

Form **990-PF**Department of the Treasury
Internal Revenue Service**EXTENDED TO NOVEMBER 15, 2018**
Return of Private Foundation

or Section 4947(a)(1) Trust Treated as Private Foundation

▶ Do not enter social security numbers on this form as it may be made public.
▶ Go to www.irs.gov/Form990PF for instructions and the latest information.

OMB No 1545-0052

2017

Open to Public Inspection

For calendar year 2017 or tax year beginning

, and ending

Name of foundation THE LUMPKIN FAMILY FOUNDATION C/O S.L. GRISSOM		A Employer identification number 23-7423640
Number and street (or P O box number if mail is not delivered to street address) 121 S. 17TH STREET	Room/suite	B Telephone number (217) 235-4410
City or town, state or province, country, and ZIP or foreign postal code MATTOON, IL 61938		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 52,310,743.		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
J Accounting method. ☒ Cash ☐ Accrual ☐ Other (specify) _____		

Part I Analysis of Revenue and Expenses		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received		125,765.		N/A	
2 Check ☐ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		33,295.	33,295.		STATEMENT 1
4 Dividends and interest from securities		1,068,170.	1,068,170.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		1,605,348.			
b Gross sales price for all assets on line 6a		7,087,457.			
7 Capital gain net income (from Part IV, line 2)			1,605,348.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		<17,673.>	<17,677.>		STATEMENT 3
12 Total Add lines 1 through 11		2,814,905.	2,689,136.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages		331,119.	0.		331,119.
15 Pension plans, employee benefits		51,369.	0.		51,369.
16a Legal fees					
b Accounting fees STMT 4		7,491.	0.		7,491.
c Other professional fees STMT 5		224,303.	209,645.		14,658.
17 Interest					
18 Taxes STMT 6		71,531.	29,531.		0.
19 Depreciation and depletion		279.	0.		
20 Occupancy					
21 Travel, conferences, and meetings		56,921.	0.		56,921.
22 Printing and publications		126.	0.		126.
23 Other expenses STMT 7		27,167.	2,085.		25,082.
24 Total operating and administrative expenses Add lines 13 through 23		770,306.	241,261.		486,766.
25 Contributions, gifts, grants paid		1,712,141.			1,712,141.
26 Total expenses and disbursements Add lines 24 and 25		2,482,447.	241,261.		2,198,907.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		332,458.			
b Net investment income (if negative, enter -0-)			2,447,875.		
c Adjusted net income (if negative, enter -0-)				N/A	

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing				
	2	Savings and temporary cash investments		6,398,348.	5,034,507.	5,034,507.
	3	Accounts receivable ▶				
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons				
	7	Other notes and loans receivable ▶				
		Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments - U.S. and state government obligations STMT 10		430,507.	430,507.	413,909.
	b	Investments - corporate stock STMT 11		24,720,362.	25,570,035.	36,294,932.
	c	Investments - corporate bonds STMT 12		6,056,909.	6,623,851.	6,550,145.
	Liabilities	11	Investments - land, buildings, and equipment basis ▶			
		Less: accumulated depreciation ▶				
12		Investments - mortgage loans				
13		Investments - other STMT 13		3,963,625.	4,156,547.	4,017,250.
14		Land, buildings, and equipment: basis ▶ 2,742.				
		Less: accumulated depreciation STMT 14 ▶ 2,742.		279.	0.	0.
15		Other assets (describe ▶)				
16		Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)		41,570,030.	41,815,447.	52,310,743.
17		Accounts payable and accrued expenses				
18		Grants payable				
Net Assets or Fund Balances	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable				
	22	Other liabilities (describe ▶)				
	23	Total liabilities (add lines 17 through 22)		0.	0.	
		Foundations that follow SFAS 117, check here and complete lines 24 through 26, and lines 30 and 31 ▶ ☐				
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
		Foundations that do not follow SFAS 117, check here and complete lines 27 through 31 ▶ ☒				
	27	Capital stock, trust principal, or current funds		16,653,005.	16,678,005.	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund		0.	0.	
	29	Retained earnings, accumulated income, endowment, or other funds		24,917,025.	25,137,442.	
	30	Total net assets or fund balances		41,570,030.	41,815,447.	
	31	Total liabilities and net assets/fund balances		41,570,030.	41,815,447.	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	41,570,030.
2	Enter amount from Part I, line 27a	2	332,458.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 8	3	24,684.
4	Add lines 1, 2, and 3	4	41,927,172.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 9	5	111,725.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	41,815,447.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (for example, real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a PUBLICLY TRADED SECURITIES - DETAILS			
b AVAILABLE UPON REQUEST	P		
c CLASS ACTION PROCEEDS	P		
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) ((e) plus (f) minus (g))
a			
b 7,074,394.		5,482,109.	1,592,285.
c 13,063.			13,063.
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69.			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			
b			1,592,285.
c			13,063.
d			
e			

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	1,605,348.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	{ }	3	N/A

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation doesn't qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year, see the instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2016	3,289,716.	45,756,662.	.071896
2015	3,190,503.	47,524,793.	.067133
2014	2,656,240.	47,445,736.	.055985
2013	2,326,738.	44,189,617.	.052654
2012	2,485,669.	40,043,551.	.062074

2 Total of line 1, column (d)	2	.309742
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5.0, or by the number of years the foundation has been in existence if less than 5 years	3	.061948
4 Enter the net value of noncharitable-use assets for 2017 from Part X, line 5	4	49,138,460.
5 Multiply line 4 by line 3	5	3,044,029.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	24,479.
7 Add lines 5 and 6	7	3,068,508.
8 Enter qualifying distributions from Part XII, line 4	8	2,198,907.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate.
See the Part VI instructions

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Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		1	48,958.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations, enter 4% of Part I, line 12, col (b).		2	0.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only; others, enter -0-)		3	48,958.
3 Add lines 1 and 2		4	0.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only; others, enter -0-)		5	48,958.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments:			
a 2017 estimated tax payments and 2016 overpayment credited to 2017		6a	52,759.
b Exempt foreign organizations - tax withheld at source		6b	0.
c Tax paid with application for extension of time to file (Form 8868)		6c	2,500.
d Backup withholding erroneously withheld		6d	0.
7 Total credits and payments. Add lines 6a through 6d		7	55,259.
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached		8	0.
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		10	6,301.
11 Enter the amount of line 10 to be: Credited to 2018 estimated tax ☐ 6,301. Refunded ☐		11	0.

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes? See the instructions for the definition. If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ 0. (2) On foundation managers ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered. See instructions ☐ IL		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2017 or the tax year beginning in 2017? See the instructions for Part XIV. If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

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Part VII-A Statements Regarding Activities (continued)

	Yes	No
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule. See instructions	X	
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement. See instructions		X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► <u>LUMPKINFOUNDATION.ORG</u>	X	
14 The books are in care of ► <u>S.L. GRISSOM, ASSISTANT TREASURER</u> Telephone no ► <u>217-235-4410</u> Located at ► <u>121 SOUTH 17TH STREET, MATTOON, IL</u> ZIP+4 ► <u>61938</u>		
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A
16 At any time during calendar year 2017, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ►		X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year, did the foundation (either directly or indirectly): (1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☒ Yes ☐ No (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No (6) Agree to pay money or property to a government official? (Exception: Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance? See instructions. Organizations relying on a current notice regarding disaster assistance, check here ► ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2017?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)). a At the end of tax year 2017, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2017? ☐ Yes ☒ No If "Yes," list the years ► _____, _____, _____ b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.) N/A c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► _____, _____, _____	2b	
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No b If "Yes," did it have excess business holdings in 2017 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2017) N/A	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2017?	4b	X

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)

5a During the year, did the foundation pay or incur any amount to:

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? See instructions

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ Nob If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance? See instructions
Organizations relying on a current notice regarding disaster assistance, check hereN/A
☒

5b

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870.

6b

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, and foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 15		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BRUCE KARMAZIN	EXECUTIVE DIRECTOR*			
121 SOUTH 17TH ST., MATTOON IL 61938	0.00	197,267.	8,895.	5,600.
AMANDA STANDERFER	PROGRAM DIRECTOR*			
121 SOUTH 17TH ST., MATTOON IL 61938	0.00	85,574.	3,850.	600.

* Denotes full-time

Total number of other employees paid over \$50,000

0

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Part VIII

Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

(continued)

3

Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
R. W. BAIRD & COMPANY		
777 E. WISCONSIN, MILWAUKEE, WI 53202	INVESTMENT SERVICES	58,099.
NEUBERGER BERMAN		
190 S LASALLE ST, 23RD FLR, CHICAGO, IL 60603	INVESTMENT SERVICES	55,268.
Total number of others receiving over \$50,000 for professional services		0

Part IX-A

Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 N/A	
2	
3	
4	

Part IX-B

Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments See instructions.	
3	
Total. Add lines 1 through 3	0.

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	44,450,120.
b	Average of monthly cash balances	1b	5,436,641.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	49,886,761.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	49,886,761.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	748,301.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	49,138,460.
6	Minimum investment return. Enter 5% of line 5	6	2,456,923.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations, check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	2,456,923.
2a	Tax on investment income for 2017 from Part VI, line 5	2a	48,958.
b	Income tax for 2017. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	48,958.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,407,965.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	2,407,965.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,407,965.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	2,198,907.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8; and Part XIII, line 4	4	2,198,907.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,198,907.

Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2016	(c) 2016	(d) 2017
1 Distributable amount for 2017 from Part XI, line 7				2,407,965.
2 Undistributed income, if any, as of the end of 2017				
a Enter amount for 2016 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2017:				
a From 2012	311,069.			
b From 2013	178,083.			
c From 2014	379,985.			
d From 2015	784,526.			
e From 2016	1,096,781.			
f Total of lines 3a through e	2,750,444.			
4 Qualifying distributions for 2017 from Part XII, line 4: ► \$	2,198,907.			
a Applied to 2016, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2017 distributable amount				2,198,907.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2017 (If an amount appears in column (d), the same amount must be shown in column (a).)	209,058.			209,058.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	2,541,386.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2016. Subtract line 4a from line 2a. Taxable amount - see instructions			0.	
f Undistributed income for 2017. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2018				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2012 not applied on line 5 or line 7	102,011.			
9 Excess distributions carryover to 2018. Subtract lines 7 and 8 from line 6a	2,439,375.			
10 Analysis of line 9:				
a Excess from 2013	178,083.			
b Excess from 2014	379,985.			
c Excess from 2015	784,526.			
d Excess from 2016	1,096,781.			
e Excess from 2017				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) **N/A**

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2017, enter the date of the ruling ▶

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

2 Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years			(e) Total
(a) 2017	(b) 2016	(c) 2015	(d) 2014	
b 85% of line 2a				
c Qualifying distributions from Part XII, line 4 for each year listed				
d Amounts included in line 2c not used directly for active conduct of exempt activities				
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c				
3 Complete 3a, b, or c for the alternative test relied upon.				
a "Assets" alternative test - enter:				
(1) Value of all assets				
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)				
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed				
c "Support" alternative test - enter:				
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)				
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)				
(3) Largest amount of support from an exempt organization				
(4) Gross investment income				

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year-see instructions.)

1 **Information Regarding Foundation Managers:**

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2).)

SEE STATEMENT 16

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest.

NONE

2 **Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:**

Check here ☒ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc., to individuals or organizations under other conditions, complete items 2a, b, c, and d.

a The name, address, and telephone number or email address of the person to whom applications should be addressed:

SEE ATTACHED STATEMENT

b The form in which applications should be submitted and information and materials they should include:

SEE ATTACHED STATEMENT

c Any submission deadlines:

SEE ATTACHED STATEMENT

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

SEE ATTACHED STATEMENT

Part XV

Supplementary Information (continued)

3

Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
SEE ATTACHED STATEMENT				1,712,141.
Total			▶ 3a	1,712,141.
b Approved for future payment				
NONE				
Total			▶ 3b	0.

Part XVI-A

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount		Related or exempt function income
1 Program service revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments			14	33,295.		
4 Dividends and interest from securities			14	1,068,170.		
5 Net rental income or (loss) from real estate:						
a Debt-financed property						
b Not debt-financed property						
6 Net rental income or (loss) from personal property						
7 Other investment income			14	<17,677.>		
8 Gain or (loss) from sales of assets other than inventory			18	1,605,348.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue:						
a GRANT RECOVERIES			01	4.		
b _____						
c _____						
d _____						
e _____						
12 Subtotal. Add columns (b), (d), and (e)		0.		2,689,140.		0.
13 Total. Add line 12, columns (b), (d), and (e)						2,689,140.

(See worksheet in line 13 instructions to verify calculations.)

Part XVI-B[illegible]

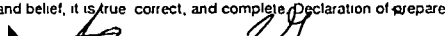
Part XVII Information Regarding Transfers to and Transactions and Relationships With Noncharitable Exempt Organizations

- | | | Yes | No |
|---|--|-------|----|
| 1 | Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c)(3) (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of: | | |
| | (1) Cash | 1a(1) | X |
| | (2) Other assets | 1a(2) | X |
| b | Other transactions: | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | X |
| | (4) Reimbursement arrangements | 1b(4) | X |
| | (5) Loans or loan guarantees | 1b(5) | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | X |
| d | If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. | | |

[illegible]

- 2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) (other than section 501(c)(3)) or in section 527? ☒ Yes ☐ No

- | b. If "Yes," complete the following schedule | | |
|--|--------------------------|---------------------------------|
| (a) Name of organization | (b) Type of organization | (c) Description of relationship |
| | N/A | |
| | N/A | |
| | N/A | |
| | | |
| | | |

Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.				May the IRS discuss this return with the preparer shown below? See instr.		
	 Signature of officer or trustee		18/27/18 Date		ASSISTANT TREASURER Title		
Paid Preparer Use Only	Print/Type preparer's name		Preparer's signature		Date	Check ☐ if self-employed	PTIN
	COURTNEY TEMPLETON				8/27/18		P01297850
	Firm's name ▶ DELOITTE TAX LLP					Firm's EIN ▶ 86-1065772	
	Firm's address ▶ 111 SOUTH WACKER DRIVE CHICAGO, IL 60606					Phone no. (312)486-1000	

Schedule B(Form 990, 990-EZ,
or 990-PF)Department of the Treasury
Internal Revenue Service**Schedule of Contributors**

- ▶ Attach to Form 990, Form 990-EZ, or Form 990-PF.
▶ Go to www.irs.gov/Form990 for the latest information.

OMB No 1545-0047

2017

Name of the organization

THE LUMPKIN FAMILY FOUNDATION
C/O S.L. GRISSOM

Employer identification number

23-7423640

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation☐ 501(c)(3) taxable private foundationCheck if your organization is covered by the **General Rule** or a **Special Rule**.**Note:** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.**General Rule**

- ☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, contributions totaling \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II. See instructions for determining a contributor's total contributions.

Special Rules

- ☐ For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990 or 990-EZ), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of (1) \$5,000, or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 *exclusively* for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc., purposes, but no such contributions totaled more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Don't complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc., contributions totaling \$5,000 or more during the year. ▶ \$ _____

Caution: An organization that isn't covered by the General Rule and/or the Special Rules doesn't file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on its Form 990-PF, Part I, line 2, to certify that it doesn't meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

LHA For Paperwork Reduction Act Notice, see the instructions for Form 990, 990-EZ, or 990-PF. Schedule B (Form 990, 990-EZ, or 990-PF) (2017)

Name of organization

THE LUMPKIN FAMILY FOUNDATION
C/O S.L. GRISSOM

Employer identification number

23-7423640

Part I Contributors (see instructions) Use duplicate copies of Part I if additional space is needed

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	BENJAMIN I. LUMPKIN 121 SOUTH 17TH STREET MATTOON, IL 61938	\$ 100,765.	Person ☒ Payroll ☐ Noncash ☒ (Complete Part II for noncash contributions)
2	ELIZABETH L. CELIO 121 SOUTH 17TH STREET MATTOON, IL 61938	\$ 15,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
3	JOHN W. SPARKS 121 SOUTH 17TH STREET MATTOON, IL 61938	\$ 10,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Name of organization

THE LUMPKIN FAMILY FOUNDATION
C/O S.L. GRISSOM

Employer identification number

23-7423640

Part II Noncash Property (see instructions) Use duplicate copies of Part II if additional space is needed

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions.)	(d) Date received
1	7,900 SHARES OF CONSOLIDATED COMMUNICATIONS HOLDINGS, INC.	\$ 100,765.	12/14/17
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	

Name of organization

THE LUMPKIN FAMILY FOUNDATION

Employer identification number

C/O S.L. GRISSOM

23-7423640

Part III Exclusively religious, charitable, etc., contributions to organizations described in section 501(c)(7), (8), or (10) that total more than \$1,000 for the year from any one contributor. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of exclusively religious, charitable, etc., contributions of \$1,000 or less for the year (Enter this info once) ▶ \$

Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
FIRST MID-ILLINOIS BANK & TRUST	6.	6.	
FIRST MID-ILLINOIS BANK & TRUST - PRIME MONEY MARKET	5,853.	5,853.	
HARRIS TRUST & SAVINGS BANK	54.	54.	
U.S. TRUST BANK OF AMERICA	17,790.	17,790.	
U.S. TRUST BANK OF AMERICA - BRANDES	4,928.	4,928.	
U.S. TRUST BANK OF AMERICA - HARRIS	2,139.	2,139.	
U.S. TRUST BANK OF AMERICA - KLD 2500 INDEX FUND	124.	124.	
U.S. TRUST BANK OF AMERICA - NEUBERGER BERMAN	1,914.	1,914.	
U.S. TRUST BANK OF AMERICA - PARAMETRIC	167.	167.	
U.S. TRUST BANK OF AMERICA - TRILLIUM	320.	320.	
TOTAL TO PART I, LINE 3	33,295.	33,295.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
COLES TOGETHER NOTE RECEIVABLE	20,000.	0.	20,000.	20,000.	
FIRST MID-IL BANCSHARES INC.	76,517.	0.	76,517.	76,517.	
OPV FUND I LIQUIDATING TRUST	4,998.	0.	4,998.	4,998.	
PINE GROVE ALTERNATIVE FUND	48,124.	0.	48,124.	48,124.	
SKYBRIDGE MULTI-ADVISER HEDGE FUND	37,413.	0.	37,413.	37,413.	
U.S. TRUST BANK OF AMERICA - BRANDES	221,166.	0.	221,166.	221,166.	
U.S. TRUST BANK OF AMERICA - HARRIS	295,786.	0.	295,786.	295,786.	
U.S. TRUST BANK OF AMERICA - KLD 2500 INDEX FUND	57,106.	0.	57,106.	57,106.	

U.S. TRUST BANK OF AMERICA -				
NEUBERGER BERMAN	143,321.	0.	143,321.	143,321.
U.S. TRUST BANK OF AMERICA -				
PARAMETRIC	122,205.	0.	122,205.	122,205.
U.S. TRUST BANK OF AMERICA - TRILLIUM	41,534.	0.	41,534.	41,534.
TO PART I, LINE 4	1,068,170.	0.	1,068,170.	1,068,170.

FORM 990-PF	OTHER INCOME	STATEMENT	3
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
ACCION NM 2011C	5,000.	5,000.	
CLOSED LOOP VENTURES, LP	<22,677.>	<22,677.>	
GRANT RECOVERIES	4.	0.	
TOTAL TO FORM 990-PF, PART I, LINE 11	<17,673.>	<17,677.>	

FORM 990-PF	ACCOUNTING FEES	STATEMENT	4
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
TAX PREPARATION FEES	7,491.	0.		7,491.
TO FORM 990-PF, PG 1, LN 16B	7,491.	0.		7,491.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT FEES - ROBERT W. BAIRD, INC.	58,099.	58,099.		0.
INVESTMENT FEES - HARRIS BANK & TRUST	24,698.	24,698.		0.
INVESTMENT FEES - NEUBERGER BERMAN	55,268.	55,268.		0.

INVESTMENT FEES - TRILLIUM	16,514.	16,514.	0.
INVESTMENT FEES -			
PARAMETRIC	12,143.	12,143.	0.
INVESTMENT FEES - US TRUST			
BANK OF AMERICA	42,923.	42,923.	0.
CONSULTING FEES - KATY			
MAMEN	4,658.	0.	4,658.
CONSULTING FEES - REBECCA			
KLEIN	10,000.	0.	10,000.
TO FORM 990-PF, PG 1, LN 16C	224,303.	209,645.	14,658.

FORM 990-PF TAXES STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAX WITHHELD	29,531.	29,531.		0.
FIT - ESTIMATED PAYMENTS	42,000.	0.		0.
TO FORM 990-PF, PG 1, LN 18	71,531.	29,531.		0.

FORM 990-PF OTHER EXPENSES STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
DUES	11,293.	0.		11,293.
POSTAGE/SHIPPING	1,053.	0.		1,053.
WEBSITE MAINTENANCE	6,739.	0.		6,739.
FILING & OTHER FEES	155.	0.		155.
INSURANCE EXPENSE	2,260.	0.		2,260.
SOFTWARE EXPENSE	733.	0.		733.
PORTFOLIO DEDUCTIONS FROM				
PASSTHRU ENTITIES	2,085.	2,085.		0.
EQUIPMENT LEASE EXPENSE	2,516.	0.		2,516.
COMPUTER AND NETWORK				
MAINTENANCE	333.	0.		333.
TO FORM 990-PF, PG 1, LN 23	27,167.	2,085.		25,082.

FORM 990-PF	OTHER INCREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	8
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DESCRIPTION	AMOUNT
K-1 ALLOCATION OF OPERATING EXPENSES FROM PASSTHRU ENTITIES	24,684.
TOTAL TO FORM 990-PF, PART III, LINE 3	24,684.

FORM 990-PF	OTHER DECREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	9
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DESCRIPTION	AMOUNT
DIFFERENCE BETWEEN TAX BASIS CAPITAL GAIN AND BOOK BASIS CAPITAL GAIN	111,725.
TOTAL TO FORM 990-PF, PART III, LINE 5	111,725.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	10
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
STATE AND MUNICIPAL OBLIGATIONS		X	430,507.	413,909.
TOTAL U.S. GOVERNMENT OBLIGATIONS				
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS			430,507.	413,909.
TOTAL TO FORM 990-PF, PART II, LINE 10A			430,507.	413,909.

FORM 990-PF	CORPORATE STOCK	STATEMENT	11
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCK - SEE STMT	25,570,035.	36,294,932.
TOTAL TO FORM 990-PF, PART II, LINE 10B	25,570,035.	36,294,932.

FORM 990-PF	CORPORATE BONDS	STATEMENT	12
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS - SEE STMT	6,623,851.	6,550,145.
TOTAL TO FORM 990-PF, PART II, LINE 10C	6,623,851.	6,550,145.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	13
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
OTHER INVESTMENTS - SEE STMT	COST	3,656,547.	3,517,250.
COLES TOGETHER - NOTE RECEIVABLE	COST	500,000.	500,000.
TOTAL TO FORM 990-PF, PART II, LINE 13		4,156,547.	4,017,250.

FORM 990-PF	DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT	STATEMENT	14
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DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
COMPUTER EQUIPMENT	2,742.	2,742.	0.
TOTAL TO FM 990-PF, PART II, LN 14	2,742.	2,742.	0.

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS STATEMENT 15
 TRUSTEES AND FOUNDATION MANAGERS

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
SUSAN K. DE WYNGAERT 121 SOUTH 17TH STREET MATTOON, IL 61938	TRUSTEE 5.00	0.	0.	0.
BARBARA S. FEDERICO 121 SOUTH 17TH STREET MATTOON, IL 61938	VICE PRESIDENT* 5.00	0.	0.	0.
RICHARD ANTHONY LUMPKIN 121 SOUTH 17TH STREET MATTOON, IL 61938	TREASURER 5.00	0.	0.	0.
S.L. GRISSOM 121 SOUTH 17TH STREET MATTOON, IL 61938	SECRETARY & ASSIS. TREAS. 5.00	0.	0.	0.
ADRIENNE COLE 121 SOUTH 17TH STREET MATTOON, IL 61938	ASSISTANT SECRETARY 5.00	0.	0.	0.
RICHARD DE WYNGAERT 121 SOUTH 17TH STREET MATTOON, IL 61938	PRESIDENT* 5.00	0.	0.	0.
CHRISTINA DUNCAN 121 SOUTH 17TH STREET MATTOON, IL 61938	TRUSTEE 5.00	0.	0.	0.
ELIZABETH L. CELIO 121 SOUTH 17TH STREET MATTOON, IL 61938	TRUSTEE 5.00	0.	0.	0.
JOSEPH DIVELY 13179 E. CR 720N CHARLESTON, IL 61920	TRUSTEE 5.00	0.	0.	0.
LISA BARR 336 S ORCHARD STREET WALLINGFORD, CT 06492	TRUSTEE 5.00	0.	0.	0.
ILA DUNCAN 121 SOUTH 17TH STREET MATTOON, IL 61938	TRUSTEE 5.00	0.	0.	0.

THE LUMPKIN FAMILY FOUNDATION C/O S.L. G

23-7423640

DEBORAH GILLESPIE TRUSTEE
321 NORTH CLARK ST, SUITE 1500 5.00
CHICAGO, IL 60654

0. 0. 0.

* ALSO SERVES AS TRUSTEE

TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII

0. 0. 0.

FORM 990-PF

PART XV - LINE 1A
LIST OF FOUNDATION MANAGERS

STATEMENT 16

NAME OF MANAGER

RICHARD ANTHONY LUMPKIN
ELIZABETH L. CELIO

2017 DEPRECIATION AND AMORTIZATION REPORT

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990-PF

Asset No	Description	Date Acquired	Method	Life	Conv	Line No	Unadjusted Cost Or Basis	Bus % Excl	Section 179 Expense	* Reduction In Basis	Basis For Depreciation	Beginning Accumulated Depreciation	Current Sec 179 Expense	Current Year Deduction	Ending Accumulated Depreciation
1	COMPUTER EQUIPMENT	12/01/14	200DB	3.00	MC17		2,742.				2,742.	2,463.		279.	2,742.
	* TOTAL 990-PF PG 1 DEPR						2,742.				2,742.	2,463.		279.	2,742.

728111 04-01-17

(D) - Asset disposed

* ITC, Salvage, Bonus, Commercial Revitalization Deduction, GO Zone

**SUPPLEMENTARY STATEMENT
FOR THE YEAR ENDED 12/31/2017
Part II BALANCE SHEETS**

U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS

<u>UNITS</u>	<u>DESCRIPTION</u>	<u>BOOK VALUE</u>	<u>FAIR MARKET VALUE</u>
100,000 00	CUYAHOGA CNTY OH 4 284% 6/1/19	100,422 00	102,736 00
100,000 00	FLORIDA HURRICANE 2 995% 7/1/20	102,673 00	101,309 00
200,000 00	NEW YORK CITY NY 4 075% 11/1/20	227,412 00	209,864 00
TOTAL TO FORM 990-PF, PART II, LINE 10A		430,507.00	413,909.00

CORPORATE STOCK

<u>UNITS</u>	<u>DESCRIPTION</u>	<u>BOOK VALUE</u>	<u>FAIR MARKET VALUE</u>
50 00	2U INC	1,455 00	3,225 50
123 00	3D SYS CORP	1,878 20	1,062 72
1,116 00	3M CO	88,945 69	262,672 92
50 00	AAON INC	1,803 00	1,835.00
60 00	AARONS INC	1,764 59	2,391 00
579 00	ABBOTT LABS	22,778 44	33,043 53
553 00	ABBVIE INC	31,204 66	53,480 63
47 00	ABIOMED INC	4,421 29	8,808 27
60 00	ABM INDS INC	2,292 00	2,263 20
115 00	ACADIA HEALTHCARE CO INC	6,152 30	3,752 45
140 00	ACADIA PHARMACEUTICALS INC	2,972 65	4,215 40
1,466 00	ACADIA RLTY TR	38,895 33	40,109 76
40 00	ACCELERON PHARMA INC	1,471 20	1,697 60
172 00	ACCENTURE PLC	17,795 12	26,331 48
4 00	ACCO BRANDS CORP	28 82	48 80
234 00	ACI WORLDWIDE INC	4,810 94	5,304 78
160 00	ACORDA THERAPEUTICS INC	3,673 75	3,432 00
281 00	ACTIVISION BLIZZARD INC	9,053 82	17,792 92
404 00	ACUITY BRANDS INC	72,854 74	71,104 00
87 00	ACXIOM CORP	1,889 63	2,397 72
110 00	ADIENT PLC	6,784 90	8,657 00
197 00	ADOBE SYS INC	17,410 86	34,522 28
110.00	ADTALEM GLOBAL ED INC	3,122 81	4,625 50
2,700 00	ADVANCED AUTO PTS INC	330,124 47	269,163 00
70 00	ADVANCED ENERGY INDS	3,903 90	4,723 60

765 00	ADVANCED MICRO DEVICES INC	5,154 33	7,864 20
370.00	AEGION CORP	6,749 80	9,409 10
20,112 00	AEGON N V	109,426 04	126,705 60
30 00	AERIE PHARMACEUTICALS INC	1,363 80	1,792 50
143 00	AETNA INC	15,808 65	25,795 77
46 00	AFLAC INC	2,809 68	4,037 88
116 00	AGCO CORP	6,281 15	8,285 88
65 00	AGILENT TECHNOLOGIES INC	2,509 00	4,353 05
39 00	AGIOS PHARMACEUTICALS INC	1,664 12	2,229 63
350 00	AGNC INVT CORP	6,662 21	7,066 50
145 00	AIR LEASE CORP	4,224 54	6,973 05
91 00	AIR PRODS & CHEMS INC	11,181 04	14,931 28
95 00	AKORN INC	1,520 37	3,061 85
146 00	ALASKA AIR GROUP INC	12,484 19	10,732 46
3 00	ALBEMARLE CORP	181 22	383 67
210 00	ALCOA UPSTREAM CORP	6,461 66	11,312 70
190 00	ALDER BIOPHARMACEUTICALS INC	4,867 40	2,175 50
90 00	ALEXANDRIA REAL ESTATE EQ INC	7,684 22	11,753.10
59 00	ALEXION PHARMACEUTICALS INC	8,899 56	7,055 81
544 00	ALKERMES PLC	24,833 25	29,773 12
22 00	ALLEGHANY CORP DEL	12,057 75	13,113 98
205 00	ALLEGION PLC	14,056 19	16,309 80
109 00	ALLERGAN PLC	32,255 28	17,830 22
60 00	ALLETE INC	4,188 60	4,461 60
12 00	ALLIANCE DATA SYS CORP	2,544 99	3,041 76
306 00	ALLIANT CORP	8,947 68	13,038 66
245 00	ALLSCRIPTS-MISYS HEALTHCARE	3,709 34	3,564 75
184 00	ALLSTATE CORP	11,926 88	19,266 64
80 00	ALNYLAM PHARMACEUTICALS INC	4,804 00	10,164 00
453 00	ALPHABET INC	328,791 59	476,553 20
160 00	ALTRA INDL MOTION CORP	6,817 60	8,064 00
118 00	AMAZON COM INC	68,327 90	137,997 46
44 00	AMBARELLA INC	2,053 00	2,585 00
67 00	AMC NETWORKS INC	4,355 00	3,623 36
50 00	AMEDISYS INC	1,067 20	2,635 50
51 00	AMEREN CORP	2,393 94	3,008 49
3,365 00	AMERICA MOVIL S A B DE C V	68,449 18	57,709 75
297 00	AMERICAN AIRLS GROUP INC	12,426 48	15,452 91
145 00	AMERICAN CAMPUS CMNTYS INC	4,816 83	5,949 35
200 00	AMERICAN EAGLE OUTFITTERS NEW	3,522 90	3,760 00
216 00	AMERICAN ELEC PWR INC	13,335 84	15,891 12
198 00	AMERICAN EQUITY INVT LIFE HLDG	3,390 31	6,084 54
3,196 00	AMERICAN EXPRESS CO	174,986 30	317,394 76
70 00	AMERICAN FINL GROUP INC OHIO	7,119 70	7,597 80
234 00	AMERICAN HOMES 4 RENT	3,660 78	5,110 56
418 00	AMERICAN INTL GROUP INC	21,690 02	24,904 44
730 00	AMERICAN SOFTWARE INC	7,579 29	8,489 90

70 00	AMERICAN STS WTR CO	2,854 60	4,053.70
143 00	AMERICAN TOWER CORP	13,543 53	20,401.81
29 00	AMERIPRISE FINL INC	2,552 58	4,914 63
3,729 00	AMERISOURCEBERGEN CORP	291,559 04	342,396.78
262 00	AMETEK INC NEW	13,118 33	18,987.14
249 00	AMGEN INC	36,951 60	43,301.10
160 00	AMICUS THERAPEUTICS INC	1,186 60	2,302 40
65 00	AMN HEALTHCARE SVCS INC	1,164 15	3,201.25
176 00	AMPHENOL CORP NEW	9,657 12	15,452.80
243 00	ANADARKO PETE CORP	9,749 16	13,034.52
189 00	ANALOG DEVICES INC	10,679 03	16,826 67
1 00	ANDEAVOR	57 23	114.34
103 00	ANDERSONS INC	3,203 15	3,208.45
50 00	ANIXTER INTL INC	3,834 50	3,800.00
670 00	ANSYS INC	61,115 99	98,885.30
300 00	ANTERO RES CORP	6,523 50	5,700.00
111 00	ANTHEM INC	14,630 91	24,976.11
97 00	AON PLC	9,261 24	12,998.00
203 00	APACHE CORP	10,009 35	8,570.66
183 00	APARTMENT INVT & MGMT CO	7,633 08	7,998.93
1,603 00	APPLE INC	161,165 62	271,275.69
502 00	APPLIED MATLS INC	9,728 76	25,662.24
20 00	APPLIED OPTOELECTRONICS INC	983 80	756.40
70 00	APTARGROUP INC	5,207 13	6,039.60
4,009 00	APTIV PLC	244,400 82	340,083.47
1,942 00	AQUA AMERICA INC	57,838 40	76,184.66
234 00	ARAMARK	7,797 48	10,001.16
115 00	ARCBEST CORP	2,496 98	4,111.25
20 00	ARCH COAL INC	1,420 20	1,863.20
610 00	ARES COML REAL ESTATE CORP	8,606 12	7,869.00
58 00	ARISTA NETWORKS INC	5,599 78	13,663.64
50 00	ARMSTRONG WORLD INDS INC	2,233 00	3,027.50
170 00	ARRAY BIOPHARMA INC	1,884 80	2,176 00
211 00	ARRIS INTERNATIONAL PLC	4,878 23	5,420.59
106 00	ARROW ELECTRS INC	6,793 53	8,523.46
50 00	ASBURY AUTOMOTIVE GROUP INC	3,850 00	3,200 00
60 00	ASHLAND GLOBAL HLDGS INC	4,029 60	4,272.00
90 00	ASPEN INS HLDGS LTD	2,072 53	3,654.00
85 00	ASPEN TECHNOLOGY INC	2,032 71	5,627 00
76 00	ASSURANT INC	5,950 80	7,663.84
156 00	ASSURED GUARANTY LTD	3,956 16	5,283.72
8,675 00	ASTELLAS PHARMA INC	106,387 85	110,658 30
2,038 00	AT&T INC	76,354 96	79,237.44
40 00	ATHENAHEALTH INC	4,003 15	5,321.60
60 00	ATLISSIAN CORP PLC	2,147 39	2,731.20
100 00	ATMOS ENERGY CORP	8,485 00	8,589.00
47 00	AUTODESK INC	2,553 04	4,927.01

188 00	AUTOMATIC DATA PROCESSING INC	16,314 64	22,031 72
76 00	AUTONATION INC	3,590 23	3,901 08
14 00	AUTOZONE INC	11,067 98	9,959 18
67 00	AVALONBAY CMNTYS INC	11,901 88	11,953 47
120 00	AVERY DENNISON CORP	3,755 89	13,783 20
30 00	AVEXIS INC	2,287 30	3,320 10
85 00	AVIS BUDGET GROUP INC	1,673 86	3,729 80
1,261 00	AVISTA CORP	28,470 72	64,928 89
131 00	AVNET INC	5,808 95	5,190 22
191 00	AXALTA COATING SYSTEMS LTD	5,420 01	6,180 76
60 00	AXCELIS TECHNOLOGIES INC	1,383 60	1,722 00
140 00	AXIS CAP HLDGS LTD	4,459 91	7,036 40
59 00	AXON ENTERPRISE INC	1,158 17	1,563.50
75 00	B & G FOODS INC	2,488 44	2,636.25
56 00	BAKER HUGHES A GE CO	2,479 12	1,771 84
50 00	BALCHEM CORP	2,031 50	4,030 00
90 00	BANCORPSOUTH BK TUPELO MISS	2,768 40	2,830 50
2,441 00	BANK AMER CORP	35,248 04	72,058 32
5 00	BANK MONTREAL QUE	412 17	400 10
184 00	BANK NEW YORK MELLON CORP	7,740 88	9,910 24
120 00	BANK OF THE OZARKS INC	3,882 30	5,814 00
10,637 00	BARCLAYS PLC	144,132 93	115,943 30
90 00	BARNES GROUP INC	4,715 00	5,694 30
61 00	BAXTER INTL INC	2,439 39	3,943 04
373 00	BB&T CORP	12,480 25	18,545 56
75 00	BEACON ROOFING SUPPLY INC	1,524 10	4,782 00
1,521 00	BECTON DICKINSON & CO	121,102 04	325,585 26
130 00	BED BATH & BEYOND INC	4,579 90	2,858 70
60 00	BELDEN INC	3,046 79	4,630 20
130 00	BEMIS INC	4,515 55	6,212 70
570 00	BERKSHIRE HATHAWAY INC DEL	78,061 50	112,985 40
142 00	BERRY GLOBAL GROUP INC	5,118 78	8,331 14
75 00	BEST BUY INC	2,478 75	5,135 25
80 00	BIG LOTS INC	3,307 20	4,492 00
20 00	BIO RAD LABS INC	2,771 00	4,773 40
80 00	BIOGEN IDEC INC	19,991 00	25,485 60
42 00	BIO-TECHNE CORP	3,841 98	5,441 10
140 00	BIOVERATIV INC	8,457 40	7,548 80
57 00	BLACK HILLS CORP	3,476 99	3,426 27
110 00	BLACK KNIGHT INC	5,160 10	4,856 50
983 00	BLACKBAUD INC	71,898 91	92,883 67
61 00	BLACKHAWK NETWORK HLDGS INC	2,120 36	2,174 65
22 00	BLACKROCK INC	7,927 92	11,301 62
220 00	BLOCK H & R INC	5,156 80	5,768 40
138 00	BLOOMIN BRANDS INC	2,278 56	2,944 92
90 00	BLUE BUFFALO PET PRODS INC	2,175 30	2,951 10
270 00	BLUE CAPITAL REINSURANCE HOLDING	4,789 80	3,253 50

45 00	BLUEBIRD BIO INC	1,534 00	8,014 50
40 00	BLUEPRINT MEDICINES CORP	1,640 20	3,016 40
580 00	BLUEROCK RESIDENTIAL GROWTH	7,077 90	5,863 80
70 00	BOFI HLDG INC	1,555 30	2,093 00
135 00	BOOZ ALLEN HAMILTON HLDG CORP	2,482 89	5,147 55
1,526 00	BORG WARNER INC	49,073 15	77,963 34
80 00	BOSTON PRIVATE FINL HLDGS INC	1,244 80	1,236 00
39 00	BOSTON PROPERTIES INC	4,604 73	5,071 17
619 00	BOSTON SCIENTIFIC CORP	13,559 03	15,345 01
80 00	BOX INC	1,535 20	1,689 60
5,438 00	BP P L C	216,653 63	228,559 14
2,253 00	BRANDYWINE RLTY TR	39,753 96	40,982 07
100 00	BRIGHT HORIZONS FAMILY SOLUTIONS	3,405 99	9,400 00
39 00	BRIGHTHOUSE FINL INC	1,853 53	2,286 96
60 00	BRINKER INTL INC	1,635 34	2,330 40
50 00	BRINKS CO	1,828 00	3,935 00
554 00	BRISTOL MYERS SQUIBB CO	35,583 42	33,949 12
285 00	BRIXMOR PPTY GROUP INC	6,317 59	5,318 10
135 00	BROADCOM LTD	18,689 40	34,681 50
125 00	BROADRIDGE FINL SOLUTIONS INC	2,501 86	11,322 50
276 00	BROOKDALE SENIOR LIVING INC	6,694 39	2,677 20
700 00	BROOKLINE BANCORP INC	10,399 48	10,990 00
260 00	BROOKS AUTOMATION INC	6,682 50	6,201 00
139 00	BROWN & BROWN INC	4,999 14	7,152 94
252 00	BROWN FORMAN CORP	13,485 85	17,304 84
110 00	BRUKER CORP	2,307 37	3,775 20
103 00	BRUNSWICK CORP	4,984 17	5,687 66
21 00	BUFFALO WILD WINGS INC	3,110 52	3,283 35
120 00	BUILDERS FIRSTSOURCE INC	1,770 60	2,614 80
74 00	BURLINGTON STORES INC	4,182 85	9,104 22
82 00	CA INC	2,466 56	2,728 96
91 00	CABOT CORP	4,462 62	5,604 69
270 00	CADENCE DESIGN SYSTEM INC	3,460 92	11,291 40
10 00	CAI INTL INC	323 20	283 20
1 00	CALATLANTIC GROUP INC	42 20	56 39
40 00	CALAVO GROWERS INC	1,827 20	3,376 00
50 00	CALLIDUS SOFTWARE INC	1,320 50	1,432 50
190 00	CALLON PETE CO DEL	2,300 70	2,308 50
520 00	CALPINE CORP	7,160 40	7,867 60
1,789 00	CAMBREX CORP	29,629 51	85,872 00
463 00	CAMDEN PPTY TR	34,334 38	42,623 78
53 00	CAMPBELL SOUP CO	3,239 36	2,549 83
1 00	CANADIAN IMPERIAL BK COMM	34 61	97 41
290 00	CANNAE HLDGS INC	4,410 90	4,938 70
48 00	CANTEL MED CORP	3,445 88	4,937 76
216 00	CAPITAL ONE FINL CORP	14,688 00	21,509 28
35 00	CARDINAL HEALTH INC	2,901 15	2,144 45

70 00	CARDTONICS PLC	2,786 70	1,296 40
72 00	CARLISLE COS INC	7,262 56	8,182 80
52 00	CARMAX INC	2,495 48	3,334 76
61 00	CARPENTER TECHNOLOGY CORP	2,094 13	3,110 39
44,374 00	CARREFOUR SA	199,081 11	192,139 42
309 00	CARRIZO OIL & CO INC	6,629 84	6,575 52
83 00	CARS COM INC	2,101 60	2,393 72
574 00	CARTER HLDGS INC	49,955 42	67,439 26
123 00	CATALENT INC	3,314 69	5,052 84
72 00	CAVIUM INC	4,389 36	6,035 76
780 00	CBIZ INC	7,977 76	12,051 00
391 00	CBL & ASSOC PPTYS INC	6,219 57	2,213 06
110 00	CBOE HLDGS INC	6,406 00	13,704 90
194 00	CBS CORP	9,750 45	11,446 00
156 00	CDW CORP	6,507 72	10,840 44
1,660 00	CEDAR REALTY TRUST INC	8,495 54	10,092 80
272 00	CELGENE CORP	28,562 72	28,385 92
13,843 00	CEMEX S A B DE C V SPONSOR	77,886 04	103,822 50
470 00	CENTRAL PAC FINL CORP	15,054 81	14,020 10
10 00	CENTURY ALUM CO	136 20	196 40
140 00	CENTURY CMNTYS INC	2,777 60	4,354 00
770 00	CENTURYLINK INC	17,936 83	12,843 60
47 00	CERNER CORP	2,420 03	3,167 33
53 00	CHARLES RIV LABORATORIES INTL	4,027 47	5,800 85
31 00	CHARTER COMMUNICATIONS INC NEW	8,977 40	10,414 76
60 00	CHEESECAKE FACTORY INC	3,707 40	2,890 80
30 00	CHEGG INC	430 80	489 60
25 00	CHEMED CORP	1,340 50	6,075 50
190 00	CHEMOURS CO	1,798 20	9,511 40
1,516 00	CHESAPEAKE ENERGY CORP	7,611 76	6,003 36
90 00	CHESAPEAKE UTILS CORP	2,607 39	7,069 50
572 00	CHEVRON CORP	49,272 08	71,608 68
135 00	CHICAGO BRDG & IRON CO N V	7,408 79	2,178 90
290 00	CHICOS FAS INC	2,842 66	2,557 80
20 00	CHILDRENS PLACE INC	1,636 20	2,907 00
210 00	CHIMERA INVT CORP	3,777 10	3,880 80
1,915 00	CHINA MOBILE LTD	91,018 44	96,784 10
18 00	CHIPOTLE MEXICAN GRILL INC	9,179 64	5,202 54
173 00	CHUBB LTD	20,365 56	25,280 49
929 00	CHURCH & DWIGHT INC	9,635 34	46,607 93
137 00	CIENA CORP	2,635 32	2,867 41
108 00	CIGNA CORP	14,962 32	21,933 72
746 00	CIMAREX ENERGY CO	40,601 35	91,019 46
36 00	CIMPRESS NV	2,738 72	4,315 68
160 00	CINCINNATI BELL INC NEW	3,002 10	3,336 00
130 00	CINEMARK HLDGS INC	2,770 40	4,526 60
65 00	CIRRUS LOGIC CORP	1,892 95	3,370 90

1,100 00	CISCO SYS INC	37,641 50	42,130 00
646 00	CITIGROUP INC	26,666 88	48,068 86
34 00	CITRIX SYS INC	2,030 85	2,992 00
65 00	CLEAN HBRS INC	3,218 80	3,523 00
290 00	CLEVELAND-CLIFFS INC	1,718 30	2,090 90
75 00	CLOROX CO	9,411 00	11,155 50
40 00	CLOVIS ONCOLOGY INC	955 20	2,720 00
149 00	CME GROUP INC	13,792 93	21,761 45
61 00	CMS ENERGY CORP	2,406 45	2,885 30
236 00	CNO FINL GROUP INC	4,347 88	5,826 84
263 00	CNX RES CORP	2,530 42	3,847 69
10 00	COCA COLA BOTTLING CO CONS	1,506 90	2,152 60
1,410 00	COCA COLA CO	61,329 73	64,690 80
181 00	COEUR MNG INC	1,192 10	1,357 50
86 00	COGENT COMMUNICATIONS HLDGS INC	3,172 65	3,895 80
180 00	COGNEX CORP	1,310 30	11,008 80
4,295 00	COGNIZANT TECHNOLOGY SOLUTIONS	236,361 23	305,030 90
30 00	COHERENT INC	1,365 00	8,466 60
100 00	COLFAX CORP	3,906 75	3,962 00
329 00	COLGATE PALMOLIVE CO	22,154 86	24,823 05
528 00	COLONY NORTHSTAR INC	7,035 01	6,024 48
9,872 00	COMCAST CORP	357,528 39	395,373 60
1 00	COMERICA INC	35 25	86 81
2 00	COMMERCE BANCSHARES INC	50 18	111 68
3 00	COMMERCEHUB INC	24 51	63 17
225 00	COMMERCIAL METALS CO	3,974 35	4,797 00
177 00	COMMSCOPE HLDG CO INC	5,559 19	6,695 91
4 00	COMMUNITY HEALTH SYS INC NEWCO	131 76	17 04
51 00	COMMVAULT SYS INC	2,219 52	2,677 50
4,849 00	COMPASS GROUP PLC	100,933 87	104,951 76
34 00	COMPASS MINERALS INTL INC	2,726 39	2,456 50
416 00	CONAGRA FOODS INC	15,223 63	15,670 72
91 00	CONCHO RES INC	10,888 07	13,670 02
180 00	CONDUENT INC	2,847 60	2,908 80
200 00	CONNECTICUT WTR SVC INC	11,703 00	11,482 00
180 00	CONNECTONE BANCORP INC	4,094 98	4,635 00
469 00	CONOCOPHILLIPS	16,166 43	25,743 41
32 88	CONSOL ENERGY INC	490 25	1,298 89
35 00	CONSOLIDATED EDISON INC	2,442 65	2,973 25
86 00	CONSTELLATION BRANDS INC	12,638 98	19,657 02
2,444 00	CONVERGYS CORP	60,428 12	57,434 00
54 00	COOPER COS INC	8,383 50	11,765 52
20 00	COOPER STD HLDGS INC	2,283 80	2,450 00
64.00	COOPER TIRE & RUBR CO	2,363.52	2,262 40
36 00	COPA HLDGS SA	3,071 46	4,826 16
200 00	COPART INC	2,663 25	8,638 00
90 00	CORCEPT THERAPEUTICS INC	990 45	1,625 40

602 00	CORE LABORATORIES N V	62,290 10	65,949 10
100 00	CORELOGIC INC	3,462 00	4,621 00
40 00	CORESITE RLTY CORP	2,961 82	4,556 00
60 00	CORNERSTONE ONDEMAND INC	1,958 39	2,119 80
556 00	CORNING INC	10,363 84	17,786 44
120 00	CORPORATE OFFICE PPTYS TR	3,980 67	3,504 00
60 00	CORVEL CORP	3,534 60	3,174 00
36 00	COSTAR GROUP INC	6,791 04	10,690 20
2 00	COUSINS PPTYS INC	10 72	18 50
280 00	COVANTA HLDG CORP	5,332 47	4,732 00
22 00	CRACKER BARREL OLD CTRY STORE	3,352 80	3,495 58
10 00	CREDIT ACCEP CORP MICHIGAN	757 10	3,234 80
9,974 00	CREDIT SUISSE GROUP	191,837 34	178,035 90
114 00	CREE INC	3,317 40	4,233 96
150 00	CROWN CASTLE INTL CORP	14,759 83	16,651 50
471 00	CSX CORP	13,708 05	25,909 71
204 00	CUBESMART INC	6,665 76	5,899 68
60 00	CULLEN / FROST BANKERS INC	4,370 00	5,679 00
90 00	CUMMINS INC	9,024 30	15,897 60
110 00	CUTERA INC	2,740 10	4,988 50
365 00	CVS HEALTH CORP	35,883 15	26,462 50
307 00	CYPRESS SEMICONDUCTOR CORP	2,667 83	4,678 68
84 00	CYRUSONE INC	3,619 15	5,000 52
90 00	D R HORTON INC	2,491 20	4,596 30
5,370 00	DAI NIPPON PRTG LTD	52,185 09	59,896 98
5,754 00	DAIICHI SANKYO CO LTD	97,219 92	150,018 29
152 00	DANA INC	2,105 12	4,865 52
3,378 00	DANAHER CORP DEL	106,810 16	313,545 96
44 00	DARDEN RESTAURANTS INC	2,827 44	4,224 88
215 00	DARLING INGREDIENTS INC	1,890 27	3,897 95
50 00	DAVE & BUSTERS ENTMT INC	2,383 50	2,758 50
115 00	DCT INDUSTRIAL TRUST INC	3,026 12	6,759 70
1,275 00	DDR CORP	11,462 05	11,424 00
1,064 00	DECKERS OUTDOOR CORP	43,595 85	85,386 00
182 00	DEERE & CO	16,430 47	28,484 82
180 00	DELEK US HLDGS INC NEW	2,939 79	6,289 20
51 00	DELPHI TECHNOLOGIES PLC	10 93	2,676 08
324 00	DELTA AIR LINES INC DEL	15,846 84	18,144 00
80 00	DELUXE CORP	1,924 00	6,147 20
1 00	DENBURY RES INC	8 67	2 21
340 00	DENNYS CORP	4,341 80	4,501 60
1 00	DENTSPLY SIRONA INC	23 13	65 83
210 00	DEVON ENERGY CORP NEW	5,635 62	8,694 00
98 00	DEXCOM INC COM	6,686 82	5,624 22
99 00	DIAMONDBACK ENERGY INC	8,387 88	12,498 75
271 00	DIAMONDROCK HOSPITALITY CO	3,395 38	3,059 59
92 00	DICKS SPORTING GOODS INC	4,314 75	2,644 08

70 00	DIEBOLD NIXDORF	1,941 10	1,144 50
140 00	DIGITAL RLTY TR INC	13,754 45	15,946 00
203 00	DISCOVER FINL SVCS	9,658 74	15,614 76
215 00	DISCOVERY INC	5,606 72	4,668 92
484 00	DISNEY WALT CO	47,267 44	52,034 84
139 00	DOLLAR GEN CORP	10,502 84	12,928 39
123 00	DOLLAR TREE INC	10,090 92	13,199 13
238 00	DOMINION ENERGY INC	16,650 48	19,292 28
55 00	DOMINOS PIZZA INC	2,281 88	10,392 80
90 00	DOMTAR CORP	2,103 65	4,456 80
151 00	DONALDSON INC	4,846 95	7,391.45
2 00	DONNELLEY FINL SOLUTIONS INC	42 26	38.98
2 00	DONNELLEY R R & SONS CO	44 99	18.60
39 89	DORIAN LPG LTD	322 10	327 88
50 00	DORMAN PRODS INC	3,120 10	3,057 00
190 00	DOUGLAS EMMETT INC	1,961 29	7,801 40
40 00	DOVER CORP	2,491 20	4,039 60
841 00	DOWDUPONT INC	41,705 19	59,896 02
83 00	DR PEPPER SNAPPLE INC	7,695 76	8,055 98
70 00	DST SYS INC DEL	3,232 95	4,344 90
1 00	DSW INC	19 96	21 41
29 00	DTE ENERGY CO	2,431 36	3,174 34
261 00	DUKE ENERGY CORP	19,146 96	21,952 71
360 00	DUKE RLTY CORP	5,481 62	9,795 60
50 00	DUN & BRADSTREET CORP DEL NEW	3,552 40	5,920 50
95 00	DUNKIN BRANDS GROUP INC	3,467 60	6,124 65
63 00	DXC TECHNOLOGY CO	2,426 90	5,978 70
38 00	DYCOM INDS INC	2,425 54	4,234 34
62 00	DYNAVAX TECHNOLOGIES CORP	1,188 16	1,159 40
331 00	E TRADE FINL CORP	8,196 40	16,407 67
621 00	EAGLE BANCORP INC MD	9,703 23	35,955 90
46 00	EAGLE MATERIALS INC	3,510 89	5,211 80
1,691 00	EAST WEST BANCORP INC	38,162 86	102,863 53
217 00	EATON CORP PLC	11,563 68	17,145.17
131 00	EATON VANCE CORP	4,226 34	7,387.09
8,603 00	EBAY INC	179,023 91	324,677 22
180 00	ECHO GLOBAL LOGISTICS INC	3,700 80	5,040.00
124 00	ECOLAB INC	12,878 21	16,638.32
78 00	EDGEWELL PERSONAL CARE CO	4,603 25	4,632.42
35 00	EDISON INTL	2,341 15	2,213.40
28 00	EDWARDS LIFESCIENCES CORP	2,460 64	3,155.88
154 00	ELECTRONIC ARTS INC	10,085 46	16,179.24
89 00	ELECTRONICS FOR IMAGING INC	2,844 13	2,628.17
40 00	ELLIE MAE INC	1,072 00	3,576.00
5,765 00	EMBRAER S A	173,318 37	137,956.45
114 00	EMCOR GROUP INC	4,538 85	9,319.50
286 00	EMERSON ELEC CO	14,327 34	19,931.34

2 00	ENBRIDGE ENERGY MGMT L L C	48 67	26 78
102 00	ENCOMPASS HEALTH CORPORATION	3,809 50	5,039 82
212 00	ENDO INTERNATIONAL PLC	3,667 98	1,643 00
95 00	ENERGEN CORP	4,349 56	5,469 15
69 00	ENERGIZER HLDGS INC	2,822 10	3,310 62
9,220 00	ENERSIS CHILE S A	51,385 83	52,369 60
65 00	ENERSYS	2,717.90	4,525 95
12,570 00	ENGIE	223,794 40	216,367 41
6,045 00	ENI S P A	247,612 81	200,633 55
150 00	ENTEGRIS INC	2,606 20	4,567 50
130 00	ENTERCOM COMMUNICATIONS CORP	1,150 39	1,404 00
33 00	ENTERGY CORP NEW	2,382 93	2,685 87
53 00	ENVESTNET INC	1,559 41	2,642 05
113 00	ENVISION HEALTHCARE CORP	9,484 16	3,905 28
189 00	EOG RES INC	12,290 67	20,394 99
55 00	EPAM SYS INC	4,112 90	5,908 65
3,986 00	EQT CORP	260,898 04	226,883 12
23 00	EQUIFAX INC	2,449 50	2,712 16
35 00	EQUINIX INC	10,684 64	15,862 70
110 00	EQUITY LIFESTYLE PPTYS INC	4,916 51	9,792 20
41 00	EQUITY RESIDENTIAL	2,813 83	2,614 57
170 00	ERA GROUP INC	1,873 40	1,827.50
18,520 00	ERICSSON	160,007 72	123,713 60
3,266 00	ERSTE GROUP BANK	41,538 95	70,797 08
173 00	ESCO TECHNOLOGIES INC	6,682 97	10,423 25
141 00	ESSENDANT INC	4,458 41	1,307 07
80 00	ESSENT GROUP LTD	2,264 50	3,473 60
13 00	ESSEX PPTY TR INC	3,017 82	3,137 81
120 00	ETSY INC	1,166 40	2,454 00
70 00	EURONET WORLDWIDE INC	2,187 10	5,898 90
60 00	EVERCORE PARTNERS INC	4,640 60	5,400 00
45 00	EVERSOURCE ENERGY	2,413 28	2,843 10
110 00	EXACT SCIENCES CORP	1,029 60	5,779 40
270 00	EXELIXIS INC	1,658 51	8,208 00
413 00	EXELON CORP	13,125 14	16,276 33
80 00	EXPEDIA GROUP INC	8,678 19	9,581 60
204 00	EXPEDITORS INTL WASHINGTON INC	11,519 88	13,196 76
251 00	EXPRESS SCRIPTS HLDG CO	17,976 62	18,734 64
180 00	EXTENDED STAY AMER INC	3,516 40	3,420 00
41 00	EXTERRAN CORP	1,141 92	1,289 04
29 00	EXTRA SPACE STORAGE INC	2,443 25	2,536 05
160 00	EXTRACTION OIL & GAS INC	2,128 00	2,289 60
1,248 00	EXXON MOBIL CORP	101,449 92	104,382 72
518 00	F5 NETWORKS INC	26,932 21	67,971 96
30 00	FABRINET	1,170 00	861 00
643 00	FACEBOOK INC	75,929 26	113,463 78
40 00	FACTSET RESH SYS INC	3,158.30	7,710 40

45 00	FAIR ISAAC CORP	1,272 15	6,894 00
2,260 00	FASTENAL CO	97,525 61	123,599 40
16 00	FEDERAL REALTY INVT TR	2,421 12	2,124 96
106 00	FEDEX CORP	14,987 34	26,451 24
90 00	FERRO CORP	1,638 00	2,123 10
73 00	FIBROGEN INC	1,472 14	3,460 20
150 00	FIDELITY NATL INFORMATION SVCS	9,001 50	14,113 50
158 00	FIFTH THIRD BANCORP	2,554 86	4,793 72
75 00	FINANCIAL ENGINES INC	2,196 75	2,272 50
137 00	FINISAR CORP	2,104 82	2,787 95
194 00	FIREEYE INC	8,925 88	2,754 80
150 00	FIRST AMERN FINL CORP	2,305 33	8,406 00
340 00	FIRST CMNTY BANCSHARES INC	5,138 54	9,768 20
540 00	FIRST FINL BANCORP OH	14,747 40	14,229 00
100 00	FIRST FINL BANKSHARES	2,964 45	4,505 00
253 00	FIRST FINL CORP IND	8,698 77	11,473 55
243 00	FIRST HORIZON NATL CORP	4,366 82	4,857 57
450 00	FIRST LONG IS CORP	11,884 50	12,825 00
113,435 00	FIRST MID-ILLINOIS BANCSHARES	944,693 97	4,371,784 90
25,870 00	FIRST PAC LTD	138,804 23	87,699 30
475 00	FIRST REP BK SAN FRANCISCO	24,523 30	41,154 00
726 00	FIRST SOLAR INC	30,888 28	49,019 52
50 00	FIRSTCASH INC	2,339 60	3,372 50
72 00	FIRSTENERGY CORP	2,409 12	2,204 64
92 00	FISERV INC	9,048 20	12,063 96
160 00	FITBIT INC	954 00	913 60
75 00	FIVE BELOW INC	2,784 75	4,974 00
433 00	FIVE PRIME THERAPEUTICS INC	18,599 72	9,491 36
50 00	FIVE9 INC	1,157 00	1,244 00
166 00	FLOWERS FOODS INC	1,928 52	3,205 46
438 00	FLOWERVE CORP	18,876 90	18,452 94
145 00	FOOT LOCKER INC	9,551 03	6,797 60
1,498 00	FORD MTR CO DEL	19,623 80	18,710 02
3,191 00	FOREST CITY RLTY TR INC	50,308 14	76,903 10
260 00	FORRESTER RESH INC	10,194 60	11,492 00
168 00	FORTINET INC	5,148 58	7,339 92
3 00	FORTIS INC	94 55	110 01
147 00	FORTUNE BRANDS HOME & SEC INC	8,236 19	10,060 68
130 00	FOSSIL GROUP INC	1,398 31	1,010 10
3 00	FOUR CORNERS PPTY TR INC	46 90	77.10
60 00	FRANKLIN ELEC INC	2,284 60	2,754 00
319 00	FREEPORT-MCMORAN INC	2,509 27	6,048 24
2.00	FRONTIER COMMUNICATIONS CORP	148 19	13 52
164 00	FULLER H B CO	6,841 07	8,834 68
6,240 00	G4S PLC	116,147 24	112,688 16
165 00	GALLAGHER ARTHUR J & CO	5,195 41	10,441 20
105 00	GAMESTOP CORP	2,279 30	1,884 75

87 00	GAP INC DEL	2,450 79	2,963 22
146 00	GARMIN LTD	6,051 70	8,697 22
96 00	GARTNER GROUP INC NEW	7,407 75	11,822 40
65 00	GATX CORP	2,455 05	4,040 40
110 00	GCP APPLIED TECHNOLOGIES INC	2,809 40	3,509 00
77 00	GENERAC HLDGS INC	2,899 05	3,813 04
246 00	GENERAL MLS INC	14,607 48	14,585 34
546 00	GENERAL MTRS CO	16,390 92	22,380 54
172 00	GENESCO INC	9,073 01	5,590 00
70 00	GENESEE & WYO INC	3,930 70	5,511 10
175 00	GENPACT LTD	4,766 98	5,554 50
336 00	GENTEX CORP	5,313 40	7,039 20
120 00	GENTHERM INC	4,543 20	3,810 00
27 00	GENUINE PARTS CO	2,512 08	2,565 27
685 00	GENWORTH FINL INC	6,466 15	2,130 35
341 00	GGP INC	9,745 78	7,975 99
60 00	GIBRALTAR INDS INC	2,221 60	1,980 00
55 00	G-III APPAREL GROUP LTD	2,669 10	2,028 95
4,481 00	GILDAN ACTIVEWEAR INC	127,863 79	144,736 30
388 00	GILEAD SCIENCES INC	32,116 70	27,796 32
210 00	GLADSTONE COML CORP	4,208 95	4,422 60
141 00	GLATFELTER	2,917 48	3,023 04
30 00	GLAUKOS CORP	1,236 00	769 50
6,112 00	GLAXOSMITHKLINE PLC	246,318 01	216,792 64
40 00	GLOBAL BLOOD THERAPEUTICS INC	1,112 40	1,574 00
80 00	GLOBUS MED INC CL A	2,360 00	3,288 00
110 00	GODADDY INC	4,125 30	5,530 80
99 00	GOLAR LNG LTD	1,742 85	2,951 19
113 00	GOLDMAN SACHS GROUP INC	17,947 03	28,787 88
289 00	GOODYEAR TIRE & RUBR CO	9,480 50	9,337 59
81 00	GRACE W R & CO DEL NEW	5,770 44	5,680 53
180 00	GRACO INC	1,840 28	8,139 60
1,571 00	GRAINGER W W INC	221,166 20	371,148 75
158 00	GRAMERCY PPTY TR	3,921 83	4,212 28
50 00	GRAND CANYON ED INC	2,077 50	4,476 50
90 00	GRANITE CONSTR INC	4,367 85	5,708 70
43 00	GRANITE PT MTG TR INC	800 83	762 82
508 00	GRAPHIC PACKAGING HLDG CO	6,517 28	7,848 60
50 00	GREEN DOT CORP	2,689 00	3,013 00
280 00	GREENHILL & CO INC	4,804 80	5,460 00
100 00	GREIF INC	3,943 00	6,058 00
55 00	GROUP 1 AUTOMOTIVE INC	4,324 20	3,903 35
94 00	GRUBHUB INC	2,424 22	6,749 20
88 00	GUIDEWIRE SOFTWARE INC	4,913 32	6,534 88
170 00	GULFPORT ENERGY CORP	4,401 75	2,169 20
60 00	HAEMONETICS CORP	2,227.20	3,484 80
100 00	HAIN CELESTIAL GROUP INC	2,399 45	4,239 00

363 00	HALLIBURTON CO	11,989 89	17,739 81
128 00	HALOZYME THERAPEUTICS INC	1,242 21	2,593 28
60 00	HALYARD HEALTH INC	1,934 40	2,770 80
117 00	HANCOCK HLDG CO	2,746 12	5,791 50
85 00	HANESBRANDS INC	2,487 82	1,777 35
1,523 00	HANNON ARMSTRONG SUSTAINABLE	25,775 79	36,643 38
715 00	HANOVER INS GROUP INC	62,448 48	77,277 20
90 00	HARSCO CORP	1,094 40	1,678 50
231 00	HARTFORD FINL SVCS GROUP INC	10,071 60	13,000 68
220 00	HAVERTY FURNITURE INC	5,448 19	4,983 00
61 00	HAWAIIAN HLDGS INC	2,910 62	2,430 85
90 00	HAYNES INTL INC	3,958 20	2,884 50
155 00	HCA HLDGS INC	10,974 00	13,615 20
148 00	HCP INC	3,627 16	3,859 84
199 00	HD SUPPLY HLDGS INC	6,655 57	7,965 97
135 00	HEALTHCARE RLTY TR	2,137.62	4,336 20
80 00	HEALTHCARE SVCS GROUP INC	3,246 70	4,217 60
219 00	HEALTHCARE TR AMER INC	6,725 14	6,578 76
60 00	HEALTHEQUITY INC	1,568 40	2,799 60
216 00	HEICO CORP NEW	12,147 83	19,369 80
100 00	HEIDRICK & STRUGGLES INTL INC	5,146 50	2,455 00
40 00	HELEN OF TROY LTD	2,136 80	3,854 00
81 00	HENRY JACK & ASSOC INC	6,975 86	9,473 76
80 00	HERBALIFE LTD	4,868 80	5,417 60
60 00	HERTZ RENT CAR HLDG CO INC	975 60	1,326 00
55 00	HESS CORP	2,437 60	2,610 85
740 00	HEWLETT PACKARD ENTERPRISE CO	5,755 00	10,626 40
1,697 00	HEXCEL CORP NEW	68,134 01	104,959 45
73 00	HILL ROM HLDGS INC	3,662 38	6,153 17
70 00	HILTON GRAND VACATIONS INC	2,635 10	2,936 50
120 00	HMS HLDGS CORP	2,076 20	2,034 00
65 00	HNI CORP	2,207 34	2,507 05
1,906 00	HOLOGIC INC	41,003 96	81,481 50
150 00	HOME BANCSHARES INC	3,847 80	3,487 50
357 00	HOME DEPOT INC	44,878 47	67,662 21
234 00	HOMETRUST BANCSHARES INC	3,647 55	6,025 50
5,495 00	HONDA MTR LTD	177,482 11	187,269 60
1,023 00	HORACE MANN EDUCATORS CORP NEW	28,178 33	45,114 30
170 00	HORIZON PHARMA PLC	2,609 50	2,482 00
190 00	HORMEL FOODS CORP	8,175 70	6,914 10
170 00	HOSPITALITY PPTYS TR	5,276 40	5,074.50
158 00	HOST HOTELS & RESORTS INC	2,505 88	3,136 30
305 00	HOUGHTON MIFFLIN HARCOURT CO	4,284 55	2,836.50
44.00	HOWARD HUGHES CORP	4,565 88	5,775 88
266 00	HP INC	2,910 04	5,588.66
1,743 00	HSBC HLDGS PLC	73,202 87	90,008.52
55 00	HUB GROUP INC	2,034 45	2,634 50

54 00	HUBBELL INC	5,712 66	7,308 36
50 00	HUBSPOT INC	2,435 00	4,420 00
150 00	HUDSON PAC PPTYS INC	5,059 84	5,137 50
15 00	HUMANA INC	2,718 60	3,721 05
2,673 00	HUNT J B TRANS SVCS INC	191,109 97	307,341 54
72 00	IAC / INTERACTIVECORP	3,397 67	8,804 16
10 00	ICHOR HLDGS LTD	234 90	246 00
20 00	ICU MED INC	3,138 20	4,320 00
150 00	IDACORP INC	12,027 50	13,704 00
80 00	IDEX CORP	8,363 20	10,557 60
10 00	IGNYTA INC	160.10	267 00
60 00	II VI INC	2,105.10	2,817 00
130 00	ILG INC	1,929 20	3,702 40
140 00	ILLINOIS TOOL WKS INC	13,559 00	23,359 00
16 00	ILLUMINA INC	2,552 32	3,495 84
2,144 00	IMAX CORP	57,621 96	49,633 60
100 00	IMMUNOMEDICS INC	753 30	1,616 00
80 00	IMPAX LABORATORIES INC	1,112 80	1,332 00
40 00	IMPERVA INC	1,965 40	1,588 00
1,186 00	INC RESEARCH HLDGS INC CL A	57,024 81	51,709 60
160 00	INDEPENDENT BANK CORP MASS	4,815 20	11,176 00
510 00	INDEPENDENT BK CORP	11,524 11	11,398 50
158 00	INFINERA CORP	2,489 85	1,000 14
155 00	INGERSOLL-RAND CO LTD	8,852 05	13,824 45
59 00	INGEVITY CORP	1,237 43	4,157 73
69 00	INGREDION INC	7,562 51	9,646 20
53 00	INPHI CORP	1,783 17	1,939 80
150 00	INSMED INC	2,005 50	4,677 00
73 00	INSULET CORP	2,376 45	5,037 00
80 00	INTEGER HLDGS CORP	2,965 43	3,624 00
70 00	INTEGRA LIFESCIENCES HLDGS CORP	3,011 40	3,350 20
145 00	INTEGRATED DEVICE TECHNOLOGY	3,464 78	4,310 85
1,325 00	INTEL CORP	40,253 50	61,162 00
18 00	INTERCEPT PHARMACEUTICALS INC	2,293 38	1,051 56
4,808 00	INTERCONTINENTAL EXCHANGE INC	132,413 28	339,252 48
50 00	INTERDIGITAL INC PA	2,242 20	3,807 50
2,571 00	INTERFACE INC	46,228 80	64,660 65
207 00	INTERNATIONAL BUSINESS MACHS	27,816 66	31,757 94
421 00	INTERNATIONAL FLAVORS&FRAGRANC	52,654 47	64,248 81
234 00	INTERNATIONAL PAPER CO	12,762 36	13,557 96
387 00	INTERPUBLIC GROUP COS INC	8,946 87	7,801 92
4,505 00	INTESA SANPAOLO	59,672 92	89,906 29
1,353 00	INTUIT	76,227 07	213,476 34
12 00	INTUITIVE SURGICAL INC	2,286 00	4,379 28
120 00	INVESTMENT TECHNOLOGY GRP NEW	4,296 61	2,310 00
193 00	INVITATION HOMES INC	4,205 49	4,549 01
123 00	IONIS PHARMACEUTICALS INC	7,798 10	6,186 90

570 00	IOVANCE BIOTHERAPEUTICS INC	3,682 20	4,560 00
248 00	IPG PHOTONIC CORP	20,200 19	53,104 24
1,601 00	IRELAND	12,440 33	9,461 91
601 00	IRHYTHM TECHNOLOGIES INC	21,119 68	33,686 05
30 00	IROBOT CORP	1,779 60	2,301 00
516 00	IRON MOUNTAIN INC	16,072.51	19,468 68
170 00	IRONWOOD PHARMACEUTICALS INC	2,399 55	2,548 30
60.00	ITRON INC	4,256 89	4,092 00
130 00	ITT INC	2,776.54	6,938 10
3,624 00	J P MORGAN CHASE & CO	214,668 03	387,550 56
9,370 00	J SAINSBURY PLC	171,493 20	122,390 94
70 00	J2 GLOBAL INC	2,000 90	5,252 10
180 00	JABIL INC	2,389 08	4,725 00
35 00	JACK IN THE BOX INC	1,287 65	3,433 85
4 00	JANUS HENDERSON GROUP PLC	92 98	153 04
317 00	JETBLUE AWYS CORP	6,721 87	7,081 78
33 00	JOHN BEAN TECHNOLOGIES CORP	1,873 08	3,656 40
835 00	JOHNSON & JOHNSON	89,537 05	116,666 20
492 00	JOHNSON CONTROLS INTL PLC	20,605 26	18,750 12
460 00	JONES LANG LASALLE INC	54,659 26	68,507 80
100 00	JUNO THERAPEUTICS INC	4,433 00	4,571 00
86 00	KANSAS CITY SOUTHERN	7,372 78	9,048 92
155 00	KAPSTONE PAPER & PACKAGING CORP	1,632 80	3,516 95
140 00	KAR AUCTION SVCS INC	3,174 97	7,071 40
300 00	KB HOME	5,760 00	9,585 00
150 00	KBR INC	2,092 50	2,974 50
136 00	KELLOGG CO	10,088 48	9,245 28
50 00	KEMET CORP	719 50	753 00
118 00	KENNAMETAL INC	3,168 18	5,712 38
174 00	KEYCORP NEW	1,901 41	3,509 58
209 00	KEYSIGHT TECHNOLOGIES INC	6,859 38	8,694 40
110 00	KILROY RLTY CORP	5,652 20	8,211 50
140 00	KIMBERLY CLARK CORP	18,431 00	16,892 40
90 00	KIMCO REALTY CORP	2,421 14	1,633 50
578 00	KINDER MORGAN INC DEL	10,403 34	10,444 46
17,281 00	KINGFISHER PLC	152,496 59	157,896 50
670 00	KITE RLTY GROUP TR	13,816 54	13,132 00
59 00	KLX INC	1,918 09	4,026 75
149 00	KNIGHT-SWIFT TRANSN HLDGS INC	4,087 75	6,514 28
107 00	KNOWLES CORP	1,403 38	1,568 62
242 00	KOHL'S CORP	9,536 44	13,123 66
190.00	KOPPERS HLDGS INC	6,699 40	9,671 00
90 00	KORN FERRY INTL	2,342 70	3,724 20
210.00	KOSMOS ENERGY LLC	1,579 20	1,438 50
303 00	KRAFT HEINZ CORP	24,082 32	23,561 28
12,064 00	KROGER CO	349,702 12	331,156 80
59 00	L BRANDS INC	5,129 46	3,552 98

3 00	LABORATORY CORP AMER HLDGS	342 11	478 53
368 00	LAKELAND BANCORP INC	4,017 96	7,084 00
45 00	LAM RESEARCH CORP	3,401 10	8,283 15
90 00	LAMAR ADVERTISING CO NEW	5,462 60	6,681 60
1,007 00	LAMB WESTON HLDGS INC	52,539 47	56,845 15
50 00	LANDSTAR SYS INC	4,204 00	5,205 00
157 00	LAREDO PETROLEUM INC	1,312 73	1,665 77
125 00	LASALLE HOTEL PPTYS	3,193 99	3,508 75
116 00	LAUDER ESTEE COS INC	10,719 56	14,759 84
149 00	LAZARD LTD	5,787 87	7,822 50
30 00	LCI INDS	2,434 20	3,900 00
185 00	LEGG MASON INC	5,317 80	7,766 30
274 00	LEGGETT & PLATT INC	13,187 77	13,078 02
330 00	LENDINGCLUB CORP	1,900 80	1,362 90
10 00	LENDINGTREE INC NEW	1,419 60	3,404 50
59 00	LENNAR CORP	2,525 44	3,719 60
59 00	LENNOX INTL INC	7,220 04	12,287 34
82 00	LIBERTY EXPEDIA HLDGS INC	3,256 53	3,635 06
180 00	LIBERTY FORMULA ONE	6,552 40	6,148 80
17 00	LIBERTY GLOBAL PLC	274 73	583 28
1 00	LIBERTY LILAC GROUP	24 72	19 89
195 00	LIBERTY PPTY TR	5,789 50	8,386 95
53 00	LIFE STORAGE INC	5,921 24	4,720 71
65 00	LIFEPOINT HEALTH INC	2,712 00	3,237.00
160 00	LIGAND PHARMACEUTICALS INC	20,547 65	21,908 80
345 00	LILLY ELI & CO	25,098 75	29,138 70
626 00	LINCOLN ELEC HLDGS INC	18,536 99	57,329.08
66 00	LINCOLN NATL CORP IND	2,567 40	5,073 42
720 00	LINDBLAD EXPEDITONS HLDGS INC	6,306 99	7,048 80
117 00	LIONS GATE ENTMT CORP	2,820 20	3,713 58
35 00	LITHIA MTRS INC	2,917 05	3,975 65
40 00	LITTELFUSE INC	1,496 65	7,912 80
40 00	LIVANOVA PLC	2,441 20	3,196 80
170 00	LIVE NATION ENTERTAINMENT INC	3,793 60	7,236 90
1,236 00	LKQ CORP	38,955 26	50,268 12
66 00	LOEWS CORP	2,459 82	3,301 98
896 00	LOGMEIN INC	35,021 38	102,592 00
145 00	LOUISIANA PAC CORP	1,320 01	3,807 70
324 00	LOWES COS INC	22,372 20	30,112 56
30 00	LOXO ONCOLOGY INC	1,834 40	2,525 40
120 00	LPL FINL HLDGS INC	5,379 56	6,856 80
2 00	LSC COMMUNICATIONS INC	52 62	30 30
1,310 00	LTC PPTYS INC	61,434 82	57,050 50
1,545 00	LULULEMON ATHLETICA INC	87,753 26	121,421 55
61 00	LUMENTUM HLDGS INC	1,626 17	2,982 90
162 00	LYONDELLBASELL INDUSTRIES NV	13,105 80	17,871 84
90 00	M & T BK CORP	9,468 90	15,389 10

33 00	MACERICH CO	2,597 78	2,167 44
90 00	MACK CALI RLTY CORP	2,525 40	1,940 40
40 00	MACOM TECHNOLOGY SOLUTIONS HLDGS	2,309 20	1,301 60
76 00	MACQUARIE INFRASTRUCTURE CO	4,766 97	4,879 20
56 00	MACYS INC	2,447 76	1,410 64
137 00	MADDEN STEVEN LTD	5,073 08	6,397 90
22 00	MADISON SQUARE GARDEN CO	3,626 10	4,638 70
30 00	MAGELLAN HEALTH INC	2,046 30	2,896 50
120.00	MALLINCKRODT PLC	5,210 60	2,707 20
75 00	MANHATTAN ASSOCS INC	2,774 50	3,715 50
30 00	MANITOWOC CO INC	1,217 40	1,180 20
70 00	MANPOWERGROUP INC	4,402 10	8,827 70
93 00	MARATHON PETE CORP	3,221 52	6,136 14
300 00	MARCUS CORP	6,044 92	8,205 00
1 00	MARKEL CORP	529 30	1,139 13
41 00	MARKETAXESS HLDGS INC	5,095 07	8,271 75
16,650 00	MARKS & SPENCER GROUP P L C	144,247 14	141,808 05
30 00	MARRIOTT VACATIONS WORLDWIDE	2,245 60	4,056 30
228 00	MARSH & MCLENNAN COS INC	13,246 80	18,556 92
384 00	MARVELL TECHNOLOGY GROUP LTD	5,456 81	8,244 48
86 00	MASCO CORP	2,512 06	3,778 84
48 00	MASIMO CORP	1,960 80	4,070 40
53 00	MASONITE INTL CORP NEW	3,377 69	3,929 95
80 00	MASTEC INC	1,842 10	3,916 00
1,794 00	MASTERCARD INC	51,293 54	271,539 84
90 00	MATADOR RES CO	1,830 30	2,801 70
174 00	MATSON INC	6,913 02	5,192 16
245 00	MATTEL INC	7,629 30	3,768 10
40 00	MATTHEWS INTL CORP	2,736 40	2,112 00
867 00	MAXIM INTEGRATED PRODS INC	28,653 91	45,326 76
95 00	MAXIMUS INC	3,711 05	6,800 10
26 00	MCCORMICK & CO INC	2,428 14	2,649 66
325 00	MCDERMOTT INTL INC	2,278 83	2,138 50
299 00	MCDONALDS CORP	35,539 14	51,463 88
92 00	MCKESSON CORP	14,412 72	14,347 40
205 00	MDU RES GROUP INC	4,110 98	5,510 40
163 00	MEDIA GEN INC CVR	0 00	0 00
338 00	MEDICAL PPTYS TR INC	4,289 24	4,657 64
83 00	MEDICINES CO	2,653 06	2,269 22
70 00	MEDIDATA SOLUTIONS INC	913 05	4,435 90
93 00	MEDNAX INC	6,025 46	4,969 92
3,106 00	MEDTRONIC PLC	231,896 40	250,809 50
893 00	MERCK & CO INC	46,221 68	50,249.11
560 00	MERIDIAN BIOSCIENCE INC	8,573 60	7,840 00
60 00	MERIT MED SYS INC	2,102 60	2,592 00
200 00	MERITAGE HOMES CORP	7,574 14	10,240 00
90 00	MERITOR INC	1,597 50	2,111 40

436 00	METLIFE INC	16,293 08	22,044 16
380 00	MFA FINL INC	3,071 60	3,009 60
104 00	MGE ENERGY INC	5,434 60	6,562 40
440 00	MGIC INVT CORP WIS	1,959 10	6,208 40
200 00	MICHAEL KORS HLDGS LTD	6,988 00	12,590 00
110 00	MICHAELS COS INC	2,964 00	2,660 90
54 00	MICROCHIP TECHNOLOGY INC	2,364 61	4,745 52
110 00	MICRON TECHNOLOGY INC	1,218 80	4,523 20
110 00	MICROSEMI CORP	4,276 09	5,681 50
2,374 00	MICROSOFT CORP	124,848 66	203,071 96
102 00	MID-AMER APT CMNTYS INC	10,263 95	10,257 12
753 00	MIDDLEBY CORP	31,437 45	101,617 35
70 00	MILLER HERMAN INC	2,335 20	2,803 50
110 00	MIMEDX GROUP INC	1,397 00	1,387 10
1,186 00	MINERALS TECHNOLOGIES INC	33,496 51	81,656 10
2,215 00	MITSUBISHI TANABE PHARMA CORP	30,331 67	45,852 72
21,425 00	MITSUBISHI UFJ FINL GROUP INC	197,629 82	155,759 75
80 00	MKS INSTRUMENT INC	6,061 50	7,560 00
70 00	MOBILE MINI INC	1,211 30	2,415 00
13 00	MOHAWK INDS INC	2,403 31	3,586 70
45 00	MOLINA HEALTHCARE INC	1,619 42	3,450 60
72 00	MOLSON COORS BREWING CO	5,955 58	5,909 04
70 00	MOMENTA PHARMACEUTICALS INC	1,022 70	976 50
60 00	MONOLITHIC PWR SYS INC	3,749 22	6,741 60
40 00	MONRO, INC	2,249 60	2,278 00
177 00	MONSANTO CO	16,372 50	20,670 06
271 00	MONSTER BEVERAGE CORP	12,416 30	17,151 59
27 00	MOODYS CORP	2,471 85	3,985 47
574 00	MORGAN STANLEY	14,981 40	30,117 78
111 00	MOTOROLA SOLUTIONS INC	7,903 20	10,027 74
113 00	MRC GLOBAL INC	1,472 33	1,911 96
5,465 00	MS&AD INS GROUP HLDGS	64,852 21	92,516 99
40 00	MSA SAFETY INC	2,432 90	3,100 80
62 00	MSC INDL DIRECT INC	4,738 94	5,992 92
510 00	MSCI INC	40,258 12	64,535 40
170 00	MURPHY OIL CORP	5,051 71	5,278 50
54 00	MYLAN INC	2,487 78	2,284 74
76 00	MYRIAD GENETICS INC	2,843 15	2,610 22
283 00	NABORS INDS INC	2,612 63	1,932 89
38 00	NASDAQ INC	2,442 64	2,919 54
820 00	NATIONAL CINEMEDIA INC	6,133 60	5,625 20
80 00	NATIONAL FUEL GAS CO N J	4,843 02	4,392 80
110 00	NATIONAL INSTRS CORP	3,793 90	4,579 30
102 00	NATIONAL OILWELL VARCO INC	3,152 97	3,674 04
165 00	NATIONAL RETAIL PPTYS INC	7,633 36	7,116 45
120 00	NAVIGATORS GROUP INC	6,397 20	5,844 00
55 00	NAVISTAR INTL CORP NEW	1,925 35	2,358 40

290 00	NBT BANCORP INC	11,144 70	10,672 00
146 00	NCR CORP NEW	4,368 32	4,962 54
170 00	NEKTAR THERAPEUTICS	1,361 01	10,152 40
40 00	NEOGEN CORP	2,014 00	3,288 40
243 00	NETAPP INC	6,208 65	13,442 76
173 00	NETFLIX COM INC	17,007 63	33,209 08
79 00	NETGEAR INC	3,019 59	4,641 25
4,401 00	NETSCOUT SYS INC	90,749 54	134,010 45
104 00	NEUROCRINE BIOSCIENCES INC	4,154 20	8,069 36
314 00	NEVRO CORP	23,455 99	21,678 56
140 00	NEW JERSEY RES	2,903 20	5,628 00
304 00	NEW RESIDENTIAL INVT CORP	3,633 32	5,435 52
440 00	NEW YORK CMNTY BANCORP INC	5,702 40	5,728 80
9,400 00	NEWELL RUBBERMAID INC	255,181 56	290,460 00
190 00	NEWFIELD EXPL CO	5,781 85	5,990 70
94 00	NEWMONT MNG CORP	2,387 60	3,526 88
60 00	NEXSTAR MEDIA GROUP INC	3,232 91	4,692 00
174 00	NEXTERA ENERGY INC	19,594 14	27,177 06
48 00	NIELSEN HLDGS PLC	2,429 28	1,747 20
463 00	NIKE INC	29,136 59	28,960 65
5,990 00	NISSAN MOTORS	105,038 11	119,482 53
697 00	NOBLE CORP PLC	6,004 98	3,150 44
7,157 00	NOBLE ENERGY INC	245,073 03	208,554 98
22,254 00	NOKIA CORP	111,837 71	103,703 64
298 00	NORDIC AMERICAN TANKERS LIMITED	3,825 61	733 08
70 00	NORDSON CORP	3,342 76	10,248 00
197 00	NORDSTROM INC	9,655 10	9,333 86
143 00	NORFOLK SOUTHERN CORP	14,102 66	20,720 70
41 00	NORTHERN TR CORP	2,562 91	4,095 49
890 00	NORTHFIELD BANCORP INC DEL	15,158 57	15,201 20
147 00	NOVANTA INC	2,073 69	7,350 00
50 00	NOVOCURE LTD	716 50	1,010 00
3,658 00	NOVOZYMES A/S	118,509 96	209,142 49
134 00	NOW INC	3,099 95	1,478 02
74 00	NU SKIN ENTERPRISES INC	3,127 55	5,049 02
279 00	NUANCE COMMUNICATIONS INC	5,194 98	4,561 65
61 00	NUCOR CORP	2,499 17	3,878 38
60 00	NUTANIX INC	1,547 80	2,116 80
30 00	NUTRI SYS INC	1,626 80	1,578 00
63 00	NUVASIVE INC	3,213 78	3,684 87
238 00	NVIDIA CORP	7,744 04	46,053 00
100 00	NXSTAGE MED INC	1,878 69	2,423 00
46.00	O REILLY AUTOMOTIVE INC	12,522 58	11,064 84
239 00	OASIS PETE INC NEW	6,801 18	2,009 99
381.00	OCCIDENTAL PETE CORP DEL	26,882 46	28,064 46
125 00	OCEANEERING INTL INC	5,413 48	2,642 50
160 00	OCLARO INC	1,532 80	1,078 40

497 00	OFFICE DEPOT INC	1,585 07	1,759 38
230 00	OGE ENERGY CORP	6,606 18	7,569 30
230 00	OIL STS INTL INC	6,138 80	6,509 00
77 00	OLD DOMINION FGHT LINE INC	5,556 40	10,129 35
288 00	OLD REP INTL CORP	5,286 84	6,157 44
630 00	OLD SECOND BANCORP INC ILL	6,621 30	8,599 50
50 00	OLLIES BARGAIN OUTLET HLDGS INC	2,109 00	2,662 50
201 00	OMEGA HEALTHCARE INVS INC	6,826.40	5,535 54
50 00	OMEROS CORP	1,080 40	971 50
1,034 00	OMNICELL INC	25,226 61	50,149 00
31 00	OMNICOM GROUP INC	2,449 31	2,257 73
80 00	ON ASSIGNMENT INC	1,507.00	5,141 60
415 00	ON SEMICONDUCTOR CORP	3,186 40	8,690 10
472 00	ONE GAS INC	22,524 12	34,578 72
458 00	ONE LIBERTY PPTYS INC	10,350 75	11,871 36
354 00	OPKO HEALTH INC	3,236 60	1,734 60
1,000 00	ORACLE CORP	38,000 00	47,280 00
8,603 00	ORANGE S A	110,289 03	149,692 20
130 00	ORCHIDS PAPER PRODS CO DEL	2,395 90	1,664 00
795 00	ORMAT TECHNOLOGIES INC	21,099 62	50,848 20
90 00	OSHKOSH TRUCK CORP	3,726 20	8,180 10
240 00	OTTER TAIL CORP	8,738 40	10,668 00
151 00	OUTFRONT MEDIA INC	3,123 45	3,503 20
135 00	OWENS CORNING INC	4,224 35	12,411 90
3,524 00	OWENS ILL INC	69,173 34	78,127 08
125 00	PACCAR INC	6,590 00	8,885 00
40 00	PACIRA PHARMACEUTICALS INC	1,272 40	1,826 00
137 00	PACWEST BANCORP DEL	4,133 57	6,904 80
567 00	PALO ALTO NETWORKS INC	55,340 05	82,180 98
253 00	PANDORA MEDIA INC	2,391 30	1,219 46
190 00	PARAMOUNT GROUP INC	3,097 84	3,011 50
111 00	PARKER HANNIFIN CORP	13,093 65	22,153 38
220 00	PARSLEY ENERGY INC	5,846 91	6,476 80
85 00	PATTERSON COS INC	3,388 79	3,071 05
192 00	PATTERSON-UTI ENERGY INC	3,477 43	4,417 92
47 00	PAYCHEX INC	2,473 14	3,199 76
54 00	PAYCOM SOFTWARE INC	2,094 22	4,337 82
446 00	PAYPAL HOLDINGS INC	17,502 70	32,834 52
155 00	PBF ENERGY INC	4,149 00	5,494 75
70 00	PDC ENERGY INC	4,196 10	3,607 80
60 00	PEABODY ENERGY CORP NEW	1,665 00	2,362 20
79 00	PEBBLEBROOK HOTEL TR	2,299 67	2,936 43
40 00	PEGASYSTEMS INC	2,421 40	1,886 00
337 00	PENNEY J C CO INC	3,774 23	1,064 92
720 00	PENNSYLVANIA RL ESTATE INVT TR	9,376 44	8,560 80
51 00	PENTAIR PLC	2,507 67	3,601 62
30 00	PENUMBRA INC	1,854 20	2,823 00

130 00	PEOPLES BANCORP INC	2,935 40	4,240 60
525 00	PEPSICO INC	53,018 70	62,958 00
80 00	PERFORMANCE FOOD GROUP CO	2,264 80	2,648 00
110 00	PERKINELMER INC	3,709 95	8,043 20
19 00	PERRIGO CO	2,398 18	1,656 04
110 00	PETMED EXPRESS INC	2,215 40	5,005 00
11,823 00	PETROLEO BRASILEIRO SA PETROBR	57,613 85	1 16,220 09
1,899 00	PFIZER INC	57,064 95	68,781 78
225 00	PG&E CORP	12,649 50	10,086 75
196 00	PHILLIPS 66	16,350 32	19,825 40
70 00	PINNACLE FINL PARTNERS INC	4,494 70	4,641 00
128 00	PINNACLE FOODS INC DEL	5,768 72	7,612 16
22 00	PIONEER NAT RES CO	2,818 42	3,802 70
180 00	PITNEY BOWES INC	2,786 40	2,012 40
18,040 00	PJSC GAZPROM	113,317 83	81,793 36
3,145 00	PJSC LUKOIL	161,844 07	182,158 40
80 00	PLANET FITNESS INC	1,833 80	2,770 40
100 00	PLANTRONICS INC NEW	3,912 98	5,038 00
331 00	PLATFORM SPECIALTY PRODS CORP	3,067 75	3,283 52
204 00	PNC FINL SVCS GROUP INC	17,235 96	29,435 16
63 00	POLARIS INDS INC	6,131 23	7,811 37
130 00	POLYONE CORP	2,272 45	5,655 00
28 00	POOL CORP	1,390 04	3,630 20
121 00	POPULAR INC	3,564 22	4,294 29
200 00	PORTLAND GEN ELEC CO	8,717 20	9,116 00
68 00	PORTOLA PHARMACEUTICALS INC	1,393 32	3,310 24
1,203 00	POSCO	49,268 29	93,990 39
68 00	POST HLDGS INC	4,973.62	5,387 64
126 00	PPG INDS INC	12,548 34	14,719 32
329 00	PPL CORP	11,462 36	10,182 55
60 00	PRA GROUP INC	2,497 23	1,992 00
50 00	PRA HEALTH SCIENCES INC	3,630 50	4,553 50
128 00	PRAXAIR INC	13,484 80	19,799 04
330.00	PREFERRED APT CMNTYS INC	3,549 11	6,682 50
4,304 00	PREMIER INC	134,356 01	125,633 76
60 00	PRESTIGE BRANDS HLDGS INC	790 10	2,664 60
35 00	PRICE T ROWE GROUP INC	2,628 15	3,672 55
18 00	PRICELINE GROUP INC	23,326 74	31,279 32
60 00	PRIMERICA INC	3,371 50	6,093 00
64 00	PRINCIPAL FINL GROUP INC	2,529 92	4,515 84
75 00	PROASSURANCE CORP	3,870 50	4,286 25
880 00	PROCTER & GAMBLE CO	71,989 53	80,854 40
8,687 00	PROGRESSIVE CORP OHIO	148,342 84	489,251 84
260 00	PROLOGIS INC	10,450 78	16,772 60
53 00	PROOFPOINT INC	3,059 85	4,706 93
90 00	PROSPERITY BANCSHARES INC	5,235 50	6,306 30
43 00	PROTHENA CORP PLC	1,873 57	1,612 07

10 00	PROTO LABS INC	971 60	1,030 00
198 00	PRUDENTIAL FINL INC	13,923 36	22,766 04
125.00	PTC INC	4,783.95	7,596 25
61 00	PUBLIC STORAGE INC	15,549 51	12,749 00
232.00	PUBLIC SVC ENTERPRISE GROUP	9,890 16	11,948 00
8,900 00	PUBLICIS S A NEW	138,458 38	151,353 40
300 00	PULTEGROUP INC	6,881 00	9,975 00
30 00	PUMA BIOTECHNOLOGY INC	1,146 90	2,965 50
90 00	PURE STORAGE INC	1,214 95	1,427 40
245 00	QEP RES INC	3,553 23	2,344 65
216 00	QIAGEN N V	5,096 67	6,680 88
1 00	QORVO INC	35 59	66 60
40 00	QUAKER CHEM CORP	2,730 00	6,031 60
321 00	QUALCOMM INC	16,011 48	20,550 42
90 00	QUALITY CARE PPTYS INC	1,655 10	1,242 90
1,476 00	QUANTA SVCS INC	44,975 22	57,726 36
1 00	QUORUM HLTH CORP	17 14	6 24
255 00	RADIAN GROUP INC	2,399 58	5,255 55
36 00	RADIUS HEALTH INC	1,149 48	1,143 72
900 00	RAMCO-GERSHENSON PPTYS TR	10,993 50	13,257 00
262 00	RANGE RES CORP	5,914 49	4,469 72
10 00	RAVEN INDS INC	344 60	343 50
189 00	REALOGY HLDGS CORP	8,607 09	5,008 50
60 00	REALPAGE INC	2,250 10	2,658 00
41 00	REALTY INCOME CORP	2,374 08	2,337 82
34 00	RED HAT INC	2,325 60	4,083 40
49 00	REGAL BELOIT CORP	3,088 96	3,753 40
140 00	REGENCY CTRS CORP	8,836 18	9,685 20
34 00	REGENERON PHARMACEUTICALS	13,947 48	12,782 64
741 00	REINSURANCE GROUP AMER INC	46,542 55	115,544 13
82 00	RELIANCE STEEL & ALUMINUM CO	5,849 59	7,034 78
59 00	RENAISSANCERE HOLDINGS LTD	4,857 10	7,409 81
4,677 00	RENAULT S A	86,361 54	94,250 90
40 00	REPLIGEN CORP	1,457 60	1,451 20
9,611 00	REPSOL S A	180,119 35	170,172 37
258 00	REPUBLIC SVCS INC	13,709 70	17,443 38
130 00	RESMED INC	6,688 74	11,009 70
262 00	RETAIL PPTYS AMER INC	4,082 62	3,521 28
190 00	RETROPHIN INC	3,577 70	4,003 30
70 00	REX AMERICAN RES CORP	6,822 20	5,795 30
112 00	REXNORD CORP	2,254 50	2,914 24
36 00	RH	1,672 86	3,103 56
60 00	RINGCENTRAL INC	1,260 60	2,904 00
1,153 00	RITE AID CORP	9,367 24	2,271.41
95 00	RLI CORP	6,398 24	5,762 70
168 00	RLJ LODGING TR	3,373 23	3,690 96
175 00	ROBERT HALF INTL INC	4,969 17	9,719 50

6,259 00	ROCHE HLDG LTD	133,477 91	197,903 32
82 00	ROCKWELL AUTOMATION INC	8,758 42	16,100 70
290 00	ROGERS CORP	15,574 54	46,956 80
90 00	ROLLINS INC	3,521 70	4,187 70
80 00	ROPER TECHNOLOGIES INC	14,718 35	20,720 00
203 00	ROSS STORES INC	11,416 72	16,290 75
227 00	ROWAN COMPANIES PLC	3,311 99	3,554 82
1 00	ROYAL BK CDA MONTREAL QUE	50 00	81 65
80 00	ROYAL GOLD INC	5,725 80	6,569 60
1 00	RPC INC	9 96	25 53
127 00	RPM INTL INC	6,018 50	6,657 34
122 00	RSP PERMIAN INC	4,057 20	4,962 96
1,927 00	RYANAIR HLDGS PLC	83,105.49	200,774 13
70 00	RYDER SYS INC	3,308 35	5,891 90
235 00	S & T BANCORP INC	6,256 75	9,355 35
139 00	S&P GLOBAL INC	13,841 45	23,546 60
162 00	SABRA HEALTH CARE REIT INC	3,541 39	3,040 74
235 00	SABRE CORP	6,613 65	4,817 50
513 00	SAFEGUARD SCIENTIFICS INC	6,722 27	5,745 60
20 00	SAFETY INS GROUP INC	1,637 20	1,608 00
315 00	SAFEWAY CASA LEY	319 70	0 00
315 00	SAFEWAY PDC LLC	4 99	0 00
41 00	SAGE THERAPEUTICS INC	2,820 41	6,753 11
185 00	SALESFORCE COM INC	12,955 55	18,912 55
185 00	SALLY BEAUTY HLDGS INC	2,820 95	3,470 60
24 00	SANDERSON FARMS INC	2,140 32	3,330 72
80 00	SANGAMO THERAPEUTICS INC	1,172 80	1,312 00
110 00	SANMINA CORP	2,225 60	3,630 00
4,270 00	SANOFI	181,055 38	183,610 00
56 00	SAREPTA THERAPEUTICS INC	1,796 60	3,115 84
4,117 00	SCHLUMBERGER LTD	295,414 47	277,444 63
6,465 00	SCHNEIDER ELEC SE	79,465 11	110,021 37
525 00	SCHWAB CHARLES CORP NEW	13,860 00	26,969 25
41 00	SCRIPPS NETWORKS INTERACTIVE INC	2,512 07	3,500 58
180 00	SEACOR HLDGS INC	6,111 16	8,319 60
907 00	SEALED AIR CORP NEW	19,227 33	44,715 10
116 00	SEATTLE GENETICS INC	4,104 66	6,206 00
140 00	SEI INVESTMENTS CO	4,986 44	10,060 40
210 00	SELECT MED HLDGS CORP	1,583 29	3,706 50
61 00	SELECTIVE INS GROUP INC	2,421 29	3,580 70
82 00	SEMGROUP CORP	1,791 69	2,476 40
115 00	SEMPRA ENERGY	11,106 70	12,295 80
70 00	SEMTECH CORP	1,885 30	2,394 00
269 00	SENIOR HSG PPTYS TR	4,677 94	5,151 35
160 00	SENSATA TECH HLDG NV	7,190 40	8,177 60
51 00	SENSIENT TECHNOLOGIES CORP	3,250 23	3,730 65
210 00	SERVICE CORP INTL	2,448 21	7,837 20

167 00	SERVICEMASTER GLOBAL HLDGS INC	5,626 21	8,562 09
78 00	SHENANDOAH TELECOMMUNICATIONS	2,140 20	2,636 40
24 00	SHERWIN WILLIAMS CO	6,748 08	9,840.96
2,115 00	SHINHAN FINL GROUP CO LTD	84,403 37	98,136 00
56.00	SIGNATURE BK NEW YORK N Y	7,671 44	7,686 56
82 00	SIGNET JEWELERS LTD	6,119 34	4,637 10
100 00	SILGAN HOLDINGS INC	3,050 00	2,939 00
50 00	SILICON LABORATORIES INC	2,931 20	4,415 00
43 00	SIMON PPTY GROUP INC NEW	8,366 51	7,384 82
100 00	SINCLAIR BROADCAST GROUP INC	3,368 99	3,785 00
40.00	SITEONE LANDSCAPE SUPPLY INC	2,145 20	3,068 00
110 00	SIX FLAGS ENTMT CORP NEW	4,466 49	7,322 70
70 00	SJW CORP	3,446 80	4,468 10
145 00	SKECHERS U S A INC	4,490 52	5,486 80
50.00	SKYWEST INC	1,853 00	2,655 00
27 00	SL GREEN RLTY CORP	2,521 26	2,725 11
660 00	SLM CORP	5,452 10	7,458 00
110 00	SM ENERGY CO	4,025 50	2,428 80
10 00	SMART GLOBAL HOLDINGS INC	294 90	337 00
1,199 00	SMITH A O	40,418 09	73,474 72
121 00	SMUCKER J M CO	16,629 86	15,033 04
71 00	SNAP ON INC	10,838 56	12,375 30
95 00	SNYDERS-LANCE INC	2,883 96	4,757 60
953 00	SONOCO PRODS CO	30,937 70	50,642 42
40 00	SOTHEBYS HLDGS INC	2,061 30	2,064 00
80 00	SOUTH JERSEY INDS INC	2,399 80	2,498 40
359 00	SOUTHERN CO	17,052 50	17,264 31
121 00	SOUTHWEST AIRLS CO	5,143 71	7,919 45
48 00	SOUTHWEST GAS HLDGS INC	2,888 01	3,863 04
500 00	SOUTHWESTERN ENERGY CO	6,687 50	2,790 00
30 00	SPARK THERAPEUTICS INC	1,676 90	1,542 60
94 00	SPARTANNASH CO	2,464 84	2,507 92
27 00	SPECTRUM BRANDS HLDGS INC	2,965 14	3,034 80
30 00	SPECTRUM PHARMACEUTICALS INC	563 10	568 50
129 00	SPIRIT AEROSYSTEMS HLDGS INC	5,821 64	11,255 25
80 00	SPIRIT AIRLS INC	5,013 65	3,588 00
128 00	SPLUNK INC	6,454 19	10,603 52
110 00	SPOK HLDS INC	1,949 60	1,721'50
192 00	SPROUTS FMRS MKT INC	5,570 08	4,675 20
260 00	SQUARE INC	6,284 20	9,014 20
269 00	SRC ENERGY INC	1,763 11	2,294 57
188 00	SS&C TECHNOLOGIES HLDGS INC	5,975 58	7,610 24
20 00	STAMPS COM INC	1,008 40	3,760 00
26 00	STANLEY BLACK & DECKER INC	2,516 54	4,411 94
506.00	STARBUCKS CORP	30,385 30	29,059 58
43 00	STATE STR CORP	2,646 65	4,197 23
290 00	STEEL DYNAMICS INC	5,440 60	12,507 70

52.00	STERICYCLE INC	5,051 40	3,535 48
70 00	STERIS PLC	6,349 00	6,122 90
380 00	STERLING BANCORP DEL	8,762 80	9,348 00
950 00	STIFEL FINL CORP	34,517 61	56,582 00
350 00	STOCK YARD BANCORP INC	4,403 00	13,195 00
180 00	STORE CAPITAL CORP	4,770 84	4,687 20
10 00	STRAIGHT PATH COMMUNICATIONS INC	1,097 60	1,817 90
56.00	STRATASYS LTD	1,403 92	1,117 76
134 00	STRYKER CORP	13,524 62	20,748 56
28,395 00	SUMITOMO MITSUI TR HLDGS INC	98,569 80	112,756 55
101 40	SUMMIT MATLS INC	2,541 20	3,188 02
65 00	SUN COMMUNITIES INC	4,455 84	6,030 70
2 00	SUNCOKE ENERGY INC	24 39	23 98
240 00	SUNSTONE HOTEL INVS INC	3,333 24	3,967 20
268 00	SUNTRUST BKS INC	9,385 36	17,310 12
2,773 00	SUPERIOR ENERGY SVCS INC	49,990 13	26,703 99
50 00	SUPERNUS PHARMACEUTICALS INC	1,615 50	1,992 50
19,020 00	SURGUTNEFTEGAZ JSC	142,621 27	92,988 78
369 00	SVB FINL GROUP	10,589 75	86,261 13
6,045 00	SWATCH GROUP AG	104,352 18	123,257 55
4,620 00	SWISS RE LTD	76,437 61	108,149 58
195 00	SYKES ENTERPRISES INC	4,398 45	6,132 75
282 00	SYMANTEC CORP	5,721 78	7,912 92
40 00	SYNAPTICS INC	3,202 80	1,597 60
355 00	SYNCHRONY FINL	9,827 07	13,706 55
30 00	SYNNEX CORP	934 20	4,078 50
256 00	SYSCO CORP	11,412 48	15,546 88
64 00	TABLEAU SOFTWARE INC	2,874 19	4,428 80
387 00	TAHOE RES INC	4,641 68	1,853 73
2,208 00	TAILORED BRANDS INC	64,537 77	48,200 64
1,819 00	TAISHO PHARMACEUTICAL HLDGS CO	36,054 40	36,330 89
2,585 00	TAKEDA PHARMACEUTICAL CO LTD	56,217 33	73,442 44
93 00	TAKE-TWO INTERACTIVE SOFTWARE	3,503 31	10,209 54
1,722 00	TALLGRASS ENERGY GP LP	38,012 46	44,324 28
90 00	TANGER FACTORY OUTLET CTRS INC	2,901 45	2,385 90
62 00	TAPESTRY INC	2,439 08	2,742 26
187 00	TARGA RES CORP	4,763 41	9,054 54
94 00	TARGET CORP	7,611 18	6,133 50
68 00	TAUBMAN CTRS INC	4,765 62	4,449 24
190 00	TE CONNECTIVITY LTD	11,192 90	18,057 60
50 00	TECH DATA CORP	1,519 19	4,898 50
250 00	TEGNA INC	3,762 45	3,520 00
390 00	TEJON RANCH CO DEL	8,426 69	8,096 40
50 00	TELADOC INC	1,622 00	1,742 50
19,433 00	TELECOM ITALIA S P A	226,750 10	167,706 79
35 00	TELEFLEX INC	5,457 20	8,708 70
5,669 00	TELEFONICA BRASIL SA	55,382 80	84,071 27

98 00	TELEPHONE & DATA SYS INC	2,887 78	2,724 40
40 00	TEMPUR SEALY INTL INC	1,514 37	2,507 60
109 00	TENET HEALTHCARE CORP	3,155 54	1,652 44
70 00	TENNANT CO	4,029 90	5,085 50
80 00	TENNECO INC	1,945 67	4,683 20
205 00	TERADATA CORP	13,611 61	7,884 30
270 00	TERADYNE INC	3,036 28	11,304 90
116 00	TEREX CORP NEW	2,860 56	5,593 52
40 00	TESARO INC	2,585 26	3,314 80
21,460 00	TESCO PLC	281,853 67	182,238 32
1 00	TESLA MTRS INC	179 00	311 35
1,580 00	TETRA TECH INC NEW	68,827 97	76,077 00
60 00	TEXAS CAP BANCSHARES INC	1,366 20	5,334 00
5,445 00	TEXAS INSTRS INC	402,864 88	568,675 80
77 00	TEXAS ROADHOUSE INC	3,357 20	4,056 36
10 00	TEXTAINER GROUP HLDGS LTD	219 60	215 00
20 00	THE TRADE DESK INC	1,280 20	914 60
40 00	THERAVANCE BIOPHARMA INC	1,192 80	1,115 60
149 00	THERMO FISHER SCIENTIFIC CORP	20,158 21	28,292 12
311 00	THERMON GROUP HLDGS INC	5,509 40	7,361 37
40 00	THOR INDS INC	2,594 90	6,028 80
37 00	TIFFANY & CO NEW	2,501 57	3,846 15
181 00	TIME INC NEW	2,893 74	3,339 45
299 00	TIME WARNER INC	19,976 19	27,349 53
120 00	TIMKEN CO	2,622 50	5,898 00
30 00	TIVITY HEALTH INC	988 80	1,096 50
120 00	TIVO CORP	2,606 70	1,872 00
188 00	TJX COS INC NEW	14,190 24	14,374 48
208 00	TOLL BROTHERS INC	6,119 36	9,988 16
64 00	TOPBUILD CORP	2,196 07	4,847 36
100 00	TORO CO	4,323 00	6,523 00
1,305 00	TRACTOR SUPPLY CO	78,908 31	97,548 75
58 00	TRANSDIGM GROUP INC	13,407 65	15,927 96
130 00	TRANSUNION	5,847 50	7,144 80
129 00	TRAVELERS COS INC	14,208 06	17,497 56
110 00	TRECORA RES	1,227 60	1,485 00
270 00	TREDEGAR CORP	5,022 19	5,184 00
62 00	TREEHOUSE FOODS INC	2,735.82	3,066 52
35 00	TREX INC	1,660 75	3,793 65
89 00	TRIBUNE MEDIA COMPANY	3,369 53	3,779 83
1,999 00	TRIMBLE NAVIGATION LTD	62,636 10	81,239 36
171 00	TRINITY INDS INC	3,107 05	6,405 66
50 00	TRINSEO S A	3,079 25	3,630 00
227 00	TRIPADVISOR INC	10,511 47	7,822 42
40 00	TRITON INTERNATIONAL LTD	904 80	1,498 00
38 00	TRIUMPH GROUP INC NEW	1,188 91	1,033 60
80.00	TRONOX LTD	1,451 60	1,640 80

90 00	TTM TECHNOLOGIES INC	1,613 70	1,410 30
55 00	TUPPERWARE BRANDS CORP	2,427 25	3,448.50
111 00	TWENTY-FIRST CENTY FOX INC	3,140 19	3,787.32
60 00	TWILIO INC	1,674 50	1,416.00
175 00	TWO HBRS INVT CORP	2,787 88	2,845 50
35 00	TYLER TECHNOLOGIES INC	3,436 30	6,196 75
143 00	TYSON FOODS INC	9,379 37	11,593.01
450 00	U M H PPTYS INC	4,994 34	6,705.00
101 00	U S G CORP	2,501 67	3,894 56
70 00	U S SILICA HLDGS INC	3,628 30	2,279 20
7,815 00	UBS GROUP AG	121,937 05	143,717.85
87 00	UDR INC	3,130 95	3,351 24
160 00	UGI CORP NEW	6,491 20	7,512 00
25 00	ULTIMATE SOFTWARE GROUP INC	3,777 50	5,455 75
30 00	ULTRA CLEAN HLDGS INC	625 50	692 70
62 00	ULTRAGENYX PHARMACEUTICAL INC	4,207 20	2,875.56
70 00	UMB FINL CORP	3,128 69	5,034 40
3,934 00	UMPQUA HLDGS CORP	63,321 30	81,827 20
196 00	UNDER ARMOUR INC	7,179 52	2,642 91
5,422 00	UNILEVER N V	168,608 48	305,367 04
285 00	UNION PAC CORP	22,837 05	38,218 50
90 00	UNITED BANKSHARES INC WEST VA	3,344 40	3,127 50
43 00	UNITED CONTL HLDGS INC	2,462 89	2,898 20
377 00	UNITED FINANCIAL BANCORP INC	3,961 50	6,650 28
1,968 00	UNITED NAT FOODS INC	95,921 24	96,963 36
313 00	UNITED PARCEL SVC INC	31,399 51	37,293 95
80 00	UNITED RENTALS INC	5,715 00	13,752 80
51 00	UNITED THERAPEUTICS CORP DEL	5,722 70	7,545 45
312 00	UNITEDHEALTH GROUP INC	37,964 16	68,783 52
144 00	UNITI GROUP INC	3,081 23	2,561 76
120 00	UNIVAR INC	3,614 40	3,715 20
40 00	UNIVERSAL DISPLAY CORP	1,359 50	6,906 00
60 00	UNIVERSAL FST PRODS INC	1,914 40	2,257 20
80 00	URBAN OUTFITTERS INC	1,889 50	2,804 80
5,129 00	US BANCORP DEL	200,851 71	274,811 82
160 00	US FOODS HLDG CORP	4,463 60	5,108 80
171 00	V F CORP	11,415 96	12,654 00
50 00	VAIL RESORTS INC	1,828 10	10,623 50
217 00	VALERO ENERGY CORP NEW	13,367 20	19,944 47
100 00	VALIDUS HLDGS LTD	4,599 00	4,692 00
30 00	VALMONT INDS INC	3,131 50	4,975 50
192 00	VALVOLINE INC	3,855 26	4,811 52
120 00	VECTREN CORP	4,144 29	7,802 40
180 00	VECTRUS INC	4,854 60	5,553 00
98 00	VEEVA SYS INC	2,643 91	5,417 44
170 00	VENTAS INC	9,788 60	10,201 70
125.00	VERIFONE SYS INC	3,545 00	2,213 75

77 00	VERINT SYS INC	2,558 93	3,222 45
33 00	VERISIGN INC	2,883 87	3,776 52
110 00	VERISK ANALYTICS INC	8,979 30	10,560 00
932 00	VERIZON COMMUNICATIONS INC	44,242 04	49,330 76
100 00	VERSUM MATLS INC	3,230 00	3,785 00
28 00	VERTEX PHARMACEUTICALS INC	2,508 24	4,196 08
219 00	VIACOM INC	8,227 83	6,747 39
258 00	VIAVI SOLUTIONS INC	1,772 25	2,254 92
620 00	VISA INC	46,283 00	70,692 40
1 00	VISHAY PRECISION GROUP INC	10 47	25 15
60 00	VISTEON CORP	3,372 00	7,508 40
370 00	VONAGE HLDGS CORP	1,717 03	3,762 90
28 00	VORNADO RLTY TR	2,015 83	2,189 04
280 00	VOYA FINL INC	10,497 20	13,851 60
25 00	VULCAN MATLS CO	2,540 75	3,209 25
115 00	W P CAREY INC	7,019 44	7,923 50
60 00	WABCO HLDGS INC	6,339 00	8,610 00
1,247 00	WABTEC CORP	66,461 12	101,543 21
183 00	WADDELL & REED FINL INC	3,869 76	4,088 22
39 00	WAGEWORKS INC	1,982 76	2,418 00
315 00	WALGREENS BOOTS ALLIANCE INC	25,231 98	22,875 30
227 00	WASTE MGMT INC DEL	13,311 58	19,590 10
328 00	WATERS CORP	33,053 58	63,366 32
10 00	WATSCO INC	1,651 10	1,700 40
40 00	WAYFAIR INC	1,486 10	3,210 80
1,120 00	WEATHERFORD INTL PL	7,224 00	4,670.40
1,330 00	WEBSTER FINL CORP CONN	60,636 29	74,692 80
45 00	WEC ENERGY GROUP INC	2,510 40	2,989 35
20 00	WEIGHT WATCHERS INTL INC	774 20	885 60
136 00	WEINGARTEN RLTY INVS	5,094 56	4,470.32
190 00	WELBILT INC	3,885 32	4,466 90
38 00	WELLCARE GROUP INC	3,531 34	7,642 18
1,328 00	WELLS FARGO & CO	64,713 44	80,569 76
173 00	WELLTOWER INC	11,392 79	11,032 21
250 00	WENDYS CO	2,195 00	4,105 00
460 00	WESCO AIRCRAFT HLDGS INC	5,340 60	3,404 00
102 00	WESCO INTL INC	5,886 51	6,951 30
65 00	WEST PHARMACEUTICAL SVSC INC	2,781 14	6,413 55
130 00	WESTERN ALLIANCE BANCORP	1,423 04	7,360 60
134 00	WESTERN DIGITAL CORP	5,901 40	10,657 02
398 00	WESTERN UNION CO	7,617 72	7,565 98
60 00	WESTLAKE CHEM CORP	3,663 30	6,391 80
10 00	WESTROCK CO	306 45	632 10
50 00	WEX INC	3,718 00	7,061 50
7,470 00	WEYERHAEUSER CO	226,108 72	263,392 20
16 00	WHIRLPOOL CORP	2,520 48	2,698 24
696 00	WHITESTONE REIT	7,931 50	10,029 36

80 00	WHITING PETE CORP	8,878 48	2,118 40
65 00	WILEY JOHN & SONS INC	2,544 20	4,273 75
151 00	WILLIAMS COS INC DEL	2,500 56	4,603 99
105 00	WILLIAMS SONOMA INC	4,312 11	5,428 50
23 00	WILLIS TOWERS	2,652 60	3,465 87
10 00	WINNEBAGO INDS INC	540.10	556 00
50 00	WINTRUST FINL CORP	2,738 48	4,118 50
3,325 00	WISDOMTREE INVTS INC	36,450 71	41,728 75
8,730 00	WM MORRISON SUPERMARKETS PLC	155,306 32	129,850 02
135 00	WOLVERINE WORLD WIDE INC	3,569 27	4,303 80
80 00	WOODWARD INC	2,841 70	6,123 20
79 00	WORLD FUEL SVCS CORP	3,118 00	2,223 06
90 00	WORTHINGTON INDS INC	2,166 70	3,965 40
1,545 00	WPP PLC	152,911 51	139,915 20
389 00	WPX ENERGY INC	3,377 16	5,473 23
108 00	WRIGHT MED GROUP N V	1,967 76	2,397 60
61 00	XCEL ENERGY INC	2,407 67	2,934 71
175 00	XILINX INC	8,438 50	11,798 50
410 00	XO GROUP INC	7,634 20	7,568 60
982 00	XYLEM INC	33,877 96	66,972 40
71 00	YELP INC	1,411 48	2,979 16
179 00	YUM BRANDS INC	9,527 40	14,608 19
178 00	ZAYO GROUP HLDGS INC	4,584 78	6,550 40
57 00	ZEBRA TECHNOLOGIES CORP	3,894 80	5,916 60
1,296 00	ZENDESK INC	22,859 55	43,856 64
25 00	ZIMMER BIOMET HLDGS INC	2,435 00	3,016 75
185 00	ZIONS BANCORPORATION	4,339 25	9,403 55
59 00	ZOETIS INC	2,484 49	4,250 36
20 00	ZOGENIX INC	763 20	801 00

TOTAL TO FORM 990-PF, PART II, LINE 10B

25,570,035.16

36,294,932.23

CORPORATE BONDS

<u>UNITS</u>	<u>DESCRIPTION</u>	<u>BOOK VALUE</u>	<u>FAIR MARKET VALUE</u>
275,000 00	ACE INA HLDG 3 35% 5/15/24	280,115 00	283,250 00
350,000 00	AFLAC INC 3 625% 11/15/24	368,184 50	366,100 00
325,000 00	BERKSHIRE HATHAWAY 3 125% 3/15/26	331,765 25	328,675 75
250,000 00	BLACKROCK INC 5% 12/10/19	251,125 00	262,897 50
200,000 00	BP CAP MKTS 4 5% 10/1/20	216,740 00	211,624 00
150,000 00	BP CAP MKTS 2 5% 11/6/22	141,858 00	149,226 00
300,000 00	BURLINGTON N 5 75% 3/15/18	324,907 08	302,253 00
100,000 00	CISCO SYS INC 4 95% 2/15/19	107,470 00	103,244 00
200,000 00	COMCAST CORP 3 125% 7/15/22	206,188 00	204,918 00

150,000 00	COMCAST CORP 2.850% 1/15/23	150,336 00	151,201 50
100,000 00	EBAY INC 3 25% 10/15/20	103,076 00	101,887 00
400,000 00	EMERSON ELEC CO 5 25% 10/15/18	415,920 00	410,636 00
75,000 00	EXELON GENERATION 5 2% 10/1/19	77,156 25	78,555 75
150,000 00	GENERAL ELEC CAP 5 625% 5/1/18	162,660 00	151,789 50
150,000 00	GOLDMAN SACHS 5 95% 1/18/18	174,099 00	150,237 00
250,000 00	GOLDMAN SACHS 3 75% 2/25/26	261,692 50	256,522 50
100,000 00	HEWLETT PACKARD 4 375% 9/15/21	104,490 00	105,260 00
150,000 00	JPMORGAN CHASE 4 5% 1/24/22	162,496 50	160,507 50
250,000 00	JPMORGAN CHASE 3 125% 1/23/25	241,190 00	251,377 50
250,000 00	MERCK & CO 3 875% 1/15/21	269,605 00	261,057 50
175,000 00	MORGAN STANLEY 3 125% 7/27/26	171,057 25	172,607 75
175,000 00	ORACLE CORP 2 375% 1/15/19	177,376 50	175,729 75
100,000 00	ORACLE CORP 2 25% 10/8/19	99,556 00	100,452.00
150,000 00	PHILIP MORRIS INTL 5 65% 5/16/18	157,902 00	152,137 50
200,000 00	RAYTHEON CO 3 125% 10/15/20	214,708 00	204,596 00
150,000 00	SCHLUMBERGER 3 65% 12/1/23	158,317 50	157,914 00
150,000 00	TARGET CORP 3 5% 7/1/24	153,714 00	156,384 00
125,000 00	TD AMERITRADE 5 6% 12/1/19	144,490 00	132,691 25
150,000 00	TOTAL CAP 4 45% 6/24/20	154,918 50	157,891 50
300,000 00	UNITED HLTH GRP 2 875% 12/15/21	304,941 00	303,819 00
300,000 00	VERIZON COMM 5 15% 9/15/23	329,444 00	333,792 00
200,000 00	WELLS FARGO 4 125% 8/15/23	206,352 00	210,910 00

TOTAL TO FORM 990-PF, PART II, LINE 10C

6,623,850.83

6,550,144.75

OTHER INVESTMENTS

<u>UNITS</u>	<u>DESCRIPTION</u>	<u>BOOK VALUE</u>	<u>FAIR MARKET VALUE</u>
200,000 00	FEDERAL FARM CR 2 50% 6/15/26	201,494 00	197,530 00
100,000 00	FHLB CONS 4 25% 3/9/18	96,341 00	100,541 00
75,000 00	FHLB CONS 5 375% 5/15/19	78,233 25	78,477 00
250,000 00	FHLB CONS 2 875% 9/13/24	253,470 00	256,360 00
	GOLDMAN SACHS ALTERNATIVES FUND	509,229 72	478,691 88
	PINE GROVE ALTERNATIVES FUND	1,083,433 23	1,051,327 52
	SKYBRIDGE MULTI ADVISOR	1,071,345 45	991,322 32
	ACCION NM 2011C	255,000 33	255,000 33
	CLOSED LOOP VENTURES	100,000 00	100,000.00
	OPEN PRAIRIE RURAL OPP FUND	8,000 00	8,000 00

TOTAL TO FORM 990-PF, PART II, LINE 13

3,656,546.98

3,517,250.05