

Benchmark Review

Third Quarter 2018

Barrow Hanley is pleased to provide you with the Third Quarter 2018 Benchmark Review. In it, we provide key data for 33 of the most commonly used indices.

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Research sources: FactSet, Barclays, S&P, Russell® Indexes, MSCI

PERFORMANCE UPDATE

THIRD QUARTER 2018

BARROW, HANLEY, MEWHINNEY & STRAUSS, LLC

LARGE CAP VALUE EQUITY

\$39.6 BILLION IN ASSETS

Composite Inception: October 1, 1979	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Large Cap Value (Gross of Fees)	7.6%	8.4%	14.8%	14.6%	11.4%	10.8%	13.1%
BHMS LCV (Net of Fees-Preliminary)	7.5%	8.2%	14.5%	14.3%	11.1%	10.5%	12.8%
Russell 1000 Value Index	5.7%	3.9%	9.5%	13.6%	10.7%	9.8%	11.7%
S&P 500 Index	7.7%	10.6%	17.9%	17.3%	14.0%	12.0%	11.7%

DIVERSIFIED LARGE CAP VALUE EQUITY

\$6.9 BILLION IN ASSETS

Composite Inception: November 1, 2000	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Diversified Large Cap Value (Gross of Fees)	5.7%	4.2%	9.6%	14.0%	11.0%	11.6%	9.8%
BHMS DLCV (Net of Fees-Preliminary)	5.6%	3.9%	9.2%	13.6%	10.6%	11.2%	9.4%
Russell 1000 Value Index	5.7%	3.9%	9.5%	13.6%	10.7%	9.8%	6.9%
S&P 500 Index	7.7%	10.6%	17.9%	17.3%	14.0%	12.0%	6.1%

DIVIDEND FOCUSED VALUE EQUITY

\$7.6 BILLION IN ASSETS

❖ Dividend Income Strategy - Invests in Companies with a 25+ Year History of Dividends

Composite Inception: April 1, 2000	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Dividend Focused Value (Gross of Fees)	4.8%	2.2%	8.1%	13.5%	10.7%	11.6%	10.8%
BHMS DFV (Net of Fees-Preliminary)	4.8%	2.1%	7.8%	13.3%	10.5%	11.3%	10.5%
Russell 1000 Value Index	5.7%	3.9%	9.5%	13.6%	10.7%	9.8%	7.0%
S&P 500 Index	7.7%	10.6%	17.9%	17.3%	14.0%	12.0%	5.7%

SMALL CAP VALUE EQUITY

\$2.4 BILLION IN ASSETS

Composite Inception: January 1, 1996	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Small Cap Value (Gross of Fees)	4.4%	8.0%	12.6%	18.3%	12.1%	15.5%	12.6%
BHMS SCV (Net of Fees-Preliminary)	4.3%	7.6%	12.1%	17.7%	11.5%	14.9%	12.1%
Russell 2000 Value Index	1.6%	7.1%	9.3%	16.1%	9.9%	9.5%	10.1%
Russell 2000 Index	3.6%	11.5%	15.2%	17.1%	11.1%	11.1%	9.1%

DIVERSIFIED SMALL CAP VALUE EQUITY

\$580 MILLION IN ASSETS

Composite Inception: January 1, 2007	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Diversified Small Cap Value (Gross of Fees)	1.7%	9.6%	12.2%	16.8%	10.4%	14.7%	10.5%
BHMS DSCV (Net of Fees-Preliminary)	1.6%	9.3%	11.8%	16.4%	10.1%	14.4%	10.2%
Russell 2000 Value Index	1.6%	7.1%	9.3%	16.1%	9.9%	9.5%	6.6%

MID CAP VALUE EQUITY

\$6.9 BILLION IN ASSETS

Composite Inception: April 1, 1999	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Mid Cap Value (Gross of Fees)	1.2%	-4.8%	0.0%	9.6%	8.0%	11.5%	10.6%
BHMS MCV (Net of Fees-Preliminary)	1.1%	-5.0%	-0.3%	9.3%	7.7%	11.2%	10.3%
Russell Midcap Value Index	3.3%	3.1%	8.8%	13.1%	10.7%	11.3%	10.0%
Russell Midcap Index	5.0%	7.5%	14.0%	14.5%	11.7%	12.3%	9.7%

REGULATORY DISCLOSURES: Returns are annualized for periods of more than one year and include the reinvestment of all income. Past performance is not indicative of future results. Details regarding all composites are available upon request.

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PERFORMANCE UPDATE

THIRD QUARTER 2018

**BARROW, HANLEY,
MEWHINNEY & STRAUSS, LLC**

NON-U.S. VALUE EQUITY \$2.3 BILLION IN ASSETS

Composite Inception: August 1, 2006	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Non-U.S. Value (Gross of Fees)	-1.0%	-3.3%	-0.5%	8.6%	4.3%	5.9%	4.1%
BHMS Non-U.S. Value (Net of Fees-Preliminary)	-1.1%	-3.6%	-0.9%	8.2%	3.9%	5.6%	3.8%
MSCI EAFE Index	1.4%	-1.0%	3.3%	9.8%	4.9%	5.9%	3.9%
MSCI EAFE Value Index	1.3%	-3.0%	0.2%	8.8%	3.7%	5.1%	2.9%

GLOBAL VALUE EQUITY \$4.9 BILLION IN ASSETS

Composite Inception: September 1, 2010	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Global Value Equity (Gross of Fees)	2.8%	2.9%	5.9%	14.3%	9.2%		11.0%
BHMS GVE (Net of Fees-Preliminary)	2.7%	2.6%	5.5%	13.9%	8.8%		10.7%
MSCI World Index	5.1%	5.9%	11.8%	14.2%	9.9%		12.0%
MSCI All Country World Index	4.4%	4.3%	10.4%	14.0%	9.3%		11.0%

EMERGING MARKETS EQUITY \$82 MILLION IN ASSETS

Composite Inception: October 1, 2012	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Emerging Markets Equity (Gross of Fees)	0.3%	-5.6%	2.6%	14.2%	3.8%		4.0%
BHMS EME (Net of Fees-Preliminary)	0.3%	-5.8%	2.3%	13.9%	3.7%		3.8%
MSCI Emerging Markets Index	-1.0%	-7.4%	-0.4%	12.8%	4.0%		3.5%
MSCI Emerging Markets Value Index	3.7%	-3.9%	2.8%	12.1%	2.5%		2.0%

ALL COUNTRY WORLD EX-U.S. VALUE EQUITY \$511 MILLION IN ASSETS

Composite Inception: September 1, 2014	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS All Country World ex-U.S. Value (Gross of Fees)	-1.2%	-8.5%	-3.2%	7.4%			0.5%
BHMS ACWI ex-U.S. Value (Net of Fees-Preliminary)	-1.3%	-8.8%	-3.6%	7.0%			0.1%
MSCI ACWI ex-U.S. Index	0.8%	-2.7%	2.3%	10.5%			3.1%

U.S. ESG \$7 MILLION IN ASSETS

Composite Inception: January 1, 2017	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS U.S. ESG (Gross of Fees)	2.8%	0.8%	5.1%				12.4%
BHMS U.S. ESG (Net of Fees-Preliminary)	2.8%	0.8%	5.1%				12.4%
Russell 1000 Value Index	5.7%	3.9%	9.5%				10.0%
MSCI USA ESG Leaders Index	7.2%	9.7%	16.5%				17.3%

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PERFORMANCE UPDATE

THIRD QUARTER 2018

BARROW, HANLEY, MEWHINNEY & STRAUSS, LLC

LONG DURATION STRATEGIES

\$4.8 BILLION IN ASSETS

Composite Inception: January 1, 1990	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Long Credit Fixed Income (Gross of Fees)	1.28%	-5.16%	-2.19%	5.29%	5.79%	8.91%	8.78%
BHMS Long Credit (Net of Fees-Preliminary)	1.24%	-5.28%	-2.34%	5.14%	5.64%	8.76%	8.63%
Bloomberg Barclays U.S. Long Corporate Index	1.32%	-5.54%	-2.38%	5.18%	5.74%	8.69%	7.64%
Bloomberg Barclays U.S. Long Credit Index	1.26%	-5.20%	-2.18%	5.21%	5.75%	8.43%	7.70%

Composite Inception: October 1, 2007

BHMS Long Gov/Credit Fixed Income (Gross of Fees)	-0.50%	-5.29%	-2.69%	3.78%	5.35%	8.94%	8.07%
BHMS Long Gov/Credit (Net of Fees-Preliminary)	-0.55%	-5.44%	-2.89%	3.58%	5.05%	8.64%	7.77%
Bloomberg Barclays U.S. Long Government/Credit Index	-0.47%	-5.42%	-2.73%	3.43%	5.18%	7.11%	6.41%

Composite Inception: October 1, 2007

BHMS Extended Duration Fixed Income (Gross of Fees)	-4.63%	-7.59%	-3.55%	1.71%	7.30%	8.22%	8.85%
BHMS Extended Duration (Net of Fees-Preliminary)	-4.65%	-7.65%	-3.65%	1.51%	7.10%	8.02%	8.65%
Bloomberg Barclays U.S. Treasury Strips 20+ Index	-4.69%	-8.26%	-4.12%	1.51%	7.31%	7.44%	8.15%

CORE FIXED INCOME

\$2.0 BILLION IN ASSETS

Composite Inception: January 1, 1984	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Core Fixed Income (Gross of Fees)	0.11%	-1.51%	-1.13%	1.49%	2.32%	4.30%	7.35%
BHMS Core (Net of Fees-Preliminary)	0.05%	-1.69%	-1.38%	1.24%	2.07%	4.05%	7.10%
Bloomberg Barclays U.S. Aggregate Index	0.02%	-1.60%	-1.22%	1.31%	2.16%	3.77%	6.98%

CORE PLUS FIXED INCOME

\$503 MILLION IN ASSETS

Composite Inception: January 1, 1998	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Core Plus Fixed Income (Gross of Fees)	0.29%	-1.39%	-0.94%	2.00%	2.57%	4.74%	5.33%
BHMS Core Plus (Net of Fees-Preliminary)	0.23%	-1.57%	-1.19%	1.75%	2.32%	4.49%	5.08%
Bloomberg Barclays U.S. Aggregate Index	0.02%	-1.60%	-1.22%	1.31%	2.16%	3.77%	4.72%

INVESTMENT GRADE CREDIT FIXED INCOME

\$905 MILLION IN ASSETS

Composite Inception: January 1, 1993	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Investment Grade Credit (Gross of Fees)	1.24%	-1.96%	-1.01%	3.35%	3.83%	6.70%	6.67%
BHMS Investment Grade Credit (Net of Fees-Preliminary)	1.19%	-2.11%	-1.21%	3.15%	3.63%	6.50%	6.47%
Bloomberg Barclays U.S. Corporate Index	0.97%	-2.33%	-1.19%	3.12%	3.54%	6.35%	6.04%
Bloomberg Barclays U.S. Credit Index	0.89%	-2.12%	-1.10%	2.98%	3.40%	5.94%	5.99%

SHORT MATURITY FIXED INCOME

\$1.4 BILLION IN ASSETS

Composite Inception: January 1, 1984	3Q18	YTD	1 Year	3 Years	5 Years	10 Years	Inception
BHMS Short Maturity Fixed Income (Gross of Fees)	0.47%	0.55%	0.44%	1.04%	1.08%	2.10%	5.76%
BHMS Short Maturity (Net of Fees-Preliminary)	0.42%	0.40%	0.24%	0.84%	0.88%	1.90%	5.56%
Bloomberg Barclays U.S. 1-3 Year Gov/Credit Index	0.33%	0.41%	0.20%	0.73%	0.83%	1.67%	5.31%

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Market Performance

September 30, 2018	3Q 2018	1 Year
Blmbg Barclays Aggregate	0.0%	-1.2%
Blmbg Barclays Long Credit	1.3%	-2.2%
Blmbg Barclays Long Corporate	1.3%	-2.4%
Blmbg Barclays Long Gov/Credit	-0.5%	-2.7%
S&P 500	7.7%	17.9%
S&P 500 Value	5.9%	10.1%
S&P 500 Growth	9.3%	25.2%
S&P MidCap 400	3.9%	14.2%
S&P MidCap 400 Value	3.8%	11.7%
S&P MidCap 400 Growth	4.0%	16.6%
Russell 1000®	7.4%	17.8%
Russell 1000® Value	5.7%	9.5%
Russell 1000® Growth	9.2%	26.3%
Russell Midcap®	5.0%	14.0%
Russell Midcap® Value	3.3%	8.8%
Russell Midcap® Growth	7.6%	21.1%
Russell 2000®	3.6%	15.2%
Russell 2000® Value	1.6%	9.3%

September 30, 2018	3Q 2018	1 Year
Russell 2000® Growth	5.5%	21.1%
Russell 2500™	4.7%	16.2%
Russell 2500™ Value	2.7%	10.2%
Russell 2500™ Growth	7.2%	23.1%
Russell 3000®	7.1%	17.6%
Russell 3000® Value	5.4%	9.5%
Russell 3000® Growth	8.9%	25.9%
MSCI EAFE	1.4%	3.2%
MSCI ACWI	4.4%	10.3%
MSCI ACWI ex-U.S.	0.8%	2.3%
MSCI World	5.1%	11.8%
MSCI EM	-0.9%	-0.4%
MSCI USA ESG Leaders	7.2%	16.5%
MSCI ACWI ESG Leaders	4.4%	9.7%
MSCI World ESG Leaders	5.1%	5.9%
DJIA	9.6%	20.8%
NASDAQ	7.4%	25.2%
T-Bills	0.5%	1.6%

Bloomberg Barclays U.S. Aggregate Bond Index

Characteristics

Issuers	1,337
Duration	6.03 yrs
Market Value	\$20,301.8 bln
Yield to Worst	3.46%
Maturity	8.42 yrs
Coupon	3.16%

Quality Breakdown

Average Quality	AA1/AA2
AAA	71.9%
AA	3.7%
A	10.9%
BBB	13.5%

Sector Analysis

Sectors	Average Weight	3Q18 Return	Contribution
Treasury	37.9%	-0.6%	-0.2%
Gov't Related	6.5%	0.4%	0.0%
Agency	3.1%	0.3%	0.0%
Local Authority	0.9%	-0.4%	-0.0%
Sovereign	0.9%	1.9%	0.0%
Supranational	1.5%	0.1%	0.0%
Corporate	25.0%	1.0%	0.2%
Industrial	15.1%	1.1%	0.2%
Utility	1.8%	0.2%	0.0%
Financial Institutions	8.1%	0.9%	0.1%
Securitized	30.7%	-0.1%	-0.0%
MBS Passthrough	28.2%	-0.1%	-0.0%
ABS	0.5%	0.5%	0.0%
CMBS	1.9%	0.5%	0.0%
Total	100.0%	0.0%	0.0%

Largest Holdings

	Issuer	Average Weight	3Q18 Return
1	US Treasury	37.9%	-0.6%
2	Fannie Mae	12.6%	-0.2%
3	Ginnie Mae	8.3%	-0.1%
4	Freddie Mac	8.2%	-0.1%
5	JPMorgan Chase	0.5%	1.3%
6	KFW	0.5%	0.1%
7	Bank of America	0.5%	0.9%
8	Freddie Mac MultiFamily	0.5%	0.2%
9	Goldman Sachs	0.5%	1.6%
10	Federal Home Loan Bank	0.5%	0.1%

Top/Bottom Contributors To Performance

Top 5	Issuer	Average Weight	3Q18 Return	Contribution
1	Verizon	0.4%	4.1%	0.02%
2	AT&T	0.4%	2.2%	0.01%
3	Goldman Sachs	0.5%	1.6%	0.01%
4	JPMorgan Chase	0.5%	1.3%	0.01%
5	Wells Fargo	0.3%	1.8%	0.01%
Bottom 5	Issuer	Average Weight	3Q18 Return	Contribution
5	Tennessee Valley Authority	0.1%	-1.3%	-0.00%
4	Ginnie Mae	8.3%	-0.1%	-0.01%
3	Freddie Mac	8.2%	-0.1%	-0.01%
2	Fannie Mae	12.6%	-0.2%	-0.02%
1	US Treasury	37.9%	-0.6%	-0.23%

Bloomberg Barclays U.S. Long Credit Index

Characteristics

Issuers	660
Duration	13.39 yrs
Market Value	\$1,870.0 bln
Yield to Worst	4.68%
Maturity	23.62 yrs
Coupon	5.15%

Quality Breakdown

Average Quality	A3/Baa1
AAA	3.6%
AA	9.5%
A	36.9%
BBB	50.0%

Sector Analysis

Sectors	Average Weight	3Q18 Return	Contribution
Gov't Related	13.4%	0.9%	0.1%
Agency	1.9%	1.9%	0.0%
Local Authority	6.5%	-0.7%	-0.0%
Sovereign	4.8%	2.8%	0.1%
Supranational	0.2%	-1.8%	-0.0%
Corporate	86.6%	1.3%	1.1%
Industrial	61.5%	1.5%	0.9%
Utility	10.6%	-0.1%	-0.0%
Financial Institutions	14.5%	1.7%	0.2%
Total	100.0%	1.3%	1.3%

Largest Holdings

	Issuer	Average Weight	3Q18 Return
1	Verizon	2.7%	5.4%
2	AT&T	2.4%	2.8%
3	Microsoft	1.8%	0.1%
4	Mexico Government	1.4%	2.7%
5	Comcast	1.3%	2.1%
6	Goldman Sachs	1.2%	3.3%
7	JPMorgan Chase	1.2%	2.8%
8	Oracle	1.2%	1.8%
9	Petroleos Mexicanos	1.1%	2.4%
10	State of California	1.0%	-0.1%

Issuer Concentration

	Average Weight	3Q18 Return
Top 10 Issuers	15.3%	2.6%
Top 50 Issuers	42.0%	2.1%
Bottom 610 Issuers	58.0%	0.7%

Top/Bottom Contributors To Performance

Top 5	Issuer	Average Weight	3Q18 Return	Contribution
1	Verizon	2.7%	5.4%	0.14%
2	AT&T	2.4%	2.8%	0.07%
3	21st Century Fox	0.7%	6.8%	0.05%
4	Goldman Sachs	1.2%	3.3%	0.04%
5	Mexico Government	1.4%	2.7%	0.04%
Bottom 5	Issuer	Average Weight	3Q18 Return	Contribution
5	Port Authority of NY & NJ	0.4%	-1.9%	-0.01%
4	Abbvie	0.6%	-1.4%	-0.01%
3	Municipal Electric Authority of Georgia	0.2%	-4.7%	-0.01%
2	GE Capital Intl Funding	0.6%	-1.4%	-0.01%
1	Ford Motor	0.3%	-3.2%	-0.01%

Bloomberg Barclays U.S. Long Corporate Index

Characteristics

Issuers	553
Duration	13.58 yrs
Market Value	\$1,621.8 bln
Yield to Worst	4.68%
Maturity	23.56 yrs
Coupon	5.06%

Quality Breakdown

Average Quality	A3/BAA1
AAA	3.2%
AA	6.2%
A	40.4%
BBB	50.2%

Sector Analysis

Sectors	Average Weight	3Q18 Return	Contribution
Industrial	71.0%	1.5%	1.1%
Utility	12.2%	-0.1%	-0.0%
Financial Institutions	16.7%	1.7%	0.3%
Total	100.0%	1.3%	1.3%

Issuer Concentration

	Average Weight	3Q18 Return
Top 10 Issuers	17.1%	2.4%
Top 50 Issuers	45.1%	2.0%
Bottom 503 Issuers	54.9%	0.8%

Largest Holdings

	Issuer	Average Weight	3Q18 Return
1	Verizon	3.1%	5.4%
2	AT&T	2.7%	2.8%
3	Microsoft	2.1%	0.1%
4	Comcast	1.5%	2.1%
5	Goldman Sachs	1.4%	3.3%
6	JPMorgan Chase	1.4%	2.8%
7	Oracle	1.4%	1.8%
8	Anheuser-Busch	1.2%	-0.6%
9	CVS Health	1.2%	1.7%
10	Apple	1.2%	1.4%

Top/Bottom Contributors To Performance

Top 5	Issuer	Average Weight	3Q18 Return	Contribution
1	Verizon	3.1%	5.4%	0.17%
2	AT&T	2.7%	2.8%	0.08%
3	21st Century Fox	0.8%	6.8%	0.05%
4	Goldman Sachs	1.4%	3.3%	0.05%
5	Energy Transfer Partners	0.6%	7.2%	0.04%
Bottom 5	Issuer	Average Weight	3Q18 Return	Contribution
5	Georgia Power	0.1%	-5.4%	-0.01%
4	General Electric	0.9%	-0.8%	-0.01%
3	Abbvie	0.7%	-1.4%	-0.01%
2	GE Capital Intl Funding	0.7%	-1.4%	-0.01%
1	Ford Motor	0.4%	-3.2%	-0.01%

Bloomberg Barclays U.S. Long Gov/Credit Index

Characteristics

Issuers	665
Duration	14.81 yrs
Market Value	\$3,207.7 bln
Yield to Worst	4.06%
Maturity	24.07 yrs
Coupon	4.39%

Quality Breakdown

Average Quality	AA3/A1
AAA	43.7%
AA	5.6%
A	21.5%
BBB	29.2%

Sector Analysis

Sectors	Average Weight	3Q18 Return	Contribution
Treasury	40.5%	-2.9%	-1.2%
Gov't Related	9.3%	0.6%	0.1%
Agency	2.6%	0.1%	0.0%
Local Authority	3.8%	-0.7%	-0.0%
Sovereign	2.8%	2.8%	0.1%
Supranational	0.1%	-1.8%	-0.0%
Corporate	50.2%	1.3%	0.7%
Industrial	35.6%	1.5%	0.5%
Utility	6.1%	-0.1%	-0.0%
Financial Institutions	8.4%	1.7%	0.1%
Total	100.0%	-0.5%	-0.5%

Largest Holdings

	Issuer	Average Weight	3Q18 Return
1	US Treasury	40.5%	-2.9%
2	Verizon	1.5%	5.4%
3	AT&T	1.4%	2.8%
4	Microsoft	1.0%	0.1%
5	Mexico Government	0.8%	2.7%
6	Comcast	0.8%	2.1%
7	Goldman Sachs	0.7%	3.3%
8	JPMorgan Chase	0.7%	2.8%
9	Oracle	0.7%	1.8%
10	Petroleos Mexicanos	0.6%	2.4%

Top/Bottom Contributors To Performance

Top 5	Issuer	Average Weight	3Q18 Return	Contribution
1	Verizon	1.5%	5.4%	0.08%
2	AT&T	1.4%	2.8%	0.04%
3	21st Century Fox	0.4%	6.8%	0.03%
4	Goldman Sachs	0.7%	3.3%	0.02%
5	Mexico Government	0.8%	2.7%	0.02%
Bottom 5	Issuer	Average Weight	3Q18 Return	Contribution
5	Municipal Electric Authority of Georgia	0.1%	-4.7%	-0.00%
4	GE Capital Intl Funding	0.3%	-1.4%	-0.00%
3	Ford Motor	0.2%	-3.2%	-0.01%
2	Tennessee Valley Authority	0.5%	-1.9%	-0.01%
1	US Treasury	40.5%	-2.9%	-1.17%

S&P 500 Index

Characteristics

Characteristic	S&P 500
Weighted Avg. Mkt. Cap. (\$MM)	\$247,604
Median Mkt. Cap. (\$MM)	\$21,665
Dividend Yield (%)	1.8
Price/Earnings (w/o Neg. Earnings)	21.4
Price/Book	3.3
Number of Securities	505

Largest Holdings

S&P 500			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return (%)
1	Apple Inc.	4.2%	22.4%
2	Microsoft Corporation	3.6%	16.4%
3	Amazon.com, Inc.	3.3%	17.8%
4	Berkshire Hathaway Inc. Class B	1.7%	14.7%
5	Facebook, Inc. Class A	1.6%	-15.4%

Sector Analysis

S&P 500			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight (%)	Return (%)	Contribution (%)
Communication Services	10.0%	1.1%	0.1%
Consumer Discretionary	10.3%	9.3%	0.9%
Consumer Staples	6.7%	5.7%	0.4%
Energy	6.0%	0.6%	0.0%
Financials	13.3%	4.4%	0.6%
Health Care	15.0%	14.5%	2.0%
Industrials	9.7%	10.0%	1.0%
Information Technology	21.0%	12.4%	2.5%
Materials	2.4%	0.4%	0.0%
Real Estate	2.7%	0.9%	0.0%
Utilities	2.8%	2.4%	0.1%
Total	100.0%	7.7%	7.7%

Top/Bottom Contributors to Performance

S&P 500				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight (%)	Return (%)	Contribution (%)
1	Apple Inc.	4.2%	22.4%	0.86%
2	Microsoft Corporation	3.6%	16.4%	0.54%
3	Amazon.com, Inc.	3.3%	17.8%	0.52%
4	Berkshire Hathaway Inc. Class B	1.7%	14.7%	0.23%
5	Johnson & Johnson	1.5%	14.6%	0.21%
Bottom 5	Company	Ending Weight (%)	Return (%)	Contribution (%)
5	Wells Fargo & Company	0.9%	-4.5%	-0.04%
4	Intel Corporation	0.9%	-4.3%	-0.04%
3	Twitter, Inc.	0.1%	-34.8%	-0.04%
2	General Electric Company	0.4%	-16.3%	-0.08%
1	Facebook, Inc. Class A	1.6%	-15.4%	-0.29%

S&P 500 Value Index

Characteristics

Characteristic	S&P 500 Value
Weighted Avg. Mkt. Cap. (\$MM)	\$134,193
Median Mkt. Cap. (\$MM)	\$20,343
Dividend Yield (%)	2.5
Price/Earnings (w/o Neg. Earnings)	16.3
Price/Book	2.2
Number of Securities	383

Largest Holdings

S&P 500 Value			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Berkshire Hathaway Inc. Class B	3.8%	14.7%
2	JPMorgan Chase & Co.	3.4%	8.9%
3	Exxon Mobil Corporation	3.2%	3.8%
4	AT&T Inc.	2.2%	6.2%
5	Chevron Corporation	2.1%	-2.4%

Sector Analysis

S&P 500 Value			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	7.3%	6.0%	0.4%
Consumer Discretionary	5.7%	4.6%	0.3%
Consumer Staples	9.9%	6.1%	0.6%
Energy	12.9%	0.6%	0.0%
Financials	23.3%	4.9%	1.2%
Health Care	12.0%	15.2%	1.7%
Industrials	9.7%	9.2%	0.9%
Information Technology	7.0%	10.1%	0.7%
Materials	3.9%	-1.4%	-0.1%
Real Estate	2.9%	0.9%	0.0%
Utilities	5.5%	2.2%	0.1%
Total	100.0%	5.9%	5.9%

Top/Bottom Contributors to Performance

S&P 500 Value				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Berkshire Hathaway Inc. Class B	3.8%	14.7%	0.49%
2	JPMorgan Chase & Co.	3.4%	8.9%	0.31%
3	Pfizer Inc.	1.3%	22.5%	0.24%
4	Johnson & Johnson	1.5%	14.6%	0.21%
5	Merck & Co., Inc.	1.1%	17.7%	0.17%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Chevron Corporation	2.1%	-2.4%	-0.06%
4	General Motors Company	0.4%	-13.6%	-0.06%
3	Schlumberger NV	0.8%	-8.4%	-0.07%
2	Wells Fargo & Company	2.1%	-4.5%	-0.08%
1	General Electric Company	0.9%	-16.3%	-0.17%

S&P 500 Growth Index

Characteristics

Characteristic	S&P 500 Growth
Weighted Avg. Mkt. Cap. (\$MM)	\$340,812
Median Mkt. Cap. (\$MM)	\$25,038
Dividend Yield (%)	1.2
Price/Earnings (w/o Neg. Earnings)	28.1
Price/Book	6.1
Number of Securities	297

Largest Holdings

S&P 500 Growth			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Apple Inc.	7.7%	22.4%
2	Microsoft Corporation	6.5%	16.4%
3	Amazon.com, Inc.	6.1%	17.8%
4	Facebook, Inc. Class A	2.9%	-15.4%
5	Alphabet Inc. Class C	2.7%	7.0%

Sector Analysis

S&P 500 Growth			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	12.2%	-1.2%	-0.1%
Consumer Discretionary	14.1%	11.0%	1.5%
Consumer Staples	4.1%	4.8%	0.2%
Energy	0.3%	1.5%	0.0%
Financials	5.1%	2.4%	0.1%
Health Care	17.5%	14.1%	2.4%
Industrials	9.7%	10.7%	1.0%
Information Technology	32.5%	12.8%	4.0%
Materials	1.2%	5.1%	0.1%
Real Estate	2.5%	0.8%	0.0%
Utilities	0.7%	3.7%	0.0%
Total	100.0%	9.3%	9.3%

Top/Bottom Contributors to Performance

S&P 500 Growth				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Apple Inc.	7.7%	22.4%	1.60%
2	Microsoft Corporation	6.5%	16.4%	0.99%
3	Amazon.com, Inc.	6.1%	17.8%	0.97%
4	Visa Inc. Class A	2.0%	13.5%	0.25%
5	NVIDIA Corporation	1.3%	18.7%	0.21%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Applied Materials, Inc.	0.3%	-15.9%	-0.06%
4	Netflix, Inc.	1.2%	-4.4%	-0.06%
3	Micron Technology, Inc.	0.4%	-13.7%	-0.06%
2	Twitter, Inc.	0.2%	-34.8%	-0.08%
1	Facebook, Inc. Class A	2.9%	-15.4%	-0.53%

S&P MidCap 400 Index

Characteristics

Characteristic	S&P Midcap 400
Weighted Avg. Mkt. Cap. (\$MM)	\$5,959
Median Mkt. Cap. (\$MM)	\$4,177
Dividend Yield (%)	1.5
Price/Earnings (w/o Neg. Earnings)	19.3
Price/Book	2.3
Number of Securities	401

Largest Holdings

S&P Midcap 400			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Fortinet, Inc.	0.7%	47.8%
2	Keysight Technologies Inc	0.7%	12.3%
3	Jack Henry & Associates, Inc.	0.7%	23.1%
4	Domino's Pizza, Inc.	0.7%	4.7%
5	Teleflex Incorporated	0.7%	-0.6%

Sector Analysis

S&P Midcap 400			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	2.1%	8.9%	0.2%
Consumer Discretionary	11.6%	-1.5%	-0.2%
Consumer Staples	3.3%	0.0%	0.0%
Energy	5.3%	3.7%	0.2%
Financials	16.0%	-0.3%	-0.0%
Health Care	10.2%	12.1%	1.1%
Industrials	14.5%	8.1%	1.2%
Information Technology	16.6%	7.9%	1.2%
Materials	6.8%	0.4%	0.0%
Real Estate	8.9%	-0.1%	0.0%
Utilities	4.6%	3.2%	0.2%
Total	100.0%	3.9%	3.9%

Top/Bottom Contributors to Performance

S&P Midcap 400				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Fortinet, Inc.	0.7%	47.8%	0.24%
2	Trimble Inc.	0.6%	32.3%	0.15%
3	WellCare Health Plans, Inc.	0.0%	22.4%	0.14%
4	Molina Healthcare, Inc.	0.5%	51.8%	0.13%
5	Jack Henry & Associates, Inc.	0.7%	23.1%	0.13%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Polaris Industries Inc.	0.3%	-16.9%	-0.07%
4	Delphi Technologies Plc	0.2%	-30.7%	-0.07%
3	Scientific Games Corporation	0.1%	-48.3%	-0.07%
2	Visteon Corporation	0.2%	-32.2%	-0.07%
1	NVR, Inc.	0.5%	-16.8%	-0.09%

S&P MidCap 400 Value Index

Characteristics

Characteristic	S&P Midcap 400 Value
Weighted Avg. Mkt. Cap. (\$MM)	\$5,195
Median Mkt. Cap. (\$MM)	\$3,846
Dividend Yield (%)	1.9
Price/Earnings (w/o Neg. Earnings)	15.5
Price/Book	1.7
Number of Securities	292

Largest Holdings

S&P Midcap 400 Value			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Steel Dynamics, Inc.	1.2%	-1.2%
2	Atmos Energy Corporation	1.2%	4.7%
3	Leidos Holdings, Inc.	1.2%	17.7%
4	Alleghany Corporation	1.1%	13.5%
5	UGI Corporation	1.1%	7.0%

Sector Analysis

S&P Midcap 400 Value			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	1.8%	9.7%	0.2%
Consumer Discretionary	7.8%	0.4%	0.0%
Consumer Staples	3.8%	0.1%	0.0%
Energy	10.3%	3.9%	0.4%
Financials	18.3%	1.0%	0.2%
Health Care	4.9%	16.0%	0.8%
Industrials	15.4%	8.2%	1.2%
Information Technology	9.9%	4.0%	0.4%
Materials	9.5%	3.3%	0.3%
Real Estate	10.7%	0.7%	0.1%
Utilities	7.5%	3.1%	0.3%
Total	100.0%	3.8%	3.8%

Top/Bottom Contributors to Performance

S&P Midcap 400 Value				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Acuty Brands, Inc.	0.7%	35.8%	0.20%
2	Leidos Holdings, Inc.	1.2%	17.7%	0.17%
3	Energen Corporation	0.8%	18.3%	0.14%
4	Molina Healthcare, Inc.	0.5%	51.8%	0.14%
5	Alleghany Corporation	1.1%	13.5%	0.14%
Bottom 5	Company	Ending Weight	Return	Contribution
5	United Natural Foods, Inc.	0.2%	-29.8%	-0.07%
4	Bed Bath & Beyond Inc.	0.2%	-24.0%	-0.08%
3	CNX Resources Corporation	0.3%	-19.5%	-0.08%
2	Chesapeake Energy Corporation	0.5%	-14.3%	-0.08%
1	United States Steel Corporation	0.6%	-12.1%	-0.09%

S&P MidCap 400 Growth Index

Characteristics

Characteristic	S&P Midcap 400 Growth
Weighted Avg. Mkt. Cap. (\$MM)	\$6,676
Median Mkt. Cap. (\$MM)	\$4,643
Dividend Yield (%)	1.1
Price/Earnings (w/o Neg. Earnings)	24.6
Price/Book	3.6
Number of Securities	249

Largest Holdings

S&P Midcap 400 Growth			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Fortinet, Inc.	1.4%	47.8%
2	Jack Henry & Associates, Inc.	1.3%	23.1%
3	Domino's Pizza, Inc.	1.3%	4.7%
4	Teleflex Incorporated	1.3%	-0.6%
5	IDEX Corporation	1.2%	10.7%

Sector Analysis

S&P Midcap 400 Growth			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	2.4%	8.3%	0.2%
Consumer Discretionary	15.2%	-2.5%	-0.4%
Consumer Staples	2.9%	-0.0%	0.0%
Energy	0.6%	0.9%	0.0%
Financials	13.8%	-1.9%	-0.2%
Health Care	15.1%	10.7%	1.5%
Industrials	13.7%	7.9%	1.1%
Information Technology	23.0%	9.6%	2.0%
Materials	4.2%	-5.2%	-0.2%
Real Estate	7.1%	-1.2%	-0.1%
Utilities	1.9%	3.7%	0.1%
Total	100.0%	4.0%	4.0%

Top/Bottom Contributors to Performance

S&P Midcap 400 Growth				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Fortinet, Inc.	1.4%	47.8%	0.46%
2	Trimble Inc.	1.2%	32.3%	0.29%
3	Jack Henry & Associates, Inc.	1.3%	23.1%	0.25%
4	Bio-Techne Corporation	0.8%	38.2%	0.23%
5	Cognex Corporation	1.0%	25.2%	0.22%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Polaris Industries Inc.	0.6%	-16.9%	-0.13%
4	Delphi Technologies Plc	0.3%	-30.7%	-0.13%
3	Scientific Games Corporation	0.1%	-48.3%	-0.14%
2	Visteon Corporation	0.3%	-32.2%	-0.14%
1	NVR, Inc.	0.9%	-16.8%	-0.18%

Russell 1000® Index

Characteristics

Characteristic	Russell 1000
Weighted Avg. Mkt. Cap. (\$MM)	\$223,806
Median Mkt. Cap. (\$MM)	\$10,931
Dividend Yield (%)	1.8
Price/Earnings (w/o Neg. Earnings)	21.2
Price/Book	3.5
Number of Securities	984

Largest Holdings

Russell 1000			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Apple Inc.	4.0%	22.4%
2	Microsoft Corporation	3.2%	16.4%
3	Amazon.com, Inc.	3.0%	17.8%
4	Berkshire Hathaway Inc. Class B	1.5%	14.7%
5	Facebook, Inc. Class A	1.4%	-15.4%

Sector Analysis

Russell 1000			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	9.4%	1.4%	0.2%
Consumer Discretionary	10.4%	7.6%	0.8%
Consumer Staples	6.3%	5.4%	0.4%
Energy	5.8%	0.9%	0.0%
Financials	13.4%	4.0%	0.6%
Health Care	14.5%	14.3%	1.9%
Industrials	10.0%	9.7%	1.0%
Information Technology	21.3%	12.5%	2.5%
Materials	2.8%	-0.1%	0.0%
Real Estate	3.3%	0.7%	0.0%
Utilities	2.8%	2.4%	0.1%
Total	100.0%	7.4%	7.4%

Top/Bottom Contributors to Performance

Russell 1000				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Apple Inc.	4.0%	22.4%	0.78%
2	Microsoft Corporation	3.2%	16.4%	0.47%
3	Amazon.com, Inc.	3.0%	17.8%	0.47%
4	Berkshire Hathaway Inc. Class B	1.5%	14.7%	0.20%
5	Johnson & Johnson	1.4%	14.6%	0.19%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Intel Corporation	0.8%	-4.3%	-0.04%
4	Tesla Inc	0.1%	-22.8%	-0.04%
3	Twitter, Inc.	0.1%	-34.8%	-0.04%
2	General Electric Company	0.4%	-16.3%	-0.07%
1	Facebook, Inc. Class A	1.4%	-15.4%	-0.26%

Russell 1000® Value Index

Characteristics

Characteristic	Russell 1000 Value
Weighted Avg. Mkt. Cap. (\$MM)	\$126,233
Median Mkt. Cap. (\$MM)	\$9,854
Dividend Yield (%)	2.5
Price/Earnings (w/o Neg. Earnings)	16.4
Price/Book	2.2
Number of Securities	727

Largest Holdings

Russell 1000 Value			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	JPMorgan Chase & Co.	2.8%	8.9%
2	Berkshire Hathaway Inc. Class B	2.7%	14.7%
3	Exxon Mobil Corporation	2.6%	3.8%
4	Johnson & Johnson	2.2%	14.6%
5	Bank of America Corp	2.0%	5.0%

Sector Analysis

Russell 1000 Value			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	6.8%	6.2%	0.4%
Consumer Discretionary	5.3%	0.3%	0.0%
Consumer Staples	7.2%	4.7%	0.4%
Energy	10.8%	1.4%	0.1%
Financials	22.8%	4.2%	1.0%
Health Care	15.2%	15.6%	2.1%
Industrials	8.1%	8.3%	0.7%
Information Technology	9.8%	8.2%	0.8%
Materials	3.9%	-0.1%	0.0%
Real Estate	4.6%	0.9%	0.1%
Utilities	5.6%	2.4%	0.1%
Total	100.0%	5.7%	5.7%

Top/Bottom Contributors to Performance

Russell 1000 Value				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Pfizer Inc.	1.9%	22.5%	0.36%
2	Berkshire Hathaway Inc. Class B	2.7%	14.7%	0.35%
3	Johnson & Johnson	2.2%	14.6%	0.30%
4	JPMorgan Chase & Co.	2.8%	8.9%	0.25%
5	Cisco Systems, Inc.	1.7%	13.9%	0.21%
Bottom 5	Company	Ending Weight	Return	Contribution
5	NXP Semiconductors NV	0.2%	-21.5%	-0.06%
4	Schlumberger NV	0.6%	-8.4%	-0.06%
3	Wells Fargo & Company	1.7%	-4.5%	-0.07%
2	Intel Corporation	1.6%	-4.3%	-0.07%
1	General Electric Company	0.7%	-16.3%	-0.14%

Russell 1000® Growth Index

Characteristics

Characteristic	Russell 1000 Growth
Weighted Avg. Mkt. Cap. (\$MM)	\$319,773
Median Mkt. Cap. (\$MM)	\$13,169
Dividend Yield (%)	1.2
Price/Earnings (w/o Neg. Earnings)	29.2
Price/Book	8.1
Number of Securities	542

Largest Holdings

Russell 1000 Growth			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Apple Inc.	7.9%	22.4%
2	Microsoft Corporation	5.9%	16.4%
3	Amazon.com, Inc.	5.9%	17.8%
4	Facebook, Inc. Class A	2.8%	-15.4%
5	Alphabet Inc. Class C	2.6%	7.0%

Sector Analysis

Russell 1000 Growth			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	12.0%	-1.1%	-0.1%
Consumer Discretionary	15.4%	10.3%	1.5%
Consumer Staples	5.4%	6.3%	0.4%
Energy	0.9%	-4.6%	-0.0%
Financials	4.2%	3.2%	0.1%
Health Care	13.8%	12.8%	1.7%
Industrials	12.0%	10.7%	1.3%
Information Technology	32.6%	13.8%	4.3%
Materials	1.7%	-0.1%	0.0%
Real Estate	2.0%	0.2%	0.0%
Utilities	0.0%	0.0%	0.0%
Total	100.0%	9.2%	9.2%

Top/Bottom Contributors to Performance

Russell 1000 Growth				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Apple Inc.	7.9%	22.4%	1.58%
2	Amazon.com, Inc.	5.9%	17.8%	0.95%
3	Microsoft Corporation	5.9%	16.4%	0.90%
4	Visa Inc. Class A	1.9%	13.5%	0.25%
5	NVIDIA Corporation	1.2%	18.7%	0.20%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Applied Materials, Inc.	0.3%	-15.9%	-0.06%
4	Netflix, Inc.	1.1%	-4.4%	-0.06%
3	Tesla Inc	0.3%	-22.8%	-0.08%
2	Twitter, Inc.	0.1%	-34.8%	-0.08%
1	Facebook, Inc. Class A	2.8%	-15.4%	-0.52%

Russell Midcap® Index

Characteristics

Characteristic	Russell Midcap
Weighted Avg. Mkt. Cap. (\$MM)	\$15,604
Median Mkt. Cap. (\$MM)	\$8,552
Dividend Yield (%)	1.6
Price/Earnings (w/o Neg. Earnings)	19.9
Price/Book	2.9
Number of Securities	790

Largest Holdings

Russell Midcap			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Ross Stores, Inc.	0.5%	17.2%
2	Edwards Lifesciences Corporation	0.5%	19.6%
3	Fidelity National Information Services, Inc.	0.5%	3.2%
4	ServiceNow, Inc.	0.4%	13.4%
5	Autodesk, Inc.	0.4%	19.1%

Sector Analysis

Russell Midcap			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	3.5%	0.9%	0.0%
Consumer Discretionary	12.1%	3.2%	0.4%
Consumer Staples	4.1%	1.7%	0.1%
Energy	5.1%	1.2%	0.1%
Financials	13.1%	1.1%	0.2%
Health Care	10.3%	11.1%	1.1%
Industrials	14.2%	9.5%	1.3%
Information Technology	18.2%	10.6%	1.8%
Materials	5.1%	-2.2%	-0.1%
Real Estate	8.4%	0.4%	0.1%
Utilities	6.0%	3.1%	0.2%
Total	100.0%	5.0%	5.0%

Top/Bottom Contributors to Performance

Russell Midcap				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Advanced Micro Devices, Inc.	0.4%	106.1%	0.19%
2	Square, Inc. Class A	0.4%	60.6%	0.14%
3	Corning Inc	0.4%	29.0%	0.09%
4	O'Reilly Automotive, Inc.	0.4%	27.0%	0.08%
5	Edwards Lifesciences Corporation	0.5%	19.6%	0.08%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Newmont Mining Corporation	0.2%	-19.5%	-0.05%
4	Wynn Resorts, Limited	0.2%	-23.7%	-0.05%
3	Freeport-McMoRan, Inc.	0.3%	-19.1%	-0.06%
2	Western Digital Corporation	0.2%	-23.7%	-0.07%
1	Twitter, Inc.	0.3%	-34.8%	-0.14%

Russell Midcap[®] Value Index

Characteristics

Characteristic	Russell Midcap Value
Weighted Avg. Mkt. Cap. (\$MM)	\$14,684
Median Mkt. Cap. (\$MM)	\$7,989
Dividend Yield (%)	2.2
Price/Earnings (w/o Neg. Earnings)	17.0
Price/Book	2.1
Number of Securities	594

Largest Holdings

Russell Midcap Value			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Williams Companies, Inc.	0.7%	1.5%
2	Fidelity National Information Services, Inc.	0.7%	3.2%
3	Sempra Energy	0.7%	-1.3%
4	SunTrust Banks, Inc.	0.7%	1.9%
5	Analog Devices, Inc.	0.6%	-3.1%

Sector Analysis

Russell Midcap Value			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	3.3%	5.9%	0.2%
Consumer Discretionary	9.0%	0.1%	0.0%
Consumer Staples	4.9%	-0.4%	-0.0%
Energy	7.5%	1.4%	0.1%
Financials	17.6%	1.4%	0.3%
Health Care	6.9%	9.2%	0.6%
Industrials	12.6%	9.6%	1.1%
Information Technology	9.1%	7.8%	0.7%
Materials	6.1%	-1.0%	-0.1%
Real Estate	12.8%	0.6%	0.1%
Utilities	10.2%	3.1%	0.3%
Total	100.0%	3.3%	3.3%

Top/Bottom Contributors to Performance

Russell Midcap Value				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Coming Inc	0.6%	29.0%	0.15%
2	Worldpay, Inc. Class A	0.6%	23.8%	0.11%
3	IQVIA Holdings Inc	0.5%	30.0%	0.11%
4	United Continental Holdings, Inc.	0.5%	27.7%	0.11%
5	Royal Caribbean Cruises Ltd.	0.5%	26.1%	0.10%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Weyerhaeuser Company	0.5%	-10.6%	-0.06%
4	EQT Corporation	0.3%	-19.8%	-0.06%
3	Newmont Mining Corporation	0.4%	-19.5%	-0.09%
2	Freeport-McMoRan, Inc.	0.4%	-19.1%	-0.11%
1	Western Digital Corporation	0.4%	-23.7%	-0.12%

Russell Midcap[®] Growth Index

Characteristics

Characteristic	Russell Midcap Growth
Weighted Avg. Mkt. Cap. (\$MM)	\$16,936
Median Mkt. Cap. (\$MM)	\$9,173
Dividend Yield (%)	0.8
Price/Earnings (w/o Neg. Earnings)	26.6
Price/Book	7.0
Number of Securities	415

Largest Holdings

Russell Midcap Growth			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Ross Stores, Inc.	1.2%	17.2%
2	Edwards Lifesciences Corporation	1.2%	19.6%
3	ServiceNow, Inc.	1.1%	13.4%
4	Fiserv, Inc.	1.1%	11.2%
5	Align Technology, Inc.	1.0%	14.3%

Sector Analysis

Russell Midcap Growth			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	3.8%	-4.7%	-0.2%
Consumer Discretionary	16.4%	5.8%	1.0%
Consumer Staples	2.9%	7.4%	0.2%
Energy	1.7%	-0.2%	-0.0%
Financials	6.7%	-0.2%	0.0%
Health Care	15.3%	12.3%	1.8%
Industrials	16.4%	9.4%	1.5%
Information Technology	31.2%	11.8%	3.5%
Materials	3.6%	-5.0%	-0.2%
Real Estate	2.0%	-1.8%	-0.0%
Utilities	0.0%	0.0%	0.0%
Total	100.0%	7.6%	7.6%

Top/Bottom Contributors to Performance

Russell Midcap Growth				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Advanced Micro Devices, Inc.	0.9%	106.1%	0.47%
2	Square, Inc. Class A	0.9%	60.6%	0.35%
3	O'Reilly Automotive, Inc.	0.9%	27.0%	0.20%
4	Edwards Lifesciences Corporation	1.2%	19.6%	0.19%
5	Ross Stores, Inc.	1.2%	17.2%	0.18%
Bottom 5	Company	Ending Weight	Return	Contribution
5	IPG Photonics Corporation	0.2%	-29.3%	-0.08%
4	Microchip Technology Incorporated	0.6%	-12.9%	-0.09%
3	Lam Research Corporation	0.8%	-11.6%	-0.10%
2	Wynn Resorts, Limited	0.4%	-23.7%	-0.14%
1	Twitter, Inc.	0.6%	-34.8%	-0.36%

Russell 2000® Index

Characteristics

Characteristic	Russell 2000
Weighted Avg. Mkt. Cap. (\$MM)	\$2,443
Median Mkt. Cap. (\$MM)	\$943
Dividend Yield (%)	1.3
Price/Earnings (w/o Neg. Earnings)	20.6
Price/Book	2.5
Number of Securities	2040

Largest Holdings

Russell 2000			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Five Below, Inc.	0.3%	33.1%
2	Etsy, Inc.	0.3%	21.8%
3	Integrated Device Technology, Inc.	0.3%	47.5%
4	LivaNova Plc	0.3%	24.2%
5	Haemonetics Corporation	0.3%	27.8%

Sector Analysis

Russell 2000			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	3.3%	12.7%	0.4%
Consumer Discretionary	12.2%	3.7%	0.5%
Consumer Staples	2.6%	-1.8%	-0.0%
Energy	4.8%	-2.8%	-0.1%
Financials	17.4%	1.0%	0.2%
Health Care	16.5%	7.6%	1.2%
Industrials	15.1%	4.4%	0.7%
Information Technology	13.9%	5.7%	0.8%
Materials	4.2%	1.1%	0.0%
Real Estate	6.9%	-0.4%	-0.0%
Utilities	3.1%	3.6%	0.1%
Total	100.0%	3.6%	3.6%

Top/Bottom Contributors to Performance

Russell 2000				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Integrated Device Technology, Inc.	0.3%	47.5%	0.09%
2	Teladoc Health, Inc.	0.3%	48.8%	0.08%
3	Trade Desk, Inc. Class A	0.2%	60.9%	0.08%
4	Five Below, Inc.	0.3%	33.1%	0.08%
5	Endo International Plc	0.2%	78.5%	0.07%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Spark Therapeutics, Inc.	0.1%	-34.1%	-0.04%
4	Summit Materials, Inc. Class A	0.1%	-30.7%	-0.04%
3	Maxar Technologies Ltd.	0.1%	-34.0%	-0.04%
2	Weight Watchers International, Inc.	0.1%	-28.8%	-0.05%
1	Scientific Games Corporation	0.1%	-48.3%	-0.06%

Russell 2000® Value Index

Characteristics

Characteristic	Russell 2000 Value
Weighted Avg. Mkt. Cap. (\$MM)	\$2,154
Median Mkt. Cap. (\$MM)	\$822
Dividend Yield (%)	1.9
Price/Earnings (w/o Neg. Earnings)	17.5
Price/Book	1.6
Number of Securities	1387

Largest Holdings

Russell 2000 Value			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	IDACORP, Inc.	0.5%	8.3%
2	MGIC Investment Corporation	0.4%	24.2%
3	CACI International Inc Class A	0.4%	9.3%
4	IBERIABANK Corporation	0.4%	7.8%
5	Ciena Corporation	0.4%	17.8%

Sector Analysis

Russell 2000 Value			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	3.0%	10.6%	0.3%
Consumer Discretionary	9.5%	1.8%	0.2%
Consumer Staples	2.5%	-6.9%	-0.2%
Energy	7.5%	-1.7%	-0.1%
Financials	28.2%	0.7%	0.2%
Health Care	5.0%	7.5%	0.3%
Industrials	12.1%	5.1%	0.6%
Information Technology	10.3%	1.5%	0.2%
Materials	4.4%	1.2%	0.0%
Real Estate	11.5%	-0.9%	-0.1%
Utilities	6.0%	3.5%	0.2%
Total	100.0%	1.6%	1.6%

Top/Bottom Contributors to Performance

Russell 2000 Value				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Endo International Plc	0.3%	78.5%	0.14%
2	Cleveland-Cliffs Inc	0.3%	50.2%	0.09%
3	Radian Group Inc.	0.4%	27.5%	0.09%
4	MGIC Investment Corporation	0.4%	24.2%	0.09%
5	Mallinckrodt Plc	0.2%	57.1%	0.08%
Bottom 5	Company	Ending Weight	Return	Contribution
5	United Natural Foods, Inc.	0.1%	-29.8%	-0.06%
4	Bed Bath & Beyond Inc.	0.2%	-24.0%	-0.06%
3	PDC Energy Inc	0.3%	-19.0%	-0.07%
2	Peabody Energy Corporation	0.3%	-21.4%	-0.07%
1	Maxar Technologies Ltd.	0.2%	-34.0%	-0.09%

Russell 2000® Growth Index

Characteristics

Characteristic	Russell 2000 Growth
Weighted Avg. Mkt. Cap. (\$MM)	\$2,715
Median Mkt. Cap. (\$MM)	\$1,068
Dividend Yield (%)	0.6
Price/Earnings (w/o Neg. Earnings)	25.6
Price/Book	4.9
Number of Securities	1253

Largest Holdings

Russell 2000 Growth			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Five Below, Inc.	0.6%	33.1%
2	Etsy, Inc.	0.5%	21.8%
3	Integrated Device Technology, Inc.	0.5%	47.5%
4	Haemonetics Corporation	0.5%	27.8%
5	Teladoc Health, Inc.	0.5%	48.8%

Sector Analysis

Russell 2000 Growth			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	3.5%	14.6%	0.5%
Consumer Discretionary	14.8%	4.9%	0.7%
Consumer Staples	2.8%	3.1%	0.1%
Energy	2.3%	-6.1%	-0.1%
Financials	7.3%	1.8%	0.2%
Health Care	27.2%	7.6%	2.0%
Industrials	17.9%	4.0%	0.8%
Information Technology	17.4%	8.2%	1.4%
Materials	3.9%	0.9%	0.0%
Real Estate	2.5%	1.8%	0.0%
Utilities	0.4%	4.5%	0.0%
Total	100.0%	5.5%	5.5%

Top/Bottom Contributors to Performance

Russell 2000 Growth				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Integrated Device Technology, Inc.	0.5%	47.5%	0.17%
2	Teladoc Health, Inc.	0.5%	48.8%	0.17%
3	Trade Desk, Inc. Class A	0.4%	60.9%	0.16%
4	Five Below, Inc.	0.6%	33.1%	0.16%
5	Novocure Ltd.	0.3%	67.4%	0.13%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Shutterfly, Inc.	0.2%	-26.8%	-0.07%
4	Spark Therapeutics, Inc.	0.1%	-34.1%	-0.08%
3	Summit Materials, Inc. Class A	0.2%	-30.7%	-0.08%
2	Weight Watchers International, Inc.	0.2%	-28.8%	-0.09%
1	Scientific Games Corporation	0.1%	-48.3%	-0.12%

Russell 2500™ Index

Characteristics

Characteristic	Russell 2500
Weighted Avg. Mkt. Cap. (\$MM)	\$5,355
Median Mkt. Cap. (\$MM)	\$1,333
Dividend Yield (%)	1.4
Price/Earnings (w/o Neg. Earnings)	20.4
Price/Book	2.6
Number of Securities	2521

Largest Holdings

Russell 2500			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Advanced Micro Devices, Inc.	0.6%	106.1%
2	WellCare Health Plans, Inc.	0.3%	30.2%
3	Cooper Companies, Inc.	0.3%	17.7%
4	GoDaddy, Inc. Class A	0.3%	18.1%
5	CDW Corp.	0.3%	10.3%

Sector Analysis

Russell 2500			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	3.2%	6.0%	0.2%
Consumer Discretionary	11.7%	2.4%	0.3%
Consumer Staples	2.7%	-1.4%	-0.0%
Energy	4.6%	0.4%	0.0%
Financials	15.3%	1.0%	0.2%
Health Care	13.5%	10.3%	1.3%
Industrials	15.4%	6.8%	1.0%
Information Technology	15.8%	10.5%	1.5%
Materials	5.4%	0.7%	0.0%
Real Estate	9.1%	0.2%	0.0%
Utilities	3.4%	4.2%	0.1%
Total	100.0%	4.7%	4.7%

Top/Bottom Contributors to Performance

Russell 2500				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Advanced Micro Devices, Inc.	0.6%	106.1%	0.29%
2	DexCom, Inc.	0.2%	50.6%	0.09%
3	Fortinet, Inc.	0.3%	47.8%	0.08%
4	Veeva Systems Inc Class A	0.3%	41.6%	0.08%
5	WellCare Health Plans, Inc.	0.3%	30.2%	0.07%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Scientific Games Corporation	0.0%	-48.3%	-0.03%
4	US Foods Holding Corp.	0.1%	-18.5%	-0.03%
3	NVR, Inc.	0.2%	-16.8%	-0.03%
2	ON Semiconductor Corporation	0.2%	-17.1%	-0.03%
1	Zillow Group, Inc. Class C	0.1%	-25.1%	-0.03%

Russell 2500™ Value Index

Characteristics

Characteristic	Russell 2500 Value
Weighted Avg. Mkt. Cap. (\$MM)	\$4,977
Median Mkt. Cap. (\$MM)	\$1,220
Dividend Yield (%)	2.1
Price/Earnings (w/o Neg. Earnings)	17.5
Price/Book	1.8
Number of Securities	1749

Largest Holdings

Russell 2500 Value			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	CF Industries Holdings, Inc.	0.5%	23.4%
2	Targa Resources Corp.	0.5%	15.8%
3	Kohl's Corporation	0.5%	3.0%
4	Keysight Technologies Inc	0.5%	12.3%
5	NRG Energy, Inc.	0.4%	21.9%

Sector Analysis

Russell 2500 Value			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	3.1%	5.1%	0.1%
Consumer Discretionary	8.5%	1.3%	0.1%
Consumer Staples	3.3%	-4.1%	-0.1%
Energy	7.3%	1.5%	0.1%
Financials	22.5%	0.9%	0.2%
Health Care	5.4%	10.4%	0.5%
Industrials	14.0%	7.2%	0.9%
Information Technology	8.8%	5.0%	0.4%
Materials	6.1%	1.7%	0.1%
Real Estate	14.8%	-0.2%	-0.0%
Utilities	6.1%	4.2%	0.3%
Total	100.0%	2.7%	2.7%

Top/Bottom Contributors to Performance

Russell 2500 Value				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Trimble Inc.	0.4%	32.3%	0.10%
2	PerkinElmer, Inc.	0.4%	32.9%	0.10%
3	CF Industries Holdings, Inc.	0.5%	23.4%	0.09%
4	NRG Energy, Inc.	0.4%	21.9%	0.08%
5	Flowserve Corporation	0.3%	35.8%	0.07%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Maxar Technologies Ltd.	0.1%	-34.0%	-0.04%
4	Jones Lang LaSalle Incorporated	0.2%	-13.1%	-0.04%
3	Owens Corning	0.2%	-14.1%	-0.04%
2	Alcoa Corp.	0.3%	-13.8%	-0.05%
1	US Foods Holding Corp.	0.2%	-18.5%	-0.05%

Russell 2500™ Growth Index

Characteristics

Characteristic	Russell 2500 Growth
Weighted Avg. Mkt. Cap. (\$MM)	\$5,793
Median Mkt. Cap. (\$MM)	\$1,347
Dividend Yield (%)	0.7
Price/Earnings (w/o Neg. Earnings)	26.1
Price/Book	5.6
Number of Securities	1501

Largest Holdings

Russell 2500 Growth			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Advanced Micro Devices, Inc.	1.2%	106.1%
2	WellCare Health Plans, Inc.	0.6%	30.2%
3	GoDaddy, Inc. Class A	0.6%	18.1%
4	CDW Corp.	0.6%	10.3%
5	Veeva Systems Inc Class A	0.6%	41.6%

Sector Analysis

Russell 2500 Growth			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	3.3%	7.1%	0.2%
Consumer Discretionary	15.4%	3.1%	0.5%
Consumer Staples	2.0%	4.4%	0.1%
Energy	1.6%	-5.4%	-0.1%
Financials	6.9%	1.0%	0.1%
Health Care	22.9%	10.2%	2.2%
Industrials	16.9%	6.4%	1.1%
Information Technology	23.8%	13.1%	2.9%
Materials	4.6%	-0.7%	-0.0%
Real Estate	2.5%	3.2%	0.1%
Utilities	0.2%	4.5%	0.0%
Total	100.0%	7.2%	7.2%

Top/Bottom Contributors to Performance

Russell 2500 Growth				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Advanced Micro Devices, Inc.	1.2%	106.1%	0.64%
2	DexCom, Inc.	0.5%	50.6%	0.20%
3	Fortinet, Inc.	0.6%	47.8%	0.19%
4	Veeva Systems Inc Class A	0.6%	41.6%	0.17%
5	WellCare Health Plans, Inc.	0.6%	30.2%	0.15%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Zillow Group, Inc. Class C	0.2%	-25.1%	-0.06%
4	Hanesbrands Inc.	0.3%	-15.6%	-0.06%
3	Scientific Games Corporation	0.1%	-48.3%	-0.06%
2	NVR, Inc.	0.3%	-16.8%	-0.07%
1	ON Semiconductor Corporation	0.3%	-17.1%	-0.07%

Russell 3000® Index

Characteristics

Characteristic	Russell 3000
Weighted Avg. Mkt. Cap. (\$MM)	\$207,004
Median Mkt. Cap. (\$MM)	\$1,899
Dividend Yield (%)	1.8
Price/Earnings (w/o Neg. Earnings)	21.2
Price/Book	3.4
Number of Securities	3024

Largest Holdings

Russell 3000			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Apple Inc.	3.7%	22.4%
2	Microsoft Corporation	2.9%	16.4%
3	Amazon.com, Inc.	2.7%	17.8%
4	Berkshire Hathaway Inc. Class B	1.4%	14.7%
5	Facebook, Inc. Class A	1.3%	-15.4%

Sector Analysis

Russell 3000			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	9.0%	1.7%	0.2%
Consumer Discretionary	10.5%	7.2%	0.7%
Consumer Staples	6.0%	5.1%	0.3%
Energy	5.7%	0.6%	0.0%
Financials	13.7%	3.7%	0.6%
Health Care	14.6%	13.7%	1.9%
Industrials	10.4%	9.1%	0.9%
Information Technology	20.7%	12.1%	2.4%
Materials	2.9%	0.1%	0.0%
Real Estate	3.6%	0.5%	0.0%
Utilities	2.8%	2.5%	0.1%
Total	100.0%	7.1%	7.1%

Top/Bottom Contributors to Performance

Russell 3000				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Apple Inc.	3.7%	22.4%	0.72%
2	Microsoft Corporation	2.9%	16.4%	0.43%
3	Amazon.com, Inc.	2.7%	17.8%	0.43%
4	Berkshire Hathaway Inc. Class B	1.4%	14.7%	0.19%
5	Johnson & Johnson	1.2%	14.6%	0.17%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Intel Corporation	0.7%	-4.3%	-0.03%
4	Tesla Inc	0.1%	-22.8%	-0.04%
3	Twitter, Inc.	0.1%	-34.8%	-0.04%
2	General Electric Company	0.3%	-16.3%	-0.07%
1	Facebook, Inc. Class A	1.3%	-15.4%	-0.24%

Russell 3000® Value Index

Characteristics

Characteristic	Russell 3000 Value
Weighted Avg. Mkt. Cap. (\$MM)	\$117,015
Median Mkt. Cap. (\$MM)	\$1,769
Dividend Yield (%)	2.4
Price/Earnings (w/o Neg. Earnings)	16.5
Price/Book	2.1
Number of Securities	2114

Largest Holdings

Russell 3000 Value			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	JPMorgan Chase & Co.	2.6%	8.9%
2	Berkshire Hathaway Inc. Class B	2.5%	14.7%
3	Exxon Mobil Corporation	2.4%	3.8%
4	Johnson & Johnson	2.1%	14.6%
5	Bank of America Corp	1.9%	5.0%

Sector Analysis

Russell 3000 Value			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	6.5%	6.3%	0.4%
Consumer Discretionary	5.6%	0.5%	0.0%
Consumer Staples	6.8%	4.3%	0.3%
Energy	10.5%	1.2%	0.1%
Financials	23.2%	3.9%	1.0%
Health Care	14.5%	15.4%	2.0%
Industrials	8.4%	8.0%	0.7%
Information Technology	9.8%	7.7%	0.7%
Materials	3.9%	0.0%	0.0%
Real Estate	5.2%	0.6%	0.0%
Utilities	5.6%	2.5%	0.2%
Total	100.0%	5.4%	5.4%

Top/Bottom Contributors to Performance

Russell 3000 Value				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Pfizer Inc.	1.7%	22.5%	0.33%
2	Berkshire Hathaway Inc. Class B	2.5%	14.7%	0.33%
3	Johnson & Johnson	2.1%	14.6%	0.28%
4	JPMorgan Chase & Co.	2.6%	8.9%	0.23%
5	Cisco Systems, Inc.	1.6%	13.9%	0.20%
Bottom 5	Company	Ending Weight	Return	Contribution
5	NXP Semiconductors NV	0.2%	-21.5%	-0.05%
4	Schlumberger NV	0.6%	-8.4%	-0.05%
3	Wells Fargo & Company	1.6%	-4.5%	-0.07%
2	Intel Corporation	1.5%	-4.3%	-0.07%
1	General Electric Company	0.7%	-16.3%	-0.13%

Russell 3000[®] Growth Index

Characteristics

Characteristic	Russell 3000 Growth
Weighted Avg. Mkt. Cap. (\$MM)	\$295,209
Median Mkt. Cap. (\$MM)	\$1,898
Dividend Yield (%)	1.1
Price/Earnings (w/o Neg. Earnings)	29.0
Price/Book	7.7
Number of Securities	1795

Largest Holdings

Russell 3000 Growth			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Apple Inc.	7.3%	22.4%
2	Microsoft Corporation	5.5%	16.4%
3	Amazon.com, Inc.	5.4%	17.8%
4	Facebook, Inc. Class A	2.6%	-15.4%
5	Alphabet Inc. Class C	2.4%	7.0%

Sector Analysis

Russell 3000 Growth			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	11.4%	-0.8%	-0.0%
Consumer Discretionary	15.4%	9.9%	1.5%
Consumer Staples	5.2%	6.2%	0.3%
Energy	1.0%	-4.9%	-0.1%
Financials	4.4%	3.0%	0.1%
Health Care	14.8%	12.1%	1.7%
Industrials	12.4%	9.9%	1.2%
Information Technology	31.4%	13.5%	4.0%
Materials	1.8%	0.1%	0.0%
Real Estate	2.0%	0.3%	0.0%
Utilities	0.0%	4.5%	0.0%
Total	100.0%	8.9%	8.9%

Top/Bottom Contributors to Performance

Russell 3000 Growth				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Apple Inc.	7.3%	22.4%	1.45%
2	Amazon.com, Inc.	5.4%	17.8%	0.87%
3	Microsoft Corporation	5.5%	16.4%	0.83%
4	Visa Inc. Class A	1.8%	13.5%	0.23%
5	NVIDIA Corporation	1.1%	18.7%	0.18%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Applied Materials, Inc.	0.3%	-15.9%	-0.05%
4	Netflix, Inc.	1.0%	-4.4%	-0.05%
3	Tesla Inc	0.2%	-22.8%	-0.07%
2	Twitter, Inc.	0.1%	-34.8%	-0.08%
1	Facebook, Inc. Class A	2.6%	-15.4%	-0.48%

MSCI EAFE

Characteristics

Characteristic	MSCI EAFE
Weighted Avg. Mkt. Cap. (\$MM)	\$62,002
Median Mkt. Cap. (\$MM)	\$10,994
Dividend Yield (%)	3.2
Price/Earnings	14.4
Price/Book	1.7
Number of Securities	924

Largest Holdings

MSCI EAFE			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Nestle S.A.	1.8%	8.2%
2	Novartis AG	1.3%	14.0%
3	HSBC Holdings Plc	1.2%	-5.9%
4	Roche Holding Ltd Genusssch.	1.2%	9.6%
5	Royal Dutch Shell Plc Class A	1.1%	0.5%

Sector Analysis

MSCI EAFE			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	5.5%	3.3%	0.2%
Consumer Discretionary	11.0%	-0.4%	-0.0%
Consumer Staples	11.2%	-0.1%	-0.0%
Energy	6.2%	3.5%	0.2%
Financials	19.7%	1.0%	0.2%
Health Care	11.1%	5.6%	0.6%
Industrials	14.5%	2.5%	0.4%
Information Technology	6.1%	0.3%	0.0%
Materials	8.1%	0.5%	0.0%
Real Estate	3.4%	-3.0%	-0.1%
Utilities	3.2%	-0.6%	-0.0%
Total	100.0%	1.4%	1.4%

Top/Bottom Contributors to Performance

MSCI EAFE				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	SoftBank Group Corp.	0.6%	40.6%	0.17%
2	Novartis AG	1.3%	14.0%	0.17%
3	Nestle S.A.	1.8%	8.2%	0.14%
4	Roche Holding Ltd Genusssch.	1.2%	9.6%	0.10%
5	Sony Corporation	0.5%	20.2%	0.09%
Bottom 5	Company	Ending Weight	Return	Contribution
5	NXP Semiconductors NV	0.2%	-21.5%	-0.06%
4	British American Tobacco p.l.c.	0.7%	-7.6%	-0.06%
3	Anheuser-Busch InBev SA/NV	0.5%	-13.5%	-0.07%
2	HSBC Holdings Plc	1.2%	-5.9%	-0.08%
1	Bayer AG	0.6%	-19.3%	-0.14%

MSCI All Country World

Characteristics

Characteristic	MSCI ACWI
Weighted Avg. Mkt. Cap. (\$MM)	\$160,561
Median Mkt. Cap. (\$MM)	\$10,082
Dividend Yield (%)	2.3
Price/Earnings	17.3
Price/Book	2.4
Number of Securities	2791

Largest Holdings

MSCI ACWI			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Apple Inc.	2.4%	22.4%
2	Microsoft Corporation	1.8%	16.4%
3	Amazon.com, Inc.	1.8%	17.8%
4	Facebook, Inc. Class A	0.8%	-15.4%
5	JPMorgan Chase & Co.	0.8%	8.9%

Sector Analysis

MSCI ACWI			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	8.9%	-0.3%	-0.0%
Consumer Discretionary	10.5%	2.8%	0.3%
Consumer Staples	7.9%	2.2%	0.2%
Energy	6.7%	2.6%	0.2%
Financials	17.1%	2.6%	0.5%
Health Care	11.8%	11.0%	1.2%
Industrials	10.7%	6.0%	0.6%
Information Technology	15.7%	9.8%	1.4%
Materials	5.0%	0.4%	0.0%
Real Estate	2.8%	-1.4%	-0.0%
Utilities	2.9%	0.7%	0.0%
Total	100.0%	4.4%	4.4%

Top/Bottom Contributors to Performance

MSCI ACWI				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Apple Inc.	2.4%	22.4%	0.46%
2	Amazon.com, Inc.	1.8%	17.8%	0.27%
3	Microsoft Corporation	1.8%	16.4%	0.26%
4	Johnson & Johnson	0.8%	14.6%	0.11%
5	Pfizer Inc.	0.6%	22.5%	0.11%
Bottom 5	Company	Ending Weight	Return	Contribution
5	General Electric Company	0.2%	-16.3%	-0.04%
4	Bayer AG	0.2%	-19.3%	-0.04%
3	Alibaba Group Holding Ltd. Sponsored ADR	0.4%	-11.2%	-0.05%
2	Tencent Holdings Ltd.	0.5%	-17.7%	-0.11%
1	Facebook, Inc. Class A	0.8%	-15.4%	-0.15%

MSCI All Country World ex-U.S.

Characteristics

Characteristic	MSCI ACWI ex-U.S.
Weighted Avg. Mkt. Cap. (\$MM)	\$67,140
Median Mkt. Cap. (\$MM)	\$8,194
Dividend Yield (%)	3.0
Price/Earnings	13.9
Price/Book	1.7
Number of Securities	2166

Largest Holdings

MSCI ACWI ex-U.S.			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Nestle S.A.	1.2%	8.2%
2	Tencent Holdings Ltd.	1.1%	-17.7%
3	Taiwan Semiconductor Manufacturing Co., Ltd.	1.0%	21.1%
4	Samsung Electronics Co., Ltd.	1.0%	0.8%
5	Alibaba Group Holding Ltd. Sponsored ADR	0.9%	-11.2%

Sector Analysis

MSCI ACWI ex-U.S.			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	7.5%	-3.0%	-0.2%
Consumer Discretionary	10.4%	-3.1%	-0.3%
Consumer Staples	9.5%	-0.5%	-0.0%
Energy	7.6%	4.5%	0.3%
Financials	22.0%	1.7%	0.4%
Health Care	8.5%	4.5%	0.4%
Industrials	11.9%	2.8%	0.3%
Information Technology	8.4%	1.5%	0.1%
Materials	8.1%	0.5%	0.0%
Real Estate	3.1%	-3.5%	-0.1%
Utilities	3.0%	-1.0%	-0.0%
Total	100.0%	0.8%	0.8%

Top/Bottom Contributors to Performance

MSCI ACWI ex-U.S.				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Taiwan Semiconductor Manufacturing Co., Ltd.	1.0%	21.1%	0.17%
2	SoftBank Group Corp.	0.4%	40.6%	0.12%
3	Novartis AG	0.9%	14.0%	0.11%
4	Nestle S.A.	1.2%	8.2%	0.10%
5	Roche Holding Ltd Genusssch.	0.8%	9.6%	0.07%
Bottom 5	Company	Ending Weight	Return	Contribution
5	HSBC Holdings Plc	0.8%	-5.9%	-0.05%
4	Naspers Limited Class N	0.4%	-15.0%	-0.08%
3	Bayer AG	0.4%	-19.3%	-0.10%
2	Alibaba Group Holding Ltd. Sponsored ADR	0.9%	-11.2%	-0.11%
1	Tencent Holdings Ltd.	1.1%	-17.7%	-0.24%

MSCI World

Characteristics

Characteristic	MSCI World
Weighted Avg. Mkt. Cap. (\$MM)	\$169,685
Median Mkt. Cap. (\$MM)	\$13,537
Dividend Yield (%)	2.3
Price/Earnings	18.2
Price/Book	2.5
Number of Securities	1640

Largest Holdings

MSCI World			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Apple Inc.	2.7%	22.4%
2	Microsoft Corporation	2.0%	16.4%
3	Amazon.com, Inc.	2.0%	17.8%
4	Facebook, Inc. Class A	0.9%	-15.4%
5	JPMorgan Chase & Co.	0.9%	8.9%

Sector Analysis

MSCI World			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	8.2%	1.8%	0.2%
Consumer Discretionary	10.5%	4.6%	0.5%
Consumer Staples	8.1%	2.7%	0.2%
Energy	6.5%	1.0%	0.1%
Financials	16.3%	2.8%	0.5%
Health Care	12.9%	11.6%	1.4%
Industrials	11.3%	6.2%	0.7%
Information Technology	15.7%	10.7%	1.6%
Materials	4.7%	-0.4%	-0.0%
Real Estate	2.9%	-0.9%	-0.0%
Utilities	2.9%	1.0%	0.0%
Total	100.0%	5.1%	5.1%

Top/Bottom Contributors to Performance

MSCI World				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Apple Inc.	2.7%	22.4%	0.52%
2	Amazon.com, Inc.	2.0%	17.8%	0.31%
3	Microsoft Corporation	2.0%	16.4%	0.29%
4	Johnson & Johnson	0.9%	14.6%	0.12%
5	Pfizer Inc.	0.6%	22.5%	0.12%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Wells Fargo & Company	0.6%	-4.5%	-0.03%
4	HSBC Holdings Plc	0.4%	-5.9%	-0.03%
3	General Electric Company	0.2%	-16.3%	-0.05%
2	Bayer AG	0.2%	-19.3%	-0.05%
1	Facebook, Inc. Class A	0.9%	-15.4%	-0.17%

MSCI Emerging Markets

Characteristics

Characteristic	MSCI Emerging Markets
Weighted Avg. Mkt. Cap. (\$MM)	\$87,269
Median Mkt. Cap. (\$MM)	\$6,020
Dividend Yield (%)	2.6
Price/Earnings	12.3
Price/Book	1.6
Number of Securities	1151

Largest Holdings

MSCI Emerging Markets			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Tencent Holdings Ltd.	4.5%	-17.7%
2	Taiwan Semiconductor Manufacturing Co., Ltd.	4.1%	21.1%
3	Samsung Electronics Co., Ltd.	3.9%	0.8%
4	Alibaba Group Holding Ltd. Sponsored ADR	3.7%	-11.2%
5	Naspers Limited Class N	1.8%	-15.0%

Sector Analysis

MSCI Emerging Markets			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	14.1%	-9.4%	-1.4%
Consumer Discretionary	10.6%	-9.9%	-1.1%
Consumer Staples	6.6%	-2.7%	-0.2%
Energy	8.2%	14.6%	1.0%
Financials	23.2%	1.5%	0.3%
Health Care	3.0%	-7.1%	-0.2%
Industrials	5.4%	3.0%	0.2%
Information Technology	15.8%	2.5%	0.3%
Materials	7.9%	4.6%	0.3%
Real Estate	2.8%	-5.5%	-0.2%
Utilities	2.4%	-1.9%	-0.0%
Total	100.0%	-0.9%	-0.9%

Top/Bottom Contributors to Performance

MSCI Emerging Markets				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Taiwan Semiconductor Manufacturing Co., Ltd.	4.1%	21.1%	0.68%
2	Reliance Industries Limited	1.0%	22.3%	0.17%
3	Cia Vale do Rio Doce Ord Sh	0.9%	19.5%	0.16%
4	China Mobile Limited	1.2%	13.7%	0.15%
5	Ping An Insurance (Group) Company of China, Ltd.	1.0%	11.4%	0.11%
Bottom 5	Company	Ending Weight	Return	Contribution
5	SK hynix Inc	0.7%	-14.3%	-0.12%
4	JD.com, Inc. Sponsored ADR Class A	0.4%	-33.0%	-0.18%
3	Naspers Limited Class N	1.8%	-15.0%	-0.30%
2	Alibaba Group Holding Ltd. Sponsored ADR	3.7%	-11.2%	-0.45%
1	Tencent Holdings Ltd.	4.5%	-17.7%	-0.97%

MSCI USA ESG Leaders

Characteristics

Characteristic	MSCI USA ESG Leaders
Weighted Avg. Mkt. Cap. (\$MM)	\$171,141
Median Mkt. Cap. (\$MM)	\$19,542
Dividend Yield (%)	1.9
Price/Earnings	23.7
Price/Book	3.9
Number of Securities	347

Largest Holdings

MSCI USA ESG Leaders			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Microsoft Corporation	6.5%	16.4%
2	Alphabet Inc. Class C	2.9%	7.0%
3	Johnson & Johnson	2.9%	14.6%
4	Visa Inc. Class A	2.1%	13.5%
5	Cisco Systems, Inc.	1.8%	13.9%

Sector Analysis

MSCI USA ESG Leaders			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	8.2%	5.7%	0.5%
Consumer Discretionary	9.3%	5.8%	0.5%
Consumer Staples	6.9%	4.7%	0.3%
Energy	5.5%	0.8%	0.0%
Financials	12.4%	1.8%	0.3%
Health Care	14.2%	12.9%	1.8%
Industrials	9.8%	10.9%	1.0%
Information Technology	25.3%	10.7%	2.6%
Materials	2.9%	3.5%	0.1%
Real Estate	2.7%	-0.2%	-0.0%
Utilities	2.8%	1.6%	0.1%
Total	100.0%	7.2%	7.2%

Top/Bottom Contributors to Performance

MSCI USA ESG Leaders				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Microsoft Corporation	6.5%	16.4%	0.97%
2	Johnson & Johnson	2.9%	14.6%	0.40%
3	Visa Inc. Class A	2.1%	13.5%	0.26%
4	Merck & Co., Inc.	1.5%	17.7%	0.24%
5	Cisco Systems, Inc.	1.8%	13.9%	0.23%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Applied Materials, Inc.	0.3%	-15.9%	-0.06%
4	Schlumberger NV	0.7%	-8.4%	-0.06%
3	Netflix, Inc.	1.3%	-4.4%	-0.06%
2	Intel Corporation	1.7%	-4.3%	-0.08%
1	Tesla Inc	0.3%	-22.8%	-0.08%

MSCI ACWI ESG Leaders

Characteristics

Characteristic	MSCI ACWI ESG Leaders
Weighted Avg. Mkt. Cap. (\$MM)	\$119,859
Median Mkt. Cap. (\$MM)	\$11,296
Dividend Yield (%)	2.3
Price/Earnings	18.8
Price/Book	2.6
Number of Securities	1246

Largest Holdings

MSCI ACWI ESG Leaders			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Microsoft Corporation	3.6%	16.4%
2	Alphabet Inc. Class C	1.6%	7.0%
3	Johnson & Johnson	1.6%	14.6%
4	Visa Inc. Class A	1.1%	13.5%
5	Tencent Holdings Ltd.	1.0%	-17.7%

Sector Analysis

MSCI ACWI ESG Leaders			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	8.4%	-0.0%	0.0%
Consumer Discretionary	9.4%	3.0%	0.3%
Consumer Staples	8.0%	2.9%	0.2%
Energy	5.7%	2.0%	0.1%
Financials	16.9%	2.0%	0.4%
Health Care	11.6%	10.1%	1.1%
Industrials	10.6%	6.4%	0.7%
Information Technology	18.5%	9.0%	1.6%
Materials	5.2%	1.4%	0.1%
Real Estate	2.8%	-1.4%	-0.0%
Utilities	2.9%	0.1%	0.0%
Total	100.0%	4.4%	4.4%

Top/Bottom Contributors to Performance

MSCI ACWI ESG Leaders				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Microsoft Corporation	3.6%	16.4%	0.52%
2	Johnson & Johnson	1.6%	14.6%	0.21%
3	Taiwan Semiconductor Manufacturing Co., Ltd.	0.9%	21.1%	0.16%
4	Visa Inc. Class A	1.1%	13.5%	0.14%
5	Merck & Co., Inc.	0.8%	17.7%	0.13%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Schlumberger NV	0.4%	-8.4%	-0.03%
4	Intel Corporation	0.9%	-4.3%	-0.04%
3	Tesla Inc	0.1%	-22.8%	-0.04%
2	Naspers Limited Class N	0.4%	-15.0%	-0.07%
1	Tencent Holdings Ltd.	1.0%	-17.7%	-0.23%

MSCI World ESG Leaders

Characteristics

Characteristic	MSCI World ESG Leaders
Weighted Avg. Mkt. Cap. (\$MM)	\$124,292
Median Mkt. Cap. (\$MM)	\$14,997
Dividend Yield (%)	2.3
Price/Earnings	19.8
Price/Book	2.7
Number of Securities	840

Largest Holdings

MSCI World ESG Leaders			
6/29/2018 to 9/28/2018			
	Company	Ending Weight	Return
1	Microsoft Corporation	4.0%	16.4%
2	Alphabet Inc. Class C	1.8%	7.0%
3	Johnson & Johnson	1.8%	14.6%
4	Visa Inc. Class A	1.3%	13.5%
5	Cisco Systems, Inc.	1.1%	13.9%

Sector Analysis

MSCI World ESG Leaders			
6/30/2018 to 9/30/2018			
Sectors	Ending Weight	Return	Contribution
Communication Services	7.2%	4.9%	0.4%
Consumer Discretionary	9.6%	4.1%	0.4%
Consumer Staples	8.1%	3.5%	0.3%
Energy	5.7%	1.2%	0.1%
Financials	15.9%	1.9%	0.3%
Health Care	12.6%	10.9%	1.3%
Industrials	11.3%	6.7%	0.7%
Information Technology	18.4%	9.0%	1.6%
Materials	5.1%	1.3%	0.1%
Real Estate	2.9%	-1.4%	-0.0%
Utilities	3.0%	0.1%	0.0%
Total	100.0%	5.1%	5.1%

Top/Bottom Contributors to Performance

MSCI World ESG Leaders				
6/29/2018 to 9/28/2018				
Top 5	Company	Ending Weight	Return	Contribution
1	Microsoft Corporation	4.0%	16.4%	0.59%
2	Johnson & Johnson	1.8%	14.6%	0.24%
3	Visa Inc. Class A	1.3%	13.5%	0.16%
4	Merck & Co., Inc.	0.9%	17.7%	0.14%
5	Cisco Systems, Inc.	1.1%	13.9%	0.14%
Bottom 5	Company	Ending Weight	Return	Contribution
5	Applied Materials, Inc.	0.2%	-15.9%	-0.04%
4	Netflix, Inc.	0.8%	-4.4%	-0.04%
3	Schlumberger NV	0.4%	-8.4%	-0.04%
2	Intel Corporation	1.1%	-4.3%	-0.05%
1	Tesla Inc	0.2%	-22.8%	-0.05%

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