

EXTENDED TO NOVEMBER 16, 2020
Return of Private Foundation

Form 990-PF

Department of the Treasury
Internal Revenue Service

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 1545-0047

2019

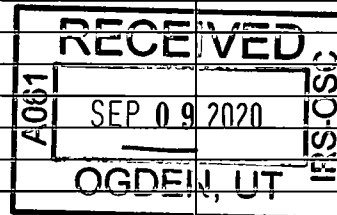
Open to Public Inspection

For calendar year 2019 or tax year beginning , and ending

Name of foundation THE LUMPKIN FAMILY FOUNDATION C/O S.L. GRISSOM		A Employer identification number 23-7423640
Number and street (or P.O. box number if mail is not delivered to street address) 121 S. 17TH STREET		B Telephone number (217) 235-4410
City or town, state or province, country, and ZIP or foreign postal code MATTOON, IL 61938		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ 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: ☒ Section 501(c)(3) exempt private foundation 04 ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 52,192,427. (Part I, column (d), must be on cash basis.)	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify)	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).)		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received		413,556.		N/A	
2 Check ☐ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments		117,668.	117,668.		STATEMENT 1
4 Dividends and interest from securities		1,147,376.	1,147,376.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		1,946,777.			
Gross sales price for all assets on line 6a 10,807,145.					
Capital gain net income (from Part IV, line 2)			1,946,777.		
Net short-term capital gain 8A					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		-6,149.	-6,149.		STATEMENT 3
12 Total. Add lines 1 through 11		3,619,228.	3,205,672.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages		319,404.	0.		319,404.
15 Pension plans, employee benefits		58,711.	0.		58,711.
16a Legal fees STMT 4		430.	0.		430.
b Accounting fees STMT 5		7,560.	0.		7,560.
c Other professional fees STMT 6		244,246.	201,696.		42,550.
17 Interest					
18 Taxes STMT 7		98,248.	44,248.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings		59,203.	0.		59,203.
22 Printing and publications		849.	0.		849.
23 Other expenses STMT 8		23,480.	1,072.		22,408.
24 Total operating and administrative expenses. Add lines 13 through 23		812,131.	247,016.		511,115.
25 Contributions, gifts, grants paid		3,476,113.			3,476,113.
26 Total expenses and disbursements. Add lines 24 and 25		4,288,244.	247,016.		3,987,228.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		-669,016.			
b Net investment income (if negative, enter -0-)			2,958,656.		
c Adjusted net income (if negative, enter -0-)				N/A	

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing				
	2	Savings and temporary cash investments		4,746,689.	4,170,236.	4,170,236.
	3	Accounts receivable ▶				
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons				
	7	Other notes and loans receivable ▶				
		Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments - U.S. and state government obligations STMT 10		430,507.	330,085.	304,404.
	b	Investments - corporate stock STMT 11		26,364,946.	24,721,305.	34,803,095.
	c	Investments - corporate bonds STMT 12		7,213,779.	8,337,952.	8,554,145.
	11	Investments - land, buildings, and equipment basis ▶				
	Less: accumulated depreciation ▶					
12	Investments - mortgage loans					
13	Investments - other STMT 13		4,073,058.	4,233,256.	4,360,547.	
14	Land, buildings, and equipment basis ▶ 2,742.					
	Less: accumulated depreciation STMT 14 ▶ 2,742.					
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)		42,828,979.	41,792,834.	52,192,427.	
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				
	22	Other liabilities (describe ▶)				
23	Total liabilities (add lines 17 through 22)		0.	0.		
Net Assets or Fund Balances	Foundations that follow FASB ASC 958, check here ▶ ☐					
	and complete lines 24, 25, 29, and 30.					
	24	Net assets without donor restrictions				
	25	Net assets with donor restrictions				
	Foundations that do not follow FASB ASC 958, check here ▶ ☒					
	and complete lines 26 through 30.					
	26	Capital stock, trust principal, or current funds		16,696,406.	16,770,211.	
	27	Paid-in or capital surplus, or land, bldg., and equipment fund		0.	0.	
28	Retained earnings, accumulated income, endowment, or other funds		26,132,573.	25,022,623.		
29	Total net assets or fund balances		42,828,979.	41,792,834.		
30	Total liabilities and net assets/fund balances		42,828,979.	41,792,834.		

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 29 (must agree with end-of-year figure reported on prior year's return)	1	42,828,979.
2	Enter amount from Part I, line 27a	2	-669,016.
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	42,159,963.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 9	5	367,129.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 29	6	41,792,834.

Part IV Capital Gains and Losses for Tax on Investment Income

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

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) ((e) plus (f) minus (g))
a			
b 10,767,524.		8,860,368.	1,907,156.
c 39,621.			39,621.
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69.			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			
b			1,907,156.
c			39,621.
d			
e			

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	1,946,777.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	{ }	3	N/A

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2018	2,135,157.	51,869,242.	.041164
2017	2,198,907.	49,138,460.	.044749
2016	3,289,716.	45,756,662.	.071896
2015	3,190,503.	47,524,793.	.067133
2014	2,656,240.	47,445,736.	.055985

2 Total of line 1, column (d)	2	.280927
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	.056185
4 Enter the net value of noncharitable-use assets for 2019 from Part X, line 5	4	45,783,239.
5 Multiply line 4 by line 3	5	2,572,331.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	29,587.
7 Add lines 5 and 6	7	2,601,918.
8 Enter qualifying distributions from Part XII, line 4	8	3,987,228.

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	29,587.
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	0.
3	Add lines 1 and 2	3	29,587.
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	29,587.
6	Credits/Payments		
6a	2019 estimated tax payments and 2018 overpayment credited to 2019	6a	60,510.
6b	Exempt foreign organizations - tax withheld at source	6b	0.
6c	Tax paid with application for extension of time to file (Form 8868)	6c	0.
6d	Backup withholding erroneously withheld	6d	0.
7	Total credits and payments. Add lines 6a through 6d	7	60,510.
8	Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	0.
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	30,923.
11	Enter the amount of line 10 to be: Credited to 2020 estimated tax ☒ 30,923. Refunded ☐	11	0.

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes? See the instructions for the definition. If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☒ \$ 0. (2) On foundation managers. ☒ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☒ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered. See instructions. ☒ IL		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2019 or the tax year beginning in 2019? See the instructions for Part XIV. If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

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	12	X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► LUMPKINFOUNDATION.ORG	13 X	
14 The books are in care of ► S.L. GRISSOM, ASSISTANT TREASURER Telephone no. ► 217-235-4410 Located at ► 121 SOUTH 17TH STREET, MATTOON, IL ZIP+4 ► 61938		
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A
16 At any time during calendar year 2019, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ►	16	X

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

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

	Yes	No
1a During the year, did the foundation (either directly or indirectly): (1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☒ Yes ☐ No (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No (6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance? See instructions Organizations relying on a current notice regarding disaster assistance, check here ► ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2019?	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 2019, did the foundation have any undistributed income (Part XIII, lines 6d and 6e) for tax year(s) beginning before 2019? ☐ Yes ☒ No If "Yes," list the years ► _____, _____, _____ b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.) N/A c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► _____, _____, _____	2b	
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No b If "Yes," did it have excess business holdings in 2019 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 Form 4720, Schedule C, to determine if the foundation had excess business holdings in 2019.) N/A	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2019?	4b	X

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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	N/A	5b	
Organizations relying on a current notice regarding disaster assistance, check here	☐		
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		
If "Yes," attach the statement required by Regulations section 53.4945-5(d).	☐ Yes ☐ No		
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?	N/A	7b	
8 Is the foundation subject to the section 4960 tax on payment(s) of more than \$1,000,000 in remuneration or excess parachute payment(s) during the year?	☐ Yes ☒ No		

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

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

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

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

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BRUCE KARMAZIN	EXECUTIVE DIRECTOR*			
121 SOUTH 17TH ST., MATTOON IL 61938	0.00	208,310.	9,010.	5,600.
DANIEL DOYLE	PROGRAM DIRECTOR*			
121 SOUTH 17TH ST., MATTOON IL 61938	0.00	59,768.	733.	100.

* Denotes Full-Time

Total number of other employees paid over \$50,000 0

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
R. W. BAIRD & COMPANY 777 E. WISCONSIN, MILWAUKEE, WI 53202	INVESTMENT SERVICES	52,790.
NEUBERGER BERMAN 190 S LASALLE ST, 23RD FLR, CHICAGO, IL 60603	INVESTMENT SERVICES	50,124.

Total number of others receiving over \$50,000 for professional services **0**

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 N/A	
2	
3 All other program-related investments. See instructions.	

Total. Add lines 1 through 3 **0.**

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

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a Average monthly fair market value of securities	1a	45,240,015.
b Average of monthly cash balances	1b	1,240,431.
c Fair market value of all other assets	1c	
d Total (add lines 1a, b, and c)	1d	46,480,446.
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2 Acquisition indebtedness applicable to line 1 assets	2	0.
3 Subtract line 2 from line 1d	3	46,480,446.
4 Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	697,207.
5 Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	45,783,239.
6 Minimum investment return. Enter 5% of line 5	6	2,289,162.

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

1 Minimum investment return from Part X, line 6	1	2,289,162.
2a Tax on investment income for 2019 from Part VI, line 5	2a	29,587.
b Income tax for 2019. (This does not include the tax from Part VI.)	2b	
c Add lines 2a and 2b	2c	29,587.
3 Distributable amount before adjustments. Subtract line 2c from line 1	3	2,259,575.
4 Recoveries of amounts treated as qualifying distributions	4	0.
5 Add lines 3 and 4	5	2,259,575.
6 Deduction from distributable amount (see instructions)	6	0.
7 Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,259,575.

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	3,987,228.
b Program-related investments - total from Part IX-B	1b	0.
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3 Amounts set aside for specific charitable projects that satisfy the:		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8; and Part XIII, line 4	4	3,987,228.
5 Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	29,587.
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,957,641.

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 2018	(c) 2018	(d) 2019
1 Distributable amount for 2019 from Part XI, line 7				2,259,575.
2 Undistributed income, if any, as of the end of 2019				
a Enter amount for 2018 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2019:				
a From 2014	162,554.			
b From 2015	784,526.			
c From 2016	1,096,781.			
d From 2017				
e From 2018				
f Total of lines 3a through e	2,043,861.			
4 Qualifying distributions for 2019 from Part XII, line 4: ▶ \$ 3,987,228.				
a Applied to 2018, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2019 distributable amount				2,259,575.
e Remaining amount distributed out of corpus	1,727,653.			
5 Excess distributions carryover applied to 2019 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	3,771,514.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2018. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2019. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2020				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2014 not applied on line 5 or line 7	162,554.			
9 Excess distributions carryover to 2020. Subtract lines 7 and 8 from line 6a	3,608,960.			
10 Analysis of line 9:				
a Excess from 2015	784,526.			
b Excess from 2016	1,096,781.			
c Excess from 2017				
d Excess from 2018				
e Excess from 2019	1,727,653.			

N/A

- ☐ 4942(j)(3) or ☐ 4942(j)(5)

- ☐ 4942(j)(3) or ☐ 4942(j)(5)

- | | |
|----------------|--|
| 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.) |
|----------------|--|

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).)

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.

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 ATTACHED STATEMENT

- SEE ATTACHED STATEMENT

- SEE ATTACHED STATEMENT

- SEE ATTACHED STATEMENT

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

2019

Name of the organization

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

Employer identification number

23-7423640

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

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

Form 990-PF

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

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

Special Rules

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

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

Name of organization

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

Employer identification number

23-7423640**Part I Contributors** (see instructions). Use duplicate copies of Part I if additional space is needed

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	CHRISTINA S. DUNCAN 121 SOUTH 17TH STREET MATTOON, IL 61938	\$ 6,050.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
2	ELIZABETH L. CELIO 121 SOUTH 17TH STREET MATTOON, IL 61938	\$ 407,506.	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)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Name of organization

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

Employer identification number

23-7423640

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

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
2	5 SHARES OF HORMEL FOODS	\$ 209.	06/13/19
2	1,815 SHARES OF KROGER CO	\$ 44,738.	06/13/19
2	5 SHARES OF ORACLE CORP	\$ 268.	06/13/19
2	525 SHARES OF QUALCOMM INC	\$ 36,472.	06/13/19
2	165 SHARES OF SQUARE INC	\$ 11,801.	06/13/19
2	705 SHARES OF AGILENT TECH INC	\$ 53,161.	07/01/19

Name of organization

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

Employer identification number

23-7423640

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

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
2	200 SHARES OF ANTHEM INC	\$ 56,355.	07/01/19
2	930 SHARES OF APPLE INC	\$ 188,390.	07/01/19
2	70 SHARES OF QUALCOMM INC	\$ 5,528.	07/01/19
2	10 SHARES OF VISTEON CORP	\$ 585.	07/01/19
		\$	
		\$	

Name of organization

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

Employer identification number

23-7423640

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

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

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

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
FIRST MID-ILLINOIS BANK & TRUST	12.	12.	
FIRST MID-ILLINOIS BANK & TRUST - PRIME MONEY MARKET	2,226.	2,226.	
HARRIS TRUST & SAVINGS BANK	100.	100.	
OTHER INTEREST INCOME - HEDGE FUNDS	154.	154.	
U.S. TRUST BANK OF AMERICA	91,425.	91,425.	
U.S. TRUST BANK OF AMERICA - BRANDES	6,992.	6,992.	
U.S. TRUST BANK OF AMERICA - HARRIS	11,698.	11,698.	
U.S. TRUST BANK OF AMERICA - KLD 2500 INDEX FUND	346.	346.	
U.S. TRUST BANK OF AMERICA - NEUBERGER BERMAN	2,661.	2,661.	
U.S. TRUST BANK OF AMERICA - PARAMETRIC	803.	803.	
U.S. TRUST BANK OF AMERICA - TRILLIUM	1,251.	1,251.	
TOTAL TO PART I, LINE 3	117,668.	117,668.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
BANK OF AMERICA N.A.	116.	0.	116.	116.	
FIRST MID-IL BANCSHARES INC.	86,211.	0.	86,211.	86,211.	
GOLDMAN SACHS MULTI-MANAGER ALTERNATIVES FUND	5,187.	0.	5,187.	5,187.	
OPEN PRAIRIE RURAL OPPORTUNITIES FUND LP	4,916.	0.	4,916.	4,916.	
OPV FUND I LIQUIDATING TRUST	1,189.	0.	1,189.	1,189.	
SKYBRIDGE MULTI-ADVISER HEDGE FUND	46,809.	0.	46,809.	46,809.	

U.S. TRUST BANK OF AMERICA - BRANDES	294,731.	0.	294,731.	294,731.
U.S. TRUST BANK OF AMERICA - HARRIS	306,680.	0.	306,680.	306,680.
U.S. TRUST BANK OF AMERICA - KLD 2500 INDEX FUND	62,701.	0.	62,701.	62,701.
U.S. TRUST BANK OF AMERICA - NEUBERGER BERMAN	147,624.	0.	147,624.	147,624.
U.S. TRUST BANK OF AMERICA - PARAMETRIC	129,436.	0.	129,436.	129,436.
U.S. TRUST BANK OF AMERICA - TRILLIUM	61,776.	0.	61,776.	61,776.
TO PART I, LINE 4	1,147,376.	0.	1,147,376.	1,147,376.

FORM 990-PF	OTHER INCOME	STATEMENT	3
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
DREAMSPRING 2011C	5,000.	5,000.	
CLOSED LOOP VENTURES, LP	-11,149.	-11,149.	
TOTAL TO FORM 990-PF, PART I, LINE 11	-6,149.	-6,149.	

FORM 990-PF	LEGAL FEES	STATEMENT	4
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	430.	0.		430.
TO FM 990-PF, PG 1, LN 16A	430.	0.		430.

FORM 990-PF	ACCOUNTING FEES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
TAX PREPARATION FEES	7,560.	0.		7,560.	
TO FORM 990-PF, PG 1, LN 16B	7,560.	0.		7,560.	

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
INVESTMENT FEES - ROBERT W. BAIRD, INC.	52,790.	52,790.		0.	
INVESTMENT FEES - HARRIS BANK & TRUST	21,633.	21,633.		0.	
INVESTMENT FEES - NEUBERGER BERMAN	50,124.	50,124.		0.	
INVESTMENT FEES - TRILLIUM	16,461.	16,461.		0.	
INVESTMENT FEES - PARAMETRIC	12,685.	12,685.		0.	
INVESTMENT FEES - US TRUST BANK OF AMERICA	48,003.	48,003.		0.	
CONSULTING FEES - SAL CONSULTING INC.	31,300.	0.		31,300.	
CONSULTING FEES - REBECCA KLEIN	3,750.	0.		3,750.	
CONSULTING FEES - MARK SCHAPIRO	500.	0.		500.	
CONSULTING FEES - TORANA GROUP LLC	7,000.	0.		7,000.	
TO FORM 990-PF, PG 1, LN 16C	244,246.	201,696.		42,550.	

FORM 990-PF	TAXES			STATEMENT	7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
FOREIGN TAX WITHHELD	44,248.	44,248.		0.	
FIT - ESTIMATED PAYMENTS	54,000.	0.		0.	
TO FORM 990-PF, PG 1, LN 18	98,248.	44,248.		0.	

FORM 990-PF	OTHER EXPENSES			STATEMENT	8
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
DUES	10,712.	0.		10,712.	
POSTAGE/SHIPPING	658.	0.		658.	
WEBSITE MAINTENANCE	195.	0.		195.	
FILING & OTHER FEES	366.	0.		366.	
INSURANCE EXPENSE	1,951.	0.		1,951.	
SOFTWARE EXPENSE	1,325.	0.		1,325.	
PORTFOLIO DEDUCTIONS FROM PASSTHRU ENTITIES	155.	155.		0.	
EQUIPMENT LEASE EXPENSE	2,731.	0.		2,731.	
COMPUTER AND NETWORK MAINTENANCE	232.	0.		232.	
MISCELLANEOUS	332.	0.		332.	
INVESTMENT INTEREST EXPENSE FROM PASSTHRU ENTITIES	917.	917.		0.	
OFFICE EXPENSE	3,906.	0.		3,906.	
TO FORM 990-PF, PG 1, LN 23	23,480.	1,072.		22,408.	

FORM 990-PF	OTHER DECREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	9
DESCRIPTION	AMOUNT		
DIFFERENCE BETWEEN TAX BASIS CAPITAL GAIN AND BOOK BASIS CAPITAL GAIN	339,638.		
NON-DEDUCTIBLE EXPENSES FROM K-1 - OPEN PRAIRIE RURAL OPPORTUNITIES FUND	8,508.		
2018 K-1 ALLOCATION OF OPERATING EXPENSES FROM PASSTHRU ENTITIES	18,983.		
TOTAL TO FORM 990-PF, PART III, LINE 5	367,129.		

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	10
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
STATE AND MUNICIPAL OBLIGATIONS		X	330,085.	304,404.
TOTAL U.S. GOVERNMENT OBLIGATIONS				
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS			330,085.	304,404.
TOTAL TO FORM 990-PF, PART II, LINE 10A			330,085.	304,404.

FORM 990-PF	CORPORATE STOCK	STATEMENT	11
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCK - SEE STMT	24,721,305.	34,803,095.
TOTAL TO FORM 990-PF, PART II, LINE 10B	24,721,305.	34,803,095.

FORM 990-PF	CORPORATE BONDS	STATEMENT	12
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS - SEE STMT	8,337,952.	8,554,145.
TOTAL TO FORM 990-PF, PART II, LINE 10C	8,337,952.	8,554,145.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	13
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
OTHER INVESTMENTS - SEE STMT	COST	4,233,256.	4,360,547.
TOTAL TO FORM 990-PF, PART II, LINE 13		4,233,256.	4,360,547.

FORM 990-PF DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT STATEMENT 14

DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
COMPUTER EQUIPMENT	2,742.	2,742.	0.
TOTAL TO FM 990-PF, PART II, LN 14	2,742.	2,742.	0.

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

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
SUSAN K. DE WYNGAERT 121 SOUTH 17TH STREET MATTOON, IL 61938	TRUSTEE 5.00	0.	0.	0.
CHRISTINA S. DUNCAN 121 SOUTH 17TH STREET MATTOON, IL 61938	TRUSTEE 5.00	0.	0.	0.
RICHARD ANTHONY LUMPKIN 121 SOUTH 17TH STREET MATTOON, IL 61938	TREASURER 5.00	0.	0.	0.
S.L. GRISSOM 121 SOUTH 17TH STREET MATTOON, IL 61938	SECRETARY & ASSIS. TREAS. 5.00	0.	0.	0.
ADRIENNE COLE 121 SOUTH 17TH STREET MATTOON, IL 61938	ASSISTANT SECRETARY 5.00	0.	0.	0.
RICHARD DE WYNGAERT 121 SOUTH 17TH STREET MATTOON, IL 61938	PRESIDENT* 5.00	0.	0.	0.
ANNE R. SPARKS 121 SOUTH 17TH STREET MATTOON, IL 61938	TRUSTEE 5.00	0.	0.	0.
ELIZABETH L. CELIO 121 SOUTH 17TH STREET MATTOON, IL 61938	VICE PRESIDENT* 5.00	0.	0.	0.

MARGARET DEWYNGAERT 121 SOUTH 17TH STREET MATTOON, IL 61920	TRUSTEE 5.00	0.	0.	0.
STEVE SHIRAR 9921 WILD DEER RD ST. LOUIS, MO 63124	TRUSTEE 5.00	0.	0.	0.
ILA DUNCAN 121 SOUTH 17TH STREET MATTOON, IL 61938	TRUSTEE 5.00	0.	0.	0.
DEBORAH GILLESPIE 1133 SOUTH BLVD, UNIT 716 OAK PARK, IL 60302	TRUSTEE 5.00	0.	0.	0.
WILLIAM TAPELLA 6009 PARK DRIVE CHARLESTON, IL 61920	TRUSTEE 5.00	0.	0.	0.

* ALSO SERVES AS TRUSTEE

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

0. 0. 0.

FORM 990-PF

PART XV - LINE 1A
LIST OF FOUNDATION MANAGERS

STATEMENT 16

NAME OF MANAGER

RICHARD ANTHONY LUMPKIN
ELIZABETH L. CELIO

2019 DEPRECIATION AND AMORTIZATION REPORT

FORM 990-PF PAGE 1

990-PF

Asset No	Description	Date Acquired	Method	Life	Convention	Line No	Unadjusted Cost Or Basis	Bus % Excl	Section 179 Expense	* Reduction In Basis	Basis For Depreciation	Beginning Accumulated Depreciation	Current Sec 179 Expense	Current Year Deduction	Ending Accumulated Depreciation
1	COMPUTER EQUIPMENT	12/01/14	200DB	3.00	MACRS	17	2,742.				2,742.	2,742.		0.	2,742.
	* TOTAL 990-PF PG 1 DEPR						2,742.				2,742.	2,742.		0.	2,742.

The Lumpkin Family Foundation
23-7423640
2019 Form 990-PF

Section 1.263(a)-1(f) De Minimis Safe Harbor Election

The Lumpkin Family Foundation is making the de minimis safe harbor election under Treas. Reg. § 1.263(a)-1(f) for all eligible amounts paid or incurred during the taxable year.

The Lumpkin Family Foundation	23-7423640	121 S. 17 th Street, Mattoon, IL 61938
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**SUPPLEMENTARY STATEMENT
FOR THE YEAR ENDED 12/31/2019
Part II BALANCE SHEETS**

U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS

<u>UNITS</u>	<u>DESCRIPTION</u>	<u>BOOK VALUE</u>	<u>FAIR MARKET VALUE</u>
100,000 00	FLORIDA HURRICANE 2.995% 7/1/20	102,673.00	100,642.00
200,000 00	NEW YORK CITY NY 4.075% 11/1/20	227,412.00	203,762.00
TOTAL TO FORM 990-PF, PART II, LINE 10A		330,085.00	304,404.00

CORPORATE STOCK

<u>UNITS</u>	<u>DESCRIPTION</u>	<u>BOOK VALUE</u>	<u>FAIR MARKET VALUE</u>
40 00	AAON INC	1,686.40	1,976.40
70 00	AARONS INC	2,203.69	3,997.70
579 00	ABBOTT LABS	22,778.44	50,291.94
480 00	ABBVIE INC	27,048.00	42,499.20
9.00	ABIOMED INC	3,387.69	1,535.31
60 00	ABM INDS INC	1,955.30	2,262.60
40 00	ACACIA COMMUNICATIONS INC	2,103.00	2,712.40
115 00	ACADIA HEALTHCARE CO INC	6,152.30	3,820.30
140 00	ACADIA PHARMACEUTICALS INC	2,972.65	5,989.20
2,144 00	ACADIA RLTY TR	58,219.80	55,593.92
50 00	ACCELERON PHARMA INC	1,938.90	2,651.00
172 00	ACCENTURE PLC	17,795.12	36,218.04
130 00	ACHILLION PHARMACEUTICALS INC	817.70	783.90
114 00	ACI WORLDWIDE INC	2,334.15	4,318.89
281 00	ACTIVISION BLIZZARD INC	9,053.82	16,697.02
40.00	ACUITY BRANDS INC	4,979.60	5,520.00
110.00	ADIENT PLC	6,784.90	2,337.50
159 00	ADOBE INC	14,052.42	52,439.79
110 00	ADTALEM GLOBAL ED INC	3,122.81	3,846.70
1,942 00	ADVANCED AUTO PTS INC	216,988.51	311,030.72
70 00	ADVANCED ENERGY INDS	3,903.90	4,984.00
288 00	ADVANCED MICRO DEVICES INC	7,046.61	13,207.68
130.00	ADVANSIX INC	2,661.50	2,594.80

300 00	AEGION CORP	5,472.81	6,711.00
20,655 00	AEGON N V NY REGISTRY SHS	112,943.32	93,567.15
80.00	AERIE PHARMACEUTICALS INC	2,900.70	1,933.60
100 00	AFFILIATED MANAGERS GROUP	8,768.00	8,474.00
92.00	AFLAC INC	2,809.68	4,866.80
700 00	AG MTG INVT TR INC	11,220.51	10,794.00
116 00	AGCO CORP	6,281.15	8,961.00
65 00	AGILENT TECHNOLOGIES INC	2,509.00	5,545.15
59 00	AGIOS PHARMACEUTICALS INC	2,965.72	2,817.25
480 00	AGNC INVT CORP	8,333.16	8,486.40
120 00	AGREE REALTY CORP	8,135.64	8,420.40
40 00	AIMMUNE THERAPEUTICS INC	1,147.20	1,338.80
95.00	AIR LEASE CORP	2,799 04	4,514.40
91 00	AIR PRODS & CHEMS INC	11,181 04	21,384 09
40 00	ALARM COM HLDGS INC	2,260.00	1,718.80
146 00	ALASKA AIR GROUP INC	12,241.39	9,891.50
100 00	ALBEMARLE CORP	7,142.00	7,304 00
210.00	ALCOA CORP	6,461.66	4,517.10
60 00	ALDER BIOPHARMACEUTICALS INC	0.00	0.00
59 00	ALEXION PHARMACEUTICALS INC	8,899.56	6,380 85
30 00	ALIGN TECHNOLOGY INC	8,422.86	8,371.20
144 00	ALKERMES PLC	5,095.50	2,937.60
20.00	ALLAKOS INC	1,574 40	1,907.20
22 00	ALLEGHANY CORP DEL	12,057.75	17,590.54
130 00	ALLEGHENY TECHNOLOGIES INC	3,725.80	2,685.80
20 00	ALLEGiant TRAVEL CO	2,640.20	3,480.80
181 00	ALLEGION PLC	12,398 75	22,541.74
60.00	ALLERGAN PLC	17,755.20	11,470.20
50 00	ALLETE INC	4,139 50	4,058.50
81 00	ALLIANCE DATA SYS CORP	12,023.33	9,088.20
306 00	ALLIANT CORP	9,361.48	16,744.32
40 00	ALLOGENE THERAPEUTICS INC	1,115 60	1,039.20
245 00	ALLSCRIPTS-MISYS HEALTHCARE SOLUTIONS	3,709.34	2,404.68
184 00	ALLSTATE CORP	11,926.88	20,690.80
100 00	ALNYLAM PHARMACEUTICALS INC	6,589.60	11,517.00
305 00	ALPHABET INC	222,898.18	408,513.95
87 00	ALPHABET INC	62,537.34	116,320.74
40 00	ALTERYX INC	4,272.40	4,002.80
60 00	ALTRA INDL MOTION CORP	1,917.60	2,172.60
107 00	AMAZON COM INC	65,254.48	197,718.88
44 00	AMBARELLA INC	2,053.00	2,664.64
87 00	AMC NETWORKS INC	5,134.00	3,436.50
190 00	AMDOCS LTD	11,781.43	13,716.10
30 00	AMEDISYS INC	654.60	5,007.60
51.00	AMEREN CORP	2,393.94	3,916.80
3,365 00	AMERICA MOVIL S A B DE C V	68,449.18	53,840.00
297 00	AMERICAN AIRLS GROUP INC	12,426.48	8,517.96

230.00	AMERICAN ASSETS TR INC	10,733.14	10,557.00
145 00	AMERICAN CAMPUS CMNTYS INC	4,816.85	6,819.35
240.00	AMERICAN EAGLE OUTFITTERS NEW	4,494.50	3,528.00
216.00	AMERICAN ELEC PWR INC	13,335.84	20,414.16
90.00	AMERICAN EQUITY INVT LIFE HLDG	2,461.50	2,693.70
1,342.00	AMERICAN EXPRESS CO	73,595.27	167,065.58
70 00	AMERICAN FINL GROUP INC OHIO	6,863.50	7,675.50
264 00	AMERICAN HOMES 4 RENT	4,280.17	6,919.44
304 00	AMERICAN INTL GROUP INC	15,774.56	15,604.32
100 00	AMERICAN STS WTR CO	5,539.00	8,664.00
143 00	AMERICAN TOWER CORP	13,543.53	32,864.26
115 00	AMERICAN WTR WKS CO INC	13,941.45	14,127.75
170 00	AMERICOLD RLTY TR	5,323.38	5,960.20
29 00	AMERIPRISE FINL INC	2,552.58	4,830.82
2,764 00	AMERISOURCEBERGEN CORP	213,812.57	234,995.28
205 00	AMETEK INC NEW	10,995.39	20,446.70
103 00	AMGEN INC	15,285.20	24,830.21
420 00	AMICUS THERAPEUTICS INC	5,321.34	4,090.80
65.00	AMN HEALTHCARE SVCS INC	1,164.15	4,050.15
51 00	AMPHENOL CORP NEW	2,798.37	5,519.73
189.00	ANALOG DEVICES INC	10,679.03	22,460.76
80 00	ANAPLAN INC	4,065.60	4,192.00
103 00	ANDERSONS INC	3,203.15	2,603.84
50 00	ANIXTER INTL INC	3,834.50	4,605.00
165.00	ANSYS INC	14,910.67	42,472.65
300.00	ANTERO RES CORP	6,523.50	855.00
78 00	ANTHEM INC	10,281.18	23,558.34
34.00	AON PLC	3,262.64	7,081.86
200 00	APACHE CORP	9,821.32	5,118.00
182 00	APARTMENT INVT & MGMT CO	7,862.83	9,400.30
50 00	APELLIS PHARMACEUTICALS INC	1,046.90	1,531.00
110 00	APERGY CORP	4,407.68	3,715.80
20.00	APPFOLIO INC	1,930.00	2,199.00
30.00	APPIAN CORP	1,433.10	1,146.30
1,197 00	APPLE INC	120,346.38	351,499.05
40 00	APPLIED INDL TECHNOLOGIES INC	2,960.40	2,667.60
472.00	APPLIED MATLS INC	9,147.36	28,810.88
60.00	APTARGROUP INC	4,545.53	6,937.20
3,009 00	APTIV PLC	168,621.62	285,764.73
1,162 00	AQUA AMERICA INC	34,997.51	54,544.28
224 00	ARAMARK	7,535.58	9,721.60
115 00	ARCBEST CORP	2,496.98	3,174.00
20 00	ARCH COAL INC	1,420.20	1,434.80
57 00	ARCOSA INC	892.66	2,539.35
50 00	ARENA PHARMACEUTICALS INC	1,926.60	2,271.00
110 00	ARES MGMT CORP	3,451.90	3,925.90
750 00	ARISTA NETWORKS INC	162,385.85	152,550.00

810.00	ARMADA HOFFLER PPTYS INC	13,856.09	14,863.50
50 00	ARMSTRONG WORLD INDS INC	2,758.50	4,698.50
100 00	ARQULE INC	619.00	1,996.00
76 00	ARROW ELECTRS INC	4,870.83	6,440.24
90 00	ARROWHEAD PHARMACEUTICALS INC	1,323.00	5,708.70
50 00	ASBURY AUTOMOTIVE GROUP INC	3,850.00	5,589.50
80 00	ASGN INC	1,507.00	5,677.60
60 00	ASHLAND GLOBAL HLDGS INC	4,029.60	4,591.80
65 00	ASPEN TECHNOLOGY INC	1,607.12	7,860.45
56 00	ASSURANT INC	4,384.80	7,340.48
156 00	ASSURED GUARANTY LTD	3,956.16	7,647.12
1,764 00	AT&T INC	62,455.19	68,937.12
60 00	ATHENEX INC	1,066.49	916.20
80 00	ATLANTIC UN BANKSHARES CORP	2,816.10	3,004.00
110 00	ATMOS ENERGY CORP	9,322.40	12,304.60
40 00	AUDENTES THERAPEUTICS INC	1,556.00	2,393.60
113 00	AUTODESK INC	12,746.50	20,730.98
188 00	AUTOMATIC DATA PROCESSING INC	16,314.64	32,054.00
76 00	AUTONATION INC	3,590.23	3,695.88
9 00	AUTOZONE INC	7,115.13	10,721.79
50.00	AVALARA INC	3,168.70	3,662.50
67 00	AVALONBAY CMNTYS INC	11,901.88	14,049.90
60 00	AVANOS MED INC	1,934.40	2,022.00
210 00	AVANTOR INC	3,005.10	3,811.50
110 00	AVAYA HLDGS CORP	2,321.00	1,485.00
109 00	AVERY DENNISON CORP	5,193.07	14,259.38
65 00	AVIS BUDGET GROUP INC	1,334.27	2,095.60
1,114 00	AVISTA CORP	46,041.29	53,572.26
131 00	AVNET INC	5,808.95	5,559.64
201 00	AXALTA COATING SYSTEMS LTD	5,731.51	6,110.40
140 00	AXIS CAP HLDGS LTD	4,459.91	8,321.60
99.00	AXON ENTERPRISE INC	3,480.97	7,254.72
30 00	AXSOME THERAPEUTICS INC	1,161.00	3,100.80
75 00	B & G FOODS INC	2,356.66	1,344.75
56 00	BAKER HUGHES CO	2,479.12	1,435.28
50 00	BALCHEM CORP	2,031.50	5,081.50
318.00	BALL CORP	18,791.52	20,565.06
2,441 00	BANK AMER CORP	35,248.04	85,972.02
184 00	BANK NEW YORK MELLON CORP	7,740.88	9,260.72
170 00	BANK OZK	5,070.80	5,185.85
110 00	BANKUNITED INC	4,794.90	4,021.60
13,339 00	BARCLAYS PLC	166,802.44	126,987.28
90 00	BARNES GROUP INC	4,715.00	5,576.40
6,160 00	BASF SE	105,157.80	116,424.00
61 00	BAXTER INTL INC	2,439.39	5,100.82
75 00	BEACON ROOFING SUPPLY INC	1,524.10	2,398.50
1,099 00	BECTON DICKINSON & CO	88,220.39	298,895.03

140 00	BED BATH & BEYOND INC	4,703.90	2,422.00
60 00	BELDEN INC	3,046.79	3,300.00
450 00	BERKSHIRE HATHAWAY INC DEL	61,627.50	101,925.00
122 00	BERRY GLOBAL GROUP INC	4,397.98	5,793.78
75 00	BEST BUY INC	2,478.75	6,585.00
1,717 00	BIC SA	72,729.52	59,746.45
80 00	BIG LOTS INC	3,307.20	2,297.60
20 00	BIO RAD LABS INC	2,771.00	7,400.60
42 00	BIO-TECHNE CORP	3,841.98	9,219.42
78 00	BIOMERIEUX INC	19,491.22	23,144.94
30 00	BIOHAVEN PHARMACEUTICAL HLDG CO	959.80	1,633.20
40 00	BIOTELEMETRY INC	1,776.40	1,852.00
1,912 00	BJS WHSL CLUB HLDGS INC	42,133.16	43,478.88
57 00	BLACK HILLS CORP	3,476.99	4,476.78
150 00	BLACK KNIGHT INC	7,250.10	9,672.00
851 00	BLACKBAUD INC	60,860.33	67,739.60
40 00	BLACKLINE INC	1,932.80	2,062.40
22 00	BLACKROCK INC	7,927.92	11,059.40
220 00	BLOCK H & R INC	5,156.80	5,165.60
138 00	BLOOMIN BRANDS INC	2,278.56	3,045.66
50 00	BLUCORA INC	1,838.00	1,307.00
55 00	BLUEBIRD BIO INC	3,407.10	4,826.25
50.00	BLUEPRINT MEDICINES CORP	2,383.10	4,005.50
579 00	BNP PARIBAS	16,034.14	17,167.93
90 00	BOISE CASCADE CO DEL	3,152.40	3,287.70
16 00	BOOKING HLDGS INC	20,734.88	32,859.68
1,505 00	BORG WARNER INC	50,176.09	65,286.90
10 00	BOSTON BEER INC	2,807.60	3,778.50
39.00	BOSTON PROPERTIES INC	4,604.73	5,376.54
573 00	BOSTON SCIENTIFIC CORP	12,486.77	25,911.06
130 00	BOX INC	3,329.20	2,181.40
2,243 00	BP P L C	97,886.14	101,898.00
1,928 00	BRANDYWINE RLTY TR	33,410.69	30,366.00
80 00	BRIGHT HORIZONS FAMILY SOLUTIONS	2,724.79	12,023.20
130 00	BRIGHTHOUSE FINL INC	6,030.70	5,099.90
60 00	BRINKER INTL INC	1,635.34	2,520.00
50 00	BRINKS CO	1,828.00	4,534.00
750 00	BRISTOL MYERS SQUIBB CO	59,645.46	61,742.50
305 00	BRIXMOR PPTY GROUP INC	6,534.07	6,591.05
135 00	BROADCOM INC	18,689.40	42,662.70
276 00	BROOKDALE SENIOR LIVING INC	6,694.39	2,006.52
70 00	BROOKS AUTOMATION INC	1,775.20	2,937.20
278 00	BROWN & BROWN INC	4,999.14	10,975.44
295 00	BROWN FORMAN CORP	12,590.81	19,942.00
110 00	BRUKER CORP	2,307.37	5,606.70
103 00	BRUNSWICK CORP	4,984.17	6,177.94
130 00	BUILDERS FIRSTSOURCE INC	1,892.50	3,303.30

120 00	BUNGE LTD	6,963.60	6,906.00
293 00	BURLINGTON STORES INC	40,109.53	66,812.79
10.00	CABLE ONE INC	11,614.90	14,884.70
101 00	CABOT CORP	4,937.12	4,799.52
30 00	CABOT MICROELECTRONICS CORP	3,443.10	4,329.60
120 00	CADENCE BANCORPORATION	2,386.80	2,175.60
300 00	CALAMP CORP	3,066.00	2,874.00
40 00	CALAVO GROWERS INC	1,827.20	3,623.60
50 00	CALIFORNIA WTR SVC GROUP	1,940.86	2,578.00
230.00	CALLON PETE CO DEL	2,724.70	1,110.90
666 00	CAMDEN PPTY TR	53,399.75	70,662.60
189 00	CAMPBELL SOUP CO	8,612.72	9,340.38
50 00	CANNAE HLDGS INC	1,921.00	1,859.50
48 00	CANTEL MED CORP	3,445.88	3,403.20
216 00	CAPITAL ONE FINL CORP	14,688.00	22,228.56
120 00	CAPRI HLDGS LTD	4,192.80	4,578.00
740 00	CAPSTEAD MTG CORP	6,447.36	5,860.80
35 00	CARDINAL HEALTH INC	2,901.15	1,770.30
40 00	CARDIOVASCULAR SYS INC DEL	1,589.20	1,943.60
70 00	CARDTONICS PLC	2,786.70	3,125.50
40 00	CAREDX INC	1,042.20	862.80
90 00	CARETRUST REIT INC	2,212.59	1,856.70
70 00	CARGURUS INC	2,879.10	2,462.60
62 00	CARLISLE COS INC	6,265.76	10,034.08
52 00	CARMAX INC	2,495.48	4,558.84
61.00	CARPENTER TECHNOLOGY CORP	2,094.13	3,036.58
54,108 00	CARREFOUR SA	211,408.40	181,586.45
270 00	CARRIAGE SERVICES INC	6,681.82	6,912.00
83 00	CARS COM INC	2,101.60	1,014.26
466 00	CARTER HLDGS INC	41,311.51	50,952.44
40 00	CARVANA CO	1,822.60	3,682.00
50 00	CASELLA WASTE SYS INC	1,729.70	2,301.50
153.00	CATALENT INC	4,458.49	8,613.90
790 00	CATCHMARK TIMBER TR INC	5,688.50	9,061.30
10 00	CAVCO INDS INC	1,252.90	1,953.80
160 00	CDK GLOBAL INC	7,729.60	8,748.80
1,660 00	CEDAR REALTY TRUST INC	8,245.97	4,897.00
30,563 00	CEMEX S A B DE C V SPONSOR	151,132.24	115,528.14
440 00	CENTRAL PAC FINL CORP	12,650.66	13,015.20
140.00	CENTURY CMNTYS INC	2,777.60	3,829.00
217 00	CENTURYLINK INC	3,966.48	2,866.57
1 00	CERENCE INC	18.82	22.63
90 00	CERIDIAN HCM HLDG INC	4,912.59	6,109.20
47.00	CERNER CORP	2,420.03	3,449.33
74 00	CF INDS HLDGS INC	3,149.44	3,532.76
43 00	CHARLES RIV LABORATORIES INTL	3,267.57	6,568.68
40 00	CHART INDUSTRIES INC	2,824.90	2,699.60

43 00	CHARTER COMMUNICATIONS INC NEW	12,839.60	20,858.44
60.00	CHEESECAKE FACTORY INC	3,707.40	2,331.60
110 00	CHEGG INC	2,227.80	4,170.10
15 00	CHEMED CORP	804.30	6,588.90
40.00	CHEMOCENTRYX INC	1,223.20	1,582.00
190 00	CHEMOURS CO	1,798.20	3,437.10
180 00	CHERRY HILL MTG INVT CORP	2,682.00	2,626.20
820 00	CHESAPEAKE ENERGY CORP	4,389.28	676.99
572 00	CHEVRON CORP	49,272.08	68,931.72
20.00	CHILDRENS PLACE INC	1,636.20	1,250.40
2,841 00	CHINA MOBILE LTD	134,081.79	120,089.07
5 00	CHIPOTLE MEXICAN GRILL INC	2,549.90	4,185.55
50 00	CHOICE HOTELS INTL INC	4,227.60	5,171.50
173 00	CHUBB LTD	20,365.56	26,929.18
877 00	CHURCH & DWIGHT INC	14,341.32	61,688.18
147 00	CIENA CORP	2,945.82	6,275.43
1,788 00	CIGNA CORP NEW	358,677.61	365,628.12
160 00	CIMAREX ENERGY CO	9,035.20	8,398.40
36 00	CIMPRESS PLC	2,738.72	4,527.72
130 00	CINEMARK HLDGS INC	2,770.40	4,400.50
85 00	CIRRUS LOGIC CORP	2,860.17	7,004.85
1,125 00	CISCO SYS INC	38,713.00	53,955.00
90 00	CIT GROUP INC	4,652.10	4,106.70
646 00	CITIGROUP INC	26,666.88	51,608.94
34 00	CITRIX SYS INC	2,030.85	3,770.60
800 00	CITY OFFICE REIT INC	9,183.94	10,816.00
65 00	CLEAN HBRS INC	3,218.80	5,573.75
300 00	CLEVELAND-CLIFFS INC	1,808.00	2,520.00
75 00	CLOROX CO	9,411.00	11,515.50
211 00	CLOUDERA INC	3,380.52	2,453.93
149 00	CME GROUP INC	13,792.93	29,907.28
61 00	CMS ENERGY CORP	2,406.45	3,833.24
263 00	CNX RES CORP	2,530.42	2,327.55
1,207 00	COCA COLA CO	52,413.06	66,807.45
10 00	COCA COLA CONSOLIDATED INC	1,506.90	2,840.50
471 00	COEUR MNG INC	3,329.29	3,805.68
56 00	COGENT COMMUNICATIONS HLDGS INC	1,938.51	3,685.36
150 00	COGNEX CORP	1,143.16	8,406.00
2,878 00	COGNIZANT TECHNOLOGY SOLUTIONS	153,868.31	178,493.56
30 00	COHERENT INC	1,365.00	4,990.50
60 00	COHERUS BIOSCIENCES INC	929.00	1,080.30
100 00	COLFAX CORP	3,906.75	3,638.00
121 00	COLGATE PALMOLIVE CO	8,194.90	8,329.64
528 00	COLONY CAP INC NEW CL A	6,886.54	2,508.00
8,102 00	COMCAST CORP	284,870.87	364,346.94
40 00	COMFORT SYS USA INC	2,139.60	1,994.00
185 00	COMMERCIAL METALS CO	3,304.70	4,119.95

197 00	COMMSCOPE HLDG CO INC	6,099.49	2,795.43
250 00	COMMUNITY HEALTHCARE TRUST INC	9,552.08	10,715.00
15,545.00	COMPAGNIE DE ST GOBAIN	130,342.48	127,375.73
7,985 00	COMPASS GROUP PLC	168,598.29	199,928.43
40.00	COMPASS MINERALS INTL INC	2,189.20	2,438.40
483.00	CONAGRA FOODS INC	17,141.84	16,537.92
70 00	CONCHO RES INC	8,123.84	6,129.90
220 00	CONDUENT INC	3,259.60	1,364.00
30 00	CONMED CORP	2,304.30	3,354.90
180 00	CONNECTONE BANCORP INC	4,094.98	4,629.60
464 00	CONOCOPHILLIPS	15,994.08	30,173.92
1.00	CONSOL ENERGY INC	15.53	14.51
35 00	CONSOLIDATED EDISON INC	2,442.65	3,166.45
108 00	CONSTELLATION BRANDS INC	17,068.24	20,493.00
26 00	COPA HLDGS SA	2,395.86	2,810.08
100 00	CORCEPT THERAPEUTICS INC	1,180.55	1,210.00
673 00	CORE LABORATORIES N V	71,442.97	25,351.91
100 00	CORELOGIC INC	3,462.00	4,371.00
370.00	CORESITE RLTY CORP	40,382.62	41,484.40
60 00	CORNERSTONE ONDEMAND INC	1,958.39	3,513.00
556.00	CORNING INC	10,363.84	16,185.16
120 00	CORPORATE OFFICE PPTYS TR	3,958.33	3,525.60
236 00	CORTEVA INC	6,022.83	6,976.16
176 00	COSTCO WHSL CORP NEW	39,375.67	51,729.92
60 00	COUPA SOFTWARE INC	4,334.90	8,775.00
133 00	COUSINS PPTYS INC	5,081.09	5,479.60
280 00	COVANTA HLDG CORP	4,777.71	4,155.20
160 00	COVETRUS INC	4,068.80	2,112.00
20 00	CRACKER BARREL OLD CTRY STORE	3,174.00	3,074.80
50 00	CRANE CO	4,213.50	4,319.00
10 00	CREDIT ACCEP CORP MICHIGAN	3,599.30	4,423.30
12,294 00	CREDIT SUISSE GROUP	219,236.31	165,354.30
1,235 00	CREE INC	63,960.25	56,995.25
2,898.00	CRH PLC	80,731.00	116,876.34
70 00	CROCS INC	1,438.20	2,932.30
150 00	CROWN CASTLE INTL CORP	14,355.98	21,322.50
120 00	CROWN HLDGS INC	6,595.20	8,704.80
2,169 00	CSX CORP	136,843.08	156,948.84
204 00	CUBESMART INC	6,603.04	6,421.92
60 00	CULLEN / FROST BANKERS INC	4,370.00	5,866.80
90.00	CUMMINS INC	9,024.30	16,106.40
484 00	CVS HEALTH CORP	45,350.42	35,956.36
1 00	CYCLERION THERAPEUTICS INC	14.71	2.72
1,930.00	CYPRESS SEMICONDUCTOR CORP	25,682.51	45,026.90
104 00	CYRUSONE INC	4,432.84	6,804.72
90 00	D R HORTON INC	2,491.20	4,747.50
6,992 00	DAI NIPPON PRTG LTD	64,080 07	95,224.05

790 00	DAKTRONICS INC	4,940.43	4,811 10
152 00	DANA INC	2,105.12	2,766.40
1,999 00	DANAHER CORP DEL	66,878.71	306,806.52
44 00	DARDEN RESTAURANTS INC	2,827.44	4,796.44
155 00	DARLING INGREDIENTS INC	1,529.49	4,352.40
691 00	DAVE & BUSTERS ENTMT INC	37,613.82	27,757.47
422 00	DECKERS OUTDOOR CORP	14,826.82	71,258.92
19 00	DEERE & CO	1,540.14	3,291.94
80.00	DELEK US HLDGS INC NEW	1,181.02	2,682.40
324 00	DELTA AIR LINES INC DEL	15,846.84	18,947.52
80 00	DELUXE CORP	1,924.00	3,993.60
50 00	DENALI THERAPEUTICS INC	949 00	871.00
1 00	DESIGNER BRANDS INC	19.96	15.74
210 00	DEVON ENERGY CORP NEW	5,635.62	5,453.70
88 00	DEXCOM INC COM	6,859.82	19,249.12
430 00	DIAMOND OFFSHORE DRILLING INC	4,596.90	3,091.70
1.00	DIAMONDROCK HOSPITALITY CO	21.19	11.08
60 00	DICERNA PHARMACEUTICALS INC	779.40	1,321.80
82 00	DICKS SPORTING GOODS INC	3,845.76	4,058.18
91.00	DIGITAL RLTY TR INC	10,051.40	10,896.34
20 00	DINE BRANDS GLOBAL INC	1,493.00	1,670.40
203 00	DISCOVER FINL SVCS	9,658.74	17,218.46
208 00	DISCOVERY INC	5,112.56	6,341.92
97 00	DISCOVERY INC	2,564.68	3,175.78
568 00	DISNEY WALT CO	54,358.04	82,149.84
140 00	DOCUSIGN INC	6,913.90	10,375.40
70 00	DOLBY LABORATORIES INC	4,566.00	4,816 00
139 00	DOLLAR GEN CORP	10,502.84	21,681.22
123 00	DOLLAR TREE INC	10,090.92	11,568.15
238.00	DOMINION ENERGY INC	16,650.48	19,711.16
45 00	DOMINOS PIZZA INC	2,099.49	13,220.10
90 00	DOMTAR CORP	2,103.65	3,441.60
121.00	DONALDSON INC	3,883.98	6,972.02
2 00	DONNELLEY R R & SONS CO	44.99	7.90
30 00	DORMAN PRODS INC	2,505.30	2,271.60
190 00	DOUGLAS EMMETT INC	1,723.05	8,341.00
40 00	DOVER CORP	1,977.02	4,610.40
236 00	DOW INC	11,761.63	12,916.28
40 00	DRIL-QUIP INC	1,950.40	1,876.40
29 00	DTE ENERGY CO	2,431.36	3,766.23
261 00	DUKE ENERGY CORP	19,146.96	23,805.81
330.00	DUKE RLTY CORP	4,451.04	11,441.10
75.00	DUNKIN BRANDS GROUP INC	2,800.40	5,665.50
236 00	DUPONT DE NEMOURS INC	17,260.04	15,151.20
63 00	DXC TECHNOLOGY CO	2,112.86	2,368.17
68 00	DYCOM INDS INC	4,123.84	3,206.20
56.00	EAGLE MATERIALS INC	4,405.79	5,076.96

1,477 00	EAST WEST BANCORP INC	33,550.83	71,929.90
315 00	EASTGROUP PPTY INC	30,613.68	41,791.05
215 00	EATON CORP PLC	10,300.65	20,364.80
131 00	EATON VANCE CORP	4,226.34	6,116.39
356 00	EBAY INC	8,636.56	12,855.16
180 00	ECHO GLOBAL LOGISTICS INC	3,700.80	3,726.00
50 00	ECHOSTAR CORP	1,581.23	2,165.50
75 00	ECOLAB INC	7,940.25	14,474.25
48 00	EDGEWELL PERSONAL CARE CO	2,954.92	1,486.08
35 00	EDISON INTL	2,341.15	2,639.35
50 00	EDITAS MEDICINE INC	2,075.20	1,480.50
36 00	EDWARDS LIFESCIENCES CORP	4,216.72	8,398.44
20 00	EHEALTH INC	1,313.60	1,921.60
30 00	ELASTIC N V	2,299.18	1,929.00
154 00	ELECTRONIC ARTS INC	10,085.46	16,556.54
331 00	ELEMENT SOLUTIONS INC	3,067.75	3,866.08
8,039.00	EMBRAER S A	213,136.96	156,680.11
84 00	EMCOR GROUP INC	3,427.73	7,249.20
50 00	EMERGENT BIOSOLUTIONS INC	2,779.00	2,697.50
286 00	EMERSON ELEC CO	14,327.34	21,810.36
20 00	ENANTA PHARMACEUTICALS INC	1,686.60	1,235.60
102 00	ENCOMPASS HEALTH CORP	3,809.50	7,065.54
1 00	ENDO INTERNATIONAL PLC	80.16	4.69
69 00	ENERGIZER HLDGS INC	2,822.10	3,465.18
58 20	ENERGY TRANSFER L P	692.07	746.71
14,265 00	ENERSIS CHILE S A	74,088.33	67,758.75
55 00	ENERSYS	2,387.40	4,115.65
10,913 00	ENGIE	188,306.74	176,397.73
5,375 00	ENI S P A	216,306.07	166,410.00
90 00	ENPHASE ENERGY INC	1,249.50	2,351.70
50 00	ENSIGN GROUP INC	1,569.75	2,268.50
150 00	ENTEGRIS INC	2,606.20	7,513.50
33.00	ENTERGY CORP NEW	2,382.93	3,953.40
53 00	ENVESTNET INC	1,559.41	3,690.39
110 00	ENVISTA HLDGS CORP	3,146.00	3,260.40
173 00	EOG RES INC	11,250.19	14,490.48
55.00	EPAM SYS INC	4,112.90	11,668.80
70 00	EPIZYME INC	886.30	1,722.00
70 00	EPLUS INC	4,993.80	5,900.30
80 00	EPR PPTYS	4,860.18	5,651.20
6,622 00	EQT CORP	187,336.19	72,179.80
133 00	EQUIFAX INC	16,037.78	18,635.96
33 00	EQUINIX INC	10,177.53	19,262.10
210 00	EQUITRANS MIDSTREAM CORP	4,145.40	2,805.60
160 00	EQUITY LIFESTYLE PPTYS INC	3,607.91	11,262.40
41 00	EQUITY RESIDENTIAL	2,813.83	3,317.72
170 00	ERA GROUP INC	1,873.40	1,728.90

30 00	ERIE INDY CO	5,513.70	4,980.00
73 00	ESCO TECHNOLOGIES INC	4,840.79	6,752.50
30 00	ESPERION THERAPEUTICS INC NEW	1,860.60	1,788.90
80 00	ESSENT GROUP LTD	2,369.90	4,159.20
13 00	ESSEX PPTY TR INC	3,017.82	3,911.18
210 00	ETHAN ALLEN INTERIORS INC	4,351.20	4,002.60
110 00	ETSY INC	1,069.20	4,873.00
50 00	EURONET WORLDWIDE INC	1,576.50	7,878.00
30 00	EVERBRIDGE INC.	2,082.60	2,342.40
60 00	EVERCORE PARTNERS INC	4,640.60	4,485.60
25 00	EVEREST RE GROUP LTD	5,459.25	6,921.00
44 00	EVERSOURCE ENERGY	2,386.56	3,743.08
60 00	EVERTEC INC	1,672.20	2,042.40
133 51	EXACT SCIENCES CORP	2,770.70	12,347.28
300 00	EXELIXIS INC	2,280.61	5,286.00
413 00	EXELON CORP	13,125.14	18,828.67
40 00	EXLSERVICE HLDGS INC	2,424.00	2,778.40
104 00	EXPEDIA GROUP INC	11,467.40	11,246.56
170 00	EXPEDITORS INTL WASHINGTON INC	9,599.90	13,263.40
70 00	EXPONENT INC	3,465.70	4,830.70
190 00	EXTENDED STAY AMER INC	3,728.50	2,823.40
29 00	EXTRA SPACE STORAGE INC	2,443.25	3,062.98
1,127 00	EXXON MOBIL CORP	91,613.83	78,642.06
40.00	FABRINET	1,677.70	2,593.60
642.00	FACEBOOK INC	76,530.48	131,770.50
40.00	FACTSET RESH SYS INC	3,158.30	10,732.00
35 00	FAIR ISAAC CORP	989.45	13,113.80
150.00	FASTENAL CO	3,522.61	5,542.50
60 00	FATE THERAPEUTICS INC	980.40	1,174.20
16.00	FEDERAL REALTY INVT TR	2,421.12	2,059.68
100 00	FEDERATED INVS INC PA	2,403.50	3,259.00
106 00	FEDEX CORP	14,987.34	16,028.26
83.00	FIBROGEN INC	1,940.34	3,559.87
150 00	FIDELITY NATL INFORMATION SVCS	9,001.50	20,863.50
158 00	FIFTH THIRD BANCORP	2,554.86	4,856.92
194 00	FIREEYE INC	8,925.88	3,206.82
150 00	FIRST AMERN FINL CORP	2,305.33	8,748.00
210 00	FIRST BANCORP P R	2,375.10	2,223.90
590 00	FIRST BUSEY CORP	15,322.18	16,225.00
340 00	FIRST CMNTY BANKSHARES INC	5,138.54	10,546.80
250 00	FIRST FINL BANCORP OH	6,437.50	6,360.00
200 00	FIRST FINL BANKSHARES	2,964.45	7,020.00
323 00	FIRST HORIZON NATL CORP	5,899.62	5,348.88
25,870.00	FIRST PAC LTD	138,804.23	44,004.87
113,435.00	FIRST MID-ILLINOIS BANCSHARES	944,693.97	3,998,583.75
406 00	FIRST REP BK SAN FRANCISCO	20,960.97	47,684.70
1,123.00	FIRST SOLAR INC	56,388.70	62,843.08

50 00	FIRSTCASH INC	2,339.60	4,031.50
72 00	FIRSTENERGY CORP	2,409.12	3,499.20
46 00	FISERV INC	2,262.05	5,318.98
200 00	FITBIT INC	1,401.00	1,314.00
55 00	FIVE BELOW INC	2,042.15	7,032.30
60.00	FIVE9 INC	1,538.80	3,934.80
60.00	FLOOR & DECOR HLDGS INC	2,856.10	3,048.60
176.00	FLOWERS FOODS INC	2,132.62	3,826.24
367 00	FLOWSERVE CORP	16,976.71	18,265.59
220 00	FLUSHING FINL CORP	4,791.60	4,753.10
310 00	FNB CORP PA	3,735 50	3,937.00
105 00	FOOT LOCKER INC	6,939 43	4,093.95
1,479 00	FORD MTR CO DEL	19,374.90	13,754.70
70 00	FORMFACTOR INC	1,820.70	1,817.90
43 00	FORTINET INC	3,155.77	4,590.68
3.00	FORTIS INC	94.55	124.56
147 00	FORTUNE BRANDS HOME & SEC INC	8,236.19	9,604.98
48 00	FOX CORP	1,956.96	1,779.36
37 00	FOX CORP	1,488.33	1,346.80
40 00	FOX FACTORY HLDG CORP	2,288.60	2,782.80
60 00	FRANKLIN ELEC INC	2,284 60	3,439.20
327.00	FREEPORT-MCMORAN INC	2,601.35	4,290.24
40 00	FRESHPET INC	1,943.20	2,363.60
83 00	FRONTDOOR INC	1,849.34	3,935.86
2.00	FRONTIER COMMUNICATIONS CORP	148 19	1.78
40 00	FTI CONSULTING INC	2,499.60	4,426.40
114.00	FULLER H B CO	4,844.72	5,878.98
55 00	G-III APPAREL GROUP LTD	2,669.10	1,842.50
330 00	GANNETT CO INC NEW	3,443 80	2,105.40
87 00	GAP INC DEL	2,450.79	1,538.16
130 00	GARDNER DENVER HLDGS INC	3,703.40	4,768.40
108 00	GARMIN LTD	4,476.60	10,536.48
1 00	GARTNER GROUP INC NEW	87.34	154.10
45 00	GATX CORP	1,699.65	3,728.25
100 00	GCI LIBERTY INC	5,084.10	7,085.00
77 00	GENERAC HLDGS INC	2,899.05	7,745.43
246.00	GENERAL MLS INC	14,607.48	13,175.76
261.00	GENERAL MTRS CO	7,835.22	9,552 60
72.00	GENESCO INC	2,199.92	3,450.24
175 00	GENPACT LTD	4,766.98	7,379.75
236 00	GENTEX CORP	3,788.19	6,839 28
120 00	GENTHERM INC	4,543.20	5,326 80
27 00	GENUINE PARTS CO	2,512.08	2,868.21
685 00	GENWORTH FINL INC	6,466.15	3,014.00
3,510 00	GILDAN ACTIVEWEAR INC	98,443.70	103,650.30
384 00	GILEAD SCIENCES INC	31,757.90	24,952.32
90.00	GLACIER BANCORP INC	3,906.90	4,139.10

510 00	GLADSTONE COML CORP	8,886.04	11,148.60
40 00	GLAUKOS CORP	1,653.50	2,178.80
5,579 00	GLAXOSMITHKLINE PLC	218,436.63	262,157.21
60.00	GLOBAL BLOOD THERAPEUTICS INC	2,093.10	4,769.40
710 00	GLOBAL MED REIT INC	7,572.19	9,393.30
90 00	GLOBE LIFE INC	7,935.40	9,472.50
80 00	GLOBUS MED INC CL A	2,360.00	4,710.40
99 00	GOLAR LNG LTD	1,742.85	1,407.78
113 00	GOLDMAN SACHS GROUP INC	17,947.03	25,982.09
219 00	GOODYEAR TIRE & RUBR CO	7,183.17	3,406.55
40 00	GOSSAMER BIO INC	772.40	625.20
81 00	GRACE W R & CO DEL NEW	5,770.44	5,657.85
150 00	GRACO INC	1,620.51	7,800.00
633 00	GRAINGER W W INC	89,308.73	214,283.16
50 00	GRAND CANYON ED INC	2,077.50	4,789.50
120 00	GRANITE CONSTR INC	6,109.95	3,320.40
1 00	GRANITE PT MTG TR INC	18.19	18.38
318.00	GRAPHIC PACKAGING HLDG CO	4,079.71	5,294.70
80.00	GRAY TELEVISION INC	1,807.20	1,715.20
50 00	GREEN DOT CORP	2,689.00	1,165.00
350 00	GREEN PLAINS INC	4,373.60	5,400.50
620.00	GREENLIGHT CAP RE LTD A	9,182.20	6,268.20
25 00	GROUP 1 AUTOMOTIVE INC	1,582.20	2,500.00
94 00	GRUBHUB INC	2,424.22	4,572.16
40 00	GUARDANT HEALTH INC	3,668.00	3,125.60
78 00	GUIDEWIRE SOFTWARE INC	4,361.42	8,562.06
30.00	G1 THERAPEUTICS INC	729.60	792.90
8,666 00	G4S PLC	146,489.46	125,137.04
60.00	HAEMONETICS CORP	2,227.20	6,894.00
100 00	HAIN CELESTIAL GROUP INC	2,399.45	2,595.50
363.00	HALLIBURTON CO	11,989.89	8,882.61
228 00	HALOZYME THERAPEUTICS INC	3,098.21	4,042.44
276 00	HANCOCK HLDG CO	9,574.60	12,110.88
3,020.00	HANESBRANDS INC	59,216.58	44,847.00
774 00	HANOVER INS GROUP INC	68,945.87	105,782.58
150 00	HARLEY DAVIDSON INC	6,664.50	5,578.50
90 00	HARSCO CORP	1,094.40	2,070.90
231 00	HARTFORD FINL SVCS GROUP INC	10,071.60	14,037.87
110 00	HAWAIIAN ELEC INDUSTRIES	4,277.97	5,154.60
90.00	HAYNES INTL INC	3,958.20	3,220.20
97 00	HCA HLDGS INC	6,867.60	14,337.57
159 00	HD SUPPLY HLDGS INC	5,327.17	6,394.98
335 00	HEALTHCARE RLTY TR	7,250.83	11,178.95
80 00	HEALTHCARE SVCS GROUP INC	3,246.70	1,945.60
219 00	HEALTHCARE TR AMER INC	6,592.76	6,631.32
70 00	HEALTHEQUITY INC	2,619.87	5,184.90
148 00	HEALTHPEAK PPTYS INC	3,561.24	5,101.56

140 00	HEALTHSTREAM INC	3,613.40	3,808.00
330.00	HEARTLAND FINL USA INC	14,483.07	16,414.20
1 00	HEICO CORP NEW	39.08	89.53
1 00	HEICO CORP NEW	41.08	114.15
20 00	HELEN OF TROY LTD	1,068.40	3,595.80
130 00	HELIX ENERGY SOLUTIONS GROUP INC	1,117.60	1,251.90
169 00	HELMERICH & PAYNE INC	10,531.46	7,677.67
81 00	HENRY JACK & ASSOC INC	6,975.86	11,799.27
90.00	HERBALIFE LTD	2,732.40	4,290.30
30 00	HERC HLDGS INC	1,340.70	1,468.20
900 00	HERITAGE COMM CORP	11,016.00	11,547.00
70 00	HERON THERAPEUTICS INC	2,093.70	1,645.00
90 00	HERTZ RENT CAR HLDG CO INC	1,502.70	1,417.50
129 00	HESS CORP	6,309.28	8,618.49
740 00	HEWLETT PACKARD ENTERPRISE CO	5,755.00	11,736.40
1,531 00	HEXCEL CORP NEW	62,959.19	112,237.61
73 00	HILL ROM HLDGS INC	3,662.38	8,287.69
100 00	HILTON GRAND VACATIONS INC	3,882.00	3,439.00
120 00	HMS HLDGS CORP	2,076.20	3,552.00
65 00	HNI CORP	2,207.34	2,434.90
140 00	HOLLYFRONTIER CORP	10,195.24	7,099.40
1,631 00	HOLOGIC INC	35,087.86	85,154.51
160 00	HOME BANCSHARES INC	4,075.20	3,145.60
311 00	HOME DEPOT INC	39,095.81	67,916.18
234 00	HOMETRUST BANCSHARES INC	3,647.55	6,278.22
3,711 00	HONDA MTR LTD	116,776.88	105,058.41
540 00	HOPE BANCORP INC	7,225.20	8,024.40
864 00	HORACE MANN EDUCATORS CORP NEW	23,798.71	37,722.24
740 00	HORIZON BANCORP INC	13,020.00	14,060.00
170 00	HORIZON THERAPEUTICS PUB LTD CO	2,609.50	6,154.00
190 00	HORMEL FOODS CORP	8,175.70	8,570.90
2,098 00	HOST HOTELS & RESORTS INC	35,469.97	38,917.90
305.00	HOUGHTON MIFFLIN HARCOURT CO	4,284.55	1,906.25
44 00	HOWARD HUGHES CORP	4,565.88	5,579.20
266 00	HP INC	2,910.04	5,466.30
1,778.00	HSBC HLDGS PLC	71,489.86	69,502.02
55 00	HUB GROUP INC	2,034.45	2,820.95
54 00	HUBBELL INC	5,712.66	7,982.28
40 00	HUBSPOT INC	1,948.00	6,340.00
160 00	HUDSON PAC PPTYS INC	5,301.17	6,024.00
15.00	HUMANA INC	2,718.60	5,497.80
734.00	HUNT J B TRANS SVCS INC	54,990.82	85,716.52
220 00	HUNTSMAN CORP	4,059.00	5,315.20
120 00	IAA INC	1,690.60	5,647.20
60 00	IBERIABANK CORP	4,866.60	4,489.80
20 00	ICU MED INC	3,138.20	3,742.40
50 00	IDACORP INC	4,115.00	5,340.00

70 00	IDEX CORP	7,317.80	12,040.00
145 00	II VI INC	5,205.41	4,882.15
140 00	ILLINOIS TOOL WKS INC	13,559.00	25,148.20
45.00	ILLUMINA INC	11,723.67	14,928.30
1,822 00	IMAX CORP	47,895.10	37,223.46
160 00	IMMUNOMEDICS INC	2,011.30	3,385.60
40 00	INDEPENDENT BANK CORP MASS	3,328.40	3,330.00
64.00	INGERSOLL-RAND CO LTD	3,655.04	8,506 88
680 00	INGEVITY CORP	54,357.77	59,418.40
59 00	INGREDION INC	6,333.31	5,484.05
20 00	INOGEN INC	3,693.20	1,366.60
53 00	INPHI CORP	1,783.17	3,923.06
40 00	INSIGHT ENTERPRISES INC	2,270.22	2,811.60
80 00	INSMED INC	1,069 60	1,910.40
40.00	INSPERITY INC	3,894.40	3,441.60
40 00	INSTRUCTURE INC	1,764.40	1,928.40
63 00	INSULET CORP	2,053.95	10,785.60
30 00	INTEGER HLDGS CORP	1,130 07	2,412.90
70.00	INTEGRA LIFESCIENCES HLDGS CORP	3,011.40	4,079.60
1,325 00	INTEL CORP	40,253.50	79,301.25
28.00	INTERCEPT PHARMACEUTICALS INC	3,107.88	3,469.76
3,679.00	INTERCONTINENTAL EXCHANGE INC	99,505.74	340,491.45
50 00	INTERDIGITAL INC PA	2,242.20	2,724.50
2,172 00	INTERFACE INC	38,133.09	36,033.48
238 00	INTERNATIONAL BUSINESS MACHS	31,629.97	31,901.52
460 00	INTERNATIONAL FLAVORS&FRAGRANC	56,312.61	59,349.20
234.00	INTERNATIONAL PAPER CO	12,762.36	10,775.70
387 00	INTERPUBLIC GROUP COS INC	8,946.87	8,939.70
8,610 00	INTESA SANPAOLO	121,573.03	136,184.37
713 00	INTUIT	53,597.77	186,756.09
17 00	INTUITIVE SURGICAL INC	4,467.75	10,049.55
80 00	INVITAE CORP	1,513.38	1,290.40
113 00	IONIS PHARMACEUTICALS INC	7,156.03	6,826.33
110 00	IOVANCE BIOTHERAPEUTICS INC	809.60	3,044.80
373 00	IPG PHOTONIC CORP	44,432.32	54,055.16
30 00	IRHYTHM TECHNOLOGIES INC	2,437.80	2,042.70
90 00	IRIDIUM COMMUNICATIONS INC	1,553.40	2,217.60
30 00	IROBOT CORP	1,779.60	1,518.90
526 00	IRON MOUNTAIN INC	16,478.03	16,763.62
170 00	IRONWOOD PHARMACEUTICALS INC	2,146.86	2,262.70
60 00	ITRON INC	4,256.89	5,037.00
90.00	ITT INC	1,998.56	6,651.90
20 00	J & J SNACK FOODS CORP	3,114.60	3,685.40
3,131.00	J P MORGAN CHASE & CO	182,797.54	436,461.40
11,231 00	J SAINSBURY PLC	168,316.93	136,816.04
180.00	JABIL INC	2,389.08	7,439.40
35 00	JACK IN THE BOX INC	1,287.65	2,731.05

154 00	JANUS HENDERSON GROUP PLC	3,557.73	3,765.30
60 00	JAZZ PHARMACEUTICALS PLC	9,510.80	8,956.80
110 00	JBG SMITH PPTYS	4,100.50	4,387.90
590 00	JEFFERIES FINL GROUP INC	10,791.10	12,608.30
267 00	JETBLUE AWYS CORP	5,611.57	4,998.24
33 00	JOHN BEAN TECHNOLOGIES CORP	1,873.08	3,717.78
752 00	JOHNSON & JOHNSON	80,636.96	109,694.24
490 00	JOHNSON CONTROLS INTL PLC	20,513.88	19,947.90
389 00	JONES LANG LASALLE INC	46,564.39	67,721.01
70 00	J2 GLOBAL INC	2,000.90	6,559.70
33 00	KANSAS CITY SOUTHERN	2,829.09	5,054.28
120 00	KAR AUCTION SVCS INC	1,089.99	2,614.80
230 00	KB HOME	4,416.00	7,882.10
136 00	KELLOGG CO	10,088.48	9,405.76
60 00	KEMPER CORP DEL	4,721.20	4,650.00
118 00	KENNAMETAL INC	3,168.18	4,353.02
174 00	KEYCORP NEW	1,901.41	3,521.76
110 00	KILROY RLTY CORP	5,587.48	9,229.00
470 00	KIMBALL INTL INC	7,611.85	9,714.90
93.00	KIMBERLY CLARK CORP	12,243.45	12,792.15
480 00	KIMCO REALTY CORP	8,724.17	9,940.80
572 00	KINDER MORGAN INC DEL	9,897.89	12,109.24
560 00	KINDRED BIOSCIENCES INC	4,603.70	4,748.80
22,928 00	KINGFISHER PLC	187,428.77	131,813.07
20 00	KINSALE CAP GROUP INC	1,468.00	2,033.20
169 00	KNIGHT-SWIFT TRANSN HLDGS INC	4,796.55	6,056.96
107 00	KNOWLES CORP	1,403.38	2,263.05
202 00	KOHL'S CORP	8,038.04	10,291.90
12 00	KONTOOR BRANDS INC	345.09	503.88
90 00	KORN FERRY	2,342.70	3,816.00
360 00	KOSMOS ENERGY LTD	2,565.60	2,052.00
200 00	KRATON CORP	5,467.00	5,064.00
7,051 00	KROGER CO	189,581.43	204,408.49
420 00	KVH INDS INC	4,835.96	4,674.60
299 00	L BRANDS INC	10,648.96	5,417.88
368 00	LAKELAND BANCORP INC	4,017.96	6,395.84
45 00	LAM RESEARCH CORP	3,401.10	13,158.00
80 00	LAMAR ADVERTISING CO NEW	4,943.80	7,140.80
1,276.00	LAMB WESTON HLDGS INC	74,203.68	109,774.28
20 00	LANCASTER COLONY CORP	3,102.30	3,202.00
50 00	LANDSTAR SYS INC	4,204.00	5,693.50
110 00	LATTICE SEMICONDUCTOR CORP	1,389.30	2,105.40
31 00	LAUDER ESTEE COS INC	3,199.31	6,402.74
100 00	LAUREATE ED INC	1,735.00	1,761.00
139 00	LAZARD LTD	5,131.61	5,554.44
30 00	LCI INDS	2,434.20	3,213.90
185 00	LEGG MASON INC	5,317.80	6,643.35

274 00	LEGGETT & PLATT INC	13,187.77	13,927.42
10 00	LENDINGTREE INC NEW	1,419.60	3,034.40
58 00	LENNAR CORP	2,489.92	3,235.82
39 00	LENNOX INTL INC	7,619.58	9,514.83
821 00	LHC GROUP INC	55,498.15	113,100.96
200 00	LIBERTY FORMULA ONE	7,202.80	9,193.00
4 00	LIBERTY GLOBAL PLC	71.55	90.96
111 00	LIBERTY LATIN AMERICA LTD	2,101.32	2,160.06
145 00	LIBERTY PPTY TR	5,147.33	8,707.25
53 00	LIFE STORAGE INC	5,879.03	5,738.84
237 00	LIGAND PHARMACEUTICALS INC	29,202.28	24,716.73
345 00	LILLY ELI & CO	25,098.75	45,343.35
743 00	LINCOLN ELEC HLDGS INC	34,555.15	71,870.39
462.00	LINCOLN NATL CORP IND	29,866.73	27,262.62
217.00	LIONS GATE ENTMT CORP	3,712.20	2,154.81
35 00	LITHIA MTRS INC	2,917.05	5,145.00
30 00	LITTELFUSE INC	2,811.90	5,739.00
50 00	LIVANOVA PLC	3,403.30	3,771.50
130 00	LIVENT CORP	1,030.41	1,111.50
60 00	LIVEPERSON INC	1,663.10	2,220.00
87 00	LIVERAMP HLDGS INC	1,889.63	4,182.09
1,962.00	LKQ CORP	58,153.83	70,043.40
769 00	LOGMEIN INC	30,144.54	65,934.06
145 00	LOUISIANA PAC CORP	1,320.01	4,302.15
246 00	LOWES COS INC	16,986.30	29,460.96
657 00	LPL FINL HLDGS INC	55,536.64	60,608.25
2 00	LSC COMMUNICATIONS INC	52.62	0.41
1,121.00	LTC PPTYS INC	51,801.13	50,187.17
71.00	LUMENTUM HLDGS INC	2,442.48	5,630.30
162 00	LYONDELLBASELL INDUSTRIES NV	13,105.80	15,305.76
25.00	M & T BK CORP	2,630.25	4,243.75
233 00	MACERICH CO	13,486.13	6,272.36
90 00	MACK CALI RLTY CORP	1,924.70	2,081.70
80.00	MACQUARIE INFRASTRUCTURE CO	3,234.50	3,427.20
310 00	MACYS INC	6,813.80	5,270.00
85 00	MADDEN STEVEN LTD	2,127.67	3,655.85
23.00	MADISON SQUARE GARDEN SPORTS	5,043.01	6,766.37
20.00	MAGELLAN HEALTH INC	1,287.60	1,565.00
120.00	MALLINCKRODT PLC	5,210.60	418.80
75.00	MANHATTAN ASSOCS INC	2,774.50	5,981.25
140 00	MANITOWOC CO INC	2,254.00	2,450.00
472 00	MANPOWERGROUP INC	43,553.30	45,831.20
93 00	MARATHON PETE CORP	3,221.52	5,603.25
41.00	MARKETAXESS HLDGS INC	7,050.87	15,543.51
19,692 00	MARKS & SPENCER GROUP P L C	168,002.73	111,397.64
87 00	MARRIOTT INTL INC NEW	10,826.28	13,174.41
51.00	MARRIOTT VACATIONS WORLDWIDE	4,140.86	6,566.76

228 00	MARSH & MCLENNAN COS INC	13,246.80	25,401.48
1 00	MARVELL TECHNOLOGY GROUP LTD	18.58	26 56
86 00	MASCO CORP	2,512.06	4,127.14
48 00	MASIMO CORP	1,960.80	7,586.88
53 00	MASONITE INTL CORP NEW	3,377.69	3,827.13
80 00	MASTEC INC	1,842.10	5,132.80
1,015 00	MASTERCARD INC	47,725.73	303,068.85
180 00	MATADOR RES CO	4,811.40	3,234.60
698 00	MATTEL INC	11,116.76	9,457.90
733 00	MAXIM INTEGRATED PRODS INC	24,225.28	45,086.83
95 00	MAXIMUS INC	3,711.05	7,067.05
26.00	MCCORMICK & CO INC	2,428.14	4,412.98
2 00	MCDERMOTT INTL INC	40.38	1.35
145 00	MCDONALDS CORP	18,200 70	28,653.45
92 00	MCKESSON CORP	14,412 72	12,725.44
205 00	MDU RES GROUP INC	4,110.98	6,090.55
163 00	MEDIA GEN INC CVR	0.00	0 00
428 00	MEDICAL PPTYS TR INC	5,959.33	9,035.08
83 00	MEDICINES CO	2,653.06	7,050.02
20 00	MEDIFAST INC	3,148.00	2,191 60
93 00	MEDNAX INC	6,025.46	2,584 47
30.00	MEDPACE HLDGS INC	1,824.00	2,521.80
2,801 00	MEDTRONIC PLC	209,026.32	317,773.45
531 00	MERCK & CO INC	27,484 56	48,294.45
40 00	MEREDITH CORP	2,026.40	1,298.80
60 00	MERIT MED SYS INC	2,102.60	1,873 20
110 00	MERITAGE HOMES CORP	4,144.18	6,722.10
90 00	MERITOR INC	1,597.50	2,357.10
10 00	MESA LABS INC	2,108.90	2,494.00
334.00	METLIFE INC	12,481.40	17,023.98
100 00	MGE ENERGY INC	6,802.40	7,882.00
320 00	MGIC INVT CORP WIS	1,734.10	4,534.40
54 00	MICROCHIP TECHNOLOGY INC	2,364.61	5,654.88
170 00	MICRON TECHNOLOGY INC	4,133.60	9,142.60
4,266 00	MICROSOFT CORP	390,421.90	672,748.20
52 00	MID-AMER APT CMNTYS INC	5,206.95	6,856.72
652 00	MIDDLEBY CORP	20,820.61	71,407.04
150 00	MIDDLESEX WATER CO	6,418.50	9,535.50
1,022 00	MINERALS TECHNOLOGIES INC	28,944.75	58,897.86
30 00	MIRATI THERAPEUTICS INC	2,528.10	3,865.80
11,077 00	MITSUBISHI TANABE PHARMA CORP	172,379.82	204,669.73
24,752 00	MITSUBISHI UFJ FINL GROUP INC	191,007.44	134,403.36
60 00	MKS INSTRUMENT INC	5,103.60	6,600.60
70.00	MOBILE MINI INC	1,211.30	2,653.70
7,018 00	MOBILE TELESYSTEMS PJSC	52,406.21	71,232.70
190 00	MODERNA INC	3,171.10	3,716.40
13 00	MOHAWK INDS INC	2,403.31	1,772.94

55 00	MOLINA HEALTHCARE INC	5,588.65	7,462.95
72 00	MOLSON COORS BREWING CO	5,955.58	3,880.80
100.00	MOMENTA PHARMACEUTICALS INC	1,454.60	1,973.00
40 00	MONGODB INC	5,905.50	5,264.40
40 00	MONOLITHIC PWR SYS INC	3,665.51	7,120.80
40 00	MONRO,INC	2,249.60	3,128.00
271 00	MONSTER BEVERAGE CORP	12,416.30	17,222.05
27 00	MOODYS CORP	2,471.85	6,410.07
574 00	MORGAN STANLEY	14,981.40	29,342.88
20 00	MORNINGSTAR INC	2,526.10	3,026.20
88 00	MOSAIC CO	3,105.52	1,904.32
111 00	MOTOROLA SOLUTIONS INC	7,903.20	17,886.54
113 00	MRC GLOBAL INC	1,472.33	1,541.32
7,304.00	MS&AD INS GROUP HLDGS	93,893.70	121,348.66
40 00	MSA SAFETY INC	2,432.90	5,054.40
42 00	MSC INDL DIRECT INC	3,088.02	3,295 74
170 00	MSCI INC	13,536.59	43,890.60
170 00	MURPHY OIL CORP	5,051.71	4,556.00
40 00	MYOKARDIA INC	2,155.90	2,915.40
76 00	MYRIAD GENETICS INC	2,843.15	2,069.48
30 00	NANOSTRING TECHNOLOGIES INC	800.66	834.60
38.00	NASDAQ INC	2,442.64	4,069.80
50 00	NATERA INC	1,310.50	1,684.50
2,132 00	NATIONAL GRID PLC	115,024.01	133,612.44
120 00	NATIONAL INSTRS CORP	4,223.30	5,080.80
102 00	NATIONAL OILWELL VARCO INC	3,152.97	2,555.10
165 00	NATIONAL RETAIL PPTYS INC	7,550.85	8,847.30
70 00	NATIONAL VISION HLDGS INC	2,332.40	2,270.10
240 00	NAVIENT CORP	2,904.00	3,283.20
55 00	NAVISTAR INTL CORP NEW	1,925.35	1,591.70
146 00	NCR CORP NEW	4,368.32	5,133.36
368 00	NEKTAR THERAPEUTICS	10,456.16	7,943.28
53 00	NEOGEN CORP	2,001.43	3,458.78
90 00	NEOGENOMICS INC	1,776.10	2,632 50
144 00	NETAPP INC	3,679.20	8,964.00
137 00	NETFLIX COM INC	13,468.47	44,329.09
111 00	NETSCOUT SYS INC	4,035.11	2,671.77
84 00	NEUROCRINE BIOSCIENCES INC	3,817.00	9,029.16
30 00	NEVRO CORP	2,180.50	3,526.20
120 00	NEW JERSEY RES	2,493.30	5,348.40
50 00	NEW RELIC INC	4,746.50	3,285.50
384 00	NEW RESIDENTIAL INVT CORP	4,805.54	6,186.24
480 00	NEW YORK CMNTY BANCORP INC	6,130.20	5,769.60
2,429 00	NEW YORK TIMES CO	71,214.16	78,140.93
2,749.00	NEWELL RUBBERMAID INC	58,684.64	52,835.78
1 00	NEWMARK GROUP INC	8.88	13.46
274 00	NEWMONT MNG CORP	9,009.50	11,905.30

307 00	NEWS CORP NEW	4,651.05	4,340.98
41 00	NEXSTAR MEDIA GROUP INC	2,755.60	4,807.25
174 00	NEXTERA ENERGY INC	19,594.14	42,135.84
339 00	NEXTIER OILFIELD SOLUTIONS INC	3,785.33	2,271.30
211.00	NIELSEN HLDGS PLC	6,254.01	4,283.30
463.00	NIKE INC	29,136.59	46,906.53
5,990 00	NISSAN MOTORS	105,038.11	70,124.93
70 00	NMI HLDGS INC	1,470.60	2,322.60
697.00	NOBLE CORP PLC	6,004.98	850.34
5,853 00	NOBLE ENERGY INC	198,797.74	145,388.52
23,380.00	NOKIA CORP	115,868.11	86,739.80
50 00	NORDSON CORP	2,831.61	8,142.00
147.00	NORDSTROM INC	7,256.10	6,016.71
44 00	NORFOLK SOUTHERN CORP	3,647.27	8,541.72
41 00	NORTHERN TR CORP	2,562.91	4,355.84
40 00	NORTHWEST NAT HLDG CO	2,751.96	2,949.20
50 00	NORTHWESTERN CORP	3,487.70	3,583.50
282.00	NORTONLIFELOCK INC	5,721.78	7,196.64
220 00	NOVAGOLD RES INC	1,401.70	1,971.20
37 00	NOVANTA INC	1,002.18	3,272.28
80.00	NOVOCURE LTD	2,004.30	6,741.60
3,482 00	NOVOZYMES A/S	113,207.71	170,517.02
134 00	NOW INC	3,099.95	1,506.16
81.00	NRG ENERGY INC	3,227.04	3,219.75
64 00	NU SKIN ENTERPRISES INC	2,884.13	2,622.72
289.00	NUANCE COMMUNICATIONS INC	4,643.43	5,152.87
66 00	NUCOR CORP	2,797.52	3,714.48
130 00	NUTANIX INC	4,926.95	4,063.80
63 00	NUVASIVE INC	3,213.78	4,872.42
180 00	NVENT ELECTRIC PLC	4,883.40	4,604.40
199 00	NVIDIA CORP	6,475.06	46,824.70
858 00	NXP SEMICONDUCTORS NV	72,930.00	109,189.08
33 00	O REILLY AUTOMOTIVE INC	8,983.59	14,462.58
157 00	O-I GLASS INC	2,491.57	1,873.01
299.00	OASIS PETE INC NEW	7,315.78	974.74
329 00	OCCIDENTAL PETE CORP DEL	21,459.54	13,558.09
125.00	OCEANEERING INTL INC	5,413.48	1,863.75
477.00	OFFICE DEPOT INC	1,545.30	1,306.98
50 00	OFFICE PPTYS INCOME TR	1,613.50	1,607.00
220.00	OGE ENERGY CORP	6,319.89	9,783.40
230 00	OIL STS INTL INC	6,138.80	3,751.30
110 00	OKTA INC	8,429.44	12,690.70
288 00	OLD REP INTL CORP	5,286.84	6,442.56
50.00	OLLIES BARGAIN OUTLET HLDGS INC	2,532.60	3,265.50
190 00	OMEGA HEALTHCARE INVS INC	6,963.62	8,046.50
1,087 00	OMNICELL INC	38,509.40	88,829.64
31 00	OMNICOM GROUP INC	2,449.31	2,511.62

365 00	ON SEMICONDUCTOR CORP	2,989.80	8,898.70
449 00	ONE GAS INC	23,448.02	42,012.93
358 00	ONE LIBERTY PPTYS INC	7,916.76	9,734.02
60 00	ONEMAIN HLDGS INC	2,299.20	2,529.00
50 00	ONTO INNOVATION INC	1,679.50	1,827.00
434 00	ORACLE CORP	16,492.00	22,993.32
7,268 00	ORANGE S A	89,320.99	106,040.12
757 00	ORMAT TECHNOLOGIES INC	21,358.27	56,411.64
240 00	OTTER TAIL CORP	8,738.40	12,309.60
151 00	OUTFRONT MEDIA INC	3,060.64	4,049.82
135 00	OWENS CORNING INC	4,224.35	8,791.20
60 00	OXFORD INDS INC	4,544.40	4,525.20
125 00	PACCAR INC	6,590.00	9,887.50
40 00	PACIRA PHARMACEUTICALS INC	1,272.40	1,812.00
80 00	PACKAGING CORP AMER	7,875.40	8,959.20
137 00	PACWEST BANCORP DEL	4,133.57	5,242.99
194 00	PALO ALTO NETWORKS INC	15,605.73	44,862.50
2 00	PAN AMERN SILVER CORP	109.54	47.38
387 00	PAN AMERN SILVER CORP	307.79	0.00
104 00	PARKER HANNIFIN CORP	11,990.30	21,405.28
270 00	PARSLEY ENERGY INC	7,112.71	5,105.70
222 00	PATTERSON-UTI ENERGY INC	3,988.33	2,331.00
47.00	PAYCHEX INC	2,473.14	3,997.82
226 00	PAYCOM SOFTWARE INC	42,791.53	59,835.76
30.00	PAYLOCITY HLDG CORP	2,742.40	3,624.60
264 00	PAYPAL HOLDINGS INC	10,357.38	28,556.88
125 00	PBF ENERGY INC	3,286.20	3,921.25
70.00	PDC ENERGY INC	4,196.10	1,831.90
80 00	PEABODY ENERGY CORP NEW	2,419.50	729.60
194 00	PEBBLEBROOK HOTEL TR	5,488.68	5,201.14
40 00	PEGASYSTEMS INC	2,977.40	3,186.00
201 00	PENTAIR PLC	8,142.31	9,219.87
30.00	PENUMBRA INC	1,854.20	4,928.10
130 00	PEOPLES BANCORP INC	2,935.40	4,505.80
679 00	PEOPLES UTD FINL INC	9,711.63	11,475.10
395 00	PEPSICO INC	39,202.73	53,984.65
100.00	PERFORMANCE FOOD GROUP CO	3,526.00	5,148.00
100 00	PERKINELMER INC	4,144.67	9,710.00
189 00	PERRIGO CO	9,876.48	9,763.74
2,395 00	PETROLEO BRASILEIRO SA PETROBR	9,196.56	35,733.40
1,695.00	PFIZER INC	50,934.75	66,410.10
107 00	PHILLIPS 66	8,925.94	11,920.87
190 00	PHYSICIANS RLTY TR	3,458.54	3,598.60
80 00	PINNACLE FINL PARTNERS INC	5,117.30	5,120.00
22 00	PIONEER NAT RES CO	2,818.42	3,330.14
7,081 00	PJSC GAZPROM	36,458.80	58,460.74
80.00	PLANET FITNESS INC	2,081.10	5,974.40

60 00	PLURALSIGHT INC	1,907.90	1,032.60
204 00	PNC FINL SVCS GROUP INC	17,235.96	32,564.52
53 00	POLARIS INDS INC	5,057.13	5,390.10
130.00	POLYONE CORP	2,272.45	4,782.70
38 00	POOL CORP	4,508.04	8,070.44
91.00	POPULAR INC	2,986.16	5,346.25
200 00	PORTLAND GEN ELEC CO	8,717.20	11,158.00
68 00	PORTOLA PHARMACEUTICALS INC	1,393.32	1,623.84
898 00	POSCO	32,238.02	45,456.76
58 00	POST HLDGS INC	4,666.02	6,327.80
74 00	POTLATCHDELTIC CORPORATION	3,546.21	3,201.98
126 00	PPG INDS INC	12,548.34	16,819.74
329 00	PPL CORP	11,462.36	11,804.52
60 00	PRA GROUP INC	2,497.23	2,178.00
60 00	PRA HEALTH SCIENCES INC	5,397.00	6,669.00
90.00	PRESTIGE CONSUMER HEALTHCARE INC	3,312.43	3,645.00
810.00	PRGX GLOBAL INC	5,752.86	3,985.20
35.00	PRICE T ROWE GROUP INC	2,628.15	4,264.40
40.00	PRICESMART INC	2,162.80	2,840.80
40 00	PRIMERICA INC	2,231.70	5,222.40
64 00	PRINCIPAL FINL GROUP INC	2,529.92	3,520.00
75 00	PROASSURANCE CORP	3,870.50	2,710.50
680 00	PROCTER & GAMBLE CO	55,243.20	84,932.00
2,144 00	PROGRESSIVE CORP OHIO	36,452.55	155,204.16
261 00	PROLOGIS INC	10,478.86	23,265.54
53 00	PROOFPOINT INC	3,059.85	6,083.34
30 00	PROS HLDGS INC	1,544.80	1,797.60
30 00	PROTO LABS INC	3,483.30	3,046.50
180 00	PRUDENTIAL FINL INC	12,657.60	16,873.20
95 00	PTC INC	3,700.70	7,114.55
50 00	PTC THERAPEUTICS INC	1,614.80	2,401.50
61 00	PUBLIC STORAGE INC	15,549.51	12,990.56
232 00	PUBLIC SVC ENTERPRISE GROUP	9,890.16	13,699.60
13,324.00	PUBLICIS S A NEW	190,768.08	150,907.62
230 00	PULTEGROUP INC	5,243.70	8,924.00
210 00	PURE STORAGE INC	3,818.65	3,593.10
245 00	QEP RES INC	3,553.23	1,102.50
196 00	QIAGEN N V	4,635.19	6,624.80
1 00	QORVO INC	35.59	116.23
50 00	QTS RLTY TR INC	1,765.37	2,713.50
20 00	QUAKER CHEM CORP	1,563.20	3,290.40
321.00	QUALCOMM INC	16,194.45	28,321.83
40 00	QUALYS INC	3,453.80	3,334.80
140.00	QUANEX BLDG PRODS CORP	2,469.60	2,391.20
1,732 00	QUANTA SVCS INC	54,370.01	70,509.72
40.00	QUIDEL CORP	2,536.60	3,001.20
1 00	QUORUM HLTH CORP	17.14	0.96

50 00	Q2 HLDGS INC	2,775.40	4,054.00
40 00	RA PHARMACEUTICALS INC	1,168.20	1,877.20
185 00	RADIAN GROUP INC	1,824.19	4,654.60
76 00	RADIUS HEALTH INC	1,976.38	1,532.16
50 00	RALPH LAUREN CORP	5,295.40	5,861.00
730 00	RAMBUS INC DEL	8,570.20	10,055.75
262 00	RANGE RES CORP	5,914.49	1,270.70
70.00	RAPID7 INC	3,770.90	3,921.40
130 00	RAYONIER INC	4,573.00	4,258.80
189.00	REALOGY HLDGS CORP	8,607.09	1,829.52
80 00	REALPAGE INC	3,435.80	4,300.00
41 00	REALTY INCOME CORP	2,325.16	3,018.83
20 00	REATA PHARMACEUTICALS INC	1,452.10	4,088.60
80 00	REDFIN CORP	1,798.10	1,691.20
160 00	REGENCY CTRS CORP	10,037.18	10,094.40
34 00	REGENERON PHARMACEUTICALS	13,947.48	12,766.32
40 00	REGENXBIO INC	2,023.40	1,638.80
429 00	REINSURANCE GROUP AMER INC	21,503.06	69,952.74
60 00	RELIANCE STEEL & ALUMINUM CO	7,125.90	7,185.60
49 00	RENAISSANCERE HOLDINGS LTD	4,137.80	9,604.98
5,947 00	RENAULT S A	103,785.94	56,312.14
50 00	RENT A CTR INC NEW	1,255.90	1,442.00
60 00	REPLIGEN CORP	3,111.80	5,550.00
7,599 00	REPSOL S A	132,161.54	118,817.96
1,340.00	REPUBLIC FIRST BANCORP INC	8,461.83	5,601.20
142 00	REPUBLIC SVCS INC	7,234.58	12,727.46
110 00	RESIDEO TECHNOLOGIES INC	2,324.30	1,312.30
262.00	RETAIL PPTYS AMER INC	4,015.13	3,510.80
190 00	RETROPHIN INC	3,577.70	2,698.00
310 00	REVANCE THERAPEUTICS INC	3,593.43	5,031.30
50 00	REX AMERICAN RES CORP	4,873.00	4,098.00
100.00	REXFORD INDL RLTY INC	3,942.00	4,567.00
112.00	REXNORD CORP	2,254.50	3,653.44
16 00	RH	1,806.88	3,416.00
70.00	RINGCENTRAL INC	3,581.60	11,806.90
1 00	RITE AID CORP	145.40	15.47
95 00	RLI CORP	6,398.24	8,551.90
178.00	RLJ LODGING TR	3,535.06	3,154.16
105 00	ROBERT HALF INTL INC	3,648.75	6,630.75
5,986 00	ROCHE HLDG LTD	124,150.72	242,630.54
82 00	ROCKWELL AUTOMATION INC	8,758.42	16,618.94
257 00	ROGERS CORP	13,914.59	32,055.61
80 00	ROKU INC	6,680.20	10,712.00
125.00	ROLLINS INC	3,395.17	4,145.00
61 00	ROPER TECHNOLOGIES INC	16,197.62	21,608.03
182 00	ROSS STORES INC	10,235.68	21,188.44
1 00	ROYAL BK CDA MONTREAL QUE	50.00	79.20

76.00	ROYAL CARIBBEAN CRUISES LTD	8,527.96	10,146.76
60 00	ROYAL GOLD INC	4,805.90	7,335.00
1 00	RPC INC	9.96	5.24
117.00	RPM INTL INC	5,547.12	8,980.92
2,143 00	RYANAIR HLDGS PLC	104,831.68	187,748.23
70 00	RYDER SYS INC	3,308.35	3,801.70
50 00	RYMAN HOSPITALITY PPTYS INC	3,999.87	4,333.00
235.00	S & T BANCORP INC	6,256.75	9,468.15
31 00	S&P GLOBAL INC	4,140.77	8,464.55
182.00	SABRA HEALTH CARE REIT INC	3,818.61	3,883.88
275 00	SABRE CORP	7,602.45	6,171.00
495 00	SAFEGUARD SCIENTIFICS INC	5,991.29	5,435.10
51 00	SAGE THERAPEUTICS INC	4,399.11	3,681.69
30 00	SAIA INC	3,158.40	2,793.60
80 00	SAILPOINT TECHNOLOGIES HLDGS	1,934.90	1,888.00
186.00	SALESFORCE COM INC	13,001.47	30,251.04
185 00	SALLY BEAUTY HLDGS INC	2,820.95	3,376.25
24 00	SANDERSON FARMS INC	2,140.32	4,229.28
110 00	SANGAMO THERAPEUTICS INC	1,561.80	920.70
110 00	SANMINA CORP	2,225.60	3,766.40
5,047 00	SANOFI	205,017.57	253,359.40
66 00	SAREPTA THERAPEUTICS INC	3,142.50	8,516.64
38 00	SBA COMMUNICATIONS CORP NEW	9,253.95	9,157.62
405 00	SCHLUMBERGER LTD	29,927.76	16,281.00
4,007 00	SCHNEIDER ELEC SE	47,839.05	82,311.79
525 00	SCHWAB CHARLES CORP NEW	13,860.00	24,969.00
50 00	SCORPIO TANKERS INC	909.50	1,967.00
63.00	SEAGATE TECH	3,373.65	3,748.50
170 00	SEALED AIR CORP NEW	4,769.50	6,771.10
106.00	SEATTLE GENETICS INC	4,510.81	12,111.56
60 00	SEAWORLD ENTMT INC	1,021.20	1,902.60
140 00	SEI INVESTMENTS CO	4,986.44	9,167.20
210 00	SELECT MED HLDGS CORP	1,583.29	4,901.40
61 00	SELECTIVE INS GROUP INC	2,421.29	3,976.59
115.00	SEMPRA ENERGY	11,106.70	17,420.20
70 00	SEMTECH CORP	1,885.30	3,703.00
269.00	SENIOR HSG PPTYS TR	4,510.16	2,270.36
160.00	SENSATA TECHNOLOGIES HLDG PLC	7,190.40	8,619.20
40 00	SENSIENT TECHNOLOGIES CORP	2,614.80	2,643.60
210 00	SERVICE CORP INTL	2,448.21	9,666.30
150 00	SERVICE PPTYS TR	4,637.74	3,649.50
127.00	SERVICEMASTER GLOBAL HLDGS INC	3,053.37	4,909.82
30 00	SHAKE SHACK INC	2,159.50	1,787.10
78 00	SHENANDOAH TELECOMMUNICATIONS	2,140.20	3,245.58
418.00	SHERWIN WILLIAMS CO	164,575.49	243,919.72
2,115 00	SHINHAN FINL GROUP CO LTD	84,403.37	80,518.05
56.00	SIGNATURE BK NEW YORK N Y	7,306.14	7,650.16

60.00	SIGNET JEWELERS LTD	3,645.00	1,304.40
50 00	SILICON LABORATORIES INC	2,931.20	5,799.00
43 00	SIMON PPTY GROUP INC NEW	8,366.51	6,405.28
80 00	SIMPLY GOOD FOODS CO	2,126.50	2,283.20
50 00	SIMPSON MFG CO INC	3,163.60	4,011.50
60 00	SINCLAIR BROADCAST GROUP INC	2,034.89	2,000.40
1.00	SIRIUS XM HLDGS INC	7.90	7.15
158 00	SITE CTRS CORP	2,062.04	2,215.16
40 00	SITEONE LANDSCAPE SUPPLY INC	2,145.20	3,626.00
80.00	SIX FLAGS ENTMT CORP NEW	3,312.99	3,608.80
70 00	SJW CORP	3,446.80	4,974.20
115 00	SKECHERS U S A INC	3,564.45	4,966.85
50 00	SKYLINE CORP	1,408.60	1,585.00
50 00	SKYWEST INC	1,853.00	3,231.50
97 00	SL GREEN RLTY CORP	8,516.76	8,912.36
390.00	SLM CORP	3,710.60	3,474.90
140 00	SM ENERGY CO	4,339.00	1,573.60
80.00	SMARTSHEET INC	4,157.80	3,593.60
1,056 00	SMITH A O	35,482.64	50,307.84
70 00	SMUCKER J M CO	9,533.21	7,289.10
61 00	SNAP ON INC	9,411.96	10,333.40
761 00	SONOCO PRODS CO	24,201.70	46,968.92
90 00	SOUTH JERSEY INDS INC	2,714.30	2,968.20
40 00	SOUTH STATE CORP	2,354.40	3,470.00
359 00	SOUTHERN CO	17,052.50	22,868.30
121 00	SOUTHWEST AIRLS CO	5,143.71	6,531.58
50 00	SOUTHWEST GAS HLDGS INC	4,087.50	3,798.50
580 00	SOUTHWESTERN ENERGY CO	7,107.90	1,403.60
61 00	SPECTRUM BRANDS HLDGS INC NEW	5,001.72	3,921.69
100 00	SPECTRUM PHARMACEUTICALS INC	1,683.50	364.00
199.00	SPIRIT AEROSYSTEMS HLDGS INC	11,564.44	14,503.12
70 00	SPIRIT AIRLS INC	4,413.15	2,821.70
200 00	SPOK HLDS INC	3,004.20	2,446.00
192.00	SPROUTS FMRS MKT INC	5,570.08	3,715.20
50 00	SPX FLOW INC	2,213.36	2,443.50
269.00	SRC ENERGY INC	1,763.11	1,108.28
50 00	STAAR SURGICAL CO	1,654.10	1,758.50
20 00	STAMPS COM INC	1,777.60	1,670.40
1,994 00	STANLEY BLACK & DECKER INC	252,638.67	330,485.56
421 00	STARBUCKS CORP	25,281.05	37,014.32
250 00	STARWOOD PPTY TR INC	5,615.00	6,215.00
43 00	STATE STR CORP	2,646.65	3,401.30
210 00	STEEL DYNAMICS INC	4,292.90	7,148.40
70 00	STERIS PLC	6,495.30	10,669.40
180 00	STERLING BANCORP DEL	4,150.80	3,794.40
747 00	STIFEL FINL CORP	27,340.02	45,305.55
40 00	STITCH FIX INC	1,172.50	1,026.40

200 00	STORE CAPITAL CORP	5,419.59	7,448.00
60.00	STRATASYS LTD	1,665 00	1,213 50
20 00	STRATEGIC ED INC	2,819.50	3,178 00
134 00	STRYKER CORP	13,524.62	28,131.96
28,395 00	SUMITOMO MITSUI TR HLDGS INC	98,569.80	113,324.45
131 00	SUMMIT MATLS INC	3,009.37	3,130.90
95 00	SUN COMMUNITIES INC	7,779.13	14,259 50
2 00	SUNCOKE ENERGY INC	24.39	12.46
100 00	SUNRUN INC	1,388.50	1,381.00
1 00	SUNSTONE HOTEL INVS INC	30.00	13.92
50 00	SUPERNUS PHARMACEUTICALS INC	1,615.50	1,186.00
19,020 00	SURGUTNEFTEGAS PJSC	142,621.27	115,527.48
260 00	SVB FINL GROUP	29,760.34	65,270.40
80 00	SVMK INC	1,370.40	1,429.60
7,498 00	SWATCH GROUP AG	121,040.51	104,529.62
3,361 00	SWISS RE LTD	50,968.26	94,319.74
195 00	SYKES ENTERPRISES INC	4,398.45	7,213 05
355 00	SYNCHRONY FINL	9,827.07	12,783.55
1,058 00	SYNEOS HEALTH INC	49,821.06	62,924.55
52.00	SYNNEX CORP	2,468.51	6,697 60
160 00	SYNOVUS FINL CORP	8,157.50	6,272 00
46.00	SYSCO CORP	2,050.68	3,934.84
20 00	TABULA RASA HEALTHCARE INC	1,308.90	973.60
3,368 00	TAILORED BRANDS INC	68,418.54	13,943.52
4,484.00	TAISHO PHARMACEUTICAL HLDGS CO	90,539.39	83,657.99
34 00	TAKE-TWO INTERACTIVE SOFTWARE	4,052.88	4,162 62
9,106 00	TAKEDA PHARMACEUTICAL CO LTD	172,014.39	179,661.38
50 00	TANDEM DIABETES CARE INC	2,277.50	2,980.50
120 00	TANGER FACTORY OUTLET CTRS INC	3,578.97	1,767.60
62 00	TAPESTRY INC	2,439.08	1,672.14
217.00	TARGA RES CORP	5,507.90	8,860 11
94 00	TARGET CORP	7,611.18	12,051.74
68 00	TAUBMAN CTRS INC	4,689.68	2,114.12
136 00	TCF FINL CORP	6,414.89	6,364.80
121 00	TE CONNECTIVITY LTD	7,128.11	11,596.64
30 00	TECH DATA CORP	741.69	4,308.00
200.00	TEGNA INC	2,267.88	3,338.00
70.00	TELADOC HEALTH INC	2,817.80	5,860.40
29,512 00	TELECOM ITALIA S P A	298,572.63	184,331.95
3,340 00	TELEFONICA BRASIL SA	29,766.43	47,828.80
88 00	TELEPHONE & DATA SYS INC	2,513.78	2,237.84
50 00	TEMPUR SEALY INTL INC	2,011.67	4,353.00
99 00	TENET HEALTHCARE CORP	2,866 04	3,764.97
105 00	TERADATA CORP	6,793.69	2,810.85
180 00	TERADYNE INC	2,426.36	12,274.20
136 00	TEREX CORP NEW	3,698.56	4,050.08
12,752 00	TESCO PLC	140,720.78	129,330.78

1,011 00	TETRA TECH INC NEW	42,959.22	87,107.76
60 00	TEXAS CAP BANCSHARES INC	1,366.20	3,406.20
2,927 00	TEXAS INSTRS INC	215,616.75	375,504.83
77 00	TEXAS ROADHOUSE INC	3,357.20	4,336.64
40 00	THE TRADE DESK INC	5,151.09	10,391.20
149 00	THERMO FISHER SCIENTIFIC CORP	20,158.21	48,405.63
50 00	THOR INDS INC	3,102.70	3,714.50
170 00	TIDEWATER INC NEW	2,721.70	3,277.60
37 00	TIFFANY & CO NEW	2,501.57	4,945.05
70 00	TIMKEN CO	2,027.95	3,941.70
790 00	TIMKENSTEEL CORP	5,774.90	6,209.40
280 00	TIVO CORP	4,515.00	2,374.40
376 00	TJX COS INC NEW	14,190.24	22,958.56
128 00	TOLL BROTHERS INC	3,821.16	5,057.28
64 00	TOPBUILD CORP	2,196.07	6,597.12
110 00	TORO CO	4,947.70	8,763.70
1,552 00	TOTAL S A	80,009.41	85,825.60
993 00	TRACTOR SUPPLY CO	62,277.47	92,785.92
129.00	TRAVELERS COS INC	14,208.06	17,666.55
62 00	TREEHOUSE FOODS INC	2,735.82	3,007.00
70.00	TREX INC	1,660.75	6,291.60
200 00	TRI POINTE HOMES INC	2,488.00	3,116.00
1,724.00	TRIMBLE NAVIGATION LTD	52,397.68	71,873.56
50.00	TRINET GROUP INC	2,614.60	2,830.50
171 00	TRINITY INDS INC	2,214.39	3,787.65
100 00	TRINSEO S A	7,359.75	3,721.00
90 00	TRIPADVISOR INC	3,252.60	2,734.20
150 00	TRIUMPH GROUP INC NEW	3,465.00	3,790.50
100 00	TRONOX HLDGS PLC	1,722.60	1,142.00
720.06	TRUIST FINL CORP	21,865.61	40,553.78
1,650 00	TRUSTCO BK CORP N Y	15,078.21	14,305.50
115.00	TUPPERWARE BRANDS CORP	5,492.35	986.70
320 00	TUTOR PERINI CORP	6,227.20	4,115.20
1 00	TWILIO INC	61.30	98.28
187 00	TWITTER INC	6,090.59	5,993.35
35.00	TYLER TECHNOLOGIES INC	3,436.30	10,500.70
143 00	TYSON FOODS INC	9,379.37	13,018.72
450 00	U M H PPTYS INC	4,346.34	7,078.50
30 00	U S PHYSICAL THERAPY INC	3,530.70	3,430.50
260 00	U S SILICA HLDGS INC	5,573.90	1,599.00
10 00	UBIQUITI INC	870.80	1,889.80
10,953.00	UBS GROUP AG	166,998.50	137,788.74
87 00	UDR INC	3,088.47	4,062.90
160 00	UGI CORP NEW	6,491.20	7,225.60
62 00	ULTRAGENYX PHARMACEUTICAL INC	4,207.20	2,648.02
70 00	UMB FINL CORP	3,128.69	4,804.80
4,365 00	UMPQUA HLDGS CORP	72,723.82	77,260.50

29.00	UNDER ARMOUR INC	1,247.64	626.40
240 00	UNIFI INC	4,682.40	6,062.40
10 00	UNIFIRST CORP MASS	2,051.80	2,019.80
4,271 00	UNILEVER N V	132,815.71	245,411.66
258 00	UNION PAC CORP	20,673.54	46,643.82
43 00	UNITED AIRLINES HOLDINGS INC	2,462.89	3,787.87
1,628 00	UNITED NAT FOODS INC	78,702.66	14,261.28
285 00	UNITED PARCEL SVC INC	28,382.51	33,362.10
1,323 00	UNITED RENTALS INC	164,709.28	220,636.71
51 00	UNITED THERAPEUTICS CORP DEL	5,722.70	4,492.08
269 00	UNITEDHEALTH GROUP INC	32,731.92	79,080.62
164 00	UNITI GROUP INC	3,282.99	1,346.44
140 00	UNIVAR INC	4,068.68	3,393.60
40 00	UNIVERSAL DISPLAY CORP	3,864.60	8,242.80
50 00	UNIVERSAL FST PRODS INC	1,858.00	2,385.00
310 00	UNUM GROUP	10,230.00	9,039.60
80 00	URBAN OUTFITTERS INC	1,889.50	2,221.60
4,465 00	US BANCORP DEL	174,902.65	264,729.85
210 00	US FOODS HLDG CORP	6,192.50	8,796.90
87.00	V F CORP	5,450.69	8,670.42
40 00	VAIL RESORTS INC	1,468.90	9,593.20
217 00	VALERO ENERGY CORP NEW	13,367.20	20,322.05
350 00	VALLEY NATL BANCORP	3,575.70	4,007.50
192 00	VALVOLINE INC	3,855.26	4,110.72
20 00	VARONIS SYS INC	1,626.20	1,554.20
120 00	VECTRUS INC	4,629.60	6,151.20
170 00	VENTAS INC	9,655.28	9,815.80
40 00	VERACYTE INC	1,143.60	1,116.80
77 00	VERINT SYS INC	2,558.93	4,262.72
88 00	VERISIGN INC	12,015.30	16,955.84
84 00	VERISK ANALYTICS INC	6,856.92	12,544.56
1,044 00	VERIZON COMMUNICATIONS INC	50,701.72	64,101.60
40 00	VERTEX PHARMACEUTICALS INC	4,659.15	8,758.00
7,545 00	VESTAS WIND SYS A/S UTD KINGDOM	203,425.76	254,334.41
324 58	VIACOMCBS INC	17,978.28	13,622.58
258 00	VIAVI SOLUTIONS INC	1,772.25	3,870.00
360 00	VICI PPTYS INC	7,502.27	9,198.00
399 00	VISA INC	30,177.57	74,972.10
130 00	VISHAY INTERTECHNOLOGY INC	3,036.80	2,767.70
1.00	VISHAY PRECISION GROUP INC	10.47	34.00
40 00	VISTEON CORP	2,248.00	3,463.60
350 00	VONAGE HLDGS CORP	1,622.44	2,593.50
28 00	VORNADO RLTY TR	2,015.83	1,862.00
140 00	VOYA FINL INC	5,248.60	8,537.20
25 00	VULCAN MATLS CO	2,540.75	3,599.75
40 00	WABCO HLDGS INC	4,212.80	5,420.00
902 00	WABTEC CORP	42,142.40	70,175.60

183 00	WADDELL & REED FINL INC	3,869.76	3,059.76
380 00	WALGREENS BOOTS ALLIANCE INC	28,979.08	22,404.80
31 00	WASTE MGMT INC DEL	1,768.86	3,532.76
30 00	WATSCO INC	5,421.30	5,404.50
1,408 00	WEBSTER FINL CORP CONN	67,431.76	75,130.88
45 00	WEC ENERGY GROUP INC	2,510.40	4,150.35
190 00	WELBILT INC	3,885.32	2,965.90
1,328 00	WELLS FARGO & CO	64,713.44	71,446.40
110 00	WELLTOWER INC	7,225.71	8,995.80
170 00	WENDYS CO	3,046.40	3,775.70
266 70	WESBANCO INC	8,636.00	10,078.44
460 00	WESCO AIRCRAFT HLDGS INC	3,841.00	5,069.20
102 00	WESCO INTL INC	5,886.51	6,057.78
619 00	WEST PHARMACEUTICAL SVSC INC	57,250.73	93,054.27
130.00	WESTERN ALLIANCE BANCORP	1,423.04	7,410.00
134 00	WESTERN DIGITAL CORP	5,901.40	8,504.98
398 00	WESTERN UNION CO	7,617.72	10,658.44
10 00	WESTROCK CO	306.45	429.10
40 00	WEX INC	2,974.40	8,378.40
4,604 00	WEYERHAEUSER CO	136,316.76	139,040.80
16 00	WHIRLPOOL CORP	2,520.48	2,360.48
470 00	WHITING PETE CORP	11,016.53	3,449.80
65 00	WILEY JOHN & SONS INC	2,544.20	3,153.80
151 00	WILLIAMS COS INC DEL	2,402.64	3,581.72
75 00	WILLIAMS SONOMA INC	3,336.10	5,508.00
21 00	WILLIS TOWERS	2,425.92	4,240.74
30 00	WINGSTOP INC	2,269.80	2,586.90
50 00	WINTRUST FINL CORP	2,738.48	3,545.00
8,730 00	WM MORRISON SUPERMARKETS PLC	155,306.32	115,532.82
125 00	WOLVERINE WORLD WIDE INC	3,307.22	4,217.50
80 00	WOODWARD INC	2,841.70	9,475.20
30 00	WORKIVA INC	1,684.20	1,261.50
60 00	WORLD FUEL SVCS CORP	1,706.40	2,605.20
40 00	WORLD WRESTLING ENTMT INC	2,462.84	2,594.80
2,766.00	WPP PLC	236,793.80	194,422.14
399 00	WPX ENERGY INC	3,486.86	5,482.26
128 00	WRIGHT MED GROUP N V	2,559.16	3,901.44
1,271 00	WW INTL INC	52,487.26	48,564.91
90 00	WYNDHAM DESTINATIONS INC	4,319.10	4,652.10
100 00	WYNDHAM HOTELS & RESORTS INC	6,001.00	6,281.00
61 00	XCEL ENERGY INC	2,407.67	3,872.89
40 00	XENCOR INC	1,672.36	1,375.60
180.00	XEROX HLDGS CORP	4,974.30	6,636.60
142 00	XILINX INC	6,847.24	13,883.34
110 00	XPO LOGISTICS INC	6,297.50	8,767.00
1,005 00	XYLEM INC	50,640.86	79,183.95
71.00	YELP INC	1,411.48	2,472.93

90 00	YEXT INC	1,665.70	1,297.80
51.00	YUM BRANDS INC	2,714.51	5,137.23
218 00	ZAYO GROUP HLDGS INC	5,699.68	7,553.70
607.00	ZEBRA TECHNOLOGIES CORP	113,934.54	155,052.08
1,134 00	ZENDESK INC	20,442.40	86,898.42
25 00	ZIMMER BIOMET HLDGS INC	2,435.00	3,742.00
155 00	ZIONS BANCORPORATION	3,806.75	8,047.60
140 00	ZIOPHARM ONCOLOGY INC	834.40	660.80
59.00	ZOETIS INC	2,484.49	7,808.65
40.00	ZOGENIX INC	1,513.40	2,085.20
60 00	ZSCALER INC	2,622.10	2,790.00
750 00	ZYNGA INC	3,908.10	4,590.00
50 00	2U INC	4,813.00	1,199.50
212 00	3M CO	34,201.76	37,401.04
100 00	8X8 INC NEW	1,946.10	1,830.00

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

24,721,304.75

34,803,095.07

CORPORATE BONDS

<u>UNITS</u>	<u>DESCRIPTION</u>	<u>BOOK VALUE</u>	<u>FAIR MARKET VALUE</u>
166,000 00	ABBOTT LABS 3.75% 11/30/26	165,653.06	181,379.90
275,000 00	ACE INA HLDG 3.35% 5/15/24	280,115.00	289,770.25
350,000 00	AFLAC INC 3.625% 11/15/24	368,184.50	374,241.00
100,000 00	AT&T INC 4.100% 02/15/28	102,240.00	108,815.00
100,000 00	AVALONBAY CMNTYS INC 3.200% 01/15/28	97,209.00	104,423.00
250,000 00	BANK AMERICA CORP 3.248% 10/21/27	245,122.50	260,615.00
250,000 00	BB&T CORP 3.700% 06/05/25	259,327.50	268,352.50
325,000 00	BERKSHIRE HATHAWAY 3.125% 3/15/26	331,765.25	342,553.25
200,000 00	BP CAP MKTS 4 5% 10/1/20	216,740.00	203,664.00
150,000 00	BP CAP MKTS 2 5% 11/6/22	141,858.00	152,761.50
200,000 00	COMCAST CORP 3.125% 7/15/22	206,188.00	206,282.00
150,000 00	COMCAST CORP 2.850% 1/15/23	150,336.00	154,234.50
250,000 00	DUKE ENERGY CORP 3.95% 10/15/23	259,815.00	265,282.50
100,000 00	EBAY INC 3.25% 10/15/20	103,076.00	100,643.00
275,000 00	ENTERPRISE PRODS 3.50% 2/1/22	273,726.75	283,371.00
250,000 00	GLAXOSMITHKLINE 3 875% 5/15/28	262,530.00	276,147.50
250,000 00	GOLDMAN SACHS 3.75% 2/25/26	261,692.50	264,630.00
100,000 00	HEWLETT PACKARD 4.375% 9/15/21	104,490.00	103,748.00
250,000 00	INTERCONTINENTAL EXCHG 3.75% 9/21/28	259,745.00	273,025.00
250,000 00	INTL BUSINESS MACHS 3.300% 01/27/27	250,160.00	265,382.50
150,000 00	JPMORGAN CHASE 4.5% 1/24/22	162,496.50	157,503.00
250,000 00	JPMORGAN CHASE 3.125% 1/23/25	241,190.00	260,910.00
400,000 00	MARSH & MCLENNAN 3.50% 3/10/25	396,172.00	422,280.00

250,000 00	MERCK & CO 3.875% 1/15/21	269,605.00	254,715.00
250,000 00	MITSUBISHI UFJ FINL 2.665% 7/25/22	253,995.00	253,705 00
175,000 00	MORGAN STANLEY 3.125% 7/27/26	171,057.25	180,694.50
250,000.00	PACCAR FINL CORP 2.25% 2/25/21	248,870.27	251,365.00
175,000 00	PHILLIPS 66 3.9% 3/15/28	173,054.00	190,916.25
175,000 00	PNC FINL SVCS 3.45% 4/23/29	186,445.00	186,793 25
200,000 00	RAYTHEON CO 3.125% 10/15/20	214,708.00	201,924.00
150,000 00	SCHLUMBERGER 3.65% 12/1/23	158,317.50	158,731.50
200,000 00	SIMON PPTY GROUP LP 2.45% 9/13/29	197,164.00	196,896.00
150,000 00	TARGET CORP 3.5% 7/1/24	153,714.00	160,561.50
250,000 00	TD AMERITRADE 3.625% 4/1/25	266,317 50	266,050.00
150,000 00	TOTAL CAP 4.45% 6/24/20	154,918.50	151,767.00
300,000 00	UNITED HLTH GRP 2.875% 12/15/21	304,941.00	306,021.00
250,000 00	VISA INC 2.75% 9/15/27	238,660.00	261,622.50
200,000 00	WELLS FARGO 4.125% 8/15/23	206,352.00	212,368.00

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

8,337,951.58

8,554,144.90

OTHER INVESTMENTS

<u>UNITS</u>	<u>DESCRIPTION</u>	<u>BOOK VALUE</u>	<u>FAIR MARKET VALUE</u>
200,000 00	FEDERAL FARM CR 2 50% 6/15/26	201,494.00	206,640.00
250,000 00	FHLB CONS 2.625% 9/10/27	240,877.50	259,940.00
250,000 00	FHLB CONS 2.875% 9/13/24	253,470 00	263,082.50
	GOLDMAN SACHS ALTERNATIVES FUND	514,416.32	497,825.86
	PINE GROVE ALTERNATIVES FUND	25,434.77	25,755.89
	SKYBRIDGE MULTI ADVISOR	2,155,272.29	2,080,211.79
	CLOSED LOOP VENTURES	453,353.00	599,615.00
	DREAMSPRING 2011C LLC	255,000.33	255,000.33
	HBG CLV SPV LLC	50,000.00	90,590.00
	OPEN PRAIRIE RURAL OPP FUND	83,937.67	81,886.00

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

4,233,255.88

4,360,547.37

THE LUMPKIN FAMILY FOUNDATION

23-7423640

**SUPPLEMENTARY STATEMENT
FOR THE YEAR ENDED 12/31/2019
Schedule of Controlled Entities
Part VII-A Question 11**

	(A) Name and address of each controlled entity	(B) Employer identification number
a	DREAMSPRING 2011C LLC	45-4151679
	2000 Zearing Ave NW	
	Albuquerque, NM 87104	
b		
c		
Total		

**SUPPLEMENTARY STATEMENT
FOR THE YEAR ENDED 12/31/2019
Schedule of Information Regarding Transfers from a Controlled Entity
Part VII-A Question 11**

	(A) Name and address of each controlled entity	(B) Employer identification number	(C) Description of transfer	(D) Amount of transfer
a	DREAMSPRING 2011C LLC 2000 Zearing Ave NW Albuquerque, NM 87104	45-4151679	Payment of interest income	\$ 5,000
b				
c				
Total				\$ 5,000

The Lumpkin Family Foundation
23-7423640
Form 990PF, Part XV
2019

- 2a)** Bruce Karmazin, 121 South 17th Street, Mattoon, IL 61938 (217) 234-5915
- 2b)** All application submissions must be made on-line by going to the link listed below to register with the system. The following information will be requested: the organization's mission statement, geographic locations that the organization serves, name and contact information for the Executive Director including email; estimated budget of the organization for the current fiscal year; amount the organization is requesting and how the funds will be spent; and a brief description of the project for which funding is being sought and the desired outcomes of the project
- (<https://www.grantinterface.com/lumpkin/Common/LogOn.aspx>)
- If unable to use the online system, please contact Bruce Karmazin at bruce@lumpkinfoundation.org or 217-234-5915
- 2c)** Deadlines for letters of inquiry to The Lumpkin Family Foundation are February 8th, March 29th, August 23rd, and October 11th depending on the program area. Deadlines for full grant applications are also dependent on the specific program area. Those deadlines are March 15th, May 13th, September 27th, and November 25th.
- 2d)** Applications will be considered for organizations operated exclusively for one or more of the following purposes: Educational, Environmental, Scientific, Religious, Literary, or Charitable. At the present time, no scholarships or grants are given to any individual person or persons

THE LUMPKIN FAMILY FOUNDATION**23-7423640****SUPPLEMENTARY STATEMENT
FOR THE YEAR ENDED 12/31/2019****Grants and Contributions Paid During the Year or Approved for Future Payment**

<u>NAME</u> <u>ADDRESS</u>	<u>RELATIONSHIP</u>	<u>STATUS</u>	<u>PURPOSE</u>	<u>AMOUNT</u>
19th Century Club of Oak Park Oak Park, Illinois	N/A	501(c)(3)	Environmental	500.00
350.org Brooklyn, New York	N/A	501(c)(3)	Environmental	500.00
ActionAid USA Washington, D.C.	N/A	501(c)(3)	Environmental	15,000.00
Advocates for Urban Agriculture Chicago, Illinois	N/A	501(c)(3)	Environmental	15,800.00
Alliance for the Great Lakes Chicago, Illinois	N/A	501(c)(3)	Environmental	500.00
Alzheimer's Association Chicago, Illinois	N/A	501(c)(3)	Medical	500.00
Alzheimer's Disease Research Foundation St. Simon's Island, Georgia	N/A	501(c)(3)	Medical	1,000.00
Amazon Watch Oakland, California	N/A	501(c)(3)	Environmental	4,000.00
Angelic Organics Learning Center Caledonia, Illinois	N/A	501(c)(3)	Education	15,800.00
Audubon Canyon Ranch Stinson Beach, California	N/A	501(c)(3)	Environmental	525.00
Ballard Nature Center Altamont, Illinois	N/A	501(c)(3)	Environmental	5,000.00
Basil's Harvest Elmwood, Illinois	N/A	501(c)(3)	Environmental	800.00
Berea College Berea, Kentucky	N/A	501(c)(3)	Education	25,000.00

Beye School Parent Teacher Organization Oak Park, Illinois	N/A	501(c)(3)	Education	5,000.00
Big Green Denver, Colorado	N/A	501(c)(3)	Environmental	5,000.00
Board of Trustees University of Illinois Champaign, Illinois	N/A	501(c)(3)	Education	3,475.00
Bridge the Gap Sausalito, California	N/A	501(c)(3)	Education	525.00
Broad Street Ministry Philadelphia, Pennsylvania	N/A	501(c)(3)	Charitable	250.00
Brushwood Center at Ryerson Woods Riverwoods, Illinois	N/A	501(c)(3)	Environmental	1,000.00
Byrd Theatre Foundation Richmond, Virginia	N/A	501(c)(3)	Charitable	250.00
Canal Alliance San Rafael, California	N/A	501(c)(3)	Charitable	1,500.00
Center for Wellness & Achievement in Education San Francisco, California	N/A	501(c)(3)	Education	1,000.00
Champaign Co. Forest Preserve District Mahomet, Illinois	N/A	501(c)(3)	Environmental	16,000.00
Chautauqua Lake Association Lakewood, New York	N/A	501(c)(3)	Environmental	1,000.00
Chautauqua Watershed Conservancy Jamestown, New York	N/A	501(c)(3)	Environmental	5,000.00
Chicago Academy of Sciences Chicago, Illinois	N/A	501(c)(3)	Environmental	2,500.00
Chicago Botanic Garden Glencoe, Illinois	N/A	501(c)(3)	Environmental	800.00
Christopher Newport University Newport News, Virginia	N/A	501(c)(3)	Education	2,100.00
Citizen's Climate Education Fund Coronado, California	N/A	501(c)(3)	Environmental	350.00

Clean Energy Trust Chicago, Illinois	N/A	501(c)(3)	Environmental	150,000.00
Coles Co. Soil & Water Conservation Dist. Charleston, Illinois	N/A	501(c)(3)	Environmental	10,000.00
Collaboration for Early Childhood Oak Park, Illinois	N/A	501(c)(3)	Education	500.00
Community Action, Inc. Haverhill, Massachusetts	N/A	501(c)(3)	Education	3,500.00
Community Foundation for Land of Lincoln Springfield, Illinois	N/A	501(c)(3)	Charitable	5,000.00
Community Foundation of E. Central IL Champaign, Illinois	N/A	501(c)(3)	Charitable	10,000.00
Community Foundation of Macon County Decatur, Illinois	N/A	501(c)(3)	Charitable	5,000.00
Concord Academy Concord, Massachusetts	N/A	501(c)(3)	Education	1,000,000.00
DePaul University Chicago, Illinois	N/A	501(c)(3)	Education	100.00
Diversity Richmond Richmond, Virginia	N/A	501(c)(3)	Charitable	250.00
Doctors Without Borders New York, New York	N/A	501(c)(3)	Medical	4,000.00
Douglas-Hart Foundation Mattoon, Illinois	N/A	501(c)(3)	Environmental	6,550.00
DrawBridge San Rafael, California	N/A	501(c)(3)	Education	1,000.00
Earth Justice San Francisco, California	N/A	501(c)(3)	Environmental	1,000.00
East Bay College Fund Oakland, California	N/A	501(c)(3)	Education	1,000.00
Eastern Illinois Foodbank, Inc. Urbana, Illinois	N/A	501(c)(3)	Charitable	5,000.00

Eastern Illinois University Foundation Charleston, Illinois	N/A	501(c)(3)	Education	950,000.00
Edgar County Community Foundation Paris, Illinois	N/A	501(c)(3)	Charitable	4,000.00
Electronic Frontier Foundation San Francisco, California	N/A	501(c)(3)	Charitable	100.00
Embarras River Basin Agency, Inc. Chicago, Illinois	N/A	501(c)(3)	Education	1,500.00
Enlace Chicago Chicago, Illinois	N/A	501(c)(3)	Education	5,000.00
Environmental Defense Fund New York, New York	N/A	501(c)(3)	Environmental	5,000.00
Environmental Working Group Washington, D.C.	N/A	501(c)(3)	Environmental	25,000.00
Equal Justice Initiative Montgomery, Alabama	N/A	501(c)(3)	Charitable	3,000.00
Faith In Place Chicago, Illinois	N/A	501(c)(3)	Environmental	20,000.00
Fenwick High School Oak Park, Illinois	N/A	501(c)(3)	Education	750.00
Fit-2-Serve Mattoon, Illinois	N/A	501(c)(3)	Education	25,350.00
Florida Coalition for Preservation Delray Beach, Florida	N/A	501(c)(3)	Environmental	1,000.00
Food and Environment Reporting Network New York, New York	N/A	501(c)(3)	Environmental	10,000.00
Food Works Carbondale, Illinois	N/A	501(c)(3)	Charitable	800.00
Forefront Chicago, Illinois	N/A	501(c)(3)	Charitable	115,800.00
Friends of Ambler Farm Wilton, Connecticut	N/A	501(c)(3)	Charitable	1,000.00
Friends of the Night People	N/A	501(c)(3)	Charitable	2,500.00

Buffalo, New York

Friends of the Norwalk River Valley Trail Norwalk, Connecticut	N/A	501(c)(3)	Environmental	2,000.00
Friends of the Oak Park Conservatory Oak Park, Illinois	N/A	501(c)(3)	Environmental	500.00
Gads Hill Center Chicago, Illinois	N/A	501(c)(3)	Education	500.00
Gardeneers Chicago, Illinois	N/A	501(c)(3)	Environmental	20,000.00
Garfield Park Community Council Chicago, Illinois	N/A	501(c)(3)	Education	5,000.00
Glide Foundation San Francisco, California	N/A	501(c)(3)	Charitable	2,000.00
Global Citizen Year Oakland, California	N/A	501(c)(3)	Education	500.00
Greater Chicago Food Depository Chicago, Illinois	N/A	501(c)(3)	Charitable	100.00
Green Community Connections Oak Park, Illinois	N/A	501(c)(3)	Environmental	25,000.00
Greenleaf Communities Chicago, Illinois	N/A	501(c)(3)	Environmental	15,000.00
Greenpeace Washington, D.C.	N/A	501(c)(3)	Environmental	1,000.00
Growing Home, Inc. Chicago, Illinois	N/A	501(c)(3)	Education	1,000.00
Harborlight Montessori School Beverly, Massachusetts	N/A	501(c)(3)	Education	100.00
Healthy Schools Campaign Chicago, Illinois	N/A	501(c)(3)	Education	80,000.00
Heartland Human Care Services Chicago, Illinois	N/A	501(c)(3)	Education	10,000.00
Hidden City Philadelphia of Culture Trust Philadelphia, Pennsylvania	N/A	501(c)(3)	Charitable	650.00

Historical Society of Oak Park & River Forest Oak Park, Illinois	N/A	501(c)(3)	Charitable	250.00
Illinois Environmental Council Springfield, Illinois	N/A	501(c)(3)	Environmental	800.00
Illinois Environmental Council Ed. Fund Springfield, Illinois	N/A	501(c)(3)	Environmental	33,700.00
Illinois Stewardship Alliance Springfield, Illinois	N/A	501(c)(3)	Environmental	25,850.00
Immanuel Lutheran Preschool Charleston, Illinois	N/A	501(c)(3)	Education	100.00
Infant Welfare Society Evanston, Illinois	N/A	501(c)(3)	Education	250.00
IPM Institute of North America, Inc. Madison, Wisconsin	N/A	501(c)(3)	Environmental	23,406.00
Just Roots Greenfield, Massachusetts	N/A	501(c)(3)	Environmental	3,000.00
KQED Inc. San Francisco, California	N/A	501(c)(3)	Charitable	3,000.00
Land Trust Alliance Washington, D.C.	N/A	501(c)(3)	Environmental	1,000.00
Lantana Public Library Lantana, Florida	N/A	501(c)(3)	Education	500.00
Lark Theater Larkspur, California	N/A	501(c)(3)	Education	1,000.00
Liberty Prairie Foundation Grayslake, Illinois	N/A	501(c)(3)	Education	800.00
Lionheart Foundation Boston, Massachusetts	N/A	501(c)(3)	Education	1,000.00
Lycée Français San Francisco, California	N/A	501(c)(3)	Education	1,000.00
Lymelight Foundation Burlingame, California	N/A	501(c)(3)	Education	1,000.00
Make-a-Wish Foundation Greater Bay Area San Francisco, California	N/A	501(c)(3)	Charitable	2,000.00

MAPS Santa Cruz, California	N/A	501(c)(3)	Charitable	1,000.00
Marin Health Foundation Larkspur, California	N/A	501(c)(3)	Education	1,000.00
Mattoon Area Family YMCA Mattoon, Illinois	N/A	501(c)(3)	Charitable	15,000.00
Mattoon Community Food Center Mattoon, Illinois	N/A	501(c)(3)	Charitable	500.00
Mattoon High School Mattoon, Illinois	N/A	501(c)(3)	Education	500.00
Memorial Sloan-Kettering Cancer Center New York, New York	N/A	501(c)(3)	Medical	1,500.00
Mercy Chefs Portsmouth, Virginia	N/A	501(c)(3)	Charitable	500.00
Michael J. Fox Foundation New York, New York	N/A	501(c)(3)	Medical	1,000.00
Midland Institute for Entrepreneurship Effingham, Illinois	N/A	501(c)(3)	Education	10,000.00
Mighty Writers Philadelphia, Pennsylvania	N/A	501(c)(3)	Education	250.00
Morton Arboretum Lisle, Illinois	N/A	501(c)(3)	Environmental	250.00
Mother Jones Magazine San Francisco, California	N/A	501(c)(3)	Charitable	1,000.00
Mural Arts Advocates of Philadelphia Philadelphia, PA	N/A	501(c)(3)	Charitable	1,500.00
NARAL Pro Choice America Foundation Washington, D.C.	N/A	501(c)(3)	Medical	4,750.00
National Family Farm Coalition Washington, D.C.	N/A	501(c)(3)	Environmental	20,000.00
Natural Resources Defense Council New York City, New York	N/A	501(c)(3)	Charitable	1,000.00

Need In Deed Philadelphia, Pennsylvania	N/A	501(c)(3)	Charitable	500.00
NeighborSpace Chicago, Illinois	N/A	501(c)(3)	Education	10,000.00
Nepal Youth Foundation Sausalito, California	N/A	501(c)(3)	Charitable	2,025.00
Nevada Humane Society Reno, Nevada	N/A	501(c)(3)	Charitable	500.00
Norwalk River Watershed Association, Inc. Norwalk, Connecticut	N/A	501(c)(3)	Environmental	1,500.00
Oak Park Education Foundation Oak Park, Illinois	N/A	501(c)(3)	Education	500.00
Oak Park River Forest Community Fndn Oak Park, Illinois	N/A	501(c)(3)	Charitable	1,000.00
Oak Park River Forest Food Pantry Oak Park, Illinois	N/A	501(c)(3)	Charitable	200.00
Oakland Promise Oakland, California	N/A	501(c)(3)	Education	1,000.00
OLMC New School Fund Herrin, Illinois	N/A	501(c)(3)	Education	250.00
OneVirginia2021 Foundation Richmond, Virginia	N/A	501(c)(3)	Charitable	300.00
Open Markets Institute Washington, D.C.	N/A	501(c)(3)	Education	12,000.00
Openlands Chicago, Illinois	N/A	501(c)(3)	Environmental	20,000.00
Opportunity Knocks River Forest, Illinois	N/A	501(c)(3)	Environmental	2,500.00
Pesticide Action Network Oakland, California	N/A	501(c)(3)	Environmental	1,025.00
Physicians Comm. for Responsible Medicine Washington, D.C.	N/A	501(c)(3)	Medical	1,000.00
Pilgrim School Los Angeles, California	N/A	501(c)(3)	Education	500.00

Planned Parenthood Chicago, Illinois	N/A	501(c)(3)	Medical	3,000.00
Plant Chicago Chicago, Illinois	N/A	501(c)(3)	Environmental	10,000.00
Play On, Philly Philadelphia, Pennsylvania	N/A	501(c)(3)	Charitable	500.00
Positive Futures Network Bainbridge Island, Washington	N/A	501(c)(3)	Charitable	500.00
Prairie Rivers Network Champaign, Illinois	N/A	501(c)(3)	Environmental	86,600.00
Presidio Performing Arts Foundation San Francisco, California	N/A	501(c)(3)	Charitable	1,000.00
Purple Asparagus Chicago, Illinois	N/A	501(c)(3)	Environmental	35,000.00
Rainforest Action Network San Francisco, California	N/A	501(c)(3)	Environmental	2,000.00
Rodale Institute Kutztown, Pennsylvania	N/A	501(c)(3)	Charitable	5,500.00
Roswell Park Cancer Institute Buffalo, New York	N/A	501(c)(3)	Medical	1,500.00
San Francisco Marin Food Bank San Francisco, California	N/A	501(c)(3)	Charitable	2,000.00
San Francisco Symphony San Francisco, California	N/A	501(c)(3)	Charitable	2,500.00
Sarah Bush Lincoln Health Center Mattoon, Illinois	N/A	501(c)(3)	Medical	20,000.00
Sarah Bush Lincoln Health Foundation Mattoon, Illinois	N/A	501(c)(3)	Medical	500.00
Sea Education Association Falmouth, Massachusetts	N/A	501(c)(3)	Education	2,000.00
Seven Generations Ahead Oak Park, Illinois	N/A	501(c)(3)	Environmental	15,000.00

Sola Gratia Farm Urbana, Illinois	N/A	501(c)(3)	Environmental	7,700.00
Southeastern IL Community Foundation Effingham, Illinois	N/A	501(c)(3)	Charitable	14,300.00
Southern Poverty Law Center Montgomery, Alabama	N/A	501(c)(3)	Charitable	1,000.00
Spence Farm Foundation Fairbury, Illinois	N/A	501(c)(3)	Environmental	5,000.00
St. John's Preparatory School Danvers, Massachusetts	N/A	501(c)(3)	Education	100.00
St. Sabina Church Chicago, Illinois	N/A	501(c)(3)	Environmental	20,000.00
STAND Concord, California	N/A	501(c)(3)	Charitable	750.00
States Newsroom Washington, D.C.	N/A	501(c)(3)	Education	1,000.00
Sustainable Ag. & Food Systems Funders Santa Barbara, California	N/A	501(c)(3)	Environmental	100,000.00
Sustainable Berea Berea, Kentucky	N/A	501(c)(3)	Education	500.00
The Conservation Fund Arlington, Virginia	N/A	501(c)(3)	Environmental	20,000.00
The Haven Mattoon, Illinois	N/A	501(c)(3)	Charitable	2,250.00
The Kensington Conservancy Lake Forest, Illinois	N/A	501(c)(3)	Environmental	1,000.00
The Land Connection Champaign, Illinois	N/A	501(c)(3)	Environmental	20,800.00
The Leland Stanford Junior University Stanford, California	N/A	501(c)(3)	Education	100,000.00
The Nature Conservancy, Illinois Chapter Chicago, Illinois	N/A	501(c)(3)	Environmental	26,500.00
The Night Ministry Chicago, Illinois	N/A	501(c)(3)	Charitable	1,500.00

The Philadelphia Athenaeum Philadelphia, Pennsylvania	N/A	501(c)(3)	Charitable	1,000.00
The Source for Learning, Inc. Reston, Virginia	N/A	501(c)(3)	Education	500.00
Throckmorton Theatre Mill Valley, California	N/A	501(c)(3)	Charitable	1,000.00
Tricklock Repertory Albuquerque, New Mexico	N/A	501(c)(3)	Charitable	8,000.00
Turning Green Ross, California	N/A	501(c)(3)	Environmental	1,000.00
U.S. Friends of Adonai Family Uganda Mattoon, Illinois	N/A	501(c)(3)	Charitable	3,000.00
Union of Concerned Scientists Cambridge, Massachusetts	N/A	501(c)(3)	Environmental	30,000.00
United Religions Initiative San Francisco, California	N/A	501(c)(3)	Charitable	3,500.00
United States Dressage Federation Lexington, Kentucky	N/A	501(c)(3)	Charitable	5,422.00
United States Equestrian Federation Lexington, Kentucky	N/A	501(c)(3)	Charitable	2,000.00
United Way of Coles County Mattoon, Illinois	N/A	501(c)(3)	Charitable	1,000.00
University of Illinois Extension Champaign, Illinois	N/A	501(c)(3)	Education	12,585.00
USC School of Cinematic Arts Los Angeles, California	N/A	501(c)(3)	Education	1,000.00
WHYY Radio Philadelphia, Pennsylvania	N/A	501(c)(3)	Charitable	1,000.00
Wikimedia Foundation, Inc. San Francisco, California	N/A	501(c)(3)	Charitable	800.00
Wilton Go Green, Inc. Wilton, Connecticut	N/A	501(c)(3)	Environmental	2,500.00

Wilton Historical Society Wilton, Connecticut	N/A	501(c)(3)	Environmental	5,000.00
Wilton Land Conservation Trust Wilton, Connecticut	N/A	501(c)(3)	Environmental	3,000.00
Woodcock Nature Center Wilton, Connecticut	N/A	501(c)(3)	Environmental	1,000.00
Yale University Class of 1957 New Haven, Connecticut	N/A	501(c)(3)	Education	100.00
Yes! Magazine Bainbridge Island, Washington	N/A	501(c)(3)	Charitable	1,250.00
Young Imaginations San Rafael, California	N/A	501(c)(3)	Charitable	500.00
Young Nonprofit Professionals Network Portland, Oregon	N/A	501(c)(3)	Education	25.00
Total Grants and Contributions Paid				<u>3,476,113.00</u>