29491009076001

Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

▶ Do not enter social security numbers on this form as it may be made public.

▶ Go to www.irs.gov/Form990PF for instructions and the latest information.

1912

OMB No 1545-0047

2019

Open to Public Inspection

For calendar year 2019 or tax year beginning , 2019, and ending , 20

Name of foundation: SUNRISE FOUNDATION

A Employer identification number: 36-7634806

Number and street (or P O box number if mail is not delivered to street address): C/O ALISON WESTBROOK, 1201 NORTH MARKET ST

Room/suite: 1002

B Telephone number (see instructions): (302) 777-2792

City or town, state or province, country, and ZIP or foreign postal code: WILMINGTON, DE 19801

C If exemption application is pending, check here ▶ ☐

6

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 ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

04

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) ▶ $ 648,509,284.

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

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

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

	Line	Description	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)	30,000,000.			
	2	Check ▶ ☐ if the foundation is not required to attach Sch B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	13,578,058.	13,578,058.		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	5,307,556.			
	b	Gross sales price for all assets on line 6a 169,659,352.				
	7	Capital gain net income (from Part IV, line 2)		5,307,556.		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule) ATCH 1	14,446.	115,553.		
	12	**Total.** Add lines 1 through 11	48,900,060.	19,001,167.		
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	200,000.	100,000.		100,000.
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule) ATCH 2	60,790.	30,395.		30,395.
	c	Other professional fees (attach schedule) [3]	2,036,668.	2,036,668.		
	17	Interest				
	18	Taxes (attach schedule) (see instructions) [4]	476,387.	221,387.		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule) ATCH 5	2,335.			2,335.
	24	**Total operating and administrative expenses.** Add lines 13 through 23	2,776,180.	2,388,450.		132,730.
	25	Contributions, gifts, grants paid	28,127,572.			28,127,572.
	26	**Total expenses and disbursements** Add lines 24 and 25	30,903,752.	2,388,450.	0.	28,260,302.
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	17,996,308.			
	b	**Net investment income** (if negative, enter -0-)		16,612,717.		
	c	**Adjusted net income** (if negative, enter -0-)				

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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Description	Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1	Cash - non-interest-bearing	53,443.	646,578.	646,578.
	2	Savings and temporary cash investments	11,523,260.	13,354,022.	13,354,022.
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments - U S and state government obligations (attach schedule)[6]	46,199,023.	37,066,438.	37,066,438.
	b	Investments - corporate stock (attach schedule) ATCH 7	169,458,234.	220,184,404.	220,184,404.
	c	Investments - corporate bonds (attach schedule) ATCH 8	45,536,335.	56,691,122.	56,691,122.
	11	Investments - land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	12	Investments - mortgage loans			
	13	Investments - other (attach schedule) ATCH 9	273,593,237.	319,381,783.	319,381,783.
	14	Land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	15	Other assets (describe ▶ ATCH 10)	736,465.	1,184,937.	1,184,937.
	16	**Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	547,099,997.	648,509,284.	648,509,284.
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)	0.	0.	
Net Assets or Fund Balances		**Foundations that follow FASB ASC 958, check here ▶ [X] and complete lines 24, 25, 29, and 30.**			
	24	Net assets without donor restrictions	547,099,997.	648,509,284.	
	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			
	27	Paid-in or capital surplus, or land, bldg , and equipment fund			
	28	Retained earnings, accumulated income, endowment, or other funds			
	29	**Total net assets or fund balances** (see instructions)	547,099,997.	648,509,284.	
	30	**Total liabilities and net assets/fund balances** (see instructions)	547,099,997.	648,509,284.	

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	547,099,997.
2	Enter amount from Part I, line 27a	2	17,996,308.
3	Other increases not included in line 2 (itemize) ▶ ATCH 11	3	83,412,979.
4	Add lines 1, 2, and 3	4	648,509,284.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 29	6	648,509,284.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (for example, real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1 a SEE PART IV SCHEDULE			
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) ((e) plus (f) minus (g))
a			
b			
c			
d			
e			

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

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			
b			
c			
d			
e			

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	5,307,556.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) See instructions If (loss), enter -0- in Part I, line 8	3	0.

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No
If "Yes," the foundation doesn't qualify under section 4940(e) Do not complete this part

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2018	16,656,317.	581,653,717.	0.028636
2017	3,619,768.	512,764,517.	0.007059
2016	42,043,269.	475,126,679.	0.088489
2015	21,122,919.	451,435,546.	0.046791
2014	22,982,259.	368,403,977.	0.062383

2	**Total** of line 1, column (d)	2	0.233358
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5 0, or by the number of years the foundation has been in existence if less than 5 years	3	0.046672
4	Enter the net value of noncharitable-use assets for 2019 from Part X, line 5	4	589,729,783.
5	Multiply line 4 by line 3	5	27,523,868.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	166,127.
7	Add lines 5 and 6	7	27,689,995.
8	Enter qualifying distributions from Part XII, line 4	8	28,260,302.

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 ▶ [X] and enter 1% of Part I, line 27b	1	166,127.
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations, enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only, others, enter -0-)	2	
3	Add lines 1 and 2	3	166,127.
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	166,127.
6	Credits/Payments		
a	2019 estimated tax payments and 2018 overpayment credited to 2019 . . . . 6a 345,377.		
b	Exempt foreign organizations - tax withheld at source . . . 6b		
c	Tax paid with application for extension of time to file (Form 8868) . . . 6c		
d	Backup withholding erroneously withheld . . . 6d		
7	Total credits and payments Add lines 6a through 6d	7	345,377.
8	Enter any **penalty** for underpayment of estimated tax Check here [X] if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	179,250.
11	Enter the amount of line 10 to be **Credited to 2020 estimated tax** ▶ 179,250. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

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

2

Part VII-A Statements Regarding Activities *(continued)*

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule See instructions	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement See instructions. ATCH 12 ATCH 13	12	X	
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ FIRST REPUBLIC Telephone no ▶ 302-777-2792

Located at ▶ 1201 NORTH MARKET STREET, SUITE 1002 WILMINGTON, DE ZIP+4 ▶ 19801

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

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

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	1b		X
	Organizations relying on a current notice regarding disaster assistance, check here N/A ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 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 ▶ ____, ____, N/A, ____			
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement - see instructions)	2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ ____, ____, N/A, ____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
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)	3b	N/A	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2019?	4b		X

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

		Yes	No
5a	During the year, did the foundation pay or incur any amount to		
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No		
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No		
	(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No		
	(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? See instructions ☐ Yes ☒ No		
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No		
b	If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance? See instructions **5b**	N/A	
	Organizations relying on a current notice regarding disaster assistance, check here N/A ▶ ☐		
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No		
	If "Yes," attach the statement required by Regulations section 53 4945-5(d)		
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No		
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b**		X
	If "Yes" to 6b, file Form 8870		
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No		
b	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b**	N/A	
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. See instructions.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATCH 14		200,000.	0.	0.

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

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

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

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
ATCH 15		2,097,458.
Total number of others receiving over $50,000 for professional services . . . . . . ▶		

Part IX-A **Summary of Direct Charitable Activities**

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

Part IX-B **Summary of Program-Related Investments** (see instructions)

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc, purposes		
a	Average monthly fair market value of securities	1a	479,390,666.
b	Average of monthly cash balances	1b	8,335,948.
c	Fair market value of all other assets (see instructions)	1c	110,983,826.
d	**Total** (add lines 1a, b, and c)	1d	598,710,440.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	598,710,440.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	8,980,657.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	589,729,783.
6	**Minimum investment return.** Enter 5% of line 5	6	29,486,489.

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	29,486,489.
2a	Tax on investment income for 2019 from Part VI, line 5	2a	166,127.		
b	Income tax for 2019 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	166,127.
3	Distributable amount before adjustments Subtract line 2c from line 1			3	29,320,362.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	29,320,362.
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	29,320,362.

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	28,260,302.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	28,260,302.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b See instructions	5	166,127.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	28,094,175.

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				29,320,362.
2 Undistributed income, if any, as of the end of 2019				
a Enter amount for 2018 only			11,667,835.	
b Total for prior years 20 17 ,20 16 ,20 15				
3 Excess distributions carryover, if any, to 2019				
a From 2014				
b From 2015				
c From 2016				
d From 2017				
e From 2018				
f **Total** of lines 3a through e				
4 Qualifying distributions for 2019 from Part XII, line 4 ▶ $ 28,260,302.				
a Applied to 2018, but not more than line 2a			11,667,835.	
b Applied to undistributed income of prior years (Election required - see instructions)				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2019 distributable amount				16,592,467.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2019 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount - see instructions				
e Undistributed income for 2018 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2019 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2020				12,727,895.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)				
8 Excess distributions carryover from 2014 not applied on line 5 or line 7 (see instructions)				
9 **Excess distributions carryover to 2020.** Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9				
a Excess from 2015				
b Excess from 2016				
c Excess from 2017				
d Excess from 2018				
e Excess from 2019				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2019, enter the date of the ruling . . . . ▶

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

	Tax year	Prior 3 years			
	(a) 2019	(b) 2018	(c) 2017	(d) 2016	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4, for each year listed .					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon . .					
a "Assets" alternative test - enter					
(1) Value of all assets. . . .					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test- enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed . . .					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942 (j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization.					
(4) Gross investment income .					

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

1 Information Regarding Foundation Managers:

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

N/A

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

N/A

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

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

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

N/A

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

N/A

c Any submission deadlines

N/A

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

Part XV Supplementary Information *(continued)*

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
ATCH 16				
Total . . . . . . ▶ **3a**				28,127,572.
b *Approved for future payment*				
Total . . . . . . ▶ **3b**				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	(b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	(d) Amount	(e) Related or exempt function income (See instructions.)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	13,578,058.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	5,307,556.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b ATCH 17				14,446.	
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				18,900,060.	

13 **Total.** Add line 12, columns (b), (d), and (e) . . . . . 13 18,900,060.

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

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

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

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

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received

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

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

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge

Signature of officer or trustee — Date 11/12/2020 — Alison G. Westbrook, J.D., LLM, Senior Managing Director, Regional Team Lead — Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
MICHAEL SALES		11/11/2020		P01770943
Firm's name ▶ ERNST & YOUNG U.S. LLP			Firm's EIN ▶ 34-6565596	
Firm's address ▶ 99 WOOD AVENUE SOUTH ISELIN, NJ 08830			Phone no 732-516-4200	

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	Employer identification number
SUNRISE FOUNDATION	36-7634806

Organization type (check one)

Filers of:	**Section:**
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.**

Note: Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule See instructions

General Rule

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

Special Rules

☐ For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990 or 990-EZ), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of **(1)** $5,000, or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1 Complete Parts I and II

☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than $1,000 *exclusively* for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals Complete Parts I, II, and III

☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc , purposes, but no such contributions totaled more than $1,000 If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose Don't complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc , contributions totaling $5,000 or more during the year . . . . ▶ $ ____________

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

Name of organization SUNRISE FOUNDATION

Employer identification number 36-7634806

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

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	STRYDER TRUST 301 COMMERCE STREET, SUITE 900 FORT WORTH, TX 76102	$ 30,000,000.	Person [X] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions.)

Name of organization SUNRISE FOUNDATION

Employer identification number 36-7634806

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

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

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

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

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

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

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

Name of organization SUNRISE FOUNDATION

Employer identification number 36-7634806

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

Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		ARISTOTLE: LARGE CAP VALUE - ST PROPERTY TYPE: SECURITIES				D		
95,212.		71,348.					23,864.	
		ARISTOTLE: LARGE CAP VALUE - LT PROPERTY TYPE: SECURITIES				D		
4,362,389.		4,424,331.					-61,942.	
		DELAWARE: LARGE CAP GROWTH - ST PROPERTY TYPE: SECURITIES				D		
2,967,787.		3,181,925.					-214,138.	
		DELAWARE: LARGE CAP GROWTH - LT PROPERTY TYPE: SECURITIES				D		
9,619,399.		8,875,881.					743,518.	
		GSAM: CORE FIXED INCOME - ST PROPERTY TYPE: SECURITIES				D		
71281694.		70403622.					878,072.	
		GSAM: CORE FIXED INCOME - LT PROPERTY TYPE: SECURITIES				D		
35650653.		35590111.					60,542.	
		GSAM: CORE FIXED INCOME - ORD GAIN PROPERTY TYPE: SECURITIES				P		
226,062.		224,680.					1,382.	
		GS: INDEX ORIENTED - CG DIST PROPERTY TYPE: SECURITIES				D		
683,865.							683,865.	
		GS: INDEX ORIENTED - ST						
816,592.		705,802.					110,790.	
		TACTICAL TILT - LT PROPERTY TYPE: SECURITIES				D		
1,472,121.		1,562,287.					-90,166.	
		GS: EQ & FI - LT PROPERTY TYPE: SECURITIES				D		
1,204,847.		1,320,249.					-115,402.	
		GS: EQ & FI - ST PROPERTY TYPE: SECURITIES				D		
92,283.		98,593.					-6,310.	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		GOAS US EQUITY - 1256 GAINS PROPERTY TYPE: SECURITIES				D		
1,744,963.							1,744,963.	
		COLUMBIA SCV - ST PROPERTY TYPE: SECURITIES				D		
2,174,881.		2,533,879.					-358,998.	
		COLUMBIA SCV - LT PROPERTY TYPE: SECURITIES				D		
3,623,546.		3,685,516.					-61,970.	
		PASSIVE US GIVI - ST PROPERTY TYPE: SECURITIES				P		
6,060,417.		6,078,197.					-17,780.	
		PASSIVE US GIVI - LT PROPERTY TYPE: SECURITIES				P		
11729179.		10055549.					1,673,630.	
		PASSIVE INTL GIVI - ST PROPERTY TYPE: SECURITIES				P		
4,066,693.		4,097,327.					-30,634.	
		PASSIVE INTL GIVI - LT PROPERTY TYPE: SECURITIES				P		
1,649,402.		1,803,379.					-153,977.	
		PALISADE SCC - ST PROPERTY TYPE: SECURITIES				D		
4,810,856.		4,381,255.					429,601.	
		PALISADE SCC - LT PROPERTY TYPE: SECURITIES				P		
235,824.		159,533.					76,291.	
		PASSIVE INTL GIVI - ORD GAIN PROPERTY TYPE: SECURITIES				P		
5,090,687.		5,098,332.					-7,645.	
TOTAL GAIN(LOSS)							5,307,556.	

ATTACHMENT 1

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
MISCELLANEOUS INCOME	2,773.	2,773.
VINTAGE VII AIV OFFSHORE SCSP - PARTNERSHIP GAIN	11,673.	11,673.
SUBPART F INCOME		101,107.
TOTALS	14,446.	115,553.

ATTACHMENT 2

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ERNST & YOUNG U.S., LLP	60,790.	30,395.		30,395.
TOTALS	60,790.	30,395.		30,395.

ATTACHMENT 3

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INVESTMENT MANAGEMENT FEES	2,036,668.	2,036,668.
TOTALS	2,036,668.	2,036,668.

ATTACHMENT 4

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FEDERAL EXCISE TAXES	255,000.	
FOREIGN TAXES WITHHELD	221,387.	221,387.
TOTALS	476,387.	221,387.

ATTACHMENT 5

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	CHARITABLE PURPOSES
MISC EXPENSE	2,335.	2,335.
TOTALS	2,335.	2,335.

ATTACHMENT 6

FORM 990PF, PART II - GOVERNMENT BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
GSAM: CORE FIXED INCOME		
U.S TREASURY NOTE 1.875000% 02/28/2022 FA OFF THE RUN	9,739,338	9,739,338
U.S. TREASURY NOTE 2.500000% 03/31/2023 MS ON THE RUN	5,601,128	5,601,128
U.S. TREASURY NOTE 2.625000% 12/31/2025 JD ON THE RUN	314,637	314,637
U.S. TREASURY NOTE 2.750000% 04/30/2023 AO ON THE RUN	2,414,369	2,414,369
U.S. TREASURY NOTE 2.750000% 06/30/2025 JD OFF THE RUN	7,247,117	7,247,117
U.S. TREASURY NOTE 2.875000% 05/31/2025 MN ON THE RUN	169,481	169,481
U.S. TREASURY NOTE 2.875000% 08/15/2028 FA OFF THE RUN	1,908,980	1,908,980
U.S. TREASURY NOTE 2.875000% 10/31/2023 AO ON THE RUN	2,309,892	2,309,892
U.S. TREASURY NOTE 2.875000% 11/30/2023 MN ON THE RUN	2,112,880	2,112,880
U.S. TREASURY NOTE 3.125000% 11/15/2028 MN OFF THE RUN	2,475,608	2,475,608
U.S. TREASURYNOTE 2.375000%01/31/2023JJ OFF THE RUN	409,080	409,080
U.S. TREASURY NOTE 1.375000% 08/31/2026 FA ON THE RUN	2,363,928	2,363,928
TOTAL OF ALL GOVERNMENT BONDS	37,066,438	37,066,438

ATTACHMENT 7

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
Palisade SCC-01c		
AARON RENTS INC A CMN	264,077	264,077
ACADIA HEALTHCARE COMPANY INC CMN	311,604	311,604
ACI WORLDWIDE, INC CMN	451,400	451,400
ALTAIR ENGINEERING INC CMN CLASS A	132,041	132,041
ALTRA INDUSTRIAL MOTION CORP CMN	200,350	200,350
AMERISAFE, INC CMN	262,733	262,733
APPLIED INDUSTRIAL TECHNOLOGY INC	493,773	493,773
BARNES GROUP INC CMN	379,629	379,629
BIOTELEMETRY INC CMN	195,247	195,247
BLACKBAUD, INC CMN	196,692	196,692
BLACKLINE, INC. CMN	195,876	195,876
BROOKS AUTOMATION, INC CMN	79,011	79,011
BRUKER CORPORATION CMN	322,334	322,334
BUCKLE INC COM CMN	223,377	223,377
BURLINGTON STORES INC CMN	165,550	165,550
CALLON PETROLEUM CO CMN	137,607	137,607
CHEESECAKE FACTORY INCORPORATE CMN	143,704	143,704
COMMERCIAL METALS CO CMN	216,687	216,687
COMPASS MINERALS INTL, INC CMN	259,202	259,202
CORELOGIC, INC CMN	361,831	361,831
CORESITE REALTY CORPORATION CMN	165,937	165,937
CORNERSTONE ONDEMAND, INC CMN	211,366	211,366
COTT CORPORATION CMN	211,753	211,753
COUSINS PROPERTIES INCORPORATE CMN	403,801	403,801
COVETRUS INC CMN	136,290	136,290
CRACKER BARREL OLD COUNTRY STO CMN	172,035	172,035
CSG SYSTEMS INTL INC CMN	257,916	257,916
CULLEN FROST BANKERS INC CMN	260,486	260,486
DECKERS OUTDOORS CORP CMN	251,095	251,095
EASTERLY GOVERNMENT PROPERTIES CMN	144,112	144,112
EASTGROUP PROPERTIES INC CMN	375,323	375,323
EMERGENT BIOSOLUTIONS INC CMN	75,260	75,260
FULTON FINANCIAL CORPORATION CMN	302,445	302,445
G-III APPAREL GROUP, LTD CMN	249,944	249,944
GROUP 1 AUTOMOTIVE, INC. CMN	277,600	277,600
HEALTHCARE SVCS GROUP INC CMN	265,161	265,161
HERON THERAPEUTICS INC CMN	156,416	156,416
HMS HOLDINGS CORP CMN	367,010	367,010
HORACE MANN EDUCATORS CORP CMN	199,439	199,439
IBERIABANK CORPORATION CMN	326,184	326,184
ICON PUBLIC LIMITED COMPANY CMN	502,050	502,050
IDACORP, INC CMN	467,891	467,891
INGEVITY CORPORATION CMN	378,967	378,967
INTRICON CORPORATION CMN	94,302	94,302
K12 INC CMN	206,858	206,858
LITTELFUSE, INC CMN	372,461	372,461
LKQ CORPORATION CMN	366,532	366,532
MEDNAX INC CMN	334,508	334,508
MONRO, INC CMN	143,106	143,106
MSA SAFETY INC CMN	290,249	290,249
MUELLER INDUSTRIES INC CMN	305,086	305,086
NATIONAL INSTRUMENTS CORP CMN	129,349	129,349
NIC INC CMN	218,739	218,739
OIL STATES INTERNATIONAL, INC CMN	259,394	259,394
ONTO INNOVATION INC CMN	171,007	171,007
PERFORMANCE FOOD GROUP COMPANY CMN	348,674	348,674
PLANTRONICS INC CMN	72,150	72,150
POLYONE CORPORATION CMN	401,783	401,783

ATTACHMENT 7

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
PRESTIGE CONSUMER HEALTHCARE, CMN	203,189	203,189
PROSPERITY BANCSHARES, INC CMN	348,523	348,523
QUAKER CHEMICAL CORP CMN	332,824	332,824
RAYMOND JAMES FINANCIAL, INC CMN	103,059	103,059
REALPAGE, INC CMN	179,901	179,901
REPLIGEN CORP CMN	452,880	452,880
RESOURCES CONNECTION, INC CMN	264,203	264,203
RITCHIE BROS AUCTIONEERS INC CMN	338,059	338,059
RLI CORP CMN	272,491	272,491
RLJ LODGING TRUST CMN	267,271	267,271
SAIA INC CMN CLASS	158,583	158,583
SEMTECH CORP CMN	357,816	357,816
SENSIENT TECHNOLOGIES CORPORAT CMN	183,796	183,796
SM ENERGY COMPANY CMN	199,308	199,308
STND MOTOR PROD INC CL-A CMN	195,850	195,850
SYNEOS HEALTH INC CMN	413,827	413,827
TELEDYNE TECHNOLOGIES INCORPOR CMN	227,330	227,330
TEXAS ROADHOUSE, INC CMN	200,387	200,387
TRUPANION, INC CMN	115,864	115,864
WATTS WATER TECHNOLOGIES INC CMN CLASS A	251,096	251,096
WESTAMERICA BANCORP CMN	355,860	355,860
WESTERN ALLIANCE BANCORP CMN	394,383	394,383
WILEY JOHN & SONS CL-A CMN CLASS A	316,399	316,399
WOODWARD INC CMN	312,918	312,918
WSFS FINANCIAL CORP CMN	262,356	262,356
ZEBRA TECHNOLOGIES INC CMN CLASS A	239,347	239,347
TOTAL	21,812,924	21,812,924

ARISTOTLE- LARGE CAP VALUE		
ADOBE INC CMN	1,781,963	1,781,963
ALCON, INC CMN	634,715	634,715
ALLEGION PUBLIC LIMITED COMPAN CMN	1,005,038	1,005,038
AMERIPRISE FINANCIAL, INC. CMN	916,190	916,190
AMGEN INC CMN	1,121,217	1,121,217
ANSYS, INC CMN	1,196,442	1,196,442
BANK OF AMERICA CORP CMN	1,186,914	1,186,914
BOK FINANCIAL CORP (NEW) CMN	459,724	459,724
CABOT OIL & GAS CORPORATION CMN	763,115	763,115
CAPITAL ONE FINANCIAL CORP CMN	771,928	771,928
CHUBB LIMITED CMN	700,470	700,470
COCA-COLA COMPANY (THE) CMN	1,037,813	1,037,813
COMMERCE BANCSHARES, INC CMN	575,112	575,112
CORTEVA, INC CMN	919,878	919,878
CULLEN FROST BANKERS INC CMN	469,344	469,344
DANAHER CORPORATION CMN	1,327,602	1,327,602
EAST WEST BANCORP INC CMN	520,116	520,116
EQUITY LIFESTYLE PROPERTIES, I CMN	591,276	591,276
GENERAL DYNAMICS CORP CMN	720,566	720,566
HALLIBURTON COMPANY CMN	362,156	362,156
JOHNSON CONTROLS INTERNATIONAL CMN	771,455	771,455
JPMORGAN CHASE & CO CMN	738,820	738,820
LENNAR CORPORATION CMN CLASS A	740,501	740,501
LENNAR CORPORATION CMN CLASS B	12,158	12,158
MARTIN MARIETTA MATERIALS,INC CMN	965,317	965,317
MEDTRONIC PUBLIC LIMITED COMPA CMN	987,129	987,129
MICROCHIP TECHNOLOGY INCORPORA CMN	1,141,448	1,141,448
MICROSOFT CORPORATION CMN	1,641,342	1,641,342

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	377,928	377,928
NOVARTIS AG-ADR SPONSORED ADR CMN	766,989	766,989
OSHKOSH CORPORATION CMN	999,693	999,693
PARKER-HANNIFIN CORP CMN	915,899	915,899
PAYPAL HOLDINGS, INC CMN	1,015,716	1,015,716
PHILLIPS 66 CMN	878,022	878,022
PIONEER NATURAL RESOURCES CO CMN	499,522	499,522
PPG INDUSTRIES, INC CMN	943,641	943,641
SONY CORPORATION SPONSORED ADR CMN	943,568	943,568
SUN COMMUNITIES, INC CMN	548,766	548,766
THE HOME DEPOT, INC CMN	828,534	828,534
TWITTER, INC CMN	621,770	621,770
TYSON FOODS INC CL-A CMN CLASS A	917,137	917,137
UNILEVER N V NY SHS (NEW) ADR CMN	741,234	741,234
WALGREENS BOOTS ALLIANCE, INC CMN	494,733	494,733
TOTAL	35,552,899	35,552,899

DELAWARE LARGE CAP GROWTH		
ALPHABET INC. CMN CLASS A	1,761,298	1,761,298
ALPHABET INC CMN CLASS C	161,779	161,779
APPLIED MATERIALS INC CMN	989,336	989,336
ARISTA NETWORKS, INC CMN	726,952	726,952
AUTODESK, INC CMN	1,160,568	1,160,568
BALL CORPORATION CMN	1,758,313	1,758,313
CHARLES SCHWAB CORPORATION CMN	1,362,784	1,362,784
CHARTER COMMUNICATIONS, INC CMN	1,765,691	1,765,691
CME GROUP INC CMN CLASS A	1,028,489	1,028,489
CONSTELLATION BRANDS INC CMN CLASS A	1,888,961	1,888,961
CROWN CASTLE INTL CORP CMN	627,592	627,592
DOLLAR TREE STORES, INC CMN	1,384,228	1,384,228
DOMINO'S PIZZA, INC. CMN	1,144,273	1,144,273
HASBRO, INC CMN	1,555,952	1,555,952
ILLUMINA, INC CMN	1,198,908	1,198,908
IQVIA HOLDINGS INC CMN	2,000,132	2,000,132
KKR & CO INC CMN	1,397,564	1,397,564
MASTERCARD INCORPORATED CMN CLASS A	1,303,644	1,303,644
MICROSOFT CORPORATION CMN	3,406,635	3,406,635
NETFLIX, INC. CMN	1,030,247	1,030,247
PAYPAL HOLDINGS, INC CMN	1,298,689	1,298,689
SERVICENOW INC CMN	768,475	768,475
TAKE TWO INTERACTIVE SOFTWARE INC	1,015,312	1,015,312
UNITEDHEALTH GROUP INCORPORATE CMN	1,576,321	1,576,321
VISA INC CMN CLASS A	1,327,889	1,327,889
TOTAL	33,640,034	33,640,034

PASSIVE US GIVI		
3M COMPANY CMN	326,553	326,553
ABBOTT LABORATORIES CMN	273,696	273,696
ACCENTURE PLC CMN CLASS A	276,478	276,478
ACTIVISION BLIZZARD, INC CMN	126,208	126,208
ADVANCE AUTO PARTS, INC CMN	60,540	60,540
AES CORP. CMN	53,829	53,829
AFLAC INCORPORATED CMN	286,612	286,612
AGILENT TECHNOLOGIES, INC CMN	54,428	54,428
AIR PRODUCTS & CHEMICALS INC CMN	135,825	135,825
ALEXANDRIA REAL ESTATE EQUITIES, INC	48,636	48,636
ALLERGAN PUBLIC LIMITED COMPAN CMN	506,409	506,409

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
ALLSTATE CORPORATION COMMON STOCK	276,739	276,739
ALLY FINANCIAL INC CMN	123,401	123,401
ALTRIA GROUP, INC CMN	509,631	509,631
AMCOR PLC CMN	33,170	33,170
AMDOCS LIMITED ORDINARY SHARES	53,637	53,637
AMEREN CORPORATION CMN	62,976	62,976
AMERICAN ELECTRIC POWER INC CMN	158,021	158,021
AMERICAN EXPRESS CO CMN	327,533	327,533
AMERICAN INTL GROUP, INC CMN	450,113	450,113
AMERICAN TOWER CORPORATION CMN	76,071	76,071
AMERICAN WATER WORKS CO, INC CMN	49,140	49,140
AMERISOURCEBERGEN CORPORATION CMN	50,417	50,417
AMETEK INC (NEW) CMN	78,296	78,296
AMGEN INC CMN	417,051	417,051
AMPHENOL CORP CL-A (NEW) CMN CLASS A	85,177	85,177
ANTHEM, INC CMN	341,294	341,294
AON PLC CMN	134,347	134,347
APPLE INC CMN	4,390,948	4,390,948
ARAMARK CMN	46,698	46,698
ARCH CAPITAL GROUP LTD CMN	105,595	105,595
ARCHER-DANIELS-MIDLAND COMPANY CMN	238,795	238,795
ARTHUR J GALLAGHER & CO CMN	51,424	51,424
AT&T INC CMN	1,907,182	1,907,182
AUTOMATIC DATA PROCESSING INC CMN	137,423	137,423
AVALONBAY COMMUNITIES INC CMN	71,089	71,089
AVANGRID, INC CMN	20,924	20,924
BALL CORPORATION CMN	53,159	53,159
BAXTER INTERNATIONAL INC CMN	88,135	88,135
BECTON, DICKINSON AND COMPANY CMN	184,940	184,940
BERKSHIRE HATHAWAY INC CLASS B	2,692,859	2,692,859
BLACK KNIGHT, INC CMN	21,536	21,536
BOEING COMPANY CMN	10,099	10,099
BOSTON PROPERTIES, INC COMMON STOCK	39,704	39,704
BOSTON SCIENTIFIC CORP COMMON STOCK	116,125	116,125
BRISTOL-MYERS SQUIBB COMPANY CMN	450,485	450,485
BROADRIDGE FINANCIAL SOLUTIONS IN CMN	34,344	34,344
BROWN FORMAN CORP CL B CMN CLASS B	37,180	37,180
BUNGE LIMITED ORD CMN	66,067	66,067
C H ROBINSON WORLDWIDE, INC CMN	35,816	35,816
CADENCE DESIGN SYSTEMS INC CMN	35,096	35,096
CAMPBELL SOUP CO CMN	26,094	26,094
CARDINAL HEALTH, INC CMN	79,310	79,310
CARMAX, INC CMN	66,892	66,892
CARNIVAL CORPORATION CMN	227,413	227,413
CBOE GLOBAL MARKETS, INC CMN	45,120	45,120
CDW CORPORATION CMN	52,565	52,565
CELANESE CORPORATION COMMON STOCK	84,707	84,707
CENTENE CORPORATION CMN	131,021	131,021
CENTERPOINT ENERGY, INC CMN	59,694	59,694
CENTURYLINK INC CMN	147,173	147,173
CERNER CORPORATION CMN	57,464	57,464
CHARTER COMMUNICATIONS, INC CMN	240,115	240,115
CHEVRON CORPORATION CMN	1,127,974	1,127,974
CHIPOTLE MEXICAN GRILL, INC CMN	27,625	27,625
CHUBB LIMITED CMN	498,112	498,112
CHURCH & DWIGHT CO , INC CMN	39,883	39,883
CIGNA CORP CMN	404,072	404,072
CINCINNATI FINANCIAL CRP CMN	62,775	62,775
CINTAS CORPORATION CMN	50,587	50,587

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
CISCO SYSTEMS, INC CMN	813,737	813,737
CITIZENS FINANCIAL GROUP, INC. CMN	208,004	208,004
CITRIX SYSTEMS INC CMN	38,926	38,926
CLOROX CO (THE) (DELAWARE) CMN	29,633	29,633
CME GROUP INC CMN CLASS A	229,222	229,222
CMS ENERGY CORPORATION CMN	50,523	50,523
CNA FINCL CORP. CMN	11,606	11,606
COCA-COLA COMPANY (THE) CMN	391,657	391,657
COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A	176,385	176,385
COMCAST CORPORATION CMN CLASS A VOTING	904,392	904,392
COMERICA INCORPORATED CMN	101,957	101,957
CONAGRA BRANDS INC CMN	92,003	92,003
CONOCOPHILLIPS CMN	315,396	315,396
CONSOLIDATED EDISON INC CMN	141,857	141,857
CONSTELLATION BRANDS INC CMN CLASS A	150,662	150,662
COOPER COMPANIES INC (NEW) CMN	34,699	34,699
COPART INC CMN	41,741	41,741
CORTEVA, INC CMN	70,708	70,708
COSTAR GROUP, INC CMN	34,701	34,701
COSTCO WHOLESALE CORPORATION CMN	220,146	220,146
COTY, INC CMN CLASS A	293	293
CROWN CASTLE INTL CORP CMN	82,731	82,731
CUMMINS INC COMMON STOCK	150,505	150,505
CVS HEALTH CORP CMN	525,825	525,825
D R. HORTON, INC CMN	122,644	122,644
DANAHER CORPORATION CMN	219,169	219,169
DARDEN RESTAURANTS, INC. CMN	43,931	43,931
DEERE & COMPANY CMN	239,272	239,272
DELTA AIR LINES, INC. CMN	281,230	281,230
DENTSPLY SIRONA INC CMN	41,593	41,593
DIGITAL REALTY TRUST, INC CMN	52,327	52,327
DISCOVER FINANCIAL SERVICES CMN	179,140	179,140
DISCOVERY INC - A CMN SERIES A	54,512	54,512
DISCOVERY INC CMN	118,545	118,545
DOLLAR GENERAL CORPORATION CMN	125,564	125,564
DOLLAR TREE STORES, INC CMN	94,520	94,520
DOMINION ENERGY INC CMN	200,921	200,921
DOVER CORPORATION CMN	69,387	69,387
DTE ENERGY COMPANY CMN	87,663	87,663
DUKE ENERGY CORPORATION CMN	328,721	328,721
DUKE REALTY CORPORATION CMN	34,635	34,635
EATON CORP PLC CMN	217,951	217,951
EBAY INC CMN	151,373	151,373
ECOLAB INC CMN	90,899	90,899
EDISON INTERNATIONAL CMN	104,217	104,217
EDWARDS LIFESCIENCES CORPORATI CMN	55,056	55,056
ELANCO ANIMAL HEALTH INCORPORA CMN	41,053	41,053
ELECTRONIC ARTS CMN	93,319	93,319
ELI LILLY & CO CMN	244,986	244,986
EMERSON ELECTRIC CO CMN	181,728	181,728
ENTERGY CORPORATION CMN	88,053	88,053
EQUIFAX INC CMN	46,520	46,520
EQUINIX, INC REIT	54,868	54,868
EQUITY RESIDENTIAL CMN	65,869	65,869
ESSEX PROPERTY TRUST INC CMN	41,218	41,218
ESTEE LAUDER COS INC CL-A CMN CLASS A	120,206	120,206
EVEREST RE GROUP LTD CMN	101,877	101,877
EVERGY, INC CMN	74,919	74,919
EVERSOURCE ENERGY CMN	108,039	108,039

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
EXELON CORPORATION CMN	248,648	248,648
EXPEDIA GROUP INC CMN	61,964	61,964
EXPEDITORS INTERNATIONAL OF WA CMN	41,663	41,663
EXTRA SPACE STORAGE INC CMN	23,342	23,342
EXXON MOBIL CORPORATION CMN	1,432,095	1,432,095
F5 NETWORKS, INC CMN	44,688	44,688
FASTENAL COMPANY CMN	51,397	51,397
FEDERAL RLTY INVT TR SBI CMN	23,944	23,944
FIDELITY NATIONAL FINANCIAL, I CMN	59,545	59,545
FIDELITY NATL INFO SVCS INC CMN	141,455	141,455
FIFTH THIRD BANCORP CMN	169,716	169,716
FIRST REPUBLIC BANK CMN SERIES	102,651	102,651
FIRSTENERGY CORP CMN	64,492	64,492
FISERV, INC CMN	112,508	112,508
FLEETCOR TECHNOLOGIES, INC CMN	67,614	67,614
FORD MOTOR COMPANY CMN	417,942	417,942
FORTIVE CORPORATION CMN	97,092	97,092
FOX CORPORATION CMN	59,942	59,942
FOX CORPORATION CMN CLASS B	25,735	25,735
FRANKLIN RESOURCES INC CMN	53,779	53,779
GARMIN LTD CMN	46,731	46,731
GARTNER, INC CMN	22,653	22,653
GENERAL DYNAMICS CORP CMN	180,759	180,759
GENERAL ELECTRIC CO CMN	520,960	520,960
GENERAL MILLS INC CMN	118,207	118,207
GENERAL MOTORS COMPANY CMN	464,198	464,198
GENUINE PARTS CO. CMN	64,162	64,162
GILEAD SCIENCES CMN	380,978	380,978
GLOBAL PAYMENTS INC CMN	73,937	73,937
GLOBE LIFE INC CMN	70,202	70,202
HARTFORD FINANCIAL SRVCS GROUP CMN	156,543	156,543
HASBRO, INC CMN	30,521	30,521
HEALTHPEAK PROPERTIES INC CMN	38,744	38,744
HEICO CORP CL-A CMN CLASS A	5,551	5,551
HEICO CORPORATION (NEW) CMN	4,452	4,452
HENRY SCHEIN INC COMMON STOCK	34,961	34,961
HILTON WORLDWIDE HOLDINGS INC CMN	25,398	25,398
HOLOGIC INCORPORATED CMN	35,242	35,242
HONEYWELL INTL INC CMN	415,065	415,065
HORMEL FOODS CORPORATION CMN	44,433	44,433
HOST HOTELS & RESORTS INC CMN	54,407	54,407
HUMANA INC CMN	158,703	158,703
HUNTINGTON BANCSHARES INCORPOR CMN	119,991	119,991
HYATT HOTELS CORPORATION CMN CLASS A	38,575	38,575
IAC/INTERACTIVE CORP CMN (IAC)	34,875	34,875
IHS MARKIT LTD CMN	120,409	120,409
ILLINOIS TOOL WORKS CMN	134,184	134,184
INGERSOLL-RAND PLC CMN	129,597	129,597
INTEL CORPORATION CMN	1,508,160	1,508,160
INTERCONTINENTAL EXCHANGE INC CMN	197,409	197,409
INTERNATIONAL PAPER CO. CMN	108,540	108,540
INTERPUBLIC GROUP COS CMN	40,748	40,748
INTL BUSINESS MACHINES CORP CMN	606,799	606,799
INTL FLAVORS & FRAGRANCE CMN	68,896	68,896
INVITATION HOMES INC CMN	37,732	37,732
IQVIA HOLDINGS INC CMN	60,722	60,722
IRON MOUNTAIN INCORPORATED CMN	22,564	22,564
J B HUNT TRANS SVCS INC CMN	41,340	41,340
J M SMUCKER COMPANY (THE) CMN	93,405	93,405

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
JACK HENRY & ASSOC INC CMN	13,402	13,402
JOHNSON & JOHNSON CMN	1,187,528	1,187,528
JOHNSON CONTROLS INTERNATIONAL CMN	211,448	211,448
JPMORGAN CHASE & CO CMN	2,874,986	2,874,986
JUNIPER NETWORKS, INC CMN	56,033	56,033
KANSAS CITY SOUTHERN CMN	77,499	77,499
KELLOGG COMPANY CMN	60,031	60,031
KEURIG DR PEPPER INC CMN	51,734	51,734
KEYCORP CMN	172,445	172,445
KIMCO REALTY CORPORATION CMN	42,311	42,311
KINDER MORGAN INC CMN CLASS P	189,090	189,090
KOHL'S CORP (WISCONSIN) CMN	72,400	72,400
KROGER COMPANY CMN	168,258	168,258
L3HARRIS TECHNOLOGIES INC CMN	74,399	74,399
LABORATORY CORPORATION OF AMER CMN	65,130	65,130
LENNAR CORPORATION CMN CLASS A	161,791	161,791
LENNAR CORPORATION CMN CLASS B	5,230	5,230
LIBERTY BROADBAND CORPORATION CMN CLASS A	12,082	12,082
LIBERTY BROADBAND CORPORATION CMN CLASS C	66,270	66,270
LIBERTY GLOBAL, PLC CMN CLASS A	7,732	7,732
LIBERTY GLOBAL, PLC CMN CLASS C	14,494	14,494
LIBERTY MEDIA CORPORATION SERIES A LIBERTY SIRIUSXM CMN	27,264	27,264
LIBERTY MEDIA CORPORATION SERIES C LIBERTY SIRIUSXM CMN	49,295	49,295
LINDE PLC CMN	465,399	465,399
LIVE NATION ENTERTAINMENT INC CMN	3,859	3,859
LKQ CORPORATION CMN	77,219	77,219
LOCKHEED MARTIN CORPORATION CMN	40,496	40,496
LOEWS CORPORATION CMN	143,718	143,718
LOWES COMPANIES INC CMN	135,089	135,089
LULULEMON ATHLETICA INC CMN	49,114	49,114
M&T BANK CORPORATION CMN	178,238	178,238
MARKEL CORPORATION CMN	78,879	78,879
MARKETAXESS HOLDINGS INC CMN	8,720	8,720
MARRIOTT INTERNATIONAL, INC CMN CLASS A	81,469	81,469
MARSH & MCLENNAN CO INC CMN	144,276	144,276
MARTIN MARIETTA MATERIALS,INC CMN	57,606	57,606
MAXIM INTEGRATED PRODUCTS INC CMN	33,523	33,523
MCCORMICK & CO NON VTG SHRS CMN	55,162	55,162
MCKESSON CORPORATION CMN	129,191	129,191
MEDTRONIC PUBLIC LIMITED COMPA CMN	472,860	472,860
MERCK & CO , INC CMN	602,726	602,726
METLIFE, INC CMN	454,347	454,347
MICROSOFT CORPORATION CMN	2,533,924	2,533,924
MID-AMERICA APT CMNTYS INC CMN	44,041	44,041
MOHAWK INDUSTRIES INC COMMON STOCK	77,464	77,464
MOLSON COORS BEVERAGE CO CMN CLASS B	112,974	112,974
MONDELEZ INTERNATIONAL, INC CMN	322,604	322,604
MONSTER BEVERAGE CORPORATION CMN	60,309	60,309
NASDAQ INC CMN	52,800	52,800
NEWMONT CORP CMN	111,927	111,927
NEWS CORPORATION CMN CLASS B	7,893	7,893
NEXTERA ENERGY, INC CMN	343,141	343,141
NIKE CLASS-B CMN CLASS B	346,480	346,480
NISOURCE INC CMN	37,946	37,946
NORFOLK SOUTHERN CORP CMN	246,739	246,739
NORTHERN TRUST CORP CMN	116,014	116,014
NORTHROP GRUMMAN CORP CMN	209,134	209,134
NUCOR CORPORATION CMN	115,880	115,880
OCCIDENTAL PETROLEUM CORP CMN	154,002	154,002

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
OGE ENERGY CORP (HOLDING CO) CMN	37,044	37,044
OLD DOMINION FREIGHT LINE, INC CMN	41,752	41,752
OMNICOM GROUP CMN	69,758	69,758
ONEOK INC CMN	67,195	67,195
ORACLE CORPORATION CMN	550,038	550,038
O'REILLY AUTOMOTIVE, INC CMN	22,790	22,790
PACCAR INC CMN	152,426	152,426
PACKAGING CORP OF AMERICA COMMON STOCK	42,668	42,668
PALO ALTO NETWORKS INC CMN	41,163	41,163
PAYCHEX, INC CMN	48,739	48,739
PEPSICO, INC CMN	439,668	439,668
PFIZER INC CMN	810,791	810,791
PHILLIPS 66 CMN	273,512	273,512
PINNACLE WEST CAPITAL CORP CMN	45,415	45,415
PNC FINANCIAL SERVICES GROUP, CMN	539,869	539,869
PPG INDUSTRIES, INC CMN	105,724	105,724
PPL CORPORATION CMN	141,080	141,080
PROCTER & GAMBLE COMPANY (THE) CMN	777,253	777,253
PROLOGIS INC CMN	133,175	133,175
PUBLIC STORAGE CMN	40,462	40,462
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO	125,954	125,954
QORVO, INC CMN	91,938	91,938
QUALCOMM INC CMN	27,792	27,792
QUEST DIAGNOSTICS INCORPORATED CMN	52,434	52,434
RAYTHEON COMPANY CMN	264,347	264,347
REALTY INCOME CORPORATION CMN	53,897	53,897
REGENCY CENTERS CORPORATION CMN	40,062	40,062
REGENERON PHARMACEUTICAL INC CMN	113,395	113,395
REGIONS FINANCIAL CORPORATION CMN	152,449	152,449
REPUBLIC SERVICES INC CMN	70,539	70,539
RESMED INC CMN	33,474	33,474
ROLLINS INC. CMN	8,489	8,489
ROPER TECHNOLOGIES INC CMN	102,727	102,727
ROSS STORES,INC CMN	112,695	112,695
S&P GLOBAL INC CMN	22,936	22,936
SEI INVESTMENTS COMPANY CMN	23,703	23,703
SEMPRA ENERGY CMN	137,240	137,240
SHERWIN-WILLIAMS CO CMN	115,541	115,541
SIMON PROPERTY GROUP INC CMN	65,393	65,393
SNAP INC. CMN CLASS A	7,316	7,316
SNAP-ON INC CMN	56,071	56,071
SOUTHWEST AIRLINES CO CMN	175,003	175,003
SPRINT CORPORATION CMN	14,666	14,666
STARBUCKS CORP CMN	38,333	38,333
STRYKER CORPORATION CMN	117,357	117,357
SUN COMMUNITIES, INC CMN	15,910	15,910
SYNCHRONY FINANCIAL CMN	210,695	210,695
SYNOPSYS INC CMN	46,910	46,910
SYSCO CORPORATION CMN	93,581	93,581
T-MOBILE US, INC. CMN	98,417	98,417
TAKE TWO INTERACTIVE SOFTWARE INC	27,424	27,424
TARGET CORPORATION CMN	236,419	236,419
TD AMERITRADE HOLDING CORP CMN	64,163	64,163
TE CONNECTIVITY LTD CMN	146,635	146,635
TELEFLEX INC CMN	25,221	25,221
TESLA, INC CMN	81,574	81,574
TEXAS INSTRUMENTS INC CMN	282,495	282,495
THE BANK OF NY MELLON CORP CMN	378,482	378,482
THE HERSHEY COMPANY CMN	44,535	44,535

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
THE KRAFT HEINZ CO CMN	229,762	229,762
THE PROGRESSIVE CORPORATION CMN	166,063	166,063
THE SOUTHERN CO CMN	245,245	245,245
THE TRAVELERS COMPANIES, INC CMN	236,787	236,787
THERMO FISHER SCIENTIFIC INC CMN	284,911	284,911
TIFFANY & CO CMN	54,529	54,529
TJX COMPANIES INC (NEW) CMN	220,182	220,182
TRACTOR SUPPLY COMPANY CMN	30,835	30,835
TRADEWEB MARKETS INC CMN	24,009	24,009
TRANSUNION CMN	37,412	37,412
TRUIST FINANCIAL CORPORATION CMN	315,054	315,054
TYSON FOODS INC CL-A CMN CLASS A	197,648	197,648
U S BANCORP CMN	520,566	520,566
UDR INC CMN	20,688	20,688
ULTA BEAUTY INC CMN	58,728	58,728
UNION PACIFIC CORP. CMN	481,082	481,082
UNITED AIRLINES HOLDINGS INC CMN	194,062	194,062
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	96,457	96,457
UNITED TECHNOLOGIES CORPORATION SMN (UTX)	566,392	566,392
UNITEDHEALTH GROUP INCORPORATE CMN	879,882	879,882
UNIVERSAL HEALTH SVC CL B CMN CLASS B	51,072	51,072
VAIL RESORTS, INC CMN	22,064	22,064
VALERO ENERGY CORPORATION CMN	251,169	251,169
VARIAN MEDICAL SYSTEMS INC CMN	32,378	32,378
VENTAS, INC CMN	51,850	51,850
VEREIT, INC. CMN	38,697	38,697
VERISK ANALYTICS, INC CMN	50,925	50,925
VERIZON COMMUNICATIONS, INC CMN	1,058,413	1,058,413
VF CORP CMN	77,037	77,037
VIACOMCBS INC CMN CLASS B	166,578	166,578
VIACOMCBS INC CMN CLASS A	3,141	3,141
VISA INC CMN CLASS A	827,512	827,512
VISTRA CORP CMN	57,452	57,452
VULCAN MATERIALS CO CMN	56,156	56,156
W R BERKLEY CORPORATION CMN	36,969	36,969
W W GRAINGER INC CMN	58,902	58,902
WALGREENS BOOTS ALLIANCE, INC. CMN	354,703	354,703
WALMART INC CMN	550,943	550,943
WALT DISNEY COMPANY (THE) CMN	589,079	589,079
WASTE MANAGEMENT INC CMN	116,695	116,695
WATERS CORPORATION COMMON STOCK	38,786	38,786
WEC ENERGY GROUP, INC CMN	93,521	93,521
WELLCARE HEALTH PLANS INC CMN	51,183	51,183
WELLS FARGO & CO (NEW) CMN	1,834,795	1,834,795
WELLTOWER INC. CMN	82,271	82,271
WESTINGHOUSE AIR BRAKE TECHNOL CMN	35,788	35,788
WEYERHAEUSER COMPANY CMN	62,635	62,635
WILLIS TOWERS WATSON PLC CMN	107,230	107,230
XCEL ENERGY INC CMN	110,790	110,790
XILINX INCORPORATED CMN	50,645	50,645
XYLEM INC CMN	38,528	38,528
ZAYO GROUP HOLDINGS INC CMN	15,177	15,177
ZIMMER BIOMET HOLDINGS INC	101,034	101,034
ZOETIS INC CMN CLASS A	79,014	79,014
TOTAL	72,180,819	72,180,819

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
COLUMBIA SCV		
AARON RENTS INC A CMN	169,559	169,559
ADTALEM GLOBAL EDUCATION INC CMN	108,232	108,232
AMERICAN ASSETS TRUST, INC CMN	215,179	215,179
AMERICAN EAGLE OUTFITTERS INC (NEW)	119,202	119,202
AMERICAN EQTY INVSTMNT LFE HLD CMN	144,352	144,352
AMERIS BANCORP CMN	279,360	279,360
AMERISAFE, INC CMN	236,519	236,519
ARCH RESOURCES, INC CMN	187,026	187,026
ARGO GROUP INTL HOLDINGS LTD CMN	263,592	263,592
ARMSTRONG WORLD INDUSTRIES, INC CMN	172,623	172,623
ATLANTIC UNION BANKSHARES CORP CMN	326,873	326,873
AVAYA HOLDINGS CORP CMN	206,928	206,928
AXOS FINANCIAL INC CMN	212,263	212,263
BELLRING BRANDS, INC CMN CLASS A	237,554	237,554
BJ'S WHOLESALE CLUB HOLDINGS, CMN	209,913	209,913
BLOOM ENERGY CORP CMN CLASS A	86,450	86,450
BOISE CASCADE COMPANY CMN	156,202	156,202
BRANDYWINE REALTY TRUST NEW CMN	156,744	156,744
BRINKER INTERNATIONAL INC CMN	205,338	205,338
CALLON PETROLEUM CO CMN	143,354	143,354
CARPENTER TECHNOLOGY INC CMN	247,058	247,058
CATHAY GENERAL BANCORP CMN	295,344	295,344
CHILDREN'S PLACE INC (THE) INC	111,098	111,098
CIENA CORPORATION CMN	171,187	171,187
CLEVELAND-CLIFFS INC CMN	156,979	156,979
COHU, INC CMN	252,561	252,561
COMMUNITY BANK SYSTEMS INC CMN	352,359	352,359
COVENANT LOGISTICS GROUP INC GRP INC CMN CLASS A	131,757	131,757
DELEK US HOLDINGS INC CMN	188,003	188,003
DINE BRANDS GLOBAL INC CMN	162,780	162,780
DIODES INCORPORATED CMN	143,800	143,800
ENTEGRIS, INC CMN	236,375	236,375
EVOQUA WATER TECHNOLOGIES CORP CMN	243,242	243,242
FIRST INDUSTRIAL REALTY TRUST, CMN	375,665	375,665
GENESCO INC CMN	149,942	149,942
HANCOCK WHITNEY CORP CMN	287,633	287,633
HERITAGE COMMERCE CORP CMN	126,157	126,157
HERITAGE FINANCIAL CORP CMN	165,980	165,980
HERTZ GLOBAL HOLDINGS, INC CMN	185,740	185,740
HORIZON THERAPEUTICS PLC CMN	239,173	239,173
HOULIHAN LOKEY, INC CMN	264,093	264,093
HUDSON PACIFIC PROPERTIES, INC CMN	171,985	171,985
ICF INTERNATIONAL INC CMN	298,040	298,040
IMMUNOMEDICS, INC CMN	133,752	133,752
INDEPENDENT BANK CORP CMN	331,085	331,085
INVESTORS REAL ESTATE TRUST CMN	120,495	120,495
KB HOME CMN	232,625	232,625
KBR, INC CMN	249,215	249,215
KENNAMETAL INC CMN	148,925	148,925
KFORCE INC CMN	210,331	210,331
KORN FERRY CMN	166,549	166,549
KULICKE AND SOFFA INDUSTRIES, CMN	190,753	190,753
LHC GROUP, INC CMN	285,576	285,576
LIVENT CORPORATION CMN	108,525	108,525
LUMENTUM HOLDINGS INC CMN	294,837	294,837
MACK-CALI REALTY CORP CMN	231,485	231,485
MACOM TECHNOLOGY SOLUTIONS CMN	147,497	147,497
MASTEC INC CMN	257,282	257,282

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
MATERION CORPORATION CMN	233,460	233,460
MBIA INC CMN	166,386	166,386
MERIT MEDICAL SYS INC CMN	121,290	121,290
MGIC INVESTMENT CORP COMMON STOCK	320,965	320,965
NAVISTAR INTL CORP (NEW) CMN	152,311	152,311
NEW JERSEY RESOURCES CORPORATI CMN	219,284	219,284
NEXSTAR MEDIA GROUP INC CMN	346,239	346,239
NOW INC CMN	153,808	153,808
OASIS PETROLEUM INC CMN	79,645	79,645
OCEANFIRST FINANCIAL CORP CMN	142,769	142,769
ONE GAS, INC CMN	226,533	226,533
ORION ENGINEERED CARBONS S A CMN	174,781	174,781
PACIFIC PREMIER BANCORP, INC CMN	243,135	243,135
PATTERSON-UTI ENERGY, INC ORD CMN REG OFFER 23054738	168,420	168,420
PENN NATIONAL GAMING INC CMN	108,732	108,732
PHOTRONICS INC CMN	165,496	165,496
PLAYAGS, INC CMN	98,107	98,107
PNM RESOURCES, INC CMN	205,578	205,578
PORTLAND GENERAL ELECTRIC CO CMN	233,202	233,202
PS BUSINESS PARKS, INC CMN	279,949	279,949
R1 RCM INC. CMN	190,456	190,456
RENASANT CORP CMN	261,612	261,612
SABRA HEALTH CARE REIT, INC CMN	113,379	113,379
SALLY BEAUTY HOLDINGS, INC CMN	124,611	124,611
SANDY SPRING BANCORP, INC CMN	275,009	275,009
SCIENCE APPLICATIONS INTL CORP CMN	215,984	215,984
SCORPIO TANKERS INC CMN	200,634	200,634
SKYWEST, INC CMN	293,549	293,549
SLM CORPORATION CMN	119,225	119,225
SM ENERGY COMPANY CMN	100,261	100,261
SOUTH JERSEY INDUSTRIES CMN	188,547	188,547
SOUTHWEST GAS HOLDINGS INC	115,778	115,778
SPIRIT AIRLINES, INC CMN	122,905	122,905
SUMMIT MATERIALS, INC. CMN CLASS A	179,346	179,346
SUNRUN INC CMN	204,871	204,871
SYNEOS HEALTH INC CMN	134,532	134,532
SYNNEX CORPORATION CMN	341,964	341,964
TCF FINANCIAL CORPORATION CMN	378,050	378,050
THE BANCORP INC CMN	96,069	96,069
TOPBUILD CORP CMN	226,673	226,673
TREEHOUSE FOODS, INC CMN	219,463	219,463
TRITON INTERNATIONAL LTD CMN	195,734	195,734
ULTRA CLEAN HOLDINGS, INC CMN	170,298	170,298
UMB FINANCIAL CORP CMN	268,588	268,588
VERINT SYSTEMS INC CMN	190,438	190,438
VIAVI SOLUTIONS, INC CMN	241,770	241,770
VIRTU FINANCIAL, INC CMN CLASS A	77,296	77,296
VISTEON CORPORATION CMN	201,495	201,495
VONAGE HOLDINGS CORP CMN	149,148	149,148
WSFS FINANCIAL CORP CMN	264,115	264,115
		-
TOTAL	21,605,044	21,605,044
		-
		-
		-
PASSIVE INTL GIVI		-
A KON KPN N V CMN	20,170	20,170
A2A SPA ITL1000	8,580	8,580
AAK AB (PUBL) CMN	990	990

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
ABC-MART, INC CMN	6,851	6,851
ABN AMRO BANK N V GDS CMN PRIV PL/144A 144A/ REGS	53,950	53,950
ACKERMANS & VAN HAAREN NV CMN	11,295	11,295
ACOM CO , LTD CMN	6,408	6,408
ACS, ACTIVIDADES DE CONSTRUCCI CMN	30,425	30,425
ACTIVIA PROPERTIES CMN	10,021	10,021
ADEVINTA ASA CMN	2,440	2,440
ADIDAS AG CMN	89,493	89,493
ADMIRAL GROUP PLC CMN	5,972	5,972
ADVANCE RESIDENCE INVESTMENT C CMN	9,504	9,504
AENA S M E SA CMN	31,017	31,017
AEON CO , LTD CMN	47,773	47,773
AEON MALL CMN	10,708	10,708
AERCAP HOLDINGS NV ORD CMN	66,019	66,019
AEROPORTS DE PARIS CMN	11,865	11,865
AGEAS SA/NV CMN	56,849	56,849
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID	22,225	22,225
AGNICO-EAGLE MINES LIMITED CMN	18,483	18,483
AIA GROUP LIMITED CMN	214,241	214,241
AIB GROUP PUBLIC LIMITED COMPA CMN	7,370	7,370
AIR NEW ZEALAND LIMITED CMN	2,418	2,418
AIRBUS SE CMN	124,397	124,397
AISIN SEIKI CO LTD CMN	38,230	38,230
AJINOMOTO CO , INC CMN	28,414	28,414
AKZO NOBEL N V. CMN	68,602	68,602
ALFA LAVAL AB ORD CMN	15,763	15,763
ALFRESA HOLDINGS CORPORATION CMN	14,362	14,362
ALGONQUIN POWER & UTILITIES CO CMN	8,490	8,490
ALIMENTATION COUCHE-TARD INC CMN	63,516	63,516
ALLIANZ SE NPV	436,790	436,790
ALONY-HETZ PROPERTIES AND INVE CMN	3,954	3,954
ALTAGAS LTD CMN	12,194	12,194
AMADEUS IT GROUP, SA CMN	51,176	51,176
ANA HOLDINGS INC CMN	19,452	19,452
ANDRITZ AG CMN	11,211	11,211
ANHEUSER-BUSCH INBEV CMN	144,845	144,845
AOZORA BANK CMN	21,299	21,299
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECUR	11,369	11,369
ARCELORMITTAL SA CMN	103,089	103,089
AROUNDTOWN SA CMN	23,077	23,077
ASAHI GROUP HOLDINGS LTD CMN	59,654	59,654
ASAHI INTECC CMN	5,894	5,894
ASCENDAS REAL ESTATE INVESTMEN CMN	21,867	21,867
ASICS CORP CMN	10,062	10,062
ASML HOLDING N V. CMN	181,521	181,521
ASSA ABLOY AB CMN CLASS B	45,120	45,120
ASSICURAZIONI GENERALI - SOCIE CMN	106,216	106,216
ASSOCIATED BRITISH FOODS PLC GBPO 056818	25,260	25,260
ASTELLAS PHARMA INC CMN	77,493	77,493
ASTRAZENECA PLC SPONS ADR SPONSORED ADR CMN	144,594	144,594
ASX LIMITED CMN ORDINARY FULLY PAID	8,703	8,703
ATCO LTD CL-1 CMN CLASS I	7,671	7,671
ATLANTIA S P A CMN	27,105	27,105
ATLASSIAN CORPORATION PLC CMN CLASS A	6,498	6,498
AUCKLAND INTERNATIONAL AIRPORT CMN	10,408	10,408
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID	12,301	12,301
AUSNET SERVICES LTD CMN ORDINARY FULLY PAID	7,055	7,055
AUSTEVOLL SEAFOOD ASA CMN	3,056	3,056
AUSTRALIA & NEW ZEALAND BK CMN ORDINARY FULLY PAID	145,638	145,638

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
AVIONS MARCEL DASSAULT-BREGUET AVIATION S A ORD EUR8 0	6,569	6,569
AXFOOD AB CMN	3,877	3,877
AZBIL CORPORATION CMN	11,364	11,364
AZRIELI GROUP CMN	5,997	5,997
BAE SYSTEMS PLC CMN	58,264	58,264
BANDAI NAMCO HOLDINGS CMN	24,426	24,426
BANK HAPOALIM B M (ORD) ORD CMN	50,623	50,623
BANK LEUMI LE-ISRAEL B M ORD ILS1	54,834	54,834
BANK OF EAST ASIA CMN	15,914	15,914
BANK OF MONTREAL CMN	196,850	196,850
BANK OF NOVA SCOTIA (THE) CMN	265,503	265,503
BARRICK GOLD CORPORATION CMN	34,819	34,819
BAWAG GROUP AG CMN PRIV PL/144A/REGS	14,817	14,817
BCE INC. CMN	32,445	32,445
BEIERSDORF AG NPV	18,324	18,324
BENDIGO AND ADELAIDE BANK LIMI CMN ORDINARY FULLY PAID	13,349	13,349
BENESSE HOLDINGS, INC CMN	5,293	5,293
BEZEQ THE ISRAEL TELECOMMUNICATION CORP LTD ILS1 00	5,013	5,013
BMW PREF NPV PFD TAXBL	30,414	30,414
BMW-BAYERISCHE MOTOREN WERKE AG EUR1 0	237,032	237,032
BOC AVIATION LIMITED CMN	7,122	7,122
BOC HONG KONG (HOLDINGS) LTD CMN	53,829	53,829
BOLLORE INTERLIM LINE	60	60
BOLLORE INVESTISSEMENT CMN	15,485	15,485
BORAL LIMITED CMN ORDINARY FULLY PAID	12,419	12,419
BOUYGUES S A (ORD) EUR10 00	28,712	28,712
BP P L C SPONSORED ADR CMN	444,917	444,917
BRAMBLES LIMITED CMN ORDINARY FULLY PAID	18,624	18,624
BRIDGESTONE CORP CMN	104,195	104,195
BRITISH AMERICAN TOBACCO ORD GBP0 25	437,647	437,647
BROOKFIELD ASSET MANAGEMENT IN CMN	107,508	107,508
BT GROUP PLC CMN	77,646	77,646
BUNZL PUBLIC LIMITED COMPANY CMN	12,792	12,792
BURBERRY GROUP PLC CMN	20,474	20,474
BUREAU VERITAS CMN	8,593	8,593
CA IMMOBILIEN ANLAGEN AKTIENGE CMN	11,733	11,733
CAE INC CMN	15,876	15,876
CAIXABANK S A CMN	95,651	95,651
CALBEE INC CMN	6,548	6,548
CALTEX AUSTRALIA LIMITED CMN ORDINARY FULLY PAID	13,428	13,428
CANADIAN APT PROPERTIES CMN REAL ESTATE INVESTMENT TRUST	4,086	4,086
CANADIAN IMPERIAL BANK OF COMMERCE CMN	158,080	158,080
CANADIAN NATIONAL RAILWAY CO CMN	126,630	126,630
CANADIAN TIRE CORPORATION, LIM CMN CLASS A	21,539	21,539
CANADIAN UTILITIES LTD CL A CMN CLASS A	12,074	12,074
CANON INC CMN	108,359	108,359
CANON MARKETING JAPAN INC CMN	4,725	4,725
CAPCOM CO., LTD CMN	2,790	2,790
CAPITALAND COMMERCIAL TRUST CMN	23,531	23,531
CAPITALAND LTD CMN	21,753	21,753
CAPITALAND MALL TRUST CMN	27,076	27,076
CARLSBERG 'B' DNKR20	39,423	39,423
CARNIVAL PLC ADR CMN	93,864	93,864
CARREFOUR S.A (ORD) EUR2.5	25,887	25,887
CASIO COMPUTER CO , LTD CMN	12,106	12,106
CASTELLUM AB SEK2 CMN	26,132	26,132
CENTRAL JAPAN RAILWAY COMPANY CMN	182,336	182,336
CENTRICA PLC CMN	21,744	21,744
CGI INC CMN	50,226	50,226

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	37,061	37,061
CHOICE PROPERTIES REIT CMN	1,072	1,072
CHOW TAI FOOK JEWELLERY GROUP CMN	956	956
CHR HANSEN HOLDING A/S CMN	6,205	6,205
CHRISTIAN DIOR ORD EUR2 00	5,643	5,643
CHUBU ELECTRIC POWER COMPANY CMN	61,041	61,041
CHUGAI PHARMACEUTICAL LTD CMN	18,634	18,634
CHUGOKU ELECTRIC POWER COMPANY CMN	19,753	19,753
CI FINANCIAL CORP CMN	10,039	10,039
CIMIC GROUP LIMITED CMN ORDINARY FULLY PAID	3,609	3,609
CK HUTCHISON HOLDINGS LIMITED CMN	152,625	152,625
CK INFRASTRUCTURE HOLDINGS LIM CMN	14,238	14,238
CLP HOLDINGS LIMITED CMN	36,802	36,802
CNH INDUSTRIAL N V CMN	22,460	22,460
COCA COLA AMATIL LTD ORD(AUD) CMN ORDINARY FULLY PAID	8,096	8,096
COCA-COLA BOTTLERS JAPAN HOLDI CMN	17,992	17,992
COCA-COLA EUROPEAN PARTNERS PL CMN	26,254	26,254
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	7,104	7,104
COLES GROUP LIMITED CMN ORDINARY FULLY PAID	10,311	10,311
COLOPLAST A/S CMN	11,921	11,921
COMFORTDELGRO CORPORATION LIMI CMN	6,195	6,195
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	213,970	213,970
COMPAGNIE GENERALE DES ETABLIS ETABLISSEMENTS MICHELIN EUR2 00	84,901	84,901
COMPASS GROUP PLC CMN	76,714	76,714
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID	9,501	9,501
COMSYS HOLDINGS CORPORATION CMN	11,548	11,548
CONTACT ENERGY LIMITED ORD CMN	9,183	9,183
CONTINENTAL AG NPV	85,036	85,036
CONVATEC GROUP PLC CMN PRIV PL/144A/ REG S	6,913	6,913
CREDIT SAISON CMN	24,509	24,509
CRODA INTERNATIONAL PUBLIC LIM CMN	2,988	2,988
CROWN RESORTS LIMITED ORDINARY FULLY PAID DEFERRED S ORDINARY FULLY PAID	5,712	5,712
CSL LIMITED CMN ORDINARY FULLY PAID	54,243	54,243
CYBER AGENT LTD CMN	3,513	3,513
DAI NIPPON PRINTING CO , LTD CMN	43,613	43,613
DAICEL CMN	16,422	16,422
DAIICHI SANKYO CO , LTD CMN	39,937	39,937
DAIKIN INDUSTRIES CMN	76,830	76,830
DAIRY FARM INTL HLDGS(SING) CMN	1,713	1,713
DAITO TRUST CONSTRUCTION CO , CMN	24,827	24,827
DAIWA HOUSE INDUSTRY CMN	68,056	68,056
DAIWA HOUSE REIT INVESTMENT CO REIT	15,670	15,670
DAIWA OFFICE INVESTMENT REIT	7,682	7,682
DAIWA SECURITIES CMN	51,434	51,434
DANONE EUR 0 5	106,719	106,719
DASSAULT SYSTEMES EUR1	28,141	28,141
DAVIDE CAMPARI-MILANO NV CMN	3,812	3,812
DCC PLC ORD EURO 25	8,941	8,941
DELEK GROUP LTD ISRAEL CMN	1,368	1,368
DEMANT A/S CMN	4,697	4,697
DENA CMN	6,465	6,465
DENTSU GROUP CMN	35,459	35,459
DEUTSCHE BOERSE AG CMN -	45,483	45,483
DEUTSCHE LUFTHANSA AG REGD NPV	45,626	45,626
DEUTSCHE POST AG CMN	114,535	114,535
DEUTSCHE TELEKOM AG CMN	153,517	153,517
DEUTSCHE WOHNEN SE CMN	70,098	70,098
DEXUS CMN FULLY PAID UNITS STAPLED SECUR	23,688	23,688
DIAGEO PLC ORD GBP0 28935	140,818	140,818

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
DIRECT LINE INSURANCE GROUP PL CMN	13,870	13,870
DNB NOR ASA CMN	63,714	63,714
DSV PANALPINA A S CMN	34,034	34,034
E ON SE CMN	53,218	53,218
EAST JAPAN RAILWAY CO CMN	136,172	136,172
EISAI CO , LTD CMN	37,775	37,775
ELBIT SYSTEMS ILS1	7,008	7,008
ELECTRIC POWER DEVELOPMENT ORD CMN	29,251	29,251
ELECTROLUX-B SHS (AKTIEBOLAGET SEK25	15,510	15,510
ELEKTA SER B SEK5 CMN CLASS B	5,816	5,816
ELISA OYJ CMN CLASS A	12,056	12,056
EMERA INC CMN	21,497	21,497
EMPIRE CO LTD CL-A CMN CLASS A	16,431	16,431
ENBRIDGE INC CMN	183,737	183,737
ENDESA SA EUR1 20 CMN	15,415	15,415
ENEL SPA EUR 1 CMN	151,904	151,904
ENERGIAS DE PORTUGAL SA ORDS EUR1 00	38,505	38,505
ENGIE CMN CLASS	124,059	124,059
ENI ORDINARY SHARES CMN	141,675	141,675
ENN ENERGY HOLDINGS LTD CMN	13,119	13,119
ENTRA ASA CMN	2,296	2,296
EPIROC AB CMN CLASS A	11,639	11,639
EPIROC AB CMN CLASS B	5,331	5,331
EQUINOR ASA CMN	73,018	73,018
ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2.50 SER 'B'	58,573	58,573
ERSTE GROUP BANK AG DER OESTERREICHISCHEN SPARKASSEN AG, WIEN NPV	61,466	61,466
ESSILORLUXOTTICA CMN	101,104	101,104
ESSITY AKTIEBOLAG (PUBL) CMN	43,174	43,174
ETABLISSEMENTS FRANZ COLRUYT N CMN	6,629	6,629
EVOLUTION MINING LIMITED CMN ORDINARY FULLY PAID	3,911	3,911
EVONIK INDUSTRIES AG CMN	20,747	20,747
EXPERIAN PLC CMN	38,049	38,049
EZAKI GLICO CMN	8,960	8,960
FABEGE AB CMN	12,735	12,735
FAIRFAX FINANCIAL HLDGS LTD CMN	46,989	46,989
FAMILYMART CMN	16,921	16,921
FAST RETAILING CO LTD CMN	59,858	59,858
FASTIGHETS BALDER AB B SHARES	13,478	13,478
FERGUSON PLC CMN STAMP EXEMPT	41,342	41,342
FERRARI N V CMN	8,968	8,968
FERROVIAL S A CMN	23,593	23,593
FINECOBANK BANCA FINECO S P A CMN	4,886	4,886
FIRST CAPITAL REAL ESTATE INVE CMN	7,964	7,964
FIRST INTERNATIONAL BANK OF ISRAEL ILS0 05	9,114	9,114
FISHER & PAYKEL HEALTHCARE COR CMN	7,425	7,425
FLIGHT CENTRE TRAVEL GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	2,600	2,600
FLUTTER ENTERTAINMENT PUBLIC L CMN	46,478	46,478
FORTIS INC CMN	41,520	41,520
FORTUM OYJ EUR3.4	33,401	33,401
FRANCO-NEVADA CORPORATION CMN	20,660	20,660
FRESENIUS MEDICAL CARE AG CMN	53,996	53,996
FRESENIUS SE & CO KGAA DEM5	80,467	80,467
FRESNILLO PLC CMN	4,051	4,051
FRONTIER REAL ESTATE INVEST REIT	8,408	8,408
FUJIFILM HOLDINGS CORPORATION CMN	96,325	96,325
FUJITSU CMN	66,203	66,203
GALP ENERGIA, SGPS, S A CMN CLASS B	20,630	20,630
GAS NATURAL SDG SA EUR1	21,129	21,129
GAZIT-GLOBE LTD. CMN	4,373	4,373

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
GBL CMN	39,567	39,567
GEBERIT AG CMN	35,410	35,410
GENWORTH MI CANADA INC CMN	8,758	8,758
GEORGE WESTON LIMITED CMN	22,309	22,309
GETINGE AB CMN CLASS B	11,832	11,832
GILDAN ACTIVEWEAR INC CMN	14,765	14,765
GIVAUDAN RG SHS (NOM CHF 10)	37,635	37,635
GJENSIDIGE FORSIKRING ASA CMN	8,877	8,877
GLANBIA PUBLIC LIMITED COMPANY CMN	5,657	5,657
GLAXOSMITHKLINE PLC SPONSORED ADR CMN	86,837	86,837
GLP J-REIT CMN	11,181	11,181
GN STORE NORD DKK20 00	8,191	8,191
GOLDEN AGRI-RESOURCES LTD CMN	2,080	2,080
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT FULLY PAID ORDINARY/UNITS STAP	18,297	18,297
GPT GROUP (ORD) UNITS FULLY PAID FULLY PAID ORDINARY/UNITS STAP	24,531	24,531
GRANDVISION N V CMN	3,972	3,972
GREAT WEST LIFE CO INC CMN	29,732	29,732
GRIFOLS S A ADR CMN	8,804	8,804
GRIFOLS, S A CMN	14,612	14,612
H LUNDBECK A/S DKK20 CMN	5,046	5,046
H&R REAL ESTATE INVESTMENT TRU CMN	9,756	9,756
HACHIJUNI BANK, LTD CMN	23,330	23,330
HAKUHODO DY HOLDINGS INC CMN	14,653	14,653
HAMAMATSU PHOTONICS K K CMN	12,418	12,418
HANG LUNG PROPERTIES LIMITED CMN	10,977	10,977
HANG SENG BANK (ORD) CMN	37,206	37,206
HANKYU HANSHIN HOLDINGS, INC CMN	43,098	43,098
HANNOVER RUECKVERSICHERUNGS AG NPV	39,083	39,083
HAREL INSURANCE INVESTMENTS LT CMN	3,271	3,271
HARVEY NORMAN HDLG LTD (AUD) CMN ORDINARY FULLY PAID	7,320	7,320
HEINEKEN HOLDING N V CMN	26,584	26,584
HEINEKEN NV CMN	47,113	47,113
HENDERSON LAND DEVLPMNT (ORD) CMN	40,563	40,563
HENKEL AG & CO KGAA INHABER - PFD TAXBL PREFERENCE SHARES	59,843	59,843
HENKEL ORD CMN	27,921	27,921
HENNES & MAURITZ AB SEKO 25	27,249	27,249
HERMES INTERNATIONAL EUR 1 52449	21,695	21,695
HEXPOL AB CMN CLASS B	5,496	5,496
HINO MOTORS LTD CMN	14,981	14,981
HIROSE ELECTRIC CMN	14,212	14,212
HK ELECTRIC INVESTMENTS AND HK CMN	4,437	4,437
HKT TRUST AND HKT LTD CMN	8,458	8,458
HOCHTIEF AG EUR NPV	10,506	10,506
HOLMEN AKTIEBOLAG CMN CLASS B	7,928	7,928
HONDA MOTOR CMN	400,679	400,679
HONG KONG & CHINA GAS ORD CMN	20,635	20,635
HONGKONG LAND HOLDINGS (SG) CMN	55,200	55,200
HOSHIZAKI CMN	8,969	8,969
HOUSE FOODS GROUP INC CMN	6,870	6,870
HOYA CORP CMN	48,116	48,116
HSBC HOLDINGS PLC CMN	589,281	589,281
HUFVUDSTADEN AB 'A' CMN CLASS A	12,488	12,488
HUHTAMAKI OYJ CMN CLASS 1	8,829	8,829
HULIC CO., LTD CMN	10,914	10,914
HUSQVARNA AKTIEBOLAG CMN CLASS B B SHARES	10,066	10,066
HYDRO ONE LTD CMN	17,395	17,395
IA FINANCIAL CORPORATION INC CMN	27,485	27,485
IBERDROLA SOCIEDAD ANONIMA CMN	188,585	188,585
ICA GRUPPEN AB CMN	9,676	9,676

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
ICON PUBLIC LIMITED COMPANY CMN	15,501	15,501
IDEMITSU KOSAN CMN	33,121	33,121
IIDA GROUP HOLDINGS CMN	21,206	21,206
IMMOFINANZ AG CMN SERIES	9,286	9,286
IMPERIAL BRANDS PLC GBP0 10	56,376	56,376
INCITEC PIVOT LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	11,178	11,178
INDUSTRIA DE DISENO TEXTIL, S CMN	54,105	54,105
INFORMA PLC CMN	19,212	19,212
INSURANCE AUSTRALIA GROUP LIMI CMN ORDINARY FULLY PAID	21,154	21,154
INTACT FINANCIAL CORPORATION CMN	43,285	43,285
INTERTEK GROUP PLC ORD CMN	3,571	3,571
INTRUM AB CMN	9,111	9,111
INVESTMENTAKTIEBOLAGET LATOUR CMN CLASS B	1,846	1,846
INVESTOR SER B FREE SHS SEK6 25	105,868	105,868
INVINCIBLE INVESTMENT CORPORAT REIT	5,700	5,700
ISETAN MITSUKOSHI HOLDINGS CMN	21,748	21,748
ISRAEL CHEMICALS SHS ILS1	8,821	8,821
ISRAEL CORP ORD ILS1	2,491	2,491
ISRAEL DIS BANK ILS0 01 SER A CMN CLASS A	34,777	34,777
ISS A/S CMN	12,634	12,634
ITO EN, LTD	5,046	5,046
ITOCHU CORPORATION CMN	193,721	193,721
ITOCHU TECHNO-SOLUTIONS CORP CMN	8,495	8,495
IZUMI CO , LTD CMN	3,624	3,624
J SAINSBURY PLC CMN	40,205	40,205
J.FRONT RETAILING CMN	19,725	19,725
JAMES HARDIE INDUSTRIES PLC CHESS UNITS OF FOREIGN SECS CHESS DEPOSITARY INTERESTS 1.1	10,475	10,475
JAPAN AIRLINES LTD CMN	20,021	20,021
JAPAN EXCHANGE GROUP CMN	12,441	12,441
JAPAN HOTEL REIT INVESTMENT CO CMN	8,973	8,973
JAPAN POST BANK CO , LTD CMN	35,777	35,777
JAPAN POST HOLDINGS CO LTD CMN	150,228	150,228
JAPAN POST INSURANCE CO., LTD CMN	6,859	6,859
JAPAN PRIME REALTY INVESTMENT REIT	8,777	8,777
JAPAN REAL ESTATE INVESTMENT REIT	19,891	19,891
JAPAN RETAIL FUND INVESTMENT REIT	17,187	17,187
JAPAN TOBACCO INC CMN	80,642	80,642
JARDINE CYCLE & CARRIAGE LTD CMN	6,716	6,716
JARDINE MATHESON HOLDINGS (SG) CMN	46,704	46,704
JARDINE STRATEGIC HLDG (SG) CMN	18,390	18,390
JERONIMO MARTINS ESTAB CMN EUR5 00	5,451	5,451
JUST EAT PLC CMN	1,838	1,838
JXTG HOLDINGS CMN	106,833	106,833
K'S HOLDINGS CMN	15,814	15,814
KAGOME CO LTD CMN	2,411	2,411
KAJIMA CMN	37,594	37,594
KAKAKU COM, INC CMN	5,144	5,144
KAKEN PHARMACEUTICAL CO LTD CMN	5,562	5,562
KAMIGUMI CMN	13,255	13,255
KANSAI ELECTRIC POWER COMPANY CMN	52,401	52,401
KANSAI MIRAI FINANCIAL GROUP ORD CMN	3,251	3,251
KANSAI PAINT CO LTD CMN	14,791	14,791
KAO CORP LTD CMN	58,177	58,177
KDDI CMN	197,713	197,713
KEIHAN ELECTRIC RAILWAY CMN	14,642	14,642
KEIKYU CORPORATION CMN	11,658	11,658
KEIO CORPORATION CMN	18,261	18,261
KEISEI ELEC RAILWAY CO LTD CMN	19,523	19,523
KERRY GROUP PUBLIC LIMITED COM CMN CLASS A	43,042	43,042

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
KESKO B SHARE CMN CLASS 1	16,009	16,009
KEWPIE CORPORATION CMN	6,780	6,780
KIKKOMAN CORP CMN	14,836	14,836
KINDEN CORPORATION CMN	12,524	12,524
KINGFISHER PLC ORD CMN	48,340	48,340
KINROSS GOLD CORPORATION CMN	21,804	21,804
KINTETSU CORP CMN	21,807	21,807
KIRIN HOLDINGS COMPANY, LTD CMN	52,840	52,840
KIRKLAND LAKE GOLD LTD CMN	15,865	15,865
KNORR-BREMSE AG CMN	7,745	7,745
KOBAYASHI PHARMACEUTICAL CO CMN	8,541	8,541
KOBE BUSSAN CMN	691	691
KONAMI HOLDINGS CORP CMN	12,391	12,391
KONE CORP CMN CLASS B	37,238	37,238
KONGSBERG GRUPPEN ASA CMN	2,641	2,641
KONICA MINOLTA CMN	21,011	21,011
KONINKLIJKE AHOLD DELHAIZE NV CMN	122,576	122,576
KONINKLIJKE DSM N V CMN EUR1 5	52,019	52,019
KONINKLIJKE PHILIPS N.V. CMN	78,681	78,681
KOSE CORPORATION CMN	14,734	14,734
KUEHNE & NAGEL INTL AG NOM CHF 5	20,095	20,095
KURARAY CMN	22,062	22,062
KURITA WATER INDS LTD CMN	8,992	8,992
KYOCERA CORPORATION CMN	103,324	103,324
KYOWA EXEO CORPORATION CMN	10,702	10,702
KYOWA HAKKO KIRIN CMN	11,847	11,847
KYUSHU ELEC POWER CO INC CMN	21,756	21,756
KYUSHU RAILWAY COMPANY CMN	20,167	20,167
L'AIR LIQUIDE SA CMN CMN	134,771	134,771
L'OREAL CMN	111,764	111,764
LAND SECURITIES GROUP PLC CMN	42,206	42,206
LAWSON INC CMN	11,401	11,401
LEGRAND FRANCE CMN REG S	39,725	39,725
LENDLEASE CORPORATION LIMITED ORDINARY FULLY PAID FULLY PAID ORDINARY/UNITS STAP	17,780	17,780
LEROY SEAFOOD GROUP ASA CMN	5,618	5,618
LINDT & SPRUENGLI AG PC (NOM CHF 10) VAL 1057 076	15,552	15,552
LION CMN	9,784	9,784
LIXIL GROUP CMN	22,614	22,614
LOBLAW COS LTD CMN	20,653	20,653
LONDON STOCK EXCHANGE GRP PLC CMN	32,999	32,999
LUNDBERGFORETAGEN AB SER 'B' SEK10	19,950	19,950
LVMH MOET-HENNESSY LOUIS VUITTON SE FF10	180,932	180,932
M3, INC CMN	5,478	5,478
MAKITA CORP CMN	24,560	24,560
MAPFRE, S A CMN	12,919	12,919
MARKS AND SPENCER GROUP P L C CMN SERIES NEW ORD	16,392	16,392
MARUBENI CORPORATION CMN	103,013	103,013
MARUI GROUP CO LTD CMN	17,199	17,199
MARUICHI STEEL TUBE LTD CMN	8,509	8,509
MATSUMOTOKIYOSHI HOLDINGS CMN	7,800	7,800
MAZDA MOTOR CORP CMN	43,190	43,190
MEBUKI FINANCIAL GROUP,INC CMN	31,586	31,586
MEDIASET 0 52EUR	1,625	1,625
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID	7,346	7,346
MEDIOBANCA SPA EURO 50	28,400	28,400
MEDIPAL HOLDINGS CMN	15,555	15,555
MEIJI HOLDINGS CMN	27,185	27,185
MELISRON LTD CMN	2,491	2,491
MERCK KGAA CMN	129,540	129,540

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
MERCURY NZ LIMITED CMN	8,605	8,605
MERIDIAN ENERGY LIMITED CMN	6,386	6,386
METRO INC CMN	20,649	20,649
MILLICOM INTERNATIONAL CELLULA CMN CLASS SDR	7,626	7,626
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAP	21,028	21,028
MITSUBISHI CORP. CMN	282,547	282,547
MITSUBISHI ESTATE CMN	63,499	63,499
MITSUBISHI HEAVY IND CMN	66,503	66,503
MITSUBISHI LOGISTICS CMN	13,109	13,109
MITSUBISHI MATERIALS CORP CMN	21,384	21,384
MITSUBISHI MOTORS CMN	15,605	15,605
MITSUBISHI TANABE PHARMA CORPO CMN	20,341	20,341
MITSUI & CO LTD CMN	211,462	211,462
MITSUI FUDOSAN CO , LTD CMN	76,279	76,279
MIZUHO FINANCIAL GROUP CMN	328,260	328,260
MONCLER S P A CMN	9,854	9,854
MORI TRUST SOGO REIT REIT	3,588	3,588
MORINAGA & CO LTD CMN	4,825	4,825
MORRISON (WM)SUPERMARKETS PLC ORD GBP0 10	27,764	27,764
MOWI ASA CMN	20,559	20,559
MS&AD INSURANCE GROUP HOLDINGS CMN	89,784	89,784
MTR CORP LTD CMN	21,041	21,041
MTU AERO ENGINES AG CMN	26,303	26,303
MUENCHENER RUECKVERS GES AG NPV	205,257	205,257
NAGOYA RAILROAD LTD CMN	21,853	21,853
NANKAI ELEC RAILWAY CO LTD CMN	10,925	10,925
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID	132,297	132,297
NATIONAL GRID PLC CMN	166,217	166,217
NESTE OYJ CMN	25,951	25,951
NESTLE S A CMN	618,528	618,528
NEWCREST MINING LIMITED CMN ORDINARY FULLY PAID	27,817	27,817
NEXI S P A. CMN PRIV PL	1,279	1,279
NEXT PLC CMN SERIES NEW	22,435	22,435
NH FOODS CMN	20,766	20,766
NIBE INDUSTRIER AB (PUBL) CMN	16,182	16,182
NICE SYSTEMS LTD 1 ADR REPRESENTS 1 ORD SH	19,394	19,394
NICHIREI CORP CMN	9,393	9,393
NIFCO INC CMN	8,288	8,288
NIHON UNISYS LTD CMN	1,892	1,892
NIKON CMN	22,278	22,278
NINTENDO CO , LTD CMN CLASS A	80,983	80,983
NIPPON BUILDING FUND REIT	21,965	21,965
NIPPON EXPRESS CO LTD CMN	18,919	18,919
NIPPON PAPER INDUSTRIES CMN	13,614	13,614
NIPPON PROLOGIS REIT, INC CMN	10,183	10,183
NIPPON SHINYAKU CMN	8,721	8,721
NIPPON SHOKUBAI LTD CMN	12,506	12,506
NIPPON TELEGPH & TELE CMN	177,722	177,722
NISSAN CHEMICAL IND CMN	8,463	8,463
NISSAN MOTOR CMN	114,227	114,227
NISSHIN SEIFUN GROUP INC CMN	14,042	14,042
NISSIN FOODS HOLDINGS CMN	14,955	14,955
NITORI CO LTD CMN	31,725	31,725
NMC HEALTH PLC CMN	3,024	3,024
NN GROUP N V CMN	89,210	89,210
NOKIA OYJ SERIES A EURO 06	78,436	78,436
NOMURA REAL ESTATE HOLDINGS CMN	16,889	16,889
NOMURA REAL ESTATE MASTER FUND CMN	18,801	18,801
NOMURA RESEARCH INSTITUTE CMN	14,598	14,598

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
NORDEA BANK ABP CMN	140,902	140,902
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	4,847	4,847
NORWEGIAN FINANS HOLDING ASA CMN	5,297	5,297
NOS SGPS ORD CMN	3,460	3,460
NOVARTIS AG SHS RG SHS (NOM CHF 5) VAL 1200 526	647,952	647,952
NOVO NORDISK A/S CMN	144,025	144,025
NOVOZYMES A/S CMN	15,773	15,773
NTT DATA CORPORATION CMN	27,019	27,019
NTT DOCOMO, INC CMN	123,097	123,097
NWS HOLDINGS LTD CMN	8,412	8,412
NXP SEMICONDUCTORS N.V CMN	144,313	144,313
OBAYASHI CORP CMN	45,950	45,950
OBIC CO , LTD CMN	13,592	13,592
OCBC LTD CMN	104,521	104,521
ODAKYU ELECTRIC RAILWAY CMN	14,095	14,095
OIL REFINERIES LTD. CMN	1,869	1,869
OJI HOLDINGS CMN	29,040	29,040
OLAM INTERNATIONAL LIMITED CMN	1,615	1,615
OLYMPUS CMN	31,108	31,108
OMV AG NPV	31,493	31,493
ONEX CORP SUB VTG CMN	6,332	6,332
ONO PHARMACEUTICAL CMN	25,345	25,345
ORANGE EUR 4 00	119,617	119,617
ORICA LIMITED CMN ORDINARY FULLY PAID	10,500	10,500
ORIENT CORPORATION CMN	3,343	3,343
ORIENTAL LAND CO CMN	27,406	27,406
ORION OYJ CMN CLASS .	9,918	9,918
ORIX JREIT INC REIT	15,168	15,168
ORKLA ASA CMN	17,640	17,640
ORSTED A/S CMN PRIV PL/144A/REG S	30,024	30,024
OSAKA GAS CMN	34,660	34,660
OTSUKA CORPORATION CMN	12,122	12,122
OTSUKA HOLDINGS CMN	72,846	72,846
PAN PACIFIC INTERNATIONAL HOLD CMN	20,018	20,018
PARK24 CMN	4,916	4,916
PARTNERS GROUP HOLDING AG CMN	24,792	24,792
PAZ OIL COMPANY LTD CMN	2,124	2,124
PEARSON PLC (ORD) CMN	24,233	24,233
PEMBINA PIPELINE CORPORATION CMN	30,389	30,389
PERNOD-RICARD EUR 3 10	79,296	79,296
PIGEON CORPORATION ORD CMN	3,698	3,698
POLA ORBIS HOLDINGS INC CMN	2,407	2,407
POSTE ITALIANE - SOCIETA' PER CMN	24,035	24,035
POWER ASSETS HOLDINGS LTD CMN	25,613	25,613
POWER CORP CANADA (COM) CMN	48,978	48,978
POWER FINANCIAL CORPORATION CMN	29,618	29,618
PRADA SPA CMN	3,721	3,721
PROXIMUS CMN	10,030	10,030
PUBLICIS GROUPE SA EUR 0 40	38,569	38,569
PUMA AG ORD SHS NPV	7,445	7,445
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID	12,687	12,687
QBE INSURANCE GROUP LIMITED CMN ORDINARY FULLY PAID	33,841	33,841
QIAGEN N V CMN	16,452	16,452
QUEBECOR INC CMN CLASS B	10,216	10,216
RAKUTEN CMN	17,221	17,221
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID	5,707	5,707
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	1,674	1,674
RECKITT BENCKISER GROUP PLC CMN	111,298	111,298
RECORDATI CMN	5,274	5,274

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
RECRUIT HOLDINGS CMN	68,700	68,700
RED ELECTRICA CORPORACION, S A CMN	24,638	24,638
RELO GROUP, INC CMN	2,809	2,809
RELX PLC CMN	83,056	83,056
RENTOKIL INITIAL PLC CMN	5,582	5,582
REPSOL YPF SA EUR1	135,824	135,824
RESONA HOLDINGS CMN	84,251	84,251
RESTAURANT BRANDS INTERNATIONA CMN	19,131	19,131
RICOH CO ,LTD CMN	49,396	49,396
RINNAI CORP. CMN	7,874	7,874
RIOCAN REAL ESTATE INVESTMENT TRUST	10,311	10,311
ROCHE HOLDING AG (PTG CERTS) NPV	533,817	533,817
ROCHE HOLDING AG B SHS(NOM CHF 100) VAL 224 180	15,914	15,914
ROGERS COMMUNICATIONS INC CMN CLASS B	24,835	24,835
ROHTO PHARMA CMN	3,057	3,057
ROYAL BANK OF CANADA CMN	350,064	350,064
ROYAL DUTCH SHELL PLC CMN CLASS A	182,829	182,829
ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	298,753	298,753
ROYAL DUTCH SHELL PLC CMN CLASS B	395,418	395,418
RSA INSURANCE GROUP PLC CMN	22,830	22,830
RTL GROUP S A. CMN	12,794	12,794
RWE AG CMN	50,399	50,399
RYMAN HEALTHCARE LIMITED CMN	10,263	10,263
RYOHIN KEIKAKU CMN	18,830	18,830
SAAB AB SER B SEK16	11,709	11,709
SAFRAN SA EUR1 00	73,731	73,731
SAGE GROUP PLC (THE) CMN	27,401	27,401
SALMAR ASA CMN	5,987	5,987
SAMPO PLC CMN CLASS A	72,575	72,575
SANKYO CO , LTD	10,015	10,015
SANKYU CMN	5,065	5,065
SANOFI CMN	339,351	339,351
SANTEN PHARMACEUTICAL CMN	15,368	15,368
SAP SE NPV	302,381	302,381
SAPUTO INC CMN	15,490	15,490
SATS LTD CMN	1,129	1,129
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAP	47,939	47,939
SCHIBSTED (ORD) CMN	3,837	3,837
SCHIBSTED ASA CMN CLASS B	2,266	2,266
SCSK CORPORATION CMN	5,221	5,221
SECOM CO , LTD CMN	45,018	45,018
SECURITAS AB SER B SEK4 CMN CLASS B	13,878	13,878
SEEK LIMITED CMN ORDINARY FULLY PAID	4,895	4,895
SEGA SAMMY HOLDINGS, INC CMN	10,204	10,204
SEGRO PUBLIC LIMITED COMPANY CMN	9,140	9,140
SEIBU HOLDINGS INC CMN	18,183	18,183
SEINO HOLDINGS CO , LTD CMN	12,241	12,241
SEKISUI CHEMICAL CO , LTD CMN	26,301	26,301
SEKISUI HOUSE REIT, INC CMN	842	842
SEKISUI HOUSE, LTD CMN	68,765	68,765
SES CMN CLASS FDR	30,039	30,039
SEVEN & I HOLDINGS CO , LTD CMN	106,166	106,166
SEVEN BANK LTD CMN	9,561	9,561
SEVERN TRENT PLC CMN	6,071	6,071
SFL CORPORATION LTD CMN	2,443	2,443
SG HOLDINGS CO., LTD. CMN	11,327	11,327
SGS SA RG SHS(NOM CHF 20) VAL 249 745	19,201	19,201
SHAW COMMUNICATIONS INC NON-VOTING CL-B	18,261	18,261
SHIKOKU ELECTRIC POWER COMPANY CMN	8,934	8,934

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SHIMAMURA CO LTD CMN	7,662	7,662
SHIMANO CORPORATION CMN	19,637	19,637
SHIMIZU CORP CMN	39,053	39,053
SHINSEI BANK, LIMITED CMN	30,850	30,850
SHIONOGI CMN	41,129	41,129
SHISEIDO CO , LTD CMN	21,499	21,499
SHIZUOKA BANK LTD CMN	29,378	29,378
SIEMENS GAMESA RENEWABLE ENER CMN	14,748	14,748
SIEMENS AG REG SHS NPV	410,662	410,662
SIEMENS HEALTHINEERS AG CMN	12,261	12,261
SINGAPORE AIRLINES LTD CMN	16,135	16,135
SINGAPORE EXCHANGE LTD CMN	6,589	6,589
SINGAPORE PRESS HOLDINGS LTD LOT SIZE 1,000	4,215	4,215
SINGAPORE TECH ENGINEERING CMN	11,428	11,428
SINGAPORE TELECOMMUNICATIONS CMN	57,142	57,142
SINO LAND CMN	20,347	20,347
SKANDINAVISKA ENSKILDA BANKEN SER 'A' SEK10	64,357	64,357
SKANSKA AB SER 'B' SEK10 FREE	27,885	27,885
SKY CITY ENTERTAINMENT - NZ ORD CMN	1,855	1,855
SKYLARK HOLDINGS CO , LTD CMN	7,865	7,865
SMARTCENTRES REAL ESTATE INVES TRUST	4,810	4,810
SMITH & NEPHEW PLC CMN	19,081	19,081
SMURFIT KAPPA GROUP PUBLIC LIM CMN	30,508	30,508
SNAM S P A ORD CMN	15,955	15,955
SODEXO EUR04 00	20,762	20,762
SOFINA (ORD BEARER SHS) CMN	28,981	28,981
SOFTBANK CORP CMN	37,633	37,633
SOHGO SECURITY SERVICES CO , L CMN	10,903	10,903
SOJITZ CORPORATION CMN	23,987	23,987
SOMPO HOLDINGS CMN	67,317	67,317
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	14,077	14,077
SONY FINANCIAL HOLDINGS INC CMN	12,100	12,100
SOTETSU HOLDINGS INC CMN	5,461	5,461
SPAREBANK 1 SR BANK ASA CMN	8,861	8,861
SPARK NEW ZEALAND LIMITED CMN	9,559	9,559
SPOTIFY TECHNOLOGY S A CMN	5,234	5,234
SQUARE ENIX HOLDINGS CO , LTD CMN	10,001	10,001
SSE PLC GBP0 50	62,319	62,319
STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAP	30,627	30,627
SUBARU CORP CMN	69,967	69,967
SUGI HOLDINGS CO , LTD CMN	5,304	5,304
SUMITOMO CORPORATION CMN	127,120	127,120
SUMITOMO DAINIPPON PHARMA CMN	9,807	9,807
SUMITOMO MITSUI FIN GROUP, INC CMN	391,935	391,935
SUMITOMO MITSUI TRUST HOLDINGS CMN	111,030	111,030
SUMITOMO REALTY & DEV CO LTD CMN	45,636	45,636
SUMITOMO RUBBER INDUSTRIES LTD CMN	12,312	12,312
SUN HUNG KAI PROPERTIES LIMITE CMN PRIV PL REG S/144A	122,532	122,532
SUN LIFE FINANCIAL INC CMN	95,697	95,697
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID	34,251	34,251
SUNDRUG CO , LTD CMN	3,642	3,642
SUNTEC REAL ESTATE INVT TRUST UNIT TRUST	17,652	17,652
SUNTORY BEVERAGE & FOOD LIMITE CMN	12,557	12,557
SUZUKEN CO , LTD CMN	12,335	12,335
SUZUKI MOTOR CORP CMN	77,385	77,385
SVENSKA CELLULOSA AB B SHS(ORD SCA SER B FREE SWKR10	20,761	20,761
SVENSKA HANDELSBANKEN AB CMN CLASS A	73,454	73,454
SWEDBANK AB CMN CLASS A	75,964	75,964
SWEDISH ORPHAN BIOVITRUM AB (P CMN	7,384	7,384

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	33,463	33,463
SWIRE PROPERTIES LIMITED CMN	13,939	13,939
SWISS RE AG CMN	198,855	198,855
SWISSCOM AG RG SHS (NOM CHF 1) VAL 874 251	45,614	45,614
SYDNEY AIRPORT UNITS FULLY PAID STAPLED SECUR FULLY PAID ORDINARY/UNITS STAP	48	48
SYMRISE AG CMN	12,956	12,956
SYSMEX CORP CMN	9,604	9,604
TABCORP HOLDINGS LIMITED CMN ORDINARY FULLY PAID	12,752	12,752
TAIHEIYO CEMENT CORPORATION CMN	20,725	20,725
TAISEI CORPORATION CMN	42,692	42,692
TAISHO PHARMACEUTICAL HOLDINGS CMN	14,937	14,937
TAIYO NIPPON SANSO CORPORATION CMN	8,944	8,944
TAKASHIMAYA CO LTD CMN	15,832	15,832
TAKEDA PHARMACEUTICAL CO LTD CMN	178,082	178,082
TARO PHARMACEUTICALS INDUS CMN	3,605	3,605
TC ENERGY CORP CMN	78,898	78,898
TEIJIN LTD CMN	22,599	22,599
TELE2 AB CMN	8,337	8,337
TELECOM ITALIA S P A CMN	47,744	47,744
TELECOM ITALIA SPA CMN NON CONVERTIBLE SAVING SHARES	23,500	23,500
TELEFONICA DEUTSCHLAND HOLDING CMN	11,578	11,578
TELEFONICA SA ORD EUR1	93,602	93,602
TELEKOM AUSTRIA AKTIENGESELLSC CMN	3,793	3,793
TELENOR ASA CMN	17,036	17,036
TELIA CO AB CMN	39,548	39,548
TELSTRA CORPORATION LIMITED CMN-AU ORDINARY FULLY PAID	23,349	23,349
TELUS CORPORATION CMN	39,505	39,505
TENARIS SA ORD CMN	18,960	18,960
TERNA SPA CMN	15,318	15,318
TERUMO CORP CMN	35,777	35,777
TESCO PLC (ORD) CMN	103,047	103,047
THALES EUR3 00	24,519	24,519
THE LINK REAL ESTATE INVT TR UNIT TRUST	79,439	79,439
THOMSON REUTERS CORPORATION CMN DTC CUSIP	14,320	14,320
TIS INC. CMN	7,106	7,106
TMX GROUP LTD CMN	8,666	8,666
TOBU RAILWAY CMN	25,495	25,495
TOHO CO LTD CMN	16,742	16,742
TOHO GAS CO , LTD. CMN	12,321	12,321
TOHOKU ELECTRIC POWER CO INC CMN	25,906	25,906
TOKIO MARINE HOLDINGS, INC. CMN	152,143	152,143
TOKYO ELECTRIC POWER CMN	37,845	37,845
TOKYO GAS CMN	36,626	36,626
TOKYO TATEMONO CO LTD CMN	11,033	11,033
TOKYU CORP CMN	33,467	33,467
TOMRA SYSTEMS CMN	3,773	3,773
TOPPAN PRINTING CO LTD CMN	43,725	43,725
TORAY INDUSTRIES CMN	47,090	47,090
TORONTO DOMINION BANK CMN	343,516	343,516
TOSHIBA CORP CMN	53,908	53,908
TOTAL SE CMN CL B EUR10	498,453	498,453
TOTO CMN	12,819	12,819
TOWER SEMICONDUCTOR LTD CMN	7,964	7,964
TOYO SEIKAN GROUP HOLDINGS, LT CMN	22,626	22,626
TOYO SUISAN KAISHA, LTD. CMN	17,055	17,055
TOYOTA BOSHOKU CORPORATION CMN	6,501	6,501
TOYOTA MOTOR CMN	833,695	833,695
TPG TELECOM LIMITED CMN ORDINARY FULLY PAID	3,846	3,846
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAP	17,530	17,530

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FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	8,020	8,020
TREND MICRO INC CMN	10,310	10,310
TRYG A/S CMN	356	356
TSUMURA & CO ORD CMN	5,912	5,912
TSURUHA HOLDINGS INC CMN	12,911	12,911
UCB CAP NPV CMN	25,238	25,238
UNIBAIL-RODAMCO-WESTFIELD SE CMN	128,091	128,091
UNICHARM CORPORATION CMN	17,036	17,036
UNILEVER NV NLG1 12 ORD CVA CMN	193,122	193,122
UNILEVER PLC (NEW) SPONSORED ADR CMN	198,037	198,037
UNIPER SE CMN	29,261	29,261
UNIPOLSAI ASSICURAZIONI S P A CMN CLASS	11,407	11,407
UNIQA INSURANCE GROUP AG CMN	5,239	5,239
UNITED MIZRAHI BANK ILS0 01 CMN	19,827	19,827
UNITED OVERSEAS BANK LTD CMN	98,204	98,204
UNITED URBAN INVESTMENT CORP REIT	13,125	13,125
UNITED UTILITIES GROUP PLC CMN	6,595	6,595
UNIVERSAL ENTERTAINMENT CORPOR CMN	3,421	3,421
UOL GROUP LIMITED CMN	12,375	12,375
USS CO LTD CMN	5,708	5,708
VEOLIA ENVIRONNEMENT-VE CMN	41,961	41,961
VERBUND AG CMN CLASS A NPV	12,108	12,108
VICINITY CENTRES CMN FULLY PAID ORDINARY/UNITS STAP	23,670	23,670
VIENNA INSURANCE GROUP VERSICHERUNG AKTIENGESELLSCHAFT CMN	6,047	6,047
VINCI SA CMN	144,078	144,078
VIVENDI SA ORD CMN EUR5 5	59,235	59,235
VODAFONE GROUP PLC ADR CMN	302,151	302,151
VONOVIA SE CMN	97,238	97,238
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID	5,030	5,030
WASTE CONNECTIONS, INC CMN	36,316	36,316
WELCIA HOLDINGS CO ,LTD CMN	6,400	6,400
WESFARMERS LIMITED CMN ORDINARY FULLY PAID	69,394	69,394
WEST JAPAN RAILWAY CO CMN	60,859	60,859
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	162,320	162,320
WHARF HLDG CO LTD (ORD) CMN	20,357	20,357
WHARF REAL ESTATE INVESTMENT C CMN	36,629	36,629
WHEATON PRECIOUS METALS CORP CMN	23,800	23,800
WHITBREAD PLC CMN	25,198	25,198
WILMAR INTERNATIONAL LTD CMN	45,347	45,347
WIRECARD AG CMN	23,057	23,057
WOLTERS KLUWER N.V CMN	28,548	28,548
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID	36,021	36,021
YAKULT HONSHA CO., LTD. CMN	11,106	11,106
YAMADA DENKI CMN	20,759	20,759
YAMAHA CORPORATION CMN	22,396	22,396
YAMAHA MOTOR CO LTD CMN	34,488	34,488
YAMATO HOLDINGS CO , LTD CMN	22,351	22,351
YAMAZAKI BAKING CO LTD CMN	8,974	8,974
Z ENERGY LIMITED CMN	2,267	2,267
Z HOLDINGS CORPORATION CMN	31,415	31,415
ZENKOKU HOSHO CO LTD CMN	4,282	4,282
ZENSHO HOLDINGS CO , LTD CMN	2,274	2,274
ZOZO INC CMN	1,922	1,922
ZURICH INSURANCE GROUP AG REG SHS (NOM CHF 10) VAL 1107 539	243,120	243,120
TOTAL	35,392,684	35,392,684
TOTAL CORPORATE STOCK	220,184,404	220,184,404

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FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
GSAM Core Fixed Income (Custom 7110)		
EXELON CORPORATION 5 15% 12/01/2020 SR LIEN	127,512	127,512
GE CAPITAL INTERNATIONAL FUND 3 373% 11/15/2025 USD SER WI SR LIEN	312,597	312,597
86/87 ISSYR FNMA #F0AL7434 6 05/01/2041 ORIG 09/01/2015 MEGA POOL FACTOR 0 29607237 08/01/2020	216,193	216,193
ABBVIE INC 3 2% 05/14/2026 USD SR LIEN	492,238	492,238
AIR LEASE CORPORATION 3 25% 03/01/2025 USD SR LIEN	77,224	77,224
AIR LEASE CORPORATION 3 25% 03/01/2025 USD SR LIEN	313,686	313,686
ALTRIA GROUP INC 3 49% 02/14/2022 USD SR LIEN	102,923	102,923
ALTRIA GROUP, INC 3 8% 02/14/2024 USD SER 5YR SR LIEN	105,307	105,307
AMAZON COM, INC 3 15% 08/22/2027 USD SER WI SR LIEN	529,890	529,890
AMERICAN CAMPUS COMMUNITIES OP 4 125% 07/01/2024 USD SR LIEN	106,659	106,659
AMERICAN HOMES 4 RENT, L P 4 9% 02/15/2029 USD PVT REGS SR LIEN	28,002	28,002
AMERICAN INTL GROUP 3 9% 04/01/2026 USD SR LIEN	429,660	429,660
AMERICAN TOWER CORP 3 375% 10/15/2026 USD SR LIEN	207,952	207,952
AMERICAN TOWER CORPORATION 5 9% 11/01/2021 SR LIEN	470,965	470,965
ANHEUSER-BUSCH COMPANIES, LLC 3 65% 02/01/2026 USD SER * SR LIEN	239,976	239,976
ANHEUSER-BUSCH INBEV WOR 4 15% 01/23/2025 USD SR LIEN	544,935	544,935
ANHEUSER-BUSCH INBEV WORLDWIDE 4 75% 01/23/2029 USD SR LIEN	463,668	463,668
APPLE INC 2 25% 02/23/2021 USD SR LIEN	402,380	402,380
APPLE INC 2 45% 08/04/2026 USD SR LIEN	709,996	709,996
ARCH CAPITAL FINANCE LLC 4 011% 12/15/2026 USD SR LIEN	329,529	329,529
ARIZONA PUBLIC SERVICE COMPANY 2 2% 01/15/2020 SR LIEN	44,001	44,001
AT&T INC 2 8% 02/17/2021 SR LIEN	100,901	100,901
AT&T INC 3 2% 03/01/2022 SR LIEN	511,875	511,875
AT&T INC 3 6% 07/15/2025 USD SR LIEN	423,420	423,420
AT&T INC 4 125% 02/17/2026 USD SR LIEN	325,182	325,182
AT&T INC 3 0% 02/15/2022 SR LIEN	127,506	127,506
AT&T INC 3 875% 08/15/2021 SR LIEN	25,759	25,759
AUSTRALIA AND NEW ZEALAND BANK MTN 2 25% 11/09/2020 SR LIEN	426,462	426,462
BANCO SANTANDER SA 3 306% 06/27/2029 USD SR LIEN	206,128	206,128
BANCO SANTANDER, S A 3 5% 04/11/2022 USD SR LIEN	205,466	205,466
BANCO SANTANDER, S A 3 848% 04/12/2023 USD SR LIEN	208,646	208,646
BANK OF AMERICA CORP HYBRID MTN 01/20/2028 USD SR LIEN CPN 01/20/17 3.824%	214,740	214,740
BANK OF AMERICA CORPORATION HYBRID 12/20/2023 USD SER WI SR LIEN CPN 12/20/17 3 004%	127,918	127,918
BANK OF AMERICA CORPORATION HYBRID 12/20/2028 USD SER WI SR LIEN CPN 12/20/17 3 419%	210,028	210,028
BANK OF AMERICA CORPORATION HYBRID MTN 05/17/2022 USD SR LIEN CPN 05/17/18 3 499%	153,014	153,014
BANK OF AMERICA CORPORATION HYBRID MTN 07/23/2024 USD SR LIEN CPN 07/23/18 3 864%	210,476	210,476
BANK OF AMERICA CORPORATION HYBRID MTN 07/23/2029 USD SR LIEN CPN 07/23/18 4 271%	111,152	111,152
BANK OF AMERICA CORPORATION HYBRID MTN 10/22/2030 USD SR LIEN CPN 10/22/19 2 884%	100,879	100,879
BANK OF AMERICA CORPORATION MTN 2 503% 10/21/2022 USD SR LIEN	126,217	126,217
BANK OF AMERICA CORPORATION MTN 3 248% 10/21/2027 USD SR LIEN	312,738	312,738
BANK OF AMERICA CORPORATION MTN 3 3% 01/11/2023 USD SER L SR LIEN	336,011	336,011
BANK OF AMERICA CORPORATION MTN 4 125% 01/22/2024 USD SER L SR LIEN	429,976	429,976
BANK OF NY MELLON CORP MTN 3 45% 08/11/2023 USD SR LIEN	236,535	236,535
BANK OF NY MELLON CORP MTN 3 5% 04/28/2023 USD SR LIEN	236,059	236,059
BARCLAYS BANK PLC FRN MTN 05/16/2024 USD SER 6FR USLIB 3MO +138 00BP SR LIEN CPN 08/17/20-11/15/20 1 66013%	202,284	202,284
BECTON DICKINSON AND CO 2 894% 06/06/2022 USD SR LIEN	101,665	101,665
BECTON DICKINSON AND CO 3 7% 06/06/2027 USD SR LIEN	58,531	58,531
BECTON, DICKINSON AND COMPANY FRN 12/29/2020 USD USLIB 3MO +87 50BP SR LIEN CPN 06/29/20-09/28/20 1 181%	468,229	468,229
BNP PARIBAS MTN 3.25% 03/03/2023 USD SER 1196 SR LIEN	414,688	414,688
BOEING CO 3 45% 11/01/2028 USD SR LIEN	211,910	211,910
BP CAP MARKETS AMERICA 2 112% 09/16/2021 USD SER * SR LIEN	226,091	226,091
BP CAP MARKETS AMERICA 3 41% 02/11/2026 USD SR LIEN	213,100	213,100
BP CAP MARKETS AMERICA 3 79% 02/06/2024 USD SR LIEN	292,680	292,680
BP CAPITAL MARKETS AMERICA INC 4 234% 11/06/2028 USD SR LIEN	226,210	226,210
BROADCOM CORPORATION 3 0% 01/15/2022 SER WI SR LIEN M-W+20 00BP	355,176	355,176
BROADCOM CORPORATION 3 625% 01/15/2024 SER WI SR LIEN M-W+25 00BP	155,465	155,465
BROADCOM CORPORATION 3 875% 01/15/2027 USD SER WI SR LIEN M-W+25 00BP	311,628	311,628
BURLINGTON NORTHERN SANTA FE, 3 0% 04/01/2025 USD SR LIEN	208,212	208,212
CAPITAL ONE FINANCIAL CO 2 4% 10/30/2020 SR LIEN	300,930	300,930
CAPITAL ONE FINANCIAL CO 3 9% 01/29/2024 USD SR LIEN	79,552	79,552
CENOVUS ENERGY INC 4 25% 04/15/2027 USD SER WI SR LIEN	105,947	105,947
CHARTER COMMUNICATIONS OPERATI 4 908% 07/23/2025 USD SER WI SR LIEN	578,119	578,119
CIGNA CORPORATION 3 75% 07/15/2023 USD SER WI SR LIEN	314,640	314,640
CISCO SYSTEMS, INC 4 45% 01/15/2020 SR LIEN	250,215	250,215
CITIBANK NA 3 65% 01/23/2024 USD SER BKNT SR LIEN	264,660	264,660
CITIGROUP INC 2 7% 10/27/2022 USD SR LIEN	1,321,645	1,321,645

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FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
CITIGROUP INC 2 75% 04/25/2022 USD SR LIEN	254,004	254,004
CITIGROUP INC 4.125% 07/25/2028 USD SUB LIEN	109,127	109,127
CITIGROUP INC HYBRID 11/05/2030 USD SR LIEN CPN 11/05/19 2 976%	101,556	101,556
COMCAST CORP 3 45% 10/01/2021 SR LIEN	180,142	180,142
COMCAST CORP 3 7% 04/15/2024 USD SR LIEN	106,659	106,659
COMCAST CORP 3 95% 10/15/2025 USD SR LIEN	54,570	54,570
COMCAST CORP 4 15% 10/15/2028 USD SR LIEN	337,902	337,902
COMCAST CORPORATION FRN 10/01/2021 USD USLIB 3MO +44 00BP SR LIEN CPN 07/01/20-09/30/20 0 73613%	276,350	276,350
COMERICA BANK 2 5% 07/23/2024 USD SER BKNT SR LIEN	303,642	303,642
COMMONWEALTH BANK OF AUSTRALIA 2 55% 03/15/2021 USD SER BKNT SR LIEN	252,128	252,128
CONSOLIDATED EDISON INC 2 0% 05/15/2021 USD SR LIEN	75,048	75,048
CONSTELLATION BRANDS INC 2 7% 05/09/2022 USD SR LIEN	455,675	455,675
CONSTELLATION BRANDS, INC 3 15% 08/01/2029 USD SR LIEN	126,434	126,434
CONSTELLATION BRANDS, INC 4 4% 11/15/2025 USD SR LIEN	54,639	54,639
CONTINENTAL RESOURCES, INC 4 5% 04/15/2023 USD SER B SR LIEN	208,970	208,970
COOEPERATIEVE RABOBANK U A -NE 3 125% 04/26/2021 USD SR LIEN	253,940	253,940
CREDIT SUISSE GROUP FUNDING (G 4 55% 04/17/2026 USD SER WI SR LIEN	610,626	610,626
CROWN CASTLE INTL CORP 3 4% 02/15/2021 SR LIEN	354,763	354,763
CUBESMART 4 0% 11/15/2025 USD SR LIEN	213,162	213,162
CVS HEALTH CORPORATION 2 125% 06/01/2021 USD SR LIEN	175,303	175,303
CVS HEALTH CORPORATION 3 7% 03/09/2023 USD SR LIEN	208,468	208,468
CVS HEALTH CORPORATION 4.3% 03/25/2028 USD SR LIEN	218,488	218,488
D R HORTON, INC 2 55% 12/01/2020 SR LIEN	75,331	75,331
DEVON ENERGY CORPORATION 5 85% 12/15/2025 USD SR LIEN	237,172	237,172
DH EUROPE FINANCE II 2 2% 11/15/2024 USD SER 5YR SR LIEN	75,101	75,101
DH EUROPE FINANCE II 2 6% 11/15/2029 USD SR LIEN	224,183	224,183
DOLLAR TREE INC 4 0% 05/15/2025 USD SR LIEN	427,956	427,956
DOMINION ENERGY INC STEP 08/15/2024 USD JRSUB LIEN 3.071% 06/27/19-08/15/24	257,543	257,543
DOWDUPONT INC 4.493% 11/15/2025 USD SR LIEN	330,417	330,417
DTE ENERGY CO 3 7% 08/01/2023 USD SER D SR LIEN	287,094	287,094
DUKE ENERGY CORP 2 4% 08/15/2022 USD SR LIEN	202,036	202,036
DUKE ENERGY CORP 2 65% 09/01/2026 USD SR LIEN	200,974	200,974
DUKE ENERGY CORPORATION 1 8% 09/01/2021 USD SR LIEN	124,899	124,899
ENBRIDGE INC 2 9% 07/15/2022 USD SR LIEN	76,408	76,408
ENERGY CORPORATION 2 95% 09/01/2026 USD SR LIEN	304,848	304,848
ENERGY TRANSFER PARTNERS, L P 4 65% 06/01/2021 USD SR LIEN	257,612	257,612
ENERGY TRANSFER PARTNERS, L P 4 95% 06/15/2028 USD SER 10Y SR LIEN	219,164	219,164
ENERGY TRANSFER, LP 4 15% 10/01/2020 SR LIEN	101,066	101,066
ENTERPRISE PRODTS OPER LLC 5 25% 01/31/2020 SR LIEN	150,339	150,339
EQM MIDSTREAM PARTNERS LP 4 75% 07/15/2023 USD SER 5Y SR LIEN	200,638	200,638
ESSEX PORTFOLIO LP 3 0% 01/15/2030 USD SR LIEN	75,908	75,908
FIFTH THIRD BANCORP 2 6% 06/15/2022 USD SR LIEN	278,509	278,509
FISERV INC 3 2% 07/01/2026 USD SR LIEN	155,348	155,348
FISERV, INC 2 7% 06/01/2020 SR LIEN	125,310	125,310
FISERV, INC 2.75% 07/01/2024 USD SR LIEN	228,976	228,976
FISERV, INC 3 8% 10/01/2023 USD SR LIEN	158,453	158,453
FISERV, INC 4 2% 10/01/2028 USD SR LIEN	221,850	221,850
FISERV, INC 4 75% 06/15/2021 USD SR LIEN	103,994	103,994
FN MEGA-POOL #725228 6.0% 03/01/2034 02/01/2004 MEGA POOL FACTOR 0 01577153 08/01/2020	161,842	161,842
FORD MOTOR CREDIT CO LLC 2 425% 06/12/2020 SR LIEN	249,847	249,847
FORD MOTOR CREDIT COMPANY 5 875% 08/02/2021 USD LLC	209,386	209,386
GENERAL ELECTRIC COMPANY 2 7% 10/09/2022 USD SR LIEN	25,346	25,346
GENERAL ELECTRIC MTN 3 1% 01/09/2023 USD SER A SR LIEN CAPITAL CORPORATION	51,087	51,087
GENERAL MOTORS COMPANY 4 0% 04/01/2025 USD SR LIEN	26,356	26,356
GENERAL MOTORS FINL CO 5 65% 01/17/2029 USD SR LIEN	56,539	56,539
GLOBAL PAYMENTS INC 2 65% 02/15/2025 USD SR LIEN	75,342	75,342
GLOBAL PAYMENTS INC 3 2% 08/15/2029 USD SR LIEN	50,960	50,960
HEWLETT PACKARD ENTERPRISE COM STEP 10/15/2020 SER WI SR LIEN M-W+35 00BP 3 6% 12/30/16-10/15/20	202,272	202,272
HEWLETT PACKARD ENTERPRISE COM STEP 10/15/2025 SER WI SR LIEN M-W+45 00BP 4 9% 12/30/16-10/15/25	389,053	389,053
HOME DEPOT, INC (THE) 3 9% 12/06/2028 USD SR LIEN	140,386	140,386
HP ENTERPRISE CO 3 5% 10/05/2021 USD SR LIEN	179,405	179,405
HSBC HOLDINGS PLC 3 4% 03/08/2021 USD SR LIEN	457,150	457,150
HSBC HOLDINGS PLC HYBRID 03/11/2025 USD SR LIEN CPN 03/11/19 3 803%	446,169	446,169
HUNTSMAN INTERNATIONAL L 4 5% 05/01/2029 USD SR LIEN	79,704	79,704
IHS MARKIT LTD 3 625% 05/01/2024 USD SER 5YR SR LIEN	363,668	363,668
ING GROEP N V 3 15% 03/29/2022 USD SR LIEN	306,738	306,738
INTL LEASE FINANCE CORP 4 625% 04/15/2021 USD SR LIEN	309,375	309,375

ATTACHMENT 8

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
JOHN DEERE CAPITAL CORP MTN 2 7% 01/06/2023 USD SR LIEN	204,512	204,512
JPMORGAN CHASE & CO HYBRID 01/23/2029 USD SR LIEN CPN 01/23/18 3 509%	212,584	212,584
JPMORGAN CHASE & CO 2 95% 10/01/2026 USD SR LIEN	515,300	515,300
JPMORGAN CHASE & CO. 3 625% 12/01/2027 USD SUB LIEN	211,306	211,306
JPMORGAN CHASE & CO. HYBRID 10/15/2025 USD SR LIEN CPN 09/12/19-10/14/24 2 301%	674,237	674,237
JPMORGAN CHASE & CO HYBRID 12/05/2024 USD SER FRN SR LIEN CPN 12/05/18 4 023%	426,588	426,588
KEYSIGHT TECHNOLOGIES 3 0% 10/30/2029 USD SR LIEN	100,332	100,332
KIMBERLY-CLARK CORPORATION 1 85% 03/01/2020 SR LIEN	49,961	49,961
LOCKHEED MARTIN CORPORATION 3 55% 01/15/2026 USD SER 10YR SR LIEN	321,858	321,858
MARATHON PETROLEUM CORPORATION 5 125% 03/01/2021 USD SER B SR LIEN	232,965	232,965
MARSH & MCLENNAN COMPANIES, IN 4 375% 03/15/2029 USD SR LIEN	228,028	228,028
MEAD JOHNSON NUTRITION COMPANY 3 0% 11/15/2020 SR LIEN	75,666	75,666
MEDTRONIC, INC 3 15% 03/15/2022 USD SER WI SR LIEN	81,253	81,253
MICROSOFT CORPORATION 2 4% 08/08/2026 USD SR LIEN	303,555	303,555
MIDAMERICAN ENERGY CO 3 65% 04/15/2029 USD SR LIEN	300,729	300,729
MITSUBISHI UFJ FINANCIAL GROUP 2 19% 09/13/2021 USD SR LIEN	225,668	225,668
MITSUBISHI UFJ FINANCIAL GROUP 2 95% 03/01/2021 USD SR LIEN	202,194	202,194
MITSUBISHI UFJ FINANCIAL GROUP 3.777% 03/02/2025 USD SR LIEN	240,386	240,386
MORGAN STANLEY FRN 01/20/2022 USD USLIB 3MO +118 00BP SR LIEN CPN 07/20/20-10/19/20 1 45175%	126,138	126,138
MORGAN STANLEY HYBRID MTN 01/23/2030 USD SR LIEN CPN 01/23/19 4 431%	452,432	452,432
MORGAN STANLEY HYBRID MTN 07/22/2025 USD SR LIEN CPN 07/23/19 2 72%	75,948	75,948
MORGAN STANLEY MTN 2 5% 04/21/2021 USD SR LIEN	277,084	277,084
MORGAN STANLEY MTN 3 125% 01/23/2023 USD SR LIEN	539,747	539,747
MORGAN STANLEY MTN 3 7% 10/23/2024 USD SER F SR LIEN	424,920	424,920
MORGAN STANLEY MTN 3 95% 04/23/2027 USD SUB LIEN REMOVE SEASON - 20722345	80,468	80,468
MPLX LP 4 0% 03/15/2028 USD SR LIEN	207,154	207,154
NATIONAL RETAIL PROP INC 4 0% 11/15/2025 USD SR LIEN	214,590	214,590
NISOURCE FINANCE CORP 2 65% 11/17/2022 USD SR LIEN	75,920	75,920
NISOURCE FINANCE CORP 3 49% 05/15/2027 USD SR LIEN	210,404	210,404
NISOURCE FINANCE CORP 3 85% 02/15/2023 USD SR LIEN	234,521	234,521
NORTHROP GRUMMAN CORPORATION 2 55% 10/15/2022 USD SR LIEN	152,274	152,274
NORTHROP GRUMMAN CORPORATION 2 93% 01/15/2025 USD SR LIEN	412,480	412,480
OCCIDENTAL PETROLEUM COR 3 75% 06/01/2026 USD SR LIEN	126,501	126,501
OCCIDENTAL PETROLEUM COR 5 55% 03/15/2026 USD SR LIEN	56,706	56,706
OCCIDENTAL PETROLEUM CORP 3 125% 02/15/2022 USD SR LIEN	305,304	305,304
OCCIDENTAL PETROLEUM CORPORATI 2 9% 08/15/2024 USD SR LIEN	330,310	330,310
OCCIDENTAL PETROLEUM CORPORATI FRN 08/15/2022 USD USLIB 3MO +145 00BP SR LIEN CPN 08/17/20-11/15/20 1 73013	125,667	125,667
ONEOK INC 7 5% 09/01/2023 USD SR LIEN	379,392	379,392
PAYPAL HOLDINGS, INC. 2 65% 10/01/2026 USD SR LIEN	430,971	430,971
PIONEER NATURAL RESOURCES COMP 4 45% 01/15/2026 USD SR LIEN	219,064	219,064
PLAINS ALL AMERICAN PIPELINE, 3 65% 06/01/2022 USD SR LIEN	102,600	102,600
PLAINS ALL AMERICAN PIPELINE, 5 0% 02/01/2021 SR LIEN	71,605	71,605
PNC BANK NA 4 05% 07/26/2028 USD SER BKNT SUB LIEN	329,298	329,298
PRUDENTIAL FINANCIAL, INC MTN 3 878% 03/27/2028 USD SR LIEN	383,828	383,828
PUBLIC SERVICE ELECTRIC MTN 1 9% 03/15/2021 USD SR LIEN	50,179	50,179
PUBLIC SERVICE ENTERPRIS 2 0% 11/15/2021 USD SR LIEN	199,900	199,900
PUGET ENERGY, INC 5 625% 07/15/2022 USD SER B SR LIEN	187,745	187,745
REGENCY CENTERS LP 2 95% 09/15/2029 USD SR LIEN	149,915	149,915
REGIONS FINANCIAL CORPORATION 2 75% 08/14/2022 USD SER FXD SR LIEN	407,232	407,232
REPUBLIC SERVICES INC 2 5% 08/15/2024 USD SR LIEN	126,431	126,431
REYNOLDS AMERICAN INC 4 0% 06/12/2022 USD SR LIEN	104,093	104,093
ROPER TECHNOLOGIES INC 3 65% 09/15/2023 USD SR LIEN	236,277	236,277
ROPER TECHNOLOGIES INC 4 2% 09/15/2028 USD SR LIEN	109,600	109,600
ROPER TECHNOLOGIES, INC 2 8% 12/15/2021 USD SR LIEN	101,490	101,490
ROYAL BANK OF SCOTLAND GROUP P HYBRID 06/25/2024 USD SR LIEN CPN 06/25/18 4 519%	424,948	424,948
ROYAL BANK OF SCOTLAND GROUP P HYBRID 11/01/2029 USD SUB LIEN CPN 11/01/19 3 754%	280,865	280,865
SABINE PASS LIQUEFACTION, LLC 5 0% 03/15/2027 USD SER WI SR LIEN	55,040	55,040
SABINE PASS LIQUEFACTION, LLC 6 25% 03/15/2022 USD SR LIEN	435,148	435,148
SABINE PASS LIQUEFACTION, LLC STEP 04/15/2023 USD SER B SR LIEN 5 625% 03/15/14-04/15/23	108,842	108,842
SAN DIEGO GAS & ELECTRIC COMPA 3 0% 08/15/2021 USD SR LIEN	202,778	202,778
SANTANDER HOLDINGS USA INC 2 65% 04/17/2020 SR LIEN	250,282	250,282
SANTANDER UK GROUP HOLDINGS PL 2 875% 10/16/2020 SR LIEN	225,994	225,994
SANTANDER UK GROUP HOLDINGS PL MTN 3 125% 01/08/2021 SR LIEN	226,924	226,924
SELECT INCOME REIT 3 6% 02/01/2020 SR LIEN	75,000	75,000
SEMPRA ENERGY 3 4% 02/01/2028 USD SR LIEN	103,668	103,668
SHERWIN-WILLIAMS CO 3 45% 08/01/2025 USD SR LIEN	421,244	421,244
SOUTHERN CAL EDISON 4 2% 03/01/2029 USD SER A SR LIEN	221,426	221,426

ATTACHMENT 8

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SPIRIT REALTY LP 3 2% 01/15/2027 USD SR LIEN	100,163	100,163
STANLEY BLACK & DECKER I 4 25% 11/15/2028 USD SR LIEN	338,472	338,472
STARBUCKS CORP 3 8% 08/15/2025 USD SR LIEN	431,040	431,040
SUMITOMO MITSUI FINANCIAL GROU 2 846% 01/11/2022 USD SR LIEN	330,080	330,080
SUNTRUST BANK 2 45% 08/01/2022 USD SER BKNT SR LIEN	176,904	176,904
SUNTRUST BANK HYBRID 10/26/2021 USD SER BKNT SR LIEN CPN 10/26/18 3 525%	177,061	177,061
SVENSKA HANDELSBANKEN AB MTN 2 4% 10/01/2020 SER SR LIEN	326,060	326,060
SYSCO CORPORATION 2 5% 07/15/2021 USD SR LIEN	378,169	378,169
TELEFONICA EMISIONES, S A U 4 57% 04/27/2023 USD SR LIEN	161,421	161,421
THE J M SMUCKER COMPANY 2 5% 03/15/2020 SER WI SR LIEN	225,180	225,180
THE KROGER CO 3 3% 01/15/2021 SR LIEN	177,266	177,266
THE SOUTHERN COMPANY 3 25% 07/01/2026 USD SR LIEN	312,567	312,567
THE WILLIAMS COMPANIES, INC 3 6% 03/15/2022 USD SR LIEN	257,063	257,063
TIME WARNER ENTMT CO LP SR DEB 8 375000 03/15/2023 SR LIEN	118,037	118,037
TOTAL CAPITAL INTL SA 2 829% 01/10/2030 USD SR LIEN	256,993	256,993
UNITED TECHNOLOGIES CORP 3 95% 08/16/2025 USD SR LIEN	327,174	327,174
UNITED TECHNOLOGIES CORP 4 125% 11/16/2028 USD SR LIEN	112,509	112,509
UNITED TECHNOLOGIES CORPORATIO 2 65% 11/01/2026 USD SR LIEN	102,385	102,385
UNITEDHEALTH GROUP INC 2 7% 07/15/2020 SR LIEN	150,624	150,624
VENTAS REALTY LP 3 5% 04/15/2024 USD SR LIEN	182,816	182,816
VEREIT OPERATING PARTNER 3 95% 08/15/2027 USD SR LIEN	105,159	105,159
VERIZON COMMUNICATIONS INC 2 625% 08/15/2026 USD SR LIEN	50,780	50,780
VERIZON COMMUNICATIONS, INC. 2 946% 03/15/2022 USD SER WI SR LIEN	716,023	716,023
VERIZON COMMUNICATIONS, INC 3 376% 02/15/2025 USD SER WI SR LIEN	715,034	715,034
VISA INC. 3 15% 12/14/2025 USD SR LIEN	528,630	528,630
VODAFONE GROUP PUBLIC LIMITED 3 75% 01/16/2024 USD SR LIEN	211,562	211,562
WASTE MANAGEMENT, INC 3 2% 06/15/2026 SR LIEN	130,960	130,960
WELLS FARGO & COMPANY 3 0% 10/23/2026 USD SR LIEN	204,980	204,980
WELLS FARGO & COMPANY MTN 2 625% 07/22/2022 USD SR LIEN	405,976	405,976
WELLS FARGO & COMPANY MTN 3 75% 01/24/2024 USD SR LIEN	211,466	211,466
WELLS FARGO & COMPANY MTN 4 3% 07/22/2027 USD SUB LIEN	273,972	273,972
WELLS FARGO BANK NA 3 55% 08/14/2023 USD SER BKNT SR LIEN	288,219	288,219
WESTPAC BANKING CORP 2 3% 05/26/2020 SR LIEN	300,399	300,399
WESTPAC BANKING CORPORATION 2 8% 01/11/2022 USD SR LIEN	76,224	76,224
WISCONSIN ELECTRIC POWER 2 05% 12/15/2024 USD SR LIEN	74,966	74,966
TOTAL	56,691,122	56,691,122

ATTACHMENT 9

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
THE ADELPHI EUROPE FUND LTD	2,013,412.	2,013,412.
HEDGE FUND OPPORTUNITIES LTD	33,479,989.	33,479,989.
GS: EQUITY AND FIXED INCOME	48,177,816.	48,177,816.
WNTN DEDICATED INVESTOR FUND	1,722,132.	1,722,132.
NON-U.S. EQUITY MAN. PORTFOLIO	39,113,866.	39,113,866.
GS TACTICAL TILT IMPLEM. FUND	31,780,599.	31,780,599.
GS INDEX ORIENTED STRATEGY	120,820,876.	120,820,876.
PRIVATE EQUITY MANAGERS 2017	3,914,316.	3,914,316.
PRIVATE EQUITY MANAGERS 2018	2,220,334.	2,220,334.
PE CO-INVESTMENT PARTNERS	2,755,683.	2,755,683.
PRIVATE EQUITY MANAGERS 2016	4,837,907.	4,837,907.
PRIVATE EQUITY MANAGERS 2015	6,395,128.	6,395,128.
PRIVATE EQUITY MANAGERS 2014	5,386,173.	5,386,173.
VINTAGE VI LP	2,828,884.	2,828,884.
GS: UNCOVERED US EQUITY YIELD	-48,755.	-48,755.
ENERGY INVESTMENT OPP OFFSHORE		
PE CO-INVSTMNT PTNRS OFFSHORE	1,108,534.	1,108,534.
VINTAGE VII OFFSHORE	11,742,023.	11,742,023.
PRIVATE EQUITY MANAGERS 2019	629,490.	629,490.
VINTAGE VIII OFFSHORE SCSP	503,376.	503,376.
TOTALS	319,381,783.	319,381,783.

ATTACHMENT 10

FORM 990PF, PART II - OTHER ASSETS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
ACCRUED INCOME	1,184,937.	1,184,937.
TOTALS	1,184,937.	1,184,937.

ATTACHMENT 11

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

DESCRIPTION		AMOUNT
UNREALIZED GAIN ON INVESTMENTS		83,412,979.
	TOTAL	83,412,979.

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

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

- GRANT RECIPIENT: GOLDMAN SACHS PHILANTHROPY FUND

- PAYMENT AMOUNT: $28,172,572

- AWARD DATE: 01/07/2019, 01/10/2019, 05/13/2019, 05/15/2019,

06/02/2019

- PROJECT DESCRIPTION: THE DISTRIBUTION OF FUNDS TO FURTHER

RELIGIOUS, CHARITABLE, SCIENTIFIC, LITERARY OR EDUCATIONAL PURPOSES.

THE FOUNDATION TREATED THE DISTRIBUTION TO THE DONOR ADVISED FUND AS

A QUALIFYING DISTRIBUTION.

- PAYMENT DATE: 01/07/2019, 01/10/2019, 05/13/2019, 05/15/2019,

06/02/2019

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

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

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

ATTACHMENT 14

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

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

ATTACHMENT 15

NAME AND ADDRESS	TYPE OF SERVICE	COMPENSATION
GOLDMAN SACHS & CO 30 HUDSON STREET JERSEY CITY, NJ 07302	INVESTMENT MGMT	2,036,668.
ERNST & YOUNG U.S. LLP 5 TIMES SQUARE NEW YORK, NY 10036	ACCOUNTING	60,790.
	TOTAL COMPENSATION	2,097,458.

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

ATTACHMENT 16

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
GOLDMAN SACHS PHILANTHROPY FUND PO BOX 15203 ALBANY, NY 12212	NONE PC	TO FURTHER RELIGIOUS, SCIENTIFIC, LITERARY AND EDUCATIONAL PURPOSES	10,000,851
GOLDMAN SACHS PHILANTHROPY FUND PO BOX 15203 ALBANY, NY 12212	NONE PC	TO FURTHER RELIGIOUS, SCIENTIFIC, LITERARY AND EDUCATIONAL PURPOSES	18,126,721 (ATTACHMENT 16b)

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

TOTAL CONTRIBUTIONS PAID	28,127,572

Sunrise Foundation
EIN: 36-7634806
December 31, 2019

Form 990-PF, Part XV - Non-Cash Contributions

Grant Recipient	Description of Donated Stock	Date of Donation	Cost Basis	FMV
Goldman Sachs Philanthropy Fund	70,101 shares of iShares Currency Hedged MSCI EAFE ETF	5/13/2019	1,656,571	2,021,362
Goldman Sachs Philanthropy Fund	51,471 shares of SPDR S&P 500 ETF	5/13/2019	9,237,133	14,590,742
Goldman Sachs Philanthropy Fund	17,485 shares of Vanguard Intl Equity ETF	5/13/2019	900,839	1,008,447
Goldman Sachs Philanthropy Fund	12,397 shares of Vanguard FTSE Emerging Markets ETF	5/13/2019	389,886	506,170
		TOTAL	12,184,429	18,126,721

Book Value is Sunrise Foundation's cost basis
Fair Market Value is the average of the daily quoted stock price on the date of donation

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

ATTACHMENT 17

DESCRIPTION	BUSINESS CODE	AMOUNT	EXCLUSION CODE	AMOUNT	RELATED OR EXEMPT FUNCTION INCOME
MISCELLANEOUS INCOME			01	2,773.	
FLOW THROUGH PARTNERSHIP GAIN			01	11,673.	
TOTALS				14,446.	