# **NEW HAMPSHIRE JUDICIAL RETIREMENT PLAN**

LASH REPORT



	PRELIMI	NARY NET	PERFOR	MANCE a	is of 9/30	•			
							Annualized		Incep.
	Asset Class	<u> 1 Mo.</u>	<u>3Mo</u>	<u>Ytd</u>	<u>1Yr</u>	<u>3Yr</u>	<u>5Yr</u>	Incep.	<u>Date</u>
Domestic Equity		0.2%	6.7%	10.6%	17.8%	17.3%	13.4%	9.3%	Nov-05
Russell 3000		0.2%	7.1%	10.6%	17.6%	17.1%	13.5%	9.1%	Nov-05
Schwab Fundamental	US Equity	0.7%	6.9%	7.7%	15.2%	<b>15.7%</b>	12.0%	13.2%	Jun-09
Russell 1000 Value		0.2%	5.7%	3.9%	9.5%	13.6%	10.7%	12.2%	Jun-09
Vanguard S&P 500	US Equity	0.6%	7.7%	10.5%	17.9%	17.3%	13.9%	<b>15.7%</b>	Mar-12
S&P 500		0.6%	7.7%	10.6%	17.9%	17.3%	13.9%	<i>15.7%</i>	Mar-12
T.Rowe	US Lrg. Growth	0.5%	6.8%	19.7%	28.4%	22.7%	18.0%	18.7%	Jul-10
Russell 1000 Growth	-	0.6%	9.2%	17.1%	<i>26.3%</i>	20.6%	16.6%	17.1%	Jul-10
DFA Small Cap	US Small Equity	-2.5%	3.2%	8.8%	12.9%	15.5%	10.8%	16.3%	Jun-09
Russell 2000		-2.4%	3.6%	11.5%	<i>15.2%</i>	17.1%	11.1%	<i>15.5%</i>	Jun-09
Foreign Equity		-0.7%	-0.7%	-3.7%	0.9%	9.8%	5.5%	5.1%	Nov-05
MSCI ACWI ex US		0.5%	0.7%	-3.1%	1.8%	10.0%	4.1%	4.7%	Nov-05
Vanguard Developed	Int'l Equity	0.7%	1.1%	-1.6%	2.8%	-	-	6.7%	Jun-17
FTSE Dev. AC ex U.S.		0.7%	1.1%	-1.8%	3.0%	10.0%	5.0%	7.0%	Jun-17
Am. Funds EuroPac	Int'l Equity	-0.5%	-0.8%	-2.6%	1.5%	9.9%	6.2%	6.5%	Nov-09
MSCI ACWI ex US	• •	0.5%	0.7%	-3.1%	1.8%	10.0%	4.1%	5.0%	Nov-09
DFA EM Core	EM Equity	-1.8%	-1.2%	-9.5%	-2.5%	-	-	5.8%	Mar-17
MS EM		-0.5%	-1.1%	-7.7%	-0.8%	12.4%	3.6%	9.0%	Mar-17
Fixed Income		-0.4%	0.2%	-1.1%	-0.7%	1.4%	2.3%	3.4%	Nov-05
BarCap Aggregate		-0.6%	0.0%	-1.6%	-1.2%	1.3%	2.2%	3.9%	Nov-05
Baird Short-Term	Short-Term	0.0%	0.5%	-	-	-	-	0.9%	Mar-18
BBqBarc 1-3 yr Gov/Cred.		-0.1%	0.3%	0.4%	0.2%	0.7%	0.8%	0.6%	Mar-18
MetWest Total Return	Total Return	-0.6%	0.0%	-1.4%	-1.0%	1.4%	2.2%	1.9%	Feb-13
BBgBarc Aggregate		-0.6%	0.0%	-1.6%	-1.2%	1.3%	2.2%	1.6%	Feb-13
Alternative		0.1%	1.1%	0.4%	2.6%	3.1%	2.8%	3.5%	Oct-10
HFR FOF Index		0.1%	0.6%	1.4%	3.5%	3.0%	3.2%	2.8%	Oct-10
Westwood Income	Real Return	-0.1%	3.1%	-	-	-	-	2.3%	Feb-18
Westwood Custom*		-0.6%	2.1%	3.3%	5.6%	6.8%	6.3%	5.8%	Feb-18
Schwab Hedged Equity	L/S Equity	-0.1%	-	-	-	-	-	-0.1%	Sep-18
HFRI Equity Hedge Index	· • •	-0.5%	0.5%	1.7%	5.1%	7.3%	5.1%	-0.5%	Sep-18
Lighthouse	Fund of Funds	0.3%	-0.1%	1.3%	3.1%	3.3%	4.8%	4.4%	Jan-11
HFR FOF Index	· · · · · ·	0.1%	0.6%	1.4%	3.5%	3.0%	3.2%	2.8%	Jan-11
Total Plan	-	-0.1%	3.0%	3.7%	8.0%	9.7%	7.5%	5.4%	Nov-05
Custom Index**	-	0.0%	3.5%	4.0%	8.1%	9.5%	7.3%	6.5%	Nov-05

<sup>\*</sup>Westwood Custom: 25% S&P 500, 25% ML 91 Day Tbill, 25% NAREIT, and 25% CITI 1-10 yr Treasury.

\*\*Custom Index: 37.6% S&P 500, 5.9% Russell 2000, 19.2% MSCI ACWI ex-US, 7.8% BBg 1-3yr G/C, 12.5% BBg Agg, 5.9 Westwood Custom, 10.0% HFR FOF, and 1.1% 91 Day T-Bill.

		PRELIMINAR	Y ASSETS		
	\$ Total	% Total	<u>% Target</u>	% Diff.	
Schwab Fundamental	\$ 9,049,563	15.1%			
Vanguard S&P 500	\$ 9,496,702	15.9%	37.6%	0.2%	
T.Rowe	\$ 4,025,100	6.7%			
DFA Small Cap	\$ 3,299,643	5.5%	5.9%	-0.4%	
Vanguard Developed	\$ 1,187,744	2.0%			
Am. Funds EuroPac	\$ 7,660,278	12.8%	19.2%	-2.5%	
DFA EM Core	\$ 1,144,345	1.9%			
Baird Short-Term	\$ 4,497,751	7.5%	20.3%	-0.9%	
MetWest Total Return	\$ 7,121,177	11.9%	20.370	-0.970	
Westwood Income	\$ 3,417,851	5.7%	5.9%	-0.2%	
Schwab Hedged Equity	\$ 2,998,305	5.0%	10.0%	3.8%	•
Lighthouse	\$ 5,272,701	8.8%	10.0%	3.0%	
Cash	\$ 573,468	1.0%	1.1%	-0.1%	
Total Plan	\$ 59.744.627				

	ASSET ALLOCATION RANGE	5	
	<u>Current %</u>	Guideline %	
Domestic Equity	43.3%	35-45%	
Foreign Equity	16.7%	8-20%	
Fixed Income	19.4%	10-33%	
Alternative	19.6%	0-33%	
Cash	1.0%	0-15%	

## New Hampshire Judicial Retirement Plan Balance Sheet As of September 30, 2018

	_	9/30/18
ASSETS		
Current Assets		
Bank of New Hampshire 16-00-5895-3-6	7.000.070.05	59,728,853.44
American Funds Euro	7,660,278.35	
Baird Short Term Funds	4,497,750.52	
DFA Small Cap	3,299,642.62	
DFA INVT DIMENSIONS GROUP	1,144,344.77	
BNH Savings - Cash	573,467.80	
Lighthouse Diversified Fund, LTD	5,256,927.17	
Metro West Total Refund Bond	7,121,177.27	
Schwab Cap Tr Hedged	2,998,305.08	
Schwab Fundamental US Large Co	9,049,562.98	
T Rowe Price Inst'l Large Cap	4,025,099.73	
Vanguard Index Fund	9,496,702.38	
Vanguard Developed Markets	1,187,744.24	
Westwood Inc. Opp Advisors	3,417,850.53	
Bank of New Hampshire 851055152	· ·	292,171.45
Total Checking and Investment Accounts		60,021,024.89
Total Current Assets	_	60,021,024.89
TOTAL ASSETS		60,021,024.89
LIABILITIES & EQUITY		
Equity		
Opening Bal Equity - 1/1/2008		51,784,810.90
Net Investment Activities 2008		(17,068,700.35)
Net Investment Activities 2009		1,355,634.95
Net Investment Activities 2010		2,204,058.66
Net Investment Activities 2011		(2,289,321.78)
Net Investment Activities 2012		2,769,221.90
Net Investment Activities 2013		5,183,281.07
Net Investment Activities 2014		2,447,157.88
New Investment Activities 2015		(66,159.60)
Net Investment Activities 2016		3,219,386.47
Net Investment Activities 2017		7,735,107.50
Net Investment Activities 2018 to date	s <del></del>	2,746,547.29
Total Equity		60,021,024.89
TOTAL LIABILITIES & EQUITY		60,021,024.89
	_	,,

# New Hampshire Judicial Retirement Plan Profit Loss September 1 to September 30, 2018

	9/30/18
Ordinary Income/Expense	
Income Dividends	94 505 30
Interest	81,505,29 2.60
Employee Contributions	64,035.76
Employer Contributions	511,187.20
Total Income	656,730.85
Expense	
Accounting and Auditing	287.50
Actuary	26,158.75
Administrative Services	2,476.36
Executive Director	4,000.00
Federal Payroll Taxes	84,514.10
Investment Management	15,000.00
Legal	1,155.00
Payments to Beneficiaries	483,427.49 133.18
Payroll Expenses  Health Insurance Premiums	2,225.92
Total Expense	619,378.30
Total Expense	013,010.30
Net Ordinary Income	37,352.55
Investment Activities	
Gain or Loss on Investment Activities Unrealized Galn (Loss)	005 122 21
Realized Gain (Loss)	-905,132.21 699,911.36
Total Investment Activities	-205,220.85
Total investment Activities	
Net Investment Activities	-205,220.85
Net Income and Investment Activities	-167,868.30
Dividends	
Cash	2,494.61
Baird Short Term	9,088.35
Metro West	16,899.06
Vanguard Development	4,349.37
Vanguard Inst Index Total Dividend	48,673.90 81,505.29
	01,000.20
Realized Gain (Loss)  DFA Emerging Markets	17,555.33
DFA Small Cap	302,452.18
Schwab Fundamental	379,903.85
Total Realized Gain (Loss)	699,911.36
Unrealized Gain (Loss)	
Metro West	-62,163.52
Baird Short Term Bond	-9,419.37
Schwab Fundamental US Large Cap	-313,380.46
Schwab Cap Tr Hedged	-1,694.92
Vanguard Institutional Index	4,736.37
Vanguard Development	4,272.46
DFA Small Cap Funds DFA INVT DIMENSION	-404,337.87 -69,225.23
American Funds Euro	-69,225.23 -41,867.33
T Rowe Price	20,954.55
Lighthouse Diversified	-9,226.78
Westwood In Opp Advisors	-23,780.11
Total Unrealized Gain (Loss)	-905,132.21

#### New Hampshire Judicial Retirement Plan Balance Sheet As of September 30, 2018

Current Assets   Senk of New Hampshire 16-00-5895-3-6   S9,728,853,44		_	9/30/18
Bank of New Hampshire 14-00-5895-3-6   59,728,853.44	ASSETS		
American Fundis Euro			50 700 050 44
Baird Short Tarm Funds DPA Small Cap DPA Small Cap DPA INVT DIMENSIONS GROUP I1,144,344.77 BINH Savings - Cash ST3,467.80 Liphthouse Diversitied Fund, LTD S,256,927.17 Metro West Total Refund Bond 7,121,177.27 Schrwb Cap T Hedged 2,989,305.08 Schrwb D Fundamental US Large Co 3,049,592.09 T Rowe Price Inst'l Large Cap 4,025,090.73 Vanguard Index Fund Vanguard Index Fund Vestwood Inc. Opp Advisors Bank of New Hampshire 851055152  Total Checking and Investment Accounts  60,021,024.89  TOTAL ASSETS 60,021,024.89  TOTAL ASSETS 60,021,024.89  TOTAL ASSETS 51,784,810.90 Net Investment Activities 2009 Net Investment Activities 2019 Net Investment Activities 2019 Net Investment Activities 2011 Net Investment Activities 2014 Net Investment Activities 2015 Net Investment Activities 2016 Net Investment Activities 2017 Net Investment Activities 2016 Net Investment Activities 2017 Net Investment Activities 2018 Open 2,748,547,29 Total Equity Open 3,299,778,107,50 Open		7 660 278 35	59,720,055.44
DPA Small Cap DPA NNTD IMENSIONS GROUP 1.1444.34.77 BNH Savings - Cash 1.1946.34.97 Schwab Cag Tr Hedged 2.496.305.09 Schwab Cag Tr Hedged 2.496.505.09 Schwab Cag Tr Hedged 2.496.305.09 Sc			
DPA INVI DIMENSIONS GROUP			
BBH Savings - Cash			
Metro West Total Refund Bond Schwab Cap Tr Hedged 1,989,305.08 Schwab Schwab Fundamental US Large Co 7 TRowe Price Inst'l Large Cap 4,025.099.73 Vanguard Developed Markets 1,187.744.24 Westwood Inc. Opp Advisors 3,417.850.53 Bank of New Hampshire 85105152 292,171.45         1,187.744.24 Vanguard Developed Markets 1,187.744.24 Vanguard Developed Vanguard Develo	BNH Savings - Cash		
Schwab Cap Tr Hedged Schwab Fundamental US Large Co 9,049,582.98	Lighthouse Diversified Fund, LTD	5,256,927.17	
Schwab Fundamental Us Large Co Y Rowe Price Inert' Large Cap 4,025,098,73 Vanguard Index Fund 9,496,702.08 Vanguard Developed Markets 1,167,744.24 Westwood Inc. Opp Advisors 3,417,850.53         292,171,45           Bank of New Hampshire 851005152         292,171,45           Total Checking and Investment Accounts         60,021,024,89           Total Current Assets         60,021,024,89           TOTAL ASSETS         60,021,024,89           LIABILITIES & EQUITY         51,784,810,90           Not Investment Activities 2008         (17,068,700,35)           Not Investment Activities 2009         1,335,634,95           Not Investment Activities 2010         2,204,058,66           Not Investment Activities 2012         2,769,221,90           Not Investment Activities 2013         5,183,281,07           Not Investment Activities 2014         2,447,157,68           Not Investment Activities 2015         (66,159,90)           Not Investment Activities 2016         3,219,386,47           Not Investment Activities 2017         7,735,107.50           Not Investment Activities 2018 to date         2,746,547,29           Total Equity         60,021,024,88	Metro West Total Refund Bond	7,121,177.27	
T Rowe Price Inst'l Large Cap Vanguard Index Fund Vanguard Developed Markets Viestwood Inc. Opp Advisors Bank of New Hampshire 85105152  Total Checking and Investment Accounts  80,021,024.89  Total Current Assets  60,021,024.89  TOTAL ASSETS  60,021,024.89  S1,784,810.90  1,355,634.95  Net Investment Activities 2009  1,355,634.95  Net Investment Activities 2010  0,2,040,058.66  Net Investment Activities 2011  Net Investment Activities 2012  2,769,221.90  Net Investment Activities 2014  Net Investment Activities 2015  Net Investment Activities 2016  Net Investment Activities 2016  Net Investment Activities 2016  Net Investment Activities 2017  Net Investment Activities 2018 to date  7,735,107.50  Total Equity  60,021,024.89	Schwab Cap Tr Hedged	2,998,305.08	
Vanguard Index Fund         9.498,702.38           Vanguard Developed Markets         1,187,744.24           Westwood Inc. Opp Advisors         3,417,859.53           Bank of New Hampshire 851055152         292,171.45           Total Checking and Investment Accounts         60,021,024.89           Total Current Assets         60,021,024.89           TOTAL ASSETS         69,021,024.89           LIABILITIES & EQUITY         Equity           Opening Bal Equity - 1/1/2008         51,784,810.90           Net Investment Activities 2008         (17,068,700.35)           Net Investment Activities 2019         1,355,034.95           Net Investment Activities 2010         2,204,058.66           Net Investment Activities 2011         (2,289,321.78)           Net Investment Activities 2012         2,769,221.90           Net Investment Activities 2013         5,183,281.07           Net Investment Activities 2014         2,447,157.88           Net Investment Activities 2015         (66,159,80)           Net Investment Activities 2016         3,219,388.47           Net Investment Activities 2017         7,735,107.50           Net Investment Activities 2018 to date         2,746,547.29           Total Equity         60,021,024.89	Schwab Fundamental US Large Co	9,049,562.98	
Vanguard Developed Markets Westwood Inc. Opp Advisors Bank of New Hampshire 851055152         1,187,744.24 3,417,850.53           Total Checking and Investment Accounts         80,021,024.89           Total Current Assets         60.021,024.89           TOTAL ASSETS         60,021,024.89           LIABILITIES & EQUITY         Equity           Copening Bal Equity - 1/1/2008         51,784,810.90           Net Investment Activities 2008         (17,088,700.35)           Net Investment Activities 2019         1,355,634.95           Net Investment Activities 2010         2,204,058.66           Net Investment Activities 2011         (2,289,321.78)           Net Investment Activities 2013         5,183,281.07           Net Investment Activities 2014         2,447,167.88           Net Investment Activities 2015         (66,159.00)           Net Investment Activities 2016         3,219,398.47           Net Investment Activities 2015         (66,159.00)           Net Investment Activities 2016         3,219,398.47           Net Investment Activities 2017         7,735,107.50           Net Investment Activities 2018 to date         2,746,547.29           Total Equity         60,021,024.88	T Rowe Price Inst'i Large Cap	4,025,099.73	
Westwood Inc. Opp Advisors Bank of New Hampshire 851055152         3,417,850.53         292,171.45           Total Checking and Investment Accounts         80,021,024.89           Total Current Assets         60.021,024.89           TOTAL ASSETS         60,021,024.89           LIABILITIES & EQUITY         Equity           Copening Bal Equity - 1/1/2008         51,784,810.90           Net Investment Activities 2008         (17,068,700.35)           Net Investment Activities 2019         1,355,634.95           Net Investment Activities 2010         2,204,058.86           Net Investment Activities 2011         (2,289,321.78)           Net Investment Activities 2012         2,769,221.90           Net Investment Activities 2014         2,447,157.86           Net Investment Activities 2015         (66,159.80)           Net Investment Activities 2015         (66,159.80)           Net Investment Activities 2015         (66,159.80)           Net Investment Activities 2016         3,219,389.47           Net Investment Activities 2015         (66,159.80)           Net Investment Activities 2016         2,2447,157.86           Net Investment Activities 2016         2,247,157.81           Net Investment Activities 2016         6,019.80	Vanguard Index Fund	9,496,702.38	
Bank of New Hampshire 851055152         292,171.45           Total Checking and Investment Accounts         60,021,024.89           Total Current Assets         60,021,024.89           TOTAL ASSETS         69,021,024.89           LIABILITIES & EQUITY         Equity           Opening Bal Equity - 1/1/2008         51,784,810.90           Net Investment Activities 2008         (17,068,700.35)           Net Investment Activities 2019         1,355,634.95           Net Investment Activities 2011         (2,289,321.76)           Net Investment Activities 2012         2,769,221.90           Net Investment Activities 2013         5,183,281.07           Net Investment Activities 2014         2,447,157.88           New Investment Activities 2015         (66,159.90)           Net Investment Activities 2016         3,219,399.47           Net Investment Activities 2015         (66,159.90)           Net Investment Activities 2016         3,219,399.47           Net Investment Activities 2017         7,735,107.50           Net Investment Activities 2018 to date         2,746,547.28           Total Equity         60,021,024.88	Vanguard Developed Markets	1,187,744.24	
Total Checking and Investment Accounts         60,021,024.89           Total Current Assets         60,021,024.89           TOTAL ASSETS         60,021,024.89           LIABILITIES & EQUITY         Equity           Copening Bal Equity - 1/1/2008         51,784,810.90           Net Investment Activities 2008         (17,068,700.35)           Net Investment Activities 2019         1,355,634.95           Net Investment Activities 2010         2,204,058.66           Net Investment Activities 2011         (2,289,321.76)           Net Investment Activities 2012         2,769,221.90           Net Investment Activities 2014         2,447,157.85           New Investment Activities 2015         (66,159.60)           Net Investment Activities 2016         3,219,386,47           Net Investment Activities 2017         7,735,107.50           Net Investment Activities 2018 to date         2,746,547.29           Total Equity         60,021,024.89	Westwood Inc. Opp Advisors	3,417,850.53	
Total Current Assets 60,021,024,89  TOTAL ASSETS 60,021,024,89  LIABILITIES & EQUITY  Equity  Opening Bal Equity - 1/1/2008 51,784,810.90  Net Investment Activities 2008 (17,068,700.35)  Net Investment Activities 2019 1,355,834,95  Net Investment Activities 2010 2,204,058.66  Net Investment Activities 2011 (2,289,321.78)  Net Investment Activities 2012 2,769,221.90  Net Investment Activities 2013 5,183,281.07  Net Investment Activities 2014 2,447,157.88  New Investment Activities 2015 (66,159,80)  Net Investment Activities 2017 7,735,107.50  Net Investment Activities 2017 7,735,107.50  Net Investment Activities 2018 to date 2,746,547.29  Total Equity 60,021,024,89	Bank of New Hampshire 851055152	-	292,171.45
### TOTAL ASSETS #### 60,021,024.89    Common	Total Checking and Investment Accounts		60,021,024.89
### TOTAL ASSETS #### G0,021,024.89  LIABILITIES & EQUITY  Equity  Opening Bal Equity - 1/1/2008	Total Current Assats	-	60 021 024 89
Equity  Opening Bal Equity - 1/1/2008 51,784,810.90  Net Investment Activities 2008 (17,068,700.35)  Net Investment Activities 2019 1,355,634.95  Net Investment Activities 2010 2,204,058.86  Net Investment Activities 2011 (2,289,321.78)  Net Investment Activities 2012 2,769,221.90  Net Investment Activities 2013 5,183,281.07  Net Investment Activities 2014 2,447,157.88  New Investment Activities 2015 (66,159.60)  Net Investment Activities 2016 3,219,386.47  Net Investment Activities 2017 7,735,107.50  Net Investment Activities 2018 to date 2,746,547.29  Total Equity 60,021,024.89	I biai Current Assets	-	60,021,024.69
Equity       51,784,810.90         Net Investment Activities 2008       (17,068,700.35)         Net Investment Activities 2009       1,355,634.95         Net Investment Activities 2010       2,204,058.66         Net Investment Activities 2011       (2,289,321.78)         Net Investment Activities 2012       2,769,221.90         Net Investment Activities 2013       5,183,281.07         Net Investment Activities 2014       2,447,157.88         New Investment Activities 2015       (66,159.60)         Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89	TOTAL ASSETS	=	60,021,024.89
Net Investment Activities 2009       1,355,634.95         Net Investment Activities 2010       2,204,058.66         Net Investment Activities 2011       (2,289,321.78)         Net Investment Activities 2012       2,769,221.90         Net Investment Activities 2013       5,183,281.07         Net Investment Activities 2014       2,447,157.88         New Investment Activities 2015       (66,159.80)         Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89			
Net Investment Activities 2010       1,355,634.95         Net Investment Activities 2011       (2,289,321.78)         Net Investment Activities 2012       2,769,221.90         Net Investment Activities 2013       5,183,281.07         Net Investment Activities 2014       2,447,157.88         New Investment Activities 2015       (66,159.60)         Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89	Opening Bal Equity - 1/1/2008		51,784,810.90
Net Investment Activities 2010       2,204,058.66         Net Investment Activities 2011       (2,289,321.78)         Net Investment Activities 2012       2,769,221.90         Net Investment Activities 2013       5,183,281.07         Net Investment Activities 2014       2,447,157.88         New Investment Activities 2015       (66,159.60)         Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89	Net Investment Activities 2008		(17,068,700.35)
Net Investment Activities 2011       (2,289,321.78)         Net Investment Activities 2012       2,769,221.90         Net Investment Activities 2013       5,183,281.07         Net Investment Activities 2014       2,447,157.88         New Investment Activities 2015       (66,159.60)         Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89	Net Investment Activities 2009		1,355,634.95
Net Investment Activities 2012       2,769,221.90         Net Investment Activities 2013       5,183,281.07         Net Investment Activities 2014       2,447,157.88         New Investment Activities 2015       (66,159.60)         Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89	Net Investment Activities 2010		2,204,058.66
Net Investment Activities 2013       5,183,281.07         Net Investment Activities 2014       2,447,157.88         New Investment Activities 2015       (66,159.60)         Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89	Net Investment Activities 2011		(2,289,321.78)
Net Investment Activities 2014       2,447,157.88         New Investment Activities 2015       (66,159.60)         Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89	Net Investment Activities 2012		2,769,221.90
New Investment Activities 2015       (66,159.80)         Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89	Net Investment Activities 2013		5,183,281.07
Net Investment Activities 2016       3,219,386.47         Net Investment Activities 2017       7,735,107.50         Net Investment Activities 2018 to date       2,746,547.29         Total Equity       60,021,024.89	Net Investment Activities 2014		2,447,157.88
Net Investment Activities 2017         7,735,107.50           Net Investment Activities 2018 to date         2,746,547.29           Total Equity         60,021,024.89	New Investment Activities 2015		(66,159.60)
Net Investment Activities 2018 to date         2,746,547.29           Total Equity         60,021,024.89	Net Investment Activities 2016		3,219,386.47
Total Equity 60,021,024.89	Net Investment Activities 2017		7,735,107.50
	Net Investment Activities 2018 to date	_	2,746,547.29
	Total Equity		60,021,024.89
		_	

## New Hampshire Judicial Retirement Plan Profit Loss July 1 to September 30, 2018

	7/1/18 to 9/30/18
Ordinary Income/Expense	
Income	
Dividends Interest	167,181.71 10.23
Employee Contributions	218,133.42
Employer Contributions	1,788,771.15
Total Income	2,174,096.51
Ехрелѕе	
Accounting and Auditing	12,487.50
Actuary	26,158.75
Administrative Services	16,875.11
Fiduciary Fees	11,483.56
Executive Director	12,000.00
Federal Payroll Taxes	252,979.23
Investment Management	15,000.00
Legal	5,929.14
Service Charge Payments to Beneficiaries	8.00 1,427,371.81
Payroll Expenses	410.54
Health Insurance Premiums	6,394.99
Total Expense	1,787,098,63
Net Ordinary Income	386,997.88
Net Ordinary Income	300,397.00
Investment Activities Gain or Loss on Investment Activities	
Unrealized Gain (Loss)	826,421.82
Realized Gain (Loss)	699,911.36
Total Investment Activities	1,526,333.18
Net Investment Activities	1,526,333.18
Net Income and Investment Activities	1,913,331.06
Dividends Cash	5,562.08
Baird Aggregate	8,640.58
Baird Short Term	18,127.35
Metro West	50,670.36
Vanguard Development	4,349.37
Vanguard Inst Index	48,673.90
DFA INVT Dimensions DFA Small Cap Fund	8,597.73 8,205.80
Westwood In. Opp Advisors	14,354.5
• •	167,181.71
Total Dividend	
rotal Dividend  Realized Gain (Loss)  DFA Emerging Markets	17,555.33
Realized Gain (Loss)	17,555.33 302,452.18
Realized Gain (Loss) DFA Emerging Markets DFA Small Cap Schwab Fundamental	302,452.18 379,903.85
Realized Gain (Loss) DFA Emerging Markets DFA Small Cap	302,452.18 379,903.85
Realized Gain (Loss) DFA Emerging Markets DFA Small Cap Schwab Fundamental Total Realized Gain (Loss)	302,452.18 379,903.85
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)	302,452.18 379,903.85 699,911.36
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond	302,452.18 379,903.85 699,911.36 -48,349.44 -14,129.0
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged	302,452.18 379,903.85 699,911.36 -48,349.4 -14,129.0 -1,694.9
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged  Schwab Fundamental US Large Cap	302,452.18 379,903.85 699,911.36 -48,349.4 -14,129.0 -1,684.9 265,268.1
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged  Schwab Fundamental US Large Cap	302,452.18 379,903.85 699,911.36 -48,349.4 -14,129.0 -1,694.8 265,268.1 9,419.3
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged  Schwab Fundamental US Large Cap  Vanguard Institutional Index	302,452.18 379,903.85 699,911.36 -48,349.4 -14,129.0 -1,694.9 265,268.1 9,419.3 630,421.6
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged  Schwab Fundamental US Large Cap  Vanguard BD MKT  Vanguard DO MKT  Vanguard Dowelopment	302,452.18 379,903.85 699,911.36 -48,349.4 -14,129.0 -1,694.9 265,268.1 9,419.3 630,421.6 8,544.9
Realized Gain (Loss)  DFA Ermerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged  Schwab Fundamental US Large Cap  Vanguard BD MKT  Vanguard institutional Index  Vanguard Development  DFA Small Cap Funds	302,452.18 379,903.88 699,911.36 -48,349.4 -14,129.0 -1,694.9 265,268.1 9,419.3 630,421.6 8,544.9 -187,495.1
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged  Schwab Fundamental US Large Cap  Vanguard BD MKT  Vanguard DO MKT  Vanguard Dowelopment	302,452.18 379,903.85 699,911.36 -48,349.4 -14,129.0 -1,624.9 265,268.1 9,419.3 630,421.6 8,544.9 -187,495.1
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged  Schwab Fundamental US Large Cap  Vanguard BD MKT  Vanguard Institutional Index  Vanguard Development  DFA Small Cap Funds  DFA INVT DIMENSION	302,452.18 379,903.85 699,911.36 -48,349.4 -14,129.0 -1,894.9 265,268.1 9,419.3 630,421.6 8,544.9 -187,4785.1 -58,737.8 -64,966.5
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged  Schwab Fundamental US Large Cap  Vanguard BD MKT  Vanguard Institutional Index  Vanguard Development  DFA Small Cap Funds  DFA INVT DIMENSION  American Funds Euro  T Rowe Price	302,452.18 379,903.85 699,911.36 -48,349.41 -14,129.01 -1,694.91 265,268.11 9,419.31 630,421.6. 8,544.91 -187,495.11 -8,737.61 -64,966.51 256,921.21
Realized Gain (Loss)  DFA Emerging Markets  DFA Small Cap  Schwab Fundamental  Total Realized Gain (Loss)  Unrealized Gain (Loss)  Metro West  Baird Short Term Bond  Schwab Cap Tr Hedged  Schwab Fundamental US Large Cap  Vanguard BD MKT  Vanguard Institutional Index  Vanguard Development  DFA Small Cap Funds  DFA INVT DIMENSION  American Funds Euro	302,452.18 379,903.85 699,911.36