,746.00
SAVARA INC	805111101	SVRA	7.57	800.00	10,870.21	6,056.00
SCANSOURCE INC	806037107	SCSC	34.38	20,700.00	697,044.32	711,666.00
SCHOLAR ROCK HOLDING CORP	80706P103	SRRK	22.97	1,800.00	42,709.86	41,346.00
SCHOLASTIC CORP	807066105	SCHL	40.26	19,200.00	569,393.30	772,992.00
SCIENCE APPLICATIONS	808625107	SAIC	63.70	4,100.00	254,900.39	261,170.00
SEASPINE HOLDINGS CORP	81255T108	SPNE	18.24	5,900.00	93,021.77	107,616.00
SECUREWORKS CORP - A	81374A105	SCWX	16.89	21,300.00	323,887.47	359,757.00
SELECT BANCORP INC	81617L108	SLCT	12.38	1,100.00	14,414.05	13,618.00
SELECT MEDICAL HOLDINGS CORP	81619Q105	SEM	15.35	59,500.00	698,085.74	913,325.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	60.94	23,700.00	722,559.62	1,444,278.00
SEMTECH CORPORATION	816850101	SMTCT	45.87	7,100.00	345,598.88	325,677.00
SENDGRID INC	816883102	SEND	43.17	19,700.00	823,068.00	850,449.00
SENECA FOODS CORP -CL B	817070501	SENEA	28.22	18,600.00	551,842.50	524,892.00
SENSIENT TECHNOLOGIES	81725T100	SXT	55.85	2,700.00	157,106.83	150,795.00
SERES THERAPEUTICS INC	81750R102	MCRB	4.52	500.00	17,323.36	2,260.00
SHENANDOAH	82312B106	SHEN	44.25	1,700.00	77,813.42	75,225.00
SHILOH INDUSTRIES INC	824543102	SHLO	5.83	76,200.00	781,449.60	444,246.00
SHORE BANCSHARES INC	825107105	SHBI	14.54	34,700.00	397,919.25	504,538.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
SHOTSPOTTER INC	82536T107	SSTI	31.18	2,100.00	86,303.91	65,478.00
SHUTTERSTOCK INC	825690100	SSTK	36.01	16,200.00	794,909.63	583,362.00
SI-BONE INC	825704109	SIBN	20.89	2,300.00	46,357.88	48,047.00
SIEBERT FINANCIAL CORP	826176109	SIEB	14.46	42,300.00	497,629.78	611,658.00
SIERRA BANCORP	82620P102	BSRR	24.03	23,300.00	342,315.47	559,899.00
SIGA TECHNOLOGIES INC	826917106	SIGA	7.90	85,700.00	597,436.04	677,030.00
SIGNET JEWELERS LTD	G81276100	SIG	31.77	29,800.00	1,641,918.82	946,746.00
SILICON LABORATORIES	826919102	SLAB	78.81	5,400.00	346,096.60	425,574.00
SILVERBOW RESOURCES INC	82836G102	SBOW	23.64	24,800.00	656,111.47	586,272.00
SILVERCREST ASSET	828359109	SAMG	13.23	5,400.00	92,495.20	71,442.00
SIMMONS 1ST NATL COR	828730200	SFNC	24.13	4,600.00	121,137.91	110,998.00
SIMPLY GOOD FOODS CO	82900L102	SMPL	18.90	16,200.00	222,437.34	306,180.00
SIMPSON MANUFACTURING CO	829073105	SSD	54.13	20,600.00	615,797.65	1,115,078.00
SIMULATIONS PLUS INC	829214105	SLP	19.90	30,000.00	478,557.80	597,000.00
SITEONE LANDSCAPE SUPPLY INC	82982L103	SITE	55.27	2,000.00	175,484.87	110,540.00
SJW CORP	784305104	SJW	55.62	10,700.00	342,823.29	595,134.00
SKYLINE CHAMPION CORP	830830105	SKY	14.69	7,800.00	196,918.78	114,582.00
SKYWEST INC	830879102	SKYW	44.47	15,900.00	889,276.34	707,073.00
SOLID BIOSCIENCES INC	83422E105	SLDB	26.80	2,900.00	79,357.06	77,720.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	13.76	41,800.00	840,255.07	575,168.00
SOUTH JERSEY INDS IN	838518108	SJI	27.80	6,300.00	202,570.84	175,140.00
SOUTH STATE CORP	840441109	SSB	59.95	1,900.00	167,045.18	113,905.00
SOUTHERN MISSOURI BANCORP	843380106	SMBC	33.90	3,200.00	93,554.71	108,480.00
SOUTHERN NATL BANCORP OF VA	843395104	SONA	13.22	40,700.00	652,724.59	538,054.00
SOUTHWEST GAS HOLDINGS INC	844895102	SWX	76.50	14,100.00	833,379.57	1,078,650.00
SOUTHWESTERN ENERGY	845467109	SWN	3.41	40,700.00	219,706.74	138,787.00
SP PLUS CORP.	78469C103	SP	29.54	22,800.00	720,368.08	673,512.00
SPARTAN MOTORS INC	846819100	SPAR	7.23	41,500.00	300,384.30	300,045.00
SPARTANNASH CO	847215100	SPTN	17.18	38,200.00	957,518.73	656,276.00
SPEEDWAY MOTORSPORTS	847788106	TRK	16.27	32,400.00	703,150.69	527,148.00
SPIRE INC	84857L101	SR	74.08	6,800.00	448,100.39	503,744.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
SPIRIT AIRLINES INC	848577102	SAVE	57.92	10,000.00	502,728.60	579,200.00
SPIRIT OF TEXAS BANCSHARES I	84861D103	STXB	22.78	2,500.00	53,735.02	56,950.00
SPOK HOLDINGS INC	84863T106	SPOK	13.26	43,000.00	598,826.47	570,180.00
SPORTSMANS WAREHOUSE	84920Y106	SPWH	4.38	79,200.00	468,832.32	346,896.00
SPRING BANK PHARMACEUTICALS	849431101	SBPH	10.39	3,200.00	44,502.88	33,248.00
SPS COMMERCE INC	78463M107	SPSC	82.38	10,900.00	1,061,722.75	897,942.00
SPX FLOW INC	78469X107	FLOW	30.42	23,000.00	878,115.35	699,660.00
STAAR SURGICAL CO	852312305	STAA	31.91	24,800.00	369,433.86	791,368.00
STAMPS COM INC	852857200	STMP	155.64	1,500.00	342,719.47	233,460.00
STANDARD MOTOR PRODS	853666105	SMP	48.43	15,900.00	775,153.68	770,037.00
STATE AUTO FINL CORP	855707105	STFC	34.04	18,900.00	361,099.62	643,356.00
STEELCASE INC	858155203	SCS	14.83	57,900.00	561,942.17	858,657.00
STEPAN CO	858586100	SCL	74.00	12,100.00	691,087.56	895,400.00
STERLING BANCORP INC/MI	85917W102	SBT	6.95	5,000.00	69,746.00	34,750.00
STERLING CONSTRUCTION CO	859241101	STRL	10.89	45,000.00	505,169.42	490,050.00
STIFEL FINANCIAL CORP	860630102	SF	41.42	7,000.00	350,269.25	289,940.00
STONERIDGE INC	86183P102	SRI	24.65	27,600.00	325,893.10	680,340.00
STRATEGIC EDUCATION INC	86272C103	STRA	113.42	9,000.00	487,412.62	1,020,780.00
SUMMIT FINANCIAL GROUP INC	86606G101	SMMF	19.31	2,000.00	44,401.62	38,620.00
SUNCOKE ENERGY INC	86722A103	SXC	8.55	74,400.00	639,094.79	636,120.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	4.81	42,400.00	722,985.93	203,944.00
SURFACE ONCOLOGY INC	86877M209	SURF	4.24	32,400.00	275,484.09	137,376.00
SURGERY PARTNERS INC	86881A100	SGRY	9.79	47,800.00	839,183.12	467,962.00
SURMODICS INC	868873100	SRDX	47.26	12,600.00	351,962.31	595,476.00
SUTRO BIOPHARMA INC	869367102	STRO	9.02	1,700.00	16,333.26	15,334.00
SVMK INC	78489X103	SVMK	12.27	4,800.00	53,749.44	58,896.00
SYNEOS HEALTH INC	87166B102	SYNH	39.35	28,900.00	1,396,301.44	1,137,215.00
SYNNEX CORP	87162W100	SNX	80.84	17,437.00	933,048.80	1,409,607.00
SYSTEMAX INC	871851101	SYX	23.89	20,100.00	297,584.27	480,189.00
TABULA RASA HEALTHCARE INC	873379101	TRHC	63.76	12,400.00	407,192.93	790,624.00
TAILORED BRANDS INC	87403A107	TLRD	13.64	50,300.00	1,043,126.72	686,092.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap Portfolio: QN2 Instrument: COM			QUANTITATIVE 2000 (Q) COMMON STOCK			
TALOS PETROLEUM LLC	87484T108	TALO	16.32	5,400.00	175,322.88	88,128.00
TANDEM DIABETES CARE INC	875372203	TNDM	37.97	3,400.00	120,113.08	129,098.00
TAYLOR MORRISON HOME CORP	87724P106	TMHC	15.90	1,800.00	30,325.68	28,620.00
TECH DATA CORP	878237106	TECD	81.81	16,300.00	1,113,748.05	1,333,503.00
TECHTARGET	87874R100	TTGT	12.21	36,600.00	403,588.11	446,886.00
TEGNA INC	87901J105	TGNA	10.87	18,200.00	221,418.06	197,834.00
TELADOC INC	87918A105	TDOC	49.57	7,700.00	496,362.27	381,689.00
TELARIA INC	879181105	TLRA	2.73	132,800.00	567,498.65	362,544.00
TELENAV INC	879455103	TNAV	4.06	26,900.00	220,485.75	109,214.00
TENABLE HOLDINGS INC	88025T102	TENB	22.19	19,100.00	510,647.33	423,829.00
TENET HEALTHCARE CORP	88033G407	THC	17.14	47,600.00	1,167,112.34	815,864.00
TENNECO INC.	880349105	TEN	27.39	31,500.00	1,473,610.39	862,785.00
TERRITORIAL BANCORP INC	88145X108	TBNK	25.98	1,000.00	27,993.25	25,980.00
TETRA TECH INC.	88162G103	TTEK	51.77	7,300.00	364,293.24	377,921.00
TEXAS ROADHOUSE INC	882681109	TXRH	59.70	10,200.00	478,820.11	608,940.00
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	9.96	43,900.00	754,197.68	437,244.00
THE BANCORP INC	05969A105	TBBK	7.96	22,900.00	186,225.91	182,284.00
THE BANK OF PRINCETON	064520109	BPRN	27.90	1,700.00	55,761.30	47,430.00
THE CONTAINER STORE GROUP	210751103	TCS	4.77	114,200.00	546,335.81	544,734.00
THE GEO GROUP INC	36162J106	GEO	19.70	32,400.00	789,453.36	638,280.00
THE LOVESAC CO	54738L109	LOVE	22.94	1,000.00	27,077.50	22,940.00
THE TILE SHOP HOLDINGS INC	88677Q109	TTS	5.48	21,800.00	258,850.18	119,464.00
TILLYS INC-CLASS A	886885102	TLYS	10.86	36,500.00	353,398.91	396,390.00
TIMBERLAND BANCORP INC	887098101	TSBK	22.30	17,100.00	515,316.06	381,330.00
TITAN MACHINERY INC	88830R101	TITN	13.15	39,100.00	624,303.45	514,165.00
TOWER INTL INC	891826109	TOWR	23.80	25,300.00	526,448.23	602,140.00
TOWNE BANK	89214P109	TOWN	23.95	11,000.00	328,862.40	263,450.00
TRADE DESK INC/THE -CLASS A	88339J105	TTD	116.06	12,900.00	1,876,552.12	1,497,174.00
TRANSLATE BIO INC	89374L104	TBIO	7.50	2,800.00	27,915.72	21,000.00
TRANSOCEAN LTD	H8817H100	RIG	6.94	0.72	6.79	5.00
TRAVELPORT WORLDWIDE LTD	G9019D104	TVPT	15.62	65,700.00	901,221.41	1,026,234.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
TRAVELZOO INC	89421Q205	TZOO	9.83	47,100.00	654,226.18	462,993.00
TREDEGAR CORPORATION	894650100	TG	15.86	40,000.00	807,257.33	634,400.00
TREX COMPANY INC	89531P105	TREX	59.36	23,600.00	784,486.01	1,400,896.00
TRIBUNE PUBLISHING CO	89609W107	TPCO	11.34	42,200.00	596,753.23	478,548.00
TRICIDA INC	89610F101	TCDA	23.58	3,300.00	105,137.34	77,814.00
TRINET GROUP INC	896288107	TNET	41.95	23,800.00	783,908.77	998,410.00
TRINSEO SA	L9340P101	TSE	45.78	4,600.00	294,485.80	210,588.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	17.39	36,400.00	697,879.40	632,996.00
TRITON INTERNATIONAL LTD/BER	G9078F107	TRTN	31.07	30,500.00	809,086.27	947,635.00
TRUEBLUE INC	89785X101	TBI	22.25	32,700.00	709,291.72	727,575.00
TRUSTMARK CORP	898402102	TRMK	28.43	900.00	27,508.97	25,587.00
TWIST BIOSCIENCE CORP	90184D100	TWST	23.09	1,400.00	27,975.08	32,326.00
TYME TECHNOLOGIES INC	90238J103	TYME	3.69	12,300.00	44,151.57	45,387.00
U S PHYSICAL THERAPY	90337L108	USPH	102.35	8,000.00	799,091.43	818,800.00
UFP TECHNOLOGIES INC	902673102	UFPT	30.04	600.00	17,232.12	18,024.00
ULTRAGENYX PHARMACEUTICAL	90400D108	RARE	43.48	1,700.00	133,695.18	73,916.00
UMB FINL CORP	902788108	UMBF	60.97	4,200.00	259,456.33	256,074.00
UNIFIRST CORP	904708104	UNF	143.07	7,600.00	1,288,733.12	1,087,332.00
UNION BANKSHARES CORP	90539J109	UBSH	28.23	1,100.00	45,871.43	31,053.00
UNISYS CORP.	909214306	UIS	11.63	57,300.00	756,318.54	666,399.00
UNIT CORP	909218109	UNT	14.28	38,100.00	976,066.72	544,068.00
UNITED BANKSHARES INC.	909907107	UBSI	31.11	11,400.00	424,410.82	354,654.00
UNITED CMNTY FINL CO	909839102	UCFC	8.85	69,200.00	386,687.62	612,420.00
UNITED FINANCIAL BANCORP	910304104	UBNK	14.70	46,100.00	619,835.94	677,670.00
UNITED FIRE GROUP INC	910340108	UFCS	55.45	5,200.00	274,158.17	288,340.00
UNITED STATES LIME & MINERAL	911922102	USLM	71.00	1,900.00	149,870.05	134,900.00
UNITIL CORP	913259107	UTL	50.64	10,700.00	458,232.13	541,848.00
UNITY BANCORP INC	913290102	UNTY	20.76	2,200.00	36,548.96	45,672.00
UNITY BIOTECHNOLOGY INC	91381U101	UBX	16.26	1,500.00	22,990.35	24,390.00
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	37.92	21,500.00	722,646.68	815,280.00
UNIVERSAL LOGISTICS HOLDINGS	91388P105	ULH	18.09	28,200.00	648,433.69	510,138.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
UNIVEST FINANCIAL CORP	915271100	UVSP	21.57	29,900.00	857,586.32	644,943.00
UNUM THERAPEUTICS INC	903214104	UMRX	4.40	1,000.00	15,166.00	4,400.00
UPWORK INC	91688F104	UPWK	18.11	3,400.00	64,506.16	61,574.00
US XPRESS ENTERPRISES INC-A	90338N202	USX	5.61	70,400.00	420,636.12	394,944.00
USA TRUCK INC	902925106	USAK	14.97	9,200.00	204,896.13	137,724.00
USANA HEALTH SCIENCES INC	90328M107	USNA	117.73	7,600.00	198,289.54	894,748.00
UTAH MEDICAL PRODUCTS INC	917488108	UTMD	83.08	6,800.00	542,782.25	564,944.00
VALHI INC	918905100	VHI	1.93	197,500.00	709,979.03	381,175.00
VALLEY NATL BANCORP	919794107	VLY	8.88	33,400.00	381,942.33	296,592.00
VALUE LINE INC	920437100	VALU	26.01	1,100.00	17,438.19	28,611.00
VANDA PHARMACEUTICALS INC	921659108	VNDA	26.13	33,100.00	364,138.49	864,903.00
VAPOTHERM INC	922107107	VAPO	19.95	1,300.00	23,274.03	25,935.00
VARONIS SYSTEMS INC	922280102	VRNS	52.90	16,900.00	413,305.21	894,010.00
VECTRUS INC	92242T101	VEC	21.58	25,400.00	653,882.87	548,132.00
VERA BRADLEY INC	92335C106	VRA	8.57	65,200.00	759,568.55	558,764.00
VERACYTE INC	92337F107	VCYT	12.58	49,700.00	439,480.51	625,226.00
VERICEL CORP	92346J108	VCEL	17.40	26,200.00	300,086.94	455,880.00
VERINT SYS INC	92343X100	VRNT	42.31	6,700.00	301,565.45	283,477.00
VERRICA PHARMACEUTICALS INC	92511W108	VRCA	8.15	1,700.00	27,875.24	13,855.00
VERSO CORP	92531L207	VRS	22.40	30,600.00	171,211.92	685,440.00
VIASAT INC.	92552V100	VSAT	58.95	7,000.00	455,432.34	412,650.00
VIAVI SOLUTIONS INC	925550105	VIAV	10.05	11,900.00	125,567.15	119,595.00
VICOR CORP	925815102	VICR	37.79	1,400.00	20,951.62	52,906.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	26.74	20,700.00	585,365.48	553,518.00
VIRTUSA CORP	92827P102	VRTU	42.59	14,600.00	580,474.08	621,814.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	18.01	8,500.00	168,010.70	153,085.00
VISHAY PRECISION GROUP	92835K103	VPG	30.23	19,000.00	277,292.62	574,370.00
VONAGE HLDGS CORP	92886T201	VG	8.73	104,800.00	342,492.56	914,904.00
W&T OFFSHORE INC	92922P106	WTI	4.12	14,500.00	59,142.60	59,740.00
WARRIOR MET COAL INC	93627C101	HCC	24.11	32,900.00	842,585.79	793,219.00
WASHINGTON FEDERAL INC.	938824109	WAFD	26.71	25,500.00	674,213.79	681,105.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
WAVE LIFE SCIENCES PTE LTD	Y95308105	WVE	42.04	2,800.00	149,569.84	117,712.00
WD-40 CO	929236107	WDFC	183.26	800.00	142,355.23	146,608.00
WEIS MKTS INC	948849104	WMK	47.78	13,300.00	509,117.31	635,474.00
WESBANCO INC	950810101	WSBC	36.69	27,200.00	832,083.62	997,968.00
WESTWOOD HOLDINGS GROUP	961765104	WHG	34.00	13,500.00	582,220.23	459,000.00
WEYCO GROUP INC	962149100	WEYS	29.17	18,100.00	519,361.54	527,977.00
WIDOPENWEST INC	96758W101	WOW	7.13	28,000.00	222,549.60	199,640.00
WILDHORSE RESOURCE	96812T102	WRD	14.11	33,800.00	557,758.02	476,918.00
WILLIS LEASE FINANCE CORP	970646105	WLFC	34.60	15,100.00	383,781.38	522,460.00
WINMARK CORP	974250102	WINA	159.00	3,900.00	208,829.41	620,100.00
WOLVERINE WORLD WIDE	978097103	WWW	31.89	9,300.00	215,921.07	296,577.00
WOODWARD INC.	980745103	WWD	74.29	7,900.00	347,928.39	586,891.00
WORKIVA INC	98139A105	WK	35.89	22,000.00	425,564.75	789,580.00
WORLD FUEL SVCS CORP	981475106	INT	21.41	40,500.00	1,096,019.64	867,105.00
WORLD WRESTLING ENTM	98156Q108	WWE	74.72	5,100.00	423,093.71	381,072.00
WRIGHT MEDICAL GROUP NV	N96617118	WMGI	27.22	14,900.00	416,602.16	405,578.00
XERIS PHARMACEUTICALS INC	98422L107	XERS	17.00	300.00	5,466.03	5,100.00
YELP INC	985817105	YELP	34.99	36,400.00	1,316,339.43	1,273,636.00
YETI HOLDINGS INC	98585X104	YETI	14.84	4,600.00	63,235.74	68,264.00
YEXT INC	98585N106	YEXT	14.85	56,700.00	1,062,557.13	841,995.00
Y-MABS THERAPEUTICS INC	984241109	YMAB	20.34	1,900.00	37,529.18	38,646.00
YORK WATER CO	987184108	YORW	32.06	17,900.00	455,035.40	573,874.00
ZAFGEN INC	98885E103	ZFGN	4.95	6,400.00	77,301.12	31,680.00
ZIX CORP	98974P100	ZIXI	5.73	98,200.00	393,224.12	562,686.00
ZOMEDICA PHARMACEUTICALS	98979F107	ZOM	1.23	11,500.00	27,913.79	14,145.00
ZSCALER INC	98980G102	ZS	39.21	3,400.00	133,060.36	133,314.00
ZUMIEZ INC.	989817101	ZUMZ	19.17	26,800.00	707,346.72	513,756.00
COMMON STOCK TOTAL				25,280,127.47	458,806,119.41	458,200,913.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
VERITIV CORP	923454102	VRTV	24.97	21,900.00	807,641.68	546,843.00
Group: DOMESTIC EQUITIES - Internal		Portfolio: QUANTITATIVE 2000 (Q)				

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
				QUANTITATIVE 2000 (Q)		
INTERNATIONAL COMMON STOCKS TOTAL				21,900.00	807,641.68	546,843.00
Instrument: REIT				REAL ESTATE INVESTMENT TRUST		
ACADIA RLTY TR	004239109	AKR	23.76	21,700.00	642,580.34	515,592.00
AGREE REALTY CORP	008492100	ADC	59.12	9,100.00	339,296.67	537,992.00
ALEXANDERS INC	014752109	ALX	304.74	600.00	224,211.06	182,844.00
AMERICAN ASSETS TRUST INC	024013104	AAT	40.17	10,400.00	355,658.60	417,768.00
APOLLO COMMERCIAL REAL	03762U105	ARI	16.66	33,200.00	581,230.95	553,112.00
ARBOR REALTY TRUST INC	038923108	ABR	10.07	17,500.00	179,933.09	176,225.00
ARMADA HOFFLER PROPERTIES	04208T108	AHH	14.06	13,000.00	137,124.46	182,780.00
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	4.00	22,900.00	207,187.53	91,600.00
BLACKSTONE MORTGAGE TRUST	09257W100	BXMT	31.86	30,200.00	991,212.77	962,172.00
BLUEROCK RESIDENTIAL GROWTH	09627J102	BRG	9.02	6,700.00	87,028.42	60,434.00
BRAEMAR HOTELS & RESORTS INC	10482B101	BHR	8.93	8,400.00	123,176.70	75,012.00
BRT APARTMENTS CORP	055645303	BRT	11.44	2,400.00	31,627.41	27,456.00
CAPSTEAD MTG CORP	14067E506	CMO	6.67	24,800.00	310,081.82	165,416.00
CARETRUST REIT INC.	14174T107	CTRE	18.46	22,500.00	309,300.74	415,350.00
CATCHMARK TIMBER TRUST INC	14912Y202	CTT	7.10	13,200.00	156,065.41	93,720.00
CBL & ASSOC PROP	124830100	CBL	1.92	45,600.00	447,614.16	87,552.00
CEDAR REALTY TRUST INC	150602209	CDR	3.14	24,000.00	145,710.81	75,360.00
CHATHAM LODGING TRUST	16208T102	CLDT	17.68	12,200.00	291,084.54	215,696.00
CHERRY HILL MORTGAGE	164651101	CHMI	17.54	4,300.00	79,729.71	75,422.00
CHESAPEAKE LODGING TRUST	165240102	CHSP	24.35	16,000.00	335,067.51	389,600.00
CITY OFFICE REIT INC	178587101	CIO	10.25	10,000.00	122,488.06	102,500.00
CLIPPER REALTY INC	18885T306	CLPR	13.07	4,400.00	56,293.95	57,508.00
COMMUNITY HEALTHCARE TRUST	20369C106	CHCT	28.83	5,000.00	109,089.72	144,150.00
COUSINS PROPERTIES INC	222795106	CUZ	7.90	113,300.00	744,855.16	895,070.00
DIAMONDROCK HOSPITALITY	252784301	DRH	9.08	55,800.00	504,095.59	506,664.00
DYNEX CAPITAL INC	26817Q506	DX	5.72	15,900.00	136,438.28	90,948.00
EASTERLY GOVERNMENT	27616P103	DEA	15.68	16,300.00	309,020.85	255,584.00
EASTGROUP PROPERTY INC	277276101	EGP	91.73	9,500.00	577,076.80	871,435.00
ESSENTIAL PROPERTIES REALTY	29670E107	EPRT	13.84	10,200.00	143,628.24	141,168.00
FARMLAND PARTNERS INC	31154R109	FPI	4.54	9,300.00	99,555.69	42,222.00
Group: DOMESTIC EQUITIES - Internal		Portfolio: QUANTITATIVE 2000 (Q)				

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			REAL ESTATE INVESTMENT TRUST			
Instrument: REIT						
FIRST INDUSTRIAL RE	32054K103	FR	28.86	33,600.00	602,468.12	969,696.00
FOUR CORNERS PROPERTY	35086T109	FCPT	26.20	18,200.00	363,708.04	476,840.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	6.23	28,100.00	322,427.75	175,063.00
GETTY RLTY CORP	374297109	GTY	29.41	8,800.00	168,385.69	258,808.00
GLADSTONE COMMERCIAL CORP	376536108	GOOD	17.92	7,600.00	130,868.06	136,192.00
GLOBAL MEDICAL REIT INC	37954A204	GMRE	8.89	4,800.00	47,660.64	42,672.00
GLOBAL NET LEASE INC	379378201	GNL	17.62	19,700.00	476,926.77	347,114.00
GRANITE POINT MORTGAGE	38741L107	GPMT	18.03	11,600.00	209,824.91	209,148.00
GREAT AJAX CORP	38983D300	AJX	12.05	4,100.00	56,009.59	49,405.00
HEALTHCARE RLTY TR	421946104	HR	28.44	33,400.00	858,880.76	949,896.00
HERSHA HOSPITALITY TRUST	427825500	HT	17.54	9,600.00	249,282.53	168,384.00
INFREAREIT INC	45685L100	HIFR	21.02	11,900.00	275,039.38	250,138.00
INVESCO MORTGAGE CAPITAL	46131B100	IVR	14.48	30,300.00	584,944.63	438,744.00
INVESTORS REAL ESTATE TRUST	461730509	IRET	49.07	3,230.00	246,009.19	158,496.00
ISTAR FINANCIAL INC.	45031U101	STAR	9.17	17,500.00	235,594.36	160,475.00
KITE REALTY GROUP TRUST	49803T300	KRG	14.09	22,300.00	573,078.42	314,207.00
LEXINGTON CORP PPTYS	529043101	LXP	8.21	58,000.00	540,858.11	476,180.00
MACK-CALI RE CORP.	554489104	CLI	19.59	24,400.00	484,624.51	477,996.00
MONMOUTH REIT -CL A	609720107	MNR	12.40	23,600.00	263,022.33	292,640.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	75.54	11,000.00	633,887.39	830,940.00
NATIONAL STORAGE AFFILIATES	637870106	NSA	26.46	15,300.00	285,157.71	404,838.00
NEW SENIOR INVESTMENT GROUP	648691103	SNR	4.12	21,800.00	306,617.11	89,816.00
NEW YORK MORTGAGE TRUST INC	649604501	NYMT	5.89	42,000.00	310,400.92	247,380.00
NEXPOINT RESIDENTIAL	65341D102	NXRT	35.05	5,000.00	84,821.90	175,250.00
NORTHSTAR REALTY EUROPE C	66706L101	NRE	14.54	12,000.00	123,755.98	174,480.00
OFFICE PROPERTIES INCOME	67623C109	OPI	6.87	51,456.00	785,999.17	353,503.00
PENNSYLVANIA RI	709102107	PEI	5.94	18,500.00	376,644.25	109,890.00
PENNYMAC MORTGAGE	70931T103	PMT	18.62	16,100.00	337,454.88	299,782.00
PHYSICIANS REALTY TRUST	71943U104	DOC	16.03	49,200.00	831,760.56	788,676.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	17.04	34,500.00	676,251.75	587,880.00
PREFERRED APARTMENT	74039L103	APTS	14.06	10,800.00	140,601.49	151,848.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			REAL ESTATE INVESTMENT TRUST			
Instrument: REIT						
PS BUSINESS PARKS INC/CA	69360J107	PSB	131.00	5,400.00	390,944.06	707,400.00
QTS REALTY TRUST INC-CLASS A	74736A103	QTS	37.05	13,700.00	586,517.83	507,585.00
READY CAPITAL CORP	75574U101	RC	13.83	4,900.00	73,956.24	67,767.00
REDWOOD TR INC	758075402	RWT	15.07	22,400.00	379,197.28	337,568.00
REXFORD INDUSTRIAL REALTY INC	76169C100	REXR	29.47	24,900.00	470,349.44	733,803.00
RLJ LODGING TRUST	74965L101	RLJ	16.40	46,800.00	1,084,163.35	767,520.00
RPT REALTY	74971D101	RPT	11.95	21,400.00	350,553.72	255,730.00
SAFETY INCOME AND GROWTH	78649D104	SAFE	18.81	2,300.00	44,252.00	43,263.00
SAUL CENTERS INC	804395101	BFS	47.22	3,200.00	115,944.39	151,104.00
SERITAGE GROWTH PROP- A REIT	81752R100	SRG	32.33	8,800.00	435,050.72	284,504.00
SPIRIT MTA REIT	84861U105	SMTA	7.13	11,600.00	102,189.41	82,708.00
STAG INDUSTRIAL INC	85254J102	STAG	24.88	26,500.00	599,429.95	659,320.00
SUMMIT HOTEL PROPERTIES INC	866082100	INN	9.73	27,900.00	326,216.71	271,467.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	13.01	61,500.00	772,528.86	800,115.00
TANGER FACTORY OUTLET	875465106	SKT	20.22	24,800.00	571,667.28	501,456.00
TERRENO REALTY CORP	88146M101	TRNO	35.17	15,500.00	349,289.37	545,135.00
TIER REIT INC	88650V208	TIER	20.63	14,500.00	223,184.65	299,135.00
TPG RE FINANCE TRUST INC	87266M107	TRTX	18.28	9,200.00	185,809.77	168,176.00
UMH PROPERTIES INC	903002103	UMH	11.84	8,900.00	96,887.59	105,376.00
UNIVERSAL HEALTH RLT	91359E105	UHT	61.37	3,500.00	150,698.33	214,795.00
URBAN EDGE PROPERTIES	91704F104	UE	16.62	29,500.00	667,198.86	490,290.00
URSTADT BIDDLE PPTYS	917286205	UBA	19.22	8,000.00	165,400.33	153,760.00
WASHINGTON PRIME GROUP INC	93964W108	WPG	4.86	50,400.00	546,074.43	244,944.00
WASHINGTON RE INV	939653101	WRE	23.00	21,600.00	569,520.69	496,800.00
WESTERN ASSET MORTGAGE CAP	95790D105	WMC	8.34	12,600.00	183,180.49	105,084.00
WHITESTONE REIT-B	966084204	WSR	12.26	10,700.00	142,924.65	131,182.00
XENIA HOTELS & RESORTS INC	984017103	XHR	17.20	30,400.00	716,191.85	522,880.00
REAL ESTATE INVESTMENT TRUST TOTAL				1,767,686.00	30,659,754.19	28,623,596.00
QUANTITATIVE 2000 (Q) TOTAL				27,069,713.47	490,273,515.28	487,371,352.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap Portfolio: SCS Instrument: COM			SMALL CAP SELECT (F) COMMON STOCK			
AMERICAN STATES WATER CO.	029899101	AWR	67.04	22,000.00	807,457.83	1,474,880.00
ANDERSONS INC/THE	034164103	ANDE	29.89	80,000.00	3,613,640.87	2,391,200.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	53.94	57,000.00	4,304,350.71	3,074,580.00
ARLO TECHNOLOGIES INC	04206A101	ARLO	9.98	120,798.01	1,345,852.98	1,205,564.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	42.19	91,000.00	4,755,809.85	3,839,290.00
BELDEN INC	077454106	BDC	41.77	77,000.00	5,343,616.15	3,216,290.00
BIOTELEMETRY INC	090672106	BEAT	59.72	45,000.00	1,521,971.24	2,687,400.00
BLOOMIN' BRANDS INC	094235108	BLMN	17.89	210,000.00	3,963,957.59	3,756,900.00
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	48.00	79,000.00	2,319,987.38	3,792,000.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	144.03	30,000.00	4,895,441.76	4,320,900.00
CARRIZO OIL & GAS INC	144577103	CRZO	11.29	138,000.00	4,615,692.30	1,558,020.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	31.25	130,000.00	4,512,903.59	4,062,500.00
CHILDREN'S PLACE	168905107	PLCE	90.09	27,000.00	3,399,457.61	2,432,430.00
CONMED CORPORATION	207410101	CNMD	64.20	60,000.00	4,687,984.72	3,852,000.00
COOPER-STANDARD HOLDING	21676P103	CPS	62.12	38,000.00	4,988,935.23	2,360,560.00
CUBIC CORP	229669106	CUB	53.74	93,000.00	5,338,616.77	4,997,820.00
CURTISS-WRIGHT CORP.	231561101	CW	102.12	33,000.00	3,112,445.86	3,369,960.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	59.28	60,000.00	1,815,976.81	3,556,800.00
FIRST LONG ISLAND	320734106	FLIC	19.95	125,000.00	3,452,482.34	2,493,750.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	19.81	161,000.00	2,875,536.87	3,189,410.00
FIRSTCASH INC	33767D105	FCFS	72.35	17,000.00	1,388,098.35	1,229,950.00
GREAT WESTERN BANCORP INC	391416104	GWB	31.25	100,000.00	4,200,450.07	3,125,000.00
GREEN DOT CORP-CLASS A	39304D102	GDOT	79.52	21,000.00	1,595,251.59	1,669,920.00
HEALTHCARE SVCS GRP	421906108	HCSG	40.18	120,000.00	5,840,643.10	4,821,600.00
HOME BANCSHARES INC	436893200	HOMB	16.34	199,000.00	3,977,743.77	3,251,660.00
II VI INC	902104108	IIVI	32.46	110,000.00	4,088,723.81	3,570,600.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	71.81	50,000.00	4,692,545.54	3,590,500.00
LIGAND PHARMACEUTICALS	53220K504	LGND	135.70	12,000.00	1,962,084.80	1,628,400.00
LITTELFUSE INC	537008104	LFUS	171.48	22,000.00	3,355,419.14	3,772,560.00
MARATHON PETROLEUM CORP	56585A102	MPC	59.01	57,000.00	2,064,681.74	3,363,570.00
MKS INSTRUMENTS INC	55306N104	MKSI	64.61	47,000.00	3,888,917.58	3,036,670.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: SMALL CAP SELECT (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: SCS						
Instrument: COM			SMALL CAP SELECT (F) COMMON STOCK			
MOBILE MINI INC.	60740F105	MINI	31.75	116,000.00	3,944,694.91	3,683,000.00
NATIONAL BANK HOLD CORP-CL A	633707104	NBHC	30.87	106,000.00	3,507,962.17	3,272,220.00
NATUS MEDICAL INC	639050103	BABY	34.03	132,000.00	4,398,042.85	4,491,960.00
NEOGENOMICS INC	64049M209	NEO	12.61	245,000.00	2,314,615.14	3,089,450.00
NETGEAR INC	64111Q104	NTGR	32.27	61,000.00	2,197,309.04	1,968,266.00
NEXSTAR MEDIA GROUP INC	65336K103	NXST	78.64	58,000.00	3,547,527.36	4,561,120.00
OMNICELL INC	68213N109	OMCL	61.24	50,000.00	1,915,459.19	3,062,000.00
PENN NATIONAL GAMING INC	707569109	PENN	18.83	225,000.00	5,399,253.82	4,236,750.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	46.10	64,000.00	2,499,586.22	2,950,400.00
PLEXUS CORP	729132100	PLXS	51.08	82,000.00	4,135,889.95	4,188,560.00
PRESTIGE CONSUMER	74112D101	PBH	30.88	121,000.00	5,347,096.45	3,736,480.00
PROPETRO HOLDING CORP	74347M108	PUMP	12.32	230,000.00	4,141,951.71	2,833,600.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	60.94	66,000.00	3,964,836.50	4,022,040.00
SENSIENT TECHNOLOGIES	81725T100	SXT	55.85	70,000.00	5,283,817.59	3,909,500.00
SIMMONS 1ST NATL COR	828730200	SFNC	24.13	138,000.00	3,179,526.85	3,329,940.00
SIMPSON MANUFACTURING CO	829073105	SSD	54.13	66,000.00	3,173,495.81	3,572,580.00
SMITH (A.O.) CORP	831865209	AOS	42.70	74,000.00	3,189,435.30	3,159,800.00
SPDR S&P BIOTECH	78464A870	XBI	71.75	50,000.00	3,847,649.03	3,587,500.00
SPIRE INC	84857L101	SR	74.08	38,000.00	2,129,660.79	2,815,040.00
STAMPS COM INC	852857200	STMP	155.64	19,000.00	3,330,883.69	2,957,160.00
SUPERNUS PHARMACEUTICALS	868459108	SUPN	33.22	77,000.00	1,716,055.77	2,557,940.00
TRI POINTE HOMES INC	87265H109	TPH	10.93	265,000.00	3,226,919.27	2,896,450.00
UMPQUA HLDGS CORP	904214103	UMPQ	15.90	165,000.00	2,911,965.91	2,623,500.00
US CONCRETE INC	90333L201	USCR	35.28	99,000.00	5,537,069.81	3,492,720.00
VONAGE HLDGS CORP	92886T201	VG	8.73	230,000.00	3,139,842.54	2,007,900.00
WISDOMTREE INVESTMENTS INC	97717P104	WETF	6.65	200,000.00	2,987,013.28	1,330,000.00
WOLVERINE WORLD WIDE	978097103	WWW	31.89	135,000.00	3,517,168.56	4,305,150.00
COMMON STOCK TOTAL				5,613,798.01	203,211,407.46	183,333,710.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
FOUR CORNERS PROPERTY	35086T109	FCPT	26.20	155,000.00	3,775,836.27	4,061,000.00
Group: DOMESTIC EQUITIES - Internal		Portfolio: SMALL CAP SELECT (F)				

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: SCS						
Instrument: REIT						
				SMALL CAP SELECT (F)		
				REAL ESTATE INVESTMENT TRUST		
HUDSON PACIFIC PROPERTIES	444097109	HPP	29.06	138,000.00	4,105,358.48	4,010,280.00
SUMMIT HOTEL PROPERTIES INC	866082100	INN	9.73	193,000.00	2,708,815.00	1,877,890.00
TERRENO REALTY CORP	88146M101	TRNO	35.17	111,000.00	4,095,400.79	3,903,870.00
REAL ESTATE INVESTMENT TRUST TOTAL				597,000.00	14,685,410.54	13,853,040.00
SMALL CAP SELECT (F) TOTAL				6,210,798.01	217,896,818.00	197,186,750.00
Small Cap TOTAL				33,280,511.48	708,170,333.28	684,558,102.00
TOTAL				268,553,831.90	11,530,886,005.15	16,791,054,594.83

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
2U INC	90214J101	TWOU	49.72	5,800.00	460,351.22	288,376.00
3M COMPANY	88579Y101	MMM	190.54	44,742.00	7,532,384.71	8,525,141.00
ABBOTT LABORATORIES	002824100	ABT	72.33	65,452.00	4,036,718.74	4,734,143.00
ABBVIE INC.	00287Y109	ABBV	92.19	4,000.00	397,300.30	368,760.00
ABIOMED INC	003654100	ABMD	325.04	14,150.00	4,031,917.49	4,599,316.00
ACCENTURE PLC	G1151C101	ACN	141.01	8,100.00	1,148,865.19	1,142,181.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	46.57	5,683.00	295,688.51	264,657.00
ADOBE SYSTEMS INC.	00724F101	ADBE	226.24	33,969.00	4,813,359.35	7,685,147.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	157.46	9,131.00	1,525,917.47	1,437,767.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	18.46	21,793.00	409,418.20	402,299.00
AES CORP	00130H105	AES	14.46	112,415.00	1,690,444.18	1,625,521.00
AFLAC INC	001055102	AFL	45.56	84,757.00	3,150,081.46	3,861,529.00
AGNC INVESTMENT CORP	00123Q104	AGNC	17.54	47,500.00	912,000.01	833,150.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	61.08	21,258.00	1,583,259.32	1,298,439.00
ALIGN TECHNOLOGY INC	016255101	ALGN	209.43	21,610.00	3,914,213.53	4,525,782.00
ALLIANT ENERGY CORPORATION	018802108	LNT	42.25	30,800.00	1,277,773.69	1,301,300.00
ALLSTATE CORP	020002101	ALL	82.63	67,400.00	4,871,801.86	5,569,262.00
ALLY FINANCIAL INC	02005N100	ALLY	22.66	14,417.00	393,452.39	326,689.00
ALPHABET INC	02079K305	GOOGL	1,044.96	3,700.00	2,887,993.39	3,866,352.00
ALPHABET INC CL C	02079K107	GOOG	1,035.61	3,025.00	2,271,917.47	3,132,720.00
AMAZON.COM INC	023135106	AMZN	1,501.97	10,620.00	10,309,763.06	15,950,921.00
AMDOCS LIMITED	G02602103	DOX	58.58	4,478.00	238,795.11	262,321.00
AMEREN CORP.	023608102	AEE	65.23	44,910.00	2,739,837.28	2,929,479.00
AMERICAN ELECTRIC POWER	025537101	AEP	74.74	27,520.00	2,008,420.94	2,056,845.00
AMERICAN EXPRESS CO.	025816109	AXP	95.32	24,940.00	2,455,077.99	2,377,281.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	90.53	23,377.00	1,906,353.68	2,116,320.00
AMERICAN TOWER CORP	03027X100	AMT	158.19	9,524.00	1,277,064.77	1,506,602.00
AMERICAN WATER WORKS CO INC	030420103	AWK	90.77	42,300.00	3,102,409.71	3,839,571.00
AMETEK INC.	031100100	AME	67.70	16,786.00	1,220,361.96	1,136,412.00
AMGEN INC	031162100	AMGN	194.67	984.00	172,938.23	191,555.00
AMPHENOL CORP-CL A	032095101	APH	81.02	12,095.00	850,490.55	979,937.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
ANADARKO PETROLEUM CORP	032511107	APC	43.84	30,586.00	2,012,744.23	1,340,890.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	9.82	41,384.00	484,126.96	406,391.00
ANSYS INC	03662Q105	ANSS	142.94	9,302.00	1,248,459.51	1,329,628.00
ANTHEM INC.	036752103	ANTM	262.63	31,250.00	7,952,712.63	8,207,188.00
AON PLC	G0408V102	AON	145.36	19,720.00	2,692,439.17	2,866,499.00
APPLE INC.	037833100	AAPL	157.74	158,892.00	13,599,535.81	25,063,624.00
APTAR GROUP INC.	038336103	ATR	94.07	4,886.00	505,111.75	459,626.00
AQUA AMERICA INC	03836W103	WTR	34.19	50,335.00	1,685,550.72	1,720,954.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	40.97	40,331.00	1,916,033.05	1,652,361.00
ARCOSA INC	039653100	ACA	27.69	10,633.00	295,913.76	294,428.00
ARISTA NETWORKS INC	040413106	ANET	210.70	14,815.00	2,613,848.42	3,121,521.00
ASPEN TECHNOLOGY INC	045327103	AZPN	82.18	9,694.00	848,343.00	796,653.00
ATLASSIAN CORP PLC - CLASS A	G06242104	TEAM	88.98	21,964.00	1,641,840.67	1,954,357.00
ATMOS ENERGY CORP.	049560105	ATO	92.72	13,274.00	1,299,616.39	1,230,765.00
AUTOMATIC DATA PROC.	053015103	ADP	131.12	43,400.00	2,723,689.76	5,690,608.00
AUTOZONE INC	053332102	AZO	838.34	3,583.00	2,421,508.87	3,003,772.00
BALL CORPORATION	058498106	BLL	45.98	9,755.00	484,609.87	448,535.00
BANK OF AMERICA CORP.	060505104	BAC	24.64	182,111.00	4,432,706.01	4,487,215.00
BAXTER INTL	071813109	BAX	65.82	87,700.00	5,087,189.17	5,772,414.00
BB&T CORPORATION	054937107	BBT	43.32	8,600.00	392,178.55	372,552.00
BECTON DICKINSON & COMPANY	075887109	BDX	225.32	24,400.00	3,796,303.37	5,497,808.00
BERKLEY (WR) CORP	084423102	WRB	73.91	10,634.00	812,358.07	785,959.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	204.18	34,080.00	4,318,007.02	6,958,454.00
BEST BUY COMPANY INC	086516101	BBY	52.96	82,532.00	5,794,282.95	4,370,895.00
BIO-TECHNE CORP	09073M104	TECH	144.72	11,697.00	1,876,269.45	1,692,790.00
BLACKROCK INC	09247X101	BLK	392.82	4,801.00	2,539,759.65	1,885,929.00
BOEING CO	097023105	BA	322.50	30,100.00	7,882,451.77	9,707,250.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,722.42	1,091.00	1,809,275.91	1,879,160.00
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	45.07	41,419.00	2,010,219.06	1,866,754.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	35.34	12,412.00	471,469.82	438,640.00
BRIGHT HORIZONS FAMILY	109194100	BFAM	111.45	17,795.00	1,885,664.44	1,983,253.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
BROADRIDGE FINANCIAL	11133T103	BR	96.25	31,645.00	2,653,531.62	3,045,831.00
BROWN & BROWN INC	115236101	BRO	27.56	65,900.00	1,725,193.89	1,816,204.00
BROWN-FORMAN -CL B	115637209	BF.B	47.58	50,403.00	2,708,285.59	2,398,175.00
BURLINGTON STORES INC	122017106	BURL	162.67	20,629.00	2,995,563.79	3,355,719.00
BWX TECHNOLOGIES INC	05605H100	BWXT	38.23	8,885.00	360,708.71	339,674.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	84.09	28,700.00	2,538,164.40	2,413,383.00
CABLE ONE INC	12685J105	CABO	820.10	1,157.00	1,024,142.69	948,856.00
CADENCE DESIGN SYS INC	127387108	CDNS	43.48	2,745.00	64,055.27	119,353.00
CAPRI HOLDINGS LTD	G1890L107	CPRI	37.92	51,305.00	3,072,796.73	1,945,486.00
CARNIVAL CORP	143658300	CCL	49.30	10,000.00	659,939.08	493,000.00
CARTERS INC	146229109	CRI	81.62	545.00	59,495.99	44,483.00
CATERPILLAR INC.	149123101	CAT	127.07	18,705.00	2,599,589.77	2,376,844.00
CBOE GLOBAL MARKETS INC	12503M108	CBOE	97.83	29,312.00	3,184,549.61	2,867,593.00
CELANESE CORP-SERIES A	150870103	CE	89.97	2,301.00	185,723.16	207,021.00
CENTENE CORP	15135B101	CNC	115.30	50,067.00	5,580,102.60	5,772,725.00
CENTERPOINT ENERGY INC	15189T107	CNP	28.23	37,393.00	1,023,303.27	1,055,604.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	43.51	34,000.00	1,368,555.41	1,479,340.00
CHARLES RIVER LABORATORIES	159864107	CRL	113.18	10,700.00	1,131,837.85	1,211,026.00
CHEMED CORP	16359R103	CHE	283.28	4,500.00	1,442,934.51	1,274,760.00
CHENIERE ENERGY INC	16411R208	LNG	59.19	12,882.00	799,652.32	762,486.00
CHEVRON CORP.	166764100	CVX	108.79	23,016.00	2,390,489.08	2,503,911.00
CHIMERA INVESTMENT CORP	16934Q208	CIM	17.82	24,668.00	471,148.93	439,584.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	431.79	680.00	321,412.06	293,617.00
CHURCH & DWIGHT INC	171340102	CHD	65.76	4,850.00	323,554.17	318,936.00
CIGNA HOLDING CO.	125523100	CI	189.92	22,355.00	4,413,649.39	4,245,661.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	77.42	21,847.00	1,753,042.38	1,691,395.00
CINEMARK HOLDINGS INC	17243V102	CNK	35.80	19,114.00	770,036.42	684,281.00
CINTAS CORP	172908105	CTAS	167.99	3,800.00	797,294.72	638,362.00
CISCO SYSTEMS	17275R102	CSCO	43.33	129,949.00	5,403,051.14	5,630,690.00
CITIGROUP INC.	172967424	C	52.06	14,045.00	986,904.24	731,183.00
CITIZENS FINANCIAL GROUP	174610105	CFG	29.73	92,000.00	3,419,746.15	2,735,160.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

Monthly Market

As Of 12/31/2018

01/23/2019
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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
INTECH (Q) COMMON STOCK						
CITRIX SYSTEMS INC	177376100	CTXS	102.46	2,355.00	259,468.59	241,293.00
CME GROUP INC	12572Q105	CME	188.12	36,800.00	4,513,333.08	6,922,816.00
CMS ENERGY CORP	125896100	CMS	49.65	8,100.00	314,892.21	402,165.00
COMERICA INC.	200340107	CMA	68.69	57,921.00	4,381,549.84	3,978,593.00
COMMERCE BANCSHARES	200525103	CBSH	56.37	11,631.90	756,433.17	655,690.00
CONAGRA BRANDS INC	205887102	CAG	21.36	10,500.00	385,709.10	224,280.00
CONCHO RESOURCES INC	20605P101	CXO	102.79	4,531.00	655,009.94	465,741.00
CONOCOPHILLIPS	20825C104	COP	62.35	71,099.00	4,696,465.43	4,433,023.00
CONSOLIDATED EDISON INC.	209115104	ED	76.46	10,063.00	794,409.02	769,417.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	160.82	30,864.00	2,907,909.53	4,963,548.00
CONTINENTAL RESOURCES	212015101	CLR	40.19	25,500.00	1,680,621.25	1,024,845.00
COOPER COMPANIES INC.	216648402	COO	254.50	9,873.00	2,543,274.05	2,512,679.00
COPART INC	217204106	CPRT	47.78	63,000.00	2,275,762.37	3,010,140.00
CORNING INC	219350105	GLW	30.21	22,200.00	686,135.40	670,662.00
COSTAR GROUP INC	22160N109	CSGP	337.34	4,502.00	1,392,380.38	1,518,705.00
COSTCO WHOLESALE CORP.	22160K105	COST	203.71	17,670.00	3,880,302.73	3,599,556.00
CREDIT ACCEP CORP MI	225310101	CACC	381.76	3,800.00	1,148,250.26	1,450,688.00
CROWN CASTLE INTL CO	22822V101	CCI	108.63	685.00	75,873.50	74,412.00
CSX CORP.	126408103	CSX	62.13	47,900.00	2,432,869.60	2,976,027.00
CUMMINS INC.	231021106	CMI	133.64	7,049.00	1,060,501.05	942,028.00
CVS HEALTH CORP	126650100	CVS	65.52	13,977.00	994,458.73	915,773.00
D.R. HORTON INC.	23331A109	DHI	34.66	4,917.00	214,270.16	170,423.00
DARDEN RESTAURANTS INC	237194105	DRI	99.86	5,400.00	457,144.57	539,244.00
DEERE & CO.	244199105	DE	149.17	9,618.00	1,218,715.76	1,434,717.00
DELL TECHNOLOGIES - C	24703L202	DELL	44.60	6,219.46	217,353.67	277,388.00
DEXCOM INC	252131107	DXCM	119.80	15,823.00	2,045,726.03	1,895,595.00
DIAMONDBACK ENERGY INC	25278X109	FANG	92.70	30,539.00	3,456,741.58	2,830,965.00
DISCOVER FINANCIAL	254709108	DFS	58.98	8,678.00	650,693.23	511,828.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	24.74	41,153.00	1,148,991.52	1,018,125.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	23.08	27,424.00	704,721.60	632,946.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	61.84	5,711.00	402,522.70	353,168.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
DOLLAR GENERAL CORP.	256677105	DG	108.08	40,957.00	4,074,951.12	4,426,633.00
DOLLAR TREE INC	256746108	DLTR	90.32	38,800.00	3,504,253.57	3,504,416.00
DOMINION ENERGY INC	25746U109	D	71.46	12,400.00	943,479.52	886,104.00
DOMINO'S PIZZA INC	25754A201	DPZ	247.99	12,104.00	2,712,418.90	3,001,671.00
DOMTAR CORP	257559203	UFS	35.13	18,000.00	819,508.30	632,340.00
DOVER CORP.	260003108	DOV	70.95	1,700.00	133,676.84	120,615.00
DTE ENERGY COMPANY	233331107	DTE	110.30	25,600.00	2,437,926.51	2,823,680.00
DXC TECHNOLOGY	23355L106	DXC	53.17	29,876.00	1,914,747.71	1,588,507.00
E*TRADE FINANCIAL CORP	269246401	ETFC	43.88	79,500.00	3,555,743.14	3,488,460.00
EASTMAN CHEMICAL CO.	277432100	EMN	73.11	6,300.00	652,993.32	460,593.00
ECOLAB INC	278865100	ECL	147.35	1,700.00	133,836.00	250,495.00
EDISON INTERNATIONAL	281020107	EIX	56.77	6,169.00	356,943.28	350,214.00
EDWARDS LIFESCIENCES	28176E108	EW	153.17	5,436.00	817,055.83	832,632.00
ELECTRONIC ARTS INC	285512109	EA	78.91	827.00	78,253.24	65,259.00
ELI LILLY & COMPANY	532457108	LLY	115.72	19,289.00	2,150,954.16	2,232,123.00
ENCOMPASS HEALTH CORP	29261A100	EHC	61.70	30,947.00	2,316,343.19	1,909,430.00
ENTERGY CORP.	29364G103	ETR	86.07	21,245.00	1,813,212.54	1,828,557.00
EOG RESOURCES INC	26875P101	EOG	87.21	21,976.00	2,410,474.96	1,916,527.00
EQUIFAX INC	294429105	EFX	93.13	15,297.00	1,325,635.98	1,424,610.00
ESTEE LAUDER CO.	518439104	EL	130.10	26,400.00	3,538,125.79	3,434,640.00
EVERGY INC	30034W106	EVRG	56.77	28,459.00	1,512,493.64	1,615,617.00
EVERSOURCE ENERGY	30040W108	ES	65.04	12,384.00	793,182.07	805,455.00
EXELON CORP	30161N101	EXC	45.10	44,854.00	2,048,463.11	2,022,915.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	68.09	2,290.00	124,517.93	155,926.00
EXTENDED STAY AMERICA INC	30224P200	STAY	15.50	5,207.00	94,033.95	80,709.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	54,203.00	3,652,957.34	3,696,103.00
F5 NETWORKS INC	315616102	FFIV	162.03	17,256.00	3,062,130.92	2,795,990.00
FACEBOOK INC-A	30303M102	FB	131.09	42,200.00	4,686,997.11	5,531,998.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	200.13	1,775.00	355,147.52	355,231.00
FAIR ISAAC INC.	303250104	FICO	187.00	1,600.00	346,132.96	299,200.00
FASTENAL CO	311900104	FAST	52.29	2,676.00	138,898.47	139,928.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
			INTECH (Q) COMMON STOCK			
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	31.44	58,608.00	2,207,669.06	1,842,636.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	102.55	25,596.00	2,469,903.14	2,624,870.00
FIFTH THIRD BANCORP	316773100	FITB	23.53	128,948.00	3,545,523.66	3,034,146.00
FIRST AMERICAN FINANCIAL	31847R102	FAF	44.64	29,292.00	1,626,928.41	1,307,595.00
FIRST ENERGY CORP.	337932107	FE	37.55	27,186.00	1,039,798.28	1,020,834.00
FISERV INC. WISCONSIN	337738108	FISV	73.49	55,425.00	1,627,731.29	4,073,183.00
FLEETCOR TECH INC	339041105	FLT	185.72	2,693.00	562,603.00	500,144.00
FLIR SYSTEMS INC	302445101	FLIR	43.54	17,700.00	1,000,019.61	770,658.00
FLOWERS INDUSTRIES INC.	343498101	FLO	18.47	35,500.00	722,169.70	655,685.00
FLOWERVE CORP.	34354P105	FLS	38.02	19,020.00	809,479.74	723,140.00
FLUOR CORP	343412102	FLR	32.20	51,798.00	2,455,331.16	1,667,896.00
FOOT LOCKER INC	344849104	FL	53.20	5,955.00	328,882.74	316,806.00
FORTINET INC	34959E109	FTNT	70.43	42,081.00	2,989,910.64	2,963,765.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	73.70	28,457.00	1,689,923.88	2,097,281.00
GARMIN LTD	H2906T109	GRMN	63.32	1,100.00	67,074.35	69,652.00
GARTNER INC	366651107	IT	127.84	7,981.00	1,083,045.22	1,020,291.00
GENERAL DYNAMICS CORP.	369550108	GD	157.21	6,509.00	1,130,760.52	1,023,280.00
GENPACT LTD	G3922B107	G	26.99	38,883.00	1,196,878.86	1,049,452.00
GENTEX CORP.	371901109	GNTX	20.21	79,700.00	1,831,066.03	1,610,737.00
GENUINE PARTS CO	372460105	GPC	96.02	7,955.00	769,249.79	763,839.00
GODADDY INC - CLASS A	380237107	GDDY	65.62	43,849.00	3,058,083.25	2,877,371.00
GRAINGER W W INC	384802104	GWW	282.36	2,884.00	901,611.66	814,326.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	96.14	7,351.00	893,325.86	706,725.00
GRUBHUB INC	400110102	GRUB	76.81	1,508.00	171,043.11	115,829.00
HARRIS CORP.	413875105	HRS	134.65	25,314.00	2,964,475.71	3,408,530.00
HAWAIIAN ELECTRIC INDS	419870100	HE	36.62	25,649.00	923,509.33	939,266.00
HCA HEALTHCARE INC	40412C101	HCA	124.45	21,852.00	2,891,516.88	2,719,481.00
HEICO CORP	422806109	HEI	77.48	8,235.00	683,696.97	638,048.00
HEICO CORP-CL A	422806208	HEI.A	63.00	20,663.00	753,586.24	1,301,769.00
HELMERICH & PAYNE INC	423452101	HP	47.94	13,441.00	876,037.49	644,362.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	126.52	23,690.00	2,493,408.47	2,997,259.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
HENRY SCHEIN INC	806407102	HSIC	78.52	21,799.00	1,832,222.10	1,711,657.00
HERBALIFE LTD	G4412G101	HLF	58.95	31,027.00	1,682,881.76	1,829,042.00
HESS CORP.	42809H107	HES	40.50	32,828.00	1,848,930.01	1,329,534.00
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	13.21	40,800.00	601,419.19	538,968.00
HEXCEL CORP	428291108	HXL	57.34	4,804.00	289,952.27	275,461.00
HILL-ROM HOLDINGS INC	431475102	HRC	88.55	11,625.00	899,805.12	1,029,394.00
HOLLYFRONTIER CORP	436106108	HFC	51.12	52,800.00	2,840,482.94	2,699,136.00
HOME DEPOT INC.	437076102	HD	171.82	11,893.00	958,399.33	2,043,455.00
HONEYWELL INTERNATIONAL INC	438516106	HON	132.12	11,575.00	1,393,428.63	1,529,289.00
HORMEL FOODS CORP	440452100	HRL	42.68	35,166.00	1,550,891.99	1,500,885.00
HP INC	40434L105	HPQ	20.46	65,421.00	1,547,658.05	1,338,514.00
HUMANA INC.	444859102	HUM	286.48	6,900.00	1,650,518.69	1,976,712.00
HUNTINGTON BANCSHARES	446150104	HBAN	11.92	66,700.00	1,000,193.69	795,064.00
HUNTINGTON INGALLS	446413106	HII	190.31	3,040.00	544,611.12	578,542.00
HYATT HOTELS CORP-CLASS A	448579102	H	67.60	5,813.00	470,093.79	392,959.00
IAC/INTERACTIVE CORP	44919P508	IAC	183.04	21,849.00	3,153,911.84	3,999,241.00
ICU MEDICAL INC.	44930G107	ICUI	229.63	427.00	128,024.84	98,052.00
IDEXX LABS INC.	45168D104	IDXX	186.02	15,050.00	2,833,772.94	2,799,601.00
ILLINOIS TOOL WORKS	452308109	ITW	126.69	5,505.00	600,400.18	697,428.00
ILLUMINA INC.	452327109	ILMN	299.93	5,779.00	1,166,476.93	1,733,295.00
INGREDION INC	457187102	INGR	91.40	5,961.00	647,083.69	544,835.00
INTEGRA LIFESCIENCES	457985208	IART	45.10	3,100.00	187,909.17	139,810.00
INTEL CORP.	458140100	INTC	46.93	50,800.00	1,701,133.51	2,384,044.00
INTERACTIVE BROKERS	45841N107	IBKR	54.65	10,543.00	686,407.37	576,175.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	75.33	33,875.00	2,316,103.88	2,551,804.00
INTERNATL FLAVORS &	459506101	IFF	134.27	1,007.00	130,299.27	135,210.00
INTERPUBLIC GROUP	460690100	IPG	20.63	17,600.00	407,598.40	363,088.00
INTUIT INC.	461202103	INTU	196.85	14,599.00	2,840,439.77	2,873,813.00
INTUITIVE SURGICAL INC	46120E602	ISRG	478.92	16,332.00	5,678,443.14	7,821,721.00
IPG PHOTONICS CORP	44980X109	IPGP	113.29	8,800.00	1,696,271.97	996,952.00
IQVIA HOLDING INC	46266C105	IQV	116.17	26,203.00	3,200,915.49	3,044,003.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM						
			INTECH (Q) COMMON STOCK			
JOHNSON & JOHNSON	478160104	JNJ	129.05	46,853.00	4,186,780.92	6,046,380.00
JONES LANG LASALLE I	48020Q107	JLL	126.60	5,790.00	946,929.71	733,014.00
JPMORGAN CHASE & CO.	46625H100	JPM	97.62	63,912.00	4,673,364.22	6,239,089.00
JUNIPER NETWORKS INC	48203R104	JNPR	26.91	41,502.00	1,166,017.87	1,116,819.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	95.45	4,075.00	437,299.00	388,959.00
KAR AUCTION SERVICES INC	48238T109	KAR	47.72	17,182.00	859,343.74	819,925.00
KEURIG DR PEPPER INC	49271V100	KDP	25.64	12,000.00	946,846.37	307,680.00
KEYCORP	493267108	KEY	14.78	92,094.00	1,521,449.11	1,361,149.00
KEYSIGHT TECH INC	49338L103	KEYS	62.08	6,300.00	405,464.22	391,104.00
KIRBY CORP.	497266106	KEX	67.36	8,992.00	717,336.34	605,701.00
KOHL'S CORP	500255104	KSS	66.34	57,006.00	3,917,549.19	3,781,778.00
KROGER CO.	501044101	KR	27.50	116,513.00	3,367,012.74	3,204,108.00
L3 TECHNOLOGIES INC	502413107	LLL	173.66	19,285.00	3,229,050.08	3,349,033.00
LABORATORY CRP OF AMER	50540R409	LH	126.36	10,560.00	1,621,758.84	1,334,362.00
LAM RESEARCH CORP	512807108	LRCX	136.17	582.00	58,823.38	79,251.00
LAMB WESTON HOLDINGS INC	513272104	LW	73.56	28,366.00	1,193,142.29	2,086,603.00
LANDSTAR SYSTEM INC.	515098101	LSTR	95.67	10,129.00	1,027,984.09	969,041.00
LEAR CORP	521865204	LEA	122.86	950.00	152,869.91	116,717.00
LINDE PLC	G5494J103	LIN	156.04	1,458.00	224,115.80	227,506.00
LIVE NATION	538034109	LYV	49.25	30,331.00	1,365,962.65	1,493,802.00
LOCKHEED MARTIN	539830109	LMT	261.84	16,720.00	3,845,504.83	4,377,965.00
LPL FINANCIAL HOLDINGS INC	50212V100	LPLA	61.08	21,075.00	851,293.66	1,287,261.00
LULULEMON ATHLETICA INC	550021109	LULU	121.61	29,425.00	3,684,864.01	3,578,374.00
M&T BANK CORPORATION	55261F104	MTB	143.13	13,600.00	2,285,646.45	1,946,568.00
MACYS INC	55616P104	M	29.78	32,348.00	1,162,303.98	963,323.00
MADISON SQUARE GARDEN CO	55825T103	MSG	267.70	1,116.00	297,683.29	298,753.00
MARATHON OIL CORP	565849106	MRO	14.34	89,634.00	1,752,933.46	1,285,352.00
MARATHON PETROLEUM CORP	56585A102	MPC	59.01	57,250.00	3,635,545.37	3,378,322.00
MARKEL CORP	570535104	MKL	1,038.05	2,600.00	1,912,296.93	2,698,930.00
MARRIOTT INT'L INC CL-A	571903202	MAR	108.56	42,200.00	4,667,649.51	4,581,232.00
MARSH & MCLENNAN COS.	571748102	MMC	79.75	26,697.00	1,189,465.31	2,129,086.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
MASIMO CORP	574795100	MASI	107.37	4,720.00	522,286.41	506,786.00
MASTERCARD INC-CLASS A	57636Q104	MA	188.65	51,775.00	6,675,673.44	9,767,354.00
McCORMICK & CO	579780206	MKC	139.24	12,158.00	1,739,721.48	1,692,880.00
MCDONALDS CORPORATION	580135101	MCD	177.57	12,674.00	1,813,474.52	2,250,522.00
MEDTRONIC INC	G5960L103	MDT	90.96	10,081.00	935,662.97	916,968.00
MERCK & CO INC	58933Y105	MRK	76.41	15,264.00	1,180,169.84	1,166,322.00
MICRON TECHNOLOGY INC	595112103	MU	31.73	23,300.00	737,494.35	739,309.00
MICROSOFT CORP.	594918104	MSFT	101.57	199,900.00	8,474,508.73	20,303,843.00
MOLINA HEALTHCARE INC	60855R100	MOH	116.22	15,454.00	2,082,302.19	1,796,064.00
MOODY'S CORPORATION	615369105	MCO	140.04	26,750.00	4,168,756.03	3,746,070.00
MORGAN STANLEY	617446448	MS	39.65	26,814.00	1,223,575.62	1,063,175.00
MOSAIC COMPANY	61945C103	MOS	29.21	47,990.00	1,574,487.38	1,401,788.00
MOTOROLA SOLUTIONS INC	620076307	MSI	115.04	22,653.00	2,876,594.33	2,606,001.00
MSCI INC-A	55354G100	MSCI	147.43	19,427.00	2,439,850.79	2,864,123.00
MURPHY OIL CORP	626717102	MUR	23.39	6,400.00	168,094.73	149,696.00
NASDAQ INC	631103108	NDAQ	81.57	35,192.00	2,426,557.46	2,870,611.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	45.38	7,796.00	333,430.04	353,782.00
NATIONAL OILWELL VARCO INC	637071101	NOV	25.70	16,900.00	782,333.28	434,330.00
NETAPP INC.	64110D104	NTAP	59.67	57,580.00	4,032,842.21	3,435,799.00
NETFLIX INC	64110L106	NFLX	267.66	19,133.00	4,657,191.13	5,121,139.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	71.41	29,139.00	2,454,892.29	2,080,816.00
NEWS CORP. CLASS A	65249B109	NWSA	11.35	8,494.00	127,483.96	96,407.00
NEXTERA ENERGY INC	65339F101	NEE	173.82	39,100.00	4,599,007.04	6,796,362.00
NIKE INC. -CL B	654106103	NKE	74.14	4,700.00	370,797.57	348,458.00
NISOURCE INC	65473P105	NI	25.35	37,623.00	999,284.49	953,743.00
NOBLE ENERGY INC	655044105	NBL	18.76	15,700.00	455,059.79	294,532.00
NORDSTROM INC	655664100	JWN	46.61	15,530.00	746,854.48	723,853.00
NORFOLK SOUTHERN CORP.	655844108	NSC	149.54	14,120.00	2,082,692.55	2,111,505.00
NORTHERN TRUST CORP	665859104	NTRS	83.59	15,500.00	1,470,878.20	1,295,645.00
NORTHROP GRUMMAN CORP.	666807102	NOC	244.90	22,005.00	3,381,186.54	5,389,025.00
NRG ENERGY INC.	629377508	NRG	39.60	58,700.00	1,633,002.91	2,324,520.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
NU SKIN ENTERPRISES	67018T105	NUS	61.33	14,524.00	868,042.06	890,757.00
NUTANIX INC-A	67059N108	NTNX	41.59	3,370.00	180,444.35	140,158.00
NVIDIA CORP	67066G104	NVDA	133.50	25,469.00	2,781,312.13	3,400,112.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	61.38	41,300.00	3,137,391.50	2,534,994.00
OGE ENERGY CORP	670837103	OGE	39.19	23,003.00	903,100.33	901,488.00
OKTA INC	679295105	OKTA	63.80	20,227.00	1,054,949.92	1,290,483.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	123.49	19,500.00	2,711,385.07	2,408,055.00
OMNICOM GROUP	681919106	OMC	73.24	4,320.00	329,863.97	316,397.00
ONEOK INC.	682680103	OKE	53.95	37,955.00	2,278,885.56	2,047,672.00
ORACLE SYS. CORP.	68389X105	ORCL	45.15	95,606.00	4,720,451.51	4,316,611.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	344.33	1,900.00	510,747.71	654,227.00
PALO ALTO NETWORKS INC	697435105	PANW	188.35	1,730.00	380,004.29	325,845.00
PAYCOM SOFTWARE INC	70432V102	PAYC	122.45	9,947.00	1,253,491.06	1,218,010.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	84.09	42,598.00	3,163,119.21	3,582,066.00
PBF ENERGY INC	69318G106	PBF	32.67	37,900.00	1,283,047.79	1,238,193.00
PENUMBRA INC	70975L107	PEN	122.20	4,900.00	672,328.84	598,780.00
PEPSICO INC.	713448108	PEP	110.48	473.00	47,759.44	52,257.00
PERKIN ELMER INC	714046109	PKI	78.55	32,549.00	2,654,858.59	2,556,724.00
PFIZER INC.	717081103	PFE	43.65	66,614.00	2,946,747.29	2,907,701.00
PHILLIPS 66	718546104	PSX	86.15	29,140.00	3,003,320.21	2,510,411.00
PIONEER NATURAL RESOURCES	723787107	PXD	131.52	2,359.00	412,262.72	310,256.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	116.91	40,300.00	5,216,853.23	4,711,473.00
POOL CORP.	73278L105	POOL	148.65	5,116.00	667,151.54	760,493.00
POPULAR INC	733174700	BPOP	47.22	25,759.00	1,367,617.61	1,216,340.00
PRA HEALTH SCIENCES INC	69354M108	PRAH	91.96	8,147.00	893,012.65	749,198.00
PROCTER & GAMBLE CO	742718109	PG	91.92	6,533.00	541,278.78	600,513.00
PROGRESSIVE CORP	743315103	PGR	60.33	67,400.00	3,217,468.19	4,066,242.00
PTC INC	69370C100	PTC	82.90	31,900.00	2,782,738.79	2,644,510.00
PUBLIC SVC ENTERPRISES	744573106	PEG	52.05	61,048.00	3,291,900.37	3,177,548.00
PVH CORP	693656100	PVH	92.95	19,795.00	2,883,201.86	1,839,945.00
QUEST DIAGNOSTICS INC	74834L100	DGX	83.27	15,400.00	1,503,874.11	1,282,358.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
RALPH LAUREN CORP	751212101	RL	103.46	18,718.00	2,326,318.98	1,936,564.00
RAYONIER INC.	754907103	RYN	27.69	5,719.00	206,587.14	158,359.00
RAYTHEON COMPANY	755111507	RTN	153.35	39,918.00	5,274,922.29	6,121,425.00
REALPAGE INC	75606N109	RP	48.19	5,600.00	334,644.24	269,864.00
RED HAT INC	756577102	RHT	175.64	36,806.00	5,883,990.05	6,464,606.00
REGIONS FINANCIAL CORP.	7591EP100	RF	13.38	273,347.00	4,563,344.37	3,657,383.00
REINSURANCE GROUP OF	759351604	RGA	140.23	253.00	21,215.37	35,478.00
REPUBLIC SERVICES INC	760759100	RSG	72.09	66,000.00	2,675,188.70	4,757,940.00
RESMED INC	761152107	RMD	113.87	21,900.00	2,142,525.30	2,493,753.00
RINGCENTRAL INC-CLASS A	76680R206	RNG	82.44	17,084.00	1,268,511.54	1,408,405.00
ROBERT HALF INTL INC	770323103	RHI	57.20	36,925.00	2,290,956.96	2,112,110.00
ROLLINS INC	775711104	ROL	36.10	41,100.00	1,138,686.54	1,483,710.00
ROSS STORES INC	778296103	ROST	83.20	23,022.00	1,923,849.87	1,915,430.00
S&P GLOBAL INC	78409V104	SPGI	169.94	29,300.00	3,593,424.05	4,979,242.00
SALESFORCE.COM INC	79466L302	CRM	136.97	28,348.00	3,673,275.21	3,882,826.00
SAREPTA THERAPEUTICS INC	803607100	SRPT	109.13	9,700.00	1,257,445.41	1,058,561.00
SBA COMMUNICATIONS CORP	78410G104	SBAC	161.89	7,375.00	1,158,800.01	1,193,939.00
SEMPRA ENERGY	816851109	SRE	108.19	20,335.00	2,053,108.88	2,200,044.00
SERVICE CORP INTERNATIONAL	817565104	SCI	40.26	16,951.00	697,214.66	682,447.00
SERVICEMASTER GLOBAL	81761R109	SERV	36.74	25,517.00	1,097,452.78	937,495.00
SERVICENOW INC	81762P102	NOW	178.05	27,417.00	4,355,961.24	4,881,597.00
SHERWIN-WILLIAMS CO	824348106	SHW	393.46	8,440.00	3,143,764.55	3,320,802.00
SIRIUS XM HOLDINGS INC	82968B103	SIRI	5.71	17,222.00	121,380.12	98,338.00
SKECHERS U S A INC	830566105	SKX	22.89	15,500.00	460,432.15	354,795.00
SM ENERGY CO	78454L100	SM	15.48	20,900.00	538,881.42	323,532.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	72.09	29,600.00	2,381,888.13	2,133,864.00
SPROUTS FARMERS MARKET INC	85208M102	SFM	23.51	32,700.00	751,786.60	768,777.00
SQUARE INC - A	852234103	SQ	56.09	76,773.00	4,059,060.42	4,306,198.00
STARBUCKS CORP.	855244109	SBUX	64.40	11,669.00	785,660.61	751,484.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	19.71	13,434.00	302,336.20	264,784.00
STATE STREET CORP	857477103	STT	63.07	1,136.00	101,736.25	71,648.00

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap Portfolio: 5IN Instrument: COM			INTECH (Q) COMMON STOCK			
STEEL DYNAMICS INC	858119100	STLD	30.04	3,070.00	143,912.70	92,223.00
STERIS PLC	G84720104	STE	106.85	26,068.00	2,554,913.67	2,785,366.00
STRYKER CORP.	863667101	SYK	156.75	30,937.00	4,197,741.80	4,849,375.00
SUNTRUST BANKS INC.	867914103	STI	50.44	57,550.00	3,353,156.03	2,902,822.00
SYMANTEC CORP	871503108	SYMC	18.90	56,288.00	1,331,146.50	1,063,562.00
SYNOPSYS INC.	871607107	SNPS	84.24	31,279.00	1,930,909.93	2,634,943.00
SYNOVUS FINANCIAL CORP	87161C501	SNV	31.99	4,323.00	156,048.67	138,293.00
SYSCO CORP.	871829107	SY	62.66	26,446.00	1,782,632.65	1,657,106.00
T ROWE PRICE GROUP INC.	74144T108	TROW	92.32	60,104.00	6,494,522.02	5,548,801.00
TABLEAU SOFTWARE INC-CL A	87336U105	DATA	120.00	4,500.00	334,048.89	540,000.00
TAKE-TWO INTERACTIVE	874054109	TTWO	102.94	21,690.00	2,316,665.19	2,232,769.00
TAPESTRY INC	876030107	TPR	33.75	49,333.00	2,183,433.56	1,664,989.00
TARGA RESOURCES CORP	87612G101	TRGP	36.02	24,994.00	1,224,108.04	900,284.00
TARGET CORP	87612E106	TGT	66.09	44,381.00	3,328,542.44	2,933,140.00
TCF FINANCIAL CORP	872275102	TCF	19.49	49,700.00	1,274,416.33	968,653.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	48.96	37,272.00	1,571,501.68	1,824,837.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	207.07	10,067.00	1,998,958.17	2,084,574.00
TELEFLEX INC	879369106	TFX	258.48	11,267.00	2,361,069.83	2,912,294.00
TELEPHONE & DATA SYSTEMS INC.	879433829	TDS	32.54	12,476.00	445,580.34	405,969.00
TEXAS INSTRS INC	882508104	TXN	94.50	61,600.00	4,634,106.97	5,821,200.00
TEXTRON INC.	883203101	TXT	45.99	15,132.00	951,049.49	695,921.00
THE HANOVER INSURANCE GROUP	410867105	THG	116.77	12,765.00	1,481,606.55	1,490,569.00
THERMO FISHER SCIENTIFIC	883556102	TMO	223.79	34,713.00	6,748,654.90	7,768,422.00
TIFFANY & CO	886547108	TIF	80.51	32,060.00	2,985,233.87	2,581,151.00
TJX COS. INC.	872540109	TJX	44.74	42,006.00	2,067,902.99	1,879,348.00
TORCHMARK CORP	891027104	TMK	74.53	19,175.00	1,202,280.23	1,429,113.00
TOTAL SYS SVCS INC	891906109	TSS	81.29	30,400.00	2,664,302.64	2,471,216.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	83.44	11,125.00	938,441.40	928,270.00
TRANSDIGM GROUP INC	893641100	TDG	340.06	11,842.00	3,812,555.97	4,026,991.00
TRANSUNION	89400J107	TRU	56.80	60,640.00	3,238,243.93	3,444,352.00
TRAVELERS COS INC	89417E109	TRV	119.75	22,546.00	2,331,545.69	2,699,883.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
TRINITY INDUSTRIES	896522109	TRN	20.59	31,900.00	760,152.43	656,821.00
TWENTY-FIRST CENTURY FOX - B	90130A200	FOX	47.78	33,925.00	1,579,487.97	1,620,937.00
TWENTY-FIRST CENTURY FOX INC	90130A101	FOXA	48.12	31,438.00	1,510,086.90	1,512,797.00
TWILIO INC - A	90138F102	TWLO	89.30	9,444.00	834,425.72	843,349.00
TWITTER INC	90184L102	TWTR	28.74	53,577.00	1,776,633.74	1,539,803.00
TYLER TECHNOLOGIES I	902252105	TYL	185.82	1,500.00	351,070.05	278,730.00
TYSON FOODS INC. CL-A	902494103	TSN	53.40	33,949.00	2,036,895.19	1,812,877.00
UGI CORP	902681105	UGI	53.35	35,639.00	2,046,303.17	1,901,341.00
ULTA SALON COSMETICS &	90384S303	ULTA	244.84	1,013.00	307,610.92	248,023.00
UNDER ARMOUR INC - CLASS C	904311206	UA	16.17	36,552.00	632,040.18	591,046.00
UNDER ARMOUR INC. CL A	904311107	UAA	17.67	3,494.00	70,851.68	61,739.00
UNION PACIFIC CORP.	907818108	UNP	138.23	21,314.00	2,903,580.15	2,946,234.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	83.73	12,210.00	1,134,798.95	1,022,343.00
UNITED TECHNOLOGIES	913017109	UTX	106.48	14,133.00	1,789,654.49	1,504,882.00
UNITEDHEALTH GROUP INC	91324P102	UNH	249.12	18,525.00	2,153,197.21	4,614,948.00
URBAN OUTFITTERS INC	917047102	URBN	33.20	23,100.00	927,342.07	766,920.00
US BANCORP	902973304	USB	45.70	3,639.00	162,329.16	166,302.00
US FOODS HOLDING CORP	912008109	USFD	31.64	14,544.00	480,601.02	460,172.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	7,414,857.58	7,414,857.60	7,414,858.00
V F CORP	918204108	VFC	71.34	73,007.00	5,768,001.30	5,208,319.00
VAIL RESORTS INC	91879Q109	MTN	210.82	2,487.00	442,731.83	524,309.00
VALERO ENERGY CORP.	91913Y100	VLO	74.97	81,993.00	7,366,544.32	6,147,015.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	113.31	1,464.00	141,856.20	165,886.00
VECTREN CORPORATION	92240G101	VVC	71.98	16,800.00	1,106,738.75	1,209,264.00
VERISIGN INC	92343E102	VRSN	148.29	18,400.00	2,063,855.60	2,728,536.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	109.04	17,893.00	2,139,675.34	1,951,053.00
VERIZON COMMUNICATIONS	92343V104	VZ	56.22	24,439.00	1,416,074.07	1,373,961.00
VICI PROPERTIES INC	925652109	VICI	18.78	25,818.00	554,131.73	484,862.00
VISA INC-CLASS A	92826C839	V	131.94	58,400.00	3,236,027.56	7,705,296.00
VISTRA ENERGY CORP	92840M102	VST	22.89	35,729.00	704,022.62	817,837.00
VMWARE INC-CLASS A	928563402	VMW	137.13	14,700.00	1,574,264.18	2,015,811.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH (Q)			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
WABTEC	929740108	WAB	70.25	22,681.00	1,908,373.95	1,593,340.00
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	68.33	5,255.00	440,385.29	359,074.00
WALMART INC	931142103	WMT	93.15	43,694.00	3,990,368.04	4,070,096.00
WASTE MANAGEMENT INC.	94106L109	WM	88.99	25,458.00	1,536,507.69	2,265,507.00
WATSCO INC.	942622200	WSO	139.14	1,900.00	335,749.87	264,366.00
WAYFAIR INC-CLASS A	94419L101	W	90.08	15,108.00	1,414,270.29	1,360,929.00
WEC ENERGY GROUP INC.	92939U106	WEC	69.26	27,276.00	1,670,004.69	1,889,136.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	236.09	12,938.00	2,733,844.97	3,054,532.00
WEST PHARMACEUTICAL	955306105	WST	98.03	3,713.00	404,316.37	363,985.00
WEX INC.	96208T104	WEX	140.06	9,351.00	1,566,825.31	1,309,701.00
WHITING PETROLEUM CORP	966387409	WLL	22.69	28,100.00	1,297,162.83	637,589.00
WILLIS TOWERS WATSON PLC	G96629103	WLTW	151.86	322.00	48,617.15	48,899.00
WORLDPAY INC.	981558109	WP	76.43	19,316.00	1,143,674.88	1,476,322.00
WPX ENERGY INC	98212B103	WPX	11.35	155,915.00	2,429,885.94	1,769,635.00
XCEL ENERGY INC	98389B100	XEL	49.27	26,600.00	1,146,922.50	1,310,582.00
XYLEM INC.	98419M100	XYL	66.72	33,891.00	2,428,600.30	2,261,208.00
YUM BRANDS INC	988498101	YUM	91.92	8,300.00	590,240.13	762,936.00
ZENDESK INC	98936J101	ZEN	58.37	29,532.00	1,804,207.35	1,723,783.00
ZIONS BANCORPORATION	989701107	ZION	40.74	22,084.00	981,068.50	899,702.00
ZOETIS INC	98978V103	ZTS	85.54	42,800.00	2,604,219.68	3,661,112.00
COMMON STOCK TOTAL				18,666,358.94	811,371,666.24	882,791,562.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
IHS MARKIT LTD	G47567105	INFO	47.97	31,000.00	1,393,279.77	1,487,070.00
INTERNATIONAL COMMON STOCKS TOTAL				31,000.00	1,393,279.77	1,487,070.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ALEXANDRIA REAL ESTATE	015271109	ARE	115.24	9,202.00	986,075.01	1,060,438.00
CAMDEN PROPERTY TRUST	133131102	CPT	88.05	5,200.00	454,688.63	457,860.00
CUBESMART	229663109	CUBE	28.69	56,650.00	1,742,177.49	1,625,289.00
DIGITAL REALTY TRUST INC	253868103	DLR	106.55	19,548.00	1,984,858.15	2,082,839.00
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	97.13	2,100.00	148,655.81	203,973.00
Group: DOMESTIC EQUITIES - External		Portfolio: INTECH (Q)				

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: REIT						
INTECH (Q) REAL ESTATE INVESTMENT TRUST						
EXTRA SPACE STORAGE INC	30225T102	EXR	90.48	12,800.00	1,174,988.05	1,158,144.00
JBG SMITH PROPERTIES	46590V100	JBGS	34.81	8,149.00	325,142.66	283,667.00
LIBERTY PROPERTY TRUST	531172104	LPT	41.88	6,100.00	236,687.50	255,468.00
LIFE STORAGE INC	53223X107	LSI	92.99	11,264.00	1,081,502.44	1,047,439.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	16.08	51,078.00	868,895.71	821,334.00
MID-AMERICAN APARTMENT	59522J103	MAA	95.70	2,956.00	301,562.55	282,889.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	48.51	19,825.00	977,475.61	961,711.00
NEW RESIDENTIAL INVESTMENT	64828T201	NRZ	14.21	116,725.00	1,958,141.16	1,658,662.00
OMEGA HEALTHCARE INV	681936100	OHI	35.15	29,003.00	1,081,363.22	1,019,455.00
PARK HOTELS & RESORTS INC	700517105	PK	25.98	14,706.00	456,547.77	382,062.00
PROLOGIS INC.	74340W103	PLD	58.72	18,176.00	978,568.41	1,067,295.00
REALTY INCOME CORP	756109104	O	63.04	7,165.00	470,648.07	451,682.00
SIMON PROP GROUP INC.	828806109	SPG	167.99	2,562.00	477,707.19	430,390.00
SPIRIT REALTY CAPITAL INC.	84860W300	SRC	35.25	28,457.00	1,126,016.20	1,003,109.00
STORE CAPITAL CORP	862121100	STOR	28.31	49,668.00	1,405,536.55	1,406,101.00
SUN COMMUNITIES INC	866674104	SUI	101.71	24,474.00	2,189,686.80	2,489,251.00
UDR INC	902653104	UDR	39.62	7,451.00	317,373.85	295,209.00
UNITI GROUP INC	91325V108	UNIT	15.57	53,185.00	1,052,951.27	828,090.00
REAL ESTATE INVESTMENT TRUST TOTAL				556,444.00	21,797,250.10	21,272,357.00
INTECH (Q) TOTAL				19,253,802.94	834,562,196.11	905,550,989.00
Large Cap TOTAL				19,253,802.94	834,562,196.11	905,550,989.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH						
Instrument: COM			CHARTWELL (SV) COMMON STOCK			
AMERICAN EQUITY INVESTMENT	025676206	AEL	27.94	112,675.00	1,540,957.67	3,148,140.00
APERGY CORP	03755L104	APY	27.08	101,800.00	3,129,647.33	2,756,744.00
ARGO GROUP INTL HOLDINGS	G0464B107	ARGO	67.25	98,824.00	2,682,569.51	6,645,914.00
AVISTA CORP	05379B107	AVA	42.48	46,760.00	1,284,367.95	1,986,365.00
BARNES GROUP INC.	067806109	B	53.62	63,750.00	992,224.30	3,418,275.00
BLACK HILLS CORP	092113109	BKH	62.78	42,675.00	1,511,252.97	2,679,137.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	144.03	31,475.00	4,774,937.70	4,533,344.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	43.51	84,496.00	4,186,895.55	3,676,421.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	36.29	109,425.00	2,997,866.92	3,971,033.00
COMMVAULT SYSTEMS INC	204166102	CVLT	59.09	53,050.00	3,664,602.28	3,134,725.00
CVB FINL CORP	126600105	CVBF	20.23	132,650.00	2,101,529.64	2,683,510.00
DENNYS CORPORATION	24869P104	DENN	16.21	313,450.00	3,209,580.65	5,081,025.00
DIODES INC	254543101	DIOD	32.26	83,625.00	1,673,438.59	2,697,743.00
DYCOM INDUSTRIES INC.	267475101	DY	54.04	45,373.00	3,746,789.07	2,451,957.00
EAGLE MATERIALS INC	26969P108	EXP	61.03	35,800.00	2,805,745.53	2,184,874.00
EAGLE PHARMACEUTICALS INC	269796108	EGRX	40.29	56,975.00	3,737,851.80	2,295,523.00
EL PASO ELECTRIC COMPANY	283677854	EE	50.13	67,125.00	2,374,682.83	3,364,976.00
ENPRO INDUSTRIES INC	29355X107	NPO	60.10	28,000.00	964,764.67	1,682,800.00
ESCO TECHNOLOGIES INC	296315104	ESE	65.95	107,250.00	3,863,717.28	7,073,138.00
FCB FINANCIAL HOLDINGS-CL A	30255G103	FCB	33.58	0.00	0.00	1.00
FIRST FINL BANCORP O	320209109	FFBC	23.72	143,675.00	3,911,482.51	3,407,971.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	19.81	145,650.00	2,329,535.87	2,885,327.00
FNB CORP	302520101	FNB	9.84	178,050.00	1,809,038.22	1,752,012.00
FRANKLIN ELEC INC	353514102	FELE	42.88	60,625.00	2,235,364.48	2,599,600.00
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	28.27	95,887.00	3,008,726.00	2,710,725.00
HARSCO CORP	415864107	HSC	19.86	139,675.00	3,684,612.84	2,773,946.00
HOPE BANCORP INC	43940T109	HOPE	11.86	189,379.00	2,819,711.20	2,246,035.00
HUB GROUP INC	443320106	HUBG	37.07	63,075.00	2,444,002.17	2,338,190.00
INDEPENDENT BANK GROUP INC	45384B106	IBTX	45.77	70,758.00	4,459,450.18	3,238,594.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	48.43	141,110.00	3,618,852.88	6,833,958.00
INTERFACE INC	458665304	TILE	14.25	146,625.00	3,059,030.42	2,089,406.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH						
Instrument: COM			CHARTWELL (SV) COMMON STOCK			
ITT INC	45073V108	ITT	48.27	100,650.00	3,563,873.17	4,858,376.00
KNOLL INC	498904200	KNL	16.48	140,175.00	2,411,323.65	2,310,084.00
KORN FERRY	500643200	KFY	39.54	83,450.00	2,595,223.09	3,299,613.00
LHC GROUP INC	50187A107	LHCG	93.88	71,692.00	4,085,806.12	6,730,445.00
LYDALL INC.	550819106	LDL	20.31	50,051.00	2,500,470.41	1,016,536.00
MANTECH INTERNATIONAL	564563104	MANT	52.30	110,950.00	3,781,570.04	5,802,130.00
MATTHEWS INTL CORP	577128101	MATW	40.62	44,100.00	1,377,814.04	1,791,342.00
MCGRATH RENTCORP	580589109	MGRC	51.48	52,763.00	1,873,928.58	2,716,239.00
MINERALS TECHNOLOGIES INC	603158106	MTX	51.34	52,275.00	1,904,031.20	2,683,799.00
MUELLER WTR PRODS INC	624758108	MWA	9.10	307,000.00	3,435,410.69	2,793,700.00
NORTHWESTERN CORP	668074305	NWE	59.44	76,525.00	2,290,487.06	4,548,646.00
OXFORD INDUSTRIES INC.	691497309	OXM	71.04	27,125.00	1,532,294.62	1,926,960.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	28.31	89,080.00	3,206,789.11	2,521,855.00
PH GLATFELTER CO	377316104	GLT	9.76	189,096.00	3,650,246.35	1,845,577.00
PLEXUS CORP	729132100	PLXS	51.08	88,150.00	1,928,195.61	4,502,702.00
PRA GROUP INC	69354N106	PRAA	24.37	133,375.00	4,462,283.83	3,250,349.00
PROGRESS SOFTWARE	743312100	PRGS	35.49	87,462.00	1,519,240.06	3,104,026.00
RENASANT CORP	75970E107	RNST	30.18	88,175.00	3,064,414.79	2,661,122.00
RING ENERGY INC	76680V108	REI	5.08	341,750.00	5,009,428.26	1,736,090.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	34.48	99,000.00	2,079,222.72	3,413,520.00
SAIA INC	78709Y105	SAIA	55.82	53,375.00	1,620,344.96	2,979,393.00
SANDERSON FARMS INC	800013104	SAFM	99.29	30,350.00	3,364,247.55	3,013,452.00
SANDY SPRING BANCORP INC	800363103	SASR	31.34	72,855.00	2,890,704.37	2,283,276.00
SCHOLASTIC CORP	807066105	SCHL	40.26	98,699.00	3,818,606.98	3,973,622.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	60.94	98,650.00	1,912,216.64	6,011,731.00
SOUTH STATE CORP	840441109	SSB	59.95	51,200.00	3,075,057.79	3,069,440.00
SOUTHWEST GAS HOLDINGS INC	844895102	SWX	76.50	48,900.00	4,006,542.48	3,740,850.00
SRC ENERGY INC	78470V108	SRCI	4.70	445,100.00	4,022,550.77	2,091,970.00
SYNOVUS FINANCIAL CORP	87161C501	SNV	31.99	59,000.88	2,538,997.57	1,887,438.00
TOWNE BANK	89214P109	TOWN	23.95	115,664.00	3,544,993.04	2,770,153.00
TRI POINTE HOMES INC	87265H109	TPH	10.93	197,875.00	2,805,252.18	2,162,774.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH						
Instrument: COM			CHARTWELL (SV) COMMON STOCK			
TRUEBLUE INC	89785X101	TBI	22.25	154,900.00	3,391,447.90	3,446,525.00
UMB FINL CORP	902788108	UMBF	60.97	44,975.00	1,792,578.93	2,742,126.00
UMPQUA HLDGS CORP	904214103	UMPQ	15.90	156,725.00	2,015,351.51	2,491,928.00
UNITED BANKSHARES INC.	909907107	UBSI	31.11	67,750.00	2,137,197.48	2,107,703.00
UNITED CMNTY BKS BLA	90984P303	UCBI	21.46	141,925.00	2,533,259.31	3,045,711.00
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	5,024,901.39	5,024,901.40	5,024,901.00
WOLVERINE WORLD WIDE	978097103	WWW	31.89	98,125.00	2,554,545.34	3,129,206.00
COMMON STOCK TOTAL				12,183,501.27	193,944,078.61	217,826,719.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
EMPIRE STATE REALTY TRUST-A	292104106	ESRT	14.23	164,000.00	2,653,976.58	2,333,720.00
FIRST INDUSTRIAL RE	32054K103	FR	28.86	110,585.00	1,928,294.91	3,191,483.00
HEALTHCARE RLTY TR	421946104	HR	28.44	129,395.00	2,848,545.73	3,679,994.00
KITE REALTY GROUP TRUST	49803T300	KRG	14.09	100,762.00	2,527,037.70	1,419,737.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	131.00	33,875.00	1,889,177.89	4,437,625.00
STAG INDUSTRIAL INC	85254J102	STAG	24.88	133,750.00	3,524,230.43	3,327,700.00
REAL ESTATE INVESTMENT TRUST TOTAL				672,367.00	15,371,263.24	18,390,259.00
CHARTWELL (SV) TOTAL				12,855,868.27	209,315,341.85	236,216,978.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			NEUBERGER BERMAN (SV)			
Portfolio: 6DG			COMMON STOCK			
Instrument: COM						
ACADIA HEALTHCARE CO INC	00404A109	ACHC	25.71	107,500.00	3,832,719.17	2,763,825.00
ACCURAY INC	004397105	ARRAY	3.41	496,720.00	2,991,821.13	1,693,815.00
ACTUANT CORP CL A	00508X203	ATU	20.99	107,925.00	2,722,905.65	2,265,346.00
ALIMCO FINANCIAL CORP	01626K206	ALMC	8.00	8,720.00	520,781.83	69,760.00
ALLSCRIPTS HEALTHCARE	01988P108	MDRX	9.64	362,100.00	3,829,513.51	3,490,644.00
AMNEAL PHARMACEUTICALS INC	03168L105	AMRX	13.53	200,400.00	2,695,822.71	2,711,412.00
ARRIS INTL INC SHS	G0551A103	ARRS	30.57	283,500.00	5,568,006.94	8,666,595.00
ATLANTIC POWER CORP	04878Q863	AT	2.17	795,500.00	2,048,895.27	1,726,235.00
ATRICURE INC	04963C209	ATRC	30.60	87,100.00	1,703,538.32	2,665,260.00
AVERY DENNISON	053611109	AVY	89.83	58,000.00	2,072,777.27	5,210,140.00
AVIS BUDGET GROUP INC	053774105	CAR	22.48	70,800.00	2,282,026.86	1,591,584.00
BABCOCK & WILCOX ENTERPR	05614L100	BW	0.39	823,080.00	2,019,771.64	321,330.00
BANKUNITED INC	06652K103	BKU	29.94	76,100.00	1,920,230.91	2,278,434.00
CEVA INC	157210105	CEVA	22.09	55,600.00	1,020,023.59	1,228,204.00
CHARLES RIVER LABORATORIES	159864107	CRL	113.18	62,900.00	2,133,631.21	7,119,022.00
CHICO'S FAS INC	168615102	CHS	5.62	221,400.00	1,760,137.16	1,244,268.00
CIENA CORP.	171779309	CIEN	33.91	393,300.00	7,912,792.99	13,336,803.00
CLEAN HARBORS INC	184496107	CLH	49.35	60,700.00	3,237,526.59	2,995,545.00
CLEVELAND-CLIFFS INC	185899101	CLF	7.69	315,400.00	2,496,682.30	2,425,426.00
CLOUDERA INC	18914U100	CLDR	11.06	208,500.00	2,866,538.70	2,306,010.00
COMERICA INC.	200340107	CMA	68.69	27,670.00	815,433.91	1,900,652.00
CONDUENT INC	206787103	CNDT	10.63	236,400.00	3,813,889.82	2,512,932.00
CORELOGIC INC	21871D103	CLGX	33.42	109,418.00	2,068,663.65	3,656,750.00
COVANTA HOLDING CORP.	22282E102	CVA	13.42	182,800.00	3,116,457.95	2,453,176.00
CRITEO SA-SPON ADR	226718104	CRTO	22.72	87,500.00	2,126,772.77	1,988,000.00
CROCS INC	227046109	CROX	25.98	48,900.00	537,544.95	1,270,422.00
CROWN HOLDINGS INC	228368106	CCK	41.57	146,830.00	4,913,994.13	6,103,723.00
CYPRESS SEMICONDUCTOR CORP	232806109	CY	12.72	272,630.00	2,335,867.42	3,467,854.00
DANAOS CORP	Y1968P105	DAC	0.75	222,518.00	1,518,865.93	166,889.00
DIEBOLD NIXDORF INC	253651103	DBD	2.49	197,100.00	2,923,894.74	490,779.00
DRIL-QUIP INC	262037104	DRQ	30.03	34,600.00	1,584,126.08	1,039,038.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			NEUBERGER BERMAN (SV)			
Portfolio: 6DG			COMMON STOCK			
Instrument: COM						
ENTEGRIS INC	29362U104	ENTG	27.90	47,200.00	1,266,358.54	1,316,644.00
EXPRESS INC	30219E103	EXPR	5.11	174,200.00	2,310,812.97	890,162.00
FIREEYE INC	31816Q101	FEYE	16.21	260,200.00	3,239,112.48	4,217,842.00
FLUIDIGM CORP	34385P108	FLDM	8.62	620,300.00	3,460,162.84	5,346,986.00
FORUM ENERGY TECH INC	34984V100	FET	4.13	117,900.00	1,412,631.77	486,927.00
HAIN CELESTIAL GROUP	405217100	HAIN	15.86	76,200.00	2,406,087.95	1,208,532.00
HARSCO CORP	415864107	HSC	19.86	75,900.00	1,324,877.40	1,507,374.00
HERTZ GLOBAL HOLDINGS INC	42806J106	HTZ	13.65	147,500.00	2,524,792.61	2,013,375.00
HUNTINGTON BANCSHARES	446150104	HBAN	11.92	170,830.00	1,089,856.02	2,036,294.00
II VI INC	902104108	IIVI	32.46	27,980.00	552,806.44	908,231.00
IMPINJ INC	453204109	PI	14.55	53,200.00	690,585.48	774,060.00
INFINERA CORP	45667G103	INFN	3.99	425,800.00	3,856,622.07	1,698,942.00
INTERSECT ENT INC	46071F103	XENT	28.18	40,200.00	585,724.09	1,132,836.00
ION GEOPHYSICAL CORP	462044207	IO	5.18	52,073.00	2,686,892.74	269,738.00
ITRON INC.	465741106	ITRI	47.29	64,100.00	3,007,538.04	3,031,289.00
ITT INC	45073V108	ITT	48.27	51,400.00	1,273,594.85	2,481,078.00
KBR INC	48242W106	KBR	15.18	206,000.00	4,512,195.06	3,127,080.00
KEYW HOLDING CORP	493723100	KEYW	6.69	319,500.00	3,040,657.88	2,137,455.00
LIVERAMP HOLDINGS INC	53815P108	RAMP	38.63	79,300.00	1,521,941.87	3,063,359.00
LUMINEX CORP DEL	55027E102	LMNX	23.11	110,200.00	2,213,299.61	2,546,722.00
LYDALL INC.	550819106	LDL	20.31	57,100.00	1,990,305.50	1,159,701.00
MACOM TECHNOLOGY SOLUTIONS	55405Y100	MTSI	14.51	179,630.00	5,480,696.13	2,606,431.00
MALLINCKRODT PLC	G5785G107	MNK	15.80	56,300.00	966,222.54	889,540.00
MANITOWOC COMPANY INC.	563571405	MTW	14.77	57,800.00	927,502.75	853,706.00
MAXWELL TECHNOLOGIES INC	577767106	MXWL	2.07	317,000.00	1,891,804.03	656,190.00
MCDERMOTT INTERNATIONAL	580037703	MDR	6.54	74,499.93	1,557,593.19	487,230.00
MELLANOX TECHONLOGIES LTD	M51363113	MLNX	92.38	81,010.00	3,546,383.99	7,483,704.00
MERCURY SYSTEMS INC	589378108	MRCY	47.29	55,100.00	588,455.97	2,605,679.00
MOLINA HEALTHCARE INC	60855R100	MOH	116.22	25,900.00	1,355,762.22	3,010,098.00
MSG NETWORKS INC	553573106	MSGN	23.56	74,800.00	1,603,850.22	1,762,288.00
NANOSTRING TECH INC	63009R109	NSTG	14.83	148,700.00	1,852,605.68	2,205,221.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			NEUBERGER BERMAN (SV)			
Portfolio: 6DG			COMMON STOCK			
Instrument: COM						
NUANCE COMMUNICATIONS	67020Y100	NUAN	13.23	370,100.00	5,821,434.78	4,896,423.00
OFFICE DEPOT INC	676220106	ODP	2.58	677,340.00	1,984,699.66	1,747,537.00
OIL STS INTL INC	678026105	OIS	14.28	54,000.00	1,368,303.18	771,120.00
ONESPAN INC	68287N100	OSPN	12.95	115,100.00	1,558,246.19	1,490,545.00
ORMAT TECHNOLOGIES INC	686688102	ORA	52.30	58,500.00	1,448,619.58	3,059,550.00
OSI SYSTEMS INC	671044105	OSIS	73.30	36,600.00	2,170,737.38	2,682,780.00
PARTY CITY HOLDCO INC	702149105	PRTY	9.98	238,200.00	2,984,070.15	2,377,236.00
PATTERSON COS INC	703395103	PDCO	19.66	83,800.00	1,964,528.47	1,647,508.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	10.35	74,700.00	1,405,934.77	773,145.00
QUANTUM CORP	747906501	QMCO	2.00	76,450.00	924,766.40	152,900.00
RAMBUS INC DEL	750917106	RMBS	7.67	318,150.00	2,529,293.04	2,440,211.00
RIBBON COMMUNICATIONS INC	762544104	RBBN	4.82	251,000.00	1,856,942.49	1,209,820.00
RTW RETAILWINDS INC	74980D100	RTW	2.83	120,400.00	542,525.79	340,732.00
RYDER SYS. INC.	783549108	R	48.15	43,100.00	1,631,911.50	2,075,265.00
SEACHANGE INTERNATIONAL	811699107	SEAC	1.26	258,000.00	1,932,955.37	325,080.00
SEAWORLD ENTERTAINMENT INC	81282V100	SEAS	22.09	99,900.00	1,426,164.78	2,206,791.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	72.09	59,400.00	1,095,633.74	4,282,146.00
STERICYCLE INC	858912108	SRCL	36.69	60,100.00	3,486,264.69	2,205,069.00
SUPERIOR ENERGY SVCS	868157108	SPN	3.35	151,300.00	1,401,210.06	506,855.00
TCF FINANCIAL CORP	872275102	TCF	19.49	206,800.00	2,755,022.88	4,030,532.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	207.07	12,400.00	398,559.05	2,567,668.00
TEMPUR SEALY INTERNATIONAL I	88023U101	TPX	41.40	47,400.00	2,280,101.19	1,962,360.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	1.68	313,000.00	2,952,288.93	525,840.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	51.09	35,300.00	1,174,862.55	1,803,477.00
TIVO CORP	88870P106	TIVO	9.41	249,170.00	4,995,375.16	2,344,690.00
TREEHOUSE FOODS INC	89469A104	THS	50.71	54,300.00	3,607,269.72	2,753,553.00
TWIN DISC INC	901476101	TWIN	14.75	58,618.00	1,301,787.45	864,616.00
UNISYS CORP.	909214306	UIS	11.63	142,500.00	1,640,826.22	1,657,275.00
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	605,162.61	605,162.67	605,162.00
VALMONT INDUSTRIES	920253101	VMI	110.95	13,700.00	1,673,923.74	1,520,015.00
VEECO INSTRUMENTS INC	922417100	VECO	7.41	237,500.00	4,358,025.51	1,759,875.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
			Market: Small Cap			
			Portfolio: 6DG			
			Instrument: COM			
			NEUBERGER BERMAN (SV)			
			COMMON STOCK			
VERINT SYS INC	92343X100	VRNT	42.31	196,253.00	7,222,171.40	8,303,464.00
VIAVI SOLUTIONS INC	925550105	VIAV	10.05	298,400.00	2,338,670.75	2,998,920.00
VISTRA ENERGY CORP	92840M102	VST	22.89	136,919.00	2,688,606.95	3,134,076.00
VISTRA ENERGY CORP TANGIBLE	92840M300	DYNC	91.21	16,600.00	1,681,637.92	1,514,086.00
COMMON STOCK TOTAL				16,379,596.54	225,337,922.14	228,610,909.00
			Instrument: REIT			
			REAL ESTATE INVESTMENT TRUST			
UNITI GROUP INC	91325V108	UNIT	15.57	116,600.00	2,852,527.84	1,815,462.00
REAL ESTATE INVESTMENT TRUST TOTAL				116,600.00	2,852,527.84	1,815,462.00
NEUBERGER BERMAN (SV) TOTAL				16,496,196.54	228,190,449.98	230,426,371.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM			FULLER THALER (SC) COMMON STOCK			
ACACIA COMMUNICATIONS INC	00401C108	ACIA	38.00	56,800.00	2,411,183.24	2,158,400.00
ACI WORLDWIDE INC	004498101	ACIW	27.67	40,500.00	658,264.41	1,120,635.00
ACTUANT CORP CL A	00508X203	ATU	20.99	24,000.00	665,627.92	503,760.00
ADTRAN INC.	00738A106	ADTN	10.74	44,000.00	763,712.81	472,560.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	18.46	183,800.00	708,181.44	3,392,948.00
AG MORTGAGE INVESTMENT	001228105	MITT	15.93	30,300.00	493,436.51	482,679.00
ALEXANDER & BALDWIN INC.	014491104	ALEX	18.38	34,632.00	878,724.13	636,536.00
ALLSCRIPTS HEALTHCARE	01988P108	MDRX	9.64	116,700.00	1,458,412.44	1,124,988.00
AMEDISYS INC	023436108	AMED	117.11	25,400.00	2,741,748.05	2,974,594.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	11.10	56,160.00	653,612.04	623,376.00
APOLLO INVESTMENT CORP	03761U502	AINV	12.40	33,333.00	791,255.56	413,329.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	53.94	9,600.00	476,626.36	517,824.00
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	58.21	25,300.00	978,162.80	1,472,713.00
ARTISAN PARTNERS ASSET	04316A108	APAM	22.11	28,740.00	824,144.21	635,441.00
ASSURED GUARANTY LTD	G0585R106	AGO	38.28	19,135.00	581,467.45	732,488.00
AVNET INC.	053807103	AVT	36.10	18,500.00	677,630.30	667,850.00
AXON ENTERPRISE INC	05464C101	AAXN	43.75	63,600.00	2,223,540.09	2,782,500.00
BEACON ROOFING SUPPLY INC	073685109	BECN	31.72	48,400.00	1,686,235.65	1,535,248.00
BIOTELEMETRY INC	090672106	BEAT	59.72	49,800.00	2,745,489.07	2,974,056.00
BJ'S RESTAURANTS INC	09180C106	BJRI	50.57	52,600.00	2,296,340.00	2,659,982.00
BLOOMIN' BRANDS INC	094235108	BLMN	17.89	12,090.00	207,531.22	216,290.00
BOINGO WIRELESS INC	09739C102	WIFI	20.57	81,400.00	2,519,831.92	1,674,398.00
BRINKS COMPANY	109696104	BCO	64.65	31,269.00	1,529,637.63	2,021,541.00
BROOKLINE BANCORP IN	11373M107	BRKL	13.82	63,600.00	898,016.72	878,952.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	10.91	99,060.00	1,455,309.97	1,080,745.00
CABOT CORP	127055101	CBT	42.94	40,720.00	1,803,912.33	1,748,517.00
CARDTRONICS PLC-A	G1991C105	CATM	26.00	28,300.00	930,168.20	735,800.00
CARGURUS INC	141788109	CARG	33.73	50,500.00	2,748,124.97	1,703,365.00
CELANESE CORP-SERIES A	150870103	CE	89.97	26,000.00	1,418,580.70	2,339,220.00
CHART INDUSTRIES INC	16115Q308	GTLS	65.03	39,200.00	2,289,721.55	2,549,176.00
CLEAN HARBORS INC	184496107	CLH	49.35	26,700.00	1,330,077.26	1,317,645.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM			FULLER THALER (SC) COMMON STOCK			
CNO FINANCIAL GROUP INC	12621E103	CNO	14.88	153,890.00	2,477,964.98	2,289,883.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	84.09	12,664.00	579,664.34	1,064,916.00
COMMERCIAL METALS CO.	201723103	CMC	16.02	71,000.00	1,185,530.68	1,137,420.00
COMMSCOPE HOLDINGS INC	20337X109	COMM	16.39	63,750.00	1,127,790.49	1,044,863.00
COOPER-STANDARD HOLDING	21676P103	CPS	62.12	16,240.00	1,144,867.65	1,008,829.00
COPART INC	217204106	CPRT	47.78	8,610.00	162,941.09	411,386.00
COVANTA HOLDING CORP.	22282E102	CVA	13.42	128,900.00	1,952,497.98	1,729,838.00
CROWN HOLDINGS INC	228368106	CCK	41.57	87,560.00	3,815,158.95	3,639,869.00
DAVE & BUSTERS	238337109	PLAY	44.56	46,600.00	2,886,353.81	2,076,496.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	61.84	17,300.00	679,938.25	1,069,832.00
DSW INC-CLASS A	23334L102	DSW	24.70	45,900.00	907,670.96	1,133,730.00
EAGLE MATERIALS INC	26969P108	EXP	61.03	13,440.00	926,898.55	820,243.00
EL PASO ELECTRIC COMPANY	283677854	EE	50.13	27,940.00	1,140,311.60	1,400,632.00
ELDORADO RESORTS INC	28470R102	ERI	36.21	85,800.00	1,875,940.91	3,106,818.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	59.28	64,600.00	2,824,963.63	3,829,488.00
ENERGIZER HOLDINGS, INC.	29272W109	ENR	45.15	35,270.00	1,526,668.89	1,592,441.00
ENOVA INTERNATIONAL INC.	29357K103	ENVA	19.46	83,900.00	2,398,874.02	1,632,694.00
ETSY INC	29786A106	ETSY	47.57	86,700.00	2,222,824.46	4,124,319.00
EZCORP INC CL A	302301106	EZPW	7.73	178,500.00	2,335,590.83	1,379,805.00
FIRST HORIZON NATIONAL	320517105	FHN	13.16	333,877.00	5,126,629.30	4,393,821.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	19.81	71,590.00	1,581,011.94	1,418,198.00
FIVE9 INC	338307101	FIVN	43.72	63,000.00	2,715,236.73	2,754,360.00
FLEXTRONICS INTL LTD	Y2573F102	FLEX	7.61	58,220.00	460,786.52	443,054.00
FNB CORP	302520101	FNB	9.84	165,995.00	2,023,942.33	1,633,391.00
FTI CONSULTING INC	302941109	FCN	66.64	39,200.00	2,651,733.38	2,612,288.00
GENTHERM INC	37253A103	THRM	39.98	35,390.00	1,054,411.25	1,414,892.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	96.14	37,100.00	2,977,122.89	3,566,794.00
GRANITE CONSTRUCTION INC	387328107	GVA	40.28	39,035.00	1,707,168.12	1,572,330.00
GRAPHIC PACKAGING HOLDING	388689101	GPK	10.64	190,600.00	2,551,558.11	2,027,984.00
GREEN DOT CORP-CLASS A	39304D102	GDOT	79.52	44,300.00	2,028,419.83	3,522,736.00
GROUPON INC	399473107	GRPN	3.20	486,200.00	2,502,791.48	1,555,840.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM			FULLER THALER (SC) COMMON STOCK			
HARSCO CORP	415864107	HSC	19.86	26,500.00	375,655.36	526,290.00
HELIX ENERGY SOLUTIONS	42330P107	HLX	5.41	290,000.00	2,292,274.21	1,568,900.00
HOPE BANCORP INC	43940T109	HOPE	11.86	162,680.00	2,139,233.68	1,929,385.00
HORTONWORKS INC	440894103	HDP	14.42	203,100.00	2,205,666.94	2,928,702.00
HYSTER-YALE MATERIALS	449172105	HY	61.96	9,900.00	526,068.11	613,404.00
INVESTORS BANCORP INC	46146L101	ISBC	10.40	394,585.00	3,893,008.58	4,103,684.00
JANUS HENDERSON GROUP PLC	G4474Y214	JHG	20.72	63,893.00	1,646,092.28	1,323,863.00
JELD-WEN HOLDING INC	47580P103	JELD	14.21	73,269.00	1,459,301.87	1,041,152.00
KEMET CORP.	488360207	KEM	17.54	116,000.00	2,459,273.38	2,034,640.00
KENNAMETAL INC	489170100	KMT	33.28	51,380.00	1,788,233.49	1,709,926.00
KEYCORP	493267108	KEY	14.78	190,125.00	2,809,187.76	2,810,048.00
KLX ENERGY SERVICES	48253L106	KLXE	23.45	20,370.00	360,798.81	477,677.00
KOPPERS HOLDINGS INC	50060P106	KOP	17.04	34,739.00	1,314,845.43	591,952.00
LIGAND PHARMACEUTICALS	53220K504	LGND	135.70	15,000.00	2,587,792.50	2,035,500.00
MATSON INC.	57686G105	MATX	32.02	45,048.00	1,352,314.13	1,442,437.00
MEDPACE HOLDINGS INC	58506Q109	MEDP	52.93	43,800.00	2,683,009.58	2,318,334.00
MILLER (HERMAN) INC	600544100	MLHR	30.25	28,775.00	855,896.19	870,444.00
MRC GLOBAL INC	55345K103	MRC	12.23	67,200.00	1,220,441.30	821,856.00
MTS SYS CORP	553777103	MTSC	40.13	22,820.00	1,038,042.51	915,767.00
NATIONAL GENERAL HLDGS	636220303	NGHC	24.21	56,300.00	1,130,455.29	1,363,023.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	45.38	49,200.00	2,453,554.80	2,232,696.00
NCR CORPORATION	62886E108	NCR	23.08	43,600.00	1,343,312.56	1,006,288.00
NOW INC	67011P100	DNOW	11.64	226,800.00	2,261,511.82	2,639,952.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	10.35	139,890.00	2,347,581.70	1,447,861.00
PBF ENERGY INC	69318G106	PBF	32.67	7,880.00	187,494.77	257,440.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	28.31	17,520.00	443,573.96	495,991.00
PH GLATFELTER CO	377316104	GLT	9.76	55,600.00	1,081,463.74	542,656.00
PLAYAGS INC	72814N104	AGS	23.00	91,700.00	2,728,136.61	2,109,100.00
POTLATCHDELTIC CORP.	737630103	PCH	31.64	11,743.00	404,810.67	371,549.00
PRESTIGE CONSUMER	74112D101	PBH	30.88	29,580.00	984,424.93	913,430.00
PURE STORAGE INC - CLASS A	74624M102	PSTG	16.08	107,000.00	2,555,874.96	1,720,560.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM			FULLER THALER (SC) COMMON STOCK			
QUIDEL CORP	74838J101	QDEL	48.82	59,700.00	3,612,241.73	2,914,554.00
RANGE RES CORP	75281A109	RRC	9.57	82,300.00	1,089,665.31	787,611.00
RAYONIER INC.	754907103	RYN	27.69	44,700.00	1,117,576.66	1,237,743.00
RH	74967X103	RH	119.82	17,400.00	2,505,960.18	2,084,868.00
ROKU INC	77543R102	ROKU	30.64	43,900.00	2,503,204.57	1,345,096.00
RYMAN HOSPITALITY PROPERTIES	78377T107	RHP	66.69	9,900.00	455,848.83	660,231.00
SAREPTA THERAPEUTICS INC	803607100	SRPT	109.13	44,300.00	2,185,313.94	4,834,459.00
SENDGRID INC	816883102	SEND	43.17	89,400.00	2,615,845.83	3,859,398.00
SIMMONS 1ST NATL COR	828730200	SFNC	24.13	23,910.00	610,094.62	576,948.00
SKYWEST INC	830879102	SKYW	44.47	44,731.00	2,582,395.68	1,989,188.00
SOTHEBY'S	835898107	BID	39.74	12,200.00	291,022.13	484,828.00
SPIRIT AIRLINES INC	848577102	SAVE	57.92	40,725.00	2,470,626.92	2,358,792.00
SPROUTS FARMERS MARKET INC	85208M102	SFM	23.51	16,690.00	335,414.18	392,382.00
STAAR SURGICAL CO	852312305	STAA	31.91	108,500.00	2,259,488.97	3,462,235.00
STEELCASE INC	858155203	SCS	14.83	148,000.00	2,773,080.69	2,194,840.00
SYKES ENTERPRISES	871237103	SYKE	24.73	35,800.00	715,392.54	885,334.00
TAKE-TWO INTERACTIVE	874054109	TTWO	102.94	22,800.00	641,079.25	2,347,032.00
TCF FINANCIAL CORP	872275102	TCF	19.49	56,480.00	940,472.05	1,100,795.00
TENNECO INC.	880349105	TEN	27.39	66,500.00	2,717,077.77	1,821,434.60
TEREX CORP	880779103	TEX	27.57	47,287.00	1,370,333.65	1,303,703.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	1.68	128,900.00	854,858.71	216,552.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	51.09	23,980.00	1,452,755.95	1,225,138.00
THE BANCORP INC	05969A105	TBBK	7.96	37,775.00	368,238.01	300,689.00
TRI POINTE HOMES INC	87265H109	TPH	10.93	94,160.00	1,193,014.41	1,029,169.00
TRINSEO SA	L9340P101	TSE	45.78	19,400.00	908,558.18	888,132.00
TUPPERWARE BRANDS CORP	899896104	TUP	31.57	29,300.00	1,552,650.54	925,001.00
UNITED BANKSHARES INC.	909907107	UBSI	31.11	41,320.00	1,410,184.85	1,285,465.00
US SILICA HOLDINGS INC	90346E103	SLCA	10.18	46,101.00	1,199,573.46	469,308.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	4,397,403.29	4,397,403.32	4,397,404.00
VERINT SYS INC	92343X100	VRNT	42.31	21,280.00	749,616.86	900,357.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	18.08	27,900.00	544,256.23	504,432.00

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER THALER (SC)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
			Market: Small Cap			
			Portfolio: 6FC			
			Instrument: COM		FULLER THALER (SC) COMMON STOCK	
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	857.69	1,474.00	979,830.99	1,264,235.00
WILEY JOHN & SONS IN	968223206	JW.A	46.97	12,900.00	584,215.26	605,913.00
WORLD WRESTLING ENTM	98156Q108	WWE	74.72	66,400.00	1,711,000.42	4,961,408.00
WPX ENERGY INC	98212B103	WPX	11.35	112,500.00	856,065.35	1,276,875.00
WRIGHT MEDICAL GROUP NV	N96617118	WMGI	27.22	84,700.00	2,544,328.71	2,305,534.00
COMMON STOCK TOTAL				13,109,923.29	207,425,989.57	209,918,336.60
			Instrument: ICOM		INTERNATIONAL COMMON STOCKS	
CIVEO CORP	17878Y108	CVEO	1.43	50,900.00	359,580.95	72,787.00
INTERNATIONAL COMMON STOCKS TOTAL				50,900.00	359,580.95	72,787.00
			Instrument: REIT		REAL ESTATE INVESTMENT TRUST	
BRIXMOR PROPERTY GROUP INC	11120U105	BRX	14.69	171,340.00	2,820,041.91	2,516,985.00
CHATHAM LODGING TRUST	16208T102	CLDT	17.68	52,100.00	1,049,032.82	921,128.00
COLONY CAPITAL INC	19626G108	CLNY	4.68	389,394.00	4,015,598.67	1,822,364.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	6.23	124,500.00	1,588,644.05	775,635.00
KITE REALTY GROUP TRUST	49803T300	KRG	14.09	41,725.00	614,090.68	587,905.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	10.85	48,310.00	561,527.47	524,164.00
REAL ESTATE INVESTMENT TRUST TOTAL				827,369.00	10,648,935.60	7,148,181.00
FULLER THALER (SC) TOTAL				13,988,192.29	218,434,506.12	217,139,304.60

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT						
Instrument: COM			FULLER & THALER (MC) COMMON STOCK			
ACACIA	003881307	ACTG	2.98	333,100.00	1,551,569.85	992,638.00
ACCURAY INC	004397105	ARRAY	3.41	373,500.00	1,759,860.26	1,273,635.00
ANTARES PHARMA INC	036642106	ATRS	2.72	404,000.00	394,651.05	1,098,880.00
AQUANTIA CORP	03842Q108	AQ	8.77	145,300.00	1,790,333.72	1,274,281.00
BARNES & NOBLE INC.	067774109	BKS	7.09	363,600.00	2,411,516.56	2,577,924.00
BOOT BARN HOLDINGS INC	099406100	BOOT	17.03	208,600.00	1,936,888.38	3,552,458.00
BRIDGEPOINT EDUCATION INC	10807M105	BPI	7.01	194,000.00	1,655,684.39	1,359,940.00
CALIX INC	13100M509	CALX	9.75	173,000.00	1,673,983.04	1,686,750.00
CARRIAGE SERVICES INC-CL A	143905107	CSV	15.50	98,300.00	1,660,777.43	1,523,650.00
CLEAN ENERGY FUELS CORP	184499101	CLNE	1.72	539,000.00	1,848,204.54	927,080.00
COMSTOCK RESOURCES INC	205768302	CRK	4.53	208,000.00	1,874,484.98	942,240.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	24.34	56,859.00	774,169.32	1,383,948.00
CORBUS PHARMACEUTICALS	21833P103	CRBP	5.84	205,100.00	1,458,527.63	1,197,784.00
CROSS COUNTRY HEALTHCARE	227483104	CCRN	7.33	192,800.00	1,755,374.97	1,413,224.00
ENERGY RECOVERY INC	29270J100	ERII	6.73	217,800.00	1,795,561.32	1,465,794.00
EVERI HOLDINGS INC	30034T103	EVRI	5.15	333,511.00	1,275,491.62	1,717,582.00
EVINE LIVE INC	300487105	EVLV	0.40	362,100.00	1,205,844.41	144,442.00
EXANTAS CAPITAL CORP	30068N105	XAN	10.02	192,100.00	1,820,266.50	1,924,842.00
FLOTEK INDUSTRIES INC	343389102	FTK	1.09	553,100.00	1,934,148.44	602,879.00
FLUIDIGM CORP	34385P108	FLDM	8.62	170,488.00	1,152,667.91	1,469,607.00
FRESHPET INC	358039105	FRPT	32.16	75,300.00	896,509.68	2,421,648.00
GAIN CAPITAL HOLDINGS INC	36268W100	GCAP	6.16	254,900.00	1,926,904.51	1,570,184.00
GLOBAL EAGLE ENTERTAINMENT	37951D102	ENT	2.23	651,500.00	1,607,095.68	1,452,845.00
GREAT LAKES DREDGE & DOCK	390607109	GLDD	6.62	262,690.00	1,169,050.30	1,739,008.00
HERITAGE INSURANCE HOLDINGS	42727J102	HRTG	14.72	147,912.00	1,831,635.08	2,177,265.00
IMMERSION CORPORATION	452521107	IMMR	8.96	163,500.00	1,424,200.68	1,464,960.00
INTERNAP CORP	45885A409	INAP	4.15	211,300.00	1,506,242.50	876,895.00
INTREPID POTASH INC	46121Y102	IPI	2.60	746,000.00	1,250,869.61	1,939,600.00
KEYW HOLDING CORP	493723100	KEYW	6.69	217,800.00	1,714,134.10	1,457,082.00
KINDRED BIOSCIENCES INC	494577109	KIN	10.95	122,109.00	1,591,657.75	1,337,094.00
LIMELIGHT NETWORKS INC	53261M104	LLNW	2.34	486,700.00	1,129,779.18	1,138,878.00

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER & THALER (MC)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			FULLER & THALER (MC)			
Portfolio: 6FT			COMMON STOCK			
Instrument: COM						
LIMONEIRA CO	532746104	LMNR	19.55	55,200.00	1,177,429.72	1,079,160.00
LINDBLAD EXPEDITIONS HOLDING	535219109	LIND	13.46	103,541.00	997,012.31	1,393,662.00
MAXWELL TECHNOLOGIES INC	577767106	MXWL	2.07	536,169.00	2,525,672.83	1,109,870.00
MITEK SYSTEMS INC	606710200	MITK	10.81	199,200.00	1,679,040.81	2,153,352.00
NATURAL GROCERS BY VITAMIN C	63888U108	NGVC	15.33	209,455.00	1,699,039.72	3,210,945.00
NEOPHOTONICS CORP	64051T100	NPTN	6.48	229,800.00	1,872,773.30	1,489,104.00
ON DECK CAPITAL INC	682163100	ONDK	5.90	208,700.00	1,760,050.35	1,231,330.00
PACIFIC ETHANOL INC	69423U305	PEIX	0.86	728,397.00	1,993,189.45	627,150.00
PDL BIOPHARMA INC.	69329Y104	PDLI	2.90	947,000.00	2,066,915.71	2,746,300.00
PIXELWORKS INC	72581M305	PXLW	2.90	287,700.00	1,095,421.06	834,330.00
QUANTENNA COMMUNICATIONS	74766D100	QTNA	14.35	117,800.00	1,889,898.01	1,690,430.00
REALNETWORKS INC	75605L708	RNWK	2.31	326,700.00	1,876,494.95	754,677.00
RIBBON COMMUNICATIONS INC	762544104	RBBN	4.82	248,500.00	1,688,211.35	1,197,770.00
RIGEL PHARMACEUTICALS INC	766559603	RIGL	2.30	551,200.00	1,770,902.55	1,267,760.00
T2 BIOSYSTEMS INC	89853L104	TTOO	3.01	297,600.00	1,128,040.18	895,776.00
TELENAV INC	879455103	TNAV	4.06	278,800.00	1,746,400.97	1,131,928.00
THE LOVESAC CO	54738L109	LOVE	22.94	61,200.00	1,489,583.41	1,403,928.00
THE RUBICON PROJECT INC	78112V102	RUBI	3.73	565,600.00	1,249,651.82	2,109,688.00
THE TILE SHOP HOLDINGS INC	88677Q109	TTS	5.48	258,200.00	2,427,269.08	1,414,936.00
TITAN INT'L INC.	88830M102	TWI	4.66	265,100.00	1,444,438.17	1,235,366.00
TUESDAY MORNING CORP	899035505	TUES	1.70	474,100.00	1,645,166.71	805,970.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	270,741.99	270,741.99	270,742.00
USA TRUCK INC	902925106	USAK	14.97	94,600.00	842,808.56	1,416,162.00
VERA BRADLEY INC	92335C106	VRA	8.57	183,800.00	1,758,393.79	1,575,166.00
VERACYTE INC	92337F107	VCYT	12.58	116,800.00	1,426,295.23	1,469,344.00
VERASTEM INC	92337C104	VSTM	3.36	290,077.00	2,139,653.70	974,659.00
VERSO CORP	92531L207	VRS	22.40	236,362.00	1,679,142.51	5,294,509.00
W&T OFFSHORE INC	92922P106	WTI	4.12	515,400.00	1,672,958.58	2,123,448.00
WAITR HOLDINGS INC	930752100	WTRH	11.15	141,140.00	1,643,684.66	1,573,711.00
COMMON STOCK TOTAL				17,462,851.99	94,434,366.87	90,586,210.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT						
Instrument: REIT						
FULLER & THALER (MC) REAL ESTATE INVESTMENT TRUST						
DRIVE SHACK INC	262077100	DS	3.92	372,500.00	1,413,683.38	1,460,200.00
INVESTORS REAL ESTATE TRUST	461730509	IRET	49.07	35,230.00	1,924,413.50	1,728,736.00
REAL ESTATE INVESTMENT TRUST TOTAL				407,730.00	3,338,096.88	3,188,936.00
FULLER & THALER (MC) TOTAL				17,870,581.99	97,772,463.75	93,775,146.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			WEATHERBIE CAPITAL (SG)			
Portfolio: 6MA			COMMON STOCK			
Instrument: COM						
2U INC	90214J101	TWOU	49.72	100,420.00	5,596,690.91	4,992,882.00
ACADIA PHARMACEUTICALS INC	004225108	ACAD	16.17	266,055.00	7,068,598.66	4,302,109.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	15.58	130,303.00	3,250,344.66	2,030,121.00
ALTAIR ENGINEERING INC - A	021369103	ALTR	27.58	103,617.00	3,719,717.36	2,857,757.00
AVALARA INC	05338G106	AVLR	31.15	115,863.00	4,250,036.46	3,609,132.00
AXOS FINANCIAL INC	05465C100	AX	25.18	148,273.00	4,024,074.75	3,733,514.00
CANADA GOOSE HOLDINGS INC	135086106	GOOS	43.72	178,804.00	5,710,306.83	7,817,311.00
CARE.COM INC	141633107	CRCM	19.31	71,876.00	1,415,306.14	1,387,926.00
CHEGG INC	163092109	CHGG	28.42	614,977.00	7,901,547.16	17,477,646.00
DIPLOMAT PHARMACY INC	25456K101	DPLO	13.46	117,113.00	2,116,858.93	1,576,341.00
EBIX INC	278715206	EBIX	42.56	110,880.00	6,821,205.98	4,719,053.00
EPAM SYSTEMS INC	29414B104	EPAM	116.01	70,424.00	5,271,801.85	8,169,888.00
EVENTBRITE INC-CLASS A	29975E109	EB	27.81	32,498.00	1,196,403.47	903,769.00
EVERBRIDGE INC	29978A104	EVBG	56.76	227,054.00	4,634,420.66	12,887,585.00
FIRSTSERVICE CORP PFDS	33767E103	FSV	68.48	260,746.00	10,411,960.83	17,855,886.00
GLAUKOS CORP	377322102	GKOS	56.17	24,102.00	1,237,753.01	1,353,809.00
GLOBANT SA	L44385109	GLOB	56.32	112,204.00	4,370,736.92	6,319,329.00
GTT COMMUNICATIONS INC	362393100	GTT	23.66	23,098.00	625,628.88	546,499.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	20.42	5,937.00	156,127.53	121,234.00
HEICO CORP	422806109	HEI	77.48	132,212.00	4,840,656.19	10,243,786.00
HUBSPOT INC	443573100	HUBS	125.73	39,321.00	2,242,284.14	4,943,829.00
IMPINJ INC	453204109	PI	14.55	25,432.00	736,606.38	370,036.00
INDEPENDENT BANK GROUP INC	45384B106	IBTX	45.77	107,175.00	6,525,562.32	4,905,400.00
INSULET CORP	45784P101	PODD	79.32	170,038.00	8,670,354.43	13,487,414.00
KRATOS DEFENSE & SECURITY	50077B207	KTOS	14.09	277,511.00	3,181,949.62	3,910,130.00
LINDBLAD EXPEDITIONS HOLDING	535219109	LIND	13.46	115,453.00	1,736,513.29	1,553,997.00
MIDDLEBY CORP	596278101	MIDD	102.73	73,129.00	7,523,610.63	7,512,542.00
NEVRO CORP	64157F103	NVRO	38.89	128,224.00	5,708,197.04	4,986,631.00
NLIGHT INC	65487K100	LASR	17.78	73,922.00	1,681,247.35	1,314,333.00
NOVANTA INC	67000B104	NOVT	63.00	54,044.00	3,278,694.95	3,404,772.00
OLLIES BARGAIN OUTLET	681116109	OLLI	66.51	95,316.00	3,389,243.96	6,339,467.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			WEATHERBIE CAPITAL (SG)			
Portfolio: 6MA			COMMON STOCK			
Instrument: COM						
PAYLOCITY HOLDING CORP	70438V106	PCTY	60.21	195,944.00	7,365,810.85	11,797,788.00
PETIQ INC	71639T106	PETQ	23.47	157,785.00	4,186,555.42	3,703,214.00
PLANET FITNESS INC-CL A	72703H101	PLNT	53.62	126,296.00	2,751,838.56	6,771,992.00
PORTOLA PHARMACEUTICALS INC	737010108	PTLA	19.52	332,627.00	9,918,716.36	6,492,879.00
PUMA BIOTECHNOLOGY INC	74587V107	PBYI	20.35	203,850.00	11,641,223.71	4,148,347.00
REALPAGE INC	75606N109	RP	48.19	10,125.00	218,845.37	487,924.00
SIGNATURE BANK	82669G104	SBNY	102.81	49,723.00	5,418,860.38	5,112,022.00
SITEONE LANDSCAPE SUPPLY INC	82982L103	SITE	55.27	136,822.00	6,907,021.67	7,562,152.00
SOLARIS OILFIELD	83418M103	SOI	12.09	218,656.00	4,482,063.97	2,643,551.00
SPS COMMERCE INC	78463M107	SPSC	82.38	59,827.00	4,165,353.68	4,928,548.00
STAMPS COM INC	852857200	STMP	155.64	73,473.00	10,801,476.85	11,435,338.00
TRADE DESK INC/THE -CLASS A	88339J105	TTD	116.06	93,713.00	5,309,538.14	10,876,331.00
U S PHYSICAL THERAPY	90337L108	USPH	102.35	36,025.00	2,844,902.97	3,687,159.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	244.87	25,906.00	4,324,537.84	6,343,602.00
ULTRAGENYX PHARMACEUTICAL	90400D108	RARE	43.48	49,832.00	3,231,156.74	2,166,695.00
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	10,590,511.33	10,590,511.36	10,590,511.00
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	79.43	17,797.00	2,255,793.63	1,413,616.00
WAGeworks INC	930427109	WAGE	27.16	85,701.00	4,474,618.99	2,327,639.00
WAYFAIR INC-CLASS A	94419L101	W	90.08	156,836.00	10,416,421.72	14,127,787.00
XPO LOGISTICS INC	983793100	XPO	57.04	148,162.00	8,630,473.11	8,451,160.00
COMMON STOCK TOTAL				16,775,632.33	249,230,162.61	290,702,383.00
WEATHERBIE CAPITAL (SG) TOTAL				16,775,632.33	249,230,162.61	290,702,383.00
Small Cap TOTAL				77,986,471.43	1,002,942,924.31	1,068,260,182.60
TOTAL				97,240,274.36	1,837,505,120.42	1,973,811,171.60
DOMESTIC EQUITIES - without TFA TOTAL				365,794,106.27	13,368,391,125.57	18,764,865,766.43

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - TFA						
Market: Portfolio: TFA Instrument: FUT						
TOTAL FUND ALLOCATION PORTFOLIO EQUITY FUTURES CONTRACTS						
S&P 500 EMINI FUTURES MAR19	ESH9	ESH9	2,505.20	11,850.00	0.00	1,484,331,000.00
EQUITY FUTURES CONTRACTS TOTAL				11,850.00	0.00	1,484,331,000.00
TOTAL				11,850.00	0.00	1,484,331,000.00
DOMESTIC EQUITIES - TFA TOTAL				11,850.00	0.00	1,484,331,000.00
DOMESTIC EQUITIES TOTAL				365,805,956.27	13,368,391,125.57	20,249,196,766.43

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
1 800 FLOWERS COM	68243Q106	FLWS	12.23	47,000.00	210,271.98	574,810.00
1ST CONSTITUTION BANCORP	31986N102	FCCY	19.93	2,100.00	46,320.54	41,853.00
1ST SOURCE CORP	336901103	SRCE	40.34	15,900.00	241,828.42	641,406.00
2U INC	90214J101	TWOU	49.72	106,220.00	6,057,042.13	5,281,258.00
3M COMPANY	88579Y101	MMM	190.54	296,660.00	22,246,265.40	56,525,597.00
8X8 INC	282914100	EGHT	18.04	53,400.00	390,404.99	963,336.00
AARON'S INC.	002535300	AAN	42.05	31,000.00	815,764.14	1,303,550.00
ABBOTT LABORATORIES	002824100	ABT	72.33	1,089,856.00	31,383,259.49	78,829,285.00
ABBVIE INC.	00287Y109	ABBV	92.19	729,835.00	20,787,153.96	67,283,489.00
ABERCROMBIE & FITCH CO	002896207	ANF	20.05	44,900.00	810,638.38	900,245.00
ABIOMED INC	003654100	ABMD	325.04	53,286.00	9,451,628.68	17,320,081.00
ABRAXAS PETROLEUM CORP	003830106	AXAS	1.09	176,900.00	470,025.72	192,821.00
ACACIA COMMUNICATIONS INC	00401C108	ACIA	38.00	124,900.00	4,591,317.96	4,746,200.00
ACACIA	003881307	ACTG	2.98	333,100.00	1,551,569.85	992,638.00
ACADIA HEALTHCARE CO INC	00404A109	ACHC	25.71	115,361.00	4,113,368.66	2,965,931.00
ACADIA PHARMACEUTICALS INC	004225108	ACAD	16.17	266,055.00	7,068,598.66	4,302,109.00
ACCENTURE PLC	G1151C101	ACN	141.01	292,304.00	14,958,752.29	41,217,787.00
ACCESS NATIONAL CORP	004337101	ANCX	21.33	5,400.00	120,837.59	115,182.00
ACCO BRANDS CORP	00081T108	ACCO	6.78	102,100.00	709,682.93	692,238.00
ACCURAY INC	004397105	ARRAY	3.41	870,220.00	4,751,681.39	2,967,450.00
ACI WORLDWIDE INC	004498101	ACIW	27.67	52,900.00	945,171.08	1,463,743.00
ACM RESEARCH INC - CLASS A	00108J109	ACMR	10.88	2,400.00	30,934.53	26,112.00
ACNB CORP	000868109	ACNB	39.25	5,900.00	162,980.15	231,575.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	15.58	172,403.00	4,189,139.87	2,686,039.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	46.57	438,443.00	18,406,164.63	20,418,290.00
ACTUANT CORP CL A	00508X203	ATU	20.99	131,925.00	3,388,533.57	2,769,106.00
ACUITY BRANDS INC	00508Y102	AYI	114.95	125,900.00	14,987,823.65	14,472,205.00
ADAMS RESOURCES & ENERGY	006351308	AE	38.71	9,700.00	422,494.28	375,487.00
ADDUS HOMECARE CORP	006739106	ADUS	67.88	10,000.00	336,257.58	678,800.00
ADMA BIOLOGICS INC	000899104	ADMA	2.39	400.00	2,012.91	956.00
ADOBE SYSTEMS INC.	00724F101	ADBE	226.24	618,264.00	31,333,538.91	139,876,047.00
ADTALEM GLOBAL EDUCATION INC	00737L103	ATGE	47.32	22,800.00	516,935.79	1,078,896.00
ADTRAN INC.	00738A106	ADTN	10.74	44,000.00	763,712.81	472,560.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ADVANCE AUTO PARTS INC	00751Y106	AAP	157.46	11,062.00	1,792,297.40	1,741,822.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	18.46	214,646.00	1,374,771.68	3,962,365.00
ADVANSIX INC	00773T101	ASIX	24.34	28,900.00	1,068,999.91	703,426.00
AECOM	00766T100	ACM	26.50	1,342,258.00	42,758,723.56	35,569,837.00
AEGLEA BIOTHERAPEUTICS INC	00773J103	AGLE	7.49	4,800.00	51,145.82	35,952.00
AEROHIVE NETWORKS INC	007786106	HIVE	3.26	157,200.00	599,345.14	512,472.00
AEROJET ROCKETDYNE	007800105	AJRD	35.23	5,300.00	185,295.40	186,719.00
AEROVIRONMENT INC	008073108	AVAV	67.95	200.00	21,880.00	13,590.00
AES CORP	00130H105	AES	14.46	155,762.00	2,274,934.56	2,252,319.00
AFLAC INC	001055102	AFL	45.56	435,945.00	9,174,554.02	19,861,654.00
AG MORTGAGE INVESTMENT	001228105	MITT	15.93	38,300.00	648,093.51	610,119.00
AGNC INVESTMENT CORP	00123Q104	AGNC	17.54	86,038.00	1,637,899.08	1,509,107.00
AGROFRESH SOLUTIONS INC	00856G109	AGFS	3.79	49,900.00	357,569.39	189,121.00
AIR LEASE CORP	00912X302	AL	30.21	1,101,851.00	30,940,622.53	33,286,919.00
AIR PROD. & CHEM.	009158106	APD	160.05	134,885.00	15,316,933.22	21,588,344.00
AIRCASTLE LTD	G0129K104	AYR	17.24	43,700.00	941,156.62	753,388.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	61.08	526,412.00	38,278,655.29	32,153,245.00
AKCEA THERAPEUTICS INC	00972L107	AKCA	30.14	14,700.00	376,299.19	443,058.00
AKEBIA THERAPEUTICS INC	00972D105	AKBA	5.53	42,800.00	526,458.48	236,684.00
ALASKA AIRGROUP INC	011659109	ALK	60.85	604,831.00	37,882,052.68	36,803,966.00
ALBANY INTL CL-A	012348108	AIN	62.43	300.00	19,862.67	18,729.00
ALBEMARLE CORP	012653101	ALB	77.07	3,121.00	243,208.92	240,535.00
ALBIREO PHARMA INC	01345P106	ALBO	24.53	2,700.00	94,682.21	66,231.00
ALDEYRA THERAPEUTICS INC	01438T106	ALDX	8.30	38,800.00	332,064.08	322,040.00
ALEXANDER & BALDWIN INC.	014491104	ALEX	18.38	53,032.00	1,267,893.25	974,728.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	97.36	589,777.00	79,724,472.06	57,420,688.00
ALIGN TECHNOLOGY INC	016255101	ALGN	209.43	46,610.00	7,241,129.57	9,761,532.00
ALIMCO FINANCIAL CORP	01626K206	ALMC	8.00	8,720.00	520,781.83	69,760.00
ALLAKOS INC	01671P100	ALLK	52.27	2,400.00	110,242.32	125,448.00
ALLEGHANY CORP DEL	017175100	Y	623.32	840.00	495,604.32	523,589.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	21.77	12,200.00	298,719.75	265,594.00
ALLENA PHARMACEUTICALS INC	018119107	ALNA	5.45	1,500.00	21,635.10	8,175.00
ALLERGAN PLC	G0177J108	AGN	133.66	726,911.00	139,396,859.68	97,158,924.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ALLETE INC.	018522300	ALE	76.22	7,600.00	470,403.28	579,272.00
ALLIANCE DATA SYSTEM	018581108	ADS	150.08	55,000.00	13,041,571.04	8,254,400.00
ALLIANT ENERGY CORPORATION	018802108	LNT	42.25	42,502.00	1,793,999.23	1,795,710.00
ALLIED MOTION TECHNOLOGIES	019330109	AMOT	44.69	7,900.00	201,402.53	353,051.00
ALLOGENE THERAPEUTICS INC	019770106	ALLO	26.93	5,800.00	147,993.38	156,194.00
ALLSCRIPTS HEALTHCARE	01988P108	MDRX	9.64	478,800.00	5,287,925.95	4,615,632.00
ALLSTATE CORP	020002101	ALL	82.63	239,837.00	12,143,798.66	19,817,732.00
ALLY FINANCIAL INC	02005N100	ALLY	22.66	30,852.00	815,987.24	699,106.00
ALPHA & OMEGA	G6331P104	AOSL	10.19	53,400.00	622,701.37	544,146.00
ALPHABET INC	02079K305	GOOGL	1,044.96	237,981.00	88,140,624.09	248,680,626.00
ALPHABET INC CL C	02079K107	GOOG	1,035.61	228,311.00	85,217,492.26	236,441,155.00
ALTA MESA RESOURCES INC	02133L109	AMR	1.00	28,100.00	200,900.95	28,100.00
ALTAIR ENGINEERING INC - A	021369103	ALTR	27.58	126,317.00	4,697,824.04	3,483,823.00
ALTERYX INC-CLASS A	02156B103	AYX	59.47	16,500.00	391,963.34	981,255.00
ALTRIA GROUP INC	02209S103	MO	49.39	1,160,052.00	27,599,219.36	57,294,968.00
AMAG PHARMACEUTICALS INC	00163U106	AMAG	15.19	39,500.00	905,551.34	600,005.00
AMALGAMATED BK OF NEW	022663108	AMAL	19.50	2,800.00	54,046.44	54,600.00
AMAZON.COM INC	023135106	AMZN	1,501.97	294,983.00	88,986,568.13	443,055,617.00
AMC ENTERTAINMENT HLDS-CL A	00165C104	AMC	12.28	49,400.00	977,274.36	606,632.00
AMC NETWORKS INC	00164V103	AMCX	54.88	5,071.00	328,230.61	278,296.00
AMDOCS LIMITED	G02602103	DOX	58.58	14,656.00	905,217.23	858,548.00
AMEDISYS INC	023436108	AMED	117.11	36,900.00	3,370,444.07	4,321,359.00
AMERCO	023586100	UHAL	328.11	1,329.00	471,947.24	436,058.00
AMEREN CORP.	023608102	AEE	65.23	53,791.00	3,339,715.97	3,508,787.00
AMERESCO INC-CLASS A	02361E108	AMRC	14.10	38,900.00	278,842.21	548,490.00
AMERICAN AIRLINES GROUP INC	02376R102	AAL	32.11	176,000.00	7,391,808.40	5,651,360.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	11.10	56,160.00	653,612.04	623,376.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	19.33	67,700.00	1,287,218.20	1,308,641.00
AMERICAN ELECTRIC POWER	025537101	AEP	74.74	357,632.00	16,020,248.35	26,729,415.00
AMERICAN EQUITY INVESTMENT	025676206	AEL	27.94	154,375.00	2,599,847.30	4,313,238.00
AMERICAN EXPRESS CO.	025816109	AXP	95.32	787,787.00	46,724,703.10	75,091,857.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	90.53	27,599.00	2,364,298.64	2,498,538.00
AMERICAN INTL GROUP	026874784	AIG	39.41	393,080.00	15,341,912.75	15,491,283.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMERICAN NATL BANKSHARES	027745108	AMNB	29.31	16,200.00	365,667.32	474,822.00
AMERICAN NATL INS CO	028591105	ANAT	127.24	5,620.00	683,148.73	715,089.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	28.46	21,700.00	551,012.68	617,582.00
AMERICAN RENAL ASSOCIATES	029227105	ARA	11.52	31,800.00	611,099.96	366,336.00
AMERICAN SOFTWARE INC-CLASS	029683109	AMSWA	10.45	58,000.00	592,341.89	606,100.00
AMERICAN STATES WATER CO.	029899101	AWR	67.04	39,300.00	1,702,792.85	2,634,672.00
AMERICAN TOWER CORP	03027X100	AMT	158.19	374,343.00	27,140,075.49	59,217,320.00
AMERICAN VANGUARD CORP	030371108	AVD	15.19	38,100.00	618,323.21	578,739.00
AMERICAN WATER WORKS CO INC	030420103	AWK	90.77	42,300.00	3,102,409.71	3,839,571.00
AMERICOLD REALTY TRUST	03064D108	COLD	25.54	23,200.00	473,539.78	592,528.00
AMERIS BANCORP	03076K108	ABCB	31.67	200.00	11,588.00	6,334.00
AMERISOURCEBERGEN CORP	03073E105	ABC	74.40	4,536.00	412,317.45	337,478.00
AMES NATIONAL CORP	031001100	ATLO	25.42	2,700.00	78,484.33	68,634.00
AMETEK INC.	031100100	AME	67.70	327,549.00	22,294,412.94	22,175,067.00
AMGEN INC	031162100	AMGN	194.67	294,962.00	13,790,171.11	57,420,253.00
AMICUS THERAPEUTICS INC	03152W109	FOLD	9.58	3,900.00	53,483.96	37,362.00
AMKOR TECHNOLOGY INC	031652100	AMKR	6.56	106,400.00	971,762.48	697,984.00
AMN HEALTHCARE SERVICES INC	001744101	AMN	56.66	3,600.00	199,269.68	203,976.00
AMNEAL PHARMACEUTICALS INC	03168L105	AMRX	13.53	223,800.00	3,127,805.43	3,028,014.00
AMPHASTAR PHARMACEUTICALS	03209R103	AMPH	19.90	29,700.00	591,098.23	591,030.00
AMPHENOL CORP-CL A	032095101	APH	81.02	773,879.00	36,113,675.72	62,699,677.00
ANADARKO PETROLEUM CORP	032511107	APC	43.84	253,308.00	10,069,805.67	11,105,022.00
ANALOG DEVICES	032654105	ADI	85.83	4,704.00	459,668.14	403,744.00
ANAPLAN INC	03272L108	PLAN	26.54	4,900.00	125,529.18	130,046.00
ANDERSONS INC/THE	034164103	ANDE	29.89	103,600.00	4,538,823.85	3,096,604.00
ANGIODYNAMICS INC	03475V101	ANGO	20.13	34,200.00	520,251.85	688,446.00
ANI PHARMACEUTICALS INC	00182C103	ANIP	45.02	12,000.00	746,641.55	540,240.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	54.31	16,800.00	1,075,571.18	912,408.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	9.82	108,922.00	1,184,610.23	1,069,614.00
ANSYS INC	03662Q105	ANSS	142.94	11,376.00	1,607,238.99	1,626,086.00
ANTARES PHARMA INC	036642106	ATRS	2.72	404,000.00	394,651.05	1,098,880.00
ANTHEM INC.	036752103	ANTM	262.63	377,029.00	70,681,908.96	99,019,126.00
ANWORTH MORTGAGE ASS	037347101	ANH	4.04	28,100.00	160,004.66	113,524.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AON PLC	G0408V102	AON	145.36	134,888.00	14,976,972.89	19,607,319.00
APACHE CORP.	037411105	APA	26.25	270,000.00	20,471,133.81	7,087,500.00
APERGY CORP	03755L104	APY	27.08	101,800.00	3,129,647.33	2,756,744.00
APOLLO INVESTMENT CORP	03761U502	AINV	12.40	33,333.00	791,255.56	413,329.00
APOLLO MEDICAL HOLDINGS INC	03763A207	AMEH	19.85	7,200.00	145,211.58	142,920.00
APPFOLIO INC - A	03783C100	APPF	59.22	11,800.00	364,048.05	698,796.00
APPLE INC.	037833100	AAPL	157.74	3,356,394.00	100,155,695.61	529,437,590.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	53.94	68,100.00	4,863,150.93	3,673,314.00
APPLIED MATERIALS INC.	038222105	AMAT	32.74	784,119.00	27,863,510.06	25,672,056.00
APTAR GROUP INC.	038336103	ATR	94.07	10,585.00	1,043,378.60	995,731.00
APTINYX INC	03836N103	APTX	16.54	3,800.00	109,541.46	62,852.00
APTIV PLC	G6095L109	APTV	61.57	508,830.00	33,959,119.95	31,328,663.00
AQUA AMERICA INC	03836W103	WTR	34.19	61,316.00	2,066,724.29	2,096,394.00
AQUANTIA CORP	03842Q108	AQ	8.77	145,300.00	1,790,333.72	1,274,281.00
AQUESTIVE THERAPEUTICS INC	03843E104	AQST	6.30	1,500.00	25,585.20	9,450.00
ARATANA THERAPEUTICS INC	03874P101	PETX	6.13	400.00	6,559.24	2,452.00
ARBUTUS BIOPHARMA CORP	03879J100	ABUS	3.83	10,300.00	70,092.34	39,449.00
ARCBEST CORP	03937C105	ARCB	34.26	19,300.00	420,125.90	661,218.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	26.72	80,242.00	2,142,155.22	2,144,066.00
ARCH COAL INC - A	039380407	ARCH	82.99	3,800.00	333,423.72	315,362.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	40.97	56,144.00	2,602,305.71	2,300,220.00
ARCOSA INC	039653100	ACA	27.69	10,633.00	295,913.76	294,428.00
ARENA PHARMACEUTICALS INC	040047607	ARNA	38.95	500.00	19,226.00	19,475.00
ARES COMMERCIAL REAL ESTATE	04013V108	ACRE	13.04	7,200.00	85,620.95	93,888.00
ARGO GROUP INTL HOLDINGS	G0464B107	ARGO	67.25	115,024.00	3,760,094.48	7,735,364.00
ARISTA NETWORKS INC	040413106	ANET	210.70	49,815.00	6,856,099.97	10,496,021.00
ARLO TECHNOLOGIES INC	04206A101	ARLO	9.98	120,798.01	1,345,852.98	1,205,564.00
ARMOUR RESIDENTIAL REIT INC	042315507	ARR	20.50	11,200.00	593,048.84	229,600.00
ARMSTRONG FLOORING INC	04238R106	AFI	11.84	43,500.00	728,995.72	515,040.00
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	58.21	25,300.00	978,162.80	1,472,713.00
ARRAY BIOPHARMA INC	04269X105	ARRY	14.25	53,400.00	1,013,784.98	760,950.00
ARRIS INTL INC SHS	G0551A103	ARRS	30.57	2,147,815.00	56,592,843.91	65,658,705.00
ARROW ELECTRONICS	042735100	ARW	68.95	6,038.00	467,144.58	416,320.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ARSANIS INC	042873109	ASNS	2.32	1,300.00	32,091.54	3,016.00
ARTESIAN RESOURCES -CL A	043113208	ARTNA	34.87	12,400.00	377,701.66	432,388.00
ARTISAN PARTNERS ASSET	04316A108	APAM	22.11	60,340.00	1,871,530.65	1,334,117.00
ARVINAS INC	04335A105	ARVN	12.85	2,100.00	32,848.41	26,985.00
ASCENA RETAIL GROUP INC	04351G101	ASNA	2.51	245,200.00	2,152,669.50	615,452.00
ASGN INC	00191U102	ASGN	54.50	5,100.00	347,662.82	277,950.00
ASHLAND GLOBAL HOLDINGS INC	044186104	ASH	70.96	4,039.00	316,970.39	286,607.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	41.99	12,022.00	502,594.14	504,804.00
ASPEN TECHNOLOGY INC	045327103	AZPN	82.18	9,694.00	848,343.00	796,653.00
ASSOCIATED BANC-CORP.	045487105	ASB	19.79	23,075.00	595,609.99	456,654.00
ASSOCIATED CAPITAL GR-A	045528106	AC	35.23	100.00	3,477.67	3,523.00
ASSURANT INC	04621X108	AIZ	89.44	5,341.00	541,573.29	477,699.00
ASSURED GUARANTY LTD	G0585R106	AGO	38.28	58,780.00	2,109,107.96	2,250,099.00
ASTEC INDUSTRIES INC	046224101	ASTE	30.19	2,000.00	101,954.00	60,380.00
AT&T INC	00206R102	T	28.54	4,730,362.00	135,559,005.75	135,004,531.00
ATHENAHEALTH INC	04685W103	ATHN	131.93	1,600.00	238,870.87	211,088.00
ATHENE HOLDING LTD-CLASS A	G0684D107	ATH	39.83	655,549.00	31,127,674.50	26,110,517.00
ATHENEX INC	04685N103	ATNX	12.69	43,400.00	738,616.39	550,746.00
ATLANTIC POWER CORP	04878Q863	AT	2.17	1,054,700.00	2,685,394.20	2,288,699.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	42.19	91,000.00	4,755,809.85	3,839,290.00
ATLASSIAN CORP PLC - CLASS A	G06242104	TEAM	88.98	24,217.00	1,783,068.17	2,154,829.00
ATMOS ENERGY CORP.	049560105	ATO	92.72	18,663.00	1,818,049.51	1,730,433.00
ATN INTERNATIONAL INC	00215F107	ATNI	71.53	7,700.00	452,665.67	550,781.00
ATRICURE INC	04963C209	ATRC	30.60	87,100.00	1,703,538.32	2,665,260.00
ATRION CORP	049904105	ATRI	741.08	1,100.00	207,810.03	815,188.00
AUDENTES THERAPEUTICS INC	05070R104	BOLD	21.32	700.00	12,324.55	14,924.00
AUTODESK INC.	052769106	ADSK	128.61	85,000.00	10,998,755.53	10,931,850.00
AUTOMATIC DATA PROC.	053015103	ADP	131.12	240,892.00	9,294,665.28	31,585,760.00
AUTONATION INC	05329W102	AN	35.70	760,000.00	32,855,665.43	27,132,000.00
AUTOZONE INC	053332102	AZO	838.34	3,583.00	2,421,508.87	3,003,772.00
AVALARA INC	05338G106	AVLR	31.15	118,363.00	4,342,170.71	3,687,007.00
AVANOS MEDICAL INC	05350V106	AVNS	44.79	23,100.00	1,529,422.10	1,034,649.00
AVAYA HOLDINGS CORP	05351X101	AVYA	14.56	58,200.00	1,235,183.61	847,392.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AVERY DENNISON	053611109	AVY	89.83	58,000.00	2,072,777.27	5,210,140.00
AVID BIOSERVICES INC	05368M106	CDMO	4.10	15,500.00	77,830.84	63,550.00
AVIS BUDGET GROUP INC	053774105	CAR	22.48	82,100.00	2,750,623.08	1,845,608.00
AVISTA CORP	05379B107	AVA	42.48	53,260.00	1,597,586.56	2,262,485.00
AVNET INC.	053807103	AVT	36.10	31,463.00	1,255,565.98	1,135,814.00
AVROBIO INC	05455M100	AVRO	16.65	1,700.00	88,460.18	28,305.00
AVX CORP.	002444107	AVX	15.25	34,000.00	427,194.58	518,500.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	51.64	11,140.00	647,664.66	575,270.00
AXON ENTERPRISE INC	05464C101	AAXN	43.75	67,900.00	2,517,152.83	2,970,625.00
AXONICS MODULATION	05465P101	AXNX	15.11	1,900.00	29,769.20	28,709.00
AXOS FINANCIAL INC	05465C100	AX	25.18	148,273.00	4,024,074.75	3,733,514.00
B&G FOODS INC	05508R106	BGS	28.91	700.00	20,731.41	20,237.00
BABCOCK & WILCOX ENTERPR	05614L100	BW	0.39	823,080.00	2,019,771.64	321,330.00
BAKER HUGHES A GE COMPANY	05722G100	BHGE	21.50	1,533,978.00	60,823,376.17	32,980,528.00
BALCHEM CORP	057665200	BCPC	78.35	3,300.00	295,416.97	258,555.00
BALL CORPORATION	058498106	BLL	45.98	20,409.00	870,216.39	938,406.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	17.30	38,900.00	707,760.68	672,970.00
BANCORPSOUTH INC	05971J102	BXS	26.14	6,900.00	208,643.92	180,366.00
BANK OF AMERICA CORP.	060505104	BAC	24.64	6,613,264.00	144,552,485.61	162,950,825.00
BANK OF MARIN BANCORP	063425102	BMRC	41.24	200.00	3,075.09	8,248.00
BANK7 CORP	06652N107	BSVN	13.35	900.00	14,870.16	12,015.00
BANKFINANCIAL CORP	06643P104	BFIN	14.95	36,600.00	454,339.20	547,170.00
BANKUNITED INC	06652K103	BKU	29.94	860,921.00	29,608,924.33	25,775,975.00
BANKWELL FINANCIAL GROUP INC	06654A103	BWFG	28.71	10,500.00	316,849.02	301,455.00
BANNER CORP	06652V208	BANR	53.48	9,800.00	547,427.73	524,104.00
BAR HARBOR BANKSHARES	066849100	BHB	22.43	25,400.00	686,563.48	569,722.00
BARNES & NOBLE EDUCATION	06777U101	BNED	4.01	134,500.00	1,141,962.81	539,345.00
BARNES & NOBLE INC.	067774109	BKS	7.09	456,100.00	3,350,227.31	3,233,749.00
BARNES GROUP INC.	067806109	B	53.62	67,650.00	1,211,399.79	3,627,393.00
BARRETT BUSINESS SERVICE	068463108	BBSI	57.25	10,600.00	573,282.30	606,850.00
BASIC ENERGY SERVICES INC	06985P209	BAS	3.84	5,500.00	55,015.40	21,120.00
BASSETT FURNITURE INDS.	070203104	BSET	20.04	26,800.00	752,118.32	537,072.00
BAXTER INTL	071813109	BAX	65.82	315,177.00	9,059,645.83	20,744,950.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BB&T CORPORATION	054937107	BBT	43.32	657,717.00	19,702,979.25	28,492,301.00
BCB BANCORP INC	055298103	BCBP	10.47	18,100.00	234,496.90	189,507.00
BEACON ROOFING SUPPLY INC	073685109	BECN	31.72	51,100.00	1,807,532.91	1,620,892.00
BECTON DICKINSON & COMPANY	075887109	BDX	225.32	249,587.00	35,403,070.49	56,236,943.00
BED BATH & BEYOND INC	075896100	BBBY	11.32	79,200.00	1,531,171.04	896,544.00
BEL FUSE INC-CL B	077347300	BELFB	18.42	23,200.00	408,263.98	427,344.00
BELDEN INC	077454106	BDC	41.77	77,000.00	5,343,616.15	3,216,290.00
BELMOND LTD	G1154H107	BEL	25.03	4,100.00	101,473.36	102,623.00
BEMIS CO.	081437105	BMS	45.90	7,773.00	330,628.04	356,781.00
BENEFICIAL BANCORP INC	08171T102	BNCL	14.29	52,100.00	687,492.82	744,509.00
BERKLEY (WR) CORP	084423102	WRB	73.91	18,800.00	1,420,336.62	1,389,508.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	204.18	1,040,340.00	96,465,665.41	212,416,621.00
BERKSHIRE HILLS BANC	084680107	BHLB	26.97	300.00	9,079.71	8,091.00
BERRY GLOBAL GROUP INC	08579W103	BERY	47.53	160,000.00	5,849,222.39	7,604,800.00
BERRY PETROLEUM CORP	08579X101	BRY	8.75	3,800.00	64,711.34	33,250.00
BEST BUY COMPANY INC	086516101	BBY	52.96	86,403.00	6,056,472.57	4,575,903.00
BIO RAD LABS INC	090572207	BIO	232.22	1,810.00	531,217.75	420,318.00
BIOGEN IDEC INC	09062X103	BIIB	300.92	114,174.00	12,836,577.55	34,357,240.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	85.15	184,600.00	17,351,222.57	15,718,690.00
BIOSPECIFICS TECHNOLOGIES CP	090931106	BSTC	60.60	9,400.00	427,729.38	569,640.00
BIO-TECHNE CORP	09073M104	TECH	144.72	14,593.00	2,317,570.90	2,111,899.00
BIOTELEMETRY INC	090672106	BEAT	59.72	95,300.00	4,297,075.61	5,691,316.00
BJ'S RESTAURANTS INC	09180C106	BJRI	50.57	52,600.00	2,296,340.00	2,659,982.00
BJS WHOLESALE CLUB HOLDINGS	05550J101	BJ	22.16	19,700.00	500,293.75	436,552.00
BLACK HILLS CORP	092113109	BKH	62.78	49,575.00	1,931,009.94	3,112,319.00
BLACK KNIGHT INC	09215C105	BKI	45.06	8,221.00	442,825.64	370,438.00
BLACKBAUD INC	09227Q100	BLKB	62.90	5,100.00	340,508.21	320,790.00
BLACKLINE INC	09239B109	BL	40.95	16,800.00	934,808.91	687,960.00
BLACKROCK INC	09247X101	BLK	392.82	58,393.00	13,047,014.37	22,937,938.00
BLOOMIN' BRANDS INC	094235108	BLMN	17.89	222,090.00	4,171,488.81	3,973,190.00
BLUCORA INC	095229100	BCOR	26.64	9,600.00	360,934.08	255,744.00
BLUE HILLS BANCORP INC	095573101	BHBK	21.34	5,600.00	76,097.67	119,504.00
BLUEGREEN VACATIONS CORP	09629F108	BXG	12.93	2,100.00	43,085.07	27,153.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BLUEPRINT MEDICINES CORP	09627Y109	BPMC	53.91	3,100.00	209,238.05	167,121.00
BMC STOCK HOLDINGS INC	05591B109	BMCH	15.48	16,500.00	319,167.60	255,420.00
BOEING CO	097023105	BA	322.50	559,643.00	98,762,167.32	180,484,868.00
BOINGO WIRELESS INC	09739C102	WIFI	20.57	116,600.00	3,100,158.39	2,398,462.00
BOISE CASCADE CO	09739D100	BCC	23.85	28,600.00	810,067.24	682,110.00
BOK FINL CORP	05561Q201	BOKF	73.33	4,055.00	385,585.89	297,353.00
BONANZA CREEK ENERGY INC	097793400	BCEI	20.67	800.00	23,769.20	16,536.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,722.42	50,983.00	61,002,396.76	87,814,139.00
BOOT BARN HOLDINGS INC	099406100	BOOT	17.03	208,600.00	1,936,888.38	3,552,458.00
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	45.07	48,566.00	2,364,563.03	2,188,869.00
BORG WARNER INC.	099724106	BWA	34.74	900,000.00	37,998,657.72	31,266,000.00
BOSTON BEER INC	100557107	SAM	240.84	4,200.00	1,210,712.21	1,011,528.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	35.34	621,285.00	14,195,556.35	21,956,212.00
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	48.00	81,300.00	2,485,364.05	3,902,400.00
BOX INC-CLASS A	10316T104	BOX	16.88	37,400.00	758,175.18	631,312.00
BOYD GAMING CORP	103304101	BYD	20.78	600.00	18,526.44	12,468.00
BRADY CORPORATION	104674106	BRC	43.46	25,000.00	599,821.61	1,086,500.00
BRIDGEPOINT EDUCATION INC	10807M105	BPI	7.01	194,000.00	1,655,684.39	1,359,940.00
BRIDGEWATER BANCSHARES INC	108621103	BWB	10.55	1,400.00	18,112.92	14,770.00
BRIGGS & STRATTON	109043109	BGG	13.08	42,500.00	932,575.66	555,900.00
BRIGHT HORIZONS FAMILY	109194100	BFAM	111.45	22,062.00	2,321,992.50	2,458,810.00
BRIGHTCOVE INC	10921T101	BCOV	7.04	40,300.00	391,549.10	283,712.00
BRINKS COMPANY	109696104	BCO	64.65	37,169.00	1,811,224.63	2,402,976.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	51.98	940,903.00	31,225,695.27	48,908,138.00
BROADCOM LTD	11135F101	AVGO	254.28	447,095.00	83,522,726.30	113,687,316.00
BROADRIDGE FINANCIAL	11133T103	BR	96.25	31,645.00	2,653,531.62	3,045,831.00
BROOKLINE BANCORP IN	11373M107	BRKL	13.82	63,600.00	898,016.72	878,952.00
BROWN & BROWN INC	115236101	BRO	27.56	84,806.00	2,257,800.94	2,337,253.00
BROWN-FORMAN -CL B	115637209	BF.B	47.58	50,403.00	2,708,285.59	2,398,175.00
BRUKER CORP	116794108	BRKR	29.77	10,148.00	303,583.71	302,106.00
BRUNSWICK CORP	117043109	BC	46.45	105,090.00	6,285,537.59	4,881,431.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	10.91	166,260.00	2,600,367.27	1,813,897.00
BUNGE LIMITED	G16962105	BG	53.44	275,000.00	19,123,123.64	14,696,000.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BURLINGTON STORES INC	122017106	BURL	162.67	204,743.00	20,378,112.78	33,305,543.00
BWX TECHNOLOGIES INC	05605H100	BWXT	38.23	8,885.00	360,708.71	339,674.00
BYLINE BANCORP INC	124411109	BY	16.66	31,300.00	677,541.86	521,458.00
C&F FINANCIAL CORP	12466Q104	CFFI	53.21	9,700.00	468,345.38	516,137.00
C&J ENERGY SERVICES INC	12674R100	CJ	13.50	800.00	16,507.76	10,800.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	84.09	32,362.00	2,850,493.81	2,721,321.00
CABLE ONE INC	12685J105	CABO	820.10	1,681.00	1,461,038.96	1,378,588.00
CABOT CORP	127055101	CBT	42.94	40,720.00	1,803,912.33	1,748,517.00
CABOT MICROELECTRONICS	12709P103	CCMP	95.35	12,900.00	702,367.46	1,230,015.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	144.03	71,475.00	10,854,088.80	10,294,544.00
CADENCE DESIGN SYS INC	127387108	CDNS	43.48	2,745.00	64,055.27	119,353.00
CAESARSTONE SDOT - YAM LTD	M20598104	CSTE	13.58	19,700.00	609,363.65	267,526.00
CAI INTERNATIONAL INC	12477X106	CAI	23.23	19,600.00	325,939.22	455,308.00
CALERES INC	129500104	CAL	27.83	28,600.00	493,520.95	795,938.00
CALIFORNIA WTR SVC G	130788102	CWT	47.66	2,600.00	117,154.88	123,916.00
CALIX INC	13100M509	CALX	9.75	240,900.00	2,288,861.73	2,348,775.00
CALLAWAY GOLF COMPANY	131193104	ELY	15.30	57,500.00	690,377.33	879,750.00
CAMBRIDGE BANCORP	132152109	CATC	83.25	800.00	71,595.12	66,600.00
CAMPING WORLD HOLDINGS INC-A	13462K109	CWH	11.47	850,000.00	19,752,801.82	9,749,500.00
CANADA GOOSE HOLDINGS INC	135086106	GOOS	43.72	178,804.00	5,710,306.83	7,817,311.00
CANNAE HOLDINGS INC	13765N107	CNNE	17.12	4,000.00	72,419.24	68,480.00
CAPITAL BANCORP INC/MD	139737100	CBNK	11.41	1,700.00	21,608.35	19,397.00
CAPITAL CITY BK GROUP	139674105	CCBG	23.21	24,100.00	370,644.16	559,361.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	75.59	382,098.00	21,340,640.08	28,882,788.00
CAPRI HOLDINGS LTD	G1890L107	CPRI	37.92	51,305.00	3,072,796.73	1,945,486.00
CAPSTAR FINANCIAL HOLDINGS I	14070T102	CSTR	14.73	200.00	4,022.24	2,946.00
CARBON BLACK INC	14081R103	CBLK	13.42	3,800.00	90,842.14	50,996.00
CARDINAL HEALTH INC.	14149Y108	CAH	44.60	6,418.00	295,864.02	286,243.00
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	28.49	16,800.00	659,554.56	478,632.00
CARDTRONICS PLC-A	G1991C105	CATM	26.00	28,300.00	930,168.20	735,800.00
CARE.COM INC	141633107	CRCM	19.31	107,476.00	1,694,345.30	2,075,362.00
CAREER EDUCATION CORP	141665109	CECO	11.42	58,600.00	548,953.14	669,212.00
CARGURUS INC	141788109	CARG	33.73	79,100.00	3,934,972.68	2,668,043.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CARLISLE COS INC	142339100	CSL	100.52	3,799.00	417,656.94	381,875.00
CARMAX INC.	143130102	KMX	62.73	5,390.00	382,349.25	338,115.00
CARNIVAL CORP	143658300	CCL	49.30	186,611.00	9,143,329.42	9,199,922.00
CARPENTER TECHNOLOGY	144285103	CRS	35.61	2,200.00	118,457.67	78,342.00
CARRIAGE SERVICES INC-CL A	143905107	CSV	15.50	98,300.00	1,660,777.43	1,523,650.00
CARRIZO OIL & GAS INC	144577103	CRZO	11.29	138,000.00	4,615,692.30	1,558,020.00
CARTERS INC	146229109	CRI	81.62	545.00	59,495.99	44,483.00
CASI PHARMACEUTICALS INC	14757U109	CASI	4.02	5,100.00	29,987.30	20,502.00
CATALENT INC	148806102	CTLT	31.18	6,598.00	270,002.39	205,726.00
CATALYST PHARMACEUTICAL INC	14888U101	CPRX	1.92	190,600.00	746,091.13	365,952.00
CATERPILLAR INC.	149123101	CAT	127.07	792,435.00	84,895,420.79	100,694,715.00
CATHAY GENERAL BANCORP	149150104	CATY	33.53	28,200.00	1,012,000.29	945,546.00
CATO CORP CL A	149205106	CATO	14.27	41,500.00	555,868.28	592,205.00
CB FINANCIAL SERVICES INC	12479G101	CBFV	24.78	1,400.00	49,783.48	34,692.00
CBIZ INC.	124805102	CBZ	19.70	39,500.00	953,581.35	778,150.00
CBOE GLOBAL MARKETS INC	12503M108	CBOE	97.83	29,312.00	3,184,549.61	2,867,593.00
CBRE GROUP INC	12504L109	CBRE	40.04	7,288.00	346,829.47	291,811.00
CBS CORP. CL. B	124857202	CBS	43.72	124,300.00	6,906,672.00	5,434,396.00
CDW CORP	12514G108	CDW	81.05	4,802.00	396,388.74	389,202.00
CECO ENVIRONMENTAL CORP	125141101	CECE	6.75	8,400.00	63,497.08	56,700.00
CELANESE CORP-SERIES A	150870103	CE	89.97	31,742.00	1,989,262.99	2,855,828.00
CELCUITY INC	15102K100	CELC	23.99	1,700.00	35,685.63	40,783.00
CELGENE CORP	151020104	CELG	64.09	791,935.00	44,465,751.86	50,755,114.00
CENTENE CORP	15135B101	CNC	115.30	439,966.00	51,417,483.84	50,728,080.00
CENTERPOINT ENERGY INC	15189T107	CNP	28.23	1,402,017.00	38,684,179.32	39,578,940.00
CENTERSTATE BKS FLA INC	15201P109	CSFL	21.04	1,500.00	42,334.88	31,560.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	31.25	130,000.00	4,512,903.59	4,062,500.00
CENTRAL VALLEY COMM	155685100	CVCY	18.87	13,200.00	251,539.16	249,084.00
CENTURY BANCORP INC	156432106	CNBKA	67.73	7,900.00	279,152.92	535,067.00
CENTURY CASINOS INC	156492100	CNTY	7.39	13,000.00	119,901.73	96,070.00
CENTURYLINK INC	156700106	CTL	15.15	21,312.00	464,039.65	322,877.00
CERNER CORP.	156782104	CERN	52.44	6,353.00	379,088.73	333,151.00
CEVA INC	157210105	CEVA	22.09	55,600.00	1,020,023.59	1,228,204.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CF INDUSTRIES HOLDINGS INC	125269100	CF	43.51	40,798.00	1,671,496.66	1,775,121.00
CHANNELADVISOR CORP	159179100	ECOM	11.35	56,600.00	748,693.48	642,410.00
CHARAH SOLUTIONS INC	15957P105	CHRA	8.35	9,700.00	62,781.53	80,995.00
CHARLES RIVER LABORATORIES	159864107	CRL	113.18	77,513.00	3,709,016.95	8,772,921.00
CHART INDUSTRIES INC	16115Q308	GTLS	65.03	39,200.00	2,289,721.55	2,549,176.00
CHARTER COMMUNICATIONS	16119P108	CHTR	284.97	84,731.00	19,095,158.68	24,145,793.00
CHASE CORP	16150R104	CCF	100.05	7,000.00	478,202.77	700,350.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	43.51	84,696.00	4,198,513.39	3,685,123.00
CHEGG INC	163092109	CHGG	28.42	627,077.00	8,256,766.19	17,821,528.00
CHEMED CORP	16359R103	CHE	283.28	6,685.00	2,144,374.58	1,893,727.00
CHEMICAL FINL CORP	163731102	CHFC	36.61	26,900.00	1,134,247.21	984,809.00
CHEMOCENTRYX INC	16383L106	CCXI	10.91	55,800.00	477,774.25	608,778.00
CHEMUNG FINANCIAL CORP	164024101	CHMG	41.31	7,800.00	238,780.87	322,218.00
CHENIERE ENERGY INC	16411R208	LNG	59.19	12,882.00	799,652.32	762,486.00
CHESAPEAKE UTILITIES CORP	165303108	CPK	81.30	9,200.00	742,608.21	747,960.00
CHEVRON CORP.	166764100	CVX	108.79	1,586,444.00	102,295,669.60	172,589,243.00
CHICO'S FAS INC	168615102	CHS	5.62	327,200.00	2,673,191.16	1,838,864.00
CHILDREN'S PLACE	168905107	PLCE	90.09	27,000.00	3,399,457.61	2,432,430.00
CHIMERA INVESTMENT CORP	16934Q208	CIM	17.82	68,316.00	1,288,458.76	1,217,391.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	431.79	31,126.00	14,616,496.95	13,439,895.00
CHUBB LIMITED	H1467J104	CB	129.18	422,615.00	24,217,491.32	54,593,406.00
CHURCH & DWIGHT INC	171340102	CHD	65.76	77,203.00	2,558,199.76	5,076,869.00
CHURCHILL DOWNS INC	171484108	CHDN	243.94	1,300.00	275,790.85	317,122.00
CIENA CORP.	171779309	CIEN	33.91	417,100.00	8,551,552.21	14,143,861.00
CIGNA HOLDING CO.	125523100	CI	189.92	235,881.99	34,099,016.42	44,798,707.00
CIMPRESS NV	N20146101	CMPR	103.42	1,300.00	156,456.49	134,446.00
CINCINNATI BELL INC	171871502	CBB	7.78	51,900.00	720,689.96	403,782.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	77.42	28,184.00	2,257,309.79	2,182,006.00
CINEMARK HOLDINGS INC	17243V102	CNK	35.80	28,720.00	1,107,585.23	1,028,176.00
CINTAS CORP	172908105	CTAS	167.99	6,024.00	1,208,464.50	1,011,972.00
CIRRUS LOGIC INC	172755100	CRUS	33.18	2,500.00	95,125.24	82,950.00
CISCO SYSTEMS	17275R102	CSCO	43.33	3,301,918.00	73,998,704.36	143,072,107.00
CIT GROUP INC	125581801	CIT	38.27	107,268.00	5,025,218.35	4,105,146.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CITI TRENDS INC	17306X102	CTRN	20.39	29,300.00	557,458.37	597,427.00
CITIGROUP INC.	172967424	C	52.06	2,573,535.00	154,853,240.33	133,978,232.00
CITIZENS FINANCIAL GROUP	174610105	CFG	29.73	952,073.00	25,186,902.93	28,305,130.00
CITRIX SYSTEMS INC	177376100	CTXS	102.46	5,606.00	600,430.61	574,390.00
CIVITAS SOLUTIONS INC	17887R102	CIVI	17.51	37,500.00	630,206.76	656,625.00
CLEAN ENERGY FUELS CORP	184499101	CLNE	1.72	539,000.00	1,848,204.54	927,080.00
CLEAN HARBORS INC	184496107	CLH	49.35	96,247.00	5,055,134.54	4,749,789.00
CLEARWATER PAPER CORP	18538R103	CLW	24.37	22,900.00	1,014,565.52	558,073.00
CLEARWAY ENERGY INC	18539C105	CWEN.A	16.92	9,400.00	149,025.30	159,048.00
CLEARWAY ENERGY INC	18539C204	CWEN	17.25	18,700.00	313,270.59	322,575.00
CLEVELAND-CLIFFS INC	185899101	CLF	7.69	333,600.00	2,705,946.47	2,565,384.00
CLOROX COMPANY	189054109	CLX	154.14	3,057.00	471,281.49	471,206.00
CLOUD PEAK ENERGY INC	18911Q102	CLD	0.37	199,600.00	648,615.20	73,113.00
CLOUDERA INC	18914U100	CLDR	11.06	208,500.00	2,866,538.70	2,306,010.00
CME GROUP INC	12572Q105	CME	188.12	196,028.00	17,206,389.93	36,876,787.00
CMS ENERGY CORP	125896100	CMS	49.65	85,076.00	3,743,715.14	4,224,023.00
CNA FINANCIAL CORP	126117100	CNA	44.15	10,127.00	443,802.61	447,107.00
CNB FINANCIAL CORP/PA	126128107	CCNE	22.95	24,800.00	457,021.77	569,160.00
CNO FINANCIAL GROUP INC	12621E103	CNO	14.88	166,490.00	2,710,392.78	2,477,371.00
CNX RESOURCES CORP	12653C108	CNX	11.42	24,903.00	403,959.95	284,392.00
COASTAL FINANCIAL CORP	19046P209	CCB	15.23	1,800.00	30,809.16	27,414.00
COCA COLA CO.	191216100	KO	47.35	2,035,894.00	56,077,022.19	96,399,581.00
COCA-COLA CONSOLIDATED INC	191098102	COKE	177.38	500.00	104,905.11	88,690.00
CODEXIS INC	192005106	CDXS	16.70	39,900.00	172,124.98	666,330.00
CODORUS VALLEY BANCORP INC	192025104	CVLY	21.25	4,935.00	113,424.04	104,869.00
COGENT COMMUNICATIONS	19239V302	CCOI	45.21	200.00	7,708.57	9,042.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	63.48	264,013.00	7,466,647.59	16,759,545.00
COHBAR INC	19249J109	CWBR	3.11	6,500.00	63,724.86	20,215.00
COHEN & STEERS INC	19247A100	CNS	34.32	5,300.00	152,992.28	181,896.00
COLFAX CORP	194014106	CFX	20.90	1,025,000.00	31,164,538.52	21,422,500.00
COLGATE PALMOLIVE	194162103	CL	59.52	376,640.00	8,099,723.01	22,417,613.00
COLLEGIUM PHARMACEUTICAL	19459J104	COLL	17.17	35,700.00	819,312.46	612,969.00
COLONY CREDIT REAL ESTATE INC	19625T101	CLNC	15.79	22,600.00	451,441.48	356,854.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
COLUMBIA BANKING SYSTEM INC	197236102	COLB	36.29	115,625.00	3,250,184.03	4,196,031.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	84.09	18,386.00	1,110,892.01	1,546,079.00
COLUMBUS MCKINNON CO	199333105	CMCO	30.14	20,500.00	542,331.93	617,870.00
COMCAST CORP - CL A	20030N101	CMCSA	34.05	3,040,163.00	49,198,883.71	103,517,550.00
COMERICA INC.	200340107	CMA	68.69	85,591.00	5,196,983.75	5,879,245.00
COMFORT SYS USA INC	199908104	FIX	43.68	21,000.00	277,637.49	917,280.00
COMMERCE BANCSHARES	200525103	CBSH	56.37	11,631.90	756,433.17	655,690.00
COMMERCIAL METALS CO.	201723103	CMC	16.02	98,400.00	1,803,764.35	1,576,368.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	5.70	300.00	2,293.32	1,710.00
COMMSCOPE HOLDINGS INC	20337X109	COMM	16.39	1,253,750.00	23,767,289.96	20,548,963.00
COMMUNITY BANK SYSTEM INC	203607106	CBU	58.30	5,300.00	297,514.58	308,990.00
COMMUNITY BANKERS TRUST	203612106	ESXB	7.22	6,300.00	50,801.01	45,486.00
COMMUNITY FINANCIAL CORP/THE	20368X101	TCFC	29.24	1,600.00	62,150.00	46,784.00
COMMUNITY TR BANCORP	204149108	CTBI	39.61	16,900.00	607,524.86	669,409.00
COMMVault SYSTEMS INC	204166102	CVLT	59.09	72,750.00	4,355,985.62	4,298,798.00
COMSTOCK RESOURCES INC	205768302	CRK	4.53	208,000.00	1,874,484.98	942,240.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	24.34	79,859.00	1,262,992.95	1,943,768.00
CONAGRA BRANDS INC	205887102	CAG	21.36	10,500.00	385,709.10	224,280.00
CONCHO RESOURCES INC	20605P101	CXO	102.79	302,531.00	41,682,836.92	31,097,161.00
CONDUENT INC	206787103	CNDT	10.63	236,400.00	3,813,889.82	2,512,932.00
CONMED CORPORATION	207410101	CNMD	64.20	74,500.00	5,428,183.79	4,782,900.00
CONNECTICUT WTR SVC	207797101	CTWS	66.87	3,300.00	227,673.92	220,671.00
CONNECTONE BANCORP INC	20786W107	CNOB	18.47	35,300.00	639,846.59	651,991.00
CONOCOPHILLIPS	20825C104	COP	62.35	840,303.00	32,320,220.65	52,392,892.00
CONSOL ENERGY INC	20854L108	CEIX	31.71	23,200.00	950,593.35	735,672.00
CONSOLIDATED EDISON INC.	209115104	ED	76.46	16,450.00	1,309,333.43	1,257,767.00
CONSOLIDATED WATER CO-ORD	G23773107	CWCO	11.66	45,600.00	563,292.09	531,696.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	160.82	226,009.00	30,087,837.77	36,346,767.00
CONTINENTAL RESOURCES	212015101	CLR	40.19	25,500.00	1,680,621.25	1,024,845.00
CONVERGEONE HOLDINGS INC	212481105	CVON	12.38	7,200.00	67,029.33	89,136.00
COOPER COMPANIES INC.	216648402	COO	254.50	11,329.00	2,896,851.13	2,883,231.00
COOPER-STANDARD HOLDING	21676P103	CPS	62.12	64,140.00	6,807,859.50	3,984,377.00
COPART INC	217204106	CPRT	47.78	78,727.00	2,839,231.64	3,761,576.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CORBUS PHARMACEUTICALS	21833P103	CRBP	5.84	205,100.00	1,458,527.63	1,197,784.00
CORECIVIC INC	21871N101	CXW	17.83	32,000.00	708,403.73	570,560.00
CORELOGIC INC	21871D103	CLGX	33.42	109,418.00	2,068,663.65	3,656,750.00
CORE-MARK HOLDING COMPANY	218681104	CORE	23.25	32,700.00	814,333.58	760,275.00
COREENERGY INFRASTRUCTURE	21870U502	CORR	33.08	3,400.00	111,755.88	112,472.00
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	50.43	24,600.00	1,340,131.19	1,240,578.00
CORNING INC	219350105	GLW	30.21	38,260.00	1,009,738.11	1,155,835.00
CORVEL CORP	221006109	CRVL	61.72	10,500.00	433,945.28	648,060.00
COSTAMARE INC	Y1771G102	CMRE	4.39	103,500.00	705,265.36	454,365.00
COSTAR GROUP INC	22160N109	CSGP	337.34	50,369.00	11,013,778.68	16,991,479.00
COSTCO WHOLESALE CORP.	22160K105	COST	203.71	429,638.00	48,166,347.91	87,521,557.00
COUNTY BANCORP INC.	221907108	ICBK	17.37	9,900.00	255,409.73	171,963.00
COUPA SOFTWARE INC	22266L106	COUP	62.86	23,000.00	962,092.00	1,445,780.00
COVANTA HOLDING CORP.	22282E102	CVA	13.42	311,700.00	5,068,955.93	4,183,014.00
COVENANT TRANSPORT INC CL-A	22284P105	CVTI	19.20	19,700.00	513,218.27	378,240.00
COVIA HOLDINGS CORP	22305A103	CVIA	3.42	9,100.00	182,964.60	31,122.00
CRA INTERNATIONAL INC	12618T105	CRAI	42.55	13,500.00	303,205.66	574,425.00
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	159.86	2,300.00	323,381.80	367,678.00
CRANE CO	224399105	CR	72.18	4,772.00	388,853.38	344,443.00
CREDIT ACCEP CORP MI	225310101	CACC	381.76	4,528.00	1,409,297.42	1,728,609.00
CREE INC	225447101	CREE	42.78	15,800.00	598,028.04	675,845.00
CRINETICS PHARMACEUTICALS	22663K107	CRNX	29.99	2,000.00	53,363.00	59,980.00
CRITEO SA-SPON ADR	226718104	CRTO	22.72	87,500.00	2,126,772.77	1,988,000.00
CROCS INC	227046109	CROX	25.98	86,500.00	886,198.18	2,247,270.00
CROSS COUNTRY HEALTHCARE	227483104	CCRN	7.33	267,600.00	2,637,851.10	1,961,508.00
CROWN CASTLE INTL CO	22822V101	CCI	108.63	218,649.00	21,611,137.05	23,751,841.00
CROWN HOLDINGS INC	228368106	CCK	41.57	1,614,390.00	79,731,651.70	67,110,192.00
CSW INDUSTRIALS INC	126402106	CSWI	48.35	14,400.00	681,251.40	696,240.00
CSX CORP.	126408103	CSX	62.13	557,966.00	14,380,370.49	34,666,427.00
CTS CORP.	126501105	CTS	25.89	26,300.00	478,566.99	680,907.00
CUBIC CORP	229669106	CUB	53.74	93,000.00	5,338,616.77	4,997,820.00
CUE BIOPHARMA INC	22978P106	CUE	4.70	2,500.00	42,899.50	11,750.00
CULP INC	230215105	CULP	18.90	21,600.00	538,977.94	408,240.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CUMMINS INC.	231021106	CMI	133.64	7,049.00	1,060,501.05	942,028.00
CURTISS-WRIGHT CORP.	231561101	CW	102.12	35,661.00	3,433,399.18	3,641,701.00
CUSTOMERS BANCORP INC	23204G100	CUBI	18.20	35,400.00	922,242.82	644,280.00
CVB FINL CORP	126600105	CVBF	20.23	138,750.00	2,231,499.12	2,806,913.00
CVR ENERGY INC	12662P108	CVI	34.48	1,800.00	36,280.71	62,064.00
CVS HEALTH CORP	126650100	CVS	65.52	781,568.07	20,415,113.68	51,208,340.00
CYPRESS SEMICONDUCTOR CORP	232806109	CY	12.72	291,219.00	2,641,757.03	3,704,306.00
CYTOMX THERAPEUTICS INC	23284F105	CTMX	15.10	37,900.00	688,588.45	572,290.00
CYTOSORBENTS CORP	23283X206	CTSO	8.08	8,300.00	92,192.25	67,064.00
D.R. HORTON INC.	23331A109	DHI	34.66	4,917.00	214,270.16	170,423.00
DAKTRONICS INC	234264109	DAKT	7.40	71,800.00	655,737.09	531,320.00
DANA HOLDING CORP	235825205	DAN	13.63	70,700.00	1,250,224.48	963,641.00
DANAHER CORP	235851102	DHR	103.12	570,373.00	19,364,663.32	58,816,864.00
DANAOS CORP	Y1968P105	DAC	0.75	222,518.00	1,518,865.93	166,889.00
DARDEN RESTAURANTS INC	237194105	DRI	99.86	9,066.00	854,484.37	905,331.00
DARLING INGREDIENTS INC	237266101	DAR	19.24	19,700.00	346,404.82	379,028.00
DASAN ZHONG SOLUTIONS INC	23305L206	DZSI	13.91	1,700.00	17,113.28	23,647.00
DAVE & BUSTERS	238337109	PLAY	44.56	46,600.00	2,886,353.81	2,076,496.00
DAVITA INC	23918K108	DVA	51.46	4,757.00	344,014.86	244,795.00
DECIPHERA PHARMACEUTICALS INC	24344T101	DCPH	20.99	18,200.00	666,858.96	382,018.00
DECKERS OUTDOOR CORP	243537107	DECK	127.95	12,100.00	765,869.40	1,548,195.00
DEERE & CO.	244199105	DE	149.17	152,625.00	6,113,612.33	22,767,071.00
DELEK US HLDGS INC	24665A103	DK	32.51	35,400.00	788,788.63	1,150,854.00
DELL TECHNOLOGIES - C	24703L202	DELL	44.60	7,118.97	250,429.32	317,505.83
DELTA AIR LINES INC	247361702	DAL	49.90	578,166.00	23,457,761.18	28,850,484.00
DELUXE CORP.	248019101	DLX	38.44	300.00	8,475.90	11,532.00
DENBURY RES INC	247916208	DNR	1.71	24,400.00	151,209.24	41,724.00
DENNYS CORPORATION	24869P104	DENN	16.21	313,450.00	3,209,580.65	5,081,025.00
DEXCOM INC	252131107	DXCM	119.80	17,272.00	2,247,663.31	2,069,185.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	149.45	4,200.00	423,005.18	627,690.00
DIAMONDBACK ENERGY INC	25278X109	FANG	92.70	240,539.00	21,475,732.34	22,297,965.00
DICKS SPORTING GOODS INC	253393102	DKS	31.20	8,597.00	327,015.27	268,226.00
DIEBOLD NIXDORF INC	253651103	DBD	2.49	197,100.00	2,923,894.74	490,779.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DIGI INTERNATIONAL INC	253798102	DGII	10.09	10,700.00	132,425.56	107,963.00
DIODES INC	254543101	DIOD	32.26	110,025.00	2,335,877.34	3,549,407.00
DIPLOMAT PHARMACY INC	25456K101	DPLO	13.46	117,113.00	2,116,858.93	1,576,341.00
DISCOVER FINANCIAL	254709108	DFS	58.98	467,713.00	27,569,024.86	27,585,712.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	24.74	1,352,825.00	37,466,986.10	33,468,890.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	23.08	162,916.00	4,281,454.02	3,760,101.00
DISNEY (WALT) CO.	254687106	DIS	109.65	760,201.00	29,987,985.87	83,356,039.00
DMC GLOBAL INC	23291C103	BOOM	35.12	18,100.00	220,421.77	635,672.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	61.84	30,310.00	1,540,775.10	1,874,370.00
DOLLAR GENERAL CORP.	256677105	DG	108.08	44,230.00	4,405,925.96	4,780,379.00
DOLLAR TREE INC	256746108	DLTR	90.32	113,800.00	9,625,863.24	10,278,416.00
DOMINION ENERGY INC	25746U109	D	71.46	548,112.74	30,081,109.92	39,168,136.00
DOMINO'S PIZZA INC	25754A201	DPZ	247.99	118,304.00	33,539,055.21	29,338,209.00
DOMO INC-CLASS B	257554105	DOMO	19.63	2,300.00	51,563.24	45,149.00
DOMTAR CORP	257559203	UFS	35.13	28,967.00	1,328,533.41	1,017,611.00
DONEGAL GROUP INC	257701201	DGICA	13.65	900.00	14,629.89	12,281.00
DONNELLEY (R.R.) & SONS CO.	257867200	RRD	3.96	78,000.00	445,708.46	308,880.00
DORMAN PRODUCTS INC	258278100	DORM	90.02	1,400.00	118,083.14	126,028.00
DOVER CORP.	260003108	DOV	70.95	7,325.00	546,013.09	519,709.00
DOWDUPONT INC.	26078J100	DWDP	53.48	1,745,548.00	76,687,048.88	93,351,907.00
DRIL-QUIP INC	262037104	DRQ	30.03	34,600.00	1,584,126.08	1,039,038.00
DSW INC-CLASS A	23334L102	DSW	24.70	47,300.00	942,299.99	1,168,310.00
DTE ENERGY COMPANY	233331107	DTE	110.30	31,594.00	3,076,083.71	3,484,818.00
DUCOMMUN INC DEL	264147109	DCO	36.32	16,600.00	419,420.54	602,912.00
DUKE ENERGY CORPORATION	26441C204	DUK	86.30	371,981.00	21,421,813.16	32,101,961.00
DXC TECHNOLOGY	23355L106	DXC	53.17	29,876.00	1,914,747.71	1,588,507.00
DYCOM INDUSTRIES INC.	267475101	DY	54.04	45,373.00	3,746,789.07	2,451,957.00
E*TRADE FINANCIAL CORP	269246401	ETFC	43.88	204,350.00	5,799,610.86	8,966,878.00
EAGLE MATERIALS INC	26969P108	EXP	61.03	49,240.00	3,732,644.08	3,005,117.00
EAGLE PHARMACEUTICALS INC	269796108	EGRX	40.29	68,875.00	4,630,816.10	2,774,974.00
EARTHSTONE ENERGY INC	27032D304	ESTE	4.52	19,900.00	180,138.02	89,948.00
EASTERN CO	276317104	EML	24.18	5,400.00	161,088.70	130,572.00
EASTMAN CHEMICAL CO.	277432100	EMN	73.11	11,610.00	1,188,129.96	848,807.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EASTMAN KODAK CO	277461406	KODK	2.55	84,200.00	964,711.17	214,710.00
EATON CORP PLC	G29183103	ETN	68.66	383,895.00	26,210,568.72	26,358,230.00
EBAY INC	278642103	EBAY	28.07	400,248.00	5,500,482.46	11,234,961.00
EBIX INC	278715206	EBIX	42.56	110,880.00	6,821,205.98	4,719,053.00
ECOLAB INC	278865100	ECL	147.35	117,754.00	8,372,523.55	17,351,052.00
EDGEWELL PERSONAL CARE CO	28035Q102	EPC	37.35	2,200.00	101,231.36	82,170.00
EDISON INTERNATIONAL	281020107	EIX	56.77	37,169.00	2,166,023.85	2,110,084.00
EDWARDS LIFESCIENCES	28176E108	EW	153.17	257,658.00	21,324,933.93	39,465,476.00
EGAIN COMMUNICATIONS CORP	28225C806	EGAN	6.57	30,700.00	390,607.06	201,699.00
EIDOS THERAPEUTICS INC	28249H104	EIDX	13.76	2,100.00	20,833.89	28,896.00
EL PASO ELECTRIC COMPANY	283677854	EE	50.13	96,865.00	3,607,837.21	4,855,842.00
ELDORADO RESORTS INC	28470R102	ERI	36.21	90,300.00	2,078,651.13	3,269,763.00
ELECTROCORE LLC	28531P103	ECOR	6.26	1,700.00	24,299.12	10,642.00
ELECTRONIC ARTS INC	285512109	EA	78.91	131,854.00	14,623,952.45	10,404,600.00
ELI LILLY & COMPANY	532457108	LLY	115.72	495,360.00	26,728,007.88	57,323,059.00
ELLIE MAE INC	28849P100	ELLI	62.83	1,500.00	133,586.06	94,245.00
ELOXX PHARMACEUTICALS INC	29014R103	ELOX	12.01	6,300.00	119,177.10	75,663.00
EMC INS GROUP INC	268664109	EMCI	31.85	18,100.00	464,641.10	576,485.00
EMCOR GROUP INC	29084Q100	EME	59.69	23,400.00	1,234,235.34	1,396,746.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	59.28	145,100.00	5,135,665.53	8,601,528.00
EMERSON ELECTRIC CO	291011104	EMR	59.75	1,241,735.00	72,836,756.48	74,193,667.00
EMPLOYERS HOLDINGS INC	292218104	EIG	41.97	10,800.00	380,811.18	453,276.00
ENANTA PHARMACEUTICALS INC	29251M106	ENTA	70.83	900.00	30,736.38	63,747.00
ENCOMPASS HEALTH CORP	29261A100	EHC	61.70	39,330.00	2,884,191.68	2,426,661.00
ENDO INTL PLC	G30401106	ENDP	7.30	113,100.00	1,746,553.06	825,630.00
ENERGIZER HOLDINGS, INC.	29272W109	ENR	45.15	39,968.00	1,823,618.69	1,804,556.00
ENERGY RECOVERY INC	29270J100	ERII	6.73	217,800.00	1,795,561.32	1,465,794.00
ENERSYS	29275Y102	ENS	77.61	4,700.00	308,809.16	364,767.00
ENGILITY HOLDINGS INC	29286C107	EGL	28.46	5,000.00	176,675.50	142,300.00
ENNIS INC	293389102	EBF	19.25	33,200.00	605,542.30	639,100.00
ENOVA INTERNATIONAL INC.	29357K103	ENVA	19.46	83,900.00	2,398,874.02	1,632,694.00
ENPRO INDUSTRIES INC	29355X107	NPO	60.10	28,000.00	964,764.67	1,682,800.00
ENSCO PLC CL A	G3157S106	ESV	3.56	1,085,000.00	21,048,178.73	3,862,600.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ENSIGN GROUP INC/THE	29358P101	ENSG	38.79	25,600.00	772,253.19	993,024.00
ENSTAR GROUP INC	G3075P101	ESGR	167.57	2,300.00	368,157.94	385,411.00
ENTEGRA FINANCIAL CORP	29363J108	ENFC	20.75	100.00	2,348.43	2,075.00
ENTEGRIS INC	29362U104	ENTG	27.90	66,300.00	1,683,872.89	1,849,438.00
ENTERGY CORP.	29364G103	ETR	86.07	21,245.00	1,813,212.54	1,828,557.00
ENTRAVISION COMMUNIC	29382R107	EVC	2.91	111,200.00	775,636.40	323,592.00
ENVESTNET INC	29404K106	ENV	49.19	2,200.00	122,413.34	108,218.00
ENZO BIOCHEM INC.	294100102	ENZ	2.78	186,100.00	1,034,948.96	517,358.00
EOG RESOURCES INC	26875P101	EOG	87.21	476,359.00	37,423,319.77	41,543,268.00
EP ENERGY CORP-CL A	268785102	EPE	0.70	87,700.00	307,032.60	61,390.00
EPAM SYSTEMS INC	29414B104	EPAM	116.01	195,861.00	20,901,194.66	22,721,834.00
EPLUS INC	294268107	PLUS	71.17	10,300.00	638,621.67	733,051.00
EQUIFAX INC	294429105	EFX	93.13	15,297.00	1,325,635.98	1,424,610.00
EQUILLIUM INC	29446K106	EQ	8.16	1,400.00	15,957.90	11,424.00
ERA GROUP INC.	26885G109	ERA	8.74	53,900.00	460,373.90	471,086.00
ERIE INDTY CO	29530P102	ERIE	133.31	4,007.00	509,395.89	534,173.00
ESCALADE INC	296056104	ESCA	11.45	18,800.00	257,126.48	215,260.00
ESCO TECHNOLOGIES INC	296315104	ESE	65.95	107,250.00	3,863,717.28	7,073,138.00
ESSENDANT INC	296689102	ESND	12.58	50,600.00	713,641.92	636,548.00
ESSENT GROUP LTD	G3198U102	ESNT	34.18	40,100.00	981,771.69	1,370,618.00
ESTEE LAUDER CO.	518439104	EL	130.10	120,886.00	8,582,264.38	15,727,269.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	121.45	3,000.00	355,117.74	364,350.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	17.59	31,000.00	643,792.73	545,290.00
ETSY INC	29786A106	ETSY	47.57	128,700.00	3,069,044.66	6,122,259.00
EURONET WORLDWIDE IN	298736109	EEFT	102.38	2,607.00	260,684.62	266,905.00
EVANS BANCORP INC	29911Q208	EVBN	32.51	1,300.00	51,956.93	42,263.00
EVELO BIOSCIENCES INC	299734103	EVLO	13.01	1,600.00	21,919.52	20,816.00
EVENTBRITE INC-CLASS A	29975E109	EB	27.81	32,498.00	1,196,403.47	903,769.00
EVERBRIDGE INC	29978A104	EVBG	56.76	227,054.00	4,634,420.66	12,887,585.00
EVEREST RE GROUP LTD.	G3223R108	RE	217.76	1,931.00	447,123.05	420,495.00
EVERGY INC	30034W106	EVRG	56.77	41,633.00	2,250,058.68	2,363,505.00
EVERI HOLDINGS INC	30034T103	EVRI	5.15	333,511.00	1,275,491.62	1,717,582.00
EVERSOURCE ENERGY	30040W108	ES	65.04	12,384.00	793,182.07	805,455.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EVERTEC INC	30040P103	EVTC	28.70	34,800.00	835,893.20	998,760.00
EVINE LIVE INC	300487105	EVLV	0.40	362,100.00	1,205,844.41	144,442.00
EVOLUS INC	30052C107	EOLS	11.90	2,500.00	36,045.61	29,750.00
EVOLUTION PETROLEUM CORP	30049A107	EPM	6.82	70,500.00	541,925.32	480,810.00
EXACT SCIENCES CORP	30063P105	EXAS	63.10	2,555.00	158,886.51	161,221.00
EXANTAS CAPITAL CORP	30068N105	XAN	10.02	200,300.00	1,982,469.12	2,007,006.00
EXELON CORP	30161N101	EXC	45.10	486,032.00	16,786,663.73	21,920,043.00
EXPEDIA GROUP INC	30212P303	EXPE	112.65	1,931.00	221,928.48	217,527.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	68.09	7,742.00	519,759.56	527,153.00
EXPONENT INC	30214U102	EXPO	50.71	9,400.00	468,648.00	476,674.00
EXPRESS INC	30219E103	EXPR	5.11	283,700.00	3,094,114.72	1,449,707.00
EXTENDED STAY AMERICA INC	30224P200	STAY	15.50	27,153.00	553,083.91	420,872.00
EXTERRAN CORP	30227H106	EXTN	17.70	32,400.00	924,643.02	573,480.00
EXTREME NETWORKS INC	30226D106	EXTR	6.10	76,500.00	342,662.45	466,650.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	2,718,493.00	101,537,863.10	185,374,038.00
EZCORP INC CL A	302301106	EZPW	7.73	178,500.00	2,335,590.83	1,379,805.00
F5 NETWORKS INC	315616102	FFIV	162.03	19,756.00	3,493,391.15	3,201,065.00
FABRINET	G3323L100	FN	51.31	19,800.00	915,482.70	1,015,938.00
FACEBOOK INC-A	30303M102	FB	131.09	1,967,678.00	151,903,221.12	257,942,909.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	200.13	1,775.00	355,147.52	355,231.00
FAIR ISAAC INC.	303250104	FICO	187.00	1,600.00	346,132.96	299,200.00
FARMER BROS CO	307675108	FARM	23.33	3,300.00	72,157.14	76,989.00
FARMERS NATL BANC CORP	309627107	FMNB	12.74	1,300.00	18,671.64	16,562.00
FARO TECHNOLOGIES INC	311642102	FARO	40.64	14,100.00	516,002.99	573,024.00
FASTENAL CO	311900104	FAST	52.29	24,676.00	1,273,667.27	1,290,308.00
FATE THERAPEUTICS	31189P102	FATE	12.83	80,000.00	761,888.06	1,026,400.00
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	65.65	10,100.00	466,240.73	663,065.00
FEDERAL AGRICULTURAL MTG	313148306	AGM	60.44	6,700.00	237,453.79	404,948.00
FEDERAL SIGNAL CORP	313855108	FSS	19.90	40,800.00	848,081.16	811,920.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	26.55	6,300.00	157,877.54	167,265.00
FEDEX CORPORATION	31428X106	FDX	161.33	244,900.00	34,377,922.83	39,509,717.00
FEDNAT HOLDING CO	31431B109	FNHC	19.92	27,000.00	668,239.92	537,840.00
FENNEC PHARMACEUTICALS INC	31447P100	FENC	6.38	3,300.00	36,416.24	21,054.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FIBROGEN INC	31572Q808	FGEN	46.28	197,800.00	6,367,685.66	9,154,184.00
FIDELITY D&D BANCORP INC	31609R100	FDBC	64.18	200.00	12,314.74	12,836.00
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	31.44	66,249.00	2,489,570.98	2,082,869.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	102.55	30,586.00	2,999,409.44	3,136,594.00
FIDELITY SOUTHERN CORP	316394105	LION	26.02	1,800.00	43,331.80	46,836.00
FIFTH THIRD BANCORP	316773100	FITB	23.53	143,630.00	3,969,611.22	3,379,613.00
FINANCIAL INSTNS INC	317585404	FISI	25.70	23,600.00	621,330.49	606,520.00
FINISAR CORPORATION	31787A507	FNSR	21.60	8,800.00	191,665.76	190,080.00
FIREEYE INC	31816Q101	FEYE	16.21	275,118.00	3,478,537.57	4,459,663.00
FIRST AMERICAN FINANCIAL	31847R102	FAF	44.64	29,292.00	1,626,928.41	1,307,595.00
FIRST BANCORP INC/ME	31866P102	FNLC	26.30	21,900.00	367,893.02	575,970.00
FIRST BANCORP PR	318672706	FBP	8.60	117,200.00	533,045.70	1,007,920.00
FIRST BANK/HAMILTON NJ	31931U102	FRBA	12.12	4,800.00	64,598.86	58,176.00
FIRST BUSINESS FINANCIAL SER	319390100	FBIZ	19.51	24,800.00	593,126.36	483,848.00
FIRST CHOICE BANCORP	31948P104	FCBP	22.60	1,700.00	48,525.48	38,420.00
FIRST CITIZENS BANCSHS	31946M103	FCNCA	377.05	889.00	369,741.98	335,197.00
FIRST CMNTY BANCSHAR	31983A103	FCBC	31.48	17,800.00	273,018.06	560,344.00
FIRST DATA CORP- CLASS A	32008D106	FDC	16.91	1,910,000.00	35,282,072.04	32,298,100.00
FIRST DEFIANCE FINL	32006W106	FDEF	24.51	25,200.00	470,974.91	617,652.00
FIRST ENERGY CORP.	337932107	FE	37.55	194,757.00	7,337,742.51	7,313,125.00
FIRST FINL BANCORP O	320209109	FFBC	23.72	149,575.00	3,967,122.96	3,547,919.00
FIRST FINL BANKSHARE	32020R109	FFIN	57.69	9,200.00	422,579.16	530,748.00
FIRST FINL CORP IND	320218100	THFF	40.15	15,100.00	480,902.33	606,265.00
FIRST GUARANTY BANCSHARES IN	32043P106	FGBI	23.21	600.00	14,263.93	13,926.00
FIRST HAWAIIAN INC	32051X108	FHB	22.51	12,630.00	364,210.50	284,301.00
FIRST HORIZON NATIONAL	320517105	FHN	13.16	1,398,115.00	24,445,105.94	18,399,193.00
FIRST INTERNET BANCORP	320557101	INBK	20.44	12,400.00	255,284.11	253,456.00
FIRST LONG ISLAND	320734106	FLIC	19.95	136,800.00	3,729,930.86	2,729,160.00
FIRST MID-ILLINOIS BNC SHS	320866106	FMBH	31.92	3,500.00	147,743.74	111,720.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	19.81	425,640.00	8,033,750.73	8,431,929.00
FIRST NORTHWEST BANCORP	335834107	FNWB	14.83	35,400.00	507,322.23	524,982.00
FIRST SAVINGS FINANCIAL GRP	33621E109	FSFG	51.94	500.00	36,625.80	25,970.00
FIRST UNITED CORP	33741H107	FUNC	15.92	8,200.00	164,728.62	130,544.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FIRSTCASH INC	33767D105	FCFS	72.35	22,600.00	1,758,219.61	1,635,110.00
FIRSTSERVICE CORP PFDS	33767E103	FSV	68.48	260,746.00	10,411,960.83	17,855,886.00
FISERV INC. WISCONSIN	337738108	FISV	73.49	62,295.00	2,129,830.05	4,578,059.00
FIVE BELOW INC	33829M101	FIVE	102.32	19,900.00	1,957,787.88	2,036,168.00
FIVE9 INC	338307101	FIVN	43.72	66,400.00	2,861,859.13	2,903,008.00
FLAGSTAR BANCORP INC	337930705	FBC	26.40	300.00	11,119.07	7,920.00
FLEETCOR TECH INC	339041105	FLT	185.72	32,693.00	6,255,761.50	6,071,744.00
FLEXSTEEL INDUSTRIES INC	339382103	FLXS	22.08	13,900.00	710,768.58	306,912.00
FLEXTRONICS INTL LTD	Y2573F102	FLEX	7.61	58,220.00	460,786.52	443,054.00
FLIR SYSTEMS INC	302445101	FLIR	43.54	25,483.00	1,408,704.16	1,109,530.00
FLOTEK INDUSTRIES INC	343389102	FTK	1.09	553,100.00	1,934,148.44	602,879.00
FLOWERS INDUSTRIES INC.	343498101	FLO	18.47	61,161.00	1,245,529.12	1,129,644.00
FLOWERVE CORP.	34354P105	FLS	38.02	26,787.00	1,133,977.50	1,018,441.00
FLUIDIGM CORP	34385P108	FLDM	8.62	790,788.00	4,612,830.75	6,816,593.00
FLUOR CORP	343412102	FLR	32.20	51,798.00	2,455,331.16	1,667,896.00
FMC CORP.	302491303	FMC	73.96	225,000.00	14,831,080.35	16,641,000.00
FNB CORP	302520101	FNB	9.84	384,098.00	4,365,856.31	3,779,525.00
FONAR CORP	344437405	FONR	20.24	11,700.00	291,636.00	236,808.00
FOOT LOCKER INC	344849104	FL	53.20	10,582.00	567,339.83	562,962.00
FORD MOTOR COMPANY	345370860	F	7.65	2,896,966.00	30,261,075.87	22,161,790.00
FORRESTER RESEARCH INC	346563109	FORR	44.70	14,700.00	472,602.75	657,090.00
FORTINET INC	34959E109	FTNT	70.43	46,539.00	3,275,968.45	3,277,742.00
FORTIVE CORP	34959J108	FTV	67.66	6,151.00	455,885.51	416,177.00
FORTRESS BIOTECH INC	34960Q109	FBIO	0.86	384,800.00	1,018,271.72	330,928.00
FORTUNE BRANDS HOME &	34964C106	FBHS	37.99	25,000.00	1,402,975.67	949,750.00
FORTY SEVEN INC	34983P104	FTSV	15.72	2,300.00	32,540.63	36,156.00
FORUM ENERGY TECH INC	34984V100	FET	4.13	117,900.00	1,412,631.77	486,927.00
FORWARD AIR CORPORATION	349853101	FWRD	54.85	1,600.00	93,103.04	87,760.00
FOSSIL GROUP INC.	34988V106	FOSL	15.73	43,700.00	1,124,039.41	687,401.00
FOSTER L B CO	350060109	FSTR	15.90	29,000.00	588,581.37	461,100.00
FOUNDATION BLDG MATERIALS	350392106	FBM	8.31	65,100.00	839,199.19	540,981.00
FOX FACTORY HOLDING CORP	35138V102	FOXF	58.87	6,600.00	409,102.34	388,542.00
FRANKLIN COVEY CO.	353469109	FC	22.33	25,400.00	441,185.45	567,182.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FRANKLIN ELEC INC	353514102	FELE	42.88	61,125.00	2,255,670.63	2,621,040.00
FRANKS INTL NV	N33462107	FI	5.22	108,400.00	769,175.51	565,848.00
FREIGHTCAR AMERICA INC	357023100	RAIL	6.69	500.00	7,267.04	3,345.00
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	28.27	95,887.00	3,008,726.00	2,710,725.00
FRESHPET INC	358039105	FRPT	32.16	84,800.00	1,243,725.45	2,727,168.00
FRONT YARD RESIDENTIAL CORP	35904G107	RESI	8.73	13,300.00	151,795.48	116,109.00
FRP HOLDINGS INC	30292L107	FRPH	46.01	300.00	8,433.36	13,803.00
FTI CONSULTING INC	302941109	FCN	66.64	57,800.00	3,554,133.61	3,851,792.00
FULLER H B CO	359694106	FUL	42.67	1,300.00	60,685.13	55,471.00
FULTON FINANCIAL CORP	360271100	FULT	15.48	78,800.00	1,092,034.87	1,219,824.00
FUSION CONNECT INC	36116X102	FSNN	1.68	6,100.00	23,082.88	10,248.00
FUTUREFUEL CORP	36116M106	FF	15.86	39,400.00	549,538.95	624,884.00
G1 THERAPEUTICS INC	3621LQ109	GTHX	19.15	4,100.00	145,877.09	78,515.00
GAIN CAPITAL HOLDINGS INC	36268W100	GCAP	6.16	254,900.00	1,926,904.51	1,570,184.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	73.70	35,435.00	2,161,789.69	2,611,560.00
GANNETT CO INC	36473H104	GCI	8.53	57,800.00	671,596.43	493,034.00
GAP INC	364760108	GPS	25.76	7,567.00	248,828.93	194,926.00
GARMIN LTD	H2906T109	GRMN	63.32	9,330.00	572,186.88	590,776.00
GARRETT MOTION INC	366505105	GTX	12.34	482,944.20	6,537,257.22	5,959,532.00
GARTNER INC	366651107	IT	127.84	10,546.00	1,432,698.10	1,348,201.00
GASLOG LTD	G37585109	GLOG	16.46	16,800.00	293,569.92	276,528.00
GATX CORP	361448103	GATX	70.81	3,300.00	239,534.49	233,673.00
GENERAC HOLDINGS INC	368736104	GNRC	49.70	6,800.00	320,113.94	337,960.00
GENERAL DYNAMICS CORP.	369550108	GD	157.21	171,033.00	14,920,736.11	26,888,098.00
GENERAL ELECTRIC CO	369604103	GE	7.57	9,480,310.00	161,538,267.99	71,765,947.00
GENERAL MILLS INC	370334104	GIS	38.94	270,912.00	7,218,623.42	10,549,313.00
GENERAL MOTORS CO	37045V100	GM	33.45	1,821,768.00	62,227,986.53	60,938,140.00
GENESCO INC.	371532102	GCO	44.30	16,800.00	808,818.15	744,240.00
GENESEE & WYO INC	371559105	GWR	74.02	7,178.00	579,547.65	531,316.00
GENOMIC HEALTH INC	37244C101	GHDX	64.41	13,200.00	322,503.49	850,212.00
GENPACT LTD	G3922B107	G	26.99	52,279.00	1,595,829.29	1,411,010.00
GENTEX CORP.	371901109	GNTX	20.21	93,228.00	2,150,685.39	1,884,138.00
GENTHERM INC	37253A103	THRM	39.98	36,290.00	1,092,644.04	1,450,874.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GENUINE PARTS CO	372460105	GPC	96.02	11,365.00	1,090,842.18	1,091,267.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	4.66	52,300.00	225,993.53	243,718.00
G-III APPAREL GROUP LTD	36237H101	GIII	27.89	15,500.00	747,978.85	432,295.00
GILEAD SCIENCES INC.	375558103	GILD	62.55	849,992.00	14,886,852.80	53,166,999.00
GLACIER BANCORP INC	37637Q105	GBCI	39.62	11,300.00	413,558.33	447,706.00
GLADSTONE LAND CORP	376549101	LAND	11.48	3,800.00	48,685.60	43,624.00
GLAUKOS CORP	377322102	GKOS	56.17	25,502.00	1,324,594.31	1,432,447.00
GLOBAL BLOOD THERAPEUTICS IN	37890U108	GBT	41.05	1,600.00	66,082.24	65,680.00
GLOBAL EAGLE ENTERTAINMENT	37951D102	ENT	2.23	651,500.00	1,607,095.68	1,452,845.00
GLOBANT SA	L44385109	GLOB	56.32	112,204.00	4,370,736.92	6,319,329.00
GLOBUS MEDICAL INC - A	379577208	GMED	43.28	31,000.00	1,182,785.96	1,341,680.00
GLU MOBILE INC	379890106	GLUU	8.07	94,600.00	433,970.94	763,422.00
GNC HOLDINGS INC-CL A	36191G107	GNC	2.37	370,000.00	13,568,517.61	876,900.00
GODADDY INC - CLASS A	380237107	GDDY	65.62	49,345.00	3,438,556.47	3,238,019.00
GOLAR LNG LTD	G9456A100	GLNG	21.76	4,700.00	119,666.35	102,272.00
GOLD RESOURCE CORP	38068T105	GORO	4.00	136,300.00	816,262.18	545,200.00
GOLDMAN SACHS GROUP INC	38141G104	GS	167.05	298,614.00	37,091,971.77	49,883,469.00
GOODYEAR T & R	382550101	GT	20.41	275,000.00	5,753,505.76	5,612,750.00
GOOSEHEAD INSURANCE INC -A	38267D109	GSHD	26.29	2,900.00	77,490.03	76,241.00
GRACE W.R. & COMPANY	38388F108	GRA	64.91	68,000.00	4,932,748.41	4,413,880.00
GRAHAM HOLDINGS CO	384637104	GHC	640.58	1,109.00	672,309.81	710,403.00
GRAINGER W W INC	384802104	GWW	282.36	3,812.00	1,185,068.32	1,076,356.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	96.14	48,326.00	4,307,101.82	4,646,061.00
GRANITE CONSTRUCTION INC	387328107	GVA	40.28	39,035.00	1,707,168.12	1,572,330.00
GRAPHIC PACKAGING HOLDING	388689101	GPK	10.64	190,600.00	2,551,558.11	2,027,984.00
GREAT LAKES DREDGE & DOCK	390607109	GLDD	6.62	323,790.00	1,549,976.27	2,143,490.00
GREAT SOUTHN BANCORP	390905107	GSBC	46.03	13,100.00	426,134.29	602,993.00
GREAT WESTERN BANCORP INC	391416104	GWB	31.25	131,300.00	5,333,231.99	4,103,125.00
GREEN DOT CORP-CLASS A	39304D102	GDOT	79.52	84,800.00	4,380,792.73	6,743,296.00
GREENE COUNTY BANCORP INC	394357107	GCBC	31.12	1,400.00	27,781.00	43,568.00
GREIF INC	397624107	GEF	37.11	17,000.00	827,823.00	630,870.00
GREIF INC-CL B	397624206	GEF.B	44.40	1,900.00	115,724.48	84,360.00
GRIFFON CORPORATION	398433102	GFF	10.45	42,600.00	493,391.54	445,170.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GRITSTONE ONCOLOGY INC	39868T105	GRTS	15.45	1,900.00	37,531.08	29,355.00
GROUP 1 AUTOMOTIVE	398905109	GPI	52.72	14,500.00	1,059,749.77	764,440.00
GROUPON INC	399473107	GRPN	3.20	486,200.00	2,502,791.48	1,555,840.00
GRUBHUB INC	400110102	GRUB	76.81	4,523.00	447,847.81	347,411.00
GTT COMMUNICATIONS INC	362393100	GTT	23.66	23,098.00	625,628.88	546,499.00
GTX INC	40052B207	GTXI	0.78	10,700.00	201,901.30	8,346.00
GUARANTY BANCSHARES INC	400764106	GNTY	29.82	1,800.00	55,311.00	53,676.00
GUARDANT HEALTH INC	40131M109	GH	37.59	3,900.00	141,942.45	146,601.00
GUESS INC	401617105	GES	20.77	41,000.00	937,116.50	851,570.00
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	80.23	4,158.00	374,591.72	333,596.00
GULFPORT ENERGY CORP	402635304	GPOR	6.55	106,600.00	1,201,669.82	698,230.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	20.42	29,937.00	681,577.64	611,314.00
HAEMONETICS CORP/MASS	405024100	HAE	100.05	19,000.00	809,716.56	1,900,950.00
HAIR CELASTIAL GROUP	405217100	HAIN	15.86	76,200.00	2,406,087.95	1,208,532.00
HALLADOR ENERGY CO	40609P105	HNRG	5.07	74,800.00	482,358.05	379,236.00
HALLIBURTON COMPANY	406216101	HAL	26.58	1,873,447.00	67,036,989.24	49,796,221.00
HALOZYME THERAPEUTICS INC	40637H109	HALO	14.63	66,700.00	1,273,013.64	975,821.00
HAMILTON BEACH BRAND	40701T104	HBB	23.46	24,500.00	570,040.35	574,770.00
HAMILTON LANE INC-CLASS A	407497106	HLNE	37.00	17,400.00	805,410.97	643,800.00
HANCOCK WHITNEY CORP	410120109	HWC	34.65	36,700.00	1,730,405.39	1,271,655.00
HANESBRANDS INC	410345102	HBI	12.53	650,000.00	15,264,271.03	8,144,500.00
HANMI FINL CORP	410495204	HAFC	19.70	1.00	7.97	20.00
HANNON ARMSTRONG SUS INFR	41068X100	HASI	19.05	13,900.00	227,103.09	264,795.00
HARBORONE BANCORP INC	41165F101	HONE	15.89	3,100.00	48,965.44	49,259.00
HARLEY-DAVIDSON INC	412822108	HOG	34.12	775,000.00	35,571,698.13	26,443,000.00
HARRIS CORP.	413875105	HRS	134.65	233,005.00	31,140,347.41	31,374,123.00
HARSCO CORP	415864107	HSC	19.86	285,475.00	5,797,534.69	5,669,534.00
HARTFORD FINL SERVICES	416515104	HIG	44.45	146,000.00	3,667,848.28	6,489,700.00
HARVARD BIOSCIENCE INC	416906105	HBIO	3.18	146,100.00	722,663.99	464,598.00
HASBRO INC	418056107	HAS	81.25	3,686.00	297,147.63	299,488.00
HAVERTY FURNITURE	419596101	HVT	18.78	31,000.00	491,565.50	582,180.00
HAWAIIAN ELECTRIC INDS	419870100	HE	36.62	25,649.00	923,509.33	939,266.00
HAWAIIAN HOLDINGS INC	419879101	HA	26.41	31,100.00	1,161,535.74	821,351.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HC2 HOLDINGS INC	404139107	HCHC	2.64	8,300.00	51,643.43	21,912.00
HCA HEALTHCARE INC	40412C101	HCA	124.45	306,319.00	20,610,145.13	38,121,399.00
HD SUPPLY HOLDINGS INC	40416M105	HDS	37.52	6,688.00	289,892.42	250,934.00
HEALTHCARE SVCS GRP	421906108	HCSG	40.18	128,300.00	6,149,713.41	5,155,094.00
HEALTHEQUITY INC	42226A107	HQY	59.65	22,400.00	1,796,917.55	1,336,160.00
HEALTHSTREAM INC	42222N103	HSTM	24.15	27,100.00	766,247.08	654,465.00
HECLA MINING CO.	422704106	HL	2.36	2,200.00	11,769.56	5,192.00
HEICO CORP	422806109	HEI	77.48	145,391.00	5,888,313.84	11,264,895.00
HEICO CORP-CL A	422806208	HEI.A	63.00	26,291.00	1,099,885.32	1,656,333.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	31.19	20,500.00	415,326.28	639,395.00
HELEN OF TROY LTD	G4388N106	HELE	131.18	10,800.00	1,415,865.60	1,416,744.00
HELIX ENERGY SOLUTIONS	42330P107	HLX	5.41	290,000.00	2,292,274.21	1,568,900.00
HELMERICH & PAYNE INC	423452101	HP	47.94	17,398.00	1,134,844.28	834,061.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	126.52	88,690.00	7,809,053.10	11,221,059.00
HENRY SCHEIN INC	806407102	HSIC	78.52	27,528.00	2,282,042.56	2,161,498.00
HERBALIFE LTD	G4412G101	HLF	58.95	37,407.00	2,029,767.61	2,205,143.00
HERC HOLDINGS INC	42704L104	HRI	25.99	18,500.00	1,105,250.22	480,815.00
HERITAGE INSURANCE HOLDINGS	42727J102	HRTG	14.72	147,912.00	1,831,635.08	2,177,265.00
HERITAGE-CRYSTAL CLEAN INC	42726M106	HCCI	23.01	6,700.00	139,758.00	154,167.00
HERSHEY COMPANY	427866108	HSY	107.18	4,518.00	481,954.94	484,239.00
HERTZ GLOBAL HOLDINGS INC	42806J106	HTZ	13.65	147,500.00	2,524,792.61	2,013,375.00
HESS CORP.	42809H107	HES	40.50	601,570.00	32,116,066.38	24,363,585.00
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	13.21	711,968.00	5,485,452.21	9,405,098.00
HEXCEL CORP	428291108	HXL	57.34	4,804.00	289,952.27	275,461.00
HFF INC - CL A	40418F108	HF	33.16	24,600.00	502,887.35	815,736.00
HIBBETT SPORTS INC.	428567101	HIBB	14.30	35,800.00	834,414.21	511,940.00
HILLENBRAND INC	431571108	HI	37.93	28,800.00	1,283,698.34	1,092,384.00
HILL-ROM HOLDINGS INC	431475102	HRC	88.55	76,636.00	5,866,141.93	6,786,118.00
HILTON GRAND VACATIONS	43283X105	HGV	26.39	225,000.00	6,984,298.11	5,937,750.00
HILTON WORLDWIDE HOLDINGS	43300A203	HLT	71.80	210,000.00	12,717,555.12	15,078,000.00
HMS HOLDINGS CORP	40425J101	HMSY	28.13	39,200.00	1,279,829.04	1,102,696.00
HNI CORP	404251100	HNI	35.43	25,700.00	873,717.65	910,551.00
HOLLYFRONTIER CORP	436106108	HFC	51.12	57,793.00	3,175,371.76	2,954,378.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HOLOGIC INC.	436440101	HOLX	41.10	10,460.00	419,311.63	429,906.00
HOME BANCORP INC	43689E107	HBCP	35.40	11,400.00	341,957.45	403,560.00
HOME BANCSHARES INC	436893200	HOMB	16.34	212,700.00	4,285,733.56	3,475,518.00
HOME DEPOT INC.	437076102	HD	171.82	865,784.00	47,407,704.88	148,759,007.00
HOMESTREET INC	43785V102	HMST	21.23	27,900.00	828,947.61	592,317.00
HOMETRUST BANCSHARES INC	437872104	HTBI	26.18	24,500.00	381,897.95	641,410.00
HONEYWELL INTERNATIONAL INC	438516106	HON	132.12	754,969.00	45,332,855.11	99,746,504.00
HOOKER FURNITURE CORP	439038100	HOFT	26.34	500.00	19,995.27	13,170.00
HOPE BANCORP INC	43940T109	HOPE	11.86	425,759.00	6,292,217.93	5,049,502.00
HORACE MANN EDUCATORS	440327104	HMN	37.45	24,600.00	1,101,856.32	921,270.00
HORIZON PHARMA INC	G4617B105	HZNP	19.54	20,500.00	369,515.93	400,570.00
HORMEL FOODS CORP	440452100	HRL	42.68	44,493.00	1,952,698.22	1,898,961.00
HORTONWORKS INC	440894103	HDP	14.42	203,100.00	2,205,666.94	2,928,702.00
HOULIHAN LOKEY INC	441593100	HLI	36.80	22,400.00	713,881.32	824,320.00
HOWARD HUGHES CORP	44267D107	HHC	97.62	4,248.00	553,474.58	414,690.00
HP INC	40434L105	HPQ	20.46	765,187.00	8,807,134.66	15,655,726.00
HUB GROUP INC	443320106	HUBG	37.07	85,775.00	3,298,918.36	3,179,679.00
HUBSPOT INC	443573100	HUBS	125.73	45,421.00	2,825,298.20	5,710,782.00
HUMANA INC.	444859102	HUM	286.48	69,592.00	13,966,830.43	19,936,716.00
HUNTINGTON BANCSHARES	446150104	HBAN	11.92	267,019.00	2,536,471.01	3,182,867.00
HUNTINGTON INGALLS	446413106	HII	190.31	3,040.00	544,611.12	578,542.00
HURCO COMPANIES INC	447324104	HURC	35.70	15,300.00	579,185.83	546,210.00
HYATT HOTELS CORP-CLASS A	448579102	H	67.60	11,214.00	891,539.22	758,067.00
HYSTER-YALE MATERIALS	449172105	HY	61.96	21,000.00	1,104,842.41	1,301,160.00
IAC/INTERACTIVE CORP	44919P508	IAC	183.04	23,453.00	3,402,235.43	4,292,837.00
IBERIABANK CORP	450828108	IBKC	64.28	22,400.00	1,328,310.76	1,439,872.00
ICF INTERNATIONAL INC	44925C103	ICFI	64.78	12,400.00	421,822.10	803,272.00
ICU MEDICAL INC.	44930G107	ICUI	229.63	427.00	128,024.84	98,052.00
IDACORP INC.	451107106	IDA	93.06	8,600.00	504,580.84	800,316.00
IDEX CORPORATION	45167R104	IEX	126.26	2,633.00	361,664.66	332,443.00
IDEXX LABS INC.	45168D104	IDXX	186.02	16,584.00	3,150,665.12	3,084,956.00
IES HOLDINGS INC	44951W106	IESC	15.55	20,009.00	344,651.16	311,140.00
II VI INC	902104108	IIVI	32.46	139,780.00	4,707,628.69	4,537,259.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ILLINOIS TOOL WORKS	452308109	ITW	126.69	151,596.00	7,592,602.36	19,205,697.00
ILLUMINA INC.	452327109	ILMN	299.93	242,555.00	55,509,329.77	72,749,521.00
IMMERSION CORPORATION	452521107	IMMR	8.96	226,500.00	2,269,822.47	2,029,440.00
IMMUNOMEDICS INC	452907108	IMMU	14.27	12,100.00	255,314.84	172,667.00
IMPERVA INC	45321L100	IMPV	55.69	18,500.00	876,430.73	1,030,265.00
IMPINJ INC	453204109	PI	14.55	78,632.00	1,427,191.86	1,144,096.00
INCYTE CORP	45337C102	INCY	63.59	14,000.00	1,026,152.40	890,260.00
INDEPENDENCE HLDG CO	453440307	IHC	35.20	14,400.00	330,477.67	506,880.00
INDEPENDENCE REALTY TRUST	45378A106	IRT	9.18	23,500.00	204,012.50	215,730.00
INDEPENDENT BANK CORP/MA	453836108	INDB	70.31	500.00	35,870.70	35,155.00
INDEPENDENT BANK CORP/MI	453838609	IBCP	21.02	6,500.00	115,552.44	136,630.00
INDEPENDENT BANK GROUP INC	45384B106	IBTX	45.77	177,933.00	10,985,012.50	8,143,994.00
INDUSTRIAL LOGISTICS PROPERT	456237106	ILPT	19.67	17,709.75	409,561.31	348,351.00
INFINERA CORP	45667G103	INFN	3.99	425,800.00	3,856,622.07	1,698,942.00
INFRASTRUCTURE AND ENERGY	45686J104	IEA	8.19	5,000.00	46,085.58	40,950.00
INGERSOLL-RAND PLC	G47791101	IR	91.23	706,267.00	47,314,851.44	64,432,738.00
INGEVITY CORP	45688C107	NGVT	83.69	5,500.00	354,468.12	460,295.00
INGLES MKTS INC	457030104	IMKTA	27.22	20,900.00	547,661.30	568,898.00
INGREDION INC	457187102	INGR	91.40	5,961.00	647,083.69	544,835.00
INNOSPEC INC.	45768S105	IOSP	61.76	8,800.00	502,112.78	543,488.00
INNOVATE BIOPHARMACEUTICALS	45782F105	INNT	2.31	5,400.00	56,599.76	12,474.00
INNOVATIVE INDUSTRIAL PROPER	45781V101	IIPR	45.39	2,500.00	96,289.55	113,475.00
INOGEN INC	45780L104	INGN	124.17	900.00	92,702.47	111,753.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	40.75	21,600.00	411,071.72	880,200.00
INSPERITY INC	45778Q107	NSP	93.36	15,600.00	587,675.42	1,456,416.00
INSPIRE MEDICAL SYSTEMS INC	457730109	INSP	42.25	2,300.00	89,820.52	97,175.00
INSTEEL INDUSTRIES	45774W108	IIIN	24.28	20,100.00	706,231.79	488,028.00
INSULET CORP	45784P101	PODD	79.32	170,038.00	8,670,354.43	13,487,414.00
INSYS THERAPEUTICS INC	45824V209	INSY	3.50	3,200.00	32,137.60	11,200.00
INTEGER HOLDINGS CORP	45826H109	ITGR	76.26	14,600.00	985,253.04	1,113,396.00
INTEGRA LIFESCIENCES	457985208	IART	45.10	10,287.00	647,434.80	463,944.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	48.43	165,810.00	4,092,658.75	8,030,179.00
INTEL CORP.	458140100	INTC	46.93	2,682,993.00	60,651,893.40	125,912,862.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INTELSAT SA	L5140P101	I	21.39	29,400.00	158,471.41	628,866.00
INTER PARFUMS INC	458334109	IPAR	65.57	12,900.00	428,489.28	845,853.00
INTERACTIVE BROKERS	45841N107	IBKR	54.65	10,543.00	686,407.37	576,175.00
INTERCEPT PHARMACEUTICALS	45845P108	ICPT	100.79	1,300.00	157,412.20	131,027.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	75.33	726,358.00	39,977,908.72	54,716,549.00
INTERDIGITAL INC	45867G101	IDCC	66.43	16,300.00	1,332,351.38	1,082,809.00
INTERFACE INC	458665304	TILE	14.25	146,625.00	3,059,030.42	2,089,406.00
INTERNAP CORP	45885A409	INAP	4.15	211,300.00	1,506,242.50	876,895.00
INTERNATIONAL BANC SH	459044103	IBOC	34.40	29,300.00	529,237.35	1,007,920.00
INTERNATIONAL GAME	G4863A108	IGT	14.63	325,000.00	5,117,452.81	4,754,750.00
INTERNATIONAL SPEEDWAY	460335201	ISCA	43.86	18,100.00	663,850.17	793,866.00
INTERNATL FLAVORS &	459506101	IFF	134.27	4,276.00	556,007.41	574,139.00
INTERPUBLIC GROUP	460690100	IPG	20.63	212,283.00	4,303,099.30	4,379,398.00
INTERSECT ENT INC	46071F103	XENT	28.18	42,500.00	650,506.95	1,197,650.00
INTL BUS MACH CORP	459200101	IBM	113.67	406,096.00	34,888,527.94	46,160,932.00
INTREPID POTASH INC	46121Y102	IPI	2.60	746,000.00	1,250,869.61	1,939,600.00
INTUIT INC.	461202103	INTU	196.85	379,809.00	46,354,947.31	74,765,402.00
INTUITIVE SURGICAL INC	46120E602	ISRG	478.92	154,275.00	36,534,948.19	73,885,382.00
INVESCO LTD	G491BT108	IVZ	16.74	132,000.00	3,626,085.63	2,209,680.00
INVESTAR HOLDING CORP	46134L105	ISTR	24.80	800.00	22,862.00	19,840.00
INVESTMENT TECHNOLOGY	46145F105	ITG	30.24	25,400.00	761,174.50	768,096.00
INVESTORS BANCORP INC	46146L101	ISBC	10.40	505,385.00	5,174,183.09	5,256,004.00
INVESTORS TITLE CO	461804106	ITIC	176.68	3,000.00	561,538.41	530,040.00
ION GEOPHYSICAL CORP	462044207	IO	5.18	52,073.00	2,686,892.74	269,738.00
IPG PHOTONICS CORP	44980X109	IPGP	113.29	8,800.00	1,696,271.97	996,952.00
IQVIA HOLDING INC	46266C105	IQV	116.17	150,337.00	17,918,112.77	17,464,650.00
IRADIMED CORP	46266A109	IRMD	24.46	18,700.00	581,377.18	457,402.00
IROBOT CORP	462726100	IRBT	83.74	1,300.00	143,649.22	108,862.00
ITERIS INC	46564T107	ITI	3.73	101,000.00	625,283.26	376,730.00
ITRON INC.	465741106	ITRI	47.29	64,100.00	3,007,538.04	3,031,289.00
ITT INC	45073V108	ITT	48.27	158,722.00	5,199,514.09	7,661,511.00
J & J SNACK FOODS CORP	466032109	JJSF	144.59	5,300.00	723,004.02	766,327.00
J ALEXANDERS HOLDINGS	46609J106	JAX	8.23	6,600.00	81,540.36	54,318.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
J. JILL INC	46620W102	JILL	5.33	103,600.00	743,110.95	552,188.00
J2 GLOBAL INC	48123V102	JCOM	69.38	19,800.00	1,676,393.70	1,373,724.00
JABIL INC	466313103	JBL	24.79	1,014,515.00	27,905,137.65	25,149,827.00
JACK IN THE BOX INC.	466367109	JACK	77.63	1,400.00	113,877.99	108,682.00
JACOBS ENGINEERING GROUP	469814107	JEC	58.46	152,906.00	6,970,338.88	8,938,885.00
JANUS HENDERSON GROUP PLC	G4474Y214	JHG	20.72	63,893.00	1,646,092.28	1,323,863.00
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	123.96	176,422.00	27,925,069.30	21,869,271.00
JEFFERIES FINANCIAL GROUP INC	47233W109	JEF	17.36	20,124.00	346,855.25	349,353.00
JELD-WEN HOLDING INC	47580P103	JELD	14.21	73,269.00	1,459,301.87	1,041,152.00
JERNIGAN CAPITAL INC	476405105	JCAP	19.82	4,800.00	102,675.56	95,136.00
JETBLUE AIRWAYS CORP	477143101	JBLU	16.06	19,601.00	392,639.39	314,792.00
JM SMUCKER CO	832696405	SJM	93.49	4,072.00	448,523.88	380,691.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	71.81	51,300.00	4,817,072.03	3,683,853.00
JOHNSON & JOHNSON	478160104	JNJ	129.05	1,483,712.00	74,668,279.99	191,473,034.00
JOHNSON CONTROLS	G51502105	JCI	29.65	420,519.00	17,542,845.44	12,468,389.00
JOHNSON OUTDOORS INC - CL A	479167108	JOUT	58.74	9,600.00	327,456.60	563,904.00
JONES LANG LASALLE I	48020Q107	JLL	126.60	205,842.00	29,372,508.98	26,059,597.00
JPMORGAN CHASE & CO.	46625H100	JPM	97.62	2,355,205.00	91,502,509.78	229,915,112.00
JUNIPER NETWORKS INC	48203R104	JNPR	26.91	59,906.00	1,675,803.05	1,612,071.00
K12 INC	48273U102	LRN	24.79	32,000.00	461,271.20	793,280.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	95.45	358,173.00	38,930,423.51	34,187,613.00
KAR AUCTION SERVICES INC	48238T109	KAR	47.72	25,287.00	1,309,764.81	1,206,696.00
KARYOPHARM THERAPEUTICS INC	48576U106	KPTI	9.37	24,200.00	469,426.02	226,754.00
KBR INC	48242W106	KBR	15.18	221,800.00	4,779,709.11	3,366,924.00
KEANE GROUP INC	48669A108	FRAC	8.18	2,600.00	24,046.10	21,268.00
KELLOGG CO.	487836108	K	57.01	7,555.00	553,643.34	430,711.00
KELLY SERVICES INC CL-A	488152208	KELYA	20.48	33,200.00	631,732.93	679,936.00
KEMET CORP.	488360207	KEM	17.54	147,900.00	2,884,016.15	2,594,166.00
KEMPER CORP.	488401100	KMPR	66.38	21,900.00	1,540,939.06	1,453,722.00
KENNAMETAL INC	489170100	KMT	33.28	58,880.00	2,044,609.40	1,959,526.00
KENNEDY-WILSON HOLDINGS INC	489398107	KW	18.17	7,500.00	153,255.34	136,275.00
KEURIG DR PEPPER INC	49271V100	KDP	25.64	12,000.00	946,846.37	307,680.00
KEYCORP	493267108	KEY	14.78	699,611.00	9,865,721.57	10,340,251.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KEYSIGHT TECH INC	49338L103	KEYS	62.08	12,234.00	762,986.67	759,487.00
KEYW HOLDING CORP	493723100	KEYW	6.69	537,300.00	4,754,791.98	3,594,537.00
KEZAR LIFE SCIENCES INC	49372L100	KZR	23.60	1,500.00	30,681.60	35,400.00
KFORCE INC	493732101	KFRC	30.92	23,200.00	611,114.36	717,344.00
KIMBALL ELECTRONICS INC	49428J109	KE	15.49	38,800.00	681,108.76	601,012.00
KIMBALL INTL INC	494274103	KBAL	14.19	43,800.00	411,662.00	621,522.00
KIMBERLY-CLARK CORP	494368103	KMB	113.94	253,121.00	20,030,913.27	28,840,606.00
KINDER MORGAN INC.	49456B101	KMI	15.38	1,222,125.00	41,840,957.82	18,796,282.00
KINDRED BIOSCIENCES INC	494577109	KIN	10.95	161,609.00	2,126,677.95	1,769,619.00
KINGSTONE COS INC	496719105	KINS	17.69	17,600.00	335,655.21	311,344.00
KINIKSA PHARMACEUTICALS-A	G5269C101	KNSA	28.09	4,900.00	111,161.68	137,641.00
KINSALE CAPITAL GROUP INC	49714P108	KNSL	55.56	14,200.00	470,065.44	788,952.00
KIRBY CORP.	497266106	KEX	67.36	14,731.00	1,197,095.47	992,280.00
KIRKLANDS INC	497498105	KIRK	9.53	55,800.00	699,924.90	531,774.00
KKR REAL ESTATE FINANCE	48251K100	KREF	19.15	5,800.00	118,548.22	111,070.00
KLX ENERGY SERVICES	48253L106	KLXE	23.45	20,370.00	360,798.81	477,677.00
KNOLL INC	498904200	KNL	16.48	140,175.00	2,411,323.65	2,310,084.00
KNOWLES CORP	49926D109	KN	13.31	800,000.00	17,704,607.82	10,648,000.00
KODIAK SCIENCES INC	50015M109	KOD	7.10	2,600.00	18,377.32	18,460.00
KOHL'S CORP	500255104	KSS	66.34	62,040.00	4,291,589.33	4,115,734.00
KOPPERS HOLDINGS INC	50060P106	KOP	17.04	34,739.00	1,314,845.43	591,952.00
KORN FERRY	500643200	KFY	39.54	110,750.00	3,641,742.32	4,379,055.00
KRAFT HEINZ CO/THE	500754106	KHC	43.04	296,276.00	7,827,693.31	12,751,719.00
KRATON PERFORMANCE	50077C106	KRA	21.84	3,500.00	117,102.80	76,440.00
KRATOS DEFENSE & SECURITY	50077B207	KTOS	14.09	277,511.00	3,181,949.62	3,910,130.00
KROGER CO.	501044101	KR	27.50	1,252,066.00	34,524,138.96	34,431,815.00
KVH INDUSTRIES INC	482738101	KVHI	10.29	8,300.00	66,810.57	85,407.00
L3 TECHNOLOGIES INC	502413107	LLL	173.66	21,676.00	3,699,850.88	3,764,254.00
LABORATORY CRP OF AMER	50540R409	LH	126.36	14,085.00	2,237,177.31	1,779,781.00
LADDER CAPITAL CORP-A	505743104	LADR	15.47	24,900.00	340,632.75	385,203.00
LADENBURG THALMANN	50575Q102	LTS	2.33	49,500.00	186,550.36	115,335.00
LAKELAND BANCORP INC	511637100	LBAI	14.81	8,500.00	176,190.41	125,885.00
LAM RESEARCH CORP	512807108	LRCX	136.17	40,582.00	8,227,570.81	5,526,051.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LAMB WESTON HOLDINGS INC	513272104	LW	73.56	33,352.00	1,562,627.83	2,453,373.00
LANCASTER COLONY CORP	513847103	LANC	176.86	7,800.00	925,888.61	1,379,508.00
LAND'S END INC	51509F105	LE	14.21	25,300.00	441,384.24	359,513.00
LANDSTAR SYSTEM INC.	515098101	LSTR	95.67	13,174.00	1,368,132.51	1,260,356.00
LAS VEGAS SANDS CORP	517834107	LVS	52.05	197,780.00	7,395,529.07	10,294,449.00
LAWSON PRODUCTS	520776105	LAWS	31.60	18,700.00	392,746.30	590,920.00
LAZARD LTD CL. A	G54050102	LAZ	36.91	1,211,000.00	57,573,891.37	44,698,010.00
LA-Z-BOY INC.	505336107	LZB	27.71	31,800.00	818,737.01	881,178.00
LCNB CORP	50181P100	LCNB	15.15	19,500.00	393,647.75	295,425.00
LEAR CORP	521865204	LEA	122.86	950.00	152,869.91	116,717.00
LEIDOS HOLDINGS INC	525327102	LDOS	52.72	8,285.00	509,347.49	436,785.00
LEVEL ONE BANCORP INC	52730D208	LEVL	22.43	400.00	10,986.32	8,972.00
LHC GROUP INC	50187A107	LHCG	93.88	74,392.00	4,221,091.35	6,983,921.00
LIBERTY BROADBAND - A	530307107	LBRDA	71.81	4,674.00	347,748.40	335,640.00
LIBERTY BROADBAND - C	530307305	LBRDK	72.03	4,748.00	351,573.26	341,998.00
LIBERTY EXPEDIA HOLD - A	53046P109	LEXEA	39.11	101,900.00	4,103,095.34	3,985,309.00
LIBERTY LATIN AMERICA-C	G9001E128	LILAK	14.57	1,500.00	30,613.05	21,855.00
LIBERTY MEDIA CORP - C	531229854	FWONK	30.70	9,251.00	272,685.25	284,006.00
LIBERTY MEDIA GROUP A	531229870	FWONA	29.72	10,047.00	284,760.11	298,597.00
LIBERTY TRIPADVISOR HOLDINGS	531465102	LTRPA	15.89	48,300.00	985,763.21	767,487.00
LIGAND PHARMACEUTICALS	53220K504	LGND	135.70	65,300.00	10,591,684.36	8,861,210.00
LIMELIGHT NETWORKS INC	53261M104	LLNW	2.34	486,700.00	1,129,779.18	1,138,878.00
LIMONEIRA CO	532746104	LMNR	19.55	55,200.00	1,177,429.72	1,079,160.00
LINCOLN NATIONAL CORP	534187109	LNC	51.31	49,000.00	1,225,217.81	2,514,190.00
LINDBLAD EXPEDITIONS HOLDING	535219109	LIND	13.46	224,794.00	2,809,926.73	3,025,727.00
LINDE PLC	G5494J103	LIN	156.04	275,084.00	30,817,435.34	42,924,107.00
LIQUIDIA TECH INC	53635D202	LQDA	21.66	1,400.00	40,348.42	30,324.00
LIQUIDITY SERVICES INC	53635B107	LQDT	6.17	76,700.00	744,655.65	473,239.00
LITIGATION INCOME	LIT-COM		0.00	0.01	0.00	0.00
LITTELFUSE INC	537008104	LFUS	171.48	23,398.00	3,676,056.90	4,012,289.00
LIVANOVA PLC	G5509L101	LIVN	91.47	18,500.00	1,224,029.38	1,692,195.00
LIVE NATION	538034109	LYV	49.25	161,076.00	7,081,211.11	7,932,993.00
LIVENT CORP	53814L108	LTHM	13.80	6,300.00	91,671.30	86,940.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LIVEPERSON INC	538146101	LPSN	18.86	42,500.00	473,711.75	801,550.00
LIVERAMP HOLDINGS INC	53815P108	RAMP	38.63	89,300.00	1,988,542.98	3,449,659.00
LKQ CORP	501889208	LKQ	23.73	655,000.00	16,448,252.31	15,543,150.00
LOCKHEED MARTIN	539830109	LMT	261.84	126,364.00	10,234,123.50	33,087,150.00
LOEWS CORP	540424108	L	45.52	13,779.00	672,040.39	627,220.00
LOGICBIO THERAPEUTICS INC	54142F102	LOGC	10.40	2,200.00	19,006.68	22,880.00
LORAL SPACE & COMM	543881106	LORL	37.25	1,500.00	68,372.55	55,875.00
LOUISIANA PACIFIC	546347105	LPX	22.22	62,200.00	1,441,416.88	1,382,084.00
LOWE'S COS	548661107	LOW	92.36	360,859.00	5,802,048.61	33,328,937.00
LOXO ONCOLOGY INC	548862101	LOXO	140.07	10,900.00	1,768,769.05	1,526,763.00
LPL FINANCIAL HOLDINGS INC	50212V100	LPLA	61.08	21,075.00	851,293.66	1,287,261.00
LSC COMMUNICATIONS INC	50218P107	LKSD	7.00	73,000.00	1,255,388.33	511,000.00
LTC PROPERTIES INC	502175102	LTC	41.68	10,600.00	356,322.33	441,808.00
LULULEMON ATHLETICA INC	550021109	LULU	121.61	31,281.00	3,918,267.57	3,804,082.00
LUMENTUM HOLDINGS INC	55024U109	LITE	42.01	8,400.00	447,090.21	352,884.00
LUMINEX CORP DEL	55027E102	LMNX	23.11	141,300.00	2,953,306.39	3,265,443.00
LUTHER BURBANK CORP	550550107	LBC	9.02	60,200.00	675,793.16	543,004.00
LYDALL INC.	550819106	LDL	20.31	107,151.00	4,490,775.91	2,176,237.00
LYONDELLBASELL IND-CL A	N53745100	LYB	83.16	142,356.00	7,405,521.49	11,838,325.00
M&T BANK CORPORATION	55261F104	MTB	143.13	13,600.00	2,285,646.45	1,946,568.00
MACOM TECHNOLOGY SOLUTIONS	55405Y100	MTSI	14.51	179,630.00	5,480,696.13	2,606,431.00
MACROGENICS INC	556099109	MGNX	12.70	39,600.00	905,824.86	502,920.00
MACYS INC	55616P104	M	29.78	40,972.00	1,485,707.20	1,220,146.00
MADDEN STEVEN LTD	556269108	SHOO	30.26	40,600.00	1,391,902.87	1,228,556.00
MADISON SQUARE GARDEN CO	55825T103	MSG	267.70	2,596.00	699,276.99	694,949.00
MADRIGAL PHARMACEUTICALS	558868105	MDGL	112.72	3,000.00	248,373.81	338,160.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	56.89	15,000.00	738,762.65	853,350.00
MAGENTA THERAPEUTICS INC	55910K108	MGTA	5.70	1,200.00	14,707.20	6,840.00
MAJESCO	56068V102	MJCO	7.09	4,700.00	29,481.35	33,323.00
MALLINCKRODT PLC	G5785G107	MNK	15.80	105,300.00	2,342,599.39	1,663,740.00
MALVERN BANCORP INC	561409103	MLVF	19.73	200.00	4,723.99	3,946.00
MAMMOTH ENERGY SERVICES INC	56155L108	TUSK	17.98	24,800.00	710,210.00	445,904.00
MANITOWOC COMPANY INC.	563571405	MTW	14.77	57,800.00	927,502.75	853,706.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MANTECH INTERNATIONAL	564563104	MANT	52.30	127,350.00	4,334,998.45	6,659,768.00
MARATHON OIL CORP	565849106	MRO	14.34	587,215.00	15,381,187.33	8,420,664.00
MARATHON PETROLEUM CORP	56585A102	MPC	59.01	871,648.91	52,118,625.24	51,436,002.00
MARCUS & MILLICHAP INC	566324109	MMI	34.33	20,000.00	638,275.20	686,600.00
MARCUS CORPORATION	566330106	MCS	39.50	4,200.00	173,901.00	165,900.00
MARINE PRODS CORP	568427108	MPX	16.91	7,200.00	113,307.84	121,752.00
MARINEMAX INC	567908108	HZO	18.31	32,200.00	715,269.38	589,582.00
MARKEL CORP	570535104	MKL	1,038.05	3,189.00	2,563,964.93	3,310,341.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN	22.33	21,800.00	440,722.01	486,794.00
MARRIOTT INT'L INC CL-A	571903202	MAR	108.56	395,420.00	38,719,306.45	42,926,795.00
MARRIOTT VACATIONS	57164Y107	VAC	70.51	3,600.00	372,163.05	253,836.00
MARSH & MCLENNAN COS.	571748102	MMC	79.75	293,326.00	12,056,903.03	23,392,749.00
MARTEN TRANSPORT LTD	573075108	MRTN	16.19	35,800.00	792,340.04	579,602.00
MARTIN MARIETTA MATERIALS	573284106	MLM	171.87	32,367.00	5,457,832.07	5,562,916.00
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	16.19	1,350,000.00	27,628,474.35	21,856,500.00
MASIMO CORP	574795100	MASI	107.37	8,263.00	878,303.14	887,198.00
MASTEC INC	576323109	MTZ	40.56	4,300.00	165,597.33	174,408.00
MASTERCARD INC-CLASS A	57636Q104	MA	188.65	815,592.00	55,469,232.29	153,861,431.00
MATCH GROUP INC	57665R106	MTCH	42.77	4,010.00	160,975.88	171,508.00
MATERION CORP	576690101	MTRN	44.99	16,300.00	504,848.69	733,337.00
MATRIX SERVICE CO	576853105	MTRX	17.94	34,600.00	584,600.94	620,724.00
MATSON INC.	57686G105	MATX	32.02	45,048.00	1,352,314.13	1,442,437.00
MATTHEWS INTL CORP	577128101	MATW	40.62	44,100.00	1,377,814.04	1,791,342.00
MAXIMUS INC	577933104	MMS	65.09	18,200.00	1,169,211.69	1,184,638.00
MAXWELL TECHNOLOGIES INC	577767106	MXWL	2.07	853,169.00	4,417,476.86	1,766,060.00
MB FINL INC	55264U108	MBFI	39.63	35,000.00	1,444,913.13	1,387,050.00
McCORMICK & CO	579780206	MKC	139.24	16,063.00	2,159,938.14	2,236,612.00
MCDERMOTT INTERNATIONAL	580037703	MDR	6.54	74,499.93	1,557,593.19	487,230.00
MCDONALDS CORPORATION	580135101	MCD	177.57	355,960.00	13,490,659.52	63,207,817.00
MCGRATH RENTCORP	580589109	MGRC	51.48	68,763.00	2,334,181.38	3,539,919.00
MCKESSON CORP	58155Q103	MCK	110.47	301,196.00	33,831,636.11	33,273,122.00
MDC HOLDINGS INC	552676108	MDC	28.11	466,000.00	11,773,209.07	13,099,260.00
MDC PARTNERS INC-A	552697104	MDCA	2.61	17,700.00	136,925.43	46,197.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MDU RESOURCES GROUP	552690109	MDU	23.84	386,941.00	10,092,476.65	9,224,673.00
MEDEQUITIES REALTY TRUST INC	58409L306	MRT	6.84	8,400.00	92,869.61	57,456.00
MEDIDATA SOLUTIONS INC	58471A105	MDSO	67.42	8,400.00	529,985.22	566,328.00
MEDIFAST INC	58470H101	MED	125.02	7,100.00	309,513.94	887,642.00
MEDPACE HOLDINGS INC	58506Q109	MEDP	52.93	59,200.00	3,223,225.12	3,133,456.00
MEDTRONIC INC	G5960L103	MDT	90.96	1,440,125.00	64,018,108.91	130,993,771.00
MEIRAGTX HOLDINGS PLC	G59665102	MGTX	9.64	1,100.00	14,607.34	10,604.00
MELLANOX TECHNOLOGIES LTD	M51363113	MLNX	92.38	81,010.00	3,546,383.99	7,483,704.00
MERCANTILE BANK CORP	587376104	MBWM	28.26	21,900.00	466,670.24	618,894.00
MERCHANTS BANCORP/IN	58844R108	MBIN	19.96	2,100.00	43,441.23	41,916.00
MERCK & CO INC	58933Y105	MRK	76.41	1,627,344.00	67,214,823.45	124,345,355.00
MERCURY GENERAL CORP.	589400100	MCY	51.71	6,664.00	346,153.48	344,595.00
MERCURY SYSTEMS INC	589378108	MRCY	47.29	57,400.00	709,723.15	2,714,446.00
MEREDITH CORPORATION	589433101	MDP	51.94	1,100.00	58,176.45	57,134.00
MERIDIAN BANCORP INC	58958U103	EBSB	14.32	46,600.00	853,171.19	667,312.00
MERIT MED SYS INC	589889104	MMSI	55.81	6,300.00	135,488.06	351,603.00
MERITOR INC.	59001K100	MTOR	16.91	3,200.00	60,173.28	54,112.00
MESA AIR GROUP INC	590479135	MESA	7.71	2,800.00	37,644.88	21,588.00
METLIFE INC	59156R108	MET	41.06	846,058.00	29,198,551.32	34,739,141.00
MFA FINANCIAL INC.	55272X102	MFA	6.68	112,357.00	840,677.60	750,545.00
MGE ENERGY INC	55277P104	MGEE	59.96	2,100.00	142,514.40	125,916.00
MGIC INVESTMENT CORP	552848103	MTG	10.46	49,000.00	499,175.26	512,540.00
MICHALES COS INC	59408Q106	MIK	13.54	285,000.00	4,915,272.57	3,858,900.00
MICRON TECHNOLOGY INC	595112103	MU	31.73	1,665,837.00	50,477,002.13	52,857,008.00
MICROSOFT CORP.	594918104	MSFT	101.57	5,894,984.00	213,822,927.01	598,753,526.00
MICROSTRATEGY INC-CL A	594972408	MSTR	127.75	6,600.00	878,005.55	843,150.00
MID PENN BANCORP INC	59540G107	MPB	23.02	1,400.00	49,186.91	32,228.00
MIDDLEBY CORP	596278101	MIDD	102.73	75,270.00	7,754,672.92	7,732,487.00
MIDDLEFIELD BANC CORP	596304204	MBCN	42.43	1,400.00	72,710.37	59,402.00
MIDDLESEX WATER CO	596680108	MSEX	53.35	13,300.00	434,286.52	709,555.00
MILLER (HERMAN) INC	600544100	MLHR	30.25	60,775.00	1,927,025.96	1,838,444.00
MILLER INDUSTRIES INC	600551204	MLR	27.00	21,200.00	548,630.34	572,400.00
MINERALS TECHNOLOGIES INC	603158106	MTX	51.34	52,775.00	1,940,423.77	2,709,469.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MITEK SYSTEMS INC	606710200	MITK	10.81	255,900.00	2,195,746.67	2,766,279.00
MKS INSTRUMENTS INC	55306N104	MKSI	64.61	47,000.00	3,888,917.58	3,036,670.00
MOBILE MINI INC.	60740F105	MINI	31.75	116,000.00	3,944,694.91	3,683,000.00
MOBILEIRON INC	60739U204	MOBL	4.59	134,600.00	641,410.37	617,814.00
MODINE MANUFACTURING CO	607828100	MOD	10.81	49,200.00	878,936.56	531,852.00
MOELIS & CO	60786M105	MC	34.38	22,900.00	780,360.80	787,302.00
MOHAWK INDUSTRIES INC.	608190104	MHK	116.96	55,000.00	11,639,191.77	6,432,800.00
MOLINA HEALTHCARE INC	60855R100	MOH	116.22	43,839.00	3,683,973.11	5,094,969.00
MOLSON COORS BREWING CO	60871R209	TAP	56.16	1,415,000.00	114,691,880.32	79,466,400.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	11.04	26,700.00	445,833.46	294,768.00
MONARCH CASINO & RES	609027107	MCRI	38.14	15,900.00	380,227.83	606,426.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	40.03	1,980,882.00	61,278,739.95	79,294,706.00
MONOLITHIC POWER SYSTEMS	609839105	MPWR	116.25	2,405.00	330,004.45	279,581.00
MONRO INC	610236101	MNRO	68.75	1,800.00	129,842.64	123,750.00
MONSTER BEVERAGE CORP NEW	61174X109	MNST	49.22	176,293.00	6,901,581.47	8,677,141.00
MOODY'S CORPORATION	615369105	MCO	140.04	221,750.00	23,103,940.92	31,053,870.00
MOOG INC. CL A	615394202	MOG.A	77.48	4,200.00	258,850.84	325,416.00
MORGAN STANLEY	617446448	MS	39.65	705,209.00	24,544,813.26	27,961,537.00
MORNINGSTAR INC	617700109	MORN	109.84	3,291.00	428,019.51	361,483.00
MOSAIC COMPANY	61945C103	MOS	29.21	1,111,411.00	31,934,437.55	32,464,315.00
MOTOROLA SOLUTIONS INC	620076307	MSI	115.04	22,653.00	2,876,594.33	2,606,001.00
MOVADO GROUP INC	624580106	MOV	31.62	19,700.00	516,037.56	622,914.00
MR COOPER GROUP INC	62482R107	COOP	11.67	60,100.00	832,880.70	701,367.00
MRC GLOBAL INC	55345K103	MRC	12.23	67,200.00	1,220,441.30	821,856.00
MSA SAFETY INC	553498106	MSA	94.27	4,100.00	358,833.79	386,507.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	76.92	3,615.00	312,077.52	278,066.00
MSCI INC-A	55354G100	MSCI	147.43	19,427.00	2,439,850.79	2,864,123.00
MSG NETWORKS INC	553573106	MSGN	23.56	74,800.00	1,603,850.22	1,762,288.00
MTS SYS CORP	553777103	MTSC	40.13	22,820.00	1,038,042.51	915,767.00
MUELLER WTR PRODS INC	624758108	MWA	9.10	307,000.00	3,435,410.69	2,793,700.00
MURPHY OIL CORP	626717102	MUR	23.39	18,375.00	563,184.15	429,791.00
MURPHY USA INC	626755102	MUSA	76.64	1,800.00	152,496.30	137,952.00
MVB FINANCIAL CORP	553810102	MVBF	18.04	2,500.00	46,298.58	45,100.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MYERS INDUSTRIES INC.	628464109	MYE	15.11	34,900.00	613,046.58	527,339.00
MYLAN NV	N59465109	MYL	27.40	149,108.00	5,266,389.00	4,085,559.00
MYOKARDIA INC	62857M105	MYOK	48.86	18,500.00	859,719.95	903,910.00
MYR GROUP INC	55405W104	MYRG	28.17	10,900.00	343,280.51	307,053.00
MYRIAD GENETICS INC	62855J104	MYGN	29.07	30,500.00	926,764.72	886,635.00
NACCO INDUSTRIES -CL A	629579103	NC	33.90	16,200.00	463,852.76	549,180.00
NANOMETRICS INC	630077105	NANO	27.33	23,700.00	917,542.98	647,721.00
NANOSTRING TECH INC	63009R109	NSTG	14.83	188,000.00	2,515,545.17	2,788,040.00
NASDAQ INC	631103108	NDAQ	81.57	100,685.00	5,371,175.50	8,212,875.00
NATERA INC	632307104	NTRA	13.96	33,500.00	357,541.07	467,660.00
NATIONAL BANK HOLD CORP-CL A	633707104	NBHC	30.87	106,000.00	3,507,962.17	3,272,220.00
NATIONAL CINEMEDIA INC	635309107	NCMI	6.48	13,500.00	90,249.69	87,480.00
NATIONAL FUEL & GAS	636180101	NFG	51.18	9,098.00	494,696.47	465,636.00
NATIONAL GENERAL HLDGS	636220303	NGHC	24.21	94,700.00	2,170,003.23	2,292,687.00
NATIONAL HEALTHCARE	635906100	NHC	78.45	9,600.00	514,609.88	753,120.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	45.38	56,996.00	2,786,984.84	2,586,478.00
NATIONAL OILWELL VARCO INC	637071101	NOV	25.70	173,714.00	7,198,175.32	4,464,450.00
NATIONAL RESEARCH CORP A	637372202	NRC	38.14	15,500.00	447,340.00	591,170.00
NATIONAL WESTN LIFE GROUP INC	638517102	NWLI	300.70	2,300.00	647,718.70	691,610.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	16.44	29,200.00	624,824.82	480,048.00
NATURAL GROCERS BY VITAMIN C	63888U108	NGVC	15.33	240,755.00	2,131,635.71	3,690,774.00
NATURES SUNSHINE PRODS INC.	639027101	NATR	8.15	35,800.00	496,177.55	291,770.00
NATUS MEDICAL INC	639050103	BABY	34.03	132,000.00	4,398,042.85	4,491,960.00
NAVIENT CORP-WHEN DISTRIBUTE	63938C108	NAVI	8.81	37,266.00	439,269.30	328,313.00
NAVIGANT CONSULTING	63935N107	NCI	24.05	33,200.00	757,343.54	798,460.00
NAVIGATORS GROUP INC	638904102	NAVG	69.49	12,700.00	879,439.44	882,523.00
NCR CORPORATION	62886E108	NCR	23.08	43,600.00	1,343,312.56	1,006,288.00
NEOGEN CORP	640491106	NEOG	57.00	21,800.00	1,669,078.11	1,242,600.00
NEOGENOMICS INC	64049M209	NEO	12.61	245,000.00	2,314,615.14	3,089,450.00
NEON THERAPEUTICS INC	64050Y100	NTGN	5.03	1,800.00	14,738.76	9,054.00
NEOPHOTONICS CORP	64051T100	NPTN	6.48	229,800.00	1,872,773.30	1,489,104.00
NETAPP INC.	64110D104	NTAP	59.67	62,296.00	4,378,359.02	3,717,203.00
NETFLIX INC	64110L106	NFLX	267.66	326,762.00	50,723,186.15	87,461,117.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NETGEAR INC	64111Q104	NTGR	32.27	61,000.00	2,197,309.04	1,968,266.00
NETSCOUT SYS INC	64115T104	NTCT	23.63	800.00	20,331.84	18,904.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	71.41	31,806.00	2,702,596.37	2,271,266.00
NEURONETICS INC	64131A105	STIM	19.35	1,800.00	58,058.10	34,830.00
NEVRO CORP	64157F103	NVRO	38.89	128,224.00	5,708,197.04	4,986,631.00
NEW RELIC INC	64829B100	NEWR	80.97	15,000.00	604,663.78	1,214,550.00
NEW YORK TIMES CO. CL A	650111107	NYT	22.29	14,100.00	133,641.45	314,289.00
NEWELL BRANDS INC.	651229106	NWL	18.59	325,000.00	7,126,876.00	6,041,750.00
NEWLINK GENETICS CORP	651511107	NLNK	1.52	500.00	25,089.85	760.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	34.65	1,700,000.00	52,033,786.28	58,905,000.00
NEWS CORP - CLASS B	65249B208	NWS	11.55	35,038.00	545,981.75	404,689.00
NEWS CORP. CLASS A	65249B109	NWSA	11.35	42,877.00	652,631.78	486,654.00
NEXEO SOLUTIONS INC	65342H102	NXEO	8.59	66,400.00	551,931.04	570,376.00
NEXSTAR MEDIA GROUP INC	65336K103	NXST	78.64	64,200.00	4,006,814.37	5,048,688.00
NEXTDECADE CORP	65342K105	NEXT	5.40	2,200.00	13,377.54	11,880.00
NEXTERA ENERGY INC	65339F101	NEE	173.82	448,125.00	38,934,873.69	77,893,087.00
NEXTGEN HEALTHCARE INC	65343C102	NXGN	15.15	23,600.00	377,246.79	357,540.00
NI HOLDINGS INC	65342T106	NODK	15.73	1,500.00	26,372.38	23,595.00
NII HOLDINGS INC	62913F508	NIHD	4.41	34,900.00	124,869.30	153,909.00
NIKE INC. -CL B	654106103	NKE	74.14	559,294.00	6,083,823.75	41,466,057.00
NISOURCE INC	65473P105	NI	25.35	37,623.00	999,284.49	953,743.00
NJ RESOURCES CORP. COMMON	646025106	NJR	45.67	13,200.00	492,874.78	602,844.00
NL INDS INC	629156407	NL	3.51	69,700.00	555,413.48	244,647.00
NLIGHT INC	65487K100	LASR	17.78	73,922.00	1,681,247.35	1,314,333.00
NMI HOLDINGS INC-CLASS A	629209305	NMIH	17.85	42,400.00	470,412.10	756,840.00
NOBLE ENERGY INC	655044105	NBL	18.76	391,274.00	15,087,264.38	7,340,300.00
NORDSON CORP	655663102	NDSN	119.35	60,000.00	7,228,085.25	7,161,000.00
NORDSTROM INC	655664100	JWN	46.61	20,824.00	1,021,834.40	970,606.00
NORFOLK SOUTHERN CORP.	655844108	NSC	149.54	160,613.00	11,370,641.38	24,018,068.00
NORTHERN TRUST CORP	665859104	NTRS	83.59	19,748.00	1,919,501.68	1,650,735.00
NORTHRIM BANCORP INC	666762109	NRIM	32.87	16,600.00	431,530.28	545,642.00
NORTHROP GRUMMAN CORP.	666807102	NOC	244.90	202,484.00	33,836,377.92	49,588,332.00
NORTHWESTERN CORP	668074305	NWE	59.44	82,225.00	2,629,344.14	4,887,454.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NORWEGIAN CRUISE LINE	G66721104	NCLH	42.39	6,119.00	268,004.86	259,384.00
NOVANTA INC	67000B104	NOVT	63.00	54,544.00	3,309,553.70	3,436,272.00
NOVOCURE LTD	G6674U108	NVCR	33.48	6,100.00	312,545.09	204,228.00
NOW INC	67011P100	DNOW	11.64	226,800.00	2,261,511.82	2,639,952.00
NRG ENERGY INC.	629377508	NRG	39.60	65,755.00	1,855,778.65	2,603,898.00
NU SKIN ENTERPRISES	67018T105	NUS	61.33	19,697.00	1,273,154.44	1,208,017.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	13.23	393,042.00	6,210,831.24	5,199,946.00
NUCOR CORP	670346105	NUE	51.81	6,443.00	405,002.47	333,812.00
NUTANIX INC-A	67059N108	NTNX	41.59	7,481.00	393,449.04	311,134.00
NUVASIVE INC	670704105	NUVA	49.56	4,500.00	263,041.95	223,020.00
NVE CORP	629445206	NVEC	87.54	6,600.00	375,871.48	577,764.00
NVIDIA CORP	67066G104	NVDA	133.50	510,741.00	77,120,857.34	68,183,924.00
OAK VALLEY BANCORP	671807105	OVLY	18.30	2,000.00	44,297.56	36,600.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	61.38	598,176.00	27,873,546.57	36,716,043.00
OCONEE FEDERAL FINANCIAL CORP	675607105	OFED	24.90	400.00	11,030.00	9,960.00
ODONATE THERAPEUTICS INC	676079106	ODT	14.08	1,900.00	49,542.69	26,752.00
OFFICE DEPOT INC	676220106	ODP	2.58	1,014,740.00	3,125,620.87	2,618,029.00
OFG BANCORP	67103X102	OFG	16.46	42,600.00	388,661.30	701,196.00
OGE ENERGY CORP	670837103	OGE	39.19	42,270.00	1,586,597.55	1,656,562.00
OIL DRI CORP AMERICA	677864100	ODC	26.50	13,400.00	373,118.55	355,100.00
OIL STS INTL INC	678026105	OIS	14.28	54,000.00	1,368,303.18	771,120.00
OKTA INC	679295105	OKTA	63.80	22,850.00	1,187,221.25	1,457,830.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	123.49	61,830.00	7,645,518.26	7,635,387.00
OLD NATL BANCORP IND	680033107	ONB	15.40	10,100.00	184,598.12	155,540.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	20.57	26,118.00	524,922.17	537,247.00
OLLIES BARGAIN OUTLET	681116109	OLLI	66.51	104,016.00	3,979,465.61	6,918,104.00
OLYMPIC STEEL INC	68162K106	ZEUS	14.27	31,300.00	606,296.79	446,651.00
OMEGA FLEX INC	682095104	OFLX	54.07	9,200.00	301,007.70	497,444.00
OMNICELL INC	68213N109	OMCL	61.24	52,600.00	2,092,825.81	3,221,224.00
OMNICOM GROUP	681919106	OMC	73.24	4,320.00	329,863.97	316,397.00
OMNOVA SOLUTIONS INC	682129101	OMN	7.33	70,200.00	502,869.86	514,566.00
ON DECK CAPITAL INC	682163100	ONDK	5.90	208,700.00	1,760,050.35	1,231,330.00
ONE GAS INC.	68235P108	OGS	79.60	20,100.00	1,334,039.79	1,599,960.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ONE LIBERTY PROPERTIES INC	682406103	OLP	24.22	4,000.00	83,709.53	96,880.00
ONEMAIN HOLDINGS INC	68268W103	OMF	24.29	10,490.00	318,847.99	254,802.00
ONEOK INC.	682680103	OKE	53.95	37,955.00	2,278,885.56	2,047,672.00
ONESPAN INC	68287N100	OSPN	12.95	124,300.00	1,749,113.99	1,609,685.00
OOMA INC	683416101	OOMA	13.88	42,400.00	535,506.44	588,512.00
OP BANCORP	67109R109	OPBK	8.87	3,600.00	45,595.89	31,932.00
OPKO HEALTH INC	68375N103	OPK	3.01	112,500.00	479,909.59	338,625.00
OPPENHEIMER HOLDINGS CL A	683797104	OPY	25.55	22,300.00	618,266.61	569,765.00
OPTINOSE INC	68404V100	OPTN	6.20	200.00	3,678.86	1,240.00
OPUS BANK	684000102	OPB	19.59	31,600.00	806,534.70	619,044.00
ORACLE SYS. CORP.	68389X105	ORCL	45.15	1,229,051.00	18,242,548.08	55,491,653.00
ORCHID ISLAND CAPITAL INC	68571X103	ORC	6.39	14,400.00	155,749.36	92,016.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	344.33	2,636.00	716,844.64	907,654.00
ORION GROUP HOLDINGS INC	68628V308	ORN	4.29	91,100.00	629,382.78	390,819.00
ORMAT TECHNOLOGIES INC	686688102	ORA	52.30	59,500.00	1,499,719.88	3,111,850.00
ORRSTOWN FINL SERVICES INC	687380105	ORRF	18.21	1,200.00	27,244.05	21,852.00
ORTHOFIX MEDICAL INC	68752M108	OFIX	52.49	13,800.00	507,247.79	724,362.00
OSI SYSTEMS INC	671044105	OSIS	73.30	36,600.00	2,170,737.38	2,682,780.00
OSMOTICA PHARMACEUTICALS	G6S41R101	OSMT	7.75	2,600.00	20,615.92	20,150.00
OTTER TAIL CORP	689648103	OTTR	49.64	600.00	29,949.54	29,784.00
OVID THERAPEUTICS INC	690469101	OVID	2.42	11,000.00	101,215.25	26,620.00
OWENS & MINOR INC.	690732102	OMI	6.33	91,700.00	784,130.52	580,461.00
OWENS-ILLINOIS INC	690768403	OI	17.24	1,525,000.00	28,958,114.29	26,291,000.00
OXFORD INDUSTRIES INC.	691497309	OXM	71.04	38,825.00	2,272,875.67	2,758,128.00
P A M TRANSN SVCS IN	693149106	PTSI	39.41	1,000.00	42,390.00	39,410.00
PACCAR INC	693718108	PCAR	57.14	5,091.00	318,670.97	290,900.00
PACIFIC BIOSCIENCES OF	69404D108	PACB	7.40	44,000.00	327,782.40	325,600.00
PACIFIC CITY FINANCIAL CORP	69406T408	PCB	15.65	3,400.00	67,295.86	53,210.00
PACIFIC ETHANOL INC	69423U305	PEIX	0.86	728,397.00	1,993,189.45	627,150.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	23.75	16,000.00	894,108.80	380,000.00
PACIFIC MERCANTILE BANCORP	694552100	PMBC	7.15	15,300.00	144,872.64	109,395.00
PALATIN TECHNOLOGIES INC	696077403	PTN	0.71	658,000.00	709,925.42	466,127.00
PALO ALTO NETWORKS INC	697435105	PANW	188.35	434,957.00	80,801,320.37	81,924,150.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PANDORA MEDIA INC	698354107	P	8.09	11,900.00	104,414.76	96,271.00
PAR PACIFIC HOLDINGS INC	69888T207	PARR	14.18	41,800.00	804,323.59	592,724.00
PAR TECHNOLOGY CORP/DEL	698884103	PAR	21.75	31,000.00	507,272.47	674,250.00
PARKE BANCORP INC	700885106	PKBK	18.72	4,500.00	85,933.95	84,218.00
PARK-OHIO HOLDINGS CORP	700666100	PKOH	30.69	18,500.00	752,748.23	567,765.00
PARSLEY ENERGY INC-CLASS A	701877102	PE	15.98	14,484.00	355,094.50	231,454.00
PARTY CITY HOLDCO INC	702149105	PRTY	9.98	271,700.00	3,429,747.45	2,711,566.00
PATTERSON COS INC	703395103	PDCO	19.66	83,800.00	1,964,528.47	1,647,508.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	10.35	2,209,406.00	45,144,054.69	22,867,352.00
PAYCOM SOFTWARE INC	70432V102	PAYC	122.45	11,648.00	1,426,554.70	1,426,297.00
PAYLOCITY HOLDING CORP	70438V106	PCTY	60.21	211,244.00	8,076,248.53	12,719,001.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	84.09	1,429,994.00	69,535,464.02	120,248,196.00
PBF ENERGY INC	69318G106	PBF	32.67	53,661.00	1,793,455.96	1,753,105.00
PC CONNECTION INC	69318J100	CNXN	29.73	20,200.00	306,271.84	600,546.00
PCSB FINANCIAL CORP	69324R104	PCSB	19.56	29,300.00	595,225.95	573,108.00
PDC ENERGY INC	69327R101	PDCE	29.76	1,600.00	94,546.46	47,616.00
PDL BIOPHARMA INC.	69329Y104	PDLI	2.90	1,158,000.00	2,892,358.15	3,358,200.00
PDL COMMUNITY BANCORP	69290X101	PDLB	12.74	400.00	6,421.91	5,096.00
PEABODY ENERGY CORP	704551100	BTU	30.48	37,000.00	950,154.47	1,127,760.00
PEAPACK-GLADSTONE FI	704699107	PGC	25.18	23,900.00	441,269.66	601,802.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	28.31	143,499.00	4,747,479.73	4,062,457.00
PEGASYSTEMS INC	705573103	PEGA	47.83	6,057.00	278,832.78	289,706.00
PENN NATIONAL GAMING INC	707569109	PENN	18.83	231,800.00	5,566,178.42	4,364,794.00
PENN VIRGINIA CORP	70788V102	PVAC	54.06	11,200.00	434,286.90	605,472.00
PENNYMAC FINANCIAL SERVICES	70932M107	PFSI	21.26	28,500.00	649,291.21	605,910.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	40.32	134,281.00	6,242,788.71	5,414,210.00
PENUMBRA INC	70975L107	PEN	122.20	6,577.00	870,708.55	803,709.00
PEOPLES BANCORP INC	709789101	PEBO	30.10	20,500.00	496,096.35	617,050.00
PEOPLES BANCORP OF NC	710577107	PEBK	24.46	1,320.00	36,731.81	32,287.00
PEOPLES FINANCIAL SERVICES	711040105	PFIS	44.06	4,900.00	216,855.24	215,894.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	14.43	35,890.00	648,795.41	517,893.00
PEPSICO INC.	713448108	PEP	110.48	1,096,675.00	58,763,034.92	121,160,654.00
PERFICIENT INC	71375U101	PRFT	22.26	18,400.00	475,429.56	409,584.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PERFORMANCE FOOD GROUP CO	71377A103	PFGC	32.27	30,000.00	935,110.09	968,100.00
PERKIN ELMER INC	714046109	PKI	78.55	37,842.00	3,042,256.44	2,972,489.00
PERSPECTA INC	715347100	PRSP	17.22	16,800.00	376,323.36	289,296.00
PETIQ INC	71639T106	PETQ	23.47	157,785.00	4,186,555.42	3,703,214.00
PFENEX INC	717071104	PFNX	3.19	128,600.00	688,278.56	410,234.00
PFIZER INC.	717081103	PFE	43.65	2,875,519.00	62,785,799.63	125,516,404.00
PH GLATFELTER CO	377316104	GLT	9.76	244,696.00	4,731,710.09	2,388,233.00
PHI INC	69336T205	PHIIK	1.85	19,900.00	214,268.09	36,815.00
PHIBRO ANIMAL HEALTH CORP-A	71742Q106	PAHC	32.16	15,500.00	575,234.15	498,480.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	66.76	911,635.00	32,396,795.05	60,860,753.00
PHILLIPS 66	718546104	PSX	86.15	216,482.00	5,942,477.29	18,649,924.00
PHOTRONICS INC.	719405102	PLAB	9.68	68,100.00	573,990.57	659,208.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	0.31	121,300.00	666,441.80	37,094.00
PIERIS PHARMACEUTICALS INC	720795103	PIRS	2.66	105,000.00	614,867.73	279,300.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	46.10	71,737.00	2,944,103.69	3,307,076.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	85.20	7,712.00	691,996.22	657,062.00
PIONEER ENERGY SERVICES	723664108	PES	1.23	8,700.00	82,145.71	10,701.00
PIONEER NATURAL RESOURCES	723787107	PXD	131.52	77,161.00	11,841,238.32	10,148,215.00
PITNEY-BOWES, INC.	724479100	PBI	5.91	128,200.00	1,209,298.11	757,662.00
PIXELWORKS INC	72581M305	PXLW	2.90	287,700.00	1,095,421.06	834,330.00
PJT PARTNERS INC - A	69343T107	PJT	38.76	16,800.00	951,379.21	651,168.00
PLANET FITNESS INC-CL A	72703H101	PLNT	53.62	140,796.00	3,324,842.23	7,549,482.00
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	10.33	35,526.00	445,907.65	366,984.00
PLAYAGS INC	72814N104	AGS	23.00	91,700.00	2,728,136.61	2,109,100.00
PLEXUS CORP	729132100	PLXS	51.08	170,150.00	6,064,085.56	8,691,262.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	116.91	407,067.00	29,061,440.15	47,590,203.00
PNM RESOURCES INC	69349H107	PNM	41.09	33,100.00	1,228,619.98	1,360,079.00
POLYONE CORPORATION	73179P106	POL	28.60	3,900.00	130,876.48	111,540.00
POOL CORP.	73278L105	POOL	148.65	5,116.00	667,151.54	760,493.00
POPULAR INC	733174700	BPOP	47.22	36,294.00	1,863,587.85	1,713,803.00
PORTLAND GEN ELEC CO	736508847	POR	45.85	34,600.00	1,461,052.99	1,586,410.00
PORTOLA PHARMACEUTICALS INC	737010108	PTLA	19.52	377,627.00	11,869,858.63	7,371,279.00
POST HOLDINGS INC	737446104	POST	89.13	6,564.00	646,383.75	585,049.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
POTLATCHDELTIC CORP.	737630103	PCH	31.64	29,559.00	1,095,221.85	935,247.00
POWELL INDS INC	739128106	POWL	25.01	20,500.00	765,833.15	512,705.00
PPG INDUSTRIES INC.	693506107	PPG	102.23	291,875.00	27,506,091.01	29,838,381.00
PPL CORPORATION	69351T106	PPL	28.33	1,852,085.00	55,358,232.65	52,469,568.00
PRA GROUP INC	69354N106	PRAA	24.37	133,375.00	4,462,283.83	3,250,349.00
PRA HEALTH SCIENCES INC	69354M108	PRAH	91.96	131,956.00	13,104,427.00	12,134,674.00
PREFERRED BANK/LOS ANGELES	740367404	PFBC	43.35	100.00	1,481.97	4,335.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	54.25	3,600.00	255,500.83	195,300.00
PREMIER FINANCIAL BANCORP	74050M105	PFBI	14.91	29,000.00	470,434.15	432,390.00
PREMIER INC-CLASS A	74051N102	PINC	37.35	14,967.00	561,152.48	559,017.00
PRESIDIO INC	74102M103	PSDO	13.05	24,200.00	360,796.83	315,810.00
PRESTIGE CONSUMER	74112D101	PBH	30.88	150,580.00	6,331,521.38	4,649,910.00
PRIMERICA INC	74164M108	PRI	97.71	16,500.00	1,377,352.54	1,612,215.00
PRIMORIS SERVICES CORP	74164F103	PRIM	19.13	30,700.00	845,485.64	587,291.00
PRINCIPIA BIOPHARMA INC	74257L108	PRNB	27.39	1,500.00	41,624.70	41,085.00
PROASSURANCE CORP	74267C106	PRA	40.56	1,500.00	67,778.28	60,840.00
PROCTER & GAMBLE CO	742718109	PG	91.92	1,502,606.00	58,635,352.60	138,119,543.00
PROFIRE ENERGY INC	74316X101	PFIE	1.45	110,600.00	509,863.10	160,370.00
PROGRESS SOFTWARE	743312100	PRGS	35.49	114,362.00	2,057,094.93	4,058,707.00
PROGRESSIVE CORP	743315103	PGR	60.33	331,137.00	19,248,515.35	19,977,495.00
PROPETRO HOLDING CORP	74347M108	PUMP	12.32	230,000.00	4,141,951.71	2,833,600.00
PROSPERITY BANCSHARE	743606105	PB	62.30	5,413.00	374,398.27	337,230.00
PROTO LABS INC	743713109	PRLB	112.79	11,200.00	1,368,931.07	1,263,248.00
PROVIDENCE SERVICE CORP	743815102	PRSC	60.02	10,900.00	326,194.13	654,218.00
PROVIDENT BANCORP INC	74383X109	PVBC	21.68	1,400.00	21,529.20	30,352.00
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	24.13	37,700.00	567,421.29	909,701.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	81.55	205,336.00	8,986,216.34	16,745,150.00
PTC INC	69370C100	PTC	82.90	250,679.00	20,890,018.27	20,781,289.00
PTC THERAPEUTICS INC	69366J200	PTCT	34.32	13,700.00	639,817.32	470,184.00
PUBLIC SVC ENTERPRISES	744573106	PEG	52.05	61,048.00	3,291,900.37	3,177,548.00
PUMA BIOTECHNOLOGY INC	74587V107	PBYI	20.35	203,850.00	11,641,223.71	4,148,347.00
PURE CYCLE CORP	746228303	PCYO	9.93	15,200.00	168,440.04	150,936.00
PURE STORAGE INC - CLASS A	74624M102	PSTG	16.08	117,288.00	2,786,603.32	1,885,991.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PURPLE INNOVATION INC	74640Y106	PRPL	5.89	1,300.00	10,733.45	7,657.00
PVH CORP	693656100	PVH	92.95	79,795.00	10,465,756.86	7,416,945.00
PZENA INVESTMENT	74731Q103	PZN	8.65	57,600.00	472,183.14	498,240.00
QAD INC-A	74727D306	QADA	39.33	13,500.00	285,786.41	530,955.00
QCR HOLDINGS INC	74727A104	QCRH	32.09	8,700.00	372,929.43	279,183.00
QEP RESOURCES INC	74733V100	QEP	5.63	36,535.00	365,665.93	205,692.00
QIAGEN N.V.	N72482123	QGEN	34.45	12,229.00	441,075.04	421,289.00
QORVO INC	74736K101	QRVO	60.73	679,375.00	37,472,934.60	41,258,444.00
QUAD GRAPHICS INC	747301109	QUAD	12.32	46,900.00	759,379.76	577,808.00
QUAKER CHEM CORP	747316107	KWR	177.71	6,300.00	368,690.66	1,119,573.00
QUALCOMM INC	747525103	QCOM	56.91	597,305.00	17,482,993.92	33,992,628.00
QUALYS INC	74758T303	QLYS	74.74	16,000.00	395,972.02	1,195,840.00
QUANTA SERVICES INC.	74762E102	PWR	30.10	14,223.00	477,703.42	428,112.00
QUANTENNA COMMUNICATIONS	74766D100	QTNA	14.35	117,800.00	1,889,898.01	1,690,430.00
QUANTUM CORP	747906501	QMCO	2.00	76,450.00	924,766.40	152,900.00
QUEST DIAGNOSTICS INC	74834L100	DGX	83.27	21,724.00	2,184,153.29	1,808,957.00
QUIDEL CORP	74838J101	QDEL	48.82	59,700.00	3,612,241.73	2,914,554.00
QUINTANA ENERGY SERVICES INC	74875T103	QES	3.46	19,800.00	152,536.38	68,508.00
QURATE RETAIL GROUP INC	74915M100	QRTEA	19.52	513,898.00	11,902,956.51	10,031,289.00
RADIAN GROUP INC.	750236101	RDN	16.36	27,800.00	474,548.12	454,808.00
RADIANT LOGISTICS INC	75025X100	RLGT	4.25	120,300.00	630,600.84	511,275.00
RADIUS HEALTH INC	750469207	RDUS	16.49	200.00	11,510.62	3,298.00
RADNET INC	750491102	RDNT	10.17	52,100.00	365,768.56	529,857.00
RALPH LAUREN CORP	751212101	RL	103.46	271,467.00	31,374,842.49	28,085,976.00
RAMBUS INC DEL	750917106	RMBS	7.67	318,150.00	2,529,293.04	2,440,211.00
RANGE RES CORP	75281A109	RRC	9.57	110,705.00	1,397,265.90	1,059,447.00
RAPID7 INC	753422104	RPD	31.16	26,300.00	443,162.10	819,508.00
RAVEN INDUSTRIES INC	754212108	RAVN	36.19	18,600.00	534,204.64	673,134.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	74.41	3,659.00	340,693.52	272,266.00
RAYONIER INC.	754907103	RYN	27.69	64,729.00	1,879,811.50	1,792,346.00
RAYTHEON COMPANY	755111507	RTN	153.35	168,880.00	10,404,454.93	25,897,747.00
RBC BEARINGS INC	75524B104	ROLL	131.10	6,000.00	754,423.74	786,600.00
RCI HOSPITALITY HOLDINGS INC	74934Q108	RICK	22.33	23,900.00	560,830.14	533,687.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
REALNETWORKS INC	75605L708	RNWK	2.31	326,700.00	1,876,494.95	754,677.00
REALPAGE INC	75606N109	RP	48.19	21,653.00	883,263.77	1,043,458.00
RECRO PHARMA INC	75629F109	REPH	7.10	76,400.00	588,847.84	542,440.00
RED HAT INC	756577102	RHT	175.64	95,347.00	9,621,051.86	16,746,747.00
RED ROCK RESORTS INC.	75700L108	RRR	20.31	37,400.00	1,303,302.02	759,594.00
REGAL BELOIT	758750103	RBC	70.05	7,634.00	601,092.80	534,762.00
REGENERON PHARMACEUTICAL	75886F107	REGN	373.50	42,979.00	11,140,323.78	16,052,657.00
REGENXBIO INC	75901B107	RGNX	41.95	19,400.00	602,507.93	813,830.00
REGIONS FINANCIAL CORP.	7591EP100	RF	13.38	734,772.00	9,338,980.38	9,831,250.00
REGIS CORP	758932107	RGS	16.95	39,400.00	635,184.16	667,830.00
REINSURANCE GROUP OF	759351604	RGA	140.23	137,808.00	19,118,043.33	19,324,816.00
RELIANCE STEEL & ALUMINUM	759509102	RS	71.17	6,307.00	565,786.63	448,869.00
RENASANT CORP	75970E107	RNST	30.18	89,075.00	3,097,809.62	2,688,284.00
RENEWABLE ENERGY GROUP INC	75972A301	REGI	25.70	30,500.00	845,310.55	783,850.00
RENT-A-CENTER INC	76009N100	RCII	16.19	46,300.00	520,358.43	749,597.00
REPLIGEN CORP	759916109	RGEN	52.74	19,700.00	1,067,217.95	1,038,978.00
REPLIMUNE GROUP INC	76029N106	REPL	10.00	2,100.00	36,635.76	21,000.00
REPUBLIC BANCORP KY	760281204	RBCAA	38.72	15,000.00	321,492.93	580,800.00
REPUBLIC SERVICES INC	760759100	RSG	72.09	74,209.00	3,242,425.67	5,349,727.00
RESIDEO TECHNOLOGIES INC	76118Y104	REZI	20.55	54,919.00	431,568.55	1,128,585.00
RESMED INC	761152107	RMD	113.87	21,900.00	2,142,525.30	2,493,753.00
RESOURCES CONNECTION INC	76122Q105	RECN	14.20	41,900.00	589,402.25	594,980.00
RESTAURANT BRANDS	76131D103	QSR	52.30	150,000.00	8,809,252.81	7,845,000.00
RESTORBIO INC	76133L103	TORC	8.62	1,900.00	29,602.57	16,378.00
RETAIL OPPORTUNITY	76131N101	ROIC	15.88	29,900.00	474,155.80	474,812.00
RETROPHIN INC	761299106	RTRX	22.63	32,300.00	733,770.09	730,949.00
REXNORD HOLDINGS INC	76169B102	RXN	22.95	8,200.00	202,453.03	188,190.00
RGC RESOURCES INC	74955L103	RGCO	29.96	1,900.00	48,712.37	56,924.00
RH	74967X103	RH	119.82	18,800.00	2,695,688.96	2,252,616.00
RHYTHM PHARMACEUTICALS INC	76243J105	RYTM	26.88	2,400.00	65,711.04	64,512.00
RI RCM INC	749397105	RCM	7.95	87,300.00	755,793.97	694,035.00
RIBBON COMMUNICATIONS INC	762544104	RBBN	4.82	499,500.00	3,545,153.84	2,407,590.00
RIGEL PHARMACEUTICALS INC	766559603	RIGL	2.30	551,200.00	1,770,902.55	1,267,760.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RIGNET INC	766582100	RNET	12.64	30,400.00	487,929.98	384,256.00
RING ENERGY INC	76680V108	REI	5.08	342,350.00	5,019,804.51	1,739,138.00
RINGCENTRAL INC-CLASS A	76680R206	RNG	82.44	19,637.00	1,448,445.97	1,618,874.00
RIVERVIEW BANCORP INC	769397100	RVSB	7.28	13,500.00	110,959.67	98,280.00
RLI CORP	749607107	RLI	68.99	3,500.00	234,353.39	241,465.00
RMR GROUP INC	74967R106	RMR	53.08	10,100.00	362,905.72	536,108.00
ROBERT HALF INTL INC	770323103	RHI	57.20	42,633.00	2,677,278.54	2,438,608.00
ROCHE HOLDINGS LTD-SPONS	771195104	RHHBY	31.08	375,000.00	13,430,495.84	11,655,000.00
ROCKET PHARMACEUTICALS	77313F106	RCKT	14.82	5,600.00	120,344.50	82,992.00
ROCKY BRANDS INC.	774515100	RCKY	26.00	12,900.00	369,407.32	335,400.00
ROGERS CORP.	775133101	ROG	99.06	100.00	10,437.45	9,906.00
ROKU INC	77543R102	ROKU	30.64	168,900.00	9,153,757.69	5,175,096.00
ROLLINS INC	775711104	ROL	36.10	51,793.00	1,514,408.62	1,869,727.00
ROPER TECHNOLOGIES INC	776696106	ROP	266.52	220,303.00	16,128,725.92	58,715,156.00
ROSEHILL RESOURCES INC	777385105	ROSE	2.23	9,100.00	70,432.42	20,293.00
ROSETTA STONE INC	777780107	RST	16.40	35,700.00	288,697.59	585,480.00
ROSS STORES INC	778296103	ROST	83.20	416,063.00	26,434,658.16	34,616,441.00
ROWAN COS. PLC	G7665A101	RDC	8.39	800.00	14,691.20	6,712.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	97.79	352,856.00	38,388,460.96	34,505,788.00
RPM INTERNATIONAL INC.	749685103	RPM	58.78	7,193.00	431,228.98	422,805.00
RTI BIOLOGICS INC	74975N105	RTIX	3.70	139,100.00	585,708.50	514,670.00
RTW RETAILWINDS INC	74980D100	RTW	2.83	318,500.00	1,396,993.57	901,355.00
RUBIUS THERAPEUTICS INC	78116T103	RUBY	16.08	3,500.00	82,858.30	56,280.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	34.48	122,300.00	2,829,233.75	4,216,904.00
RUSH ENTERPRISES INC - CL B	781846308	RUSHB	35.60	14,600.00	381,579.23	519,760.00
RUTH'S HOSPITALITY GROUP	783332109	RUTH	22.73	20,900.00	452,177.41	475,057.00
RYDER SYS. INC.	783549108	R	48.15	43,100.00	1,631,911.50	2,075,265.00
RYERSON HOLDING CORP.	783754104	RYI	6.34	58,500.00	495,918.08	370,890.00
RYMAN HOSPITALITY PROPERTIES	78377T107	RHP	66.69	21,900.00	1,010,905.33	1,460,511.00
S&P GLOBAL INC	78409V104	SPGI	169.94	338,925.00	45,363,092.13	57,596,915.00
SABRA HEALTHCARE REIT INC	78573L106	SBRA	16.48	47,900.00	1,174,758.48	789,392.00
SABRE CORP	78573M104	SABR	21.64	12,714.00	319,942.93	275,131.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	81.81	9,800.00	656,431.15	801,738.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SAGE THERAPEUTICS INC	78667J108	SAGE	95.79	230,000.00	31,651,505.10	22,031,700.00
SAIA INC	78709Y105	SAIA	55.82	53,375.00	1,620,344.96	2,979,393.00
SAILPOINT TECHNOLOGIES HOLDI	78781P105	SAIL	23.49	40,800.00	928,257.12	958,392.00
SALESFORCE.COM INC	79466L302	CRM	136.97	957,154.00	52,190,366.24	131,101,384.00
SALLY BEAUTY CO INC	79546E104	SBH	17.05	4,900.00	88,933.04	83,545.00
SANDERSON FARMS INC	800013104	SAFM	99.29	30,650.00	3,393,352.83	3,043,239.00
SANDRIDGE ENERGY INC	80007P869	SD	7.61	65,700.00	784,868.49	499,977.00
SANDY SPRING BANCORP INC	800363103	SASR	31.34	72,855.00	2,890,704.37	2,283,276.00
SANMINA CORP	801056102	SANM	24.06	39,100.00	533,460.48	940,746.00
SANTANDER CONSUMER USA	80283M101	SC	17.59	22,765.00	430,564.67	400,436.00
SAREPTA THERAPEUTICS INC	803607100	SRPT	109.13	55,594.00	3,655,705.23	6,066,973.00
SAVARA INC	805111101	SVRA	7.57	800.00	10,870.21	6,056.00
SBA COMMUNICATIONS CORP	78410G104	SBAC	161.89	164,875.00	20,169,486.19	26,691,614.00
SCANSOURCE INC	806037107	SCSC	34.38	20,700.00	697,044.32	711,666.00
SCHLUMBERGER	806857108	SLB	36.08	947,284.00	70,117,433.82	34,178,007.00
SCHOLAR ROCK HOLDING CORP	80706P103	SRRK	22.97	1,800.00	42,709.86	41,346.00
SCHOLASTIC CORP	807066105	SCHL	40.26	117,899.00	4,388,000.28	4,746,614.00
SCHWAB (CHARLES) CORP	808513105	SCHW	41.53	1,344,473.00	38,688,308.54	55,835,964.00
SCIENCE APPLICATIONS	808625107	SAIC	63.70	4,100.00	254,900.39	261,170.00
SEACHANGE INTERNATIONAL	811699107	SEAC	1.26	258,000.00	1,932,955.37	325,080.00
SEASPINE HOLDINGS CORP	81255T108	SPNE	18.24	5,900.00	93,021.77	107,616.00
SEATTLE GENETICS INC	812578102	SGEN	56.66	2,940.00	198,636.06	166,580.00
SEAWORLD ENTERTAINMENT INC	81282V100	SEAS	22.09	99,900.00	1,426,164.78	2,206,791.00
SECUREWORKS CORP - A	81374A105	SCWX	16.89	21,300.00	323,887.47	359,757.00
SELECT BANCORP INC	81617L108	SLCT	12.38	1,100.00	14,414.05	13,618.00
SELECT MEDICAL HOLDINGS CORP	81619Q105	SEM	15.35	59,500.00	698,085.74	913,325.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	60.94	188,350.00	6,599,612.76	11,478,049.00
SEMPRA ENERGY	816851109	SRE	108.19	527,235.00	54,699,838.22	57,041,555.00
SEMTECH CORPORATION	816850101	SMTC	45.87	7,100.00	345,598.88	325,677.00
SENDGRID INC	816883102	SEND	43.17	109,100.00	3,438,913.83	4,709,847.00
SENECA FOODS CORP -CL B	817070501	SENEA	28.22	18,600.00	551,842.50	524,892.00
SENSATA TECH HOLDING N.V.	G8060N102	ST	44.84	6,184.00	314,704.64	277,291.00
SENSIENT TECHNOLOGIES	81725T100	SXT	55.85	72,700.00	5,440,924.42	4,060,295.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SERES THERAPEUTICS INC	81750R102	MCRB	4.52	500.00	17,323.36	2,260.00
SERVICE CORP INTERNATIONAL	817565104	SCI	40.26	28,370.00	1,109,729.47	1,142,176.00
SERVICEMASTER GLOBAL	81761R109	SERV	36.74	33,937.00	1,433,512.23	1,246,846.00
SERVICENOW INC	81762P102	NOW	178.05	504,817.00	43,760,923.91	89,882,667.00
SHENANDOAH	82312B106	SHEN	44.25	1,700.00	77,813.42	75,225.00
SHERWIN-WILLIAMS CO	824348106	SHW	393.46	152,484.00	40,155,419.77	59,996,354.00
SHILOH INDUSTRIES INC	824543102	SHLO	5.83	76,200.00	781,449.60	444,246.00
SHORE BANCSHARES INC	825107105	SHBI	14.54	34,700.00	397,919.25	504,538.00
SHOTSPOTTER INC	82536T107	SSTI	31.18	2,100.00	86,303.91	65,478.00
SHUTTERSTOCK INC	825690100	SSTK	36.01	16,200.00	794,909.63	583,362.00
SI-BONE INC	825704109	SIBN	20.89	2,300.00	46,357.88	48,047.00
SIEBERT FINANCIAL CORP	826176109	SIEB	14.46	42,300.00	497,629.78	611,658.00
SIERRA BANCORP	82620P102	BSRR	24.03	23,300.00	342,315.47	559,899.00
SIGA TECHNOLOGIES INC	826917106	SIGA	7.90	85,700.00	597,436.04	677,030.00
SIGNATURE BANK	82669G104	SBNY	102.81	49,723.00	5,418,860.38	5,112,022.00
SIGNET JEWELERS LTD	G81276100	SIG	31.77	29,800.00	1,641,918.82	946,746.00
SILICON LABORATORIES	826919102	SLAB	78.81	5,400.00	346,096.60	425,574.00
SILVERBOW RESOURCES INC	82836G102	SBOW	23.64	24,800.00	656,111.47	586,272.00
SILVERCREST ASSET	828359109	SAMG	13.23	5,400.00	92,495.20	71,442.00
SIMMONS 1ST NATL COR	828730200	SFNC	24.13	166,510.00	3,910,759.38	4,017,886.00
SIMPLY GOOD FOODS CO	82900L102	SMPL	18.90	16,200.00	222,437.34	306,180.00
SIMPSON MANUFACTURING CO	829073105	SSD	54.13	86,600.00	3,789,293.46	4,687,658.00
SIMULATIONS PLUS INC	829214105	SLP	19.90	30,000.00	478,557.80	597,000.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	26.34	375,000.00	11,550,327.83	9,877,500.00
SIRIUS XM HOLDINGS INC	82968B103	SIRI	5.71	17,222.00	121,380.12	98,338.00
SITEONE LANDSCAPE SUPPLY INC	82982L103	SITE	55.27	138,822.00	7,082,506.54	7,672,692.00
SJW CORP	784305104	SJW	55.62	10,700.00	342,823.29	595,134.00
SKECHERS U S A INC	830566105	SKX	22.89	15,500.00	460,432.15	354,795.00
SKYLINE CHAMPION CORP	830830105	SKY	14.69	7,800.00	196,918.78	114,582.00
SKYWEST INC	830879102	SKYW	44.47	60,631.00	3,471,672.02	2,696,261.00
SLM CORP	78442P106	SLM	8.31	42,109.00	426,261.91	349,926.00
SM ENERGY CO	78454L100	SM	15.48	35,256.00	872,616.38	545,763.00
SMITH (A.O.) CORP	831865209	AOS	42.70	74,000.00	3,189,435.30	3,159,800.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SNAP-ON INC	833034101	SNA	145.29	2,403.00	387,380.13	349,132.00
SOLARIS OILFIELD	83418M103	SOI	12.09	218,656.00	4,482,063.97	2,643,551.00
SOLID BIOSCIENCES INC	83422E105	SLDB	26.80	2,900.00	79,357.06	77,720.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	13.76	41,800.00	840,255.07	575,168.00
SONOCO PRODUCTS CO	835495102	SON	53.13	10,604.00	553,634.41	563,391.00
SOTHEBY'S	835898107	BID	39.74	12,200.00	291,022.13	484,828.00
SOUTH JERSEY INDS IN	838518108	SJI	27.80	6,300.00	202,570.84	175,140.00
SOUTH STATE CORP	840441109	SSB	59.95	53,100.00	3,242,102.97	3,183,345.00
SOUTHERN CO	842587107	SO	43.92	455,085.00	15,019,628.30	19,987,333.00
SOUTHERN COPPER CORP	84265V105	SCCO	30.77	36,372.00	1,695,550.92	1,119,166.00
SOUTHERN MISSOURI BANCORP	843380106	SMBC	33.90	3,200.00	93,554.71	108,480.00
SOUTHERN NATL BANCORP OF VA	843395104	SONA	13.22	40,700.00	652,724.59	538,054.00
SOUTHWEST AIRLINES	844741108	LUV	46.48	319,972.00	13,151,901.18	14,872,299.00
SOUTHWEST GAS HOLDINGS INC	844895102	SWX	76.50	63,000.00	4,839,922.05	4,819,500.00
SOUTHWESTERN ENERGY	845467109	SWN	3.41	1,250,700.00	13,572,149.53	4,264,887.00
SP PLUS CORP.	78469C103	SP	29.54	22,800.00	720,368.08	673,512.00
SPARTAN MOTORS INC	846819100	SPAR	7.23	41,500.00	300,384.30	300,045.00
SPARTANNASH CO	847215100	SPTN	17.18	38,200.00	957,518.73	656,276.00
SPDR S&P BIOTECH	78464A870	XBI	71.75	50,000.00	3,847,649.03	3,587,500.00
SPEEDWAY MOTORSPORTS	847788106	TRK	16.27	32,400.00	703,150.69	527,148.00
SPIRE INC	84857L101	SR	74.08	44,800.00	2,577,761.18	3,318,784.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	72.09	89,000.00	3,477,521.87	6,416,010.00
SPIRIT AIRLINES INC	848577102	SAVE	57.92	50,725.00	2,973,355.52	2,937,992.00
SPIRIT OF TEXAS BANCSHARES I	84861D103	STXB	22.78	2,500.00	53,735.02	56,950.00
SPLUNK INC	848637104	SPLK	104.85	1,889.00	190,607.85	198,062.00
SPOK HOLDINGS INC	84863T106	SPOK	13.26	43,000.00	598,826.47	570,180.00
SPORTSMANS WAREHOUSE	84920Y106	SPWH	4.38	79,200.00	468,832.32	346,896.00
SPRING BANK PHARMACEUTICALS	849431101	SBPH	10.39	3,200.00	44,502.88	33,248.00
SPROUTS FARMERS MARKET INC	85208M102	SFM	23.51	49,390.00	1,087,200.78	1,161,159.00
SPS COMMERCE INC	78463M107	SPSC	82.38	70,727.00	5,227,076.43	5,826,490.00
SPX FLOW INC	78469X107	FLOW	30.42	23,000.00	878,115.35	699,660.00
SQUARE INC - A	852234103	SQ	56.09	79,558.00	4,232,535.74	4,462,409.00
SRC ENERGY INC	78470V108	SRCI	4.70	445,100.00	4,022,550.77	2,091,970.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	45.11	152,993.00	8,421,781.71	6,901,514.00
STAAR SURGICAL CO	852312305	STAA	31.91	133,300.00	2,628,922.83	4,253,603.00
STAMPS COM INC	852857200	STMP	155.64	158,973.00	22,905,314.09	24,742,558.00
STANDARD MOTOR PRODS	853666105	SMP	48.43	15,900.00	775,153.68	770,037.00
STANLEY BLACK & DECKER INC	854502101	SWK	119.74	198,000.00	29,704,491.62	23,708,520.00
STARBUCKS CORP.	855244109	SBUX	64.40	550,999.00	6,029,176.88	35,484,336.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	19.71	45,640.00	1,019,229.79	899,564.00
STATE AUTO FINL CORP	855707105	STFC	34.04	18,900.00	361,099.62	643,356.00
STATE STREET CORP	857477103	STT	63.07	454,991.00	25,984,331.07	28,696,283.00
STEEL DYNAMICS INC	858119100	STLD	30.04	11,204.00	510,450.67	336,568.00
STEELCASE INC	858155203	SCS	14.83	205,900.00	3,335,022.86	3,053,497.00
STEPAN CO	858586100	SCL	74.00	12,100.00	691,087.56	895,400.00
STERICYCLE INC	858912108	SRCL	36.69	60,100.00	3,486,264.69	2,205,069.00
STERIS PLC	G84720104	STE	106.85	31,366.00	3,118,171.21	3,351,457.00
STERLING BANCORP INC/MI	85917W102	SBT	6.95	5,000.00	69,746.00	34,750.00
STERLING CONSTRUCTION CO	859241101	STRL	10.89	45,000.00	505,169.42	490,050.00
STIFEL FINANCIAL CORP	860630102	SF	41.42	7,000.00	350,269.25	289,940.00
STONERIDGE INC	86183P102	SRI	24.65	27,600.00	325,893.10	680,340.00
STRATEGIC EDUCATION INC	86272C103	STRA	113.42	9,000.00	487,412.62	1,020,780.00
STRYKER CORP.	863667101	SYK	156.75	521,457.00	50,456,765.40	81,738,385.00
SUMMIT FINANCIAL GROUP INC	86606G101	SMMF	19.31	2,000.00	44,401.62	38,620.00
SUNCOKE ENERGY INC	86722A103	SXC	8.55	74,400.00	639,094.79	636,120.00
SUNTRUST BANKS INC.	867914103	STI	50.44	304,395.00	9,596,149.29	15,353,684.00
SUPERIOR ENERGY SVCS	868157108	SPN	3.35	151,300.00	1,401,210.06	506,855.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	4.81	42,400.00	722,985.93	203,944.00
SUPERNUS PHARMACEUTICALS	868459108	SUPN	33.22	77,000.00	1,716,055.77	2,557,940.00
SURFACE ONCOLOGY INC	86877M209	SURF	4.24	32,400.00	275,484.09	137,376.00
SURGERY PARTNERS INC	86881A100	SGRY	9.79	47,800.00	839,183.12	467,962.00
SURMODICS INC	868873100	SRDX	47.26	12,600.00	351,962.31	595,476.00
SUTRO BIOPHARMA INC	869367102	STRO	9.02	1,700.00	16,333.26	15,334.00
SVB FINANCIAL GROUP	78486Q101	SIVB	189.92	174,000.00	25,170,257.40	33,046,080.00
SVMK INC	78489X103	SVMK	12.27	4,800.00	53,749.44	58,896.00
SYKES ENTERPRISES	871237103	SYKE	24.73	35,800.00	715,392.54	885,334.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SYMANTEC CORP	871503108	SYMC	18.90	56,288.00	1,331,146.50	1,063,562.00
SYNEOS HEALTH INC	87166B102	SYNH	39.35	28,900.00	1,396,301.44	1,137,215.00
SYNNEX CORP	87162W100	SNX	80.84	17,437.00	933,048.80	1,409,607.00
SYNOPSIS INC.	871607107	SNPS	84.24	35,820.00	2,323,509.81	3,017,477.00
SYNOVUS FINANCIAL CORP	87161C501	SNV	31.99	118,323.88	5,452,763.18	3,785,181.00
SYSCO CORP.	871829107	SYX	62.66	244,871.00	12,735,955.01	15,343,616.00
SYSTEMAX INC	871851101	SYX	23.89	20,100.00	297,584.27	480,189.00
T ROWE PRICE GROUP INC.	74144T108	TROW	92.32	60,104.00	6,494,522.02	5,548,801.00
T2 BIOSYSTEMS INC	89853L104	TTOO	3.01	297,600.00	1,128,040.18	895,776.00
TABLEAU SOFTWARE INC-CL A	87336U105	DATA	120.00	6,804.00	554,326.96	816,480.00
TABULA RASA HEALTHCARE INC	873379101	TRHC	63.76	12,400.00	407,192.93	790,624.00
TAILORED BRANDS INC	87403A107	TLRD	13.64	50,300.00	1,043,126.72	686,092.00
TAKE-TWO INTERACTIVE	874054109	TTWO	102.94	46,278.00	3,165,512.37	4,763,858.00
TALOS PETROLEUM LLC	87484T108	TALO	16.32	5,400.00	175,322.88	88,128.00
TANDEM DIABETES CARE INC	875372203	TNDM	37.97	3,400.00	120,113.08	129,098.00
TAPESTRY INC	876030107	TPR	33.75	56,200.00	2,513,281.42	1,896,750.00
TARGA RESOURCES CORP	87612G101	TRGP	36.02	34,731.00	1,720,786.75	1,251,011.00
TARGET CORP	87612E106	TGT	66.09	281,830.00	10,772,641.53	18,626,144.00
TAYLOR MORRISON HOME CORP	87724P106	TMHC	15.90	1,800.00	30,325.68	28,620.00
TCF FINANCIAL CORP	872275102	TCF	19.49	325,960.00	5,296,790.50	6,352,960.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	48.96	161,687.00	8,828,295.83	7,916,195.00
TECH DATA CORP	878237106	TECD	81.81	16,300.00	1,113,748.05	1,333,503.00
TECHNIPFMC LIMITED	G87110105	FTI	19.58	1,415,000.00	43,416,166.70	27,705,700.00
TECHTARGET	87874R100	TTGT	12.21	36,600.00	403,588.11	446,886.00
TEGNA INC	87901J105	TGNA	10.87	1,093,200.00	14,449,178.95	11,883,084.00
TELADOC INC	87918A105	TDOC	49.57	7,700.00	496,362.27	381,689.00
TELARIA INC	879181105	TLRA	2.73	132,800.00	567,498.65	362,544.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	207.07	24,700.00	2,845,218.11	5,114,629.00
TELEFLEX INC	879369106	TFX	258.48	68,967.00	14,774,443.23	17,826,590.00
TELENAV INC	879455103	TNAV	4.06	305,700.00	1,966,886.72	1,241,142.00
TELEPHONE & DATA SYSTEMS INC.	879433829	TDS	32.54	24,306.00	807,497.90	790,917.00
TEMPUR SEALY INTERNATIONAL I	88023U101	TPX	41.40	47,400.00	2,280,101.19	1,962,360.00
TENABLE HOLDINGS INC	88025T102	TENB	22.19	19,100.00	510,647.33	423,829.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TENET HEALTHCARE CORP	88033G407	THC	17.14	47,600.00	1,167,112.34	815,864.00
TENNECO INC.	880349105	TEN	27.39	98,000.00	4,190,688.16	2,684,219.60
TEREX CORP	880779103	TEX	27.57	47,287.00	1,370,333.65	1,303,703.00
TERRITORIAL BANCORP INC	88145X108	TBNK	25.98	1,000.00	27,993.25	25,980.00
TESLA INC	88160R101	TSLA	332.80	60,529.00	15,822,989.21	20,144,051.00
TETRA TECH INC.	88162G103	TTEK	51.77	7,300.00	364,293.24	377,921.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	1.68	441,900.00	3,807,147.64	742,392.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	51.09	59,280.00	2,627,618.50	3,028,615.00
TEXAS INSTRS INC	882508104	TXN	94.50	836,370.00	47,575,394.71	79,036,965.00
TEXAS ROADHOUSE INC	882681109	TXRH	59.70	10,200.00	478,820.11	608,940.00
TEXTAINER GROUP HOLDINGS LTD	88268E109	TGH	9.96	43,900.00	754,197.68	437,244.00
TEXTRON INC.	883203101	TXT	45.99	172,392.00	7,427,056.63	7,928,308.00
TFS FINANCIAL CORP	87240R107	TFSL	16.13	31,730.00	493,775.91	511,805.00
THE BANCORP INC	05969A105	TBBK	7.96	60,675.00	554,463.92	482,973.00
THE BANK OF NEW YORK MELLON	064058100	BK	47.07	412,870.00	13,534,348.38	19,433,791.00
THE BANK OF PRINCETON	064520109	BPRN	27.90	1,700.00	55,761.30	47,430.00
THE CONTAINER STORE GROUP	210751103	TCS	4.77	114,200.00	546,335.81	544,734.00
THE DESCARTES SYSTEMS	249906108	DSGX	26.46	75,000.00	2,066,493.71	1,984,500.00
THE GEO GROUP INC	36162J106	GEO	19.70	32,400.00	789,453.36	638,280.00
THE HANOVER INSURANCE GROUP	410867105	THG	116.77	16,382.00	1,907,935.40	1,912,926.00
THE LOVESAC CO	54738L109	LOVE	22.94	62,200.00	1,516,660.91	1,426,868.00
THE RUBICON PROJECT INC	78112V102	RUBI	3.73	565,600.00	1,249,651.82	2,109,688.00
THE TILE SHOP HOLDINGS INC	88677Q109	TTS	5.48	280,000.00	2,686,119.26	1,534,400.00
THERMO FISHER SCIENTIFIC	883556102	TMO	223.79	397,828.00	54,049,215.56	89,029,928.00
TIFFANY & CO	886547108	TIF	80.51	35,308.00	3,388,301.14	2,842,647.00
TILLYS INC-CLASS A	886885102	TLYS	10.86	36,500.00	353,398.91	396,390.00
TIMBERLAND BANCORP INC	887098101	TSBK	22.30	17,100.00	515,316.06	381,330.00
TIMKEN CO.	887389104	TKR	37.32	7,151.00	318,039.37	266,875.00
TITAN INT'L INC.	88830M102	TWI	4.66	265,100.00	1,444,438.17	1,235,366.00
TITAN MACHINERY INC	88830R101	TITN	13.15	39,100.00	624,303.45	514,165.00
TIVO CORP	88870P106	TIVO	9.41	249,170.00	4,995,375.16	2,344,690.00
TJX COS. INC.	872540109	TJX	44.74	597,657.00	8,827,560.26	26,739,174.00
T-MOBILE US INC.	872590104	TMUS	63.61	235,950.00	8,852,998.25	15,008,779.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TORCHMARK CORP	891027104	TMK	74.53	25,590.00	1,735,055.61	1,907,223.00
TOTAL SYS SVCS INC	891906109	TSS	81.29	795,400.00	43,938,623.57	64,658,066.00
TOWER INTL INC	891826109	TOWR	23.80	25,300.00	526,448.23	602,140.00
TOWNE BANK	89214P109	TOWN	23.95	126,664.00	3,873,855.44	3,033,603.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	83.44	14,224.00	1,181,074.23	1,186,851.00
TRADE DESK INC/THE -CLASS A	88339J105	TTD	116.06	106,613.00	7,186,090.26	12,373,505.00
TRANSDIGM GROUP INC	893641100	TDG	340.06	180,492.00	42,747,342.33	61,378,110.00
TRANSLATE BIO INC	89374L104	TBIO	7.50	2,800.00	27,915.72	21,000.00
TRANSOCEAN LTD	H8817H100	RIG	6.94	31,496.72	340,902.49	218,587.00
TRANSUNION	89400J107	TRU	56.80	60,640.00	3,238,243.93	3,444,352.00
TRAVELERS COS INC	89417E109	TRV	119.75	143,178.00	7,248,517.53	17,145,565.00
TRAVELPORT WORLDWIDE LTD	G9019D104	TVPT	15.62	65,700.00	901,221.41	1,026,234.00
TRAVELZOO INC	89421Q205	TZOO	9.83	47,100.00	654,226.18	462,993.00
TREDEGAR CORPORATION	894650100	TG	15.86	40,000.00	807,257.33	634,400.00
TREEHOUSE FOODS INC	89469A104	THS	50.71	59,097.00	3,861,071.31	2,996,809.00
TREX COMPANY INC	89531P105	TREX	59.36	23,600.00	784,486.01	1,400,896.00
TRI POINTE HOMES INC	87265H109	TPH	10.93	557,035.00	7,225,185.86	6,088,393.00
TRIBUNE COMPANY	896047503	TRCO	45.38	6,805.00	308,023.56	308,811.00
TRIBUNE PUBLISHING CO	89609W107	TPCO	11.34	42,200.00	596,753.23	478,548.00
TRICIDA INC	89610F101	TCDA	23.58	3,300.00	105,137.34	77,814.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	32.91	77,983.00	3,307,684.25	2,566,421.00
TRINET GROUP INC	896288107	TNET	41.95	23,800.00	783,908.77	998,410.00
TRINITY INDUSTRIES	896522109	TRN	20.59	45,300.00	1,085,002.30	932,727.00
TRINSEO SA	L9340P101	TSE	45.78	24,000.00	1,203,043.98	1,098,720.00
TRIPADVISOR INC	896945201	TRIP	53.94	3,494.00	191,450.62	188,466.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	17.39	36,400.00	697,879.40	632,996.00
TRITON INTERNATIONAL LTD/BER	G9078F107	TRTN	31.07	30,500.00	809,086.27	947,635.00
TRUEBLUE INC	89785X101	TBI	22.25	187,600.00	4,100,739.62	4,174,100.00
TRUSTMARK CORP	898402102	TRMK	28.43	900.00	27,508.97	25,587.00
TUESDAY MORNING CORP	899035505	TUES	1.70	474,100.00	1,645,166.71	805,970.00
TUPPERWARE BRANDS CORP	899896104	TUP	31.57	204,300.00	10,128,621.89	6,449,751.00
TWENTY-FIRST CENTURY FOX - B	90130A200	FOX	47.78	297,899.00	11,129,042.22	14,233,615.00
TWENTY-FIRST CENTURY FOX INC	90130A101	FOXA	48.12	530,639.00	10,704,035.87	25,534,349.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TWILIO INC - A	90138F102	TWLO	89.30	11,362.00	943,509.67	1,014,626.00
TWIN DISC INC	901476101	TWIN	14.75	58,618.00	1,301,787.45	864,616.00
TWIST BIOSCIENCE CORP	90184D100	TWST	23.09	1,400.00	27,975.08	32,326.00
TWITTER INC	90184L102	TWTR	28.74	60,234.00	2,027,635.81	1,731,125.00
TWO HARBORS INVESTMENT	90187B408	TWO	12.84	40,060.00	631,951.69	514,370.00
TYLER TECHNOLOGIES I	902252105	TYL	185.82	3,493.00	795,261.98	649,069.00
TYME TECHNOLOGIES INC	90238J103	TYME	3.69	12,300.00	44,151.57	45,387.00
TYSON FOODS INC. CL-A	902494103	TSN	53.40	133,949.00	8,270,390.54	7,152,877.00
U S PHYSICAL THERAPY	90337L108	USPH	102.35	44,025.00	3,643,994.40	4,505,959.00
UBIQUITI NETWORKS INC	90347A100	UBNT	99.41	1,763.00	175,141.36	175,260.00
UFP TECHNOLOGIES INC	902673102	UFPT	30.04	600.00	17,232.12	18,024.00
UGI CORP	902681105	UGI	53.35	51,047.00	2,858,014.02	2,723,358.00
ULTA SALON COSMETICS &	90384S303	ULTA	244.84	64,057.00	17,411,636.11	15,683,716.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	244.87	27,138.00	4,637,649.66	6,645,282.00
ULTRAGENYX PHARMACEUTICAL	90400D108	RARE	43.48	51,532.00	3,364,851.92	2,240,611.00
UMB FINL CORP	902788108	UMBF	60.97	49,175.00	2,052,035.26	2,998,200.00
UMPQUA HLDGS CORP	904214103	UMPQ	15.90	345,634.00	5,472,611.56	5,495,581.00
UNDER ARMOUR INC - CLASS C	904311206	UA	16.17	48,079.00	863,467.89	777,438.00
UNDER ARMOUR INC. CL A	904311107	UAA	17.67	14,091.00	303,235.93	248,988.00
UNIFIRST CORP	904708104	UNF	143.07	7,600.00	1,288,733.12	1,087,332.00
UNION BANKSHARES CORP	90539J109	UBSH	28.23	1,100.00	45,871.43	31,053.00
UNION PACIFIC CORP.	907818108	UNP	138.23	467,085.00	15,210,211.23	64,565,159.00
UNISYS CORP.	909214306	UIS	11.63	199,800.00	2,397,144.76	2,323,674.00
UNIT CORP	909218109	UNT	14.28	38,100.00	976,066.72	544,068.00
UNITED BANKSHARES INC.	909907107	UBSI	31.11	120,470.00	3,971,793.15	3,747,822.00
UNITED CMNTY BKS BLA	90984P303	UCBI	21.46	141,925.00	2,533,259.31	3,045,711.00
UNITED CMNTY FINL CO	909839102	UCFC	8.85	69,200.00	386,687.62	612,420.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	83.73	344,922.00	20,645,894.31	28,880,319.00
UNITED FINANCIAL BANCORP	910304104	UBNK	14.70	46,100.00	619,835.94	677,670.00
UNITED FIRE GROUP INC	910340108	UFCS	55.45	5,200.00	274,158.17	288,340.00
UNITED PARCEL SERVICES INC	911312106	UPS	97.53	365,237.00	27,822,885.88	35,621,565.00
UNITED RENTALS INCORPORATED	911363109	URI	102.53	69,000.00	9,725,427.49	7,074,570.00
UNITED STATES LIME & MINERAL	911922102	USLM	71.00	1,900.00	149,870.05	134,900.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
UNITED TECHNOLOGIES	913017109	UTX	106.48	376,363.00	19,708,126.84	40,075,132.00
UNITEDHEALTH GROUP INC	91324P102	UNH	249.12	903,822.00	58,232,162.66	225,160,137.00
UNITIL CORP	913259107	UTL	50.64	10,700.00	458,232.13	541,848.00
UNITY BANCORP INC	913290102	UNTY	20.76	2,200.00	36,548.96	45,672.00
UNITY BIOTECHNOLOGY INC	91381U101	UBX	16.26	1,500.00	22,990.35	24,390.00
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	37.92	21,500.00	722,646.68	815,280.00
UNIVERSAL LOGISTICS HOLDINGS	91388P105	ULH	18.09	28,200.00	648,433.69	510,138.00
UNIVEST FINANCIAL CORP	915271100	UVSP	21.57	29,900.00	857,586.32	644,943.00
UNUM GROUP	91529Y106	UNM	29.38	564,000.00	21,629,728.69	16,570,320.00
UNUM THERAPEUTICS INC	903214104	UMRX	4.40	1,000.00	15,166.00	4,400.00
UPWORK INC	91688F104	UPWK	18.11	3,400.00	64,506.16	61,574.00
URBAN OUTFITTERS INC	917047102	URBN	33.20	30,727.00	1,272,906.23	1,020,136.00
US BANCORP	902973304	USB	45.70	841,298.00	24,566,908.18	38,447,318.00
US CELLULAR CORP.	911684108	USM	51.97	6,973.00	309,557.27	362,387.00
US CONCRETE INC	90333L201	USCR	35.28	99,000.00	5,537,069.81	3,492,720.00
US FOODS HOLDING CORP	912008109	USFD	31.64	27,865.00	981,618.36	881,648.00
US SILICA HOLDINGS INC	90346E103	SLCA	10.18	46,101.00	1,199,573.46	469,308.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	7,414,857.58	7,414,857.60	7,414,858.00
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	5,024,901.39	5,024,901.40	5,024,901.00
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	605,162.61	605,162.67	605,162.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	4,397,403.29	4,397,403.32	4,397,404.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	270,741.99	270,741.99	270,742.00
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	10,590,511.33	10,590,511.36	10,590,511.00
US XPRESS ENTERPRISES INC-A	90338N202	USX	5.61	70,400.00	420,636.12	394,944.00
USA TRUCK INC	902925106	USAK	14.97	103,800.00	1,047,704.69	1,553,886.00
USANA HEALTH SCIENCES INC	90328M107	USNA	117.73	7,600.00	198,289.54	894,748.00
USG CORPORATION	903293405	USG	42.66	7,779.00	336,654.26	331,852.00
UTAH MEDICAL PRODUCTS INC	917488108	UTMD	83.08	6,800.00	542,782.25	564,944.00
V F CORP	918204108	VFC	71.34	73,007.00	5,768,001.30	5,208,319.00
VAIL RESORTS INC	91879Q109	MTN	210.82	83,828.00	21,974,439.42	17,672,619.00
VALERO ENERGY CORP.	91913Y100	VLO	74.97	272,643.00	14,069,904.22	20,440,046.00
VALHI INC	918905100	VHI	1.93	197,500.00	709,979.03	381,175.00
VALLEY NATL BANCORP	919794107	VLY	8.88	33,400.00	381,942.33	296,592.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VALMONT INDUSTRIES	920253101	VMI	110.95	13,700.00	1,673,923.74	1,520,015.00
VALUE LINE INC	920437100	VALU	26.01	1,100.00	17,438.19	28,611.00
VANDA PHARMACEUTICALS INC	921659108	VNDA	26.13	33,100.00	364,138.49	864,903.00
VAPOTHERM INC	922107107	VAPO	19.95	1,300.00	23,274.03	25,935.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	113.31	3,696.00	403,858.17	418,794.00
VARONIS SYSTEMS INC	922280102	VRNS	52.90	16,900.00	413,305.21	894,010.00
VECTREN CORPORATION	92240G101	VVC	71.98	25,114.00	1,701,378.75	1,807,706.00
VECTRUS INC	92242T101	VEC	21.58	25,400.00	653,882.87	548,132.00
VEECO INSTRUMENTS INC	922417100	VECO	7.41	237,500.00	4,358,025.51	1,759,875.00
VEEVA SYSTEMS INC. - CL A	922475108	VEEV	89.32	2,416.00	250,359.21	215,797.00
VERA BRADLEY INC	92335C106	VRA	8.57	249,000.00	2,517,962.34	2,133,930.00
VERACYTE INC	92337F107	VCYT	12.58	166,500.00	1,865,775.74	2,094,570.00
VERASTEM INC	92337C104	VSTM	3.36	290,077.00	2,139,653.70	974,659.00
VERICEL CORP	92346J108	VCEL	17.40	26,200.00	300,086.94	455,880.00
VERINT SYS INC	92343X100	VRNT	42.31	224,233.00	8,273,353.71	9,487,298.00
VERISIGN INC	92343E102	VRSN	148.29	143,400.00	12,350,485.42	21,264,786.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	109.04	194,520.00	15,274,066.14	21,210,461.00
VERIZON COMMUNICATIONS	92343V104	VZ	56.22	2,634,255.00	111,130,418.41	148,097,816.00
VERRICA PHARMACEUTICALS INC	92511W108	VRCA	8.15	1,700.00	27,875.24	13,855.00
VERSO CORP	92531L207	VRS	22.40	266,962.00	1,850,354.43	5,979,949.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	165.71	335,093.00	41,462,313.82	55,528,261.00
VIACOM INC. CL B	92553P201	VIAB	25.70	876,381.00	29,975,827.07	22,522,992.00
VIACOM INC-CLASS A	92553P102	VIA	27.81	9,666.00	339,886.52	268,811.00
VIASAT INC.	92552V100	VSAT	58.95	7,000.00	455,432.34	412,650.00
VIAVI SOLUTIONS INC	925550105	VIAV	10.05	310,300.00	2,464,237.90	3,118,515.00
VICI PROPERTIES INC	925652109	VICI	18.78	50,553.00	1,086,599.60	949,385.00
VICOR CORP	925815102	VICR	37.79	1,400.00	20,951.62	52,906.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	26.74	20,700.00	585,365.48	553,518.00
VIRTU FINANCIAL INC-CLASS A	928254101	VIRT	25.76	8,066.00	206,088.06	207,780.00
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	79.43	17,797.00	2,255,793.63	1,413,616.00
VIRTUSA CORP	92827P102	VRTU	42.59	14,600.00	580,474.08	621,814.00
VISA INC-CLASS A	92826C839	V	131.94	1,623,370.00	51,543,158.21	214,187,438.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	18.01	8,500.00	168,010.70	153,085.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VISHAY PRECISION GROUP	92835K103	VPG	30.23	19,000.00	277,292.62	574,370.00
VISTEON CORP	92839U206	VC	60.28	75,000.00	4,809,665.08	4,521,000.00
VISTRA ENERGY CORP	92840M102	VST	22.89	2,091,572.00	47,794,821.30	47,876,083.00
VISTRA ENERGY CORP TANGIBLE	92840M300	DYNC	91.21	16,600.00	1,681,637.92	1,514,086.00
VMWARE INC-CLASS A	928563402	VMW	137.13	273,301.00	33,590,150.66	37,477,766.00
VONAGE HLDGS CORP	92886T201	VG	8.73	334,800.00	3,482,335.10	2,922,804.00
VOYA FINANCIAL INC	929089100	VOYA	40.14	8,548.00	419,111.86	343,117.00
W&T OFFSHORE INC	92922P106	WTI	4.12	529,900.00	1,732,101.18	2,183,188.00
WABTEC	929740108	WAB	70.25	27,581.00	2,364,266.01	1,937,565.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	18.08	27,900.00	544,256.23	504,432.00
WAGEWORKS INC	930427109	WAGE	27.16	85,701.00	4,474,618.99	2,327,639.00
WAITR HOLDINGS INC	930752100	WTRH	11.15	141,140.00	1,643,684.66	1,573,711.00
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	68.33	415,288.00	13,820,286.73	28,376,629.00
WALMART INC	931142103	WMT	93.15	677,934.00	26,898,459.49	63,149,552.00
WARRIOR MET COAL INC	93627C101	HCC	24.11	32,900.00	842,585.79	793,219.00
WASHINGTON FEDERAL INC.	938824109	WAFD	26.71	25,500.00	674,213.79	681,105.00
WASTE MANAGEMENT INC.	94106L109	WM	88.99	308,594.00	12,767,103.41	27,461,780.00
WATSCO INC.	942622200	WSO	139.14	1,900.00	335,749.87	264,366.00
WAVE LIFE SCIENCES PTE LTD	Y95308105	WVE	42.04	2,800.00	149,569.84	117,712.00
WAYFAIR INC-CLASS A	94419L101	W	90.08	171,944.00	11,830,692.01	15,488,716.00
WD-40 CO	929236107	WDFC	183.26	800.00	142,355.23	146,608.00
WEC ENERGY GROUP INC.	92939U106	WEC	69.26	34,450.00	2,128,541.79	2,386,007.00
WEIS MKTS INC	948849104	WMK	47.78	13,300.00	509,117.31	635,474.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	236.09	14,915.00	3,217,224.63	3,521,282.00
WELLS FARGO COMPANY	949746101	WFC	46.08	3,701,563.00	135,177,274.40	170,568,022.00
WESBANCO INC	950810101	WSBC	36.69	27,200.00	832,083.62	997,968.00
WESCO INTL INC	95082P105	WCC	48.00	306,960.00	20,537,855.98	14,734,080.00
WEST PHARMACEUTICAL	955306105	WST	98.03	6,876.00	725,253.80	674,054.00
WESTERN ALLIANCE BANCORP	957638109	WAL	39.49	110,000.00	6,482,192.57	4,343,900.00
WESTERN DIGITAL CORP	958102105	WDC	36.97	538,000.00	44,876,309.45	19,889,860.00
WESTLAKE CHEMICAL CORP.	960413102	WLK	66.17	180,000.00	12,012,651.07	11,910,600.00
WESTWOOD HOLDINGS GROUP	961765104	WHG	34.00	13,500.00	582,220.23	459,000.00
WEX INC.	96208T104	WEX	140.06	11,679.00	1,996,714.88	1,635,761.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WEYCO GROUP INC	962149100	WEYS	29.17	18,100.00	519,361.54	527,977.00
WEYERHAEUSER CO.	962166104	WY	21.86	1,097,000.00	36,930,482.29	23,980,420.00
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	857.69	2,372.00	1,795,233.72	2,034,441.00
WHITING PETROLEUM CORP	966387409	WLL	22.69	39,875.00	1,788,218.69	904,764.00
WIDOPENWEST INC	96758W101	WOW	7.13	28,000.00	222,549.60	199,640.00
WILDHORSE RESOURCE	96812T102	WRD	14.11	33,800.00	557,758.02	476,918.00
WILEY JOHN & SONS IN	968223206	JW.A	46.97	18,820.00	953,079.40	883,975.00
WILLIAMS-SONOMA INC	969904101	WSM	50.45	5,745.00	336,190.16	289,835.00
WILLIS LEASE FINANCE CORP	970646105	WLFC	34.60	15,100.00	383,781.38	522,460.00
WILLIS TOWERS WATSON PLC	G96629103	WLTW	151.86	159,105.00	24,967,109.57	24,161,685.00
WINMARK CORP	974250102	WINA	159.00	3,900.00	208,829.41	620,100.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	66.49	3,960.00	357,648.19	263,300.00
WISDOMTREE INVESTMENTS INC	97717P104	WETF	6.65	200,000.00	2,987,013.28	1,330,000.00
WOLVERINE WORLD WIDE	978097103	WWW	31.89	242,425.00	6,287,634.97	7,730,933.00
WOODWARD INC.	980745103	WWD	74.29	7,900.00	347,928.39	586,891.00
WORKIVA INC	98139A105	WK	35.89	22,000.00	425,564.75	789,580.00
WORLD FUEL SVCS CORP	981475106	INT	21.41	40,500.00	1,096,019.64	867,105.00
WORLD WRESTLING ENTM	98156Q108	WWE	74.72	71,500.00	2,134,094.13	5,342,480.00
WORLDPAY INC.	981558109	WP	76.43	1,483,627.00	101,389,477.22	113,393,612.00
WPX ENERGY INC	98212B103	WPX	11.35	286,201.00	3,603,197.87	3,248,381.00
WRIGHT MEDICAL GROUP NV	N96617118	WMGI	27.22	99,600.00	2,960,930.87	2,711,112.00
WYNN RESORTS LTD	983134107	WYNN	98.91	295,000.00	30,652,852.69	29,178,450.00
XCEL ENERGY INC	98389B100	XEL	49.27	38,322.00	1,745,532.22	1,888,125.00
XERIS PHARMACEUTICALS INC	98422L107	XERS	17.00	300.00	5,466.03	5,100.00
XEROX CORP	984121608	XRX	19.76	15,053.00	419,208.44	297,447.00
XILINX INC	983919101	XLNX	85.17	68,845.00	3,663,602.07	5,863,529.00
XPO LOGISTICS INC	983793100	XPO	57.04	152,060.00	8,982,616.26	8,673,502.00
XYLEM INC.	98419M100	XYL	66.72	38,396.00	2,732,540.04	2,561,782.00
YELP INC	985817105	YELP	34.99	36,400.00	1,316,339.43	1,273,636.00
YETI HOLDINGS INC	98585X104	YETI	14.84	4,600.00	63,235.74	68,264.00
YEXT INC	98585N106	YEXT	14.85	56,700.00	1,062,557.13	841,995.00
Y-MABS THERAPEUTICS INC	984241109	YMAB	20.34	1,900.00	37,529.18	38,646.00
YORK WATER CO	987184108	YORW	32.06	17,900.00	455,035.40	573,874.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
YUM BRANDS INC	988498101	YUM	91.92	146,381.00	4,126,360.11	13,455,342.00
ZAFGEN INC	98885E103	ZFGN	4.95	6,400.00	77,301.12	31,680.00
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	159.23	1,724.00	248,570.11	274,513.00
ZENDESK INC	98936J101	ZEN	58.37	34,060.00	2,052,119.74	1,988,082.00
ZIMMER BIOMET HOLDINGS INC	98956P102	ZBH	103.72	233,289.00	27,366,655.48	24,196,735.00
ZIONS BANCORPORATION	989701107	ZION	40.74	30,623.00	1,440,306.78	1,247,581.00
ZIX CORP	98974P100	ZIXI	5.73	98,200.00	393,224.12	562,686.00
ZOETIS INC	98978V103	ZTS	85.54	461,414.00	26,113,092.35	39,469,353.00
ZOMEDICA PHARMACEUTICALS	98979F107	ZOM	1.23	11,500.00	27,913.79	14,145.00
ZSCALER INC	98980G102	ZS	39.21	3,400.00	133,060.36	133,314.00
ZUMIEZ INC.	989817101	ZUMZ	19.17	26,800.00	707,346.72	513,756.00
ZYNGA INC	98986T108	ZNGA	3.93	96,662.00	399,986.33	379,882.00
COMMON STOCK TOTAL				353,558,342.27	12,830,276,060.69	18,250,316,340.43
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
CIVEO CORP	17878Y108	CVEO	1.43	50,900.00	359,580.95	72,787.00
IHS MARKIT LTD	G47567105	INFO	47.97	43,288.00	2,044,088.70	2,076,525.00
LIBERTY SIRIUS GROUP - C	531229607	LSXMK	36.98	10,347.00	471,753.97	382,632.00
LIBERTY SIRIUSXM GROUP	531229409	LSXMA	36.80	10,398.00	471,134.12	382,646.00
NXP SEMICONDUCTORS NV	N6596X109	NXPI	73.28	1,226,973.00	124,423,857.87	89,912,581.00
VERITIV CORP	923454102	VRTV	24.97	21,900.00	807,641.68	546,843.00
INTERNATIONAL COMMON STOCKS TOTAL				1,363,806.00	128,578,057.29	93,374,014.00
Instrument: PUT			PUT OPTION			
CBS JAN @ 40 PUT	CBS 190118P00040000	CBS	0.54	-44.00	-3,035.96	-2,376.00
CMCSA JAN @ 30.50 PUT	CMCSA	CMCSA	0.14	-57.00	-1,766.97	-798.00
CMCSA JAN @ 31 PUT	CMCSA	CMCSA	0.24	-57.00	-2,279.97	-1,368.00
NFLX JAN @ 215 PUT	NFLX 190118P00215000	NFLX	3.47	-7.00	-4,031.95	-2,429.00
T JAN @ 24 PUT	T 190118P00024000	T 190118P00024000	0.05	-68.00	-1,223.98	-340.00
T JAN @ 25 PUT	T 190118P00025000	T 190118P00025000	0.12	-68.00	-2,243.97	-816.00
TMUS JAN @ 57.50 PUT	TMUS 190118P00057500	TMUS	6.25	-30.00	-1,829.97	-18,750.00
VST JAN @ 20 PUT	VST 190118P00020000	VST	0.15	-85.00	-849.98	-1,275.00
VST JAN @ 21 PUT	VST 190118P00021000	VST	0.20	-85.00	-2,294.97	-1,700.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: PUT			PUT OPTION			
WYNN JAN @ 90 PUT	WYNN	WYNN	1.74	-400.00	-118,398.44	-69,600.00
PUT OPTION TOTAL				-901.00	-137,956.16	-99,452.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	004239109	AKR	23.76	21,700.00	642,580.34	515,592.00
AGREE REALTY CORP	008492100	ADC	59.12	9,100.00	339,296.67	537,992.00
ALEXANDERS INC	014752109	ALX	304.74	600.00	224,211.06	182,844.00
ALEXANDRIA REAL ESTATE	015271109	ARE	115.24	325,331.00	28,226,030.83	37,491,144.00
AMERICAN ASSETS TRUST INC	024013104	AAT	40.17	10,400.00	355,658.60	417,768.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	41.39	10,751.00	462,705.84	444,984.00
AMERICAN HOMES 4 RENT-A	02665T306	AMH	19.85	934,575.00	19,798,948.62	18,551,314.00
APOLLO COMMERCIAL REAL	03762U105	ARI	16.66	33,200.00	581,230.95	553,112.00
APPLE HOSPITALITY REIT INC	03784Y200	APLE	14.26	40,686.00	750,193.08	580,182.00
ARBOR REALTY TRUST INC	038923108	ABR	10.07	17,500.00	179,933.09	176,225.00
ARMADA HOFFLER PROPERTIES	04208T108	AHH	14.06	13,000.00	137,124.46	182,780.00
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	4.00	22,900.00	207,187.53	91,600.00
AVALONBAY COMMUNITIES	053484101	AVB	174.05	141,000.00	22,502,768.19	24,541,050.00
BLACKSTONE MORTGAGE TRUST	09257W100	BXMT	31.86	30,200.00	991,212.77	962,172.00
BLUEROCK RESIDENTIAL GROWTH	09627J102	BRG	9.02	6,700.00	87,028.42	60,434.00
BRAEMAR HOTELS & RESORTS INC	10482B101	BHR	8.93	8,400.00	123,176.70	75,012.00
BRANDYWINE REALTY	105368203	BDN	12.87	34,777.00	564,791.26	447,580.00
BRIXMOR PROPERTY GROUP INC	11120U105	BRX	14.69	195,024.00	3,317,499.19	2,864,903.00
BRT APARTMENTS CORP	055645303	BRT	11.44	2,400.00	31,627.41	27,456.00
CAMDEN PROPERTY TRUST	133131102	CPT	88.05	264,200.00	24,462,271.31	23,262,810.00
CAPSTEAD MTG CORP	14067E506	CMO	6.67	24,800.00	310,081.82	165,416.00
CARETRUST REIT INC.	14174T107	CTRE	18.46	22,500.00	309,300.74	415,350.00
CATCHMARK TIMBER TRUST INC	14912Y202	CTT	7.10	13,200.00	156,065.41	93,720.00
CBL & ASSOC PROP	124830100	CBL	1.92	45,600.00	447,614.16	87,552.00
CEDAR REALTY TRUST INC	150602209	CDR	3.14	24,000.00	145,710.81	75,360.00
CHATHAM LODGING TRUST	16208T102	CLDT	17.68	64,300.00	1,340,117.36	1,136,824.00
CHERRY HILL MORTGAGE	164651101	CHMI	17.54	4,300.00	79,729.71	75,422.00
CHESAPEAKE LODGING TRUST	165240102	CHSP	24.35	16,000.00	335,067.51	389,600.00
CITY OFFICE REIT INC	178587101	CIO	10.25	10,000.00	122,488.06	102,500.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
CLIPPER REALTY INC	18885T306	CLPR	13.07	4,400.00	56,293.95	57,508.00
COLONY CAPITAL INC	19626G108	CLNY	4.68	389,394.00	4,015,598.67	1,822,364.00
COLUMBIA PROPERTY TRUST INC	198287203	CXP	19.35	32,272.00	735,636.89	624,463.00
COMMUNITY HEALTHCARE TRUST	20369C106	CHCT	28.83	5,000.00	109,089.72	144,150.00
CORESITE REALTY CORP	21870Q105	COR	87.23	35,500.00	3,416,884.14	3,096,665.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	21.03	23,402.00	509,227.52	492,144.00
COUSINS PROPERTIES INC	222795106	CUZ	7.90	113,300.00	744,855.16	895,070.00
CUBESMART	229663109	CUBE	28.69	251,650.00	7,302,109.78	7,219,839.00
DIAMONDROCK HOSPITALITY	252784301	DRH	9.08	55,800.00	504,095.59	506,664.00
DIGITAL REALTY TRUST INC	253868103	DLR	106.55	22,887.00	2,345,135.92	2,438,609.00
DRIVE SHACK INC	262077100	DS	3.92	372,500.00	1,413,683.38	1,460,200.00
DUKE RE CORPORATION	264411505	DRE	25.90	368,613.00	7,321,081.65	9,547,077.00
DYNEX CAPITAL INC	26817Q506	DX	5.72	15,900.00	136,438.28	90,948.00
EASTERLY GOVERNMENT	27616P103	DEA	15.68	16,300.00	309,020.85	255,584.00
EASTGROUP PROPERTY INC	277276101	EGP	91.73	9,500.00	577,076.80	871,435.00
EMPIRE STATE REALTY TRUST-A	292104106	ESRT	14.23	164,000.00	2,653,976.58	2,333,720.00
EPR PROPERTIES	26884U109	EPR	64.03	8,573.00	534,335.90	548,929.00
EQUINIX INC	29444U700	EQIX	352.56	35,412.00	13,213,550.35	12,484,855.00
EQUITY COMMONWEALTH	294628102	EQC	30.01	22,572.00	678,738.88	677,386.00
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	97.13	2,100.00	148,655.81	203,973.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	66.01	104,000.00	6,854,638.75	6,865,040.00
ESSENTIAL PROPERTIES REALTY	29670E107	EPRT	13.84	10,200.00	143,628.24	141,168.00
EXTRA SPACE STORAGE INC	30225T102	EXR	90.48	12,800.00	1,174,988.05	1,158,144.00
FARMLAND PARTNERS INC	31154R109	FPI	4.54	9,300.00	99,555.69	42,222.00
FEDERAL REALTY INV.	313747206	FRT	118.04	253,000.00	32,513,333.13	29,864,120.00
FIRST INDUSTRIAL RE	32054K103	FR	28.86	144,185.00	2,530,763.03	4,161,179.00
FOUR CORNERS PROPERTY	35086T109	FCPT	26.20	173,200.00	4,139,544.31	4,537,840.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	6.23	152,600.00	1,911,071.80	950,698.00
GETTY RLTY CORP	374297109	GTY	29.41	8,800.00	168,385.69	258,808.00
GLADSTONE COMMERCIAL CORP	376536108	GOOD	17.92	7,600.00	130,868.06	136,192.00
GLOBAL MEDICAL REIT INC	37954A204	GMRE	8.89	4,800.00	47,660.64	42,672.00
GLOBAL NET LEASE INC	379378201	GNL	17.62	19,700.00	476,926.77	347,114.00
GRANITE POINT MORTGAGE	38741L107	GPMT	18.03	11,600.00	209,824.91	209,148.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
GREAT AJAX CORP	38983D300	AJX	12.05	4,100.00	56,009.59	49,405.00
HCP INC	40414L109	HCP	27.93	15,827.00	457,547.49	442,048.00
HEALTHCARE RLTY TR	421946104	HR	28.44	162,795.00	3,707,426.49	4,629,890.00
HEALTHCARE TRUST OF AMERICA	42225P501	HTA	25.31	161,811.00	4,179,419.37	4,095,436.00
HERSHA HOSPITALITY TRUST	427825500	HT	17.54	9,600.00	249,282.53	168,384.00
HIGHWOODS PROP INC.	431284108	HIW	38.69	11,687.00	551,028.89	452,170.00
HOSPITALITY PROPERTIES	44106M102	HPT	23.88	20,112.00	568,082.86	480,275.00
HOST HOTELS & RESORTS INC	44107P104	HST	16.67	23,038.00	476,892.61	384,043.00
HUDSON PACIFIC PROPERTIES	444097109	HPP	29.06	155,546.00	4,704,576.42	4,520,167.00
INFRAREIT INC	45685L100	HIFR	21.02	11,900.00	275,039.38	250,138.00
INVESCO MORTGAGE CAPITAL	46131B100	IVR	14.48	30,300.00	584,944.63	438,744.00
INVESTORS REAL ESTATE TRUST	461730509	IRET	49.07	38,460.00	2,170,422.69	1,887,232.00
INVITATION HOMES INC	46187W107	INVH	20.08	27,583.00	623,977.26	553,867.00
ISTAR FINANCIAL INC.	45031U101	STAR	9.17	17,500.00	235,594.36	160,475.00
JBG SMITH PROPERTIES	46590V100	JBGS	34.81	23,639.00	886,091.76	822,874.00
KILROY RE CORP	49427F108	KRC	62.88	7,144.00	523,214.76	449,215.00
KIMCO REALTY CORP	49446R109	KIM	14.65	25,683.00	479,302.07	376,256.00
KITE REALTY GROUP TRUST	49803T300	KRG	14.09	164,787.00	3,714,206.80	2,321,849.00
LEXINGTON CORP PPTYS	529043101	LXP	8.21	58,000.00	540,858.11	476,180.00
LIBERTY PROPERTY TRUST	531172104	LPT	41.88	19,001.00	809,889.61	795,762.00
LIFE STORAGE INC	53223X107	LSI	92.99	15,781.00	1,509,852.71	1,467,475.00
MACERICH CO	554382101	MAC	43.28	6,296.00	268,345.59	272,491.00
MACK-CALI RE CORP.	554489104	CLI	19.59	24,400.00	484,624.51	477,996.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	16.08	88,035.00	1,382,550.78	1,415,603.00
MID-AMERICAN APARTMENT	59522J103	MAA	95.70	85,686.00	8,646,295.23	8,200,150.00
MONMOUTH REIT -CL A	609720107	MNR	12.40	23,600.00	263,022.33	292,640.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	75.54	11,000.00	633,887.39	830,940.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	48.51	29,442.00	1,379,243.48	1,428,232.00
NATIONAL STORAGE AFFILIATES	637870106	NSA	26.46	15,300.00	285,157.71	404,838.00
NEW RESIDENTIAL INVESTMENT	64828T201	NRZ	14.21	160,293.00	2,730,354.61	2,277,763.00
NEW SENIOR INVESTMENT GROUP	648691103	SNR	4.12	21,800.00	306,617.11	89,816.00
NEW YORK MORTGAGE TRUST INC	649604501	NYMT	5.89	42,000.00	310,400.92	247,380.00
NEXPOINT RESIDENTIAL	65341D102	NXRT	35.05	5,000.00	84,821.90	175,250.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
NORTHSTAR REALTY EUROPE C	66706L101	NRE	14.54	12,000.00	123,755.98	174,480.00
OFFICE PROPERTIES INCOME	67623C109	OPI	6.87	51,456.00	785,999.17	353,503.00
OMEGA HEALTHCARE INV	681936100	OHI	35.15	42,224.00	1,499,523.83	1,484,173.00
PARAMOUNT GROUP INC	69924R108	PGRE	12.56	49,946.00	772,634.30	627,322.00
PARK HOTELS & RESORTS INC	700517105	PK	25.98	36,989.00	1,131,349.85	960,974.00
PENNSYLVANIA RI	709102107	PEI	5.94	18,500.00	376,644.25	109,890.00
PENNYMAC MORTGAGE	70931T103	PMT	18.62	16,100.00	337,454.88	299,782.00
PHYSICIANS REALTY TRUST	71943U104	DOC	16.03	49,200.00	831,760.56	788,676.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	17.04	225,500.00	4,239,488.65	3,842,520.00
PREFERRED APARTMENT	74039L103	APTS	14.06	10,800.00	140,601.49	151,848.00
PROLOGIS INC.	74340W103	PLD	58.72	751,527.00	47,453,460.91	44,129,665.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	131.00	39,275.00	2,280,121.95	5,145,025.00
PUBLIC STORAGE INC	74460D109	PSA	202.41	65,553.00	6,850,951.52	13,268,583.00
QTS REALTY TRUST INC-CLASS A	74736A103	QTS	37.05	13,700.00	586,517.83	507,585.00
READY CAPITAL CORP	75574U101	RC	13.83	4,900.00	73,956.24	67,767.00
REALTY INCOME CORP	756109104	O	63.04	15,118.00	887,864.36	953,039.00
REDWOOD TR INC	758075402	RWT	15.07	22,400.00	379,197.28	337,568.00
REGENCY CENTERS CORP	758849103	REG	58.68	260,228.00	16,334,941.80	15,270,179.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	10.85	543,754.00	6,623,261.19	5,899,731.00
REXFORD INDUSTRIAL REALTY INC	76169C100	REXR	29.47	24,900.00	470,349.44	733,803.00
RLJ LODGING TRUST	74965L101	RLJ	16.40	46,800.00	1,084,163.35	767,520.00
RPT REALTY	74971D101	RPT	11.95	21,400.00	350,553.72	255,730.00
SAFETY INCOME AND GROWTH	78649D104	SAFE	18.81	2,300.00	44,252.00	43,263.00
SAUL CENTERS INC	804395101	BFS	47.22	3,200.00	115,944.39	151,104.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	11.72	38,192.00	675,781.39	447,610.00
SERITAGE GROWTH PROP- A REIT	81752R100	SRG	32.33	8,800.00	435,050.72	284,504.00
SIMON PROP GROUP INC.	828806109	SPG	167.99	199,320.00	21,123,266.89	33,483,767.00
SITE CENTERS CORP	82981J109	SITC	11.07	18,506.00	301,642.47	204,861.00
SL GREEN RE CORP	78440X101	SLG	79.08	5,989.00	557,370.44	473,610.00
SPIRIT MTA REIT	84861U105	SMTA	7.13	11,600.00	102,189.41	82,708.00
SPIRIT REALTY CAPITAL INC.	84860W300	SRC	35.25	40,163.00	1,626,383.50	1,415,745.00
STAG INDUSTRIAL INC	85254J102	STAG	24.88	160,250.00	4,123,660.38	3,987,020.00
STORE CAPITAL CORP	862121100	STOR	28.31	65,550.00	1,840,838.71	1,855,720.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
SUMMIT HOTEL PROPERTIES INC	866082100	INN	9.73	220,900.00	3,035,031.71	2,149,357.00
SUN COMMUNITIES INC	866674104	SUI	101.71	30,242.00	2,744,989.51	3,075,914.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	13.01	61,500.00	772,528.86	800,115.00
TANGER FACTORY OUTLET	875465106	SKT	20.22	191,800.00	5,416,252.97	3,878,196.00
TERRENO REALTY CORP	88146M101	TRNO	35.17	126,500.00	4,444,690.16	4,449,005.00
TIER REIT INC	88650V208	TIER	20.63	14,500.00	223,184.65	299,135.00
TPG RE FINANCE TRUST INC	87266M107	TRTX	18.28	9,200.00	185,809.77	168,176.00
UDR INC	902653104	UDR	39.62	19,868.00	833,130.09	787,171.00
UMH PROPERTIES INC	903002103	UMH	11.84	8,900.00	96,887.59	105,376.00
UNITI GROUP INC	91325V108	UNIT	15.57	169,785.00	3,905,479.11	2,643,552.00
UNIVERSAL HEALTH RLT	91359E105	UHT	61.37	3,500.00	150,698.33	214,795.00
URBAN EDGE PROPERTIES	91704F104	UE	16.62	29,500.00	667,198.86	490,290.00
URSTADT BIDDLE PPTYS	917286205	UBA	19.22	8,000.00	165,400.33	153,760.00
VENTAS INC.	92276F100	VTR	58.59	7,201.00	447,979.25	421,907.00
VEREIT INC	92339V100	VER	7.15	81,372.00	771,418.91	581,810.00
WASHINGTON PRIME GROUP INC	93964W108	WPG	4.86	50,400.00	546,074.43	244,944.00
WASHINGTON RE INV	939653101	WRE	23.00	21,600.00	569,520.69	496,800.00
WEINGARTEN RE INVST	948741103	WRI	24.81	13,992.00	403,008.47	347,142.00
WELLTOWER INC	95040Q104	WELL	69.41	141,672.00	9,761,526.42	9,833,454.00
WESTERN ASSET MORTGAGE CAP	95790D105	WMC	8.34	12,600.00	183,180.49	105,084.00
WHITESTONE REIT-B	966084204	WSR	12.26	10,700.00	142,924.65	131,182.00
WP CAREY INC	92936U109	WPC	65.34	7,437.00	493,615.06	485,934.00
XENIA HOTELS & RESORTS INC	984017103	XHR	17.20	30,400.00	716,191.85	522,880.00
REAL ESTATE INVESTMENT TRUST TOTAL				10,872,859.00	409,674,963.75	421,274,864.00
TOTAL				365,794,106.27	13,368,391,125.57	18,764,865,766.43

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: All Cap					
Portfolio: I-ALL					
Instrument: ICOM					
			ASSET ALLOCATION-TRANSITION ACCT INTERNATIONAL COMMON STOCKS		
BGP NPV	929AQT906		1,896,254.00	0.00	
CIA VALE DO RIO DO	B011X91	VALE_BZ	83,300.00	0.00	
ISHARES CORE MSCI EMERGING	B8NDCB6	IEMG	632,000.00	29,752,130.00	
ISHARES MSCI EMERGING	B441B25	EEMS	224,000.00	9,418,096.16	
ISHARES MSCI EMERGING MKT	464287234	EEM	576,000.00	24,140,656.00	
ISHARES MSCI FRONTIER 100	B8JCKH9	FM	144,000.00	3,921,146.69	
YULON MOTOR COMPANY	6988597	2201_TT	1.00	0.00	
INTERNATIONAL COMMON STOCKS TOTAL			3,555,555.00	67,232,028.85	
Instrument: INTF					
			INTERNATIONAL FUNDS		
ASSET ALLOCATION - LIQUIDITY	IL-ALL		425,905.12	42,590,511.97	
INTERNATIONAL FUNDS TOTAL			425,905.12	42,590,511.97	
ASSET ALLOCATION-TRANSITION ACCT TOTAL			3,981,460.12	109,822,540.82	97,348,434.41
All Cap TOTAL			3,981,460.12	109,822,540.82	97,348,434.41

Monthly Market

As Of 12/31/2018

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

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS						
Instrument: ABSCARDFLOAT						
EAFE SWAPS						
ABSCARD FLOAT BULLET MATURITY						
BACCT 2014-A1 A (1/15/19)	05522RCQ9			52,050,000.00	52,192,659.30	
BACCT 2016-A1 A (5/15/19)	05522RCV8			6,000,000.00	6,020,791.20	
CCCIT 2017-A1 A1 (1/17/19)	17305EFZ3			80,000,000.00	80,000,000.00	
CHAIT 2014-A5 A5 (4/15/19)	161571GN8			950,000.00	952,170.07	
CHAIT 2016-A1 A (5/15/19)	161571HB3			24,365,000.00	24,453,879.56	
DCENT 2014-A1 A1 (1/15/19)	254683BG9			16,410,000.00	16,464,487.11	
DCENT 2016-A2 A2 (3/15/19)	254683BT1			15,000,000.00	15,071,608.54	
ABSCARD FLOAT BULLET MATURITY TOTAL				194,775,000.00	195,155,595.78	
Instrument: COR						
CORPORATE NOTES/BONDS						
AMERICAN EXPRESS CREDIT	0258M0EJ4			27,000,000.00	27,002,713.67	
AMERICAN HONDA FINANCE	02665WCM1			30,000,000.00	30,000,000.00	
APPLE INC	037833AP5			10,000,000.00	10,010,697.80	
BANK OF AMERICA NA	06050TMH2			7,000,000.00	7,005,434.31	
BERKSHIRE HATHAWAY FIN	084664CP4			20,000,000.00	20,000,000.00	
CITIBANK NA	17325FAB4			40,000,000.00	40,000,000.00	
FEDERAL HOME LOAN BANK	3130AFBG1			90,000,000.00	90,000,000.00	
IBM CORP	459200HW4			9,704,000.00	9,708,124.82	
JOHN DEERE CAPITAL CORP	24422ETD1			6,150,000.00	6,150,644.93	
PEPSICO INC	713448DG0			3,000,000.00	3,002,484.74	
SWEDISH EXPORT CREDIT	00254EMH2			25,000,000.00	25,002,782.44	
TORONTO-DOMINION BANK	89114QC63			20,000,000.00	20,000,000.00	
TOYOTA MOTOR CREDIT CORP	89236TFM2			40,000,000.00	40,000,000.00	
US BANCORP (3/25/19 Call)	91159HHJ2			10,000,000.00	10,008,037.78	
US BANK NA CINCINNATI	90331HNC3			11,500,000.00	11,522,478.20	
WAL-MART STORES	931142DX8			10,000,000.00	10,000,000.00	
WALT DISNEY COMPANY/THE	25468PDC7			8,155,000.00	8,164,317.09	
CORPORATE NOTES/BONDS TOTAL				367,509,000.00	367,577,715.78	
Instrument: FRAGC						
FLOATING RATE AGENCY BOND						
FEDERAL HOME LOAN BANK	3130ABNZ5			100,000,000.00	100,000,000.00	

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS						
EAFE SWAPS						
FLOATING RATE AGENCY BOND TOTAL				100,000,000.00	100,000,000.00	
Instrument: INTF						
INTERNATIONAL FUNDS						
EQUITY SWAP - LIQUIDITY	IL-EQS			33,249.48	3,324,948.46	
INTERNATIONAL FUNDS TOTAL				33,249.48	3,324,948.46	
EAFE SWAPS TOTAL				662,317,249.48	666,058,260.02	657,806,555.06

Monthly Market

As Of 12/31/2018

01/23/2019
12:38:41AM
(DWMM0001)
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFE					
Instrument: INTF					
STATE STREET EAFE INDEX INTERNATIONAL FUNDS					
INTERNAL EAFE - EQUITIES	IE-EAFE		9,447,032.93	944,703,292.68	
INTERNATIONAL FUNDS TOTAL			9,447,032.93	944,703,292.68	
STATE STREET EAFE INDEX TOTAL			9,447,032.93	944,703,292.68	1,405,666,233.38

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: COM					
			INTERNAL EAFE TOPDOWN COMMON STOCK		
CHECK POINT SOFTWARE TECH	M22465104	CHKP	9,200.00	954,414.85	
TEVA PHARMACEUTICAL	881624209	TEVA	87,600.00	1,687,359.96	
COMMON STOCK TOTAL			96,800.00	2,641,774.81	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
3 I GROUP	B1YW440	III_LN	182,359.00	1,635,976.25	
ABB LIMITED CHF2.50	7108899	ABBN_SW	104,752.00	2,459,108.75	
AENA SME SA	BVRZ8L1	AENA_SM	1,571.00	240,073.44	
AEON CO LTD	6480048	8267_JP	96,900.00	1,683,090.89	
AGC INC	6055208	5201_JP	36,100.00	1,610,100.95	
AGEAS SA	B86S2N0	AGS_BB	28,410.00	4,031,809.31	
AIA GROUP LTD	B4TX8S1	1299_HK	253,180.00	1,603,793.48	
ALLIANZ AG NPV(REG	5231485	ALV_GY	12,447.00	2,095,320.73	
AMADEUS IT GROUP SA	B3MSM28	AMS_SM	14,095.00	799,539.71	
AMCOR ORD NPV	6066608	AMC_AU	64,134.00	762,861.25	
ANDRITZ AG	B1WVF68	ANDR_AV	2,021.00	106,745.66	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	89,636.00	1,991,774.47	
ANHEUSER-BUSCH IN BEV	BYYHL23	ABI_BB	58,487.00	2,526,205.29	
ARISTOCRAT LEISURE LIMITED	6253983	ALL_AU	44,884.00	806,255.71	
ASAHI KASEI CORPORATION	6054603	3407_JP	171,300.00	1,673,008.43	
ASCENDAS REAL ESTATE INV	6563875	AREIT_SP	942,800.00	1,739,909.82	
ASML HOLDING NV	B929F46	ASML_NA	5,412.00	502,583.19	
ASSIC GENERALI SPA	4056719	G_IM	25,894.00	503,113.20	
ASTRAZENECA GBP 0.	0989529	AZN_LN	33,552.00	2,381,840.72	
ATLANTIA SPA	7667163	ATL_IM	10,431.00	338,352.70	
ATLAS COPCO AB SER A	BD97BN2	ATCOA_SS	17,564.00	307,013.32	
AUCKLAND INTL AIRPORT	BKX3XG2	AIA_NZ	206,489.00	748,971.84	
AVIVA PLC	0216238	AV/_LN	214,109.00	1,480,648.31	
AXA EUR 2.29	7088429	CS_FP	76,216.00	1,983,032.60	
BANCO BILBAO - BBVA	5501906	BBVA_SM	98,176.00	843,463.17	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	222,998.00	1,088,233.06	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
			INTERNAL EAFE TOPDOWN		
			INTERNATIONAL COMMON STOCKS		
BANKINTER SA	5474008	BKT_SM	37,913.00	370,392.22	
BASF AG DEM ORD SH	5086577	BAS_GY	17,126.00	709,247.27	
BAYER AG COM NPV	5069211	BAYN_GY	7,515.00	313,073.74	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	14,442.00	1,557,158.31	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	275,772.00	1,569,007.75	
BEIERSDORF AG DEM	5107401	BEI_GY	8,069.00	963,700.06	
BERKELEY GROUP	B02L3W3	BKG_LN	29,236.00	1,685,685.31	
BHP GROUP PLC	BH0P3Z9	BHP_LN	199,295.00	4,306,312.47	
BHP LIMITED	6144690	BHP_AU	170,001.00	4,111,393.92	
BK HAPOALIM BM ILS	6075808	POLI_IT	154,243.00	828,925.96	
BNP PARIBAS	7309681	BNP_FP	19,348.00	695,970.61	
BOC HONG KONG HOLDINGS LTD	6536112	2388_HK	75,500.00	311,176.40	
BOUYGUES	4002121	EN_FP	20,128.00	1,079,104.37	
BP PLC	0798059	BP_LN	636,095.00	4,649,503.62	
BRIT AMER TOBACCO	0287580	BATS_LN	53,989.00	2,052,500.45	
BRITISH LAND CO OR	0136701	BLND_LN	182,281.00	1,700,476.56	
CALTEX AUSTRALIA LIMITED	6161503	CTX_AU	36,341.00	977,917.21	
CANON INC JPY50	6172323	7751_JP	120,649.00	3,314,268.69	
CAP GEMINI FRF 40.	4163437	CAP_FP	12,569.00	1,549,518.26	
CAPITA PLC	B23K0M2	CPI_LN	155,512.00	1,053,896.06	
CAPITALAND LIMITED	6309303	CAPL_SP	436,866.00	835,805.61	
CAPITALCOMMERCIAL TRUST	B011YD2	CCT_SP	827,600.00	1,235,747.09	
CAPITAMALL TRUST	6420129	CT_SP	491,200.00	773,369.54	
CARLSBERG A/S	4169219	CARLB_DC	27,243.00	3,348,558.43	
CARNIVAL PLC	3121522	CCL_LN	11,919.00	681,416.28	
CHEUNG KONG PROPERTY	BYZQ077	1113_HK	115,000.00	1,054,949.97	
CHR HANSEN HOLDINGS A/S	B573M11	CHR_DC	16,634.00	1,580,317.39	
CIA VALE DO RIO DO	B011X91	VALE_BZ	8,684.00	0.00	
CK HUTCHISON HLDGS	BW9P816	1_HK	42,000.00	537,782.56	
COCHLEAR LIMITED	6211798	COH_AU	5,364.00	737,229.87	
COLES GROUP LTD	BYWR0T5	COL_AU	41,558.00	407,072.21	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
COMMENWEALTH BK OF	6215035	CBA_AU	50,586.00	3,249,245.25	
COMMERZBANK AG ORD NPV	B90LKT4	CBK_GY	58,282.00	869,136.53	
CONTINENTAL AG NPV	4598589	CON_GY	5,396.00	1,550,580.86	
COVESTRO AG	BYTBWY9	1COV_GY	8,986.00	945,800.51	
CREDIT SUISSE GROUP AG	7171589	CSGN_SW	150,301.00	2,723,295.29	
CRH PLC	4182249	CRH_ID	46,155.00	1,638,485.96	
CRODA INTERNATIONAL PLC	BYZWX76	CRDA_LN	21,595.00	1,322,382.19	
CSL LTD/AUSTRALIA	6185495	CSL_AU	21,546.00	2,417,676.51	
DAIMLER-BENZ AG	5529027	DAI_GY	37,451.00	3,057,721.25	
DANSKE BANK	4588825	DANSKE_DC	98,596.00	1,323,386.30	
DANSKE BANK OYJ	5226038	SAMPO_FH	70,925.00	464,910.48	
DBS GROUP HOLDINGS	6175203	DBS_SP	284,006.00	2,159,647.03	
DEN NORSKE BANK NO	4263304	DNB_NO	121,701.00	576,815.64	
DEUTSCHE ANNINGTON IMMOBILIEBBJPFY1		ANN_GR	25,905.00	1,317,232.94	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	19,793.00	722,429.01	
DEUTSCHE POST AG	4617859	DPW_GY	24,160.00	768,288.88	
DIAGEO ORD GBP 28.	0237400	DGE_LN	61,026.00	1,891,708.77	
ELISA OYJ-A SHARES	5701513	ELISA_FH	19,384.00	771,854.36	
ENAGAS	7383072	ENG_SM	15,616.00	455,319.97	
ENEL SPA	7144569	ENEL_IM	140,243.00	626,539.08	
ENGIE	B0C2CQ3	ENGI_FP	100,003.00	1,764,891.70	
ENI SPA	7145056	ENI_IM	34,847.00	525,564.64	
EPIROC AB-A	BDZV116	EPIA_SS	17,564.00	94,348.72	
EQUINOR	7133608	EQNR_NO	149,273.00	878,107.61	
ERSTE GROUP BANK	5289837	EBS_AV	64,907.00	1,372,165.95	
FIAT CHRYSLER AUTOMOBILES NV BRJFWP3		FCA_IM	18,966.00	201,873.62	
FLETCHER BUILDING LTD	6341606	FBU_NZ	165,599.00	1,115,698.07	
FRANCE TELECOM SA	5176177	FTE_FP	62,516.00	1,103,749.84	
FRESENIUS MEDICAL CARE AG &	5129074	FME_GY	12,345.00	1,350,010.64	
GALAXY ENTERTAINMENT GROUP	6465874	27_HK	53,000.00	406,320.16	
GJENSIDIGE FORSIKRING ASA	B4PH0C5	GJF_NO	80,191.00	1,564,463.92	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
GLENCORE XSTRATA PLC	B4T3BW6	GLEN_LN	342,447.00	762,623.48	
GOODMAN GROUP	B03FYZ4	GMG_AU	177,039.00	1,171,601.82	
GPE BRUX LAMBERT	7097328	GBLB_BB	28,816.00	2,269,535.38	
GPT GROUP	6365866	GPT_AU	310,387.00	1,283,181.68	
HANG SENG BANK HK	6408374	11_HK	8,100.00	199,103.71	
HARGREAVES LANSDOWN PLC	B1VZ0M2	HL/_LN	55,678.00	1,372,357.46	
HENDERSON LAND DEVELOPMENT	6420538	12_HK	80,080.00	418,025.68	
HITACHI Y50	6429104	6501_JP	109,200.00	4,422,450.97	
HK ELECTRIC INVESTMENTS SS	BJ3WDZ1	2638_HK	145,000.00	132,891.18	
HONGKONG LAND HOLDINGS LTD	6434915	HKL_SP	111,700.00	803,681.10	
HONGKONG+CHINA GAS	6436557	3_HK	101,200.00	182,647.51	
HSBC HOLDINGS ORD	0540528	HSBA_LN	683,541.00	6,827,089.11	
IBERDROLA SA	B288C92	IBE_SM	189,647.00	1,416,777.85	
ING GROEP NV NLG1	BZ57390	INGA_NA	54,360.00	1,445,592.76	
INPEX HOLDINGS INC	B10RB15	1605_JP	130,800.00	1,695,487.97	
INTERCONTINENTAL HOTELS	BHJYC05	IHG_LN	33,833.00	1,767,358.46	
INTESA SANPAOLOA SPA	4076836	ISP_IM	370,401.00	1,173,281.60	
INTL CONSOLIDATED AIRLINES	B5282K0	IAG_SM	38,064.00	342,826.53	
INVESTOR AB-B SHS	5679591	INVEB_SS	27,861.00	1,060,613.98	
ISUZU MOTORS LTD	6467104	7202_JP	97,700.00	1,697,211.08	
ITOCHU CORP Y50	6467803	8001_JP	197,200.00	2,877,894.26	
JAMES HARDIE INDUSTRIES PLC	B60QWJ2	JHX_AU	45,945.00	809,646.86	
JFE HOLDINGS INC	6543792	5411_JP	70,800.00	1,811,318.39	
JX HOLDINGS INC	B627LW9	5020_JP	418,500.00	2,259,373.89	
KAJIMA CORP Y50	6481320	1812_JP	81,000.00	1,630,776.66	
KBC GROUP	4497749	KBC_BB	30,151.00	1,493,797.22	
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	48,141.00	92,066.20	
KERRY GROUP PLC-A	4519579	KYG_ID	9,264.00	116,622.92	
KERRY PROPERTIES	6486314	683_HK	90,500.00	426,730.29	
KINGFISHER PLC	3319521	KGF_LN	409,017.00	1,891,948.14	
KINNEVIK AB - B	BD6S7G3	KINVB_SS	15,046.00	510,788.02	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
KIRIN BREWERY CO C	6493745	2503_JP	112,800.00	2,121,146.55	
KOMATSU Y50	6496584	6301_JP	104,400.00	4,056,087.15	
KONE OYJ-B	B09M9D2	KNEBV_FH	33,218.00	904,736.40	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	6,461.00	635,838.45	
LEGAL + GENERAL OR	0560399	LGEN_LN	447,078.00	1,392,595.05	
LEGRAND SA	B11ZRK9	LR_FP	20,384.00	1,606,310.95	
LINK REIT	B0PB4M7	823_HK	179,774.00	1,245,985.23	
LUNDIN PETROLEUM	7187627	LUPE_SS	17,172.00	420,662.43	
LVMH MOET-HENNESSY	4061412	MC_FP	5,656.00	755,642.12	
MACQUARIE BANK LIMITED	B28YTC2	MQG_AU	18,382.00	1,469,991.88	
MAKITA ELECTRIC Y5	6555805	6586_JP	38,900.00	1,713,982.62	
MARUBENI CORP JPY5	6569464	8002_JP	224,200.00	1,411,687.58	
MEDIBANK PRIVATE LTD	BRTNNQ5	MPL_AU	290,366.00	736,838.09	
MEDIOBANCA SPA ITL	4574813	MB_IM	23,816.00	272,214.17	
MERIDIAN ENERGY LTD	BWFD052	MEL_NZ	434,703.00	646,253.38	
MICHELIN (CGDE)	4588364	ML_FP	10,273.00	1,232,995.74	
MIGHTY RIVER POWER	B8W6K56	MRP_NZ	242,724.00	546,131.86	
MINTH GROUP LTD	B0RJCG9	425_HK	10,000.00	61,915.71	
MIRVAC GROUP	6161978	MGR_AU	639,256.00	1,184,702.27	
MITSUBISHI CHEM JP	B0JQTJ0	4188_JP	194,100.00	1,517,324.67	
MITSUBISHI CORP Y5	6596785	8058_JP	144,800.00	4,233,937.84	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	722,417.00	4,720,858.50	
ITSUI + CO JPY50	6597302	8031_JP	226,400.00	3,927,562.76	
MIZRAHI TEFAHOT BANK	6916703	MZTF_IT	38,813.00	631,100.49	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	2,727,803.00	5,337,890.52	
MODERN TIMES GROUP-B SHS	B151P43	MTGB_SS	716.00	25,688.24	
NESTE OIL OYJ	B06YV46	NES1V_FH	24,293.00	1,578,903.67	
NESTLE SA CHF	7123870	NESN_SW	68,242.00	1,202,077.73	
NEW WORLD DEVEL CO	6633767	17_HK	333,000.00	421,701.95	
NICE SYSTEMS LTD	6647133	NICE_IT	6,748.00	634,034.68	
NIPPON STEEL & SUMITOMO	6642569	5401_JP	103,100.00	2,846,876.88	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
			INTERNAL EAFE TOPDOWN		
			INTERNATIONAL COMMON STOCKS		
NOKIA OYJ	5902941	NOKIA_FH	547,039.00	6,719,796.07	
NORDEA BANK AB	BYZF9J9	NDA_SS	91,859.00	998,471.47	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	215,012.00	1,293,886.33	
NOVARTIS AG CHF 20	7103065	NOVN_SW	58,319.00	2,608,189.58	
NOVO NORDISK A/S-B	BHC8X90	NOVOB_DC	190,366.00	455,977.75	
NOVOZYMES A/S-B	B798FW0	NZYM_B_DC	30,815.00	1,762,740.03	
NTT DATA CORP	6125639	9613_JP	114,100.00	1,440,290.07	
NXP SEMICONDUCTORS NV	N6596X109	NXPI	8,600.00	1,015,724.50	
OLD MUTUAL LTD	BDVPYQ8	OMU_LN	399,445.00	680,857.65	
OMV AG AUSH100	4651459	OMV_AV	37,439.00	512,601.42	
ONEMARKET LTD	BFM70D6	OMN_AU	11,364.00	14,240.03	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	176,016.00	1,875,666.13	
OVERSEA CHINESE BANKING	B0F9V20	OCBC_SP	337,515.00	1,144,892.27	
PADDY POWER BETFAIR PLC	BWT6H89	PPB_ID	3,070.00	368,832.16	
PERNOD-RICARD FF20	4682329	RI_FP	11,626.00	1,486,109.97	
PERSIMMON	0682538	PSN_LN	34,600.00	1,300,672.14	
PORSCHE AG-PFD	7101069	PAH3_GR	10,937.00	975,925.84	
POSTE ITALIANE SPA	BYYN701	PST_IM	46,062.00	354,448.92	
PRUDENTIAL CORP GB	0709954	PRU_LN	142,322.00	3,720,387.02	
QUILTER PLC	BDCXV26	QLT_LN	133,148.00	211,925.92	
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	30,929.00	860,886.19	
RED ELECTRICIA CORPORACION	BD6FXN3	REE_SM	20,473.00	461,357.13	
REED INTERNATIONAL	B2B0DG9	REL_LN	166,674.00	2,368,501.73	
RELX NV	BYWLC68	REN_NA	34,402.00	614,045.42	
REPSOL SA	5669354	REP_SM	52,956.00	783,236.66	
RESONA HOLDINGS INC	6421553	8308_JP	299,600.00	1,648,838.25	
RIO TINTO LIMITED	6220103	RIO_AU	42,628.00	2,624,362.12	
RIO TINTO PLC	0718875	RIO_LN	87,648.00	4,272,418.82	
ROCHE HLDGS AG GEN	7110388	ROG_SW	16,391.00	2,376,488.74	
ROHM CO JPY50	6747204	6963_JP	14,700.00	1,724,097.99	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	213,979.00	6,030,152.17	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
			INTERNAL EAFE TOPDOWN		
			INTERNATIONAL COMMON STOCKS		
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	125,534.00	3,729,428.90	
ROYAL MAIL PLC	BDVZY27	RMG_LN	224,965.00	1,407,231.80	
RYMAN HEALTHCARE LTD	6161525	RYM_NZ	160,368.00	1,139,029.67	
SAGEM S.A. NEW	B058TZ6	SAF_FP	13,811.00	1,476,825.55	
SANDS CHINA LTD	B5B23W2	1928_HK	1,600.00	8,176.87	
SANDVIK AB	B1VQ252	SAND_SS	28,339.00	418,801.50	
SEGRO PLC	B5ZN1N8	SGRO_LN	211,208.00	1,204,571.72	
SEKISUI CHEMICAL Y	6793821	4204_JP	72,400.00	1,504,881.61	
SGS SA	4824778	SGSN_SW	699.00	1,864,306.85	
SHANGRI-LA ASIA OR	6771032	69_HK	140,000.00	319,615.22	
SINGAPORE AIRLINES	6811734	SIA_SP	212,500.00	1,741,174.58	
SINO LAND CO ORD H	6810429	83_HK	150,000.00	267,398.19	
SKANDINAVISKA ENSKILDA BAN-A	4813345	SEBA_SS	22,444.00	239,548.57	
SNAM RETE GAS	7251470	SRG_IM	140,414.00	695,281.17	
SOUTH32 LTD	BWSW5D9	S32_AU	369,836.00	1,076,080.21	
STORA ENSO OY J-R	5072673	STERV_FH	85,335.00	1,390,531.42	
SUMITOMO CHEMICAL	6858560	4005_JP	227,000.00	1,762,298.73	
SUMITOMO CORP Y50	6858946	8053_JP	161,200.00	2,177,798.97	
SUMITOMO ELECTRIC	6858708	5802_JP	102,300.00	1,701,964.57	
SUN HUNG KAI PROPE	6859927	16_HK	15,294.00	171,924.81	
SUNTEC REIT	B04PZ72	SUN_SP	167,500.00	213,380.64	
SWEDBANK SEK 20.0	4846523	SWEDA_SS	27,835.00	663,639.17	
SWEDISH MATCH	5048566	SWMA_SS	11,926.00	471,102.87	
SWISS RE AG	B545MG5	SREN_SW	28,814.00	2,556,934.50	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	80,400.00	4,754,451.47	
TAYLOR WIMPEY PLC	0878230	TW/_LN	613,300.00	1,747,691.13	
TECHTRONIC INDUSTRIES CO	B0190C7	669_HK	48,000.00	321,506.56	
TELECOM CORP OF NEW ZEALAND	6881436	SPK_NZ	596,823.00	1,107,663.72	
TELENET GROUP HOLDING NV	B0LKSK4	TNET_BB	18,685.00	1,098,333.72	
TELENOR ASA	4732495	TEL_NO	87,149.00	372,157.31	
TELIASONERA	5978384	TLSN_SS	166,828.00	769,736.17	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
TERNA SPA	B01BN57	TRN_IM	86,812.00	520,326.75	
TOKIO MARINE HOLDINGS INC	6513126	8766_JP	80,700.00	3,892,878.63	
TOKYU CORP JPY50	6896548	9005_JP	96,100.00	1,572,799.14	
TOTAL SA	B15C557	FP_FP	39,431.00	953,784.68	
TRYG A/S	BXDZ972	TRYG_DC	51,605.00	1,289,482.66	
TUI AG-DI	B11LJN4	TUI_LN	65,369.00	1,384,257.27	
UBS GROUP AG	BRJL176	UBSG_SW	209,604.00	3,962,469.19	
UCB ORD BEF	5596991	UCB_BB	10,038.00	768,856.90	
UMICORE	BF44466	UMI_BB	24,626.00	1,281,138.41	
UNIBAIL-RODAMCO-WESTFIELD/CDBDDR365		URW_AU	83,820.00	0.00	
UNIBAIL-RODAMCO-WESTFILED	BFYM460	URW_NA	6,235.00	1,603,635.92	
UNICREDIT SPA	BYMXPS7	UCG_IM	34,450.00	1,276,377.78	
UNILEVER NV CERT.	B12T3J1	UNA_NA	19,562.00	380,615.91	
UNITED INTERNET AG	4354134	UTDI_GR	10,305.00	730,378.47	
UOL GROUP	6916781	UOB_SP	196,988.00	1,721,695.93	
UOL GROUP LTD	6916844	UOL_SP	211,800.00	1,152,094.78	
UPM-KYMMENE CORP F	5051252	UPM_FH	85,312.00	1,154,109.27	
VINCI GTM	B1XH026	DG_FP	27,629.00	2,019,193.74	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	57,093.00	1,627,199.31	
VODAFONE GROUP	BH4HKS3	VOD_LN	2,027,962.00	6,597,092.76	
VOEST-ALPINE	4943402	VOE_AV	28,661.00	1,240,626.35	
VOLVO AB-B	B1QH830	VOLVB_SS	37,232.00	537,863.69	
WESFARMERS LTD	6948836	WES_AU	41,558.00	1,041,310.16	
WESTPAC BANKING CO	6076146	WBC_AU	40,862.00	1,009,954.61	
WH GROUP LTD	BLLHKZ1	288_HK	510,500.00	593,868.95	
WHARF(HLDGS) HKD1	6435576	4_HK	158,000.00	561,141.28	
WHEELLOCK & CO LTD	6981488	20_HK	76,000.00	602,011.60	
WOODSIDE PETROLEUM LIMITED	6979728	WPL_AU	50,172.00	1,321,346.57	
WOOLWORTHS GROUP LIMITED	6981239	WOW_AU	76,176.00	1,629,405.99	
YUE YUEN INDUSTRIAL	6586537	551_HK	10,500.00	41,278.27	
ZURICH FINANCIAL SERVICES AG	5983816	ZURN_SW	9,367.00	2,698,472.62	

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS TOTAL			33,623,296.00	350,268,090.09	
Instrument: INTF					
INTERNATIONAL FUNDS					
PANAGORA - LQR	IL-PAN		78,980.63	7,898,062.66	
INTERNATIONAL FUNDS TOTAL			78,980.63	7,898,062.66	
INTERNAL EAFE TOPDOWN TOTAL			33,799,076.63	360,807,927.56	350,294,823.42

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE			EAFE QUANTITATIVE PORTFOLIO		
Portfolio: I-QUAN			COMMON STOCK		
Instrument: COM					
AERCAP HOLDINGS NV	N00985106	AER	339,299.00	17,918,297.15	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	1.00	113.50	
MELCO RESORTS &	585464100	MLCO	98,499.00	1,631,271.49	
TEVA PHARMACEUTICAL	881624209	TEVA	941,543.00	18,796,278.94	
COMMON STOCK TOTAL			1,379,342.00	38,345,961.08	
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
3 I GROUP	B1YW440	III_LN	519,015.00	5,259,457.21	
ABB LIMITED CHF2.50	7108899	ABBN_SW	2,639.00	56,921.87	
ABN AMRO GROUP NV-CVA	BYQP136	ABN_NA	31,890.00	874,621.12	
ACS ACTIVIDADES CONS Y SER	B01FLQ6	ACS_SM	20,000.00	882,675.15	
ADECCO SA-REG	7110720	ADEN_SW	11,718.00	808,730.21	
ADMIRAL GROUP	B02J639	ADM_LN	139,508.00	3,682,170.30	
ADP	B164FY1	ADP_FP	1.00	161.50	
AEON MALL CO LTD	6534202	8905_JP	158,700.00	3,044,062.54	
AGL ENERGY LTD	BSS7GP5	AGL_AU	16,013.00	250,380.91	
AL NOOR HOSPITALS GROUP	B8HX8Z8	ANH_LN	508,582.00	2,533,948.04	
ALFRESA HOLDINGS	6687214	2784_JP	629,551.00	15,257,923.45	
ALIMENTATION COUCHE-TARD -B	2011646	ATD/B_CN	90,100.00	4,599,643.17	
ALLIANZ AG NPV(REG	5231485	ALV_GY	62,652.00	11,383,303.89	
ALTAGAS LTD	B43WJC5	ALA_CN	832,366.00	9,911,977.22	
ALTICE NV - A	BYT3416	ATC_NA	58,329.00	995,740.87	
ALUMINA LTD	6954985	AWC_AU	259,667.00	336,167.82	
AMP LTD	6709958	AMP_AU	5,760,654.00	10,648,238.94	
ANDRITZ AG	B1WVF68	ANDR_AV	1,268.00	60,895.77	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	129,678.00	2,796,098.06	
AOZORA BANK LTD	B1G1854	8304_JP	73,800.00	2,949,452.50	
ARISTOCRAT LEISURE LIMITED	6253983	ALL_AU	53,879.00	891,119.44	
ASAHI KASEI CORPORATION	6054603	3407_JP	1,683,700.00	16,071,212.65	
ASTELLAS PHARMA INC	6985383	4503_JP	2,587,624.00	38,607,042.34	
ASTRAZENECA GBP 0.	0989529	AZN_LN	478,650.00	39,133,535.06	
Group: INTERNATIONAL - Internal		Portfolio: EAFE QUANTITATIVE PORTFOLIO			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
ATCO LTD CLASS I	2060615	ACO/X_CN	32,900.00	1,165,255.08	
ATLANTIA SPA	7667163	ATL_IM	427,742.00	13,290,311.77	
AURIZON HOLDINGS LTD	B87CVM3	AZJ_AU	62,521.00	244,918.55	
AUSTRALIAN STOCK EXCHANGE	6129222	ASX_AU	12,892.00	465,662.28	
AUTO TRADERS GROUP PLC	BVYVFW2	AUTO_LN	864,855.00	4,851,924.89	
BALOISE HOLDING	7124594	BALN_SW	44,333.00	6,631,635.93	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	2,642,669.00	13,498,679.44	
BANK OF KYOTO LTD/THE	6075756	8369_JP	3,200.00	115,982.20	
BANK OF MONTREAL	2076009	BMO_CN	624,600.00	49,128,502.20	
BANKINTER SA	5474008	BKT_SM	85,887.00	890,939.72	
BARRICK GOLD CORP	2024644	ABX_CN	42,500.00	687,400.29	
BARRY CALLEBAUT AG	5476929	BARN_SW	145.00	212,471.15	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	246,650.00	25,916,604.46	
BAYERISCHE MOTOREN	5756030	BMW3_GR	126,809.00	9,770,595.20	
BEIERSDORF AG DEM	5107401	BEI_GY	1.00	117.77	
BERKELEY GROUP	B02L3W3	BKG_LN	282,321.00	14,930,932.91	
BEZEQ ISRAEL TELCM	6098032	BEZQ_IT	2,524,411.00	3,527,654.40	
BGP NPV	929AQT906		355,102.00	0.00	
BHP LIMITED	6144690	BHP_AU	1,114,719.00	25,507,213.91	
BIC FRF 25.0	5298781	BB_FP	26,066.00	2,283,981.16	
BK HAPOALIM BM ILS	6075808	POLI_IT	2,448,097.00	16,598,544.88	
BNP PARIBAS	7309681	BNP_FP	45,950.00	2,722,555.74	
BOLLORE	4572709	BOL_FP	157,055.00	834,516.25	
BRITISH AEROSPACE	0263494	BA/_LN	1,414,530.00	11,679,261.27	
BUNZL ORD 25P	B0744B3	BNZL_LN	174,000.00	5,358,715.87	
BURBERRY GROUP	3174300	BRBY_LN	307,000.00	8,704,541.40	
CALTEX AUSTRALIA LIMITED	6161503	CTX_AU	42,043.00	1,086,216.40	
CANADIAN TIRE CORP -CL A	2172286	CTC/A_CN	10,000.00	1,352,172.41	
CAP GEMINI FRF 40.	4163437	CAP_FP	1.00	126.16	
CAPITALAND LIMITED	6309303	CAPL_SP	7,298,799.00	19,017,497.91	
CAPITAMALL TRUST	6420129	CT_SP	2,650,599.00	4,109,531.67	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
CASINO GUICH-PERR	4178419	CO_FP	192,193.00	7,811,676.00	
CENTRAL JAPAN RWY	6183552	9022_JP	187,275.00	36,268,792.05	
CGI GROUP INC	2159740	GIB/A_CN	47,300.00	2,613,873.90	
CHALLENGER FINANCIAL SERVICE	6726300	CGF_AU	9,942.00	88,942.41	
CHEUNG KONG PROPERTY	BYZQ077	1113_HK	618,500.00	5,529,103.30	
CHUBU ELECTRIC POWER CO INC	6195609	9502_JP	649,225.00	9,636,479.99	
CHUGOKU ELECTRIC POWER CO	6195900	9504_JP	438,200.00	5,541,414.10	
CIMIC GROUP LTD.	BX17Q13	CIM_AU	17,157.00	580,199.61	
CNP ASSURANCES	5543986	CNP_FP	832,713.00	18,991,420.17	
COCA-COLA AMATIL A	6123451	CCL_AU	617,130.00	4,637,510.76	
COCA-COLA HBC AG-CDI	B9895B7	CCH_LN	6,118.00	201,250.68	
COCHLEAR LIMITED	6211798	COH_AU	4,529.00	570,253.11	
COMPASS GROUP	BD6K457	CPG_LN	544,000.00	11,346,296.91	
COVESTRO AG	BYTBWY9	1COV_GY	205,051.00	22,271,962.45	
COVIVIO	7745638	COV_FP	162,527.00	16,847,267.25	
CREDIT SUISSE GROUP AG	7171589	CSGN_SW	84,164.00	1,519,530.72	
CRESCENT POINT ENERGY TRUST	B67C8W8	CPG_CN	1.00	6.86	
CRODA INTERNATIONAL PLC	BYZWX76	CRDA_LN	18,349.00	1,065,111.55	
CSL LTD/AUSTRALIA	6185495	CSL_AU	3,421.00	337,855.07	
DAICEL CHEM INDS Y	6250542	4202_JP	395,399.00	4,550,825.91	
DAINIPPON SUMITOMO PHARMA	6250865	4506_JP	362,799.00	7,587,781.43	
DBS GROUP HOLDINGS	6175203	DBS_SP	266,699.00	4,942,950.97	
DEN NORSKE BANK NO	4263304	DNB_NO	620,454.00	11,799,118.59	
DEUTSCHE ANNINGTON IMMOBILIE	BBJPFY1	ANN_GR	137,243.00	6,197,513.02	
DEUTSCHE BOERSE AG	7021963	DB1_GY	41,003.00	4,852,289.92	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	773,534.00	18,854,825.56	
DEXUS PROPERTY GROUP	B033YN6	DXS_AU	163,035.00	1,104,632.76	
DIAGEO ORD GBP 28.	0237400	DGE_LN	315,235.00	10,670,920.44	
DOLLARAMA INC	B4TP9G2	DOL_CN	522,900.00	21,494,691.54	
E.ON SE	4942904	EOAN_GR	17,510.00	238,387.30	
EDENRED	B62G1B5	EDEN_FP	35,790.00	1,129,844.14	

Group: INTERNATIONAL - Internal
Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
EIFPAGE	B13X013	FGR_FP	112,505.00	12,502,642.00	
ELBIT SYSTEMS LTD	6308913	ESLT_IT	2,329.00	286,825.56	
ELECTRICITE DE FRANCE	B0NJJ17	EDF_FP	746,472.00	10,731,051.11	
ENAGAS	7383072	ENG_SM	636,286.00	18,120,845.72	
ENDESA SA	5271782	ELE_SM	150,759.00	3,407,706.24	
ENEL SPA	7144569	ENEL_IM	367,137.00	2,243,261.43	
EQUINOR	7133608	EQNR_NO	1,581,579.00	41,380,388.68	
ERSTE GROUP BANK	5289837	EBS_AV	441,045.00	14,967,597.31	
ESSILORLUXOTTICA	BD3VRJ8	EL_IM	52,607.57	7,056,178.08	
EURAFRANCE FF200	7042395	RF_FP	7,388.00	648,030.86	
EXOR NV	BYSLCX9	EXO_IM	28,199.00	1,617,794.24	
EXPERIAN PLC	B19NLV4	EXPN_LN	215,500.00	5,186,419.47	
FAURECIA	4400446	EO_FP	33,740.00	2,075,345.97	
FERGUSON PLC	BFYFZP5	FERG_LN	29,000.00	2,455,692.53	
FIRST CAPITAL REALTY INC	2185596	FCR_CN	75,000.00	1,206,043.58	
FORTESCUE METALS GROUP LTD	6086253	FMG_AU	5,214,452.00	20,265,179.53	
FRAPORT AG	7107551	FRA_GR	46,251.00	3,704,764.83	
FRESENIUS MEDICAL CARE AG &	5129074	FME_GY	217,229.00	21,710,764.83	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	501,005.00	19,911,902.58	
FUKUOKA FINANCIAL GROUP INC	B1TK1Y8	8354_JP	104,900.00	2,728,619.64	
GALAXY ENTERTAINMENT GROUP	6465874	27_HK	77,500.00	273,052.71	
GILDAN ACTIVEWEAR INC	2254645	GIL_CN	228,099.00	7,252,720.54	
GLAXOSMITHKLINE	0925288	GSK_LN	2,789,021.00	56,392,070.13	
GPT GROUP	6365866	GPT_AU	258,854.00	1,045,085.40	
HANNOVER RUECKVERSICHERU	4511809	HNR1_GR	125,227.00	14,019,082.20	
HARGREAVES LANSDOWN PLC	B1VZ0M2	HL/_LN	119,356.00	2,590,651.28	
HARVEY NORMAN HOLDINGS LTD	6173508	HVN_AU	46,733.00	191,919.40	
HEALTHSCOPE LTD	BP46PW5	HSO_AU	214,791.00	350,848.84	
HEINEKEN NV	7792559	HEIA_NA	12,800.00	1,333,565.82	
HENDERSON LAND DEVELOPMENT	6420538	12_HK	2,984,570.00	17,503,001.71	
HENKEL AG & CO	5002465	HEN_GY	5,479.00	378,754.98	

Group: INTERNATIONAL - Internal
Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
HIKARI TSUSHIN INC	6416322	9435_JP	4,500.00	423,959.92	
HKT TRUST AND HLT LTD	B4TXDZ3	6823_HK	2,210,001.00	3,107,672.96	
HONGKONG LAND HOLDINGS LTD	6434915	HKL_SP	1,970,699.00	13,963,979.25	
HONGKONG+CHINA GAS	6436557	3_HK	1.00	1.90	
HUSKY ENERGY INC	2623836	HSE_CN	948,400.00	14,273,545.82	
IBERDROLA SA	B288C92	IBE_SM	4,240,093.00	31,952,468.81	
ICADE	4554406	ICAD_FP	12,936.00	1,272,718.64	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	413,460.00	2,155,539.67	
IIDA GROUP HOLDINGS CO LTD	BFDTB3	3291_JP	402,800.00	7,847,012.66	
ILIAD	7759435	ILD_FP	57,523.00	9,177,937.44	
INDEPENDENT TANKERS CORP	B2Q4DG6	ITCL_NO	1,840.00	0.00	
INTERCONTINENTAL HOTELS	BHJYC05	IHG_LN	310,594.00	17,339,851.99	
INTERNATIONAL FLAVORS AND	BZ9NRV4	IFF_IT	7,499.00	997,219.87	
INTERTEK GROUP	3163836	ITRK_LN	37,447.00	1,712,549.57	
INTESA SANPAOLOA SPA	4076836	ISP_IM	11,386,991.00	38,344,740.85	
INTL CONSOLIDATED AIRLINES	B5282K0	IAG_SM	2,281,436.00	18,984,404.41	
ITOCHU CORP Y50	6467803	8001_JP	1,778,300.00	24,946,597.78	
JAMES HARDIE INDUSTRIES PLC	B60QWJ2	JHX_AU	566,091.00	8,997,650.04	
JAPAN AIRLINES CO LTD	B8BRV46	9201_JP	323,050.00	12,638,444.29	
JAPAN POST BANK CO LTD	BYT8165	7182_JP	949,800.00	12,359,205.45	
JAPAN POST HOLDINGS CO LTD	BYT8143	6178_JP	1,805,901.00	21,950,160.01	
JARDINE CYCLE & CARRIAGE LTD	6242260	JCNC_SP	6,200.00	187,074.22	
JARDINE MATHESON HLDGS LTD	6472119	JM_SP	92,301.00	5,811,205.94	
JULIUS BAER GROUP	B4R2R50	BAER_SW	19,629.00	1,096,420.78	
JX HOLDINGS INC	B627LW9	5020_JP	616,600.00	3,456,966.32	
K+S AG	B54C017	SDF_GR	140,328.00	4,063,794.82	
KAJIMA CORP Y50	6481320	1812_JP	659,500.00	8,983,306.91	
KAKAKU.COM INC	6689533	2371_JP	188,049.00	3,764,295.05	
KAMIGUMI CO Y50	6482668	9364_JP	82,100.00	1,801,369.83	
KANEKA CORP Y50	6483360	4118_JP	34,999.00	1,708,926.23	
KANSAI ELEC POWER	6483489	9503_JP	654,000.00	10,245,390.16	

Group: INTERNATIONAL - Internal
Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
KEIHAN HOLDINGS CO LTD	6487232	9045_JP	54,699.00	2,234,037.46	
KERRY GROUP PLC-A	4519579	KYG_ID	6,645.00	141,709.67	
KERRY PROPERTIES	6486314	683_HK	1,511,500.00	5,884,180.03	
KINNEVIK AB - B	BD6S7G3	KINVB_SS	64,506.00	1,802,195.46	
KLEPIERRE	7582556	LI_FP	138,992.00	5,365,194.39	
KON.VOPAK EUR	5809428	VPK_NA	15,091.00	638,772.21	
KONINKLIJKE AHOLD DELHAIZE NV	BD0Q398	AD_NA	1,598,724.00	41,286,133.90	
KONINKLIJKE KRN	5956078	KPN_NA	335,281.00	1,172,404.31	
KYUSHU ELECTRIC POWER	6499806	9508_JP	881,299.00	10,243,347.29	
LI & FUNG LTD	6286257	494_HK	6,674,001.00	1,389,086.91	
LINAMAR CORP	2516022	LNR_CN	261,000.00	12,532,282.92	
LINDE PLC	BYWD9S5	LIN_GR	23,100.00	3,686,992.30	
LOBLAW COMPANIES LTD	2521800	L_CN	20,000.00	855,821.70	
LONZA AG-REG	7333378	LONN_VX	990.00	253,119.88	
LUNDIN PETROLEUM	7187627	LUPE_SS	678,988.00	19,079,456.14	
MACQUARIE BANK LIMITED	B28YTC2	MQG_AU	2,889.00	171,635.82	
MAGNA INTERNATIONAL INC-CL A	2554475	MG_CN	1.00	59.71	
MARUBENI CORP JPY5	6569464	8002_JP	2,595,200.00	17,510,621.32	
MEBUKI FINANCIAL GROUP INC	BH0VTS2	7167_JP	996,580.00	3,033,026.39	
MEDIBANK PRIVATE LTD	BRTNNQ5	MPL_AU	420,828.00	1,009,136.33	
MEDIOBANCA SPA ITL	4574813	MB_IM	665,570.00	7,599,378.98	
MEDIPAL HOLDINGS CORP	6782090	7459_JP	776,301.00	16,083,850.19	
MEGGITT	0575809	MGGT_LN	866,948.00	6,055,025.63	
MERLIN ENTERTAINMENT	BDZT6P9	MERL_LN	976.00	6,378.32	
METHANEX CORP	2654416	MX_CN	48,051.00	3,299,718.53	
MIRVAC GROUP	6161978	MGR_AU	473,058.00	730,819.37	
MITSUBISHI CORP Y5	6596785	8058_JP	796,500.00	22,860,967.58	
MITSUBISHI GAS CHEMICAL CO	6596923	4182_JP	17,800.00	245,044.95	
MITSUMI + CO JPY50	6597302	8031_JP	2,276,200.00	34,948,431.56	
MIZRAHI TEFAHOT BANK	6916703	MZTF_IT	390,935.00	7,169,465.92	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	3,848,567.00	7,085,625.81	

Group: INTERNATIONAL - Internal
Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
MODERN TIMES GROUP-B SHS	B151P43	MTGB_SS	11,671.00	400,976.08	
MORRISON <WM.>	0604316	MRW_LN	4.00	13.48	
NATEXIS FRF 100.0	B1HDJL2	KN_FP	160,632.00	1,431,477.25	
NATIONAL BANK OF CANADA	2077303	NA_CN	131,900.00	6,470,311.33	
NATIONAL GRID GROU	BDR05C0	NG/_LN	1,598,523.00	17,686,548.85	
NATURGY ENERGY GROUP	5650422	NTGY_SM	216,800.00	5,657,418.02	
NEC CORP ORD JPY50	6640400	6701_JP	303,699.00	8,867,323.59	
NESTLE SA CHF	7123870	NESN_SW	150,965.00	11,930,614.14	
NEW WORLD DEVEL CO	6633767	17_HK	5,067,000.00	7,491,286.69	
NEXON CO. LTD	B63QM77	3659_JP	142,249.00	1,761,285.37	
NEXT PLC	3208986	NXT_LN	108,000.00	8,676,555.11	
NICE SYSTEMS LTD	6647133	NICE_IT	121,058.00	9,455,195.59	
NIPPON BUILDING	6396800	8951_JP	840.00	5,098,783.61	
NIPPON ELECTRIC GLASS CO LTD	6642666	5214_JP	92,800.00	3,366,792.05	
NIPPON TEL+TEL CP	6641373	9432_JP	646,861.00	24,386,911.71	
NISSAN MOTOR CO Y5	6642860	7201_JP	2,924,800.00	27,632,335.30	
NISSHIN SEIFUN GROUP INC	6640961	2002_JP	27,200.00	527,867.56	
NKSJ HOLDINGS, INC	B62G7K6	8630_JP	385,899.00	15,674,471.14	
NN GROUP NV	BNG8PQ9	NN_NA	167,152.00	7,409,972.74	
NOK CORP	6642428	7240_JP	127,202.00	3,098,466.92	
NOVARTIS AG CHF 20	7103065	NOVN_SW	43,356.00	3,211,215.64	
NTT DOCOMO INC	6129277	9437_JP	1,763,344.00	35,917,380.00	
NWS HOLDINGS LTD	6568353	659_HK	607,000.00	1,016,379.10	
OJI HOLDINGS CORP	6657701	3861_JP	1.00	4.59	
OMV AG AUSH100	4651459	OMV_AV	332,212.00	13,889,397.96	
ORICA LIMITED NPV	6458001	ORI_AU	89,635.00	1,313,479.60	
ORIX CORP Y50	6661144	8591_JP	790,300.00	13,802,566.14	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	122,498.00	1,026,595.09	
OSAKA GAS CO Y50	6661768	9532_JP	643,225.00	13,293,692.26	
OVERSEA CHINESE BANKING	B0F9V20	OCBC_SP	2,652,501.00	20,047,558.31	
PARGESA HOLDING SA-BR	B0CDLF8	PARG_SW	69,563.00	6,062,210.64	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
PARTNERS GROUP HOLDING	B119QG0	PGHN_SW	1,219.00	785,179.75	
PEARSON ORD 25P	0677608	PSON_LN	1,482,320.00	17,461,967.25	
PERSIMMON	0682538	PSN_LN	270,894.00	9,056,817.31	
POSTE ITALIANE SPA	BYYN701	PST_IM	2,135,039.00	18,537,161.44	
PROSIEBENSAT.1 MEDIA AG	BCZM1B2	PSM_GY	906,283.00	22,874,330.31	
PRUDENTIAL CORP GB	0709954	PRU_LN	1.00	24.99	
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	130,648.00	3,789,014.16	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	1.00	88.47	
RED ELECTRICIA CORPORACION	BD6FXN3	REE_SM	163,322.00	3,657,657.14	
RENAULT SA	4712798	RNO_FP	148,267.00	15,369,618.06	
REPSOL SA	5669354	REP_SM	524,932.00	8,954,748.27	
RIO TINTO LIMITED	6220103	RIO_AU	549,312.00	33,771,635.67	
RIO TINTO PLC	0718875	RIO_LN	577,850.00	27,485,204.46	
ROCHE HLDGS AG GEN	7110388	ROG_SW	20,100.00	5,171,182.01	
ROYAL MAIL PLC	BDVZYZ7	RMG_LN	1,091,478.00	4,788,707.80	
RTL GROUP	B1BK209	RRTL_GR	75,851.00	5,807,150.10	
SAGEM S.A. NEW	B058TZ6	SAF_FP	269,360.00	30,533,308.70	
SAINSBURY(J) GBP0.	B019KW7	SBRY_LN	2,999,246.00	12,432,256.36	
SANOFI	5671735	SAN_FP	560,898.00	50,221,448.42	
SCHAEFFLER AG	BZ1DNL4	SHA_GY	1.00	13.36	
SCHIBSTED ASA - B SHS	BWVFKQ3	SCHB_NO	7,690.00	229,418.51	
SCHIBSTED ASA NWKR	4790534	SCH_NO	5,734.00	179,730.71	
SCHINDLER-HLDG AG	B11WWH2	SCHN_SW	3,542.00	601,196.17	
SCOR REGROUPE	B1LB9P6	SCR_FP	299,877.00	11,908,128.79	
SEGRO PLC	B5ZN1N8	SGRO_LN	1,213,979.00	8,357,500.45	
SES-FDR	B00ZQQ2	SESG_FP	843,644.00	13,700,658.71	
SHIMADZU CORP	6804369	7701_JP	116,400.00	2,637,376.53	
SHIRE PLC	B2QKY05	SHP_LN	616,073.00	36,335,767.87	
SIKA AG	BF2DSG3	SIKA_SW	48,007.00	6,311,703.28	
SINGAPORE AIRLINES	6811734	SIA_SP	1,912,800.00	14,485,425.26	
SINO LAND CO ORD H	6810429	83_HK	1,594,000.00	2,818,041.90	

Group: INTERNATIONAL - Internal
Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
SMITH & NEPHEW PLC	0922320	SN/_LN	582,066.00	10,537,082.37	
SMITHS GROUP PLC	B1WY233	SMIN_LN	25,301.00	473,216.05	
SNAM RETE GAS	7251470	SRG_IM	3,044,609.00	15,314,542.30	
SOFTBANK INVESTMENT CORP	6309466	8473_JP	263,100.00	6,910,769.76	
SONIC HEALTHCARE LIMITED	6821120	SHL_AU	75,000.00	1,463,808.13	
SONOVA HOLDING	7156036	SOON_SW	7,460.00	1,275,222.55	
STANLEY ELECTRIC CO LTD	6841106	6923_JP	5,050.00	176,498.42	
STMICROELECTRONICS NV	5962332	STM_FP	1.00	24.93	
STRAUMANN HOLDING REG	7156832	STMN_SW	206.00	130,419.66	
SUMITOMO CORP Y50	6858946	8053_JP	1,503,300.00	22,821,503.26	
SUMITOMO MITSUI TRUST	6431897	8309_JP	112,200.00	4,832,324.99	
SUNCORP-METWAY LIMITED	6585084	SUN_AU	10,015.00	95,564.86	
SUNTEC REIT	B04PZ72	SUN_SP	111,500.00	140,940.92	
SUZUKEN COMPANY	6865560	9987_JP	203,799.00	9,750,666.84	
SWEDISH MATCH	5048566	SWMA_SS	336,501.00	15,980,106.25	
SWIRE PACIFIC 'A'H	6867748	19_HK	327,000.00	3,603,259.29	
SWISS LIFE HOLDING-REG	7437805	SLHN_SW	24,646.00	8,610,524.28	
SWISS PRIME SITE-REG	B083BH4	SPSN_SW	9,617.00	864,552.56	
SWISS RE AG	B545MG5	SREN_SW	166,200.00	15,898,833.56	
SWISSCOM AG	5533976	SCMN_SW	4,984.00	2,478,902.46	
TAISEI CORP Y50	6870100	1801_JP	4,300.00	201,341.10	
TAYLOR WIMPEY PLC	0878230	TW/_LN	335,473.00	853,442.38	
TECK RESOURCES LTD	2879327	TECK/B_CN	124,300.00	3,582,401.05	
TEIJIN LIMITED	6880507	3401_JP	1.00	20.53	
TELE2 AB-B	B97C733	TEL2B_SS	22,947.00	294,976.43	
TELECOM ITALIA - RNC	7634402	TITR_IM	21,904,083.00	15,744,454.08	
TELECOM ITALIA SPA	7634394	TIT_IM	30,311,761.00	20,678,890.04	
TELENET GROUP HOLDING NV	B0LKSK4	TNET_BB	12,318.00	922,479.61	
TELENOR ASA	4732495	TEL_NO	30,922.00	421,463.28	
TELUS CORP	2381093	T_CN	27,800.00	913,789.10	
TEMENOS GROUP AG-REG	7147892	TEMN_SW	53,579.00	8,987,434.09	

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
TERNA SPA	B01BN57	TRN_IM	2,954,053.00	17,197,230.11	
TESCO PLC	0884709	TSCO_LN	252,802.00	852,678.30	
THE SWATCH GROUP AG	7184736	UHRN_SW	3,555.00	272,952.53	
THE SWATCH GROUP AG-B	7184725	UHR_SW	2,309.00	917,425.49	
THOMSON REUTERS CORP	BFXPTB0	TRI_CN	167,417.00	8,062,367.27	
TOHOKU ELECTRIC PO	6895266	9506_JP	104,799.00	1,379,814.50	
TOKIO MARINE HOLDINGS INC	6513126	8766_JP	61,500.00	2,932,099.76	
TOKYO ELECTRIC POWER CO	6895404	9501_JP	3,403,175.00	18,157,306.01	
TOKYO GAS CO Y50	6895448	9531_JP	335,400.00	9,131,512.93	
TOKYU CORP JPY50	6896548	9005_JP	30,999.00	501,875.93	
TORONTO-DOMINION BANK	2897222	TD_CN	653,000.00	35,537,734.31	
TOSHIBA CORP	6897217	6502_JP	75,975.00	2,182,341.94	
TOTAL SA	B15C557	FP_FP	488,949.00	29,632,336.27	
TPG TELECOM	6351876	TPM_AU	117,509.00	561,327.10	
TREASURY WINE ESTATES LTD	B61JC67	TWE_AU	90,808.00	1,065,641.66	
UNIBAIL-RODAMCO-WESTFIELD/CDBDDR365		URW_AU	16,380.00	0.00	
UNIPOLSAI SPA	B89YH96	US_IM	1,554,541.00	3,590,095.48	
UNITED INTERNET AG	4354134	UTDI_GR	115,484.00	7,537,800.48	
UNITED URBAN INVESTMENT	6723839	8960_JP	1,842.00	2,894,938.42	
UOL GROUP	6916781	UOB_SP	1,780,400.00	32,036,927.01	
UOL GROUP LTD	6916844	UOL_SP	500,900.00	3,085,665.15	
VALEO FRF20	BDC5ST8	FR_FP	1.00	45.66	
VINCI GTM	B1XH026	DG_FP	40,312.00	3,878,929.34	
VODAFONE GROUP	BH4HKS3	VOD_LN	15,352,242.00	31,270,096.29	
VOEST-ALPINE	4943402	VOE_AV	277,685.00	10,732,816.88	
VOLKSWAGEN AG	5497102	VOW_GY	1.00	207.70	
WEST FRASER TIMBER CO LTD	2951098	WFT_CN	292,150.00	19,411,529.92	
WESTON (GEORGE) LTD	2956662	WN_CN	2,700.00	209,509.00	
WHARF(HLDGS) HKD1	6435576	4_HK	5,964,001.00	20,128,310.09	
WHEELOK & CO LTD	6981488	20_HK	1,094,001.00	7,522,355.93	
WILMAR INTERNATIONAL LTD SGD	B17KC69	WIL_SP	1,333,500.00	3,160,286.70	

Group: INTERNATIONAL - Internal
Portfolio: EAFE QUANTITATIVE PORTFOLIO

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
			EAFE QUANTITATIVE PORTFOLIO INTERNATIONAL COMMON STOCKS		
WOODSIDE PETROLEUM LIMITED	6979728	WPL_AU	815,776.00	20,273,449.02	
WOOLWORTHS GROUP LIMITED	6981239	WOW_AU	9,563.00	185,062.86	
WPP GROUP	B8KF9B4	WPP_LN	1,083,531.00	12,086,317.80	
YAMADA DENKI CO LTD	6985026	9831_JP	1,125,195.00	6,427,954.77	
YAMAGUCHI FINANCIAL GROUP	B1DGKS9	8418_JP	738,281.00	8,685,450.44	
YARA INTERNATIONAL ASA	7751259	YAR_NO	23,012.00	915,322.28	
YUE YUEN INDUSTRIAL	6586537	551_HK	254,500.00	732,309.04	
INTERNATIONAL COMMON STOCKS TOTAL			261,363,823.57	2,608,355,839.11	
Instrument: INTF					
			INTERNATIONAL FUNDS		
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN		168,199.81	16,819,981.39	
INTERNATIONAL FUNDS TOTAL			168,199.81	16,819,981.39	
EAFE QUANTITATIVE PORTFOLIO TOTAL			262,911,365.39	2,663,521,781.58	2,443,257,157.31
Internal EAFE TOTAL			968,474,724.43	4,635,091,261.84	4,857,024,769.17

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: COM			INTERNAL EMERGING ACTIVE COMMON STOCK		
ANGLOGOLD ASHANTI LTD ADR	035128206	AU	326,000.00	12,588,107.32	
BANCO BRADESCO ADR	B00FSK0	BBD	447,216.00	3,554,876.80	
BANCO SANTANDER ADR	05965X109	BSAC	111,999.00	1,857,911.53	
BRASKEM SA ADR	2222835	BAK	24,000.00	431,922.60	
CEMEX ADR	2488671	CX	865,277.00	6,538,776.01	
CHINA MOBILE LIMITED	2111375	CHL	480,000.00	10,414,177.63	
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	10,000.00	79,829.00	
COCA-COLA FEMSA-ADR	2193317	KOF	14,000.00	456,569.00	
COMP DE SANEAMENTO ADR	20441A102	SBS	1,440,000.00	8,106,957.13	
COMPANHIA BRASILEIRE ADR	2228532	CBD	180,000.00	5,747,889.70	
COMPANIA DE MINAS ADR	2210476	BVN	100,000.00	547,224.57	
DOCTOR REDDY'S LAB - ADR	2748881	RDY	224,000.00	1,937,737.31	
ENEL GENERACION CHILE SA	2311131	EOCCY	80,000.00	785,697.17	
ENERSIS SA ADR	29274F104	ENIA	414,400.00	2,518,111.21	
FIBRIA CELULOSE SA	31573A109	FBR	91,000.00	544,085.95	
FOMENTO ECONOMICO MEX SP	2246039	FMX	140,000.00	1,788,518.19	
GERDAU SA SIDERURG SPONS	373737105	GGB	144,000.00	777,946.06	
GOLD FIELDS LTD-SPONS ADR	2416326	GFI	12,000.00	161,208.00	
ICICI BANK LTD - ADR	2569286	IBN	220,000.00	1,273,168.00	
LUKOIL PJSC	BYZF386	LUKOY	352,000.00	7,659,534.88	
MOBILE TELESYSTEMS ADR	2603225	MBT	320,000.00	5,081,065.92	
PETROLEO BRASILEIRO ADR	71654V408	PBR	32,000.00	279,547.40	
SOUTHERN COPPER CORP	84265V105	SCCO	120,000.00	2,053,423.54	
TATA MOTORS LTD-SPON ADR	B02ZP96	TTM	280,000.00	6,575,163.03	
TELEF BRASIL - ADR	87936R106	VIV	408,000.00	4,604,010.16	
ULTRAPAR PARTICIPACOES SA	90400P101	UGP	24,000.00	514,520.20	
X 5 RETAIL GROUP NV NPV GDR	B07T3T9	FIVE_LI	448,000.00	7,855,137.57	
XTRACKERS HARVEST CSI 300 CH	BG6N3R2	ASHR	400,000.00	8,858,906.75	
YPF S.A.-SPONSORED ADR	2985945	YPF	112,000.00	2,337,501.40	
COMMON STOCK TOTAL			7,819,892.00	105,929,524.03	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: CTRY					
			INTERNAL EMERGING ACTIVE COUNTRY FUNDS - CLOSED END		
ASIA PACIFIC FUND INC CF	044901106	APB	204,658.00	2,049,553.65	
CHINA FUND INC.	2194194	CHN	24,000.00	412,301.22	
INDIA FUND INC.	2445115	IFN	131,472.00	2,866,526.29	
ISHARES FTSE CHINA 25 INDEX	B0357H7	FXI	576,000.00	17,285,280.00	
ISHARES MSCI BRAZIL CAPPED	2726014	EWZ	240,000.00	12,415,718.60	
KOREA FUND	2496414	KF	34,410.00	2,345,284.93	
TAIWAN FUND INC	2869878	TWN	70,000.00	685,288.30	
TAIWAN OPPROTUNITIES FUND	0875361	TAOPPFI_BH	200,000.00	2,874,000.00	
COUNTRY FUNDS - CLOSED END TOTAL			1,480,540.00	40,933,952.99	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
ABERDEEN EMERGING MARKETS	2193566	AEF	44,284.00	360,868.91	
ADVANCED INFO SERVICE F	6412591	ADVANC/F_TB	1,600,000.00	1,547,525.01	
ADVANTECH CO LTD	6202673	2395_TT	127,795.00	193,012.22	
AGORA SA	5618312	AGO_PW	61,547.00	785,944.07	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	800,000.50	739,782.16	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	640,000.00	8,835,502.01	
AKSIGORTA	B03MND6	AKGRT_TI	1,200,000.00	981,626.11	
ALFA SA DE CV SER'	2043423	ALFAA_MM	4,400,000.00	576,903.16	
ALLAHABAD BANK	6708289	ALBK_IN	800,000.00	1,183,312.56	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	56,000.00	769,788.84	
ANGLO AMERICAN PLATINUM LTD	6761000	AMS_SJ	50,000.00	1,718,287.53	
ANHUI CONCH CEMENT CO - A	BP3R2Z1	600585_C1	16,000.00	86,655.51	
ANHUI CONCH CEMENT CO LTD-H	6080396	914_HK	3,200,000.00	8,542,111.23	
ANHUI EXPRESSWAY CO LTD	6045180	995_HK	12,800,000.00	8,476,530.46	
ARCA CONTINENTAL SAB DE CV	2823885	AC*_MM	720,000.00	1,110,281.95	
AXIS BANK LTD	BPFJHC7	AXSB_IN	560,000.00	3,626,296.13	
AYALA CORPORATION	B09JBT3	AC_PM	608,256.00	1,404,648.59	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	1,533,312.00	2,904,700.61	
BANGKOK EXPRESSWAY AND	BYV76H6	BEM/F_TB	31,159,362.00	1,263,696.39	
BANK DAGANG NAS ID	6004556	BDNI_IJ	930,000.00	0.00	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
BANK PEKAO SA ORD	5473113	PEO_PW	64,000.00	2,082,329.50	
BARLOWORLD LIMITED	6079123	BAW_SJ	400,000.00	1,663,373.82	
BEC WORLD PCL-FOREIGN	6728351	BEC/F_TB	2,400,000.00	1,284,738.54	
BEIJING CAPITAL INTL AIRPO-H	6208422	694_HK	9,061,000.00	5,902,238.24	
BEIJING ENTERPRISES HOLDINGS	6081690	392_HK	1,400,000.00	7,106,613.48	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN	840,000.00	1,545,517.38	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	56,000.00	335,513.32	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ	44,161,119.00	0.00	
CATCHER TECHNOLOGY CO LTD	6186669	2474_TT	135,600.00	939,629.73	
CATHAY LIFE INSURANCE CO	6425663	2882_TT	3,423,427.00	3,366,023.40	
CCR SA	2840970	CCRO3_BZ	280,000.00	955,183.52	
CENCOSUD SA	B00R3L2	CENCOSUD_CI	3,200,000.00	8,152,096.54	
CENTRAL AND EASTERN EUROPE	2356604	CEE	255,228.00	7,282,427.38	
CHANGYOU.COM LTD-ADR	B65R7B7	CYOU	95,051.00	2,193,540.09	
CHAROEN P FEEDMILL	B5L2DG6	CPF/F_TB	1,600,000.00	1,218,101.84	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	12,000,000.00	6,349,881.82	
CHINA CONSTRUCTION BANK-H	B0LMTQ3	939_HK	28,000,000.00	23,752,122.11	
CHINA LIFE INSURACE CO-ADR	2196963	LFC	381,000.00	4,542,548.35	
CHINA LIFE INSURANCE CO-H	6718976	2628_HK	1,800,000.00	4,124,634.30	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	280,000.00	2,533,882.34	
CHINA PETROLEUM	6291819	386_HK	8,320,000.00	2,601,858.16	
CHINA POWER INTERNATIONAL	B02ZKQ8	2380_HK	16,000,000.00	6,998,561.61	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	3,600,000.00	4,265,161.20	
CHINA TELECOM CORP	6559335	728_HK	9,600,000.00	4,151,191.17	
CHINA TRAVEL INTL	6197285	308_HK	31,000,000.00	8,797,205.54	
CHINA UNICOM	6263830	762_HK	2,798,800.00	4,363,705.80	
CHINATRUST FINANCIAL HOLDING	6527666	2891_TT	7,720,386.00	2,019,927.63	
CHUNGHWA TELECOM	6287841	2412_TT	1,860,400.00	4,384,019.63	
CIA BRASILEIRA DE DIS-PREF	B5VGS74	PCAR4_BZ	96,000.00	3,634,327.31	
CIA HERING	B010V16	HGTX3_BZ	720,000.00	3,430,306.10	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	120,000.00	428,481.11	

Group: INTERNATIONAL - Internal
Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
CIA VALE DO RIO DOCE	2196286	VALE3_BZ	209,261.00	3,586,656.50	
CIMSA TRL1000	B03MQV5	CIMSA_TI	210,000.00	1,333,750.95	
CIPLA LIMITED	B011108	CIPLA_IN	480,000.00	1,449,279.22	
CJ O SHOPPING CO., LTD	6199753	035760_KS	39,640.00	6,301,498.51	
CNOOC LTD	B00G0S5	883_HK	4,000,000.00	1,632,356.92	
COMPAL ELECTRONICS	6225744	2324_TT	4,915,459.00	3,171,359.90	
COSCO SHIPPING PORTS LTD	6354251	1199_HK	1,920,000.00	1,987,812.43	
COX & KINGS FINANCIAL	BGKFGS6		74,666.00	64,111.78	
COX AND KINGS LTD	B42PBH4	COXK_IN	224,000.00	517,144.32	
DELTA ELECTRONICS INC	6260734	2308_TT	531,581.00	553,514.13	
DLF LIMITED	B1YLCV0	DLFU_IN	120,000.00	1,075,523.33	
DR REDDY'S LABORATORIES	6410959	DRRD_IN	24,000.00	276,114.82	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	888,000.00	3,256,303.57	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	2,400,000.00	7,286,801.59	
ENEL CHILE SA	BYYHKR1	ENIC	280,000.00	1,723,118.85	
FAR EASTONE TELECOMM CO LTD	6421854	4904_TT	2,800,156.00	3,977,715.80	
FIRST PACIFIC CO LTD	6339872	142_HK	4,800,000.00	2,892,438.24	
FISKARAGUNG PERK I	6352846	FISK_IJ	301,500.00	0.00	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	144,000.00	346,996.45	
FORMOSA PLASTICS CORP	6348544	1301_TT	1,598,977.00	1,775,080.85	
GAMUDA BERHAD	6359881	GAM_MK	4,000,000.00	3,350,913.23	
GERDAU SA	2645517	GGBR4_BZ	400,000.00	2,407,949.84	
GIGABYTE TECHNOLOGY CO.	6129181	2376_TT	1,063,125.00	1,768,623.94	
GOLD FIELDS LIMITE	6280215	GFI_SJ	180,000.00	1,853,576.67	
GOURMET MASTER CO LTD	B5MY7H0	2723_TT	107,000.00	746,600.57	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	2,100,000.00	1,400,740.72	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM	1,600,000.00	1,934,922.92	
GUANGDONG INVESTMENT LTD	6913168	270_HK	4,800,000.00	6,400,257.02	
GUANGSHEN RAILWAY	6388700	525_HK	16,000,000.00	6,954,070.88	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	7,698,181.00	3,520,619.73	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	700,000.18	63,381.84	

Group: INTERNATIONAL - Internal
Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
HARMONY GOLD MINING CO	6410562	HAR_SJ	240,000.00	2,434,552.35	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN	320,000.00	663,083.67	
HINDUSTAN UNILEVER LTD	6261674	HUVR_IN	464,000.00	1,319,080.23	
HOLLYSYS AUTOMATION	B0JCH50	HOLI	120,000.00	2,464,560.27	
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	6,111,584.00	12,444,471.13	
HONG LEONG BANK	6436892	HLBK_MK	742,400.00	1,174,075.99	
HONG LEONG FINANCIAL GROUP	6436450	HLFG_MK	112,900.00	274,570.63	
HYNIX SEMICONDUCTOR INC	6450267	000660_KS	134,820.00	9,020,955.28	
HYUNDAI MOTOR CO K	6451055	005380_KS	72,880.00	1,620,241.63	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	32,640.00	1,239,210.79	
HYUNDAI MOTOR LTD	6148272	005387_KS	14,060.00	392,526.24	
ICICI BANK LTD	BSZ2BY7	ICICIBC_IN	2,640,000.00	8,613,569.14	
IHSARES MSCI CHINA ETF	B5LX1Z4	MCHI	310,000.00	11,812,309.87	
IJM CORP BERHAD	6455217	IJM_MK	3,840,000.00	2,963,183.83	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	172,000.00	1,075,018.81	
INDOCEMENT TUNGGAL	6454861	INTP_IJ	1,920,000.00	3,113,074.90	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	24,000,000.00	15,984,438.15	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	918,356.00	856,389.74	
INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI	1,000,000.00	1,005,781.39	
IOI PROPERTIES GROUP BHD	BH7JFJ2	IOIPG_MK	533,333.00	102,807.82	
ISHARES CORE MSCI EMERGING	B8NDCB6	IEMG	120,000.00	5,553,488.00	
ISHARES MSCI CHINA A ETF	BYM79X2	CNYA	24,000.00	560,782.21	
ISHARES MSCI EMERGING MKT	464287234	EEM	828,000.00	35,324,814.40	
ITAU UNIBANCO BANCO MULT -	465562106	ITUB	958,320.00	3,167,994.24	
ITAU UNIBANCO BANCO MULTIPLO	B037HR3	ITUB4_BZ	1,651,504.50	5,283,446.84	
JAIN IRRIGATION SYSTEMS - DVR	B40PKT1	JI/DVR_IN	40,000.00	1,179.86	
JAIN IRRIGATION SYSTEMS LTD	6312345	JI_IN	4,480,000.00	4,398,977.01	
JBS SA	B1V74X7	JBSS3_BZ	40,000.00	124,991.34	
JIANGSU EXPRESSWAY	6005504	177_HK	8,000,000.00	5,898,513.35	
JIANGXI COPPER COMPANY LTD-H	6000305	358_HK	4,800,000.00	8,472,414.67	
JSC NORILSK NICEL	7131431	GMKN_RU	19,837.00	4,949,691.46	

Group: INTERNATIONAL - Internal
Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
			INTERNAL EMERGING ACTIVE		
			INTERNATIONAL COMMON STOCKS		
KASIKORNBANK F	6888794	KBANK/F_TB	2,000,000.00	1,771,321.54	
KB FINANCIAL GROUP INC	B3DF0Y6	105560_KS	330,660.00	20,880,557.18	
KGHM POLSKA MIEDZ	5263251	KGH_PW	40,000.00	148,481.69	
KOMERCNI BANKA	4519449	KOMB_CP	80,000.00	973,652.55	
KOREA TELECOM CORPORATION	6505316	030200_KS	72,690.00	2,848,776.36	
KUMPULAN SIME DARBY BHD	B29TTR1	SIME_MK	896,000.00	257,921.78	
LAND + HOUSES THBH	6581930	LH/F_TB	2,000,000.00	489,783.89	
LG CORP	6537030	003550_KS	175,140.00	11,788,985.11	
LG UPLUS CORP	6290902	032640_KS	504,260.00	7,241,303.40	
LI NING CO LTD	B01JCK9	2331_HK	2,833,333.00	3,961,878.09	
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	253,886.00	2,274,403.99	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	995,000.00	1,601,135.58	
MAGNITOGORS - SPON GDR REGS	B1VX446	MMK_LI	240,000.00	1,343,404.40	
MEDIATEK INC	6372480	2454_TT	361,000.00	4,471,985.69	
MEGA FINANCIAL HOLDING	6444066	2886_TT	7,734,183.00	5,026,291.89	
METRO PACIFIC INVESTMENTS CO	B1L8838	MPI_PM	5,600,000.00	494,580.45	
MISC BHD	6557997	MISC_MK	540,000.00	1,120,606.79	
MMC NORILSK NICKEL JSC - ADR	BYSW6M9	MNOD_LI	351,231.00	2,165,270.62	
MOL MAGYAR OLAJ-EX GAZIPARI	BD5ZXH8	MOL_HB	192,000.00	381,190.37	
MONDI PLC	B1CRLC4	MNDI_LN	200,000.00	1,033,061.40	
MORGAN STANLEY INDIA INVEST	2603612	IIF	64,000.00	1,136,278.33	
MOSCOW EXCHANGE MICEX-RTS	B9GFHQ6	MOEX_RM	4,800,000.00	6,633,864.87	
MTN GROUP LIMITED	6563206	MTN_SJ	640,000.00	1,335,434.65	
NAN YA PLASTICS CORP	6621580	1303_TT	1,590,126.00	1,364,229.26	
NAVER CORP	6560393	035420_KS	47,945.00	195,540.85	
NEDBANK GROUP LTD	6628008	NED_SJ	437,082.00	7,991,781.42	
NEXTEER AUTOMOTIVE GROUP	BBPD5F0	1316_HK	2,000,000.00	3,106,105.33	
O2 CZECH REPUBLIC AS	5272569	TELEC_CP	80,000.00	509,527.77	
OAQ GAZPROM-GDR	5140989	OGZD_LI	880,000.00	12,291,135.28	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN	720,000.00	1,476,892.61	
OLD MUTUAL	BDVPYN5	OMU_SJ	2,400,000.00	3,444,453.47	

Group: INTERNATIONAL - Internal
Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
ORANGE LIFE INSURANCE LTD	BF20GG0	079440_KS	211,430.00	9,850,294.71	
OTP BANK	7320154	OTP_HB	96,000.00	804,503.59	
PARKSON HOLDINGS BHD	6030409	PKS_MK	8,403,808.00	9,761,947.69	
PETROCHINA CO	6226576	857_HK	7,000,000.00	3,600,317.20	
PETROL BRASILEIROS	2684532	PETR4_BZ	1,600,000.00	4,961,977.48	
PETROLEO BRASILEIRO S.A.	2682365	PETR3_BZ	640,000.00	4,498,125.34	
PICC PROPERTY & CASUALTY	6706250	2328_HK	8,400,000.00	6,120,160.03	
PING AN INSURANCE GROUP CO-H	B01FLR7	2318_HK	1,536,000.00	10,569,054.97	
POLSKI KONCERN NAFTOWY	5810066	PKN_PW	360,000.00	4,758,865.49	
POWSZECHNY	B63DG21	PZU_PW	80,000.00	834,253.11	
PT INDOFOOD SUKSES MAK	6283979	INDF_IJ	4,799,900.00	1,825,885.76	
PT TELEKOMUNIKASI	BD4T6W7	TLKM_IJ	32,000,000.00	1,232,109.34	
PTT PCL-FOREIGN	BD0BDJ3	PTT/F_TB	3,200,000.00	1,782,902.14	
PUBLIC BANK BERHAD	B012W42	PBK_MK	1,272,005.00	1,438,237.66	
QUANTA COMPUTER INC	6141011	2382_TT	2,800,316.00	3,914,582.58	
QUILTER PLC	BFY6MM4	QLT_SJ	558,500.00	730,593.96	
RANDON PARTICIPACOES SA	B010V49	RAPT4_BZ	120,000.00	454,216.43	
RATCHABURI ELEC GEN	6294249	RATCH/F_TB	700,000.00	617,515.74	
REALTEK SEMICONDUCTOR	6051422	2379_TT	369,666.00	903,528.86	
RELIANCE INDUSTRIES	6099626	RIL_IN	1,920,000.00	8,417,216.86	
RELIANCE INFRASTRUCTURE	6099853	RELI_IN	22,500.00	290,191.66	
SAMSUNG CARD CO	B1WQQ48	029780_KS	374,240.00	12,282,814.33	
SAMSUNG ELECTRONIC	6771720	005930_KS	1,611,000.00	15,841,930.92	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	460,000.00	2,152,280.55	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS	8,160.00	239,367.16	
SAMSUNG FIRE + MAR	6155250	000810_KS	36,530.00	4,246,845.46	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	1,200,000.00	2,649,925.14	
SASOL NPV	6777450	SOL_SJ	280,000.00	3,836,951.67	
SBERBANK	4767981	SBER_RM	336,000.00	1,187,095.58	
SBERBANK RUSSIA PREF	5036323	SBERP_RM	280,000.00	866,928.05	
SBERBANK-PFD-CLS	B56CB23	SBERP_RU	240,000.00	309,097.80	

Group: INTERNATIONAL - Internal
Portfolio: INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
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Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	340,110.00	8,787,529.71	
SHINHAN FINANCIAL GRP-ADR	2730800	SHG	28,000.00	896,645.69	
SIAM CEMENT CO THB	6609906	SCC/F_TB	464,000.00	463,710.57	
SIAM COMMERCIAL BK F	6889935	SCB/F_TB	1,800,000.00	844,992.22	
SIBANYE GOLD LTD	B98XZV9	SGL_SJ	180,000.00	234,157.15	
SIBANYE GOLD SPON ADR	B9G7XT7	SBGL	3,182.00	18,507.67	
SIHUAN PHARMA HLDGS	B4X3RF7	460_HK	9,600,000.00	2,257,547.49	
SIME DARBY PLANTATION BHD	BF6RHY2	SDPL_MK	896,000.00	684,578.67	
SIME DARBY PROPERTY BHD	BF6RHX1	SDPR_MK	896,000.00	150,380.46	
SINOPAC HOLDINGS	6525875	2890_TT	10,202,775.00	3,037,267.12	
SINOTRANS LTD	6579010	598_HK	14,284,000.00	6,339,850.47	
SK HOLDINGS CO LTD	B39Z8L3	034730_KS	46,070.00	11,469,108.54	
SK INNOVATION CO., LTD	B232R05	096770_KS	41,380.00	4,887,152.90	
SK TELECOM CO LTD	6224871	017670_KS	46,890.00	8,783,170.23	
SM PRIME HLDGS ORD	6818843	SMPH_PM	7,000,000.00	661,314.38	
SOHU.COM INC	BF2HB11	SOHU	185,200.00	7,388,937.66	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	560,000.00	2,030,406.47	
SURGUTNEFTEGAS PREFERRED	5005884	SNGSP_RU	5,400,000.00	2,664,810.00	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	555,077.15	350,738.25	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,021,850.00	536,613.33	
TAIWAN MOBILE CO. LTD	6290496	3045_TT	1,906,659.00	2,265,862.58	
TAIWAN SECOM	6877811	9917_TT	1,624,000.00	2,744,312.98	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	8,907,376.00	15,616,457.58	
TAMBANG BATUBARA BUKIT ASAM	6565127	PTBA_IJ	6,000,000.00	1,398,675.18	
TATA STEEL LIMITED	6101156	TATA_IN	280,000.00	2,876,868.16	
TELEKOMUNIKAYA POL	5552551	TPS_PW	640,000.00	3,164,480.68	
TENAGA NASIONAL BERHAD	6904612	TNB_MK	1,093,750.00	2,194,755.09	
TENARIS SA	7538515	TEN_IM	164,000.00	309,766.00	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	80,000.00	1,790,413.94	
TRANSMISSORA ALIANCA DE	B1G8KX7	TAE11_BZ	896,000.00	8,516,419.48	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	160,000.00	2,418,511.25	

Group: INTERNATIONAL - Internal
Portfolio: INTERNAL EMERGING ACTIVE

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM			INTERNAL EMERGING ACTIVE		
			INTERNATIONAL COMMON STOCKS		
TURKIYE VAKIFLAR BANKASI	B0N6YC4	VAKBN_TI	1,000,000.00	1,182,448.48	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	9,410,059.00	3,748,993.11	
UNITED MICROELECTRONICS	6916628	2303_TT	8,799,646.00	7,114,883.13	
VANECK VECTORS RUSSIA ETF	BZ6C617	RSX	80,000.00	1,617,116.00	
VIATRON TECHNOLOGIES INC	B6R0123	141000_KS	92,000.00	1,255,311.41	
WHITE MARTINS SA C	2961428	WHMT3_BZ	60,546.00	0.00	
YANZHOU COAL MINIG	6109893	1171_HK	5,600,000.00	4,257,512.49	
YTL CORPORATION BERHAD	6436126	YTL_MK	1,305,600.00	420,364.86	
YUE YUEN INDUSTRIAL	6586537	551_HK	2,582,500.00	7,904,341.02	
ZHUZHOU CSR TIMES ELEC H	B1L3XL6	3898_HK	320,000.00	1,579,891.62	
ZIJIN MINING GROUP CO LTD-H	6725299	2899_HK	28,000,000.00	7,319,999.31	
INTERNATIONAL COMMON STOCKS TOTAL			634,772,009.33	774,356,402.37	
Instrument: INTF					
			INTERNATIONAL FUNDS		
INTERNAL ACTIVE - LIQUIDITY	IL-ACT		555,537.75	55,553,774.72	
INTERNATIONAL FUNDS TOTAL			555,537.75	55,553,774.72	
INTERNAL EMERGING ACTIVE TOTAL			644,627,979.07	976,773,654.11	1,372,565,074.69

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging			EMERGING MARKET QUANTITATIVE		
Portfolio: I-EMQUAN			COMMON STOCK		
Instrument: COM					
CTRP.COM INTERNATIONAL-ADR	22943F100	CTRP	96,700.00	2,561,389.60	
MOBILE TELESYSTEMS ADR	2603225	MBT	385,339.00	3,749,984.40	
COMMON STOCK TOTAL			482,039.00	6,311,374.00	
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
ADANI PORTS AND SEZ	B28XXH2	ADSEZ_IN	33,988.00	160,764.82	
ADARO ENERGY PT	B3BQFC4	ADRO_IJ	3,264,900.00	345,174.06	
AGRI BANK OF CHINA H	B60LZR6	1288_HK	20,896,498.00	9,479,951.85	
AIR CHINA LIMITED-H	B04KNF1	753_HK	396,000.00	274,449.77	
AK TRANSNEFT OAO PREF	B59NHY7	TRNFP_RM	229.00	590,177.25	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	872,875.00	2,311,756.31	
ALIBABA GROUP HOLDINGS-SP	BP41ZD1	BABA	88,600.00	7,214,921.14	
ALROSA PAO	B6QPBP2	ALRS_RX	1,126,457.00	1,472,861.40	
AMOREG	6665931	002790_KS	15,754.00	836,213.22	
ANGLOGOLD ASHANTI LTD	6565655	ANG_SJ	15,210.00	253,105.07	
ANHUI CONCH CEMENT CO LTD-H	6080396	914_HK	216,000.00	1,019,284.74	
ASIA CEMENT CORP	6056331	1102_TT	2.00	1.84	
ASIAN PAINTS (INDIA) LTD	BCRWL65	APNT_IN	14,938.00	186,662.84	
ASPEN PHARMACARE HOLDINGS	B09C0Z1	APN_SJ	404,292.00	4,401,512.31	
ASTRO MALAYSIA HOLDINGS BHD	B7W5GK3	ASTRO_MK	1,480,700.00	404,225.23	
AU OPTRONICS CORP	6288190	2409_TT	9,366,004.00	3,852,014.13	
AUROBINDO PHARMA LTD	6702634	ARBP_IN	47,545.00	474,584.59	
BANCO SANTANDER	B4V5RY4	SANB11_BZ	427,863.00	4,079,767.91	
BANGKOK BANK PUBLIC F	6077019	BBL/F_TB	36,100.00	196,755.34	
BANK DANAMON PT	6580034	BDMN_IJ	807,200.00	409,694.40	
BANK HANDLOWY	5256068	BHW_PW	2,473.00	46,446.86	
BANK MILLENNIUM	4077323	MIL_PW	357,425.00	775,302.51	
BANK OF CHINA LTD - H	B154564	3988_HK	31,916,861.00	14,436,915.49	
BANK OF COMMUNICATIONS CO-H	B0B8Z29	3328_HK	6,920,000.00	5,614,193.98	
BANK RAKYAT INDONESIA	6709099	BBRI_IJ	2,215,825.00	484,263.66	
BEC WORLD PCL-FOREIGN	6728351	BEC/F_TB	433,000.00	651,376.68	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
			EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS		
BEIJING ENTERPRISES HOLDINGS	6081690	392_HK	407,500.00	2,237,012.90	
BHARAT FORGE LIMITED	B0C1DM3	BHFC_IN	2,510.00	22,923.44	
BHARAT HEAVY ELECTRICALS	B6SNRV2	BHEL_IN	6,966.00	12,329.61	
BHARTI INFRATEL LTD	B92P9G4	BHIN_IN	11,195.00	66,157.60	
BID CORP LTD	BZBFKT7	BID_SJ	4,288.00	97,872.53	
BRAIT SE	6896292	BAT_SJ	518,102.00	1,914,630.56	
BRF SA	2036995	BRFS3_BZ	698,300.00	4,628,363.86	
CAPITEC BANK HOLDINGS LTD	6440859	CPI_SJ	2,342.00	140,374.46	
CATCHER TECHNOLOGY CO LTD	6186669	2474_TT	91,000.00	1,011,674.41	
CCC SA	B04QR13	CCC_PW	2,950.00	164,331.96	
CCR SA	2840970	CCRO3_BZ	472,340.00	1,737,330.25	
CEMEX SA PTG CERTS	2406457	CEMEXCPO_MM	1.00	0.35	
CESKE ENERGETICKE ZAVODY	5624030	CEZ_CP	2,292.00	56,240.51	
CHINA CINDA ASSET MANAGEME-HBGY6SV2		1359_HK	8,464,000.00	2,229,883.09	
CHINA COMMUNICATIONS SERVI-H B1HVJ16		552_HK	1,604,000.00	1,258,513.71	
CHINA CONCH VENTURE	BH7HM06	586_HK	475,500.00	1,229,748.49	
CHINA CONSTRUCTION BANK-H B0LMTQ3		939_HK	18,986,631.00	14,357,187.08	
CHINA EVERBRIGHT BANK CO L H B5NRRJ0		6818_HK	3,022,000.00	1,415,032.20	
CHINA HUIZHAN DAIRY HOLDINGS BCRX1C4		6863_HK	838,000.00	320,960.42	
CHINA LIFE INSURANCE CO	6199816	2823_TT	1,692,000.00	1,639,479.28	
CHINA MEDICAL SYSTEM HOLDING B6WY993		867_HK	1,267,000.00	1,468,462.96	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	1,893,327.00	19,709,889.19	
CHINA OVERSEAS	6192150	688_HK	434,000.00	1,514,824.79	
CHINA PETROLEUM	6291819	386_HK	6,590,737.00	4,343,271.30	
CHINA RAILWAY CONSTRUCTIO-H B2PFVH7		1186_HK	2,339,500.00	3,198,389.18	
CHINA RAILWAY GROUP LTD - H B297KM7		390_HK	946,000.00	915,283.65	
CHINA RESOURCES POWER	6711566	836_HK	26,000.00	48,169.14	
CHINA SHENHUA ENERGY CO - H B09N7M0		1088_HK	2,487,341.00	5,701,441.90	
CHINA STEEL CORP	6190950	2002_TT	169,000.00	136,085.12	
CHINA STHN AIRLINE	6013693	1055_HK	6,008,000.00	4,047,275.26	
CHINA TELECOM CORP	6559335	728_HK	14,922,000.00	7,591,568.14	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS					
CHINA VANKE CO LTD-H	BN320P8	2202_HK	24,100.00	75,496.01	
CHUNGHWA TELECOM	6287841	2412_TT	3.00	9.17	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	519,858.00	4,633,613.51	
CIA VALE DO RIO DOCE	2196286	VALE3_BZ	134,546.00	1,392,182.32	
CIELO SA	B614LY3	CIEL3_BZ	167,900.00	568,855.24	
CITIC PACIFIC	6196152	267_HK	2,125,000.00	3,364,656.81	
CNOOC LTD	B00G0S5	883_HK	1,000,000.00	1,644,614.75	
CNPC HONG KONG LIMITED	6340078	135_HK	2,754,000.00	3,287,046.02	
COAL INDIA	B4Z9XF5	COAL_IN	80,972.00	386,646.09	
CORONATION FUND MANAGERS	6622710	CML_SJ	157,605.00	1,103,875.43	
COSCO SHIPPING PORTS LTD	6354251	1199_HK	3,380,000.00	3,394,347.25	
COUNTRY GARDEN HOLDINGS CO	B1VKYN6	2007_HK	5,588,000.00	6,519,489.41	
CP ALL PCL F	B08YDF9	CPALL/F_TB	328,400.00	405,221.47	
CREDICORP LTD	2232878	BAP	20,340.00	3,636,278.03	
CYFROWY POLSAT SA	B2QRCM4	CPS_PW	11,196.00	76,604.45	
DONGFENG MOTOR	B0PH5N3	489_HK	4,562,000.00	5,620,417.87	
DOOSAN HEAVY INDUSTRIES	6294670	034020_KS	65,490.00	1,180,522.25	
E.SUN FINANCIAL HOLDING CO	6433912	2884_TT	1,817,312.00	957,304.93	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	105,500.00	376,001.92	
ELECTRICITY GEN PUB - FOREIGN	6304643	EGCO/F_TB	191,400.00	1,433,933.42	
ELECTRICITY GENERATING PCL	6304632	EGCOMP_TB	160,000.00	1,150,389.24	
E-MART CO., LTD	B682TF7	139480_KS	12,920.00	3,173,096.04	
EMBRAER SA	B16FPG6	EMBR3_BZ	58,100.00	314,597.30	
ENGIE BRASIL SA	BD1WX84	EGIE3_BZ	485,375.00	4,113,282.17	
EQUATORIAL ENERGIA SA	B128R96	EQTL3_BZ	233,300.00	4,367,407.01	
EREGLI DEMIR CELIK	B03MS97	EREGL_TI	1,274,169.00	2,547,825.81	
FIBRA UNO ADMINISTRACION SA	B671GT8	FUNO11_MM	2,510,700.00	2,758,823.01	
FIRST FINANCIAL	6580119	2892_TT	2,995,256.00	1,558,900.88	
FIRSTRAND ZAR0.01	6606996	FSR_SJ	433,927.00	1,728,237.69	
FOLLI FOLLIE SA	B681D63	FFGRP_GA	18,709.00	369,475.31	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	69,700.00	1,056,272.03	

Group: INTERNATIONAL - Internal
Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS					
FORTRESS REIT LTD	BD9FS46	FFA_SJ	858,760.00	1,061,500.11	
FORTRESS REIT LTD	BD9FS68	FFB_SJ	981,808.00	1,280,566.30	
GAMUDA BERHAD	6359881	GAM_MK	3,088,100.00	1,797,197.19	
GAZPROM OAO	B59L4L7	GAZP_RM	4,413,453.00	9,449,433.11	
GCL POLY ENERGY	B28XTR4	3800_HK	20,519,000.00	1,412,858.18	
GERDAU SA	2645517	GGBR4_BZ	70,902.00	202,652.58	
GROWTHPOINT PROPERTIES LTD	BBGB5W0	GRT_SJ	2,269,740.00	5,717,002.98	
GRUPA AZOTA SA	B3B61Y8	ATT_PW	58,678.00	391,229.42	
GRUPA LOTOS SA	B0B8Z41	LTS_PW	158,369.00	2,760,285.54	
GS HOLDINGS CORP	B01RJV3	078930_KS	7,109.00	306,771.08	
GUANGDONG INVESTMENT LTD	6913168	270_HK	3,094,000.00	4,367,167.74	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	4,310,800.00	5,474,249.83	
GUANGZHOU R&F PROPERTIES - H	B19H8Y8	2777_HK	24,000.00	40,492.42	
HAN WHA KRW5000	6496755	000880_KS	10,666.00	327,739.65	
HANA FINANCIAL GROUP	B0RNR5	086790_KS	147,940.00	4,898,393.17	
HANERGY THIN FILM POWER	BRJ8XY8	566_HK	980,000.00	148,163.02	
HANWHA CHEMICAL KS	6407768	009830_KS	96,473.00	2,972,998.08	
HCL TECHNOLOGIES LTD	6294896	HCLT_IN	62,380.00	829,658.10	
HDC CO LTD	6402428	012630_KS	15,676.00	273,915.10	
HERO HONDA MOTORS LIMITED	6327327	HMCL_IN	6,132.00	299,691.79	
HIGHWEALTH CONSTRUCTION	6154075	2542_TT	291,000.00	438,398.81	
HINDUSTAN PETROLEUM CORP	6100476	HPCL_IN	1,342,000.00	4,595,183.69	
HINDUSTAN UNILEVER LTD	6261674	HUVR_IN	140,967.00	2,248,829.03	
HM SAMPOERNA TBK PT	6404242	HMSP_IJ	1,305,500.00	408,596.12	
HUA NAN FINANCIAL HOLDINGS C	6411877	2880_TT	141,960.00	65,295.68	
HUANENG RENEWABLES CORP-H	B4WTBY3	958_HK	2,218,000.00	744,721.16	
HYNIX SEMICONDUCTOR INC	6450267	000660_KS	105,453.00	3,695,918.22	
HYOSUNG CHEMICAL CORP	BD83153	298000_KS	1,033.00	307,561.11	
HYOSUNG CORPORATION	6896838	004800_KS	4,470.00	552,771.20	
HYOSUNG HEAVY INDUSTRIES	BD83175	298040_KS	3,021.00	171,665.31	
HYPROP INVESTMENTS LTD-UTS	BN8SXL8	HYP_SJ	16,612.00	156,194.14	

Group: INTERNATIONAL - Internal
Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS					
HYUNDAI DEPT STORE CO	6568610	069960_KS	14,261.00	1,369,186.65	
HYUNDAI MARINE AND FIRE INS.	B01LXY6	001450_KS	8,985.00	302,262.00	
HYUNDAI MOTOR CO K	6451055	005380_KS	21,609.00	3,352,217.10	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	10,957.00	614,167.07	
HYUNDAI MOTOR LTD	6148272	005387_KS	25,352.00	1,552,945.04	
HYUNDAI PRECISION	6449544	012330_KS	9,543.00	2,000,999.59	
HYUNDAI STEEL CO	6461850	004020_KS	34,751.00	1,982,875.28	
IDEA CELLULAR LTD	B1MP4H4	IDEA_IN	3,874,994.00	2,269,400.03	
IMPERIAL HLDGS R0.	B095WZ4	IPL_SJ	33,343.00	223,848.29	
INDIABULLS HOUSING FINANCE L	B98CG57	IHFL_IN	23,470.00	236,830.96	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	20,618,175.00	14,583,847.42	
INDUSTRIAL BANK OF KOREA	6462972	024110_KS	293,202.00	4,126,054.59	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	156,868.00	1,159,494.67	
INVENTEC CO LTD	6459930	2356_TT	800,000.00	715,025.05	
INVESTEC LTD	B17BBR6	INL_SJ	170,189.00	1,463,166.34	
ISHARES MSCI EMERGING MKT	464287234	EEM	135,000.00	5,539,465.50	
ITAUSA-PREF	2458771	ITSA4_BZ	2,772,910.00	7,532,667.47	
JBS SA	B1V74X7	JBSS3_BZ	762,300.00	2,097,150.98	
JIANGSU EXPRESSWAY	6005504	177_HK	1,412,000.00	2,111,750.09	
JUMBO SA	7243530	BELA_GA	2,801.00	44,028.35	
KASIKORNBANK PCL	6888783	KBANK_TB	159,400.00	1,102,405.29	
KB FINANCIAL GROUP INC	B3DF0Y6	105560_KS	221,988.00	9,391,548.75	
KEPCO PLANT SERVICE & ENGINE	B29ZGV2	051600_KS	37,202.00	903,477.32	
KIA MOTORS CORPORATION	6490928	000270_KS	36,232.00	1,635,688.81	
KINGSOFT CORP LTD	B27WRM3	3888_HK	2,749,000.00	4,416,893.37	
KLABIN SA UNIT	BJ0K6Z9	KLBN11_BZ	52,300.00	272,627.42	
KOC HOLDING	B03MVJ8	KCHOL_TI	499,590.00	2,264,434.72	
KOREA ELEC POWER K	6495730	015760_KS	79,828.00	3,078,689.41	
KOREA INVESTMENT HOLDINGS	6654586	071050_KS	21,102.00	1,343,412.61	
KRUNG THAI BANK PUB CO LTD	6492827	KTB_TB	7,275,100.00	4,434,932.69	
KT&G CORP	6175076	033780_KS	13,283.00	1,126,013.60	

Group: INTERNATIONAL - Internal
Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS					
KUMBA RESOURCES LTD	6418801	EXX_SJ	51,509.00	529,645.79	
LG CHEM LTD	6346913	051910_KS	776.00	262,758.89	
LG CORP	6537030	003550_KS	73,198.00	5,177,227.99	
LG ELECTRONICS INC	6520739	066570_KS	5,891.00	451,623.44	
LG.PHILIPS LCD CO LTD	B01VZN9	034220_KS	280,783.00	4,438,842.77	
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	4,132.00	36,149.37	
LIFE HEALTHCARE GROUP	B4K90R1	LHC_SJ	1.00	2.53	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	55,727.00	81,421.67	
LONGFOR PROPERTIES CO	B56KLY9	960_HK	1,473,076.00	2,187,060.77	
LOTTE CHEMICAL CORPORATION	6440020	011170_KS	11,587.00	3,918,347.66	
LUKOIL OAO	B59SNS8	LKOH_RM	83,118.00	3,084,711.77	
MAGNIT OJSC GDR	B2QKYZ0	MGNT_LI	127,394.00	2,714,874.44	
MARICO LTD	B1S34K5	MRCO_IN	26,624.00	133,558.47	
MATAHARI DEPARTMENT STORE	6665878	LPPF_IJ	3,242,800.00	1,015,004.53	
MMI HOLDINGS LTD	MMI_SJ	MMI_SJ	32,289.00	52,295.22	
MOL MAGYAR OLAJ-EX GAZIPARI	BD5ZXH8	MOL_HB	280,020.00	2,273,538.13	
MONDI LTD	B41LJ57	MND_SJ	13,720.00	362,981.01	
MTN GROUP LIMITED	6563206	MTN_SJ	41,742.00	504,190.35	
NAN YA PLASTICS CORP	6621580	1303_TT	224,000.00	531,907.49	
NASPERS ZAR 0.02 S	6622691	NPN_SJ	6,385.00	1,029,814.29	
NATIONAL BANK OF GREECE	BG087C6	ETE_GA	365,702.00	491,871.99	
NEPI ROCKCASTLE PLC	BDD7WV3	NRP_SJ	508,665.00	5,370,169.17	
NESTLE INDIA LIMITED	6128605	NEST_IN	2,048.00	190,836.83	
NETMARBL CORP	BF2S426	251270_KP	1,232.00	174,206.58	
NINE DRAGONS PAPER HOLDINGS	B0WC2B8	2689_HK	3,641,000.00	3,648,467.04	
ODONTOPREV S.A.	B1H6R62	ODPV3_BZ	5,400.00	25,418.77	
OTP BANK	7320154	OTP_HB	195,717.00	4,134,646.00	
PETKIM PETROKIMYA HOLDING AS	B03MWY0	PETKM_TI	869,756.00	1,405,691.85	
PETROLEO BRASILEIRO S.A.	2682365	PETR3_BZ	774,800.00	6,583,540.38	
PHOSAGRO OAO-GDR REG S	B62QPJ1	PHOR_LI	10,596.00	169,578.13	
PICC PROPERTY & CASUALTY	6706250	2328_HK	501,000.00	664,370.76	

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
			EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS		
PIRAEUS BANK S.A.	BZ3CDP3	TPEIR_GA	442,133.00	509,641.69	
POLISH OIL & GAS	B0L9113	PGN_PW	1,203,359.00	2,040,172.69	
POLSKA GRUPA ENER	B544PW9	PGE_PW	165,432.00	538,454.99	
POLSKI KONCERN NAFTOWY	5810066	PKN_PW	289,127.00	8,648,639.29	
PORTO SEGURO SA	B0498T7	PSSA3_BZ	149,200.00	1,912,171.26	
POSCO	6693233	005490_KS	39,838.00	10,351,814.92	
POWER FINANCE CORPORATION	B1S7225	POWF_IN	132,682.00	235,642.79	
POWSZECHNY	B63DG21	PZU_PW	272,733.00	3,317,994.47	
PTT EXPLORATION & PROD-FOR	B1359J0	PTTEP/F_TB	246,800.00	1,190,429.97	
PTT GLOBAL CHEMICAL PCL-FOR	B736PF3	PTTGC/F_TB	616,200.00	1,512,648.59	
PTT PCL-FOREIGN	BD0BDJ3	PTT/F_TB	1,991,000.00	1,733,277.71	
REDEFINE PROPERTIES LTD	BMP3858	RDF_SJ	5,288,080.00	5,051,562.01	
RELIANCE INDUSTRIES	6099626	RIL_IN	130,198.00	898,864.02	
RESILIENT REIT LTD	BZ1MVY0	RES_SJ	971,919.00	5,359,838.26	
RICHTER GEDEON	BC9ZH86	RICHT_HB	70,036.00	1,388,017.17	
RMB HOLDINGS LTD	6755821	RMH_SJ	48,237.00	224,415.30	
RURAL ELECTRIFICATION CO	B2Q7WL3	RECL_IN	88,987.00	152,525.87	
SAMSUNG ELECTRONIC	6771720	005930_KS	661,150.00	13,928,698.25	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	274,650.00	5,076,512.77	
SASOL NPV	6777450	SOL_SJ	71,390.00	2,295,960.96	
SBERBANK	4767981	SBER_RM	2,528,752.00	5,976,221.11	
SEMICONDUCTOR	BDFBM13	981_HK	5,510,500.00	4,588,406.59	
SEVERSTAL-BRD	B5B9C59	CHMF_RU	292,116.00	4,400,309.66	
SHANGHAI INDUSTRIAL HLDG LTD	6810010	363_HK	782,000.00	2,162,572.24	
SHANGHAI PETROCHEM	6797458	338_HK	9,856,000.00	5,193,060.30	
SIHUAN PHARMA HLDGS	B4X3RF7	460_HK	2,450,000.00	533,639.66	
SINO-OCEAN LAND HOLDINGS	B24CVP7	3377_HK	5,336,000.00	2,845,307.48	
SINOPAC HOLDINGS	6525875	2890_TT	8,110,225.00	2,630,651.45	
SK HOLDINGS CO LTD	B39Z8L3	034730_KS	537.00	124,272.07	
SK INNOVATION CO., LTD	B232R05	096770_KS	44,077.00	6,635,095.76	
SK TELECOM CO LTD	6224871	017670_KS	5,000.00	964,292.65	

Group: INTERNATIONAL - Internal
Portfolio: EMERGING MARKET QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
			EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS		
SOHO CHINA LTD	B27WLD2	410_HK	5,741,000.00	3,078,556.39	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	128,544.00	1,913,662.30	
STATE BANK OF INDIA	BSQCB24	SBIN_IN	63,775.00	267,280.07	
STEINHOFF INTL HOLDINGS LTD	BZ56LK4	SNH_SJ	1,545,732.00	804,551.84	
SUL AMERICAS SA UNITS	B27WYK0	SULA11_BZ	482,800.00	2,529,112.73	
SUNNY OPTICAL TECH	B1YBT08	2382_HK	84,200.00	925,047.61	
SURGUTNEFTEGAZ	B5BHQP1	SNGS_RM	4,756,300.00	2,250,612.98	
SYNNEX TECHNOLOGY INTL CORP	6868439	2347_TT	463,000.00	601,920.67	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	754,450.00	1,382,705.45	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	956,144.00	2,896,625.09	
TAISHIN FINANCIAL HOLDINGS	6451680	2887_TT	2,645,035.00	910,539.89	
TAIWAN BUSINESS BANK	6098816	2834_TT	2,159,727.00	550,332.65	
TAIWAN COOPERATIVE FINANCIAL	B73XCZ3	5880_TT	7,762,275.00	3,730,002.48	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	2,619,352.00	11,426,272.61	
TATA CONSULTANCY SVS LTD	B01NPJ1	TCS_IN	67,514.00	1,236,277.51	
TATA MOTORS LTD	B611LV1	TTMT_IN	1,658,801.00	4,232,193.86	
TATNEFT-CLS	B59BXN2	TATN_RM	1,032,992.00	8,297,053.71	
TAURON POLSKA ENERGIA	B5P7L41	TPE_PW	1,418,606.00	1,220,067.50	
TELEFONICA BRASIL SA	B3ZCNF7	VIVT4_BZ	285,522.00	4,436,303.31	
TELEKOM MALAYSIA	6868398	T_MK	2,599,500.00	1,508,998.36	
TELKOM SA SOC LTD	6588577	TKG_SJ	731,009.00	3,050,203.30	
TENCENT HOLDINGS LTD HKD	BMMV2K8	700_HK	482,331.00	9,432,146.01	
TIM PARTICIPACOES SA	2292560	TIMP3_BZ	810,357.00	2,784,683.59	
TRUWORTHS INTERNATIONAL LTD	6113485	TRU_SJ	9,397.00	48,193.90	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	146,687.00	4,017,026.51	
TURKCELL ILETISIM HIZMET AS	B03MYN3	TCELL_TI	1,288,594.00	5,534,774.92	
TURKIYE HALK BANKASI	B1WTMP0	HALKB_TI	732,166.00	2,253,459.82	
TURKIYE VAKIFLAR BANKASI	B0N6YC4	VAKBN_TI	463,269.00	943,435.25	
UNITED MICROELECTRONICS	6916628	2303_TT	12,967,000.00	4,652,624.88	
UPL LTD	B0L0W35	UPLL_IN	10,683.00	145,708.57	
VTB BANK OJSC	B5B1TP4	VTBR_RU	1,276,190,000.00	1,341,248.60	

Group: INTERNATIONAL - Internal
Portfolio: EMERGING MARKET QUANTITATIVE

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMQUAN					
Instrument: ICOM					
EMERGING MARKET QUANTITATIVE INTERNATIONAL COMMON STOCKS					
WASKITA KARYA PERSERO TBK PT B7VW3S2		WSKT_IJ	6,645,400.00	661,614.68	
WIPRO	6206051	WPRO_IN	337,945.00	1,469,141.79	
WOORI BANK	BSP5RP9	000030_KS	407,726.00	4,121,815.51	
WPG HOLDINGS CO	B0P6L87	3702_TT	222,640.00	291,570.85	
YANZHOU COAL MINIG	6109893	1171_HK	4,652,000.00	4,575,275.74	
YES BANK LTD	BF0GLF4	YES_IN	1,209,684.00	3,648,488.24	
YY INC-ADR	B7QNP4	YY	21,600.00	1,730,738.40	
ZEE TELEFILMS LIMITED	6188535	Z_IN	27,600.00	163,915.76	
ZHEJIANG EXPRESSWA	6990763	576_HK	2,480,000.00	2,786,104.26	
ZTE CORP-H	B04KP88	763_HK	500,000.00	970,810.89	
INTERNATIONAL COMMON STOCKS TOTAL			1,684,637,479.00	609,914,078.41	
Instrument: INTF					
INTERNATIONAL FUNDS					
EMQUAN LIQUIDITY	IL-EMQUAN		272,627.02	27,262,701.71	
INTERNATIONAL FUNDS TOTAL			272,627.02	27,262,701.71	
EMERGING MARKET QUANTITATIVE TOTAL			1,685,392,145.02	643,488,154.12	651,227,922.12
Internal Emerging TOTAL			2,330,020,124.09	1,620,261,808.23	2,023,792,996.81

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Global Ex US					
Portfolio: I-VAL			INTERNATIONAL VALUE PORTFOLIO		
Instrument: COM			COMMON STOCK		
BARRICK GOLD CORP.	2024677	GOLD	1,255,000.00	38,437,253.85	
COMPANIA DE MINAS ADR	2210476	BVN	984,000.00	12,122,082.00	
FOMENTO ECONOMICO MEX SP	2246039	FMX	219,000.00	13,489,529.29	
ICICI BANK LTD - ADR	2569286	IBN	1,365,600.00	9,049,228.33	
SOCIEDAD QUIMICA ADR	833635105	SQM	253,471.00	6,590,622.32	
XTRACKERS HARVEST CSI 300 CH	BG6N3R2	ASHR	350,000.00	9,622,938.16	
YPF S.A.-SPONSORED ADR	2985945	YPF	500,000.00	7,692,550.00	
COMMON STOCK TOTAL			4,927,071.00	97,004,203.95	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
AIR FRANCE	4916039	AF_FP	2,834,490.00	24,221,573.19	
AIR LIQUIDE	B1YXBJ7	AI_FP	200,000.00	18,449,316.39	
ALLIANZ AG NPV(REG	5231485	ALV_GY	134,527.00	20,455,311.28	
AMP LTD	6709958	AMP_AU	3,000,000.00	11,801,358.19	
AMS AG	BPF0548	AMS_SW	160,000.00	5,687,802.55	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	1,400,000.00	31,749,999.17	
ANHEUSER-BUSCH IN BEV	BYYHL23	ABI_BB	200,000.00	18,063,656.11	
ANSELL LTD	6286611	ANN_AU	860,000.00	14,298,339.58	
ASICS CORP	6057378	7936_JP	1,000,000.00	15,056,449.81	
ASSOCD BRIT FOODS	0673123	ABF_LN	750,000.00	22,560,815.21	
ASTRA AGRO LESTARI	6092498	AALI_IJ	8,835,100.00	9,684,706.59	
ATOS ORIGIN SA	5654781	ATO_FP	106,615.00	8,319,860.71	
AUSTRALIA + NEW ZEALAND BANK	6065586	ANZ_AU	1,550,000.00	37,057,769.56	
BASF AG DEM ORD SH	5086577	BAS_GY	441,839.00	42,396,247.34	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	300,000.00	32,825,723.44	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	4,485,784.00	30,412,486.69	
BHP GROUP PLC	BH0P3Z9	BHP_LN	900,000.00	19,058,832.95	
BI RESEARCH PRIMER	4058629	GLB_ID	778,866.00	13,565,225.44	
BNP PARIBAS	7309681	BNP_FP	615,000.00	35,980,560.46	
BRIT AMER TOBACCO	0287580	BATS_LN	450,000.00	23,480,081.19	
BRITISH LAND CO OR	0136701	BLND_LN	2,200,000.00	16,757,079.98	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Global Ex US					
Portfolio: I-VAL			INTERNATIONAL VALUE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
BURBERRY GROUP	3174300	BRBY_LN	1,200,000.00	26,801,611.87	
CHAROEN P FEEDMILL	B5L2DG6	CPF/F_TB	16,000,000.00	12,969,047.43	
CHINA LIFE INSURANCE CO-H	6718976	2628_HK	6,000,000.00	13,306,731.78	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	4,400,000.00	47,571,850.00	
CIE FINANCIERE RICHEMON-REG	BCRWZ18	CFR_SW	100,000.00	7,179,182.71	
CK HUTCHISON HLDGS	BW9P816	1_HK	3,100,000.00	33,786,684.62	
COBHAM PLC	B07KD36	COB_LN	10,700,000.00	15,380,690.52	
COMFORTDELGRO CO	6603737	CD_SP	10,000,000.00	14,801,479.55	
COMPAGNIE DE SAINT GOBAIN	7380482	SGO_FP	350,000.00	15,663,255.86	
CONTINENTAL AG NPV	4598589	CON_GY	155,000.00	34,101,159.48	
COSCO SHIPPING PORTS LTD	6354251	1199_HK	13,934,000.00	18,786,453.30	
DANSKE BANK OYJ	5226038	SAMPO_FH	191,849.00	8,312,187.74	
DELTA ELECTRONICS INC	6260734	2308_TT	6,500,000.00	26,009,611.17	
DEUTSCHE POST AG	4617859	DPW_GY	850,000.00	20,153,641.42	
DISTRIBUIDORA INTERNACIONAL	B55ZR92	DIA_SM	5,357,115.00	23,746,664.60	
EMBRAER SA	B16FPG6	EMBR3_BZ	4,000,000.00	19,931,255.89	
EQUINOR	7133608	EQNR_NO	1,180,000.00	15,551,557.71	
ERICSSON LM-B	5959378	ERICB_SS	1,500,000.00	16,278,511.11	
EXPERIAN PLC	B19NLV4	EXPN_LN	1,150,000.00	19,834,601.46	
FANUC JPY50	6356934	6954_JP	50,000.00	9,713,465.97	
GEA GROUP	4557104	G1A_GY	600,000.00	24,930,370.89	
GJENSIDIGE FORSIKRING ASA	B4PH0C5	GJF_NO	900,000.00	14,302,587.40	
GREENE KING PLC	B0HZP13	GNK_LN	1,426,636.00	11,118,091.14	
GROUP DANONE ORD	B1Y9TB3	BN_FP	417,189.00	28,188,840.34	
HENKEL AG & CO	5002465	HEN_GY	190,554.00	22,504,334.24	
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	9,469,204.00	24,823,693.76	
HONDA MOTOR CO COM	6435145	7267_JP	948,843.00	29,530,605.66	
HSBC HOLDINGS ORD	0540528	HSBA_LN	4,025,000.00	39,200,560.95	
IMPERIAL OIL LTD	2454241	IMO_CN	1,203,700.00	38,942,713.52	
INDITEX	BP9DL90	ITX_SM	400,000.00	14,150,418.37	
ING GROEP NV NLG1	BZ57390	INGA_NA	3,000,000.00	39,685,007.82	

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Global Ex US					
Portfolio: I-VAL INTERNATIONAL VALUE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
INGENICO GROUP	4196897	ING_FP	360,000.00	32,920,891.48	
INTESA SANPAOLOA SPA	4076836	ISP_IM	6,000,000.00	14,296,694.71	
ISHARES MSCI CANADA	2373681	EWC	286,500.00	6,726,702.60	
ISHARES MSCI JAPAN	BDR7G84	EWJ	250,000.00	12,898,340.00	
ISHARES MSCI SOUTH AFRICA	2343338	EZA	250,000.00	12,474,078.47	
KAKAKU.COM INC	6689533	2371_JP	950,000.00	12,463,440.66	
KINGFISHER PLC	3319521	KGF_LN	5,000,000.00	20,205,376.85	
KONAMI CO JPY50	6496681	9766_JP	320,000.00	12,403,866.22	
KURARAY CO Y50	6497662	3405_JP	1,100,000.00	15,315,785.37	
LEONARDO-FINMECCANICA SPA	B0DJNG0	LDO_IM	2,000,000.00	23,487,170.91	
LOOMIS AB	B3K7KL2	LOOMB_SS	176,424.00	6,381,445.52	
MARKS+ SPENCER ORD	3127489	MKS_LN	2,700,000.00	18,085,068.42	
MEDIATEK INC	6372480	2454_TT	2,000,000.00	21,927,604.75	
MITSUBISHI ESTATE	6596729	8802_JP	1,850,000.00	31,654,375.96	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	6,800,000.00	38,455,369.70	
MORRISON <WM.>	0604316	MRW_LN	4,881,061.00	19,342,855.33	
MOWI ASA	B02L486	MOWI_NO	400,000.00	6,833,240.59	
MUNCHENER RUCKVS	5294121	MUV2_GY	140,000.00	21,040,502.50	
MURATA MFG CO JPY5	6610403	6981_JP	140,000.00	18,683,363.89	
NAMCO BANDAI HOLDINGS	B0JDQD4	7832_JP	640,000.00	12,927,847.14	
NATURA COSMETICOS	B014K55	NATU3_BZ	683,900.00	6,196,757.32	
NESTLE SA CHF	7123870	NESN_SW	500,000.00	40,517,756.94	
NEXANS SA	7130836	NEX_FP	250,000.00	7,416,478.50	
NINTENDO CO LTD	6639550	7974_JP	100,000.00	14,392,968.24	
NIPPON MEAT PACKER	6640767	2282_JP	575,000.00	27,267,508.09	
NIPPON TELEVISION	6644060	9404_JP	950,000.00	14,982,309.39	
NOKIA OYJ	5902941	NOKIA_FH	3,400,000.00	18,841,555.12	
NORDEA BANK AB	BYZF9J9	NDA_SS	2,400,000.00	23,861,150.51	
NOVARTIS AG CHF 20	7103065	NOVN_SW	695,044.00	45,611,429.36	
NOVO NORDISK A/S-B	BHC8X90	NOVOB_DC	600,000.00	20,303,724.99	
NTT DOCOMO INC	6129277	9437_JP	750,000.00	17,109,328.27	

Group: INTERNATIONAL - Internal
Portfolio: INTERNATIONAL VALUE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Global Ex US					
Portfolio: I-VAL			INTERNATIONAL VALUE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
OKUMA CORP JPY50(G	6657789	6103_JP	164,800.00	7,453,501.58	
PADDY POWER BETFAIR PLC	BWXC0Z1	PPB_LN	146,234.00	12,992,617.23	
PERPETUAL TRUSTEES AUST.	6682394	PPT_AU	200,000.00	7,293,675.34	
PICC PROPERTY & CASUALTY	6706250	2328_HK	18,000,000.00	18,067,873.09	
POWER ASSETS HOLDINGS LTD	6435327	6_HK	2,000,000.00	10,330,033.29	
POWER CORP OF CANADA	2697701	POW_CN	900,000.00	17,917,461.86	
PRYSMIAN SPA	B1W4V69	PRY_IM	700,000.00	14,413,336.92	
PT INDOFOOD SUKSES MAK	6283979	INDF_IJ	8,701,200.00	3,891,861.45	
PUBLICIS GROUPE	4380429	PUB_FP	460,000.00	31,585,992.81	
RAKUTEN	6229597	4755_JP	1,000,000.00	9,932,231.20	
RIOCAN REAL ESTATE INVST TR	2229610	REI-U_CN	1,000,000.00	19,471,922.82	
ROCHE HLDGS AG GEN	7110388	ROG_SW	239,000.00	46,028,802.37	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	1,620,000.00	51,674,035.73	
SAINSBURY(J) GBP0.	B019KW7	SBRY_LN	1,671,509.00	6,242,737.27	
SALVATORE FERRAGAMO SPA	B5VZ053	SFER_IM	800,000.00	20,521,644.19	
SAMSUNG ELECTRONIC	6771720	005930_KS	1,325,000.00	28,672,802.16	
SAMSUNG FIRE + MAR	6155250	000810_KS	35,008.00	7,907,724.40	
SANRIO CO LTD	6776349	8136_JP	700,000.00	19,006,361.97	
SAP AG	4846288	SAP_GY	410,000.00	31,199,445.97	
SBERBANK - SPONSORED ADR	B5SC091	SBER_LI	600,000.00	8,831,943.15	
SEKISUI HOUSE Y50	6793906	1928_JP	1,047,700.00	9,277,970.09	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	350,000.00	14,842,643.19	
SEVEN BANK LTD	B2NT8S1	8410_JP	5,000,000.00	18,528,215.39	
SHIRE PLC	B2QKY05	SHP_LN	500,000.00	26,214,729.04	
SIAM CEMENT CO THB	6609906	SCC/F_TB	600,000.00	8,233,116.44	
SIEMENS AG DEM 5.0	5727973	SIE_GY	100,000.00	11,503,932.89	
SINGAPORE TELECOMM	B02PY22	ST_SP	6,000,000.00	15,518,971.58	
SINOTRANS LTD	6579010	598_HK	30,000,000.00	15,286,294.19	
SONY CORP JPY50	6821506	6758_JP	658,000.00	13,982,868.11	
STOREBRAND ASA NOK	4852832	STB_NO	1,841,507.00	7,004,935.32	
SWISS RE AG	B545MG5	SREN_SW	365,700.00	29,375,652.13	

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Global Ex US					
Portfolio: I-VAL					
Instrument: ICOM			INTERNATIONAL VALUE PORTFOLIO		
			INTERNATIONAL COMMON STOCKS		
T.GARANT BANASI T	B03MYP5	GARAN_TI	4,500,000.00	6,468,174.97	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	5,617,010.00	19,790,181.68	
TATA MOTORS LTD	B611LV1	TTMT_IN	1,860,457.00	11,126,735.73	
TATA MOTORS LTD-A-DVR	B60NRB0	TTMT/A_IN	4,000,000.00	14,044,820.19	
TELENOR ASA	4732495	TEL_NO	1,200,000.00	18,195,275.38	
TELEVISION BROADCA	B87ZDH1	511_HK	1,994,700.00	12,232,383.60	
TELSTRA CORP NPV	6087289	TLS_AU	6,500,000.00	21,260,965.47	
TEVA PHARMA IND IL	6882172	TEVA_IT	1,000,000.00	31,101,368.61	
TOKYO ELECTRON Y50	6895675	8035_JP	130,000.00	18,237,726.50	
TREASURY WINE ESTATES LTD	B61JC67	TWE_AU	1,133,286.00	4,559,721.00	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	480,000.00	25,596,923.47	
VANECK VECTORS RUSSIA ETF	BZ6C617	RSX	300,000.00	6,080,790.00	
VICINITY CENTRES	BY7QXS7	VCX_AU	5,000,000.00	10,595,145.31	
VODAFONE GROUP	BH4HKS3	VOD_LN	12,116,570.00	42,686,928.31	
WH GROUP LTD	BLLHKZ1	288_HK	24,750,000.00	13,725,171.77	
WHITBREAD PLC	B1KJJ40	WTB_LN	403,031.00	20,537,937.74	
WILLIAM HILL	3169889	WMH_LN	6,835,572.00	22,711,390.04	
WOOLWORTHS GROUP LIMITED	6981239	WOW_AU	750,000.00	16,844,967.71	
YAHOO JAPAN CORP	6084848	4689_JP	4,000,000.00	11,529,602.47	
YUE YUEN INDUSTRIAL	6586537	551_HK	7,427,000.00	21,586,849.85	
ZURICH FINANCIAL SERVICES AG	5983816	ZURN_SW	55,000.00	13,938,198.22	
INTERNATIONAL COMMON STOCKS TOTAL			364,837,524.00	2,640,221,643.10	
Instrument: INTF					
INTERNATIONAL FUNDS					
INTERNATIONAL VALUE -	IL-VAL		1,730,418.10	173,041,809.94	
INTERNATIONAL FUNDS TOTAL			1,730,418.10	173,041,809.94	
INTERNATIONAL VALUE PORTFOLIO TOTAL			371,495,013.10	2,910,267,656.99	2,699,224,370.36
Internal Global Ex US TOTAL			371,495,013.10	2,910,267,656.99	2,699,224,370.36
TOTAL			3,673,971,321.74	9,275,443,267.88	9,677,390,570.75

Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-ARROW				
Instrument: INTF				
ARROWSTREET CAPITAL				
INTERNATIONAL FUNDS				
ARROWSTREET CAPITAL -	IE-ARROW		1,927,972,610.49	
INTERNATIONAL FUNDS TOTAL			1,927,972,610.49	
ARROWSTREET CAPITAL TOTAL			1,927,972,610.49	1,782,708,983.79

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-BERNS				
Instrument: INTF				
ALLIANCE BERNSTEIN EAFE INTERNATIONAL FUNDS				
BERNSTEIN - EQUITIES	IE-BER		1,654,125,599.89	
INTERNATIONAL FUNDS TOTAL			1,654,125,599.89	
ALLIANCE BERNSTEIN EAFE TOTAL			1,654,125,599.89	1,488,166,757.57

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-MFS				
Instrument: INTF				
MFS			INTERNATIONAL FUNDS	
MFS EQUITIES	IE-MFS		1,804,168,655.36	
INTERNATIONAL FUNDS TOTAL			1,804,168,655.36	
MFS TOTAL			1,804,168,655.36	1,846,459,801.38
External EAFE TOTAL			5,386,266,865.74	5,117,335,542.74

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External</p> <p>Market: External Emerging</p> <p>Portfolio: I-BABS STEWART INVESTORS</p> <p>Instrument: INTF INTERNATIONAL FUNDS</p>				
FIRST STATE INVESTMENTS-	IE-BAB		329,826,918.06	
INTERNATIONAL FUNDS TOTAL			329,826,918.06	
STEWART INVESTORS TOTAL			329,826,918.06	325,555,386.31

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External Market: External Emerging Portfolio: I-GEN Instrument: INTF				
GENESIS - EQUITIES			308,433,343.77	
INTERNATIONAL FUNDS TOTAL			308,433,343.77	
GENESIS TOTAL			308,433,343.77	306,073,890.50

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External			
Market: External Emerging			
Portfolio: I-SANF			
Instrument: INTF			
ALLIANCE BERNSTEIN EMERGING INTERNATIONAL FUNDS			
BERNSTEIN EMERGING - EQUITIES IE-SAN		282,747,212.76	
INTERNATIONAL FUNDS TOTAL		282,747,212.76	
ALLIANCE BERNSTEIN EMERGING TOTAL		282,747,212.76	272,141,075.60
External Emerging TOTAL		921,007,474.59	903,770,352.41

Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External</p> <p>Market: External Global Ex US</p> <p>Portfolio: I-LAZ LAZARD ASSET MANAGEMENT</p> <p>Instrument: INTF INTERNATIONAL FUNDS</p>				
LAZARD ASSET MGT - EQUITY	IE-LAZARD		552,121,636.76	
INTERNATIONAL FUNDS TOTAL			552,121,636.76	
LAZARD ASSET MANAGEMENT TOTAL			552,121,636.76	548,639,398.94

Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Global Ex US				
Portfolio: I-WEL WELLINGTON MANAGEMENT				
Instrument: INTF INTERNATIONAL FUNDS				
WELLINGTON MGT - EQUITY	IE-WEL		600,067,480.34	
INTERNATIONAL FUNDS TOTAL			600,067,480.34	
WELLINGTON MANAGEMENT TOTAL			600,067,480.34	554,867,778.31
External Global Ex US TOTAL			1,152,189,117.10	1,103,507,177.25
TOTAL			7,459,463,457.43	7,124,613,072.40
INTERNATIONAL - without TFA TOTAL			16,734,906,725.31	16,802,003,643.15

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Total Fund Allocation						
Market: Portfolio: TFA Instrument: ICOM						
TOTAL FUND ALLOCATION PORTFOLIO INTERNATIONAL COMMON STOCKS						
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	58.78	750,000.00	44,109,690.00	44,085,000.00
ISHARES MSCI EMERGING MKT	464287234	EEM	39.06	275,000.00	10,772,844.50	10,741,500.00
INTERNATIONAL COMMON STOCKS TOTAL				1,025,000.00	54,882,534.50	54,826,500.00
TOTAL					54,882,534.50	54,826,500.00
INTERNATIONAL - TFA TOTAL					54,882,534.50	54,826,500.00
INTERNATIONAL TOTAL					16,789,789,259.81	16,856,830,143.15

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
3M COMPANY	88579Y101	MMM	7,423.00	873,430.16	
ABBOTT LABORATORIES	002824100	ABT	21,688.00	756,160.35	
ABBVIE INC.	00287Y109	ABBV	19,896.00	885,960.85	
ACCENTURE PLC	G1151C101	ACN	7,699.00	845,243.74	
ACTIVISION BLIZZARD INC	00507V109	ATVI	8,985.00	286,274.91	
ACUITY BRANDS INC	00508Y102	AYI	514.00	107,204.96	
ADOBE SYSTEMS INC.	00724F101	ADBE	6,157.00	379,085.58	
ADVANCE AUTO PARTS INC	00751Y106	AAP	911.00	150,826.57	
ADVANCED MICRO DEVICES INC.	007903107	AMD	10,494.00	136,497.33	
AERCAP HOLDINGS NV	N00985106	AER	16,600.00	865,421.08	
AES CORP	00130H105	AES	8,134.00	107,398.88	
AFFILIATED MANAGERS GROUP	008252108	AMG	701.00	128,714.00	
AFLAC INC	001055102	AFL	9,662.00	254,408.82	
AGCO CORP.	001084102	AGCO	843.00	50,883.48	
AGILENT TECHNOLOGIES INC	00846U101	A	4,073.00	155,501.39	
AGNC INVESTMENT CORP	00123Q104	AGNC	4,926.00	88,990.88	
AIR PROD. & CHEM.	009158106	APD	2,757.00	370,962.35	
AKAMAI TECHNOLOGIES	00971T101	AKAM	2,127.00	119,806.09	
ALBEMARLE CORP	012653101	ALB	1,393.00	85,280.53	
ALEXION PHARMACEUTICALS INC	015351109	ALXN	2,711.00	494,455.09	
ALIGN TECHNOLOGY INC	016255101	ALGN	931.00	91,824.53	
ALKERMES PLC	G01767105	ALKS	1,893.00	123,524.48	
ALLEGHANY CORP DEL	017175100	Y	187.00	89,907.23	
ALLEGION PLC	G0176J109	ALLE	1,208.00	96,433.91	
ALLERGAN PLC	G0177J108	AGN	4,180.00	1,241,225.01	
ALLIANCE DATA SYSTEM	018581108	ADS	636.00	158,666.61	
ALLIANT ENERGY CORPORATION	018802108	LNT	2,678.00	89,008.43	
ALLSTATE CORP	020002101	ALL	4,422.00	266,357.86	
ALLY FINANCIAL INC	02005N100	ALLY	5,594.00	116,009.38	
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY	4,182.00	451,584.22	
ALPHABET INC	02079K305	GOOGL	3,716.00	1,964,836.33	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
GLOBAL QUANTITATIVE COMMON STOCK					
ALPHABET INC CL C	02079K107	GOOG	3,902.00	2,363,878.79	
ALTRIA GROUP INC	02209S103	MO	23,926.00	1,187,683.42	
AMAZON.COM INC	023135106	AMZN	5,089.00	3,552,761.17	
AMERCO	023586100	UHAL	100.00	37,207.00	
AMEREN CORP.	023608102	AEE	2,958.00	121,825.07	
AMERICAN AIRLINES GROUP INC	02376R102	AAL	1,530.00	75,964.50	
AMERICAN ELECTRIC POWER	025537101	AEP	6,006.00	335,863.28	
AMERICAN EXPRESS CO.	025816109	AXP	9,374.00	661,678.89	
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	936.00	92,141.34	
AMERICAN INTL GROUP	026874784	AIG	11,306.00	497,218.58	
AMERICAN WATER WORKS CO INC	030420103	AWK	2,254.00	99,943.73	
AMERIPRISE FINANCIAL INC	03076C106	AMP	1,834.00	131,726.97	
AMERISOURCEBERGEN CORP	03073E105	ABC	2,060.00	190,304.32	
AMETEK INC.	031100100	AME	2,904.00	151,679.58	
AMGEN INC	031162100	AMGN	9,093.00	918,723.02	
AMPHENOL CORP-CL A	032095101	APH	3,732.00	206,733.64	
ANALOG DEVICES	032654105	ADI	4,492.00	265,240.62	
ANNALY CAPITAL MGT. INC.	035710409	NLY	14,968.00	186,948.78	
ANSYS INC	03662Q105	ANSS	1,029.00	92,646.29	
ANTERO RESOURCES CORP	03674X106	AR	2,821.00	70,514.11	
ANTHEM INC.	036752103	ANTM	3,283.00	444,587.58	
AON PLC	G0408V102	AON	3,205.00	315,371.59	
APACHE CORP.	037411105	APA	4,804.00	233,294.34	
APERGY CORP	03755L104	APY	978.00	24,271.77	
APPLE INC.	037833100	AAPL	64,366.00	4,115,486.67	
APPLIED MATERIALS INC.	038222105	AMAT	13,302.00	329,883.77	
APTIV PLC	G6095L109	APTIV	3,297.00	238,514.76	
ARAMARK HOLDINGS CORP	03852U106	ARMK	3,021.00	96,916.91	
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	4,641.00	114,987.27	
ARCHER DANIELS MIDLAND CO	039483102	ADM	6,872.00	297,512.23	
ARCONIC INC	03965L100	ARNC	5,053.00	178,675.85	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
ARISTA NETWORKS INC	040413106	ANET	584.00	89,690.72	
ARROW ELECTRONICS	042735100	ARW	1,030.00	74,046.70	
ASSURANT INC	04621X108	AIZ	702.00	64,703.34	
AT&T INC	00206R102	T	90,356.00	2,630,628.69	
ATHENE HOLDING LTD-CLASS A	G0684D107	ATH	1,362.00	72,005.53	
ATMOS ENERGY CORP.	049560105	ATO	1,293.00	96,711.62	
AUTODESK INC.	052769106	ADSK	2,398.00	147,538.99	
AUTOLIV INC	052800109	ALV	1,108.00	69,199.24	
AUTOMATIC DATA PROC.	053015103	ADP	5,564.00	412,894.66	
AUTONATION INC	05329W102	AN	729.00	34,762.22	
AUTOZONE INC	053332102	AZO	342.00	141,644.22	
AVERY DENNISON	053611109	AVY	1,043.00	51,073.97	
AVNET INC.	053807103	AVT	1,624.00	77,919.52	
AXALTA COATING SYSTEMS LTD	G0750C108	AXTA	2,866.00	82,970.70	
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	1,108.00	70,690.40	
BAKER HUGHES A GE COMPANY	05722G100	BHGE	5,110.00	237,138.16	
BALL CORPORATION	058498106	BLL	4,125.00	147,148.63	
BANK OF AMERICA CORP.	060505104	BAC	124,833.00	1,461,593.58	
BAXTER INTL	071813109	BAX	6,149.00	244,265.05	
BB&T CORPORATION	054937107	BBT	10,155.00	343,057.50	
BECTON DICKINSON & COMPANY	075887109	BDX	3,295.00	374,500.29	
BERKLEY (WR) CORP	084423102	WRB	1,272.00	82,718.16	
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	15,808.00	2,009,747.18	
BEST BUY COMPANY INC	086516101	BBY	3,340.00	61,942.56	
BIOGEN IDEC INC	09062X103	BIIB	2,639.00	488,492.59	
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	2,185.00	197,646.77	
BLACKROCK INC	09247X101	BLK	1,508.00	493,559.34	
BOEING CO	097023105	BA	6,994.00	816,058.48	
BORG WARNER INC.	099724106	BWA	2,639.00	105,256.32	
BOSTON SCIENTIFIC CORP.	101137107	BSX	17,233.00	246,280.04	
BRIGHTHOUSE FINANCIAL INC	10922N103	BHF	1,070.00	48,517.10	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
BRISTOL-MYERS SQUIBB	110122108	BMY	20,432.00	862,279.11	
BROADCOM LTD	11135F101	AVGO	5,065.00	747,260.85	
BROADRIDGE FINANCIAL	11133T103	BR	1,423.00	92,411.52	
BROWN-FORMAN -CL B	115637209	BF.B	3,245.00	119,610.20	
BUNGE LIMITED	G16962105	BG	1,738.00	111,547.23	
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	1,785.00	131,128.17	
CABOT OIL & GAS CORP.	127097103	COG	5,491.00	167,947.75	
CADENCE DESIGN SYS INC	127387108	CDNS	3,385.00	89,292.45	
CAMPBELL SOUP CO.	134429109	CPB	2,332.00	108,611.60	
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	6,067.00	387,059.92	
CAPRI HOLDINGS LTD	G1890L107	CPRI	1,854.00	79,012.26	
CARDINAL HEALTH INC.	14149Y108	CAH	3,976.00	263,693.50	
CARMAX INC.	143130102	KMX	2,161.00	125,360.80	
CARNIVAL CORP	143658300	CCL	4,412.00	192,081.43	
CATERPILLAR INC.	149123101	CAT	7,352.00	682,975.72	
CBOE GLOBAL MARKETS INC	12503M108	CBOE	1,276.00	110,131.56	
CBRE GROUP INC	12504L109	CBRE	3,837.00	127,407.49	
CBS CORP. CL. B	124857202	CBS	4,231.00	224,237.86	
CDK GLOBAL INC.	12508E101	CDK	1,508.00	76,141.55	
CDW CORP	12514G108	CDW	1,854.00	80,580.78	
CELANESE CORP-SERIES A	150870103	CE	1,645.00	98,328.81	
CELGENE CORP	151020104	CELG	9,765.00	680,177.53	
CENTENE CORP	15135B101	CNC	2,094.00	132,402.50	
CENTERPOINT ENERGY INC	15189T107	CNP	5,173.00	109,781.95	
CENTURYLINK INC	156700106	CTL	12,181.00	327,582.55	
CERNER CORP.	156782104	CERN	3,783.00	210,628.29	
CF INDUSTRIES HOLDINGS INC	125269100	CF	2,836.00	112,536.27	
CHEMOURS CO/THE	163851108	CC	2,257.00	104,657.09	
CHENIERE ENERGY INC	16411R208	LNG	2,617.00	189,005.34	
CHEVRON CORP.	166764100	CVX	23,585.00	2,430,927.21	
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	327.00	149,701.42	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
CHUBB LIMITED	H1467J104	CB	5,844.00	614,279.58	
CHURCH & DWIGHT INC	171340102	CHD	3,233.00	144,532.89	
CIGNA HOLDING CO.	125523100	CI	4,916.00	642,953.57	
CIMAREX ENERGY	171798101	XEC	1,180.00	115,923.71	
CINCINNATI FINANCIAL CORP.	172062101	CINF	1,971.00	105,400.86	
CINTAS CORP	172908105	CTAS	1,094.00	91,069.29	
CISCO SYSTEMS	17275R102	CSCO	62,284.00	1,390,135.32	
CIT GROUP INC	125581801	CIT	1,545.00	58,565.34	
CITIGROUP INC.	172967424	C	33,961.00	1,354,027.77	
CITIZENS FINANCIAL GROUP	174610105	CFG	6,086.00	156,185.60	
CITRIX SYSTEMS INC	177376100	CTXS	1,811.00	99,259.92	
CLOROX COMPANY	189054109	CLX	1,619.00	181,099.24	
CME GROUP INC	12572Q105	CME	4,249.00	338,205.91	
CMS ENERGY CORP	125896100	CMS	3,552.00	133,648.15	
COCA COLA CO.	191216100	KO	50,480.00	2,012,347.69	
COGNEX CORP.	192422103	CGNX	2,117.00	131,275.17	
COGNIZANT TECH SOLUTIONS	192446102	CTSH	7,404.00	418,848.27	
COLGATE PALMOLIVE	194162103	CL	10,453.00	701,261.09	
COMCAST CORP - CL A	20030N101	CMCSA	58,613.00	1,575,542.27	
COMERICA INC.	200340107	CMA	2,226.00	98,903.22	
COMMSCOPE HOLDINGS INC	20337X109	COMM	2,460.00	93,226.13	
CONAGRA BRANDS INC	205887102	CAG	5,079.00	166,808.61	
CONCHO RESOURCES INC	20605P101	CXO	1,867.00	209,545.73	
CONOCOPHILLIPS	20825C104	COP	15,166.00	891,966.90	
CONSOLIDATED EDISON INC.	209115104	ED	3,863.00	246,268.47	
CONSTELLATION BRANDS INC-A	21036P108	STZ	2,172.00	175,940.82	
CONTINENTAL RESOURCES	212015101	CLR	999.00	54,275.67	
COOPER COMPANIES INC.	216648402	COO	619.00	105,420.16	
CORNING INC	219350105	GLW	11,041.00	262,334.36	
COSTAR GROUP INC	22160N109	CSGP	456.00	94,216.93	
COSTCO WHOLESALE CORP.	22160K105	COST	5,471.00	739,106.04	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
COTY INC-CL A	222070203	COTY	6,031.00	115,614.27	
CROWN CASTLE INTL CO	22822V101	CCI	5,108.00	445,834.24	
CROWN HOLDINGS INC	228368106	CCK	1,597.00	83,468.24	
CSX CORP.	126408103	CSX	11,435.00	309,447.93	
CUMMINS INC.	231021106	CMI	2,022.00	252,441.56	
CVS HEALTH CORP	126650100	CVS	16,172.00	843,238.21	
D.R. HORTON INC.	23331A109	DHI	4,342.00	120,168.33	
DANAHER CORP	235851102	DHR	7,801.00	408,370.44	
DARDEN RESTAURANTS INC	237194105	DRI	1,604.00	101,376.47	
DAVITA INC	23918K108	DVA	1,967.00	148,442.11	
DEERE & CO.	244199105	DE	3,416.00	316,552.21	
DELL TECHNOLOGIES - C	24703L202	DELL	1,563.00	37,998.23	
DELTA AIR LINES INC	247361702	DAL	2,313.00	102,969.18	
DENTSPLY SIRONA INC	24906P109	XRAY	2,966.00	172,010.87	
DEVON ENERGY CORPORATION	25179M103	DVN	6,054.00	232,693.24	
DIAMONDBACK ENERGY INC	25278X109	FANG	1,084.00	114,779.31	
DISCOVER FINANCIAL	254709108	DFS	4,551.00	258,248.13	
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	2,079.00	60,519.69	
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	3,762.00	94,686.65	
DISH NETWORK CORP	25470M109	DISH	2,870.00	123,911.51	
DISNEY (WALT) CO.	254687106	DIS	19,218.00	1,020,949.75	
DOLLAR GENERAL CORP.	256677105	DG	3,335.00	211,474.68	
DOLLAR TREE INC	256746108	DLTR	2,996.00	218,287.62	
DOMINION ENERGY INC	25746U109	D	9,202.36	669,320.16	
DOMINO'S PIZZA INC	25754A201	DPZ	622.00	84,262.28	
DOVER CORP.	260003108	DOV	1,957.00	101,657.70	
DOWDUPONT INC.	26078J100	DWDP	29,002.00	1,294,467.15	
DTE ENERGY COMPANY	233331107	DTE	2,151.00	174,758.64	
DUKE ENERGY CORPORATION	26441C204	DUK	8,804.00	662,469.15	
DXC TECHNOLOGY	23355L106	DXC	3,599.00	167,707.60	
E*TRADE FINANCIAL CORP	269246401	ETFC	3,357.00	93,769.98	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
EAST WEST BANCORP INC.	27579R104	EWBC	1,819.00	97,374.34	
EASTMAN CHEMICAL CO.	277432100	EMN	1,827.00	131,474.39	
EATON CORP PLC	G29183103	ETN	5,622.00	311,131.20	
EATON VANCE CORP.	278265103	EV	1,328.00	57,621.92	
EBAY INC	278642103	EBAY	12,777.00	282,130.05	
ECOLAB INC	278865100	ECL	3,182.00	361,817.96	
EDISON INTERNATIONAL	281020107	EIX	3,937.00	236,279.37	
EDWARDS LIFESCIENCES	28176E108	EW	2,674.00	200,139.56	
ELECTRONIC ARTS INC	285512109	EA	3,897.00	212,362.38	
ELI LILLY & COMPANY	532457108	LLY	12,339.00	732,146.85	
EMERSON ELECTRIC CO	291011104	EMR	8,035.00	426,746.05	
ENTERGY CORP.	29364G103	ETR	2,265.00	184,371.28	
EOG RESOURCES INC	26875P101	EOG	7,198.00	563,953.61	
EQT CORP	26884L109	EQT	3,090.00	115,641.35	
EQUIFAX INC	294429105	EFX	1,517.00	96,911.66	
EQUITRANS MIDSTREAM CORP	294600101	ETRN	2,472.00	96,801.17	
ESTEE LAUDER CO.	518439104	EL	2,802.00	240,726.09	
EVEREST RE GROUP LTD.	G3223R108	RE	519.00	99,917.70	
EVERGY INC	30034W106	EVRG	1,639.00	91,980.68	
EVERSOURCE ENERGY	30040W108	ES	4,151.00	219,460.48	
EXELON CORP	30161N101	EXC	12,113.00	432,093.08	
EXPEDIA GROUP INC	30212P303	EXPE	1,559.00	152,818.39	
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	2,226.00	102,043.15	
EXXON MOBIL CORPORATION	30231G102	XOM	52,713.00	4,565,574.91	
F5 NETWORKS INC	315616102	FFIV	792.00	98,768.93	
FACEBOOK INC-A	30303M102	FB	29,525.00	1,996,399.79	
FASTENAL CO	311900104	FAST	3,672.00	153,682.86	
FEDEX CORPORATION	31428X106	FDX	3,175.00	386,655.61	
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	3,025.00	77,999.05	
FIDELITY NATIONAL INFORMATION	31620M106	FIS	4,065.00	167,641.83	
FIFTH THIRD BANCORP	316773100	FITB	9,001.00	175,780.40	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
FIRST DATA CORP- CLASS A	32008D106	FDC	5,398.00	80,694.37	
FIRST ENERGY CORP.	337932107	FE	5,621.00	189,125.18	
FIRST REPUBLIC BANK	33616C100	FRC	1,947.00	119,042.39	
FISERV INC. WISCONSIN	337738108	FISV	5,148.00	184,010.17	
FLEETCOR TECH INC	339041105	FLT	1,149.00	175,386.09	
FLEXTRONICS INTL LTD	Y2573F102	FLEX	6,721.00	77,549.45	
FLIR SYSTEMS INC	302445101	FLIR	1,804.00	66,351.12	
FLOWERVE CORP.	34354P105	FLS	1,526.00	72,759.10	
FLUOR CORP	343412102	FLR	1,813.00	87,095.90	
FMC CORP.	302491303	FMC	1,690.00	79,092.94	
FORD MOTOR COMPANY	345370860	F	46,728.00	659,433.74	
FORTINET INC	34959E109	FTNT	1,984.00	66,919.31	
FORTIVE CORP	34959J108	FTV	3,976.00	137,271.19	
FORTUNE BRANDS HOME &	34964C106	FBHS	1,941.00	100,582.46	
FRANKLIN RESOURCES INC	354613101	BEN	3,968.00	159,466.98	
FREEPORT MCMORAN COOPER &	35671D857	FCX	17,193.00	472,002.53	
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	2,195.00	101,233.37	
GAP INC	364760108	GPS	2,853.00	74,035.35	
GARMIN LTD	H2906T109	GRMN	1,575.00	78,797.25	
GARRETT MOTION INC	366505105	GTX	897.00	8,206.78	
GARTNER INC	366651107	IT	1,060.00	95,196.89	
GENERAL DYNAMICS CORP.	369550108	GD	3,181.00	290,456.98	
GENERAL ELECTRIC CO	369604103	GE	108,026.00	2,374,485.20	
GENERAL MILLS INC	370334104	GIS	7,059.00	371,799.58	
GENERAL MOTORS CO	37045V100	GM	16,402.00	472,559.25	
GENUINE PARTS CO	372460105	GPC	1,887.00	166,604.44	
GILEAD SCIENCES INC.	375558103	GILD	16,281.00	801,891.26	
GLOBAL PAYMENTS INC	37940X102	GPN	1,925.00	138,050.95	
GOLDMAN SACHS GROUP INC	38141G104	GS	4,585.00	603,346.76	
GOODYEAR T & R	382550101	GT	3,101.00	93,256.86	
GRACE W.R. & COMPANY	38388F108	GRA	747.00	51,669.99	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
GRAINGER W W INC	384802104	GWW	701.00	158,285.68	
H & R BLOCK INC.	093671105	HRB	2,540.00	58,318.40	
HALLIBURTON COMPANY	406216101	HAL	10,951.00	444,922.36	
HANESBRANDS INC	410345102	HBI	4,489.00	132,558.54	
HARLEY-DAVIDSON INC	412822108	HOG	2,181.00	127,248.62	
HARRIS CORP.	413875105	HRS	1,527.00	102,735.76	
HARTFORD FINL SERVICES	416515104	HIG	4,425.00	153,622.68	
HASBRO INC	418056107	HAS	1,407.00	93,510.58	
HCA HEALTHCARE INC	40412C101	HCA	3,533.00	193,866.62	
HD SUPPLY HOLDINGS INC	40416M105	HDS	2,554.00	94,727.86	
HELMERICH & PAYNE INC	423452101	HP	1,440.00	87,055.60	
HENRY (JACK) & ASSOCIATES	426281101	JKHY	980.00	103,154.80	
HENRY SCHEIN INC	806407102	HSIC	2,006.00	140,017.37	
HERSHEY COMPANY	427866108	HSY	1,856.00	171,455.53	
HESS CORP.	42809H107	HES	3,604.00	194,491.48	
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	19,847.00	168,604.04	
HILTON WORLDWIDE HOLDINGS	43300A203	HLT	2,437.00	124,830.82	
HOLLYFRONTIER CORP	436106108	HFC	2,016.00	65,979.33	
HOLOGIC INC.	436440101	HOLX	3,286.00	119,790.86	
HOME DEPOT INC.	437076102	HD	14,692.00	996,907.20	
HONEYWELL INTERNATIONAL INC	438516106	HON	8,974.00	707,075.76	
HORMEL FOODS CORP	440452100	HRL	3,636.00	101,055.50	
HP INC	40434L105	HPQ	21,266.00	262,176.09	
HUMANA INC.	444859102	HUM	1,822.00	307,433.26	
HUNTINGTON BANCSHARES	446150104	HBAN	13,701.00	149,156.93	
HUNTINGTON INGALLS	446413106	HII	555.00	100,738.05	
IAC/INTERACTIVE CORP	44919P508	IAC	904.00	111,038.32	
IDEX CORPORATION	45167R104	IEX	961.00	105,162.81	
IDEXX LABS INC.	45168D104	IDXX	1,104.00	105,684.74	
ILLINOIS TOOL WORKS	452308109	ITW	3,885.00	265,421.41	
ILLUMINA INC.	452327109	ILMN	1,783.00	330,703.29	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
INCYTE CORP	45337C102	INCY	2,105.00	191,475.06	
INGERSOLL-RAND PLC	G47791101	IR	3,097.00	177,508.33	
INGREDION INC	457187102	INGR	875.00	104,365.62	
INTEL CORP.	458140100	INTC	58,460.00	1,616,883.98	
INTERCONTINENTAL EXCHANGE	45866F104	ICE	7,404.00	329,622.77	
INTERNATIONAL PAPER	460146103	IP	4,945.00	187,804.56	
INTERNATL FLAVORS &	459506101	IFF	1,004.00	118,193.64	
INTERPUBLIC GROUP	460690100	IPG	4,891.00	91,476.82	
INTL BUS MACH CORP	459200101	IBM	11,029.00	2,093,172.06	
INTUIT INC.	461202103	INTU	3,063.00	251,581.04	
INTUITIVE SURGICAL INC	46120E602	ISRG	1,403.00	251,205.01	
INVESCO LTD	G491BT108	IVZ	5,111.00	163,645.61	
IPG PHOTONICS CORP	44980X109	IPGP	460.00	93,228.20	
IQVIA HOLDING INC	46266C105	IQV	1,791.00	131,561.47	
IRON MTN INC PA	46284V101	IRM	3,140.00	100,199.36	
JACOBS ENGINEERING GROUP	469814107	JEC	1,445.00	74,836.55	
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	790.00	113,101.83	
JB HUNT TRANSPORT SERVICES	445658107	JBHT	1,093.00	91,301.29	
JEFFERIES FINANCIAL GROUP INC	47233W109	JEF	4,000.00	76,840.00	
JM SMUCKER CO	832696405	SJM	1,350.00	136,134.30	
JOHNSON & JOHNSON	478160104	JNJ	33,426.00	2,519,832.92	
JOHNSON CONTROLS	G51502105	JCI	11,398.00	468,017.74	
JONES LANG LASALLE I	48020Q107	JLL	547.00	57,998.41	
JPMORGAN CHASE & CO.	46625H100	JPM	43,814.00	2,139,742.15	
JUNIPER NETWORKS INC	48203R104	JNPR	4,884.00	118,068.64	
KANSAS CITY SOUTHERN INDS	485170302	KSU	1,290.00	133,520.51	
KELLOGG CO.	487836108	K	3,120.00	216,650.70	
KEURIG DR PEPPER INC	49271V100	KDP	2,296.00	186,857.67	
KEYCORP	493267108	KEY	13,622.00	172,973.80	
KIMBERLY-CLARK CORP	494368103	KMB	4,452.00	472,871.60	
KINDER MORGAN INC.	49456B101	KMI	24,568.00	850,957.99	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
KLA-TENCOR CORP.	482480100	KLAC	1,937.00	99,108.95	
KNIGHT-SWIFT TRANSPORTATION	499049104	KNX	1,626.00	69,381.42	
KOHL'S CORP	500255104	KSS	2,189.00	109,379.63	
KRAFT HEINZ CO/THE	500754106	KHC	7,698.00	565,717.23	
KROGER CO.	501044101	KR	10,826.00	292,144.25	
L BRANDS INC	501797104	LB	3,069.00	162,001.37	
L3 TECHNOLOGIES INC	502413107	LLL	955.00	122,777.76	
LABORATORY CRP OF AMER	50540R409	LH	1,293.00	145,836.38	
LAM RESEARCH CORP	512807108	LRCX	2,059.00	177,377.29	
LAS VEGAS SANDS CORP	517834107	LVS	5,026.00	298,158.18	
LEAR CORP	521865204	LEA	870.00	99,498.82	
LEGGETT & PLATT INC	524660107	LEG	1,609.00	72,404.48	
LEIDOS HOLDINGS INC	525327102	LDOS	1,810.00	101,122.71	
LENNAR CORPORATION	526057104	LEN	3,678.00	167,705.31	
LENNOX INTERNATIONAL INC.	526107107	LII	490.00	87,570.94	
LIBERTY BROADBAND - C	530307305	LBRDK	1,251.00	90,484.83	
LIBERTY GLOBAL PLC	G5480U104	LBTYA	2,632.00	93,268.26	
LIBERTY GLOBAL PLC-SERIES C	G5480U120	LBTYK	6,918.00	245,750.22	
LIBERTY MEDIA CORP - C	531229854	FWONK	2,460.00	82,483.80	
LINCOLN NATIONAL CORP	534187109	LNC	2,842.00	125,596.38	
LINDE PLC	G5494J103	LIN	3,601.00	418,344.83	
LIVE NATION	538034109	LYV	1,762.00	75,325.50	
LKQ CORP	501889208	LKQ	3,835.00	118,922.35	
LOCKHEED MARTIN	539830109	LMT	3,224.00	379,607.07	
LOEWS CORP	540424108	L	3,561.00	135,444.23	
LOWE'S COS	548661107	LOW	10,470.00	378,709.72	
LULULEMON ATHLETICA INC	550021109	LULU	1,222.00	80,075.47	
M&T BANK CORPORATION	55261F104	MTB	1,670.00	198,290.85	
MACQUARIE INFRASTRUCTURE CO	55608B105	MIC	881.00	71,471.61	
MACYS INC	55616P104	M	3,659.00	156,408.37	
MANPOWERGROUP	56418H100	MAN	839.00	77,389.36	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
MARATHON OIL CORP	565849106	MRO	10,703.00	221,696.04	
MARATHON PETROLEUM CORP	56585A102	MPC	9,091.00	438,611.19	
MARKEL CORP	570535104	MKL	172.00	157,946.52	
MARRIOTT INT'L INC CL-A	571903202	MAR	3,978.00	226,732.84	
MARSH & MCLENNAN COS.	571748102	MMC	6,448.00	335,058.27	
MARTIN MARIETTA MATERIALS	573284106	MLM	795.00	138,424.25	
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	5,088.00	73,063.68	
MASCO CORP.	574599106	MAS	4,052.00	94,400.49	
MASTERCARD INC-CLASS A	57636Q104	MA	11,768.00	669,421.65	
MATTEL INC.	577081102	MAT	4,133.00	135,591.76	
MAXIM INTGRD PRDCTS INC.	57772K101	MXIM	3,450.00	127,817.59	
McCORMICK & CO	579780206	MKC	1,540.00	129,626.20	
MCDONALDS CORPORATION	580135101	MCD	10,092.00	1,000,972.63	
MCKESSON CORP	58155Q103	MCK	2,571.00	312,068.87	
MEDTRONIC INC	G5960L103	MDT	16,899.00	1,323,921.59	
MERCADOLIBRE INC	58733R102	MELI	532.00	84,385.84	
MERCK & CO INC	58933Y105	MRK	33,971.00	1,476,418.26	
METLIFE INC	59156R108	MET	11,361.00	387,780.76	
METTLER-TOLEDO	592688105	MTD	328.00	107,923.69	
MGM RESORTS INTL	552953101	MGM	5,812.00	126,019.50	
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	2,921.00	145,093.78	
MICRON TECHNOLOGY INC	595112103	MU	13,227.00	230,676.68	
MICROSOFT CORP.	594918104	MSFT	91,199.00	3,028,961.10	
MIDDLEBY CORP	596278101	MIDD	701.00	99,689.21	
MOBILE TELESYSTEMS ADR	2603225	MBT	77,729.00	929,783.90	
MOHAWK INDUSTRIES INC.	608190104	MHK	783.00	112,875.96	
MOLSON COORS BREWING CO	60871R209	TAP	2,384.00	159,273.82	
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	18,859.00	651,719.13	
MONSTER BEVERAGE CORP NEW	61174X109	MNST	4,830.00	246,601.02	
MOODY'S CORPORATION	615369105	MCO	2,168.00	167,396.39	
MORGAN STANLEY	617446448	MS	17,189.00	427,121.73	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
MOSAIC COMPANY	61945C103	MOS	3,976.00	178,612.38	
MOTOROLA SOLUTIONS INC	620076307	MSI	2,033.00	119,591.00	
MSCI INC-A	55354G100	MSCI	1,089.00	83,990.04	
MYLAN NV	N59465109	MYL	5,742.00	287,799.00	
NASDAQ INC	631103108	NDAQ	1,452.00	53,694.31	
NATIONAL OILWELL VARCO INC	637071101	NOV	4,789.00	300,842.57	
NETAPP INC.	64110D104	NTAP	3,469.00	122,265.26	
NETFLIX INC	64110L106	NFLX	5,378.00	323,727.77	
NEW YORK COMMUNITY BANCORP	649445103	NYCB	5,678.00	94,684.62	
NEWELL BRANDS INC.	651229106	NWL	6,104.00	215,504.41	
NEWFIELD EXPLORATION	651290108	NFX	2,371.00	95,575.01	
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	6,518.00	234,972.32	
NEWS CORP. CLASS A	65249B109	NWSA	4,377.00	52,786.62	
NEXTERA ENERGY INC	65339F101	NEE	5,895.00	645,404.03	
NIELSEN HOLDINGS NV	G6518L108	NLSN	4,523.00	215,513.82	
NIKE INC. -CL B	654106103	NKE	16,377.00	612,609.77	
NISOURCE INC	65473P105	NI	3,933.00	96,103.64	
NOBLE ENERGY INC	655044105	NBL	5,903.00	294,430.00	
NORDSTROM INC	655664100	JWN	1,545.00	78,764.10	
NORFOLK SOUTHERN CORP.	655844108	NSC	3,630.00	265,156.78	
NORTHERN TRUST CORP	665859104	NTRS	2,745.00	198,896.06	
NORTHROP GRUMMAN CORP.	666807102	NOC	2,066.00	197,640.72	
NORWEGIAN CRUISE LINE	G66721104	NCLH	2,326.00	107,488.98	
NUCOR CORP	670346105	NUE	4,009.00	192,578.21	
NVIDIA CORP	67066G104	NVDA	7,473.00	338,679.02	
NVR INC	62944T105	NVR	45.00	105,363.05	
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	9,555.00	774,923.98	
OGE ENERGY CORP	670837103	OGE	2,422.00	77,843.08	
OLD DOMINION FREIGHT LINE	679580100	ODFL	755.00	97,100.55	
OMNICOM GROUP	681919106	OMC	2,773.00	169,873.55	
ONEOK INC.	682680103	OKE	4,826.00	235,357.73	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
ORACLE SYS. CORP.	68389X105	ORCL	38,671.00	1,373,105.67	
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	1,076.00	236,497.26	
OWENS CORNING INC	690742101	OC	1,360.00	117,871.20	
PACCAR INC	693718108	PCAR	4,444.00	256,211.33	
PACIFIC GAS & ELEC. CO.	69331C108	PCG	6,271.00	337,333.99	
PACKAGING CORP OF AMERICA	695156109	PKG	1,192.00	77,583.66	
PALO ALTO NETWORKS INC	697435105	PANW	1,113.00	174,358.76	
PARKER-HANNIFIN CORP.	701094104	PH	1,693.00	182,397.07	
PARSLEY ENERGY INC-CLASS A	701877102	PE	2,857.00	100,230.36	
PAYCHEX INC	704326107	PAYX	4,107.00	187,261.33	
PAYPAL HOLDINGS INC	70450Y103	PYPL	14,279.00	527,401.96	
PENTAIR PLC	G7S00T104	PNR	2,145.00	79,751.66	
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	4,454.00	88,185.95	
PEPSICO INC.	713448108	PEP	17,769.00	1,555,111.68	
PERRIGO CO PLC	G97822103	PRGO	1,632.00	262,606.73	
PERSPECTA INC	715347100	PRSP	1,799.00	26,179.29	
PFIZER INC.	717081103	PFE	74,102.00	1,906,155.72	
PHILIP MORRIS INTERNATIONAL	718172109	PM	19,355.00	1,701,274.02	
PHILLIPS 66	718546104	PSX	5,483.00	401,419.18	
PINNACLE WEST CAPITAL CORP	723484101	PNW	1,291.00	82,435.49	
PIONEER NATURAL RESOURCES	723787107	PXD	2,141.00	318,887.39	
PNC FINANCIAL SERVICES GROUP	693475105	PNC	5,966.00	439,385.05	
POLARIS INDUSTRIES INC.	731068102	PII	715.00	61,382.75	
PPG INDUSTRIES INC.	693506107	PPG	3,129.00	245,616.31	
PPL CORPORATION	69351T106	PPL	8,693.00	254,635.88	
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	3,678.00	168,062.19	
PROCTER & GAMBLE CO	742718109	PG	31,677.00	2,296,254.64	
PROGRESSIVE CORP	743315103	PGR	7,353.00	215,136.62	
PRUDENTIAL FINANCIAL INC	744320102	PRU	5,364.00	434,451.62	
PUBLIC SVC ENTERPRISES	744573106	PEG	6,438.00	259,486.57	
PULTE GROUP INC.	745867101	PHM	3,320.00	70,018.80	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
PVH CORP	693656100	PVH	947.00	106,708.75	
QORVO INC	74736K101	QRVO	1,648.00	98,119.73	
QUALCOMM INC	747525103	QCOM	18,382.00	1,189,729.96	
QUEST DIAGNOSTICS INC	74834L100	DGX	1,743.00	115,976.47	
QURATE RETAIL GROUP INC	74915M100	QRTEA	5,781.00	130,084.42	
RALPH LAUREN CORP	751212101	RL	635.00	69,221.35	
RANGE RES CORP	75281A109	RRC	3,170.00	125,063.27	
RAYMOND JAMES FINANCIAL INC	754730109	RJF	1,586.00	94,265.41	
RAYTHEON COMPANY	755111507	RTN	3,617.00	263,942.77	
RED HAT INC	756577102	RHT	2,222.00	164,212.44	
REGENERON PHARMACEUTICAL	75886F107	REGN	950.00	411,968.46	
REGIONS FINANCIAL CORP.	7591EP100	RF	15,161.00	153,989.94	
REINSURANCE GROUP OF	759351604	RGA	759.00	97,250.67	
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	456.00	61,651.20	
REPUBLIC SERVICES INC	760759100	RSG	3,009.00	120,181.90	
RESIDEO TECHNOLOGIES INC	76118Y104	REZI	1,495.00	23,200.69	
RESMED INC	761152107	RMD	1,738.00	110,465.35	
ROBERT HALF INTL INC	770323103	RHI	1,575.00	76,356.00	
ROCKWELL AUTOMATION INC	773903109	ROK	1,633.00	184,010.06	
ROLLINS INC	775711104	ROL	1,854.00	52,617.88	
ROPER TECHNOLOGIES INC	776696106	ROP	1,289.00	214,839.51	
ROSS STORES INC	778296103	ROST	4,757.00	200,508.47	
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	2,176.00	185,466.22	
S&P GLOBAL INC	78409V104	SPGI	3,224.00	340,833.69	
SABRE CORP	78573M104	SABR	2,410.00	65,262.80	
SALESFORCE.COM INC	79466L302	CRM	8,512.00	592,191.81	
SBA COMMUNICATIONS CORP	78410G104	SBAC	1,457.00	159,826.45	
SCHLUMBERGER	806857108	SLB	17,263.00	1,277,488.77	
SCHWAB (CHARLES) CORP	808513105	SCHW	15,021.00	462,064.58	
SEAGATE TECHNOLOGY	G7945M107	STX	3,701.00	131,170.02	
SEALED AIR CORP.	81211K100	SEE	2,284.00	114,144.26	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
SEATTLE GENETICS INC	812578102	SGEN	1,196.00	77,596.48	
SEI INVESTMENTS CO	784117103	SEIC	1,720.00	49,034.75	
SEMPRA ENERGY	816851109	SRE	3,020.00	324,964.92	
SENSATA TECH HOLDING N.V.	G8060N102	ST	2,139.00	85,486.99	
SERVICENOW INC	81762P102	NOW	2,077.00	158,769.16	
SHERWIN-WILLIAMS CO	824348106	SHW	1,028.00	264,269.24	
SIGNATURE BANK	82669G104	SBNY	665.00	99,061.52	
SIRIUS XM HOLDINGS INC	82968B103	SIRI	20,882.00	81,194.33	
SKYWORKS SOLUTIONS INC	83088M102	SWKS	2,332.00	200,268.19	
SMITH (A.O.) CORP	831865209	AOS	1,790.00	74,390.70	
SNAP-ON INC	833034101	SNA	705.00	112,753.39	
SOUTHERN CO	842587107	SO	12,546.00	556,074.36	
SOUTHWEST AIRLINES	844741108	LUV	1,904.00	94,819.20	
SPECTRUM BRANDS HOLDINGS	84790A105	SPB	354.00	43,495.98	
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	1,447.00	121,056.02	
SPLUNK INC	848637104	SPLK	1,786.00	110,408.19	
SPRINT CORP	85207U105	S	10,771.00	91,445.79	
SQUARE INC - A	852234103	SQ	3,081.00	115,938.03	
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	2,190.00	85,054.35	
STANLEY BLACK & DECKER INC	854502101	SWK	1,939.00	196,731.21	
STARBUCKS CORP.	855244109	SBUX	17,949.00	676,785.69	
STATE STREET CORP	857477103	STT	4,719.00	242,316.12	
STEEL DYNAMICS INC	858119100	STLD	3,063.00	105,183.42	
STERICYCLE INC	858912108	SRCL	1,009.00	125,693.19	
STRYKER CORP.	863667101	SYK	4,208.00	351,028.43	
SUNTRUST BANKS INC.	867914103	STI	5,861.00	199,672.49	
SVB FINANCIAL GROUP	78486Q101	SIVB	661.00	110,505.98	
SYMANTEC CORP	871503108	SYMC	7,867.00	170,996.12	
SYNCHRONY FINANCIAL	87165B103	SYF	9,719.00	303,958.91	
SYNOPSYS INC.	871607107	SNPS	1,839.00	75,845.35	
SYSCO CORP.	871829107	SY	6,126.00	245,114.68	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
T ROWE PRICE GROUP INC.	74144T108	TROW	2,935.00	208,666.81	
TAKE-TWO INTERACTIVE	874054109	TTWO	1,294.00	135,753.54	
TAPESTRY INC	876030107	TPR	3,552.00	139,661.78	
TARGA RESOURCES CORP	87612G101	TRGP	2,582.00	137,296.46	
TARGET CORP	87612E106	TGT	6,542.00	407,118.66	
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	3,285.00	118,073.16	
TE CONNECTIVITY LTD	H84989104	TEL	4,470.00	296,168.97	
TECHNIPFMC LIMITED	G87110105	FTI	5,642.00	172,062.42	
TELEFLEX INC	879369106	TFX	551.00	85,978.04	
TESARO INC	881569107	TSRO	477.00	67,671.99	
TESLA INC	88160R101	TSLA	1,670.00	315,335.09	
TEVA PHARMACEUTICAL	881624209	TEVA	90,000.00	2,178,647.78	
TEXAS INSTRS INC	882508104	TXN	12,282.00	477,830.19	
TEXTRON INC.	883203101	TXT	3,344.00	142,843.89	
THE BANK OF NEW YORK MELLON	064058100	BK	12,883.00	371,967.00	
THERMO FISHER SCIENTIFIC	883556102	TMO	4,987.00	441,412.06	
TIFFANY & CO	886547108	TIF	1,567.00	118,297.12	
TJX COS. INC.	872540109	TJX	15,940.00	407,422.30	
T-MOBILE US INC.	872590104	TMUS	3,659.00	135,085.00	
TOLL BROTHERS INC	889478103	TOL	1,909.00	61,431.62	
TORCHMARK CORP	891027104	TMK	1,346.00	72,501.59	
TOTAL SYS SVCS INC	891906109	TSS	2,019.00	97,359.79	
TRACTOR SUPPLY COMPANY	892356106	TSCO	1,617.00	125,552.40	
TRANSDIGM GROUP INC	893641100	TDG	656.00	131,069.57	
TRANSUNION	89400J107	TRU	1,891.00	104,156.28	
TRAVELERS COS INC	89417E109	TRV	3,375.00	311,330.70	
TRIMBLE NAVIGATION LTD	896239100	TRMB	3,020.00	65,876.12	
TRIPADVISOR INC	896945201	TRIP	1,406.00	95,432.52	
TWENTY-FIRST CENTURY FOX - B	90130A200	FOX	5,560.00	156,596.54	
TWENTY-FIRST CENTURY FOX INC	90130A101	FOXA	13,268.00	383,385.15	
TWITTER INC	90184L102	TWTR	7,921.00	242,088.76	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
TYSON FOODS INC. CL-A	902494103	TSN	3,660.00	122,178.11	
UGI CORP	902681105	UGI	1,967.00	86,235.05	
ULTA SALON COSMETICS &	90384S303	ULTA	748.00	102,537.67	
UNDER ARMOUR INC - CLASS C	904311206	UA	2,181.00	77,621.79	
UNDER ARMOUR INC. CL A	904311107	UAA	2,558.00	82,027.78	
UNION PACIFIC CORP.	907818108	UNP	9,972.00	635,908.47	
UNITED CONTINENTAL HOLDINGS	910047109	UAL	943.00	70,894.74	
UNITED PARCEL SERVICES INC	911312106	UPS	8,564.00	846,437.27	
UNITED RENTALS INCORPORATED	911363109	URI	1,052.00	90,674.60	
UNITED TECHNOLOGIES	913017109	UTX	772.00	63,805.69	
UNITED THERAPEUTICS CORP	91307C102	UTHR	492.00	64,796.40	
UNITEDHEALTH GROUP INC	91324P102	UNH	12,046.00	904,209.64	
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	1,043.00	130,726.03	
UNUM GROUP	91529Y106	UNM	2,943.00	100,005.28	
US BANCORP	902973304	USB	20,731.00	764,012.27	
V F CORP	918204108	VFC	4,089.00	206,912.86	
VAIL RESORTS INC	91879Q109	MTN	506.00	106,674.92	
VALERO ENERGY CORP.	91913Y100	VLO	5,564.00	210,061.78	
VARIAN MEDICAL SYSTEMS	92220P105	VAR	1,102.00	76,279.11	
VEEVA SYSTEMS INC. - CL A	922475108	VEEV	1,349.00	88,602.32	
VEONEER INC	92336X109	VNE	1,108.00	26,862.50	
VERISIGN INC	92343E102	VRSN	1,098.00	78,687.34	
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	2,000.00	153,211.22	
VERIZON COMMUNICATIONS	92343V104	VZ	50,792.00	2,269,239.72	
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	3,146.00	336,295.11	
VIACOM INC. CL B	92553P201	VIAB	4,393.00	211,625.60	
VISA INC-CLASS A	92826C839	V	22,792.00	925,556.43	
VISTRA ENERGY CORP	92840M102	VST	3,137.00	54,991.61	
VMWARE INC-CLASS A	928563402	VMW	859.00	69,226.81	
VOYA FINANCIAL INC	929089100	VOYA	2,087.00	85,587.87	
VULCAN MATERIALS CO	929160109	VMC	1,683.00	166,316.74	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: COM					
			GLOBAL QUANTITATIVE COMMON STOCK		
WABCO HOLDINGS INC	92927K102	WBC	623.00	69,196.61	
WABTEC	929740108	WAB	1,032.00	94,894.71	
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	11,384.00	934,833.01	
WALMART INC	931142103	WMT	18,632.00	1,187,030.87	
WASTE CONNECTIONS INC	94106B101	WCN	3,368.00	178,632.64	
WASTE MANAGEMENT INC.	94106L109	WM	5,382.00	291,157.86	
WATERS CORPORATION	941848103	WAT	1,011.00	122,215.58	
WEC ENERGY GROUP INC.	92939U106	WEC	3,787.00	201,903.26	
WELLS FARGO COMPANY	949746101	WFC	58,721.00	2,161,980.65	
WESTERN DIGITAL CORP	958102105	WDC	3,607.00	174,330.44	
WESTERN UNION CO.	959802109	WU	5,627.00	109,345.88	
WESTROCK COMPANY	96145D105	WRK	3,098.00	135,432.58	
WEYERHAEUSER CO.	962166104	WY	9,501.00	316,739.46	
WHIRLPOOL CORP	963320106	WHR	927.00	135,442.38	
WILLIAMS COS. INC.	969457100	WMB	10,473.00	408,270.52	
WILLIS TOWERS WATSON PLC	G96629103	WLTW	1,545.00	192,454.30	
WORKDAY INC-CL A	98138H101	WDAY	1,711.00	144,719.88	
WORLDPAY INC.	981558109	WP	3,703.00	231,270.28	
WYNDHAM DESTINATIONS INC	98310W108	WYND	1,327.00	45,287.60	
WYNDHAM HOTELS & RESORTS	98311A105	WH	1,327.00	55,059.51	
WYNN RESORTS LTD	983134107	WYNN	1,033.00	123,726.55	
XCEL ENERGY INC	98389B100	XEL	6,144.00	217,431.18	
XEROX CORP	984121608	XRX	2,835.00	81,044.72	
XILINX INC	983919101	XLNX	3,155.00	140,784.74	
XYLEM INC.	98419M100	XYL	2,191.00	77,614.75	
YUM BRANDS INC	988498101	YUM	4,005.00	213,727.16	
ZAYO GROUP HOLDINGS INC	98919V105	ZAYO	2,159.00	73,364.80	
ZILLOW GROUP INC - C	98954M200	Z	1,244.00	45,928.48	
ZIMMER BIOMET HOLDINGS INC	98956P102	ZBH	2,530.00	235,488.88	
ZIONS BANCORPORATION	989701107	ZION	2,558.00	102,422.32	
ZOETIS INC	98978V103	ZTS	6,162.00	243,181.91	

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
			GLOBAL QUANTITATIVE		
COMMON STOCK TOTAL			3,971,649.36	193,700,834.34	
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
ADVANCED INFO SERVICE F	6412591	ADVANC/F_TB	35,201.00	210,817.84	
AGC INC	6055208	5201_JP	1,800.00	57,969.95	
AGRI BANK OF CHINA H	B60LZR6	1288_HK	2,104,219.00	966,268.29	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	554,850.00	1,587,952.26	
ALFRESA HOLDINGS	6687214	2784_JP	4,900.00	123,405.84	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	7,001.00	84,068.84	
ANHUI CONCH CEMENT CO LTD-H	6080396	914_HK	113,709.00	525,496.44	
AOZORA BANK LTD	B1G1854	8304_JP	103,100.00	4,276,813.87	
ASELSAN ELEKTRONIK SANAYI	B03MP41	ASELS_TI	57,434.00	455,939.51	
ASTELLAS PHARMA INC	6985383	4503_JP	115,300.00	1,798,309.07	
BANCO SANTANDER	B4V5RY4	SANB11_BZ	218,700.00	2,165,341.72	
BANK OF CHINA LTD - H	B154564	3988_HK	4,276,763.00	1,981,403.41	
BANK OF COMMUNICATIONS CO-H	B0B8Z29	3328_HK	4,789,927.00	3,899,078.10	
BANK OF KYOTO LTD/THE	6075756	8369_JP	4,400.00	155,599.72	
BM&FBOVESPA SA	BG36ZK1	B3SA3_BZ	14,184.00	70,138.17	
BRAIT SE	6896292	BAT_SJ	883.00	3,265.95	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	137,400.00	1,924,482.75	
BROOKFIELD PROPERTY	B9MSZT8	BPY	2,837.00	64,571.35	
CATHAY LIFE INSURANCE CO	6425663	2882_TT	14,000.00	21,783.05	
CCR SA	2840970	CCRO3_BZ	604,900.00	1,605,596.83	
CENTRAL JAPAN RWY	6183552	9022_JP	17,400.00	3,447,093.97	
CHINA CINDA ASSET MANAGEME-H	BG6Y6SV2	1359_HK	4,469,000.00	1,169,080.31	
CHINA CITIC BANK - H	B1W0JF2	998_HK	823,818.00	521,574.46	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	622,000.00	460,523.46	
CHINA CONSTRUCTION BANK-H	B0LMTQ3	939_HK	4,530,813.00	3,991,644.44	
CHINA EVERBRIGHT BANK CO L H	B5NRRJ0	6818_HK	1,410,000.00	605,414.21	
CHINA HUARONG ASSET	BYNK383	2799_HK	2,830,000.00	660,154.10	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	330,436.00	3,290,413.95	
CHINA SHENHUA ENERGY CO - H	B09N7M0	1088_HK	313,679.00	771,573.67	
CHINA TELECOM CORP	6559335	728_HK	1,280,481.00	631,936.24	
Group: GLOBAL EQUITIES		Portfolio: GLOBAL QUANTITATIVE			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
CHINA VANKE CO LTD-H	BN320P8	2202_HK	240,900.00	759,847.86	
CHUBU ELECTRIC POWER CO INC	6195609	9502_JP	167,401.00	2,618,858.23	
CHUGOKU ELECTRIC POWER CO	6195900	9504_JP	125,700.00	1,644,800.36	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	139,600.00	1,184,710.63	
CIA VALE DO RIO DOCE	2196286	VALE3_BZ	32,000.00	481,891.45	
CIELO SA	B614LY3	CIEL3_BZ	519,320.00	2,053,294.83	
COSAN SA INDUSTRIA COMERCIO	B0P72G5	CSAN3_BZ	18,200.00	218,817.96	
COSCO SHIPPING PORTS LTD	6354251	1199_HK	518,768.00	508,928.82	
COUNTRY GARDEN HOLDINGS CO	B1VKYN6	2007_HK	358,000.00	523,671.82	
COVESTRO AG	BYTBWY9	1COV_GY	26,926.00	3,020,178.97	
COVIVIO	7745638	COV_FP	14,911.00	1,558,292.40	
CRODA INTERNATIONAL PLC	BYZWX76	CRDA_LN	3,793.00	191,895.92	
CYFROWY POLSAT SA	B2QRCM4	CPS_PW	20,837.00	146,520.14	
DAICEL CHEM INDS Y	6250542	4202_JP	17,000.00	213,387.46	
DAINIPPON SUMITOMO PHARMA	6250865	4506_JP	43,000.00	896,110.89	
DCC PLC	0242493	DCC_LN	648.00	58,702.86	
DGB FINANCIAL GROUP INC	B68N347	139130_KS	46,774.00	443,832.51	
DONGFENG MOTOR	B0PH5N3	489_HK	3,094,000.00	3,909,450.41	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	34,300.00	136,882.18	
ELECTRIC POWER DEVELOPMENT	B02Q328	9513_JP	7,000.00	188,206.10	
E-MART CO., LTD	B682TF7	139480_KS	6,677.00	1,592,068.84	
EMBRAER SA	B16FPG6	EMBR3_BZ	424,000.00	2,065,259.36	
ENGIE BRASIL SA	BD1WX84	EGIE3_BZ	45,750.00	390,553.63	
EQUATORIAL ENERGIA SA	B128R96	EQTL3_BZ	37,200.00	700,985.42	
EQUINOR	7133608	EQNR_NO	54,846.00	1,378,382.74	
EREGLI DEMIR CELIK	B03MS97	EREGL_TI	1,673,460.00	4,180,743.36	
ERSTE GROUP BANK	5289837	EBS_AV	86,074.00	2,590,286.25	
FIBRIA CELULOSE SA	B04M7D3	FIBR3_BZ	5,900.00	53,935.26	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	119,339.00	1,919,693.96	
FORMOSA CHEM & FIBRE	6348715	1326_TT	55,000.00	171,283.51	
FORTRESS REIT LTD	BD9FS46	FFA_SJ	238,599.00	253,424.15	

Group: GLOBAL EQUITIES
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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
FORTRESS REIT LTD	BD9FS68	FFB_SJ	1,489,277.00	1,778,680.91	
FUBON FINL HOLDING CO.	6411673	2881_TT	91,000.00	146,508.26	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	64,500.00	2,695,325.63	
GAZPROM OAO	B59L4L7	GAZP_RM	1,656,030.00	3,737,072.09	
GCL POLY ENERGY	B28XTR4	3800_HK	22,275,959.00	1,477,284.78	
GS RETAIL CO LTD	B7F9Q79	007070_KS	4,400.00	191,871.42	
GUANGDONG INVESTMENT LTD	6913168	270_HK	2,020,273.00	3,085,804.76	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	796,000.00	699,391.11	
GUANGZHOU R&F PROPERTIES - H	B19H8Y8	2777_HK	343,600.00	619,689.47	
HANERGY THIN FILM POWER	BRJ8XY8	566_HK	582,000.00	98,665.45	
HANNOVER RUECKVERSICHERU	4511809	HNR1_GR	29,246.00	3,923,983.66	
HDC CO LTD	6402428	012630_KS	2,016.00	58,282.07	
HIKMA PHARMACEUTICALS	B0LCW08	HIK_LN	1,011.00	15,769.41	
HONGKONG LAND HOLDINGS LTD	6434915	HKL_SP	351,400.00	2,430,716.36	
HYNIX SEMICONDUCTOR INC	6450267	000660_KS	60,601.00	3,023,853.92	
HYUNDAI DEPT STORE CO	6568610	069960_KS	5,980.00	571,067.41	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	402.00	37,377.60	
HYUNDAI MOTOR LTD	6148272	005387_KS	905.00	86,816.56	
HYUNDAI PRECISION	6449544	012330_KS	1,638.00	359,142.68	
HYUNDAI STEEL CO	6461850	004020_KS	25,557.00	1,421,011.52	
IHS MARKIT LTD	G47567105	INFO	4,859.00	166,313.26	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	3,793,463.00	2,702,497.32	
INDUSTRIAL BANK OF KOREA	6462972	024110_KS	287,535.00	4,438,273.96	
INNOLUX CORP	B0CC0M5	3481_TT	109,000.00	39,254.13	
INTESA SANPAOLOA SPA	4076836	ISP_IM	1,594,070.00	5,313,108.77	
INTL CONSOLIDATED AIRLINES	B5282K0	IAG_SM	373,005.00	3,132,148.26	
INVESTEC PLC	B17BBQ5	INV_P_LN	13,867.00	101,680.07	
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	74,000.00	4,592,231.00	
ISHARES MSCI EMERGING MKT	464287234	EEM	89,000.00	3,554,642.30	
ITOCHU CORP Y50	6467803	8001_JP	150,300.00	2,840,594.20	
J S GROUP CORPORATION	6900212	5938_JP	4,300.00	113,792.91	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
JAPAN AIRLINES CO LTD	B8BRV46	9201_JP	1.00	30.27	
JAPAN POST BANK CO LTD	BYT8165	7182_JP	60,700.00	773,703.12	
JAPAN TOBACCO INC	6474535	2914_JP	2.00	76.07	
JIANGSU EXPRESSWAY	6005504	177_HK	1,022,000.00	1,464,639.59	
KAJIMA CORP Y50	6481320	1812_JP	52,000.00	762,740.82	
KANEKA CORP Y50	6483360	4118_JP	5,100.00	257,913.53	
KB FINANCIAL GROUP INC	B3DF0Y6	105560_KS	74,001.00	3,169,267.16	
KERRY PROPERTIES	6486314	683_HK	793,500.00	3,741,346.80	
KLABIN SA UNIT	BJ0K6Z9	KLBN11_BZ	52,000.00	270,073.07	
KOBE STEEL	6496023	5406_JP	2.00	26.05	
KONINKLIJKE AHOLD DELHAIZE NV	BD0Q398	AD_NA	143,870.00	3,727,052.17	
KOREA ELEC POWER K	6495730	015760_KS	13,285.00	624,950.73	
KOREA TELECOM CORPORATION	6505316	030200_KS	3,238.00	90,163.89	
KROTON EDUCATIONAL SA	2836946	KROT3_BZ	52,300.00	207,010.95	
KUMBA RESOURCES LTD	6418801	EXX_SJ	118,345.00	1,171,408.58	
LEGAL + GENERAL OR	0560399	LGEN_LN	24,588.00	82,947.55	
LG CORP	6537030	003550_KS	14,115.00	1,025,452.34	
LG HOUSEHOLD & HEALTH-PREF	6346935	051905_KS	375.00	157,259.84	
LG.PHILIPS LCD CO LTD	B01VZN9	034220_KS	212,034.00	4,240,011.33	
LIBERTY SIRIUS GROUP - C	531229607	LSXMK	2,253.00	65,693.43	
LIBERTY SIRIUSXM GROUP	531229409	LSXMA	1,272.00	45,550.32	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	121,000.00	191,671.04	
LONGFOR PROPERTIES CO	B56KLY9	960_HK	433,000.00	1,117,054.32	
LOTTE CHEMICAL CORPORATION	6440020	011170_KS	11,493.00	5,038,126.05	
LUKOIL OAO	B59SNS8	LKOH_RM	56,800.00	2,853,433.14	
LUNDIN PETROLEUM	7187627	LUPE_SS	127,837.00	4,029,544.97	
M DIAN BRANCO SA	B1FRH89	MDIA3_BZ	2,800.00	38,894.44	
MAKITA ELECTRIC Y5	6555805	6586_JP	4,300.00	159,527.33	
MARUBENI CORP JPY5	6569464	8002_JP	495,900.00	3,852,880.02	
MEDIPAL HOLDINGS CORP	6782090	7459_JP	132,300.00	2,871,835.93	
MITSUBISHI CORP Y5	6596785	8058_JP	141,500.00	4,075,986.86	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
MITSUBISHI MATERLS	6597089	5711_JP	1.00	35.52	
MITSUBISHI MOTORS CORP	6598446	7211_JP	20,100.00	145,961.53	
mitsui + co JPY50	6597302	8031_JP	233,200.00	3,606,593.73	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	147,810.00	256,231.10	
MOL MAGYAR OLAJ-EX GAZIPARI	BD5ZXH8	MOL_HB	47,162.00	430,250.16	
MURATA MFG CO JPY5	6610403	6981_JP	200.00	28,482.75	
NAN YA PLASTICS CORP	6621580	1303_TT	68,000.00	149,326.13	
NANYA TECHNOLOGY	6283601	2408_TT	17,000.00	24,284.83	
NEPI ROCKCASTLE PLC	BDD7WV3	NRP_SJ	106,492.00	1,161,830.50	
NIPPON TEL+TEL CP	6641373	9432_JP	64,717.00	2,764,313.30	
NISSAN MOTOR CO Y5	6642860	7201_JP	56,970.00	537,250.82	
NKSJ HOLDINGS, INC	B62G7K6	8630_JP	7,300.00	276,574.54	
NOK CORP	6642428	7240_JP	5,643.00	138,858.40	
NOVOLIPETSK STEEL PJSC	B59FPC7	NLMK_RX	217,280.00	505,684.85	
NTT DOCOMO INC	6129277	9437_JP	150,875.00	3,836,607.82	
NVENT ELECTRIC PLC	BDVJJQ5	NVT	2,145.00	39,010.88	
OBI PHARMA INC	B8N9QP6	4174_TT	1,000.00	8,530.11	
OMRON CORP Y50	6659428	6645_JP	600.00	30,228.14	
OMV AG AUSH100	4651459	OMV_AV	72,925.00	2,147,193.98	
ORIX CORP Y50	6661144	8591_JP	13,800.00	219,461.32	
OSAKA GAS CO Y50	6661768	9532_JP	193,200.00	4,211,608.67	
OTP BANK	7320154	OTP_HB	33,517.00	804,977.66	
OTSUKA HOLDINGS CO LTD	B5LTM93	4578_JP	2.00	85.13	
PEARSON ORD 25P	0677608	PSO_N_LN	12,364.00	98,105.66	
PHOSAGRO OAO-GDR REG S	B62QPJ1	PHOR_LI	47,785.00	762,216.07	
PLAINS GP HOLDING LP - CL A	BDGHN95	PAGP	1,842.00	41,864.05	
POLISH OIL & GAS	B0L9113	PGN_PW	75,070.00	127,777.06	
POLSKI KONCERN NAFTOWY	5810066	PKN_PW	48,832.00	1,485,124.66	
PORSCHE AG-PFD	7101069	PAH3_GR	3.00	187.75	
PORTO SEGURO SA	B0498T7	PSSA3_BZ	5,800.00	40,926.54	
POSTE ITALIANE SPA	BYYN701	PST_IM	498,323.00	4,225,273.25	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
PTT PCL-FOREIGN	BD0BDJ3	PTT/F_TB	454,910.00	527,323.66	
QUALICORP SA	B4LHBQ0	QUAL3_BZ	19,900.00	150,696.04	
REDEFINE PROPERTIES LTD	BMP3858	RDF_SJ	4,251,040.00	4,167,820.88	
REPSOL SA	5669354	REP_SM	87,701.00	1,504,739.44	
RESILIENT REIT LTD	BZ1MVY0	RES_SJ	931,902.00	4,735,857.81	
RIO TINTO PLC	0718875	RIO_LN	38,875.00	2,249,665.60	
ROHM CO JPY50	6747204	6963_JP	502.00	41,573.97	
RUMO SA	BYXZ2W5	RAIL3_BZ	23,800.00	63,925.43	
SAMSUNG ELECTRONIC	6771720	005930_KS	168,029.00	4,977,053.94	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	124,505.00	3,141,974.02	
SAMSUNG FIRE + MAR	6155250	000810_KS	2,436.00	641,057.66	
SBERBANK	4767981	SBER_RM	1,061,304.00	3,644,159.40	
SCHAEFFLER AG	BZ1DNL4	SHA_GY	179,486.00	2,384,118.78	
SEVERSTAL-BRD	B5B9C59	CHMF_RU	215,840.00	3,537,702.15	
SHANGHAI INDUSTRIAL HLDG LTD	6810010	363_HK	22,833.00	71,662.33	
SHANGHAI LUJIAZUI FIN&TRAD-B	6798666	900932_CH	146,084.00	212,376.41	
SHANGHAI PETROCHEM	6797458	338_HK	1,152,614.00	709,537.79	
SIAM COMMERCIAL BK F	6889935	SCB/F_TB	40,839.00	194,243.49	
SIHUAN PHARMA HLDGS	B4X3RF7	460_HK	2,419,000.00	540,234.72	
SINO-OCEAN LAND HOLDINGS	B24CVP7	3377_HK	1,012,500.00	518,625.42	
SK INNOVATION CO., LTD	B232R05	096770_KS	9,274.00	1,501,717.63	
SK TELECOM CO LTD	6224871	017670_KS	92.00	18,219.05	
SOHO CHINA LTD	B27WLD2	410_HK	3,619,000.00	2,001,987.48	
S-OIL CORPORATION	6406055	010950_KS	6,275.00	669,938.56	
SONY CORP JPY50	6821506	6758_JP	3,100.00	96,164.92	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	186,393.00	2,465,617.31	
SUL AMERICAS SA UNITS	B27WYK0	SULA11_BZ	44,073.00	244,944.16	
SUMITOMO CORP Y50	6858946	8053_JP	76,900.00	1,348,407.22	
SUMITOMO HEAVY IND	6858731	6302_JP	6,931.00	243,182.84	
SUMITOMO RUBBER INDUSTRIES	6858991	5110_JP	12,500.00	205,312.74	
SUZANO PAPEL E CELULOSE SA	B02GKC7	SUZB3_BZ	17,300.00	83,884.07	

Group: GLOBAL EQUITIES
Portfolio: GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: ICOM					
GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS					
SUZUKEN COMPANY	6865560	9987_JP	8,000.00	370,464.37	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	610,190.00	1,867,025.78	
TAIWAN BUSINESS BANK	6098816	2834_TT	560,424.00	134,124.70	
TATNEFT-CLS	B59BXN2	TATN_RM	325,713.00	2,728,998.05	
TAURON POLSKA ENERGIA	B5P7L41	TPE_PW	79,546.00	70,546.72	
TAV HAVALIMANLARI HOLDING AS	B1RMFT9	TAVHL_TI	330,416.00	2,038,713.00	
TAYLOR WIMPEY PLC	0878230	TW/_LN	871,232.00	2,292,194.36	
TEIJIN LIMITED	6880507	3401_JP	28,001.00	600,815.60	
TELEFONICA BRASIL SA	B3ZCNF7	VIVT4_BZ	190,100.00	1,930,009.83	
TELKOM SA SOC LTD	6588577	TKG_SJ	196,031.00	821,235.99	
THK CO LTD	6869131	6481_JP	4,900.00	162,937.64	
TOHOKU ELECTRIC PO	6895266	9506_JP	7,000.00	89,456.00	
TOKYO ELECTRIC POWER CO	6895404	9501_JP	1.00	5.96	
TOKYO GAS CO Y50	6895448	9531_JP	92,800.00	2,540,141.88	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	65.00	2,484.00	
TOYOTA MOTOR CORP	6900643	7203_JP	47,600.00	2,947,235.30	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	143,120.00	4,155,843.69	
TURKCELL ILETISIM HIZMET AS	B03MYN3	TCELL_TI	735,960.00	2,893,302.35	
TURKIYE HALK BANKASI	B1WTMP0	HALKB_TI	489,397.00	1,667,824.18	
VODAFONE GROUP	BH4HKS3	VOD_LN	2,500,000.00	5,062,348.60	
VOEST-ALPINE	4943402	VOE_AV	2,410.00	105,139.55	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	565.00	36,811.83	
WHARF(HLDGS) HKD1	6435576	4_HK	549,000.00	1,861,600.59	
WPG HOLDINGS CO	B0P6L87	3702_TT	127,880.00	166,836.49	
YAMAGUCHI FINANCIAL GROUP	B1DGKS9	8418_JP	251,000.00	3,057,197.33	
YAMAHA MOTOR CO LTD	6985264	7272_JP	3,001.00	85,002.95	
YANZHOU COAL MINIG	6109893	1171_HK	620,000.00	708,951.95	
YOKOHAMA RUBBER CO LTD	6986461	5101_JP	9,300.00	186,260.66	
YUE YUEN INDUSTRIAL	6586537	551_HK	1,136,000.00	3,211,357.21	
INTERNATIONAL COMMON STOCKS TOTAL			106,837,711.00	285,935,181.40	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: INTF					
			GLOBAL QUANTITATIVE INTERNATIONAL FUNDS		
GLOBAL QUANTITATIVE -	IL-GQUAN		167,153.38	16,715,338.45	
INTERNATIONAL FUNDS TOTAL			167,153.38	16,715,338.45	
Instrument: REIT					
			REAL ESTATE INVESTMENT TRUST		
ALEXANDRIA REAL ESTATE	015271109	ARE	1,103.00	109,369.78	
AVALONBAY COMMUNITIES	053484101	AVB	1,753.00	289,355.20	
BOSTON PROPERTIES INC	101121101	BXP	1,962.00	232,441.02	
BRIXMOR PROPERTY GROUP INC	11120U105	BRX	3,614.00	104,480.74	
CAMDEN PROPERTY TRUST	133131102	CPT	1,151.00	88,976.98	
COLONY CAPITAL INC	19626G108	CLNY	6,664.00	87,015.18	
DIGITAL REALTY TRUST INC	253868103	DLR	2,505.00	213,288.33	
DUKE RE CORPORATION	264411505	DRE	4,482.00	95,582.32	
EQUINIX INC	29444U700	EQIX	953.00	270,224.55	
EQUITY RESIDENTIAL PROP	29476L107	EQR	4,694.00	331,281.89	
ESSEX PROPERTY TRUST INC.	297178105	ESS	828.00	186,245.45	
EXTRA SPACE STORAGE INC	30225T102	EXR	1,525.00	131,556.22	
FEDERAL REALTY INV.	313747206	FRT	917.00	135,208.24	
HCP INC	40414L109	HCP	5,843.00	195,786.85	
HOST HOTELS & RESORTS INC	44107P104	HST	9,349.00	159,646.73	
INVITATION HOMES INC	46187W107	INVH	3,775.00	87,240.25	
KIMCO REALTY CORP	49446R109	KIM	4,988.00	129,608.27	
LIBERTY PROPERTY TRUST	531172104	LPT	2,008.00	84,858.08	
MACERICH CO	554382101	MAC	1,481.00	115,559.28	
MID-AMERICAN APARTMENT	59522J103	MAA	1,433.00	138,580.53	
NATIONAL RETAIL PROPERTIES	637417106	NNN	1,974.00	85,533.42	
PROLOGIS INC.	74340W103	PLD	6,727.00	279,562.44	
PUBLIC STORAGE INC	74460D109	PSA	1,981.00	414,039.86	
REALTY INCOME CORP	756109104	O	3,550.00	188,317.77	
REGENCY CENTERS CORP	758849103	REG	1,873.00	128,944.80	
SIMON PROP GROUP INC.	828806109	SPG	3,899.00	713,731.74	
SL GREEN RE CORP	78440X101	SLG	1,271.00	136,580.77	

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Global Equities					
Portfolio: GQUAN					
Instrument: REIT					
			GLOBAL QUANTITATIVE REAL ESTATE INVESTMENT TRUST		
UDR INC	902653104	UDR	3,379.00	122,105.57	
VENTAS INC.	92276F100	VTR	4,559.00	265,105.46	
VEREIT INC	92339V100	VER	11,080.00	89,564.85	
VORNADO REALTY TRUST	929042109	VNO	2,151.00	157,332.50	
WELLTOWER INC	95040Q104	WELL	4,654.00	312,062.10	
REAL ESTATE INVESTMENT TRUST TOTAL			108,126.00	6,079,187.17	
GLOBAL QUANTITATIVE TOTAL			111,084,639.74	502,430,541.36	546,905,817.11
TOTAL			111,084,639.74	502,430,541.36	546,905,817.11

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-DOM					
Instrument: DOMESTIC Real Estate Specialty Funds					
Real Estate Specialty Funds TOTAL				0.00	
Instrument: Domestic					
DDR RETAIL/MANATEE	RDDRMA			60,730,229.00	26,019,885.00
REGENCY RETAIL PARTNERS LP	RRPART			1.00	
Domestic TOTAL				60,730,230.00	26,019,885.00
DOMESTIC TOTAL				60,730,230.00	26,019,885.00

DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-EAST				
Instrument:				
EAST REGION				
Apartment				
CENTRAL PLACE APARTMENTS	RCNTPL		73,680,504.00	101,000,000.00
RELATED - E. 39TH ST - SONOMA	REAST2		0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH		1.00	56,300,000.00
RELATED - STRATHMORE - E. 84TH	REAST1		1.00	61,400,000.00
RELATED - TRIBECA PARK	RBATTR		1.00	38,600,000.00
RELATED - UNION SQUARE APTS	RUNION		1.00	56,800,000.00
RELATED - WESTPORT - 56 & 10TH	RFIFTY		1.00	63,200,000.00
Apartment TOTAL			73,680,509.01	377,300,000.00
Instrument:				
Industrial				
602 WASHINGTON AVE.	RPL784		20,092,800.00	33,700,000.00
AIRPARK 5	RPL781		10,374,000.00	14,600,000.00
ARUNDEL CROSSINGS	RARUNC		78,648,747.00	114,000,000.00
DORSEY WOODS	RDWOOD		8,295,271.00	13,700,000.00
RIVERPORT 2	RPL782		6,213,760.00	11,000,000.00
RIVERPORT 3	RPL783		13,973,400.00	20,700,000.00
WIP02 - FLEET	RFLEET		14,618,276.00	53,800,000.00
WIP02 - RENAISSANCE	RWIP02		34,189,851.00	105,000,000.00
Industrial TOTAL			186,406,105.00	366,500,000.00
Instrument:				
Office				
10 HUDSON YARDS	RCOACH		183,986,842.00	211,000,000.00
590 MADISON AVENUE	RMADAV		100,000.00	729,932,743.00
BALLSTON STATION	RBALST		482,290.00	57,500,000.00
Office TOTAL			184,569,132.00	998,432,743.00
Instrument:				
Retail				
15 UNION SQUARE WEST	RUNSQW		58,051,924.00	64,000,000.00
RELATED - UNION SQUARE RETAIL	RUNSQ2		51,284,549.00	182,000,000.00
Retail TOTAL			109,336,473.00	246,000,000.00
EAST REGION TOTAL			553,992,219.01	1,988,232,743.00

DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-INTL		INTERNATIONAL		
Instrument:		International		
BENSON ELLIOT RE PARTNERS II	RBENS2		32,972,081.00	8,030,342.00
BENSON ELLIOT RE PARTNERS III	RBENS3		7,527,538.00	22,855,934.00
BLACK CREEK MEXICO	RBLKCM		19,383,538.00	12,666,400.00
BLACKSTONE EUROPEAN FUND	RBKSTN		3,414,663.00	347,730.00
BLACKSTONE RE PARTNERS V	RBREPV		45,285,942.00	49,899,099.00
BLACKSTONE RE PRTRNS INTL II	RBKST2		1,000.00	2,961,059.00
BLACKSTONE RE PRTRNS INTL III	RBKST3		52,150.00	17,781,626.00
CARLYLE ASIA II	ASIA RCARP2		0.00	87,922.00
CARLYLE ASIA RE PARTNERS LP	RCAREP		0.21	
CBRE ASIA VALUE PARTNERS IV	RASVP4		14,303,344.00	17,366,986.00
CBRE EUROPE VALUE PARTNERS	REUVP2		9,838,184.00	10,780,691.00
CBRE PROJECT FUSO PTE LTD	RPFUSO		2,467,506.00	18,178,039.00
FORTRESS JAPAN OPP FUND III	RFJOP3		49,050,265.00	72,513,709.00
FORTRESS JAPAN OPP FUND IV	RFJOP4		2,342,125.00	2,342,125.00
FORTRESS JAPAN OPPORTUNITY	RFJOP2		1,000.00	28,316,494.00
FORTRESS REAL ESTATE OPP	RFROF2		12,803,739.00	36,562,013.00
FORWARD EUR 3/20/19	FWDEUR03_20_19BOA		0.00	-293,574.36
FORWARD EUR 3/20/19	FWDEUR03_20_19MOS		0.00	-224,490.24
FORWARD EUR 3/20/19	FWDEUR03_20_19UBS		0.00	-284,468.00
FORWARD GBP 3/20/19	FWDGBP03_20_19MOS		0.00	70,025.76
FORWARD GBP 3/20/19	FWDGBP03_20_19UBS		0.00	40,278.40
FORWARD JPY 3/20/19	FWDJPY03_20_19MOS		0.00	-567,925.00
FUDO CAPITAL FUND II	RFUDO2		1,000.00	649,860.00
FUDO CAPITAL LP	RFUDO1		1.08	
INVESCO MORTG RCVRY FND 2	RIMRF2		14,355,560.00	24,048,687.00
JP MORGAN EUROPE III	RJPME3		32,765,177.00	46,030,789.00
LASALLE ASIA OPP FUND III	RLSAR3		1,000.00	905,249.00
LASALLE JAPAN LOGISTICS FUND	RLJLF2		1.00	285,002.00
PATRIA BRAZIL RE FUND II	RPBRAZ		13,475,670.00	10,631,603.00
PATRIA BRAZIL RETAIL FUND	RPBRET		49,971,064.00	39,801,396.00
PRECAP IV FUND	RPCAP4		9,775,592.00	18,406,543.00
PRECAP VI FUND	RPCAP6		19,908,186.00	21,801,793.00

Group: REAL ESTATE
Portfolio: INTERNATIONAL

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DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-INTL				
Instrument: INTERNATIONAL				
SCREP V FUND	ASIARSCJF5		1,000.00	20,061,228.00
SCREP VI FUND	ASIARSCJF6		16,138,931.00	18,510,233.00
SOROS RE INVST-INT'L	RSOROS		14,441,863.00	16,776.00
STRATEGIC PRTNRS RE SPEC OPP RPSO1			13,603,366.00	20,478,555.00
WESTBROOK FUND V	RWBPTR		5,805,039.00	10,983,936.00
WESTBROOK FUND VIII	RWSTB8		49,707.00	20,206,091.00
International TOTAL			389,736,232.29	552,247,756.56
INTERNATIONAL TOTAL			389,736,232.29	552,247,756.56

DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-MIDWEST Instrument:				
MIDWEST REGION				
Apartment				
PARK GLEN	RPKGNW		15,712,000.00	49,500,000.00
THE LAKES	RWSTLA		16,640,673.00	26,499,999.00
THE STREETER	RSTREE		211,582,100.00	248,900,001.00
Apartment TOTAL			243,934,773.00	324,900,000.00
Instrument: Industrial				
ALEXANDRA WAY	RPL774		13,851,468.00	22,100,000.00
CAROL POINT DISTRIBUTION	RCAROL		12,428,505.00	21,300,000.00
WOOD DALE INDUSTRIAL CENTER	RWDALE		16,000,000.00	20,100,000.00
Industrial TOTAL			42,279,973.00	63,500,000.00
Instrument: Office				
77 WEST WACKER	RDONBD		128,466,657.00	291,000,000.00
Office TOTAL			128,466,657.00	291,000,000.00
Instrument: Retail				
1100 NORTH STATE STREET	RNSTST		53,204,924.00	53,800,000.00
3345 N. LINCOLN AVE	RL3S30		11,317,482.00	16,700,000.00
46 EAST OAK STREET	RL3S40		20,763,234.00	26,900,000.00
GRAND AVENUE	ST. RGRNAV		31,375,633.00	46,799,999.00
HIGHLAND CROSSING	RHCRSG		10,309,556.00	16,300,000.00
L3 II - 133 SOUTH STATE	ROTTSS		9,937,000.00	14,420,000.00
L3 II - 1504 N. FREMONT	RNFREE		3,719,250.00	5,100,000.00
L3 II - 174 N. MICHIGAN AVE.	RL3MIC		7,562,221.00	7,460,000.00
L3 II - 39 SO. STATE ST.	RSSTST		4,846,929.00	6,510,000.00
L3 II - 940 WEST WEED ST	RWWEED		5,234,500.00	6,000,000.00
L3 II- 118-120 EAST OAK STREET	REOAKS		11,192,888.00	12,477,500.00
LINCOLN SQUARE	RL3LSQ		8,512,409.00	9,100,000.00
MARKET SQUARE	RL3MKT		45,325,448.00	43,700,000.00
SOUTHPORT I & II	RL3CAP		32,969,134.00	45,700,000.00
Retail TOTAL			256,270,608.00	310,967,499.00
MIDWEST REGION TOTAL			670,952,011.00	990,367,499.00

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DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-OPPFUND</div> <div>Instrument:</div> </div> <div> <div>OPPORTUNITY FUND</div> <div>Unassigned</div> </div>					
Unassigned TOTAL				0.00	
<div>Instrument:</div> <div>Opportunity Fund</div>					
BLACKSTONE RE PARTNERS VII	RBKST7			1,001.00	71,528,448.00
BLACKSTONE RE PARTNERS VIII	RBKST8			42,243,217.00	57,269,456.00
CAPMARK STRUCTURED RE PTRS	RCAPMK			0.26	
CARLYLE REALTY PARTNERS VII	RCARP7			27,170,471.00	44,548,399.00
LNR INVESTMENT FUND	RLNRIF			59,380,828.00	3,390,000.00
PCCP EQUITY VIII	RPCCP8			8,038,680.00	8,038,680.00
WESTBROOK FUND IV	RWSTB4			1.19	
WESTBROOK FUND IX	RWSTB9			7,241,580.00	32,418,492.00
WESTBROOK FUND VI	RWSTB6			24,899,650.00	11,409,216.00
WESTBROOK FUND VII	RWSTB7			8,913,999.00	26,068,261.00
WESTBROOK FUND X	RWST10			29,568,938.00	33,405,359.00
Opportunity Fund TOTAL				207,458,365.45	288,076,311.00
OPPORTUNITY FUND TOTAL				207,458,365.45	288,076,311.00

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DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-OTHER					
Instrument: OTHER Industrial					
Industrial TOTAL				0.00	
OTHER TOTAL				0.00	0.00

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT		REITS			
Instrument:		Residential			
AMERICAN CAMPUS COMMUNITIES	024835100	41.39	200,955.00	7,627,656.99	8,317,527.00
APARTMENT INVT & MGMT	03748R101	43.88	227,852.00	6,739,511.59	9,998,146.00
AVALONBAY COMMUNITIES	053484101	174.05	203,826.00	26,978,396.38	35,475,915.00
BLUEROCK RESIDENTIAL GROWTH	09627J102	9.02	35,044.00	398,645.53	316,097.00
BRT APARTMENTS CORP	055645303	11.44	13,234.00	158,013.96	151,397.00
CAMDEN PROPERTY TRUST	133131102	88.05	130,995.00	8,556,237.30	11,534,110.00
CLIPPER REALTY INC	18885T306	13.07	21,796.00	268,830.93	284,874.00
EQUITY LIFESTYLE PROPERTIES	29472R108	97.13	126,306.00	5,979,821.68	12,268,102.00
EQUITY RESIDENTIAL PROP	29476L107	66.01	529,865.00	25,987,758.63	34,976,389.00
ESSEX PROPERTY TRUST INC.	297178105	245.21	97,040.00	16,390,682.59	23,795,178.00
FRONT YARD RESIDENTIAL CORP	35904G107	8.73	72,328.00	879,730.35	631,423.00
INVITATION HOMES INC	46187W107	20.08	440,726.00	9,017,898.62	8,849,778.00
MID-AMERICAN APARTMENT	59522J103	95.70	167,359.00	11,603,407.17	16,016,256.00
NEXPOINT RESIDENTIAL	65341D102	35.05	26,997.00	521,242.50	946,245.00
PREFERRED APARTMENT	74039L103	14.06	58,583.00	859,021.28	823,677.00
SUN COMMUNITIES INC	866674104	101.71	124,061.00	8,347,022.94	12,618,244.00
UDR INC	902653104	39.62	391,616.00	10,490,157.90	15,515,826.00
UMH PROPERTIES INC	903002103	11.84	49,508.00	555,883.06	586,175.00
Residential TOTAL			2,918,091.00	141,359,919.40	193,105,359.00
Instrument:		Office / Industrial			
ALEXANDRIA REAL ESTATE	015271109	115.24	156,895.00	14,615,364.73	18,080,580.00
AMERICOLD REALTY TRUST	03064D108	25.54	126,579.00	2,738,548.72	3,232,828.00
BOSTON PROPERTIES INC	101121101	112.55	228,031.00	21,501,574.38	25,664,889.00
BRANDYWINE REALTY	105368203	12.87	259,060.00	3,537,074.98	3,334,102.00
CITY OFFICE REIT INC	178587101	10.25	56,949.00	709,921.21	583,727.00
COLUMBIA PROPERTY TRUST INC	198287203	19.35	174,516.00	4,128,838.87	3,376,885.00
CORPORATE OFFICE PROPERTY	22002T108	21.03	152,259.00	3,919,962.49	3,202,007.00
DOUGLAS EMMETT INC	25960P109	34.13	236,921.00	6,286,374.57	8,086,114.00
DUKE RE CORPORATION	264411505	25.90	526,438.00	9,097,727.33	13,634,744.00
EASTERLY GOVERNMENT	27616P103	15.68	88,782.00	1,683,933.48	1,392,102.00
EASTGROUP PROPERTY INC	277276101	91.73	51,596.00	3,182,643.44	4,732,901.00

Group: REAL ESTATE

Portfolio: REITS

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT		REITS			
Instrument:		Office / Industrial			
EMPIRE STATE REALTY TRUST-A	292104106	14.23	209,139.00	3,510,561.29	2,976,048.00
FIRST INDUSTRIAL RE	32054K103	28.86	182,694.00	3,758,710.86	5,272,549.00
FRANKLIN STREET PPTYS CO	35471R106	6.23	152,907.00	1,822,721.38	952,611.00
GLADSTONE COMMERCIAL CORP	376536108	17.92	42,050.00	775,409.36	753,536.00
HEALTHCARE TRUST OF AMERICA	42225P501	25.31	304,269.00	7,763,721.86	7,701,048.00
HIGHWOODS PROP INC.	431284108	38.69	149,954.00	5,811,041.60	5,801,720.00
HUDSON PACIFIC PROPERTIES	444097109	29.06	227,385.00	6,604,774.89	6,607,808.00
INDUSTRIAL LOGISTICS PROPERT	456237106	19.67	94,778.28	2,289,004.97	1,864,289.00
KILROY RE CORP	49427F108	62.88	145,733.00	7,850,894.56	9,163,691.00
LIBERTY PROPERTY TRUST	531172104	41.88	217,556.00	7,714,617.14	9,111,245.00
MACK-CALI RE CORP.	554489104	19.59	132,706.00	2,757,766.32	2,599,711.00
MONMOUTH REIT -CL A	609720107	12.40	127,972.00	1,481,504.93	1,586,853.00
OFFICE PROPERTIES INCOME	67623C109	6.87	279,662.40	4,198,297.78	1,921,281.00
PARAMOUNT GROUP INC	69924R108	12.56	301,691.00	5,368,723.94	3,789,239.00
PHYSICIANS REALTY TRUST	71943U104	16.03	267,921.00	4,513,428.44	4,294,774.00
PIEDMONT OFFICE REALTY TRUST	720190206	17.04	187,949.00	3,448,230.66	3,202,651.00
PROLOGIS INC.	74340W103	58.72	924,671.00	39,674,962.09	54,296,681.00
PS BUSINESS PARKS INC/CA	69360J107	131.00	29,202.00	2,393,945.91	3,825,462.00
REXFORD INDUSTRIAL REALTY INC	76169C100	29.47	135,340.00	2,845,448.21	3,988,470.00
SL GREEN RE CORP	78440X101	79.08	121,586.00	9,496,770.91	9,615,021.00
STAG INDUSTRIAL INC	85254J102	24.88	143,527.00	3,162,845.20	3,570,952.00
TERRENO REALTY CORP	88146M101	35.17	85,242.00	2,094,338.99	2,997,961.00
TIER REIT INC	88650V208	20.63	78,664.00	1,329,880.48	1,622,838.00
Office / Industrial TOTAL			6,600,624.68	202,069,565.97	232,837,318.00
Instrument:		Retail			
ACADIA RLTY TR	004239109	23.76	118,151.00	3,176,797.03	2,807,268.00
AGREE REALTY CORP	008492100	59.12	49,152.00	2,005,211.67	2,905,866.00
ALEXANDERS INC	014752109	304.74	3,122.00	1,088,841.38	951,398.00
BRIXMOR PROPERTY GROUP INC	11120U105	14.69	445,009.00	10,368,864.50	6,537,182.00
CBL & ASSOC PROP	124830100	1.92	248,352.00	3,940,003.02	476,836.00
CEDAR REALTY TRUST INC	150602209	3.14	129,722.00	687,677.27	407,327.00

Group: REAL ESTATE

Portfolio: REITS

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-REIT</div> <div>Instrument:</div> <div>REITS Retail</div> </div>					
ESSENTIAL PROPERTIES REALTY	29670E107	13.84	48,098.00	692,914.08	665,676.00
FEDERAL REALTY INV.	313747206	118.04	107,492.00	10,724,850.07	12,688,356.00
FOUR CORNERS PROPERTY	35086T109	26.20	99,354.00	2,100,934.23	2,603,075.00
GETTY RLTY CORP	374297109	29.41	48,035.00	1,042,397.12	1,412,709.00
INDEPENDENCE REALTY TRUST	45378A106	9.18	127,930.00	1,147,862.07	1,174,397.00
KIMCO REALTY CORP	49446R109	14.65	599,911.00	11,485,329.66	8,788,696.00
KITE REALTY GROUP TRUST	49803T300	14.09	121,355.00	2,780,136.00	1,709,892.00
MACERICH CO	554382101	43.28	200,661.00	10,963,182.25	8,684,608.00
NATIONAL RETAIL PROPERTIES	637417106	48.51	233,678.00	8,146,100.27	11,335,720.00
PENNSYLVANIA RI	709102107	5.94	100,899.00	1,678,049.46	599,340.00
REALTY INCOME CORP	756109104	63.04	435,698.00	20,037,875.80	27,466,402.00
REGENCY CENTERS CORP	758849103	58.68	224,165.00	11,977,749.72	13,154,002.00
RETAIL OPPORTUNITY	76131N101	15.88	164,767.00	2,535,861.82	2,616,500.00
RETAIL PROPERTIES OF AMERICA	76131V202	10.85	317,305.00	4,236,568.05	3,442,759.00
RETAIL VALUE INC	76133Q102	25.59	22,513.00	1,088,007.42	576,108.00
RPT REALTY	74971D101	11.95	116,352.00	1,613,400.79	1,390,406.00
SAUL CENTERS INC	804395101	47.22	17,303.00	828,249.03	817,048.00
SIMON PROP GROUP INC.	828806109	167.99	455,155.00	52,230,283.88	76,461,488.00
SITE CENTERS CORP	82981J109	11.07	225,131.00	5,124,686.96	2,492,200.00
SPIRIT MTA REIT	84861U105	7.13	63,118.00	635,396.90	450,031.00
SPIRIT REALTY CAPITAL INC.	84860W300	35.25	126,236.00	5,477,318.20	4,449,819.00
STORE CAPITAL CORP	862121100	28.31	282,688.00	7,050,844.68	8,002,897.00
TANGER FACTORY OUTLET	875465106	20.22	134,780.00	3,651,871.65	2,725,252.00
TAUBMAN CENTERS INC	876664103	45.49	87,401.00	5,233,888.47	3,975,871.00
URBAN EDGE PROPERTIES	91704F104	16.62	160,456.00	2,794,468.36	2,666,779.00
URSTADT BIDDLE PPTYS	917286205	19.22	43,359.00	886,955.96	833,360.00
VEREIT INC	92339V100	7.15	1,430,871.00	15,551,330.26	10,230,728.00
WASHINGTON PRIME GROUP INC	93964W108	4.86	274,137.00	2,907,044.45	1,332,306.00
WEINGARTEN RE INVST	948741103	24.81	176,181.00	4,709,340.30	4,371,051.00
Retail TOTAL			7,438,537.00	220,600,292.78	231,203,353.00
		Instrument:	Diversified		

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT					
Instrument: REITS Diversified					
ALEXANDER & BALDWIN INC.	014491104	18.38	100,158.00	2,139,419.26	1,840,904.00
AMERICAN ASSETS TRUST INC	024013104	40.17	56,453.00	1,885,019.50	2,267,717.00
AMERICAN HOMES 4 RENT-A	02665T306	19.85	381,439.00	6,976,889.47	7,571,564.00
ARMADA HOFFLER PROPERTIES	04208T108	14.06	72,397.00	869,077.33	1,017,902.00
COLONY CAPITAL INC	19626G108	4.68	709,229.00	9,220,090.71	3,319,192.00
CORECIVIC INC	21871N101	17.83	174,205.00	5,397,480.89	3,106,075.00
COREPOINT LODGING INC	21872L104	12.25	60,676.00	1,194,809.20	743,281.00
CORESITE REALTY CORP	21870Q105	87.23	53,677.00	3,207,695.07	4,682,245.00
COUSINS PROPERTIES INC	222795106	7.90	616,776.00	4,304,233.07	4,872,530.00
CYRUSONE INC.	23283R100	52.88	154,408.00	6,230,560.07	8,165,095.00
DIGITAL REALTY TRUST INC	253868103	106.55	303,485.00	20,294,868.23	32,336,327.00
EPR PROPERTIES	26884U109	64.03	108,774.00	5,709,664.63	6,964,799.00
EQUINIX INC	29444U700	352.56	118,388.00	34,103,417.98	41,738,873.00
GAMING AND LEISURE	36467J108	32.31	297,414.00	9,871,400.61	9,609,446.00
GLOBAL NET LEASE INC	379378201	17.62	106,421.00	2,406,603.33	1,875,138.00
INVESTORS REAL ESTATE TRUST	461730509	49.07	17,588.10	1,365,346.12	863,048.00
IRON MTN INC PA	46284V101	32.41	419,095.00	15,412,671.88	13,582,869.00
JBG SMITH PROPERTIES	46590V100	34.81	154,320.00	4,755,399.15	5,371,879.00
LAMAR ADVERTISING CO-A	512816109	69.18	124,469.00	7,637,181.51	8,610,765.00
LEXINGTON CORP PPTYS	529043101	8.21	311,111.00	3,063,491.46	2,554,221.00
NORTHSTAR REALTY EUROPE C	66706L101	14.54	65,520.00	1,071,083.83	952,661.00
ONE LIBERTY PROPERTIES INC	682406103	24.22	21,953.00	495,505.45	531,702.00
OUTFRONT MEDIA INC	69007J106	18.12	204,435.00	5,740,719.79	3,704,362.00
QTS REALTY TRUST INC-CLASS A	74736A103	37.05	74,723.00	2,959,119.06	2,768,487.00
SAFETY INCOME AND GROWTH	78649D104	18.81	11,599.00	220,640.30	218,177.00
THE GEO GROUP INC	36162J106	19.70	176,266.00	4,165,609.95	3,472,440.00
VORNADO REALTY TRUST	929042109	62.03	254,431.00	15,686,279.21	15,782,355.00
WASHINGTON RE INV	939653101	23.00	117,359.00	3,233,279.36	2,699,257.00
WHITESTONE REIT-B	966084204	12.26	55,976.00	728,920.33	686,266.00
WP CAREY INC	92936U109	65.34	234,628.00	15,311,058.03	15,330,594.00
Diversified TOTAL			5,557,373.10	195,657,534.78	207,240,171.00

Group: REAL ESTATE

Portfolio: REITS

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT		REITS			
Instrument:		Health Care			
CARETRUST REIT INC.	14174T107	18.46	122,095.00	1,748,692.20	2,253,874.00
COMMUNITY HEALTHCARE TRUST	20369C106	28.83	25,551.00	567,466.05	736,635.00
GLOBAL MEDICAL REIT INC	37954A204	8.89	27,774.00	265,783.14	246,911.00
HCP INC	40414L109	27.93	694,206.00	22,129,373.02	19,389,174.00
HEALTHCARE RLTY TR	421946104	28.44	181,863.00	4,832,819.34	5,172,184.00
LTC PROPERTIES INC	502175102	41.68	57,699.00	2,229,255.49	2,404,894.00
MEDEQUITIES REALTY TRUST INC	58409L306	6.84	41,961.00	447,914.09	287,013.00
MEDICAL PROPERTIES TRUST INC	58463J304	16.08	535,323.00	7,160,018.66	8,607,994.00
NATIONAL HEALTH INVESTORS INC	63633D104	75.54	59,973.00	3,499,621.28	4,530,360.00
NEW SENIOR INVESTMENT GROUP	648691103	4.12	109,449.00	1,577,078.01	450,930.00
OMEGA HEALTHCARE INV	681936100	35.15	292,103.00	9,291,216.87	10,267,420.00
SABRA HEALTHCARE REIT INC	78573L106	16.48	260,939.00	5,812,389.81	4,300,275.00
SENIOR HOUSING PROP TRUST	81721M109	11.72	346,937.00	6,851,270.73	4,066,102.00
UNIVERSAL HEALTH RLT	91359E105	61.37	18,797.00	904,868.68	1,153,572.00
VENTAS INC.	92276F100	58.59	525,557.00	24,536,647.31	30,792,385.00
WELLTOWER INC	95040Q104	69.41	549,587.00	31,060,082.14	38,146,834.00
Health Care TOTAL			3,849,814.00	122,914,496.82	132,806,557.00
Instrument:		Storage			
CUBESMART	229663109	28.69	273,500.00	4,986,270.43	7,846,715.00
EXTRA SPACE STORAGE INC	30225T102	90.48	180,048.00	8,457,688.13	16,290,743.00
LIFE STORAGE INC	53223X107	92.99	67,607.00	5,351,913.49	6,286,775.00
NATIONAL STORAGE AFFILIATES	637870106	26.46	83,030.00	1,722,593.20	2,196,974.00
PUBLIC STORAGE INC	74460D109	202.41	219,157.00	29,234,282.42	44,359,568.00
Storage TOTAL			823,342.00	49,752,747.67	76,980,775.00
Instrument:		Hotels			
AMERICAN FINANCE TRUST INC	02607T109	13.32	79,285.00	1,369,990.76	1,056,076.00
APPLE HOSPITALITY REIT INC	03784Y200	14.26	319,556.00	5,951,310.89	4,556,869.00
ASHFORD HOSPITALITY TRUST INC	044103109	4.00	127,646.00	969,679.46	510,584.00
BRAEMAR HOTELS & RESORTS INC	10482B101	8.93	42,899.00	597,990.82	383,088.00
CHATHAM LODGING TRUST	16208T102	17.68	67,282.00	1,427,054.70	1,189,546.00
CHESAPEAKE LODGING TRUST	165240102	24.35	87,002.00	1,964,660.38	2,118,499.00
Group: REAL ESTATE		Portfolio: REITS			

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT		REITS			
Instrument:		Hotels			
DIAMONDROCK HOSPITALITY	252784301	9.08	304,064.00	3,057,531.23	2,760,901.00
HERSHA HOSPITALITY TRUST	427825500	17.54	52,220.00	1,034,009.37	915,939.00
HOSPITALITY PROPERTIES	44106M102	23.88	240,080.00	6,155,317.23	5,733,110.00
HOST HOTELS & RESORTS INC	44107P104	16.67	1,080,949.00	18,686,660.24	18,019,420.00
PARK HOTELS & RESORTS INC	700517105	25.98	296,516.00	8,253,463.33	7,703,486.00
PEBBLEBROOK HOTEL TRUST	70509V100	28.31	200,132.00	6,102,908.54	5,665,737.00
RLJ LODGING TRUST	74965L101	16.40	255,041.00	5,600,694.27	4,182,672.00
RYMAN HOSPITALITY PROPERTIES	78377T107	66.69	65,603.00	3,305,069.19	4,375,064.00
SUMMIT HOTEL PROPERTIES INC	866082100	9.73	151,667.00	1,692,319.86	1,475,720.00
SUNSTONE HOTEL INVESTORS INC	867892101	13.01	334,718.00	4,073,886.69	4,354,681.00
XENIA HOTELS & RESORTS INC	984017103	17.20	165,265.00	3,835,234.73	2,842,558.00
Hotels TOTAL			3,869,925.00	74,077,781.69	67,843,950.00
Instrument:		Specialty			
FARMLAND PARTNERS INC	31154R109	4.54	44,170.00	458,893.24	200,532.00
GLADSTONE LAND CORP	376549101	11.48	19,159.00	224,999.43	219,945.00
VICI PROPERTIES INC	925652109	18.78	591,561.00	12,234,012.86	11,109,516.00
Specialty TOTAL			654,890.00	12,917,905.53	11,529,993.00
Instrument:		Retail			
BROOKFIELD PROPERTY REIT INC	11282X103	16.10	185,124.00	3,396,129.02	2,980,496.00
Retail TOTAL			185,124.00	3,396,129.02	2,980,496.00
REITS TOTAL			31,897,720.78	1,022,746,373.66	1,156,527,972.00

DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-SOUTH					
Instrument: SOUTH REGION Apartment					
ALEXAN BUCKHEAD VILLAGE	RALEXN			22,501,946.00	29,700,000.00
HOMES OF PRAIRIE SPRINGS	RHMPRS			32,665,932.00	77,000,000.00
WATERS PARK	RWATPK			3,191,791.00	33,100,000.00
Apartment TOTAL				58,359,669.00	139,800,000.00
Instrument: Industrial					
15200 TRINITY	FORT RMATTE			18,101,085.00	33,100,000.00
165 AVIATION BLVD	RALLNC			4,477,000.00	5,200,000.00
QUAKER OATS BUILDING	RQOATS			16,952,685.00	18,500,000.00
REGENCY 2	RREGN2			15,526,783.00	22,600,000.00
SUGARLOAF DIST. CTR.	RPL795			13,340,000.00	24,600,000.00
TRADE CENTER I	RTDCNT			13,769,358.00	16,900,000.00
TRADE CENTER II	RTDCN2			12,013,355.00	16,600,000.00
Industrial TOTAL				94,180,266.00	137,500,000.00
Instrument: Land					
EAGLES LANDING LAND	REAGLE			710,189.00	900,000.00
GALLERIA LAND	RGALD1			1,787,098.00	12,800,000.00
Land TOTAL				2,497,287.00	13,700,000.00
Instrument: Office					
3131 TURTLE CREEK	RTRCRK			47,504,461.00	47,504,461.00
ARBORETUM	RARBTM			1,576,571.00	60,000,000.00
GALLERIA 400	RGALPK			70,198,116.00	95,800,000.00
GALLERIA 600	RGAL60			25,565,203.00	41,300,000.00
Office TOTAL				144,844,351.00	244,604,461.00
Instrument: Retail					
PRESTON VILLAGE CENTER	RPRSTV			46,681,715.00	60,700,000.00
Retail TOTAL				46,681,715.00	60,700,000.00
SOUTH REGION TOTAL				346,563,288.00	596,304,461.00

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DESCRIPTION	IDENTIFIER	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-SPECIAL</div> <div>Instrument:</div> <div>SPECIALTY REAL ESTATE FUNDS</div> <div>Real Estate Specialty Funds</div> </div>				
HARRISON STREET CORE	RHSCPF		14,939,840.00	14,939,840.00
Real Estate Specialty Funds TOTAL			14,939,840.00	14,939,840.00
SPECIALTY REAL ESTATE FUNDS TOTAL			14,939,840.00	14,939,840.00

DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
		Portfolio: RE-WEST	WEST REGION		
		Instrument:	Unassigned		
CAMSTAR SYSTEMS INC.	9941083C0		100,000.00	0.00	
Unassigned TOTAL			100,000.00	0.00	
		Instrument:	Apartment		
COURTYARDS AT 65TH STREET	RCTYRD			92,026,750.00	172,000,000.00
KINECTS APARTMENTS	RKINEC			47,841,832.00	89,500,000.00
M STREET	RMSTRE			83,612,178.00	117,000,000.00
OVERLOOK APARTMENTS	ROVRLK			534,580.00	80,000,000.00
RELATED - 1500 MISSION	R1500M			1.00	1.00
RELATED - 1601 MARIPOSA	RMPOSA			1.00	1.00
RELATED - PARAMOUNT - 3RD & MI RMISSN				1.00	70,200,000.00
RELATED - THE EMERSON	RPARCM			1.00	25,200,000.00
Apartment TOTAL				224,015,344.00	553,900,002.00
		Instrument:	Industrial		
2300 REDONDO AVENUE	RDONDO			29,070,337.00	29,070,337.00
FLEMING BUSINESS PARK	RFLMNG			45,943,997.00	128,000,000.00
HORIZON DISTRIBUTION CENTER	RHORIZ			16,872,464.00	40,000,000.00
PARK MIRA LOMA SOUTH	RPMLSO			23,737,304.00	45,900,000.00
THOROUGHbred PHASE 1	RTHORO			1,001.00	65,000,000.00
THOROUGHbred PHASE 2	RTHOR2			821,759.00	72,299,999.00
THOROUGHbred PHASE III	RTHOR3			327,726.00	71,200,000.00
Industrial TOTAL				116,774,588.00	451,470,336.00
		Instrument:	Land		
THOROUGHbred LAND	RTHORL			591,563.00	650,000.00
Land TOTAL				591,563.00	650,000.00
		Instrument:	Office		
FOUNDRY SQUARE	RFNDSQ			121,649,273.00	309,999,999.00
MARITIME OFFICE BLDG	RMARIT			184,196,300.00	181,045,444.00
ONE CALIFORNIA	RONECA			21,778,965.00	392,000,000.00
Office TOTAL				327,624,538.00	883,045,443.00
Group: REAL ESTATE		Portfolio:	WEST REGION		

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DESCRIPTION	IDENTIFIER		SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-WEST					
Instrument: WEST REGION					
Retail					
ANAHEIM HILLS	RANAHL			4,583,576.00	77,500,000.00
CLAIREMONT SQUARE	RCMSQ1			52,686,112.00	150,000,000.00
WESTCHESTER SHOPPING	RWCHST			47,509,919.00	72,900,000.00
Retail TOTAL				104,779,607.00	300,400,000.00
WEST REGION TOTAL			100,000.00	773,785,640.00	2,189,465,781.00
TOTAL			31,997,720.78	4,040,904,199.41	7,802,182,248.56

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DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Opportunistic/Diversified				
Portfolio: AI-ARP				
Instrument: AIF				
ALT RISK PREMIA			ALTERNATIVE INVESTMENT FUNDS	
AQR STYLE PREMIA FUND	ALAQRSPF		160,000,000.00	137,594,831.00
BLACKROCK STYLE ADVANTAGE	ALBSAF		49,999,999.99	46,551,297.00
CFM INST SYSTEMATIC	ALCFMISDF		60,000,000.00	57,494,464.00
MAN ALTERNATIVE RISK PREMIA	ALMARF		74,992,939.26	73,216,632.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			344,992,939.25	314,857,224.00
ALT RISK PREMIA TOTAL			344,992,939.25	314,857,224.00

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Opportunistic/Diversified				
Portfolio: AI-CO				
Instrument: AIF				
			CO-INVESTMENT & DIRECT INVESTMENTS	
			ALTERNATIVE INVESTMENT FUNDS	
AI-LEGAL EXPENSES	LEGAL		0.01	0.01
BANFF PARENT INC.	ACBMCP		9,700,000.00	9,700,000.00
KKR BANFF CO-INVEST, LP	ACBMCC		20,000,000.00	20,000,000.00
RCP INDIGO CO-INVEST, L.P.	ACINDIGO		6,000,000.00	5,977,996.98
ALTERNATIVE INVESTMENT FUNDS TOTAL			35,700,000.01	35,677,996.99
CO-INVESTMENT & DIRECT INVESTMENTS TOTAL			35,700,000.01	35,677,996.99

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Opportunistic/Diversified					
Portfolio: AI-COLL					
Instrument: CP					
AI COLLATERAL POOL					
COMMERCIAL PAPER (DISCOUNT)					
TREASURY BILL	912796PX1		11,000,000.00	10,937,716.28	
TREASURY BILL	912796QC6		10,500,000.00	10,420,482.97	
TREASURY BILL	912796QU6		20,250,000.00	20,221,735.42	
TREASURY BILL	912796QY8		10,100,000.00	10,067,359.69	
COMMERCIAL PAPER (DISCOUNT) TOTAL			51,850,000.00	51,647,294.36	
Instrument: INTF					
INTERNATIONAL FUNDS					
AI COLLATERAL - LIQUIDITY	IL-AICOLL		19,392.92	1,939,291.96	
INTERNATIONAL FUNDS TOTAL			19,392.92	1,939,291.96	
Instrument: TSY					
U S TREASURIES					
US TREASURY FRN	9128283B4		34,930,000.00	34,946,654.18	
US TREASURY FRN	9128283T5		84,930,000.00	84,918,573.74	
US TREASURY FRN	9128284K3		30,200,000.00	30,203,150.67	
U S TREASURIES TOTAL			150,060,000.00	150,068,378.59	
AI COLLATERAL POOL TOTAL			201,929,392.92	203,654,964.91	204,434,866.71

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Market: Opportunistic/Diversified Portfolio: AI-ENR Instrument: AIF				
			ENERGY AND NATURAL RESOURCES ALTERNATIVE INVESTMENT FUNDS	
AI-LEGAL EXPENSES	LEGAL		0.01	0.01
ARCLIGHT ENERGY PARTNERS	AEAEPF6		106,222,252.89	152,209,871.92
AVENUE ENERGY OPPORTUNITIES	AEAE0F		100,616,169.99	133,658,438.71
AVENUE ENERGY OPPORTUNITIES	AEAE0F2		93,611,810.00	99,045,250.07
BEACON GROUP ENERGY FUND II	ABEACONGRP		999.35	1,335,329.65
ENCAP ENERGY CAPITAL FUND XI	AEEECF11		2,680,336.27	2,174,160.48
ENCAP FLATROCK MIDSTREAM	AEEFMF4		2,825,716.89	2,715,097.25
LIME ROCK PARTNERS II	AOLIMEROCK2		1,000.99	
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3	15,971,796.00	744,090.99
LIME ROCK PARTNERS IV	AOLIMEROCK4		1,000.17	4,303,947.94
LIME ROCK PARTNERS V	AOLIMEROCK5		21,316,535.42	23,580,497.78
PANDA LIBERTY HOLDINGS, LLC	AEPPF2C1		38,533,872.00	20,996,000.15
PANDA PATRIOT HOLDINGS, LLC	AEPPF2C2		50,000,000.00	43,631,000.00
PANDA POWER FUND II	AEPPF2		96,498,631.89	67,570,301.94
PANDA POWER GENERATION	AEPPGIFB		100,314,545.84	34,072,253.71
PANDA SHERMAN POWER	AEPPGIFC2		75,000,000.00	35,112,999.75
PANDA TEMPLE POWER II	AEPPGIFC3		75,000,000.00	36,198,999.75
TPG JONAH CO-INVEST, L.P.	AETPGJC		12,963,512.00	18,824,470.94
WARBURG PINCUS ENERGY, L.P.	AEWPE		57,351,097.80	71,733,518.03
ALTERNATIVE INVESTMENT FUNDS TOTAL			848,909,277.51	747,906,229.07
ENERGY AND NATURAL RESOURCES TOTAL			848,909,277.51	747,906,229.07

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-FDIC						
Instrument: AIF						
BANKING AND INSURANCE						
ALTERNATIVE INVESTMENT FUNDS						
AI-LEGAL EXPENSES	LEGAL				0.01	0.01
BLACKSTONE STRATEGIC CAP	AFBSCH				34,052,686.83	39,710,840.91
CADENCE BANCORP LLC	AFCBC				0.01	
DYAL CAP PARTNERS III CO-INVST	AFDYALC3				41,566,907.16	75,612,613.94
DYAL CAP PTNRS IV CO-INVEST	AFDYALC4				9,058,150.39	9,058,150.39
DYAL CAPITAL PARTNERS III	AFDYAL3				33,203,645.12	52,412,747.82
DYAL CAPITAL PARTNERS IV	AFDYAL4				7,481,051.81	6,587,620.98
DYAL COLUMBUS CO-INVEST	AFDYALC1				52,145,016.19	64,124,746.18
DYAL EARL CO-INVEST PARTNERS	AFDYALC2				60,011,160.57	121,059,150.82
DYAL II US INVESTORS	AFDYAL2				57,177,817.77	50,415,191.69
RCP LAKE CO-INVEST, L.P.	AFRCP1C1				12,123,586.00	23,156,684.94
RESOLUTION LIFE, L.P.	AFRL				36,787,150.42	47,222,999.88
REVERENCE CAPITAL PRTNRS	AFRCPOF				39,441,470.40	117,143,493.67
REVERRENCE CAPITAL PARTNERS	AFRCPOF2				15,441,877.00	13,723,457.05
ALTERNATIVE INVESTMENT FUNDS TOTAL					398,490,519.68	620,227,698.28
Instrument: COM						
COMMON STOCK						
AMERIS BANCORP	03076K108	ABCB	31.67	533,148.00	18,888,588.35	16,884,797.14
CADENCE BANCORP	12739A100	CADE	16.78	3,375,497.00	999.99	56,640,839.66
COMMON STOCK TOTAL				3,908,645.00	18,889,588.34	73,525,636.80
BANKING AND INSURANCE TOTAL				3,908,645.00	417,380,108.02	693,753,335.08

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Opportunistic/Diversified				
Portfolio: AI-HF				
Instrument: AIF				
HEDGE FUNDS			ALTERNATIVE INVESTMENT FUNDS	
AG SUPER FUND, L.P.	AHAGSF		175,000,000.00	240,752,517.25
BROOKSIDE CAPITAL PARTNERS	AOBROOKSIDE		1,000.00	14,786,548.00
CLAREN ROAD CREDIT MASTER	AHCLAREN		44,562,371.42	0.88
CQS DIVERSIFIED FUND	AHCQS		200,000,000.00	242,478,752.00
DAVIDSON KEMPNER	AHDKIP		100,000,000.00	149,433,918.00
IONIC CAPITAL	AHIONIC		16,095,509.44	
KING STREET CAPITAL	AHKINGST		200,000,000.00	272,596,404.00
KING STREET EUROPE, L.P.	AHKINGSTEUR		200,000,000.00	225,094,966.00
MKP CREDIT, L.P.	AHMKP		125,000,000.00	178,734,116.25
OZ DOMESTIC PARTNERS II	AHOZ		1,000.00	12,284,717.00
REMINGTON INV STRATEGIES	AHRIS		167,000,000.00	300,178,577.15
ALTERNATIVE INVESTMENT FUNDS TOTAL			1,227,659,880.86	1,636,340,516.53
HEDGE FUNDS TOTAL			1,227,659,880.86	1,636,340,516.53

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Opportunistic/Diversified				
Portfolio: AI-INF INFRASTRUCTURE				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
GCM INFRASTRUCTURE (2009	AICFIG		9,608,724.12	58,196,837.64
ALTERNATIVE INVESTMENT FUNDS TOTAL			9,608,724.12	58,196,837.64
INFRASTRUCTURE TOTAL			9,608,724.12	58,196,837.64

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Opportunistic/Diversified					
Portfolio: AI-LQRJ			RJA		
Instrument: CALL-OTC			CALL OPTION OTC		
SPX DEC 2019 @ 2775 CALL	SPX 191220C02775000	SPX		-29,400.00	-6,466,530.00
SPX DEC 2020 @ 3100 CALL	SPX 201218C03100000	SPX			334,467.00
SPX DEC 2020 @ 3300 CALL	SPX 201218C03300000	SPX			1,580,876.00
SPX JUN 2019 @ 2100 CALL	SPX 190621C02100000	SPX		5,100.00	2,034,390.00
SPX JUN 2019 @ 2575 CALL	SPX 190621C02575000	SPX			-235,765.00
SPX JUN 2019 @ 3175 CALL	SPX 190621C03175000	SPX		12,800.00	727,040.00
SPX JUN 2020 @ 3300 CALL	SPX 200619C03300000	SPX		18,800.00	1,017,343.20
SPX JUNE 2019 @ 2700 CALL	SPX 190621C02700000	SPX		21,200.00	3,498,000.00
SPX JUNE 2019 @ 3025 CALL	SPX 190621C03025000	SPX		-126,800.00	-3,043,200.00
SPX JUNE 2019 @ 3125 CALL	SPX 190621C03125000	SPX			-3,708,916.01
SPX JUNE 2020 @ 3150 CALL	SPX 200619C03150000	SPX		-39,800.00	-1,405,258.40
SPX JUNE 2020 @ 3200 CALL	SPX 200619C03200000	SPX		-57,500.00	-2,098,750.00
SPX MAR 2019 @ 2650 CALL	SPX 190315C02650000	SPX		-2,000.00	-464,660.00
SPX MAR 2019 @ 3000 CALL	SPX 190315C03000000	SPX		-93,000.00	-3,306,429.00
SPX SEPT 2019 @ 2200 CALL	SPX 190920C02200000	SPX		9,800.00	4,214,000.00
SPX SEPT 2019 @ 2700 CALL	SPX 190920C02700000	SPX		4,400.00	497,200.00
SPX SEPT 2019 @ 2925 CALL	SPX 190920C02925000	SPX		-69,200.00	-2,607,040.80
SPX SEPT 2019 @ 3075 CALL	SPX 190920C03075000	SPX		28,900.00	563,550.00
SPX SEPT 2019 @ 3150 CALL	SPX 190920C03150000	SPX		4,900.00	63,700.00
SPX SEPT 2019 @ 3200 CALL	SPX 190920C03200000	SPX		7,800.00	78,780.00
SPX SEPT 2019 @ 3300 CALL	SPX 190920C03300000	SPX		26,100.00	133,632.00
CALL OPTION OTC TOTAL				-277,900.00	-8,593,571.01
Instrument: PUT-OTC					
PUT OPTION OTC					
SPX DEC 2019 @ 1725 PUT	SPX 191220P01725000	SPX			163,670.40
SPX DEC 2019 @ 1800 PUT	SPX 191220P01800000	SPX			-1,464,192.00
SPX DEC 2019 @ 1875 PUT	SPX 191220P01875000	SPX			3,550,947.20
SPX DEC 2019 @ 1950 PUT	SPX 191220P01950000	SPX			3,003,890.00
SPX DEC 2019 @ 2150 PUT	SPX 191220P02150000	SPX		-2,900.00	-143,550.00
SPX DEC 2019 @ 2500 PUT	SPX 191220P02500000	SPX		-51,300.00	-3,644,865.00
SPX DEC 2019 @ 2550 PUT	SPX 191220P02550000	SPX		-20,000.00	-2,479,950.00
Group: ALTERNATIVE INVESTMENT			Portfolio: RJA		

DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Opportunistic/Diversified					
Portfolio: AI-LQRJ			RJA		
Instrument: PUT-OTC			PUT OPTION OTC		
SPX DEC 2019 @ 2750 PUT	SPX 191220P02750000	SPX	-9,500.00	-2,299,000.00	
SPX DEC 2019 @ 2900 PUT	SPX 191220P02900000	SPX	10,900.00	3,421,074.00	
SPX DEC 2020 @ 2875 PUT	SPX 201218P02875000	SPX		-91,622.70	
SPX DEC 2020 @ 3300 PUT	SPX 201218P03300000	SPX		-1,502,675.90	
SPX DEC 2021 @ 1925 PUT	SPX 211217P01925000	SPX	14,600.00	1,241,000.00	
SPX JUN 2019 @ 2375 PUT	SPX 190621P02375000	SPX	27,200.00	820,445.20	
SPX JUN 2019 @ 2400 PUT	SPX 190621P02400000	SPX		-3,388,502.60	
SPX JUN 2019 @ 2450 PUT	SPX 190621P02450000	SPX		-863,182.20	
SPX JUN 2019 @ 2550 PUT	SPX 190621P02550000	SPX	-117,800.00	-9,880,828.40	
SPX JUN 2019 @ 2600 PUT	SPX 190621P02600000	SPX		306,054.00	
SPX JUN 2019 @ 2625 PUT	SPX 190621P02625000	SPX		519,519.00	
SPX JUN 2019 @ 2675 PUT	SPX 190621P02675000	SPX		1,079,016.00	
SPX JUN 2019 @ 2875 PUT	SPX 190621P02875000	SPX	27,500.00	-4,755,500.40	
SPX JUN 2019 @ 3050 PUT	SPX 190621P03050000	SPX	7,500.00	2,096,325.00	
SPX JUNE 2019 @ 2225 PUT	SPX 190621P02225000	SPX	13,000.00	377,000.00	
SPX JUNE 2019 @ 2475 PUT	SPX 190621P02475000	SPX	-29,900.00	-1,891,115.20	
SPX JUNE 2019 @ 2575 PUT	SPX 190621P02575000	SPX	-5,700.00	-481,194.00	
SPX JUNE 2019 @ 2700 PUT	SPX 190621P02700000	SPX	151,000.00	18,182,816.00	
SPX JUNE 2019 @ 2775 PUT	SPX 190621P02775000	SPX	11,500.00	1,714,305.00	
SPX JUNE 2019 @ 3100 PUT	SPX 190621P03100000	SPX	14,000.00	5,086,718.00	
SPX JUNE 2021 @ 2925 PUT	SPX 210618P02925000	SPX	-18,800.00	-8,892,400.00	
SPX MAR 2019 @ 2000 PUT	SPX 190315P02000000	SPX	12,900.00	178,307.67	
SPX MAR 2019 @ 2075 PUT	SPX 190315P02075000	SPX	10,700.00	183,919.09	
SPX MAR 2019 @ 2150 PUT	SPX 190315P02150000	SPX	12,400.00	264,139.84	
SPX MAR 2019 @ 2250 PUT	SPX 190315P02250000	SPX	16,700.00	474,113.00	
SPX MAR 2019 @ 2375 PUT	SPX 190315P02375000	SPX	45,900.00	1,816,722.00	
SPX MAR 2019 @ 2550 PUT	SPX 190315P02550000	SPX		-168,560.00	
SPX MAR 2019 @ 2650 PUT	SPX 190315P02650000	SPX	-9,400.00	-791,160.40	
SPX MAR 2019 @ 2725 PUT	SPX 190315P02725000	SPX		-8,358,442.50	
SPX MAR 2019 @ 2775 PUT	SPX 190315P02775000	SPX	80,000.00	9,485,040.00	
SPX MAR 2019 @ 3100 PUT	SPX 190315P03100000	SPX		1,351,224.00	

Group: ALTERNATIVE INVESTMENT

Portfolio: RJA

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER		SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQRJ RJA						
Instrument: PUT-OTC PUT OPTION OTC						
SPX SEPT 2019 @ 2275 PUT	SPX 190920P02275000	SPX		-70,900.00	-3,942,749.00	
SPX SEPT 2019 @ 2375 PUT	SPX 190920P02375000	SPX		-89,300.00	-10,180,200.00	
SPX SEPT 2019 @ 2525 PUT	SPX 190920P02525000	SPX		59,800.00	9,956,700.00	
SPX SEPT 2019 @ 2550 PUT	SPX 190920P02550000	SPX		28,600.00	5,239,500.00	
SPX SEPT 2019 @ 2700 PUT	SPX 190920P02700000	SPX		-129,100.00	-11,883,267.70	
SPX SEPT 2019 @ 2800 PUT	SPX 190920P02800000	SPX		16,200.00	5,048,535.60	
PUT OPTION OTC TOTAL				5,800.00	-1,541,977.00	
RJA TOTAL				-272,100.00	-10,135,548.01	18,338,719.22

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB			SCIBETA USA			
Instrument: COM			COMMON STOCK			
3M COMPANY	88579Y101	MMM	190.54	2,322.00	408,236.26	
ABBOTT LABORATORIES	002824100	ABT	72.33	30,203.00	1,483,684.94	
ACCENTURE PLC	G1151C101	ACN	141.01	8,954.00	1,442,171.28	
ADOBE SYSTEMS INC.	00724F101	ADBE	226.24	9,214.00	1,597,469.65	
ADVANCE AUTO PARTS INC	00751Y106	AAP	157.46	11,743.00	1,710,533.57	
ADVANCED MICRO DEVICES INC.	007903107	AMD	18.46	53,758.00	911,198.10	
AFLAC INC	001055102	AFL	45.56	45,363.00	1,761,800.44	
AGILENT TECHNOLOGIES INC	00846U101	A	67.46	12,288.00	681,834.53	
AIR PROD. & CHEM.	009158106	APD	160.05	9,324.00	1,458,520.65	
AKAMAI TECHNOLOGIES	00971T101	AKAM	61.08	32,377.00	2,420,401.55	
ALBEMARLE CORP	012653101	ALB	77.07	6,770.00	616,024.52	
ALEXION PHARMACEUTICALS INC	015351109	ALXN	97.36	12,725.00	1,344,272.52	
ALLEGHANY CORP DEL	017175100	Y	623.32	2,575.00	1,444,088.40	
ALLERGAN PLC	G0177J108	AGN	133.66	3,635.00	806,795.61	
ALLIANT ENERGY CORPORATION	018802108	LNT	42.25	40,920.00	1,595,900.70	
ALLSTATE CORP	020002101	ALL	82.63	11,521.00	896,033.85	
ALLY FINANCIAL INC	02005N100	ALLY	22.66	30,481.00	685,689.73	
AMAZON.COM INC	023135106	AMZN	1,501.97	520.00	584,022.74	
AMDOCS LIMITED	G02602103	DOX	58.58	18,094.00	1,050,069.50	
AMEREN CORP.	023608102	AEE	65.23	65,122.00	3,505,676.00	
AMERICAN ELECTRIC POWER	025537101	AEP	74.74	18,438.00	1,191,897.89	
AMERICAN EXPRESS CO.	025816109	AXP	95.32	15,005.00	1,215,338.66	
AMERICAN INTL GROUP	026874784	AIG	39.41	28,214.00	1,658,292.70	
AMERICAN WATER WORKS CO INC	030420103	AWK	90.77	16,689.00	953,191.89	
AMETEK INC.	031100100	AME	67.70	10,925.00	697,697.65	
AMPHENOL CORP-CL A	032095101	APH	81.02	17,091.00	1,146,848.32	
ANADARKO PETROLEUM CORP	032511107	APC	43.84	49,898.00	3,181,318.93	
ANNALY CAPITAL MGT. INC.	035710409	NLY	9.82	198,703.00	2,066,882.86	
ANSYS INC	03662Q105	ANSS	142.94	9,623.00	1,081,398.26	
ANTHEM INC.	036752103	ANTM	262.63	9,091.00	1,654,877.16	
AON PLC	G0408V102	AON	145.36	14,374.00	1,798,543.71	

Group: ALTERNATIVE INVESTMENT

Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
APACHE CORP.	037411105	APA	26.25	45,193.00	1,788,234.49	
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	26.72	59,491.00	1,430,848.76	
ARCHER DANIELS MIDLAND CO	039483102	ADM	40.97	57,475.00	2,524,722.30	
ARCONIC INC	03965L100	ARNC	16.86	27,534.00	656,016.93	
AT&T INC	00206R102	T	28.54	42,471.00	1,490,230.69	
AUTODESK INC.	052769106	ADSK	128.61	14,118.00	1,709,352.29	
AUTOLIV INC	052800109	ALV	70.23	13,309.00	1,267,430.10	
AUTOZONE INC	053332102	AZO	838.34	2,025.00	1,672,771.50	
BALL CORPORATION	058498106	BLL	45.98	28,017.00	1,222,661.88	
BANK OF AMERICA CORP.	060505104	BAC	24.64	78,753.00	1,859,584.09	
BAXTER INTL	071813109	BAX	65.82	39,342.00	2,087,295.51	
BB&T CORPORATION	054937107	BBT	43.32	55,414.00	2,531,839.00	
BECTON DICKINSON & COMPANY	075887109	BDX	225.32	3,850.00	650,271.40	
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	204.18	9,608.00	1,636,825.39	
BEST BUY COMPANY INC	086516101	BBY	52.96	26,863.00	1,123,474.69	
BOEING CO	097023105	BA	322.50	5,907.00	1,404,744.44	
BOOKING HOLDINGS INC	09857L108	BKNG	1,722.42	881.00	1,825,067.42	
BORG WARNER INC.	099724106	BWA	34.74	15,985.00	722,512.68	
BOSTON SCIENTIFIC CORP.	101137107	BSX	35.34	51,010.00	1,426,448.92	
BROADRIDGE FINANCIAL	11133T103	BR	96.25	17,775.00	1,542,922.21	
BROWN-FORMAN -CL B	115637209	BF.B	47.58	45,307.00	2,190,982.96	
BUNGE LIMITED	G16962105	BG	53.44	20,496.00	1,608,400.70	
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	84.09	11,198.00	812,774.76	
CABOT OIL & GAS CORP.	127097103	COG	22.35	33,269.00	834,586.66	
CADENCE DESIGN SYS INC	127387108	CDNS	43.48	33,315.00	1,388,526.81	
CAMPBELL SOUP CO.	134429109	CPB	32.99	19,815.00	990,905.47	
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	75.59	15,007.00	1,359,858.38	
CARNIVAL CORP	143658300	CCL	49.30	22,908.00	1,328,544.01	
CDK GLOBAL INC.	12508E101	CDK	47.88	10,122.00	574,654.27	
CDW CORP	12514G108	CDW	81.05	12,212.00	912,451.20	
CELANESE CORP-SERIES A	150870103	CE	89.97	4,584.00	399,831.19	

Group: ALTERNATIVE INVESTMENT
Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
CENTENE CORP	15135B101	CNC	115.30	25,157.00	2,154,264.79	
CENTERPOINT ENERGY INC	15189T107	CNP	28.23	56,083.00	1,288,621.98	
CENTURYLINK INC	156700106	CTL	15.15	73,460.00	1,096,023.20	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	102.65	30,141.00	2,893,541.45	
CHEVRON CORP.	166764100	CVX	108.79	27,467.00	3,217,999.67	
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	431.79	3,075.00	1,323,706.42	
CHUBB LIMITED	H1467J104	CB	129.18	8,149.00	1,018,648.84	
CHURCH & DWIGHT INC	171340102	CHD	65.76	27,813.00	1,598,205.70	
CIGNA HOLDING CO.	125523100	CI	189.92	5,563.00	871,850.28	
CIMAREX ENERGY	171798101	XEC	61.65	9,081.00	843,168.70	
CINCINNATI FINANCIAL CORP.	172062101	CINF	77.42	28,858.00	1,886,931.72	
CINTAS CORP	172908105	CTAS	167.99	8,697.00	1,247,005.81	
CISCO SYSTEMS	17275R102	CSCO	43.33	41,282.00	1,538,696.03	
CIT GROUP INC	125581801	CIT	38.27	15,335.00	714,905.81	
CITIGROUP INC.	172967424	C	52.06	7,587.00	489,998.28	
CITIZENS FINANCIAL GROUP	174610105	CFG	29.73	40,782.00	1,462,438.42	
CITRIX SYSTEMS INC	177376100	CTXS	102.46	13,918.00	1,152,497.60	
CLOROX COMPANY	189054109	CLX	154.14	17,766.00	2,295,105.98	
CME GROUP INC	12572Q105	CME	188.12	29,608.00	3,552,738.10	
CMS ENERGY CORP	125896100	CMS	49.65	47,512.00	1,782,541.75	
COCA COLA CO.	191216100	KO	47.35	33,342.00	1,546,746.03	
COGNIZANT TECH SOLUTIONS	192446102	CTSH	63.48	29,587.00	2,371,643.01	
COLGATE PALMOLIVE	194162103	CL	59.52	11,573.00	768,572.56	
COMCAST CORP - CL A	20030N101	CMCSA	34.05	30,624.00	1,009,875.26	
COMERICA INC.	200340107	CMA	68.69	24,941.00	1,536,003.92	
CONAGRA BRANDS INC	205887102	CAG	21.36	37,678.00	1,153,682.56	
CONCHO RESOURCES INC	20605P101	CXO	102.79	17,825.00	2,234,353.22	
CONOCOPHILLIPS	20825C104	COP	62.35	70,955.00	4,327,997.44	
CONSOLIDATED EDISON INC.	209115104	ED	76.46	29,017.00	2,165,723.40	
CONSTELLATION BRANDS INC-A	21036P108	STZ	160.82	4,069.00	735,094.20	
COOPER COMPANIES INC.	216648402	COO	254.50	8,972.00	1,745,884.15	

Group: ALTERNATIVE INVESTMENT
Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
COPART INC	217204106	CPRT	47.78	33,022.00	1,806,495.98	
CORNING INC	219350105	GLW	30.21	33,634.00	840,107.66	
COSTAR GROUP INC	22160N109	CSGP	337.34	1,598.00	636,222.38	
COSTCO WHOLESALE CORP.	22160K105	COST	203.71	6,433.00	1,203,252.80	
COTY INC-CL A	222070203	COTY	6.56	77,862.00	1,079,479.82	
CSX CORP.	126408103	CSX	62.13	15,575.00	800,363.08	
CUMMINS INC.	231021106	CMI	133.64	3,720.00	519,510.39	
CVS HEALTH CORP	126650100	CVS	65.52	6,698.00	424,997.57	
D.R. HORTON INC.	23331A109	DHI	34.66	30,771.00	1,176,484.74	
DANAHER CORP	235851102	DHR	103.12	18,694.00	1,441,481.15	
DARDEN RESTAURANTS INC	237194105	DRI	99.86	20,539.00	1,666,664.78	
DAVITA INC	23918K108	DVA	51.46	25,435.00	1,722,768.15	
DELTA AIR LINES INC	247361702	DAL	49.90	35,420.00	1,734,252.80	
DENTSPLY SIRONA INC	24906P109	XRAY	37.21	34,591.00	1,718,975.21	
DISNEY (WALT) CO.	254687106	DIS	109.65	18,840.00	1,984,943.26	
DOLLAR GENERAL CORP.	256677105	DG	108.08	12,156.00	1,183,629.72	
DOLLAR TREE INC	256746108	DLTR	90.32	9,464.00	822,679.80	
DOVER CORP.	260003108	DOV	70.95	27,907.00	1,996,561.35	
DOWDUPONT INC.	26078J100	DWDP	53.48	11,153.00	690,267.53	
DTE ENERGY COMPANY	233331107	DTE	110.30	22,429.00	2,078,398.27	
DUKE ENERGY CORPORATION	26441C204	DUK	86.30	21,271.00	1,660,914.82	
DXC TECHNOLOGY	23355L106	DXC	53.17	8,084.00	705,223.26	
EASTMAN CHEMICAL CO.	277432100	EMN	73.11	13,054.00	1,217,444.99	
EATON CORP PLC	G29183103	ETN	68.66	14,790.00	1,096,006.25	
ECOLAB INC	278865100	ECL	147.35	9,871.00	1,430,218.55	
EDISON INTERNATIONAL	281020107	EIX	56.77	24,592.00	1,648,466.66	
EDWARDS LIFESCIENCES	28176E108	EW	153.17	10,554.00	1,440,398.23	
ELI LILLY & COMPANY	532457108	LLY	115.72	18,788.00	1,769,016.35	
EMERSON ELECTRIC CO	291011104	EMR	59.75	24,530.00	1,618,945.88	
ENTERGY CORP.	29364G103	ETR	86.07	28,191.00	2,161,958.60	
EOG RESOURCES INC	26875P101	EOG	87.21	9,948.00	961,988.77	

Group: ALTERNATIVE INVESTMENT
Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
ESTEE LAUDER CO.	518439104	EL	130.10	21,128.00	2,287,721.82	
EVEREST RE GROUP LTD.	G3223R108	RE	217.76	5,860.00	1,218,454.13	
EVERGY INC	30034W106	EVRG	56.77	49,899.00	2,777,461.57	
EVERSOURCE ENERGY	30040W108	ES	65.04	25,243.00	1,379,896.58	
EXELON CORP	30161N101	EXC	45.10	92,915.00	3,558,883.73	
EXPEDIA GROUP INC	30212P303	EXPE	112.65	3,843.00	423,383.31	
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	68.09	19,109.00	1,019,969.74	
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	19,794.00	1,675,456.63	
F5 NETWORKS INC	315616102	FFIV	162.03	10,028.00	1,597,883.26	
FASTENAL CO	311900104	FAST	52.29	7,082.00	319,982.92	
FEDEX CORPORATION	31428X106	FDX	161.33	7,861.00	1,657,422.30	
FIDELITY NATIONAL FINANCIAL	31620R303	FNF	31.44	20,664.00	635,358.34	
FIDELITY NATIONAL INFORMATION	31620M106	FIS	102.55	14,205.00	1,113,420.44	
FIFTH THIRD BANCORP	316773100	FITB	23.53	56,400.00	1,529,647.78	
FIRST ENERGY CORP.	337932107	FE	37.55	107,276.00	3,639,671.77	
FISERV INC. WISCONSIN	337738108	FISV	73.49	19,858.00	1,208,356.34	
FORD MOTOR COMPANY	345370860	F	7.65	45,377.00	588,061.04	
FORTIVE CORP	34959J108	FTV	67.66	32,031.00	2,380,517.64	
FORTUNE BRANDS HOME &	34964C106	FBHS	37.99	11,786.00	658,375.94	
FRANKLIN RESOURCES INC	354613101	BEN	29.66	21,936.00	827,997.59	
FREEPORT MCMORAN COOPER &	35671D857	FCX	10.31	50,285.00	795,633.18	
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	73.70	20,137.00	1,047,718.04	
GENERAL DYNAMICS CORP.	369550108	GD	157.21	4,318.00	748,515.75	
GENERAL MILLS INC	370334104	GIS	38.94	11,029.00	568,309.16	
GENERAL MOTORS CO	37045V100	GM	33.45	19,600.00	811,027.02	
GENUINE PARTS CO	372460105	GPC	96.02	16,366.00	1,535,878.28	
GOLDMAN SACHS GROUP INC	38141G104	GS	167.05	2,307.00	500,610.66	
GRAINGER W W INC	384802104	GWW	282.36	6,155.00	1,518,865.09	
HARRIS CORP.	413875105	HRS	134.65	22,941.00	2,724,694.48	
HARTFORD FINL SERVICES	416515104	HIG	44.45	30,404.00	1,462,896.52	
HASBRO INC	418056107	HAS	81.25	17,892.00	1,468,833.67	

Group: ALTERNATIVE INVESTMENT
Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
HCA HEALTHCARE INC	40412C101	HCA	124.45	10,315.00	1,238,831.50	
HENRY SCHEIN INC	806407102	HSIC	78.52	17,268.00	1,294,602.46	
HERSHEY COMPANY	427866108	HSY	107.18	9,452.00	948,733.06	
HESS CORP.	42809H107	HES	40.50	39,101.00	2,131,851.23	
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	13.21	166,722.00	2,620,333.26	
HILTON WORLDWIDE HOLDINGS	43300A203	HLT	71.80	12,280.00	863,047.51	
HOLOGIC INC.	436440101	HOLX	41.10	24,238.00	986,115.45	
HOME DEPOT INC.	437076102	HD	171.82	7,629.00	1,427,346.43	
HONEYWELL INTERNATIONAL INC	438516106	HON	132.12	10,388.00	1,331,182.51	
HORMEL FOODS CORP	440452100	HRL	42.68	49,596.00	1,859,421.95	
HP INC	40434L105	HPQ	20.46	38,215.00	755,209.79	
HUMANA INC.	444859102	HUM	286.48	8,838.00	2,094,604.89	
HUNTINGTON INGALLS	446413106	HII	190.31	2,846.00	585,316.93	
IAC/INTERACTIVE CORP	44919P508	IAC	183.04	13,821.00	2,250,870.16	
IDEXX LABS INC.	45168D104	IDXX	186.02	9,703.00	1,609,015.12	
ILLINOIS TOOL WORKS	452308109	ITW	126.69	3,086.00	357,136.14	
INGERSOLL-RAND PLC	G47791101	IR	91.23	25,991.00	2,141,992.35	
INGREDION INC	457187102	INGR	91.40	10,993.00	1,260,660.65	
INTEL CORP.	458140100	INTC	46.93	38,893.00	1,706,960.52	
INTERCONTINENTAL EXCHANGE	45866F104	ICE	75.33	23,201.00	1,268,555.00	
INTERNATL FLAVORS &	459506101	IFF	134.27	7,647.00	1,002,811.67	
INTERPUBLIC GROUP	460690100	IPG	20.63	55,439.00	1,155,387.47	
INTL BUS MACH CORP	459200101	IBM	113.67	3,319.00	514,125.33	
INTUIT INC.	461202103	INTU	196.85	6,611.00	988,033.34	
INTUITIVE SURGICAL INC	46120E602	ISRG	478.92	4,077.00	1,122,668.11	
IQVIA HOLDING INC	46266C105	IQV	116.17	11,652.00	1,030,226.53	
JB HUNT TRANSPORT SERVICES	445658107	JBHT	93.04	18,116.00	1,962,819.29	
JM SMUCKER CO	832696405	SJM	93.49	12,834.00	1,496,524.64	
JOHNSON & JOHNSON	478160104	JNJ	129.05	4,343.00	564,323.47	
JOHNSON CONTROLS	G51502105	JCI	29.65	20,218.00	724,471.30	
JPMORGAN CHASE & CO.	46625H100	JPM	97.62	36,228.00	3,173,327.24	

Group: ALTERNATIVE INVESTMENT
Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
			SCIBETA USA COMMON STOCK			
JUNIPER NETWORKS INC	48203R104	JNPR	26.91	52,086.00	1,404,420.26	
KANSAS CITY SOUTHERN INDS	485170302	KSU	95.45	15,168.00	1,530,123.85	
KELLOGG CO.	487836108	K	57.01	32,168.00	1,975,598.75	
KIMBERLY-CLARK CORP	494368103	KMB	113.94	4,800.00	547,416.15	
KINDER MORGAN INC.	49456B101	KMI	15.38	35,312.00	704,426.48	
KLA-TENCOR CORP.	482480100	KLAC	89.49	5,176.00	428,421.14	
KOHL'S CORP	500255104	KSS	66.34	23,643.00	1,404,867.06	
KRAFT HEINZ CO/THE	500754106	KHC	43.04	17,439.00	1,172,063.90	
KROGER CO.	501044101	KR	27.50	94,347.00	2,584,347.23	
L3 TECHNOLOGIES INC	502413107	LLL	173.66	12,456.00	1,877,529.62	
LABORATORY CRP OF AMER	50540R409	LH	126.36	21,527.00	3,090,210.14	
LEAR CORP	521865204	LEA	122.86	6,060.00	1,001,705.94	
LENNAR CORPORATION	526057104	LEN	39.15	32,336.00	1,639,733.42	
LINCOLN NATIONAL CORP	534187109	LNC	51.31	19,806.00	1,302,602.32	
LKQ CORP	501889208	LKQ	23.73	28,123.00	901,093.13	
LOEWS CORP	540424108	L	45.52	24,573.00	1,046,087.39	
LOWE'S COS	548661107	LOW	92.36	10,171.00	891,589.86	
LULULEMON ATHLETICA INC	550021109	LULU	121.61	10,449.00	1,188,678.24	
M&T BANK CORPORATION	55261F104	MTB	143.13	22,899.00	3,395,115.51	
MACYS INC	55616P104	M	29.78	53,220.00	1,743,096.88	
MARATHON OIL CORP	565849106	MRO	14.34	175,043.00	3,205,722.82	
MARATHON PETROLEUM CORP	56585A102	MPC	59.01	48,850.00	2,739,637.79	
MARKEL CORP	570535104	MKL	1,038.05	2,407.00	2,168,129.95	
MARSH & MCLENNAN COS.	571748102	MMC	79.75	18,030.00	1,319,380.70	
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	16.19	40,084.00	767,937.71	
MASTERCARD INC-CLASS A	57636Q104	MA	188.65	9,689.00	1,511,823.42	
MAXIM INTGRD PRDCTS INC.	57772K101	MXIM	50.85	39,264.00	1,984,845.83	
McCORMICK & CO	579780206	MKC	139.24	13,079.00	1,567,508.51	
MCDONALDS CORPORATION	580135101	MCD	177.57	17,290.00	2,829,363.98	
MEDTRONIC INC	G5960L103	MDT	90.96	26,921.00	2,225,920.89	
MERCK & CO INC	58933Y105	MRK	76.41	27,164.00	1,789,516.56	

Group: ALTERNATIVE INVESTMENT
Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
METLIFE INC	59156R108	MET	41.06	15,412.00	725,807.94	
MGM RESORTS INTL	552953101	MGM	24.26	49,497.00	1,346,334.63	
MICRON TECHNOLOGY INC	595112103	MU	31.73	24,769.00	845,742.64	
MICROSOFT CORP.	594918104	MSFT	101.57	13,937.00	1,064,929.43	
MOHAWK INDUSTRIES INC.	608190104	MHK	116.96	7,855.00	1,561,714.41	
MOLSON COORS BREWING CO	60871R209	TAP	56.16	12,375.00	979,838.33	
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	40.03	27,886.00	1,175,899.54	
MOODY'S CORPORATION	615369105	MCO	140.04	5,771.00	734,530.00	
MORGAN STANLEY	617446448	MS	39.65	9,277.00	412,796.64	
MOSAIC COMPANY	61945C103	MOS	29.21	60,822.00	1,940,151.10	
MOTOROLA SOLUTIONS INC	620076307	MSI	115.04	24,224.00	1,921,297.64	
MSCI INC-A	55354G100	MSCI	147.43	12,558.00	1,760,211.36	
NASDAQ INC	631103108	NDAQ	81.57	14,760.00	1,013,870.12	
NATIONAL OILWELL VARCO INC	637071101	NOV	25.70	68,646.00	2,127,408.86	
NEKTAR THERAPEUTICS	640268108	NKTR	32.87	12,074.00	701,919.04	
NETAPP INC.	64110D104	NTAP	59.67	29,188.00	1,124,211.58	
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	34.65	51,726.00	1,592,290.39	
NEXTERA ENERGY INC	65339F101	NEE	173.82	36,799.00	5,090,121.60	
NIELSEN HOLDINGS NV	G6518L108	NLSN	23.33	18,288.00	420,806.88	
NIKE INC. -CL B	654106103	NKE	74.14	32,453.00	2,307,170.56	
NISOURCE INC	65473P105	NI	25.35	75,487.00	1,882,571.65	
NOBLE ENERGY INC	655044105	NBL	18.76	62,617.00	1,994,707.96	
NORFOLK SOUTHERN CORP.	655844108	NSC	149.54	8,442.00	956,311.94	
NORWEGIAN CRUISE LINE	G66721104	NCLH	42.39	20,134.00	1,126,546.50	
NUCOR CORP	670346105	NUE	51.81	30,298.00	1,624,259.90	
NVR INC	62944T105	NVR	2,436.99	250.00	795,607.50	
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	61.38	70,435.00	5,328,334.07	
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	344.33	2,998.00	991,108.82	
PACIFIC GAS & ELEC. CO.	69331C108	PCG	23.75	43,213.00	1,999,302.96	
PAYCHEX INC	704326107	PAYX	65.15	12,639.00	692,201.39	
PENTAIR PLC	G7S00T104	PNR	37.78	15,794.00	692,930.49	

Group: ALTERNATIVE INVESTMENT
Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
PEPSICO INC.	713448108	PEP	110.48	4,940.00	519,614.98	
PERRIGO CO PLC	G97822103	PRGO	38.75	18,113.00	1,779,597.57	
PFIZER INC.	717081103	PFE	43.65	47,841.00	1,793,074.88	
PHILLIPS 66	718546104	PSX	86.15	43,342.00	4,219,408.51	
PINNACLE WEST CAPITAL CORP	723484101	PNW	85.20	21,395.00	1,668,746.40	
PNC FINANCIAL SERVICES GROUP	693475105	PNC	116.91	22,207.00	2,674,870.22	
PPG INDUSTRIES INC.	693506107	PPG	102.23	4,464.00	468,633.60	
PPL CORPORATION	69351T106	PPL	28.33	56,380.00	1,670,396.34	
PROCTER & GAMBLE CO	742718109	PG	91.92	10,378.00	842,670.35	
PROGRESSIVE CORP	743315103	PGR	60.33	16,505.00	585,750.73	
PRUDENTIAL FINANCIAL INC	744320102	PRU	81.55	4,793.00	468,328.68	
PUBLIC SVC ENTERPRISES	744573106	PEG	52.05	57,753.00	2,853,511.53	
PVH CORP	693656100	PVH	92.95	9,931.00	1,188,755.61	
QORVO INC	74736K101	QRVO	60.73	19,196.00	1,421,989.02	
QUEST DIAGNOSTICS INC	74834L100	DGX	83.27	12,488.00	974,221.82	
QURATE RETAIL GROUP INC	74915M100	QRTEA	19.52	47,776.00	1,077,779.57	
RAYTHEON COMPANY	755111507	RTN	153.35	6,981.00	1,150,726.54	
RED HAT INC	756577102	RHT	175.64	9,739.00	1,324,733.31	
REGIONS FINANCIAL CORP.	7591EP100	RF	13.38	169,765.00	2,291,337.68	
REPUBLIC SERVICES INC	760759100	RSG	72.09	31,081.00	1,708,808.44	
RESMED INC	761152107	RMD	113.87	18,142.00	1,198,485.46	
ROPER TECHNOLOGIES INC	776696106	ROP	266.52	10,231.00	2,240,358.32	
ROSS STORES INC	778296103	ROST	83.20	19,165.00	1,632,474.70	
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	97.79	10,543.00	1,089,732.20	
S&P GLOBAL INC	78409V104	SPGI	169.94	11,780.00	1,967,677.92	
SALESFORCE.COM INC	79466L302	CRM	136.97	6,837.00	864,067.22	
SEAGATE TECHNOLOGY	G7945M107	STX	38.59	31,080.00	1,603,274.72	
SEMPRA ENERGY	816851109	SRE	108.19	22,195.00	2,447,985.41	
SERVICENOW INC	81762P102	NOW	178.05	11,877.00	1,369,879.34	
SIRIUS XM HOLDINGS INC	82968B103	SIRI	5.71	233,469.00	1,086,979.19	
SKYWORKS SOLUTIONS INC	83088M102	SWKS	67.02	13,689.00	1,323,830.03	

Group: ALTERNATIVE INVESTMENT
Portfolio: SCIBETA USA

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
SNAP-ON INC	833034101	SNA	145.29	7,369.00	1,163,540.21	
SOUTHERN CO	842587107	SO	43.92	76,922.00	3,504,335.99	
SPDR S&P 500 ETF TRUST	78462F103	SPY	249.92	360.00	89,880.05	
STANLEY BLACK & DECKER INC	854502101	SWK	119.74	7,025.00	812,431.29	
STARBUCKS CORP.	855244109	SBUX	64.40	46,562.00	2,766,069.62	
STATE STREET CORP	857477103	STT	63.07	8,025.00	737,410.01	
STEEL DYNAMICS INC	858119100	STLD	30.04	47,529.00	2,031,141.99	
STRYKER CORP.	863667101	SYK	156.75	8,412.00	989,050.18	
SUNTRUST BANKS INC.	867914103	STI	50.44	34,547.00	1,979,164.77	
SYNOPSYS INC.	871607107	SNPS	84.24	21,760.00	1,521,106.04	
SYSCO CORP.	871829107	SY	62.66	23,976.00	1,370,676.76	
T ROWE PRICE GROUP INC.	74144T108	TROW	92.32	13,068.00	1,342,078.52	
TAPESTRY INC	876030107	TPR	33.75	43,979.00	1,840,981.05	
TARGA RESOURCES CORP	87612G101	TRGP	36.02	53,798.00	2,312,603.92	
TARGET CORP	87612E106	TGT	66.09	41,696.00	3,074,646.12	
TE CONNECTIVITY LTD	H84989104	TEL	75.63	10,295.00	858,132.69	
TEXAS INSTRS INC	882508104	TXN	94.50	20,670.00	1,886,972.68	
TEXTRON INC.	883203101	TXT	45.99	36,019.00	1,928,207.22	
THE BANK OF NEW YORK MELLON	064058100	BK	47.07	40,277.00	2,029,579.17	
THERMO FISHER SCIENTIFIC	883556102	TMO	223.79	8,504.00	1,522,801.96	
TIFFANY & CO	886547108	TIF	80.51	22,036.00	1,915,046.09	
TJX COS. INC.	872540109	TJX	44.74	36,805.00	1,479,270.61	
T-MOBILE US INC.	872590104	TMUS	63.61	48,860.00	2,555,784.13	
TORCHMARK CORP	891027104	TMK	74.53	12,520.00	1,004,405.78	
TOTAL SYS SVCS INC	891906109	TSS	81.29	20,602.00	1,305,757.33	
TRACTOR SUPPLY COMPANY	892356106	TSCO	83.44	12,395.00	922,683.80	
TRAVELERS COS INC	89417E109	TRV	119.75	7,834.00	895,907.23	
TWENTY-FIRST CENTURY FOX INC	90130A101	FOXA	48.12	28,493.00	1,204,002.01	
TYSON FOODS INC. CL-A	902494103	TSN	53.40	24,643.00	1,447,691.50	
ULTA SALON COSMETICS &	90384S303	ULTA	244.84	7,970.00	1,732,432.44	
UNION PACIFIC CORP.	907818108	UNP	138.23	10,999.00	1,298,949.19	

Group: ALTERNATIVE INVESTMENT

Portfolio: SCIBETA USA

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
SCIBETA USA COMMON STOCK						
UNITED RENTALS INCORPORATED	911363109	URI	102.53	4,849.00	573,261.69	
UNITED TECHNOLOGIES	913017109	UTX	106.48	18,811.00	2,086,030.51	
UNITEDHEALTH GROUP INC	91324P102	UNH	249.12	6,155.00	908,853.13	
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	116.56	18,470.00	2,270,685.87	
UNUM GROUP	91529Y106	UNM	29.38	26,763.00	1,077,857.37	
US BANCORP	902973304	USB	45.70	29,270.00	1,439,899.87	
V F CORP	918204108	VFC	71.34	31,833.00	2,554,801.23	
VALERO ENERGY CORP.	91913Y100	VLO	74.97	39,205.00	2,766,148.55	
VARIAN MEDICAL SYSTEMS	92220P105	VAR	113.31	10,680.00	917,308.98	
VERISIGN INC	92343E102	VRSN	148.29	11,252.00	1,307,568.74	
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	109.04	16,214.00	1,413,890.72	
VERIZON COMMUNICATIONS	92343V104	VZ	56.22	28,078.00	1,493,407.69	
VIACOM INC. CL B	92553P201	VIAB	25.70	71,625.00	1,990,141.84	
VISA INC-CLASS A	92826C839	V	131.94	11,043.00	1,240,347.91	
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	68.33	29,960.00	2,217,396.28	
WALMART INC	931142103	WMT	93.15	40,096.00	3,277,695.39	
WASTE MANAGEMENT INC.	94106L109	WM	88.99	17,117.00	1,122,519.96	
WEC ENERGY GROUP INC.	92939U106	WEC	69.26	47,588.00	2,691,476.94	
WELLCARE HEALTH PLANS INC	94946T106	WCG	236.09	6,080.00	1,566,624.33	
WESTROCK COMPANY	96145D105	WRK	37.76	14,857.00	809,729.35	
WHIRLPOOL CORP	963320106	WHR	106.87	6,054.00	1,004,920.14	
WILLIS TOWERS WATSON PLC	G96629103	WLTW	151.86	8,854.00	1,200,297.53	
WORLDPAY INC.	981558109	WP	76.43	35,090.00	2,303,522.95	
WYNN RESORTS LTD	983134107	WYNN	98.91	5,979.00	821,108.04	
XCEL ENERGY INC	98389B100	XEL	49.27	48,094.00	1,901,243.78	
XILINX INC	983919101	XLNX	85.17	29,868.00	2,236,771.42	
XPO LOGISTICS INC	983793100	XPO	57.04	23,675.00	2,464,608.96	
XYLEM INC.	98419M100	XYL	66.72	27,624.00	1,498,877.05	
YUM BRANDS INC	988498101	YUM	91.92	17,327.00	1,182,144.49	
ZIMMER BIOMET HOLDINGS INC	98956P102	ZBH	103.72	7,246.00	845,082.86	
ZIONS BANCORPORATION	989701107	ZION	40.74	36,448.00	1,849,539.67	

Group: ALTERNATIVE INVESTMENT

Portfolio: SCIBETA USA

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQSB						
Instrument: COM						
				SCIBETA USA COMMON STOCK		
ZOETIS INC	98978V103	ZTS	85.54	16,493.00	922,284.01	
COMMON STOCK TOTAL				8,902,462.00	513,291,817.96	
Instrument: ICOM						
				INTERNATIONAL COMMON STOCKS		
IHS MARKIT LTD	G47567105	INFO		35,695.00	1,533,738.18	
INTERNATIONAL COMMON STOCKS TOTAL				35,695.00	1,533,738.18	
Instrument: INTF						
				INTERNATIONAL FUNDS		
SCIBETA USA - LIQUIDITY	IL-LQSB			25,431.53	2,543,152.53	
INTERNATIONAL FUNDS TOTAL				25,431.53	2,543,152.53	
Instrument: REIT						
				REAL ESTATE INVESTMENT TRUST		
AVALONBAY COMMUNITIES	053484101	AVB		6,885.00	1,152,366.86	
DUKE RE CORPORATION	264411505	DRE		50,161.00	1,351,334.38	
EQUITY RESIDENTIAL PROP	29476L107	EQR		17,519.00	1,186,948.59	
ESSEX PROPERTY TRUST INC.	297178105	ESS		11,261.00	2,715,229.79	
HCP INC	40414L109	HCP		84,646.00	2,471,772.82	
HOST HOTELS & RESORTS INC	44107P104	HST		94,842.00	1,847,037.89	
MACERICH CO	554382101	MAC		12,399.00	852,877.44	
MID-AMERICAN APARTMENT	59522J103	MAA		4,999.00	474,729.84	
PROLOGIS INC.	74340W103	PLD		43,374.00	2,447,003.27	
REALTY INCOME CORP	756109104	O		32,306.00	1,852,853.20	
REGENCY CENTERS CORP	758849103	REG		8,471.00	486,913.08	
SL GREEN RE CORP	78440X101	SLG		11,180.00	1,189,689.88	
UDR INC	902653104	UDR		18,655.00	677,361.09	
VENTAS INC.	92276F100	VTR		16,348.00	946,405.47	
WELLTOWER INC	95040Q104	WELL		48,461.00	3,290,589.42	
REAL ESTATE INVESTMENT TRUST TOTAL				461,507.00	22,943,113.02	
SCIBETA USA TOTAL				9,425,095.53	540,311,821.69	549,727,396.21

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
3M COMPANY	88579Y101	MMM	190.54	6,407.00	389,580.98	1,220,790.00
ABBOTT LABORATORIES	002824100	ABT	72.33	19,235.00	433,168.87	1,391,268.00
ABBVIE INC.	00287Y109	ABBV	92.19	17,037.00	435,673.70	1,570,641.00
ACCENTURE PLC	G1151C101	ACN	141.01	7,228.00	370,957.30	1,019,220.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	46.57	8,463.00	366,413.82	394,122.00
ADOBE SYSTEMS INC.	00724F101	ADBE	226.24	5,527.00	164,506.74	1,250,428.00
AFLAC INC	001055102	AFL	45.56	8,588.00	151,386.38	391,269.00
AIR PROD. & CHEM.	009158106	APD	160.05	2,464.00	241,662.94	394,363.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	97.36	2,404.00	377,257.20	234,053.00
ALLERGAN PLC	G0177J108	AGN	133.66	3,809.00	699,576.54	509,111.00
ALLSTATE CORP	020002101	ALL	82.63	3,885.00	148,537.76	321,018.00
ALPHABET INC	02079K305	GOOGL	1,044.96	3,359.00	867,027.19	3,510,021.00
ALPHABET INC CL C	02079K107	GOOG	1,035.61	3,423.00	890,493.56	3,544,893.00
ALTRIA GROUP INC	02209S103	MO	49.39	21,286.00	242,640.58	1,051,316.00
AMAZON.COM INC	023135106	AMZN	1,501.97	4,571.00	899,989.13	6,865,505.00
AMERICAN ELECTRIC POWER	025537101	AEP	74.74	5,543.00	178,192.42	414,284.00
AMERICAN EXPRESS CO.	025816109	AXP	95.32	7,968.00	297,887.51	759,510.00
AMERICAN INTL GROUP	026874784	AIG	39.41	9,998.00	389,918.26	394,021.00
AMERICAN TOWER CORP	03027X100	AMT	158.19	4,930.00	228,328.94	779,877.00
AMGEN INC	031162100	AMGN	194.67	7,167.00	313,729.54	1,395,200.00
ANADARKO PETROLEUM CORP	032511107	APC	43.84	5,665.00	205,199.52	248,354.00
ANTHEM INC.	036752103	ANTM	262.63	2,925.00	178,175.99	768,193.00
AON PLC	G0408V102	AON	145.36	2,700.00	282,107.85	392,472.00
APPLE INC.	037833100	AAPL	157.74	53,397.00	538,576.13	8,422,843.00
APPLIED MATERIALS INC.	038222105	AMAT	32.74	11,041.00	256,758.20	361,482.00
AT&T INC	00206R102	T	28.54	81,725.00	2,096,535.13	2,332,431.00
AUTOMATIC DATA PROC.	053015103	ADP	131.12	4,951.00	166,528.28	649,175.00
BAKER HUGHES A GE COMPANY	05722G100	BHGE	21.50	5,769.00	176,304.76	124,034.00
BANK OF AMERICA CORP.	060505104	BAC	24.64	102,850.00	2,461,043.40	2,534,224.00
BAXTER INTL	071813109	BAX	65.82	5,621.00	104,989.63	369,974.00
BB&T CORPORATION	054937107	BBT	43.32	8,650.00	278,232.07	374,718.00

Group: ALTERNATIVE INVESTMENT

Portfolio: AI LARGE CAP EQUITY

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
BECTON DICKINSON & COMPANY	075887109	BDX	225.32	2,978.00	254,151.22	671,003.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	204.18	21,780.00	1,991,820.11	4,447,040.00
BIOGEN IDEC INC	09062X103	BIIB	300.92	2,262.00	143,546.04	680,681.00
BLACKROCK INC	09247X101	BLK	392.82	1,363.00	270,173.33	535,414.00
BOEING CO	097023105	BA	322.50	6,020.00	331,435.74	1,941,450.00
BOOKING HOLDINGS INC	09857L108	BKNG	1,722.42	533.00	302,890.42	918,050.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	35.34	15,486.00	353,585.11	547,275.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	51.98	18,386.00	559,747.00	955,704.00
BROADCOM LTD	11135F101	AVGO	254.28	4,630.00	686,236.53	1,177,316.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	75.59	5,356.00	307,798.56	404,860.00
CARNIVAL CORP	143658300	CCL	49.30	4,492.00	215,761.86	221,456.00
CASH	IT-LQT2	IT-LQT2		-197,341.82	-197,341.82	-197,342.00
CATERPILLAR INC.	149123101	CAT	127.07	6,441.00	279,645.29	818,458.00
CELGENE CORP	151020104	CELG	64.09	7,888.00	172,956.53	505,542.00
CHARTER COMMUNICATIONS	16119P108	CHTR	284.97	1,961.00	432,134.61	558,826.00
CHEVRON CORP.	166764100	CVX	108.79	21,416.00	915,218.48	2,329,847.00
CHUBB LIMITED	H1467J104	CB	129.18	5,153.00	244,680.88	665,665.00
CIGNA HOLDING CO.	125523100	CI	189.92	4,189.00	540,006.38	795,575.00
CISCO SYSTEMS	17275R102	CSCO	43.33	50,986.00	1,054,109.83	2,209,223.00
CITIGROUP INC.	172967424	C	52.06	27,467.00	2,108,592.61	1,429,932.00
CME GROUP INC	12572Q105	CME	188.12	3,975.00	328,377.39	747,777.00
COCA COLA CO.	191216100	KO	47.35	43,006.00	1,088,715.69	2,036,334.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	63.48	6,559.00	188,591.02	416,365.00
COLGATE PALMOLIVE	194162103	CL	59.52	9,579.00	213,018.25	570,142.00
COMCAST CORP - CL A	20030N101	CMCSA	34.05	51,365.00	710,119.01	1,748,978.00
CONOCOPHILLIPS	20825C104	COP	62.35	12,951.00	309,488.04	807,495.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	160.82	1,743.00	239,576.85	280,309.00
COSTCO WHOLESALE CORP.	22160K105	COST	203.71	4,912.00	252,126.08	1,000,624.00
CROWN CASTLE INTL CO	22822V101	CCI	108.63	4,654.00	449,896.06	505,564.00
CSX CORP.	126408103	CSX	62.13	9,029.00	194,788.97	560,972.00
CVS HEALTH CORP	126650100	CVS	65.52	14,436.95	241,748.84	945,909.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
DANAHER CORP	235851102	DHR	103.12	6,948.00	167,262.33	716,478.00
DEERE & CO.	244199105	DE	149.17	3,637.00	135,893.00	542,531.00
DELTA AIR LINES INC	247361702	DAL	49.90	7,175.00	284,111.39	358,032.00
DISNEY (WALT) CO.	254687106	DIS	109.65	16,762.00	523,878.64	1,837,953.00
DOMINION ENERGY INC	25746U109	D	71.46	8,392.00	365,197.75	599,692.00
DOWDUPONT INC.	26078J100	DWDP	53.48	25,805.00	906,527.19	1,380,051.00
DUKE ENERGY CORPORATION	26441C204	DUK	86.30	8,015.00	451,689.46	691,694.00
EATON CORP PLC	G29183103	ETN	68.66	4,910.00	325,677.89	337,121.00
EBAY INC	278642103	EBAY	28.07	10,180.00	139,900.52	285,753.00
ECOLAB INC	278865100	ECL	147.35	2,863.00	206,811.58	421,863.00
ELECTRONIC ARTS INC	285512109	EA	78.91	3,333.00	369,475.61	263,007.00
ELI LILLY & COMPANY	532457108	LLY	115.72	10,571.00	526,872.81	1,223,276.00
EMERSON ELECTRIC CO	291011104	EMR	59.75	7,052.00	206,406.42	421,357.00
EOG RESOURCES INC	26875P101	EOG	87.21	6,498.00	267,335.61	566,691.00
ESTEE LAUDER CO.	518439104	EL	130.10	2,403.00	129,951.17	312,630.00
EXELON CORP	30161N101	EXC	45.10	10,841.00	365,211.97	488,929.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	47,632.00	1,558,340.95	3,248,026.00
FACEBOOK INC-A	30303M102	FB	131.09	26,736.00	1,323,335.18	3,504,822.00
FEDEX CORPORATION	31428X106	FDX	161.33	2,743.00	156,473.53	442,528.00
FORD MOTOR COMPANY	345370860	F	7.65	43,861.00	392,759.15	335,537.00
GARRETT MOTION INC	366505105	GTX	12.34	837.80	3,999.97	10,338.00
GENERAL DYNAMICS CORP.	369550108	GD	157.21	2,913.00	171,263.03	457,953.00
GENERAL ELECTRIC CO	369604103	GE	7.57	96,911.00	2,187,085.90	733,616.00
GENERAL MILLS INC	370334104	GIS	38.94	6,661.00	177,597.31	259,379.00
GENERAL MOTORS CO	37045V100	GM	33.45	14,720.00	491,399.06	492,384.00
GILEAD SCIENCES INC.	375558103	GILD	62.55	14,551.00	128,563.16	910,165.00
GOLDMAN SACHS GROUP INC	38141G104	GS	167.05	3,918.00	406,413.08	654,502.00
HALLIBURTON COMPANY	406216101	HAL	26.58	9,811.00	198,066.65	260,776.00
HCA HEALTHCARE INC	40412C101	HCA	124.45	3,067.00	282,115.13	381,688.00
HEWLETT PACKARD ENTERPRISE	42824C109	HPE	13.21	16,529.00	120,173.48	218,348.00
HOME DEPOT INC.	437076102	HD	171.82	12,958.00	430,211.59	2,226,444.00

Group: ALTERNATIVE INVESTMENT

Portfolio: AI LARGE CAP EQUITY

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Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
HONEYWELL INTERNATIONAL INC	438516106	HON	132.12	8,379.00	350,455.89	1,107,033.00
HP INC	40434L105	HPQ	20.46	17,798.00	186,353.22	364,147.00
HUMANA INC.	444859102	HUM	286.48	1,546.00	307,511.38	442,898.00
ILLINOIS TOOL WORKS	452308109	ITW	126.69	3,716.00	185,989.89	470,780.00
ILLUMINA INC.	452327109	ILMN	299.93	1,649.00	465,949.41	494,585.00
INTEL CORP.	458140100	INTC	46.93	51,371.00	1,133,866.84	2,410,841.00
INTERCONTINENTAL EXCHANGE	45866F104	ICE	75.33	6,311.00	312,662.93	475,408.00
INTL BUS MACH CORP	459200101	IBM	113.67	10,329.00	897,756.40	1,174,097.00
INTUIT INC.	461202103	INTU	196.85	2,740.00	298,148.36	539,369.00
INTUITIVE SURGICAL INC	46120E602	ISRG	478.92	1,263.00	291,829.88	604,876.00
JOHNSON & JOHNSON	478160104	JNJ	129.05	30,185.00	1,269,323.59	3,895,374.00
JOHNSON CONTROLS	G51502105	JCI	29.65	10,383.00	429,999.10	307,856.00
JPMORGAN CHASE & CO.	46625H100	JPM	97.62	37,205.00	1,475,564.35	3,631,952.00
KIMBERLY-CLARK CORP	494368103	KMB	113.94	3,915.00	219,523.50	446,075.00
KINDER MORGAN INC.	49456B101	KMI	15.38	21,321.00	764,171.81	327,917.00
KRAFT HEINZ CO/THE	500754106	KHC	43.04	6,772.00	137,055.70	291,467.00
LAS VEGAS SANDS CORP	517834107	LVS	52.05	4,013.00	124,708.94	208,877.00
LINDE PLC	G5494J103	LIN	156.04	6,196.00	676,904.34	966,824.00
LOCKHEED MARTIN	539830109	LMT	261.84	2,789.00	179,308.39	730,272.00
LOWE'S COS	548661107	LOW	92.36	9,178.00	160,097.08	847,680.00
LYONDELLBASELL IND-CL A	N53745100	LYB	83.16	3,530.00	184,229.27	293,555.00
MARATHON PETROLEUM CORP	56585A102	MPC	59.01	7,533.00	561,872.55	444,522.00
MARRIOTT INT'L INC CL-A	571903202	MAR	108.56	3,177.00	330,591.29	344,895.00
MARSH & MCLENNAN COS.	571748102	MMC	79.75	5,701.00	191,412.94	454,655.00
MASTERCARD INC-CLASS A	57636Q104	MA	188.65	10,329.00	364,385.05	1,948,566.00
MCDONALDS CORPORATION	580135101	MCD	177.57	8,731.00	320,371.18	1,550,364.00
MCKESSON CORP	58155Q103	MCK	110.47	2,192.00	116,026.95	242,150.00
MEDTRONIC INC	G5960L103	MDT	90.96	15,212.00	472,433.48	1,383,684.00
MERCK & CO INC	58933Y105	MRK	76.41	29,262.00	1,086,030.82	2,235,909.00
METLIFE INC	59156R108	MET	41.06	9,496.00	325,682.78	389,906.00
MICRON TECHNOLOGY INC	595112103	MU	31.73	12,722.00	429,681.83	403,669.00

Group: ALTERNATIVE INVESTMENT

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Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-LQT2						
Instrument: COM						
AI LARGE CAP EQUITY COMMON STOCK						
MICROSOFT CORP.	594918104	MSFT	101.57	85,213.00	2,523,790.00	8,655,084.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	40.03	16,046.00	229,922.27	642,321.00
MONSTER BEVERAGE CORP NEW	61174X109	MNST	49.22	4,484.00	176,324.84	220,702.00
MORGAN STANLEY	617446448	MS	39.65	13,630.00	472,534.93	540,429.00
NETFLIX INC	64110L106	NFLX	267.66	4,684.00	492,684.50	1,253,719.00
NEXTERA ENERGY INC	65339F101	NEE	173.82	5,367.00	301,727.61	932,892.00
NIKE INC. -CL B	654106103	NKE	74.14	14,106.00	162,085.42	1,045,819.00
NORFOLK SOUTHERN CORP.	655844108	NSC	149.54	3,059.00	170,428.87	457,443.00
NORTHROP GRUMMAN CORP.	666807102	NOC	244.90	1,818.00	97,925.00	445,228.00
NVIDIA CORP	67066G104	NVDA	133.50	6,543.00	1,022,447.15	873,490.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	61.38	8,492.00	175,313.89	521,239.00
ORACLE SYS. CORP.	68389X105	ORCL	45.15	28,639.00	341,347.98	1,293,051.00
PAYPAL HOLDINGS INC	70450Y103	PYPL	84.09	13,355.00	322,796.24	1,123,022.00
PEPSICO INC.	713448108	PEP	110.48	15,927.00	597,587.31	1,759,615.00
PFIZER INC.	717081103	PFE	43.65	65,232.00	1,395,991.66	2,847,377.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	66.76	17,464.00	400,611.06	1,165,897.00
PHILLIPS 66	718546104	PSX	86.15	4,677.00	78,914.86	402,924.00
PIONEER NATURAL RESOURCES	723787107	PXD	131.52	1,903.00	290,314.61	250,283.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	116.91	5,216.00	292,096.98	609,803.00
PPG INDUSTRIES INC.	693506107	PPG	102.23	2,718.00	204,276.44	277,861.00
PROCTER & GAMBLE CO	742718109	PG	91.92	28,005.00	1,027,714.56	2,574,220.00
PROGRESSIVE CORP	743315103	PGR	60.33	6,514.00	395,810.00	392,990.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	81.55	4,640.00	195,169.72	378,392.00
QUALCOMM INC	747525103	QCOM	56.91	13,627.00	362,810.54	775,513.00
RAYTHEON COMPANY	755111507	RTN	153.35	3,228.00	135,325.53	495,014.00
REGENERON PHARMACEUTICAL	75886F107	REGN	373.50	895.00	211,523.93	334,282.00
RESIDEO TECHNOLOGIES INC	76118Y104	REZI	20.55	1,397.00	11,307.20	28,708.00
S&P GLOBAL INC	78409V104	SPGI	169.94	2,824.00	298,590.08	479,911.00
SALESFORCE.COM INC	79466L302	CRM	136.97	8,084.00	393,710.57	1,107,265.00
SCHLUMBERGER	806857108	SLB	36.08	15,583.00	1,277,747.40	562,235.00
SCHWAB (CHARLES) CORP	808513105	SCHW	41.53	13,502.00	225,102.25	560,738.00

Group: ALTERNATIVE INVESTMENT

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
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AI LARGE CAP EQUITY COMMON STOCK						
SHERWIN-WILLIAMS CO	824348106	SHW	393.46	936.00	256,201.30	368,279.00
SOUTHERN CO	842587107	SO	43.92	11,575.00	386,110.96	508,374.00
SOUTHERN COPPER CORP	84265V105	SCCO	30.77	925.00	42,822.00	28,462.00
SOUTHWEST AIRLINES	844741108	LUV	46.48	5,798.00	229,670.51	269,491.00
STARBUCKS CORP.	855244109	SBUX	64.40	13,577.00	124,492.10	874,359.00
STATE STREET CORP	857477103	STT	63.07	4,218.00	219,517.66	266,029.00
STRYKER CORP.	863667101	SYK	156.75	3,839.00	153,770.82	601,763.00
SYSCO CORP.	871829107	SYI	62.66	5,352.00	268,827.34	335,356.00
TARGET CORP	87612E106	TGT	66.09	5,920.00	187,184.72	391,253.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	48.96	3,164.00	183,780.03	154,909.00
TESLA INC	88160R101	TSLA	332.80	1,539.00	405,062.70	512,179.00
TEXAS INSTRS INC	882508104	TXN	94.50	10,806.00	317,525.65	1,021,167.00
THE BANK OF NEW YORK MELLON	064058100	BK	47.07	10,279.00	338,992.01	483,833.00
THERMO FISHER SCIENTIFIC	883556102	TMO	223.79	4,507.00	314,863.70	1,008,622.00
TJX COS. INC.	872540109	TJX	44.74	13,914.00	175,132.92	622,512.00
T-MOBILE US INC.	872590104	TMUS	63.61	3,451.00	124,978.65	219,518.00
TRAVELERS COS INC	89417E109	TRV	119.75	2,973.00	121,802.65	356,017.00
TWENTY-FIRST CENTURY FOX - B	90130A200	FOX	47.78	5,490.00	191,106.42	262,312.00
TWENTY-FIRST CENTURY FOX INC	90130A101	FOXA	48.12	11,729.00	205,464.53	564,399.00
UNION PACIFIC CORP.	907818108	UNP	138.23	8,317.00	154,832.84	1,149,659.00
UNITED PARCEL SERVICES INC	911312106	UPS	97.53	7,763.00	550,262.25	757,125.00
UNITED TECHNOLOGIES	913017109	UTX	106.48	9,110.00	465,913.11	970,033.00
UNITEDHEALTH GROUP INC	91324P102	UNH	249.12	10,747.00	314,655.44	2,677,293.00
US BANCORP	902973304	USB	45.70	17,007.00	422,162.10	777,220.00
VALERO ENERGY CORP.	91913Y100	VLO	74.97	4,762.00	169,552.69	357,007.00
VERIZON COMMUNICATIONS	92343V104	VZ	56.22	46,509.00	1,897,788.84	2,614,736.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	165.71	2,866.00	367,644.69	474,925.00
VISA INC-CLASS A	92826C839	V	131.94	19,803.00	434,041.91	2,612,808.00
VMWARE INC-CLASS A	928563402	VMW	137.13	797.00	64,954.06	109,293.00
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	68.33	9,103.00	263,595.94	622,008.00
WALMART INC	931142103	WMT	93.15	16,040.00	595,043.23	1,494,126.00

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Portfolio: AI-LQT2						
Instrument: COM						
				AI LARGE CAP EQUITY COMMON STOCK		
WASTE MANAGEMENT INC.	94106L109	WM	88.99	4,790.00	163,312.48	426,262.00
WELLS FARGO COMPANY	949746101	WFC	46.08	47,703.00	1,628,257.75	2,198,154.00
YUM BRANDS INC	988498101	YUM	91.92	3,512.00	92,566.88	322,823.00
ZOETIS INC	98978V103	ZTS	85.54	5,444.00	466,690.84	465,680.00
COMMON STOCK TOTAL				2,147,555.93	84,247,390.00	189,124,474.00
Instrument: ICOM						
				INTERNATIONAL COMMON STOCKS		
NXP SEMICONDUCTORS NV	N6596X109	NXPI		3,865.00	421,861.25	283,227.00
INTERNATIONAL COMMON STOCKS TOTAL				3,865.00	421,861.25	283,227.00
Instrument: REIT						
				REAL ESTATE INVESTMENT TRUST		
EQUINIX INC	29444U700	EQIX		901.00	336,157.12	317,657.00
PROLOGIS INC.	74340W103	PLD		7,035.00	453,005.42	413,095.00
PUBLIC STORAGE INC	74460D109	PSA		1,667.00	179,366.12	337,417.00
SIMON PROP GROUP INC.	828806109	SPG		3,463.00	277,019.43	581,749.00
REAL ESTATE INVESTMENT TRUST TOTAL				13,066.00	1,245,548.09	1,649,918.00
AI LARGE CAP EQUITY TOTAL				2,164,486.93	85,914,799.34	191,057,619.00

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Opportunistic/Diversified				
Portfolio: AI-PPIF				
Instrument: AIF				
			PUBLIC-PRIVATE INVESTMENT FUNDS	
			ALTERNATIVE INVESTMENT FUNDS	
AG GECC PUBLIC-PRIVATE	APAGGECC		1,000.34	0.92
BLACKROCK PUBLIC-PRIVATE	APBLACKROCK		1,000.05	
INVESCO MORTGAGE RECOVERY	APINVESCO		1,000.14	8,041,789.96
WELLINGTON MANAGEMENT	APWELLINGTON		1,000.02	
ALTERNATIVE INVESTMENT FUNDS TOTAL			4,000.55	8,041,790.88
PUBLIC-PRIVATE INVESTMENT FUNDS TOTAL			4,000.55	8,041,790.88

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Opportunistic/Diversified				
Portfolio: AI-SF				
Instrument: AIF				
SPECIALTY FINANCE			ALTERNATIVE INVESTMENT FUNDS	
AG SELECT PARTNERS	ASAGSAF		1,340,429.90	1.00
ARES CAPITAL EUROPE IV	ASACE4		18,477,305.80	18,902,293.06
ARES CORPORATE	AOARES		999.98	3,021,968.98
ARES CORPORATE	AOARES2		1,000.01	8,665,538.96
ARES CORPORATE	AOARES3		999.99	155,022,177.93
ARES CORPORATE	AOARES4		36,694,675.07	70,489,144.10
ARES CORPORATE	AOARES5		81,139,998.11	81,529,817.61
ARES SPECIAL SITUATIONS FUND	AOARESDFS		1,000.00	1.00
ATALAYA ASSET INCOME FUND IV	ASAAIF4		21,318,752.02	21,938,066.94
AVENUE AVIATION	ASAAOF2		13,099,143.97	13,757,935.97
AVENUE AVIATION	ASAAOF		25,010,200.00	31,547,817.98
BAIN CAPITAL SPECIAL	ASBCCSSE		33,599,375.50	33,084,721.74
BENEFIT STREET PARTNERS DEBT	ASBSPDF4		5,449,382.94	5,770,077.96
BENEFIT STREET PTNRS SENIOR	ASBSPSSOF		61,854,338.95	64,947,438.19
DAVIDSON KEMPNER SPECIAL	ASDKSOF2		15,761,433.59	26,919,531.93
DEBT PARTNERS I	ASDP1		1,000.09	3,769,280.37
FORTRESS ITALIAN NPL	ASFINPLOF		1,822,397.84	32,924,009.26
GOLUB CAPITAL BDC 3 INC.	ASGBDC3		40,000,000.00	40,970,524.80
GOLUB CAPITAL INVESTMENT	ASGBDC2		200,000,000.00	247,925,347.97
MHR INSTITUTIONAL PARTNERS IV	ASMHR4		41,949,389.73	40,524,579.72
OAKTREE EUROPEAN CAPITAL	ASOEC		34,792,960.37	39,073,392.63
OAKTREE EUROPEAN	ASOEDF		1,000.01	5,012,874.25
OAKTREE EUROPEAN PRINCIPAL	ASOEPF3		11,274,455.98	39,026,040.91
OAKTREE EUROPEAN PRINCIPAL	ASOEPF4		30,646,059.75	34,223,108.13
OAKTREE OPPORTUNITIES FUND X	ASOOF10		61,320,510.38	78,501,100.22
OAKTREE OPPORTUNITIES FUND	ASOOF10B		28,125,000.00	27,912,614.05
OWL ROCK CAPITAL	ASORCC		57,386,872.23	58,975,752.28
PROVIDENCE TMT SPECIAL	AOPROVSSF		1,000.00	690,148.00
SASOF III	ASAAG3		10,230,347.90	17,119,761.05
SASOF IV	ASAAG4		21,869,844.85	22,105,478.86
SILVER LAKE ALPINE	ASSLA		26,520,586.00	32,800,967.07

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Opportunistic/Diversified						
Portfolio: AI-SF			SPECIALTY FINANCE			
Instrument: AIF			ALTERNATIVE INVESTMENT FUNDS			
TCW DIRECT LENDING LLC	ASTCWDL				33,237,877.17	44,299,117.07
TPG OPPORTUNITIES PARTNERS II	ASTOP2				999.96	15,884,995.96
TPG OPPORTUNITIES PARTNERS	ASTOP3				55,398,560.79	80,268,460.19
TPG SPECIALTY LENDING EUROPE	ASTSLE				37,244,617.72	45,434,307.38
TSSP ADJACENT OPP PARTNERS	ASTAO				128,967,673.19	180,138,452.65
TSSP ADJACENT OPP PARTNERS	ASTAO3				133,040,298.72	165,744,849.29
TSSP CAPITAL SOLUTIONS (A)	ASTCS				24,952,175.00	24,952,175.00
WLR RECOVERY FUND V	ASWLRF5				31,362,205.77	44,297,274.70
ALTERNATIVE INVESTMENT FUNDS TOTAL					1,323,894,869.28	1,858,171,145.16
Instrument: COM			COMMON STOCK			
TPG SPECIALTY LENDING INC.	87265K102	TSLX	18.09	5,238,665.00	73,222,190.05	94,767,449.81
COMMON STOCK TOTAL				5,238,665.00	73,222,190.05	94,767,449.81
SPECIALTY FINANCE TOTAL				5,238,665.00	1,397,117,059.33	1,952,938,594.97

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Opportunistic/Diversified					
Portfolio: AI-SWAP					
Instrument: INTF					
			AI OTC SWAPS		
			INTERNATIONAL FUNDS		
AI SWAP - LIQUIDITY RESERVE	IL-AISWAP			0.01	1.20
INTERNATIONAL FUNDS TOTAL				0.01	1.20
AI OTC SWAPS TOTAL				0.01	1.20
					-5,428,543.24

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Opportunistic/Diversified					
Portfolio: AI-WELLS					
Instrument: INTF					
			WELLS FARGO INTERNATIONAL FUNDS		
WELLS FARGO PORTFOLIO RISK	IF-WELLSF			502,000.33	50,200,033.46
INTERNATIONAL FUNDS TOTAL				502,000.33	50,200,033.46
WELLS FARGO TOTAL				502,000.33	50,200,033.46
Opportunistic/Diversified TOTAL				222,896,185.72	5,151,318,062.24
					6,456,328,157.81

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-DPE				
Instrument: AIF				
DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
AI-LEGAL EXPENSES	LEGAL		0.01	0.01
APOLLO INVESTMENT FUND VIII	ABAPOLLO8		51,338,612.53	74,102,188.12
APOLLO INVESTMENT FUND IV	AAPOLLOIV		1,000.36	92,301.97
APOLLO INVESTMENT FUND V	ABAPOLLO5		999.98	1,152,520.99
APOLLO INVESTMENT FUND VI	ABAPOLLO6		1,000.32	27,542,938.77
APOLLO INVESTMENT FUND VII	ABAPOLLO7		999.99	62,758,339.65
BAIN CAPITAL FUND IX	ABBAIN9		1,000.01	23,392,163.93
BAIN CAPITAL FUND VII	ABBAIN7		1,000.42	18,842,972.87
BAIN CAPITAL FUND VIII	ABBAIN8		999.95	2,089,513.90
BAIN CAPITAL FUND X	ABBAIN10		999.84	59,078,381.86
BAIN CAPITAL FUND XI	ABBAIN11		41,593,929.51	120,789,092.88
BAIN CAPITAL FUND XII, L.P.	ABBAIN12		29,062,499.97	26,087,740.94
BAIN CAPITAL IX COINVESTMENT	ABBAIN9C		136,000.00	8,333,521.92
BAIN CAPITAL X COINVESTMENT	ABBAIN10C		1,000.01	1,953,417.98
BERKSHIRE FUND IX	ABBERK9		24,067,537.94	22,822,158.86
BERKSHIRE FUND IX	ABBERK9C		8,566,214.00	8,287,710.96
BLACKSTONE CAPITAL PARTNERS	VEA02554	BCPMB	0.01	0.01
BLACKSTONE CAPITAL PARTNERS	ABBCP4		999.99	5,027,897.38
BLACKSTONE CAPITAL PARTNERS	ABBCP5		1,000.01	32,461,115.60
BLACKSTONE CAPITAL PARTNERS	ABBCP6		97,128,151.92	290,537,025.40
BLACKSTONE CAPITAL PARTNERS	ABBCP7		39,568,357.06	46,094,721.22
BLACKSTONE COMMUNICATION I	ABBCOM1		1,000.76	425,778.81
CARLYLE PARTNERS IV	ABCARLYLE4		1,000.01	1,409,996.85
CARLYLE PARTNERS V	ABCARLYLE5		1,000.14	26,882,967.88
CARLYLE PARTNERS VI	ABCARLYLE6		48,349,681.71	70,279,542.68
CARLYLE PARTNERS VII, L.P.	ABCARLYLE7		3,293,201.00	2,465,467.01
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ	1,000.50	0.89
CLAYTON, DUBILIER & RICE VI	ACLAYDURI	CLDURI	999.99	14,267.79
FOX PAINE CAPITAL FUND II	ABFOXPAINE2		999.97	0.96
FRANCISCO PARTNERS	ABFRISCO1		998.07	254,516.86
FRANCISCO PARTNERS AGILITY	ABFPA		1,074,999.99	6,593,978.97

Group: ALTERNATIVE INVESTMENT

Portfolio: DOMESTIC PRIVATE EQUITY

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-DPE				
Instrument: AIF				
DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
FRANCISCO PARTNERS II	ABFRISCO2		998.00	11,846,860.84
FRANCISCO PARTNERS III	ABFRISCO3		1,000.15	56,041,786.89
FRANCISCO PARTNERS IV, L.P.	ABFRISCO4		72,912,499.83	123,926,679.11
FRANCISCO PARTNERS V	ABFRISCO5		30,312,500.00	34,112,574.11
FRIEDMAN FLEISCHER & LOWE II	ABFFL2		1,000.26	9,400,034.82
FRIEDMAN FLEISCHER & LOWE III	ABFFL3		22,686,743.93	35,112,827.89
FS EQUITY PARTNERS IV	VEA02586	FSEP4	999.99	180,703.95
FS EQUITY PARTNERS V	ABFSV		999.98	5,659,555.93
FS EQUITY PARTNERS VI	ABFS6		46,087.01	56,186,377.96
FS EQUITY PARTNERS VII	ABFS7		59,068,362.64	69,260,920.81
GCM MMIF (2007 Series)	ABCFIG1		1,001.74	90,404,116.57
GCM MMIF (2008 Series)	ABCFIG2		1,956,966.25	105,489,296.86
GCM MMIF (2010 Series)	ABCFIG3		42,045,604.88	192,908,048.60
GCM MMIF (2013 Series)	ABCFIG4		69,690,142.10	106,173,717.23
GCM MMIF (2015-1 Series)	ABCFIG5		34,328,088.57	38,921,689.48
GCM MMIF (2015-2 Series)	ABCFIG6		47,710,673.79	51,890,343.21
GREEN EQUITY INVESTORS V	ABGREEN5		1,000.68	32,690,619.82
GREEN EQUITY INVESTORS VI	ABGREEN6		21,587,571.00	52,284,115.89
GREEN EQUITY INVESTORS VII	ABGREEN7		34,178,707.69	34,475,975.86
GTCR FUND XII	ABGTCR12		15,827,526.00	13,744,135.91
H.I.G. MIDDLE MARKET LBO FUND II	ABHIGMMBO2		7,352,199.56	10,327,098.93
HARBOURVEST PARTNERS VII	ABHVP7		1,000.40	1,601,398.85
HEARTLAND INDUSTRIAL	ABHEART		13,766,159.18	98,491.99
HELLMAN & FRIEDMAN CAPITAL	ABH&F7		1,000.69	30,951,341.78
HELLMAN & FRIEDMAN CAPITAL	ABH&F8		50,920,010.94	59,583,242.74
HIG ADVANTAGE BUYOUT FUND	ABHIGB		4,461,712.37	3,573,551.98
HIG STRATEGIC PARTNERS FUND,	ABHIGSPF		3,664,566.25	3,526,116.65
LEHMAN BROTHERS II	VEA02551	LBBP	1,000.05	
LINSALATA CAPITAL PARTNERS	ABLINCAP6		16,068,261.70	35,627,339.89
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4		999.99	0.98
LINSALATA CAPITAL PARTNERS V	ABLINCAP5		1,000.02	1,471,132.92

Group: ALTERNATIVE INVESTMENT
Portfolio: DOMESTIC PRIVATE EQUITY

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-DPE				
Instrument: AIF				
DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
MONITOR CLIPPER EQUITY	ABMONITOR2		999.89	154,676.06
MONITOR CLIPPER EQUITY	ABMONITOR3		999.98	1,590,829.86
OAK HILL CAPITAL PARTNERS	AOAKHILL		999.98	0.97
PAINE SCHWARTZ PARTNERS	ABFOXPAIN3		29,291,404.72	63,379,313.39
PRIMUS CAPITAL FUND VIII	ABPRIMUS8		15,152,054.74	13,991,816.58
PROVIDENCE EQUITY PARTNERS	ABPROV4		1,000.04	81,347.97
PROVIDENCE EQUITY PARTNERS	VABPROV5		1,000.46	4,691,487.76
PROVIDENCE EQUITY PARTNERS	ABPROV6		1,000.12	77,457,962.32
PROVIDENCE EQUITY PARTNERS	ABPROV7		11,588,513.84	43,396,979.86
SILVER LAKE PARTNERS II	ABSLP2		1,000.02	408,488.54
SILVER LAKE PARTNERS III	ABSLP3		999.80	45,446,938.84
SILVER LAKE PARTNERS IV	ABSLP4		50,741,559.84	110,607,668.69
SILVER LAKE PARTNERS V	ABSLP5		47,522,860.00	45,305,688.08
SKM EQUITY FUND III	ABSKM3		1,000.01	140,393.94
SL SPV-1, L.P.	ABSLPSPV		4,035.00	13,944,723.98
SUMMIT PARTNERS GROWTH	ABSPGEF9		32,415,824.89	37,645,702.05
SUMMIT PARTNERS GROWTH	ABSPGEF8		1,000.21	16,775,020.88
SUMMIT PARTNERS	ABSUMMITS4		999.95	2,586,785.95
SUMMIT PARTNERS VENTURE CAP	ABSPVCF3		608,946.91	9,945,198.91
SUMMIT PARTNERS VENTURE	ABSPVCF4		4,638,846.85	11,512,404.94
TA XI	ABTA11		1,000.38	16,920,958.76
TA XII	ABTA12		54,739,999.60	76,101,236.06
THOMA BRAVO DISCOVER FUND	ABTBDF		53,861,968.96	83,244,457.28
THOMA BRAVO DISCOVER FUND II,	ABTBDF2		16,468,375.00	15,558,545.36
THOMA BRAVO FUND X	ABTHOMA10		999.94	12,466,060.51
THOMA BRAVO FUND XI, L.P.	ABTHOMA11		36,843,820.65	155,321,086.83
THOMA BRAVO FUND XII	ABTHOMA12		132,804,504.98	145,714,717.74
THOMA BRAVO SPEC OPP FUND I	ABTBSOF1		1,000.03	10,938,903.78
THOMA BRAVO SPECIAL OPP	ABTBSOF2		50,079,850.81	99,998,964.66
TOWERBROOK INVESTORS III	ABTBI3		1,000.47	5,096,365.85
TOWERBROOK INVESTORS IV	ABTBI4		27,941,000.51	48,342,851.78

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-DPE				
Instrument: AIF				
DOMESTIC PRIVATE EQUITY				
ALTERNATIVE INVESTMENT FUNDS				
TPG PARTNERS IV	ABTPG4		1,001.54	3,320,072.57
TPG PARTNERS V	ABTPG5		1,000.09	24,925,528.76
TPG PARTNERS VI	ABTPG6		1,001.93	87,293,796.43
VERITAS CAPITAL FUND VI, L.P.	ABVCF6		34,259,051.00	32,844,655.07
VISTA EQUITY PARTNERS FUND VI	ABVEPF6		35,221,930.87	45,326,396.01
ALTERNATIVE INVESTMENT FUNDS TOTAL			1,526,996,125.62	3,569,720,369.39
DOMESTIC PRIVATE EQUITY TOTAL			1,526,996,125.62	3,569,720,369.39

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-GIP				
Instrument: AIF				
GLOBAL/INTL PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
ADVENT INTERNATIONAL GPE VII	AGAIGPE7	AIGG	10,158,260.99	48,812,201.86
ADVENT INTERNATIONAL GPE VIII	AGAIGPE8		64,900,000.00	75,275,877.11
AIG GLOBAL EMERGING MARKETS	VEA02504		998.57	1,690,671.97
ASIA ALTERNATIVES CAPITAL	AGAACP5		7,664,071.00	5,604,439.94
AXIOM ASIA CO-INVESTMENT	AGAACF1		1,875,704.00	1,863,789.99
AXIOM ASIA PRIVATE CAPITAL	AGAAPCF3		22,007,600.56	51,381,731.78
AXIOM ASIA PRIVATE CAPITAL	AGAAPCF4		43,703,149.01	50,946,578.83
AXIOM ASIA V, L.P.	AGAAPCF5		2,250,000.00	2,135,295.99
BRIDGEPOINT EUROPE IV	AGBPE4		1,000.01	11,787,397.52
BRIDGEPOINT EUROPE V	AGBPE5		49,378,712.11	59,788,443.38
BRIDGEPOINT GROWTH I	AGBGF	GILBERTG	8,847,620.01	7,858,990.40
COMMONFUND CAPITAL	AGCFCEMP1		16,903,525.89	25,424,531.95
CVC CAPITAL PARTNERS VI (A),	AGCVC6		66,385,438.72	83,316,231.47
CVC CAPITAL PARTNERS VII	AGCVC7		23,323,373.06	25,506,891.97
DOVER STREET IX, L.P.	AGDOVER9		30,647,478.84	40,703,292.86
DOVER STREET VII	AGDOVER7		1,000.11	6,898,961.92
DOVER STREET VIII	AGDOVER8		999.95	19,835,749.93
GILBERT GLOBAL EQUITY	AGILBERTG		1,000.07	0.97
H.I.G. BRAZIL AND LATIN AMERICA	AGHIGBLAP		10,506,776.42	9,948,261.37
H.I.G. EUROPE CAPITAL PARTNERS	SAGHIGEC2		2,606,536.28	2,692,313.95
HARBOURVEST INT'L III	AHARBPART	HVIPE	1,000.14	82,674.97
HARBOURVEST INT'L III-DIRECT	VEA02633		3,212,721.85	0.97
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D		1,000.23	454,162.86
HARBOURVEST INT'L	AGHIPEP4P		999.98	0.99
HARBOURVEST PARTNERS 2007	AGHVP2007D		999.88	3,860,835.89
HARBOURVEST PARTNERS	AGHCF4		13,817,517.98	16,605,576.94
HERMES GPE OHIO SIDECAR	AGHERMESSIDE		56,597,711.38	57,299,720.03
HERMES GPE PEC II	AGHERMESCO1		12,318,829.78	63,367,411.12
HERMES GPE PEC III, L.P.	AGHERMESCO3		61,020,387.74	76,637,023.66
HERMES GPE PEC IV	AGHERMESCO4		29,588,173.55	29,606,555.77
QUADRANT PRIVATE EQUITY NO. 4	AGQPE4		22,560.88	3,400,368.09

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-GIP				
Instrument: AIF				
GLOBAL/INTL PRIVATE EQUITY				
ALTERNATIVE INVESTMENT FUNDS				
QUADRANT PRIVATE EQUITY NO. 5	AGQPE5		15,603,161.50	16,029,398.83
QUADRANT PRIVATE EQUITY NO. 6	AGQPE6		12,159,172.14	10,550,916.24
TRITON FUND IV, LP	AGTRITON4		15,933,347.86	21,652,800.61
VITRUVIAN INVESTMENT	AGVIP3		9,841,268.99	8,562,704.60
WARBURG PINCUS CHINA	AGWPC		34,200,000.00	41,173,289.97
ALTERNATIVE INVESTMENT FUNDS TOTAL			625,482,099.48	880,755,096.70
GLOBAL/INTL PRIVATE EQUITY TOTAL			625,482,099.48	880,755,096.70

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DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Private Equity					
Portfolio: AI-PPE					
Instrument: ICOM					
PUBLIC PRIVATE EQUITY					
INTERNATIONAL COMMON STOCKS					
HARBOURVEST GLOBAL PRIVATE	BR30MJ8	HVPE_LN	10,840,319.00	75,304,280.27	186,078,664.00
INTERNATIONAL COMMON STOCKS TOTAL			10,840,319.00	75,304,280.27	186,078,664.00
PUBLIC PRIVATE EQUITY TOTAL			10,840,319.00	75,304,280.27	186,078,664.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Market: Private Equity						
Portfolio: AI-SD						
Instrument: COM						
STOCK DISTRIBUTION COMMON STOCK						
ABIOMED INC	003654100	ABMD	325.04	74,235.00	11,605,577.30	24,129,344.00
ALIMERA SCIENCES INC	016259103	ALIM	0.72	43,569.00	277,099.00	31,287.00
ANTERO RESOURCES CORP	03674X106	AR	9.39	286,150.00	602,826.00	2,686,949.00
APPIAN CORP	03782L101	APPN	26.71	52,619.00	1,612,247.00	1,405,453.00
BLUE RIDGE NETWORKS	9941253S9		0.00	13,093.00	0.00	
BLUE RIDGE NETWORKS, INC.	9941218B0		0.00	1,370,694.00	0.00	
BLUE RIDGE NETWORKS, INC. PFD	9941218A2		0.00	26,185.00	0.00	
CARE.COM INC	141633107	CRCM	19.31	32,789.00	637,334.00	633,156.00
CHINA BIOLOGIC PRODUCTS INC	G21515104	CBPO	75.91	7,200.00	861,026.40	546,552.00
COMPUTER PROGRAMS &	205306103	CPSI	25.10	37,007.00	0.00	928,876.00
CRISPR THERAPEUTICS AG	H17182108	CRSP	28.57	32,406.00	1,840,013.00	925,839.00
EMERALD BIOAGRICULTURE CORP	9941226Y0		0.00	4,465.00	0.00	
EMERALD BIOAGRICULTURE	9941020E2		0.00	46,327.00	0.00	
EPIZYME INC	29428V104	EPZM	6.16	12,991.00	506,259.00	80,025.00
ICHR HOLDINGS LTD	G4740B105	ICHR	16.30	189,899.00	0.00	3,095,354.00
IMAGINOVA CORP SERIES A CONV	9941228R3		0.00	833,801.00	0.00	
IMAGINOVA CORP SERIES B CONV	9941228S1		0.00	668,623.00	0.00	
IMAGINOVA CORP SERIES C CONV	9941228T9		0.00	220,111.00	0.00	
IMMUNOMEDICS INC	452907108	IMMU	14.27	64,551.00	1,259,390.00	921,143.00
IQVIA HOLDING INC	46266C105	IQV	116.17	24,587.00	0.00	2,856,272.00
LAREDO PETROLEUM INC	516806106	LPI	3.62	177,750.00	440,373.56	643,455.00
MONGODB INC	60937P106	MDB	83.74	29,729.00	1,740,336.00	2,489,506.00
NEVRO CORP	64157F103	NVRO	38.89	6,929.00	615,504.00	269,469.00
SALESFORCE.COM INC	79466L302	CRM	136.97	21,680.00	2,791,299.00	2,969,510.00
SNAP INC-A	83304A106	SNAP	5.51	316,100.00	4,774,454.80	1,741,711.00
TELADOC INC	87918A105	TDOC	49.57	243,381.00	9,223,029.62	12,064,396.00
TRITON INTERNATIONAL LTD/BER	G9078F107	TRTN	31.07	16,500.00	0.00	512,655.00
COMMON STOCK TOTAL				4,853,371.00	38,786,768.68	58,930,952.00
Instrument: PFD						
PREFERRED STOCK						
PROTEUS DIGITAL HEALTH INC	9941275A2			1,821.00	0.00	

Monthly Market

As Of 12/31/2018

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DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Market: Private Equity					
Portfolio: AI-SD					
Instrument: PFD					
STOCK DISTRIBUTION					
PREFERRED STOCK					
PROTEUS DIGITAL HEALTH INC	9941275C8		451.00	0.00	
PROTEUS DIGITAL HEALTH INC	9941275B0		16,169.00	0.00	
PREFERRED STOCK TOTAL			18,441.00	0.00	
STOCK DISTRIBUTION TOTAL			4,871,812.00	38,786,768.68	58,930,952.00

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-VC				
Instrument: AIF				
VENTURE CAPITAL				
ALTERNATIVE INVESTMENT FUNDS				
ADAMS CAPITAL MANAGEMENT III	AVADAMS3		14,975,396.54	100,623.93
ADVANCED TECHNOLOGY	AVATV7		1,000.25	1,487,753.83
AI-LEGAL EXPENSES	LEGAL		0.01	0.01
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF	24,893.94	244,161.92
BAIN CAP VENTURE	AVBAINCO2		1,187,500.00	1,187,500.00
BAIN CAPITAL VENTURE	AVBAINCO		22,027,151.93	36,010,821.98
BAIN CAPITAL VENTURE FUND	AVBAIN		1,000.19	231,304.87
BAIN CAPITAL VENTURE FUND	AVBAIN2005		38,500.02	2,747,137.83
BAIN CAPITAL VENTURE FUND	AVBAIN2007		1,000.17	12,093,266.85
BAIN CAPITAL VENTURE FUND	AVBAIN2009		999.81	25,589,244.80
BAIN CAPITAL VENTURE FUND	AVBAIN2012		33,735,721.97	77,520,632.85
BAIN CAPITAL VENTURE FUND	AVBAIN2014		39,044,319.60	78,002,569.77
BAIN CAPITAL VENTURE FUND	AVBAIN2016		50,490,000.00	52,095,555.18
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2	999.91	6,642,317.91
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4		2,127,119.56	2,393,038.90
CB HEALTHCARE FUND II	AVCBHF2		1,000.28	141,071.80
CHP II	AVCHP2		1,000.16	309,630.97
CHP III	AVCHP3		9,405,378.78	31,829,794.76
COMMONFUND CAPITAL VENTURE	AVCFCVP9		6,765,328.70	129,782,204.86
COMMONFUND CAPITAL VENTURE	AVCFCVP10		50,803,527.23	101,505,340.03
COMMONFUND CAPITAL VENTURE	AVCFCVP11		50,047,916.00	70,356,940.81
COMMONWEALTH CAPITAL	AVCCV3		1,001.45	0.89
DAG VENTURES III	AVDAG3		1,000.00	2,243,847.90
DAG VENTURES IV	AVDAG4	AVDAG4	11,174,449.79	16,353,662.93
ESSEX WOODLANDS HEALTH VEN.	AVEWHV6		999.84	12,113,396.82
ESSEX WOODLANDS HEALTH VEN.	AVEWHV7		999.41	3,682,514.86
ESSEX WOODLANDS HEALTH VEN.	AVEWHV8		48,971,490.43	53,252,391.61
EW HEALTHCARE PARTNERS	AVEWHV9		46,528,614.62	97,442,593.76
FAIRVIEW OPPORTUNITIES FUND	AVFOF		20,427,936.96	23,258,983.26
FOUNDATION MEDICAL PARTNERS	AVFNDMED		1,545,550.56	0.81
FOUNDATION MEDICAL PARTNERS	AVFNDMED2		14,337,747.18	0.82

Group: ALTERNATIVE INVESTMENT

Portfolio: VENTURE CAPITAL

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-VC				
Instrument: AIF				
VENTURE CAPITAL				
ALTERNATIVE INVESTMENT FUNDS				
FOUNDATION MEDICAL PARTNERS	AVFNDMED3		7,085,488.55	2,301,288.88
GENERAL CATALYST GROUP IX	AVGCG9		13,000,000.00	12,256,258.04
GENERAL CATALYST GROUP VII,	AVGCG7		23,249,999.99	32,105,835.85
GENERAL CATALYST GROUP VIII	AVGCG8		21,840,000.00	24,973,807.93
GENERAL CATALYST GROUP VIII	AVGCG8S		5,145,000.00	6,962,894.94
GENERAL CATALYST II	AVGCG2		1,000.21	104,315.89
GENERAL CATALYST III	AVGCG3	AVGCG3	1,000.06	513,645.86
GENERAL CATALYST VI	AVGCG6		7,738,091.94	42,186,534.88
GLOBESPAN CAPITAL PARTNERS	AVGLBSPN4		1,089,437.14	23,190,290.27
GLOBESPAN CAPITAL PARTNERS	VAVGLBSPN5		1,000.23	30,759,890.83
HARBOURVEST PARTNERS VI	AHARBOURDIR		674,869.53	729,118.96
HARBOURVEST PARTNERS VI	AHARBOURPART		999.83	403,694.82
HARBOURVEST PARTNERS VII	AVHVP7		998.99	4,866,349.82
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTHS5		1,000.21	80,322.54
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTHS6		1,000.08	631,432.95
MENLO VENTURES XIV	AVMV14		10,000,000.00	10,710,296.96
MERITAGE PRIVATE EQUITY FUND	AVMERIT2		15,580,753.24	4,807,100.88
MERITAGE PRIVATE EQUITY FUND	AVMERIT3	AVMERIT3	14,984,104.92	11,476,308.02
MOONRISE CHINA PARTNERS I	AVMCP1		7,763,358.00	7,584,849.97
MOONRISE VENTURE PARTNERS I	AVMVP1		26,733,258.17	27,391,737.03
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI	10,854,753.46	0.90
MORGENTHALER PARTNERS VII	AVMORG7		5,257,601.58	167,532.95
MORGENTHALER PARTNERS VIII	AVMORG8		999.27	6,926,300.93
NEW ENTERPRISE ASSOCIATES 10	AVNEA10		1,432,193.19	7,078,497.85
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11	1,000.05	1,273,671.88
NEW ENTERPRISE ASSOCIATES 13	AVNEA13		1,484,193.56	20,595,598.75
NEW ENTERPRISE ASSOCIATES 14	AVNEA14		13,904,103.34	63,025,732.82
NEW ENTERPRISE ASSOCIATES 15	AVNEA15		47,182,834.00	75,462,651.65
NEW ENTERPRISE ASSOCIATES 16	AVNEA16		35,250,000.00	39,188,997.15
NORTHCOAST FUND II (MEOF)	AVCNC		11,587,588.45	632,192.54
OHIO INNOVATION FUND I	VEA02581	OIF1	1,877,410.90	54,694.00
Group: ALTERNATIVE INVESTMENT	Portfolio:	VENTURE CAPITAL		

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Market: Private Equity				
Portfolio: AI-VC				
Instrument: AIF				
VENTURE CAPITAL				
ALTERNATIVE INVESTMENT FUNDS				
PARK ST CAPITAL PRIVATE	AVPARK5	AVPARK5	999.93	1,561,497.95
PARK ST CAPITAL PRIVATE	AVPARK6	AVPARK6	1,000.05	5,197,823.89
PRIMUS CAPITAL FUND V	AVPRIMUS5		999.88	4,371,084.90
PRIMUS CAPITAL FUND VI	AVPRIMUS6		85,468.02	2,788,914.93
PRIMUS CAPITAL FUND VII	AVPRIMUS7		999.96	22,824,626.17
REDPOINT OMEGA III	AVRO3		5,129,874.00	4,871,635.98
TIGER IRON GREAT RIVER FUND	AVTIGR		51,665,033.25	50,539,611.07
TRUBRIDGE SPECIAL PURPOSE	AVTBSP		13,546,883.19	13,926,703.91
TUCKER ANTHONY PRIVATE	AVTAPE3		1,000.42	59,040.88
TUCKER ANTHONY PRIVATE	AVTAPE4		1,000.14	0.92
WARBURG PINCUS EQUITY	AWARBURG		999.67	240,172.97
WARBURG PINCUS PRIVATE	AVWPPE9		997.56	4,905,720.83
WARBURG PINCUS PRIVATE	AWARBURG8		999.25	4,465,656.98
WARBURG PINCUS PRIVATE	AVWPPE10		1,001.06	44,825,389.69
WARBURG PINCUS PRIVATE	AVWPPE11		28,418,722.98	70,828,355.67
WARBURG PINCUS PRIVATE	AVWPPE12		87,565,009.30	100,709,046.72
ALTERNATIVE INVESTMENT FUNDS TOTAL			893,814,572.84	1,629,175,437.72
VENTURE CAPITAL TOTAL			893,814,572.84	1,629,175,437.72
Private Equity TOTAL			3,160,383,846.89	6,324,660,519.81
TOTAL			8,311,701,909.13	12,780,988,677.62
FUND TOTAL			59,198,958,527.08	72,888,680,409.16