

# Annual Statement

·  
· OF THE FINANCIAL CONDITION  
· OF THE PLYMOUTH COUNTY RET. ASSOCIATION  
· TO THE PUBLIC EMPLOYEE RETIREMENT ADMINISTRATION COMMISSION  
· FOR THE YEAR ENDED 12/31/2019  
·

**Annual Statement for the Year Ended December 31, 2019 of the conditions and Affairs of the Plymouth County Ret. Association.**

**Organized Under the Laws of the Commonwealth of Massachusetts to the Public Employee Retirement Administration Commission.**

Date of Certificate 10/13/1936

Effective Date 01/01/1937

**ADMINISTRATION OFFICE**

10 Cordage Park Circle, Suite 234  
Street & Number

North Plymouth, MA 02360  
City/Town, State and Zip Code

(508) 830-1803  
Telephone Number

We, the undersigned, members of the Plymouth County Ret. Association certify under penalties of perjury, that that we are the official board members of said retirement system, and that on the thirty-first date of December last, all of the herein-described assets were the absolute property of said retirement system, free and clear from any liens or claims thereon, except as stated, and the following statements, with the schedules and explanations therein contained, annexed, or referred to, are a full and correct exhibit of all of the assets, liabilities, income and disbursements, changes in fund balances, and the conditions and affairs of said retirement system on the said thirty-first date of December last, and for the year ended on that date, according to the best of our information, knowledge, and belief respectively.

**Board Of Retirement**

**Ex-Officio Member**

Thomas J. O'Brien (Chairperson)  
(Name)

Thomas J. O'Brien  
(Signature)

**Appointed Member**

James Harrington  
(Name)

**Term Expires** 01/07/2023

James Harrington  
(Signature)

**Elected Member**

Joseph F. McDonough  
(Name)

**Term Expires** 12/31/2022

Joseph F. McDonough  
(Signature)

**Elected Member**

John F. Sciarra  
(Name)

**Term Expires** 12/31/2021

John F. Sciarra  
(Signature)

**Member Appointed by Other Members**

Mary Beth Carter  
(Name)

**Term Expires** 12/31/2020

Mary Beth Carter  
(Signature)

**Investment Managers**

Multiple - Sec List

**Investment Consultant**

Meketa Investments

100 Lowder Brooke Drive Westwood, MA 02090

**Custodian**

State Street Bank

Boston, MA 02111

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2019.

**ANNUAL STATEMENT BALANCE TESTS**

**1. ASSET BALANCE**

Assets Previous Year	935,547,206.17
Income Current Year	<u>290,930,278.06</u>
Disbursements Current Year	<u>132,430,368.18</u>
Assets Current Year	<u>1,094,047,116.05</u>

**2. ASSET DIFFERENCE**

Assets Current Year	1,094,047,116.05
Assets Previous Year	<u>935,547,206.17</u>
Difference	<u>158,499,909.88</u>

**3. INCOME DIFFERENCE**

Income Current Year	290,930,278.06
Disbursements Current Year	<u>132,430,368.18</u>
Difference	<u>158,499,909.88</u>

**4. FUND CHANGE DIFFERENCE**

Total Fund Change Credits Current Year	331,267,204.33
Total Fund Change Debits Current Year	<u>-172,767,294.45</u>
Difference	<u>158,499,909.88</u>

**Note: The difference as a result of tests 2, 3 and 4 should be the same.**

**Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2019.**

**ASSETS & LIABILITIES**

	<b>2019</b>	<b>2018</b>	<b>2017</b>
1. 1040 Cash	23,775,931.23	12,099,481.72	7,607,380.74
2. 1100 Short Term Investments	0.00	6,448,143.41	7,385,490.56
3. 1180 Fixed Income Securities	81,223,019.44	108,472,228.05	119,784,800.80
4. 1170 Equities	202,598,860.71	164,092,604.22	219,373,774.15
5. 1101 Pooled Short Term Funds	0.00	0.00	0.00
6. 1172 Pooled Domestic Equity Funds	100,094,629.89	61,667,645.48	95,349,504.02
7. 1173 Pooled International Equity Funds	205,637,667.14	200,020,170.21	104,267,825.00
8. 1174 Pooled Global Equity Funds	78,341,625.24	173,820,838.74	251,788,424.98
9. 1181 Pooled Domestic Fixed Income Funds	76,724,688.82	0.00	0.00
10. 1182 Pooled International Fixed Income Funds	43,246,570.03	34,552,344.00	34,307,862.00
11. 1183 Pooled Global Fixed Income Funds	0.00	0.00	0.00
12. 1193 Pooled Alternative Investments	124,588,895.35	21,304,418.63	25,601,399.98
13. 1194 Pooled Real Estate Funds	94,529,484.43	110,167,657.95	114,844,104.42
14. 1195 Pooled Domestic Balanced Funds	0.00	0.00	0.00
15. 1196 Pooled International Balanced Funds	0.00	0.00	0.00
16. 1197 Hedge Funds	63,796,451.55	45,958,916.45	39,408,442.00
17. 1198 PRIT Cash	0.00	0.00	0.00
18. 1199 PRIT Fund	0.00	0.00	0.00
19. 1550 Interest Due and Accrued	306,942.72	1,051,163.00	1,067,477.97
20. 1350 Prepaid Expenses	31,675.26	31,675.26	31,675.26
21. 1398 Accounts Receivable (A)	10,509,296.58	4,008,510.14	6,378,069.75
22. 1910 Land	0.00	0.00	0.00
23. 1920 Buildings	0.00	0.00	0.00
24. 1929 Accumulated Depreciation – Buildings	0.00	0.00	0.00
25. 2020 Accounts Payable (A)	(-11,358,622.34)	(-8,148,591.08)	(-8,810,279.95)
<b>TOTAL</b>	<b>1,094,047,116.05</b>	<b>935,547,206.18</b>	<b>1,018,385,951.68</b>
<b>FUNDS</b>			
1. 3293 Annuity Savings Fund	280,667,883.52	273,561,171.18	262,819,388.96
2. 3294 Annuity Reserve Fund	92,162,699.46	88,829,968.94	88,723,702.46
3. 3295 Military Service Fund	13,572.18	13,558.62	13,545.07
4. 3296 Pension Fund	4,522,561.28	0.00	0.00
5. 3298 Expense Fund	0.00	0.00	0.00
6. 3297 Pension Reserve Fund	716,680,399.61	573,142,507.43	666,829,315.19
<b>TOTAL ASSETS AT MARKET VALUE</b>	<b>1,094,047,116.05</b>	<b>935,547,206.17</b>	<b>1,018,385,951.68</b>

(A) Specific details for Accounts Receivable and Accounts Payable are to be disclosed on Schedule A

**Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2019.**

	<b>Balance Dec. 31 Prior year</b>	<b>Receipts</b>	<b>Interfund Transfers</b>	<b>Disbursements</b>	<b>Balance Dec.31 Current Year</b>
Annuity Savings Fund	273,561,171.18	32,895,082.11	-19,837,088.24	-5,951,281.53	280,667,883.52
Annuity Reserve Fund	88,829,968.94	2,660,645.67	19,650,679.27	-18,978,594.42	92,162,699.46
Pension Fund	0.00	80,040,309.82	20,686,247.00	-96,203,995.54	4,522,561.28
Military Service Fund	13,558.62	13.56	0.00	0.00	13,572.18
Expense Fund	0.00	11,296,496.69	0.00	-11,296,496.69	0.00
Pension Reserve Fund	573,142,507.43	164,037,730.21	-20,499,838.03	0.00	716,680,399.61
<b>Total All Funds</b>	<b>935,547,206.17</b>	<b>290,930,278.06</b>	<b>- 0 -</b>	<b>-132,430,368.18</b>	<b>1,094,047,116.05</b>

**List below all transfers:**

Xfer from	Annuity Savings Fund	to	Annuity Reserve Fund	in the amt of	19,650,679.27	on acct of	2019 Retirements
	Control Acct						
Xfer from	Pension Reserve Fund	to	Pension Fund Control	in the amt of	20,686,247.00	on acct of	FY2020 Appropriation Transfer
	Control Acct		Account				PRF to PF
Xfer from	Annuity Savings Fund	to	Pension Reserve Fund	in the amt of	186,408.97	on acct of	10 year + Inactives ASF to PRF
	Control Acct		Control Acct				
Xfer from		to		in the amt of		on acct of	
Xfer from		to		in the amt of		on acct of	
Xfer from		to		in the amt of		on acct of	

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2019.

RECEIPTS

	2019	2018	2017
<b>1. Annuity Savings Fund:</b>			
(a) 4891 Members' Deductions	28,759,453.85	27,326,242.34	26,076,090.24
(b) 4892 Transfers from Other Systems	3,083,020.03	2,467,211.04	1,722,883.44
(c) 4893 Member Make Up Payments and Redeposits	511,181.00	565,125.18	418,251.59
(d) 4900 Member Payments from Rollovers	0.00	0.00	0.00
(e) Investment Income Credited to Members' Accounts	541,427.23	424,812.32	419,485.89
<b>Subtotal</b>	<u>32,895,082.11</u>	<u>30,783,390.88</u>	<u>28,636,711.16</u>
<b>2. Annuity Reserve Fund:</b>			
(a) 4750 Recovery of Annuity from Reinstatement	0.00	926.46	0.00
(b) Investment Income Credited to Annuity Reserve Fund	2,660,645.67	2,612,474.29	2,596,962.33
<b>Subtotal</b>	<u>2,660,645.67</u>	<u>2,613,400.75</u>	<u>2,596,962.33</u>
<b>3. Pension Fund:</b>			
(a) 4898 3(8)(c) Reimbursements from Other Systems	4,819,789.87	3,119,005.71	2,060,048.78
(b) 4899 Received from Commonwealth for COLA & Survivor Bft	485,005.34	526,966.56	368,130.11
(c) 4894 Pension Fund Appropriation	74,673,702.50	73,040,377.16	70,440,945.00
(d) 4840 Workers Compensation Settlement	15,000.00	49,500.00	61,800.00
(e) 4751 Recovery of Pension from Reinstatement	0.00	1,788.34	0.00
(f) 4841 Recovery of 91A Overearnings	46,812.11	3,853.36	450.00
<b>Subtotal</b>	<u>80,040,309.82</u>	<u>76,741,491.13</u>	<u>72,931,373.89</u>
<b>4. Military Service Fund:</b>			
(a) 4890 Contributions Received from Municipality	0.00	0.00	0.00
(b) Investment Income Credited	13.56	13.55	13.53
<b>Subtotal</b>	<u>13.56</u>	<u>13.55</u>	<u>13.53</u>
<b>5. Expense Fund:</b>			
(a) 4896 Expense Fund Appropriation	0.00	0.00	0.00
(b) Investment Income Credited to Expense Fund	11,296,496.69	10,475,264.17	9,318,719.24
<b>Subtotal</b>	<u>11,296,496.69</u>	<u>10,475,264.17</u>	<u>9,318,719.24</u>
<b>6. Pension Reserve Fund:</b>			
(a) 4897 Federal Grant Reimbursement	31,253.93	41,258.09	40,614.51
(b) 4895 Pension Reserve Appropriation	0.00	83,329.65	-2,309.57
(c) 4822 Interest Not Refunded	124,648.90	62,635.19	100,859.80
(d) 4825 Miscellaneous Income	9,057.00	18,774.06	17,621.02
(e) Excess Investment Income	163,872,770.38	-77,438,477.10	140,152,817.85
<b>Subtotal</b>	<u>164,037,730.21</u>	<u>-77,232,480.11</u>	<u>140,309,603.61</u>
<b>TOTAL RECEIPTS</b>	<u>290,930,278.06</u>	<u>43,381,080.37</u>	<u>253,793,383.76</u>

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2019.

DISBURSEMENTS

	2019	2018	2017
<b>1. Annuity Savings Fund:</b>			
(a) 5757 Refunds to Members	3,197,584.42	2,509,010.34	2,074,451.09
(b) 5756 Transfers to Other Systems	2,753,697.11	2,248,109.44	2,503,813.55
<b>Subtotal</b>	<u>5,951,281.53</u>	<u>4,757,119.78</u>	<u>4,578,264.64</u>
<b>2. Annuity Reserve Fund:</b>			
(a) 5750 Annuities Paid	18,816,388.61	17,478,969.15	16,348,949.25
(b) 5759 Option B Refunds	162,205.81	149,446.94	32,736.35
<b>Subtotal</b>	<u>18,978,594.42</u>	<u>17,628,416.09</u>	<u>16,381,685.60</u>
<b>3. Pension Fund:</b>			
(a) 5751 Pensions Paid	90,482,963.00	85,454,226.72	81,454,834.14
Regular Pension Payments	71,525,953.55	67,817,556.95	64,429,715.07
Survivorship Payments	4,133,738.47	3,902,679.32	3,654,394.30
Ordinary Disability Payments	668,614.92	651,062.19	645,792.90
Accidental Disability Payments	11,793,838.48	10,861,699.22	10,470,192.27
Accidental Death Payments	1,511,880.43	1,516,698.03	1,509,573.30
Section 101 Benefits	842,664.11	773,066.37	745,166.30
(b) 5755 3(8)(c) Reimbursements To Other Systems	5,721,032.54	7,908,798.30	8,392,752.65
(c) 5752 COLAs Paid	0.00	0.00	0.00
(d) 5753 Chapter 389 Beneficiary Increase Paid	0.00	0.00	0.00
<b>Subtotal</b>	<u>96,203,995.54</u>	<u>93,363,025.02</u>	<u>89,847,586.79</u>
<b>4. Military Service Fund:</b>			
(a) 4890 Return to Municipality for Members who Withdrew Funds	0.00	0.00	0.00
<b>Subtotal</b>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
<b>5. Expense Fund:</b>			
(a) 5118 Board Member Stipend	20,000.00	20,000.00	20,000.00
(b) 5119 Salaries	835,417.54	777,284.53	786,975.99
(c) 5120 Benefits	219,068.26	186,758.47	0.00
(d) 5304 Management Fees	8,706,585.87	8,136,595.62	6,987,234.83
(e) 5305 Custodial Fees	312,418.69	137,035.22	251,097.71
(f) 5307 Investment Consultant Fees	388,976.39	372,855.06	342,549.93
(g) 5308 Legal Expenses	96,503.46	58,865.58	82,767.42
(h) 5309 Medical Expenses	0.00	0.00	0.00
(i) 5310 Fiduciary Insurance	76,208.00	72,929.06	71,321.41
(j) 5311 Service Contracts	47,191.19	117,163.46	3,417.43
(k) 5312 Rent Expense	158,587.63	131,785.89	140,122.20
(l) 5315 Professional Services	25,661.11	55,304.48	169,330.74
(m) 5316 Actuarial Services	14,750.00	4,807.77	21,000.00
(n) 5317 Accounting Services	77,200.00	10,000.00	0.00
(o) 5320 Education And Training	16,117.61	26,545.22	7,160.63
(p) 5589 Administrative Expenses	286,892.20	331,154.32	418,796.21
(q) 5599 Furniture and Equipment	5,653.06	25,989.08	0.00
(r) 5719 Travel	9,265.68	10,190.43	16,944.74
(s) 5829 Depreciation Expense: Building	0.00	0.00	0.00
<b>Subtotal</b>	<u>11,296,496.69</u>	<u>10,475,264.19</u>	<u>9,318,719.24</u>
<b>TOTAL DISBURSEMENTS</b>	<u>132,430,368.18</u>	<u>126,223,825.08</u>	<u>120,126,256.27</u>

**Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2019.**

**INVESTMENT INCOME**

	<b>2019</b>	<b>2018</b>	<b>2017</b>
Investment Income received from:			
(a) Cash (from Schedule 1)	493,836.03	458,190.16	330,574.33
(b) Short Term Investments (from Schedule 2)	0.00	109,000.74	44,536.31
(c) Fixed Income Securities (from Schedules 3A and 3C)	3,208,735.01	4,942,728.83	5,342,385.13
(d) Equities (from Schedules 4A and 4C)	2,864,648.07	2,486,876.05	2,131,024.25
(e) Pooled Funds (from Schedule 5)	11,723,490.76	13,189,489.02	8,570,647.50
(f) Commission Recapture and Securities Litigation	0.00	0.00	0.00
<b>4821 TOTAL INVESTMENT INCOME</b>	<b>18,290,709.87</b>	<b>21,186,284.80</b>	<b>16,419,167.52</b>
<b>Plus:</b>			
4884 Realized Gains (Profits)	43,829,012.75	21,432,104.39	26,944,269.03
4886 Unrealized Gains (Increase in Market Value)	188,024,309.35	41,616,001.85	125,780,875.91
1550 Interest Due & Accrued on Fixed Income Securities at End Of Current Year	306,942.72	1,051,163.00	1,067,477.97
<b>Less:</b>			
4823 Paid Accrued Interest on Fixed Income Securities	103,208.43	445,537.19	445,915.14
4885 Realized Losses	6,051,549.17	10,276,706.53	3,833,873.67
4887 Unrealized Losses (Decrease in Market Value)	61,548,180.33	137,421,745.12	12,286,561.50
1550 Interest Due and Accrued on Fixed Income Securities Prior Year	1,051,163.00	1,067,477.97	1,157,441.28
<b>Additional Adjustments:</b>			
4701 Carried Interest Expense	1,366,878.82	0.00	0.00
4702 Equalization Expense	-157,677.59	0.00	0.00
4703 Miscellaneous Investment Expenses	2,116,319.00	0.00	0.00
<b>NET INVESTMENT INCOME</b>	<b>178,371,353.53</b>	<b>-63,925,912.77</b>	<b>152,487,998.84</b>
Income required:			
Annuity Savings Fund (from Supplementary Schedule)	541,427.23	424,812.32	419,485.89
Annuity Reserve Fund	2,660,645.67	2,612,474.29	2,596,962.33
Expense Fund	11,296,496.69	10,475,264.17	9,318,719.24
Military Service Fund	13.56	13.55	13.53
<b>TOTAL INCOME REQUIRED</b>	<b>14,498,583.15</b>	<b>13,512,564.33</b>	<b>12,335,180.99</b>
Net Investment Income	178,371,353.53	-63,925,912.77	152,487,998.84
Less Income Required	14,498,583.15	13,512,564.33	12,335,180.99
<b>EXCESS INCOME TO PENSION RESERVE FUND</b>	<b>163,872,770.38</b>	<b>-77,438,477.10</b>	<b>140,152,817.85</b>



Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2019.

MEMBERSHIP FOR CURRENT YEAR

	Group 1	Group 2 & 4	TOTAL
<b>ACTIVE MEMBERS</b>			
Active Membership, Dec. 31st, Previous Year	4,400	1,134	5,534
Inactive Membership, Dec. 31st, Previous Year	1,621	56	1,677
Enrolled During Current Year	637	80	717
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
<b>SUBTOTAL</b>	637	80	717
Deduct:			
Death	2	0	2
Withdrawals	430	36	466
Retirements	182	40	222
<b>SUBTOTAL</b>	614	76	690
Active Membership, Dec. 31st, Current Year	4,421	1,121	5,542
Inactive Membership, Dec. 31st, Current Year	1,623	73	1,696
<hr/>			
<b>RETIRED MEMBERS, BENEFICIARIES &amp; SURVIVORS</b>			
Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	3,103	1,014	4,117
Retirements During the Year			
Superannuation	222	44	266
Ordinary Disability	0	0	0
Accidental Disability	2	9	11
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	16	7	23
Survivor Benefits from Active Membership	4	1	5
<b>SUBTOTAL</b>	244	61	305
Deduct:			
Deaths of Retired Members	90	19	109
Termination of Survivor Benefits	11	2	13
Reinstatements of Disabled Pensions	0	0	0
<b>SUBTOTAL</b>	101	21	122
<b>Retired Membership, Dec. 31st, Current Year</b>			
Superannuation	2,806	691	3,497
Ordinary Disability	19	12	31
Accidental Disability	142	208	350
Termination	3	1	4
Beneficiaries from Accidental Deaths	4	36	40
Beneficiaries from Section 100	0	1	1
Beneficiaries from Section 101	21	33	54
Beneficiaries under Option C	127	44	171
Option (D) Survivor Allowance	112	25	137
Section 12B Survivor Allowance	12	3	15
<b>Total Retired, Beneficiary and Survivor Membership, Dec. 31st, Current Year</b>	3,246	1,054	4,300
<b>TOTAL MEMBERSHIP</b>			
Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31st, Current Year	9,290	2,248	11,538

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2019.

Schedule A: Detail of Accounts Receivable and Accounts Payable

Accounts Receivable	Amount	Original Date
4751 Recovery of Pension from Reinstatement	0.00	
4840 Workers Compensation Settlements	0.00	
4841 Recovery of 91A Overearnings	0.00	
4891 Members Deductions	1,732,042.46	12/31/2019
4892 Transfers From Other Systems	0.00	
4893 Member Make Up Payments and Redeposits	12,552.96	12/31/2019
4900 Member Payments from Rollovers	0.00	
4898 3(8)(c) Reimbursements from Other Systems	3,537,876.70	12/31/2019
4899 Received from Commonwealth for COLA and Survivor Benefits	0.00	
4884 Realized Gain on Sale of Investments	0.00	
4894 Pension Fund Appropriation (Current Fiscal Year)	176,898.50	12/31/2019
4894 Pension Fund Appropriation (Previous Fiscal Year)	0.00	
4890 Contributions Received from Municipality on Account of Military Service	0.00	
4897 Federal Grant Reimbursement	0.00	
4895 Pension Reserve Appropriation	0.00	
Investments Sold But Funds Not Received (list individually)		
A001 - THL Credit Bank Loan	5,000,000.00	12/31/2019
A017 - Eaton Vance	30,000.00	12/31/2019
2019 Fraudulent Checks to be Recovered	19,925.96	12/31/2019
	0.00	
<b>TOTAL RECEIVABLES</b>	<b>10,509,296.58</b>	
<b>Accounts Payable</b>		
5316 Actuarial Services	0.00	
5317 Accounting Services	0.00	
5320 Education and Training	0.00	
5757 Refunds to Members	0.00	
5756 Transfers to Other Systems	0.00	
5750 Annuities Paid	0.00	
5759 Option B Refund	0.00	
5751 Pensions Paid	0.00	
5755 3(8)(c) Reimbursements to Other Systems	-8,743,576.60	12/31/2019
5752 COLAs Paid	0.00	
5753 Chapter 389 Beneficiary Increase Paid	0.00	
4885 Realized Loss on Sale of Investments	0.00	
4890 Return to Municipality for Members Who Withdrew Their Funds	0.00	
5118 Board Members' Stipend	0.00	
5119 Salaries	0.00	
5304 Management Fees	-685,996.46	
5305 Custodial Fees	-84,549.90	
5307 Investment Consultant Fees	-32,938.02	
5308 Legal Expenses	-4,762.50	
5309 Medical Expenses	0.00	
5310 Fiduciary Insurance	0.00	
5311 Service Contracts	-204.67	
5312 Rent Expense	0.00	
5315 Professional Services Expense	-211.06	
5589 Administrative Expenses	-3,805.25	
5599 Furniture and Equipment	0.00	
5719 Travel	0.00	
Investments Purchased But Not Paid For (list individually)		
A001 - Carlyle Realty Partners VIII	-849,561.00	
A013 - IR&M and A020 - Mellon	-949,668.12	
5120 - Employer Share of Fringe Benefits	-198.74	
Final Paycheck #1580 Paul Hurley	-3,150.02	
<b>TOTAL PAYABLES</b>	<b>-11,358,622.34</b>	

# Annual Statement for the Year Ended 12/31/2019

## Plymouth County Retirement Association

### Investment Manager List

<u>Manager</u>	<u>Address</u>
ABS Investment Management	537 Steamboat Road, Greenwich, CT 06830
AEW Capital Management	World Trade Center East, 2 Seaport Lane, Boston, MA 02210
Ascend Ventures Management	129 West 29th Street, 5th Floor, New York, NY 10001
Ascent Venture Management	255 State Street, Floor 6, Boston, MA 02109
Audax Group	101 Huntington Avenue, Boston, MA 02199
Basalt Infrastructure Partners	14-16 Bruton Place London, W1J 6LX United Kingdom
Berkshire Residential Investments	One Beacon Street, 24th Floor, Boston, MA 02108
BTG Pactual Timberland Investment Grp.	1180 Peachtree Road NE, Suite 1810, Atlanta, GA 30309
Charles River Partners	110 Great Road, Suite #301, Bedford, MA 01730
Charlesbank Capital Partners	200 Clarendon Street, 54th Floor, Boston, MA 02116
Constitution Capital Partners	300 Brickstone Square, 10th Floor, Andover, MA 01810
Copper Rock Capital Partners	200 Clarendon Street, Suite #51, Boston, MA 02116
DN Partners	180 N LaSalle, Suite 3001, Chicago, IL 60601
Domain Capital Group	1230 Peachtree Street NE, Suite 3600 Atlanta, GA 30309
Driehaus Capital Management	25 E. Erie Street, Chicago, IL 60611
Eaton Vance Management	Two International Place, Boston, MA 02110
Entrust Global	375 Park Avenue, 24th Floor, New York, NY 10152
First Eagle Investment Management	227 West Monroe Street, Suite 3200, Chicago, IL 60606
Fisher Investments	13100 Skyline Boulevard, Woodside, California 94062
Franklin Templeton	280 Park Avenue, New York, NY 10017
Freeman Spogli & Co.	11100 Santa Monica Boulevard, Suite #1900, Los Angeles, CA 90025
Global Infrastructure Partners	1345 Avenue Of The Americas, 30th Floor, New York, NY 10105
Globespan Capital Partners Inc.	1 Boston Place, Suite 2810, Boston, MA 02108
HarbourVest Partners LLC	One Financial Center, Boston, MA 02111
HGK Asset Management	525 Washington Boulevard, Suite 2000, Jersey City, NJ 07310
IFM Investors (US) LLC	114 West 47 <sup>th</sup> Street, 19th Floor, New York, NY 10036
Income Research & Management	100 Federal Street, 30th Floor, Boston, MA 02110
Invesco Trust Company	1166 Avenue of the Americas, 26th Floor, New York, NY 10036
J.P. Morgan Asset Management	1111 Polaris Parkway, Suite 3A, Columbus, OH 43240
KBI Global Investors	3rd Floor, 2 Harbourmaster Place, IFSC, Dublin 1, D01 X5P3, Ireland
Kopernik Global Investors LLC	Two Harbour Place, 302 Knights Run Ave, Suite #1225, Tampa, FL 33602
Landmark Partners	265 Franklin Street, 18th Floor, Boston, MA 02110
Lee Munder Capital Group	One Boston Place, 201 Washington Street, 29th Floor, Boston, MA 02108
Leeds Equity Partners LLC	590 Madison Avenue, 41 <sup>st</sup> Floor, New York, NY 10022
Lexington Partners	111 Huntington Ave., Suite 2920, Boston, MA 02199
LLR Partners	Cira Centre, 2929 Arch Street, Philadelphia, PA 19104
Lord Abbett & Co. LLC	90 Hudson Street, Jersey City, NJ 07302-3973
Manulife Investment Management	197 Clarendon Street, Boston, MA 02116
Mellon Investments (Boston Company)	BNY Mellon Center, One Boston Place, 201 Washington St, Boston, MA 02108
Mesirow Financial	353 North Clark Street, Chicago, Illinois 60654
New Boston Institutional	1700 District Ave, Suite 310, Burlington, MA 01803

Old Farm Partners	521 Fifth Avenue, Floor 35, New York, NY 10175
RhumbLine Advisers	265 Franklin Street, 21st Floor, Boston, MA 02110
Ridgemont Equity Partners	101 S Tryon Street, Suite 3400, Charlotte, NC 28280
RIMCO Royalty Partners	600 Travis, Suite 7050, Houston, TX 77002
Rockpoint Group	500 Boylston Street 21st Floor Boston, MA 02116
Searchlight Capital Partners	745 Fifth Avenue, 27 <sup>th</sup> Floor, New York, NY 10151
Siguler Guff & Company LP	200 Park Avenue, 23 <sup>rd</sup> Floor, New York, NY 10166
Summit Partners	222 Berkeley Street, 10th Floor, Boston, MA 02116
TA Realty	28 State Street, 10 <sup>th</sup> Floor, Boston, MA 02109
The Carlyle Group	1001 Pennsylvania Avenue NW, Washington, DC 20004-2505
The DSF Group	950 Winter Street, #4300, Waltham, MA 02451
THL Credit	227 West Monroe Street, Suite 3200, Chicago, IL 60606
TRG Management LP	15th Floor, Park Avenue Tower, 65 E 55th St, New York, NY 10022
Trilantic Capital Partners	399 Park Avenue, 39th Floor, New York, NY 10022
Unigestion SA	8c, Avenue de Champel CP 387 , CH 1211 Genève 12
Wellesley Advisors	88 Waverley Street, Suite 100, Framingham, MA 01702
Wellington Management Company LLP	280 Congress Street, Boston, MA 02210
Wellspring Capital Management LLC	605 Third Avenue New York, NY 10158

## Supplementary Schedule for 2019 059 - Plymouth County Retirement

EE Nbr	Name	SSN Last 4	Previous Balance	Total Additions Current Year	Total Interest Current Year	Reductions	Transfer To Ann Reserves	Transfer To Pension Fund	Transfer To Pen Res Fund	Current Year Balance	Out Of Balance
18075	Belmore, Sarah M.	9312	0.00	1,312.55						1,312.55	
4111	Carter, Mary E.	1785	1,762.80	440.04	1.76					2,204.60	
8302	Dundas, Mary M.	1496	528.60	330.00	0.53					859.13	
13946	Hanley, Dawn M.	3752	11,545.13	4,274.51	11.55					15,831.19	
6617	Hurley, Paul L.	2209	89,548.49	5,305.41	89.55					94,943.45	
15707	Lafamme, Christopher J.	5683	100,238.49	8,143.19	100.24					108,481.92	
13535	Manning, Peter J.	5834	61,960.84	12,759.52	61.96					74,782.32	
13701	Mullen, Cindy L.	3558	46,623.21	6,496.28	46.62					53,166.11	
8592	O'Brien, Thomas Joseph	6816	4,495.57	440.04	4.50					4,940.11	
308	Riley, Colleen Judith	0067	86,396.76	7,457.24	86.40					93,940.40	
7461	Russell, Melissa Hope	3393	46,992.71	5,368.55	46.99					52,408.25	
16484	Sciara, Nicole A.	0175	6,488.35	3,592.59	6.49					10,087.43	
15567	Sullivan, David J.	6035	167,577.79	16,154.26	167.58					183,899.63	
16350	Wedge, Adam D.	9820	12,000.28	8,453.30	12.00					20,465.58	

**Totals for 059 - Plymouth County Retirement**  
Member Count: 14

			636,159.02	80,527.48	636.17	0.00	0.00	0.00	0.00	717,322.67	
<b>Grand Totals</b>			273,519,336.07	32,366,077.96	541,427.23	5,826,632.63	19,650,679.27	0.00	281,645.84	280,667,883.52	

Member Count: 8,847

## Accounting Close Interest - 2019



**Beginning Balance 3294:** 88,829,968.94    **Beginning Bal 3294 x.0025:** 222,074.92

3294 Jan Adj:	1,215,020.98	5750 Jan Cash Disb:	-1,502,022.23	5759 Jan Cash Disb:	0.00	Jan Monthly Total:	88,542,967.69
3294 Feb Adj:	338,051.70	5750 Feb Cash Disb:	-1,495,521.31	5759 Feb Cash Disb:	-15,566.39	Feb Monthly Total:	87,369,931.69
3294 Mar Adj:	1,461,948.20	5750 Mar Cash Disb:	-1,550,327.03	5759 Mar Cash Disb:	-22,542.28	Mar Monthly Total:	87,259,010.58
3294 Apr Adj:	1,295,308.87	5750 Apr Cash Disb:	-1,535,059.31	5759 Apr Cash Disb:	0.00	Apr Monthly Total:	87,019,260.14
3294 May Adj:	1,454,446.65	5750 May Cash Disb:	-1,537,841.11	5759 May Cash Disb:	-18,117.04	May Monthly Total:	86,917,748.64
3294 Jun Adj:	3,480,731.54	5750 Jun Cash Disb:	-1,558,946.99	5759 Jun Cash Disb:	-1,395.70	Jun Monthly Total:	88,838,137.49
3294 Jul Adj:	2,421,713.48	5750 Jul Cash Disb:	-1,553,037.08	5759 Jul Cash Disb:	0.00	Jul Monthly Total:	89,706,813.89
3294 Aug Adj:	1,747,856.01	5750 Aug Cash Disb:	-1,584,196.74	5759 Aug Cash Disb:	0.00	Aug Monthly Total:	89,870,473.16
3294 Sep Adj:	1,990,837.94	5750 Sep Cash Disb:	-1,621,237.08	5759 Sep Cash Disb:	0.00	Sep Monthly Total:	90,240,074.02
3294 Oct Adj:	664,900.06	5750 Oct Cash Disb:	-1,622,900.31	5759 Oct Cash Disb:	0.00	Oct Monthly Total:	89,282,073.77
3294 Nov Adj:	2,732,637.00	5750 Nov Cash Disb:	-1,632,902.22	5759 Nov Cash Disb:	0.00	Nov Monthly Total:	90,381,808.55
3294 Dec Adj:	-18,131,367.58	5750 Dec Cash Disb:	-1,622,397.20	5759 Dec Cash Disb:	-104,584.40	Dec Monthly Total:	70,523,459.37

Jan Mthly Total x .0025:	221,357.42	Total x .0025 No Dec:	2,660,645.67
Feb Mthly Total x .0025:	218,424.83	Mth Total + x .0025:	73,184,105.04
Mar Mthly Total x .0025:	218,147.53	ASF 3293 Interest:	541,427.23
Apr Mthly Total x .0025:	217,548.15	MSF 3295 Interest:	13.56
May Mthly Total x .0025:	217,294.37	EXPF 3298 Interest:	11,077,428.43
Jun Mthly Total x .0025:	222,095.34	PRF Interest:	163,872,770.38
Jul Mthly Total x .0025:	224,267.03		
Aug Mthly Total x .0025:	224,676.18		
Sep Mthly Total x .0025:	225,600.19		
Oct Mthly Total x .0025:	223,205.18		
Nov Mthly Total x .0025:	225,954.52		

# **Investment Schedules**

PLYMOUTH COUNTY RETIREMENT ASSOCIATION

FOR THE YEAR ENDED 12/31/2019

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019  
 SCHEDULE 1  
 CASH ACCOUNT ACTIVITY DURING YEAR

G/L ACCT#	FUND	FUND NAME	CUSIP	SECURITY DESCRIPTION	BOOK VALUE AT END OF PREVIOUS YEAR	TOTAL DEPOSITS/WITHDRAWALS THIS YEAR	BOOK VALUE AT END OF YEAR	INCOME RECEIVED THIS YEAR	INCOME DUE AND ACCRUED AT YEAR END
<b>ROCKLAND TRUST BANK ACCOUNTS</b>									
1057-0000	2977015094	CHECKING		ROCKLAND TRUST - PAYROLL	572,617.36	(678,444.78)	(105,827.42)	9,427.92	-
1058-0000	2977015102	CHECKING		ROCKLAND TRUST - ACCTS PAYABLE	7,307.63	28,204.42	35,512.05	741.11	-
1059-0000	2977015086	MONEY MARKET		ROCKLAND TRUST - GDA	6,715,051.41	(1,949,556.72)	4,765,494.69	73,138.95	-
<b>TOTAL - ROCKLAND TRUST BANK ACCOUNTS</b>					<b>7,294,976.40</b>	<b>(2,599,797.08)</b>	<b>4,695,179.32</b>	<b>83,307.98</b>	<b>-</b>
<b>STATE STREET CASH ACCOUNTS</b>									
1042-0000	A001	POOLED	EUR	EURO CURRENCY	(172,182.96)	1,332,302.73	1,160,119.77	-	-
1042-0000	A001	POOLED	USD	US DOLLAR	40,377.01	13,275,935.33	13,316,312.34	16,497.46	-
1045-0000	A003	LMCG DOM	USD	US DOLLAR	-	1,133,670.15	1,133,670.15	794.32	-
1052-0000	A009	RBC	USD	US DOLLAR	-	-	-	-	-
1056-0000	A013	IR&M	USD	US DOLLAR	834.19	1,176,142.26	1,176,976.45	517.90	-
1053-0000	A017	EATON VANCE	USD	US DOLLAR	3,127.29	18,877.49	22,004.78	12.28	-
1054-0000	A018	FISHER	USD	US DOLLAR	2,067.00	275,203.98	277,270.98	190.01	-
1046-0000	A020	MELLON	USD	US DOLLAR	-	1,172,500.44	1,172,500.44	1,157.71	-
1049-0000	A022	MCDONNELL	EUR	EURO CURRENCY	(512.96)	512.96	-	-	-
1049-0000	A022	MCDONNELL	GBP	POUND STERLING	(1,821.71)	1,821.71	-	-	-
1049-0000	A022	MCDONNELL	JPY	JAPANESE YEN	(245.64)	245.64	-	-	-
1049-0000	A022	MCDONNELL	USD	US DOLLAR	-	0.31	0.31	8.91	-
1061-0000	A024	LMCG GBL	EUR	EURO CURRENCY	(0.01)	0.01	-	-	-
1061-0000	A024	LMCG GBL	USD	US DOLLAR	-	821,896.69	821,896.69	1,161.16	-
<b>TOTAL - STATE STREET CASH ACCOUNTS</b>					<b>(128,357.79)</b>	<b>19,209,109.70</b>	<b>19,080,751.91</b>	<b>20,339.75</b>	<b>-</b>
<b>STATE STREET CASH EQUIVALENTS</b>									
1042-0000	A001	POOLED	930AZCII1	GSTIF 25 BPS	4,932,863.78	(4,932,863.78)	-	308,480.21	13,412.70
1105-0000	A003	LMCG DOM ST	930AZCII1	GSTIF 25 BPS	1,811,352.52	(1,811,352.52)	-	23,830.21	768.94
1104-0000	A009	RBC ST	930AZCII1	GSTIF 25 BPS	13,013.71	(13,013.71)	-	249.34	-
1108-0000	A013	IR&M ST	930AZCII1	GSTIF 25 BPS	593,621.04	(593,621.04)	-	16,023.58	-
1110-0000	A017	EATON VANCE ST	930AZCII1	GSTIF 25 BPS	1,601,658.81	(1,601,658.81)	-	13,866.16	-
1111-0000	A018	FISHER ST	930AZCII1	GSTIF 25 BPS	238,697.05	(238,697.05)	-	5,111.79	-
1112-0000	A019	WELLINGTON ST	930AZCII1	GSTIF 25 BPS	2,249.12	(2,249.12)	-	33.18	-
1103-0000	A020	MELLON ST	930AZCII1	GSTIF 25 BPS	1,175,355.00	(1,175,355.00)	-	11,577.94	114.11
1113-0000	A021	GENEVA ST	930AZCII1	GSTIF 25 BPS	12.76	(12.76)	-	0.16	-
1114-0000	A022	MCDONNELL ST	930AZCII1	GSTIF 25 BPS	10,815.31	(10,815.31)	-	159.56	-
1115-0000	A024	LMCG GBL ST	930AZCII1	GSTIF 25 BPS	1,001,368.09	(1,001,368.09)	-	10,836.17	-
<b>TOTAL - STATE STREET CASH EQUIVALENTS</b>					<b>11,381,007.19</b>	<b>(11,381,007.19)</b>	<b>-</b>	<b>390,188.30</b>	<b>14,295.75</b>
<b>SCHEDULE 1 TOTALS</b>					<b>18,547,625.80</b>	<b>5,228,305.43</b>	<b>23,775,931.23</b>	<b>493,836.03</b>	<b>14,295.75</b>



ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019  
 SCHEDULE 2A

SHORT TERM SECURITIES OWNED AT END OF YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	PRICE	MARKET VALUE AT END OF YEAR	CHANGE IN MARKET VALUE INCR/DECR	INTEREST RECEIVED DURING YEAR	INTEREST DUE AND ACCRUED AT YEAR END
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NONE

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 2B

SHORT TERM SECURITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	ACCRUED INT PAID	COST INCLUDING COMMISSION BUT EXCLUDING INT
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NONE

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 2C

SHORT TERM SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST RECEIVED DURING YEAR
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NONE

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 3A

		FIXED INCOME SECURITIES OWNED AT YEAR END					
A013	83162CVU4	3.620	09/01/33	197,443.12	104.78	2,969.54	4,367.96
A013	83162CWH2	2.990	06/01/34	573,667.58	101.92	14,955.51	10,078.05
A013	842587CV7	3.250	07/01/26	400,000.00	104.19	1,381.25	6,500.00
A013	84474YAAA	6.150	02/01/24	124,180.62	105.35	3,182.12	3,182.12
A013	86213BAB3	5.000	04/20/44	103,040.83	105.22	4,846.81	157.42
A013	86765BAL3	3.450	01/15/23	398,000.00	101.71	3,588.03	430.81
A017	89600LAA8	6.750	07/15/22	45,000.00	-	2,984.25	6,331.52
A013	90269GAC5	3.400	05/10/45	755,396.24	102.00	10,463.67	1,400.63
A013	90349WAD6	4.625	12/03/26	97,956.41	107.88	(672.61)	352.37
A013	90349DAD4	3.091	08/10/49	208,256.00	101.99	4,601.79	536.43
A013	90351DAF4	4.125	04/15/26	261,000.00	108.76	24,539.22	2,272.88
A013	90932PAA6	4.000	10/11/27	225,298.26	106.31	15,028.83	2,002.65
A013	912796RY7	0.010	01/30/20	29,000.00	99.89	63.32	-
A013	912810FR4	2.375	01/15/25	334,461.75	111.45	372,754.28	5,519.83
A013	912810FS2	2.000	01/15/26	197,069.52	111.16	11,785.02	1,820.74
A013	912810PS1	2.375	01/15/27	220,751.46	115.42	24,539.22	2,421.96
A013	912810PX0	4.500	05/15/38	1,492,000.00	135.32	2,018,914.72	8,669.17
A013	912810QA9	3.500	02/15/39	228,000.00	120.04	273,679.80	3,014.19
A013	912810SA7	3.000	02/15/48	685,000.00	112.70	772,015.55	7,762.09
A013	912810SJ8	3.000	08/15/48	1,005,000.00	112.91	1,134,745.50	11,388.17
A013	9128282L3	2.250	08/15/49	245,000.00	97.28	238,338.45	2,082.17
A013	9128283R9	0.375	07/15/27	718,481.85	102.00	58,120.87	1,244.65
A013	9128284H0	0.625	01/15/28	779,285.34	102.58	732,873.04	1,244.65
A013	9128284P2	2.625	05/15/21	229,000.00	101.38	16,636.59	1,799.98
A013	9128285W6	0.875	01/15/29	434,140.86	106.19	1,104.21	480.19
A013	9128286B1	2.625	02/15/29	427,000.00	106.06	2,415.95	776.18
A013	9128286N5	0.500	04/15/24	679,513.14	101.62	890,500.87	1,754.85
A013	9128287D6	1.750	06/30/24	3,777,000.00	100.32	18,376.97	4,233.74
A013	9128288B25	0.625	01/15/24	949,545.24	102.12	4,439.45	724.07
A013	9128288H45	0.250	01/15/26	878,929.96	100.89	48,333.06	556.51
A013	912828N71	0.625	01/15/26	875,039.76	103.05	969,647.11	2,741.57
A013	912828NM8	1.250	07/15/20	274,926.02	100.96	886,794.86	1,015.06
A013	912828PP9	1.125	04/15/21	651,444.00	99.79	59,219.95	2,526.42
A013	912828QV5	0.625	07/15/21	414,447.99	101.12	7,126.82	1,587.54
A013	912828S50	0.125	07/15/26	612,985.63	100.32	15,039.83	1,448.89
A013	912828SA9	0.125	01/15/22	506,902.47	100.42	45,283.89	173.53
A013	912828TE0	0.125	01/15/23	931,145.67	99.95	614,916.53	1,196.61
A013	912828UH1	0.125	01/15/23	741,381.95	99.99	45,283.89	353.95
A013	912828V49	0.375	01/15/27	859,680.96	101.52	872,722.32	537.68
A013	912828VM9	0.375	07/15/23	749,698.50	101.38	760,059.33	292.70
A013	912828WU0	0.125	07/15/24	785,704.25	100.60	46,011.58	428.09
A013	912828X39	0.125	04/15/22	257,120.73	99.85	256,740.19	1,298.73
A013	912828XL9	0.375	07/15/25	673,853.31	102.04	687,579.70	453.70
A013	912828XR6	1.750	05/31/22	169,000.00	100.39	169,660.79	66.49
A013	912828Y38	4.125	07/15/28	840,614.80	105.20	337.31	1,167.34
A013	92277GAG2	0.750	01/15/26	151,000.00	107.13	45,506.16	258.58
A013	92343VCX0	4.522	09/15/48	128,000.00	100.72	161,772.34	2,912.46
A013	92349GAA9	2.330	12/20/23	252,000.00	100.72	33,625.60	2,872.14
A013	92936CAJ8	4.902	06/15/44	507,000.00	100.72	1,898.42	1,704.29
A017	941388AH3	8.625	09/15/14	51,492.89	-	2,071.09	186.53
A013	95058XAG3	3.783	06/15/49	91,540.00	101.99	1,824.39	2,071.09
A013	96328DBF0	3.060	04/20/27	305,489.69	100.54	1,658.78	153.91
A013	96328DBM5	2.300	05/22/28	215,000.00	100.26	215,552.25	285.63
A017	964YGY900	N/A	N/A	856,515.92	26.19	1,246,807.28	151.10
A013	98162VAD1	2.590	07/15/24	371,000.00	101.15	4,266.43	427.06
				81,223,019.44		3,987,649.43	513,022.98
				57,420,284.65		292,646.97	

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 3B  
FIXED INCOME SECURITIES PURCHASED DURING YEAR

Account No.	Description	Acq. Date	Cost	Yield	Income	Balance
A013 9128286B1	US TREASURY N/B	2/15/2029	258,000.00	4/30/2019	-	1,421.85
A013 9128286B1	US TREASURY N/B	2/15/2029	199,000.00	5/7/2019	-	1,197.71
A013 9128286B1	US TREASURY N/B	2/15/2029	248,000.00	9/27/2019	-	831.44
A013 9128286B1	US TREASURY N/B	2/15/2029	112,000.00	10/17/2019	-	439.40
A013 9128286B1	US TREASURY N/B	2/15/2029	22,000.00	10/8/2019	-	87.88
A013 9128286G0	US TREASURY N/B	2/29/2024	55,000.00	4/25/2019	-	212.98
A013 9128286G0	US TREASURY N/B	2/29/2024	30,000.00	4/25/2019	-	116.17
A013 9128286G0	US TREASURY N/B	2/29/2024	16,000.00	4/25/2019	-	61.96
A013 9128286G0	US TREASURY N/B	2/29/2024	40,000.00	4/25/2019	-	154.89
A013 9128286G0	US TREASURY N/B	2/29/2024	170,000.00	4/29/2019	-	680.23
A013 9128286G0	US TREASURY N/B	2/29/2024	49,000.00	5/2/2019	-	211.88
A013 9128286G0	US TREASURY N/B	2/29/2024	166,000.00	4/4/2019	-	417.82
A013 9128286G0	US TREASURY N/B	2/29/2024	88,000.00	4/12/2019	-	266.93
A013 9128286G0	US TREASURY N/B	2/29/2024	93,000.00	5/15/2019	-	468.16
A013 9128286G0	US TREASURY N/B	2/29/2024	25,000.00	4/23/2019	-	90.35
A013 9128286G0	US TREASURY N/B	2/29/2024	18,000.00	7/2/2019	-	147.53
A013 9128286G0	US TREASURY N/B	2/29/2024	23,000.00	7/2/2019	-	188.52
A013 9128286G0	US TREASURY N/B	2/29/2024	58,000.00	7/2/2019	-	475.39
A013 9128286G0	US TREASURY N/B	2/29/2024	24,000.00	7/2/2019	-	196.71
A013 9128286G0	US TREASURY N/B	2/29/2024	25,000.00	7/2/2019	-	204.91
A013 9128286G0	US TREASURY N/B	2/29/2024	14,000.00	7/8/2019	-	119.26
A013 9128286G0	US TREASURY N/B	2/29/2024	93,000.00	7/8/2019	-	792.26
A013 9128286G0	US TREASURY N/B	2/29/2024	108,000.00	7/19/2019	-	927.02
A013 9128286G0	US TREASURY N/B	2/29/2024	138,000.00	7/15/2019	-	1,237.97
A013 9128286G0	US TREASURY N/B	2/29/2024	96,000.00	7/17/2019	-	873.58
A013 9128286G0	US TREASURY N/B	2/29/2024	665,000.00	9/27/2019	-	2,941.00
A013 9128286G0	US TREASURY N/B	2/29/2024	445,000.00	7/30/2019	-	677.18
A013 9128286G0	US TREASURY N/B	2/29/2024	174,000.00	10/3/2019	-	819.17
A013 9128286G0	US TREASURY N/B	2/29/2024	53,000.00	9/6/2019	-	181.47
A013 9128286G0	US TREASURY N/B	2/29/2024	184,000.00	10/30/2019	-	1,085.00
A013 9128286G0	US TREASURY N/B	2/29/2024	370,000.00	10/17/2019	-	1,935.46
A013 9128286G0	US TREASURY N/B	2/29/2024	53,000.00	8/19/2019	-	131.06
A013 9128286G0	US TREASURY N/B	2/29/2024	208,000.00	8/26/2019	-	583.59
A013 9128286G0	US TREASURY N/B	2/29/2024	472,000.00	8/29/2019	-	1,458.96
A013 9128286G0	US TREASURY N/B	2/29/2024	921,000.00	12/30/2019	-	86.56
A013 9128286G0	US TREASURY N/B	2/29/2024	29,000.00	11/13/2019	-	190.31
A013 9128286G0	US TREASURY N/B	2/29/2024	290,000.00	11/21/2019	-	2,041.03
A013 9128286G0	US TREASURY N/B	2/29/2024	382,000.00	11/27/2019	-	2,761.20
A013 9128286G0	US TREASURY N/B	2/29/2024	169,000.00	11/12/2019	-	1,349.46
A013 9128286G0	US INC/NY	5/1/2025	18,000.00	3/21/2019	-	495.00
A013 9128286G0	US INC/NY	5/1/2025	10,000.00	3/22/2019	-	276.91
A013 9128286G0	US INC/NY	5/1/2025	12,000.00	3/15/2019	-	316.25
A013 9128286G0	VERIZON OWNER TRUST	2/30/2023	262,000.00	6/4/2019	-	-
A013 9128286G0	VIASAT INC	5/6/25	34,000.00	3/20/2019	-	-
A013 9128286G0	VIZIENT INC	6/250	12,000.00	4/17/2019	-	-
A013 9128286G0	WELLFARE HEALTH PLANS	5/3/75	4,000.00	4/1/2019	-	35.83
A013 9128286G0	WELLFARE HEALTH PLANS	5/3/75	2,000.00	4/4/2019	-	15.83
A013 9128286G0	WELLFARE HEALTH PLANS	5/3/75	6,000.00	4/5/2019	-	48.38
A013 9128286G0	WENDYS FUNDING LLC	3/783	92,000.00	6/13/2019	-	-
A013 9128286G0	WHEELS SPV LLC	2/300	215,000.00	6/18/2019	-	214,969.32
A013 9128286G0	WHITING PETROLEUM CORP	6/250	7,000.00	1/9/2019	-	6,965.00
A013 9128286G0	WILLIAM CARTER	5/625	7,000.00	3/1/2019	-	7,140.00
A013 9128286G0	WILLIAM CARTER	5/625	27,000.00	2/28/2019	-	27,000.00
A013 9128286G0	WORLD OMNI AUTO RECEIVABLES TR	2/590	371,000.00	5/7/2019	-	370,981.24
A013 9128286G0	WYNN LAS VEGAS LLC/CORP	5/250	6,000.00	1/29/2019	-	66.50
A013 9128286G0	WYNN LAS VEGAS LLC/CORP	5/250	8,000.00	1/30/2019	-	88.67
A013 9128286G0	WYNN LAS VEGAS LLC/CORP	5/250	3,000.00	1/18/2019	-	2,767.50
A013 9128286G0	WYNN LAS VEGAS LLC/CORP	5/250	15,000.00	1/22/2019	-	150.94
A013 9128286G0	WYNN LAS VEGAS LLC/CORP	5/250	9,000.00	1/24/2019	-	95.81

SCHEDULE 3B TOTALS 30,372,155.61 103,208.43 50,809,678.09

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019  
SCHEDULE 3C

FIXED INCOME SECURITIES SOLD DURING YEAR

Account No.	Symbol	Quantity	Acquisition Date	Acquisition Price	Proceeds	Gain/Loss	Cost Basis
A017	925651AA8	8,000	10/15/2023	75,000.00	82,203.00	7,203.00	1,578.00
A017	92676XAC1	6,250	5/15/2025	41,000.00	40,385.00	(615.00)	1,281.25
A017	92676XAD9	6,250	5/15/2025	14,000.00	14,181.44	181.44	391.44
A017	92676XAD9	5,975	9/15/2027	170,000.00	166,175.00	(3,825.00)	881.25
A017	92676XAD9	5,975	9/15/2027	61,000.00	60,028.88	(971.12)	7,650.00
A017	26817RA3	7,375	11/1/2024	35,000.00	35,293.30	293.30	3,146.38
A017	26817RA3	7,625	11/1/2024	83,000.00	87,565.00	4,565.00	681.16
A017	26817RA3	7,625	11/1/2024	75,000.00	79,354.50	4,354.50	3,164.37
A017	26817RA3	7,625	11/1/2024	57,000.00	60,602.87	3,602.87	229.50
A017	26817RA3	8,125	1/30/2026	65,000.00	71,115.00	6,115.00	1,000.00
A017	26817RA3	8,125	1/30/2026	24,000.00	25,620.00	1,620.00	(165.00)
A017	925651AA8	10,375	3/1/2024	54,000.00	58,458.34	4,458.34	1,199.34
A017	925651AA8	10,375	3/1/2024	151,000.00	163,936.51	12,936.51	3,735.51
A017	925651AA8	6,250	5/15/2027	12,000.00	12,340.00	340.00	940.00
A017	94107JAA1	5,500	2/15/2026	136,000.00	139,960.00	3,960.00	8,400.00
A017	94107JAA1	5,500	2/15/2026	49,000.00	48,220.90	(779.10)	3,140.90
A017	941130AA4	6,375	4/1/2023	136,000.00	137,360.00	1,360.00	3,346.88
A017	941130AA4	6,375	4/1/2023	48,000.00	49,324.38	1,324.38	201.88
A017	94138BA3	8,625	9/15/2024	2,359.21	2,073.87	(285.34)	2,044.18
A017	94138BA3	8,250	9/15/2023	11,000.00	6,462.50	(4,537.50)	6,600.00
A017	94138BA3	8,250	9/15/2023	4,000.00	2,788.12	(1,211.88)	(137.50)
A017	94138BA3	8,250	9/15/2023	9,000.00	5,285.00	(3,715.00)	398.12
A017	94138BA3	8,250	9/15/2023	17,000.00	9,817.50	(7,182.50)	1,283.75
A017	94138BA3	8,250	9/15/2023	9,000.00	6,374.79	(2,625.21)	(552.50)
A017	94138BA3	8,250	9/15/2023	65,000.00	66,224.60	1,224.60	884.79
A017	94138BA3	8,250	9/15/2023	4,000.00	4,165.00	165.00	3,662.10
A017	94138BA3	8,250	9/15/2023	100,000.00	103,950.00	3,950.00	4,646.25
A017	94138BA3	8,250	9/15/2023	2,000.00	2,080.00	80.00	7,700.00
A017	94138BA3	8,250	9/15/2023	6,000.00	6,240.00	240.00	1,925.00
A017	94138BA3	8,250	9/15/2023	63,000.00	64,772.19	1,772.19	1,550.00
A017	94138BA3	8,250	9/15/2023	60,000.00	58,985.00	(1,015.00)	465.00
A017	94138BA3	8,250	9/15/2023	17,000.00	16,405.00	(595.00)	4,134.69
A017	94138BA3	8,250	9/15/2023	37,000.00	35,288.00	(1,712.00)	2,740.00
A017	94138BA3	8,250	9/15/2023	8,000.00	7,620.00	(380.00)	1,304.33
A017	94138BA3	8,250	9/15/2023	8,000.00	7,160.00	(840.00)	1,687.77
A017	94138BA3	8,250	9/15/2023	8,000.00	6,940.00	(1,060.00)	3,200.50
A017	94138BA3	8,250	9/15/2023	10,000.00	9,172.50	(827.50)	860.00
A017	94138BA3	8,250	9/15/2023	10,000.00	9,187.50	(812.50)	540.00
A017	94138BA3	8,250	9/15/2023	27,000.00	23,422.50	(3,577.50)	650.00
A017	94138BA3	8,250	9/15/2023	5,000.00	4,875.00	(125.00)	375.00
A017	94138BA3	8,250	9/15/2023	2,000.00	2,075.00	75.00	812.50
A017	94138BA3	8,250	9/15/2023	2,000.00	2,075.00	75.00	2,313.86
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	(100.00)
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	166.25
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	705.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	3,312.50
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	840.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	500.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	1,990.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	470.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	2,493.75
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	3,420.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	667.50
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	34,140.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	16,593.67
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	434.35
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	1,883.04
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	395.31
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	2,126.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	1,843.60
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	550.55
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	417.92
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	309.38
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	178.84
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	1,786.43
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	629.42
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	1,512.50
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	191.39
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	678.20
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	1,001.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	420.32
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	9,990.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	3,442.50
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	1,145.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	14,250.00
A017	94138BA3	8,250	9/15/2023	7,000.00	7,050.00	50.00	1,666,868.28

75,769,561.60 80,042,862.03 77,316,408.44 2,726,553.59 2,695,712.03

SCHEDULE 3C TOTALS

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4A

EQUITIES OWNED AT END OF YEAR

A024	501889208	LKQ CORP	8,688.00	35.70	310,161.60	70,172.93	-
A024	548661107	LOWE S COS INC	2,478.00	119.76	296,765.28	67,807.00	5,104.68
A024	57636Q104	MASTERCARD INC A	1,191.00	298.59	355,620.69	22,247.30	393.03
A024	G5960L103	MEDTRONIC PLC	2,991.00	113.45	339,328.95	77,094.61	5,448.58
A024	58933Y105	MERCK + CO. INC.	2,710.00	90.95	246,474.50	39,483.27	6,520.80
A024	595112103	MICRON TECHNOLOGY INC	4,072.00	53.78	218,992.16	89,645.29	-
A024	594918104	MICROSOFT CORP	4,311.00	157.70	679,844.70	204,580.06	6,720.87
A024	61174X109	MONSTER BEVERAGE CORP	4,744.00	63.55	301,481.20	26,015.15	-
A024	626755102	MURPHY USA INC	1,897.00	117.00	221,949.00	76,466.36	-
A024	712387901	NESTLE SA REG	2,742.00	108.20	296,697.23	67,821.66	4,355.45
A024	65336K103	NEXSTAR MEDIA GROUP INC CL A	1,263.00	117.25	148,086.75	48,678.34	2,888.10
A024	666807102	NORTHROP GRUMMAN CORP	993.00	343.97	341,562.21	(5,822.46)	-
A024	670346105	NUCOR CORP	4,361.00	56.28	245,437.08	19,109.91	6,946.40
A024	695263103	PACWEST BANCORP	4,560.00	38.27	174,511.20	22,352.60	10,944.00
A024	736508847	PORTLAND GENERAL ELECTRIC CO	2,740.00	55.79	152,864.60	27,257.65	4,078.54
A024	70995006	PRUDENTIAL PLC	13,579.00	19.20	260,657.57	71,662.76	-
A024	75606N109	REALPAGE INC	2,272.00	53.75	122,120.00	7,074.48	2,173.60
A024	758750103	REGAL BELOIT CORP	1,882.00	85.61	161,118.02	29,188.04	-
A024	711038901	ROCHE HOLDING AG GENUSSCHEIN	994.00	324.26	322,317.34	47,850.51	14,882.31
A024	780259206	ROYAL DUTCH SHELL SPON ADR A	4,138.00	58.98	244,059.24	1,841.11	4,468.72
A024	749685103	RPM INTERNATIONAL INC	2,582.00	76.76	198,194.32	46,677.03	2,266.69
A024	484628904	SAP SE	2,233.00	135.06	301,587.06	32,566.34	2,936.50
A024	806857108	SCHLUMBERGER LTD	5,873.00	40.20	236,094.60	26,087.28	4,437.60
A024	829226109	SINCLAIR BROADCAST GROUP A	5,947.00	33.34	184,936.98	38,462.01	888.30
A024	78467J100	SS+C TECHNOLOGIES HOLDINGS	3,948.00	61.40	242,407.20	12,070.12	3,001.60
A024	85917A100	STERLING BANCORP/DE	10,720.00	21.08	225,977.60	33,522.26	7,448.50
A024	656302908	SUMITOMO MITSUI FINANCIAL GR	4,400.00	37.16	163,489.30	17,310.56	6,146.22
A024	685992000	SUN HUNG KAI PROPERTIES	13,000.00	15.31	199,042.58	12,353.39	8,266.83
A024	867224958	SUNCOR ENERGY INC	6,800.00	32.82	223,179.49	8,266.83	4,287.81
A024	87612E106	TARGET CORP	2,761.00	128.21	353,987.81	171,423.37	7,178.60
A024	573252905	TELEFONICA SA	23,932.00	6.99	167,279.99	(33,499.35)	9,071.08
A024	872540109	TJX COMPANIES INC	5,759.00	61.06	351,644.54	54,317.29	3,973.71
A024	651312902	TOKIO MARINE HOLDINGS INC	4,000.00	56.31	225,221.99	22,111.41	4,807.91
A024	891160954	TORONTO DOMINION BANK	2,900.00	56.16	162,874.11	18,787.13	6,322.96
A024	690064001	TOYOTA MOTOR CORP	2,700.00	70.98	191,652.17	34,005.54	5,431.87
A024	89469A104	TREEHOUSE FOODS INC	3,186.00	48.50	154,521.00	(10,005.87)	3,352.06
A024	902494103	TYSON FOODS INC CL A	2,865.00	91.04	260,829.60	77,059.62	7,228.35
A024	B10RZP905	UNILEVER PLC	5,191.00	57.63	299,174.36	17,443.60	-
A024	691678007	UNITED OVERSEAS BANK LTD	10,000.00	19.64	196,407.99	20,872.40	-
A024	911363109	UNITED RENTALS INC	1,703.00	166.77	284,009.31	108,950.72	-
A024	91913Y100	VALERO ENERGY CORP	2,133.00	93.65	199,755.45	35,629.41	6,760.80
A024	92343V104	VERIZON COMMUNICATIONS INC	6,283.00	61.40	385,776.20	32,853.06	9,885.43
A024	B1XH02900	VINCI SA	2,165.00	111.13	240,590.93	62,347.24	6,334.27
A024	92826C839	VISA INC CLASS A SHARES	1,756.00	187.90	329,952.40	21,029.57	476.70
A024	928563402	VMWARE INC CLASS A	1,693.00	151.79	256,980.47	16,746.52	-
A024	931427108	WALGREENS BOOTS ALLIANCE INC	3,305.00	58.96	194,862.80	(31,197.36)	5,932.48
A024	931142103	WALMART INC	2,550.00	118.84	303,042.00	65,349.88	5,356.58
A024	38388F108	WR GRACE + CO	2,027.00	69.85	141,585.95	9,944.25	2,189.16

SCHEDULE 4A TOTALS

5,392,619.00

202,598,860.71

40,183,075.25

2,227,575.83

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B

EQUITIES PURCHASED DURING YEAR

A020	92915B106	VOYAGER THERAPEUTICS INC	12/26/2019	168.00	1.01	2,363.79
A020	92915B106	VOYAGER THERAPEUTICS INC	12/27/2019	373.00	2.24	5,202.05
A020	92915B106	VOYAGER THERAPEUTICS INC	12/30/2019	810.00	4.86	10,870.61
A020	92915B106	VOYAGER THERAPEUTICS INC	12/31/2019	415.00	2.49	5,620.88
A020	92915B106	VOYAGER THERAPEUTICS INC	12/31/2019	630.00	3.45	8,778.23
A024	931427108	WALGREENS BOOTS ALLIANCE INC	1/16/2019	59.00	1.18	4,260.98
A024	931427108	WALGREENS BOOTS ALLIANCE INC	1/16/2019	59.00	1.18	4,260.98
A024	931142103	WALMART INC	1/16/2019	46.00	0.92	4,444.52
A024	931142103	WALMART INC	1/16/2019	46.00	0.92	4,444.52
A003	38388F108	WR GRACE + CO	10/29/2019	352.00	7.04	23,545.53
A003	38388F108	WR GRACE + CO	10/29/2019	210.00	6.30	14,143.50
A003	38388F108	WR GRACE + CO	10/28/2019	2,529.00	50.58	169,603.59
A024	38388F108	WR GRACE + CO	1/16/2019	36.00	0.72	2,405.89
A024	38388F108	WR GRACE + CO	1/16/2019	36.00	0.72	2,405.89
A020	98420N105	XENON PHARMACEUTICALS INC	7/1/2019	1,999.00	79.96	20,313.64
A020	98420N105	XENON PHARMACEUTICALS INC	7/2/2019	680.00	27.20	6,786.24
A020	98420N105	XENON PHARMACEUTICALS INC	6/24/2019	1,524.00	60.96	14,663.01
A020	98420N105	XENON PHARMACEUTICALS INC	6/25/2019	1,588.00	63.44	15,383.41
A020	98420N105	XENON PHARMACEUTICALS INC	6/26/2019	1,998.00	55.92	13,548.44
A020	98420N105	XENON PHARMACEUTICALS INC	6/27/2019	1,886.00	75.44	18,482.42
A020	98420N105	XENON PHARMACEUTICALS INC	6/28/2019	1,859.00	74.36	18,550.40
A020	98420N105	XENON PHARMACEUTICALS INC	4/23/2019	1,311.00	52.44	12,155.20
A020	98420N105	XENON PHARMACEUTICALS INC	4/24/2019	3,080.00	123.20	29,204.25
A020	98420N105	XENON PHARMACEUTICALS INC	4/25/2019	5,520.00	82.80	52,826.40
A020	98420N105	XENON PHARMACEUTICALS INC	4/26/2019	4,106.00	34.90	39,326.45
A020	98420N105	XENON PHARMACEUTICALS INC	6/28/2019	1,484.00	5.41	3,480.52
A020	98420N105	XENON PHARMACEUTICALS INC	5/1/2019	637.00	5.41	5,870.91
A020	98420N105	XENON PHARMACEUTICALS INC	5/2/2019	3,258.00	27.69	29,133.36
A020	98420N105	XENON PHARMACEUTICALS INC	5/3/2019	5,408.00	45.97	50,035.36
A020	98420N105	XENON PHARMACEUTICALS INC	5/6/2019	499.00	4.24	4,950.58
A020	98420N105	XENON PHARMACEUTICALS INC	4/29/2019	1,484.00	74.36	18,550.40
A020	98420N105	XENON PHARMACEUTICALS INC	4/23/2019	1,311.00	52.44	12,155.20
A020	98420N105	XENON PHARMACEUTICALS INC	4/24/2019	3,080.00	123.20	29,204.25
A020	98420N105	XENON PHARMACEUTICALS INC	4/25/2019	5,520.00	82.80	52,826.40
A020	98420N105	XENON PHARMACEUTICALS INC	4/26/2019	4,106.00	34.90	39,326.45
A020	98420N105	XENON PHARMACEUTICALS INC	4/29/2019	1,484.00	3.20	3,480.52
A020	98420N105	XENON PHARMACEUTICALS INC	4/29/2019	376.00	3.20	13,777.60
A020	98420N105	XENON PHARMACEUTICALS INC	4/29/2019	1,484.00	12.61	5,870.91
A020	98420N105	XENON PHARMACEUTICALS INC	5/1/2019	637.00	27.69	29,133.36
A020	98420N105	XENON PHARMACEUTICALS INC	5/2/2019	3,258.00	27.69	29,133.36
A020	98420N105	XENON PHARMACEUTICALS INC	5/3/2019	5,408.00	8.65	8,902.31
A020	98420N105	XENON PHARMACEUTICALS INC	5/6/2019	499.00	45.97	50,035.36
A020	98422L107	XERIS PHARMACEUTICALS INC	2/14/2019	26,870.00	1,074.80	4,950.58
A020	98422L107	XERIS PHARMACEUTICALS INC	2/14/2019	26,870.00	1,074.80	256,538.64
A024	98919V105	ZAYO GROUP HOLDINGS INC	1/16/2019	111.00	2.22	2,857.14
A024	98919V105	ZAYO GROUP HOLDINGS INC	1/16/2019	111.00	2.22	2,857.14
A020	98978L204	ZOGENIX INC	5/20/2019	189.00	1.61	7,005.84
A020	98978L204	ZOGENIX INC	5/20/2019	404.00	4.04	15,024.76
A020	98978L204	ZOGENIX INC	5/21/2019	476.00	4.05	17,981.19
A020	98978L204	ZOGENIX INC	5/22/2019	2,739.00	23.28	104,329.06
A020	98978L204	ZOGENIX INC	1/28/2019	2,592.00	103.68	106,710.83
<b>SCHEDULE 4B TOTALS</b>						<b>58,989,765.77</b>
<b>2,123,341.00</b>						<b>42,623.01</b>



ANNUAL STATEMENT OF THE FLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019  
 SCHEDULE 4C  
 EQUITIES SOLD DURING YEAR

A024	G14838109	MIMECAST LTD	335.00	2/28/2019	SANFORD C BERNSTEIN CO LLC	6.66	16,121.02	11,195.14	4,925.88	-
A024	G14838109	MIMECAST LTD	833.00	2/28/2019	LIQUIDNET INC	24.99	40,341.24	28,004.66	12,336.58	-
A024	G14838109	MIMECAST LTD	3,007.00	4/10/2019	LUMINEX TRADING AND ANALYTICS LLC	45.11	142,875.74	101,092.44	41,783.30	-
A024	635517909	MITSUBISHI UFJ FINANCIAL GRO	24,200.00	8/29/2019	CITIGROUP GLOBAL MARKETS INC.	68.33	113,817.28	118,645.40	(4,828.12)	2,411.78
A024	712387901	NESTLE SA REG	292.00	8/29/2019	CITIGROUP GLOBAL MARKETS LIMITED	19.40	32,316.64	23,637.25	8,679.39	-
A024	651290108	NEWFIELD EXPLORATION CO	5,692.00	1/23/2019	SANFORD C BERNSTEIN CO LLC	113.84	101,214.96	83,802.82	17,412.14	-
A024	65336K103	NEXSTAR MEDIA GROUP INC CL A	409.00	7/8/2019	COWEN AND COMPANY, LLC	8.18	43,684.13	32,191.64	11,492.49	-
A024	65336K103	NEXSTAR MEDIA GROUP INC CL A	274.00	7/15/2019	SANFORD C BERNSTEIN CO LLC	5.48	29,301.00	21,566.04	7,734.96	-
A024	717081103	PRIZER INC	6,844.00	8/21/2019	VIRTU AMERICAS LLC	136.88	239,659.60	298,566.75	(68,907.15)	7,391.52
A024	74112D101	PRESTIGE CONSUMER HEALTHCA	3,745.00	2/14/2019	SANFORD C BERNSTEIN CO LLC	74.90	105,784.76	115,497.74	(9,712.98)	-
A024	69370C100	PTC INC	625.00	3/7/2019	SANFORD C BERNSTEIN CO LLC	12.50	56,187.70	51,864.33	4,323.37	-
A024	69370C100	PTC INC	2,022.00	4/10/2019	SANFORD C BERNSTEIN CO LLC	40.44	192,311.53	167,791.46	24,520.07	-
A024	75606N109	REALPAGE INC	920.00	2/28/2019	SANFORD C BERNSTEIN CO LLC	18.40	56,486.25	44,417.21	12,069.04	-
A024	75606N109	REALPAGE INC	1,471.00	10/9/2019	SANFORD C BERNSTEIN CO LLC	29.42	90,658.94	74,485.90	16,173.04	-
A024	75700L108	RED ROCK RESORTS INC CLASS A	4,203.00	10/9/2019	SANFORD C BERNSTEIN CO LLC	84.06	83,168.49	85,623.18	(2,454.69)	2,759.20
A024	75700L108	RED ROCK RESORTS INC CLASS A	2,726.00	10/9/2019	LIQUIDNET INC	81.78	54,000.94	55,533.85	(1,532.91)	-
A024	V7780T103	ROYAL CARIBBEAN CRUISES LTD	658.00	1/16/2019	COWEN AND COMPANY, LLC	13.16	69,701.89	64,345.82	5,356.07	1,507.10
A024	V7780T103	ROYAL CARIBBEAN CRUISES LTD	1,495.00	1/16/2019	INSTINET	29.90	159,073.41	146,196.05	12,877.36	-
A024	803MM4906	ROYAL DUTCH SHELL PLC B SHS	6,946.00	8/29/2019	CITIGROUP GLOBAL MARKETS LIMITED	115.34	192,108.30	207,006.33	(14,898.03)	9,673.20
A024	749685103	RPM INTERNATIONAL INC	349.00	8/21/2019	VIRTU AMERICAS LLC	6.98	23,738.21	20,480.07	3,258.14	-
A024	749685103	RPM INTERNATIONAL INC	460.00	8/21/2019	INVESTMENT TECHNOLOGY GROUP INC.	9.20	31,290.85	26,993.78	4,297.07	-
A024	567173901	SANOFI	2,129.00	8/29/2019	CITIGROUP GLOBAL MARKETS LIMITED	109.47	182,343.66	185,965.27	(3,621.61)	4,081.95
A024	484628904	SAP SE	1,836.00	6/24/2019	MACQUARIE CAPITAL (EUROPE) LTD	173.46	247,623.24	182,450.68	65,172.56	-
A024	829226109	SINCLAIR BROADCAST GROUP A	1,845.00	3/7/2019	SANFORD C BERNSTEIN CO LLC	36.90	69,009.48	48,719.37	20,290.11	-
A024	801289907	SINGAPORE PRESS HOLDINGS LTI	46,200.00	8/29/2019	CITIGROUP GLOBAL MARKETS INC.	38.55	64,189.37	79,655.17	(15,465.80)	1,864.82
A024	681042008	SINO LAND CO	126,000.00	8/29/2019	CITIGROUP GLOBAL MARKETS INC.	108.77	180,987.16	215,971.95	(34,984.79)	2,247.15
A024	833034101	SNAP ON INC	954.00	8/21/2019	SANFORD C BERNSTEIN CO LLC	19.08	141,739.33	138,904.16	2,835.17	2,718.90
A024	858912108	STERICYCLE INC	1,499.00	5/14/2019	LIQUIDNET INC	44.97	74,125.81	55,103.61	19,022.20	-
A024	685870008	SUMITOMO ELECTRIC INDUSTRIE	10,700.00	8/29/2019	CITIGROUP GLOBAL MARKETS INC.	73.41	122,276.65	142,582.14	(20,305.49)	2,326.61
A024	78486Q101	SVB FINANCIAL GROUP	301.00	1/16/2019	COWEN AND COMPANY, LLC	5.02	67,168.62	57,165.92	10,002.70	-
A024	78486Q101	SVB FINANCIAL GROUP	400.00	1/16/2019	INVESTMENT TECHNOLOGY GROUP INC.	8.00	89,684.84	75,968.00	12,716.84	-
A024	689714004	TORAY INDUSTRIES INC	15,000.00	8/29/2019	CITIGROUP GLOBAL MARKETS INC.	63.32	105,478.43	105,546.19	(67.76)	1,087.20
A024	92047W101	VALVOLINE INC	8,907.00	12/23/2019	SANFORD C BERNSTEIN CO LLC	178.14	190,417.91	167,935.78	22,482.13	2,894.77
A024	81XH02900	VINCI SA	418.00	8/29/2019	CITIGROUP GLOBAL MARKETS LIMITED	26.92	44,843.31	34,413.79	10,429.52	-
A024	928563402	VMWARE INC CLASS A	461.00	4/10/2019	VIRTU AMERICAS LLC	9.22	87,246.58	63,277.53	23,969.05	-
A024	949746101	WELLS FARGO + CO	4,195.00	1/16/2019	LIQUIDNET INC	125.85	209,521.55	193,305.60	10,215.95	-
A024	98919V105	ZAYO GROUP HOLDINGS INC	1,159.00	6/10/2019	SANFORD C BERNSTEIN CO LLC	23.18	37,829.09	26,531.92	11,297.17	-
A024	98919V105	ZAYO GROUP HOLDINGS INC	5,022.00	6/10/2019	COWEN AND COMPANY, LLC	100.44	163,928.24	114,964.02	48,964.22	-
<b>SCHEDULE 4C TOTALS</b>			<b>2,634,685.00</b>			<b>42,472.41</b>	<b>70,819,677.91</b>	<b>62,784,237.82</b>	<b>8,035,440.09</b>	<b>637,072.24</b>

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 5  
POOLED FUND ACTIVITY DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	IV END OF PREVIOUS YEAR	PURCHASES THIS YEAR	INVESTMENT INCOME	REALIZED GAIN	REALIZED LOSS	UNREALIZED GAIN	UNREALIZED LOSS	SALES THIS YEAR	CASH DIVIDEND DISTRIBUTION	MANAGEMENT FEE	CARRIED INT	EQUILIZATION TRUE-UP	MISOTHER EXPENSE	IV END OF CURRENT YEAR	MKT VALUE UPDATED THROUGH	Cash mgmt fees	
																		470-0000	470-0000
<b>1172 Pooled Domestic Equity Funds:</b>																			
1172-0001	A001	33869F259	30,884,029.69	11,000,000.00	469,533.87	4,202,715.18	(4,723.27)	11,084,236.54	(6,644,376.45)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	50,076,414.46	12/31/19		
1172-0002	A001	33869F257	30,895,019.79	11,000,000.00	468,966.73	2,159,249.52	(17,561.95)	10,984,642.54	(4,648,831.86)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	50,019,216.41	12/31/19		
Total			61,867,148.48	22,000,000.00	1,438,500.60	6,362,000.00	(22,285.22)	21,188,879.08	(11,293,208.31)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	100,094,629.89			
<b>1173 Pooled International Equity Funds:</b>																			
1173-0001	A001	834L F0304	20,000,000.00	5,000,000.00	-	-	7,560,284.23	(2,589,314.85)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	29,555,458.58	12/31/19		
1173-0002	A001	834L F0304	38,686,587.79	-	-	-	2,710,905.19	(66,346.68)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	41,346,486.83	12/31/19		
1173-0003	A001	834L F0304	25,000,000.00	-	-	-	5,073,659.45	(234,500.46)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	30,686,679.59	12/31/19		
1173-0004	A001	834L F0304	18,000,000.00	-	-	-	683,187.00	(18,000,000.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	24,687,228.00	12/31/19		
1173-0005	A001	834L F0304	50,125,646.00	-	-	-	4,709,227.15	(675,165.97)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	50,959,947.00	12/31/19		
1173-0006	A001	834L F0304	35,259,344.50	-	-	-	360,676.82	(6,800,000.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	34,819,961.30	12/31/19		
Total			205,831,846.88	40,000,000.00	693,187.00	5,884,277.77	(682,709.00)	60,291,164.31	(27,773,334.80)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	262,637,667.14			
<b>1174 Pooled Global Equity Funds:</b>																			
1174-0001	A001	963U9R207	17,655,011.59	0.00	1,376.64	0.00	4,379,656.48	(1,034,158.33)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	21,189,936.84	12/31/19		
1174-0002	A001	963U9R209	17,278,213.17	0.00	477,488.71	0.00	3,024,414.48	(2,388,985.49)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	19,031,968.80	12/31/19		
Total			63,487,009.46	0.00	564,728.34	0.00	9,898,540.39	(595,568.30)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	38,110,589.70	12/31/19		
<b>1181 Pooled Domestic Fixed Income Funds:</b>																			
1181-0001	A001	955XER907	35,000,000.00	0.00	0.00	0.00	598,426.57	(80,006.87)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	35,562,100.19	12/31/19		
1181-0002	A001	955XER905	30,000,000.00	0.00	426.77	0.00	913,904.09	(60,006.87)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	30,832,358.63	12/31/19		
1181-0003	A001	955XER903	10,000,000.00	0.00	0.00	0.00	384,331.00	(40,000.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	10,353,669.00	12/31/19		
Total			75,000,000.00	0.00	426.77	0.00	1,896,661.66	(100,009.87)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	76,758,988.82			
<b>1182 Pooled Global Fixed Income Funds:</b>																			
1182-0001	A001	33589F905	36,405,383.00	0.00	1,441,687.64	0.00	3,187,382.77	(2,187,759.18)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	42,944,622.03	12/31/19		
1182-0002	A001	33589F907	34,559,348.00	0.00	1,441,687.64	0.00	3,699,555.00	(536,724.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	42,944,622.03	12/31/19		
Total			70,964,731.00	0.00	2,883,375.28	0.00	6,886,937.77	(1,124,483.18)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	85,889,244.06			
<b>1183 Pooled Alternative Investments:</b>																			
1183-0001	A001	94399F931	64,032.00	0.00	30.00	0.00	0.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	64,062.00	12/31/19		
1183-0002	A001	94399F931	4,316,435.00	0.00	17,000.00	0.00	143,000.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	4,426,435.00	12/31/19		
1183-0003	A001	94399F931	2,769,007.00	0.00	544,032.46	0.00	253,777.41	(224,038.01)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	3,465,714.00	12/31/19		
1183-0004	A001	94399F931	0.00	0.00	96.00	0.00	145,824.00	(120.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	145,724.00	12/31/19		
1183-0005	A001	94399F931	868,686.00	0.00	7,480.00	0.00	227,236.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	873,402.00	12/31/19		
1183-0006	A001	94399F931	23,923.00	0.00	11,488.00	0.00	677,672.25	(559,334.81)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	1,811,136.00	12/31/19		
1183-0007	A001	94399F931	1,983,779.00	0.00	674,337.00	0.00	945,000.00	(889,400.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	1,077,307.00	12/31/19		
1183-0008	A001	94399F931	3,125,370.00	0.00	1,800,000.00	0.00	3,674,000.00	(2,680,000.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	4,845,370.00	12/31/19		
1183-0009	A001	94399F931	7,065,401.00	0.00	40,726.00	0.00	1,551,772.57	(67,446.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	8,558,350.50	12/31/19		
1183-0010	A001	94399F931	1,279,460.00	0.00	83,000.00	0.00	892,770.00	(970,785.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	1,081,675.00	12/31/19		
1183-0011	A001	94399F931	2,019,192.00	0.00	165,126.00	0.00	892,770.00	(970,785.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	2,899,473.00	12/31/19		
1183-0012	A001	94399F931	1,403,958.55	0.00	374,333.00	0.00	2,118,638.81	(1,168,500.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	3,565,199.00	12/31/19		
1183-0013	A001	94399F931	2,811,164.00	0.00	4,980,000.00	0.00	4,980,000.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	7,413,964.00	12/31/19		
1183-0014	A001	94399F931	216,511.00	0.00	3,333.00	0.00	45,629.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	219,853.00	12/31/19		
1183-0015	A001	94399F931	1,940,120.00	0.00	105,851.45	0.00	1,940,120.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	2,141,719.00	12/31/19		
1183-0016	A001	94399F931	1,658,671.00	0.00	0.00	0.00	18,102.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	1,676,773.00	12/31/19		
1183-0017	A001	94399F931	6,214,567.00	0.00	32,346.00	0.00	1,461,708.00	(54,243.84)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	6,893,330.00	12/31/19		
1183-0018	A001	94399F931	1,214,567.00	0.00	0.00	0.00	1,344,000.00	(174,151.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	1,384,416.00	12/31/19		
1183-0019	A001	94399F931	2,236,648.00	0.00	814,313.98	0.00	1,610,027.00	(155,943.39)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	3,300,028.61	12/31/19		
1183-0020	A001	94399F931	3,694,477.00	0.00	150,588.00	0.00	268,983.91	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	3,913,048.91	12/31/19		
1183-0021	A001	94399F931	3,091,470.00	0.00	180,235.80	0.00	744,952.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	3,316,663.80	12/31/19		
1183-0022	A001	94399F931	7,627,786.00	0.00	880,298.00	0.00	885,156.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	8,393,240.00	12/31/19		
1183-0023	A001	94399F931	6,714,753.78	0.00	35,410.79	0.00	2,882,400.00	(503,118.92)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	7,257,045.65	12/31/19		
1183-0024	A001	94399F931	3,086,648.83	0.00	82,729.21	0.00	482,472.31	(244,000.45)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	3,315,377.59	12/31/19		
Total			52,229,824.00	0.00	25,481.00	0.00	37,616,600.00	(6,154,000.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	58,399,885.35			
<b>1184 Pooled Real Estate Funds:</b>																			
1184-0001	A001	74189R931	761,672.00	0.00	458,484.00	0.00	0.00	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	1,220,156.00	12/31/19		
1184-0002	A001	802P2E002	7,357,185.00	0.00	323,348.00	0.00	800,341.00	(374,703.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	7,703,831.00	12/31/19		
1184-0003	A001	802P2E002	1,401,940.00	0.00	51,839.00	0.00	641,361.00	(89,835.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	1,913,305.00	12/31/19		
1184-0004	A001	811F2D002	1,458,221.15	0.00	865,240.15	0.00	1,072,620												

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 6  
SUMMARY OF INVESTMENTS OWNED

SCH	SECURITY DESCRIPTION	CURRENT MARKET VALUE	INTEREST DUE & ACCRUED	PAID ACCRUED INTEREST ON PURCHASES IN CURRENT YEAR	COMMISSION PAID DURING CURRENT YEAR	UNREALIZED GAINS	UNREALIZED LOSSES	REALIZED GAINS	REALIZED LOSSES	INVESTMENT INCOME RECEIVED DURING YEAR
1	1040 Cash	23,775,931.23	14,295.75	-	-	-	-	-	-	493,836.03
2	1100 Short Term Securities	81,223,019.44	282,646.97	103,208.43	-	3,987,649.43	-	2,853,484.65	(126,931.06)	3,208,735.01
3	1180 Fixed Income	202,598,860.71	-	-	-	40,183,075.25	-	10,788,653.26	(2,753,213.17)	2,864,648.07
4	1170 Equities	100,094,629.89	-	-	-	21,168,879.08	-	6,359,964.70	(22,285.22)	1,435,900.60
5	1172 Pooled Domestic Equity Funds	205,637,667.14	-	-	-	60,291,164.31	(9,493,408.33)	5,884,277.77	(682,705.00)	693,187.00
5	1173 Pooled International Equity Funds	78,341,625.24	-	-	-	17,645,010.77	(3,998,400.14)	1,227,654.47	(404,545.24)	1,044,060.13
5	1174 Pooled Global Equity Funds	76,724,688.82	-	-	-	1,894,661.66	(100,006.87)	426.77	-	-
5	1181 Pooled Domestic Fixed Income	43,246,570.03	-	-	-	6,856,945.77	(2,734,493.19)	-	-	1,441,637.64
5	1182 Pooled Global Fixed Income	124,588,895.35	-	-	-	16,108,497.03	(5,433,900.71)	5,074,887.58	(922,462.48)	2,732,939.20
5	1193 Pooled Alternative Investments	94,529,484.43	-	-	-	8,386,913.34	(10,001,429.31)	11,455,154.86	(1,139,407.00)	4,387,299.19
5	1194 Pooled Real Estate Investments	63,796,451.55	-	-	-	11,501,512.71	(2,013,206.98)	184,508.69	-	(11,133.00)
5	1197 Pooled Hedge Funds									
<b>SCHEDULE TOTALS</b>		<b>1,094,557,823.82</b>	<b>306,942.72</b>	<b>103,208.43</b>	<b>-</b>	<b>188,024,309.35</b>	<b>(61,548,180.33)</b>	<b>43,829,012.75</b>	<b>(6,051,549.17)</b>	<b>18,290,709.87</b>
Difference account			306,942.72	103,208.43		188,024,309.35	(61,548,180.33)	43,829,012.75	(6,051,549.17)	18,597,652.59
			0.00	0.00		0.00	0.00	0.00	0.00	(306,942.72)
			1550-0000	4823-0000		4886-0000	4887-0000	4884-0000	4885-0000	4821-0000
										off Int Due & Accrued

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR YEAR ENDED DECEMBER 31, 2019

SCHEDULE 7

SUMMARY OF INVESTMENT RELATED FEES

GL Acct	Manager/Vendor	Q1 2019	Q2 2019	Q3 2019	Q4 2019	Accrued Payable at Year End 2019	Total Paid or Accrued in 2019	Market Value as of 12/31/2019	Payment Method (N, C, W)	#4701 Carried Interest Exp (incentive alloc)	#4702 Equalization Expense	#4703 Misc Investm't Expense
	#5304 - Management Fees											
A003	Lee Munder Capital SCV	157,697.88	147,624.20	149,650.00	-	159,547.70	614,519.78	71,899,277.93	C	-	-	-
A024	Lee Munder Capital GMC	31,466.78	32,098.92	32,008.20	-	34,315.78	129,889.68	30,697,354.37	C	-	-	-
A018	Fisher Investments	87,055.37	85,767.80	84,761.61	-	92,584.75	350,169.53	47,405,699.19	C	-	-	-
A020	Mellon Investments (fka Boston Co)	60,475.04	58,172.70	-	-	342,501.13	481,148.87	52,596,629.22	C	-	-	-
A013	Income Research & Management	44,837.48	35,814.02	35,701.44	-	35,901.10	152,254.04	58,790,927.70	C	-	-	-
A017	Eston Vance Management (Tfr to A001 Feb 2020)	33,647.11	19,113.91	22,989.95	23,363.67	-	99,114.64	22,432,091.74	C & N	-	-	-
1172-0001	RhumbLine Russell 1000 Growth Index Fund	3,569.00	3,635.00	3,570.00	-	4,031.00	14,805.00	50,076,414.48	C	-	-	10,401.08
1172-0002	ABS EM Strategic Portfolio	3,461.00	3,536.00	3,618.00	-	4,051.00	14,666.00	50,018,215.41	C	-	-	11,265.34
1173-0001	Copper Rock EM Small Cap Fund	18,497.00	19,312.00	20,732.00	24,107.00	-	82,648.00	29,555,458.58	N	-	-	22,663.00
1173-0002	Copper Rock Intl Small Cap Fund	2,675.52	19,020.77	22,500.08	22,149.31	-	66,345.68	11,348,488.63	N	-	-	-
1173-0003	Driehaus EM Growth CIT	71,219.23	52,335.92	55,100.24	55,853.09	-	234,508.48	37,362,265.89	N	-	-	-
1173-0004	HGK Trinity Street Intl Equity MF	13,145.00	34,849.00	35,922.00	24,506.00	13,064.00	121,486.00	28,698,979.59	C	-	-	-
1173-0005	KBI Intl Ltd EAFE CIT Class A	62,604.00	60,194.00	60,399.00	54,243.00	-	237,440.00	24,067,228.00	N	-	-	-
1173-0006	KBI Intl Ltd EAFE CIT Class B	77,881.88	74,690.85	74,104.87	48,467.19	-	275,144.59	20,956,847.00	N	-	-	-
1173-0007	Lee Munder EM MF	92,734.00	91,195.00	90,205.00	92,999.00	-	367,133.00	52,407,174.45	N	-	-	-
1174-0001	First Eagle Global Value Fund LP	37,316.83	37,316.83	37,316.83	37,316.83	-	149,267.32	21,199,076.94	N	-	-	5,970.68
1174-0002	Kopernik Global All-Cap Fund LP	32,398.53	34,082.40	35,666.40	33,819.37	-	135,962.70	19,031,988.60	N	-	-	48,018.85
1174-0003	Wellington Durable Enterprises LP	52,130.68	52,130.68	52,130.68	52,130.68	-	208,522.72	38,110,589.70	N	-	-	1,154.00
1181-0001	Lord Abbett Short Duration Credit Trust II MF	-	-	4,291.94	22,209.81	-	26,501.75	35,562,130.19	N	-	-	7,794.63
1181-0002	Manulife Strategic Fixed Income Opp Fund	-	-	21,765.36	-	-	21,765.36	30,832,558.63	N	-	-	-
1181-0003	Mesrow Financial High Yield CIT FDR	-	-	1,787.00	-	-	1,787.00	10,330,000.00	N	-	-	12,544.00
1182-0002	Franklin Templeton EM Debt Opp Fund	72,716.49	69,329.81	61,738.84	45,307.96	-	249,093.10	21,244,622.03	N	-	-	42,947.09
1182-0003	THL Credit Bank Loan Select Fund Offshore	25,182.00	26,341.00	16,050.00	14,490.00	-	82,063.00	22,001,948.00	N	-	-	1,154.00
1193-0001	Ascend Ventures II LP	1,583.00	1,581.00	1,583.00	1,582.00	-	6,329.00	53,458.00	N	-	-	4,275.00
1193-0002	Ascend Venture Partners IV LP	2,075.00	-	-	-	-	2,075.00	39,281.00	N	-	-	-
1193-0003	Ascend Venture Partners V LP	18,750.00	18,750.00	18,750.00	18,750.00	-	75,000.00	4,425,266.00	N	-	-	-
1193-0004	Audax Mezzanine Fund IV-B LP	26,457.00	37,281.37	23,783.89	38,141.73	-	125,663.99	3,490,714.00	N	-	-	85,947.22
1193-0005	Charlesbank Technology Opp Fund LP	-	-	-	-	-	-	145,152.00	N	-	-	-
1193-0007	DN Partners II LP	5,057.00	5,058.00	5,058.00	5,058.00	-	53,918.00	158,770.00	N	39,572.00	-	63,746.36
1193-0008	Euro Choice V LP	13,844.00	13,342.00	13,323.00	9,886.00	-	50,395.00	1,611,160.00	N	-	-	3,691.00
1193-0009	FS Equity Partners VIII LP	-	-	107,610.00	52,500.00	-	160,110.00	1,071,267.00	N	40,459.00	-	-
1193-0010	Globalspan Capital Partners V LP	16,219.00	16,220.00	16,219.00	13,505.00	-	62,163.00	2,856,050.00	N	-	-	32,402.00
1193-0011	HarbourVest Co-Investment V Feeder Fund LP	-	-	-	7,880.00	-	7,880.00	1,803,633.00	N	-	-	78,946.00
1193-0012	Innosides Direct Investment Fund V LP	15,000.00	15,000.00	15,000.00	15,000.00	-	60,000.00	13,108,156.34	N	77,994.31	(150,036.78)	64,518.16
1193-0013	Landmark Equity Partners XIV LP (18705)	4,031.00	3,489.00	3,153.00	2,990.00	-	13,643.00	1,002,279.00	N	(4,253.00)	-	2,510.00
1193-0014	Lexington Capital Partners VII Offshore LP	48,969.00	-	-	-	-	48,969.00	2,393,075.00	N	-	-	-
1193-0015	Leads Equity Partners V LP - combined	-	-	-	-	-	-	2,695,873.00	N	-	-	2,287.00
1193-0016	Leads Equity Partners IV & IV-A LP	2,823.00	2,823.00	2,879.00	1,664.00	-	10,189.00	3,506,109.00	N	-	-	1,533.33
1193-0017	LLR Equity Partners V LP	60,000.00	60,000.00	60,000.00	58,486.00	-	238,486.00	7,472,905.00	N	263,277.00	-	78,832.00
1193-0018	Mesrow Financial Capital Partners IX LP	-	-	-	-	-	-	244,022.00	N	-	-	664.00
1193-0019	Ridgmont Equity Partners III LP	8,819.00	60,000.00	-	33,617.00	-	102,436.00	1,213,719.00	N	-	-	72,642.00
1193-0021	Searchlight Capital III LP	-	-	-	-	-	-	1.00	N	-	-	-
1193-0022	Siguler Gurf Distressed Opp Fund III LP	3,932.00	3,932.00	3,916.00	3,916.00	-	59,836.00	(61,995.00)	N	-	-	20,281.00
1193-0023	Summit Partners Growth Equity Fund IX-B LP	-	-	-	-	-	-	1,011,277.00	N	4,830.00	-	1,795.00
1193-0024	TRG Growth Partnership II LP	3,063.00	2,217.00	2,799.00	2,142.00	-	10,221.00	1,088,035.38	N	-	-	49,009.00
1193-0025	Triant Capital Partners VI Parallel NA LP	45,059.00	48,983.00	52,825.00	48,445.00	-	195,312.00	2,574,020.00	N	-	(7,540.81)	83,275.86
1193-0026	Wellspring Capital Partners VI LP	45,848.00	42,642.00	44,686.00	36,592.00	-	169,568.00	3,689,260.00	N	-	-	74,362.00
1193-0027	Basalt Infrastructure Partners II C LP	32,500.00	32,500.00	32,500.00	32,500.00	-	130,000.00	8,577,473.00	N	-	-	67,015.00
1193-0028	Global Infrastructure Partners IV-A/B	92,730.98	43,750.00	43,750.00	43,750.00	-	180,230.98	(8,689.00)	N	-	-	8,689.00
1193-0029	Global Infrastructure Partners III-B	40,427.00	41,639.00	42,874.00	42,874.00	-	166,472.00	8,204,442.00	N	34,026.00	-	22,568.00
1193-0030	JPM Global Maritime Investment Fund	28,053.64	28,365.35	28,677.05	28,455.87	-	113,551.91	6,069,400.12	N	-	-	-
1193-0031	IFM Global Infrastructure LP	39,239.69	40,900.41	42,564.77	43,737.17	-	166,442.04	23,245,365.33	N	330,871.06	-	47,716.17
1193-0032	BTG Factual Gbl Timberland Resources Fund	9,311.00	18,917.98	27,102.36	(14,555.91)	-	40,775.43	3,183,877.18	N	-	-	285,242.67
1193-0033	Domain Timber Investments III LP	13,212.00	13,335.00	13,022.00	13,385.00	-	52,954.00	5,167,607.00	N	-	-	68,365.00
1194-0001	1921 Realty Inc	62,500.00	62,500.00	62,500.00	62,500.00	-	250,000.00	13,784,524.00	N	541,096.00	-	470,082.00
1194-0002	AEW Partners RE Fund VIII LP	62,482.00	62,482.00	62,482.00	62,482.00	-	377,311.00	4,190,416.00	N	-	-	-
1194-0004	Carlyle Realty Partners VIII LP	-	-	-	-	-	-	-	N	-	-	88,054.00

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR YEAR ENDED DECEMBER 31, 2019

SCHEDULE 7  
SUMMARY OF INVESTMENT RELATED FEES

	Q1 2019	Q2 2019	Q3 2019	Q4 2019	Accrued Payable at Year End 2019	Total Paid or Accrued in 2019	Market Value as of 12/31/2019	* Payment Method (N, C, W)	#4701 Carried Interest Exp (Incentive alloc)	#4702 Equalization Expense	#4703 Misc Investm Expense
1194-0005 DSF Capital Partners IV LP	-	-	-	-	-	-	-	N	(5,995.23)	-	-
1194-0006 DSF Multi-Family RE Fund III LP	40,970.25	40,970.25	56,250.00	56,250.00	-	194,440.50	16,703,717.64	N	45,001.68	-	-
1194-0007 Invesco Equity RE Fund	28,256.26	13,444.89	1,411.68	1,213.08	-	44,325.91	(0.00)	N	-	-	-
1194-0008 JPMCB Strategic Property Fund	-	-	65,062.16	65,062.16	-	55,062.16	27,981,549.77	N	-	-	14,088.63
1194-0009 Mesrow MIRE Cayman LP	19,375.00	19,096.00	-	17,438.00	-	55,909.00	1,835,684.00	N	-	-	-
1194-0010 New Boston Institutional Fund VII LP	2,917.00	2,818.00	-	-	-	5,735.00	50,066.00	N	-	-	-
1194-0011 PRISA SA	100,938.98	86,336.22	-	-	-	187,275.20	0.00	N	-	-	-
1194-0012 Rockpoint RE Parallel Fund VI FR LP	-	-	-	82,621.00	-	82,621.00	20,547.00	C	-	-	8,115.00
1194-0013 TA Realty Core Property Fund LP	36,821.30	48,083.22	49,012.20	50,236.20	-	184,152.92	29,212,896.02	N	-	-	-
1197-0001 ABS Offshore SPC Global	54,409.00	52,715.00	53,787.00	54,409.00	-	215,320.00	23,003,235.79	N	-	-	19,691.00
1197-0002 Entrust Special Opp Fund III	74,623.00	81,669.00	81,545.00	80,509.00	-	318,366.00	24,781,393.00	N	-	-	29,930.00
1197-0003 EntrustPermal Special Opp Evergreen Fund	35,410.11	55,450.12	64,000.37	86,255.36	-	243,115.96	10,951,154.11	N	-	-	-
1197-0004 Old Farm Partners Offshore Fund	5,865.96	6,080.07	6,213.87	9,351.46	-	27,511.36	5,060,668.65	N	-	-	-
<b>5304 - Management Fees Total</b>	<b>1,995,516.66</b>	<b>2,093,829.92</b>	<b>1,965,032.58</b>	<b>1,966,210.25</b>	<b>685,996.46</b>	<b>8,706,585.87</b>			<b>1,366,878.82</b>	<b>(157,677.59)</b>	<b>2,116,319.00</b>
5305 - Custodial Fees											
State Street Bank & Trust	N/A	N/A	72,672.09	155,196.70	84,549.90	312,418.69	N/A	C			
<b>5305 - Custodial Fees Total</b>			<b>72,672.09</b>	<b>155,196.70</b>	<b>84,549.90</b>	<b>312,418.69</b>	<b>OK</b>				
5307 - Consultant Fees											
Mekela Investments	95,975.01	97,523.76	97,523.76	65,015.84	32,938.02	388,976.39	N/A	C			
<b>5307 - Consultant Fees Total</b>	<b>95,975.01</b>	<b>97,523.76</b>	<b>97,523.76</b>	<b>65,015.84</b>	<b>32,938.02</b>	<b>388,976.39</b>	<b>OK</b>				
<b>Management, Custodial, &amp; Consultant Fees Total</b>						<b>9,407,980.95</b>			<b>1,366,878.82</b>	<b>(157,677.59)</b>	<b>2,116,319.00</b>
* Payment Method (N=Net, C=Check, or W=Wire)											