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Form **990-PF**

Department of the Treasury
Internal Revenue Service

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 , 2017, and ending , 20

Name of foundation SUNRISE FOUNDATION	A Employer identification number 36-7634806
Number and street (or P O box number if mail is not delivered to street address) C/O MICHAEL CURRAN,200 BELLEVUE PARKWAY — Room/suite 250	B Telephone number (see instructions) (302) 793-3277
City or town state or province country, and ZIP or foreign postal code WILMINGTON, DE 19809	C If exemption application is pending check here ▶ ☐

G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ 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: [X] 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) ▶ $ 553,176,656.

J Accounting method [X] Cash ☐ Accrual ☐ Other (specify) (Part I, column (d) must be on cash basis)

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions gifts, grants, etc received (attach schedule)	12,500,000.			
	2 Check ▶ ☐ if the foundation is not req attach Sch B				
	3 Interest on savings and temporary cash inve				
	4 Dividends and interest from securities	10,770,592.	10,770,592.		ATCH 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	12,542,804.			
	b Gross sales price for all assets on line 6a 203,213,971.				
	7 Capital gain net income (from Part IV, line 2)		12,542,804.		
	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) (attach schedule)				
	11 Other income (attach schedule) ATCH 2	489.	489.		
	12 **Total** Add lines 1 through 11	35,813,885.	23,313,885.		
Operating and Administrative Expenses	13 Compensation of officers directors, trustees, etc	200,000.	100,000.		100,000.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule) ATCH 3	38,075.	19,038.		19,037.
	c Other professional fees (attach schedule) [4]	1,842,414.	1,842,414.		
	17 Interest				
	18 Taxes (attach schedule) (see instructions) [5]	456,633.	181,633.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) ATCH 6	731.			731.
	24 **Total operating and administrative expenses** Add lines 13 through 23	2,537,853.	2,143,085.		119,768.
	25 Contributions, gifts, grants paid	3,500,000.			3,500,000.
	26 **Total expenses and disbursements** Add lines 24 and 25	6,037,853.	2,143,085.	0.	3,619,768.
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	29,776,032.			
	b **Net investment income** (if negative, enter -0-)		21,170,800.		
	c **Adjusted net income** (if negative, enter -0-)				

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Part II Balance Sheets — Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	344,196.	2,236,000.	2,236,000.
	2 Savings and temporary cash investments	5,855,977.	7,329,044.	7,329,044.
	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 (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	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 (attach schedule)[7]	33,597,457.	46,220,141.	46,220,141.
	b Investments - corporate stock (attach schedule) ATCH 8	152,574,359.	192,943,546.	192,943,546.
	c Investments - corporate bonds (attach schedule) ATCH 9	34,426,439.	38,528,097.	38,528,097.
	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule) ATCH 10	252,062,275.	264,776,630.	264,776,630.
	14 Land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶ ATCH 11)	935,197.	1,143,198.	1,143,198.
	16 **Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	479,795,900.	553,176,656.	553,176,656.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 **Total liabilities** (add lines 17 through 22)	0.	0.	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here** ▶ [X] **and complete lines 24 through 26, and lines 30 and 31.**			
	24 Unrestricted	479,795,900.	553,176,656.	
	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			
	28 Paid-in or capital surplus, or land, bldg , and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see instructions)	479,795,900.	553,176,656.	
	31 **Total liabilities and net assets/fund balances** (see instructions)	479,795,900.	553,176,656.	

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	479,795,900.
2	Enter amount from Part I, line 27a	2	29,776,032.
3	Other increases not included in line 2 (itemize) ▶ ATCH 12	3	43,604,724.
4	Add lines 1, 2, and 3	4	553,176,656.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	553,176,656.

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)
1 a SEE PART IV SCHEDULE			
b			
c			
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			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(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	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			
b			
c			
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	12,542,804.
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) See instructions If (loss), enter -0- in Part I, line 8	3	0.

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	42,043,269.	475,126,679.	0.088489
2015	21,122,919.	451,435,546.	0.046791
2014	22,982,259.	368,403,977.	0.062383
2013			
2012			

2	Total of line 1, column (d)	2	0.197663
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	0.065888
4	Enter the net value of noncharitable-use assets for 2017 from Part X, line 5	4	512,764,517.
5	Multiply line 4 by line 3	5	33,785,028.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	211,708.
7	Add lines 5 and 6	7	33,996,736.
8	Enter qualifying distributions from Part XII, line 4	8	3,619,768.

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

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)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b		1	423,416.
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only, others, enter -0-)		2	
3	Add lines 1 and 2		3	423,416.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only, others, enter -0-)		4	0.
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-		5	423,416.
6	Credits/Payments			
a	2017 estimated tax payments and 2016 overpayment credited to 2017	6a 380,242.		
b	Exempt foreign organizations - tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c 137,000.		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments Add lines 6a through 6d		7	517,242.
8	Enter any **penalty** for underpayment of estimated tax Check here ☒ if Form 2220 is attached		8	
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	93,826.
11	Enter the amount of line 10 to be **Credited to 2018 estimated tax** ▶ 93,826. **Refunded** ▶		11	

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?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes? See the instructions for the definition	1b		X
	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			
c	Did the foundation file **Form 1120-POL** for this year?	1c		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	2		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	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	N/A	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by *General Instruction T*	5		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?	6	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	7	X	
8a	Enter the states to which the foundation reports or with which it is registered See instructions ▶ DE			
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	8b	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	9		X
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		X

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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	11		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 ATCH 13 ATCH 14	12	X	
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ GOLDMAN SACHS TRUST CO Telephone no ▶ 302-793-3277
Located at ▶ 200 BELLEVUE PARKWAY, SUITE 250 WILMINGTON, DE ZIP+4 ▶ 19809

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

			Yes	No
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?	16		X
	See the instructions for exceptions and filing requirements for FinCEN Form 114 If "Yes," enter the name of the foreign country ▶	N/A		

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

			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	1b		X
	Organizations relying on a current notice regarding disaster assistance, check here N/A ▶ ☐			
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 ▶ N/A

			Yes	No
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)	2b	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
▶ N/A

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

			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)	3b	N/A	
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

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

		Yes	No
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 ☒ No		
b	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	5b	N/A
	Organizations relying on a current notice regarding disaster assistance, check here N/A ▶ ☐		
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?	6b		X
	If "Yes" to 6b, file Form 8870		
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?	7b	N/A

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

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

(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
ATCH 15		200,000.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1 - see instructions). 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
NONE				

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

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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. See instructions. If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
ATCH 16)		1,866,541.

Total number of others receiving over $50,000 for professional services . . . . ▶

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 (see instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See instructions 3 NONE	
Total. Add lines 1 through 3 . . . . ▶	

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	418,531,930.
b	Average of monthly cash balances	1b	7,397,319.
c	Fair market value of all other assets (see instructions)	1c	94,643,865.
d	**Total** (add lines 1a, b, and c)	1d	520,573,114.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	520,573,114.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	7,808,597.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	512,764,517.
6	**Minimum investment return.** Enter 5% of line 5	6	25,638,226.

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	25,638,226.
2a	Tax on investment income for 2017 from Part VI, line 5	2a	423,416.		
b	Income tax for 2017 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	423,416.
3	Distributable amount before adjustments Subtract line 2c from line 1			3	25,214,810.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	25,214,810.
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	25,214,810.

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	3,619,768.
b	Program-related investments - total from Part IX-B	1b	
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	3,619,768.
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 See instructions	5	0.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	3,619,768.

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				25,214,810.
2 Undistributed income, if any, as of the end of 2017				
a Enter amount for 2016 only				
b Total for prior years 20 15 ,20 14 ,20 13				
3 Excess distributions carryover, if any, to 2017				
a From 2012				
b From 2013				
c From 2014 3,421,072.				
d From 2015				
e From 2016 18,484,055.				
f Total of lines 3a through e	21,905,127.			
4 Qualifying distributions for 2017 from Part XII, line 4 ▶ $ 3,619,768.				
a Applied to 2016, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see instructions)				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2017 distributable amount				3,619,768.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2017 (If an amount appears in column (d), the same amount must be shown in column (a).)	21,595,042.			21,595,042.
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	310,085.			
b Prior years' undistributed income Subtract line 4b from line 2b				
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				
d Subtract line 6c from line 6b Taxable amount - see instructions				
e Undistributed income for 2016 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2017 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2018				
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)				
8 Excess distributions carryover from 2012 not applied on line 5 or line 7 (see instructions)				
9 **Excess distributions carryover to 2018.** Subtract lines 7 and 8 from line 6a	310,085.			
10 Analysis of line 9				
a Excess from 2013				
b Excess from 2014				
c Excess from 2015				
d Excess from 2016 310,085.				
e Excess from 2017				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) NOT APPLICABLE

1a 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)

	Tax year	Prior 3 years			
	(a) 2017	(b) 2016	(c) 2015	(d) 2014	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
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))

N/A

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

N/A

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 See instructions

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

N/A

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

N/A

c Any submission deadlines

N/A

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

N/A

Part XV Supplementary Information *(continued)*

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

Recipient Name and address (home or business)	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
a *Paid during the year*				
ATCH 17				
Total ▶ **3a**				3,500,000.
b *Approved for future payment*				
Total ▶ **3b**				NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
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					
4 Dividends and interest from securities			14	10,770,592.	
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					
8 Gain or (loss) from sales of assets other than inventory			18	12,542,804.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b ATCH 18				489.	
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				23,313,885.	

13 Total. Add line 12, columns (b), (d), and (e) . . . 13 23,313,885.

(See worksheet in line 13 instructions to verify calculations)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Line No ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
	N/A

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) (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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
	N/A		N/A

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

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

▶ Michael Curran | 11/13/18 | ▶ Vice President

Signature of officer or trustee | Date | Title

May the IRS discuss this return with the preparer shown below? See instructions ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
MICHAEL SALES		11/13/2018		P01770943
Firm's name ▶ ERNST & YOUNG U.S. LLP			Firm's EIN ▶ 34-6565596	
Firm's address ▶ 99 WOOD AVENUE SOUTH ISELIN, NJ 08830			Phone no 732-516-4200	

JSA
7E1493 1 000
0737IZ 0114

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	Employer identification number
SUNRISE FOUNDATION	36-7634806

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 foundation

Check 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)

Name of organization SUNRISE FOUNDATION

Employer identification number 36-7634806

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	STRYDER TRUST 421 WEST 3RD STREET, SUITE 450 FORT WORTH, TX 76102	$ 12,500,000.	Person [X] 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)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions)

Name of organization SUNRISE FOUNDATION

Employer identification number 36-7634806

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
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions.)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions.)	(d) Date received
		$	

Name of organization SUNRISE FOUNDATION

Employer identification number 36-7634806

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 information once See instructions) ▶ $ ____________
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

(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

(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

(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

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		GSAM: ENH DIV S&P FUND PROPERTY TYPE: SECURITIES				D	VAR	VAR
21519662.		20535699.					983,963.	
		DELAWARE: LARGE CAP GROWTH PROPERTY TYPE: SECURITIES				D	VAR	VAR
1,214,169.		1,116,556.					97,613.	
		GSAM: CORE FIXED INCOME PROPERTY TYPE: SECURITIES				P	VAR	VAR
49106860.		49402940.					-296,080.	
		GSAM: ENH DIV (EAFE) FUND PROPERTY TYPE: SECURITIES				D	VAR	VAR
3,103,534.		3,038,930.					64,604.	
		GS: INDEX ORIENTED STRATEGY PROPERTY TYPE: SECURITIES				D	VAR	VAR
1,285,933.		1,165,483.					120,450.	
		RBC GAM-US PROPERTY TYPE: SECURITIES				D	VAR	VAR
263,091.		319,255.					-56,164.	
		GOAS US EQUITY - 1256 GAINS PROPERTY TYPE: SECURITIES				P	VAR	VAR
454,873.							454,873.	
		COLUMBIA SCV PROPERTY TYPE: SECURITIES				P	VAR	VAR
7,018,477.		6,707,999.					310,478.	
		PASSIVE US GIVI PROPERTY TYPE: SECURITIES				D	VAR	VAR
17914533.		16833150.					1,081,383.	
		PASSIVE INTL GIVI PROPERTY TYPE: SECURITIES				D	VAR	VAR
15003683.		14907616.					96,067.	
		GSAM: ENH DIV S&P FUND PROPERTY TYPE: SECURITIES				D	VAR	VAR
14031824.		12161172.					1,870,652.	
		ARISTOTLE: LARGE CAP VALUE PROPERTY TYPE: SECURITIES				D	VAR	VAR
4,275,489.		2,792,881.					1,482,608.	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		DELAWARE: LARGE CAP GROWTH PROPERTY TYPE: SECURITIES				D	VAR	VAR
5,802,345.		4,706,480.					1,095,865.	
		GSAM: CORE FIXED INCOME PROPERTY TYPE: SECURITIES				P	VAR	VAR
32151818.		32033132.					118,686.	
		GSAM: ENH DIV (EAFE) FUND PROPERTY TYPE: SECURITIES				D	VAR	VAR
434,327.		369,560.					64,767.	
		GS: INDEX ORIENTED STRATEGY PROPERTY TYPE: SECURITIES				D	VAR	VAR
4,749,741.		4,372,760.					376,981.	
		RBC GAM-US PROPERTY TYPE: SECURITIES				D	VAR	VAR
3,865,843.		3,231,356.					634,487.	
		GOAS US EQUITY - 1256 GAINS PROPERTY TYPE: SECURITIES				P	VAR	VAR
682,312.							682,312.	
		COLUMBIA SCV PROPERTY TYPE: SECURITIES				P	VAR	VAR
1,249,058.		976,837.					272,221.	
		PASSIVE US GIVI PROPERTY TYPE: SECURITIES				D	VAR	VAR
7,351,004.		5,635,511.					1,715,493.	
		PASSIVE INTL GIVI PROPERTY TYPE: SECURITIES				D	VAR	VAR
11735395.		10363850.					1,371,545.	
TOTAL GAIN(LOSS)							12542804.	

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
DIVIDEND INCOME		8,404,323.	8,404,323.
INTEREST INCOME		2,366,269.	2,366,269.
	TOTAL	10,770,592.	10,770,592.

ATTACHMENT 2

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
MISCELLANEOUS INCOME		993.	993.
VINTAGE VII AIV OFFSHORE SCSP - PARTNERSHIP LOSS		-504.	-504.
	TOTALS	489.	489.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ERNST & YOUNG U.S., LLP	38,075.	19,038.		19,037.
TOTALS	38,075.	19,038.		19,037.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INVESTMENT MANAGEMENT FEES	1,842,414.	1,842,414.
TOTALS	1,842,414.	1,842,414.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FEDERAL EXCISE TAXES	275,000.	
FOREIGN TAXES WITHHELD	181,633.	181,633.
TOTALS	456,633.	181,633.

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	CHARITABLE PURPOSES
MISC EXPENSE		731.	731.
	TOTALS	731.	731.

ATTACHMENT 7

FORM 990PF, PART II - GOVERNMENT BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
GASAM· CORE FIXED INCOME		
U.S. TREASURY NOTE 1 125000% 06/30/2021 JD OFF THE RUN	$ 6,730,658	$ 6,730,658
U S TREASURY NOTE 1 125000% 09/30/2021 MS ON THE RUN	$ 2,875,342	$ 2,875,342
U.S TREASURY NOTE 1 250000% 12/31/2018 JD OFF THE RUN	$ 3,401,019	$ 3,401,019
U.S. TREASURY NOTE 1.375000% 01/15/2020 JJ OFF THE RUN	$ 3,463,915	$ 3,463,915
U S TREASURY NOTE 1 375000% 04/30/2021 AO OFF THE RUN	$ 6,261,504	$ 6,261,504
U.S. TREASURY NOTE 1.375000% 12/15/2019 JD ON THE RUN	$ 2,772,448	$ 2,772,448
U S TREASURY NOTE 1 625000% 10/15/2020 AO ON THE RUN	$ 555,033	$ 555,033
U S. TREASURY NOTE 1 875000% 04/30/2022 AO OFF THE RUN	$ 573,069	$ 573,069
U S TREASURY NOTE 1 875000% 07/31/2022 JJ ON THE RUN	$ 147,968	$ 147,968
U.S TREASURY NOTE 2.125000% 07/31/2024 JJ ON THE RUN	$ 29,643	$ 29,643
USII INFL IX NOTE 0 125000% 04/15/2018 AO OFF THE RUN	$ 2,238,239	$ 2,238,239
USII INFL IX NOTE 0 125000% 04/15/2019 AO OFF THE RUN	$ 2,783,375	$ 2,783,375
USII INFL IX NOTE 0 125000% 04/15/2021 AO OFF THE RUN	$ 5,752,435	$ 5,752,435
USII INFL IX NOTE 0.250000% 01/15/2025 JJ OFF THE RUN	$ 825,775	$ 825,775
USII INFL IX NOTE 1.375% 07/15/2018 ON THE RUN	$ 3,932,507	$ 3,932,507
UST INFLATION INDEXED BOND 2.375 % 1/15/25	$ 3,877,211	$ 3,877,211
TOTAL OF ALL GOVERNMENT BONDS	$ 46,220,141	$ 46,220,141

ATTACHMENT 8

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
ARISTOTLE LARGE CAP VALUE		
ABBVIE INC CMN	760,141	760,141
ACADIA HEALTHCARE COMPANY INC CMN	420,992	420,992
ADOBE SYSTEMS INC CMN	1,366,872	1,366,872
AES CORP CMN	369,303	369,303
AMERIPRISE FINANCIAL, INC CMN	915,138	915,138
AMGEN INC CMN	808,809	808,809
ANSYS, INC CMN	737,950	737,950
ARCHER-DANIELS-MIDLAND COMPANY CMN	436,872	436,872
BANCO BILBAO VIZCAYA S A ADR SPONSORED ADR CMN USD0 3296	741,940	741,940
BANK OF AMERICA CORP CMN	1,074,528	1,074,528
BOK FINANCIAL CORP (NEW) CMN	485,603	485,603
CAPITAL ONE FINANCIAL CORP CMN	746,950	746,950
CHUBB LIMITED CMN	657,585	657,585
COCA-COLA COMPANY (THE) CMN	587,264	587,264
CULLEN FROST BANKERS INC CMN	378,600	378,600
DANAHER CORPORATION CMN	850,510	850,510
DOWDUPONT INC CMN	697,956	697,956
EQT CORPORATION CMN	438,284	438,284
FIRST REPUBLIC BANK CMN SERIES	424,536	424,536
GENERAL DYNAMICS CORP CMN	793,455	793,455
HALLIBURTON COMPANY CMN	547,344	547,344
JOHNSON CONTROLS INTERNATIONAL CMN	722,185	722,185
JPMORGAN CHASE & CO CMN	566,782	566,782
KROGER COMPANY CMN	576,450	576,450
LENNAR CORP CMN CLASS B	14,057	14,057
LENNAR CORPORATION CMN CLASS A	860,064	860,064
MARTIN MARIETTA MATERIALS,INC CMN	817,848	817,848
MEDTRONIC PUBLIC LIMITED COMPA CMN	783,275	783,275
MICROCHIP TECHNOLOGY INCORPORA CMN	957,892	957,892
MICROSOFT CORPORATION CMN	1,043,588	1,043,588
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	505,992	505,992
MONDELEZ INTERNATIONAL, INC CMN	603,480	603,480
NATIONAL FUEL GAS CO CMN	554,591	554,591
NOVARTIS AG-ADR SPONSORED ADR CMN	680,076	680,076
OSHKOSH CORPORATION CMN	936,167	936,167
PAYPAL HOLDINGS, INC CMN	743,562	743,562
PHILLIPS 66 CMN	768,740	768,740
PIONEER NATURAL RESOURCES CO CMN	570,405	570,405
PPG INDUSTRIES, INC CMN	825,801	825,801
THE HOME DEPOT, INC CMN	1,118,227	1,118,227
UNILEVER N V NY SHS (NEW) ADR CMN	726,528	726,528
WALGREENS BOOTS ALLIANCE, INC CMN	602,746	602,746
TOTAL	29,219,086	29,219,086

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
DELAWARE LARGE CAP GROWTH		
ALLERGAN PUBLIC LIMITED COMPAN CMN	487,632	487,632
ALPHABET INC CMN CLASS A	1,161,900	1,161,900
ALPHABET INC CMN CLASS C	575,520	575,520
APPLIED MATERIALS INC CMN	608,532	608,532
ARISTA NETWORKS, INC CMN	636,537	636,537
ASML HOLDING N V ADR CMN	607,675	607,675
BIOGEN INC CMN	1,166,603	1,166,603
CELGENE CORPORATION CMN	1,074,595	1,074,595
CHARLES SCHWAB CORPORATION CMN	1,058,427	1,058,427
CME GROUP INC CMN CLASS A	653,136	653,136
CROWN CASTLE INTL CORP CMN	1,199,685	1,199,685
DENTSPLY SIRONA INC CMN	920,698	920,698
DOLLAR GENERAL CORPORATION CMN	697,668	697,668
EBAY INC CMN	1,055,512	1,055,512
ELECTRONIC ARTS CMN	732,268	732,268

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
EQUINIX, INC REIT	604,595	604,595
FACEBOOK, INC CMN CLASS A	1,000,881	1,000,881
FEDEX CORPORATION CMN	1,130,416	1,130,416
ILLUMINA, INC CMN	389,786	389,786
INTERCONTINENTAL EXCHANGE INC CMN	1,168,474	1,168,474
IQVIA HOLDINGS INC CMN	967,937	967,937
LIBERTY GLOBAL, PLC CMN CLASS A	174,182	174,182
LIBERTY GLOBAL, PLC CMN CLASS C	843,631	843,631
LIBRTY INTRACTVE CORP QVC GRP INTERACTIVE CMN CLASS A	810,793	810,793
MASTERCARD INCORPORATED CMN CLASS A	1,487,566	1,487,566
MICROSOFT CORPORATION CMN	1,871,016	1,871,016
PAYPAL HOLDINGS, INC CMN	1,933,261	1,933,261
SYMANTEC CORPORATION CMN	723,078	723,078
TAKE TWO INTERACTIVE SOFTWARE INC	905,136	905,136
TRIPADVISOR, INC CMN	600,982	600,982
VISA INC CMN CLASS A	1,787,606	1,787,606
TOTAL	29,035,732	29,035,732

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
RBC GAM-US SMALL CAP CORE		
ACCO BRANDS CORPORATION CMN	480,790	480,790
AMBARELLA INC CMN	84,365	84,365
AMERICAN OUTDOOR BRANDS CORPOR CMN	65,112	65,112
AMERISAFE, INC CMN	392,330	392,330
ASTRONICS CORP CMN	396,536	396,536
AZZ INC CMN	265,822	265,822
BANCFIRST CORP CMN	74,270	74,270
BMC STOCK HOLDINGS INC CMN	135,051	135,051
CALLON PETROLEUM CO CMN	175,142	175,142
CARRIAGE SERVICES, INC CMN	72,219	72,219
CAVCO INDUSTRIES INC CMN	113,992	113,992
CHEMICAL FINL CORP CMN	337,128	337,128
COHERENT INC CMN	496,425	496,425
COLUMBUS MCKINNON CORP CMN	628,206	628,206
COMMUNITY BANK SYSTEMS INC CMN	103,415	103,415
DESTINATION XL GROUP, INC CMN	73,146	73,146
DUCOMMUN INC DEL CMN	241,313	241,313
DYCOM INDUSTRIES INC CMN	186,088	186,088
EMERGENT BIOSOLUTIONS INC CMN	418,881	418,881
ENERSYS CMN	296,067	296,067
FERRO CORPORATION CMN	208,984	208,984
FOX FACTORY HOLDING CORP CMN	227,039	227,039
FUTUREFUEL CORP CMN	89,021	89,021
G-III APPAREL GROUP, LTD CMN	48,141	48,141
GLOBUS MEDICAL INC CMN CLASS A	258,560	258,560
GRAND CANYON EDUCATION, INC CMN	627,516	627,516
GRAY TELEVISION INC CMN	382,235	382,235
GREENBRIER COMPANIES INC CMN	420,537	420,537
GULFPORT ENERGY CORP (NEW) CMN	70,639	70,639
HANMI FINANCIAL CORPORATION CMN	96,118	96,118
INSTEEL INDUSTRIES INC CMN	264,056	264,056
INTERDIGITAL INC CMN	484,314	484,314
INTERFACE INC CMN CLASS	109,000	109,000
INVACARE CORPORATION CMN	60,458	60,458
JAMES RIVER GROUP HLDINGS LTD CMN	109,187	109,187
KOPPERS HOLDINGS INC CMN	287,127	287,127
LANDEC CORP CMN	79,556	79,556
LCI INDUSTRIES INC CMN	543,010	543,010
LIBBEY INC CMN	53,354	53,354
LYDALL INC CMN	250,959	250,959
MALIBU BOATS INC CMN	269,413	269,413
MASIMO CORPORATION CMN	232,861	232,861

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
MKS INSTRUMENTS INC CMN	576,450	576,450
MOTORCAR PARTS OF AMERICA, INC CMN	129,273	129,273
NATIONAL GENERAL HOLDINGS CORP CMN	70,154	70,154
NCI BUILDING SYSTEMS, INC CMN	155,095	155,095
NEXSTAR MEDIA GROUP INC CMN	311,783	311,783
NN, INC CMN	452,502	452,502
OLD DOMINION FGHT LINES INC CMN	195,220	195,220
OMNOVA SOLUTIONS INC CMN	267,000	267,000
PACIFIC PREMIER BANCORP CMN	322,360	322,360
PATRICK INDUSTRIES, INC CMN	990,288	990,288
PHYSICIANS RLTY TR CMN	123,681	123,681
PINNACLE FINL PARTNERS INC CMN	117,815	117,815
PROASSURANCE CORPORATION CMN	134,360	134,360
RING ENERGY, INC CMN	306,926	306,926
RSP PERMIAN, INC CMN	212,634	212,634
SAFEGUARD SCIENTIFICS INC CMN	48,261	48,261
SPIRE INC CMN	303,155	303,155
SPIRIT AIRLINES, INC CMN	61,714	61,714
STEVEN MADDEN LTD CMN	253,674	253,674
STONERIDGE, INC CMN	62,431	62,431
SYNAPTICS, INC CMN	88,827	88,827
SYNCHRONOSS TECHNOLOGIES, INC CMN	92,314	92,314
TAKE TWO INTERACTIVE SOFTWARE INC	221,207	221,207
TESSCO TECHNOLOGIES INC CMN	118,240	118,240
TEXAS CAPITAL BANCSHARES, INC CMN	313,906	313,906
TYLER TECHNOLOGIES INC CMN	312,670	312,670
UNIFI INC CMN	144,807	144,807
UNITED COMMUNITY BANKS INC CMN	309,315	309,315
UNIVERSAL ELECTRS INC CMN	403,184	403,184
UNIVERSAL STAINLESS & ALLOY CMN	109,092	109,092
VONAGE HOLDINGS CORP CMN	228,540	228,540
WEST PHARMACEUTICAL SERVICES INC	473,320	473,320
WINTRUST FINANCIAL CORP CMN	316,301	316,301
ZAGG INCORPORATED CMN	309,314	309,314
TOTAL	18,744,198	18,744,198

COLUMBIA SMALL CAP VALUE		
AARON RENTS INC A CMN	112,018	112,018
ABM INDUSTRIES INC CMN	133,453	133,453
ADTALEM GLOBAL EDUCATION INC CMN	188,048	188,048
AK STEEL HOLDING CORP CMN	126,784	126,784
ALLEGHENY TECHNOLOGIES INC CMN	168,377	168,377
ALMOST FAMILY, INC CMN	165,884	165,884
AMERICAN ASSETS TRUST, INC CMN	165,656	165,656
AMERICAN EAGLE OUTFITTERS INC (NEW)	235,019	235,019
AMERICAN EQTY INVSTMNT LFE HLD CMN	185,240	185,240
AMERIS BANCORP CMN	247,121	247,121
AMERISAFE, INC CMN	133,918	133,918
ARCH COAL INC CMN	233,552	233,552
ARGO GROUP INTL HOLDINGS LTD CMN	189,081	189,081
ARMSTRONG WORLD INDUSTRIES, INC CMN	107,840	107,840
AXOS FINANCIAL, INC CMN	159,636	159,636
BARNES GROUP INC CMN	242,577	242,577
BLACK HILLS CORP CMN	154,903	154,903
BLUEBIRD BIO INC CMN	108,997	108,997
BRANDYWINE REALTY TRUST NEW CMN	117,562	117,562
BROOKS AUTOMATION INC CMN	82,068	82,068
C&J OLDCO, INC CMN	151,017	151,017
CALLON PETROLEUM CO CMN	192,371	192,371
CARPENTER TECHNOLOGY INC CMN	239,398	239,398
CATHAY GENERAL BANCORP CMN	195,121	195,121

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
CHESAPEAKE LODGING TRUST CMN	170,938	170,938
CHILDREN'S PLACE INC (THE) INC	271,514	271,514
CLEVELAND-CLIFFS INC CMN	75,337	75,337
CNO FINANCIAL GROUP INC CMN	139,301	139,301
COHU, INC CMN	118,311	118,311
COMMUNITY BANK SYSTEMS INC CMN	236,661	236,661
COOPER-STANDARD HOLDINGS INC CMN	175,788	175,788
COVENANT TRANSPORTATION GRP INC CMN CLASS A	122,936	122,936
CURTISS-WRIGHT CORP CMN	105,400	105,400
CUSTOMERS BANCORP, INC CMN	80,829	80,829
DELUXE CORP CMN	217,457	217,457
DIAMOND OFFSHORE DRILLING, INC CMN	109,774	109,774
DSW INC CMN CLASS A	85,169	85,169
EBIX, INC CMN	124,819	124,819
ELECTRONICS FOR IMAGING INC CMN	87,143	87,143
EMCOR GROUP INC CMN	185,654	185,654
ENCORE CAPITAL GROUP INC CMN	170,252	170,252
ENTEGRIS, INC CMN	122,226	122,226
EVERCORE INC CMN CLASS A	100,350	100,350
EXPRESS, INC CMN	109,884	109,884
FIRST INDUSTRIAL REALTY TRUST, CMN	265,544	265,544
GENESCO INC CMN	81,088	81,088
GRANITE CONSTRUCTION INC CMN	210,270	210,270
HANCOCK WHITNEY CORP CMN	249,975	249,975
HAWAIIAN HOLDINGS INC CMN	90,858	90,858
HERTZ GLOBAL HOLDINGS, INC CMN	162,258	162,258
HIGHWOODS PROPERTIES INC CMN	87,972	87,972
HOPE BANCORP INC CMN	131,053	131,053
HORIZON PHARMA PLC CMN	159,812	159,812
HOULIHAN LOKEY, INC CMN	194,895	194,895
HUDSON PACIFIC PROPERTIES, INC CMN	153,611	153,611
ICHOR HOLDINGS, LLC CMN	74,317	74,317
II-VI INC CMN	189,115	189,115
IMPAX LABORATORIES, INC CMN	149,018	149,018
INDEPENDENT BANK CORP MASS CMN	241,402	241,402
KAPSTONE PAPER AND PACKAGING CORPORATION CMN	168,791	168,791
KEANE GROUP INC CMN	82,389	82,389
KENNAMETAL INC CMN	258,171	258,171
KULICKE AND SOFFA INDUSTRIES, CMN	126,688	126,688
LHC GROUP, INC CMN	199,553	199,553
MACK-CALI REALTY CORP CMN	109,309	109,309
MASTEC INC CMN	197,073	197,073
MATERION CORPORATION CMN	147,841	147,841
MB FINANCIAL INC NEW CMN	167,440	167,440
MBIA INC CMN	144,453	144,453
MERIT MEDICAL SYS INC CMN	141,480	141,480
MGIC INVESTMENT CORP COMMON STOCK	283,315	283,315
MOELIS & COMPANY CMN	177,753	177,753
MOLINA HEALTHCARE, INC CMN	84,808	84,808
NAVISTAR INTL CORP (NEW) CMN	170,834	170,834
NEENAH INC CMN	202,150	202,150
NEW JERSEY RESOURCES CORPORATI CMN	240,637	240,637
NEXSTAR MEDIA GROUP INC CMN	235,147	235,147
OCLARO INC CMN	101,606	101,606
OLIN CORPORATION CMN	157,015	157,015
ONE GAS, INC CMN	179,707	179,707
ORION ENGINEERED CARBONS S A CMN	166,298	166,298
OSHKOSH CORPORATION CMN	130,427	130,427
PATTERSON-UTI ENERGY, INC ORD CMN REG OFFER 23054738	220,712	220,712
PBF ENERGY INC CMN	95,219	95,219
PNM RESOURCES INC CMN	153,791	153,791
PROSPERITY BANCSHARES, INC CMN	164,945	164,945

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
PS BUSINESS PARKS, INC CMN	183,007	183,007
RED ROBIN GOURMET BURGERS INC CMN	148,501	148,501
RENASANT CORP CMN	225,672	225,672
ROGERS CORP CMN	148,643	148,643
SANDY SPRING BANCORP, INC CMN	227,604	227,604
SCIENCE APPLICATIONS INTL CORP CMN	168,454	168,454
SKYWEST,INC CMN	271,607	271,607
SLM CORPORATION CMN	195,886	195,886
SOUTH JERSEY INDUSTRIES CMN	159,273	159,273
SOUTHWEST GAS HOLDINGS INC	148,003	148,003
SRC ENERGY INC CMN	176,486	176,486
STERLING BANCORP CMN	295,077	295,077
STIFEL FINANCIAL CORP CMN	94,581	94,581
SYNNEX CORPORATION CMN	179,998	179,998
TCF FINANCIAL CORP MINN	103,751	103,751
TOWER INTERNATIONAL, INC CMN	157,333	157,333
TRITON INTERNATIONAL LTD CMN	179,573	179,573
TTM TECHNOLOGIES INC CMN	140,058	140,058
U S CONCRETE INC CMN	156,007	156,007
UMB FINANCIAL CORP CMN	200,369	200,369
UNION BANKSHARES CORP CMN	255,939	255,939
UNITED NATURAL FOODS INC CMN	131,305	131,305
WESTERN ALLIANCE BANCORP CMN	161,763	161,763
WILLIAM LYON HOMES INC CMN CLASS A	221,561	221,561
WINTRUST FINANCIAL CORP CMN	222,646	222,646
WSFS FINANCIAL CORP CMN	254,706	254,706
TOTAL	18,601,917	18,601,917
GSAM PASSIVE (S&P GIVI US)		
3M COMPANY CMN	371,178	371,178
ABBOTT LABORATORIES CMN	235,984	235,984
ABBVIE INC CMN	181,138	181,138
ACCENTURE PLC CMN CLASS A	284,594	284,594
ACTIVISION BLIZZARD, INC CMN	131,642	131,642
ADVANCE AUTO PARTS, INC CMN	37,783	37,783
AES CORP CMN	32,273	32,273
AETNA INC CMN	228,013	228,013
AFLAC INCORPORATED CMN	224,278	224,278
AIR PRODUCTS & CHEMICALS INC CMN	94,838	94,838
AKAMAI TECHNOLOGIES, INC CMN	55,804	55,804
ALASKA AIR GROUP INC(DEL HLDG) CMN	62,189	62,189
ALEXANDRIA REAL ESTATE EQUITIES, INC	32,778	32,778
ALEXION PHARMACEUTICALS, INC CMN	75,820	75,820
ALIGN TECHNOLOGY, INC CMN	17,775	17,775
ALLERGAN PUBLIC LIMITED COMPAN CMN	373,290	373,290
ALLIANCE DATA SYSTEMS CORPORAT CMN	81,621	81,621
ALLSTATE CORPORATION COMMON STOCK	243,974	243,974
ALPHABET INC CMN CLASS A	774,249	774,249
ALPHABET INC CMN CLASS C	777,475	777,475
ALTICE USA, INC CMN CLASS A	3,078	3,078
ALTRIA GROUP, INC CMN	443,813	443,813
AMAZON COM INC CMN	271,317	271,317
AMDOCS LIMITED ORDINARY SHARES	54,545	54,545
AMEREN CORPORATION CMN	62,234	62,234
AMERICAN ELECTRIC POWER INC CMN	155,086	155,086
AMERICAN EXPRESS CO CMN	286,609	286,609
AMERICAN INTL GROUP, INC CMN	579,475	579,475
AMERICAN TOWER CORPORATION CMN	69,052	69,052
AMERICAN WATER WORKS CO, INC CMN	55,260	55,260
AMERISOURCEBERGEN CORPORATION CMN	57,296	57,296
AMETEK INC (NEW) CMN	56,382	56,382

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
AMGEN INC CMN	429,707	429,707
AMPHENOL CORP CL-A (NEW) CMN CLASS A	72,698	72,698
ANDEAVOR CMN	52,711	52,711
ANSYS, INC CMN	31,289	31,289
ANTERO RESOURCES CORPORATION CMN	21,413	21,413
ANTHEM, INC CMN	274,287	274,287
AON PLC CMN	108,540	108,540
APPLE INC CMN	3,752,337	3,752,337
ARAMARK CMN	35,431	35,431
ARCH CAPITAL GROUP LTD CMN	63,721	63,721
ARCHER-DANIELS-MIDLAND COMPANY CMN	175,550	175,550
ARTHUR J GALLAGHER & CO CMN	39,170	39,170
AT&T INC CMN	1,245,171	1,245,171
ATHENE HOLDING LTD CMN CLASS A	38,059	38,059
AUTOLIV, INC CMN	49,942	49,942
AUTOMATIC DATA PROCESSING INC CMN	116,252	116,252
AVALONBAY COMMUNITIES INC CMN	68,331	68,331
AVANGRID INC CMN	22,053	22,053
BALL CORPORATION CMN	45,155	45,155
BARD C R INC N J CMN	50,680	50,680
BAXTER INTERNATIONAL INC CMN	88,040	88,040
BB&T CORPORATION CMN	251,235	251,235
BECTON, DICKINSON AND COMPANY CMN	122,228	122,228
BERKSHIRE HATHAWAY INC CLASS B	2,102,520	2,102,520
BEST BUY CO INC CMN	79,699	79,699
BOEING COMPANY CMN	34,799	34,799
BOSTON PROPERTIES, INC COMMON STOCK	40,569	40,569
BOSTON SCIENTIFIC CORP COMMON STOCK	90,161	90,161
BRISTOL-MYERS SQUIBB COMPANY CMN	233,354	233,354
BROWN FORMAN CORP CL B CMN CLASS B	31,451	31,451
BUNGE LIMITED ORD CMN	69,830	69,830
C H ROBINSON WORLDWIDE, INC CMN	35,903	35,903
CA, INC CMN	56,742	56,742
CABOT OIL & GAS CORPORATION CMN	22,022	22,022
CADENCE DESIGN SYSTEMS INC CMN	30,529	30,529
CAMPBELL SOUP CO CMN	37,045	37,045
CARDINAL HEALTH, INC CMN	80,202	80,202
CARNIVAL CORPORATION CMN	173,690	173,690
CBOE GLOBAL MARKETS, INC CMN	15,574	15,574
CBS CORPORATION CMN CLASS B	105,846	105,846
CENTENE CORPORATION CMN	63,857	63,857
CENTERPOINT ENERGY, INC CMN	34,571	34,571
CENTURYLINK INC CMN	75,294	75,294
CERNER CORPORATION CMN	46,162	46,162
CHARTER COMMUNICATIONS, INC CMN	209,639	209,639
CHEVRON CORPORATION CMN	948,064	948,064
CHIPOTLE MEXICAN GRILL, INC CMN	17,920	17,920
CHUBB LIMITED CMN	479,160	479,160
CHURCH & DWIGHT CO , INC CMN	35,721	35,721
CIGNA CORPORATION CMN	189,889	189,889
CINCINNATI FINANCIAL CRP CMN	48,356	48,356
CINTAS CORPORATION CMN	39,892	39,892
CISCO SYSTEMS, INC CMN	1,050,263	1,050,263
CLOROX CO (THE) (DELAWARE) CMN	16,510	16,510
CME GROUP INC CMN CLASS A	204,616	204,616
CMS ENERGY CORPORATION CMN	46,212	46,212
CNA FINCL CORP CMN	13,740	13,740
COCA-COLA COMPANY (THE) CMN	458,846	458,846
COMCAST CORPORATION CMN CLASS A VOTING	746,933	746,933
CONAGRA BRANDS INC CMN	66,149	66,149
CONSOLIDATED EDISON INC CMN	123,262	123,262
CONSTELLATION BRANDS INC CMN CLASS A	159,313	159,313

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
COOPER COMPANIES INC (NEW) CMN	28,542	28,542
COSTCO WHOLESALE CORPORATION CMN	242,328	242,328
COTY, INC CMN CLASS A	7,896	7,896
CROWN CASTLE INTL CORP CMN	53,951	53,951
CROWN HOLDINGS INC CMN	19,013	19,013
CVS HEALTH CORP CMN	548,970	548,970
DANAHER CORPORATION CMN	206,525	206,525
DARDEN RESTAURANTS, INC CMN	41,097	41,097
DAVITA INC CMN	47,830	47,830
DEERE & COMPANY CMN	179,830	179,830
DELL TECHNOLOGIES INC CMN	186,050	186,050
DENTSPLY SIRONA INC CMN	72,610	72,610
DIGITAL REALTY TRUST, INC CMN	26,880	26,880
DISCOVER FINANCIAL SERVICES CMN	183,147	183,147
DISCOVERY INC - A CMN SERIES A	21,574	21,574
DISCOVERY INC CMN	26,844	26,844
DOLLAR GENERAL CORPORATION CMN	112,263	112,263
DOLLAR TREE STORES, INC CMN	108,276	108,276
DOMINION ENERGY INC CMN	150,285	150,285
DTE ENERGY COMPANY CMN	89,319	89,319
DUKE ENERGY CORPORATION CMN	325,169	325,169
DUKE REALTY CORPORATION CMN	22,693	22,693
EBAY INC CMN	184,020	184,020
ECOLAB INC CMN	83,594	83,594
EDISON INTERNATIONAL CMN	92,773	92,773
EDWARDS LIFESCIENCES CORPORATI CMN	44,746	44,746
ELECTRONIC ARTS CMN	96,025	96,025
ELI LILLY & CO CMN	215,795	215,795
EMERSON ELECTRIC CO CMN	124,466	124,466
ENTERCOM COMMS CORP CLASS A COMMON STOCK	12,204	12,204
ENTERGY CORPORATION CMN	75,367	75,367
EQT CORPORATION CMN	28,631	28,631
EQUIFAX INC CMN	38,796	38,796
EQUINIX, INC REIT	30,366	30,366
EQUITY RESIDENTIAL CMN	66,257	66,257
ESSEX PROPERTY TRUST INC CMN	41,274	41,274
ESTEE LAUDER COS INC CL-A CMN CLASS A	104,973	104,973
EVEREST RE GROUP LTD CMN	75,450	75,450
EVERSOURCE ENERGY CMN	93,001	93,001
EXELON CORPORATION CMN	240,086	240,086
EXPEDITORS INTERNATIONAL OF WA CMN	33,509	33,509
EXPRESS SCRIPTS HOLDING COMPAN CMN	310,502	310,502
EXTRA SPACE STORAGE INC CMN	25,885	25,885
EXXON MOBIL CORPORATION CMN	1,264,470	1,264,470
F5 NETWORKS, INC CMN	41,466	41,466
FACEBOOK, INC CMN CLASS A	1,290,805	1,290,805
FASTENAL COMPANY CMN	41,400	41,400
FEDERAL RLTY INVT TR SBI CMN	16,336	16,336
FEDEX CORPORATION CMN	279,485	279,485
FIDELITY NATIONAL FINANCIAL, I CMN	66,276	66,276
FIDELITY NATL INFO SVCS INC CMN	129,562	129,562
FIRST REPUBLIC BANK CMN SERIES	49,645	49,645
FIRSTENERGY CORP CMN	59,985	59,985
FISERV, INC CMN	95,594	95,594
FORTIVE CORPORATION CMN	66,200	66,200
FORTUNE BRANDS HOME & SECURITY CMN	37,984	37,984
GAP INC CMN	36,853	36,853
GARMIN LTD CMN	24,364	24,364
GARTNER, INC CMN	3,325	3,325
GENERAL DYNAMICS CORP CMN	185,546	185,546
GENERAL ELECTRIC CO CMN	685,942	685,942
GENERAL MILLS INC CMN	124,153	124,153

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
GENUINE PARTS CO CMN	51,875	51,875
GGP INC CMN	42,383	42,383
GILEAD SCIENCES CMN	381,125	381,125
GLOBAL PAYMENTS INC CMN	49,819	49,819
HANESBRANDS INC CMN	36,551	36,551
HARRIS CORP CMN	57,227	57,227
HARTFORD FINANCIAL SRVCS GROUP CMN	158,991	158,991
HASBRO, INC CMN	30,448	30,448
HCP, INC CMN	32,574	32,574
HENRY SCHEIN INC COMMON STOCK	26,485	26,485
HOLOGIC INCORPORATED CMN	37,748	37,748
HONEYWELL INTL INC CMN	395,055	395,055
HORMEL FOODS CORPORATION CMN	44,323	44,323
HUMANA INC CMN	112,872	112,872
IHS MARKIT LTD CMN	80,999	80,999
ILLINOIS TOOL WORKS CMN	148,497	148,497
ILLUMINA, INC CMN	33,866	33,866
INGREDION INC CMN	49,070	49,070
INTEL CORPORATION CMN	1,294,465	1,294,465
INTERCONTINENTAL EXCHANGE INC CMN	179,928	179,928
INTERPUBLIC GROUP COS CMN	39,735	39,735
INTL BUSINESS MACHINES CORP CMN	747,155	747,155
INTL FLAVORS & FRAGRANCE CMN	31,743	31,743
INTUIT INC CMN	48,123	48,123
INTUITIVE SURGICAL, INC CMN	75,178	75,178
IQVIA HOLDINGS INC CMN	55,411	55,411
IRON MOUNTAIN INCORPORATED CMN	16,035	16,035
J B HUNT TRANS SVCS INC CMN	25,411	25,411
J M SMUCKER COMPANY (THE) CMN	107,965	107,965
JOHNSON & JOHNSON CMN	1,175,185	1,175,185
KANSAS CITY SOUTHERN CMN	49,453	49,453
KELLOGG COMPANY CMN	49,353	49,353
KEURIG DR PEPPER INC CMN	62,895	62,895
KIMCO REALTY CORPORATION CMN	33,233	33,233
KLA-TENCOR CORPORATION CMN	55,582	55,582
KOHL'S CORP (WISCONSIN) CMN	71,529	71,529
KROGER COMPANY CMN	174,280	174,280
L3 TECHNOLOGIES INC CMN	66,675	66,675
LABORATORY CORPORATION OF AMER CMN	62,209	62,209
LIBERTY BROADBAND CORP CMN CLASS A	6,209	6,209
LIBERTY BROADBAND CORP CMN CLASS C	44,964	44,964
LIBERTY MEDIA CORPORATION SERIES A LIBERTY SIRIUSXM CMN	17,173	17,173
LIBERTY MEDIA CORPORATION SERIES C LIBERTY SIRIUSXM CMN	37,518	37,518
LIBRTY INTRACTVE CORP QVC GRP INTERACTIVE CMN CLASS A	69,573	69,573
LOCKHEED MARTIN CORPORATION CMN	55,542	55,542
LOEWS CORPORATION CMN	123,024	123,024
LOWES COMPANIES INC CMN	303,449	303,449
LULULEMON ATHLETICA INC CMN	21,376	21,376
M&T BANK CORPORATION CMN	153,378	153,378
MACERICH COMPANY CMN	22,660	22,660
MACY'S INC CMN	64,033	64,033
MARKEL CORPORATION CMN	68,348	68,348
MARSH & MCLENNAN CO INC CMN	114,109	114,109
MASTERCARD INCORPORATED CMN CLASS A	268,361	268,361
MAXIM INTEGRATED PRODUCTS INC CMN	40,569	40,569
MCCORMICK & CO NON VTG SHRS CMN	36,586	36,586
MCKESSON CORPORATION CMN	157,042	157,042
MEDTRONIC PUBLIC LIMITED COMPA CMN	474,972	474,972
MERCK & CO , INC CMN	481,334	481,334
METTLER-TOLEDO INTL CMN	18,586	18,586
MICHAEL KORS HOLDINGS LIMITED CMN	53,696	53,696
MICROSOFT CORPORATION CMN	1,740,739	1,740,739

ATTACHMENT 8

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
MID-AMERICA APT CMNTYS INC CMN	43,140	43,140
MOLSON COORS BREWING CO CMN CLASS B	101,603	101,603
MONDELEZ INTERNATIONAL, INC CMN	330,502	330,502
MONSANTO COMPANY CMN	122,969	122,969
MONSTER BEVERAGE CORPORATION CMN	62,974	62,974
MSCI INC CMN	13,793	13,793
MYLAN NV CMN	183,202	183,202
NASDAQ INC CMN	40,413	40,413
NETAPP, INC CMN	75,678	75,678
NEWMONT MINING CORPORATION CMN	90,723	90,723
NEXTERA ENERGY, INC CMN	249,748	249,748
NIELSEN HLDGS PLC CMN	51,251	51,251
NIKE CLASS-B CMN CLASS B	313,000	313,000
NISOURCE INC CMN	35,450	35,450
NORDSTROM, INC CMN	17,720	17,720
NORFOLK SOUTHERN CORP CMN	178,372	178,372
NORTHROP GRUMMAN CORP CMN	170,949	170,949
O'REILLY AUTOMOTIVE, INC CMN	94,773	94,773
OCCIDENTAL PETROLEUM CORP CMN	141,059	141,059
OGE ENERGY CORP (HOLDING CO) CMN	27,249	27,249
OMNICOM GROUP CMN	71,446	71,446
ORACLE CORPORATION CMN	621,165	621,165
P G & E CORPORATION CMN	102,795	102,795
PACKAGING CORP OF AMERICA COMMON STOCK	33,151	33,151
PAYCHEX, INC CMN	46,907	46,907
PEPSICO, INC CMN	405,330	405,330
PERRIGO CO PLC CMN	51,512	51,512
PFIZER INC CMN	879,422	879,422
PINNACLE WEST CAPITAL CORP CMN	45,401	45,401
PNC FINANCIAL SERVICES GROUP, CMN	427,676	427,676
PPL CORPORATION CMN	83,844	83,844
PRAXAIR, INC CMN	110,596	110,596
PROCTER & GAMBLE COMPANY (THE) CMN	869,277	869,277
PROLOGIS INC CMN	97,733	97,733
PUBLIC STORAGE CMN	50,787	50,787
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO	136,115	136,115
QUALCOMM INC CMN	501,917	501,917
QUEST DIAGNOSTICS INCORPORATED CMN	42,942	42,942
RALPH LAUREN CORP CMN CLASS A	40,232	40,232
RAYTHEON COMPANY CMN	179,772	179,772
REALTY INCOME CORPORATION CMN	41,967	41,967
REGENCY CENTERS CORPORATION CMN	18,471	18,471
REPUBLIC SERVICES INC CMN	64,432	64,432
RESMED INC CMN	26,254	26,254
ROCKWELL COLLINS, INC CMN	58,181	58,181
ROPER TECHNOLOGIES INC CMN	88,837	88,837
ROSS STORES,INC CMN	104,967	104,967
S&P GLOBAL INC CMN	22,191	22,191
SCANA CORP CMN	33,773	33,773
SCHLUMBERGER LTD CMN	251,634	251,634
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A	42,434	42,434
SEALED AIR CORPORATION CMN	15,480	15,480
SEMPRA ENERGY CMN	105,209	105,209
SHERWIN-WILLIAMS CO CMN	74,217	74,217
SIMON PROPERTY GROUP INC CMN	82,092	82,092
SL GREEN REALTY CORP CMN	42,592	42,592
SNAP-ON INC CMN	49,501	49,501
SOUTHWEST AIRLINES CO CMN	205,251	205,251
STANLEY BLACK & DECKER, INC CMN	95,705	95,705
STARBUCKS CORP CMN	175,564	175,564
STERICYCLE, INC CMN	34,063	34,063
STRYKER CORPORATION CMN	125,730	125,730

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SYMANTEC CORPORATION CMN	60,273	60,273
SYNCHRONY FINANCIAL CMN	193,899	193,899
SYNOPSYS INC CMN	49,013	49,013
SYSCO CORPORATION CMN	91,581	91,581
T-MOBILE US, INC CMN	50,872	50,872
T ROWE PRICE GROUP, INC CMN	86,987	86,987
TAKE TWO INTERACTIVE SOFTWARE INC	29,970	29,970
TAPESTRY, INC CMN	39,276	39,276
TARGET CORPORATION CMN	190,987	190,987
THE HERSHEY COMPANY CMN	27,356	27,356
THE HOME DEPOT, INC CMN	193,510	193,510
THE KRAFT HEINZ CO CMN	276,437	276,437
THE PROGRESSIVE CORPORATION CMN	122,440	122,440
THE SOUTHERN CO CMN	222,080	222,080
THE TRAVELERS COMPANIES, INC CMN	266,397	266,397
THERMO FISHER SCIENTIFIC INC CMN	234,502	234,502
TJX COMPANIES INC (NEW) CMN	165,765	165,765
TORCHMARK CORPORATION CMN	46,716	46,716
TOTAL SYS SVC INC CMN	44,923	44,923
TRACTOR SUPPLY COMPANY CMN	33,339	33,339
TWENTY-FIRST CENTURY FOX, INC CMN CLASS A	135,116	135,116
TWENTY-FIRST CENTURY FOX, INC CMN CLASS B	55,138	55,138
TYSON FOODS INC CL-A CMN CLASS A	225,618	225,618
U S BANCORP CMN	427,354	427,354
UDR INC CMN	20,762	20,762
ULTA BEAUTY INC CMN	36,457	36,457
UNION PACIFIC CORP CMN	406,859	406,859
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	12,630	12,630
UNITED TECHNOLOGIES CORPORATIO CMN	391,002	391,002
UNITEDHEALTH GROUP INCORPORATE CMN	604,501	604,501
UNIVERSAL HEALTH SVC CL B CMN CLASS B	51,801	51,801
VALERO ENERGY CORPORATION CMN	192,460	192,460
VARIAN MEDICAL SYSTEMS INC CMN	23,786	23,786
VENTAS, INC CMN	67,151	67,151
VEREIT, INC CMN	38,677	38,677
VERISK ANALYTICS, INC CMN	39,744	39,744
VERIZON COMMUNICATIONS, INC CMN	616,158	616,158
VF CORP CMN	73,038	73,038
VISA INC CMN CLASS A	657,211	657,211
VMWARE, INC CMN CLASS A	99,755	99,755
W W GRAINGER INC CMN	52,211	52,211
WALGREENS BOOTS ALLIANCE, INC CMN	337,102	337,102
WALMART INC CMN	755,141	755,141
WALT DISNEY COMPANY (THE) CMN	711,716	711,716
WARNER MEDIA, LLC CMN	314,474	314,474
WASTE MANAGEMENT INC CMN	96,483	96,483
WATERS CORPORATION COMMON STOCK	34,774	34,774
WEC ENERGY GROUP, INC CMN	87,422	87,422
WELLS FARGO & CO (NEW) CMN	1,722,179	1,722,179
WELLTOWER INC CMN	82,072	82,072
WESTERN UNION COMPANY (THE) CMN	38,362	38,362
WILLIS TOWERS WATSON PLC CMN	93,277	93,277
WORLDPAY, INC CMN CLASS A	44,277	44,277
WYNDHAM DESTINATIONS, INC CMN	27,809	27,809
XCEL ENERGY INC CMN	103,581	103,581
XILINX INCORPORATED CMN	44,093	44,093
XL GROUP LIMITED CMN	86,880	86,880
XYLEM INC CMN	34,646	34,646
ZAYO GROUP HOLDINGS, INC CMN	7,213	7,213
ZIMMER BIOMET HOLDINGS INC	107,034	107,034
ZOETIS INC CMN CLASS A	64,908	64,908

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
TOTAL	62,010,370	62,010,370
GSAM PASSIVE (S&P GIVI INTERNATIONAL)		
A KON KPN N V CMN	27,625	27,625
A2A SPA ITL1000	6,221	6,221
ABC-MART, INC CMN	11,492	11,492
ABERTIS INFRAESTRUCTURAS SA EUR3 00	30,285	30,285
ACKERMANS & VAN HAAREN NV CMN	12,913	12,913
ACS, ACTIVIDADES DE CONSTRUCCI CMN	27,294	27,294
ACTIVIA PROPERTIES CMN	8,384	8,384
ADIDAS AG CMN	58,476	58,476
ADMIRAL GROUP PLC CMN	5,280	5,280
ADVANCE RESIDENCE INVESTMENT C CMN	12,305	12,305
AENA S M E SA CMN	18,082	18,082
AEON CO , LTD CMN	54,068	54,068
AEON MALL CMN	7,830	7,830
AEROPORTS DE PARIS CMN	5,907	5,907
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID	17,489	17,489
AGNICO-EAGLE MINES LIMITED CMN	18,472	18,472
AGRIUM INC CMN	34,500	34,500
AHLSELL AB (PUBL) CMN	1,710	1,710
AIA GROUP LIMITED CMN	230,335	230,335
AIR WATER CMN	12,671	12,671
AIRBUS SE CMN	88,807	88,807
AISIN SEIKI CO LTD CMN	50,595	50,595
AJINOMOTO CO , INC CMN	35,790	35,790
AKER ASA CMN CLASS A	2,705	2,705
AKZO NOBEL N V NLG5	176	176
ALFA LAVAL AB ORD CMN	7,296	7,296
ALFRESA HOLDINGS CORPORATION CMN	21,157	21,157
ALIMENTATION COUCHE-TARD INC CMN	68,064	68,064
ALLIANZ SE NPV	451,694	451,694
ALONY-HETZ PROPERTIES AND INVE CMN	2,691	2,691
ALTAGAS LTD CMN	9,138	9,138
AMADA LTD CMN	24,522	24,522
AMADEUS IT GROUP, SA CMN	61,136	61,136
AMCOR LTD CMN ORDINARY FULLY PAID	4,614	4,614
AMER GROUP A NPV	8,133	8,133
AMP LIMITED (AUD) CMN ORDINARY FULLY PAID	39,192	39,192
AMS AG CMN	35,797	35,797
ANA HOLDINGS INC CMN	20,897	20,897
ANDRITZ AG CMN	10,019	10,019
ANHEUSER-BUSCH INBEV CMN	254,487	254,487
AOZORA BANK CMN	31,155	31,155
APA GROUP UNITS FULLY PAID UNITS FULLY PAID STAPLED SECUR	18,749	18,749
ARCELORMITTAL SA CMN	95,544	95,544
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	10,387	10,387
ARJO AB CMN	1,820	1,820
ASAHI GLASS CO LTD CMN	52,007	52,007
ASAHI GROUP HOLDINGS LTD CMN	59,574	59,574
ASAHI KASEI CMN	63,252	63,252
ASCENDAS REAL ESTATE INVESTMEN CMN	41,503	41,503
ASICS CORP CMN	9,570	9,570
ASM PACIFIC TECHNOLOGY (HK) CMN	12,545	12,545
ASML HOLDING N V CMN	137,505	137,505
ASSA ABLOY AB CMN CLASS B	41,388	41,388
ASSICURAZIONI GENERALI - SOCIE CMN	103,062	103,062
ASSOCIATED BRITISH FOODS PLC GBP0 056818	13,654	13,654
ASTELLAS PHARMA INC CMN	81,677	81,677
ASTRAZENECA PLC ORD CMN	41,624	41,624
ASTRAZENECA PLC SPONS ADR SPONSORED ADR CMN	129,500	129,500
ATCO LTD CL-1 CMN CLASS I	3,592	3,592

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
ATLANTIA S P A CMN	44,457	44,457
ATLAS COPCO AKTIEBOLAG CMN CLASS A	38,923	38,923
ATLAS COPCO AKTIEBOLAG CMN CLASS B	28,534	28,534
ATLASSIAN CORPORATION PLC CMN CLASS A	17,343	17,343
ATOS EUR1 00	34,721	34,721
AUCKLAND INTERNATIONAL AIRPORT CMN	5,314	5,314
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID	13,140	13,140
AUSNET SERVICES LTD CMN ORDINARY FULLY PAID	8,330	8,330
AVIONS MARCEL DASSAULT-BREGUET AVIATION S A ORD EUR8 0	6,241	6,241
AXFOOD AB CMN	1,681	1,681
AZBIL CORPORATION CMN	4,343	4,343
AZRIELI GROUP CMN	4,592	4,592
BABCOCK INTERNATIONAL GROUP PL CMN	16,240	16,240
BAE SYSTEMS PLC CMN	75,015	75,015
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	220,215	220,215
BANDAI NAMCO HOLDINGS CMN	19,636	19,636
BANK HAPOALIM B M (ORD) ORD CMN	46,335	46,335
BANK LEUMI LE-ISRAEL B M ORD ILS1	51,688	51,688
BANK OF EAST ASIA CMN	19,064	19,064
BANK OF MONTREAL CMN	176,044	176,044
BANK OF NOVA SCOTIA CMN	238,761	238,761
BANKIA SA CMN	19,293	19,293
BARRICK GOLD CORPORATION CMN	36,175	36,175
BASF SE CMN	289,070	289,070
BAYER AKTIENGESELLSCHAFT CMN	264,686	264,686
BCE INC CMN	48,010	48,010
BEIERSDORF AG NPV	21,303	21,303
BENESSE HOLDINGS CMN	10,591	10,591
BEZEQ, THE ISRAEL TELECOMMUNICATION CORP LTD ILS1 00	16,402	16,402
BILLERUD AB ORD CMN	8,381	8,381
BOC HONG KONG (HOLDINGS) LTD CMN	83,633	83,633
BOLLORE INVESTISSEMENT CMN	17,267	17,267
BORAL LIMITED CMN ORDINARY FULLY PAID	13,590	13,590
BOUYGUES S A (ORD) EUR10 00	52,171	52,171
BP P L C SPONSORED ADR CMN	436,776	436,776
BPOST CMN	6,409	6,409
BRAMBLES LIMITED CMN ORDINARY FULLY PAID	14,900	14,900
BREMBO S P A CMN	3,686	3,686
BRIDGESTONE CORP CMN	130,253	130,253
BRITISH AMERICAN TOBACCO ORD GBP0 25	186,359	186,359
BROOKFIELD ASSET MANAGEMENT IN CMN	82,726	82,726
BT GROUP PLC CMN	76,516	76,516
BUNZL PLC CMN	8,939	8,939
BUREAU VERITAS SA CMN	6,356	6,356
BUWOG AG CMN PRIV PL/144A	16,176	16,176
CA IMMOBILIEN ANLAGEN AKTIENGE CMN	10,175	10,175
CAE INC CMN	12,992	12,992
CAIXABANK, S A CMN	60,672	60,672
CALBEE CMN	6,510	6,510
CALTEX AUSTRALIA LIMITED CMN ORDINARY FULLY PAID	10,933	10,933
CANADIAN IMPERIAL BANK OF COMMERCE CMN	126,633	126,633
CANADIAN NATIONAL RAILWAY CO CMN	123,750	123,750
CANADIAN TIRE CORPORATION, LIM CMN CLASS A	26,167	26,167
CANADIAN UTILITIES LTD CL A CMN CLASS A	8,959	8,959
CANON INC CMN	145,471	145,471
CANON MARKETING JAPAN INC CMN	5,409	5,409
CAPITALAND COMMERCIAL TRUST CMN	35,223	35,223
CAPITALAND MALL TRUST CMN	23,579	23,579
CARLSBERG 'B' DNKR20	51,123	51,123
CARNIVAL PLC ADR CMN	111,218	111,218
CARREFOUR S A (ORD) EUR2 5	60,911	60,911
CASTELLUM AB SEK2 CMN	18,965	18,965

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
CATHAY PACIFIC AIRWAYS (ORD) CMN	3,103	3,103
CCL INDS CL-B CMN CLASS B	9,272	9,272
CENTRAL JAPAN RAILWAY COMPANY CMN	179,219	179,219
CENTRICA PLC CMN	40,516	40,516
CGI GROUP INC CMN CLASS A	48,897	48,897
CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	56,887	56,887
CHR HANSEN HOLDING A/S CMN	4,229	4,229
CHUBU ELECTRIC POWER COMPANY CMN	57,214	57,214
CHUGAI PHARMACEUTICAL LTD CMN	10,249	10,249
CHUGOKU ELECTRIC POWER COMPANY ORD CMN	38,718	38,718
CI FINANCIAL CORP CMN	9,506	9,506
CIMIC GROUP LIMITED CMN ORDINARY FULLY PAID	3,256	3,256
CITIZEN WATCH CO LTD CMN	12,486	12,486
CK HUTCHISON HOLDINGS LIMITED CMN	182,068	182,068
CK INFRASTRUCTURE HOLDINGS LIM CMN	8,595	8,595
CLP HOLDINGS LIMITED CMN	35,816	35,816
CNH INDUSTRIAL N V CMN	19,700	19,700
COCA COLA AMATIL LTD ORD(AUD) CMN ORDINARY FULLY PAID	15,464	15,464
COCA-COLA BOTTLERS JAPAN INC CMN	14,618	14,618
COCA-COLA EUROPEAN PARTNERS PL CMN	46,465	46,465
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	6,020	6,020
COLOPLAST A/S CMN	19,124	19,124
COMFORTDELGRO CORP LTD CMN	3,258	3,258
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	234,615	234,615
COMPAGNIE GENERALE DES ETABLIS ETABLISSEMENTS MICHELIN EUR2 00	107,217	107,217
COMPASS GROUP PLC CMN	79,697	79,697
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID	7,895	7,895
COMSYS HOLDINGS CORPORATION CMN	14,498	14,498
CONTACT ENERGY LIMITED ORD CMN	7,533	7,533
CONVATEC GROUP PLC CMN PRIV PL/144A/ REG S	2,282	2,282
COVESTRO AG CMN PRIV PL/REGS/144A	29,063	29,063
CREDIT SAISON CMN	18,206	18,206
CRH PLC CMN	88,625	88,625
CROWN RESORTS LIMITED ORDINARY FULLY PAID DEFERRED S ORDINARY FULLY PAID	6,886	6,886
CSL LIMITED CMN ORDINARY FULLY PAID	41,506	41,506
CYBER AGENT LTD CMN	7,815	7,815
DAI NIPPON PRINTING CO , LTD CMN	35,709	35,709
DAICEL CMN	17,078	17,078
DAIDO STEEL CO LTD CMN	6,163	6,163
DAIFUKU CO LTD CMN	10,906	10,906
DAIICHI SANKYO CO , LTD CMN	52,167	52,167
DAITO TRUST CONSTRUCTION CO , CMN	40,808	40,808
DAIWA HOUSE REIT INVESTMENT REIT	14,265	14,265
DAIWA OFFICE INVESTMENT REIT	5,275	5,275
DANONE EUR 0 5	124,123	124,123
DANSKE BANK AG DKK100 CMN	105,871	105,871
DASSAULT SYSTEMES EUR1	17,573	17,573
DAVIDE CAMPARI-MILANO S P A CMN	5,749	5,749
DBS GROUP HOLDINGS LTD (N/C FROM DBS BK LTD NEW)	133,827	133,827
DCC PLC ORD EURO 25	12,216	12,216
DENSO CORP CMN	132,137	132,137
DENTSU CMN	42,407	42,407
DEUTSCHE BOERSE AG CMN -	42,593	42,593
DEUTSCHE LUFTHANSA AG REGD NPV	55,767	55,767
DEUTSCHE POST AG CMN	123,817	123,817
DEUTSCHE TELEKOM AG CMN	147,735	147,735
DEUTSCHE WOHNEN AG CMN	58,516	58,516
DEXUS CMN UNITS FULLY PAID STAPLED	23,171	23,171
DIAGEO PLC ORD GBP0 28935	165,769	165,769
DIRECT LINE INSURANCE GROUP PL CMN	17,273	17,273
DISCO CORP ORD CMN	22,265	22,265
DNB NOR ASA CMN	66,665	66,665

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
DON QUIJOTE HOLDINGS CO LTD CMN	15,693	15,693
DSV, DE SAMMENSLUTTEDE VOGNMAE CMN	23,430	23,430
EAST JAPAN RAILWAY CO CMN	156,235	156,235
EBARA CORPORATION CMN	15,258	15,258
EISAI CO , LTD CMN	34,188	34,188
ELBIT SYSTEMS ILS1	6,030	6,030
ELECTRIC POWER DEVELOPMENT ORD CMN	24,259	24,259
ELECTROLUX-B SHS (AKTIEBOLAGET SEK25	13,214	13,214
ELEKTA SER B SEK5 CMN CLASS B	4,398	4,398
ELISA OYJ CMN CLASS A	8,575	8,575
EMERA INC CMN	22,501	22,501
EMPIRE CO LTD CL-A CMN CLASS A	15,639	15,639
ENBRIDGE INC CMN	58,665	58,665
ENDESA SA EUR1 20 CMN	26,853	26,853
ENEL SPA EUR 1 CMN	129,692	129,692
ENERGIAS DE PORTUGAL SA ORDS EUR1 00	40,385	40,385
ENGIE CMN CLASS	156,601	156,601
ENI ORDINARY SHARES CMN	144,585	144,585
EQUINOR ASA CMN	49,654	49,654
ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2 50 SER 'B'	105,392	105,392
ERSTE GROUP BANK AG DER OESTERREICHISCHEN SPARKASSEN AG, WIEN NPV	57,165	57,165
ESSILORLUXOTTICA CMN	46,295	46,295
ESSITY AKTIEBOLAG (PUBL) CMN	40,073	40,073
ETABLISSEMENTS FRANZ COLRUYT N CMN	8,236	8,236
EVONIK INDUSTRIES AG CMN	31,981	31,981
EXOR N V CMN	14,314	14,314
EXPERIAN PLC CMN	24,870	24,870
EZAKI GLICO CMN	9,982	9,982
FAIRFAX FINANCIAL HLDGS LTD CMN	53,430	53,430
FAMILYMART UNY HOLDINGS CMN	21,048	21,048
FANUC CORP CMN	96,128	96,128
FAST RETAILING CO LTD CMN	39,885	39,885
FASTIGHETS BALDER AB B SHARES	7,804	7,804
FERGUSON PLC CMN	28,546	28,546
FERRARI N V CMN	3,469	3,469
FERROVIAL S A CMN	31,238	31,238
FIAT CHRYSLER AUTOMOBILES N V CMN	114,575	114,575
FINECOBANK BANCA FINECO S P A CMN	2,719	2,719
FIRST CAPITAL REALTY, INC CMN	9,924	9,924
FIRST INTERNATIONAL BANK OF ISRAEL ILS0 05	4,284	4,284
FIRST PACIFIC CO LTD CMN	1,357	1,357
FISHER & PAYKEL HEALTHCARE COR CMN	5,049	5,049
FORTIS INC CMN	47,671	47,671
FORTUM OYJ EUR3 4	40,426	40,426
FRANCO-NEVADA CORPORATION CMN	15,990	15,990
FRESENIUS MEDICAL CARE AG CMN	58,041	58,041
FRESENIUS SE & CO KGAA DEM5	68,371	68,371
FRESNILLO PLC CMN	9,219	9,219
FRONTIER REAL ESTATE INVEST REIT	3,890	3,890
FUJI ELECTRIC CO LTD CMN	15,080	15,080
FUJIFILM HOLDINGS CORPORATION CMN	106,333	106,333
FURUKAWA ELECTRIC LTD CMN	9,876	9,876
G4S PLC CMN	35,865	35,865
GALP ENERGIA, SGPS, S A CMN CLASS B	26,125	26,125
GAS NATURAL SDG SA EUR1	34,737	34,737
GAZIT-GLOBE LTD CMN	4,203	4,203
GEA GROUP AG CMN	24,098	24,098
GEBERIT AG CMN	30,854	30,854
GENWORTH MI CANADA INC CMN	6,945	6,945
GEORGE WESTON LTD CMN	17,427	17,427
GETINGE AB CMN CLASS B	9,251	9,251
GILDAN ACTIVEWEAR INC CMN	19,380	19,380

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
GIVAUDAN RG SHS (NOM CHF 10)	39,325	39,325
GJENSIDIGE FORSIKRING ASA CMN	19,795	19,795
GLANBIA PLC CMN	8,795	8,795
GLAXOSMITHKLINE PLC SPONSORED ADR CMN	27,170	27,170
GLP J-REIT CMN	9,743	9,743
GOLDCORP INC CMN	53,634	53,634
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT STAPLED SECURITIES FULLY PAID	27,983	27,983
GPT GROUP (ORD) UNITS FULLY PAID STAPLED SECURITIES FULLY PAID	23,274	23,274
GRANDVISION N V CMN	2,125	2,125
GREAT WEST LIFE CO INC CMN	25,217	25,217
GRIFOLS S A ADR CMN	25,120	25,120
GRIFOLS, S A CMN	5,285	5,285
GS YUASA CMN	4,982	4,982
GUNGHO ONLINE ENTERTAINMENT CMN	2,478	2,478
GUNMA BANK, LTD (THE) CMN	13,931	13,931
H LUNDBECK A/S DKK20 CMN	2,543	2,543
H&R REAL ESTATE INVESTMENT TR CMN	5,115	5,115
H2O RETAILING CORPORATION CMN	10,475	10,475
HAKUHODO DY HOLDINGS INC CMN	11,694	11,694
HAMAMATSU PHOTONICS K K CMN	6,732	6,732
HANG LUNG GROUP LIMITED CMN	18,399	18,399
HANG SENG BANK (ORD) CMN	47,179	47,179
HANKYU HANSHIN HOLDINGS, INC CMN	40,231	40,231
HANNOVER RUECKVERSICHERUNGS AG NPV	30,771	30,771
HAREL INSURANCE INVESTMENTS LT CMN	3,078	3,078
HARVEY NORMAN HDLG LTD (AUD) CMN ORDINARY FULLY PAID	14,122	14,122
HEINEKEN HOLDING N V CMN	11,305	11,305
HEINEKEN NV CMN	30,725	30,725
HENDERSON LAND DEVLPMNT (ORD) CMN	39,551	39,551
HENKEL AG & CO KGAA INHABER - PFD TAXBL PREFERENCE SHARES	55,055	55,055
HENKEL ORD CMN	27,530	27,530
HENNES & MAURITZ AB SEK0 25	51,778	51,778
HERMES INTERNATIONAL EUR 1 52449	9,657	9,657
HEXAGON SER B FREE ORD CMN CLASS B	34,757	34,757
HEXPOL AB CMN CLASS B	5,692	5,692
HIKARI TSUSHIN, INC CMN	14,387	14,387
HIROSE ELECTRIC CO , LTD CMN	29,985	29,985
HISAMITSU PHARMACEUTICAL CO , CMN	12,131	12,131
HK ELECTRIC INVESTMENTS AND HK CMN	38,895	38,895
HKT TRUST AND HKT LTD CMN	29,321	29,321
HOCHTIEF AG EUR NPV	1,597	1,597
HOKURIKU ELEC POWER CMN	4,833	4,833
HONDA MOTOR CO , LTD CMN	445,881	445,881
HONG KONG & CHINA GAS ORD CMN	7,844	7,844
HONGKONG LAND HOLDINGS (SG) CMN	50,688	50,688
HOSHIZAKI CMN	8,872	8,872
HOUSE FOODS GROUP INC CMN	3,322	3,322
HOYA CORP CMN	34,988	34,988
HSBC HOLDINGS PLC CMN	696,699	696,699
HUFVUDSTADEN AB 'A' CMN CLASS A	4,337	4,337
HUHTAMAKI OYJ CMN CLASS 1	9,341	9,341
HUSQVARNA AKTIEBOLAG CMN CLASS B B SHARES	9,814	9,814
HUTCHISON PORT HOLDINGS TRUST CMN	30,005	30,005
HYDRO ONE LTD CMN	16,093	16,093
HYSAN DEVELOPMENT ORD CMN	15,916	15,916
IBERDROLA, S A CMN	169,202	169,202
ICA GRUPPEN AB CMN	9,431	9,431
ICON PUBLIC LIMITED COMPANY CMN	21,645	21,645
IDEMITSU KOSAN CMN	28,131	28,131
IIDA GROUP HOLDINGS CMN	24,534	24,534
ILIAD SA ORD CMN	10,806	10,806
IMMOFINANZ AG AG NPV	8,941	8,941

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
IMPERIAL BRANDS PLC GBP0 10	102,122	102,122
IMPERIAL OIL LIMITED CMN	18,714	18,714
INCITEC PIVOT LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	13,251	13,251
INDUSTRIA DE DISENO TEXTIL, S CMN	50,456	50,456
INDUSTRIVARDEN AB A FRIA CMN CLASS A	10,838	10,838
INDUSTRIVARDEN AB-SER 'C' FRIA CMN CLASS C	15,050	15,050
INFORMA PLC CMN	11,415	11,415
INNOGY SE CMN PRIV PL/144A	8,878	8,878
INSURANCE AUSTRALIA GROUP LIMI CMN ORDINARY FULLY PAID	22,574	22,574
INTACT FINANCIAL CORPORATION CMN	25,142	25,142
INTERNATIONAL GAME TECHNOLOGY PLC CMN	17,205	17,205
INTERTEK GROUP PLC ORD CMN	1,544	1,544
INTRUM AB CMN	5,672	5,672
INVESTOR SER B FREE SHS SEK6 25	112,722	112,722
ISETAN MITSUKOSHI HOLDINGS CMN	28,536	28,536
ISRAEL CHEMICALS SHS ILS1	23,877	23,877
ISRAEL DIS BANK ILS0 01 SER A CMN CLASS A	23,119	23,119
ISS A/S CMN	20,331	20,331
ITO EN, LTD	3,943	3,943
ITOCHU TECHNO-SOLUTIONS CORP CMN	4,343	4,343
ITOHAM YONEKYU HOLDINGS INC CMN	6,409	6,409
IYO BANK, LTD CMN	15,237	15,237
IZUMI CO , LTD CMN	6,234	6,234
J SAINSBURY PLC CMN	27,636	27,636
J FRONT RETAILING CMN	26,396	26,396
JAPAN AIRLINES LTD CMN	31,318	31,318
JAPAN HOTEL REIT INVESTMENT CO CMN	8,057	8,057
JAPAN POST BANK CO , LTD CMN	40,388	40,388
JAPAN POST HOLDINGS CO , LTD CMN	55,077	55,077
JAPAN POST INSURANCE CO , LTD CMN	9,425	9,425
JAPAN PRIME REALTY INVESTMENT REIT	6,359	6,359
JAPAN REAL ESTATE INVESTMENT REIT	23,757	23,757
JAPAN RETAIL FUND INVESTMENT REIT	22,018	22,018
JAPAN TOBACCO INC CMN	90,292	90,292
JARDINE MATHESON HOLDINGS (SG) CMN	60,750	60,750
JARDINE STRATEGIC HLDG (SG) CMN	19,790	19,790
JERONIMO MARTINS ESTAB CMN EUR5 00	13,454	13,454
JGC CMN	21,287	21,287
JOHNSON MATTHEY PLC CMN	15,096	15,096
JSR CMN	23,638	23,638
JXTG HOLDINGS CMN	95,556	95,556
K'S HOLDINGS CMN	10,263	10,263
KAJIMA CMN	38,508	38,508
KAKAKU COM, INC CMN	3,384	3,384
KAKEN PHARMACEUTICAL CO LTD CMN	5,169	5,169
KAMIGUMI CMN	11,070	11,070
KANEKA CORP CMN	18,277	18,277
KANSAI ELECTRIC POWER COMPANY CMN	42,895	42,895
KANSAI PAINT CO LTD CMN	13,002	13,002
KAO CORP LTD CMN	60,898	60,898
KDDI CORPORATION CMN	186,801	186,801
KEIHAN ELECTRIC RAILWAY CMN	5,897	5,897
KEIKYU CORPORATION CMN	9,614	9,614
KEIO CORPORATION CMN	17,602	17,602
KEISEI ELEC RAILWAY CO LTD CMN	19,290	19,290
KERING EUR4 00	83,626	83,626
KERRY GROUP PLC CMN CLASS A	38,780	38,780
KERRY PROPERTIES CO CMN	15,747	15,747
KESKO B SHARE CMN CLASS 1	15,667	15,667
KEWPIE CORPORATION CMN	10,675	10,675
KEYENCE CORP CMN	112,114	112,114
KIKKOMAN CORP CMN	32,398	32,398

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
KINDEN CORPORATION CMN	13,059	13,059
KINGFISHER PLC ORD CMN	56,734	56,734
KINGSPAN GROUP PUBLIC LIMITED CMN (IRISH CODING SEDOL)	10,942	10,942
KINROSS GOLD CORPORATION CMN	16,416	16,416
KINTETSU CORP CMN	19,183	19,183
KIRIN HOLDINGS COMPANY, LTD CMN	60,544	60,544
KLEPIERRE SA SHS CMN	30,458	30,458
KONAMI HOLDINGS CORP CMN	11,012	11,012
KONE CORP CMN CLASS B	43,552	43,552
KONICA MINOLTA CMN	35,620	35,620
KONINKLIJKE AHOLD DELHAIZE NV CMN	155,663	155,663
KONINKLIJKE DSM N V CMN EUR1 5	56,701	56,701
KONINKLIJKE PHILIPS N V CMN	88,044	88,044
KUEHNE & NAGEL INTL AG NOM CHF 5	26,402	26,402
KURARAY CMN	28,322	28,322
KURITA WATER INDS LTD CMN	6,501	6,501
KYOCERA CORPORATION CMN	124,412	124,412
KYOWA HAKKO KIRIN CMN	9,676	9,676
KYUSHU ELEC POWER CO INC CMN	24,124	24,124
KYUSHU RAILWAY COMPANY CMN	21,727	21,727
L'AIR LIQUIDE SA CMN CMN	128,564	128,564
L'OREAL CMN	98,722	98,722
LAWSON INC CMN	26,608	26,608
LEGRAND FRANCE CMN REG S	35,189	35,189
LENDLEASE GROUP ORDINARY FULLY PAID UNIT/ORDINARY FULLY PAID STAPL	17,218	17,218
LENZING AG NPV	5,726	5,726
LEONARDO-FINMECCANICA SPA CMN	12,451	12,451
LEROY SEAFOOD GROUP ASA CMN	4,391	4,391
LI & FUNG (ORD) CMN	26,357	26,357
LINDE AKTIENGESELLSCHAFT CMN	111,593	111,593
LINDT & SPRUENGLI AG PC (NOM CHF 10) VAL 1057 076	6,112	6,112
LION CMN	9,481	9,481
LIXIL GROUP CMN	27,087	27,087
LOBLAW COS LTD CMN	38,120	38,120
LUNDBERGFORETAGEN AB SER 'B' SEK10	15,511	15,511
LUXOTTICA GROUP SPA CMN	12,544	12,544
LVMH MOET-HENNESSY LOUIS VUITTON SE FF10	177,897	177,897
M3 INC CMN	10,564	10,564
MAKITA CORP CMN	25,231	25,231
MAN SE NPV	20,874	20,874
MAPFRE, S A CMN	15,824	15,824
MARINE HARVEST CMN	23,972	23,972
MARUBENI CORPORATION CMN	84,075	84,075
MARUI GROUP CO LTD CMN	18,322	18,322
MARUICHI STEEL TUBE LTD CMN	5,861	5,861
MATSUMOTOKIYOSHI HOLDINGS CMN	4,121	4,121
MEBUKI FINANCIAL GROUP INC CMN	38,338	38,338
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID	5,069	5,069
MEDIPAL HOLDINGS CMN	17,640	17,640
MEIJI HOLDINGS CMN	34,068	34,068
MELISRON LTD CMN	1,848	1,848
MERCK KGAA CMN	122,787	122,787
MERCURY NZ LIMITED CMN	20,770	20,770
MERIDIAN ENERGY LIMITED CMN	14,182	14,182
MERLIN ENTERTAINMENTS PLC CMN	7,303	7,303
METRO AG CMN	12,210	12,210
METRO INC CMN	19,278	19,278
MICRO FOCUS INTERNATIONAL PLC CMN	20,405	20,405
MILLICOM INTERNATIONAL CELLULA CMN CLASS SDR	1,761	1,761
MIRACA HOLDINGS INC CMN	12,855	12,855
MIRVAC GROUP CMN STAPLED SECURITIES	15,411	15,411
MISUMI GROUP INC CMN	8,739	8,739

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
MITSUBISHI ESTATE CMN	66,146	66,146
MITSUBISHI GAS CHEMICAL CMN	20,111	20,111
MITSUBISHI LOGISTICS CMN	10,391	10,391
MITSUBISHI MOTORS CMN	17,350	17,350
MITSUBISHI TANABE PHARMA CORPO CMN	16,568	16,568
MITSUI & CO LTD CMN	196,867	196,867
MIZUHO FINANCIAL GROUP CMN	357,779	357,779
MONCLER S P A CMN	3,135	3,135
MORI TRUST SOGO REIT REIT	5,570	5,570
MORINAGA & CO LTD CMN	5,071	5,071
MORRISON (WM)SUPERMARKETS PLC ORD GBP0 10	12,253	12,253
MTR CORP LTD CMN	8,793	8,793
MUENCHENER RUECKVERS GES AG NPV	204,260	204,260
NABTESCO CMN	7,673	7,673
NAGOYA RAILROAD LTD CMN	22,676	22,676
NANKAI ELEC RAILWAY CO LTD CMN	9,918	9,918
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID	170,765	170,765
NATIONAL BANK CDA MONTREAL QUE CMN	45,060	45,060
NATIONAL GRID PLC CMN	101,688	101,688
NESTE OYJ CMN	19,434	19,434
NESTLE S A CMN	599,199	599,199
NEW WORLD DEVELOPMENT LTD CMN	63,112	63,112
NEWCREST MINING LIMITED CMN ORDINARY FULLY PAID	30,486	30,486
NEXT PLC CMN SERIES NEW	16,095	16,095
NH FOODS CMN	24,405	24,405
NHK SPRING CO LTD CMN	14,316	14,316
NIBE INDUSTRIER AB (PUBL) CMN	6,706	6,706
NICE SYSTEMS LTD 1 ADR REPRESENTS 1 ORD SH	16,268	16,268
NICHIREI CORP CMN	8,299	8,299
NIDEC CORPORATION CMN	70,205	70,205
NIFCO INC CMN	6,830	6,830
NIKON CMN	34,272	34,272
NIPPON BUILDING FUND REIT	24,467	24,467
NIPPON ELEC GLASS CO LTD	19,094	19,094
NIPPON EXPRESS CO LTD CMN	19,956	19,956
NIPPON PAPER INDUSTRIES CMN	17,121	17,121
NIPPON PROLOGIS REIT CMN	12,698	12,698
NIPPON SHINYAKU CMN	7,469	7,469
NIPPON SHOKUBAI LTD ORD CMN	6,758	6,758
NIPPON TELEGPH & TELE CMN	23,539	23,539
NIPPON YUSEN CMN	24,414	24,414
NISSAN CHEMICAL IND CMN	11,976	11,976
NISSAN MOTOR CO , LTD CMN	167,628	167,628
NISSHIN SEIFUN GROUP INC CMN	20,213	20,213
NISSIN FOODS HOLDINGS CMN	14,618	14,618
NITORI CO LTD CMN	14,267	14,267
NITTO DENKO CMN	35,560	35,560
NN GROUP N V CMN	101,611	101,611
NOKIA OYJ SERIES A EURO 06	103,243	103,243
NOKIAN RENKAA (NOKIAN TYRES) CMN	19,086	19,086
NOMURA REAL ESTATE HOLDINGS CMN	24,677	24,677
NOMURA REAL ESTATE MASTER FUND CMN	23,607	23,607
NOMURA RESEARCH INSTITUTE CMN	29,132	29,132
NORWEGIAN FINANS HOLDING ASA CMN	1,707	1,707
NOVARTIS AG SHS RG SHS (NOM CHF 5) VAL 1200 526	527,400	527,400
NOVO NORDISK A/S CMN	160,731	160,731
NOVOZYMES A/S CMN	16,427	16,427
NTT DATA CORPORATION CMN	24,973	24,973
NTT DOCOMO, INC CMN	146,521	146,521
NWS HOLDINGS LTD CMN	25,266	25,266
OBAYASHI CORP CMN	43,609	43,609
OBIC CO , LTD CMN	14,707	14,707

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
OCBC LTD CMN	125,109	125,109
ODAKYU ELECTRIC RAILWAY CMN	21,403	21,403
OESTERREICHISCHE POST AKTIENGE CMN	2,474	2,474
OIL REFINERIES LTD CMN	1,784	1,784
OJI HOLDINGS CMN	33,304	33,304
OLYMPUS CMN	23,020	23,020
OMRON CORPORATION CMN	41,776	41,776
OMV AG NPV	33,979	33,979
ONO PHARMACEUTICAL CMN	25,654	25,654
OPEN TEXT CORPORATION CMN	32,103	32,103
ORANGE EUR 4 00	154,702	154,702
ORICA LIMITED CMN ORDINARY FULLY PAID	12,217	12,217
ORIENT OVERSEAS INTL LTD CMN	9,651	9,651
ORIENTAL LAND CO CMN	36,483	36,483
ORION OYJ CMN CLASS	11,845	11,845
ORIX JREIT INC REIT	15,250	15,250
ORKLA ASA CMN	37,176	37,176
ORSTED A/S CMN PRIV PL/144A/REG S	24,719	24,719
OSAKA GAS CMN	38,544	38,544
OTSUKA CORPORATION CMN	15,346	15,346
OTSUKA HOLDINGS CMN	79,098	79,098
PADDY POWER BETFAIR PLC CMN	45,199	45,199
PANDORA A/S CMN	28,794	28,794
PARK24 CMN	11,976	11,976
PARTNERS GROUP HOLDING AG CMN	24,702	24,702
PAZ OIL COMPANY LTD CMN	2,602	2,602
PCCW LIMITED CMN	1,743	1,743
PEARSON PLC (ORD) CMN	49,800	49,800
PERNOD-RICARD EUR 3 10	98,034	98,034
PERSOL HOLDINGS CMN	7,524	7,524
PEYTO EXPLORATION & DEVELOPMEN CMN	3,599	3,599
PIGEON CORPORATION ORD CMN	3,810	3,810
POLA ORBIS HOLDINGS INC CMN	10,537	10,537
POSTE ITALIANE - SOCIETA' PER CMN PRIV PL/144A	15,955	15,955
POWER ASSETS HOLDINGS LTD CMN	33,765	33,765
POWER CORP CANADA (COM) CMN	43,927	43,927
POWER FINANCIAL CORPORATION CMN	30,329	30,329
PRADA S P A CMN	1,811	1,811
PROSIEBENSAT 1 MEDIA SE CMN	27,124	27,124
PROXIMUS CMN	28,376	28,376
PRYSMIAN S P A CMN	11,147	11,147
PUBLICIS GROUPE SA EUR 0 40	56,527	56,527
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID	8,253	8,253
QIAGEN N V CMN	12,059	12,059
QUEBECOR INC CMN CLASS B	7,567	7,567
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID	2,191	2,191
RANDGOLD RESOURCES LIMITED ADR CMN	28,381	28,381
RECKITT BENCKISER GROUP PLC CMN	116,688	116,688
RECORDATI CMN	1,960	1,960
RECRUIT HOLDINGS CO ,LTD CMN	74,601	74,601
RED ELECTRICA CORPORACION, S A CMN	12,979	12,979
RELO GROUP, INC CMN	2,726	2,726
RELX NV CMN	51,080	51,080
RELX PLC CMN	14,041	14,041
RENESAS ELECTRONICS CMN	32,650	32,650
RENTOKIL INITIAL PLC CMN	3,995	3,995
REPSOL YPF SA EUR1	95,882	95,882
RESONA HOLDINGS CMN	100,427	100,427
RESORTTRUST INC CMN	6,823	6,823
RESTAURANT BRANDS INTERNATIONA CMN	18,444	18,444
RICOH CO ,LTD CMN	48,352	48,352
RINNAI CORP	9,059	9,059

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
RIOCAN REAL ESTATE INVESTMENT TRUST	11,667	11,667
ROCHE HOLDING AG B SHS(NOM CHF 100) VAL 224 180	1,517	1,517
ROCHE HOLDING AG GENUSSCHEINE (PTG CERTS) NPV	343,852	343,852
ROGERS COMMUNICATIONS INC CMN CLASS B	5,093	5,093
ROLLS-ROYCE HOLDINGS PLC CMN CLASS	17,343	17,343
ROLLS-ROYCE HOLDINGS PLC PFD(v)	-	-
ROYAL BANK OF CANADA CMN	334,765	334,765
ROYAL DUTCH SHELL PLC CMN CLASS A	206,844	206,844
ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	240,216	240,216
ROYAL DUTCH SHELL PLC CMN CLASS B	371,218	371,218
ROYAL MAIL PLC CMN	43,157	43,157
RSA INSURANCE GROUP PLC CMN	18,828	18,828
RTS/ -TRANSURBAN GROUP EXP01/17/2018 RTS/RIGHTS-APPSCLOSE 24JAN2018	182	182
RYMAN HEALTHCARE LIMITED CMN	4,928	4,928
SAAB AB SER B SEK16	5,316	5,316
SAFRAN SA EUR1 00	56,598	56,598
SAGE GROUP PLC (THE) CMN	38,777	38,777
SALMAR ASA CMN	5,211	5,211
SAMPO PLC CMN CLASS A	97,292	97,292
SANKYO CO , LTD	22,038	22,038
SANOFI CMN	315,280	315,280
SANTEN PHARMACEUTICAL CMN	12,583	12,583
SAP SE NPV	265,697	265,697
SAPUTO GROUP INC CMN	14,426	14,426
SATS LTD CMN	1,167	1,167
SCENTRE GROUP CMN STAPLED SECURITIES	54,872	54,872
SCHIBSTED (ORD) CMN	2,233	2,233
SCHIBSTED ASA CMN CLASS B	1,437	1,437
SCHINDLER HOLDING AG CMN SERIES SCHINDLER HOLDING PART CERT	1,382	1,382
SCREEN HOLDINGS ORD CMN	16,377	16,377
SCSK CMN	4,618	4,618
SECOM CO , LTD CMN	45,331	45,331
SECURITAS AB SER B SEK4 CMN CLASS B	15,789	15,789
SEEK LIMITED CMN ORDINARY FULLY PAID	4,500	4,500
SEGA SAMMY HOLDINGS CMN	13,657	13,657
SEIBU HOLDINGS ORD CMN	18,925	18,925
SEKISUI CHEMICAL CO , LTD CMN	26,116	26,116
SEKISUI HOUSE, LTD CMN	68,694	68,694
SES CMN CLASS FDR	46,421	46,421
SEVEN & I HOLDINGS CO , LTD CMN	120,611	120,611
SEVEN BANK LTD CMN	6,171	6,171
SGS SA RG SHS(NOM CHF 20) VAL 249 745	39,152	39,152
SHANGRI-LA ASIA ORD CMN	9,083	9,083
SHAW COMMUNICATIONS INC NON-VOTING CL-B	22,830	22,830
SHIKOKU ELECTRIC POWER COMPANY CMN	6,544	6,544
SHIMADZU CORP CMN SRS#17697749	18,203	18,203
SHIMAMURA CO LTD CMN	11,012	11,012
SHIMANO CORPORATION CMN	14,076	14,076
SHIMIZU CORP CMN	35,148	35,148
SHIN-ETSU CHEMICAL CMN	122,025	122,025
SHINSEI BANK ORD CMN	24,233	24,233
SHIONOGI CMN	37,903	37,903
SHIP FINANCE INTERNATIONAL LTD CMN ISN - BMG810751062	8,866	8,866
SHIRE LIMITED SPONSORED ADR CMN	188,471	188,471
SHISEIDO CO , LTD CMN	24,183	24,183
SHOWA DENKO K K CMN	21,381	21,381
SHOWA SHELL SEKIYU K K CMN	14,947	14,947
SIEMENS AG REG SHS NPV	347,692	347,692
SIKA FINANZ AG SER'B' B SHS(NOM CHF 60) VAL 058 797	31,802	31,802
SINGAPORE AIRLINES LTD CMN	28,731	28,731
SINGAPORE EXCHANGE LTD CMN	25,599	25,599
SINGAPORE TECH ENGINEERING CMN	21,702	21,702

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SINGAPORE TELECOMMUNICATIONS CMN	46,997	46,997
SINO LAND CMN	35,429	35,429
SKANSKA AB SER 'B' SEK10 FREE	33,622	33,622
SKF AB B SHARES CMN CLASS B	23,608	23,608
SKY PLC CMN	29,016	29,016
SKYLARK HOLDINGS CMN	5,695	5,695
SMARTCENTRES REAL ESTATE INVES TRUST	2,467	2,467
SMC CORPORATION CMN	82,380	82,380
SMITH & NEPHEW PLC CMN	5,296	5,296
SMITHS GROUP PLC CMN	8,081	8,081
SMURFIT KAPPA GROUP PUBLIC LIM CMN	24,265	24,265
SNAM S P A ORD CMN	22,622	22,622
SNC-LAVALIN GROUP INC CMN CAD0 2400	18,216	18,216
SODEXO EUR04 00	23,843	23,843
SOFINA (ORD BEARER SHS) CMN	21,128	21,128
SOHGO SECURITY SERVICES CMN	10,888	10,888
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	24,735	24,735
SONY FINANCIAL HOLDINGS CMN	12,409	12,409
SOTETSU HOLDINGS INC CMN	5,259	5,259
SPAREBANK 1 SR BANK ASA CMN	4,725	4,725
SPARK NEW ZEALAND LIMITED CMN	17,649	17,649
SQUARE ENIX HOLDINGS CO , LTD CMN	9,520	9,520
SSE PLC GBP0 50	74,997	74,997
ST MICROELECTRONICS EUR1 04 (SICOVAM)	58,633	58,633
STARHUB LIMITED CMN	14,283	14,283
STOCKLAND CORPORATION LTD CMN UNITS/ORDINARY FULLY PAID STAP	28,714	28,714
SUBARU CORP CMN	89,098	89,098
SUEZ CMN	13,787	13,787
SUMITOMO CORPORATION CMN	142,860	142,860
SUMITOMO DAINIPPON PHARMA CMN	10,407	10,407
SUMITOMO RUBBER INDUSTRIES LTD CMN	26,060	26,060
SUNDRUG CO , LTD CMN	4,654	4,654
SUNTEC REAL ESTATE INVT TRUST UNIT TRUST	46,154	46,154
SUNTORY BEVERAGE & FOOD LIMITE CMN	8,899	8,899
SURUGA BANK LTD CMN	19,319	19,319
SUZUKEN CO , LTD CMN	12,349	12,349
SUZUKI MOTOR CORP CMN	81,240	81,240
SVENSKA CELLULOSA AB B SHS(ORD SCA SER B FREE SWKR10	47,511	47,511
SVENSKA HANDELSBANKEN AB CMN CLASS A	68,973	68,973
SWEDBANK AB CMN CLASS A	91,852	91,852
SWEDISH ORPHAN BIOVITRUM AB (P CMN	1,455	1,455
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	37,042	37,042
SWIRE PROPERTIES LIMITED CMN	12,257	12,257
SWISS RE AG CMN	187,089	187,089
SWISSCOM AG RG SHS (NOM CHF 1) VAL 874 251	24,500	24,500
SYSMEX CORP CMN	15,755	15,755
TABCORP HOLDINGS LIMITED CMN ORDINARY FULLY PAID	23,126	23,126
TAIHEIYO CEMENT CORPORATION CMN	21,603	21,603
TAISEI CORPORATION CMN	39,858	39,858
TAISHO PHARMACEUTICAL HOLDINGS CMN	15,986	15,986
TAIYO NIPPON SANSO CORPORATION CMN	9,804	9,804
TAKASHIMAYA CO LTD CMN	21,066	21,066
TAKEDA PHARMACEUTICAL CO LTD CMN	96,641	96,641
TARO PHARMACEUTICALS INDUS CMN	4,293	4,293
TECHTRONIC INDUSTRIES CO LTD CMN	19,564	19,564
TEIJIN LTD CMN	20,062	20,062
TELE2 AB CMN	10,473	10,473
TELECOM ITALIA S P A CMN	50,240	50,240
TELECOM ITALIA SPA CMN NON CONVERTIBLE SAVING SHARES	21,545	21,545
TELEFONICA DEUTSCHLAND HOLDING CMN	19,702	19,702
TELEFONICA SA ORD EUR1	109,596	109,596
TELEKOM AUSTRIA AKTIENGESELLSC CMN	4,311	4,311

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
TELENOR ASA CMN	24,840	24,840
TELIA CO AB CMN	68,272	68,272
TELSTRA CORPORATION LIMITED CMN-AU ORDINARY FULLY PAID	47,033	47,033
TELUS CORPORATION CMN	34,083	34,083
TENARIS SA ORD CMN	19,602	19,602
TERNA SPA CMN	11,006	11,006
TERUMO CORP CMN	33,197	33,197
TESCO PLC (ORD) CMN	59,398	59,398
TGS NOPEC GEOPHYSICAL COMPANY CMN	3,745	3,745
THALES EUR3 00	24,636	24,636
THE LINK REAL ESTATE INVT TR UNIT TRUST	78,823	78,823
THK CMN	11,270	11,270
THOMSON REUTERS CORPORATION CMN	26,154	26,154
TMX GROUP LTD CMN	5,623	5,623
TOBU RAILWAY CMN	25,862	25,862
TOHO CO LTD CMN	13,872	13,872
TOHO GAS CO , LTD CMN	8,233	8,233
TOHOKU ELECTRIC POWER CO INC CMN	28,155	28,155
TOKYO BROADCASTING SYS CMN	4,998	4,998
TOKYO ELECTRIC POWER CMN	36,837	36,837
TOKYO ELECTRON LTD CMN	90,586	90,586
TOKYO GAS CMN	34,350	34,350
TOKYU CORP CMN	35,130	35,130
TOPPAN PRINTING CO LTD CMN	36,199	36,199
TORAY INDUSTRIES CMN	55,673	55,673
TORONTO DOMINION BANK CMN	322,190	322,190
TOTAL SA CMN CL B EUR10	450,149	450,149
TOTO CMN	23,624	23,624
TOYO SEIKAN GROUP HOLDINGS, LT CMN	19,290	19,290
TOYO SUISAN KAISHA, LTD CMN	17,105	17,105
TOYODA GOSEI CMN	7,639	7,639
TOYOTA MOTOR CMN	868,382	868,382
TOYOTA TSUSHO CMN	44,303	44,303
TPG TELECOM LIMITED CMN ORDINARY FULLY PAID	1,432	1,432
TRANSCANADA CORPORATION CMN	58,368	58,368
TRANSURBAN GROUP ORDINARY SHARES	27,501	27,501
TREASURY WINE ESTATES LIMITED ORDINARY	11,010	11,010
TRELLEBORG AB B FREE CMN CLASS B	15,956	15,956
TREND MICRO INC CMN	17,025	17,025
TRYG A/S CMN	22,127	22,127
TSUMURA & CO ORD CMN	3,326	3,326
TSURUHA HOLDINGS INC CMN	13,606	13,606
UBE INDUSTRIES LTD CMN	14,720	14,720
UCB CAP NPV CMN	31,029	31,029
UMICORE CMN	20,349	20,349
UNIBAIL-RODAMCO SICOVAM 12471	83,817	83,817
UNICHARM CMN	18,212	18,212
UNILEVER N V CMN DUTCH CERTIFICATE	170,759	170,759
UNILEVER PLC (NEW) SPONSORED ADR CMN	139,900	139,900
UNILEVER PLC CMN	22,709	22,709
UNIPOLSAI ASSICURAZIONI S P A CMN CLASS	9,180	9,180
UNIQA INSURANCE GROUP AG CMN	5,440	5,440
UNITED INTERNET AG REG NPV	13,994	13,994
UNITED MIZRAHI BANK ILS0 01 CMN	13,754	13,754
UNITED OVERSEAS BANK LTD CMN	100,898	100,898
UNITED URBAN INVESTMENT CORP REIT	20,155	20,155
UOL GROUP LIMITED CMN	9,952	9,952
USS CO LTD CMN	16,952	16,952
VALEANT PHARMACEUTICALS INTL CMN	41,560	41,560
VENTURE CORPORATION LIMITED CMN	9,187	9,187
VEOLIA ENVIRONNEMENT CMN	40,616	40,616
VERBUND AG CMN CLASS A NPV	13,320	13,320

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
VICINITY CENTRES CMN ORDINARY	19,656	19,656
VIENNA INSURANCE GROUP VERSICHERUNG	6,567	6,567
VINCI SA CMN	130,825	130,825
VIVENDI SA ORD CMN EUR5 5	85,119	85,119
VODAFONE GROUP PLC ADR CMN	365,542	365,542
VOESTALPINE AG NPV	20,494	20,494
VONOVIA SE CMN	83,446	83,446
VTECH HOLDINGS LTD (HK) CMN	1,311	1,311
WARTSILA EUR3 50	10,054	10,054
WASTE CONNECTIONS INC CMN	35,470	35,470
WELCIA HOLDINGS CMN	4,325	4,325
WESFARMERS LIMITED CMN ORDINARY FULLY PAID	102,373	102,373
WEST JAPAN RAILWAY CO CMN	58,451	58,451
WESTFIELD CORPORATION LIMITED CMN STAPLED SECURITIES	42,853	42,853
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	203,772	203,772
WHEATON PRECIOUS METALS CORP CMN	28,769	28,769
WILMAR INTERNATIONAL LTD CMN	32,588	32,588
WOLTERS KLUWER N V CMN	40,511	40,511
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID	26,255	26,255
WORLDPAY GROUP PLC CMN	7,634	7,634
WPP PLC CMN	74,177	74,177
YAHOO JAPAN CMN	21,580	21,580
YAKULT HONSHA CO , LTD CMN	15,098	15,098
YAMADA DENKI CMN	24,267	24,267
YAMAGUCHI FINANCIAL GROUP CMN	23,783	23,783
YAMAHA CORPORATION CMN	18,473	18,473
YAMAHA MOTOR CO LTD CMN	36,097	36,097
YAMANA GOLD INC CMN	15,600	15,600
YAMATO HOLDINGS CO , LTD CMN	22,152	22,152
YAMAZAKI BAKING CO LTD CMN	11,707	11,707
YARA INTERNATIONAL ASA CMN	33,564	33,564
YOKOGAWA ELECTRIC CMN	17,249	17,249
YOKOHAMA RUBBER CMN	19,631	19,631
YOOX NET A PORTER GROUP CMN	3,991	3,991
YUE YUEN INDUSTRIAL HLDG CMN	9,824	9,824
Z ENERGY LIMITED CMN	2,454	2,454
ZALANDO SE CMN	5,250	5,250
ZENKOKU HOSHO CMN	4,303	4,303
ZENSHO HOLDINGS CO LTD CMN	3,441	3,441
ZEON CORPORATION CMN	10,139	10,139
ZOZO CMN	3,042	3,042
TOTAL	35,332,243	35,332,243
TOTAL OF ALL CORPORATE STOCKS	192,943,546	192,943,546

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FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
GSAM CORE FIXED INCOME		
#F0AL7434 6 05/01/2041 ORIG 09/01/2015 MEGA POOL FACTOR 0 45143985 09/01/2018	335,727	335,727
ABBVIE INC 2 3% 05/14/2021 USD SR LIEN	670,066	670,066
ACTAVIS FUNDING SCS 3 0% 03/12/2020 USD SR LIEN	1,109,900	1,109,900
AERCAP IRELAND CAPITAL LIMITED 3 75% 05/15/2019 USD SER WI SR LIEN	228,562	228,562
AMERICAN EXPRESS CO 2 2% 10/30/2020 USD SR LIEN	297,540	297,540
AMERICAN EXPRESS CREDIT CORP MTN 2 375% 05/26/2020 USD SR LIEN	424,507	424,507
AMERICAN EXPRESS CREDIT MTN 2 7% 03/03/2022 USD SR LIEN	175,567	175,567
AMERICAN INTERNATIONAL GROUP, 3 375% 08/15/2020 USD SR LIEN	533,411	533,411
AMERICAN TOWER CORPORATION 5 9% 11/01/2021 USD SR LIEN	487,803	487,803
AMPHENOL CORPORATION 2 55% 01/30/2019 SR LIEN	326,105	326,105
ANHEUSER-BUSCH INBEV 2 15% 02/01/2019 SR LIEN	350,403	350,403
ANHEUSER-BUSCH INBEV FIN 2 65% 02/01/2021 USD SR LIEN	728,640	728,640
ARIZONA PUBLIC SERVICE COMPANY 2 2% 01/15/2020 USD SR LIEN	74,779	74,779
AT&T INC 2 8% 02/17/2021 USD SR LIEN	50,222	50,222
AT&T INC 2 45% 06/30/2020 USD SR LIEN	324,646	324,646
AT&T INC 3 0% 02/15/2022 USD SR LIEN	125,255	125,255
AT&T INC 3 875% 08/15/2021 USD SR LIEN	25,901	25,901
AT&T INC 5 0% 03/01/2021 USD SER WI SR LIEN	214,178	214,178
AT&T INC 5 875% 10/01/2019 USD SER WI SR LIEN	211,900	211,900
AUSTRALIA AND NEW ZEALAND BANK MTN 2 25% 11/09/2020 USD SR LIEN	422,378	422,378
AUTOZONE INC 1 625% 04/21/2019 USD SR LIEN	24,792	24,792
BANCO SANTANDER, S A 3 5% 04/11/2022 USD SR LIEN	203,930	203,930
BANK OF AMERICA CORP MTN 2 151% 11/09/2020 USD SR LIEN	323,512	323,512
BANK OF AMERICA CORP MTN 2 625% 04/19/2021 USD SR LIEN	326,658	326,658
BANK OF AMERICA CORPORATION HYBRID MTN 07/21/2021 USD SR LIEN CPN 07/21/17 2 369%	199,650	199,650
BANK OF AMERICA CORPORATION MTN 2 25% 04/21/2020 USD SER L SR LIEN	525,368	525,368
BANK OF AMERICA CORPORATION MTN 2 503% 10/21/2022 USD SR LIEN	123,670	123,670
BANK OF AMERICA CORPORATION MTN 2 625% 10/19/2020 USD SR LIEN	126,050	126,050
BECTON DICKINSON AND CO 2 894% 06/06/2022 USD SR LIEN	149,063	149,063
BP CAPITAL MARKETS P L C 2 112% 09/16/2021 USD SR LIEN M-W+15 00BP	222,156	222,156
BPCE 2 5% 12/10/2018 SER 3 PVT REGS SR LIEN	350,984	350,984
BRANCH BANKING & TRUST 2 25% 06/01/2020 USD SER BKNT SR LIEN	623,956	623,956
CAPITAL ONE FINANCIAL CO 2 4% 10/30/2020 USD SR LIEN	298,158	298,158
CAPITAL ONE FINANCIAL CO 2 5% 05/12/2020 USD SR LIEN	299,625	299,625
CHURCH & DWIGHT CO , INC 2 45% 12/15/2019 USD SR LIEN	175,518	175,518
CISCO SYSTEMS, INC 4 45% 01/15/2020 USD SR LIEN	261,440	261,440
CITIBANK NA 2 125% 10/20/2020 USD SER BKNT SR LIEN	247,613	247,613
CITIGROUP INC 2 7% 10/27/2022 USD SR LIEN	1,286,116	1,286,116
CITIGROUP INC 2 75% 04/25/2022 USD SR LIEN	249,495	249,495
COMCAST CORPORATION 5 7% 05/15/2018 SR LIEN	126,774	126,774
COMCAST CORPORATION 5 7% 07/01/2019 USD SR LIEN	315,789	315,789
COMMONWEALTH BANK OF AUSTRALIA MTN 2 55% 03/15/2021 USD SR LIEN	250,100	250,100
COMMONWEALTH EDISON COMPANY 2 15% 01/15/2019 SR LIEN	50,010	50,010
CONSOLIDATED EDISON INC 2 0% 05/15/2021 USD SR LIEN	73,854	73,854
CROWN CASTLE INTL CORP 3 4% 02/15/2021 USD SR LIEN	357,434	357,434
CVS HEALTH CORPORATION 2 125% 06/01/2021 USD SR LIEN	170,784	170,784
CVS HEALTH CORPORATION 2 8% 07/20/2020 USD SR LIEN	326,355	326,355
D R HORTON, INC 2 55% 12/01/2020 USD SR LIEN	74,888	74,888
DANAHER CORPORATION 1 65% 09/15/2018 SR LIEN	124,778	124,778
DEUTSCHE BANK AG MTN 2 85% 05/10/2019 USD SR LIEN	125,416	125,416
DEUTSCHE BANK NY 2 7% 07/13/2020 USD SR LIEN	398,040	398,040
DISCOVER BANK 2 6% 11/13/2018 SR LIEN	351,187	351,187
DOMINION RESOURCES INC 1 6% 08/15/2019 USD SER B SR LIEN	49,450	49,450
DOMINION RESOURCES INC 1 9% 06/15/2018 SER A SR LIEN	124,988	124,988
DOMINION RESOURCES, INC 2 5% 12/01/2019 USD SER B SR LIEN	325,501	325,501
DUKE ENERGY CORP 2 4% 08/15/2022 USD SR LIEN	196,498	196,498
DUKE ENERGY CORPORATION 1 8% 09/01/2021 USD SR LIEN	121,581	121,581
ECOLAB INC 1 55% 01/12/2018 SR LIEN	174,981	174,981
ENBRIDGE INC 2 9% 07/15/2022 USD SR LIEN	74,546	74,546
ENTERPRISE PRODS OPERATING HYBRID 08/01/2066 SER A SUB LIEN CPN 08/01/18-08/23/18 6 05063%	200,000	200,000
ENTERPRISE PRODTS OPER LLC 5 25% 01/31/2020 USD SR LIEN	158,376	158,376
EXELON CORPORATION 5 15% 12/01/2020 USD SR LIEN	133,104	133,104
FIDELITY NATIONAL INFORMATION 2 25% 08/15/2021 USD SR LIEN	147,471	147,471
FIDELITY NATIONAL INFORMATION 2 85% 10/15/2018 SR LIEN	226,366	226,366
FIFTH THIRD BANCORP 2 6% 06/15/2022 USD SR LIEN	273,400	273,400
FISERV, INC 2 7% 06/01/2020 USD SR LIEN	125,781	125,781

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FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
FN MEGA-POOL #725228 6 0% 03/01/2034 02/01/2004 MEGA POOL FACTOR 0 02185789 09/01/2018	226,715	226,715
FORD MOTOR CREDIT CO LLC 2 425% 06/12/2020 USD SR LIEN	447,336	447,336
FORD MOTOR CREDIT COMPANY LLC 3 339% 03/28/2022 USD SR LIEN	202,316	202,316
GILEAD SCIENCES INC 2 35% 02/01/2020 USD SR LIEN	301,404	301,404
HARRIS CORPORATION 1 999% 04/27/2018 SR LIEN	124,870	124,870
HEWLETT PACKARD ENTERPRISE COM STEP 10/15/2020 SER WI SR LIEN M-W+35 00BP 3 6% 12/30/16-10/15/20	204,200	204,200
HSBC HOLDINGS PLC 3 4% 03/08/2021 USD SR LIEN	459,945	459,945
INTERNATIONAL LEASE FINANCE CR 6 25% 05/15/2019 USD SR LIEN	78,593	78,593
INTESA SANPAOLO S P A -NEW YOR MTN 3 875% 01/15/2019 SER SR LIEN	329,336	329,336
INTL LEASE FINANCE CORP 4 625% 04/15/2021 USD SR LIEN	315,813	315,813
JM SMUCKER CO 2 2% 12/06/2019 USD SR LIEN	449,361	449,361
JOHN DEERE CAPITAL CORP MTN 2 3% 09/16/2019 USD SR LIEN	225,144	225,144
JPMORGAN CHASE & CO 2 25% 01/23/2020 USD SR LIEN	299,799	299,799
JPMORGAN CHASE & CO 2 4% 06/07/2021 USD SR LIEN	845,436	845,436
JPMORGAN CHASE & CO 2 75% 06/23/2020 USD SR LIEN	453,929	453,929
JPMORGAN CHASE & CO FRN 06/01/2021 USD USLIB 3MO +68 00BP SR LIEN CPN 09/04/18-12/02/18 3 00075%	100,562	100,562
JPMORGAN CHASE & CO MTN 2 295% 08/15/2021 USD SR LIEN	24,776	24,776
KFW 1 875% 12/15/2020 USD SR LIEN	2,449,474	2,449,474
KIMBERLY-CLARK CORPORATION 1 85% 03/01/2020 USD SR LIEN	49,593	49,593
KINDER MORGAN, INC 3 05% 12/01/2019 USD SR LIEN	453,942	453,942
KRAFT HEINZ FOODS COMPANY 2 8% 07/02/2020 USD SR LIEN	251,443	251,443
LLOYDS BANK PLC 1 75% 03/16/2018 SR LIEN	274,992	274,992
MAGELLAN MIDSTREAM PARTNERS 6 55% 07/15/2019 USD SR LIEN	158,886	158,886
MCKESSON CORPORATION 2 284% 03/15/2019 SR LIEN	125,024	125,024
MCKESSON CORPORATION 7 5% 02/15/2019 SR LIEN	158,193	158,193
MEAD JOHNSON NUTRITION COMPANY 3 0% 11/15/2020 USD SR LIEN	76,124	76,124
MEDTRONIC, INC 3 15% 03/15/2022 USD SER WI SR LIEN	204,850	204,850
MITSUBISHI UFJ FINANCIAL GROUP 2 95% 03/01/2021 USD SR LIEN	201,826	201,826
MOLSON COORS BREWING CO 1 45% 07/15/2019 USD SR LIEN	172,814	172,814
MORGAN STANLEY 2 65% 01/27/2020 USD SR LIEN	929,181	929,181
MORGAN STANLEY FRN 01/20/2022 USD USLIB 3MO +118 00BP SR LIEN CPN 07/20/18-10/21/18 3 5275%	127,068	127,068
MORGAN STANLEY MTN 2 5% 04/21/2021 USD SR LIEN	549,082	549,082
MYLAN N V 3 15% 06/15/2021 USD SER WI SR LIEN	452,511	452,511
NEXTERA ENERGY CAPITAL 2 3% 04/01/2019 USD SR LIEN	49,973	49,973
NISOURCE FINANCE CORP 2 65% 11/17/2022 USD SR LIEN	74,435	74,435
NORTHROP GRUMMAN CORP 3 5% 03/15/2021 USD SR LIEN	407,344	407,344
PACCAR FINANCIAL CORP MTN 1 3% 05/10/2019 USD SR LIEN	98,925	98,925
PLAINS ALL AMERICAN PIPELINE, 3 65% 06/01/2022 USD SR LIEN	100,583	100,583
PNC BANK NA 2 15% 04/29/2021 USD SER BKNT SR LIEN	247,778	247,778
PRUDENTIAL FINANCIAL, INC MTN 7 375% 06/15/2019 USD SER D SR LIEN	295,306	295,306
PUBLIC SERVICE ELECTRIC MTN 1 9% 03/15/2021 USD SR LIEN	49,239	49,239
PUBLIC SERVICE ENTERPRIS 2 0% 11/15/2021 USD SR LIEN	195,250	195,250
REYNOLDS AMERICAN INC 3 25% 06/12/2020 USD SR LIEN	381,038	381,038
ROPER TECHNOLOGIES INC 2 8% 12/15/2021 USD SR LIEN	100,176	100,176
RYDER SYSTEM, INC MTN 2 45% 11/15/2018 SR LIEN	225,574	225,574
SABINE PASS LIQUEFACTION, LLC 6 25% 03/15/2022 USD SR LIEN	450,615	450,615
SANTANDER HOLDINGS USA INC 2 65% 04/17/2020 USD SR LIEN	249,868	249,868
SANTANDER UK GROUP HOLDINGS PL 2 875% 10/16/2020 USD SR LIEN	125,414	125,414
SANTANDER UK GROUP HOLDINGS PL MTN 3 125% 01/08/2021 USD SR LIEN	227,117	227,117
SELECT INCOME REIT 3 6% 02/01/2020 USD SR LIEN	75,465	75,465
SHERWIN-WILLIAMS CO 2 75% 06/01/2022 USD SR LIEN	622,575	622,575
SOUTHERN POWER CO 2 5% 12/15/2021 USD SER E SR LIEN	123,835	123,835
STATOIL ASA FRN 05/15/2018 USD USLIB 3MO +29 00BP SR LIEN CPN 02/15/18-05/14/18 2 12875%	225,038	225,038
SUMITOMO MITSUI BANKING CORP 2 45% 01/16/2020 USD SR LIEN	325,104	325,104
SUNTRUST BANK 2 45% 08/01/2022 USD SER BKNT SR LIEN	172,559	172,559
SVENSKA HANDELSBANKEN AB MTN 2 4% 10/01/2020 USD SER SR LIEN	325,338	325,338
SYNCHRONY FINANCIAL 2 6% 01/15/2019 SR LIEN	225,425	225,425
THE J M SMUCKER COMPANY 2 5% 03/15/2020 USD SER WI SR LIEN	225,556	225,556
THE KROGER CO 3 3% 01/15/2021 USD SR LIEN	178,476	178,476
THE SOUTHERN COMPANY 1 85% 07/01/2019 USD SR LIEN	198,790	198,790
TIME WARNER CABLE, LLC 8 75% 02/14/2019 SR LIEN	159,935	159,935
TRANSCANADA PIPELINES LIMITED 1 875% 01/12/2018 SR LIEN	74,999	74,999
U S BANK NATIONAL ASSOCIATION 1 4% 04/26/2019 USD SER BKNT SR LIEN	248,043	248,043
UNION BANK, NATIONAL ASSOCIATI 2 625% 09/26/2018 SER BKNT SR LIEN	301,020	301,020
UNIONBANCAL CORPORATION 1 625% 02/09/2018 SR LIEN	74,985	74,985
UNITEDHEALTH GROUP INC 2 7% 07/15/2020 USD SR LIEN	151,734	151,734
VERIZON COMMUNICATIONS 3 125% 03/16/2022 USD SR LIEN	405,564	405,564

ATTACHMENT 9

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
VERIZON COMMUNICATIONS INC 1 75% 08/15/2021 USD SR LIEN	72,986	72,986
VERIZON COMMUNICATIONS INC 3 0% 11/01/2021 USD SR LIEN	75,839	75,839
WELLS FARGO & COMPANY MTN 2 625% 07/22/2022 USD SR LIEN	397,848	397,848
WESTERN GAS PARTNERS, LP 2 6% 08/15/2018 SR LIEN	275,468	275,468
WESTPAC BANKING CORP 2 3% 05/26/2020 USD SR LIEN	300,132	300,132
WESTPAC BANKING CORPORATION 2 8% 01/11/2022 USD SR LIEN	75,530	75,530
TOTAL OF ALL CORPORATE BONDS	$ 38,528,097	$ 38,528,097

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
THE ADELPHI EUROPE FUND LTD	1,721,918.	1,721,918.
HEDGE FUND OPPORTUNITIES LTD	25,855,274.	25,855,274.
ISHARES CURRENCY HEDGE MSCI	26,434,493.	26,434,493.
WNTN DEDICATED INVESTOR FUND	1,718,569.	1,718,569.
NON-U.S. EQUITY MAN. PORTFOLIO	32,149,856.	32,149,856.
GS TACTICAL TILT IMPLEM. FUND	28,777,426.	28,777,426.
GS HIGH YIELD FUND INST SHARES	21,765,178.	21,765,178.
FEDERATED HIGH YIELD BOND M.F.	21,786,852.	21,786,852.
PRIVATE EQUITY MANAGERS 2017	275,454.	275,454.
VANGUARD FTSE EMERG. MKTS ETF	12,771,014.	12,771,014.
VANGUARD REIT INDEX FUND CMN	11,276,982.	11,276,982.
SPDR S&P 500 ETF TRUST	45,810,522.	45,810,522.
PE CO-INVESTMENT PARTNERS	1,574,272.	1,574,272.
PRIVATE EQUITY MANAGERS 2016	1,706,827.	1,706,827.
PRIVATE EQUITY MANAGERS 2015	3,768,568.	3,768,568.
PRIVATE EQUITY MANAGERS 2014	4,132,357.	4,132,357.
VINTAGE VI LP	6,740,737.	6,740,737.
VINTAGE VII LP	3,806,967.	3,806,967.
VINTAGE VII AIV OFFSHORE SCSP	250,822.	250,822.
GS: UNCOVERED US EQUITY YIELD	-78,003.	-78,003.
ENERGY INVESTMENT OPP OFFSHORE	1,174,697.	1,174,697.
S&P GLOBAL EX-U.S PROPERTY FUN	11,355,848.	11,355,848.
TOTALS	264,776,630.	264,776,630.

ATTACHMENT 11

FORM 990PF, PART II - OTHER ASSETS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
ACCRUED INCOME	1,143,198.	1,143,198.
TOTALS	1,143,198.	1,143,198.

ATTACHMENT 12

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION	AMOUNT
UNREALIZED GAIN ON INVESTMENTS	43,604,724.
TOTAL	43,604,724.

FORM 990PF, PART VII-A -DISTRIBUTION TO A DONOR ADVISED FUND FOR QUALIFYING DISTRIBUTION

THE FOUNDATION TREATED THE DISTRIBUTION TO THE DONOR ADVISED FUND AS

QUALIFYING DISTRIBUTIONS.

FORM 990PF, PART VII-A -DISTRIBUTION TO A DONOR ADVISED FUND FOR SECTION 170 C 2B

- GRANT RECIPIENT: GOLDMAN SACHS PHILANTHROPY FUND

- PAYMENT AMOUNT: $3,500,000

- AWARD DATE: 01/20/2017, 10/30/2017, 12/20/2017

- PROJECT DESCRIPTION: THE DISTRIBUTION OF FUNDS TO FURTHER

RELIGIOUS, CHARITABLE, SCIENTIFIC, LITERARY OR EDUCATIONAL PURPOSES.

THE FOUNDATION TREATED THE DISTRIBUTION TO THE DONOR ADVISED FUND AS

A QUALIFYING DISTRIBUTION.

- PAYMENT DATE: 01/20/2017, 10/30/2017, 12/20/2017

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 15

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
THE GOLDMAN SACHS TRUST COMPANY, NA C/O MICHAEL CURRAN 200 BELLEVUE PARKWAY, SUITE 250 WILMINGTON, DE 19809	INSTITUTIONAL TRUSTEE 10.00	200,000.	0.	0.
RICHARD KNEZEVICH, ESQ. ASPEN PLAZA BUILDING, 3RD FLOOR 533 EAST HOPKINS AVENUE ASPEN, CO 81611	TRUST PROTECTOR 1.00	0.	0.	0.
	GRAND TOTALS	200,000.	0.	0.

990PF, PART VIII- COMPENSATION OF THE FIVE HIGHEST PAID PROFESSIONALS

ATTACHMENT 16

NAME AND ADDRESS	TYPE OF SERVICE	COMPENSATION
GOLDMAN SACHS & CO 30 HUDSON STREET JERSEY CITY, NJ 07302	INVESTMENT MGMT	1,866,541.
TOTAL COMPENSATION		1,866,541.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 17

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
GOLDMAN SACHS PHILANTHROPY FUND PO BOX 15203 ALBANY, NY 12212	NONE PC	TO FURTHER RELIGIOUS, SCIENTIFIC, LITERARY AND EDUCATIONAL PURPOSES	3,500,000

*SEVEERAL OFFICERS OF THE GOLDMAN SACHS TRUST COMPANY ARE ALSO OFFICERS OF THE GOLDMAN SACHS PHILANTHROPY FUND

TOTAL CONTRIBUTIONS PAID	3,500,000

FORM 990-PF, PART XVI-A - ANALYSIS OF OTHER REVENUE

ATTACHMENT 18

DESCRIPTION	BUSINESS CODE	AMOUNT	EXCLUSION CODE	AMOUNT	RELATED OR EXEMPT FUNCTION INCOME
MISCELLANEOUS INCOME			01	993.	
FLOW-THROUGH PARTNERSHIP LOSS			01	-504.	
TOTALS				489.	