

Annual Statement

· OF THE FINANCIAL CONDITION
· OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION
· TO THE PUBLIC EMPLOYEE RETIREMENT ADMINISTRATION COMMISSION
· FOR THE YEAR ENDED 12/31/2020
·

Annual Statement for the Year Ended December 31, 2020 of the conditions and Affairs of the Plymouth County Retirement 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 Retirement Association certify under penalties of perjury, 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

Term Expires 01/07/2023

James Harrington
(Name)

James Harrington
(Signature)

Elected Member

Term Expires 12/31/2022

Joseph F. McDonough
(Name)

Joseph F. McDonough
(Signature)

Elected Member

Term Expires 12/31/2021

John F. Sciarra
(Name)

John F. Sciarra
(Signature)

Member Appointed by Other Members

Term Expires 12/31/2023

Mary Beth Carter
(Name)

Mary Beth Carter
(Signature)

Investment Managers

See Attached List

Investment Consultant

Meketa Investment Group Inc.

80 University Ave. Westwood, MA 02090

Custodian

State Street Bank

Boston, MA 02111

Annual Statement for the Year Ended 12/31/2020
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
Aristotle Capital Management	One Federal Street 36th Floor, Boston, MA 02110
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
BlackRock Inc.	60 State Street, Boston, MA 02109
BTG Pactual Timberland Investment Group	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
I Squared Capital	600 Brickell Ave Penthouse, Miami, FL 33131
IFM Investors (US) LLC	114 West 47 th 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
Kohiberg & Co.	111 Radio Circle, Mount Kisco, NY 10549
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 st 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 (the Boston Company)	BNY Mellon Center, One Boston Place, 201 Washington Street, 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
Pacific Coast Capital Partners	10100 Santa Monica Blvd Suite 1000, Los Angeles, CA 90067
RhumbLine Advisers	265 Franklin Street, 21st Floor, Boston, MA 02110
Ridgmont 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 th Floor, New York, NY 10151
Siguler Guff & Company LP	200 Park Avenue, 23 rd Floor, New York, NY 10166
Summit Partners	222 Berkeley Street, 10th Floor, Boston, MA 02116
TA Realty	28 State Street, 10 th Floor, Boston, MA 02109
TerraCap Management	23421 Walden Center Drive Suite 300, Estero, FL 34134
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
Walter Scott & Partners Ltd (BNY Mellon)	One Charlotte Square, Edinburgh, Scotland EH2 4DR
Waud Capital Partners	300 North LaSalle Street Suite 4900, Chicago, IL 60654
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

Annual Statement of the Plymouth County Retirement Association for the Year Ended December 31, 2020.

ANNUAL STATEMENT BALANCE TESTS

1. ASSET BALANCE

Assets Previous Year	1,094,047,116.05
Income Current Year	<u>276,728,873.63</u>
Disbursements Current Year	<u>131,164,158.48</u>
Assets Current Year	<u>1,239,611,831.20</u>

2. ASSET DIFFERENCE

Assets Current Year	1,239,611,831.20
Assets Previous Year	<u>1,094,047,116.05</u>
Difference	<u>145,564,715.15</u>

3. INCOME DIFFERENCE

Income Current Year	276,728,873.63
Disbursements Current Year	<u>131,164,158.48</u>
Difference	<u>145,564,715.15</u>

4. FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	310,693,693.64
Total Fund Change Debits Current Year	<u>-165,128,978.49</u>
Difference	<u>145,564,715.15</u>

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

Annual Statement of the Plymouth County Retirement Association for the Year Ended December 31, 2020.

ASSETS & LIABILITIES

	2020	2019	2018
1. 1040 Cash	21,227,465.43	23,775,931.23	12,099,481.72
2. 1100 Short Term Investments	0.00	0.00	6,448,143.41
3. 1180 Fixed Income Securities	59,103,571.53	81,223,019.44	108,472,228.05
4. 1170 Equities	250,479,394.28	202,598,860.71	164,092,604.22
5. 1101 Pooled Short Term Funds	0.00	0.00	0.00
6. 1172 Pooled Domestic Equity Funds	108,289,654.96	100,094,629.89	61,667,645.48
7. 1173 Pooled International Equity Funds	168,664,284.67	205,637,667.14	200,020,170.21
8. 1174 Pooled Global Equity Funds	95,028,699.06	78,341,625.24	173,820,838.74
9. 1181 Pooled Domestic Fixed Income Funds	115,442,979.71	76,724,688.82	0.00
10. 1182 Pooled International Fixed Income Funds	44,127,032.16	43,246,570.03	34,552,344.00
11. 1183 Pooled Global Fixed Income Funds	0.00	0.00	0.00
12. 1193 Pooled Alternative Investments	182,059,179.54	124,588,895.35	21,304,418.63
13. 1194 Pooled Real Estate Funds	116,655,366.21	94,529,484.43	110,167,657.95
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	77,646,691.41	63,796,451.55	45,958,916.45
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	306,251.92	306,942.72	1,051,163.00
20. 1350 Prepaid Expenses	31,675.26	31,675.26	31,675.26
21. 1398 Accounts Receivable (A)	7,577,110.54	10,509,296.58	4,008,510.14
22. 1910 Land	341,500.00	0.00	0.00
23. 1920 Buildings	2,066,084.50	0.00	0.00
24. 1929 Accumulated Depreciation – Buildings	-12,913.00	0.00	0.00
25. 2020 Accounts Payable (A)	(-9,422,196.98)	(-11,358,622.34)	(-8,148,591.08)
TOTAL	1,239,611,831.20	1,094,047,116.05	935,547,206.18
FUNDS			
1. 3293 Annuity Savings Fund	286,529,175.25	280,667,883.52	273,561,171.18
2. 3294 Annuity Reserve Fund	98,502,814.24	92,162,699.46	88,829,968.94
3. 3295 Military Service Fund	13,585.75	13,572.18	13,558.62
4. 3296 Pension Fund	8,337,960.85	4,522,561.28	0.00
5. 3298 Expense Fund	0.00	0.00	0.00
6. 3297 Pension Reserve Fund	846,228,295.11	716,680,399.61	573,142,507.43
TOTAL ASSETS AT MARKET VALUE	1,239,611,831.20	1,094,047,116.05	935,547,206.17

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

Annual Statement of the Plymouth County Retirement Association for the Year Ended December 31, 2020.

	Balance Dec. 31 Prior year	Receipts	Interfund Transfers	Disbursements	Balance Dec.31 Current Year
Annuity Savings Fund	280,667,883.52	32,889,359.31	-24,021,418.64	-3,006,648.94	286,529,175.25
Annuity Reserve Fund	92,162,699.46	2,755,081.13	23,954,497.01	-20,369,463.36	98,502,814.24
Pension Fund	4,522,561.28	89,978,748.42	10,010,323.00	-96,173,671.85	8,337,960.85
Military Service Fund	13,572.18	13.57	0.00	0.00	13,585.75
Expense Fund	0.00	11,614,374.33	0.00	-11,614,374.33	0.00
Pension Reserve Fund	716,680,399.61	139,491,296.87	-9,943,401.37	0.00	846,228,295.11
Total All Funds	1,094,047,116.05	276,728,873.63	- 0 -	-131,164,158.48	1,239,611,831.20

List below all transfers:

Xfer from	Annuity Savings Fund	to	Annuity Reserve Fund	in the amt of	23,954,497.01	on acct of	2020 Retirements
	Control Acct						
Xfer from	Pension Reserve Fund	to	Pension Fund Control	in the amt of	10,010,323.00	on acct of	FY21 Benefit Cost Over
	Control Acct		Account				Appropriation
Xfer from	Annuity Savings Fund	to	Pension Reserve Fund	in the amt of	192,314.82	on acct of	10 year + Inactive Accounts
	Control Acct		Control Acct				
Xfer from	Pension Reserve Fund	to	Annuity Savings Fund	in the amt of	125,393.19	on acct of	Re-Activated Accounts
	Control Acct		Control Acct				
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 Retirement Association for the Year Ended December 31, 2020.

RECEIPTS

	2020	2019	2018
1. Annuity Savings Fund:			
(a) 4891 Members' Deductions	29,471,226.55	28,759,453.85	27,326,242.34
(b) 4892 Transfers from Other Systems	2,652,812.15	3,083,020.03	2,467,211.04
(c) 4893 Member Make Up Payments and Redeposits	352,095.79	511,181.00	565,125.18
(d) 4900 Member Payments from Rollovers	0.00	0.00	0.00
(e) Investment Income Credited to Members' Accounts	413,224.82	541,427.23	424,812.32
Subtotal	<u>32,889,359.31</u>	<u>32,895,082.11</u>	<u>30,783,390.88</u>
2. Annuity Reserve Fund:			
(a) 4750 Recovery of Annuity from Reinstatement	0.00	0.00	926.46
(b) Investment Income Credited to Annuity Reserve Fund	2,755,081.13	2,660,645.67	2,612,474.29
Subtotal	<u>2,755,081.13</u>	<u>2,660,645.67</u>	<u>2,613,400.75</u>
3. Pension Fund:			
(a) 4898 3(8)(c) Reimbursements from Other Systems	4,145,559.85	4,819,789.87	3,119,005.71
(b) 4899 Received from Commonwealth for COLA & Survivor Bft	443,048.51	485,005.34	526,966.56
(c) 4894 Pension Fund Appropriation	85,337,687.00	74,673,702.50	73,040,377.16
(d) 4840 Workers Compensation Settlement	18,800.00	15,000.00	49,500.00
(e) 4751 Recovery of Pension from Reinstatement	0.00	0.00	1,788.34
(f) 4841 Recovery of 91A Overearnings	33,653.06	46,812.11	3,853.36
Subtotal	<u>89,978,748.42</u>	<u>80,040,309.82</u>	<u>76,741,491.13</u>
4. Military Service Fund:			
(a) 4890 Contributions Received from Municipality	0.00	0.00	0.00
(b) Investment Income Credited	13.57	13.56	13.55
Subtotal	<u>13.57</u>	<u>13.56</u>	<u>13.55</u>
5. Expense Fund:			
(a) 4896 Expense Fund Appropriation	0.00	0.00	0.00
(b) Investment Income Credited to Expense Fund	11,614,374.33	11,296,496.69	10,475,264.17
Subtotal	<u>11,614,374.33</u>	<u>11,296,496.69</u>	<u>10,475,264.17</u>
6. Pension Reserve Fund:			
(a) 4897 Federal Grant Reimbursement	19,870.93	31,253.93	41,258.09
(b) 4895 Pension Reserve Appropriation	0.00	0.00	83,329.65
(c) 4822 Interest Not Refunded	56,856.96	124,648.90	62,635.19
(d) 4825 Miscellaneous Income	0.00	9,057.00	18,774.06
(e) Excess Investment Income	139,414,568.98	163,872,770.38	-77,438,477.10
Subtotal	<u>139,491,296.87</u>	<u>164,037,730.21</u>	<u>-77,232,480.11</u>
TOTAL RECEIPTS	<u>276,728,873.63</u>	<u>290,930,278.06</u>	<u>43,381,080.37</u>

Annual Statement of the Plymouth County Retirement Association for the Year Ended December 31, 2020.

DISBURSEMENTS

	2020	2019	2018
1. Annuity Savings Fund:			
(a) 5757 Refunds to Members	1,744,006.96	3,197,584.42	2,509,010.34
(b) 5756 Transfers to Other Systems	1,262,641.98	2,753,697.11	2,248,109.44
Subtotal	<u>3,006,648.94</u>	<u>5,951,281.53</u>	<u>4,757,119.78</u>
2. Annuity Reserve Fund:			
(a) 5750 Annuities Paid	20,255,669.31	18,816,388.61	17,478,969.15
(b) 5759 Option B Refunds	113,794.05	162,205.81	149,446.94
Subtotal	<u>20,369,463.36</u>	<u>18,978,594.42</u>	<u>17,628,416.09</u>
3. Pension Fund:			
(a) 5751 Pensions Paid	95,080,036.99	90,482,963.00	85,454,226.72
Regular Pension Payments	75,860,110.45	71,525,953.55	67,817,556.95
Survivorship Payments	4,353,212.73	4,133,738.47	3,902,679.32
Ordinary Disability Payments	647,561.02	668,614.92	651,062.19
Accidental Disability Payments	11,966,097.91	11,793,838.48	10,861,699.22
Accidental Death Payments	1,465,746.12	1,511,880.43	1,516,698.03
Section 101 Benefits	781,213.01	842,664.11	773,066.37
(b) 5755 3(8)(c) Reimbursements To Other Systems	1,093,634.86	5,721,032.54	7,908,798.30
(c) 5752 COLAs Paid	0.00	0.00	0.00
(d) 5753 Chapter 389 Beneficiary Increase Paid	0.00	0.00	0.00
Subtotal	<u>96,173,671.85</u>	<u>96,203,995.54</u>	<u>93,363,025.02</u>
4. Military Service Fund:			
(a) 4890 Return to Municipality for Members who Withdrew Funds	0.00	0.00	0.00
Subtotal	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
5. Expense Fund:			
(a) 5118 Board Member Stipend	20,000.00	20,000.00	20,000.00
(b) 5119 Salaries	898,945.32	835,417.54	777,284.53
(c) 5120 Benefits	239,827.06	219,068.26	186,758.47
(d) 5304 Management Fees	9,175,040.86	8,706,585.87	8,136,595.62
(e) 5305 Custodial Fees	202,208.52	312,418.69	137,035.22
(f) 5307 Investment Consultant Fees	409,973.72	388,976.39	372,855.06
(g) 5308 Legal Expenses	92,131.54	96,503.46	58,865.58
(h) 5309 Medical Expenses	0.00	0.00	0.00
(i) 5310 Fiduciary Insurance	77,734.00	76,208.00	72,929.06
(j) 5311 Service Contracts	51,260.41	47,191.19	117,163.46
(k) 5312 Rent Expense	149,160.12	158,587.63	131,785.89
(l) 5315 Professional Services	110,958.01	25,661.11	55,304.48
(m) 5316 Actuarial Services	16,500.00	14,750.00	4,807.77
(n) 5317 Accounting Services	-2,200.00	77,200.00	10,000.00
(o) 5320 Education And Training	1,618.10	16,117.61	26,545.22
(p) 5589 Administrative Expenses	157,711.88	286,892.20	331,154.32
(q) 5599 Furniture and Equipment	0.00	5,653.06	25,989.08
(r) 5719 Travel	591.79	9,265.68	10,190.43
(s) 5829 Depreciation Expense: Building	12,913.00	0.00	0.00
Subtotal	<u>11,614,374.33</u>	<u>11,296,496.69</u>	<u>10,475,264.19</u>
TOTAL DISBURSEMENTS	<u>131,164,158.48</u>	<u>132,430,368.18</u>	<u>126,223,825.08</u>

Annual Statement of the Plymouth County Retirement Association for the Year Ended December 31, 2020.

INVESTMENT INCOME

	2020	2019	2018
Investment Income received from:			
(a) Cash (from Schedule 1)	108,470.93	493,836.03	458,190.16
(b) Short Term Investments (from Schedule 2)	0.00	0.00	109,000.74
(c) Fixed Income Securities (from Schedules 3A and 3C)	1,705,313.90	3,208,735.01	4,942,728.83
(d) Equities (from Schedules 4A and 4C)	2,396,499.27	2,864,648.07	2,486,876.05
(e) Pooled Funds (from Schedule 5)	13,149,057.23	11,723,490.76	13,189,489.02
(f) Commission Recapture and Securities Litigation	0.00	0.00	0.00
4821 TOTAL INVESTMENT INCOME	17,359,341.33	18,290,709.87	21,186,284.80
Plus:			
4884 Realized Gains (Profits)	35,215,470.91	43,829,012.75	21,432,104.39
4886 Unrealized Gains (Increase in Market Value)	282,200,964.11	188,024,309.35	41,616,001.85
1550 Interest Due & Accrued on Fixed Income Securities at End Of Current Year	306,251.92	306,942.72	1,051,163.00
Less:			
4823 Paid Accrued Interest on Fixed Income Securities	104,808.85	103,208.43	445,537.19
4885 Realized Losses	16,436,705.78	6,051,549.17	10,276,706.53
4887 Unrealized Losses (Decrease in Market Value)	157,922,906.58	61,548,180.33	137,421,745.12
1550 Interest Due and Accrued on Fixed Income Securities Prior Year	306,942.72	1,051,163.00	1,067,477.97
Additional Adjustments:			
4701 Carried Interest Expense	1,551,590.13	1,366,878.82	0.00
4702 Equalization Expense	-219,310.22	-157,677.59	0.00
4703 Miscellaneous Investment Expenses	4,781,121.60	2,116,319.00	0.00
NET INVESTMENT INCOME	154,197,262.83	178,371,353.53	-63,925,912.77
Income required:			
Annuity Savings Fund (from Supplementary Schedule)	413,224.82	541,427.23	424,812.32
Annuity Reserve Fund	2,755,081.13	2,660,645.67	2,612,474.29
Expense Fund	11,614,374.33	11,296,496.69	10,475,264.17
Military Service Fund	13.57	13.56	13.55
TOTAL INCOME REQUIRED	14,782,693.85	14,498,583.15	13,512,564.33
Net Investment Income	154,197,262.83	178,371,353.53	-63,925,912.77
Less Income Required	14,782,693.85	14,498,583.15	13,512,564.33
EXCESS INCOME TO PENSION RESERVE FUND	139,414,568.98	163,872,770.38	-77,438,477.10

Annual Statement of the Plymouth County Retirement Association for the Year Ended December 31, 2020.

MEMBERSHIP FOR CURRENT YEAR

	Group 1	Group 2 & 4	TOTAL
ACTIVE MEMBERS			
Active Membership, Dec. 31st, Previous Year	4,576	1,129	5,705
Inactive Membership, Dec. 31st, Previous Year	1,335	64	1,399
Enrolled During Current Year	817	71	888
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	817	71	888
Deduct:			
Death	9	0	9
Withdrawals	222	18	240
Retirements	229	46	275
SUBTOTAL	460	64	524
Active Membership, Dec. 31st, Current Year	4,572	1,123	5,695
Inactive Membership, Dec. 31st, Current Year	1,696	77	1,773

RETIRED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	3,174	1,033	4,207
Retirements During the Year			
Superannuation	279	56	335
Ordinary Disability	0	0	0
Accidental Disability	4	10	14
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	23	11	34
Survivor Benefits from Active Membership	9	2	11
SUBTOTAL	315	79	394
Deduct:			
Deaths of Retired Members	111	28	139
Termination of Survivor Benefits	18	8	26
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	129	36	165
Retired Membership, Dec. 31st, Current Year			
Superannuation	2,923	713	3,636
Ordinary Disability	19	11	30
Accidental Disability	133	207	340
Termination	5	1	6
Beneficiaries from Accidental Deaths	4	36	40
Beneficiaries from Section 100	0	1	1
Beneficiaries from Section 101	19	33	52
Beneficiaries under Option C	131	48	179
Option (D) Survivor Allowance	114	23	137
Section 12B Survivor Allowance	12	3	15
Total Retired, Beneficiary and Survivor Membership, Dec. 31st, Current Year	3,360	1,076	4,436
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31st, Current Year	9,628	2,276	11,904

Annual Statement of the Plymouth County Retirement Association for the Year Ended December 31, 2020.

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	1,789,741.30	12/31/2020
4892 Transfers From Other Systems	0.00	
4893 Member Make Up Payments and Redeposits	5,380.97	12/31/2020
4900 Member Payments from Rollovers	0.00	
4898 3(8)(c) Reimbursements from Other Systems	3,546,207.95	12/31/2020
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)	1,244,512.00	12/31/2020
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)		
Pensions Refunds - B. Brown	983.09	12/31/2020
2019 Fraudulent Checks to be Recovered	19,925.96	12/31/2020
A003 - Lee Munder Domestic	675,189.27	12/31/2020
A001 - Entrust SOP III	295,170.00	12/31/2020
TOTAL RECEIVABLES	7,577,110.54	
Accounts Payable		
5316 Actuarial Services	-1,500.00	12/31/2020
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	-8,200,631.43	12/31/2020
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	-786,720.53	12/31/2020
5305 Custodial Fees	-54,736.71	12/31/2020
5307 Investment Consultant Fees	-33,883.33	12/31/2020
5308 Legal Expenses	-3,133.00	12/31/2020
5309 Medical Expenses	0.00	
5310 Fiduciary Insurance	0.00	
5311 Service Contracts	-516.11	12/31/2020
5312 Rent Expense	0.00	
5315 Professional Services Expense	-5,806.68	12/31/2020
5589 Administrative Expenses	-7,265.17	12/31/2020
5599 Furniture and Equipment	0.00	
5719 Travel	0.00	
Investments Purchased But Not Paid For (list individually)		
5120 - Employer Share of Fringe Benefits	-30.25	12/31/2020
A003 - Lee Munder Domestic	-293,587.96	12/31/2020
P. Hurley Term Ref Excess for Future Exp	-32,360.26	12/31/2020
Makeup Adjustment 6/20 - B. Sampson-Day	-2,025.55	12/31/2020
TOTAL PAYABLES	-9,422,196.98	

Supplementary Schedule for 2020

EE Nbr	Name	SSN Last 4	Previous Balance	Curr Year Deductions	Current Year Interest	Makeups Xfers In	Refunds Xfers Out	Transfer To Ann Reserves	Transfer To Pension Fund	Transfer To Pen Res Fund	Current Year Balance
Totals for 001 - County Of Plymouth											
Member Count: 101											
			4,616,634.54	352,636.92	6,432.74	13,736.56	66,481.15	228,263.07	0.00	1,029.14	4,693,667.40
Totals for 002 - County Hospital											
Member Count: 1											
			68,024.70	0.00	68.02	0.00	0.00	0.00	0.00	0.00	68,092.72
Totals for 003 - Town Of Abington											
Member Count: 350											
			9,931,026.09	1,096,118.04	18,095.92	71,894.82	139,714.01	394,887.39	0.00	6,519.00	10,576,014.47
Totals for 004 - Town Of Bridgewater											
Member Count: 220											
			13,952,296.51	1,505,484.81	13,183.37	192,557.62	86,622.60	1,177,990.99	0.00	22.56	14,398,886.16
Totals for 005 - Bridgewater Housing Auth											
Member Count: 7											
			212,834.18	25,070.53	1,202.88	0.00	18,473.18	0.00	0.00	0.00	220,634.41
Totals for 006 - Bridgewater-Raynham											
Member Count: 264											
			6,637,381.51	676,602.86	8,273.82	15,177.92	35,194.73	371,821.76	0.00	14,309.51	6,916,110.11
Totals for 007 - Town Of Carver											
Member Count: 343											
			7,855,990.03	733,483.77	11,340.75	11,156.64	83,533.48	906,631.49	0.00	-11,288.09	7,633,094.31
Totals for 008 - Carver, Marion, Wareham											
Member Count: 2											
			36,589.85	3,710.76	36.59	0.00	0.00	0.00	0.00	0.00	40,337.20
Totals for 009 - Town Of Duxbury											
Member Count: 568											
			17,239,234.88	1,829,469.86	17,814.01	345,446.00	105,002.37	1,741,560.14	0.00	7,485.42	17,577,916.82
Totals for 010 - Duxbury Housing Auth.											
Member Count: 1											
			54,667.31	4,826.92	54.67	0.00	0.00	0.00	0.00	0.00	59,548.90
Totals for 011 - Town Of East Bridgewater											
Member Count: 388											
			10,430,022.16	1,135,368.31	21,462.41	194,846.95	139,411.46	1,437,967.74	0.00	5,959.72	10,198,360.91
Totals for 012 - East Bridgewater Housing											
Member Count: 5											
			234,571.47	22,140.75	234.57	0.00	0.00	0.00	0.00	0.00	256,946.79
Totals for 013 - Town Of Halifax											
Member Count: 169											
			4,749,432.38	491,419.38	6,976.69	20,064.02	56,491.77	207,289.67	0.00	6,994.25	4,997,116.78
Totals for 014 - Town Of Hanover											
Member Count: 466											
			14,670,882.88	1,659,850.01	16,231.82	139,736.86	103,477.28	914,622.46	0.00	4,575.99	15,464,025.84
Totals for 015 - Town Of Hanson											
Member Count: 130											
			6,213,548.03	630,619.88	6,101.64	213,902.36	40,100.66	327,634.30	0.00	29,817.25	6,666,619.70
Totals for 016 - Town Of Kingston											
Member Count: 273											
			10,154,501.84	985,211.78	19,349.56	12,864.55	87,390.29	1,012,481.02	0.00	3,246.26	10,068,810.16
Totals for 017 - Kingston Housing Auth.											
Member Count: 6											
			53,104.08	0.00	48.67	0.00	0.00	7,586.30	0.00	0.00	45,566.45
Totals for 018 - Town Of Lakeville											
Member Count: 117											
			3,511,793.90	474,096.56	4,263.64	11,220.55	65,967.40	433,288.19	0.00	1,417.44	3,500,701.62

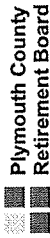
Supplementary Schedule for 2020

EE Nbr	Name	SSN Last 4	Previous Balance	Curr Year Deductions	Current Year Interest	Makeups Xfers In	Refunds Xfers Out	Transfer To Ann Reserves	Transfer To Pension Fund	Transfer To Pen Res Fund	Current Year Balance
Totals for 019 - Town Of Marion Member Count: 140											
		4,772	607.80	534,417.07	5,769.88	21,013.90	170,909.14	41,289.46	0.00	257.34	5,121,352.71
Totals for 020 - Town Of Marshfield Member Count: 765											
		23,130	282.00	2,416,136.14	40,673.69	231,329.35	282,309.32	2,863,597.92	0.00	8,049.10	22,664,464.84
Totals for 021 - Marshfield Housing Auth. Member Count: 6											
		174,	164.49	14,926.46	136.27	0.00	0.00	68,096.67	0.00	0.00	121,130.55
Totals for 022 - Town Of Mattapoisett Member Count: 168											
		5,732	577.44	620,589.76	5,686.66	111,328.51	0.00	250,886.65	0.00	0.08	6,219,295.64
Totals for 023 - Town Of Middleborough Member Count: 625											
		23,585	982.78	2,475,412.11	34,050.48	231,699.83	250,509.58	2,109,701.43	0.00	1,979.13	23,964,955.06
Totals for 024 - Middleboro Housing Auth. Member Count: 8											
		383,	613.32	51,216.31	383.61	0.00	0.00	0.00	0.00	0.00	435,213.24
Totals for 025 - Town Of Norwell Member Count: 347											
		10,926	573.09	1,087,229.08	12,628.82	60,464.09	119,347.37	970,162.13	0.00	6,129.26	10,991,256.32
Totals for 026 - Norwell Housing Auth. Member Count: 5											
		185,	440.81	17,489.41	185.44	0.00	0.00	0.00	0.00	0.00	203,115.66
Totals for 027 - Old Rochester Reg. School Member Count: 96											
		2,578	524.94	258,544.50	2,624.64	0.00	2,017.95	321,954.81	0.00	89.15	2,515,632.17
Totals for 028 - Onset Fire District Member Count: 19											
		841,	410.12	85,179.50	1,776.89	11,574.66	15,314.46	122,914.16	0.00	0.00	801,712.55
Totals for 029 - Town Of Pembroke Member Count: 353											
		12,922	019.76	1,336,966.78	29,871.71	261,274.66	148,757.10	1,194,915.82	0.00	24,725.55	13,181,734.44
Totals for 030 - Plymouth County Mosquito Member Count: 15											
		748,	482.05	86,013.93	663.09	0.00	0.00	151,544.09	0.00	0.00	683,614.98
Totals for 031 - Town Of Plympton Member Count: 77											
		1,486	628.13	194,030.28	2,893.40	52,900.58	71,515.63	63,218.23	0.00	0.00	1,601,718.53
Totals for 032 - Town Of Rochester Member Count: 102											
		3,406	807.02	324,788.30	3,821.00	69,961.13	58,409.30	53,680.87	0.00	474.47	3,692,812.81
Totals for 033 - Town Of Rockland Member Count: 508											
		14,842	544.79	1,518,237.20	18,248.11	75,155.59	100,136.91	1,068,608.58	0.00	7,692.41	15,277,747.79
Totals for 034 - Town Of Scituate Member Count: 549											
		18,829	959.80	2,006,762.50	39,761.78	45,234.43	284,420.39	2,255,324.56	0.00	9,483.84	18,372,489.72
Totals for 035 - Scituate Housing Auth. Member Count: 4											
		160,	276.40	25,109.30	160.27	0.00	0.00	0.00	0.00	0.00	185,545.97
Totals for 036 - Silver Lake Reg. School Member Count: 162											
		3,407	125.39	360,325.56	5,128.78	4,670.52	15,938.30	242,774.92	0.00	4,949.92	3,513,587.11

Supplementary Schedule for 2020

EE Nbr	Name	SSN Last 4	Previous Balance	Curr Year Deductions	Current Year Interest	Makeups Xfers In	Refunds Xfers Out	Transfer To Ann Reserves	Transfer To Pension Fund	Transfer To Pen Res Fund	Current Year Balance
Totals for 038 - So. Shore Regional School											
Member Count:	68		1,281,630.96	199,068.58	2,191.85	147,092.32	38,870.10	35,956.92	0.00	2,668.41	1,552,488.38
Totals for 039 - Town Of Wareham											
Member Count:	448		14,600,736.53	1,469,893.68	21,687.48	200,745.36	77,417.28	1,390,139.91	0.00	-119.82	14,825,625.68
Totals for 040 - Wareham Fire District											
Member Count:	57		3,029,146.94	363,657.75	3,037.84	25,508.86	636.82	0.00	0.00	4.91	3,420,709.66
Totals for 041 - Wareham Housing Auth.											
Member Count:	2		42,290.59	8,643.58	42.29	0.00	0.00	0.00	0.00	25.92	50,950.54
Totals for 042 - Town Of West Bridgewater											
Member Count:	222		7,824,761.97	915,335.14	8,573.31	50,187.25	89,403.39	520,233.37	0.00	4,923.18	8,184,297.73
Totals for 043 - Town Of Whitman											
Member Count:	154		8,270,577.03	763,756.56	8,425.85	65,383.72	32,633.90	613,282.06	0.00	13.42	8,462,213.78
Totals for 044 - Whitman-Hanson Reg. School											
Member Count:	327		4,388,436.42	477,679.14	11,247.36	99,495.40	68,346.27	298,996.51	0.00	-10,669.41	4,620,184.95
Totals for 045 - Whitman Housing Auth.											
Member Count:	8		486,215.55	35,357.45	486.21	0.00	0.00	0.00	0.00	0.00	522,059.21
Totals for 046 - Abington Housing Auth.											
Member Count:	3		85,021.39	10,378.10	85.02	0.00	0.00	0.00	0.00	0.00	95,484.51
Totals for 047 - Pembroke Housing Auth.											
Member Count:	7		305,793.65	43,522.81	305.79	0.00	0.00	0.00	0.00	0.00	349,622.25
Totals for 048 - Hanson Housing Auth.											
Member Count:	2		28,116.81	5,881.42	28.11	0.00	0.00	0.00	0.00	0.00	34,026.34
Totals for 049 - Rockland Housing Auth.											
Member Count:	3		74,859.93	14,126.09	74.86	0.00	0.00	0.00	0.00	0.00	89,060.88
Totals for 050 - Halifax Housing Auth.											
Member Count:	2		681.96	0.00	0.72	0.00	0.00	0.00	0.00	0.00	682.68
Totals for 051 - Mattapoisett Housing											
Member Count:	1		1,957.80	5,043.91	6.22	4,269.65	0.00	0.00	0.00	0.00	11,277.58
Totals for 053 - Acushnet,marion,rochester											
Member Count:	1		152,631.58	2,523.78	38.16	0.00	0.00	155,193.52	0.00	0.00	0.00
Totals for 054 - West Bridgewater Housing											
Member Count:	1		38,933.21	5,890.12	38.93	0.00	0.00	0.00	0.00	0.00	44,862.26
Totals for 055 - So. Shore Tri-Town Devel.											
Member Count:	6		601,212.06	23,543.08	601.21	0.00	0.00	0.00	0.00	0.00	625,356.35
Totals for 059 - Plymouth County Retirement											
Member Count:	14		717,322.67	87,440.03	717.32	0.00	95,038.39	0.00	0.00	0.00	710,441.63

Accounting Close Interest - 2020



Beginning Balance 3294: 92,162,699.46 Beginning Bal 3294 x.0025: 230,406.75

3294 Jan Adj:	1,086,329.05	5750 Jan Cash Disb:	-1,619,185.89	5759 Jan Cash Disb:	0.00	Jan Monthly Total:	91,629,842.62
3294 Feb Adj:	838,476.01	5750 Feb Cash Disb:	-1,618,717.90	5759 Feb Cash Disb:	0.00	Feb Monthly Total:	90,849,600.73
3294 Mar Adj:	2,832,817.31	5750 Mar Cash Disb:	-1,654,681.21	5759 Mar Cash Disb:	0.00	Mar Monthly Total:	92,027,736.83
3294 Apr Adj:	996,871.47	5750 Apr Cash Disb:	-1,641,121.95	5759 Apr Cash Disb:	0.00	Apr Monthly Total:	91,383,486.35
3294 May Adj:	1,349,937.96	5750 May Cash Disb:	-1,653,746.72	5759 May Cash Disb:	0.00	May Monthly Total:	91,079,677.59
3294 Jun Adj:	1,573,814.09	5750 Jun Cash Disb:	-1,665,828.87	5759 Jun Cash Disb:	0.00	Jun Monthly Total:	90,987,662.81
3294 Jul Adj:	1,692,292.20	5750 Jul Cash Disb:	-1,674,737.93	5759 Jul Cash Disb:	-72,135.81	Jul Monthly Total:	90,933,081.27
3294 Aug Adj:	1,991,778.31	5750 Aug Cash Disb:	-1,714,081.13	5759 Aug Cash Disb:	0.00	Aug Monthly Total:	91,210,778.45
3294 Sep Adj:	3,240,943.72	5750 Sep Cash Disb:	-1,741,775.86	5759 Sep Cash Disb:	-18,885.09	Sep Monthly Total:	92,691,061.22
3294 Oct Adj:	2,207,313.89	5750 Oct Cash Disb:	-1,747,614.50	5759 Oct Cash Disb:	-13,297.91	Oct Monthly Total:	93,137,462.70
3294 Nov Adj:	2,576,540.82	5750 Nov Cash Disb:	-1,765,164.47	5759 Nov Cash Disb:	-9,475.24	Nov Monthly Total:	93,939,363.81
3294 Dec Adj:	-16,802,081.18	5750 Dec Cash Disb:	-1,759,012.88	5759 Dec Cash Disb:	0.00	Dec Monthly Total:	75,378,269.75

Jan Mthly Total x .0025:	229,074.61
Feb Mthly Total x .0025:	227,124.00
Mar Mthly Total x .0025:	230,069.34
Apr Mthly Total x .0025:	228,458.72
May Mthly Total x .0025:	227,699.19
Jun Mthly Total x .0025:	227,469.16
Jul Mthly Total x .0025:	227,332.70
Aug Mthly Total x .0025:	228,026.95
Sep Mthly Total x .0025:	231,727.65
Oct Mthly Total x .0025:	232,843.66
Nov Mthly Total x .0025:	234,848.41

Total x .0025 No Dec:	2,755,081.13
Mth Total + x .0025:	78,133,350.88
ASF 3293 Interest:	413,224.82
MSF 3295 Interest:	13.57
EXPF 3298 Interest:	11,374,547.27
PRF Interest:	139,414,568.98

Investment Schedules

PLYMOUTH COUNTY RETIREMENT ASSOCIATION

FOR THE YEAR ENDED 12/31/2020

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2020
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 THIS YEAR	INCOME REINVESTED INTO ACCOUNT	TOTAL WITHDRAWALS THIS YEAR	TOTAL BOOK VALUE AT END OF YEAR	CASH INCOME NOT REINVESTED OR REDEPOSITED	INTEREST DUE AND ACCRUED AT YEAR END	
ROCKLAND TRUST BANK ACCOUNTS												
1057-0000	297015094	CHECKING		ROCKLAND TRUST - PAYROLL	(105,627.42)	119,670,875.49	-	(119,582,086.87)	(17,038.80)	7,046.55	-	
1058-0000	297015102	CHECKING		ROCKLAND TRUST - ACCTS PAYABLE	35,512.05	2,766,192.39	-	(2,773,969.00)	27,745.44	478.11	-	
1059-0000	297015088	MONEY MARKET		ROCKLAND TRUST - GDA	4,765,494.69	192,345,332.85	-	(190,512,821.67)	6,598,005.87	25,100.43	-	
TOTAL - ROCKLAND TRUST BANK ACCOUNTS					4,695,179.32	314,782,400.73	-	(312,868,867.54)	6,608,712.51	32,627.09	-	
STATE STREET CASH ACCOUNTS												
1042-0000	A001	POOLED	EUR	EURO CURRENCY	1,160,119.77	1,341,807.29	-	(2,501,927.06)	-	-	-	
1042-0000	A001	POOLED	USD	US DOLLAR	13,316,312.34	295,314,466.09	-	(297,577,312.51)	11,053,465.82	46,183.26	-	
1045-0000	A003	LMCG DOMESTIC	USD	US DOLLAR	1,133,670.15	29,771,334.37	-	(30,035,680.56)	869,323.96	4,761.99	-	
1052-0000	A009	RBC	USD	US DOLLAR	-	15.35	-	(15.35)	-	15.35	-	
1056-0000	A013	IR&M	USD	US DOLLAR	1,176,976.45	86,247,207.75	-	(87,200,487.58)	223,696.62	3,129.03	-	
1053-0000	A017	EATON VANCE	USD	US DOLLAR	22,004.78	6,794.28	-	(28,799.05)	0.01	80.79	-	
1054-0000	A018	FISHER	USD	US DOLLAR	277,270.98	21,437,658.56	-	(21,521,769.48)	193,160.06	1,539.91	-	
1060-0000	A019	WELLINGTON	USD	US DOLLAR	-	247.22	-	(247.22)	-	1.73	-	
1046-0000	A020	MELLON	USD	US DOLLAR	1,172,500.44	31,069,701.16	-	(30,671,854.58)	1,570,347.02	3,097.06	-	
1049-0000	A022	MCDONNELL	USD	US DOLLAR	0.31	-	-	(0.31)	-	-	-	
1040-0001	A024	LMCG GLOBAL	AUD	AUSTRALIAN DOLLAR	-	346,120.03	-	(346,120.03)	-	-	-	
1061-0000	A024	LMCG GLOBAL	CAD	CANADIAN DOLLAR	-	14,863.96	-	(14,863.96)	-	-	-	
1061-0000	A024	LMCG GLOBAL	DKK	DANISH KRONA	-	170,517.01	-	(170,517.01)	-	-	-	
1061-0000	A024	LMCG GLOBAL	EUR	EURO CURRENCY	-	2,209,170.06	-	(2,209,170.06)	-	-	-	
1061-0000	A024	LMCG GLOBAL	HKD	HONG KONG DOLLAR	-	424,365.94	-	(424,365.94)	-	-	-	
1061-0000	A024	LMCG GLOBAL	JPY	JAPANESE YEN	-	215,115.52	-	(215,115.52)	-	-	-	
1061-0000	A024	LMCG GLOBAL	GBP	GREAT BRITISH POUND	-	914,641.86	-	(914,641.86)	-	-	-	
1061-0000	A024	LMCG GLOBAL	SGD	SINGAPORE DOLLAR	-	146,447.01	-	(146,447.01)	-	-	-	
1061-0000	A024	LMCG GLOBAL	CHF	SWISS FRANK	-	225,229.81	-	(225,229.81)	-	-	-	
1061-0000	A024	LMCG GLOBAL	USD	US DOLLAR	821,896.69	8,882,745.79	-	(8,995,883.15)	708,759.33	2,641.62	-	
TOTAL - STATE STREET CASH ACCOUNTS					19,080,751.91	478,738,449.06	-	(483,200,448.05)	14,618,752.92	61,450.74	-	
STATE STREET CASH EQUIVALENTS												
1042-0000	A001	POOLED ST	930AZC1H	GSTIF 25 BPS	-	1,278,232.51	-	(1,278,232.51)	-	13,510.05	-	
1105-0000	A003	LMCG DOM ST	930AZC1H	GSTIF 25 BPS	-	-	-	-	-	768.94	-	
1103-0000	A020	MELLON ST	930AZC1H	GSTIF 25 BPS	-	-	-	-	-	114.11	-	
TOTAL - STATE STREET CASH EQUIVALENTS					-	1,278,232.51	-	(1,278,232.51)	-	14,393.10	-	
SCHEDULE 1 TOTALS					23,775,931.23	794,799,082.30	-	(797,347,548.10)	21,227,465.43	108,470.93	-	

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2020

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, 2020

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, 2020
 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, 2020
SCHEDULE 3A

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	PRICE	MARKET VALUE AT END OF YEAR	CHANGE IN MARKET VALUE INCREASE	CHANGE IN MARKET VALUE DECREASE	INTEREST RECEIVED DURING YEAR	INTEREST DUE AND ACCRUED AT YEAR END
A013	0287YB40	ABBVIE INC	2.30	11/21/2022	100,000.00	103.64	103,640.00	1,610.00	(25.00)	2,250.00	255.56
A013	0287YAR0	ABBVIE INC	4.50	5/14/2035	100,000.00	125.61	125,607.00	-	-	597.50	597.50
A013	0098AK104	ACC CLAIMS HLDGS LLC	4.45	10/1/2025	148,400.00	111.39	351,986.08	12,184.96	(7,128.06)	14,062.00	3,515.50
A013	0077AMG0	AERCAP IRELAND CAP/IG/OBA	3.60	9/15/2028	316,000.00	86.26	316,000.00	-	-	4,425.31	4,425.31
A013	009090A9	AIR CANADA 2015 1A PTT	4.00	1/15/2027	117,366.85	84.71	117,366.85	-	(0.03)	6,177.78	6,177.78
A013	023772A82	AMER AIRLN 13 1A PASS T	4.45	2/27/2023	283,000.00	106.36	311,623.98	4,652.60	-	7,388.33	3,431.36
A013	02665VMDK4	AMERICAN EXPRESS CO	0.88	7/17/2023	196,000.00	101.22	196,000.00	2,446.04	-	8,824.15	8,824.15
A013	02665VMDK4	AMERICAN HONDA FINANCE	4.13	2/15/2024	165,000.00	100.72	165,000.00	6,164.20	-	2,882.91	2,882.91
A013	026874CY1	AMERICAN INTL GROUP	1.36	1/11/2037	104,000.00	100.85	104,000.00	862.98	-	4,461.61	4,461.61
A013	03522AAJ9	AMSR TRUST	3.85	2/1/2046	185,000.00	130.02	240,542.55	21,110.35	-	9,065.00	3,772.08
A013	037633C00	ANHEUSER BUSCH CO/INBEV	4.60	8/4/2046	100,000.00	128.60	128,597.00	3,033.00	-	1,572.08	1,572.08
A013	03538WAA9	AQUARION CO	4.00	8/15/2026	87,000.00	109.32	95,104.92	3,593.97	-	3,480.00	1,314.66
A013	00217EAB4	ARI FLEET LEASE TRUST	2.55	10/15/2026	9,012.34	100.08	9,012.34	777.91	(1.87)	2,930.16	10.21
A013	0206RWF8	AT-T INC	3.50	6/1/2041	248,000.00	102.51	254,234.72	16,564.80	-	1,384.43	421.60
A013	0206RJV26	BAE SYSTEMS HOLDINGS INC	3.85	12/15/2025	100,000.00	113.40	113,400.00	3,162.00	-	3,629.49	595.00
A013	05523JAP5	BAE SYSTEMS PLC	1.90	2/15/2031	200,000.00	110.10	202,190.00	3,726.00	-	3,850.00	1,118.88
A013	06541LUBV5	BANK	1.93	12/15/2053	289,000.00	102.94	297,487.83	8,506.50	(166.56)	-	-
A013	06511GFX2	BANK OF AMERICA CORP	3.50	4/19/2026	150,000.00	113.33	169,989.50	506.50	-	2,625.00	1,050.00
A013	06511GFX2	BANK OF AMERICA CORP	4.23	4/24/2038	48,000.00	123.19	59,132.16	1,369.60	-	2,037.12	379.14
A013	06511GFX2	BANK OF AMERICA CORP	4.33	3/15/2050	146,000.00	131.20	191,547.62	11,806.82	-	4,926.58	1,861.42
A013	06951GHS1	BANK OF NOVA SCOTIA	1.63	5/1/2023	186,000.00	102.88	191,351.22	4,210.32	-	503.75	1,637.18
A013	06951GHS1	BENCHMARK MORTGAGE TRUST	2.83	12/15/2072	107,000.00	110.97	118,738.78	9,406.52	-	3,132.96	261.08
A013	08160VKA8	BENKSHIRE PATHWAY ENERG	4.45	1/15/2049	350,000.00	143.40	465,622.50	13,825.00	-	7,181.80	7,181.80
A013	08258BAE7	BLACKSTONE HOLDINGS FINA	6.25	8/15/2042	105,000.00	148.39	155,813.70	13,305.60	-	2,479.17	2,479.17
A013	10373QBH2	BP CAP MARKETS AMERICA	2.84	4/8/2023	66,000.00	105.53	69,651.78	3,651.78	-	6,562.50	457.68
A013	11134LAF6	BROADCOM CORP / CAYMAN FI	3.63	1/15/2028	73,000.00	108.09	78,902.78	13.14	-	869.21	869.21
A013	11357FAL5	BROADCOM INC	4.11	9/15/2028	136,000.00	114.45	157,839.62	14,774.28	-	1,796.07	1,670.03
A013	065054A47	BX COMMERCIAL MORTGAGE TRUST 2	1.08	10/15/2036	275,296.37	100.19	275,296.37	282.64	-	4,453.30	140.27
A013	13063A5E0	CALIFORNIA ST	7.50	4/1/2034	105,000.00	166.67	174,989.86	16,886.10	-	7,875.00	1,966.75
A013	14040HBT1	CAPITAL ONE FINANCIAL CO	3.30	10/30/2024	150,000.00	108.85	164,781.00	2,025.00	-	6,008.00	2,535.87
A013	14040HBT1	CAPITAL ONE FINANCIAL CO	3.90	1/29/2024	154,000.00	108.54	166,668.52	5,342.26	-	6,008.00	2,535.87
A013	12530MAA3	CF HARTPOLY ISSUER LLC	1.69	7/15/2060	120,251.74	101.86	122,480.24	871.37	-	15,704.64	2,866.43
A013	181175A27	CHARTER COMM OPT LLC/CAP	6.38	10/23/2035	246,000.00	137.01	337,032.30	27,404.40	-	4,420.00	2,946.67
A013	125523CB4	CIGNA CORP	3.40	3/1/2027	260,000.00	112.91	293,573.80	23,328.80	(258.14)	1,134.74	346.68
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	166,408.76	102.69	170,882.88	4,474.12	-	698.33	698.33
A013	12568PAA1	CIM TRUST	2.50	1/25/2051	316,000.00	105.84	328,146.25	12,146.25	-	2,534.40	450.56
A013	172967L58	CITIGROUP INC	3.52	10/27/2028	72,000.00	113.06	81,400.32	16,281.64	-	6,936.00	1,196.00
A013	172967L58	CITIGROUP INC	3.40	5/1/2026	204,000.00	112.56	228,618.32	18,288.76	-	1,897.16	3,643.50
A013	172967L58	CITIGROUP INC	4.41	3/31/2031	86,000.00	121.27	104,288.76	24,287.00	-	7,287.00	3,643.50
A013	186007AA0	CLEVELAND CLINIC FOUND	4.86	1/1/2114	150,000.00	141.15	211,726.50	61,726.50	(952.00)	-	1,470.00
A013	20030NBW0	COMCAST CORP	1.50	2/15/2031	280,000.00	99.32	278,104.40	8,104.40	-	1,511.25	1,625.42
A013	20030NBW0	COMCAST CORP	2.35	1/15/2027	150,000.00	107.60	161,401.50	58.50	-	9,831.22	808.88
A013	20030NBW0	COMCAST CORP	4.65	7/15/2042	65,000.00	135.49	88,071.10	26,299.00	-	855.31	855.31
A013	20268JAG8	COMA MORTGAGE TRUST	3.53	12/10/2047	275,163.86	108.12	297,512.70	22,348.84	-	5,768.76	1,297.87
A013	20268JAG8	COMMONSPRIT HEALTH	3.91	10/1/2050	124,000.00	111.48	139,351.25	14,351.25	-	1,768.52	879.37
A013	20268JAG8	COMMONSPRIT HEALTH	4.19	10/1/2049	105,000.00	116.40	144,339.72	20,362.04	-	2,556.42	2,199.18
A013	209111FX6	CON EDISON CO OF NY INC	3.35	4/1/2030	105,000.00	100.64	106,599.74	1,599.74	(10,572.74)	10,475.31	2,199.18
A013	210799PZ7	CONTL AIRLINES 2012 1 A	4.15	10/1/2035	238,464.94	108.08	272,700.00	34,235.06	(1,902.50)	4,843.75	2,556.42
A013	74977RDE1	COOPERATIVE MORTGAGE TRUST	3.88	9/26/2023	250,000.00	108.08	272,700.00	22,700.00	(1,902.50)	2,563.76	62.11
A013	12594KAC8	CREDIT SUISSE THROUGH TRUST	3.50	6/23/2047	227,173.19	109.21	279,268.55	52,095.36	(1,683.35)	17,580.65	902.83
A013	126550B58	CVS PASS THROUGH TRUST	7.51	7/10/2031	165,287.36	122.62	245,042.56	79,755.20	-	1,656.83	902.83
A013	126550B58	CVS PASS THRU TR 2009	6.35	7/10/2031	172,000.00	102.86	177,704.40	5,704.40	-	1,715.45	715.45
A013	233851DUJ	DANIEL FINANCE NA LLC	2.55	11/20/2047	173,105.00	102.86	177,704.40	4,604.40	-	6,314.25	964.32
A013	233046AE1	DB MASTER FINANCE LLC	3.53	8/15/2027	320,000.00	100.86	322,752.00	2,752.00	-	964.32	964.32
A013	249182PFS	DENVER CITY CNTY CO ARPT REV	1.72	8/15/2027	195,000.00	114.94	224,129.10	17,479.80	-	8,440.51	2,725.87
A013	25389JAE7	DIGITAL REALTY TRUST LP	3.70	8/1/2033	176,000.00	131.15	230,816.96	18,620.00	-	9,240.00	3,850.00
A013	257489AJ5	DOMINION ENERGY INC	5.25	8/1/2033	282,940.00	100.10	285,227.08	747.39	-	7,473.99	810.49
A013	257557AF7	DOMINON PIZZA MASTER ISSUER LL	1.46	7/25/2047	234,000.00	101.12	236,627.82	73.23	-	784.87	204.76
A013	233331BG1	DTE ENERGY CO	1.05	6/1/2025	47,000.00	125.25	58,869.38	6,517.49	(36,915.84)	928.25	546.64
A013	26442CAU8	DUKE ENERGY CAROLINAS	3.95	3/15/2048	47,000.00	125.25	58,869.38	6,517.49	-	928.25	546.64
A013	964YGY900	EATON VANCE HIGH YIELD CIT	4.13	5/15/2022	116,000.00	104.00	122,720.00	73.16	-	5,282.97	621.96
A013	29482AA44	ERICSSON LM	3.50	2/25/2048	116,502.80	107.37	117,354.37	850.57	(668.78)	2,506.62	339.80
A013	29978CAD2	EVERBANK MORTGAGE LOAN TRUST	4.70	4/15/2050	32,000.00	130.93	42,551.36	10,587.84	-	810.48	317.51
A013	30161NA77	EXELON CORP	5.10	6/15/2045	192,000.00	135.48	260,117.76	28,548.48	-	9,792.00	435.20
A013	30161NA50	EXELON CORP	2.89	3/19/2025	114,000.00	109.45	124,773.00	4,728.72	-	1,705.44	966.42
A013	30231GBH4	EXXON MOBIL CORPORATION	2.99	5/1/2042	134,946.64	110.57	149,213.20	2,855.48	-	7,013.99	506.05
A013	31335A3M8	FED HM LN PC POOL G60804	4.50	5/1/2042	134,946.64	110.57	149,213.20	2,855.48	-	7,013.99	506.05

A013	3132XCRW7	FED HM LN PC POOL 067701	3.00	10/1/2046	268,572.57	108.26	261,659.26	14,160.64	9,300.45	673.93
A013	3132XV7H0	FED HM LN PC POOL G53585	3.50	1/1/2048	339,225.36	106.60	339,225.36	6,020.82	12,237.77	989.41
A013	3133A66D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	218,346.32	105.63	230,631.47	1,828.05	1,828.05	454.89
A013	3133KGS5A	FED HM LN PC POOL RA1741	3.50	5/1/2050	123,823.09	107.05	136,056.07	998.16	1,226.12	370.69
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	127,084.83	107.78	133,456.77	1,412.04	1,155.27	361.15
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	111,526.44	105.07	111,526.44	4,198.53	4,198.53	1,019.21
A013	3133KJ3C4	FED HM LN PC POOL RA2790	2.50	6/1/2050	354,243.56	105.51	373,751.75	5,725.69	4,526.88	738.01
A013	3133KJ3E2	FED HM LN PC POOL RA2853	2.50	6/1/2050	359,561.80	105.51	379,362.87	4,850.10	4,850.10	749.09
A013	3133KJ3R3	FED HM LN PC POOL RA3206	2.00	8/1/2050	662,090.73	104.15	689,567.50	4,453.05	4,453.05	1,103.48
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	308,486.41	105.02	323,963.82	120,927.82	5,307.82	771.22
A013	3132D5V51	FED HM LN PC POOL SD8045	3.50	2/1/2050	114,532.33	105.58	120,967.78	2,447.70	334.05	862.53
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	322,016.60	106.27	335,945.92	2,377.52	2,454.35	466.67
A013	313747BB2	FED HM LN PC POOL ZS7738	1.25	2/15/2026	320,000.00	101.84	325,875.20	7,960.40	8,059.50	3,044.70
A013	31428XB08	FED HM LN PC POOL ZS7738	4.00	2/15/2048	199,000.00	126.88	240,541.25	325,875.20	14,065.00	2,621.38
A013	314890AA2	FERGUSON FINANCE PLC	4.50	10/24/2028	133,000.00	119.93	159,501.90	1,803.18	2,593.50	432.25
A013	3137FJ6H8	FLHMC MULTIFAMILY STRUCTURED P	3.90	8/25/2028	92,000.00	120.30	110,879.84	1,803.18	3,005.94	300.53
A013	3137FJ6H8	FLHMC MULTIFAMILY STRUCTURED P	3.92	9/25/2028	92,000.00	119.13	119,129.69	1,845.00	3,075.00	307.50
A013	3137FKZ74	FLHMC MULTIFAMILY STRUCTURED P	3.69	12/5/2029	100,000.00	101.15	123,387.06	1,485.53	4,855.00	1,635.40
A013	33757MAA3	FIRSTKEY HOMES 2020 SFR1 TRUST	1.34	9/17/2025	260,000.00	102.29	265,956.60	5,956.60	8,366.84	614.54
A013	34127JAD6	FLORIDA ST BRD OF ADMIN FIN CO	1.26	7/1/2025	147,486.65	115.12	171,262.35	8,694.14	5,759.04	900.29
A013	31410G9T4	FNMA POOL 886810	5.00	10/1/2036	107,011.53	112.28	120,194.69	6,327.46	13,425.45	386.56
A013	3138ELGR8	FNMA POOL AD6431	4.50	8/1/2040	270,056.38	109.59	295,962.36	7,052.49	7,415.07	586.28
A013	3138EPAB0	FNMA POOL AL3807	4.50	6/1/2042	103,083.41	111.14	118,488.68	7,052.49	6,998.08	699.66
A013	3138EPWMS	FNMA POOL AL6963	4.00	3/1/2039	166,883.11	111.14	185,485.16	3,879.85	5,501.55	473.65
A013	3138EQ7A4	FNMA POOL AL6968	4.00	2/1/2046	197,899.21	108.65	221,750.02	3,879.85	7,685.62	2,349.57
A013	3138BTG53	FNMA POOL AL8191	4.00	12/1/2045	142,693.78	112.07	164,412.17	14,667.61	18,543.32	309.02
A013	3140JUGR4	FNMA POOL BM1107	4.50	8/1/2042	146,707.51	113.14	170,869.65	89,760.68	3,966.22	1,706.52
A013	3140JRDZ3	FNMA POOL BM3719	4.50	12/1/2048	82,406.71	108.92	87,281.59	2,400.08	2,400.08	252.21
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	60,531.70	111.15	67,281.59	1,254.40	990.56	161.14
A013	3140JAPM4	FNMA POOL BM5927	5.00	4/1/2049	692,608.79	105.99	723,462.93	2,997.42	2,997.42	1,475.48
A013	3140KAL81	FNMA POOL BP3048	3.00	3/1/2050	77,348.83	105.65	81,721.36	2,923.81	2,923.81	705.80
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	188,239.31	106.67	206,001.57	232.46	2,151.92	488.24
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	590,191.90	107.44	629,551.90	955.48	1,529.10	1,009.47
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	277,138.63	108.16	296,987.30	146,505.32	1,529.10	1,270.68
A013	3140QCC03	FNMA POOL CA4931	3.50	1/1/2050	277,138.63	104.27	341,528.91	718.13	2,627.31	501.47
A013	3140QCKX7	FNMA POOL CA5181	4.50	2/1/2050	132,865.36	110.27	146,505.32	2,151.92	4,111.60	808.32
A013	3140QCRV6	FNMA POOL CA6798	2.50	8/1/2050	240,705.79	104.32	251,104.28	232.46	1,529.10	1,009.47
A013	3140QET69	FNMA POOL CA6877	2.50	8/1/2050	508,272.59	106.54	541,493.29	3,144.94	2,627.31	1,270.68
A013	3140X5FC4	FNMA POOL FM1266	5.00	7/1/2049	113,168.00	111.46	126,134.79	7,366.70	7,366.70	471.53
A013	3140X5F40	FNMA POOL FM1266	5.00	9/1/2049	980,691.45	112.15	1,098,806.23	1,210.39	10,985.94	4,086.22
A013	3140X5EY1	FNMA POOL FM2302	5.00	11/1/2049	810,983.46	110.41	916,354.54	2,889.83	8,648.04	3,379.10
A013	3140X5XV6	FNMA POOL FM2493	5.00	10/1/2049	69,918.10	119.99	77,186.88	1,225.52	2,889.83	291.33
A013	3140X7K64	FNMA POOL FM3889	3.00	7/1/2050	84,127.49	106.80	89,032.81	2,103.18	2,889.83	210.41
A013	3140X7W99	FNMA POOL FM4164	3.00	9/1/2050	146,911.41	106.81	146,911.41	317.80	1,047.80	343.86
A017	34460XAA7	FONTAINEBLEAU LAS VEGAS	10.25	6/15/2015	235,000.00	0.01	235,000.00	28,603.16	28,603.16	1,315.70
A013	34528BQH1	FORD CREDIT FLOORPLAN MASTER O	3.52	10/15/2023	841,000.00	102.94	862,394.45	1,975.03	1,975.03	366.44
A013	35593PFG8	FREDDIE MAC SCRT	3.00	11/25/2057	125,635.00	106.65	135,602.53	6,965.77	6,965.77	685.97
A013	35593PMLD	FREDDIE MAC SCRT	3.00	2/25/2059	146,734.75	106.65	154,551.28	3,405.19	3,405.19	305.70
A013	35593PFP0	FREDDIE MAC SCRT	2.50	8/25/2059	107,805.64	108.33	117,460.92	4,140.72	4,140.72	314.43
A013	35593PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	268,043.49	108.52	290,891.06	10,624.36	10,624.36	781.79
A013	35593PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	89,000.00	136.03	121,062.25	1,964.29	1,964.29	945.61
A013	369550B16	GENERAL DYNAMICS CORP	4.25	4/1/2050	89,000.00	136.03	121,062.25	7,011.21	7,011.21	3,485.00
A013	37045XCRS	GENERAL MOTORS FINL CO	5.10	1/17/2024	150,000.00	111.91	167,857.50	286.34	8,590.50	286.34
A013	37045XCL8	GENERAL MOTORS FINL CO	4.15	6/19/2023	207,000.00	107.58	222,694.74	5,243.31	275.55	66.66
A013	36260KAD8	GM FINANCIAL SECURITIZED TERM	0.50	2/17/2026	320,000.00	100.43	321,382.88	1,469.25	1,281.84	91.81
A013	3620ZF4T0	GNMA II POOL 005334	5.00	3/20/2042	22,034.65	114.72	25,278.59	949.69	7,960.18	536.11
A013	36179R1H3	GNMA II POOL MA2964	5.00	7/20/2045	128,665.78	114.37	147,155.05	5,968.09	4,246.22	594.45
A013	36179R1H3	GNMA II POOL MA3936	5.00	9/20/2046	237,780.43	106.57	253,402.60	277.90	5,442.85	373.02
A013	36286Q2B4	GNMA II POOL MA3936	4.50	7/15/2039	89,471.43	113.22	112,616.58	3,767.89	8,977.35	2,237.78
A013	38141GSG7	GOLDMAN SACHS GROUP INC	5.75	1/24/2022	358,000.00	105.70	378,406.00	3,548.00	742.61	434.26
A013	38141GXH2	GOLDMAN SACHS GROUP INC	3.80	3/15/2030	200,000.00	117.67	235,332.00	2,086.92	1,555.13	606.10
A013	36198EA5E	GS MORTGAGE SECURITIES TRUST	4.05	7/10/2046	250,000.00	102.98	266,709.47	179,072.49	1,565.33	280.19
A013	36264KAV2	GS MORTGAGE SECURITIES TRUST	2.01	12/1/2053	259,000.00	107.98	266,709.47	179,072.49	1,565.33	280.19
A013	43707FC44	HOME DEPOT INC	3.30	4/15/2040	117,861.00	98.17	122,480.16	18.06	1,565.33	96.18
A013	4619S1A66	INVITATION HOMES TRUST	0.83	3/17/2037	183,991.19	98.17	182,480.16	18.06	1,565.33	96.18
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	112,074.51	102.40	114,762.51	1,565.33	1,565.33	33.80
A013	46646CAG6	JP MORGAN MORTGAGE TRUST	1.00	8/15/2046	256,000.00	107.78	275,938.41	8,616.14	8,616.14	5,626.18
A013	46840LAD4	JPMBS COMMERCIAL MORTGAGE SECU	4.13	7/23/2029	305,000.00	115.56	364,654.65	30,147.03	2,942.91	1,585.91
A013	46847PAV8	JPMORGAN CHASE + CO	4.20	3/24/2031	131,000.00	123.01	161,147.03	27,946.30	15,985.00	6,622.92
A013	46847PB43	KKR GROUP FIN CO II	4.49	2/1/2043	289,000.00	131.98	381,422.20	3,446.45	753.46	54.84
A013	48249DA9A	LAM RESEARCH CORP	5.50	6/15/2050	43,000.00	107.75	46,333.36	3,446.45	13,341.46	5,585.95
A013	512807AW8	LIBERTY MUTUAL GROUP INC	2.88	2/1/2029	292,000.00	122.87	302,002.50	3,988.25	13,341.46	1,920.74
A013	53079EBG8	LINCOLN NATIONAL CORP	4.57	12/1/2026	175,000.00	115.43	193,988.25	3,988.25	3,988.25	563.86
A013	534187BF5	LINCOLN NATIONAL CORP	3.63	1/15/2031	103,000.00	114.59	118,030.79	15,256.36	15,256.36	1,614.61
A013	534187BK4	LINCOLN NATIONAL CORP	3.40	1/15/2031	103,000.00	114.59	118,030.79	15,256.36	15,256.36	1,614.61

A013	53944YAH6	LLOYDS BANKING GROUP PLC	3.90	3/12/2024	219,639.00	1,230.00	-	2,361.67
A013	539439AV1	LLOYDS BANKING GROUP PLC	2.44	2/5/2026	211,232.00	1,986.00	2,439.00	1,977.49
A013	539830BL2	LOCKHEED MARTIN CORP	4.70	5/15/2046	140,838.00	4,682.00	2,350.00	600.56
A013	539830R01	LOCKHEED MARTIN CORP	2.80	6/15/2050	115,000.00	10,332.75	1,833.61	143.11
A013	548651DW4	LOWE S COS INC	5.13	4/15/2050	70,000.00	3,157.70	1,983.09	757.36
A013	548661DZ7	LOWE S COS INC	3.00	10/15/2050	95,000.00	106.96	-	534.75
A013	550681AL2	MACQUARIE GROUP LTD	4.15	3/27/2024	296,564.76	6,494.28	11,454.00	2,980.77
A013	575767AQ1	MASS MUTUAL LIFE INS CO	3.38	4/15/2050	36,140.16	4,667.51	1,124.34	477.38
A013	576360AQ7	MATTECARGO INC	3.85	3/26/2050	28,000.00	129.07	539.00	284.47
A013	58013MFR0	MCDONALD S CORP	4.20	4/1/2050	100,000.00	128.56	2,146.67	1,050.00
A013	58013MFR0	MCDONALD S CORP	3.50	7/1/2027	90,000.00	114.71	822.50	1,575.00
A013	584477X46	MICHIGAN ST FIN AUTH REVENUE	2.37	6/1/2046	170,000.00	132,092.30	2,807.65	1,340.73
A013	615369AT2	MOODY S CORPORATION	3.25	5/20/2050	110,000.00	122,092.30	2,807.65	1,407.15
A013	6174468P7	MORGAN STANLEY	3.62	4/1/2051	230,000.00	2,712.50	1,787.50	2,263.75
A013	617468D06	MORGAN STANLEY	3.88	4/29/2024	427,000.00	473,058.14	18,546.25	2,849.64
A013	61762MBW0	MORGAN STANLEY BAML TRUST	4.08	7/15/2046	311,000.00	373,123.26	16,546.25	1,057.97
A013	61762DAW1	MORGAN STANLEY BAML TRUST	3.10	5/15/2046	323,000.00	382,746.04	4,174.75	834.86
A013	61762XAE6	MORGAN STANLEY BAML TRUST	4.15	8/15/2046	366,000.00	1,890.16	1,266.38	1,266.38
A013	61777QAJ0	MORGAN STANLEY RESIDENTIAL MOR	2.50	12/25/2050	172,000.00	301,929.00	1,971.00	1,971.00
A013	66285WB62	N TX TOLLWAY AUTH REVENUE	1.31	1/1/2026	300,000.00	28,224.35	6,540.93	1,971.00
A013	650035TD0	NEW YORK ST URBAN DEV CORP REV	5.77	3/15/2039	385,000.00	3,722.75	1,993.71	116.42
A013	65341KBN5	NEXTGEAR FLOORPLAN MASTER OMNE	1.55	2/15/2025	169,000.00	172,717.98	-	-
A013	N/A	NON-CASH COST ADJUSTMENTS	-	-	-	(256,037.56)	-	-
A013	655844BH0	NORFOLK SOUTHERN CORP	4.84	10/1/2041	286,626.90	25,003.90	5,320.70	2,539.42
A013	668807BU5	NORFOLK SOUTHERN CORP	5.25	5/1/2050	43,000.00	63,821.22	21,176.21	1,367.04
A013	67021CAP2	NSTAR ELECTRIC CO	3.95	4/1/2030	99,000.00	120,066.19	2,009.56	977.63
A013	62954HA46	NXP BV/NXP FOGANXP USA	3.88	6/18/2026	63,000.00	5,310.90	2,441.25	86.16
A013	68389XB71	ORACLE CORP	2.50	4/1/2025	224,000.00	240,745.24	2,175.00	1,400.00
A013	70462GAR4	PEACEHEALTH OBLIGATED GR	1.38	11/15/2025	326,617.60	6,617.60	452.22	562.22
A013	7046WAA7	PEACHTREE FUNDING TRUST	3.98	2/15/2025	150,000.00	166,323.00	5,964.00	2,253.07
A013	70859R8B9	PENSKETRUCK LEASING/PTL	3.90	2/1/2024	366,901.92	7,729.50	13,104.00	5,460.00
A013	713448EL2	PEPSICO INC	3.63	3/19/2050	100,000.00	126,893.00	4,186.00	1,027.08
A013	717081E2Z	PEPPER INC	2.55	5/28/2040	115,000.00	122,829.20	9,553.26	4,716.41
A013	716846AB4	PHILLIPS 66 PARTNERS LP	3.61	2/15/2025	390,150.75	8,543.35	8,087.78	2,668.81
A013	74351AA40	PHILLIPS 66 PARTNERS LP	3.61	10/1/2036	10,412.84	10,614.75	9,553.26	4,716.41
A013	744560CE4	PROGRESS RESIDENTIAL TRUST	2.69	10/17/2036	310,000.00	10,363.67	8,087.78	6,973.99
A013	76355RKL2	PUBLIC SERVICE ELECTRIC	2.69	8/1/2050	141,000.00	163,531.54	1,164.23	1,566.46
A013	76355RKL2	PUBLIC SERVICE ELECTRIC	3.65	3/16/2024	163,909.50	183,909.50	1,566.46	1,566.46
A013	7650DEAA4	RYDER SYSTEM INC	3.35	9/10/2025	150,000.00	212,939.87	2,026.19	2,132.83
A013	82252CFC7	SABEY DATA CENTER ISSUER LLC	3.81	4/20/2024	79,000.00	84,152.62	1,940.46	92.02
A013	82252CFC7	SABEY DATA CENTER ISSUER LLC	3.90	5/17/2026	129,000.00	145,765.46	5,091.00	614.96
A013	83162CND3	SCHLUMBERGER HLDGS CORP	2.38	4/6/2025	154,000.00	165,165.00	1,628.75	863.57
A013	83162CND3	SCHLUMBERGER HLDGS CORP	5.17	8/1/2024	8,824.85	9,296.36	607.35	190.10
A013	83162CND3	SMALL BUSINESS ADMINISTRATION	5.57	3/1/2026	7,496.03	8,004.34	514.22	138.17
A013	83162CND3	SMALL BUSINESS ADMINISTRATION	5.52	6/1/2024	13,824.65	14,645.42	969.66	63.59
A013	83162CND3	SMALL BUSINESS ADMINISTRATION	4.77	4/1/2024	18,731.73	19,557.80	1,177.72	223.37
A013	83162CND3	SMALL BUSINESS ADMINISTRATION	4.95	6/1/2029	127,404.82	137,146.19	6,213.39	525.54
A013	83162CND3	SMALL BUSINESS ADMINISTRATION	5.49	5/1/2028	57,231.15	62,100.95	4,112.47	523.67
A013	83162CH89	SMALL BUSINESS ADMINISTRATION	1.21	12/1/2045	213,000.00	214,791.33	1,791.33	107.38
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	5.17	1/1/2028	92,384.52	100,436.75	2,233.88	2,386.14
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	2.42	6/1/2032	342,545.69	361,488.47	4,729.34	690.80
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	1.93	12/1/2032	94,187.71	97,085.45	2,851.38	789.03
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	2.37	8/1/2032	145,260.85	150,326.10	2,182.41	156.14
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	3.15	7/1/2033	156,963.87	167,546.37	4,542.72	2,472.18
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	3.62	9/1/2033	162,202.01	178,318.40	7,020.57	1,957.23
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	2.98	6/1/2034	489,998.10	522,387.33	8,356.27	3,887.17
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	3.00	7/15/2022	281,000.00	288,398.73	8,430.00	3,887.17
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	2.54	5/15/2046	185,000.00	191,556.02	783.16	208.84
A013	83162CNU3	SOCIAL PROFESSIONAL LOAN PROGR	3.25	7/1/2026	400,000.00	448,712.00	13,000.00	6,900.00
A013	842587CV7	SOUTHERN CO	1.89	8/25/2045	140,000.00	141,477.07	868.66	44.17
A013	85236KAD4	STACK INFRASTRUCTURE ISSUER LL	2.80	3/30/2026	45,000.00	49,019.40	329.89	329.89
A013	854777BN4	STATE STREET CORP	3.15	3/30/2031	35,000.00	39,888.45	1,539.81	1,539.81
A013	854777BN2	STATE STREET CORP	5.00	4/20/2044	102,510.83	107,945.92	15,731.02	6,931.52
A013	86219B4B3	STORE MASTER FUNDING LLC	3.45	1/15/2023	396,000.00	415,197.58	7,070.90	2,213.86
A013	84474YAA4	SUNOCO LOGISTICS PARTNER	6.15	2/1/2024	86,356.19	90,124.05	840.33	384.22
A013	87264ABA2	SW AIRLINES 07 1 TRUST	3.50	4/15/2025	52,000.00	57,456.96	3,280.53	387.50
A013	863203CB5	TEXTRON INC	3.00	6/1/2030	155,000.00	167,062.25	1,640.00	194.23
A013	891140CH9	TORONTO DOMINION BANK	1.15	6/1/2023	320,000.00	326,755.20	2,191.76	1,114.24
A013	86238TGW9	TOYOTA MOTOR CREDIT CORP	2.90	3/30/2023	152,000.00	160,800.80	9,784.50	1,800.00
A013	86238TGX7	TOYOTA MOTOR CREDIT CORP	3.00	4/1/2025	240,000.00	263,918.40	9,236.51	1,800.00
A013	86238TGY5	TOYOTA MOTOR CREDIT CORP	3.38	4/1/2030	78,000.00	81,255.32	1,316.25	658.13
A013	9127963V9	TREASURY BILL	0.01	1/21/2021	1,078,965.47	1,078,965.47	-	-
A017	89600LAA8	TRIANGLE USA PETROLEUM	6.75	7/15/2022	45,000.00	-	-	-
A013	89613GAA4	TRICON AMERICAN HOMES	1.50	7/17/2038	125,000.00	1,321.26	676.37	154.90
A013	89768JAA7	TRUIST BANK	1.50	3/10/2025	250,000.00	256,830.00	2,041.67	1,156.25
A013	912628WU0	TSY INFL IX NB	0.13	7/15/2024	356,398.25	360,173.84	1,003.31	205.81

A013	612828Y1L6	TSY INFLIX N/B	0.13	10/15/2024	895,150.62	107.22	612,805.07	-	1,005.46	239.76		
A013	912828Z37	TSY INFLIX N/B	0.13	1/15/2030	259,084.80	111.54	282,231.16	-	191.16	149.60		
A013	90289GAC5	UBS COMMERCIAL MORTGAGE TRUST	3.40	5/10/2045	741,964.20	101.83	756,264.89	(542.30)	25,304.17	2,102.23		
A013	90351DAF4	UBS GROUP AG	4.13	4/15/2026	261,000.00	115.60	301,718.61	17,860.23	10,766.24	2,272.86		
A013	90932PAA6	UNITED AIR 2014 1 A PTT	4.00	10/11/2027	208,991.42	101.11	211,309.99	(10,874.31)	8,848.69	1,857.70		
A013	911312BW5	UNITED PARCEL SERVICE	5.30	4/1/2050	29,000.00	150.70	43,701.55	14,870.33	798.38	384.25		
A013	90345WAD6	US AIRWAYS 2012 2A PTT	4.63	12/3/2028	87,355.83	89.13	77,859.96	(16,378.31)	4,407.91	314.24		
A013	912810SR0	US TREASURY N/B	1.13	5/15/2040	2,302,000.00	94.84	2,185,472.76	(87,621.05)	13,488.44	3,362.38		
A013	912810SP4	US TREASURY N/B	1.38	8/15/2050	1,298,000.00	93.66	1,215,654.88	(87,621.05)	17.82	6,741.32		
A013	912810SNP4	US TREASURY N/B	1.25	5/15/2050	281,000.00	90.72	254,920.39	(17,749.01)	2,566.34	456.04		
A013	91282CAE1	US TREASURY N/B	0.53	8/15/2030	355,000.00	97.50	346,125.00	(3,784.71)	2,778.22	838.07		
A013	912810SQ2	US TREASURY N/B	1.13	8/15/2040	267,000.00	94.67	252,774.24	(3,561.15)	1,134.58	184.13		
A013	91282CAB7	US TREASURY N/B	0.25	7/31/2025	176,000.00	99.71	175,484.32	186.30	3,505.08	135.46		
A013	92212KAC0	VANTAGE DATA CENTERS LLC	1.99	9/15/2045	153,000.00	100.63	153,861.77	627.08	253.98	157.19		
A013	92212KAB2	VANTAGE DATA CENTERS LLC	1.65	9/15/2045	215,000.00	100.69	216,473.48	1,473.48	687.68	430.77		
A013	92345YAG1	VERISK ANALYTICS INC	3.63	5/15/2050	93,000.00	116.55	108,391.50	16,349.40	1,704.35	1,674.38		
A013	92343VEA8	VERIZON COMMUNICATIONS	4.50	8/10/2033	128,000.00	126.18	119,871.95	8,508.20	2,137.50	1,704.29		
A013	92343VCX0	VERIZON COMMUNICATIONS	4.52	9/15/2048	128,000.00	130.41	166,922.24	13,328.64	5,788.16	186.53		
A013	92346GA49	VERIZON OWNER TRUST	2.33	12/20/2023	262,000.00	101.98	267,185.92	3,305.81	6,104.58	831.64		
A013	254687FSD	WALT DISNEY COMPANY/THE	4.70	3/23/2050	65,000.00	141.25	91,809.80	27,254.50	1,527.50	-		
A017	941388AH3	WATERFORD GAMING LLC/WAT	8.63	9/15/2014	51,492.89	101.29	455,787.00	6,147.00	-	1,409.38		
A013	92388UAD8	WEG ENERGY GROUP INC	1.38	10/15/2027	450,000.00	105.95	84,065.07	3,515.68	3,428.13	149.27		
A013	95058XAG3	WENDYS FUNDING LLC	3.78	6/15/2049	88,780.00	105.85	90,865.07	2,071.10	24,653.08	585.20		
A013	92385CAJ6	WFB COMMERCIAL MORTGAGE TRU	4.80	6/15/2044	507,000.00	100.37	509,866.66	(650.75)	1,180.38	88.62		
A013	92385TAC5	WFB COMMERCIAL MORTGAGE TRU	3.00	6/15/2045	236,000.00	102.88	244,965.66	(8,965.66)	5,365.36	87.58		
A013	96228DBF0	WHEELS SPV LLC	3.06	4/20/2027	41,301.82	100.36	41,449.92	146.10	4,289.21	427.06		
A013	96228DBM5	WHEELS SPV LLC	2.30	5/22/2028	124,626.03	100.85	125,814.60	868.46	9,688.66	73.96		
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES TR	2.89	7/15/2024	371,000.00	101.66	377,171.03	905.54	1,971.99	246.30		
A013	98162VGA1	WORLD OMNI AUTOMOBILE LEASE SE	0.52	2/17/2026	320,000.00	100.28	320,965.28	13,003.69	1,279,878.79	306,251.92		
A013	98389BAY6	XCEL ENERGY INC	3.40	6/1/2030	87,000.00	114.62	99,716.79	13,003.69	1,971.99	246.30		
Totals							27,105.37	59,103,271.53	1,285,023.82	(177,695.98)	1,279,878.79	306,251.92

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2020
SCHEDULE 3B
FIXED INCOME 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
A013	00287YBMD	ABBVIE INC	2.30	11/21/2022	100,000.00	11/17/2020	EXCHANGE OFFER (NON CASH)	0	1,137.22	103,665.00
A013	00287YARO	ABBVIE INC	4.50	5/14/2035	100,000.00	7/16/2020	GOLDMAN SACHS + CO LLC	0	825.00	123,997.00
A013	00287YBL2	ABBVIE INC	2.30	11/21/2022	250,000.00	7/16/2020	PERSHING LLC	0	942.36	259,162.50
A013	0028716BS7	AMERICAN EXPRESS CO	3.40	2/27/2023	100,000.00	10/1/2020	MARKETAXESS CORPORATION	0	358.89	106,567.00
A013	02665VDDK4	AMERICAN HONDA FINANCE	0.88	7/17/2023	196,000.00	7/16/2020	BNP PARIBAS SECURITIES CORP./F	0	-	195,937.28
A013	66981FAA8	AMSR TRUST	1.36	11/17/37	104,000.00	9/16/2020	NOMURA SECURITIES/FIXED INCOI	0.00	-	103,996.86
A013	66981FAA8	AMSR TRUST	1.36	11/17/37	(104,000.00)	9/16/2020	NOMURA SECURITIES/FIXED INCOI	0.00	(109.60)	(103,996.86)
A013	66981FAA8	AMSR TRUST	1.36	11/17/37	104,000.00	9/16/2020	NOMURA SECURITIES/FIXED INCOI	0.00	(109.60)	(103,996.86)
A013	66981FAA8	AMSR TRUST	1.36	11/17/37	104,000.00	9/16/2020	NOMURA SECURITIES/FIXED INCOI	0.00	109.60	103,996.86
A013	037833CDD	APPLE INC	3.85	8/4/2046	100,000.00	10/1/2020	NOMURA SECURITIES/FIXED INCOI	0.00	109.60	103,996.86
A013	00206RLZ6	AT+T INC	3.50	6/1/2041	204,000.00	5/21/2020	MIZUHO SECURITIES USA/FIXED IN	0	652.36	125,564.00
A013	00206RMF6	AT+T INC	2.55	12/1/2033	400,000.00	12/1/2020	EXCHANGE OFFER	0	-	408,801.30
A013	00206RMF6	AT+T INC	2.55	12/1/2033	62,000.00	12/1/2020	EXCHANGE OFFER	0	-	63,364.20
A013	00206RCT7	AT+T INC	4.13	2/17/2026	400,000.00	10/1/2020	MORGAN STANLEY CO INCORPOR.	0	2,200.00	488,904.00
A013	05523UAP5	BAE SYSTEMS HOLDINGS INC	3.85	12/15/2025	100,000.00	6/4/2020	BARCLAYS CAPITAL INC.	0	1,850.14	110,220.00
A013	05523RAF4	BAE SYSTEMS PLC	1.90	2/15/2031	200,000.00	9/8/2020	RBC CAPITAL MARKETS, LLC	0	-	198,464.00
A013	06541LUBW5	BANK	1.93	12/10/2053	289,000.00	12/1/2020	BOFA SECURITIES, INC./FIXED INC	0	324.52	297,664.51
A013	06051GGM5	BANK OF AMERICA CORP	4.24	4/24/2038	29,000.00	3/10/2020	BOFA SECURITIES, INC./FIXED INC	0	471.79	34,933.11
A013	06051GGM5	BANK OF AMERICA CORP	4.24	4/24/2038	19,000.00	3/10/2020	CITIGROUP GLOBAL MARKETS INC	0	309.10	22,829.45
A013	06051GHS1	BANK OF AMERICA CORP	4.33	3/15/2050	50,000.00	10/7/2020	MARKETAXESS CORPORATION	0	144.33	64,008.00
A013	06051GFX2	BANK OF AMERICA CORP	3.50	4/19/2028	150,000.00	7/16/2020	PERSHING LLC	0	1,327.08	169,494.00
A013	064159VK9	BANK OF NOVA SCOTIA	1.63	5/1/2023	136,000.00	4/14/2020	SCOTIA CAPITAL (USA) INC	0	-	135,782.40
A013	064159VK9	BANK OF NOVA SCOTIA	1.63	5/1/2023	50,000.00	10/6/2020	BNY/MONTORONTO DOMINION SECUF	0	388.19	51,388.50
A013	084659A50	BERKSHIRE HATHAWAY ENERG	4.05	4/15/2025	78,000.00	3/20/2020	WELLS FARGO SECURITIES LLC	0	-	77,899.38
A013	084659AR2	BERKSHIRE HATHAWAY ENERG	4.45	1/15/2049	350,000.00	10/1/2020	GOLDMAN SACHS + CO LLC	0	3,461.11	451,797.50
A013	10373QBH2	BP CAP MARKETS AMERICA	2.94	4/6/2023	66,000.00	4/2/2020	CITIGROUP GLOBAL MARKETS INC	0	668.91	66,000.00
A013	11134LAF6	BROADCOM CORP / CAYMIN FI	3.63	7/15/2024	73,000.00	10/14/2020	BOFA SECURITIES, INC./FIXED INC	0	-	78,889.64
A013	11135FAK7	BROADCOM INC	4.11	9/15/2028	130,000.00	5/18/2020	EXCHANGE OFFER	0	134,865.90	134,865.90
A013	11135FAK7	BROADCOM INC	4.11	9/15/2028	8,000.00	5/18/2020	EXCHANGE OFFER	0	-	8,299.44
A013	11135FALS	BROADCOM INC	4.11	09/15/28	138,000.00	8/7/2020	EXCHANGE OFFER (NON CASH)	0.00	1,260.40	143,165.34
A013	14040HBT1	CAPITAL ONE FINANCIAL CO	3.30	10/30/2024	150,000.00	10/1/2020	BOFA SECURITIES, INC.	0	2,181.25	162,756.00
A013	12530MAA3	CF HIPPOLYTA ISSUER LLC	1.69	7/15/2060	126,000.00	8/13/2020	GOLDMAN SACHS + CO LLC	0	11.83	127,432.27
A013	125523CB4	CIGNA CORP	3.40	3/1/2027	260,000.00	7/13/2020	EXCHANGE OFFER (NON CASH)	0	3,285.89	270,244.00
A013	12568PAA1	CIM TRUST	2.50	1/25/2051	316,000.00	12/17/2020	BOFA SECURITIES, INC./FIXED INC	0	658.33	328,146.25
A013	12568AA80	CIM TRUST	2.50	4/25/2050	189,000.00	9/11/2020	BOFA SECURITIES, INC./FIXED INC	0	210.00	194,374.69
A013	172967LS8	CITIGROUP INC	3.52	10/27/2028	72,000.00	3/13/2020	CITIGROUP GLOBAL MARKETS INC	0	986.60	75,057.12
A013	172967MP3	CITIGROUP INC	4.41	3/31/2031	(86,000.00)	3/24/2020	CITIGROUP GLOBAL MARKETS INC	0	-	(86,000.00)
A013	172967MP3	CITIGROUP INC	4.41	3/31/2031	86,000.00	3/24/2020	CITIGROUP GLOBAL MARKETS INC	0	-	86,000.00
A013	172967MP3	CITIGROUP INC	4.41	3/31/2031	86,000.00	3/24/2020	CITIGROUP GLOBAL MARKETS INC	0	-	86,000.00
A013	191216CQ1	COCA COLA CO/THE	4.20	3/25/2050	32,000.00	3/20/2020	BOFA SECURITIES, INC./FIXED INC	0	545.73	31,794.56
A013	20030NBEO	COMCAST CORP	4.65	7/15/2042	65,000.00	3/19/2020	CITIGROUP GLOBAL MARKETS INC	0	-	61,772.10
A013	20030NDN8	COMCAST CORP	1.50	2/15/2031	280,000.00	8/11/2020	BOFA SECURITIES, INC./FIXED INC	0	-	279,056.40
A013	20030NBW0	COMCAST CORP	2.35	1/15/2027	150,000.00	10/1/2020	GOLDMAN SACHS + CO LLC	0	783.33	161,343.00
A013	20268JAG8	COMMONSPIRIT HEALTH	3.91	10/1/2050	125,000.00	10/21/2020	MORGAN STANLEY CO INCORPOR.	0	-	125,000.00
A013	20911HF6X	CON EDISON CO OF NY INC	3.35	4/1/2030	105,000.00	3/26/2020	BOFA SECURITIES, INC./FIXED INC	0	-	104,760.60
A013	74977RDE1	COOPERATIVE RABOBANK UA	3.88	9/26/2023	250,000.00	7/16/2020	BOFA SECURITIES, INC.	0	3,067.71	274,602.50
A013	22160KAN5	COSTCO WHOLESALE CORP	1.38	6/20/2027	191,000.00	4/16/2020	CREDIT SUISSE SECURITIES (USA)	0	-	190,570.25
A013	244198BH7	DEERE + COMPANY	2.75	4/15/2025	109,000.00	3/25/2020	CITIGROUP GLOBAL MARKETS INC	0	-	108,851.76
A013	249182PP6	DENVER CITY CNTY CO ARPT REV	1.72	11/15/2027	320,000.00	10/15/2020	BARCLAYS CAPITAL INC.	0	-	320,000.00
A013	233331BG1	DTE ENERGY CO	1.05	6/1/2025	93,000.00	8/11/2020	MORGAN STANLEY CO INCORPOR.	0	18.98	93,265.98
A013	233331BG1	DTE ENERGY CO	1.05	06/01/25	141,000.00	8/3/2020	CITIGROUP GLOBAL MARKETS INC	0.00	-	140,829.39
A013	26442CAU8	DUKE ENERGY CAROLINAS	3.95	3/12/2048	47,000.00	3/12/2020	BARCLAYS CAPITAL INC.	0	5.15	52,351.89
A013	29978CAD2	EVERBANK MORTGAGE LOAN TRUS	1.00	2/25/2048	216,020.07	7/22/2020	HILLTOP SECURITIES INC	0	483.04	219,395.39
A013	29978CAD2	EVERBANK MORTGAGE LOAN TRUS	1.00	2/25/2048	216,020.07	7/22/2020	HILLTOP SECURITIES INC	0	483.04	219,395.39
A013	29978CAD2	EVERBANK MORTGAGE LOAN TRUS	1.00	2/25/2048	(231,586.70)	7/22/2020	HILLTOP SECURITIES INC	0	(517.85)	(235,205.24)
A013	29978CAD2	EVERBANK MORTGAGE LOAN TRUS	1.00	2/25/2048	216,020.08	7/22/2020	HILLTOP SECURITIES INC	0	-	219,395.39
A013	29978CAD2	EVERBANK MORTGAGE LOAN TRUS	3.50	2/25/2048	231,586.70	7/22/2020	HILLTOP SECURITIES INC	0	517.85	235,205.24

A013	29978CAD2	EVERBANK MORTGAGE LOAN TRUS'	1.00	2/25/2048	(216,020.07)	7/22/2020	HILLTOP SECURITIES INC	0	(483.04)	(219,395.39)
A013	29978CAD7	EVERBANK MORTGAGE LOAN TRUS'	1.00	2/25/2048	(216,020.08)	7/22/2020	HILLTOP SECURITIES INC	0	(483.04)	(219,395.39)
A013	30161NAY7	EXELON CORP	4.70	4/15/2050	32,000.00	3/30/2020	J.P. MORGAN SECURITIES LLC	0	-	31,963.52
A013	30231GBH4	EXXON MOBIL CORPORATION	2.99	3/19/2025	114,000.00	4/13/2020	BOFA SECURITIES, INC. / FIXED INC	0	246.34	120,044.28
A013	30231GBL5	EXXON MOBIL CORPORATION	1.57	4/15/2028	163,000.00	4/13/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	163,000.00
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	467,129.41	1/31/2020	BOFA SECURITIES, INC. / FIXED INC	0	499.57	489,683.00
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	(467,129.41)	1/31/2020	BOFA SECURITIES, INC. / FIXED INC	0	(499.57)	(489,683.00)
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	(469,054.98)	1/31/2020	BOFA SECURITIES, INC. / FIXED INC	0	(501.63)	(491,701.54)
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	469,054.98	1/31/2020	BOFA SECURITIES, INC. / FIXED INC	0	501.63	491,701.54
A013	3132A8534	FED HM LN PC POOL Q53595	3.50	1/1/2050	467,129.41	1/31/2020	BOFA SECURITIES, INC. / FIXED INC	0	499.57	489,683.00
A013	3133KGS5A2	FED HM LN PC POOL RA1741	2.50	1/1/2049	220,000.00	8/14/2020	MORGAN STANLEY CO INCORPOR.	0	351.39	232,237.50
A013	3133KGS5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	144,713.51	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0	182.90	153,780.72
A013	3133KGS5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	146,669.07	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0	185.38	155,858.80
A013	3133KGS5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	(144,713.51)	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0	(182.90)	(153,780.72)
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	136,143.21	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0	185.38	155,858.80
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	139,960.29	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0	176.89	149,254.53
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	139,960.29	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0	176.89	149,254.53
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	(136,143.21)	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0	(172.07)	(145,183.97)
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	136,143.21	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0	172.07	145,183.97
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	05/01/50	(139,960.29)	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0.00	(176.89)	(149,254.53)
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	05/01/50	(139,960.29)	8/14/2020	CITIGROUP GLOBAL MARKETS INC	0.00	(176.89)	(149,254.53)
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	647,813.72	7/15/2020	J.P. MORGAN SECURITIES LLC	0	431.88	677,775.10
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	642,200.32	7/15/2020	J.P. MORGAN SECURITIES LLC	0	428.13	671,902.08
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	642,200.32	7/15/2020	J.P. MORGAN SECURITIES LLC	0	428.13	671,902.08
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	(642,200.32)	7/15/2020	J.P. MORGAN SECURITIES LLC	0	(428.13)	(671,902.08)
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	(642,200.32)	7/15/2020	J.P. MORGAN SECURITIES LLC	0	(428.13)	(671,902.08)
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	642,200.32	7/15/2020	J.P. MORGAN SECURITIES LLC	0	428.13	671,902.08
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	647,813.72	7/15/2020	J.P. MORGAN SECURITIES LLC	0	431.88	677,775.10
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.50	6/1/2050	367,000.00	6/3/2020	NOMURA SECURITIES/FIXED INCOF	0	254.86	381,276.59
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.50	6/1/2050	366,499.35	6/3/2020	NOMURA SECURITIES/FIXED INCOF	0	254.51	380,758.46
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.50	6/1/2050	(367,000.00)	6/3/2020	NOMURA SECURITIES/FIXED INCOF	0	(254.86)	(381,276.59)
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.50	6/1/2050	(366,499.35)	6/3/2020	NOMURA SECURITIES/FIXED INCOF	0	(254.51)	(380,758.46)
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.50	6/1/2050	378,000.00	6/3/2020	NOMURA SECURITIES/FIXED INCOF	0	262.50	392,706.56
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.50	6/1/2050	377,480.16	6/3/2020	NOMURA SECURITIES/FIXED INCOF	0	262.14	392,166.50
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.50	6/1/2050	(378,000.00)	6/3/2020	NOMURA SECURITIES/FIXED INCOF	0	(262.50)	(392,706.56)
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.50	6/1/2050	(377,480.16)	6/3/2020	NOMURA SECURITIES/FIXED INCOF	0	(262.14)	(392,166.50)
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	8/1/2050	673,000.00	7/15/2020	WELLS FARGO SECURITIES LLC	0	448.67	698,552.97
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	8/1/2050	671,604.40	7/15/2020	WELLS FARGO SECURITIES LLC	0	447.74	697,104.38
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	8/1/2050	(673,000.00)	7/15/2020	WELLS FARGO SECURITIES LLC	0	(448.67)	(698,552.97)
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	8/1/2050	(671,604.40)	7/15/2020	WELLS FARGO SECURITIES LLC	0	(447.74)	(697,104.38)
A013	3133KJBD3	FED HM LN PC POOL RA2736	3.00	6/1/2034	386,471.97	6/17/2020	MORGAN STANLEY CO INCORPOR.	0	547.50	408,422.37
A013	3132DV5D3	FED HM LN PC POOL SD8045	3.00	2/1/2050	321,506.34	3/12/2020	NOMURA SECURITIES/FIXED INCOF	0	321.51	328,916.06
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	(161,355.31)	5/29/2020	FIRST HORIZON BANK	0	(156.87)	(170,330.70)
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	161,355.31	5/29/2020	FIRST HORIZON BANK	0	156.87	170,330.70
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	161,355.31	5/29/2020	FIRST HORIZON BANK	0	156.87	170,330.70
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	(161,355.31)	5/29/2020	FIRST HORIZON BANK	0	(156.87)	(170,330.70)
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	165,385.86	5/29/2020	FIRST HORIZON BANK	0	156.87	170,330.70
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	165,385.86	5/29/2020	FIRST HORIZON BANK	0	156.87	170,330.70
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	(165,385.86)	5/29/2020	FIRST HORIZON BANK	0	(160.80)	(174,585.44)
A013	3132A8534	FED HM LN PC POOL ZS7738	2.50	1/1/2031	246,317.34	6/19/2020	CREDIT SUISSE SECURITIES (USA)	0	256.58	259,133.54
A013	3132A8534	FED HM LN PC POOL ZS7738	2.50	1/1/2031	(251,627.93)	6/19/2020	CREDIT SUISSE SECURITIES (USA)	0	(262.12)	(264,720.45)
A013	3132A8534	FED HM LN PC POOL ZS7738	2.50	1/1/2031	246,317.34	6/19/2020	CREDIT SUISSE SECURITIES (USA)	0	256.58	259,133.54
A013	3132A8534	FED HM LN PC POOL ZS7738	2.50	1/1/2031	(246,317.34)	6/19/2020	CREDIT SUISSE SECURITIES (USA)	0	(256.58)	(259,133.54)
A013	3137FJEB2	FED HM LN PC POOL ZS7738	1.25	2/15/2026	320,000.00	10/9/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	317,884.80
A013	3137FJEB2	FED HM LN PC POOL ZS7738	1.25	2/15/2026	320,000.00	10/9/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	317,884.80
A013	3137FJEB2	FED HM LN PC POOL ZS7738	3.69	8/25/2028	133,000.00	6/24/2020	MORGAN STANLEY CO INCORPOR.	0	403.43	160,135.12
A013	3137FJEB2	FED HM LN PC POOL ZS7738	3.69	8/25/2028	133,000.00	6/24/2020	MORGAN STANLEY CO INCORPOR.	0	403.43	160,135.12
A013	3137FJEB2	FED HM LN PC POOL ZS7738	3.92	9/25/2028	92,000.00	6/24/2020	MORGAN STANLEY CO INCORPOR.	0	280.50	110,985.78
A013	3137FJEB2	FED HM LN PC POOL ZS7738	3.92	9/25/2028	92,000.00	6/24/2020	MORGAN STANLEY CO INCORPOR.	0	280.50	110,985.78
A013	33767MAA3	FIRSTKEY HOMES 2020 SFR1 TRUST	1.34	9/17/2025	122,000.00	7/31/2020	MORGAN STANLEY CO INCORPOR.	0	-	121,997.49
A013	33881YVAC0	FLAGSTAR MORTGAGE TRUST	3.00	9/25/2050	230,757.04	7/24/2020	BOFA SECURITIES, INC. / FIXED INC	0	519.20	238,761.42
A013	341271AD6	FLORENIA STRB OF ADMIN FIN CO	1.26	7/1/2025	108,012.46	7/1/2020	GOLDMAN SACHS + CO LLC	0	175.52	117,277.90
A013	3140J8VJ7	FNMA POOL BM5117	4.50	12/1/2048	682,608.79	12/11/2020	MITSUBISHI UFJ SECURITIES (USA)	0	739.49	723,865.29
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050				0		

A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	80,000.00	6/3/2020	MORGAN STANLEY CO INCORPOR	0	16.67	83,225.00
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	600,000.00	10/1/2020	MORGAN STANLEY CO INCORPOR	0	50.00	640,054.69
A013	3140QB2E7	FNMA POOL CA4372	4.50	10/1/2049	(189,984.22)	1/3/2020	NOMURA SECURITIES/FIXED INCOI	0	(276.25)	(180,406.37)
A013	3140QB2E7	FNMA POOL CA4372	4.50	10/1/2049	169,984.22	1/3/2020	NOMURA SECURITIES/FIXED INCOI	0	276.25	180,406.37
A013	3140QB2E7	FNMA POOL CA4372	4.50	10/1/2049	168,202.35	1/3/2020	NOMURA SECURITIES/FIXED INCOI	0	273.33	178,504.75
A013	3140QCCLM6	FNMA POOL CA4831	4.50	12/1/2049	198,425.66	7/16/2020	DAWA SECURITIES AMERICA INC	0	289.14	217,467.45
A013	3140QCCLM6	FNMA POOL CA4831	4.50	12/1/2049	(199,425.66)	7/16/2020	DAWA SECURITIES AMERICA INC	0	(289.14)	(217,467.45)
A013	3140QCCLM6	FNMA POOL CA4831	4.50	5/7/58	199,425.66	7/16/2020	DAWA SECURITIES AMERICA INC	0	289.14	217,467.45
A013	3140QCCLM6	FNMA POOL CA4831	4.50	12/1/2049	205,880.48	7/16/2020	DAWA SECURITIES AMERICA INC	0	294.82	224,506.23
A013	3140QCCLM6	FNMA POOL CA4831	4.50	12/1/2050	(205,880.48)	7/16/2020	DAWA SECURITIES AMERICA INC	0	(308.82)	(224,506.23)
A013	3140QCCLM6	FNMA POOL CA4950	3.50	1/1/2050	277,138.63	12/10/2020	J.P. MORGAN SECURITIES LLC	0	350.27	296,754.84
A013	3140QCCLM6	FNMA POOL CA5181	4.50	2/1/2050	148,365.62	7/16/2020	BOFA SECURITIES, INC. / FIXED INC	0	222.55	162,529.90
A013	3140QCCLM6	FNMA POOL CA5181	4.50	2/1/2050	(148,365.62)	7/16/2020	BOFA SECURITIES, INC. / FIXED INC	0	(222.55)	(162,529.90)
A013	3140QCCLM6	FNMA POOL CA5181	4.50	5/4/20	148,365.62	7/16/2020	BOFA SECURITIES, INC. / FIXED INC	0	222.55	162,529.90
A013	3140QCCLM6	FNMA POOL CA5181	4.50	2/1/2050	151,029.60	7/16/2020	BOFA SECURITIES, INC. / FIXED INC	0	226.54	165,448.21
A013	3140QCCLM6	FNMA POOL CA5181	4.50	2/1/2050	(151,029.60)	7/16/2020	BOFA SECURITIES, INC. / FIXED INC	0	(226.54)	(165,448.21)
A013	3140QET69	FNMA POOL CA6181	2.50	09/01/50	620,000.00	8/6/2020	ROBERT W. BAIRD CO INCORPOR	0.00	413.34	645,720.31
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	247,289.17	8/27/2020	GOLDMAN SACHS + CO LLC	0	(274.77)	(261,662.85)
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	(247,289.17)	8/27/2020	GOLDMAN SACHS + CO LLC	0	(274.77)	(261,662.85)
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	247,289.17	8/27/2020	GOLDMAN SACHS + CO LLC	0	274.77	261,662.85
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	(247,289.17)	8/27/2020	GOLDMAN SACHS + CO LLC	0	(274.77)	(261,662.85)
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	249,000.00	8/27/2020	GOLDMAN SACHS + CO LLC	0	276.67	263,473.12
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	(249,000.00)	8/27/2020	GOLDMAN SACHS + CO LLC	0	(276.67)	(263,473.12)
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	531,632.06	10/1/2020	BARCLAYS CAPITAL INC.	0	(590.27)	(577,721.25)
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	(531,632.06)	10/1/2020	BARCLAYS CAPITAL INC.	0	(590.27)	(577,721.25)
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	544,859.42	10/1/2020	BARCLAYS CAPITAL INC.	0	590.27	577,721.25
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	(185,900.84)	5/29/2020	J.P. MORGAN SECURITIES LLC	0	(188.75)	(153,313.14)
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	135,900.84	5/29/2020	J.P. MORGAN SECURITIES LLC	0	188.75	153,313.14
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	139,012.94	5/29/2020	J.P. MORGAN SECURITIES LLC	0	188.75	153,313.14
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	(139,012.94)	5/29/2020	J.P. MORGAN SECURITIES LLC	0	(188.75)	(153,313.14)
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	1,027,735.84	10/1/2020	J.P. MORGAN SECURITIES LLC	0	(1,769.84)	(1,568,233.99)
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	(1,027,735.84)	10/1/2020	J.P. MORGAN SECURITIES LLC	0	(1,769.84)	(1,568,233.99)
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	1,027,735.84	10/1/2020	J.P. MORGAN SECURITIES LLC	0	1,769.84	1,568,233.99
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	(1,027,735.84)	10/1/2020	J.P. MORGAN SECURITIES LLC	0	(1,769.84)	(1,568,233.99)
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	1,147,617.64	10/1/2020	MITSUBISHI UFJ SECURITIES (USA)	0	159.39	1,295,014.78
A013	3140X5F40	FNMA POOL FM1986	5.00	11/1/2049	(1,147,617.64)	10/1/2020	MITSUBISHI UFJ SECURITIES (USA)	0	(159.39)	(1,295,014.78)
A013	3140X5F40	FNMA POOL FM1986	5.00	11/1/2049	1,134,577.17	10/1/2020	MITSUBISHI UFJ SECURITIES (USA)	0	157.58	1,280,299.43
A013	3140X5F40	FNMA POOL FM1986	5.00	11/1/2049	(1,134,577.17)	10/1/2020	MITSUBISHI UFJ SECURITIES (USA)	0	(157.58)	(1,280,299.43)
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	841,272.49	12/11/2020	BOFA SECURITIES, INC. / FIXED INC	0	911.38	893,457.67
A013	3140X7TW9	FNMA POOL FM4764	3.00	09/01/50	140,496.77	9/15/2020	MORGAN STANLEY CO INCORPOR	0.00	175.62	149,738.83
A013	35563PFH9	FREDDIE MAC SCRT	3.50	3/25/2058	(21,150.73)	12/17/2019	WELLS FARGO SECURITIES LLC	0	(37.01)	(21,904.22)
A013	35563PNP0	FREDDIE MAC SCRT	2.50	8/25/2059	174,000.00	3/5/2020	BOFA SECURITIES, INC. / FIXED INC	0	471.25	180,821.10
A013	35563PNP0	FREDDIE MAC SCRT	2.50	8/25/2059	(174,000.00)	3/5/2020	BOFA SECURITIES, INC. / FIXED INC	0	(471.25)	(180,821.10)
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	278,981.76	12/10/2020	CITIGROUP GLOBAL MARKETS INC	0	302.23	297,802.13
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	(278,981.76)	12/10/2020	CITIGROUP GLOBAL MARKETS INC	0	(302.23)	(297,802.13)
A013	35563PML0	FREDDIE MAC SCRT	3.00	11/25/2057	142,347.49	7/23/2020	CITIGROUP GLOBAL MARKETS INC	0	359.57	292,896.70
A013	35563PML0	FREDDIE MAC SCRT	3.00	11/25/2057	(142,347.49)	7/23/2020	CITIGROUP GLOBAL MARKETS INC	0	(359.57)	(292,896.70)
A013	369560BJ6	GENERAL DYNAMICS CORP	4.25	4/1/2050	17,000.00	5/5/2020	BOFA SECURITIES, INC. / FIXED INC	0	387.92	157,966.38
A013	369560BJ6	GENERAL DYNAMICS CORP	4.25	4/1/2050	(17,000.00)	5/5/2020	BOFA SECURITIES, INC. / FIXED INC	0	(387.92)	(157,966.38)
A013	369560BJ6	GENERAL DYNAMICS CORP	4.25	4/1/2050	59,000.00	5/5/2020	BARCLAYS CAPITAL INC.	0	292.54	75,600.24
A013	369560BJ6	GENERAL DYNAMICS CORP	4.25	4/1/2050	(59,000.00)	5/5/2020	BARCLAYS CAPITAL INC.	0	(292.54)	(75,600.24)
A013	37045XCR5	GENERAL MOTORS FINL CO	5.10	1/17/2024	150,000.00	10/6/2020	BOFA SECURITIES, INC. / FIXED INC	0	1,657.50	16,662.75
A013	36260KAD6	GM FINANCIAL SECURITIZED TERM	0.71	2/17/2026	320,000.00	10/6/2020	J.P. MORGAN SECURITIES LLC	0	-	319,913.63
A013	36260KAD6	GM FINANCIAL SECURITIZED TERM	0.50	2/17/2026	(320,000.00)	10/6/2020	J.P. MORGAN SECURITIES LLC	0	-	(319,913.63)
A013	36260KAD6	GM FINANCIAL SECURITIZED TERM	0.71	2/17/2026	(320,000.00)	10/6/2020	J.P. MORGAN SECURITIES LLC	0	-	(319,913.63)
A013	361795LIR6	GNMA II POOL MA3936	3.00	9/20/2046	328,132.01	6/2/2020	NOMURA SECURITIES/FIXED INCOI	0	574.23	349,308.76
A013	361795LIR6	GNMA II POOL MA3936	3.00	9/20/2046	(328,132.01)	6/2/2020	NOMURA SECURITIES/FIXED INCOI	0	(574.23)	(349,308.76)
A013	361795LIR6	GNMA II POOL MA3936	3.00	9/20/2046	316,855.34	6/2/2020	NOMURA SECURITIES/FIXED INCOI	0	554.50	337,302.41
A013	361795LIR6	GNMA II POOL MA3936	3.00	9/20/2046	(316,855.34)	6/2/2020	NOMURA SECURITIES/FIXED INCOI	0	(554.50)	(337,302.41)

A013	361795LR6	GNMA II POOL MA3936	3.00	9/20/2046	(328,132.01)	6/12/2020	NOMURA SECURITIES/FIXED INCO	0	(574.23)	(349,306.76)
A013	361795LR6	GNMA II POOL MA3936	3.00	9/20/2046	316,655.34	6/12/2020	NOMURA SECURITIES/FIXED INCO	0	554.50	337,302.41
A013	38141GSS7	GOLDMAN SACHS GROUP INC	5.75	1/24/2022	358,000.00	1/13/2020	GOLDMAN SACHS + CO LLC	0	9,777.88	384,173.38
A013	38141GXH2	GOLDMAN SACHS GROUP INC	3.80	3/15/2030	200,000.00	10/22/2020	MORGAN STANLEY CO INCORPOR	0	443.33	231,784.00
A013	36198EAE5	GS MORTGAGE SECURITIES TRUST	4.19	7/10/2046	220,000.00	11/24/2020	MORGAN STANLEY CO INCORPOR	0	665.27	237,468.28
A013	36264KAV2	GS MORTGAGE SECURITIES TRUST	2.10	12/10/2030	259,000.00	12/17/2020	GOLDMAN SACHS + CO LLC	0	405.31	266,759.12
A013	40414LAQ2	HEALTHPEAK PROPERTIES	3.25	7/15/2026	300,000.00	10/1/2020	GOLDMAN SACHS + CO LLC	0	2,166.67	335,715.00
A013	437076CC4	HOME DEPOT INC	3.30	4/15/2040	87,000.00	3/26/2020	J.P. MORGAN SECURITIES LLC	0	-	86,229.18
A013	458140BQ2	INTEL CORP	3.75	3/25/2027	106,000.00	3/20/2020	J.P. MORGAN SECURITIES LLC	0	-	107,789.40
A013	4662KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	136,000.00	7/24/2020	J.P. MORGAN SECURITIES LLC	0	328.67	140,526.25
A013	46640LAD4	JPMBS COMMERCIAL MORTGAGE SE	4.13	8/15/2046	256,000.00	12/10/2020	BOFA SECURITIES, INC. / FIXED INC	0	382.04	276,240.00
A013	46647PBL4	JPMORGAN CHASE + CO	4.49	3/24/2031	131,000.00	3/19/2020	J.P. MORGAN SECURITIES LLC	0	-	131,000.00
A013	46647PAV8	JPMORGAN CHASE + CO	4.20	7/23/2029	100,000.00	10/1/2020	HSBC SECURITIES (USA) INC.(FIXE	0	840.60	118,459.00
A013	512807AW8	LAM RESEARCH CORP	2.88	6/15/2050	43,000.00	4/30/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	42,886.91
A013	534187BK4	LINCOLN NATIONAL CORP	3.40	1/15/2031	103,000.00	5/8/2020	CITIGROUP GLOBAL MARKETS INC	0	-	102,774.43
A013	534187BF5	LINCOLN NATIONAL CORP	3.63	12/12/2026	175,000.00	10/29/2020	PERSHING LLC	0	881.07	198,014.25
A013	53944YAH6	LLOYDS BANKING GROUP PLC	3.90	3/12/2024	200,000.00	10/15/2020	CREDIT SUISSE SECURITIES (USA)	0	2,248.38	209,306.00
A013	539438AV1	LLOYDS BANKING GROUP PLC	2.44	2/5/2026	200,000.00	7/17/2020	BOFA SECURITIES, INC.	0	-	114,002.95
A013	539830BQ1	LOCKHEED MARTIN CORP	2.80	6/15/2050	115,000.00	5/15/2020	MORGAN STANLEY CO INCORPOR.	0	-	136,156.00
A013	539830BL2	LOCKHEED MARTIN CORP	4.70	5/15/2046	100,000.00	10/6/2020	J.P. MORGAN SECURITIES LLC	0	1,866.94	92,908.86
A013	548661DZ7	LOWE S COS INC	3.00	10/15/2050	93,000.00	10/7/2020	WELLS FARGO SECURITIES LLC	0	-	102,069.10
A013	548661DW4	LOWE S COS INC	5.13	4/15/2050	70,000.00	7/16/2020	CITIGROUP GLOBAL MARKETS INC	0	1,136.04	66,723.96
A013	575767AQ1	MASS MUTUAL LIFE INS CO	3.38	4/15/2050	28,000.00	3/24/2020	CITIGROUP GLOBAL MARKETS INC	0	-	27,881.28
A013	57636QAQ7	MASTERCARD INC	3.85	3/26/2030	100,000.00	10/1/2020	RBC CAPITAL MARKETS, LLC	0	83.75	117,711.00
A013	57636QAP9	MASTERCARD INC	3.35	3/26/2030	90,000.00	3/25/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	89,563.50
A013	58013MFP4	MCDONALD S CORP	3.50	7/1/2027	100,000.00	7/16/2020	CITIGROUP GLOBAL MARKETS INC	0	1,318.33	127,608.00
A013	58013MFR0	MCDONALD S CORP	4.20	4/1/2050	100,000.00	3/24/2020	RAYMOND JAMES/FI	0	82.15	46,685.50
A013	59447TXA6	MICHIGAN ST FIN AUTH REVENUE	2.37	9/1/2049	50,000.00	3/24/2020	J.P. MORGAN SECURITIES LLC	0	-	108,483.10
A013	615369AT2	MOODY S CORPORATION	3.25	5/20/2050	110,000.00	5/12/2020	CITIGROUP GLOBAL MARKETS INC	0	100.61	288,062.50
A013	6174468P7	MORGAN STANLEY	3.62	4/1/2031	250,000.00	10/1/2020	BOFA SECURITIES, INC. / FIXED INC	0	473.68	335,236.13
A013	61762MBW0	MORGAN STANLEY BAML TRUST	1.00	7/15/2046	311,000.00	12/10/2020	BMO CAPITAL MARKETS CORP BOI	0	32.75	20,927.34
A013	61762DAW1	MORGAN STANLEY BAML TRUST	3.10	5/15/2046	20,000.00	7/16/2020	CREDIT SUISSE SECURITIES (USA)	0	496.06	318,150.00
A013	61772DAW1	MORGAN STANLEY BAML TRUST	3.10	5/15/2046	303,000.00	7/16/2020	CREDIT SUISSE SECURITIES (USA)	0	322.50	300,000.00
A013	61771QAJ0	MORGAN STANLEY RESIDENTIAL MC	2.50	12/25/2050	172,000.00	12/11/2020	MORGAN STANLEY CO INCORPOR.	0	-	178,450.00
A013	66285WB62	N TX TOLLWAY AUTH REVENUE	1.31	1/1/2026	300,000.00	3/4/2020	MIZUHO SECURITIES, INC.	0	-	168,985.23
A013	65341KBN5	NEXTEAR FLOORPLAN MASTER OV	2.30	2/18/2025	169,000.00	3/4/2020	MIZUHO SECURITIES USA/FIXED IN	0	-	168,985.23
A013	65341KBN5	NEXTEAR FLOORPLAN MASTER OV	2.30	2/18/2025	169,000.00	3/4/2020	MIZUHO SECURITIES USA/FIXED IN	0	-	168,985.23
A013	65341KBN5	NEXTEAR FLOORPLAN MASTER OV	1.55	2/18/2025	169,000.00	3/4/2020	MIZUHO SECURITIES USA/FIXED IN	0	-	168,985.23
A013	654106AJ2	NIKE INC	2.75	3/27/2027	63,000.00	3/25/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	79,989.60
A013	654106AL7	NIKE INC	3.25	3/27/2027	63,000.00	3/25/2020	BOFA SECURITIES, INC. / FIXED INC	0	53.74	62,605.62
A013	655844BH0	NORFOLK SOUTHERN CORP	4.84	10/1/2041	100,000.00	10/1/2020	GOLDMAN SACHS + CO LLC	0	-	131,262.00
A013	666807BU5	NORTHROP GRUMMAN CORP	5.25	5/1/2050	43,000.00	3/19/2020	J.P. MORGAN SECURITIES LLC	0	-	42,745.01
A013	67021CAP2	INSTAR ELECTRIC CO	3.95	4/1/2030	99,000.00	3/23/2020	MITSUBISHI UFJ SECURITIES (USA)	0	-	98,457.48
A013	66389XB11	ORACLE CORP	2.50	4/1/2025	174,000.00	3/30/2020	J.P. MORGAN SECURITIES LLC	0	-	173,985.62
A013	66389XB11	ORACLE CORP	2.50	4/1/2025	50,000.00	10/1/2020	MARKETAXESS CORPORATION	0	13.89	53,634.00
A013	70450YAF0	PAYPAL HOLDINGS INC	1.35	6/1/2023	114,000.00	5/11/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	113,885.12
A013	70462GAB4	PEACHEALTH OBLIGATED GR	1.38	1/15/2025	320,000.00	10/7/2020	MORGAN STANLEY CO INCORPOR.	0	-	320,000.00
A013	713448EU8	PEPSICO INC	3.63	3/19/2050	100,000.00	10/1/2020	PERSHING LLC	0	161.11	122,707.00
A013	717081EZ2	PFIZER INC	2.55	5/28/2040	115,000.00	5/18/2020	CITIGROUP GLOBAL MARKETS INC	0	-	114,285.85
A013	718549AB4	PHILLIPS 66 PARTNERS LP	3.61	02/15/25	96,000.00	10/5/2020	JEFFERIES + COMPANY INC	0.00	498.89	101,731.20
A013	742718FJ3	PROCTER + GAMBLE CO/THE	3.55	3/25/2040	100,000.00	10/7/2020	WELLS FARGO SECURITIES LLC	0	138.06	122,864.00
A013	74486QCE4	PUBLIC SERVICE ELECTRIC	2.05	08/01/50	141,000.00	8/4/2020	MITSUBISHI UFJ SECURITIES (USA)	0.00	-	139,873.41
A013	76355HKK9	RYDER SYSTEM INC	3.65	9/1/2025	191,000.00	5/5/2020	RBC CAPITAL MARKETS, LLC	0	-	190,868.21
A013	76355HKL2	RYDER SYSTEM INC	3.35	3/18/2024	150,000.00	10/2/2020	BOFA SECURITIES, INC.	0	273.75	164,020.50
A013	76502EAA4	SABAY DATA CENTER ISSUER LLC	3.81	3/20/2045	79,000.00	4/23/2020	PERSHING LLC	0	-	78,447.83
A013	82256ZCF7	SHELL INTERNATIONAL FIN	2.38	4/6/2025	104,000.00	4/1/2020	BARCLAYS CAPITAL INC.	0	-	103,771.20
A013	82256ZCF7	SHELL INTERNATIONAL FIN	2.38	4/6/2025	50,000.00	10/1/2020	GOLDMAN SACHS + CO LLC	0	590.45	53,410.50
A013	83162CVU3	SMALL BUSINESS ADMINISTRATION	2.42	6/1/2032	381,146.07	10/7/2020	OPPENHEIMER + CO. INC.	0	3,382.04	399,488.72
A013	83162CH89	SMALL BUSINESS ADMINISTRATION	1.21	12/1/2045	92,000.00	12/10/2020	CREDIT SUISSE SECURITIES (USA)	0	-	92,000.00
A013	83162CH89	SMALL BUSINESS ADMINISTRATION	1.21	12/1/2045	121,000.00	12/10/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	121,000.00
A013	834061TAB8	SOCIAL PROFESSIONAL LOAN PROG	1.89	6/15/2046	185,000.00	10/22/2020	J.P. MORGAN SECURITIES LLC	0	143.58	191,554.49
A013	85236KAD4	STACK INFRASTRUCTURE ISSUER LI	2.54	8/25/2045	140,000.00	8/24/2020	PERSHING LLC	0	-	140,000.00
A013	85244AV1	STARBUCKS CORP	2.00	3/12/2027	67,000.00	3/10/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	66,725.97
A013	85244AV1	STARBUCKS CORP	2.00	3/12/2027	67,000.00	3/10/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	66,725.97
A013	85244AV1	STARBUCKS CORP	2.00	3/12/2027	67,000.00	3/10/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	66,725.97
A013	855244AY5	STARBUCKS CORP	1.30	5/7/2022	115,000.00	5/4/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	114,922.95

A013	857477B1	STATE STREET CORP	2.90	3/30/2026	45,000.00	3/26/2020	MORGAN STANLEY CO INCORPOR.	0	-	45,000.00
A013	857477BK6	STATE STREET CORP	3.15	3/30/2031	35,000.00	3/26/2020	MORGAN STANLEY CO INCORPOR.	0	-	35,000.00
A013	857477BM4	STATE STREET CORP	2.90	3/30/2026	45,000.00	10/29/2020	EXCHANGE OFFER (NON CASH)	0	123.29	45,000.00
A013	857477BN2	STATE STREET CORP	3.15	3/30/2031	35,000.00	10/29/2020	EXCHANGE OFFER (NON CASH)	0	104.19	35,000.00
A013	87264BA2	T MOBILE USA INC	3.50	4/15/2025	52,000.00	4/2/2020	DEUTSCHE BANK SECURITIES INC	0	-	51,988.04
A013	87264BA2	T MOBILE USA INC	3.50	4/15/2025	52,000.00	4/2/2020	DEUTSCHE BANK SECURITIES INC	0	-	(51,988.04)
A013	87264BA2	T MOBILE USA INC	3.50	4/15/2025	52,000.00	4/2/2020	DEUTSCHE BANK SECURITIES INC	0	-	160,732.74
A013	87612EBL9	TARGET CORP	2.25	4/15/2025	161,000.00	3/16/2020	CITIGROUP GLOBAL MARKETS INC	0	-	(154,260.65)
A013	88303CB5	TEXTRON INC	3.00	6/12/2025	(155,000.00)	3/10/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	154,260.65
A013	88303CB5	TEXTRON INC	3.00	6/12/2025	155,000.00	3/10/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	154,260.65
A013	88303CB5	TEXTRON INC	3.00	6/12/2025	155,000.00	3/10/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	71,264.90
A013	89114QCH9	TORONTO DOMINION BANK	1.15	6/12/2025	70,000.00	10/6/2020	BONYTORONTO DOMINION SECUR	0	259.39	254,445.00
A013	89114QCH9	TORONTO DOMINION BANK	1.15	6/12/2025	250,000.00	7/16/2020	BOFA SECURITIES, INC.	0	303.47	151,963.28
A013	89236TGW9	TOYOTA MOTOR CREDIT CORP	2.90	3/30/2023	152,000.00	3/27/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	226,562.32
A013	89236TGW9	TOYOTA MOTOR CREDIT CORP	3.00	4/1/2025	227,000.00	3/27/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	77,947.74
A013	89236TGW9	TOYOTA MOTOR CREDIT CORP	3.38	4/1/2025	78,000.00	3/27/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	164,299.50
A013	89236TGW9	TOYOTA MOTOR CREDIT CORP	3.00	4/1/2025	150,000.00	10/1/2020	GOLDMAN SACHS + CO LLC	0	50.00	56,886.30
A013	912796TH2	TREASURY BILL	0.01	3/5/2020	57,000.00	1/16/2020	NOMURA SECURITIES/FIXED INCOF	0	-	2,830,922.07
A013	912796TH2	TREASURY BILL	0.01	3/5/2020	2,830,000.00	7/15/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	258,232.50
A013	912796TH2	TREASURY BILL	0.01	3/5/2020	2,830,000.00	7/15/2020	BOFA SECURITIES, INC.	0	260.42	211,078.83
A013	912796TH2	TREASURY BILL	0.01	3/5/2020	2,830,000.00	7/15/2020	BOFA SECURITIES, INC.	0	103.71	455,623.07
A013	912796TH2	TREASURY BILL	0.01	3/5/2020	2,830,000.00	7/15/2020	BOFA SECURITIES, INC.	0	190.74	137,865.59
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	124,000.00	7/8/2020	DEUTSCHE BANK SECURITIES INC	0	-	20,963.07
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	1,364.58	70,805.86
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	280.42	352,872.09
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	103.71	76,996.18
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	3.58	57,544.45
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	80.34	91,026.31
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	10.88	42,075.83
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	38.36	149,002.20
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	74.58	70,472.80
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	73.35	69,276.96
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	9.85	185,135.53
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	9.79	183,812.90
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	0.72	76,967.38
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	2.53	205,773.75
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	58.38	38,767.87
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	4.08	197,389.91
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	185.26	155,737.42
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	0.79	128,475.40
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	3.98	247,499.57
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	0.92	143,276.64
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	2.99	191,740.52
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	20.73	66,399.04
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	1.14	68,375.67
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	0.21	66,453.94
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	0.38	112,762.01
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	0.48	145,250.86
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	0.25	76,431.08
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	1.77	189,137.50
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	1.34	137,051.73
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	0.26	80,540.27
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	22.19	71,860.50
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	1.75	184,892.99
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	2.81	156,812.57
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	56.28	179,574.92
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	11.84	203,160.57
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	11.91	204,862.65
A013	912828VW6	TRICOR AMERICAN HOMES	1.50	7/17/2038	250,000.00	7/16/2020	SUNTRUST ROBINSON HUMPHREY	0	28,831.22	28,831.22
A013	912828VW6	TRICOR AMERICAN HOMES	1.75	6/30/2024	495,000.00	1/28/2020	BOFA SECURITIES, INC. / FIXED INC	0	627.40	440,318.55
A013	912828VW6	TRICOR AMERICAN HOMES	1.13	2/28/2025	183,000.00	3/23/2020	HSBC SECURITIES (USA) INC.(FIXE	0	145.46	189,791.02

A013	912828ZC7	US TREASURY N/B	1.13	2/28/2025	348,000.00	3/23/2020	HSBC SECURITIES (USA) INC.(FIXE	0	276.60	360,914.06	
A013	912810SJ8	US TREASURY N/B	2.25	8/15/2049	53,000.00	2/27/2020	CITIGROUP GLOBAL MARKETS INC	0	52.41	58,566.72	
A013	912828XR6	US TREASURY N/B	1.75	5/31/2022	49,000.00	1/15/2020	BOFA SECURITIES, INC. / FIXED INC	0	112.46	49,220.12	
A013	912828Z52	US TREASURY N/B	1.38	1/81/2025	129,000.00	2/27/2020	BOFA SECURITIES, INC. / FIXED INC	0	151.06	130,637.70	
A013	912828XR6	US TREASURY N/B	1.75	5/31/2022	173,000.00	1/29/2020	GOLDMAN SACHS + CO LLC	0	479.77	173,973.13	
A013	912828Z70	US TREASURY N/B	0.25	5/31/2025	55,000.00	6/8/2020	BOFA SECURITIES, INC. / FIXED INC	0	3.76	54,475.78	
A013	912828Z17	US TREASURY N/B	0.38	4/30/2025	57,000.00	6/19/2020	BNP PARIBAS SECURITIES CORP./F	0	31.36	57,126.91	
A013	912828ZW3	US TREASURY N/B	0.25	6/30/2025	160,000.00	7/13/2020	DEUTSCHE BANK SECURITIES INC	0	16.30	159,643.75	
A013	912810SN9	US TREASURY N/B	1.25	5/15/2050	373,000.00	7/15/2020	CITIGROUP GLOBAL MARKETS INC	0	785.53	365,525.43	
A013	912828Z17	US TREASURY N/B	0.38	4/30/2025	29,000.00	6/9/2020	BOFA SECURITIES, INC. / FIXED INC	0	12.42	28,968.28	
A013	912828Z70	US TREASURY N/B	0.25	5/31/2025	55,000.00	6/9/2020	BNP PARIBAS SECURITIES CORP./F	0	4.13	54,593.95	
A013	912828Z70	US TREASURY N/B	0.50	3/31/2025	244,000.00	4/16/2020	DEUTSCHE BANK SECURITIES INC	0	56.67	245,763.28	
A013	912828Z17	US TREASURY N/B	0.38	4/30/2025	65,000.00	6/15/2020	DEUTSCHE BANK SECURITIES INC	0	31.80	65,139.65	
A013	912828Z70	US TREASURY N/B	0.25	5/31/2025	47,000.00	6/26/2020	BOFA SECURITIES, INC. / FIXED INC	0	9.63	46,911.88	
A013	912828Z70	US TREASURY N/B	0.25	5/31/2025	41,000.00	6/29/2020	DEUTSCHE BANK SECURITIES INC	0	8.68	40,959.96	
A013	912828Z70	US TREASURY N/B	0.25	5/31/2025	49,000.00	6/30/2020	DEUTSCHE BANK SECURITIES INC	0	10.71	48,942.58	
A013	912828Z17	US TREASURY N/B	0.38	4/30/2025	76,000.00	6/17/2020	CITADEL DERIVATIVES GROUP LLC	0	38.73	76,154.38	
A013	912810SN9	US TREASURY N/B	1.25	5/15/2050	168,000.00	5/28/2020	BOFA SECURITIES, INC. / FIXED INC	0	79.89	159,435.94	
A013	912828ZG8	US TREASURY N/B	0.38	3/31/2022	579,000.00	3/31/2020	DEUTSCHE BANK SECURITIES INC	0	5.93	580,628.44	
A013	912828ZG8	US TREASURY N/B	0.13	4/30/2022	347,000.00	5/29/2020	CITADEL DERIVATIVES GROUP LLC	0	37.71	346,742.46	
A013	912828ZD5	US TREASURY N/B	0.50	3/15/2023	249,000.00	4/27/2020	CITADEL DERIVATIVES GROUP LLC	0	148.86	250,565.98	
A013	912828Z17	US TREASURY N/B	0.38	4/30/2025	287,000.00	5/7/2020	DEUTSCHE BANK SECURITIES INC	0	23.39	288,132.30	
A013	912828Z17	US TREASURY N/B	0.38	4/30/2025	368,000.00	5/7/2020	WELLS FARGO SECURITIES LLC	0	30.00	369,394.38	
A013	912828ZG8	US TREASURY N/B	0.38	3/31/2022	511,000.00	4/30/2020	BOFA SECURITIES, INC. / FIXED INC	0	162.30	512,736.60	
A013	912810SQ2	US TREASURY N/B	1.13	8/15/2040	43,000.00	11/17/2020	BOFA SECURITIES, INC. / FIXED INC	0	126.19	41,059.96	
A013	91282CAE1	US TREASURY N/B	0.63	8/15/2030	101,000.00	11/19/2020	NOMURA SECURITIES/FIXED INCOF	0	171.54	98,169.38	
A013	912810SQ2	US TREASURY N/B	1.13	8/15/2040	63,000.00	11/20/2020	SG AMERICAS SECURITIES LLC	0	194.52	60,895.90	
A013	91282CAB7	US TREASURY N/B	0.25	7/31/2025	368,000.00	11/20/2020	RBS SECURITIES INC. / EQUITY FIN	0	290.00	366,246.25	
A013	91282CAB7	US TREASURY N/B	0.25	7/31/2025	229,000.00	9/23/2020	SG AMERICAS SECURITIES LLC	0	87.12	228,830.04	
A013	91282CAC5	US TREASURY N/B	0.13	7/31/2022	101,000.00	10/15/2020	RBS SECURITIES INC. / EQUITY FIN	0	27.45	100,972.38	
A013	912810SP4	US TREASURY N/B	1.38	8/15/2050	108,000.00	11/25/2020	SG AMERICAS SECURITIES LLC	0	431.78	101,975.63	
A013	912810SQ2	US TREASURY N/B	1.13	8/15/2040	99,000.00	11/25/2020	CITIGROUP GLOBAL MARKETS INC	0	323.83	94,552.73	
A013	912810SP4	US TREASURY N/B	1.38	8/15/2050	67,000.00	10/29/2020	CITIGROUP GLOBAL MARKETS INC	0	197.77	63,212.93	
A013	91282CAB7	US TREASURY N/B	0.25	7/31/2025	852,000.00	10/29/2020	BNP PARIBAS SECURITIES CORP./F	0	544.07	848,006.25	
A013	912810SP4	US TREASURY N/B	1.38	8/15/2050	160,000.00	9/29/2020	HSBC SECURITIES (USA) INC.(FIXE	0	280.98	156,418.75	
A013	912810SP4	US TREASURY N/B	1.38	8/15/2050	922,000.00	9/30/2020	DEUTSCHE BANK SECURITIES INC	0	1,653.59	902,803.67	
A013	912810SR0	US TREASURY N/B	1.13	5/15/2040	1,325,000.00	9/30/2020	MORGAN STANLEY CO INCORPOR.	0	5,670.86	1,304,969.73	
A013	912810SQ2	US TREASURY N/B	1.13	8/15/2040	15,000.00	11/4/2020	DEUTSCHE BANK SECURITIES INC	0	38.06	14,518.95	
A013	912810SQ2	US TREASURY N/B	1.13	8/15/2040	27,000.00	11/5/2020	DEUTSCHE BANK SECURITIES INC	0	70.98	26,138.32	
A013	912810SQ2	US TREASURY N/B	1.13	8/15/2040	20,000.00	11/6/2020	BOFA SECURITIES, INC. / FIXED INC	0	53.19	19,169.53	
A013	91282CAE1	US TREASURY N/B	0.63	8/15/2030	261,000.00	12/14/2020	CITADEL DERIVATIVES GROUP LLC	0	545.23	254,821.64	
A013	91282CAB7	US TREASURY N/B	0.25	7/31/2025	5,061,000.00	9/30/2020	MORGAN STANLEY CO INCORPOR.	0	2,168.05	5,066,057.62	
A013	91282CAC5	US TREASURY N/B	0.13	7/31/2022	6,891,000.00	9/30/2020	HSBC SECURITIES (USA) INC.(FIXE	0	1,431.84	6,690,215.90	
A013	91282CAE1	US TREASURY N/B	0.63	8/15/2030	1,820,000.00	9/30/2020	DEUTSCHE BANK SECURITIES INC	0	1,483.70	1,809,335.94	
A013	912810SR0	US TREASURY N/B	1.13	5/15/2040	792,000.00	7/15/2020	SG AMERICAS SECURITIES LLC	0	1,501.14	794,629.69	
A013	91282ZQ6	US TREASURY N/B	0.63	5/15/2030	346,000.00	7/15/2020	SG AMERICAS SECURITIES LLC	0	364.33	345,851.33	
A013	912828ZW3	US TREASURY N/B	0.25	6/30/2025	1,199,000.00	7/15/2020	DEUTSCHE BANK SECURITIES INC	0	130.33	1,196,966.05	
A013	912810SP4	US TREASURY N/B	1.38	8/15/50	50,000.00	9/14/2020	DEUTSCHE BANK SECURITIES INC	0.00	57.91	49,593.75	
A013	912810SR0	US TREASURY N/B	1.13	05/15/40	282,000.00	9/14/2020	MORGAN STANLEY CO INCORPOR.	0.00	1,060.38	279,697.73	
A013	91282CAB7	US TREASURY N/B	0.25	07/31/25	231,000.00	8/28/2020	CITADEL DERIVATIVES GROUP LLC	0.00	50.22	230,711.25	
A013	92211MAC7	VANTAGE DATA CENTERS ISSUER, L	4.07	2/16/2043	118,680.83	2/10/2020	DEUTSCHE BANK SECURITIES INC	0	362.45	123,224.08	
A013	92212KAB2	VANTAGE DATA CENTERS LLC	1.65	9/15/2045	215,000.00	9/22/2020	PERSHING LLC	0	-	215,000.00	
A013	92212KAC0	VANTAGE DATA CENTERS LLC	1.99	9/15/2045	153,000.00	11/24/2020	PERSHING LLC	0	101.59	153,334.69	
A013	92345YAG1	VERISK ANALYTICS INC	3.63	5/15/2050	93,000.00	5/8/2020	BOFA SECURITIES, INC. / FIXED INC	0	-	92,042.10	
A013	92343VEA8	VERIZON COMMUNICATIONS	4.50	8/10/2033	80,000.00	3/30/2020	CITIGROUP GLOBAL MARKETS INC	0	510.00	93,777.60	
A013	92343VEA8	VERIZON COMMUNICATIONS	4.50	8/10/2033	15,000.00	3/30/2020	WELLS FARGO SECURITIES LLC	0	95.62	17,586.15	
A013	92869BB7	VOLKSWAGEN GROUP AMERICA	3.20	9/26/2026	200,000.00	8/21/2020	BARCLAYS CAPITAL INC.	0	2,648.89	220,924.00	
A013	925487F50	WALT DISNEY COMPANY/THE	1.78	3/23/2050	65,000.00	3/19/2020	CITIGROUP GLOBAL MARKETS INC	0.00	-	64,555.40	
A013	92939UAD8	WEC ENERGY GROUP INC	4.30	10/15/27	450,000.00	10/5/2020	BNYTORONTO DOMINION SECUF	0	-	449,640.00	
A013	92836YAC5	WF RBS COMMERCIAL MORTGAGE T	3.00	8/15/2045	238,000.00	10/14/2020	CREDIT SUISSE SECURITIES (USA)	0	297.60	245,716.41	
A013	98183GAE1	XCEL ENERGY INC	0.82	2/17/2026	320,000.00	10/6/2020	WELLS FARGO SECURITIES INC	0	-	319,979.74	
A013	983989AY6	WORLD OMNI AUTOMOBILE LEASE S	3.40	6/1/2030	87,000.00	3/27/2020	J.P. MORGAN SECURITIES LLC	0	-	86,712.90	
A013	98956PAS1	ZIMMER BIOMET HOLDINGS	3.05	1/15/2026	68,000.00	3/13/2020	CITIGROUP GLOBAL MARKETS INC	0	-	67,919.08	
Totals											
									0.00	104,808.85	72,630,623.35
									70,405,155.50		

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2020
 SCHEDULE 3C
 FIXED INCOME 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 ON SALE	LOSS ON SALE	INTEREST RECEIVED DURING YEAR
A013	00287YBL2	ABBVIE INC	2.30	11/21/2022	150,000.00	9/29/2020	GOLDMAN SACHS + CO LLC	-	155,468.00	155,467.50	(.50)	(31.50)	2,338.33
A013	00287YBL2	ABBVIE INC	2.30	11/21/2022	100,000.00	1/17/2020	EXCHANGE OFFER (NON CASH)	-	103,663.00	103,663.00	-	(600.42)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	2,119.36	1/19/2020	MORGAN STANLEY CO INCORPOR	-	1,684.25	1,684.25	-	(424.73)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	1,634.22	1/17/2020	ROBERT W. BAIRD CO INCORPOR	-	2,143.25	2,143.25	-	(708.27)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	2,723.70	1/19/2020	NORWAY INVEST CO INCORPOR	-	2,854.59	2,854.59	-	(1,216.15)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	1,992.97	1/12/2020	ROBERT W. BAIRD CO INCORPOR	-	3,922.13	3,922.13	-	(5,405.08)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	8,176.85	1/12/2020	ROBERT W. BAIRD CO INCORPOR	-	17,431.71	17,431.71	-	(2,162.03)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	11,984.30	12/10/2020	JEFFERIES + COMPANY INC	-	2,199.39	2,199.39	-	(655.20)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	9,441.41	10/30/2020	ROBERT W. BAIRD CO INCORPOR	-	8,953.26	8,953.26	-	(3,601.97)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	10,350.08	10/30/2020	CANTOR FITZGERALD + CO	-	5,709.20	5,709.20	-	(2,360.41)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	6,536.89	12/4/2020	MORGAN STANLEY CO INCORPOR	-	4,085.56	4,085.56	-	(1,622.84)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	17,976.45	12/4/2020	PERSHING LLC	-	5,425.62	5,425.62	-	(1,425.41)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	9,260.59	12/7/2020	BARCLAYS CAPITAL INC	-	14,965.39	14,965.39	-	(3,874.96)	-
A013	023772AB2	AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	2,723.70	1/16/2020	MORGAN STANLEY CO INCORPOR	-	2,040.05	2,040.05	-	(1,973.02)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	9,917.41	6/9/2020	J.P. MORGAN SECURITIES CORP BDS	-	9,917.41	10,338.54	10,338.54	(3,927.36)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	14,154.47	6/9/2020	J.P. MORGAN SECURITIES CORP BDS	-	10,828.17	14,755.53	14,755.53	(2,390.06)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	10,281.44	7/15/2020	ROBERT W. BAIRD CO INCORPOR	-	8,327.97	10,718.03	10,718.03	(2,520.80)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	8,281.98	7/15/2020	ROBERT W. BAIRD CO INCORPOR	-	8,653.23	11,184.03	11,184.03	(351.69)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	5,661.79	6/10/2020	J.P. MORGAN SECURITIES LLC	-	4,358.38	8,633.67	8,633.67	(1,542.63)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	6,133.60	6/30/2020	PERSHING LLC	-	4,969.22	6,394.06	6,394.06	(1,425.84)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	5,189.87	6/30/2020	J.P. MORGAN SECURITIES LLC	-	4,171.44	5,410.36	5,410.36	(1,238.52)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	26,374.14	12/28/2020	FRACTIONAL SHARES	-	21,231.18	27,494.09	27,494.09	(6,262.91)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	8,940.39	8/11/2020	ROBERT W. BAIRD CO INCORPOR	-	7,197.01	9,320.04	9,320.04	(2,123.03)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	35,761.54	8/11/2020	ROBERT W. BAIRD CO INCORPOR	-	28,788.04	37,280.12	37,280.12	(8,492.08)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	30,897.31	9/30/2020	PERSHING LLC	-	25,913.71	31,668.11	31,668.11	(5,754.56)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	3,576.15	7/20/2020	PERSHING LLC	-	6,322.45	11,641.04	11,641.04	(2,547.63)	-
A013	02377UA80	AMERICAN AIRLINES 2013 2	4.95	7/15/2024	12,516.94	8/12/2020	ROBERT W. BAIRD CO INCORPOR	-	12,516.94	13,048.04	13,048.04	(524.59)	-
A013	028516BS7	AMERICAN EXPRESS CO	4.40	2/28/2026	130,000.00	1/21/2020	PERSHING LLC	-	62,442.50	62,301.60	62,301.60	(15,319.20)	-
A013	028516BS7	AMERICAN EXPRESS CO	4.40	2/28/2026	130,000.00	12/4/2020	CREDIT SUISSE SECURITIES (USA)	-	124,289.10	138,608.30	138,608.30	(524.59)	-
A013	028516BS7	AMERICAN EXPRESS CO	4.40	2/28/2026	130,000.00	12/4/2020	BNP PARIBAS SECURITIES CORP /f	-	172,183.70	218,708.69	218,708.69	(6,960.78)	-
A013	028516BS7	AMERICAN EXPRESS CO	4.40	2/28/2026	214,000.00	12/14/2020	BNP PARIBAS SECURITIES CORP /f	-	370,551.72	377,502.51	377,502.51	(6,960.78)	-
A013	028516BS7	AMERICAN EXPRESS CO	4.40	2/28/2026	357,000.00	3/19/2020	BARCLAYS CAPITAL INC	-	61,349.00	60,277.50	60,277.50	(524.59)	-
A013	05951GHS1	BAE SYSTEMS HOLDINGS INC	2.55	10/7/2024	50,000.00	11/21/2020	PERSHING LLC	-	88,700.00	77,899.38	77,899.38	2,009.48	-
A013	05951GHS1	BANK OF AMERICA CORP	1.00	4/15/2025	78,000.00	11/7/2020	MARKETAXESS CORPORATION	-	143,165.34	135,165.34	135,165.34	2,827.50	-
A013	064639AS0	BERKSHIRE HATHAWAY ENERG	4.05	4/15/2025	138,000.00	8/7/2020	EXCHANGE OFFER (NON CASH)	-	143,165.34	143,165.34	-	4,420.00	-
A013	11135FAK7	BROADCOM INC	3.63	10/15/2028	138,000.00	9/19/2020	TENDER OFFER (NON CASH)	-	270,244.00	31,794.58	31,794.58	657.07	-
A013	11135FAK7	BROADCOM INC	4.11	3/1/2027	260,000.00	9/19/2020	TENDER OFFER	-	43,437.44	43,437.44	-	(50.54)	-
A013	12552C2A6	CIGNA CORP	3.40	3/25/2050	32,000.00	12/11/2020	PAYDOWN	-	1,070.46	1,121.00	1,121.00	494.01	-
A013	191216C01	COCA COLA CO THE	3.20	12/10/2047	1,070.46	12/11/2020	PAYDOWN	-	89,687.64	87,802.00	87,802.00	494.01	-
A013	12552RBF5	COMM MORTGAGE TRUST	3.53	6/20/2027	88,000.00	6/23/2020	GOLDMAN SACHS + CO LLC	-	53,983.53	52,980.75	52,980.75	-	-
A013	22160KAN5	COSTCO WHOLESAL CORP	1.38	6/20/2027	53,000.00	6/19/2020	NATIONAL FINANCIAL SERVICES CI	-	4,061.68	3,991.00	3,991.00	-	-
A013	22160KAN5	COSTCO WHOLESAL CORP	1.38	6/20/2027	4,000.00	6/19/2020	PERSHING LLC	-	46,897.00	45,986.50	45,986.50	-	-
A013	22160KAN5	COSTCO WHOLESAL CORP	1.38	6/20/2027	46,000.00	6/19/2020	RAYMOND JAMES/IF	-	144,489.80	144,019.40	144,019.40	530.83	-
A013	22404BW66	COX COMMUNICATIONS INC	3.25	12/15/2022	140,000.00	11/23/2020	BOFA SECURITIES, INC	-	1,051.25	1,300.11	1,300.11	(248.86)	-
A013	126550BS8	CVS PASS THROUGH TRUST	7.51	11/10/2032	56,000.00	11/10/2020	PRINCIPAL PAYMENTS CORP BDS	-	60,699.52	55,923.84	55,923.84	586.89	-
A013	244199BH7	DEERE + COMPANY	2.75	4/15/2025	56,000.00	6/9/2020	SUNTRUST ROBINSON HUMPHREY	-	57,388.40	52,927.92	52,927.92	-	-
A013	244199BH7	DEERE + COMPANY	2.75	4/15/2025	53,000.00	6/9/2020	SUNTRUST ROBINSON HUMPHREY	-	20,910.26	20,195.06	20,195.06	-	-
A013	25368J4R7	DIGITAL REALTY TRUST LP	3.70	8/15/2027	20,000.00	6/9/2020	US BANCORP INVESTMENTS INC	-	22,050.40	21,194.80	21,194.80	-	-
A013	25368J4R7	DIGITAL REALTY TRUST LP	3.70	8/15/2027	4,000.00	6/9/2020	PERSHING LLC	-	4,528.68	4,288.96	4,288.96	-	-
A013	25368J4R7	DIGITAL REALTY TRUST LP	3.70	8/15/2027	795.00	02/28/20	PRINCIPAL PAYMENTS CORP BDS	-	795.00	795.00	-	(0.55)	-
A017	9547GY900	DOMINOS PIZZA MASTER ISSUER LL	3.61	7/25/2047	866,515.92	02/28/20	ASSET TRANSFER NON CASH	-	2,088.00	2,076.76	2,076.76	-	-
A013	294829AA4	ERICSSON LM	4.13	5/15/2022	2,000.00	1/9/2020	PERSHING LLC	-	2,078.76	2,078.76	-	9.24	-
A013	294829AA4	ERICSSON LM	4.13	5/15/2022	2,000.00	1/9/2020	PERSHING LLC	-	8,365.00	8,365.00	-	34.86	-
A013	294829AA4	ERICSSON LM	4.13	5/15/2022	5,000.00	1/9/2020	SOPA SECURITIES, INC	-	5,315.04	5,315.04	-	9.24	-
A013	30237GBL5	EXXON MOBIL CORP	3.17	5/15/2022	157,000.00	9/29/2020	BOFA SECURITIES, INC	-	167,991.05	163,000.00	163,000.00	967.38	-
A013	30237GBL5	EXXON MOBIL CORP	3.17	5/15/2022	157,000.00	9/29/2020	BOFA SECURITIES, INC	-	48,850.86	48,850.86	-	11,689.89	-
A013	31335AWT1	FED HM LN PC POOL 034842	3.50	7/12/2046	289,375.92	9/29/2020	CITIGROUP GLOBAL MARKETS INC	-	308,260.49	308,260.49	-	(15,066.62)	-
A013	31335AWT1	FED HM LN PC POOL 034842	3.50	7/12/2046	314,989.14	9/29/2020	CITIGROUP GLOBAL MARKETS INC	-	347,471.42	335,544.38	335,544.38	21,567.88	-
A013	31335AWT1	FED HM LN PC POOL 034842	3.50	7/12/2046	295,957.14	9/29/2020	CITIGROUP GLOBAL MARKETS INC	-	295,605.79	295,605.79	-	(5,072.53)	-
A013	31335AWT1	FED HM LN PC POOL 034842	3.50	7/12/2046	589,509.79	11/12/2020	CREDIT SUISSE SECURITIES (USA)	-	630,038.59	605,420.66	605,420.66	5,150.47	-
A013	31335AWT1	FED HM LN PC POOL 034842	3.50	7/12/2046	3,643.23	6/12/2020	PAYDOWN	-	3,643.23	3,752.71	3,752.71	(108.48)	-
A013	31320RLY4	FED HM LN PC POOL 034842	3.00	7/12/2045	323,354.49	6/22/2020	CITIGROUP GLOBAL MARKETS INC	-	347,618.71	333,071.30	333,071.30	-	-
A013	31320RLY4	FED HM LN PC POOL 034842	3.00	7/12/2045	323,354.49	6/22/2020	CITIGROUP GLOBAL MARKETS INC	-	343,702.69	329,318.59	329,318.59	-	-
A013	31320RLY4	FED HM LN PC POOL 034842	3.00	7/12/2045	319,117.26	6/22/2020	CITIGROUP GLOBAL MARKETS INC	-	266,665.05	265,714.10	265,714.10	1,111.98	-
A013	31320RLY4	FED HM LN PC POOL 034842	3.00	7/12/2045	259,291.45	3/20/2020	J.P. MORGAN SECURITIES LLC	-	324,118.58	328,916.06	328,916.06	616.22	-
A013	31320RLY4	FED HM LN PC POOL 034842	3.00	7/12/2045	321,506.34	11/12/2020	J.P. MORGAN SECURITIES LLC	-	208,689.44	210,671.90	210,671.90	2,362.59	-
A013	33851YAC0	FLAGSTAR MORTGAGE TRUST	3.00	3/25/2050	203,609.21	4/27/2020	CITIGROUP GLOBAL MARKETS INC	-	232,523.82	224,118.77	224,118.77	4,286.72	-
A013	31402RJM2	FNMA POOL 25676	5.00	7/12/2039	203,362.86	5/12/2020	PAY						

Symbol	Company Name	Yield	Price	Volume	Market Cap	PE Ratio	EPS	Dividend	Dividend Yield
A013	892281GX7	3.00	10,000.00	10,865.50	9,961.60	913.90	-	-	-
A013	9127962T5	-	280,000.00	279,946.13	279,993.43	54.70	-	-	-
A013	9127962T5	-	804,000.00	804,000.00	803,693.97	306.03	-	-	-
A013	9127962T5	-	931,000.00	930,697.42	930,646.64	51.78	-	-	-
A013	9127962T5	-	238,000.00	237,909.41	237,909.41	20.94	-	-	-
A013	9127962T5	-	374,000.00	373,948.35	373,948.35	91.70	-	-	-
A013	9127962T5	-	205,000.00	204,962.19	204,921.97	40.22	-	-	-
A013	9127962T5	-	725,000.00	724,947.96	724,862.50	55.46	-	-	-
A013	9127962T5	-	25,000.00	25,000.00	25,000.00	32.62	-	-	-
A013	9127962T5	-	57,000.00	57,000.00	57,000.00	113.70	-	-	-
A013	9127962T5	-	258,265.00	257,947.50	257,947.50	917.50	-	-	-
A013	9127962T5	-	36,441.96	36,277.96	36,277.96	164.02	-	-	-
A013	9127962T5	-	403,836.67	403,836.67	403,836.67	-	-	-	-
A013	9127962T5	-	389,870.57	389,870.57	389,870.57	-	-	-	-
A013	9127962T5	-	24,338.45	24,338.45	24,338.45	-	-	-	-
A013	9127962T5	-	266,185.49	273,451.19	273,451.19	14,065.10	4,827.72	(208.73)	-
A013	9127962T5	-	52,996.52	52,996.52	52,996.52	12,744.30	6,024.87	(97.32)	-
A013	9127962T5	-	215,896.20	215,896.20	215,896.20	14,842.01	3,072.75	-	-
A013	9127962T5	-	74,369.17	74,369.17	74,369.17	233.07	-	-	-
A013	9127962T5	-	42,181.50	41,835.32	41,835.32	346.18	-	-	-
A013	9127962T5	-	756,347.74	698,864.64	698,864.64	57,483.10	4,605.36	-	-
A013	9127962T5	-	95,027.64	94,325.16	94,325.16	702.48	-	-	-
A013	9127962T5	-	22,466.99	22,466.99	22,466.99	203.01	-	-	-
A013	9127962T5	-	963,781.95	895,101.19	895,101.19	68,880.76	1,888.60	(622.26)	-
A013	9127962T5	-	44,786.70	45,308.96	45,308.96	132.75	-	-	-
A013	9127962T5	-	59,027.77	59,895.02	59,895.02	8,252.66	-	-	-
A013	9127962T5	-	311,143.34	302,890.68	302,890.68	195.50	7,394.98	-	-
A013	9127962T5	-	45,229.12	45,033.62	45,033.62	195.50	-	-	-
A013	9127962T5	-	1,153,568.76	1,076,677.27	1,076,677.27	76,887.49	3,332.36	(858.44)	-
A013	9127962T5	-	114,412.41	115,268.85	115,268.85	27,989.74	1,514.72	-	-
A013	9127962T5	-	784,188.05	738,619.31	738,619.31	6,701.98	(345.63)	-	-
A013	9127962T5	-	43,702.49	42,930.30	42,930.30	972.19	-	-	-
A013	9127962T5	-	60,534.01	59,911.44	59,911.44	622.57	-	-	-
A013	9127962T5	-	655,793.36	607,690.49	607,690.49	48,095.87	6,701.98	(345.63)	-
A013	9127962T5	-	28,962.04	29,327.67	29,327.67	544.67	-	-	-
A013	9127962T5	-	169,293.89	167,151.22	167,151.22	33,600.44	2,601.17	-	-
A013	9127962T5	-	1,027,175.45	1,027,175.45	1,027,175.45	8,252.66	6,462.47	(268.07)	-
A013	9127962T5	-	1,026,043.99	959,375.90	959,375.90	48,896.99	-	-	-
A013	9127962T5	-	78,058.51	78,058.51	78,058.51	218.75	-	-	-
A013	9127962T5	-	35,706.91	35,706.91	35,706.91	58,283.62	-	-	-
A013	9127962T5	-	1,044,038.99	986,752.37	986,752.37	2,185.95	-	-	-
A013	9127962T5	-	52,498.17	52,498.17	52,498.17	2,185.95	-	-	-
A013	9127962T5	-	155,571.18	155,568.63	155,568.63	(391.45)	-	-	-
A013	9127962T5	-	69,443.35	69,443.35	69,443.35	2,484.13	-	-	-
A013	9127962T5	-	282,812.57	282,812.57	282,812.57	4,659.61	-	-	-
A013	9127962T5	-	103,085.19	105,270.55	105,270.55	561.56	-	-	-
A013	9127962T5	-	84,772.23	84,772.23	84,772.23	-	-	-	-
A013	9127962T5	-	157,115.60	156,023.67	156,023.67	-	-	-	-
A013	9127962T5	-	367,370.07	367,370.07	367,370.07	2,600.02	-	-	-
A013	9127962T5	-	42,766.81	42,766.81	42,766.81	986.21	-	-	-
A013	9127962T5	-	422,251.22	421,265.01	421,265.01	139.41	-	-	-
A013	9127962T5	-	26,637.95	26,496.54	26,496.54	867.66	-	-	-
A013	9127962T5	-	641,896.09	597,337.72	597,337.72	44,558.37	-	-	-
A013	9127962T5	-	302,984.02	302,103.49	302,103.49	860.53	-	-	-
A013	9127962T5	-	85,316.76	85,198.31	85,198.31	1,116.84	-	-	-
A013	9127962T5	-	669,948.02	660,847.10	660,847.10	9,100.92	-	-	-
A013	9127962T5	-	48,300.04	48,300.04	48,300.04	76.96	764.09	-	-
A013	9127962T5	-	620,878.39	610,617.01	610,617.01	10,261.38	1,091.83	(1,980.62)	-
A013	9127962T5	-	76,766.38	76,157.00	76,157.00	21,047.23	-	-	-
A013	9127962T5	-	768,091.33	745,044.10	745,044.10	3,161.52	-	-	-
A013	9127962T5	-	69,494.36	69,322.90	69,322.90	371.46	-	-	-
A013	9127962T5	-	37,065.42	36,757.75	36,757.75	3,161.52	-	-	-
A013	9127962T5	-	962,922.61	962,922.61	962,922.61	68,400.96	3,268.76	(1,604.92)	-
A013	9127962T5	-	1,031,353.20	1,031,353.20	1,031,353.20	23,238.84	-	-	-
A013	9127962T5	-	800,498.46	792,633.62	792,633.62	-	-	-	-
A013	9127962T5	-	56,176.74	56,176.74	56,176.74	318.98	-	-	-
A013	9127962T5	-	876,038.16	876,038.16	876,038.16	318.98	-	-	-
A013	9127962T5	-	339,547.22	339,547.22	339,547.22	17,521.69	-	-	-
A013	9127962T5	-	373,118.54	373,118.54	373,118.54	5,128.77	-	-	-
A013	9127962T5	-	75,410.69	75,410.69	75,410.69	3,411.58	-	-	-
A013	9127962T5	-	980,857.07	943,105.08	943,105.08	7,325.83	-	-	-
A013	9127962T5	-	63,188.76	62,647.96	62,647.96	540.77	-	-	-
A013	9127962T5	-	61,892.64	61,454.42	61,454.42	538.22	-	-	-
A013	9127962T5	-	1,000,027.63	923,574.71	923,574.71	76,452.92	-	-	-
A013	9127962T5	-	322,662.27	322,662.27	322,662.27	207.85	-	-	-
A013	9127962T5	-	383,660.91	369,537.19	369,537.19	929.81	-	-	-
A013	9127962T5	-	212,795.33	212,397.34	212,397.34	397.99	-	-	-
A013	9127962T5	-	41,947.96	41,947.96	41,947.96	6,550.09	-	-	-
A013	9127962T5	-	64,361.21	64,361.21	64,361.21	8,901.65	-	-	-
A013	9127962T5	-	53,510.16	46,007.44	46,007.44	7,502.72	-	-	-

A013	912810PX0	US TREASURY NB	4.50	51922038	30,000.00	3/27/2020	CITIGROUP GLOBAL MARKETS INC	40,594.80	7,054.81	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	33,000.00	3/24/2020	DEUTSCHE BANK SECURITIES INC	44,654.28	6,802.52	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	39,000.00	3/24/2020	CITIGROUP GLOBAL MARKETS INC	52,773.24	8,366.68	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	42,000.00	3/25/2020	GOLDMAN SACHS + CO LLC	56,832.72	7,973.61	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	34,000.00	3/25/2020	DEUTSCHE BANK SECURITIES INC	46,007.44	6,465.37	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	42,000.00	3/19/2020	DEUTSCHE BANK SECURITIES INC	56,832.72	4,969.62	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	15,000.00	3/26/2020	GOLDMAN SACHS + CO LLC	23,370.70	20,297.40	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	56,000.00	3/26/2020	J.P. MORGAN SECURITIES LLC	86,791.25	75,776.96	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	81,000.00	4/18/2020	WELLS FARGO SECURITIES LLC	126,847.27	119,014.29	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	94,000.00	4/14/2020	GOLDMAN SACHS + CO LLC	146,834.61	127,197.04	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	139,000.00	5/22/2020	CITIGROUP GLOBAL MARKETS INC	188,089.24	32,084.59	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	85,000.00	10/7/2020	NOMURA SECURITIES/FIXED INCOI	115,018.60	115,609.13	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	97,000.00	11/12/2020	HSBC SECURITIES (USA) INC./FIXE	266,572.52	33,175.29	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	82,000.00	3/30/2020	DEUTSCHE BANK SECURITIES INC	80,957.50	70,364.32	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	63,000.00	7/16/2020	DEUTSCHE BANK SECURITIES INC	100,475.16	15,226.08	-	-
A013	912810PX0	US TREASURY NB	4.50	51922038	89,000.00	10/12/2020	SS AMERICAS SECURITIES LLC	139,225.90	120,431.24	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922039	285,000.00	9/14/2020	MORGAN STANLEY CO INCORPOR.	462,877.15	399,182.20	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922039	228,000.00	12/12/2020	NOMURA SECURITIES/FIXED INCOI	279,531.56	273,679.80	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	87,000.00	3/24/2020	DEUTSCHE BANK SECURITIES INC	119,645.39	98,051.61	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	123,000.00	12/12/2020	NOMURA SECURITIES/FIXED INCOI	142,550.27	138,624.69	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	73,000.00	10/20/2020	RBC CAPITAL MARKETS, LLC	82,273.19	3,925.58	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	41,000.00	10/7/2020	J.P. MORGAN SECURITIES LLC	57,871.33	15,896.14	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	78,000.00	10/7/2020	DEUTSCHE BANK SECURITIES INC	87,508.34	8,091.15	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	263,000.00	10/7/2020	DEUTSCHE BANK SECURITIES INC	385,421.68	86,472.19	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	219,000.00	3/27/2020	GOLDMAN SACHS + CO LLC	247,272.90	61,739.52	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	73,000.00	5/15/2020	DEUTSCHE BANK SECURITIES INC	101,917.45	16,123.90	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	73,000.00	5/15/2020	DEUTSCHE BANK SECURITIES INC	101,917.45	16,123.90	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	29,000.00	5/20/2020	GOLDMAN SACHS + CO LLC	40,794.84	19,937.61	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	26,000.00	4/30/2020	GOLDMAN SACHS + CO LLC	32,743.90	8,650.94	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	26,000.00	5/19/2020	BOFA SECURITIES, INC. / FIXED INC	35,806.88	26,396.60	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	72,000.00	5/12/2020	GOLDMAN SACHS + CO LLC	89,386.13	18,892.93	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	67,000.00	10/7/2020	MORGAN STANLEY CO INCORPOR.	89,186.37	75,649.70	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	244,000.00	11/12/2020	HSBC SECURITIES (USA) INC./FIXE	321,879.84	46,379.44	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	80,000.00	10/21/2020	BOFA SECURITIES, INC. / FIXED INC	105,486.88	90,328.00	-	-
A013	912810QJ9	US TREASURY NB	4.50	51922048	106,000.00	8/4/2020	DEUTSCHE BANK SECURITIES INC	152,644.14	119,694.60	-	-
A013	912810QJ9	US TREASURY NB	2.25	81520249	34,000.00	3/12/2020	J.P. MORGAN SECURITIES LLC	40,305.94	33,873.95	-	-
A013	912810QJ9	US TREASURY NB	2.25	81520249	53,000.00	3/27/2020	CITADEL DERIVATIVES GROUP LLC	65,728.28	52,803.51	-	-
A013	912810QJ9	US TREASURY NB	2.25	81520249	45,000.00	3/20/2020	CITADEL DERIVATIVES GROUP LLC	24,570.82	20,922.14	-	-
A013	912810QJ9	US TREASURY NB	2.25	81520249	26,000.00	3/19/2020	CITADEL DERIVATIVES GROUP LLC	50,563.48	44,833.16	-	-
A013	912810QJ9	US TREASURY NB	2.25	81520249	19,000.00	3/19/2020	J.P. MORGAN SECURITIES LLC	28,168.67	25,903.60	-	-
A013	912810QJ9	US TREASURY NB	2.25	81520249	46,000.00	4/13/2020	HSBC SECURITIES (USA) INC./FIXE	55,286.25	46,629.46	-	-
A013	912810QJ9	US TREASURY NB	2.25	81520249	37,000.00	5/6/2020	DEUTSCHE BANK SECURITIES INC	44,655.82	9,456.79	-	-
A013	912810QJ9	US TREASURY NB	2.25	81520249	17,000.00	3/9/2020	CITADEL DERIVATIVES GROUP LLC	20,751.98	16,966.97	-	-
A013	912810QJ9	US TREASURY NB	2.25	81520249	92,000.00	7/16/2020	DEUTSCHE BANK SECURITIES INC	90,817.66	86,272.54	-	-
A013	912810QJ9	US TREASURY NB	1.25	51922050	97,000.00	10/12/2020	GOLDMAN SACHS + CO LLC	94,124.91	94,124.91	-	-
A013	912810QJ9	US TREASURY NB	1.25	51922050	9,000.00	7/16/2020	DEUTSCHE BANK SECURITIES INC	8,664.96	8,664.96	-	-
A013	912810QJ9	US TREASURY NB	1.25	51922050	9,000.00	11/12/2020	RBC CAPITAL MARKETS, LLC	92,508.17	96,203.94	-	-
A013	912810QJ9	US TREASURY NB	1.25	51922050	22,000.00	10/22/2020	BONIFANTO DOMINION SECUR	232,248.75	13,462.83	-	-
A013	912810QJ9	US TREASURY NB	1.25	51922050	42,000.00	3/10/2020	GOLDMAN SACHS + CO LLC	41,729.75	41,729.75	-	-
A013	912810QJ9	US TREASURY NB	2.63	21520229	45,000.00	3/10/2020	GOLDMAN SACHS + CO LLC	44,263.48	41,361.45	-	-
A013	912810QJ9	US TREASURY NB	2.63	21520229	39,000.00	3/13/2020	RBC CAPITAL MARKETS, LLC	215,635.31	213,170.55	-	-
A013	912810QJ9	US TREASURY NB	2.63	21520229	201,000.00	12/12/2020	RBC CAPITAL MARKETS, LLC	235,838.75	225,035.53	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	224,000.00	3/9/2020	BOFA SECURITIES, INC. / FIXED INC	301,226.25	297,368.38	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	296,000.00	1/31/2020	BOFA SECURITIES, INC. / FIXED INC	258,867.58	246,141.85	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	247,000.00	3/12/2020	DEUTSCHE BANK SECURITIES INC	258,867.58	165,762.78	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	165,000.00	3/20/2020	DEUTSCHE BANK SECURITIES INC	173,585.16	79,365.21	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	79,000.00	3/20/2020	DEUTSCHE BANK SECURITIES INC	83,122.81	921,305.63	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	876,000.00	3/24/2020	DEUTSCHE BANK SECURITIES INC	880,049.65	41,205.98	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	370,000.00	3/25/2020	BOFA SECURITIES, INC. / FIXED INC	371,710.47	17,454.37	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	173,000.00	1/13/2020	BOFA SECURITIES, INC. / FIXED INC	173,770.39	173,546.68	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	118,000.00	3/26/2020	J.P. MORGAN SECURITIES LLC	122,387.81	118,545.50	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	20,000.00	3/26/2020	RBS SECURITIES, INC. / EQUITY FN	21,068.41	20,092.46	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	134,300.00	12/12/2020	BOFA SECURITIES, INC. / FIXED INC	1,353,177.42	1,347,243.88	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	124,000.00	3/24/2020	CITADEL DERIVATIVES GROUP LLC	183,332.23	165,855.23	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	211,000.00	3/5/2020	CITADEL DERIVATIVES GROUP LLC	127,472.97	124,605.22	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	56,000.00	1/20/2020	BOFA SECURITIES, INC. / FIXED INC	216,101.91	212,029.86	-	-
A013	912810QJ9	US TREASURY NB	1.75	63020224	56,000.00	3/20/2020	BOFA SECURITIES, INC. / FIXED INC	56,282.19	63.23	-	-
A013	912810QJ9	US TREASURY NB	1.38	13120205	96,000.00	3/13/2020	DEUTSCHE BANK SECURITIES INC	75,865.63	56,710.94	-	-
A013	912810QJ9	US TREASURY NB	1.38	13120205	73,000.00	3/13/2020	DEUTSCHE BANK SECURITIES INC	75,036.02	1,744.69	-	-
A013	912810QJ9	US TREASURY NB	1.13	22820225	215,000.00	3/23/2020	BOFA SECURITIES, INC. / FIXED INC	222,827.34	222,978.51	-	-
A013	912810QJ9	US TREASURY NB	1.13	22820225	16,000.00	3/23/2020	SS AMERICAS SECURITIES LLC	18,952.46	18,952.46	-	-
A013	912810QJ9	US TREASURY NB	1.13	22820225	16,000.00	3/23/2020	SS AMERICAS SECURITIES LLC	18,952.46	18,952.46	-	-
A013	912810QJ9	US TREASURY NB	1.13	22820225	15,000.00	4/14/2020	CITADEL DERIVATIVES GROUP LLC	15,517.11	15,586.84	-	-
A013	912810QJ9	US TREASURY NB	0.50	34152023	43,000.00	5/6/2020	GOLDMAN SACHS + CO LLC	43,303.67	43,303.67	-	-
A013	912810QJ9	US TREASURY NB	0.50	34152023	206,000.00	6/4/2020	RBC CAPITAL MARKETS, LLC	207,689.67	207,270.95	-	-
A013	912810QJ9	US TREASURY NB	0.50	34152023	80,000.00	4/24/2020	BNP PARIBAS SECURITIES CORP./f	80,526.13	80,578.12	-	-
A013	912810QJ9	US TREASURY NB	0.50	34152023	164,000.00	5/5/2020	DEUTSCHE BANK SECURITIES INC	165,165.16	165,165.16	-	-
A013	912810QJ9	US TREASURY NB	0.38	33120222	136,000.00	4/15/2020	BNP PARIBAS SECURITIES CORP./f	136,446.25	136,382.50	-	-
A013	912810QJ9	US TREASURY NB	0.38	33120222	379,000.00	6/17/2020	WELLS FARGO SECURITIES LLC	380,184.38	380,250.46	-	-

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2020
SCHEDULE 4A

EQUITIES OWNED AT END OF YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	PRICE PER SHARE	MARKET VALUE AT END OF YEAR	CHANGE IN MARKET VALUE INCREASE	CHANGE IN MARKET VALUE DECREASE	DIVIDENDS RECEIVED DURING YEAR
A020	88025U109	10X GENOMICS INC CLASS A	5,780.00	141.60	816,448.00	425,283.85	-	-
A020	68269G107	1LIFE HEALTHCARE INC	44,192.00	43.65	1,928,980.80	1,090,993.00	-	-
A020	65443P102	908 DEVICES INC	2,500.00	56.95	142,375.00	92,375.00	-	-
A024	00287Y109	ABBVIE INC	2,694.00	107.15	286,662.10	50,135.34	-	12,715.68
A024	00434H108	ACCELERON PHARMA INC	3,484.00	127.94	445,742.96	261,021.28	-	-
A020	00437E102	ACCOLADE INC	1,364.00	43.50	59,334.00	29,326.00	-	-
A024	00507V109	ACTIVISION BLIZZARD INC	3,220.00	92.85	298,977.00	91,370.29	-	968.42
A020	005111109	ACUTUS MEDICAL INC	10,000.00	28.81	288,100.00	108,100.00	-	-
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	8,198.00	59.13	484,747.74	243,699.43	-	-
A024	403197908	ADIDAS AG	756.00	364.50	275,558.61	122,644.34	-	-
A024	00724F101	ADOBE INC	528.00	500.12	264,063.36	76,445.21	-	-
A020	N00985106	AERCAP HOLDINGS NV	18,981.00	45.58	865,153.98	196,940.27	(45,763.20)	-
A024	N00985106	AERCAP HOLDINGS NV	2,880.00	45.58	131,270.40	69,697.35	-	958.70
A018	008252108	AFFILIATED MANAGERS GROUP	4,097.00	101.70	416,664.90	51,150.98	-	903.19
A024	B4TX8S909	AIA GROUP LTD	20,000.00	12.25	245,039.56	31,431.01	-	1,950.50
A020	011532108	ALAMOS GOLD INC CLASS A	39,010.00	8.75	341,337.50	144,728.48	-	-
A018	013872106	ALCOA CORP	17,105.00	23.05	394,270.25	187,558.72	-	-
A024	01609W102	ALIBABA GROUP HOLDING SP ADR	1,524.00	232.73	354,680.52	77,671.77	-	8,135.53
A018	01741R102	ALLEGHENY TECHNOLOGIES INC	43,774.00	16.77	734,089.98	262,264.99	-	-
A024	523148906	ALLIANZ SE REG	1,068.00	245.57	262,264.99	967,457.28	-	-
A024	02079K305	ALPHABET INC CL A	582.00	1,752.64	967,457.28	234,530.61	-	-
A003	02208R106	ALTRA INDUSTRIAL MOTION CORP	16,933.00	55.43	938,596.19	325,452.26	-	7,791.00
A024	B3MSM2900	AMADEUS IT GROUP SA	2,672.00	72.87	194,721.02	59,672.51	-	-
A024	023135106	AMAZON.COM INC	356.00	3,256.93	1,159,467.08	502,821.21	-	-
A018	G02602103	AMDOCS LTD	13,071.00	70.93	927,126.03	9,111.45	-	15,804.11
A003	024835100	AMERICAN CAMPUS COMMUNITIES	15,455.00	42.77	661,010.35	92,195.19	-	8,156.85
A018	024835100	AMERICAN CAMPUS COMMUNITIES	7,275.00	42.77	311,151.75	2,846.04	(13,566.41)	15,042.82
A024	024835100	AMERICAN CAMPUS COMMUNITIES	6,023.00	42.77	257,603.71	2,846.04	-	10,273.73
A003	02553E106	AMERICAN EAGLE OUTFITTERS	29,797.00	20.07	598,025.79	40,709.25	-	5,110.19
A020	03044L105	AMERICAN WELL CORP CLASS A	1,125.00	194.33	285,082.11	8,246.25	-	-
A024	03076C106	AMERIPRISE FINANCIAL INC	1,467.00	229.92	292,458.24	40,709.25	(14,182.80)	6,610.03
A020	031162100	AMGEN INC	1,272.00	23.09	615,579.40	355,911.00	-	9,360.00
A020	03152W109	AMICUS THERAPEUTICS INC	26,660.00	363.80	1,397,355.80	394,011.82	-	-
A016	03662Q105	ANSYS INC	3,841.00	321.09	252,376.74	14,981.16	-	-
A024	036752103	ANTHEM INC	786.00	321.09	252,376.74	14,981.16	-	3,393.40
A016	03743Q108	APA CORP	15,231.00	14.19	216,127.89	750,462.50	(173,633.40)	4,950.09
A024	037833100	APPLE INC	12,652.00	132.69	1,678,793.88	82,802.28	-	10,063.26
A024	038222105	APPLIED MATERIALS INC	3,278.00	86.30	282,891.40	311,156.44	-	2,851.86
A020	040047607	ARENA PHARMACEUTICALS INC	14,089.00	76.83	1,082,457.87	46,845.39	-	-
A020	04271T100	ARRAY TECHNOLOGIES INC	12,791.00	43.14	551,803.74	154,472.90	-	-
A024	ACI02GTQ9	ASML HOLDING NV	641.00	486.42	311,796.67	82,435.22	-	1,556.13
A018	045327103	ASPEN TECHNOLOGY INC	7,463.00	130.25	972,055.75	34,197.38	(31,129.34)	6,523.47
A024	698538006	ASTELLAS PHARMA INC	17,000.00	15.44	262,463.07	311,664.12	-	1,706.10
A024	098952906	ASTRAZENECA PLC	1,872.00	100.12	187,415.97	311,664.12	-	-
A020	04963C209	ATRICURE INC	13,457.00	55.67	749,151.19	683,757.37	-	-
A018	052769106	AUTODESK INC	5,818.00	305.34	1,776,468.12	-	-	-

A020	05368M106	AVID BIOSERVICES INC	28,060.00	11.54	323,812.40	108,592.20	-
A020	05455M100	AVROBIO INC	17,686.00	13.94	246,542.84	-	-
A020	05478C105	AZEK CO INC/THE	12,036.00	38.45	462,784.20	-	-
A020	05988J103	BANDWIDTH INC CLASS A	19,988.00	153.67	3,071,555.96	-	-
A024	060505104	BANK OF AMERICA CORP	8,665.00	30.31	262,636.15	1,791,324.56	5,937.84
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	35,130.00	31.16	1,094,650.80	(125,621.53)	62,513.44
A003	06652K103	BANKUNITED INC	42,115.00	34.78	1,464,759.70	(3,817.40)	31,690.80
A020	07373V105	BEAM THERAPEUTICS INC	9,296.00	81.64	758,925.44	-	1,566.60
A003	077454106	BELDEN INC	6,353.00	41.90	266,190.70	(83,224.30)	-
A024	08579W103	BERRY GLOBAL GROUP INC	3,149.00	56.19	176,942.31	-	-
A018	090572207	BIO RAD LABORATORIES A	2,013.00	582.94	1,173,458.22	-	-
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	10,129.00	85.71	868,156.59	-	-
A003	06550J101	BJ S WHOLESale CLUB HOLDINGS	9,083.00	37.28	338,614.24	-	-
A003	092113109	BLACK HILLS CORP	9,265.00	61.45	569,334.25	-	-
A003	09257W100	BLACKSTONE MORTGAGE TRU CLA	32,553.00	27.53	896,184.09	(124,521.09)	20,261.90
A020	09627Y109	BLUEPRINT MEDICINES CORP	2,742.00	112.15	307,515.30	(315,438.57)	89,255.20
A024	110122108	BRISTOL MYERS SQUIBB CO	6,275.00	62.03	389,238.25	-	-
A020	05589G102	BRP GROUP INC A	24,163.00	29.97	724,165.11	-	-
A003	05605H100	BWX TECHNOLOGIES INC	15,749.00	60.28	949,349.72	-	-
A003	127055101	CABOT CORP	9,967.00	44.88	447,318.96	-	12,725.06
A003	127190304	CACI INTERNATIONAL INC CLA	3,575.00	249.33	891,354.75	(5,248.11)	10,532.90
A020	127190304	CACI INTERNATIONAL INC CLA	4,718.00	249.33	1,176,338.94	(2,359.50)	-
A003	127203107	CACTUS INC A	4,676.00	26.07	121,903.32	(3,113.88)	-
A020	127203107	CACTUS INC A	27,235.00	26.07	710,016.45	(85,693.54)	6,273.54
A024	12769G100	CAESARS ENTERTAINMENT INC	3,844.00	74.27	285,493.88	-	-
A003	128002020	CAL MAINE FOODS INC	12,076.00	37.54	453,333.04	(62,915.96)	-
A020	128246105	CALAYO GROWERS INC	13,734.00	69.43	953,551.62	(239,853.08)	15,794.10
A003	131193104	CALLAWAY GOLF COMPANY	13,770.00	24.01	330,617.70	-	668.90
A020	131193104	CALLAWAY GOLF COMPANY	19,972.00	24.01	479,527.72	(10,707.69)	-
A018	133131102	CAMDEN PROPERTY TRUST	2,906.00	99.92	290,367.52	-	10,180.11
A024	136375961	CANADIAN NATL RAILWAY CO	1,621.00	109.84	178,055.53	-	2,820.42
A024	14040H105	CAPITAL ONE FINANCIAL CORP	5,496.00	98.85	543,279.60	-	5,176.40
A020	14167L103	CAREDX INC	10,063.00	72.45	729,064.35	-	-
A003	146229109	CARTER S INC	4,379.00	94.07	411,932.53	(66,867.33)	4,428.60
A024	147448104	CASELLA WASTE SYSTEMS INC A	2,673.00	61.95	165,592.35	-	7,560.00
A018	125269100	CF INDUSTRIES HOLDINGS INC	6,300.00	38.71	243,873.00	(56,889.00)	-
A018	159864107	CHARLES RIVER LABORATORIES	8,658.00	249.86	2,163,287.88	-	7,988.97
A024	166764100	CHEVRON CORP	2,446.00	84.45	206,564.70	(12,895.31)	3,796.32
A018	171340102	CHURCH + DWIGHT CO INC	3,581.00	87.23	312,370.63	-	-
A003	17273K109	CIRCOR INTERNATIONAL INC	14,473.00	38.44	556,342.12	(64,690.58)	-
A024	17275R102	CISCO SYSTEMS INC	5,782.00	44.75	258,744.50	(16,386.43)	7,820.25
A024	BW9P81905	CK HUTCHISON HOLDINGS LTD	27,000.00	6.98	188,383.84	(66,480.35)	10,151.03
A003	184496107	CLEAN HARBORS INC	14,355.00	76.10	1,092,415.50	(31,987.74)	-
A024	184496107	CLEAN HARBORS INC	2,262.00	76.10	172,136.20	(21,828.30)	-
A018	185899101	CLEVELAND CLIFFS INC	75,295.00	14.56	1,096,295.20	-	4,442.16
A018	189054109	CLOROX COMPANY	1,701.00	201.92	343,465.92	-	8,552.58
A003	19239V302	COGENT COMMUNICATIONS HOLDIN	7,153.00	59.87	428,250.11	(42,488.82)	24,733.66
A003	198287203	COLUMBIA PROPERTY TRUST INC	44,001.00	14.34	630,974.34	(294,006.53)	38,647.35
A024	20030N101	COMCAST CORP CLASS A	9,544.00	52.40	500,105.60	-	8,569.60
A020	F21107101	CONSTELLIUM SE	54,311.00	13.99	759,810.89	-	-
A020	21044C107	CONSTRUCTION PARTNERS INC A	50,956.00	29.11	1,483,329.16	-	-
A018	216648402	COOPER COS INC/THE	3,366.00	363.32	1,222,935.12	-	-
A003	22002T108	CORPORATE OFFICE PROPERTIES	19,868.00	26.08	518,157.44	(65,564.40)	218.46
A020	22663K107	CRINETICS PHARMACEUTICALS IN	28,957.00	14.11	408,583.27	(39,092.86)	33,990.28

A024	618549901	CSL LTD	661.00	218.52	144,439.01	24,112.20			708.09
A020	231561101	CURTISS WRIGHT CORP	4,795.00	116.35	557,898.25		(117,669.30)		3,260.60
A024	126650100	CVS HEALTH CORP	4,235.00	68.30	289,250.50		(25,367.65)		8,470.00
A024	B1Y9TB906	DANONE	4,000.00	65.78	263,112.17		(71,065.77)		8,138.17
A024	237266101	DARLING INGREDIENTS INC	3,212.00	57.68	185,268.16	95,075.20			-
A020	24823R105	DENALI THERAPEUTICS INC	8,198.00	83.76	686,664.48	530,311.76			-
A024	023740905	DIAGEO PLC	9,170.00	39.34	360,755.16	66,068.40			-
A018	25278X109	DIAMONDBACK ENERGY INC	5,299.00	48.40	256,471.60		(179,213.78)		3,431.28
A018	25470F104	DISCOVERY INC A	9,235.00	30.09	277,881.15		(12,401.31)		-
A018	25470F302	DISCOVERY INC C	2,665.00	26.19	69,796.35		(11,459.50)		-
A003	23291C103	DMC GLOBAL INC	9,089.00	43.25	393,099.25		(15,360.41)		2,517.26
A024	233331107	DTE ENERGY COMPANY	1,503.00	121.41	182,479.23		(12,715.38)		6,087.16
A020	26818M108	DYNE THERAPEUTICS INC	13,460.00	21.00	282,660.00	26,920.00			-
A003	26817Q886	DYNEX CAPITAL INC	25,714.00	17.80	457,709.20	25,609.73			43,114.19
A018	27579R104	EAST WEST BANCORP INC	5,960.00	50.71	302,231.60	11,979.60			6,556.00
A003	29084Q100	EMCOR GROUP INC	5,070.00	91.46	463,702.20	26,161.20			1,794.24
A024	29261A100	ENCOMPASS HEALTH CORP	3,281.00	82.69	271,305.89	44,440.54			4,021.92
A003	29272W109	ENERGIZER HOLDINGS INC	9,462.00	42.18	399,107.16	2,218.39			3,186.30
A020	29270J100	ENERGY RECOVERY INC	95,158.00	13.64	1,297,955.12	366,358.30			-
A003	292765104	ENERPAC TOOL GROUP CORP	21,197.00	22.61	479,264.17		(51,792.51)		943.80
A003	29355X107	ENPRO INDUSTRIES INC	9,434.00	75.52	712,455.68	81,509.76			10,808.72
A003	29415F104	ENVISTA HOLDINGS CORP	31,547.00	33.73	1,064,080.31	256,494.11			-
A018	297178105	ESSEX PROPERTY TRUST INC	1,095.00	237.42	259,974.90		(69,466.80)		8,959.83
A020	29978A104	EVERBRIDGE INC	15,072.00	149.07	2,246,783.04	1,069,961.28			-
A020	30050B101	EVOLVENT HEALTH INC A	35,579.00	16.03	570,331.37	248,341.42			-
A003	302081104	EXLSERVICE HOLDINGS INC	10,600.00	85.13	902,378.00	208,711.92			-
A018	302130109	EXPEDITORS INTL WASH INC	10,751.00	95.11	1,022,527.61	168,940.39			11,466.00
A024	30303M102	FACEBOOK INC CLASS A	2,169.00	273.16	592,484.04	224,872.72			-
A018	303075105	FACTSET RESEARCH SYSTEMS INC	3,951.00	332.50	1,313,707.50	153,170.95			9,869.60
A024	31428X106	FEDEX CORP	1,068.00	259.62	277,274.16		(8,974.30)		694.20
A020	31572Q808	FIBROGEN INC	14,597.00	37.09	541,402.73		(81,434.58)		-
A018	31620M106	FIDELITY NATIONAL INFO SERV	3,210.00	141.46	454,086.60	7,607.70			5,387.20
A024	31620M106	FIDELITY NATIONAL INFO SERV	2,054.00	141.46	290,558.84	4,867.98			2,875.60
A003	320517105	FIRST HORIZON CORP	121,579.00	12.76	1,551,348.04		(444,873.71)		43,322.93
A018	33616C100	FIRST REPUBLIC BANK/CA	1,995.00	146.93	293,125.35	62,460.71			1,751.38
A020	33767E202	FIRSTSERVICE CORP	3,893.00	136.76	532,406.68	170,201.96			2,511.00
A024	302491303	FMC CORP	1,767.00	114.93	203,081.31	38,250.25			1,682.56
A003	302520101	FNB CORP	110,097.00	9.50	1,045,921.50		(352,310.40)		58,474.56
A018	35671D857	FREEMPORT MCMORAN INC	16,280.00	9.50	154,660.00		(7,695.03)		7,086.84
A020	358039105	FRESHPET INC	16,963.00	26.02	1,865,607.98	1,037,625.91			2,507.75
A020	37148K100	GENERATION BIO CO	8,569.00	141.99	2,408,576.37	1,391,650.04			-
A018	G3922B107	GENPACT LTD	23,264.00	41.36	962,199.04	82,875.82			-
A018	37940X102	GLOBAL PAYMENTS INC	5,424.00	215.42	1,168,438.08	188,551.57			9,441.62
A018	37959E102	GLOBE LIFE INC	2,022.00	94.96	192,009.12		(20,806.38)		4,948.13
A024	38141G104	GOLDMAN SACHS GROUP INC	1,128.00	263.71	297,464.88				1,486.19
A020	39874R101	GROCERY OUTLET HOLDING CORP	28,025.00	39.25	1,099,981.25	146,665.33			6,782.50
A020	36197T103	GW PHARMACEUTICALS ADR	4,001.00	115.41	461,755.41	38,260.41			-
A003	405217100	HAIN CELESTIAL GROUP INC	13,400.00	40.15	538,010.00	223,031.84			-
A003	410867105	HANOVER INSURANCE GROUP INC/	9,835.00	116.92	1,149,908.20	30,670.02			17,744.70
A003	413160102	HARMONIC INC	64,601.00	7.39	477,401.39	57,180.08			-
A003	415864107	HARSCO CORP	33,150.00	17.98	596,037.00	98,036.31			-
A003	419870100	HAWAIIAN ELECTRIC INDS	8,826.00	35.39	312,352.14		(101,234.22)		14,094.63
A020	42225T107	HEALTH CATALYST INC	16,384.00	43.53	713,195.52	286,550.66			-

A020	573075108	MARTEN TRANSPORT LTD	39,980.00	17.23	688,855.40	116,075.27			26,366.84
A003	575385109	MASONITE INTERNATIONAL CORP	10,333.00	98.34	1,016,147.22	195,476.66			-
A024	57636Q104	MASTERCARD INC A	1,483.00	356.94	529,342.02	93,294.45			2,256.00
A020	584021103	MEDALLIA INC	67,235.00	33.22	2,233,546.70	180,758.70			-
A024	G5960L103	MEDTRONIC PLC	3,266.00	117.14	382,579.24	19,751.10		(2,834.60)	7,018.84
A020	G5966S102	MEIRAGTX HOLDINGS PLC	12,048.00	15.14	182,406.72			(24,796.50)	-
A024	58933Y105	MERCK + CO. INC.	2,710.00	81.80	221,678.00				6,612.40
A020	589378108	MERCURY SYSTEMS INC	16,342.00	88.06	1,439,076.52	309,680.90			-
A003	552848103	MGIC INVESTMENT CORP	106,138.00	12.55	1,332,031.90	7,073.77			18,186.54
A003	55303J106	MGP INGREDIENTS INC	10,350.00	47.06	487,071.00	78,984.61			3,688.80
A024	595112103	MICRON TECHNOLOGY INC	4,072.00	75.18	306,132.96	87,140.80			-
A024	594918104	MICROSOFT CORP	5,122.00	222.42	1,139,235.24	327,072.96			10,291.37
A020	G14838109	MIMECAST LTD	19,457.00	56.84	1,105,935.88	256,736.51			-
A024	61174X109	MONSTER BEVERAGE CORP	4,744.00	92.48	438,725.12	137,243.92			-
A018	617700109	MORNINGSTAR INC	6,249.00	231.57	1,447,080.93	487,373.41			6,684.60
A024	620076307	MOTOROLA SOLUTIONS INC	1,557.00	170.06	264,783.42	49,215.68			996.48
A003	626755102	MURPHY USA INC	11,374.00	130.87	1,488,515.38	157,757.38			3,164.75
A024	626755102	MURPHY USA INC	1,595.00	130.87	208,737.65	22,122.65			398.75
A020	63009R109	NANOSTRING TECHNOLOGIES INC	16,082.00	66.88	1,075,564.16	617,206.34			-
A020	632307104	NATERA INC	12,619.00	99.52	1,255,842.88	830,708.77			-
A020	63848R107	NATIONAL VISION HOLDINGS INC	33,713.00	45.29	1,526,861.77	404,426.90			-
A020	63947U107	NCINO INC	7,325.00	72.41	530,403.25		(3,679.43)		-
A020	64049M209	NEOGENOMICS INC	15,943.00	53.84	858,371.12	392,038.37			-
A024	712387901	NESTLE SA REG	3,468.00	117.95	409,043.14	29,912.61			5,392.25
A020	64111Q104	NETGEAR INC	10,194.00	40.63	414,182.22	164,327.28			-
A020	64157F103	NEVRO CORP	3,877.00	173.10	671,108.70	215,406.12			-
A003	65158N102	NEWMARK GROUP INC CLASS A	101,911.00	7.29	742,931.19	220,577.52			1,144.34
A020	65487K100	NLIGHT INC	23,121.00	32.65	754,900.65	286,006.77			-
A024	668807102	NORTHROP GRUMMAN CORP	1,360.00	304.72	414,419.20			(38,034.16)	6,493.06
A024	668771108	NORTONLIFELOCK INC	7,766.00	20.78	161,377.48		(26,956.56)		970.75
A024	ACI07GG13	NOVO NORDISK A/S B	1,952.00	70.13	136,898.30	30,132.95			2,334.28
A020	67012U108	NOVUS CAPITAL CORP	42,381.00	15.65	663,262.65	178,469.70			-
A018	67020Y100	NUANCE COMMUNICATIONS INC	40,057.00	44.09	1,766,113.13	963,897.11			-
A003	670704105	NUVASIVE INC	9,991.00	56.33	562,793.03	31,460.06			-
A003	67098H104	O I GLASS INC	52,544.00	11.90	625,273.60	42,459.07			1,906.25
A020	67181A107	OAK STREET HEALTH INC	336.00	61.16	20,549.76	13,493.76			-
A018	675232102	OCEANEERING INTL INC	10,279.00	7.95	81,718.05		(71,541.84)		-
A003	68066S205	OLIN CORP	20,455.00	24.56	502,374.80	149,526.05			23,598.20
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	7,627.00	81.77	623,659.79	192,332.73			-
A020	P73684113	ONESP WORLD HOLDINGS LTD	10,996.00	10.14	111,499.44		(29,637.43)		-
A020	68280L101	ONEWATER MARINE INC CL A	35,888.00	29.09	1,043,981.92	612,336.15			-
A020	690145107	OUTSET MEDICAL INC	80.00	56.84	4,547.20	2,387.20			-
A018	690742101	OWENS CORNING	12,638.00	75.76	957,454.88	283,140.96			10,327.20
A003	691497309	OXFORD INDUSTRIES INC	6,381.00	65.51	418,019.31	888,451.20		(63,235.71)	7,901.60
A020	69404D108	PACIFIC BIOSCIENCES OF CALIF	42,714.00	25.94	1,108,001.16	771,862.19			-
A020	69753M105	PALOMAR HOLDINGS INC	20,971.00	88.84	1,863,063.64	166,082.87			4,914.25
A003	701877102	PARSLEY ENERGY INC CLASS A	28,025.00	14.20	397,955.00		(88,345.59)		5,842.50
A018	701877102	PARSLEY ENERGY INC CLASS A	25,529.00	14.20	362,511.80				-
A020	702712100	PASSAGE BIO INC	16,198.00	25.57	414,182.86	21,771.18			-
A024	70450Y103	PAYPAL HOLDINGS INC	1,410.00	234.20	330,222.00	45,069.82			-
A003	69327R101	PDC ENERGY INC	19,506.00	20.53	400,458.18				-
A018	714046109	PERKINELMER INC	13,200.00	143.50	1,894,200.00	619,144.25			3,958.64
A020	71943U104	PHYSICIANS REALTY TRUST	15,758.00	17.80	280,492.40		(17,964.12)		14,497.36
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	23,032.00	64.40	1,483,260.80	435,399.07			6,769.76

A020	72703H101	PLANET FITNESS INC CL A	20,032.00	77.63	1,555,084.16	182,931.73	-	-
A020	729139105	PLIANT THERAPEUTICS INC	8,716.00	22.72	198,027.52	11,892.04	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	47,184.00	42.77	2,018,059.68	(131,630.61)	49,833.86	4,963.00
A024	736508847	PORTLAND GENERAL ELECTRIC CO	5,642.00	42.77	241,308.34	(21,852.92)	18,339.64	5,167.68
A018	737630103	POTLATCHDELTIC CORP	10,804.00	50.02	540,416.08	77,118.90	-	-
A020	739276103	POWER INTEGRATIONS INC	12,304.00	81.86	1,007,205.44	398,711.12	-	-
A003	74112D101	PRESTIGE CONSUMER HEALTHCARE	22,186.00	34.87	773,625.82	(124,907.18)	-	-
A018	74112D101	PRESTIGE CONSUMER HEALTHCARE	5,658.00	34.87	197,294.46	(29,880.31)	-	-
A024	742718109	PROCTER + GAMBLE CO/THE	2,264.00	139.14	315,012.96	53,136.31	3,580.28	33,443.60
A018	743315103	PROGRESSIVE CORP	6,329.00	98.88	625,811.52	161,201.45	33,849.38	-
A018	74340W103	PROLOGIS INC	13,934.00	99.66	1,388,662.44	142,281.46	-	-
A020	743424103	PROOFPOINT INC	7,985.00	136.41	1,089,233.85	187,469.27	-	-
A020	743713109	PROTO LABS INC	2,609.00	153.40	400,220.60	135,276.65	-	-
A024	070995006	PRUDENTIAL PLC	11,427.00	18.41	210,403.15	(9,802.61)	3,516.02	-
A020	69366J200	PTC THERAPEUTICS INC	12,137.00	61.03	740,721.11	158,128.92	-	-
A020	74736L109	Q2 HOLDINGS INC	12,009.00	126.53	1,519,498.77	669,205.94	-	-
A018	74736K101	QORVO INC	7,818.00	166.27	1,299,898.86	397,370.57	-	-
A020	74766Q101	QUANTERIX CORP	22,144.00	46.50	1,029,696.00	549,184.11	-	-
A020	753422104	RAPID7 INC	24,731.00	90.16	2,229,746.96	844,316.34	-	-
A018	754730109	RAYMOND JAMES FINANCIAL INC	12,923.00	95.67	1,236,343.41	108,160.77	20,138.36	-
A020	75737F108	REDFIN CORP	15,776.00	68.63	1,082,706.88	70,558.00	-	-
A003	758750103	REGAL BELOIT CORP	6,734.00	122.81	827,002.54	250,504.80	10,780.20	2,258.40
A024	758750103	REGAL BELOIT CORP	1,882.00	122.81	231,128.42	70,010.40	4,512.01	17,945.87
A024	B280DG904	RELX PLC	7,869.00	24.50	192,810.71	37,896.66	-	-
A018	760759100	REPUBLIC SERVICES INC	8,416.00	96.30	810,460.80	65,777.09	-	-
A020	G7552B121	RIBBIT LEAP LTD	5,611.00	14.97	83,996.67	27,886.67	-	-
A024	711038901	ROCHE HOLDING AG GENUSSCHEIN	1,353.00	349.57	472,964.53	26,415.75	5,907.05	19,814.07
A018	773903109	ROCKWELL AUTOMATION INC	4,535.00	250.81	1,137,423.35	328,399.32	-	-
A003	775133101	ROGERS CORP	4,539.00	155.29	704,861.31	145,952.99	-	-
A018	778296103	ROSS STORES INC	7,594.00	122.81	932,619.14	76,179.44	2,248.37	8,071.84
A003	800013104	SANDERSON FARMS INC	6,252.00	132.20	826,514.40	223,152.53	2,165.03	-
A024	484628904	SAP SE	1,701.00	131.19	223,152.53	151,108.93	-	-
A020	803607100	SAREPTA THERAPEUTICS INC	3,250.00	170.49	554,092.50	20,976.21	1,501.46	-
A024	808625107	SCIENCE APPLICATIONS INTE	2,029.00	94.64	192,024.56	-	-	-
A003	81617J301	SELECT ENERGY SERVICES INC A	25,308.00	4.10	103,762.80	(131,095.44)	-	-
A003	816850101	SEMTECH CORP	16,217.00	72.09	1,169,083.53	349,558.56	12,867.27	-
A020	82452J109	SHIFT4 PAYMENTS INC CLASS A	4,379.00	73.77	323,038.83	33,630.72	-	-
A003	827048109	SILGAN HOLDINGS INC	13,239.00	75.40	1,049,492.60	328,033.02	-	-
A020	82982L103	SITONE LANDSCAPE SUPPLY INC	4,276.00	37.08	490,902.12	79,434.00	7,852.32	-
A018	833034101	SNAP ON INC	4,971.00	158.63	678,301.88	290,682.48	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	8,204.00	78.98	850,736.94	228,131.42	17,778.48	15,099.84
A003	84857L101	SPIRE INC	10,528.00	64.04	647,951.92	120,516.76	19,304.36	964.20
A018	848574109	SPIRIT AEROSYSTEMS HOLD CL A	6,428.00	39.09	251,270.52	(122,234.28)	-	-
A003	78469X107	SPX FLOW INC	7,077.00	57.96	410,182.92	(217,202.12)	-	-
A003	854231107	STANDEX INTERNATIONAL CORP	9,318.00	77.52	722,331.36	64,329.93	9,171.00	8,155.62
A018	858119100	STEEL DYNAMICS INC	8,238.00	36.87	303,735.06	23,313.54	22,440.88	3,381.91
A003	85917A100	STERLING BANCORP/IDE	76,775.00	17.98	1,380,414.50	4,203.84	1,760.25	8,809.40
A024	85917A100	STERLING BANCORP/IDE	9,637.00	17.98	173,273.26	(7,006.34)	1,760.25	8,809.40
A003	556269108	STEVEN MADDEN LTD	17,686.00	35.32	624,669.52	235,204.85	-	-
A018	860630102	STIFEL FINANCIAL CORP	21,102.00	50.46	1,064,806.92	658,927.91	-	-
A020	860897107	STITCH FIX INC CLASS A	21,550.00	58.72	1,265,416.00	(30,374.53)	8,025.83	5,620.70
A024	656302908	SUMITOMO MITSUI FINANCIAL GR	4,400.00	30.88	135,863.24	(113,138.73)	-	-
A024	867224958	SUNCOR ENERGY INC	6,800.00	16.76	113,956.04	-	-	-

A018	79486Q101	SVB FINANCIAL GROUP	4,229.00	387.83	1,640,133.07	599,130.75	-	-
A024	87157D109	SYNAPTICS INC	2,117.00	96.40	204,078.80	38,184.33	-	-
A018	871607107	SYNOPSYS INC	7,352.00	259.24	1,905,932.48	842,640.04	-	-
A020	873379101	TABULA RASA HEALTHCARE INC	24,550.00	42.84	1,051,722.00	-	(22,337.43)	-
A024	87612E106	TARGET CORP	2,761.00	176.53	487,399.33	133,411.52	(255,026.07)	7,399.48
A003	878155100	TEAM INC	50,301.00	10.90	548,280.90	-	(224,931.28)	2,428.66
A018	G87110105	TECHNIPFMC PLC	18,682.00	9.40	175,610.80	106,780.26	-	-
A003	87901J105	TEGNA INC	60,296.00	13.95	841,129.20	913,762.64	-	-
A020	87918A105	TELADOC HEALTH INC	7,861.00	199.96	1,571,885.56	56,761.34	-	3,894.02
A018	879360105	TELEDYNE TECHNOLOGIES INC	1,700.00	391.98	666,366.00	174,354.34	-	5,527.10
A018	879369106	TELEFLEX INC	3,522.00	411.57	1,449,549.54	751,300.80	-	1,645.20
A018	880770102	TERADYNE INC	15,750.00	119.89	1,888,267.50	163,371.34	-	-
A018	880779103	TEREX CORP	17,744.00	34.89	619,088.16	180,249.20	-	8,401.47
A003	882681109	TEXAS ROADHOUSE INC	5,175.00	78.16	404,478.00	188,484.69	-	6,688.96
A018	889478103	TOLL BROTHERS INC	19,341.00	43.47	840,753.27	172,444.87	-	10,550.07
A024	891160954	TORONTO DOMINION BANK	2,900.00	56.45	163,711.15	836.98	-	5,680.01
A024	B15C55900	TOTAL SE	5,440.00	43.19	234,960.74	-	(16,845.73)	8,587.06
A024	690064001	TOYOTA MOTOR CORP	2,700.00	77.07	208,086.59	16,384.68	-	-
A018	G8994E103	TRANE TECHNOLOGIES PLC	3,994.00	145.16	579,769.04	172,444.87	-	-
A020	89377M109	TRANSMEDICS GROUP INC	19,086.00	19.90	379,811.40	65,912.10	-	-
A003	89469A104	TREEHOUSE FOODS INC	30,198.00	42.49	1,283,113.02	-	(113,907.06)	-
A024	89469A104	TREEHOUSE FOODS INC	2,442.00	42.49	103,760.58	-	(14,676.42)	-
A018	87265H109	TRI POINTE HOMES INC	37,980.00	17.25	655,155.00	134,259.13	-	-
A020	90138F102	TWILIO INC A	9,689.00	338.50	3,279,726.50	2,327,491.58	-	-
A020	90184D100	TWIST BIOSCIENCE CORP	13,546.00	141.29	1,913,914.34	1,479,046.82	-	-
A024	90249A103	TYSON FOODS INC CL A	3,039.00	64.44	195,833.16	-	(75,403.38)	5,108.42
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	5,908.00	138.43	817,844.44	456,004.44	-	-
A003	904214103	UMPUA HOLDINGS CORP	47,323.00	15.14	716,470.22	120,835.74	-	30,056.67
A020	N90064101	UNIQUIRE NV	11,375.00	36.13	410,978.75	-	(255,274.32)	-
A018	911363109	UNITED RENTALS INC	6,077.00	231.91	1,409,317.07	512,620.02	-	-
A024	91324P102	UNITEDHEALTH GROUP INC	1,264.00	350.68	443,259.52	79,814.01	-	4,740.00
A003	915271100	UNIVEST FINANCIAL CORP	28,587.00	20.58	588,320.46	-	(177,239.40)	24,775.20
A018	91913Y100	VALERO ENERGY CORP	7,042.00	56.57	398,365.94	30,052.68	(229,102.59)	30,052.68
A024	91913Y100	VALERO ENERGY CORP	5,008.00	56.57	283,302.56	-	(68,943.15)	16,813.86
A003	92047W101	VALVOLINE INC	36,077.00	23.14	834,821.78	150,874.43	-	17,634.43
A020	92337F107	VERACYTE INC	9,136.00	48.94	447,115.84	192,038.72	-	-
A024	92343V104	VERIZON COMMUNICATIONS INC	5,461.00	58.75	320,833.75	-	(14,471.65)	15,534.73
A003	925550105	VIACI SOLUTIONS INC	64,767.00	14.98	969,885.83	-	(1,619.17)	-
A024	B1XH02900	VINCI SA	2,380.00	99.55	236,924.29	-	(20,136.81)	2,865.96
A024	92826C839	VISA INC CLASS A SHARES	2,504.00	218.73	547,699.92	81,787.64	-	2,830.48
A003	928377100	VISTA OUTDOOR INC	21,435.00	23.76	509,295.60	288,448.46	-	-
A024	928563402	VMWARE INC CLASS A	1,693.00	140.26	237,460.18	-	(19,520.29)	-
A024	931142103	WALMART INC	2,055.00	144.15	296,228.25	52,012.05	-	5,215.20
A003	957638109	WESTERN ALLIANCE BANCORP	20,754.00	59.95	1,244,202.30	446,099.68	-	11,742.50
A003	36388F108	WR GRACE + CO	16,302.00	54.82	893,675.64	-	(198,234.91)	20,022.60
A024	36388F108	WR GRACE + CO	2,027.00	54.82	111,120.14	-	(30,465.81)	2,432.40
A020	98420N105	XENON PHARMACEUTICALS INC	48,467.00	15.38	745,422.46	130,606.38	-	-
A020	98565X104	YETI HOLDINGS INC	14,756.00	68.47	1,010,343.32	537,275.76	-	-
A020	98978L204	ZOGENIX INC	20,056.00	19.99	400,919.44	27,848.40	-	-
A024	N/A	EXCHANGE RATE GAIN/LOSS	-	-	-	-	-	-
Totals			5,332,493.00	39,845.37	250,479,394.28	62,564,676.38	(8,323,695.61)	2,163,712.72

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2020
SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
A020	88025U109	10X GENOMICS INC CLASS A	1,176.00	5/11/2020	JEFFERIES + COMPANY INC	10.00	97,588.48
A020	88025U109	10X GENOMICS INC CLASS A	1,674.00	3/18/2020	PIPER JAFFRAY & CO.	66.96	95,094.58
A020	88025U109	10X GENOMICS INC CLASS A	1,631.00	3/24/2020	NATIONAL FINANCIAL SERVICES C	13.86	91,615.71
A020	88269G107	1LIFE HEALTHCARE INC	786.00	2/26/2020	J.P. MORGAN CLEARING CORP.	31.44	18,100.48
A020	88269G107	1LIFE HEALTHCARE INC	250.00	2/26/2020	INSTINET LLC	3.75	5,891.88
A020	88269G107	1LIFE HEALTHCARE INC	1,646.00	2/26/2020	SANFORD C BERNSTEIN CO LLC	13.99	38,635.40
A020	88269G107	1LIFE HEALTHCARE INC	126.00	3/2/2020	SANFORD C BERNSTEIN CO LLC	1.07	2,568.21
A020	88269G107	1LIFE HEALTHCARE INC	1,362.00	3/2/2020	CANTOR FITZGERALD + CO.	20.73	28,137.93
A020	88269G107	1LIFE HEALTHCARE INC	676.00	3/3/2020	KING, CL, & ASSOCIATES, INC	10.14	13,828.73
A020	88269G107	1LIFE HEALTHCARE INC	135.00	3/3/2020	GOLDMAN SACHS + CO LLC	2.03	2,743.21
A020	88269G107	1LIFE HEALTHCARE INC	1,711.00	3/3/2020	CANTOR FITZGERALD + CO.	25.67	34,456.81
A020	88269G107	1LIFE HEALTHCARE INC	49.00	3/4/2020	CANTOR FITZGERALD + CO.	0.74	1,037.28
A020	88269G107	1LIFE HEALTHCARE INC	785.00	3/5/2020	GOLDMAN SACHS + CO LLC	11.78	18,271.43
A020	88269G107	1LIFE HEALTHCARE INC	18.00	3/5/2020	MORGAN STANLEY CO INCORPOR.	0.15	399.39
A020	88269G107	1LIFE HEALTHCARE INC	1,333.00	3/16/2020	J.P. MORGAN CLEARING CORP.	53.32	26,212.78
A020	88269G107	1LIFE HEALTHCARE INC	369.00	3/16/2020	KING, CL, & ASSOCIATES, INC	5.54	6,704.74
A020	88269G107	1LIFE HEALTHCARE INC	286.00	3/17/2020	GOLDMAN SACHS + CO LLC	3.84	5,404.16
A020	88269G107	1LIFE HEALTHCARE INC	911.00	3/17/2020	J.P. MORGAN CLEARING CORP.	36.44	18,827.73
A020	88269G107	1LIFE HEALTHCARE INC	1,219.00	3/17/2020	INSTINET LLC	18.29	26,212.28
A020	88269G107	1LIFE HEALTHCARE INC	6,056.00	3/25/2020	JEFFERIES + COMPANY INC	51.48	117,665.04
A020	88269G107	1LIFE HEALTHCARE INC	570.00	3/25/2020	INSTINET LLC	8.55	10,906.95
A020	88269G107	1LIFE HEALTHCARE INC	2,712.00	3/25/2020	KING, CL, & ASSOCIATES, INC	40.68	52,930.10
A020	88269G107	1LIFE HEALTHCARE INC	12,175.00	1/31/2020	MORGAN STANLEY CO INCORPOR.	97.40	170,450.00
A020	88269G107	1LIFE HEALTHCARE INC	2,495.00	2/14/2020	J.P. MORGAN CLEARING CORP.	11.24	16,047.33
A020	88269G107	1LIFE HEALTHCARE INC	749.00	2/14/2020	INSTINET LLC	5.92	25,366.85
A020	88269G107	1LIFE HEALTHCARE INC	1,184.00	2/14/2020	NATIONAL FINANCIAL SERVICES C	38.76	21,015.38
A020	88269G107	1LIFE HEALTHCARE INC	969.00	2/14/2020	J.P. MORGAN CLEARING CORP.	23.48	36,049.78
A020	88269G107	1LIFE HEALTHCARE INC	1,565.00	2/18/2020	ITG INC.	20.40	10,097.35
A020	88269G107	1LIFE HEALTHCARE INC	498.00	2/18/2020	JEFFERIES + COMPANY INC	3.73	17,226.18
A020	88269G107	1LIFE HEALTHCARE INC	718.00	2/20/2020	NATIONAL FINANCIAL SERVICES C	3.59	12,523.82
A020	88269G107	1LIFE HEALTHCARE INC	510.00	2/20/2020	J.P. MORGAN CLEARING CORP.	6.69	18,624.20
A020	88269G107	1LIFE HEALTHCARE INC	787.00	2/20/2020	JEFFERIES + COMPANY INC	2.25	3,369.75
A020	88269G107	1LIFE HEALTHCARE INC	150.00	2/25/2020	INSTINET LLC	4.61	6,740.07
A020	88269G107	1LIFE HEALTHCARE INC	307.00	2/25/2020	GOLDMAN SACHS + CO LLC	10.32	27,575.16
A020	88269G107	1LIFE HEALTHCARE INC	1,214.00	2/25/2020	SANFORD C BERNSTEIN CO LLC	-	50,000.00
A020	88269G107	1LIFE HEALTHCARE INC	2,500.00	1/18/20	NATIONAL FINANCIAL SERVICES C	-	30,000.00
A020	65449P102	908 DEVICES INC	1,364.00	7/2/2020	GOLDMAN SACHS + CO LLC	17.16	66,854.42
A020	00437E102	ACCOLADE INC	858.00	11/17/20	SANFORD C BERNSTEIN CO LLC	47.24	140,752.29
A024	00507V109	ACTIVISION BLIZZARD INC	2,362.00	04/03/20	SANFORD C BERNSTEIN CO LLC	-	180,000.00
A024	00507V109	ACTIVISION BLIZZARD INC	10,000.00	8/6/2020	J.P. MORGAN CLEARING CORP.	69.28	57,166.22
A020	005111109	ACUTUS MEDICAL INC	1,732.00	5/5/2020	CREDIT SUISSE SECURITIES (USA)	11.60	9,864.96
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	290.00	5/6/2020	CREDIT SUISSE SECURITIES (USA)	52.18332	52,183.32
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	1,849.00	04/14/20	NATIONAL FINANCIAL SERVICES C	37.88433	37,884.33
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	1,336.00	04/15/20	NATIONAL FINANCIAL SERVICES C	53.56	37,975.13
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	1,345.00	04/16/20	NATIONAL FINANCIAL SERVICES C	63.80	45,968.35
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	1,643.00	04/17/20	NATIONAL FINANCIAL SERVICES C	66.72	45,968.35
A024	403197908	ADIDAS AG	756.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LI	106.47	152,208.29
A024	00724F101	ADOBE INC	528.00	03/02/20	SANFORD C BERNSTEIN CO LLC	10.56	187,618.15
A020	N09885106	AERCAP HOLDINGS NV	12,711.00	11/9/2020	SANFORD C BERNSTEIN CO LLC	190.67	450,104.14
A020	N09885106	AERCAP HOLDINGS NV	1,977.00	11/10/2020	INSTINET LLC	18.77	70,964.42
A020	N09885106	AERCAP HOLDINGS NV	4,293.00	11/10/2020	JEFFERIES + COMPANY INC	25.76	147,145.15
A018	008252108	AFFILIATED MANAGERS GROUP	685.00	7/14/2020	J.P. MORGAN SECURITIES LLC	5.14	47,997.75
A018	008252108	AFFILIATED MANAGERS GROUP	712.00	12/16/2020	FIDELITY CAPITAL MARKETS	5.34	70,171.80
A024	B4TX6S909	AIA GROUP LTD	20,000.00	8/20/2020	CITIGROUP GLOBAL MARKETS INC	135.48	193,888.57
A020	011532108	ALAMOS GOLD INC CLASS A	7,807.00	6/11/2020	NATIONAL FINANCIAL SERVICES C	66.36	61,673.74
A020	011532108	ALAMOS GOLD INC CLASS A	15,693.00	6/11/2020	RBC CAPITAL MARKETS, LLC	627.72	126,518.54
A020	011532108	ALAMOS GOLD INC CLASS A	2,209.00	6/11/2020	SANFORD C BERNSTEIN CO LLC	18.78	17,358.55
A020	011532108	ALAMOS GOLD INC CLASS A	13,301.00	6/12/2020	JEFFERIES + COMPANY INC	113.06	104,355.66
A018	013872106	ALCOA CORP	10,131.00	7/2/2020	SANFORD C BERNSTEIN CO LLC	75.98	111,757.08
A018	013872106	ALCOA CORP	4,305.00	7/14/2020	J.P. MORGAN SECURITIES LLC	32.32	53,765.55
A020	014442107	ALECTOR INC	226.00	5/1/2020	MORGAN STANLEY CO INCORPOR.	9.04	5,453.15
A020	014442107	ALECTOR INC	259.00	5/4/2020	MORGAN STANLEY CO INCORPOR.	10.36	6,506.99

A020	014442107	ALECTOR INC	184.00	5/5/2020	MORGAN STANLEY CO INCORPOR.	1.56	5,059.79
A020	014442107	ALECTOR INC	493.00	5/5/2020	JEFFERIES + COMPANY INC	19.72	13,811.44
A020	014442107	ALECTOR INC	700.00	5/6/2020	JEFFERIES + COMPANY INC	28.00	19,269.04
A020	014442107	ALECTOR INC	476.00	5/7/2020	JEFFERIES + COMPANY INC	19.04	13,054.20
A020	014442107	ALECTOR INC	414.00	5/8/2020	JEFFERIES + COMPANY INC	16.56	11,346.99
A020	014442107	ALECTOR INC	392.00	5/12/2020	JEFFERIES + COMPANY INC	15.28	10,852.54
A020	014442107	ALECTOR INC	385.00	5/13/2020	JEFFERIES + COMPANY INC	14.60	10,240.40
A020	014442107	ALECTOR INC	4,302.00	3/20/2020	LEERINK PARTNERS LLC	172.08	124,319.20
A020	014442107	ALECTOR INC	91.00	5/15/2020	MORGAN STANLEY CO INCORPOR.	3.64	2,373.70
A020	014442107	ALECTOR INC	78.00	5/18/2020	MORGAN STANLEY CO INCORPOR.	3.12	2,203.13
A020	014442107	ALECTOR INC	268.00	5/18/2020	SANFORD C BERNSTEIN CO LLC	2.28	7,623.61
A020	014442107	ALECTOR INC	406.00	5/19/2020	MORGAN STANLEY CO INCORPOR.	16.24	11,732.06
A020	014442107	ALECTOR INC	2.00	5/19/2020	SANFORD C BERNSTEIN CO LLC	0.02	55.75
A020	014442107	ALECTOR INC	1.00	5/20/2020	MORGAN STANLEY CO INCORPOR.	0.04	28.54
A020	014442107	ALECTOR INC	157.00	5/21/2020	MORGAN STANLEY CO INCORPOR.	6.28	4,705.51
A020	014442107	ALECTOR INC	31.00	5/21/2020	INSTINET LLC	0.26	896.73
A020	014442107	ALECTOR INC	643.00	5/26/2020	GOLDMAN SACHS + CO LLC	9.65	20,420.01
A020	014442107	ALECTOR INC	171.00	5/26/2020	NATIONAL FINANCIAL SERVICES C	2.57	5,401.99
A020	014442107	ALECTOR INC	157.00	5/27/2020	NATIONAL FINANCIAL SERVICES C	0.79	4,804.99
A020	014442107	ALECTOR INC	250.00	5/28/2020	NATIONAL FINANCIAL SERVICES C	2.13	7,824.66
A020	014442107	ALECTOR INC	1,417.00	5/28/2020	NATIONAL FINANCIAL SERVICES C	7.09	46,386.49
A020	014442107	ALECTOR INC	121.00	6/1/2020	INSTINET LLC	1.82	4,012.97
A020	014442107	ALECTOR INC	1,480.00	6/2/2020	GOLDMAN SACHS + CO LLC	21.75	47,342.50
A024	01609W102	ALIBABA GROUP HOLDING SP ADR	1,285.00	1/11/120	VIRTU AMERICAS LLC	25.30	340,250.97
A024	01609W102	ALIBABA GROUP HOLDING SP ADR	289.00	1/11/120	SANFORD C BERNSTEIN CO LLC	5.18	66,730.83
A018	01741R102	ALLEGHENY TECHNOLOGIES INC	10,682.00	5/22/2020	JEFFERIES + COMPANY INC	80.12	83,729.79
A018	01741R102	ALLEGHENY TECHNOLOGIES INC	8,866.00	7/2/2020	SANFORD C BERNSTEIN CO LLC	86.50	90,700.07
A018	01741R102	ALLEGHENY TECHNOLOGIES INC	5,165.00	7/14/2020	J.P. MORGAN SECURITIES LLC	38.89	53,381.13
A018	01741R102	ALLEGHENY TECHNOLOGIES INC	11,874.00	04/08/20	INVESTMENT TECHNOLOGY GROU	89.08	107,876.48
A024	523148606	ALLIANZ SE REG	1,068.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LI	128.72	184,016.78
A024	02079K305	ALPHABET INC CL A	64.00	04/21/20	VIRTU AMERICAS LLC	1.28	78,202.57
A024	02079K305	ALPHABET INC CL A	57.00	05/05/20	JEFFERIES + COMPANY INC	1.14	77,447.01
A024	B3MSM2900	AMADEUS IT GROUP SA	2,672.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LI	94.16	134,611.91
A024	023135106	AMAZON.COM INC	25.00	03/17/20	SANFORD C BERNSTEIN CO LLC	0.50	45,010.83
A018	G02602103	AMDOCS LTD	1,089.00	7/2/2020	SANFORD C BERNSTEIN CO LLC	8.17	65,674.22
A018	G02602103	AMDOCS LTD	1,520.00	7/14/2020	J.P. MORGAN SECURITIES LLC	11.40	89,345.75
A018	G02602103	AMDOCS LTD	1,689.00	01/10/20	FIDELITY CAPITAL MARKETS	12.52	120,848.26
A018	G02602103	AMDOCS LTD	661.00	02/10/20	FIDELITY CAPITAL MARKETS	4.96	48,537.56
A018	G02602103	AMDOCS LTD	1,355.00	02/19/20	CREDIT SUISSE SECURITIES (USA)	10.16	100,507.66
A003	024835100	AMERICAN CAMPUS COMMUNITIES	1,132.00	10/28/2020	COWEN AND COMPANY, LLC	22.64	40,718.04
A003	024835100	AMERICAN CAMPUS COMMUNITIES	5,618.00	10/28/2020	PIPER JAFFRAY & CO.	112.36	201,904.74
A003	024835100	AMERICAN CAMPUS COMMUNITIES	669.00	10/29/2020	LIQIDNET INC	20.07	25,060.74
A003	024835100	AMERICAN CAMPUS COMMUNITIES	2,025.00	10/29/2020	PIPER JAFFRAY & CO.	40.50	75,417.68
A003	024835100	AMERICAN CAMPUS COMMUNITIES	606.00	10/29/2020	INVESTMENT TECHNOLOGY GROU	12.12	21,709.95
A003	024835100	AMERICAN CAMPUS COMMUNITIES	3,736.00	10/30/2020	PIPER JAFFRAY & CO.	74.72	138,970.98
A003	024835100	AMERICAN CAMPUS COMMUNITIES	245.00	10/30/2020	LIQIDNET INC	7.35	9,139.73
A003	024835100	AMERICAN CAMPUS COMMUNITIES	312.00	11/2/2020	INVESTMENT TECHNOLOGY GROU	6.24	11,919.96
A003	024835100	AMERICAN CAMPUS COMMUNITIES	3,012.00	11/2/2020	PIPER JAFFRAY & CO.	60.24	113,902.09
A018	024835100	AMERICAN CAMPUS COMMUNITIES	1,503.00	7/14/2020	J.P. MORGAN SECURITIES LLC	11.27	49,720.89
A024	024835100	AMERICAN CAMPUS COMMUNITIES	2,293.00	04/17/20	SANFORD C BERNSTEIN CO LLC	44.66	76,513.97
A003	02553E106	AMERICAN EAGLE OUTFITTERS	8,684.00	9/14/2020	RAYMOND, JAMES AND ASSOCIATE	284.65	83,270.94
A003	02553E106	AMERICAN EAGLE OUTFITTERS	826.00	9/14/2020	JEFFERIES + COMPANY INC	177.28	129,603.20
A003	02553E106	AMERICAN EAGLE OUTFITTERS	1,928.00	8/19/2020	INVESTMENT TECHNOLOGY GROU	16.52	9,346.19
A003	02553E106	AMERICAN EAGLE OUTFITTERS	4,536.00	8/19/2020	LUMINEX TRADING AND ANALYTIC	28.92	22,046.68
A003	02553E106	AMERICAN EAGLE OUTFITTERS	9,708.00	8/19/2020	CREDIT SUISSE SECURITIES (USA)	226.80	51,720.38
A003	02553E106	AMERICAN EAGLE OUTFITTERS	1,262.00	8/20/2020	COWEN AND COMPANY, LLC	194.16	110,360.54
A003	02553E106	AMERICAN EAGLE OUTFITTERS	3,403.00	8/20/2020	INVESTMENT TECHNOLOGY GROU	25.24	14,342.63
A003	02553E106	AMERICAN EAGLE OUTFITTERS	5,527.00	8/20/2020	JEFFERIES + COMPANY INC	68.06	38,260.61
A020	03044L105	AMERICAN WELL CORP CLASS A	1,125.00	9/17/2020	CREDIT SUISSE SECURITIES (USA)	276.35	62,146.69
A018	03662Q105	ANSYS INC	443.00	7/14/2020	MORGAN STANLEY CO INCORPOR.	-	20,250.00
A024	037833100	APPLE INC	199.00	03/02/20	J.P. MORGAN SECURITIES LLC	3.32	130,771.43
A020	040047607	ARENA PHARMACEUTICALS INC	963.00	3/20/2020	SANFORD C BERNSTEIN CO LLC	3.98	57,952.78
A020	040047607	ARENA PHARMACEUTICALS INC	3,334.00	11/12/2020	RAYMOND, JAMES AND ASSOCIATE	38.52	37,294.39
A020	040047607	ARENA PHARMACEUTICALS INC	445.00	1/10/2020	NATIONAL FINANCIAL SERVICES C	50.01	225,701.80
A020	040047607	ARENA PHARMACEUTICALS INC	1,705.00	1/10/2020	INSTINET LLC	6.68	20,679.16
A020	040047607	ARENA PHARMACEUTICALS INC	241.00	1/13/2020	NATIONAL FINANCIAL SERVICES C	14.49	78,959.57
A020	040047607	ARENA PHARMACEUTICALS INC	3,951.00	5/21/2020	NATIONAL FINANCIAL SERVICES C	2.05	10,916.60
A020	040047607	ARENA PHARMACEUTICALS INC	2,150.00	2/3/2020	CITIGROUP GLOBAL MARKETS INC	-	107,500.00
A020	040047607	ARENA PHARMACEUTICALS INC	655.00	2/4/2020	LEERINK PARTNERS LLC	188.04	227,852.07
A020	040047607	ARENA PHARMACEUTICALS INC	645.00	2/4/2020	LEERINK PARTNERS LLC	26.20	31,006.78
A020	040047607	ARENA PHARMACEUTICALS INC	645.00	2/4/2020	LEERINK PARTNERS LLC	25.80	31,381.06

A020	042711100	ARRAY TECHNOLOGIES INC	96.00	10/21/20	NATIONAL FINANCIAL SERVICES C	0.49	3,817.59
A020	042711100	ARRAY TECHNOLOGIES INC	887.00	10/21/20	KING, CL. & ASSOCIATES, INC	13.31	34,544.31
A020	042711100	ARRAY TECHNOLOGIES INC	137.00	10/21/20	GOLDMAN SACHS + CO LLC	2.06	5,345.06
A020	042711100	ARRAY TECHNOLOGIES INC	7,457.00	10/21/20	GOLDMAN SACHS + CO LLC	296.28	292,342.74
A020	042711100	ARRAY TECHNOLOGIES INC	32.00	10/22/20	INSTINET LLC	0.48	1,287.04
A020	042711100	ARRAY TECHNOLOGIES INC	2.00	10/22/20	MORGAN STANLEY CO INCORPOR.	0.08	81.08
A020	042711100	ARRAY TECHNOLOGIES INC	6.00	10/22/20	NATIONAL FINANCIAL SERVICES C	0.05	241.64
A020	042711100	ARRAY TECHNOLOGIES INC	2,317.00	10/22/20	GOLDMAN SACHS + CO LLC	92.68	91,187.62
A020	042711100	ARRAY TECHNOLOGIES INC	254.00	10/23/20	KING, CL. & ASSOCIATES, INC	3.81	10,676.89
A020	042711100	ARRAY TECHNOLOGIES INC	692.00	10/23/20	MORGAN STANLEY CO INCORPOR.	27.68	28,682.36
A020	042711100	ARRAY TECHNOLOGIES INC	261.00	10/23/20	INSTINET LLC	3.92	10,954.85
A020	042711100	ARRAY TECHNOLOGIES INC	575.00	10/26/20	MORGAN STANLEY CO INCORPOR.	23.00	22,832.27
A020	042711100	ARRAY TECHNOLOGIES INC	73.00	10/26/20	KING, CL. & ASSOCIATES, INC	1.10	2,964.90
A020	042711100	ARRAY TECHNOLOGIES INC	641.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LT	109.49	156,520.13
A024	AC102GTC09	ASML HOLDING NV	861.00	7/14/2020	J.P. MORGAN SECURITIES LLC	6.46	81,206.51
A018	045327103	ASPEN TECHNOLOGY INC	756.00	02/10/20	FIDELITY CAPITAL MARKETS	5.67	98,122.07
A018	045327103	ASPEN TECHNOLOGY INC	783.00	02/19/20	CREDIT SUISSE SECURITIES (USA)	5.87	101,317.85
A020	045461106	ASSETMARK FINANCIAL HOLDINGS	2,491.00	3/3/2020	NATIONAL FINANCIAL SERVICES C	99.64	65,912.86
A020	045461106	ASSETMARK FINANCIAL HOLDINGS	192.00	3/3/2020	MORGAN STANLEY CO INCORPOR.	1.63	5,063.35
A020	045461106	ASSETMARK FINANCIAL HOLDINGS	1,397.00	3/4/2020	NATIONAL FINANCIAL SERVICES C	55.88	37,734.09
A020	045461106	ASSETMARK FINANCIAL HOLDINGS	1,497.00	5/11/2020	STIFEL NICOLAUS + CO INC	59.88	36,118.02
A020	045461106	ASSETMARK FINANCIAL HOLDINGS	1,045.00	5/12/2020	MORGAN STANLEY CO INCORPOR.	8.88	24,649.67
A024	098952906	ASTRAZENECA PLC	1,872.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LT	106.49	152,994.98
A018	052768106	AUTODESK INC	599.00	7/14/2020	J.P. MORGAN SECURITIES LLC	4.49	138,547.56
A020	05455M100	AVROBIO INC	1,392.00	5/21/2020	UBS SECURITIES LLC	55.68	23,658.57
A020	05455M100	AVROBIO INC	1,478.00	5/22/2020	JEFFERIES + COMPANY INC	12.56	25,879.33
A020	05455M100	AVROBIO INC	1,705.00	5/22/2020	UBS SECURITIES LLC	68.20	29,030.69
A020	05455M100	AVROBIO INC	907.00	5/26/2020	UBS SECURITIES LLC	36.28	17,903.36
A020	05455M100	AVROBIO INC	1,102.00	5/27/2020	UBS SECURITIES LLC	44.08	21,914.81
A020	05455M100	AVROBIO INC	1,701.00	5/28/2020	MORGAN STANLEY CO INCORPOR.	14.46	33,196.21
A020	05455M100	AVROBIO INC	637.00	5/29/2020	NATIONAL FINANCIAL SERVICES C	5.41	12,477.93
A020	05455M100	AVROBIO INC	619.00	6/1/2020	GOLDMAN SACHS + CO LLC	24.76	13,073.40
A020	05455M100	AVROBIO INC	132.00	6/2/2020	NATIONAL FINANCIAL SERVICES C	1.98	2,779.63
A020	05455M100	AVROBIO INC	1,001.00	6/2/2020	NATIONAL FINANCIAL SERVICES C	40.04	20,873.75
A020	05455M100	AVROBIO INC	489.00	6/3/2020	NATIONAL FINANCIAL SERVICES C	19.56	10,454.23
A020	05455M100	AVROBIO INC	570.00	6/4/2020	NATIONAL FINANCIAL SERVICES C	22.80	12,355.83
A020	05455M100	AVROBIO INC	1,066.00	6/5/2020	NATIONAL FINANCIAL SERVICES C	42.64	24,217.39
A020	05455M100	AVROBIO INC	4,887.00	6/8/2020	NATIONAL FINANCIAL SERVICES C	195.48	107,709.48
A020	05478C105	AZEK CO INC/THE	828.00	6/12/2020	BOFA SECURITIES, INC.	-	18,988.00
A020	05478C105	AZEK CO INC/THE	410.00	6/15/2020	JEFFERIES + COMPANY INC	3.49	11,975.29
A020	05478C105	AZEK CO INC/THE	3,998.00	6/15/2020	BARCLAYS CAPITAL INC./LE	143.92	104,365.52
A020	05478C105	AZEK CO INC/THE	789.00	6/15/2020	NATIONAL FINANCIAL SERVICES C	3.95	22,094.88
A020	05478C105	AZEK CO INC/THE	903.00	6/15/2020	GOLDMAN SACHS + CO LLC	13.55	25,751.94
A020	05478C105	AZEK CO INC/THE	316.00	6/15/2020	INSTINET LLC	4.74	8,918.09
A020	05478C105	AZEK CO INC/THE	961.00	6/15/2020	KING, CL. & ASSOCIATES, INC	14.42	27,461.73
A020	05478C105	AZEK CO INC/THE	4,233.00	9/11/2020	BOFA SECURITIES, INC.	-	140,747.25
A024	060505104	BANK OF AMERICA CORP	1,672.00	04/17/20	SANFORD C BERNSTEIN CO LLC	33.44	36,346.32
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	1,671.00	2/21/2020	LUMINEX TRADING AND ANALYTIC	25.07	56,389.07
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	2,612.00	2/21/2020	COWEN AND COMPANY, LLC	52.24	87,861.41
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	1,891.00	7/24/2020	PIPER JAFFRAY & CO.	37.82	50,999.38
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	2,926.00	7/27/2020	PIPER JAFFRAY & CO.	58.52	77,355.54
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	529.00	7/27/2020	INVESTMENT TECHNOLOGY GROU	10.58	13,896.83
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	1,824.00	7/28/2020	PIPER JAFFRAY & CO.	36.48	48,230.57
A003	06652K103	BANKUNITED INC	4,669.00	11/23/20	KEEFE BRUYETTE + WOODS INC	233.45	139,864.56
A003	06652K103	BANKUNITED INC	7,351.00	11/23/20	INVESTMENT TECHNOLOGY GROU	147.02	219,794.90
A020	07373V105	BEAM THERAPEUTICS INC	4,707.00	5/21/2020	LEERINK PARTNERS LLC	186.28	125,454.26
A020	07373V105	BEAM THERAPEUTICS INC	2,399.00	10/01/20	J.P. MORGAN CLEARING CORP.	95.96	56,460.62
A020	07373V105	BEAM THERAPEUTICS INC	4,489.00	10/01/20	JEFFERIES + COMPANY INC	-	105,491.50
A020	06975P108	BIGCOMMERCE HOLDINGS SER 1	152.00	8/5/2020	KEYBANC CAPITAL MARKETS INC	-	3,648.00
A020	06975P108	BIGCOMMERCE HOLDINGS SER 1	75.00	8/5/2020	BARCLAYS CAPITAL MARKETS INC	-	1,800.00
A018	090572207	BIO RAD LABORATORIES A	231.00	7/14/2020	J.P. MORGAN SECURITIES LLC	1.73	111,777.27
A018	090572207	BIO RAD LABORATORIES A	196.00	01/24/20	UBS SECURITIES LLC	1.47	73,013.65
A018	090572207	BIO RAD LABORATORIES A	219.00	03/12/20	FIDELITY CAPITAL MARKETS	1.64	71,592.45
A018	090572207	BIO RAD LABORATORIES A	192.00	03/17/20	GOLDMAN SACHS + CO LLC	1.44	66,074.65
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	1,680.00	03/30/20	LEERINK PARTNERS LLC	67.20	54,867.29
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	464.00	03/30/20	GOLDMAN SACHS + CO LLC	6.96	15,270.66
A003	055501101	BJ S WHOLESAL CLUB HOLDINGS	1,575.00	3/6/2020	LIQUIDNET INC	47.25	36,250.92
A003	055501101	BJ S WHOLESAL CLUB HOLDINGS	9,943.00	3/6/2020	PIPER JAFFRAY & CO.	198.86	238,613.11
A003	092113109	BLACK HILLS CORP	1,902.00	7/10/2020	JEFFERIES + COMPANY INC	38.04	113,379.17
A003	092113109	BLACK HILLS CORP	91.00	7/13/2020	PIPER JAFFRAY & CO.	1.82	5,482.48
A020	09627Y109	BLUEPRINT MEDICINES CORP	2,742.00	3/20/2020	BMO CAPITAL MARKETS	109.88	156,425.62

A024	730968906	BNP PARIBAS	1,200.00	01/10/20	MACQUARIE CAPITAL (EUROPE) LT	48.79	69,959.62
A020	05589G102	BRP GROUP INC A	11,885.00	6/25/2020	BOFA SECURITIES, INC.	-	157,476.25
A020	05589G102	BRP GROUP INC A	2,271.00	6/25/2020	J.P. MORGAN CLEARING CORP.	90.84	33,232.45
A020	05589G102	BRP GROUP INC A	2,318.00	7/20/2020	J.P. MORGAN CLEARING CORP.	307.56	39,690.19
A020	05589G102	BRP GROUP INC A	7,669.00	7/20/2020	J.P. MORGAN CLEARING CORP.	31.02	138,664.19
A003	05605H100	BWX TECHNOLOGIES INC	1,551.00	3/10/2020	INVESTMENT TECHNOLOGY GROU	31.10	74,479.02
A003	05605H100	BWX TECHNOLOGIES INC	1,555.00	3/10/2020	PIPER JAFFRAY & CO.	9.92	74,486.99
A003	127055101	CABOT CORP	486.00	12/30/2020	JEFFERIES + COMPANY INC	9.60	22,205.13
A003	127055101	CABOT CORP	1,489.00	12/31/2020	JEFFERIES + COMPANY INC	29.78	21,765.60
A003	127055101	CABOT CORP	480.00	12/31/2020	INVESTMENT TECHNOLOGY GROU	9.60	21,765.60
A003	127055101	CABOT CORP	(480.00)	12/31/2020	INVESTMENT TECHNOLOGY GROU	(9.60)	(21,765.60)
A003	127055101	CABOT CORP	1,659.00	6/15/2020	COWEN AND COMPANY, LLC	33.18	61,975.76
A003	127203107	CACTUS INC A	313.00	12/30/2020	PIPER JAFFRAY & CO.	6.28	8,073.80
A003	127203107	CACTUS INC A	4,363.00	12/31/2020	PIPER JAFFRAY & CO.	87.26	113,465.49
A020	127203107	CACTUS INC A	1,832.00	11/09/2020	JEFFERIES + COMPANY INC	27.46	43,402.64
A020	127203107	CACTUS INC A	1,011.00	11/10/2020	SANFORD C BERNSTEIN CO LLC	6.07	23,550.84
A020	127203107	CACTUS INC A	123.00	11/11/2020	MORGAN STANLEY CO INCORPOR.	0.74	2,800.27
A020	127203107	CACTUS INC A	999.00	11/11/2020	JEFFERIES + COMPANY INC	14.99	22,563.62
A020	127203107	CACTUS INC A	2,205.00	11/12/2020	JEFFERIES + COMPANY INC	33.08	49,573.04
A020	127203107	CACTUS INC A	90.00	11/13/2020	NATIONAL FINANCIAL SERVICES C	0.54	2,057.09
A020	127203107	CACTUS INC A	632.00	11/16/2020	INSTINET LLC	6.32	15,907.04
A020	127203107	CACTUS INC A	979.00	11/16/2020	GOLDMAN SACHS + CO LLC	9.79	23,877.81
A020	127203107	CACTUS INC A	2,751.00	11/17/2020	GOLDMAN SACHS + CO LLC	27.51	67,281.21
A020	127203107	CACTUS INC A	497.00	11/17/2020	INSTINET LLC	4.97	11,965.28
A020	127203107	CACTUS INC A	657.00	11/18/2020	JEFFERIES + COMPANY INC	9.56	15,204.75
A020	127203107	CACTUS INC A	587.00	11/18/2020	KING, CL. & ASSOCIATES, INC	8.81	14,302.26
A020	127203107	CACTUS INC A	735.00	11/18/2020	GOLDMAN SACHS + CO LLC	7.35	17,955.90
A024	12769G100	CAESARS ENTERTAINMENT INC	3,844.00	10/12/2020	COWEN AND COMPANY, LLC	76.88	206,917.47
A020	128246105	CALLAWAY GROWERS INC	2,988.00	11/30/2020	RAYMOND JAMES AND ASSOCIATE	44.93	220,558.69
A020	131193104	CALLAWAY GOLF COMPANY	4,056.00	11/30/2020	RAYMOND JAMES AND ASSOCIATE	60.84	85,747.08
A020	131193104	CALLAWAY GOLF COMPANY	2,611.00	11/30/2020	RAYMOND JAMES AND ASSOCIATE	39.17	53,812.19
A020	131193104	CALLAWAY GOLF COMPANY	11,491.00	12/1/2020	RAYMOND JAMES AND ASSOCIATE	171.47	251,810.07
A020	131193104	CALLAWAY GOLF COMPANY	1,874.00	12/2/2020	RAYMOND JAMES AND ASSOCIATE	28.11	41,617.79
A018	133131102	CAMPDEN PROPERTY TRUST	552.00	7/14/2020	J.P. MORGAN SECURITIES LLC	4.14	49,816.12
A024	14040H105	CAPITAL ONE FINANCIAL CORP	799.00	04/17/20	SANFORD C BERNSTEIN CO LLC	15.98	43,356.62
A024	147446104	CASELLA WASTE SYSTEMS INC A	2,673.00	10/22/20	SANFORD C BERNSTEIN CO LLC	53.46	155,920.10
A018	159864107	CHARLES RIVER LABORATORIES	986.00	7/14/2020	J.P. MORGAN SECURITIES LLC	7.47	185,172.24
A018	159864107	CHARLES RIVER LABORATORIES	556.00	03/19/20	FIDELITY CAPITAL MARKETS	4.17	67,263.49
A018	159864107	CHARLES RIVER LABORATORIES	617.00	03/17/20	GOLDMAN SACHS + CO LLC	4.63	70,792.98
A024	166764100	CHEVRON CORP	2,446.00	7/28/2020	SANFORD C BERNSTEIN CO LLC	48.92	219,460.01
A018	171340102	CHURCH + DWIGHT CO INC	603.00	7/14/2020	J.P. MORGAN SECURITIES LLC	4.52	50,665.63
A024	171484108	CHURCHILL DOWNS INC	1,233.00	5/20/2020	JEFFERIES + COMPANY INC	24.66	147,330.06
A003	17273K109	CIRCOR INTERNATIONAL INC	480.00	7/24/2020	COWEN AND COMPANY, LLC	9.80	13,704.32
A003	17273K109	CIRCOR INTERNATIONAL INC	83.00	7/27/2020	PIPER JAFFRAY & CO.	1.86	2,353.96
A003	17273K109	CIRCOR INTERNATIONAL INC	225.00	7/27/2020	INVESTMENT TECHNOLOGY GROU	4.50	6,243.75
A003	17273K109	CIRCOR INTERNATIONAL INC	1,016.00	7/27/2020	COWEN AND COMPANY, LLC	20.32	28,463.75
A003	17273K109	CIRCOR INTERNATIONAL INC	1,129.00	7/28/2020	PIPER JAFFRAY & CO.	22.58	31,688.09
A024	17275R102	CISCO SYSTEMS INC	631.00	6/25/2020	JEFFERIES + COMPANY INC	12.62	28,088.97
A024	BW9P81905	CK HUTCHISON HOLDINGS LTD	5,000.00	02/24/20	BOCI SECURITIES LIMITED	31.02	44,397.84
A003	184496107	CLEAN HARBORS INC	155.00	11/10/2020	INVESTMENT TECHNOLOGY GROU	3.10	11,149.93
A003	184496107	CLEAN HARBORS INC	310.00	11/10/2020	LIQUIDNET INC	9.30	22,991.15
A003	184496107	CLEAN HARBORS INC	638.00	11/10/2020	INVESTMENT TECHNOLOGY GROU	12.76	47,666.64
A003	184496107	CLEAN HARBORS INC	1,570.00	11/10/2020	COWEN AND COMPANY, LLC	31.40	116,793.87
A003	184496107	CLEAN HARBORS INC	453.00	3/26/2020	JEFFERIES + COMPANY INC	9.06	23,394.78
A003	184496107	CLEAN HARBORS INC	874.00	3/27/2020	INVESTMENT TECHNOLOGY GROU	17.48	43,490.24
A003	184496107	CLEAN HARBORS INC	1,170.00	03/27/20	JEFFERIES + COMPANY INC	23.40	58,307.54
A018	185899101	CLEVELAND CLIFFS INC	8,633.00	7/14/2020	J.P. MORGAN SECURITIES LLC	64.75	51,844.62
A018	185899101	CLEVELAND CLIFFS INC	41,040.00	04/08/20	INVESTMENT TECHNOLOGY GROU	307.80	173,633.13
A003	198287203	COLUMBIA PROPERTY TRUST INC	1,577.00	2/21/2020	LIQUIDNET INC	47.31	35,459.76
A020	F21107101	CONSTELLUM SE	2,113.00	2/21/2020	PIPER JAFFRAY & CO.	42.26	47,179.28
A020	F21107101	CONSTELLUM SE	4,242.00	11/09/2020	GOLDMAN SACHS + CO LLC	42.42	46,492.32
A020	F21107101	CONSTELLUM SE	1,829.00	11/09/2020	NATIONAL FINANCIAL SERVICES C	9.15	20,155.59
A020	F21107101	CONSTELLUM SE	1,370.00	11/09/2020	SANFORD C BERNSTEIN CO LLC	8.22	15,105.89
A020	F21107101	CONSTELLUM SE	1,948.00	11/10/2020	BTIG, LLC	29.22	22,195.51
A020	F21107101	CONSTELLUM SE	50.00	11/10/2020	MORGAN STANLEY CO INCORPOR.	0.30	559.03
A020	F21107101	CONSTELLUM SE	2,355.00	11/11/2020	BTIG, LLC	35.33	26,313.60
A020	F21107101	CONSTELLUM SE	3,148.00	11/12/2020	BTIG, LLC	47.22	34,241.43
A020	F21107101	CONSTELLUM SE	889.00	11/13/2020	BTIG, LLC	13.34	10,059.31
A020	F21107101	CONSTELLUM SE	500.00	11/17/2020	BTIG, LLC	7.50	5,981.75
A020	F21107101	CONSTELLUM SE	241.00	11/18/2020	INSTINET LLC	2.41	2,930.56

A020	F21107101	CONSTELLUM SE	3,375.00	11/19/2020	BTIG, LLC	50.63	40,911.08
A020	F21107101	CONSTELLUM SE	282.00	11/19/2020	SANFORD C. BERNSTEIN CO LLC	1.69	3,363.84
A020	F21107101	CONSTELLUM SE	1,728.00	11/19/2020	BTIG, LLC	25.92	20,597.41
A020	F21107101	CONSTELLUM SE	1,506.00	11/20/2020	BTIG, LLC	22.59	18,288.26
A020	F21107101	CONSTELLUM SE	486.00	11/20/2020	GOLDMAN SACHS + CO LLC	4.86	5,912.19
A020	F21107101	CONSTELLUM SE	3,900.00	11/23/2020	BTIG, LLC	58.50	48,746.84
A020	F21107101	CONSTELLUM SE	981.00	11/24/2020	BTIG, LLC	14.72	13,045.74
A020	21044C107	CONSTRUCTION PARTNERS INC A	1,320.00	5/16/2020	RAYMOND JAMES AND ASSOCIATE	52.80	19,216.43
A020	21044C107	CONSTRUCTION PARTNERS INC A	969.00	5/16/2020	RAYMOND JAMES AND ASSOCIATE	36.76	15,054.58
A020	21044C107	CONSTRUCTION PARTNERS INC A	3,088.00	5/19/2020	RAYMOND JAMES AND ASSOCIATE	123.92	48,094.59
A020	21044C107	CONSTRUCTION PARTNERS INC A	545.00	5/21/2020	RAYMOND JAMES AND ASSOCIATE	21.80	8,741.80
A020	21044C107	CONSTRUCTION PARTNERS INC A	120.00	5/22/2020	RAYMOND JAMES AND ASSOCIATE	4.80	1,910.46
A020	21044C107	CONSTRUCTION PARTNERS INC A	8,231.00	6/11/2020	ROBERT W. BAIRD CO INCORPOR	135,811.50	1,951,611.50
A020	21044C107	CONSTRUCTION PARTNERS INC A	(8,231.00)	6/11/2020	ROBERT W. BAIRD CO INCORPOR	(329,224)	(136,140.74)
A020	21044C107	CONSTRUCTION PARTNERS INC A	1,028.00	6/11/2020	ROBERT W. BAIRD CO INCORPOR	329.24	136,140.74
A020	21044C107	CONSTRUCTION PARTNERS INC A	1,451.00	6/11/2020	ROBERT W. BAIRD CO INCORPOR	56.04	23,273.75
A020	21044C107	CONSTRUCTION PARTNERS INC A	5,335.00	7/23/2020	RAYMOND JAMES AND ASSOCIATE	213.40	90,103.35
A020	21044C107	CONSTRUCTION PARTNERS INC A	3,488.00	7/24/2020	RAYMOND JAMES AND ASSOCIATE	139.92	57,833.13
A018	216848402	COOPER COS INC/THE	386.00	7/14/2020	J.P. MORGAN SECURITIES LLC	109,683.80	1,910.46
A020	22663K107	CRINETICS PHARMACEUTICALS IN	12,755.00	5/21/2020	LEERINK PARTNERS LLC	510.20	237,496.10
A020	22663K107	CRINETICS PHARMACEUTICALS IN	8,091.00	10/27/20	LEERINK PARTNERS LLC	323.64	103,568.85
A020	22663K107	CRINETICS PHARMACEUTICALS IN	855.00	11/03/20	NATIONAL FINANCIAL SERVICES C	7.27	10,791.39
A020	22663K107	CRINETICS PHARMACEUTICALS IN	1,028.00	11/03/20	NATIONAL FINANCIAL SERVICES C	5.14	12,664.96
A020	22663K107	CRINETICS PHARMACEUTICALS IN	3,142.00	11/04/20	LEERINK PARTNERS LLC	125.68	41,691.51
A020	22663K107	CRINETICS PHARMACEUTICALS IN	3,066.00	11/05/20	LEERINK PARTNERS LLC	123.44	41,481.34
A020	H17182108	CRISPR THERAPEUTICS AG	1,479.00	3/20/2020	NATIONAL FINANCIAL SERVICES C	59.16	60,981.15
A024	H17182108	CSL LTD	1,459.00	1/10/2020	LEERINK PARTNERS LLC	58.36	89,962.96
A024	B18549901	DANONE	661.00	3/12/2020	MACQUARIE BANK LIMITED	83.44	119,280.51
A024	B1Y9TB906	DANONE	800.00	01/10/20	MACQUARIE CAPITAL (EUROPE) LT	45.31	64,984.48
A024	B1Y9TB906	DANONE	300.00	02/24/20	INVESTMENT TECHNOLOGY GROU	15.96	22,883.01
A003	237266101	DARLING INGREDIENTS INC	2,547.00	4/8/2020	JEFFERIES + COMPANY INC	50.94	48,410.53
A003	237266101	DARLING INGREDIENTS INC	1,108.00	4/9/2020	LIQUIDNET INC	33.24	22,598.10
A003	237266101	DARLING INGREDIENTS INC	3,418.00	4/9/2020	PIPER JAFFRAY & CO.	68.36	69,585.69
A003	237266101	DARLING INGREDIENTS INC	381.00	4/13/2020	LIQUIDNET INC	11.43	7,882.41
A003	237266101	DARLING INGREDIENTS INC	2,017.00	4/13/2020	COWEN AND COMPANY, LLC	40.34	41,165.93
A003	237266101	DARLING INGREDIENTS INC	435.00	3/20/2020	INVESTMENT TECHNOLOGY GROU	8.70	6,553.28
A003	237266101	DARLING INGREDIENTS INC	6,909.00	3/20/2020	COWEN AND COMPANY, LLC	178.18	134,741.50
A003	237266101	DARLING INGREDIENTS INC	563.00	04/08/20	INVESTMENT TECHNOLOGY GROU	11.26	10,978.50
A003	237266101	DARLING INGREDIENTS INC	4,384.00	5/1/2020	BOFA SECURITIES, INC.	175.36	92,822.43
A020	24823R105	DEMALI THERAPEUTICS INC	3,461.00	5/4/2020	BOFA SECURITIES, INC.	138.44	78,360.50
A020	24823R105	DEMALI THERAPEUTICS INC	6,170.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LT	129.50	186,060.06
A024	023740905	DIAGEO PLC	2,000.00	10/15/2020	CITIGROUP GLOBAL MARKETS LIM	47.77	68,633.43
A024	023740905	DIAGEO PLC	1,000.00	11/18/20	MACQUARIE CAPITAL (EUROPE) LT	27.63	39,698.31
A018	25278X109	DISCOVERY INC A	1,337.00	7/14/2020	J.P. MORGAN SECURITIES LLC	10.03	51,942.19
A003	26818M108	DYNE THERAPEUTICS INC	13,460.00	9/17/2020	J.P. MORGAN SECURITIES LLC	18.13	50,149.37
A003	26817Q886	DYNEX CAPITAL INC	2,409.00	8/19/2020	INVESTMENT TECHNOLOGY GROU	6.40	255,740.00
A003	26817Q886	DYNEX CAPITAL INC	2,409.00	8/19/2020	COWEN AND COMPANY, LLC	48.18	38,739.61
A020	28106W103	EDITAS MEDICINE INC	1,609.00	8/20/2020	PIPER JAFFRAY & CO.	32.18	25,673.20
A024	29251A100	ENERCOMPASS HEALTH CORP	6,324.00	5/21/2020	LEERINK PARTNERS LLC	252.96	185,657.46
A003	29272W109	ENERGIZER HOLDINGS INC	452.00	7/28/2020	SANFORD C BERNSTEIN CO LLC	12.88	44,145.94
A003	29272W109	ENERGIZER HOLDINGS INC	910.00	10/13/2020	INVESTMENT TECHNOLOGY GROU	9.04	18,945.58
A003	29272W109	ENERGIZER HOLDINGS INC	1,958.00	10/13/2020	JEFFERIES + COMPANY INC	18.20	38,026.17
A003	29272W109	ENERGIZER HOLDINGS INC	3,193.00	10/13/2020	PIPER JAFFRAY & CO.	27.16	56,972.17
A003	29272W109	ENERGIZER HOLDINGS INC	4,708.00	10/13/2020	LIQUIDNET INC	95.79	133,897.18
A003	29272W109	ENERGIZER HOLDINGS INC	1,622.00	7/24/2020	INVESTMENT TECHNOLOGY GROU	84.16	187,682.56
A003	292765104	ENERPAC TOOL GROUP CORP	1,215.00	7/27/2020	JEFFERIES + COMPANY INC	32.44	31,164.62
A003	292765104	ENERPAC TOOL GROUP CORP	620.00	7/28/2020	JEFFERIES + COMPANY INC	24.30	23,602.95
A003	292765104	ENERPAC TOOL GROUP CORP	1,654.00	7/28/2020	JEFFERIES + COMPANY INC	12.40	12,175.00
A003	29415F104	ENVISTA HOLDINGS CORP	2,655.00	3/13/2020	PIPER JAFFRAY & CO.	33.08	29,813.35
A003	29415F104	ENVISTA HOLDINGS CORP	1,648.00	3/24/2020	LIQUIDNET INC	79.65	47,484.68
A003	29415F104	ENVISTA HOLDINGS CORP	2,748.00	3/24/2020	LIQUIDNET INC	32.96	22,170.54
A003	29415F104	ENVISTA HOLDINGS CORP	5,490.00	3/24/2020	INVESTMENT TECHNOLOGY GROU	109.80	74,061.20
A020	29786A106	EXLSERVICE HOLDINGS INC	1,968.00	3/19/2020	PIPER JAFFRAY & CO.	29.52	69,766.78
A003	302081104	EXLSERVICE HOLDINGS INC	1,282.00	3/20/2020	CANTOR FITZGERALD + CO.	38.46	57,978.45
A003	302081104	EXLSERVICE HOLDINGS INC	1,531.00	3/20/2020	LIQUIDNET INC	30.62	68,886.83
A018	302130109	EXPEDITORS INTL WASH INC	1,090.00	7/14/2020	COWEN AND COMPANY, LLC	8.18	84,777.04
A018	302130109	EXPEDITORS INTL WASH INC	1,514.00	9/10/2020	J.P. MORGAN SECURITIES LLC	11.36	135,349.94
A024	30303M102	FACEBOOK INC CLASS A	957.00	03/17/20	SANFORD C BERNSTEIN CO LLC	19.14	142,051.43
A024	30303M102	FACEBOOK INC CLASS A	154.00	04/03/20	SANFORD C BERNSTEIN CO LLC	3.08	23,566.64

A024	30303M102	FACEBOOK INC CLASS A	304.00	04/21/20	JEFFERIES + COMPANY INC	6.08	51,903.47
A024	30303M102	FACEBOOK INC CLASS A	383.00	04/27/20	VIRTU AMERICAS LLC	7.66	72,199.33
A024	30303M102	FACEBOOK INC CLASS A	371.00	05/05/20	JEFFERIES + COMPANY INC	7.42	77,870.45
A018	303075105	FACTSET RESEARCH SYSTEMS INC	305.00	7/14/2020	J.P. MORGAN SECURITIES LLC	2.29	106,208.78
A018	303075105	FACTSET RESEARCH SYSTEMS INC	408.00	9/10/2020	SANFORD C BERNSTEIN CO LLC	3.06	134,671.25
A018	303075105	FACTSET RESEARCH SYSTEMS INC	1,053.00	10/6/2020	JEFFERIES + COMPANY INC	7.90	341,202.22
A018	303075105	FACTSET RESEARCH SYSTEMS INC	181.00	01/10/20	FIDELITY CAPITAL MARKETS	1.36	48,241.37
A018	303075105	FACTSET RESEARCH SYSTEMS INC	364.00	01/15/20	JEFFERIES + COMPANY INC	2.73	96,726.59
A018	303075105	FACTSET RESEARCH SYSTEMS INC	175.00	01/24/20	UBS SECURITIES LLC	1.31	48,696.32
A018	303075105	FACTSET RESEARCH SYSTEMS INC	170.00	02/10/20	FIDELITY CAPITAL MARKETS	1.28	48,225.58
A024	31428X106	FEDEX CORP	1,068.00	11/09/20	SANFORD C BERNSTEIN CO LLC	21.36	286,248.46
A024	31572Q808	FIBROGEN INC	644.00	11/03/20	JEFFERIES + COMPANY INC	25.76	25,551.15
A020	31572Q808	FIBROGEN INC	415.00	11/04/20	JEFFERIES + COMPANY INC	16.60	17,348.54
A020	31572Q808	FIBROGEN INC	803.00	11/05/20	JEFFERIES + COMPANY INC	32.12	33,733.47
A003	320571705	FIRST HORIZON CORP	79,106.00	7/2/2020	MERGER NON CASH	-	1,291,341.31
A018	33616C100	FIRST REPUBLIC BANK/CA	464.00	7/14/2020	J.P. MORGAN SECURITIES LLC	3.48	50,023.98
A024	302491303	FMC CORP	2,057.00	5/20/2020	JEFFERIES + COMPANY INC	41.14	191,883.13
A024	302520101	FNB CORP	11,074.00	03/26/20	JEFFERIES + COMPANY INC	221.48	82,572.17
A018	35671D857	FREEMPORT MCMORAN INC	8,279.00	7/14/2020	J.P. MORGAN SECURITIES LLC	62.09	110,662.91
A018	35671D857	FREEMPORT MCMORAN INC	14,584.00	04/06/20	INVESTMENT TECHNOLOGY GROU	109.38	104,736.45
A018	35671D857	FREEMPORT MCMORAN INC	9,175.00	05/14/20	INSTINET	68.81	75,734.12
A020	356039105	FRESHPET INC	1,157.00	5/11/2020	NATIONAL FINANCIAL SERVICES C	9.83	86,275.87
A020	37148K100	GENERATION BIO CO	3,458.00	6/12/2020	J.P. MORGAN CLEARING CORP.	-	65,702.00
A020	37148K100	GENERATION BIO CO	2,745.00	7/1/2020	GOLDMAN SACHS + CO LLC	41.18	53,719.66
A020	37148K100	GENERATION BIO CO	1,210.00	7/13/2020	NATIONAL FINANCIAL SERVICES C	48.40	21,389.29
A020	37148K100	GENERATION BIO CO	2,827.00	7/14/2020	NATIONAL FINANCIAL SERVICES C	113.08	50,456.01
A018	G3922B107	GENPACT LTD	3,670.00	5/22/2020	JEFFERIES + COMPANY INC	27.53	123,647.08
A018	G3922B107	GENPACT LTD	2,692.00	7/14/2020	J.P. MORGAN SECURITIES LLC	20.19	93,737.59
A018	G3922B107	GENPACT LTD	2,264.00	02/18/20	CREDIT SUISSE SECURITIES (USA)	16.98	100,097.55
A018	37940X102	GLOBAL PAYMENTS INC	524.00	7/14/2020	J.P. MORGAN SECURITIES LLC	3.93	84,039.33
A020	39874R101	GROCERY OUTLET HOLDING CORP	6.00	3/5/2020	MORGAN STANLEY CO INCORPOR.	0.05	193.79
A020	39874R101	GROCERY OUTLET HOLDING CORP	440.00	3/5/2020	BOFA SECURITIES, INC.	17.60	14,467.64
A020	39874R101	GROCERY OUTLET HOLDING CORP	1,417.00	3/6/2020	BOFA SECURITIES, INC.	56.68	46,638.43
A020	39874R101	GROCERY OUTLET HOLDING CORP	835.00	3/6/2020	GOLDMAN SACHS + CO LLC	12.53	27,538.31
A020	39874R101	GROCERY OUTLET HOLDING CORP	384.00	3/9/2020	GOLDMAN SACHS + CO LLC	5.76	12,489.60
A020	39874R101	GROCERY OUTLET HOLDING CORP	1,107.00	3/9/2020	BOFA SECURITIES, INC.	44.28	35,290.72
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,466.00	5/11/2020	COWEN EXECUTION SERVICES LL	36.64	90,351.08
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,655.00	9/8/2020	STIFEL NICOLAUS + CO INC	102.60	101,995.69
A020	39874R101	GROCERY OUTLET HOLDING CORP	1,821.00	9/9/2020	STIFEL NICOLAUS + CO INC	72.84	72,895.36
A020	36197T103	GW PHARMACEUTICALS ADR	492.00	2/26/2020	JEFFERIES + COMPANY INC	4.18	53,767.28
A020	36197T103	GW PHARMACEUTICALS ADR	508.00	5/11/2020	JEFFERIES + COMPANY INC	4.33	56,047.72
A003	410867105	HANOVER INSURANCE GROUP INC/	372.00	9/10/2020	COWEN AND COMPANY, LLC	7.44	35,700.69
A003	410867105	HANOVER INSURANCE GROUP INC/	1,578.00	6/10/2020	COWEN AND COMPANY, LLC	31.56	173,784.45
A003	410867105	HANOVER INSURANCE GROUP INC/	113.00	6/11/2020	LIQUIDNET INC	3.39	11,781.95
A003	410867105	HANOVER INSURANCE GROUP INC/	1,361.00	6/11/2020	COWEN AND COMPANY, LLC	27.62	144,115.91
A003	410867105	HANOVER INSURANCE GROUP INC/	1,221.00	11/5/2020	PIPER JAFFRAY & CO.	24.42	122,806.71
A003	410867105	HANOVER INSURANCE GROUP INC/	405.00	11/6/2020	PIPER JAFFRAY & CO.	8.10	40,948.74
A003	410867105	HANOVER INSURANCE GROUP INC/	125.00	8/12/2020	COWEN AND COMPANY, LLC	2.50	13,280.44
A003	410867105	HANOVER INSURANCE GROUP INC/	908.00	8/12/2020	LUMINEX TRADING AND ANALYTIC	13.62	96,425.06
A003	410867105	HANOVER INSURANCE GROUP INC/	1,275.00	8/13/2020	PIPER JAFFRAY & CO.	25.52	135,036.27
A003	410867105	HANOVER INSURANCE GROUP INC/	446.00	8/14/2020	ROBERT W. BAIRD CO INCORPOR	22.30	47,777.48
A003	410867105	HANOVER INSURANCE GROUP INC/	117.00	09/10/20	INVESTMENT TECHNOLOGY GROU	2.34	11,229.08
A003	413160102	HARMONIC INC	5,967.00	10/6/2020	PIPER JAFFRAY & CO.	119.34	36,718.72
A003	413160102	HARMONIC INC	819.00	10/9/2020	INVESTMENT TECHNOLOGY GROU	16.38	5,303.03
A003	413160102	HARMONIC INC	5,277.00	10/9/2020	PIPER JAFFRAY & CO.	105.54	33,767.00
A003	413160102	HARMONIC INC	5,505.00	10/12/2020	COWEN AND COMPANY, LLC	110.10	35,314.58
A003	413160102	HARMONIC INC	4,400.00	10/13/2020	COWEN AND COMPANY, LLC	88.00	28,440.28
A003	413160102	HARMONIC INC	6,789.00	10/14/2020	PIPER JAFFRAY & CO.	135.78	43,471.32
A003	413160102	HARMONIC INC	633.00	10/16/2020	INVESTMENT TECHNOLOGY GROU	16.86	5,306.21
A003	413160102	HARMONIC INC	2,856.00	10/15/2020	COWEN AND COMPANY, LLC	57.12	18,288.40
A003	413160102	HARMONIC INC	3,200.00	10/16/2020	PIPER JAFFRAY & CO.	64.00	20,557.12
A003	413160102	HARMONIC INC	2,884.00	10/19/2020	COWEN AND COMPANY, LLC	57.68	18,485.09
A003	413160102	HARMONIC INC	4,175.00	10/20/2020	PIPER JAFFRAY & CO.	83.56	26,564.56
A003	413160102	HARMONIC INC	348.00	10/21/2020	LIQUIDNET INC	10.44	2,275.36
A003	413160102	HARMONIC INC	2,827.00	10/21/2020	PIPER JAFFRAY & CO.	56.54	18,392.74
A003	413160102	HARMONIC INC	1,893.00	10/22/2020	INVESTMENT TECHNOLOGY GROU	31.86	10,615.75
A003	413160102	HARMONIC INC	6,905.00	10/22/2020	COWEN AND COMPANY, LLC	136.10	45,613.23
A003	413160102	HARMONIC INC	7,959.00	10/23/2020	COWEN AND COMPANY, LLC	159.18	56,297.99
A003	413160102	HARMONIC INC	682.00	10/26/2020	INVESTMENT TECHNOLOGY GROU	13.64	4,836.61
A003	413160102	HARMONIC INC	1,127.00	10/26/2020	COWEN AND COMPANY, LLC	22.54	7,875.93
A003	413160102	HARMONIC INC	8,481.00	10/27/2020	PIPER JAFFRAY & CO.	169.62	53,663.53

A003	415864107	HARSCO CORP	2,342.00	1/28/2020	COWEN AND COMPANY, LLC	46.84	34,653.17
A003	415864107	HARSCO CORP	5,261.00	1/28/2020	ROBERT W. BAIRD CO INCORPOR/	263.05	78,160.57
A003	415864107	HARSCO CORP	2,015.00	1/29/2020	INVESTMENT TECHNOLOGY GROU	40.30	31,013.67
A003	415864107	HARSCO CORP	4,564.00	1/29/2020	COWEN AND COMPANY, LLC	68.88	68,882.63
A003	415864107	HARSCO CORP	4,943.00	1/29/2020	ROBERT W. BAIRD CO INCORPOR/	247.15	74,188.00
A003	415864107	HARSCO CORP	886.00	1/30/2020	INVESTMENT TECHNOLOGY GROU	17.92	13,463.44
A003	415864107	HARSCO CORP	1,741.00	1/30/2020	COWEN AND COMPANY, LLC	34.82	25,790.48
A003	415864107	HARSCO CORP	3,739.00	1/30/2020	ROBERT W. BAIRD CO INCORPOR/	186.95	55,798.97
A003	415864107	HARSCO CORP	805.00	1/31/2020	LIQUIDNET INC	24.15	12,079.03
A003	415864107	HARSCO CORP	1,526.00	1/31/2020	PIPER JAFFRAY & CO.	30.52	23,366.57
A003	415864107	HARSCO CORP	8,896.00	1/31/2020	ROBERT W. BAIRD CO INCORPOR/	444.80	134,365.18
A020	42225T107	HEALTH CATALYST INC	3,732.00	5/13/2020	LEBRINK PARTNERS LLC	149.28	100,440.44
A020	42225T107	HEALTH CATALYST INC	8,376.00	04/08/20	JEFFERIES + COMPANY INC	335.04	221,552.54
A020	42225T107	HEALTH CATALYST INC	4,276.00	04/08/20	PIPER JAFFRAY & CO.	171.04	104,671.78
A018	423452101	HELMERICH + PAYNE	2,768.00	7/14/2020	J.P. MORGAN SECURITIES LLC	20.76	51,380.17
A003	428291108	HEXCEL CORP	116.00	1/3/2020	INSTINET	2.32	8,776.88
A003	428291108	HEXCEL CORP	144.00	1/3/2020	INVESTMENT TECHNOLOGY GROU	2.88	10,875.60
A003	428291108	HEXCEL CORP	889.00	1/8/2020	COWEN AND COMPANY, LLC	17.78	67,184.13
A003	428291108	HEXCEL CORP	643.00	1/6/2020	LIQUIDNET INC	9.28	34,955.80
A003	428291108	HEXCEL CORP	683.00	1/6/2020	COWEN AND COMPANY, LLC	19.29	48,254.90
A003	428291108	HEXCEL CORP	662.00	1/6/2020	COWEN AND COMPANY, LLC	13.24	49,790.81
A003	428291108	HEXCEL CORP	1,159.00	1/6/2020	STIFEL NICOLAUS + CO INC	57.95	87,093.98
A003	428291108	HEXCEL CORP	419.00	1/7/2020	STIFEL NICOLAUS + CO INC	20.95	31,242.65
A003	428291108	HEXCEL CORP	936.00	12/30/2020	COWEN AND COMPANY, LLC	18.72	45,545.01
A003	428291108	HEXCEL CORP	83.00	12/31/2020	COWEN AND COMPANY, LLC	1.66	4,037.39
A003	428291108	HEXCEL CORP	232.00	12/31/2020	INVESTMENT TECHNOLOGY GROU	4.64	11,252.00
A003	428291108	HEXCEL CORP	1,403.00	11/11/2020	INVESTMENT TECHNOLOGY GROU	28.06	58,661.84
A003	428291108	HEXCEL CORP	1,747.00	11/11/2020	PIPER JAFFRAY & CO.	34.94	58,661.84
A003	428291108	HEXCEL CORP	2,206.00	11/11/2020	KEYBANC CAPITAL MARKETS INC	110.30	92,905.91
A018	436440101	HONEYWELL INTERNATIONAL INC	1,742.00	7/14/2020	J.P. MORGAN SECURITIES LLC	13.07	102,248.61
A024	438516106	HONEYWELL INTERNATIONAL INC	290.00	5/8/2020	JEFFERIES + COMPANY INC	5.80	39,399.37
A024	438516106	HONEYWELL INTERNATIONAL INC	1,367.00	04/21/20	JEFFERIES + COMPANY INC	8.02	56,346.52
A020	46571Y107	I3 VERTICALS INC CLASS A	2,313.00	3/9/2020	JEFFERIES + COMPANY INC	27.34	179,207.28
A020	46571Y107	I3 VERTICALS INC CLASS A	2,274.00	3/10/2020	RAYMOND JAMES AND ASSOCIATE	92.52	58,444.65
A020	46571Y107	I3 VERTICALS INC CLASS A	2,315.00	3/26/2020	RAYMOND JAMES AND ASSOCIATE	90.96	58,992.11
A020	46571Y107	I3 VERTICALS INC CLASS A	2,055.00	09/27/20	RAYMOND JAMES AND ASSOCIATE	82.20	43,511.58
A020	46571Y107	I3 VERTICALS INC CLASS A	2,908.00	09/30/20	RAYMOND JAMES AND ASSOCIATE	82.20	39,150.01
A024	B288C9908	IBERDROLA SA	16,353.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LI	116.32	57,656.63
A024	B288C9908	IBERDROLA SA	16,353.00	7/8/2020	AUTREPAT-RTS (ISSUED)	109.43	156,439.31
A024	B288C9908	IBERDROLA SA	2,000.00	11/18/20	MACQUARIE CAPITAL (EUROPE) LI	-	4,281.60
A003	451107106	IDACORP INC	1,944.00	2/27/2020	COWEN AND COMPANY, LLC	18.74	26,798.45
A003	451107106	IDACORP INC	690.00	8/19/2020	INSTINET	38.88	203,705.94
A003	451107106	IDACORP INC	1,268.00	8/19/2020	PIPER JAFFRAY & CO.	13.80	60,672.87
A018	45687V106	INGERSOLL RAND INC	6,000.00	5/14/2020	FIDELITY CAPITAL MARKETS	25.36	111,927.63
A018	45687V106	INGERSOLL RAND INC	1,732.00	7/14/2020	J.P. MORGAN SECURITIES LLC	45.00	158,505.00
A018	45687V106	INGERSOLL RAND INC	3,040.00	03/17/20	GOLDMAN SACHS + CO LLC	12.99	51,021.08
A018	45687V106	INGERSOLL RAND INC	0.01	03/24/20	FRACTIONAL SHARES	22.80	66,150.70
A018	45687V106	INGERSOLL RAND INC	(0.01)	03/24/20	FRACTIONAL SHARES	-	-
A003	45688C107	INGEVITY CORP	940.00	1/31/2020	INVESTMENT TECHNOLOGY GROU	18.80	59,633.60
A003	45688C107	INGEVITY CORP	713.00	6/15/2020	COWEN AND COMPANY, LLC	14.26	36,752.80
A003	45688C107	INGEVITY CORP	2,147.00	6/16/2020	COWEN AND COMPANY, LLC	42.94	118,601.14
A003	457187102	INGREDION INC	4,691.00	11/24/20	PIPER JAFFRAY & CO.	93.82	377,424.73
A003	457187102	INGREDION INC	512.00	11/25/20	INVESTMENT TECHNOLOGY GROU	10.24	41,328.64
A003	457187102	INGREDION INC	6,145.00	11/25/20	PIPER JAFFRAY & CO.	122.90	495,349.06
A003	457187102	INGREDION INC	2,395.00	11/27/20	PIPER JAFFRAY & CO.	47.90	191,730.53
A003	45768S105	INNOVPEC INC	1,291.00	6/26/2020	INVESTMENT TECHNOLOGY GROU	25.62	90,642.53
A003	45768S105	INNOVPEC INC	836.00	6/26/2020	COWEN AND COMPANY, LLC	16.72	58,763.84
A003	45768S105	INNOVPEC INC	2,608.00	6/26/2020	LIQUIDNET INC	78.24	183,624.88
A003	45768S105	INNOVPEC INC	97.00	6/29/2020	COWEN AND COMPANY, LLC	1.94	7,282.72
A003	45768S105	INNOVPEC INC	799.00	6/30/2020	PIPER JAFFRAY & CO.	15.98	61,631.10
A003	45768S105	INNOVPEC INC	1,184.00	7/1/2020	PIPER JAFFRAY & CO.	23.68	90,924.33
A003	457985208	INTEGRA LIFESCIENCES HOLDING	3,121.00	04/01/20	PIPER JAFFRAY & CO.	62.42	135,614.00
A003	457985208	INTEGRA LIFESCIENCES HOLDING	4,782.00	04/01/20	INVESTMENT TECHNOLOGY GROU	95.24	208,968.47
A020	458334109	INTER PARFUMS INC	1,311.00	3/13/2020	CREDIT SUISSE SECURITIES (USA)	76.38	113,865.64
A020	458334109	INTER PARFUMS INC	1,311.00	3/13/2020	JEFFERIES + COMPANY INC	52.44	64,275.71
A020	458334109	INTER PARFUMS INC	1,499.00	3/16/2020	JEFFERIES + COMPANY INC	59.96	68,025.22
A020	458334109	INTER PARFUMS INC	3,724.00	8/11/2020	RAYMOND JAMES AND ASSOCIATE	148.96	163,997.14
A020	458334109	INTER PARFUMS INC	2,810.00	04/29/20	NATIONAL FINANCIAL SERVICES C	112.40	130,682.98
A020	458334109	INTER PARFUMS INC	706.00	10/21/20	NATIONAL FINANCIAL SERVICES C	3.53	28,797.74
A020	458334109	INTER PARFUMS INC	164.00	10/21/20	JEFFERIES + COMPANY INC	1.39	6,764.91

A020	486334109	INTER PARFUMS INC	1,191.00	10/22/20	NATIONAL FINANCIAL SERVICES C	10.12	49,019.17
A020	486334109	INTER PARFUMS INC	85.00	10/23/20	JEFFERIES + COMPANY INC	0.72	3,527.97
A020	486334109	INTER PARFUMS INC	2,043.00	10/23/20	GOLDMAN SACHS + CO LLC	30.65	85,473.81
A024	48666F104	INTERCONTINENTAL EXCHANGE IN	3,046.00	6/24/2020	JEFFERIES + COMPANY INC	60.92	276,368.15
A024	407683002	INTESA SANPAOLO	30,000.00	02/24/20	INVESTMENT TECHNOLOGY GROU	54.62	78,152.90
A020	482260100	IOVANCE BIOTHERAPEUTICS INC	6,402.00	3/20/2020	NATIONAL FINANCIAL SERVICES C	256.08	158,720.94
A020	482260100	IOVANCE BIOTHERAPEUTICS INC	734.00	5/29/2020	GOLDMAN SACHS + CO LLC	-	23,816.78
A020	482260100	IOVANCE BIOTHERAPEUTICS INC	2,517.00	5/29/2020	JEFFERIES + COMPANY INC	-	78,027.00
A020	482260100	IOVANCE BIOTHERAPEUTICS INC	6,542.00	10/06/20	KEYBANC CAPITAL MARKETS INC	5.51	187,562.04
A018	48266C105	IOVIA HOLDINGS INC	735.00	7/14/2020	J.P. MORGAN SECURITIES LLC	6.31	107,085.53
A018	48266C105	IOVIA HOLDINGS INC	841.00	9/10/2020	SANFORD C BERNSTEIN CO LLC	6.31	136,516.34
A018	48266C105	IOVIA HOLDINGS INC	459.00	01/24/20	UBS SECURITIES LLC	3.44	72,906.41
A018	48266C105	IOVIA HOLDINGS INC	606.00	03/12/20	FIDELITY CAPITAL MARKETS	4.55	68,552.91
A024	48434G103	ISHARES CORE MSCI EMERGING MAR	1,917.00	11/17/20	SANFORD C BERNSTEIN CO LLC	38.34	112,373.01
A024	484286772	ISHARES MSCI SOUTH KOREA ETF	664.00	11/19/20	SANFORD C BERNSTEIN CO LLC	13.28	49,442.84
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	747.00	2/28/2020	JEFFERIES + COMPANY INC	6.35	145,297.33
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	1,340.00	3/3/2020	ML PROFESSIONAL CLEARING COI	20.10	266,144.10
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	5,437.00	5/5/2020	ML PROFESSIONAL CLEARING COI	81.56	978,089.12
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	3,133.00	5/8/2020	JEFFERIES + COMPANY INC	26.63	590,357.14
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	2,295.00	11/27/2020	ML PROFESSIONAL CLEARING COI	34.43	606,281.63
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	1,670.00	12/10/2020	JEFFERIES + COMPANY INC	10.02	458,265.53
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	802.00	7/29/2020	JEFFERIES + COMPANY INC	6.82	172,448.85
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	1,809.00	8/5/2020	ML PROFESSIONAL CLEARING COI	27.14	405,225.05
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	2,956.00	8/27/2020	ML PROFESSIONAL CLEARING COI	44.34	667,568.26
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	1,075.00	04/17/20	JEFFERIES + COMPANY INC	9.14	184,790.89
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	831.00	12/14/20	JEFFERIES + COMPANY INC	4.99	230,310.41
A020	484287648	ISHARES RUSSELL 2000 GROWTH ET	6,024.00	9/23/2020	RAYMOND, JAMES AND ASSOCIATE	301.20	583,006.94
A003	484287630	ISHARES RUSSELL 2000 VALUE ETF	2,976.00	9/24/2020	RAYMOND, JAMES AND ASSOCIATE	148.80	282,774.46
A024	478160104	JOHNSON + JOHNSON	1,792.00	8/15/2020	JEFFERIES + COMPANY INC	35.84	252,996.94
A024	48625H100	JPMORGAN CHASE + CO	293.00	03/26/20	SANFORD C BERNSTEIN CO LLC	5.86	27,963.39
A018	48203R104	JUNIPER NETWORKS INC	2,200.00	7/14/2020	J.P. MORGAN SECURITIES LLC	16.50	50,151.42
A018	485170302	KANSAS CITY SOUTHERN	929.00	7/14/2020	J.P. MORGAN SECURITIES LLC	6.97	139,997.52
A018	485170302	KANSAS CITY SOUTHERN	295.00	01/24/20	UBS SECURITIES LLC	2.21	49,270.16
A018	485170302	KANSAS CITY SOUTHERN	295.00	03/12/20	UBS SECURITIES LLC	2.21	35,702.17
A018	48666K109	KB HOME	2,100.00	7/14/2020	FIDELITY CAPITAL MARKETS	15.75	62,642.16
A018	48666K109	KB HOME	6,069.00	04/06/20	INVESTMENT TECHNOLOGY GROU	45.67	118,803.70
A020	48714P108	KINSALE CAPITAL GROUP INC	239.00	5/1/2020	STIFEL NICOLAUS + CO INC	9.56	28,333.26
A020	48714P108	KINSALE CAPITAL GROUP INC	24.00	5/1/2020	SANFORD C BERNSTEIN CO LLC	0.20	2,806.50
A020	48714P108	KINSALE CAPITAL GROUP INC	343.00	5/4/2020	STIFEL NICOLAUS + CO INC	13.72	40,152.09
A020	48714P108	KINSALE CAPITAL GROUP INC	81.00	1/6/2020	NATIONAL FINANCIAL SERVICES C	0.69	8,651.24
A020	48714P108	KINSALE CAPITAL GROUP INC	291.00	17/2020	STIFEL NICOLAUS + CO INC	11.64	30,890.06
A020	48714P108	KINSALE CAPITAL GROUP INC	318.00	1/8/2020	STIFEL NICOLAUS + CO INC	12.72	33,636.20
A018	50540R409	LABORATORY CRP OF AMER HLDGS	278.00	7/14/2020	J.P. MORGAN SECURITIES LLC	2.09	51,224.57
A018	G54050102	LAZARD LTD CL A	2,362.00	7/22/2020	SANFORD C BERNSTEIN CO LLC	17.72	68,396.20
A018	G54050102	LAZARD LTD CL A	2,461.00	7/14/2020	J.P. MORGAN SECURITIES LLC	18.46	69,843.84
A018	G54050102	LAZARD LTD CL A	1,683.00	12/16/2020	SANFORD C BERNSTEIN CO LLC	12.62	69,574.38
A018	G54050102	LAZARD LTD CL A	2,244.00	01/10/20	FIDELITY CAPITAL MARKETS	16.83	97,254.51
A018	G54050102	LAZARD LTD CL A	1,661.00	01/15/20	JEFFERIES + COMPANY INC	12.46	74,257.17
A018	G54050102	LAZARD LTD CL A	1,122.00	02/10/20	FIDELITY CAPITAL MARKETS	8.42	48,567.35
A024	526057104	LENNAR CORP A	2,612.00	11/09/20	SANFORD C BERNSTEIN CO LLC	52.24	190,340.10
A024	526057104	LENNAR CORP A	861.00	11/17/20	SANFORD C BERNSTEIN CO LLC	17.62	67,303.62
A024	526057104	LENNAR CORP A	429.00	11/19/20	SANFORD C BERNSTEIN CO LLC	8.58	32,890.57
A018	533900106	LINCOLN ELECTRIC HOLDINGS	1,051.00	5/22/2020	JEFFERIES + COMPANY INC	7.88	83,250.86
A018	533900106	LINCOLN ELECTRIC HOLDINGS	899.00	7/14/2020	J.P. MORGAN SECURITIES LLC	6.74	78,185.85
A024	G5494J103	LUNDE PLC	881.00	10/15/2020	COWEN AND COMPANY, LLC	17.62	202,188.97
A020	55024U109	LUMENTUM HOLDINGS INC	1,577.00	5/18/2020	KEYBANC CAPITAL MARKETS INC	63.08	111,533.48
A024	48614J1903	LVMH MOET HENNESSY LOUIS VUI	455.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) L1	108.20	155,135.70
A024	B28YTC906	MARRIOTT GROUP LTD	3,016.00	3/12/2020	MACQUARIE BANK LIMITED	153.38	219,274.14
A018	571903202	MARRIOTT INTERNATIONAL CL A	586.00	7/14/2020	J.P. MORGAN SECURITIES LLC	4.25	49,163.37
A003	575385109	MASONITE INTERNATIONAL CORP	252.00	11/13/2020	INVESTMENT TECHNOLOGY GROU	5.04	22,323.42
A003	575385109	MASONITE INTERNATIONAL CORP	1,625.00	11/13/2020	PIPER JAFFRAY & CO.	32.50	143,535.44
A003	575385109	MASONITE INTERNATIONAL CORP	629.00	11/16/2020	PIPER JAFFRAY & CO.	12.58	57,513.18
A003	575385109	MASONITE INTERNATIONAL CORP	467.00	11/17/2020	JEFFERIES + COMPANY INC	9.34	42,989.69
A003	575385109	MASONITE INTERNATIONAL CORP	1,240.00	11/17/2020	COWEN AND COMPANY, LLC	24.80	117,153.22
A003	575385109	MASONITE INTERNATIONAL CORP	172.00	11/19/20	SANFORD C BERNSTEIN CO LLC	3.44	16,745.23
A024	57636Q104	MASTERCARD INC A	101.00	04/03/20	SANFORD C BERNSTEIN CO LLC	2.02	23,461.78
A024	57636Q104	MASTERCARD INC A	194.00	03/02/20	SANFORD C BERNSTEIN CO LLC	3.82	56,965.10
A020	584021109	MEDALLIA INC	101.00	7/1/2020	INSTINET LLC	1.56	2,800.72
A020	584021109	MEDALLIA INC	1,483.00	7/1/2020	STIFEL NICOLAUS + CO INC	59.32	39,952.02
A020	584021109	MEDALLIA INC	2,944.00	7/2/2020	STIFEL NICOLAUS + CO INC	117.76	82,342.50
A020	584021109	MEDALLIA INC	1,151.00	7/6/2020	STIFEL NICOLAUS + CO INC	46.04	32,541.42

A020	584021109	MEDALLIA INC	1,443.00	7/7/2020	INSTINET LLC	21.65	39,768.09
A020	584021109	MEDALLIA INC	717.00	7/8/2020	STIFEL NICOLAUS + CO INC	28.68	21,100.45
A020	584021109	MEDALLIA INC	687.00	7/8/2020	JEFFERIES + COMPANY INC	5.67	19,418.24
A020	584021109	MEDALLIA INC	4,412.00	7/9/2020	STIFEL NICOLAUS + CO INC	176.48	137,469.10
A020	584021109	MEDALLIA INC	321.00	7/9/2020	KING, CL. & ASSOCIATES, INC	4.82	10,023.23
A020	584021109	MEDALLIA INC	899.00	7/9/2020	INSTINET LLC	13.34	27,365.65
A020	584021109	MEDALLIA INC	1,326.00	7/17/2020	KEYBANC CAPITAL MARKETS INC	53.04	36,805.12
A020	584021109	MEDALLIA INC	374.00	7/20/2020	KEYBANC CAPITAL MARKETS INC	14.96	10,971.89
A020	584021109	MEDALLIA INC	1,105.00	7/20/2020	KEYBANC CAPITAL MARKETS INC	44.20	32,608.88
A020	584021109	MEDALLIA INC	83.00	7/21/2020	INSTINET LLC	1.25	2,443.11
A020	584021109	MEDALLIA INC	2,971.00	7/21/2020	KEYBANC CAPITAL MARKETS INC	118.84	88,235.73
A020	584021109	MEDALLIA INC	2,272.00	7/22/2020	KEYBANC CAPITAL MARKETS INC	90.88	67,831.70
A020	584021109	MEDALLIA INC	3,785.00	7/23/2020	KEYBANC CAPITAL MARKETS INC	151.40	115,405.41
A020	584021109	MEDALLIA INC	1,755.00	7/23/2020	KEYBANC CAPITAL MARKETS INC	70.20	54,488.36
A020	584021109	MEDALLIA INC	523.00	8/6/2020	STIFEL NICOLAUS + CO INC	20.92	16,134.76
A020	584021109	MEDALLIA INC	895.00	8/6/2020	STIFEL NICOLAUS + CO INC	35.80	27,543.36
A020	584021109	MEDALLIA INC	2,340.00	8/7/2020	STIFEL NICOLAUS + CO INC	93.60	71,308.46
A020	584021109	MEDALLIA INC	1,021.00	8/10/2020	STIFEL NICOLAUS + CO INC	40.84	30,828.58
A020	584021109	MEDALLIA INC	809.00	8/11/2020	STIFEL NICOLAUS + CO INC	32.36	24,381.72
A020	584021109	MEDALLIA INC	149.00	8/11/2020	ITG INC.	2.24	4,566.59
A020	584021109	MEDALLIA INC	1,261.00	8/12/2020	STIFEL NICOLAUS + CO INC	50.44	38,525.32
A020	584021109	MEDALLIA INC	783.00	9/8/2020	GOLDMAN SACHS + CO LLC	11.75	25,106.90
A020	584021109	MEDALLIA INC	1,176.00	9/8/2020	INSTINET LLC	17.67	38,813.45
A020	584021109	MEDALLIA INC	3,704.00	9/8/2020	STIFEL NICOLAUS + CO INC	148.16	121,171.54
A024	G5966103	METRIONIC PLC	275.00	04/03/20	SANFORD C. BERNSTEIN CO LLC	5.50	23,499.19
A020	G59665102	MIRAGTX HOLDINGS PLC	2,365.00	5/21/2020	WELLS FARGO SECURITIES LLC	93.40	35,470.28
A020	G59665102	MIRAGTX HOLDINGS PLC	1,705.00	5/22/2020	WELLS FARGO SECURITIES LLC	68.20	25,908.67
A020	G59665102	MIRAGTX HOLDINGS PLC	1,127.00	5/26/2020	WELLS FARGO SECURITIES LLC	45.08	17,769.16
A020	G59665102	MIRAGTX HOLDINGS PLC	687.00	5/27/2020	WELLS FARGO SECURITIES LLC	27.48	10,914.92
A020	G59665102	MIRAGTX HOLDINGS PLC	2,759.00	5/28/2020	WELLS FARGO SECURITIES LLC	110.36	41,643.79
A020	G59665102	MIRAGTX HOLDINGS PLC	3,435.00	5/28/2020	WELLS FARGO SECURITIES LLC	51.53	53,534.48
A003	552848103	MGC INVESTMENT CORP	2,306.00	9/10/2020	INVESTMENT TECHNOLOGY GROU	46.12	21,111.43
A003	552848103	MGC INVESTMENT CORP	4,613.00	9/10/2020	JEFFERIES + COMPANY INC	92.26	42,116.69
A003	552848103	MGC INVESTMENT CORP	16,395.00	9/10/2020	KEYBANC CAPITAL MARKETS INC	819.75	149,919.16
A003	552848103	MGC INVESTMENT CORP	8,427.00	9/11/2020	KEYBANC CAPITAL MARKETS INC	421.35	76,816.00
A003	552848103	MGC INVESTMENT CORP	3,249.00	11/23/20	PIPER JAFFRAY + CO.	66.86	40,625.47
A003	552848103	MGC INVESTMENT CORP	6,780.00	11/23/20	INVESTMENT TECHNOLOGY GROU	135.60	80,783.70
A003	552848103	MGC INVESTMENT CORP	9,327.00	11/23/20	ROBERT W. BAIRD CO INCORPOR	466.35	113,235.38
A003	552848103	MGC INVESTMENT CORP	2,182.00	4/26/2020	PIPER JAFFRAY + CO.	44.36	82,273.83
A003	55303J106	MGP INGREDIENTS INC	232.00	4/29/2020	INVESTMENT TECHNOLOGY GROU	4.64	8,913.44
A003	55303J106	MGP INGREDIENTS INC	4,308.00	4/29/2020	PIPER JAFFRAY + CO.	86.16	175,426.07
A003	55303J106	MGP INGREDIENTS INC	928.00	4/30/2020	PIPER JAFFRAY + CO.	18.56	38,865.24
A003	55303J106	MGP INGREDIENTS INC	1,149.00	5/26/2020	COWEN AND COMPANY, LLC	22.98	42,318.47
A003	55303J106	MGP INGREDIENTS INC	336.00	5/27/2020	INVESTMENT TECHNOLOGY GROU	6.72	13,418.16
A003	55303J106	MGP INGREDIENTS INC	729.00	5/27/2020	COWEN AND COMPANY, LLC	14.58	28,888.88
A003	55303J106	MGP INGREDIENTS INC	1,627.00	5/28/2020	COWEN AND COMPANY, LLC	32.54	64,369.81
A003	55303J106	MGP INGREDIENTS INC	295.00	04/02/20	SANFORD C. BERNSTEIN CO LLC	5.98	46,387.49
A024	594918104	MICROSOFT CORP	512.00	03/02/20	SANFORD C. BERNSTEIN CO LLC	10.24	85,930.09
A024	594918104	MICROSOFT CORP	4,614.00	07/12/20	OPPENHEIMER + CO. INC.	184.56	199,708.15
A020	G14638109	MIMECAST LTD	3,620.00	7/9/2020	BERENBERG CAPITAL MARKETS LI	57.30	171,312.48
A018	617700109	MORNINGSTAR INC	630.00	7/14/2020	J.P. MORGAN SECURITIES LLC	4.73	95,441.60
A018	617700109	MORNINGSTAR INC	850.00	9/10/2020	SANFORD C. BERNSTEIN CO LLC	6.38	135,925.38
A018	617700109	MORNINGSTAR INC	790.00	01/10/20	FIDELITY CAPITAL MARKETS	5.93	121,579.74
A018	617700109	MORNINGSTAR INC	622.00	01/15/20	JEFFERIES + COMPANY INC	4.67	98,059.54
A018	617700109	MORNINGSTAR INC	310.00	02/10/20	FIDELITY CAPITAL MARKETS	2.33	48,614.52
A024	620076307	MOTOROLA SOLUTIONS INC	1,557.00	6/29/2020	JEFFERIES + COMPANY INC	31.14	215,567.74
A020	63009R109	NANOSTRING TECHNOLOGIES INC	3,276.00	1/13/2020	LEERINK PARTNERS LLC	131.04	102,084.90
A020	63845R107	NATIONAL VISION HOLDINGS INC	1,895.00	2/26/2020	STIFEL NICOLAUS + CO INC	75.80	73,399.98
A020	63845R107	NATIONAL VISION HOLDINGS INC	3,568.00	2/27/2020	STIFEL NICOLAUS + CO INC	143.52	129,220.38
A020	63845R107	NATIONAL VISION HOLDINGS INC	46.00	2/14/2020	MORGAN STANLEY CO INCORPOR.	0.39	1,513.19
A020	63845R107	NATIONAL VISION HOLDINGS INC	702.00	2/14/2020	JEFFERIES + COMPANY INC	21.06	23,257.26
A020	63845R107	NATIONAL VISION HOLDINGS INC	198.00	2/18/2020	JEFFERIES + COMPANY INC	7.92	6,941.50
A020	63845R107	NATIONAL VISION HOLDINGS INC	368.00	2/19/2020	JEFFERIES + COMPANY INC	15.44	13,782.36
A020	63845R107	NATIONAL VISION HOLDINGS INC	417.00	2/20/2020	JEFFERIES + COMPANY INC	16.68	15,006.37
A020	63845R107	NATIONAL VISION HOLDINGS INC	1,073.00	2/21/2020	JEFFERIES + COMPANY INC	42.92	38,619.09
A020	63845R107	NATIONAL VISION HOLDINGS INC	898.00	2/24/2020	JEFFERIES + COMPANY INC	35.92	31,076.88
A020	63845R107	NATIONAL VISION HOLDINGS INC	765.00	2/25/2020	JEFFERIES + COMPANY INC	30.60	26,191.08
A020	63947U107	NCNO INC	18.00	7/14/2020	KEYBANC CAPITAL MARKETS INC	-	558.00
A020	63947U107	NCNO INC	125.00	7/14/2020	BARCLAYS CAPITAL INC./LE	-	3,875.00
A020	63947U107	NCNO INC	1,722.00	10/08/20	BOFA SECURITIES, INC.	68.88	131,968.40
A020	63947U107	NCNO INC	4,660.00	10/08/20	BARCLAYS CAPITAL INC./LE	-	336,980.00

A020	63947U107	NCINO INC	1,722.00	10/08/20	BOFA SECURITIES, INC.	-	131,899.52
A020	63947U107	NCINO INC	780.00	10/08/20	JEFFERIES + COMPANY INC	-	60,714.65
A020	63947U107	NCINO INC	(780.00)	10/08/20	JEFFERIES + COMPANY INC	-	(60,714.65)
A020	63947U107	NCINO INC	(1,722.00)	10/08/20	BOFA SECURITIES, INC.	-	(131,899.52)
A020	63947U107	NCINO INC	780.00	10/08/20	JEFFERIES + COMPANY INC	6.63	60,721.28
A024	712387901	NESTLE SA REG	470.00	01/10/2020	CITIGROUP GLOBAL MARKETS LIM	38.54	55,106.34
A024	65158N102	NESTLE SA REG	256.00	01/10/2020	MACQUARIE CAPITAL (EUROPE) LT	27,185.40	27,185.40
A003	65158N102	NEWMARK GROUP INC CLASS A	4,698.00	11/5/2020	PIPER JAFFRAY & CO.	93.96	26,120.88
A003	65158N102	NEWMARK GROUP INC CLASS A	10,987.00	11/6/2020	PIPER JAFFRAY & CO.	217.74	60,376.04
A003	65158N102	NEWMARK GROUP INC CLASS A	1,362.00	11/9/2020	INSTINET	27.24	8,954.33
A003	65158N102	NEWMARK GROUP INC CLASS A	10,125.00	11/9/2020	PIPER JAFFRAY & CO.	202.50	66,562.00
A003	65158N102	NEWMARK GROUP INC CLASS A	1,041.00	11/10/2020	CREDIT SUISSE SECURITIES (USA)	52.05	6,946.38
A003	65158N102	NEWMARK GROUP INC CLASS A	1,127.00	11/10/2020	INSTINET	22.54	7,503.79
A003	65158N102	NEWMARK GROUP INC CLASS A	3,087.00	11/10/2020	LUMINEX TRADING AND ANALYTIC	46.31	20,443.35
A003	65158N102	NEWMARK GROUP INC CLASS A	5,424.00	11/10/2020	PIPER JAFFRAY & CO.	108.48	35,866.61
A003	65158N102	NEWMARK GROUP INC CLASS A	6,956.00	11/11/2020	JEFFERIES + COMPANY INC	139.12	45,664.75
A003	65158N102	NEWMARK GROUP INC CLASS A	2,642.00	8/28/2020	PIPER JAFFRAY & CO.	52.84	11,806.31
A003	65158N102	NEWMARK GROUP INC CLASS A	4,452.00	8/31/2020	LIQUIDNET INC	133.56	19,793.59
A003	65158N102	NEWMARK GROUP INC CLASS A	13,283.00	8/31/2020	PIPER JAFFRAY & CO.	265.66	59,049.58
A003	65158N102	NEWMARK GROUP INC CLASS A	7,771.00	9/1/2020	PIPER JAFFRAY & CO.	155.42	34,005.12
A003	65158N102	NEWMARK GROUP INC CLASS A	426.00	9/2/2020	LIQUIDNET INC	12.78	1,842.45
A003	65158N102	NEWMARK GROUP INC CLASS A	4,614.00	9/2/2020	PIPER JAFFRAY & CO.	92.28	20,082.44
A003	65158N102	NEWMARK GROUP INC CLASS A	10,081.00	9/3/2020	PIPER JAFFRAY & CO.	201.62	44,378.58
A003	65158N102	NEWMARK GROUP INC CLASS A	2,266.00	9/9/2020	LUMINEX TRADING AND ANALYTIC	33.99	10,072.37
A003	65158N102	NEWMARK GROUP INC CLASS A	12,420.00	9/9/2020	PIPER JAFFRAY & CO.	248.40	53,774.87
A003	65158N102	NEWMARK GROUP INC CLASS A	1,314.00	9/9/2020	INVESTMENT TECHNOLOGY GROU	26.28	5,963.98
A003	65158N102	NEWMARK GROUP INC CLASS A	3,093.00	9/9/2020	PIPER JAFFRAY & CO.	147.90	33,449.06
A003	65158N102	NEWMARK GROUP INC CLASS A	7,365.00	9/9/2020	JEFFERIES + COMPANY INC	61.26	13,744.91
A024	666807102	NORTHROP GRUMMAN CORP	188.00	6/25/2020	JEFFERIES + COMPANY INC	3.76	56,387.86
A024	666807102	NORTHROP GRUMMAN CORP	159.00	11/17/20	SANFORD C BERNSTEIN CO LLC	3.16	49,771.32
A024	668771108	NORTHLIFELOCK INC	172.00	03/02/20	SANFORD C BERNSTEIN CO LLC	3.44	56,681.69
A024	A0107GG13	NOVO NORDISK A/S B	7,766.00	8/26/2020	SANFORD C BERNSTEIN CO LLC	155.32	188,334.04
A020	67012U108	NOVUS CAPITAL CORP	2,443.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LT	93.23	133,280.16
A020	67012U108	NOVUS CAPITAL CORP	21,689.00	10/27/20	NATIONAL FINANCIAL SERVICES C	863.56	247,260.98
A018	67020Y100	NUANCE COMMUNICATIONS INC	20,792.00	10/26/20	NATIONAL FINANCIAL SERVICES C	831.68	237,531.97
A018	67020Y100	NUANCE COMMUNICATIONS INC	5,969.00	5/22/2020	JEFFERIES + COMPANY INC	44.77	128,193.23
A018	67020Y100	NUANCE COMMUNICATIONS INC	2,601.00	7/2/2020	SANFORD C BERNSTEIN CO LLC	19.51	67,225.97
A018	67020Y100	NUANCE COMMUNICATIONS INC	6,615.00	7/14/2020	J.P. MORGAN SECURITIES LLC	34.61	114,054.86
A003	670704105	NUVASIVE INC	4,265.00	01/10/20	FIDELITY CAPITAL MARKETS	49.61	121,788.10
A003	670704105	NUVASIVE INC	4,192.00	02/19/20	CREDIT SUISSE SECURITIES (USA)	31.99	99,962.65
A003	670704105	NUVASIVE INC	2,690.00	5/7/2020	COWEN AND COMPANY, LLC	8.20	23,608.29
A003	670704105	NUVASIVE INC	688.00	5/8/2020	COWEN AND COMPANY, LLC	53.84	164,988.37
A003	670704105	NUVASIVE INC	3,367.00	03/31/20	INVESTMENT TECHNOLOGY GROU	13.76	41,606.80
A003	670704105	NUVASIVE INC	2,375.00	04/01/20	JEFFERIES + COMPANY INC	67.34	169,920.03
A003	67098H104	O I GLASS INC	1,600.00	04/01/20	INSTINET	47.50	115,050.94
A003	67098H104	O I GLASS INC	8,927.00	9/23/2020	JEFFERIES + COMPANY INC	32.00	76,638.24
A003	67098H104	O I GLASS INC	2,815.00	9/24/2020	JEFFERIES + COMPANY INC	178.54	83,770.08
A003	67098H104	O I GLASS INC	4,396.00	9/24/2020	NEEDHAM AND COMPANY LLC	56.30	25,953.17
A003	67098H104	O I GLASS INC	4,786.00	9/25/2020	NEEDHAM AND COMPANY LLC	219.30	42,283.23
A020	67181A107	OAK STREET HEALTH INC	336.00	6/6/2020	J.P. MORGAN CLEARING CORP	239.30	48,018.90
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	3,691.00	3/24/2020	MORGAN STANLEY CO INCORPOR.	147.64	153,967.48
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	591.00	3/24/2020	NATIONAL FINANCIAL SERVICES C	2.96	24,801.32
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	120.00	1/28/2020	PIPER JAFFRAY & CO.	1.02	6,599.32
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	695.00	1/29/2020	RBC CAPITAL MARKETS, LLC	27.80	38,947.17
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	88.00	1/29/2020	INSTINET LLC	1.32	4,929.76
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	1,478.00	1/30/2020	RBC CAPITAL MARKETS, LLC	59.12	81,329.91
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	3,019.00	2/14/2020	PIPER JAFFRAY & CO.	120.76	169,413.60
A020	P736844113	ONESPAWORLD HOLDINGS LTD	8,671.00	2/26/2020	NATIONAL FINANCIAL SERVICES C	354.84	114,411.95
A020	P736844113	ONESPAWORLD HOLDINGS LTD	270.00	2/26/2020	INSTINET LLC	4.05	3,402.00
A020	P736844113	ONESPAWORLD HOLDINGS LTD	1,955.00	2/27/2020	NATIONAL FINANCIAL SERVICES C	74.20	23,322.92
A020	68280L101	ONEWATER MARINE INC CL A	30,000.00	3/5/2020	RAYMOND JAMES AND ASSOCIATE	235.52	71,645.77
A020	690145107	OUTSET MEDICAL INC	80.00	9/15/2020	BOFA SECURITIES, INC.	-	360,000.00
A018	690742101	OWENS CORNING	3,025.00	5/15/2020	INSTINET	-	2,160.00
A018	690742101	OWENS CORNING	1,462.00	7/14/2020	J.P. MORGAN SECURITIES LLC	22.69	123,885.55
A020	69753M105	PALOMAR HOLDINGS INC	3,028.00	04/06/20	INVESTMENT TECHNOLOGY GROU	10.97	81,416.01
A020	69753M105	PALOMAR HOLDINGS INC	3,693.00	1/10/2020	BARCLAYS CAPITAL INC./LE	22.71	113,321.69
A020	69753M105	PALOMAR HOLDINGS INC	491.00	10/06/20	PIPER JAFFRAY & CO.	-	180,957.00
A020	69753M105	PALOMAR HOLDINGS INC	509.00	10/07/20	PIPER JAFFRAY & CO.	19.64	43,185.22
A003	701877102	PARSLEY ENERGY INC CLASS A	4,430.00	4/8/2020	INVESTMENT TECHNOLOGY GROU	88.60	45,183.01
A003	701877102	PARSLEY ENERGY INC CLASS A	4,430.00	4/8/2020	INVESTMENT TECHNOLOGY GROU	88.60	33,010.15

A003	701877102	PARSLEY ENERGY INC CLASS A	15,527.00	4/8/2020	STEPHENS INC	776.35	116,875.76
A003	701877102	PARSLEY ENERGY INC CLASS A	19,207.00	7/30/2020	WILLIAM BLAIR & COMPANY LLC	960.35	211,088.77
A018	701877102	PARSLEY ENERGY INC CLASS A	4,815.00	7/14/2020	J.P. MORGAN SECURITIES LLC	36.11	51,545.54
A020	702712100	PASSAGE BIO INC	592.00	5/21/2020	NATIONAL FINANCIAL SERVICES C	5.03	14,059.58
A020	702712100	PASSAGE BIO INC	1,374.00	5/22/2020	SANFORD C BERNSTEIN CO LLC	17.68	33,480.56
A020	702712100	PASSAGE BIO INC	4,416.00	5/22/2020	LEERINK PARTNERS LLC	176.64	107,826.75
A020	702712100	PASSAGE BIO INC	687.00	5/22/2020	GOLDMAN SACHS + CO LLC	10.31	16,831.51
A020	702712100	PASSAGE BIO INC	4,281.00	5/26/2020	LEERINK PARTNERS LLC	171.24	105,911.94
A020	702712100	PASSAGE BIO INC	4,848.00	5/27/2020	LEERINK PARTNERS LLC	193.92	114,491.34
A024	70450Y103	PAYPAL HOLDINGS INC	1,151.00	8/26/2020	SANFORD C BERNSTEIN CO LLC	23.02	234,895.85
A024	70450Y103	PAYPAL HOLDINGS INC	259.00	11/17/20	MERGER NON CASH	5.18	50,256.93
A003	69327R101	PDC ENERGY INC	6,702.00	1/15/2020	INVESTMENT TECHNOLOGY GROU	4.92	3,551.01
A003	69327R101	PDC ENERGY INC	246.00	7/30/2020	LUMINEX TRADING AND ANALYTIC:	21.50	20,520.57
A003	69327R101	PDC ENERGY INC	1,433.00	7/30/2020	LIQUIDNET INC	194.85	92,396.57
A003	69327R101	PDC ENERGY INC	6,495.00	7/30/2020	PIPER JAFFRAY & CO.	138.70	97,134.24
A003	69327R101	PDC ENERGY INC	6,835.00	7/30/2020	J.P. MORGAN SECURITIES LLC	11.39	160,555.72
A018	714046109	PERKINELMER INC	1,519.00	7/14/2020	GOLDMAN SACHS + CO LLC	5.45	49,820.88
A018	714046109	PERKINELMER INC	726.00	03/17/20	PIPER JAFFRAY & CO.	86.86	191,220.89
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	4,343.00	3/10/2020	INVESTMENT TECHNOLOGY GROU	39.30	87,544.09
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	1,985.00	3/10/2020	PIPER JAFFRAY & CO.	20.26	42,393.54
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	1,013.00	7/24/2020	PIPER JAFFRAY & CO.	3.96	8,896.38
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	198.00	10/22/2020	PIPER JAFFRAY & CO.	86.82	195,433.12
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	4,341.00	10/23/2020	INVESTMENT TECHNOLOGY GROU	7.32	16,380.33
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	366.00	10/26/2020	PIPER JAFFRAY & CO.	49.00	109,540.73
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	2,450.00	10/26/2020	PIPER JAFFRAY & CO.	94.76	193,064.02
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	4,738.00	7/27/2020	LUMINEX TRADING AND ANALYTIC:	33.98	95,510.53
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	2,285.00	7/27/2020	INVESTMENT TECHNOLOGY GROU	8.22	22,983.12
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	411.00	11/23/20	JEFFERIES + COMPANY INC	31.46	87,530.84
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	1,573.00	11/23/20	INVESTMENT TECHNOLOGY GROU	8.94	26,301.48
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	447.00	11/24/20	JEFFERIES + COMPANY INC	34.40	100,360.11
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	1,720.00	11/24/20	ROBERT W. BAIRD CO INCORPOR/	81.72	69,707.16
A020	72703H101	PLANET FITNESS INC CL A	2,043.00	3/17/2020	STIFEL NICOLAUS + CO INC	28.11	135,920.10
A020	72703H101	PLANET FITNESS INC CL A	1,874.00	11/29/2020	JEFFERIES + COMPANY INC	87.00	125,463.97
A020	72703H101	PLANET FITNESS INC CL A	2,175.00	7/10/2020	CITIGROUP GLOBAL MARKETS INC	-	44,064.00
A020	729139105	PLANT THERAPEUTICS INC	5,962.00	6/3/2020	PIPER JAFFRAY & CO.	238.48	142,071.48
A020	729139105	PLANT THERAPEUTICS INC	159.00	9/10/2020	COWEN AND COMPANY, LLC	3.18	5,474.58
A003	736508847	PORTLAND GENERAL ELECTRIC CO	376.00	9/10/2020	PIPER JAFFRAY & CO.	7.52	12,703.42
A003	736508847	PORTLAND GENERAL ELECTRIC CO	3,078.00	9/10/2020	JEFFERIES + COMPANY INC	61.56	105,412.57
A003	736508847	PORTLAND GENERAL ELECTRIC CO	4,178.00	9/11/2020	COWEN AND COMPANY, LLC	83.56	142,107.89
A003	736508847	PORTLAND GENERAL ELECTRIC CO	3,588.00	9/17/2020	JEFFERIES + COMPANY INC	71.76	126,189.01
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,538.00	9/18/2020	JEFFERIES + COMPANY INC	102.76	81,985.39
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,526.00	7/10/2020	JEFFERIES + COMPANY INC	30.52	84,049.27
A003	736508847	PORTLAND GENERAL ELECTRIC CO	474.00	7/10/2020	INVESTMENT TECHNOLOGY GROU	9.48	19,913.69
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,382.00	7/13/2020	PIPER JAFFRAY & CO.	27.64	59,744.54
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,134.00	7/13/2020	LIQUIDNET INC	34.02	48,386.65
A003	736508847	PORTLAND GENERAL ELECTRIC CO	974.00	8/25/2020	PIPER JAFFRAY & CO.	19.48	36,152.25
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,149.00	8/25/2020	INSTINET	22.98	43,378.35
A003	736508847	PORTLAND GENERAL ELECTRIC CO	2,954.00	8/26/2020	PIPER JAFFRAY & CO.	59.08	114,986.30
A003	736508847	PORTLAND GENERAL ELECTRIC CO	903.00	3/25/2020	LUMINEX TRADING AND ANALYTIC:	13.55	39,657.42
A003	736508847	PORTLAND GENERAL ELECTRIC CO	2,733.00	3/25/2020	PIPER JAFFRAY & CO.	54.66	118,425.81
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,673.00	8/26/2020	SANFORD C BERNSTEIN CO LLC	33.46	62,916.01
A024	736508847	PORTLAND GENERAL ELECTRIC CO	1,228.00	10/12/2020	SANFORD C BERNSTEIN CO LLC	24.58	47,380.65
A018	737630103	POTLATCH DELTIC CORP	1,277.00	7/14/2020	J.P. MORGAN SECURITIES LLC	9.58	50,427.97
A018	74112D101	PRESTIGE CONSUMER HEALTHCARE	1,380.00	7/14/2020	J.P. MORGAN SECURITIES LLC	10.35	51,206.69
A024	742718109	PROCTER + GAMBLE CO/THE	2,264.00	5/8/2020	JEFFERIES + COMPANY INC	45.28	261,876.65
A018	743315103	PROGRESSIVE CORP	704.00	7/14/2020	J.P. MORGAN SECURITIES LLC	5.28	58,084.43
A018	74340W103	PROLOGIS INC	1,431.00	7/14/2020	J.P. MORGAN SECURITIES LLC	10.73	133,041.21
A018	74340W103	PROLOGIS INC	3,712.00	02/04/20	MERGER NON CASH	-	330,275.00
A020	743424103	PROPOINT INC	1,580.00	09/28/20	JEFFERIES + COMPANY INC	13.43	168,598.68
A020	74346Y103	PROS HOLDINGS INC	72.00	6/1/2020	JEFFERIES + COMPANY INC	0.61	2,778.44
A020	74346Y103	PROS HOLDINGS INC	4,141.00	6/1/2020	KEYBANK CAPITAL MARKETS INC	165.64	164,861.08
A020	74346Y103	PROS HOLDINGS INC	3,673.00	6/2/2020	KEYBANK CAPITAL MARKETS INC	146.92	146,246.27
A020	69366J200	PTC THERAPEUTICS INC	2,173.00	5/1/2020	NATIONAL FINANCIAL SERVICES C	86.92	104,225.34
A020	69366J200	PTC THERAPEUTICS INC	117.00	5/1/2020	ITG INC.	1.76	5,680.94
A020	69366J200	PTC THERAPEUTICS INC	1,674.00	2/6/2020	LEERINK PARTNERS LLC	66.96	80,136.72
A020	74736L109	Q2 HOLDINGS INC	504.00	5/13/2020	J.P. MORGAN CLEARING CORP	20.16	38,499.30
A020	74736L109	Q2 HOLDINGS INC	3,162.00	5/13/2020	NATIONAL FINANCIAL SERVICES C	-	241,893.00
A020	74736L109	Q2 HOLDINGS INC	3,162.00	5/13/2020	CITIGROUP GLOBAL MARKETS INC	-	241,893.00
A020	74736L109	Q2 HOLDINGS INC	(3,162.00)	5/13/2020	CITIGROUP GLOBAL MARKETS INC	-	(241,893.00)
A020	74736L109	Q2 HOLDINGS INC	501.00	3/17/2020	PIPER JAFFRAY & CO.	20.04	30,504.44

A020	74736L109	Q2 HOLDINGS INC	1,688.00	3/17/2020	RAYMOND JAMES AND ASSOCIATE	66.32	97,520.74
A020	74736L109	Q2 HOLDINGS INC	3,583.00	3/18/2020	RAYMOND JAMES AND ASSOCIATE	143.32	187,229.87
A020	74736L109	Q2 HOLDINGS INC	3,583.00	3/18/2020	RAYMOND JAMES AND ASSOCIATE	143.32	187,229.87
A020	74736L109	Q2 HOLDINGS INC	(3,583.00)	3/18/2020	RAYMOND JAMES AND ASSOCIATE	(143.32)	(187,229.87)
A020	74736L109	Q2 HOLDINGS INC	507.00	8/27/2020	KEYBANC CAPITAL MARKETS INC	20.28	49,651.88
A020	74736L109	Q2 HOLDINGS INC	115.00	8/27/2020	JEFFERIES + COMPANY INC	0.98	11,094.31
A020	74736L109	Q2 HOLDINGS INC	808.00	8/28/2020	KEYBANC CAPITAL MARKETS INC	32.38	78,635.29
A020	74736L109	Q2 HOLDINGS INC	646.00	8/31/2020	KEYBANC CAPITAL MARKETS INC	25.84	62,954.64
A020	74736L109	Q2 HOLDINGS INC	524.00	9/2/2020	KEYBANC CAPITAL MARKETS INC	20.96	52,309.56
A020	74736L109	Q2 HOLDINGS INC	409.00	7/12/2020	SANFORD C BERNSTEIN CO LLC	3.07	45,170.04
A018	74736K101	QORVO INC	900.00	7/14/2020	J.P. MORGAN SECURITIES LLC	6.75	99,928.71
A020	74766Q101	QUANTERIX CORP	4,873.00	3/24/2020	LEERINK PARTNERS LLC	194.92	72,398.16
A018	754730109	RAYMOND JAMES FINANCIAL INC	1,484.00	7/14/2020	J.P. MORGAN SECURITIES LLC	11.13	100,968.84
A020	75737F108	REDFIN CORP	10,547.00	3/11/2020	GOLDMAN SACHS + CO LLC	421.88	238,257.76
A020	8260D9904	REDFIN CORP	3,229.00	3/20/2020	PIPER JAFFRAY & CO.	209.16	143,691.10
A024	8260D9904	RELX PLC	7,889.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LI	107.66	154,670.88
A018	760759100	REPUBLIC SERVICES INC	1,002.00	7/14/2020	J.P. MORGAN SECURITIES LLC	7.52	82,418.21
A018	760759100	REPUBLIC SERVICES INC	832.00	09/12/20	FIDELITY CAPITAL MARKETS	6.24	69,166.07
A020	G7552B121	RIBBIT LEAP LTD	5,611.00	9/11/2020	J.P. MORGAN CLEARING CORP.	-	56,110.00
A024	711038901	ROCHE HOLDING AG GENUSSSCHEIN	159.00	8/27/2020	MACQUARIE CAPITAL (EUROPE) LI	39.36	56,267.02
A024	711038901	ROCHE HOLDING AG GENUSSSCHEIN	100.00	10/15/2020	CITIGROUP GLOBAL MARKETS LUM	23.62	33,769.17
A024	711038901	ROCHE HOLDING AG GENUSSSCHEIN	100.00	11/18/20	MACQUARIE CAPITAL (EUROPE) LI	23.78	33,986.73
A018	773903109	ROCKWELL AUTOMATION INC	523.00	7/14/2020	J.P. MORGAN SECURITIES LLC	3.92	112,914.70
A018	773903109	ROCKWELL AUTOMATION INC	243.00	01/24/20	UBS SECURITIES LLC	1.82	48,718.46
A018	773903109	ROCKWELL AUTOMATION INC	239.00	09/12/20	FIDELITY CAPITAL MARKETS	1.79	35,373.74
A018	773903109	ROCKWELL AUTOMATION INC	316.00	09/17/20	GOLDMAN SACHS + CO LLC	2.37	47,721.62
A003	775133101	ROGERS CORP	3,364.00	7/10/2020	LUMINEX TRADING AND ANALYTIC	50.46	414,175.68
A003	775133101	ROGERS CORP	88.00	7/10/2020	PIPER JAFFRAY & CO.	1.76	10,959.52
A003	775133101	ROGERS CORP	1,081.00	7/13/2020	PIPER JAFFRAY & CO.	21.62	135,518.92
A003	775133101	ROGERS CORP	520.00	7/31/2020	COWEN AND COMPANY, LLC	10.40	61,545.43
A018	78296103	ROSS STORES INC	884.00	7/14/2020	J.P. MORGAN SECURITIES LLC	6.63	70,968.14
A024	780259206	ROYAL DUTCH SHELL SPON ADR A	1,256.00	04/17/20	SANFORD C BERNSTEIN CO LLC	25.12	44,159.83
A024	780259206	ROYAL DUTCH SHELL SPON ADR A	1,295.00	09/02/20	SANFORD C BERNSTEIN CO LLC	25.90	57,485.57
A003	800013104	SANDERSON FARMS INC	1,605.00	2/27/2020	PIPER JAFFRAY & CO.	32.10	203,576.76
A003	800013104	SANDERSON FARMS INC	1,201.00	8/11/2020	PIPER JAFFRAY & CO.	24.02	142,692.61
A020	803607100	SAIREPTA THERAPEUTICS INC	1,452.00	5/12/2020	LEERINK PARTNERS LLC	58.08	164,365.67
A024	808625107	SCIENCE APPLICATIONS INTE	2,029.00	5/8/2020	JEFFERIES + COMPANY INC	40.58	171,048.55
A020	816850101	SEMTECH CORP	4,879.00	5/11/2020	JEFFERIES + COMPANY INC	41.47	223,107.40
A020	816850101	SEMTECH CORP	2,892.00	7/11/2020	KEYBANC CAPITAL MARKETS INC	115.68	147,920.02
A020	816850101	SEMTECH CORP	1,235.00	7/12/2020	KEYBANC CAPITAL MARKETS INC	49.40	64,829.23
A020	816850101	SEMTECH CORP	873.00	7/16/2020	KEYBANC CAPITAL MARKETS INC	34.92	46,878.35
A020	816850101	SEMTECH CORP	657.00	7/17/2020	KEYBANC CAPITAL MARKETS INC	26.28	35,455.79
A020	816850101	SEMTECH CORP	1,124.00	7/17/2020	ITG INC	16.86	60,268.88
A020	819047101	SHAKE SHACK INC CLASS A	4,384.00	1/15/2020	STEFEL NICOLAUS + CO INC	175.76	302,718.92
A020	82462J109	SHIFT4 PAYMENTS INC CLASS A	5,568.00	11/25/2020	JEFFERIES + COMPANY INC	20.95	221,473.93
A020	82452J109	SHIFT4 PAYMENTS INC CLASS A	4,660.00	9/11/2020	GOLDMAN SACHS + CO LLC	-	284,275.65
A024	829226109	SHINCLAR BROADCAST GROUP A	2,309.00	5/20/2020	JEFFERIES + COMPANY INC	46.18	518,509.08
A018	833034101	SNAP ON INC	4,210.00	5/14/2020	INSTINET	31.58	40,377.71
A018	833034101	SNAP ON INC	941.00	5/22/2020	JEFFERIES + COMPANY INC	7.06	121,020.51
A003	84857L101	SPIRE INC	370.00	7/10/2020	J.P. MORGAN SECURITIES LLC	4.33	77,888.31
A003	84857L101	SPIRE INC	974.00	7/10/2020	LUMINEX TRADING AND ANALYTIC	5.55	24,249.80
A003	84857L101	SPIRE INC	2,780.00	3/25/2020	PIPER JAFFRAY & CO.	55.60	63,784.83
A003	84857L101	SPIRE INC	109.00	3/26/2020	PIPER JAFFRAY & CO.	2.18	7,934.11
A003	84857L101	SPIRE INC	446.00	03/27/20	INVESTMENT TECHNOLOGY GROU	8.92	31,964.05
A003	84857L101	SPIRE INC	134.00	03/27/20	INVESTMENT TECHNOLOGY GROU	2.68	9,605.79
A003	84857L101	SPIRE INC	804.00	03/27/20	COWEN AND COMPANY, LLC	16.08	58,811.23
A003	84857L101	SPIRE INC	463.00	03/30/20	COWEN AND COMPANY, LLC	8.06	30,390.87
A003	84857L101	SPIRE INC	472.00	03/30/20	LIQUIDNET INC	14.16	35,121.52
A003	85917A100	STERLING BANCORP/DE	5,051.00	11/23/20	JEFFERIES + COMPANY INC	101.02	82,570.72
A003	85917A100	STERLING BANCORP/DE	905.00	11/23/20	LIQUIDNET INC	27.15	14,660.00
A024	85917A100	STERLING BANCORP/DE	5,975.00	09/26/20	SANFORD C BERNSTEIN CO LLC	119.50	66,915.82
A003	860630102	STEVEN MADDEN LTD	8,122.00	10/27/2020	JEFFERIES + COMPANY INC	162.44	204,493.28
A018	860630102	STEFEL FINANCIAL CORP	1,457.00	7/12/2020	SANFORD C BERNSTEIN CO LLC	10.93	67,587.81
A018	860630102	STEFEL FINANCIAL CORP	1,451.00	7/14/2020	J.P. MORGAN SECURITIES LLC	10.88	59,049.61
A018	860630102	STEFEL FINANCIAL CORP	1,197.00	12/16/20	GOLDMAN SACHS + CO LLC	8.53	59,043.82
A020	860897107	STITCH FIX INC CLASS A	20,063.00	09/28/20	CANTOR FITZGERALD + CO.	300.95	551,224.91
A020	860897107	STITCH FIX INC CLASS A	1,876.00	09/29/20	NATIONAL FINANCIAL SERVICES C	9.38	50,858.36
A020	860897107	STITCH FIX INC CLASS A	2,559.00	09/29/20	BOFA SECURITIES, INC.	38.39	69,254.73
A020	860897107	STITCH FIX INC CLASS A	1,873.00	09/30/20	KING, CL, & ASSOCIATES, INC	28.10	51,621.95

A020	860897107	STITCH FIX INC CLASS A	526.00	09/30/20	NATIONAL FINANCIAL SERVICES C	4.47	14,290.95
A020	860897107	STITCH FIX INC CLASS A	3,338.00	09/30/20	BOFA SECURITIES, INC.	50.07	91,798.34
A020	860897107	STITCH FIX INC CLASS A	3,150.00	10/01/20	BOFA SECURITIES, INC.	4.73	6,585.52
A020	860897107	STITCH FIX INC CLASS A	1,748.00	10/02/20	BOFA SECURITIES, INC.	26.22	47,645.24
A020	860897107	STITCH FIX INC CLASS A	1,071.00	10/21/20	NATIONAL FINANCIAL SERVICES C	17.62	74,104.57
A020	860897107	STITCH FIX INC CLASS A	2,075.00	10/22/20	RAYMOND JAMES AND ASSOCIATE	38.09	38,090.22
A018	784860101	SVB FINANCIAL GROUP	513.00	7/14/2020	J.P. MORGAN SECURITIES LLC	3.85	105,267.09
A024	87157D109	SYNAPTICS INC	2,117.00	11/19/20	SANFORD C BERNSTEIN CO LLC	42.34	165,894.47
A018	871607107	SYNOPSYS INC	843.00	7/14/2020	J.P. MORGAN SECURITIES LLC	6.32	162,920.96
A020	873379101	TABULA RASA HEALTHCARE INC	1,413.00	5/11/2020	JEFFERIES + COMPANY INC	12.01	82,396.27
A020	873379101	TABULA RASA HEALTHCARE INC	1,847.00	5/29/2020	LEERINK PARTNERS LLC	73.88	99,486.52
A020	873379101	TABULA RASA HEALTHCARE INC	3,121.00	9/5/2020	PIPER JAFFRAY & CO.	124.84	145,868.96
A020	873379101	TABULA RASA HEALTHCARE INC	7,314.00	11/05/20	NATIONAL FINANCIAL SERVICES C	292.56	250,712.22
A020	873379101	TABULA RASA HEALTHCARE INC	26.00	11/05/20	JEFFERIES + COMPANY INC	0.22	868.10
A020	873379101	TABULA RASA HEALTHCARE INC	2,402.00	11/06/20	NATIONAL FINANCIAL SERVICES C	96.20	84,674.04
A003	87901J105	TEGNA INC	3,328.00	9/14/2020	LIQUIDNET INC	99.84	40,867.84
A003	87901J105	TEGNA INC	3,355.00	9/14/2020	COWEN AND COMPANY, LLC	67.10	41,480.55
A003	87901J105	TEGNA INC	3,605.00	9/15/2020	LUMINEX TRADING AND ANALYTIC	57.08	47,303.38
A003	87901J105	TEGNA INC	5,708.00	9/15/2020	COWEN AND COMPANY, LLC	114.16	70,671.89
A003	87901J105	TEGNA INC	2,267.00	9/16/2020	INVESTMENT TECHNOLOGY GROU	45.34	28,394.18
A003	87901J105	TEGNA INC	3,202.00	9/16/2020	COWEN AND COMPANY, LLC	64.04	40,226.73
A003	87901J105	TEGNA INC	240.00	9/17/2020	INVESTMENT TECHNOLOGY GROU	4.80	3,027.60
A003	87901J105	TEGNA INC	5,613.00	9/17/2020	COWEN AND COMPANY, LLC	112.26	70,763.65
A003	87901J105	TEGNA INC	1,224.00	9/18/2020	INVESTMENT TECHNOLOGY GROU	24.48	15,513.71
A003	87901J105	TEGNA INC	6,022.00	9/18/2020	COWEN AND COMPANY, LLC	160.44	100,689.11
A003	87901J105	TEGNA INC	3,402.00	9/23/2020	PIPER JAFFRAY & CO.	66.04	99,413.53
A003	87901J105	TEGNA INC	8,165.00	9/23/2020	STEPHENS INC	409.25	94,731.15
A003	87901J105	TEGNA INC	3,462.00	9/24/2020	JEFFERIES + COMPANY INC	173.10	41,592.47
A003	87901J105	TEGNA INC	3,721.00	9/24/2020	JEFFERIES + COMPANY INC	74.42	44,521.02
A003	87901J105	TEGNA INC	1,149.00	9/28/2020	JEFFERIES + COMPANY INC	22.98	13,727.56
A003	87901J105	TEGNA INC	3,908.00	9/28/2020	STIFEL NICOLAUS + CO INC	195.40	46,867.08
A003	87901J105	TEGNA INC	7,194.00	9/29/2020	STIFEL NICOLAUS + CO INC	359.70	85,312.93
A003	87901J105	TEGNA INC	202.00	7/14/2020	J.P. MORGAN SECURITIES LLC	1.52	60,327.69
A018	879360105	TELEDYNE TECHNOLOGIES INC	1,418.00	01/31/20	SANFORD C BERNSTEIN CO LLC	10.64	525,796.38
A018	879360105	TELEDYNE TECHNOLOGIES INC	254.00	02/10/20	FIDELITY CAPITAL MARKETS	1.91	97,221.02
A018	879360105	TELEDYNE TECHNOLOGIES INC	127.00	03/12/20	FIDELITY CAPITAL MARKETS	0.95	34,183.45
A018	879360105	TELEDYNE TECHNOLOGIES INC	289.00	7/14/2020	J.P. MORGAN SECURITIES LLC	2.17	103,028.99
A018	879369106	TELEFLEX INC	1,335.00	10/6/2020	JEFFERIES + COMPANY INC	10.01	450,682.78
A018	879369106	TELEFLEX INC	10,000.00	01/10/20	MACQUARIE CAPITAL (EUROPE) LT	48.17	68,855.09
A024	573252905	TELEFONICA SA	1,351.00	5/22/2020	JEFFERIES + COMPANY INC	10.13	84,184.73
A018	880770102	TERADYNE INC	1,390.00	7/14/2020	J.P. MORGAN SECURITIES LLC	10.43	117,540.91
A018	880770102	TERADYNE INC	4,178.00	10/6/2020	JEFFERIES + COMPANY INC	31.34	342,259.26
A018	880770102	TERADYNE INC	1,782.00	01/10/20	FIDELITY CAPITAL MARKETS	13.37	121,242.63
A018	880779103	TEREX CORP	4,997.00	7/2/2020	SANFORD C BERNSTEIN CO LLC	37.48	92,046.74
A018	880779103	TEREX CORP	2,793.00	7/14/2020	J.P. MORGAN SECURITIES LLC	20.50	50,310.16
A003	882681109	TEXAS ROADHOUSE INC	158.00	03/27/20	JEFFERIES + COMPANY INC	3.16	6,780.85
A003	882681109	TEXAS ROADHOUSE INC	477.00	03/27/20	LIQUIDNET INC	14.31	20,801.97
A003	882681109	TEXAS ROADHOUSE INC	773.00	03/27/20	INVESTMENT TECHNOLOGY GROU	15.46	39,876.73
A003	882681109	TEXAS ROADHOUSE INC	4,357.00	03/27/20	PIPER JAFFRAY & CO.	87.14	188,333.50
A018	889478103	TOLL BROTHERS INC	2,224.00	7/14/2020	J.P. MORGAN SECURITIES LLC	16.68	73,102.88
A018	889478103	TOLL BROTHERS INC	6,307.00	04/06/20	INVESTMENT TECHNOLOGY GROU	47.30	134,718.15
A024	B15C55900	TOTAL SE	440.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LT	9.51	13,630.12
A024	B15C55900	TOTAL SE	5,000.00	02/24/20	INVESTMENT TECHNOLOGY GROU	164.80	236,284.32
A018	G8994E103	TRANI TECHNOLOGIES PLC	638.00	7/14/2020	J.P. MORGAN SECURITIES LLC	4.04	51,373.68
A018	G8994E103	TRANI TECHNOLOGIES PLC	372.00	01/24/20	UBS SECURITIES LLC	2.79	48,662.95
A018	G8994E103	TRANI TECHNOLOGIES PLC	3,890.00	03/02/20	CUSIP CHANGE NON CASH	-	400,211.55
A020	89377M109	TRANSMEDICS GROUP INC	9,693.00	5/27/2020	J.P. MORGAN CLEARING CORP.	-	135,562.00
A020	89377M109	TRANSMEDICS GROUP INC	9,403.00	2/13/2020	JEFFERIES + COMPANY INC	79.93	178,337.30
A003	89469A104	TREHOUSE FOODS INC	1,819.00	9/23/2020	COWEN AND COMPANY, LLC	36.38	70,372.74
A003	89469A104	TREHOUSE FOODS INC	3,663.00	9/24/2020	COWEN AND COMPANY, LLC	73.26	141,629.16
A003	89469A104	TREHOUSE FOODS INC	733.00	9/25/2020	COWEN AND COMPANY, LLC	14.66	28,931.07
A003	89469A104	TREHOUSE FOODS INC	283.00	9/28/2020	INVESTMENT TECHNOLOGY GROU	5.66	11,493.20
A003	89469A104	TREHOUSE FOODS INC	1,616.00	9/29/2020	COWEN AND COMPANY, LLC	32.32	65,225.48
A018	87265H109	TRI POINTE HOMES INC	4,462.00	7/14/2020	J.P. MORGAN SECURITIES LLC	33.47	67,405.21
A020	90184D100	TWIST BIOSCIENCE CORP	13,086.00	04/06/20	INVESTMENT TECHNOLOGY GROU	98.15	122,435.24
A020	90184D100	TWIST BIOSCIENCE CORP	2,160.00	3/5/2020	BOFA SECURITIES, INC.	86.40	73,529.86
A020	90184D100	TWIST BIOSCIENCE CORP	933.00	3/6/2020	BOFA SECURITIES, INC.	37.32	32,214.06
A020	90184D100	TWIST BIOSCIENCE CORP	1,198.00	3/9/2020	BOFA SECURITIES, INC.	47.92	39,783.30
A020	90184D100	TWIST BIOSCIENCE CORP	60.00	2/6/2020	MORGAN STANLEY CO INCORPOR.	0.51	1,802.31
A020	90184D100	TWIST BIOSCIENCE CORP	2,591.00	2/6/2020	JEFFERIES + COMPANY INC	103.24	78,480.53
A020	90184D100	TWIST BIOSCIENCE CORP	162.00	2/6/2020	GOLDMAN SACHS + CO LLC	2.43	4,908.96

A020	90184D100	TWIST BIOSCIENCE CORP	998.00	2/7/2020	INSTINET LLC	14.97	31,627.12
A020	90184D100	TWIST BIOSCIENCE CORP	7,117.00	2/7/2020	JEFFERIES + COMPANY INC	284.68	232,063.95
A020	90184D100	TWIST BIOSCIENCE CORP	1,507.00	2/20/2020	J.P. MORGAN CLEARING CORP.	-	42,186.00
A024	902464103	TYSON FOODS INC CL A	174.00	04/27/20	VIRTU AMERICAS LLC	-	10,406.94
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	144.00	2/6/2020	INSTINET LLC	3.48	8,608.32
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	1,081.00	2/6/2020	LEERINK PARTNERS LLC	2.16	64,907.02
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	1,030.00	2/7/2020	LEERINK PARTNERS LLC	43.24	61,914.85
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	1,030.00	2/7/2020	LEERINK PARTNERS LLC	41.20	61,907.74
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	(1,030.00)	2/7/2020	LEERINK PARTNERS LLC	(41.20)	(61,914.85)
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	208.00	2/10/2020	LEERINK PARTNERS LLC	8.32	12,558.87
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	76.00	2/11/2020	INSTINET LLC	1.14	4,667.92
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	365.00	2/11/2020	JEFFERIES + COMPANY INC	3.10	22,410.49
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	153.00	2/11/2020	GOLDMAN SACHS + CO LLC	2.30	9,326.89
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	1,450.00	2/11/2020	LEERINK PARTNERS LLC	58.00	89,624.36
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	229.00	2/12/2020	LEERINK PARTNERS LLC	9.16	14,385.71
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	1,172.00	2/13/2020	LEERINK PARTNERS LLC	46.88	73,442.68
A003	904214103	UMPKA HOLDINGS CORP	1,902.00	3/6/2020	PIPER JAFFRAY + CO.	38.04	26,414.22
A003	904214103	UMPKA HOLDINGS CORP	12,134.00	3/6/2020	STIFEL NICOLAUS + CO INC	606.70	168,311.93
A003	904214103	UMPKA HOLDINGS CORP	8,841.00	3/6/2020	INVESTMENT TECHNOLOGY GROU	176.82	122,996.88
A003	904214103	UMPKA HOLDINGS CORP	783.00	8/12/2020	JEFFERIES + COMPANY INC	15.66	9,394.51
A003	904214103	UMPKA HOLDINGS CORP	1,701.00	8/13/2020	LIQUIDNET INC	51.03	20,131.34
A003	904214103	UMPKA HOLDINGS CORP	3,575.00	8/13/2020	INSTINET	71.50	40,277.02
A003	904214103	UMPKA HOLDINGS CORP	3,798.00	3/10/2020	STIFEL NICOLAUS + CO INC	189.90	42,835.74
A003	904214103	UMPKA HOLDINGS CORP	5,964.00	3/10/2020	PIPER JAFFRAY + CO.	119.28	66,827.81
A003	904214103	UMPKA HOLDINGS CORP	1,117.00	3/10/2020	INVESTMENT TECHNOLOGY GROU	22.34	12,605.35
A003	904214103	UMPKA HOLDINGS CORP	6,821.00	8/13/2020	COWEN AND COMPANY, LLC	136.42	80,632.41
A003	904214103	UMPKA HOLDINGS CORP	2,273.00	8/14/2020	ROBERT W. BAIRD CO INCORPORA	113.65	27,471.93
A003	904214103	UMPKA HOLDINGS CORP	3,989.00	8/14/2020	COWEN AND COMPANY, LLC	79.78	47,905.50
A024	B1527V903	UNILEVER NV	5,047.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LI	168.29	240,588.39
A024	B10RZP905	UNILEVER PLC	480.00	01/10/20	MACQUARIE CAPITAL (EUROPE) LI	18.95	27,224.47
A020	N90064101	UNIQUE NV	1,481.00	7/1/2020	LEERINK PARTNERS LLC	59.24	65,089.95
A018	N90064101	UNIQUE NV	3,425.00	11/09/20	JEFFERIES + COMPANY INC	137.00	137,594.58
A018	911363109	UNITED RENTALS INC	699.00	7/14/2020	J.P. MORGAN SECURITIES LLC	5.24	108,696.73
A018	911363109	UNITED RENTALS INC	776.00	03/17/20	GOLDMAN SACHS + CO LLC	6.81	91,905.94
A018	911363109	UNITED RENTALS INC	908.00	04/06/20	INVESTMENT TECHNOLOGY GROU	5.82	93,291.28
A024	91324P102	UNITEDHEALTH GROUP INC	199.00	6/15/2020	JEFFERIES + COMPANY INC	3.98	56,178.36
A024	91324P102	UNITEDHEALTH GROUP INC	879.00	04/17/20	SANFORD C BERNSTEIN CO LLC	17.58	255,573.12
A024	91324P102	UNITEDHEALTH GROUP INC	186.00	04/21/20	JEFFERIES + COMPANY INC	3.72	51,694.03
A018	91913Y100	VALERO ENERGY CORP	931.00	7/14/2020	J.P. MORGAN SECURITIES LLC	6.88	50,217.95
A024	91913Y100	VALERO ENERGY CORP	1,117.00	03/26/20	SANFORD C BERNSTEIN CO LLC	22.34	49,819.65
A024	91913Y100	VALERO ENERGY CORP	894.00	04/17/20	SANFORD C BERNSTEIN CO LLC	17.88	44,929.40
A024	91913Y100	VALERO ENERGY CORP	864.00	03/02/20	LIQUIDNET INC	25.92	57,741.21
A003	92047W101	VALVOLINE INC	7,396.00	3/20/2020	PIPER JAFFRAY + CO.	147.92	79,311.01
A003	92047W101	VALVOLINE INC	1,727.00	3/23/2020	PIPER JAFFRAY + CO.	34.54	17,375.35
A024	B1X10Z900	VINCI SA	215.00	3/12/2020	MACQUARIE CAPITAL (EUROPE) LI	11.17	16,011.76
A003	92827P102	VIRTUSA CORP	2,147.00	1/6/2020	PIPER JAFFRAY + CO.	42.94	89,140.43
A003	92827P102	VIRTUSA CORP	4,124.00	1/6/2020	COWEN AND COMPANY, LLC	82.48	167,838.14
A003	92827P102	VIRTUSA CORP	428.00	1/7/2020	COWEN AND COMPANY, LLC	8.56	17,846.36
A003	92827P102	VIRTUSA CORP	619.00	1/7/2020	LIQUIDNET INC	18.57	26,013.48
A003	92827P102	VIRTUSA CORP	2,337.00	3/20/2020	COWEN AND COMPANY, LLC	46.74	63,100.17
A024	92826C839	VISA INC CLASS A SHARES	1,977.00	3/23/2020	COWEN AND COMPANY, LLC	27.54	37,509.76
A024	92826C839	VISA INC CLASS A SHARES	153.00	04/21/20	VIRTU AMERICAS LLC	3.06	26,291.52
A024	92826C839	VISA INC CLASS A SHARES	307.00	03/02/20	SANFORD C BERNSTEIN CO LLC	6.14	57,707.77
A024	92826C839	VISA INC CLASS A SHARES	288.00	05/05/20	JEFFERIES + COMPANY INC	5.76	51,960.59
A003	928377100	VISTA OUTDOOR INC	4,374.00	11/6/2020	PIPER JAFFRAY + CO.	87.48	106,803.46
A003	928377100	VISTA OUTDOOR INC	1,791.00	3/16/2020	INVESTMENT TECHNOLOGY GROU	35.82	11,473.33
A003	928377100	VISTA OUTDOOR INC	7,702.00	3/16/2020	COWEN AND COMPANY, LLC	154.04	45,827.67
A003	928377100	VISTA OUTDOOR INC	446.00	3/17/2020	JEFFERIES + COMPANY INC	8.92	2,698.39
A003	928377100	VISTA OUTDOOR INC	9,952.00	3/17/2020	COWEN AND COMPANY, LLC	187.04	66,373.41
A020	92847W103	VITAL FARMS INC	303.00	7/31/2020	GOLDMAN SACHS + CO LLC	-	6,666.00
A020	92915B106	VOYAGER THERAPEUTICS INC	1,153.00	1/2/2020	RAYMOND JAMES AND ASSOCIATE	46.12	15,599.51
A020	92915B106	VOYAGER THERAPEUTICS INC	267.00	1/2/2020	NATIONAL FINANCIAL SERVICES C	1.34	3,601.84
A020	92915B106	VOYAGER THERAPEUTICS INC	180.00	1/2/2020	PIPER JAFFRAY + CO.	1.53	2,392.94
A020	92915B106	VOYAGER THERAPEUTICS INC	9.00	1/3/2020	NATIONAL FINANCIAL SERVICES C	0.08	119.76
A020	92915B106	VOYAGER THERAPEUTICS INC	1,097.00	1/3/2020	RAYMOND JAMES AND ASSOCIATE	43.88	14,763.32
A020	92915B106	VOYAGER THERAPEUTICS INC	620.00	1/6/2020	RAYMOND JAMES AND ASSOCIATE	24.80	8,172.84
A020	92915B106	VOYAGER THERAPEUTICS INC	405.00	1/7/2020	RAYMOND JAMES AND ASSOCIATE	16.20	5,466.57
A020	92915B106	VOYAGER THERAPEUTICS INC	317.00	1/8/2020	RAYMOND JAMES AND ASSOCIATE	12.68	4,315.42
A020	92915B106	VOYAGER THERAPEUTICS INC	233.00	1/9/2020	RAYMOND JAMES AND ASSOCIATE	9.32	3,256.15
A020	92915B106	VOYAGER THERAPEUTICS INC	908.00	1/10/2020	RAYMOND JAMES AND ASSOCIATE	36.32	13,212.94
A020	92915B106	VOYAGER THERAPEUTICS INC	431.00	1/13/2020	MORGAN STANLEY CO INCORPOR.	3.66	5,849.92

A020	92915B106	VOYAGER THERAPEUTICS INC	1/14/2020	126.00	1,89	INSTINET LLC	1,723.68
A020	92915B106	VOYAGER THERAPEUTICS INC	5/21/2020	3,852.00	57.78	GOLDMAN SACHS + CO,LLC	48,921.17
A020	92915B106	VOYAGER THERAPEUTICS INC	1/15/2020	203.00	1.73	NATIONAL FINANCIAL SERVICES C	2,895.64
A020	92915B106	VOYAGER THERAPEUTICS INC	1/16/2020	257.00	10.28	RAYMOND JAMES AND ASSOCIATE	3,732.87
A020	92915B106	VOYAGER THERAPEUTICS INC	1/17/2020	486.00	3.96	JEFFERIES + COMPANY INC	6,400.23
A020	92915B106	VOYAGER THERAPEUTICS INC	1/17/2020	2,244.00	89.76	RAYMOND JAMES AND ASSOCIATE	31,163.33
A020	92916V109	VROOM INC	6/9/2020	16.00	-	GOLDMAN SACHS + CO,LLC	352.00
A003	92916V109	WESTERN ALLIANCE BANCORP	7/24/2020	452.00	9.04	INVESTMENT TECHNOLOGY GROU	17,232.50
A003	92916V109	WESTERN ALLIANCE BANCORP	7/24/2020	2,821.00	56.42	PIPER JAFFRAY & CO.	107,478.13
A003	92916V109	WESTERN ALLIANCE BANCORP	10/22/2020	178.00	3.56	INVESTMENT TECHNOLOGY GROU	7,205.44
A003	92916V109	WESTERN ALLIANCE BANCORP	10/22/2020	2,109.00	42.16	JEFFERIES + COMPANY INC	85,302.30
A003	92916V109	WESTERN ALLIANCE BANCORP	10/23/2020	686.00	20.58	LIQUIDNET INC	28,906.73
A003	92916V109	WESTERN ALLIANCE BANCORP	10/23/2020	4,592.00	91.84	PIPER JAFFRAY & CO.	190,813.67
A003	92916V109	WESTERN ALLIANCE BANCORP	10/23/2020	453.00	9.06	COWEN AND COMPANY, LLC	16,972.42
A003	92916V109	WESTERN ALLIANCE BANCORP	7/27/2020	4,083.00	61.25	LUMINEX TRADING AND ANALYTIC	153,153.34
A003	92916V109	WESTERN ALLIANCE BANCORP	3/10/2020	4,858.00	97.16	COWEN AND COMPANY, LLC	176,458.59
A003	92916V109	WESTERN ALLIANCE BANCORP	3/10/2020	1,823.00	36.46	INVESTMENT TECHNOLOGY GROU	67,131.98
A003	92916V109	WESTERN ALLIANCE BANCORP	3/10/2020	1,248.00	18.72	LUMINEX TRADING AND ANALYTIC	45,870.24
A003	92916V109	WESTERN ALLIANCE BANCORP	6/15/2020	1,156.00	23.12	COWEN AND COMPANY, LLC	58,889.71
A003	38388F108	WR GRACE + CO	6/16/2020	256.00	5.12	INVESTMENT TECHNOLOGY GROU	13,610.24
A003	38388F108	WR GRACE + CO	6/16/2020	1,515.00	30.30	COWEN AND COMPANY, LLC	79,896.25
A003	38388F108	WR GRACE + CO	11/9/2020	981.00	14.42	WELLS FARGO SECURITIES LLC	10,618.57
A020	98420N105	XENON PHARMACEUTICALS INC	11/10/2020	547.00	8.21	WELLS FARGO SECURITIES LLC	5,997.37
A020	98420N105	XENON PHARMACEUTICALS INC	11/11/2020	413.00	6.20	WELLS FARGO SECURITIES LLC	4,582.78
A020	98420N105	XENON PHARMACEUTICALS INC	11/12/2020	743.00	4.46	NATIONAL FINANCIAL SERVICES C	8,333.49
A020	98420N105	XENON PHARMACEUTICALS INC	11/13/2020	267.00	1.60	NATIONAL FINANCIAL SERVICES C	3,132.34
A020	98420N105	XENON PHARMACEUTICALS INC	11/13/2020	1,386.00	13.86	INVESTMENT TECHNOLOGY GROU	16,167.00
A020	98420N105	XENON PHARMACEUTICALS INC	11/03/20	1,292.00	51.68	WELLS FARGO SECURITIES LLC	13,350.16
A020	98420N105	XENON PHARMACEUTICALS INC	11/04/20	892.00	36.68	WELLS FARGO SECURITIES LLC	9,960.81
A020	98420N105	XENON PHARMACEUTICALS INC	11/05/20	1,163.00	46.52	WELLS FARGO SECURITIES LLC	13,797.02
A020	98420N105	XENON PHARMACEUTICALS INC	11/06/20	3,174.00	126.96	WELLS FARGO SECURITIES LLC	35,520.55
A003	98565X104	YETI HOLDINGS INC	4/8/2020	850.00	17.00	INVESTMENT TECHNOLOGY GROU	17,947.75
A003	98565X104	YETI HOLDINGS INC	4/8/2020	5,582.00	111.64	PIPER JAFFRAY & CO.	122,261.43
A003	98565X104	YETI HOLDINGS INC	04/07/20	5,952.00	119.04	JEFFERIES + COMPANY INC	119,624.49
A020	98565X104	YETI HOLDINGS INC	3/11/2020	6,426.00	257.04	PIPER JAFFRAY & CO.	161,433.93
A020	98565X104	YETI HOLDINGS INC	3/11/2020	3,286.00	131.44	PIPER JAFFRAY & CO.	79,791.31
A020	98565X104	YETI HOLDINGS INC	09/28/20	5,044.00	42.87	JEFFERIES + COMPANY INC	231,842.92
A020	98978L204	ZOGENIX INC	2/7/2020	1,577.00	63.08	LEERINK PARTNERS LLC	57,959.95
A020	98978L204	ZOGENIX INC	7/1/2020	2,155.00	86.20	LEERINK PARTNERS LLC	64,256.28
A020	98978L204	ZOGENIX INC	09/28/20	406.00	3.45	JEFFERIES + COMPANY INC	7,270.85
A020	98978L204	ZOGENIX INC	09/28/20	6,387.00	31.94	NATIONAL FINANCIAL SERVICES C	113,056.93

Totals 54,341.42 77,766,719.58

2,529,135.00

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2020
 SCHEDULE 4C
 EQUITIES SOLD DURING YEAR

<u>FUND</u>	<u>CLUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>SHARES</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>PROCEEDS FROM SALE</u>	<u>BOOK VALUE</u>	<u>PROFIT ON SALE</u>	<u>LOSS ON SALE</u>	<u>DIVIDENDS RECEIVED DURING YEAR</u>
A020	88025U108	10X GENOMICS INC CLASS A	1,193.00	11/12/20	NATIONAL FINANCIAL SERVICES CORP	7.16	166,576.33	81,149.82	85,426.71	(95.09)	-
A020	00434H108	ACCELERON PHARMA INC	1,028.00	01/10/20	J.P. MORGAN CLEARING CORP.	41.12	54,409.47	54,504.56	53.56	-	-
A020	00434H108	ACCELERON PHARMA INC	95.00	01/10/20	NATIONAL FINANCIAL SERVICES CORP	0.48	5,090.45	5,036.90	380.53	-	-
A020	00434H108	ACCELERON PHARMA INC	1,046.00	01/13/20	J.P. MORGAN CLEARING CORP.	41.84	55,839.45	55,453.92	36,712.28	-	-
A020	00434H108	ACCELERON PHARMA INC	1,400.00	01/28/20	LEERINK PARTNERS LLC	56.00	110,940.28	74,228.00	47,690.21	-	-
A020	00434H108	ACCELERON PHARMA INC	2,269.00	03/20/20	LEERINK PARTNERS LLC	90.76	167,992.59	120,302.38	22,211.12	-	-
A020	00434H108	ACCELERON PHARMA INC	1,322.00	03/23/20	LEERINK PARTNERS LLC	52.88	92,303.56	70,092.44	-	-	-
A020	00900T107	AIMLINE THERAPEUTICS INC	754.00	03/17/20	NATIONAL FINANCIAL SERVICES CORP	30.16	9,260.27	25,236.38	-	-	-
A020	00900T107	AIMLINE THERAPEUTICS INC	1,765.00	03/18/20	NATIONAL FINANCIAL SERVICES CORP	70.60	21,671.24	59,074.55	-	-	-
A020	00900T107	AIMLINE THERAPEUTICS INC	5,194.00	03/19/20	NATIONAL FINANCIAL SERVICES CORP	207.76	173,843.18	173,843.18	-	-	-
A020	00900T107	AIMLINE THERAPEUTICS INC	941.00	03/20/20	NATIONAL FINANCIAL SERVICES CORP	37.64	11,608.76	11,608.76	-	-	-
A020	00900T107	AIMLINE THERAPEUTICS INC	1,265.00	03/23/20	NATIONAL FINANCIAL SERVICES CORP	50.20	15,387.71	42,004.85	-	-	-
A018	01387Z106	ALCOA CORP	3,657.00	12/02/20	MORGAN STANLEY CO INCORPORATED	28.93	85,072.73	56,269.08	28,803.65	-	-
A020	01444Z107	ALECTOR INC	1,453.00	09/28/20	JEFFERIES + COMPANY INC	58.12	15,872.94	42,988.90	-	-	-
A020	01444Z107	ALECTOR INC	40.00	09/28/20	JEFFERIES + COMPANY INC	0.34	452.07	1,162.85	-	-	-
A020	01444Z107	ALECTOR INC	1,772.00	09/29/20	PIPER JAFFRAY & CO.	70.88	19,246.50	52,400.11	-	-	-
A020	01444Z107	ALECTOR INC	188.00	9/29/2020	INSTINET LLC	2.82	2,066.07	5,599.38	-	-	-
A020	01444Z107	ALECTOR INC	803.00	09/30/20	PIPER JAFFRAY & CO.	32.12	8,558.42	23,745.65	-	-	-
A020	01444Z107	ALECTOR INC	542.00	09/30/20	INSTINET LLC	8.13	5,674.61	16,027.57	-	-	-
A020	01444Z107	ALECTOR INC	2,788.00	10/01/20	PIPER JAFFRAY & CO.	111.52	28,617.06	82,444.41	-	-	-
A020	01444Z107	ALECTOR INC	1,498.00	10/02/20	JEFFERIES + COMPANY INC	12.73	15,256.79	44,297.61	-	-	-
A020	01444Z107	ALECTOR INC	2,185.00	10/05/20	JEFFERIES + COMPANY INC	18.57	23,451.74	64,612.99	-	-	-
A020	01444Z107	ALECTOR INC	4,228.00	10/06/20	MORGAN STANLEY CO INCORPORATED	15.09	18,376.34	52,488.82	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	1,622.00	01/22/20	WELLS FARGO SECURITIES, LLC	211.40	74,747.79	87,350.48	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	1,469.00	01/22/20	COMEN AND COMPANY, LLC	32.04	28,512.12	33,097.32	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	736.00	01/22/20	LUMINEX TRADING AND ANALYTICS LLC	21.14	26,079.69	29,109.94	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	3,428.00	1/23/2020	INVESTMENT TECHNOLOGY GROUP INC.	14.72	13,107.44	15,205.76	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	1,128.00	1/23/2020	INVESTMENT TECHNOLOGY GROUP INC.	22.56	60,397.01	70,822.46	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	1,057.00	1/23/20	COHEN AND COMPANY, LLC	21.14	18,379.04	23,304.48	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	939.00	1/23/20	INVESTMENT TECHNOLOGY GROUP INC.	18.78	16,511.97	19,399.74	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	10,841.00	3/24/2020	PIPER JAFFRAY & CO.	216.82	60,457.82	53,178.84	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	2,574.00	3/24/2020	PIPER JAFFRAY & CO.	51.48	14,221.03	223,975.06	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	1,597.00	3/24/2020	INSTINET	31.94	32,994.02	32,994.02	-	-	-
A003	01741R102	ALLEGHENY TECHNOLOGIES INC	1,408.00	3/25/2020	JEFFERIES + COMPANY INC	26.16	8,411.77	29,089.28	-	-	-
A018	01741R102	ALLEGHENY TECHNOLOGIES INC	4,218.00	12/2/2020	MORGAN STANLEY CO INCORPORATED	31.64	62,993.58	52,662.97	10,330.61	-	-
A018	01741R102	ALLEGHENY TECHNOLOGIES INC	3,461.00	12/11/2020	CREDIT SUISSE SECURITIES (USA) LLC	25.96	56,617.58	43,211.60	13,405.98	-	-
A020	019330109	ALLIED MOTION TECHNOLOGIES	942.00	2/4/2020	CREDIT SUISSE SECURITIES (USA) LLC	37.68	43,635.73	45,687.00	-	-	-
A020	019330109	ALLIED MOTION TECHNOLOGIES	2,115.00	2/5/2020	CREDIT SUISSE SECURITIES (USA) LLC	84.76	98,516.35	102,771.50	-	-	-
A020	019330109	ALLIED MOTION TECHNOLOGIES	494.00	05/29/20	PIPER JAFFRAY & CO.	19.76	17,928.79	23,969.00	-	-	569.50
A020	019330109	ALLIED MOTION TECHNOLOGIES	1,037.00	06/01/20	PIPER JAFFRAY & CO.	41.48	37,925.36	50,284.50	-	-	-
A020	019330109	ALLIED MOTION TECHNOLOGIES	28.00	06/01/20	SANFORD C BERNSTEIN CO LLC	0.24	1,027.89	1,368.00	-	-	-
A020	019330109	ALLIED MOTION TECHNOLOGIES	701.00	06/02/20	PIPER JAFFRAY & CO.	28.04	25,192.89	33,988.50	-	-	-
A020	019330109	ALLIED MOTION TECHNOLOGIES	2,597.00	06/03/20	PIPER JAFFRAY & CO.	103.88	96,287.87	125,954.50	-	-	-
A020	019330109	ALLIED MOTION TECHNOLOGIES	3,640.00	06/04/20	PIPER JAFFRAY & CO.	145.60	137,188.75	176,540.00	-	-	-
A020	019330109	ALLIED MOTION TECHNOLOGIES	828.00	06/05/20	PIPER JAFFRAY & CO.	33.12	32,619.08	40,158.00	-	-	-
A003	02208R106	ALTRA INDUSTRIAL MOTION CORP	1,617.00	12/8/2020	PIPER JAFFRAY & CO.	32.34	89,559.31	58,551.57	31,006.74	-	-
A018	G02602103	AMDOCS LTD	619.00	03/12/20	FIDELITY CAPITAL MARKETS	4.64	35,181.08	44,873.31	-	-	-
A018	G02602103	AMDOCS LTD	1,152.00	12/02/20	MORGAN STANLEY CO INCORPORATED	8.64	76,014.41	80,908.33	-	-	-
A018	G02602103	AMDOCS LTD	870.00	12/11/20	CREDIT SUISSE SECURITIES (USA) LLC	6.53	57,766.02	61,102.65	-	-	-
A003	02468S100	AMERICAN CAMPUS COMMUNITIES	1,900.00	12/8/2020	PIPER JAFFRAY & CO.	38.00	82,106.69	65,970.23	12,177.93	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	1,478.00	12/2/2020	MORGAN STANLEY CO INCORPORATED	11.09	59,980.45	66,974.37	31,420.55	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	4,982.00	12/30/20	PIPER JAFFRAY & CO.	20.98	88,614.37	57,183.82	8,046.22	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	1,049.00	12/30/20	LIQUIDNET INC	21.14	21,140.13	13,083.91	12,108.31	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	3,967.00	12/30/20	NEEDHAM AND COMPANY LLC	47.01	31,688.05	19,599.74	30,365.63	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	547.00	12/31/20	INVESTMENT TECHNOLOGY GROUP INC.	199.30	80,120.01	49,754.38	-	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	219.00	12/31/20	SANFORD C BERNSTEIN CO LLC	4.38	10,862.32	10,978.29	-	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	254.00	08/26/20	SANFORD C BERNSTEIN CO LLC	4.00	31,222.66	33,316.00	-	-	-
A024	03076C106	AMERIPRISE FINANCIAL INC	200.00	08/26/20	SANFORD C BERNSTEIN CO LLC	5.08	63,278.99	61,231.78	2,047.21	-	-
A018	03652Q105	ANSYS INC	175.00	3/12/2020	FIDELITY CAPITAL MARKETS	1.31	35,905.63	45,046.75	-	-	-
A018	03652Q105	ANSYS INC	157.00	3/17/2020	GOLDMAN SACHS + CO LLC	1.18	34,400.33	40,413.37	-	-	-
A018	03652Q105	ANSYS INC	759.00	4/6/2020	INVESTMENT TECHNOLOGY GROUP INC.	5.69	179,157.84	195,374.19	3,844.93	-	-
A018	03652Q105	ANSYS INC	314.00	5/22/2020	JEFFERIES + COMPANY INC	2.36	84,671.67	80,826.74	23,363.62	-	-
A018	03652Q105	ANSYS INC	318.00	12/02/20	MORGAN STANLEY CO INCORPORATED	2.39	106,451.41	83,067.79	16,467.13	-	-
A018	03652Q105	ANSYS INC	235.00	12/11/2020	CREDIT SUISSE SECURITIES (USA) LLC	1.76	77,853.70	61,366.57	-	-	-

A024	036752103	ANTHEM INC	214.00	06/15/20	JEFFERIES + COMPANY INC	4.28	55,927.34	64,634.42		
A018	045327103	ASPEN TECHNOLOGY INC	701.00	03/12/20	FIDELITY CAPITAL MARKETS	3.01	36,361.15	48,918.98		(8,707.08)
A018	045327103	ASPEN TECHNOLOGY INC	431.00	03/17/20	GOLDMAN SACHS + CO LLC	5.48	66,038.40	89,176.49		(12,557.83)
A018	045327103	ASPEN TECHNOLOGY INC	3,728.00	4/6/2020	INVESTMENT TECHNOLOGY GROUP INC.	27.96	343,168.98	454,787.92		(23,138.09)
A018	045327103	ASPEN TECHNOLOGY INC	652.00	12/21/2020	MORGAN STANLEY CO INCORPORATED	4.89	86,270.99	77,721.10		(111,618.94)
A020	045461106	ASSETMARK FINANCIAL HOLDINGS	431.00	12/11/20	CREDIT SUISSE SECURITIES (USA) LLC	3.23	51,376.98	8,549.89		
A020	045461106	ASSETMARK FINANCIAL HOLDINGS	11,960.00	08/27/20	RAYMOND JAMES AND ASSOCIATES INC	478.40	288,703.22	335,296.19		(46,592.97)
A020	045461106	ASSETMARK FINANCIAL HOLDINGS	963.00	08/28/20	GOLDMAN SACHS + CO LLC	14.45	23,506.50	26,997.51		(3,481.01)
A020	052769106	AUTODESK INC	10,069.00	08/29/20	JEFFERIES + COMPANY INC	4.80	122,484.44	117,414.40		(99,351.46)
A018	052769106	AUTODESK INC	640.00	1/15/2020	US S SECURITIES LLC	6.52	173,168.56	159,426.74		
A018	052769106	AUTODESK INC	869.00	1/24/2020	CREDIT SUISSE SECURITIES (USA) LLC	3.62	101,414.59	88,427.72		(16,173.13)
A018	052769106	AUTODESK INC	482.00	2/19/2020	GOLDMAN SACHS + CO LLC	3.28	63,996.89	87,510.42		(16,820.31)
A018	052769106	AUTODESK INC	437.00	03/17/20	INVESTMENT TECHNOLOGY GROUP INC.	3.58	70,690.11	80,990.11		
A018	052769106	AUTODESK INC	477.00	04/06/20	JEFFERIES + COMPANY INC	3.22	83,663.57	78,704.34		
A018	052769106	AUTODESK INC	429.00	5/22/2020	SANFORD C BERNSTEIN CO LLC	3.45	110,495.81	84,391.60		4,959.23
A018	052769106	AUTODESK INC	463.00	12/21/2020	MORGAN STANLEY CO INCORPORATED	3.11	96,023.15	77,943.44		26,104.21
A018	052769106	AUTODESK INC	346.00	12/11/2020	CREDIT SUISSE SECURITIES (USA) LLC	2.60	113,895.18	64,984.17		35,949.71
A003	05990K106	BANC OF CALIFORNIA INC	2,385.00	03/26/20	KEEFE BRUYETTE + WOODS INC	119.25	20,946.78	40,974.30		31,041.01
A003	05990K106	BANC OF CALIFORNIA INC	1,570.00	03/26/20	PIPER JAFFRAY & CO.	31.40	14,155.27	28,972.60		
A003	05990K106	BANC OF CALIFORNIA INC	3,275.00	03/27/20	PIPER JAFFRAY & CO.	65.50	26,669.04	56,264.50		3,893.88
A003	05990K106	BANC OF CALIFORNIA INC	3,098.00	03/30/20	PIPER JAFFRAY & CO.	72.18	27,822.97	62,002.62		
A003	05990K106	BANC OF CALIFORNIA INC	5,081.00	03/31/20	COHEN AND COMPANY, LLC	101.62	40,422.01	87,291.58		
A003	05990K106	BANC OF CALIFORNIA INC	2,084.00	04/01/20	COHEN AND COMPANY, LLC	41.69	14,444.92	33,803.12		
A003	05990K106	BANC OF CALIFORNIA INC	5,792.00	04/02/20	PIPER JAFFRAY & CO.	115.84	41,157.03	99,506.56		
A003	05990K106	BANC OF CALIFORNIA INC	1,167.00	04/03/20	PIPER JAFFRAY & CO.	23.74	7,822.74	20,392.66		
A003	05990K106	BANC OF CALIFORNIA INC	6,738.00	04/05/20	PIPER JAFFRAY & CO.	134.76	47,819.20	115,738.84		
A003	05990K106	BANC OF CALIFORNIA INC	728.00	04/07/20	PIPER JAFFRAY & CO.	14.56	5,529.90	12,507.04		
A024	570594903	BANCO SANTANDER SA	38,351.00	03/12/20	MACQUARIE CAPITAL (EUROPE) LTD	72.26	103,157.68	160,698.30		64,829.31
A020	05988H103	BANDWIDTH INC CLASS A	2,230.00	05/07/20	JEFFERIES + COMPANY INC	18.96	207,660.81	142,831.50		71,185.00
A020	05988H103	BANDWIDTH INC CLASS A	1,671.00	05/14/20	NATIONAL FINANCIAL SERVICES CORPOR	8.96	178,212.55	107,027.55		67,939.50
A020	05988H103	BANDWIDTH INC CLASS A	1,487.00	07/09/20	CANTOR FITZGERALD + CO.	22.31	163,181.85	95,242.35		79,283.38
A020	05988H103	BANDWIDTH INC CLASS A	1,066.00	07/29/20	JANNAY MONTGOMERY, SCOTT INC	42.00	146,505.68	67,262.50		73,289.60
A020	05988H103	BANDWIDTH INC CLASS A	2,181.00	09/30/20	JEFFERIES + COMPANY INC	7.53	386,223.57	139,693.05		216,500.52
A020	05988H103	BANDWIDTH INC CLASS A	668.00	09/30/20	KING, CL & ASSOCIATES, INC	87.24	116,577.38	42,765.40		73,791.98
A020	05988H103	BANDWIDTH INC CLASS A	3,974.00	12/08/20	PIPER JAFFRAY & CO.	79.48	124,307.15	138,040.49		
A020	05988H103	BANDWIDTH INC CLASS A	5,117.00	12/08/20	PIPER JAFFRAY & CO.	102.34	160,073.62	178,433.08		
A003	G072R208	BANK OF N.T. BUTTERFIELD*SON	3,945.00	03/26/20	INVESTMENT TECHNOLOGY GROUP INC.	78.90	77,320.28	144,229.20		828.45
A003	06652K103	BANKUNITED INC	2,421.00	03/12/20	MACQUARIE CAPITAL (EUROPE) LTD	95.32	136,079.11	197,866.35		
A024	066921907	BAYER AG REG	2,299.00	12/09/20	NATIONAL FINANCIAL SERVICES CORPOR	34.49	66,247.35	56,989.50		109,257.85
A020	077464106	BELDEN INC	1,504.00	04/01/20	PIPER JAFFRAY & CO.	30.08	51,170.20	82,720.00		
A003	077464106	BELDEN INC	728.00	12/08/20	PIPER JAFFRAY & CO.	14.56	31,240.55	40,040.00		
A024	084670702	BERKSHIRE HATHAWAY INC CL B	1,528.00	06/24/20	JEFFERIES + COMPANY INC	30.56	272,555.86	346,092.00		
A024	08579W103	BERRY GLOBAL GROUP INC	1,218.00	08/26/20	SANFORD C BERNSTEIN CO LLC	24.36	62,802.83	57,842.82		4,960.01
A024	BH0P3Z907	BHP GROUP PLC	4,094.00	03/13/20	MACQUARIE CAPITAL (EUROPE) LTD	36.07	51,463.96	94,952.96		
A020	08975P108	BIG COMMERCE HOLDINGS SER 1	227.00	08/06/20	KEYBANC CAPITAL MARKETS INC	9.08	19,098.74	5,448.00		
A018	090572207	BIO RAD LABORATORIES A	176.00	12/02/20	MORGAN STANLEY CO INCORPORATED	1.32	96,037.02	66,069.95		13,650.74
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	105.00	04/01/20	CREDIT SUISSE SECURITIES (USA) LLC	0.79	58,821.50	39,416.73		29,967.07
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	3,851.00	04/01/20	INVESTMENT TECHNOLOGY GROUP INC.	10.06	12,726.61	11,665.90		1,904.77
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	5,292.00	04/07/20	COHEN AND COMPANY, LLC	77.02	96,899.79	88,314.84		1,059.71
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	543.00	04/07/20	PIPER JAFFRAY & CO.	105.84	142,497.70	122,735.43		7,584.85
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	3,232.00	5/26/2020	INVESTMENT TECHNOLOGY GROUP INC.	10.86	19,509.55	12,593.60		
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	1,702.00	7/24/2020	JEFFERIES + COMPANY INC	64.64	116,259.89	74,958.60		41,301.29
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	983.00	8/18/2020	COHEN AND COMPANY, LLC	34.04	68,089.38	39,473.87		28,615.51
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	1,989.00	8/18/2020	CREDIT SUISSE SECURITIES (USA) LLC	49.65	43,570.98	23,030.29		20,540.69
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	1,578.00	12/08/20	COHEN AND COMPANY, LLC	39.18	85,900.02	45,464.38		39,865.64
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	818.00	12/14/20	PIPER JAFFRAY & CO.	31.96	60,810.51	36,597.96		24,212.53
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	3,483.00	12/08/20	LUMINEX TRADING AND ANALYTICS LLC	173.15	126,573.65	80,316.10		10,799.87
A003	05550J101	BJ S WHOLESAL CLUB HOLDINGS	1,065.00	12/08/20	STIFEL NICOLAUS + CO INC	21.10	62,622.04	79,008.89		
A003	092113109	BLACK HILLS CORP	1,407.00	03/19/20	PIPER JAFFRAY & CO.	28.14	24,244.88	52,366.54		(16,386.85)
A003	09257W100	BLACKSTONE MORTGAGE TRU CL A	909.00	03/19/20	LUMINEX TRADING AND ANALYTICS LLC	13.64	15,407.20	33,632.98		(28,123.66)
A003	09257W100	BLACKSTONE MORTGAGE TRU CL A	2,858.00	03/12/20	PIPER JAFFRAY & CO.	57.16	162,526.60	106,374.76		(18,425.78)
A003	730968906	BNP PARIBAS	4,571.00	03/12/20	MACQUARIE CAPITAL (EUROPE) LTD	113.85	62,838.60	269,865.68		(26,535.73)
A024	070293105	BOEING CO/THE	1,045.00	02/24/20	MACQUARIE CAPITAL (EUROPE) LTD	20.90	179,927.88	340,419.20		(107,339.08)
A024	079805909	BP PLC	35,820.00	02/24/20	SANFORD C BERNSTEIN CO LLC	143.58	204,975.64	223,786.32		(160,491.32)
A024	11120U105	BRIXMOR PROPERTY GROUP INC	7,716.00	04/17/20	SANFORD C BERNSTEIN CO LLC	154.32	71,659.90	166,742.76		(18,810.68)
A003	05605H100	BWXT TECHNOLOGIES INC	1,478.00	02/21/20	PIPER JAFFRAY & CO.	29.56	103,697.14	91,754.24		11,942.90
A003	05605H100	BWXT TECHNOLOGIES INC	1,698.00	02/21/20	LIQUIDNET INC	50.94	119,112.06	105,411.84		13,700.22
A003	05605H100	BWXT TECHNOLOGIES INC	1,771.00	12/08/20	PIPER JAFFRAY & CO.	35.42	104,351.21	105,510.67		(1,159.46)
A003	127055101	CACI INTERNATIONAL INC CL A	851.00	12/08/20	PIPER JAFFRAY & CO.	17.02	35,779.50	38,721.84		(2,942.34)
A003	127190304	CACI INTERNATIONAL INC CL A	437.00	03/06/20	COHEN AND COMPANY, LLC	8.74	104,761.18	109,245.63		(4,484.45)

Account	Company Name	Account	Company Name	Account	Company Name	Account	Company Name
A003 127190304	CACI INTERNATIONAL INC CL A	04/07/20	COWEN AND COMPANY, LLC	11.66	128,487.04	145,744.17	(17,257.13)
A003 127190304	CACI INTERNATIONAL INC CL A	08/19/20	JEFFERIES + COMPANY INC	9.64	105,354.01	120,495.18	(11,131.17)
A003 127190304	CACI INTERNATIONAL INC CL A	09/23/20	PIPER JAFFRAY & CO.	14.04	152,376.61	175,492.98	(23,116.37)
A003 127190304	CACI INTERNATIONAL INC CL A	12/08/20	PIPER JAFFRAY & CO.	8.86	109,378.98	110,745.57	(1,366.59)
A003 128030202	CAL MAINE FOODS INC	05/26/20	INVESTMENT TECHNOLOGY GROUP INC.	9.00	19,816.44	19,237.50	578.94
A003 128030202	CAL MAINE FOODS INC	05/26/20	PIPER JAFFRAY & CO.	57.06	125,828.49	121,965.75	3,862.74
A003 131193104	CAL MAINE FOODS INC	12/08/20	PIPER JAFFRAY & CO.	27.46	51,576.97	58,695.75	(7,118.78)
A003 131193104	CAL MAINE FOODS INC	08/19/20	WELLS FARGO SECURITIES, LLC	77.85	29,139.54	33,008.40	(3,868.86)
A003 131193104	CAL MAINE FOODS INC	08/19/20	PIPER JAFFRAY & CO.	25.28	23,659.02	26,796.80	(3,137.78)
A003 131193104	CAL MAINE FOODS INC	09/23/20	PIPER JAFFRAY & CO.	154.08	142,089.26	163,324.80	(21,241.54)
A003 131193104	CAL MAINE FOODS INC	09/23/20	INVESTMENT TECHNOLOGY GROUP INC.	21.72	20,089.88	23,023.20	(2,933.31)
A003 131193104	CAL MAINE FOODS INC	09/23/20	PIPER JAFFRAY & CO.	35.14	32,662.80	36,308.40	(3,645.60)
A003 131193104	CAL MAINE FOODS INC	09/23/20	PIPER JAFFRAY & CO.	44.06	51,524.39	46,703.60	4,820.79
A003 131193104	CAL MAINE FOODS INC	12/30/20	COWEN AND COMPANY, LLC	41.50	50,211.18	43,980.00	6,221.18
A003 131193104	CAL MAINE FOODS INC	04/01/20	PIPER JAFFRAY & CO.	39.58	47,266.77	47,515.79	(249.02)
A003 13123X102	CALLON PETROLEUM CO	04/01/20	INSTINET	97.26	236,008.29	236,008.29	(214,846.21)
A003 13123X102	CALLON PETROLEUM CO	04/01/20	PIPER JAFFRAY & CO.	174.48	3,568.90	42,136.92	(38,568.02)
A003 13123X102	CALLON PETROLEUM CO	04/02/20	PIPER JAFFRAY & CO.	1,624.46	36,793.17	392,307.09	(355,513.92)
A003 13123X102	CALLON PETROLEUM CO	12/02/20	INSTINET	166.64	3,847.63	40,243.56	(36,395.93)
A018 133131102	CAMDEN PROPERTY TRUST	02/02/20	MORGAN STANLEY CO INCORPORATED	4.51	59,561.44	62,266.41	(2,704.97)
A024 416343002	CARGEMINI SE	03/12/20	MACQUARIE CAPITAL (EUROPE) LTD	107.71	153,760.58	227,000.04	(73,455.05)
A003 146229109	CARTER S INC	09/23/20	COWEN AND COMPANY, LLC	15.48	67,763.90	84,629.16	(16,865.26)
A003 146229109	CARTER S INC	09/23/20	INVESTMENT TECHNOLOGY GROUP INC.	8.60	37,445.72	47,016.20	(9,570.48)
A003 146229109	CARTER S INC	09/23/20	LIQUIDNET INC	12.90	38,068.45	47,016.20	(8,957.75)
A003 146229109	CARTER S INC	09/23/20	COWEN AND COMPANY, LLC	16.52	70,446.41	90,314.84	(19,868.43)
A003 146229109	CARTER S INC	12/08/20	PIPER JAFFRAY & CO.	10.84	50,047.98	59,262.28	(9,214.30)
A003 146229109	CARTER S INC	12/08/20	MORGAN STANLEY CO INCORPORATED	40.34	230,739.72	436,869.30	(206,129.58)
A020 146869102	CARVANA CO	03/24/20	NATIONAL FINANCIAL SERVICES CORP	7.91	67,953.30	145,623.10	(77,669.80)
A020 146869102	CARVANA CO	03/24/20	CARVANA CO	22.22	64,560.18	145,623.10	(81,062.92)
A018 156727109	CERENGE INC	11/31/2020	SANFORD C BERNSTEIN CO LLC	5.66	178,171.23	114,714.80	63,456.43
A018 159864107	CHARLES RIVER LABORATORIES	12/21/2020	MORGAN STANLEY CO INCORPORATED	3.57	111,612.91	72,323.50	39,289.41
A018 159864107	CHARLES RIVER LABORATORIES	12/21/2020	CREDIT SUISSE SECURITIES (USA) LLC	26.02	123,704.28	156,783.51	(33,079.23)
A024 166764100	CHEVRON CORP	03/02/20	SANFORD C BERNSTEIN CO LLC	4.92	48,343.95	46,143.04	2,200.91
A018 171340102	CHURCH + DWIGHT CO INC	2/10/2020	FIDELITY CAPITAL MARKETS	5.06	57,999.98	48,788.04	9,211.94
A024 171340102	CHURCH + DWIGHT CO INC	12/21/2020	MORGAN STANLEY CO INCORPORATED	24.66	212,570.67	147,330.06	65,240.61
A024 171484108	CHURCHILL DOWNS INC	10/12/2020	INVESTMENT TECHNOLOGY GROUP INC.	20.88	22,835.25	73,066.08	(50,230.83)
A024 171798101	CIAREX ENERGY CO	3/26/2020	LUMINEX TRADING AND ANALYTICS LLC	27.78	23,088.55	72,908.61	(49,840.06)
A003 17273K109	CIRCOR INTERNATIONAL INC	3/26/2020	JEFFERIES + COMPANY INC	32.74	60,657.17	70,243.25	(9,586.08)
A003 184486107	CLEAN HARBOURS INC	12/08/20	PIPER JAFFRAY & CO.	35.02	130,015.17	137,152.91	(7,137.74)
A018 185899101	CLEVELAND CLIFFS INC	12/08/20	MORGAN STANLEY CO INCORPORATED	49.61	81,403.71	40,947.74	40,455.97
A018 185899101	CLEVELAND CLIFFS INC	12/11/20	CREDIT SUISSE SECURITIES (USA) LLC	35.86	64,410.59	29,595.03	34,815.56
A018 189054109	CLOREX COMPANY	02/10/20	FIDELITY CAPITAL MARKETS	2.21	48,212.72	45,140.76	4,071.96
A018 189054109	CLOREX COMPANY	07/02/20	SANFORD C BERNSTEIN CO LLC	3.04	90,232.93	62,183.70	28,049.23
A003 19239V302	COGENT COMMUNICATIONS HOLDIN	08/19/20	INVESTMENT TECHNOLOGY GROUP INC.	13.96	46,353.15	45,935.38	417.77
A003 19239V302	COGENT COMMUNICATIONS HOLDIN	9/19/2020	JEFFERIES + COMPANY INC	23.98	79,554.53	78,906.19	648.34
A003 198287103	COLUMBIA PROPERTY TRUST INC	12/08/20	PIPER JAFFRAY & CO.	16.88	48,278.18	55,543.84	(7,265.66)
A003 206787103	CONDUENT INC	03/20/20	PIPER JAFFRAY & CO.	96.80	69,553.13	101,745.58	(32,192.45)
A003 206787103	CONDUENT INC	03/20/20	PIPER JAFFRAY & CO.	440.70	42,557.44	136,617.00	(94,059.56)
A003 206787103	CONDUENT INC	03/23/20	PIPER JAFFRAY & CO.	385.78	34,964.38	119,591.80	(84,627.42)
A003 206787103	CONDUENT INC	03/23/20	LIQUIDNET INC	341.88	22,194.35	70,655.20	(48,460.85)
A003 206787103	CONDUENT INC	03/24/20	PIPER JAFFRAY & CO.	101.00	9,844.25	31,510.00	(21,465.75)
A003 206787103	CONDUENT INC	03/25/2020	UBS SECURITIES LLC	285.36	13,927.39	44,250.80	(30,303.41)
A003 206787103	CONDUENT INC	03/25/2020	JEFFERIES + COMPANY INC	47.26	4,501.41	14,680.60	(10,149.19)
A003 206787103	CONDUENT INC	03/26/20	UBS SECURITIES LLC	44.14	4,304.21	13,683.40	(9,379.19)
A003 206787103	CONDUENT INC	04/13/20	PIPER JAFFRAY & CO.	308.04	15,144.44	47,746.20	(32,601.76)
A020 21044C107	CONSTRUCTION PARTNERS INC A	04/13/20	PIPER JAFFRAY & CO.	314.72	133,205.43	132,733.16	472.27
A020 21044C107	CONSTRUCTION PARTNERS INC A	04/15/20	PIPER JAFFRAY & CO.	114.28	47,968.82	48,197.59	(228.77)
A020 21044C107	CONSTRUCTION PARTNERS INC A	05/01/20	RAYMOND JAMES AND ASSOCIATES INC	247.96	100,681.92	104,577.13	(3,895.21)
A020 21044C107	CONSTRUCTION PARTNERS INC A	05/04/20	RAYMOND JAMES AND ASSOCIATES INC	152.04	67,505.78	64,122.87	3,382.91
A018 216648402	COOPER COS INC/THE	12/02/20	CREDIT SUISSE SECURITIES (USA) LLC	1.32	59,844.35	55,869.03	3,975.32
A003 22002T108	CORPORATE OFFICE PROPERTIES	09/23/20	PIPER JAFFRAY & CO.	58.68	43,651.47	37,467.28	(6,184.19)
A003 22002T108	CORPORATE OFFICE PROPERTIES	09/24/20	COWEN AND COMPANY, LLC	21.52	23,780.58	31,612.86	(7,832.30)
A003 22002T108	CORPORATE OFFICE PROPERTIES	09/24/20	LIQUIDNET INC	34.76	38,433.45	51,062.44	(12,628.99)
A003 22002T108	CORPORATE OFFICE PROPERTIES	10/30/20	PIPER JAFFRAY & CO.	51.03	49,956.52	49,975.38	(18.86)
A003 22002T108	CORPORATE OFFICE PROPERTIES	10/30/20	LIQUIDNET INC	48.02	52,791.54	70,541.38	(17,749.84)
A003 22002T108	CORPORATE OFFICE PROPERTIES	11/03/20	PIPER JAFFRAY & CO.	39.99	29,275.36	39,163.54	(9,888.18)
A020 22002T108	CRISPR THERAPEUTICS AG	11/03/20	NATIONAL FINANCIAL SERVICES CORP	1.59	62,911.63	71,854.10	(8,942.47)
A020 22002T108	CRISPR THERAPEUTICS AG	11/03/20	LIQUIDNET INC	189.44	410,500.77	17,606.97	383,893.80
A024 5290Q2900	DAMLER AG REGISTERED SHARES	03/12/20	MACQUARIE CAPITAL (EUROPE) LTD	33.70	48,101.23	262,222.12	(214,120.89)
A024 5290Q2900	DAMLER AG REGISTERED SHARES	03/12/20	MACQUARIE CAPITAL (EUROPE) LTD	6.92	9,873.58	18,010.79	(8,137.21)
A003 237286101	DARLING INGREDIENTS INC	07/24/20	COWEN AND COMPANY, LLC	33.68	47,335.85	42,887.09	4,448.76

A003	237266101	DARLING INGREDIENTS INC	372.00	7/27/2020	INVESTMENT TECHNOLOGY GROUP INC.	7.44	10,280.92	9,473.87	807.05	-
A003	237266101	DARLING INGREDIENTS INC	6,091.00	7/27/2020	COWEN AND COMPANY, LLC	121.62	168,058.09	154,887.21	13,190.88	-
A003	237266101	DARLING INGREDIENTS INC	1,916.00	8/12/2020	COWEN AND COMPANY, LLC	38.32	48,795.52	44,589.33	14,589.33	-
A003	237266101	DARLING INGREDIENTS INC	5,769.00	8/13/2020	ROBERT W. BAIRD CO INCORPORATED	288.45	190,876.98	146,921.38	43,955.60	-
A003	237266101	DARLING INGREDIENTS INC	363.00	08/19/20	JEFFERIES + COMPANY INC	7.26	11,707.54	9,244.66	2,462.88	-
A003	237266101	DARLING INGREDIENTS INC	1,247.00	08/19/20	LIQUIDNET INC	37.41	40,046.52	31,757.84	8,288.68	-
A003	237266101	DARLING INGREDIENTS INC	2,902.00	08/19/20	WELLS FARGO SECURITIES, LLC	145.10	94,310.01	73,906.37	20,403.64	-
A003	237266101	DARLING INGREDIENTS INC	1,003.00	08/20/20	WELLS FARGO SECURITIES, LLC	50.15	32,278.72	25,543.79	6,734.93	-
A003	237266101	DARLING INGREDIENTS INC	2,337.00	09/14/20	STEPHENS INC	116.85	83,066.56	59,517.30	23,549.06	-
A003	237266101	DARLING INGREDIENTS INC	3,163.00	09/14/20	INVESTMENT TECHNOLOGY GROUP INC.	63.26	112,600.31	80,953.36	32,046.95	-
A003	237266101	DARLING INGREDIENTS INC	664.00	09/23/20	INVESTMENT TECHNOLOGY GROUP INC.	13.20	16,910.36	12,920.29	4,664.95	-
A003	237266101	DARLING INGREDIENTS INC	865.00	09/23/20	PIPER JAFFRAY & CO.	17.38	27,656.03	22,093.29	5,626.74	-
A003	237266101	DARLING INGREDIENTS INC	1,986.00	09/23/20	COWEN AND COMPANY, LLC	39.72	65,005.70	50,576.24	14,427.46	-
A003	237266101	DARLING INGREDIENTS INC	206.00	09/24/20	INVESTMENT TECHNOLOGY GROUP INC.	4.12	6,558.89	5,246.28	1,312.61	-
A003	237266101	DARLING INGREDIENTS INC	829.00	10/07/20	PIPER JAFFRAY & CO.	16.59	26,570.27	21,112.47	5,457.80	-
A003	237266101	DARLING INGREDIENTS INC	767.00	10/07/20	INVESTMENT TECHNOLOGY GROUP INC.	15.34	19,956.33	19,533.49	10,432.84	-
A003	237266101	DARLING INGREDIENTS INC	1,795.00	10/07/20	INVESTMENT TECHNOLOGY GROUP INC.	35.90	70,248.64	45,713.97	24,534.67	-
A003	237266101	DARLING INGREDIENTS INC	3,711.00	10/07/20	JEFFERIES + COMPANY INC	74.22	145,274.27	94,509.49	50,764.78	-
A003	237266101	DARLING INGREDIENTS INC	3,316.00	10/14/20	PIPER JAFFRAY & CO.	66.92	144,946.78	84,449.87	60,496.91	-
A003	237266101	DARLING INGREDIENTS INC	4,238.00	10/14/20	LIQUIDNET INC	127.08	187,102.52	107,879.87	79,222.65	-
A003	237266101	DARLING INGREDIENTS INC	588.00	10/23/20	INVESTMENT TECHNOLOGY GROUP INC.	11.76	28,662.55	14,974.83	11,708.02	-
A003	237266101	DARLING INGREDIENTS INC	4,407.00	10/23/20	SANFORD C BERNSTEIN CO LLC	88.14	186,978.70	112,234.60	86,743.90	-
A003	237266101	DARLING INGREDIENTS INC	416.00	10/26/20	LUMINEX TRADING AND ANALYTICS LLC	6.24	18,291.11	10,594.44	7,696.67	-
A003	237266101	DARLING INGREDIENTS INC	691.00	10/26/20	SANFORD C BERNSTEIN CO LLC	13.82	30,518.51	17,597.97	12,920.54	-
A003	237266101	DARLING INGREDIENTS INC	1,198.00	10/26/20	INVESTMENT TECHNOLOGY GROUP INC.	23.96	52,734.91	30,509.94	22,224.97	-
A003	237266101	DARLING INGREDIENTS INC	220.00	11/05/20	INVESTMENT TECHNOLOGY GROUP INC.	4.40	10,066.77	5,602.83	4,483.94	-
A003	237266101	DARLING INGREDIENTS INC	665.00	11/05/20	LIQUIDNET INC	19.95	30,561.52	16,935.82	13,625.70	-
A003	237266101	DARLING INGREDIENTS INC	2,077.00	11/05/20	ROBERT W. BAIRD CO INCORPORATED	103.85	95,030.19	52,895.77	42,134.42	-
A003	237266101	DARLING INGREDIENTS INC	1,072.00	11/05/20	ROBERT W. BAIRD CO INCORPORATED	53.60	48,891.33	27,301.04	21,590.29	-
A003	237266101	DARLING INGREDIENTS INC	286.00	11/11/2020	LUMINEX TRADING AND ANALYTICS LLC	4.29	13,997.96	7,283.67	6,714.29	-
A003	237266101	DARLING INGREDIENTS INC	1,714.00	11/11/2020	SANFORD C BERNSTEIN CO LLC	34.28	84,170.61	43,651.11	40,519.50	-
A003	237266101	DARLING INGREDIENTS INC	2,722.00	11/11/2020	ROBERT W. BAIRD CO INCORPORATED	136.10	133,495.08	69,922.24	64,172.84	-
A003	237266101	DARLING INGREDIENTS INC	1,889.00	11/12/2020	INVESTMENT TECHNOLOGY GROUP INC.	8.72	21,230.55	11,103.78	10,126.77	-
A003	237266101	DARLING INGREDIENTS INC	436.00	11/12/20	ROBERT W. BAIRD CO INCORPORATED	94.45	91,768.17	46,107.90	43,661.27	-
A003	237266101	DARLING INGREDIENTS INC	5,999.00	11/23/20	PIPER JAFFRAY & CO.	118.78	279,996.27	151,250.84	128,745.43	-
A003	237266101	DARLING INGREDIENTS INC	1,320.00	11/24/20	INVESTMENT TECHNOLOGY GROUP INC.	26.40	64,184.24	33,616.96	30,567.28	-
A003	237266101	DARLING INGREDIENTS INC	4,474.00	11/24/20	NEEDHAM AND COMPANY LLC	233.70	217,887.47	113,941.11	103,946.36	-
A003	237266101	DARLING INGREDIENTS INC	1,696.00	11/25/20	COWEN AND COMPANY, LLC	33.92	81,159.99	43,192.70	38,327.29	-
A003	237266101	DARLING INGREDIENTS INC	1,106.00	08/26/20	SANFORD C BERNSTEIN CO LLC	38.12	62,454.04	53,520.48	8,933.56	-
A003	237266101	DARLING INGREDIENTS INC	1,008.00	10/12/20	SANFORD C BERNSTEIN CO LLC	22.16	47,318.97	31,112.64	16,206.33	-
A003	237266101	DARLING INGREDIENTS INC	1,340.00	10/22/20	SANFORD C BERNSTEIN CO LLC	13.00	31,231.15	18,252.00	12,979.15	-
A003	237266101	DARLING INGREDIENTS INC	650.00	11/09/20	SANFORD C BERNSTEIN CO LLC	26.80	63,635.19	37,627.20	26,007.99	-
A003	237266101	DARLING INGREDIENTS INC	880.00	11/17/20	SANFORD C BERNSTEIN CO LLC	13.60	33,053.24	19,094.40	13,958.84	-
A003	237266101	DARLING INGREDIENTS INC	4,950.00	06/25/20	JEFFERIES + COMPANY INC	99.00	135,668.08	289,476.00	13,958.84	-
A003	237266101	DELTA AIR LINES INC	4,788.00	11/12/20	NATIONAL FINANCIAL SERVICES CORP	71.92	330,543.28	317,001.01	12,542.27	-
A003	237266101	DENALI THERAPEUTICS INC	4,182.00	11/25/20	INSTINET LLC	62.73	252,303.26	79,759.34	172,543.92	-
A003	237266101	DENALI THERAPEUTICS INC	3,729.00	11/25/20	INSTINET LLC	37.29	324,117.51	71,195.70	252,997.81	-
A003	237266101	DEVON ENERGY CORP	6,423.00	11/19/2020	SANFORD C BERNSTEIN CO LLC	128.46	83,079.57	166,805.31	63,725.64	-
A003	237266101	DIAMONDBACK ENERGY INC	1,488.00	12/02/20	MORGAN STANLEY CO INCORPORATED	11.16	61,218.98	122,343.81	61,124.83	-
A003	237266101	DISCOVERY INC - A	12,998.00	10/06/20	JEFFERIES + COMPANY INC	97.04	283,366.99	406,676.35	123,311.37	-
A003	237266101	DMC GLOBAL INC	980.00	12/08/20	PIPER JAFFRAY & CO.	19.60	43,644.51	44,041.20	(396.69)	-
A003	237266101	DORIAN PRODUCTS INC	662.00	01/30/20	MORGAN STANLEY CO INCORPORATED	5.63	48,732.38	50,126.64	(1,394.26)	-
A003	237266101	DORIAN PRODUCTS INC	2,300.00	02/03/20	KEYBANC CAPITAL MARKETS INC	105.52	185,168.20	199,749.36	(14,581.16)	-
A003	237266101	DYNEX CAPITAL INC	3,059.00	12/08/20	KEYBANC CAPITAL MARKETS INC	92.00	162,953.92	174,156.00	(11,202.08)	-
A003	237266101	E TRADE FINANCIAL CORP	20,783.00	05/14/20	INSTINET	61.38	55,115.26	51,571.64	3,543.62	-
A003	237266101	EDGEWELL PERSONAL CARE CO	2,100.00	01/31/20	SANFORD C BERNSTEIN CO LLC	155.72	802,029.97	942,017.31	(139,887.34)	-
A003	237266101	EDTAS MEDICINE INC	10,540.00	09/28/20	LEERINK PARTNERS LLC	15.75	54,829.86	65,016.00	(10,186.14)	-
A003	237266101	EMCOR GROUP INC	537.00	12/08/20	PIPER JAFFRAY & CO.	421.60	306,903.24	310,489.22	(3,586.98)	-
A003	237266101	ENCOMPASS HEALTH CORP	714.00	4/17/2020	SANFORD C BERNSTEIN CO LLC	10.74	46,646.57	46,543.10	302.37	-
A003	237266101	ENCOMPASS HEALTH CORP	486.00	11/17/2020	SANFORD C BERNSTEIN CO LLC	14.28	50,763.76	49,456.78	1,324.98	-
A003	237266101	ENEL SPA	3,100.00	02/24/20	INVESTMENT TECHNOLOGY GROUP LTD	8.72	33,539.20	30,147.30	3,391.90	-
A003	237266101	ENEL SPA	13,942.00	03/12/20	MACQUARIE CAPITAL (EUROPE) LTD	19.26	27,500.56	24,606.78	4,660.35	-
A003	237266101	ENEL SPA	3,392.00	03/13/20	MACQUARIE CAPITAL (EUROPE) LTD	64.51	92,091.39	110,676.01	(18,584.62)	-
A003	237266101	ENERGIZER HOLDINGS INC	6,048.00	12/09/20	PIPER JAFFRAY & CO.	23.18	22,834.99	26,926.77	(4,091.78)	-
A003	237266101	ENERGIZER HOLDINGS INC	2,398.00	12/08/20	SANFORD C BERNSTEIN CO LLC	45.38	284,991.57	49,546.73	(18,738.99)	-
A003	237266101	ENERPAC TOOL GROUP CORP	959.00	12/08/20	PIPER JAFFRAY & CO.	47.96	60,078.03	30,730.56	(4,036.85)	-
A003	237266101	ENPRO INDUSTRIES INC	4,405.00	06/11/20	PIPER JAFFRAY & CO.	19.18	69,387.29	64,137.92	(5,249.37)	-
A003	237266101	ENVISTA HOLDINGS CORP	1,780.00	06/11/20	PIPER JAFFRAY & CO.	35.60	84,285.60	112,765.63	(28,480.03)	-
A003	237266101	ENVISTA HOLDINGS CORP	1,713.00	10/20/20	INVESTMENT TECHNOLOGY GROUP INC.	14.26	18,796.04	18,252.42	(545.62)	-
A003	237266101	ENVISTA HOLDINGS CORP	1,171.00	10/20/20	LIQUIDNET INC	35.13	31,046.38	29,976.87	1,071.41	-
A003	237266101	ENVISTA HOLDINGS CORP	4,605.00	10/20/20	PIPER JAFFRAY & CO.	92.10	121,573.92	117,665.52	3,688.40	-
A003	237266101	ENVISTA HOLDINGS CORP	837.00	10/21/20	CREDIT SUISSE SECURITIES (USA) LLC	41.85	21,962.39	21,426.75	535.64	-

A003	405217100	HAIN CELESTIAL GROUP INC	2,122.00	02/28/20	106.10	49,776.04	55,076.51	(5,296.47)	
A003	405217100	HAIN CELESTIAL GROUP INC	534.00	02/28/20	8.01	12,186.28	13,859.97	(1,671.69)	
A003	405217100	HAIN CELESTIAL GROUP INC	779.00	05/26/20	15.68	23,260.42	20,218.95	3,041.47	
A003	405217100	HAIN CELESTIAL GROUP INC	2,411.00	05/26/20	48.22	72,024.13	62,577.50	9,446.63	
A003	405217100	HAIN CELESTIAL GROUP INC	678.00	05/27/20	13.56	20,064.89	17,597.49	2,467.40	
A003	405217100	HAIN CELESTIAL GROUP INC	1,588.00	05/27/20	33.25	35,246.89	35,246.89	5,134.38	
A003	405217100	HAIN CELESTIAL GROUP INC	712.00	05/27/20	14.04	23,902.17	18,220.41	5,681.74	
A003	405217100	HAIN CELESTIAL GROUP INC	2,101.00	05/27/20	42.22	71,526.48	54,781.01	16,735.47	
A003	405217100	HAIN CELESTIAL GROUP INC	2,112.00	08/29/20	32.46	37,675.61	28,147.46	8,528.95	
A003	405217100	HAIN CELESTIAL GROUP INC	1,123.00	09/23/20	35.96	60,215.84	46,867.69	13,348.75	
A003	405217100	HAIN CELESTIAL GROUP INC	1,796.00	09/23/20	46.62	76,172.81	60,501.11	16,564.70	
A003	405217100	HAIN CELESTIAL GROUP INC	2,331.00	09/24/20	40.04	76,172.81	60,501.11	16,564.70	
A003	405217100	HAIN CELESTIAL GROUP INC	2,002.00	12/06/20	33.57	18,849.47	12,250.76	6,598.71	
A003	405217100	HAIN CELESTIAL GROUP INC	472.00	12/30/20	9.44	14,459.01	44,927.85	(468.94)	
A003	405217100	HAIN CELESTIAL GROUP INC	1,119.00	12/31/20	20.84	41,447.86	41,636.30	(888.44)	
A003	405217100	HAIN CELESTIAL GROUP INC	151.00	12/31/20	3.02	5,995.50	6,062.65	(77.15)	
A003	405217100	HAIN CELESTIAL GROUP INC	1,208.00	12/29/20	24.16	138,451.97	137,472.27	979.70	
A003	413160912	HARMONIC INC	3,578.00	12/29/20	158.58	56,363.63	51,577.14	4,786.49	
A003	415864102	HARSCO CORP	7,929.00	12/26/20	71.56	67,787.65	53,751.02	14,036.63	
A003	419870100	HAWAIIAN ELECTRIC INDS	3,461.00	03/17/20	33.66	54,965.45	52,578.92	2,388.53	
A003	419870100	HAWAIIAN ELECTRIC INDS	7,046.00	02/02/20	69.22	171,990.93	162,182.46	9,808.47	
A003	419870100	HAWAIIAN ELECTRIC INDS	2,540.00	12/02/20	14.12	25,563.69	33,083.16	(7,519.47)	
A003	423452101	HELMERICH + PAYNE	7,481.00	12/08/20	19.05	61,634.27	97,274.04	(35,638.77)	
A018	423452101	HELMERICH + PAYNE	2,421.00	12/08/20	149.62	102,602.63	104,883.62	(2,280.99)	
A003	427096508	HERCULES CAPITAL INC	2,421.00	09/23/20	48.42	79,395.18	179,267.29	(99,872.11)	
A003	428291108	HEXCEL CORP	1,529.00	09/23/20	8.76	14,267.53	32,432.50	(18,164.97)	
A003	428291108	HEXCEL CORP	438.00	12/08/20	30.58	83,186.46	94,671.10	(11,484.64)	
A003	431571108	HILLENRAND INC	954.00	12/02/20	19.08	37,384.43	31,777.74	5,606.69	
A003	436440101	HOLOGIC INC	1,312.00	12/11/20	9.84	92,244.16	69,361.83	22,882.33	
A018	436440101	HOLOGIC INC	758.00	12/08/20	5.69	56,244.09	40,073.38	16,170.71	
A018	436440101	HOLOGIC INC	5,871.00	12/08/20	117.42	80,326.42	85,364.34	(5,037.92)	
A003	441081106	HOSTESS BRANDS INC	1,261.00	02/19/20	10.72	251,187.03	199,668.50	51,318.53	
A020	443573100	HUBSPOT INC	536.00	02/25/20	21.44	95,940.84	84,956.00	10,984.64	
A020	443573100	HUBSPOT INC	549.00	02/26/20	21.96	95,345.99	87,016.50	8,329.49	
A020	443573100	HUBSPOT INC	2,106.00	04/09/20	84.24	299,615.13	333,801.00	(35,185.87)	
A020	443573100	HUBSPOT INC	722.00	04/17/20	3.61	114,437.00	114,437.00	(6,015.96)	
A020	443573100	HUBSPOT INC	308.00	04/17/20	2.62	45,158.20	48,816.00	(3,659.80)	
A020	443573100	HUBSPOT INC	718.00	11/09/20	10.77	255,517.12	113,603.00	(141,714.12)	
A020	443573100	HUBSPOT INC	1,388.00	12/08/20	27.76	64,735.99	95,393.36	(30,647.37)	
A003	447462102	HURON CONSULTING GROUP INC	29,630.00	07/20/20	444.45	814,362.54	759,616.23	54,746.31	
A024	455711107	I3 VERTICAL INC CLASS A	16,353.00	07/20/20	3.34	4,768.09	4,281.60	486.49	
A024	455711107	I3 VERTICAL INC CLASS A	17,282.00	07/20/20		1,291,341.31	1,291,341.31	23,967.23	
A003	45928108	IBERDROLA SA	1,138.00	12/08/20	22.76	104,574.19	117,275.75	(12,701.56)	
A003	45928108	IBERDROLA SA	7,180.00	03/12/20	32.65	86,260.40	85,260.40	(99,662.75)	
A024	B25739900	ING GROEP NV	6,084.00	03/16/20	25.88	36,906.61	73,111.39	(36,204.78)	
A024	B25739900	ING GROEP NV	1,393.00	12/02/20	19.54	61,803.81	38,417.41	23,386.40	
A018	456871106	INGERSOLL RAND INC	977.00	12/08/20	10.54	68,197.10	73,443.66	(5,246.56)	
A003	456871106	INGERSOLL RAND INC	1,487.00	12/08/20	29.74	119,792.90	119,651.72	141.18	
A003	457187102	INGREDION INC	683.00	12/08/20	13.86	93,351.06	87,746.91	5,604.15	
A003	457187102	INGREDION INC	1,708.00	06/25/20	34.16	204,929.30	212,647.05	(7,717.75)	
A003	457985208	INTEGRA LIFESCIENCES HOLDING	3,553.00	03/20/20	224.00	67,115.07	82,152.00	(15,036.93)	
A024	458140100	INTEL CORP	5,600.00	03/20/20	2.75	3,988.00	4,753.08	(765.08)	
A020	459261105	INTELLIA THERAPEUTICS INC	324.00	03/12/20	103.88	148,303.86	242,648.44	4,847.17	
A020	459261105	INTELLIA THERAPEUTICS INC	3,517.00	03/12/20	82.98	118,461.90	174,930.07	(56,468.17)	
A024	BHXY09005	INTESA SANPAOLO	66,711.00	12/02/20	4.61	104,491.97	93,286.60	11,205.37	
A024	407883002	IOVIA HOLDINGS INC	615.00	12/11/20	2.80	62,434.45	56,578.70	5,855.75	
A016	46268C105	IOVIA HOLDINGS INC	373.00	09/29/20	10.83	167,951.87	49,169.98	118,780.69	
A016	46268C105	IOVIA HOLDINGS INC	722.00	03/29/2020	52.84	108,104.54	142,033.92	(33,929.38)	
A020	460561106	IRHYTHM TECHNOLOGIES INC	2,642.00	04/17/20	17.06	182,621.06	191,005.28	(8,388.22)	
A024	463494103	ISHARES CORE MSCI EMERGING MAR	3,583.00	04/21/20	124.36	257,574.33	334,279.58	(76,705.35)	
A024	463494103	ISHARES CORE MSCI EMERGING MAR	6,218.00	05/12/20	72.04	354,648.52	394,279.58	(39,668.91)	
A024	463494103	ISHARES CORE MSCI EMERGING MAR	3,602.00	5/12/2020	154.95451	243,954.05	288,563.04	(44,628.99)	
A024	463494103	ISHARES CORE MSCI EMERGING MAR	5,924.00	5/29/2020	98.48	222,083.24	264,714.24	(42,631.00)	
A024	463494103	ISHARES CORE MSCI EMERGING MAR	4,924.00	01/10/20	23.24	93,275.75	92,068.50	1,187.25	
A024	464288257	ISHARES MSCI ACWI ETF	1,182.00	11/11/2020	85.88	342,183.02	275,202.46	66,980.56	
A024	464288257	ISHARES MSCI ACWI ETF	4,294.00	01/10/20	26.72	93,063.87	92,771.84	312.03	
A024	464288257	ISHARES MSCI CHINA ETF	1,336.00	04/30/20	165.34	209,668.80	372,263.01	(162,594.21)	
A024	464288257	ISHARES MSCI EAFE ETF	8,287.00	02/07/20	44.54	489,256.22	491,874.23	(2,608.01)	
A024	464288257	ISHARES MSCI MEXICO ETF	2,969.00	02/14/20	52.53	586,554.62	590,176.34	6,378.18	
A020	464287655	ISHARES RUSSELL 2000 ETF	3,502.00	02/14/20	34.14	508,071.63	487,584.72	20,506.91	
A020	464287655	ISHARES RUSSELL 2000 GROWTH ET	2,276.00	03/24/20	24.09	423,113.07	585,761.72	(162,648.65)	
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	2,894.00	05/11/20	35.27	444,861.64	456,952.53	7,889.11	
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	2,351.00	05/13/20	20.73	245,569.06	256,879.49	(11,310.43)	
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,382.00						

A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	4,808.00	05/28/20	ML PROFESSIONAL CLEARING CORP	72.14	960,696.73	893,873.70	66,823.03	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	2,094.00	09/28/20	ML PROFESSIONAL CLEARING CORP	31.41	462,397.33	440,656.24	21,741.09	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	570.00	10/06/20	ML PROFESSIONAL CLEARING CORP	8.55	119,949.41	115,032.15	4,917.26	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	533.00	10/21/20	ML PROFESSIONAL CLEARING CORP	18.92	297,242.65	265,361.76	31,880.89	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,261.00	10/22/20	JEFFERIES + COMPANY INC	5.12	142,685.29	126,683.41	16,001.88	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,270.00	10/23/20	ML PROFESSIONAL CLEARING CORP	15.71	294,347.74	267,255.69	27,092.05	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,047.00	10/28/20	ML PROFESSIONAL CLEARING CORP	5.85	236,632.46	220,328.12	16,304.34	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	390.00	11/05/20	ML PROFESSIONAL CLEARING CORP	195.95	417,873.73	503,905.02	82,070.65	(86,031.29)
A003	464287630	ISHARES RUSSELL 2000 VALUE ETF	3,034.00	09/08/20	WILLIAM BLAIR & COMPANY LLC	150.20	349,297.70	298,978.59	50,319.11	-
A003	464287630	ISHARES RUSSELL 2000 VALUE ETF	5,896.00	11/11/20	STIFEL NICOLAUS + CO INC	239.80	736,213.97	576,802.81	60,249.11	(69,076.50)
A020	465641107	ITERIS INC	113,688.00	11/23/20	STIFEL NICOLAUS + CO INC	966.35	496,226.62	357,303.12	159,411.16	(23,278.36)
A020	465641107	ITERIS INC	35,000.00	05/05/20	JEFFERIES + COMPANIES, INC	525.00	151,371.64	174,650.00	-	-
A003	45073V108	ITT INC	1,331.00	12/09/20	PIPER JAFFRAY & CO.	26.62	100,931.88	98,374.21	2,557.67	-
A018	48203R104	JUNIPER NETWORKS INC	1,874.00	03/12/20	FIDELITY CAPITAL MARKETS	14.06	34,719.76	46,156.62	(11,436.86)	-
A018	48203R104	JUNIPER NETWORKS INC	2,752.00	12/02/20	MORGAN STANLEY CO INCORPORATED	20.31	56,587.09	66,159.75	(7,572.66)	-
A018	48510302	KANSAS CITY SOUTHERN	2,900.00	09/10/20	SAFORD C BERNSTEIN CO LLC	22.14	547,252.98	449,668.79	97,584.19	-
A018	48510302	KANSAS CITY SOUTHERN	3,127.00	10/06/20	JEFFERIES + COMPANY INC	23.45	561,252.20	476,325.99	84,926.21	-
A018	48510302	KANSAS CITY SOUTHERN	317.00	12/02/20	MORGAN STANLEY CO INCORPORATED	2.38	60,062.88	48,287.60	11,775.28	-
A018	48666K109	KB HOME	1,720.00	12/02/20	MORGAN STANLEY CO INCORPORATED	12.90	56,303.79	50,854.46	5,449.33	-
A003	48666K109	KB HOME	1,624.00	12/08/2020	PIPER JAFFRAY & CO.	32.48	36,672.02	36,669.92	2.10	-
A003	488401100	KEUPER CORP	942.00	12/08/2020	PIPER JAFFRAY & CO.	16.84	71,870.75	73,005.00	(1,134.25)	-
A020	49714P108	KINSALE CAPITAL GROUP INC	462.00	06/11/20	PIPER JAFFRAY & CO.	13.86	70,633.61	49,020.65	21,612.96	460.44
A020	49714P108	KINSALE CAPITAL GROUP INC	1,295.00	06/15/20	GOLDMAN SACHS + CO LLC	51.80	195,366.69	137,406.36	60,960.33	-
A020	49714P108	KINSALE CAPITAL GROUP INC	227.00	06/19/20	GOLDMAN SACHS + CO LLC	9.08	35,482.60	24,065.90	11,996.70	-
A020	49714P108	KINSALE CAPITAL GROUP INC	438.00	06/17/20	GOLDMAN SACHS + CO LLC	17.52	66,989.43	46,474.12	22,515.31	-
A020	49714P108	KINSALE CAPITAL GROUP INC	439.00	06/18/20	GOLDMAN SACHS + CO LLC	17.56	67,581.85	46,590.22	21,001.63	(934.82)
A003	500643200	KORN FERRY	1,593.00	12/08/2020	PIPER JAFFRAY & CO.	31.86	66,608.38	67,543.20	-	-
A018	50540R409	LABORATORY CRP OF AMER HDGS	1,984.00	12/02/20	MORGAN STANLEY CO INCORPORATED	2.21	56,956.54	50,521.81	8,434.73	-
A018	G54050102	LAZARD LTD CL A	2,850.00	12/02/20	MORGAN STANLEY CO INCORPORATED	13.98	75,083.96	71,777.69	3,306.27	(620.71)
A024	50187A107	LHC GROUP INC	3,743.00	12/08/2020	PIPER JAFFRAY & CO.	74.86	39,129.95	39,750.66	-	-
A018	531121014	LIBERTY PROPERTY TRUST	5,600.00	02/04/20	MERGER NON CASH	6.26	59,310.62	43,118.88	16,191.74	-
A018	53300106	LINCOLN ELECTRIC HOLDINGS	681.00	10/02/20	MORGAN STANLEY CO INCORPORATED	5.11	78,312.58	63,799.87	14,512.71	-
A018	53300106	LINCOLN ELECTRIC HOLDINGS	484.00	12/11/2020	CREDIT SUISSE SECURITIES (USA) LLC	3.63	57,731.45	45,343.84	12,387.64	-
A003	53901108	LIVENT CORP	1,136.00	2/19/2020	COVEN AND COMPANY, LLC	22.72	12,875.25	9,712.80	3,162.45	-
A003	53814L108	LIVENT CORP	12,773.00	2/19/2020	LUMINEX TRADING AND ANALYTICS LLC	191.60	144,970.34	109,209.15	35,761.19	-
A003	53814L108	LIVENT CORP	14,194.00	2/19/2020	CREDIT SUISSE SECURITIES (USA) LLC	708.70	160,832.89	121,358.70	39,474.19	-
A003	53814L108	LIVENT CORP	6,217.00	12/08/2020	PIPER JAFFRAY & CO.	124.34	98,887.28	53,155.35	20,699.58	-
A003	53814L108	LIVENT CORP	2,421.00	12/30/20	INVESTMENT TECHNOLOGY GROUP INC.	48.42	45,053.81	47,700.45	56,033.18	(372.62)
A003	53814L108	LIVENT CORP	5,679.00	12/30/20	COWEN AND COMPANY, LLC	111.58	103,733.63	68,747.16	(9,930.69)	-
A003	53814L108	LIVENT CORP	3,649.00	12/31/20	COWEN AND COMPANY, LLC	72.98	66,374.54	35,307.30	569.35	-
A024	501889208	LKQ CORP	989.00	08/26/20	SAFORD C BERNSTEIN CO LLC	19.78	31,376.61	62,617.80	2,242.68	(857.24)
A024	501889208	LKQ CORP	1,754.00	11/09/20	SAFORD C BERNSTEIN CO LLC	35.08	65,207.15	70,889.00	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	2,665.00	01/27/20	COWEN AND COMPANY, LLC	53.30	73,131.68	78,009.00	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	2,220.00	01/28/20	INVESTMENT TECHNOLOGY GROUP INC.	44.40	58,194.76	59,052.00	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	2,549.00	01/28/20	COWEN AND COMPANY, LLC	50.98	67,464.77	67,803.40	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	737.00	01/28/20	LIQUIDNET INC	22.11	19,507.98	19,604.20	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	4,881.00	04/24/20	JEFFERIES + COMPANY INC	97.62	129,359.42	129,834.60	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,200.00	04/24/20	LIQUIDNET INC	18.00	31,533.02	31,920.00	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,276.00	04/27/20	LUMINEX TRADING AND ANALYTICS LLC	36.28	34,685.06	33,941.60	943.46	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	2,366.00	04/27/20	JEFFERIES + COMPANY INC	47.32	64,447.46	62,935.60	1,511.86	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	969.00	04/29/20	COWEN AND COMPANY, LLC	19.38	26,151.66	25,775.40	376.26	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	3,384.00	04/29/20	JEFFERIES + COMPANY INC	67.68	93,876.17	90,014.40	3,861.77	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	3,458.00	07/10/20	INVESTMENT TECHNOLOGY GROUP INC.	69.16	130,057.34	91,982.80	38,074.54	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	3,888.00	07/10/20	PIPER JAFFRAY & CO.	77.76	144,083.37	103,420.80	40,662.57	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	366.00	07/24/20	COWEN AND COMPANY, LLC	7.32	13,335.64	9,735.60	3,600.04	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	510.00	07/24/20	LIQUIDNET INC	15.30	18,684.09	13,566.00	5,118.09	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,128.00	07/27/20	COWEN AND COMPANY, LLC	24.98	42,405.77	30,031.40	12,374.37	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	749.00	08/12/20	PIPER JAFFRAY & CO.	14.98	29,861.51	19,923.40	9,938.11	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,800.00	09/12/20	INVESTMENT TECHNOLOGY GROUP INC.	36.00	71,782.41	47,880.00	23,902.41	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	574.00	8/13/2020	LUMINEX TRADING AND ANALYTICS LLC	8.61	22,304.34	15,268.40	7,035.94	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,189.00	8/13/2020	PIPER JAFFRAY & CO.	23.78	46,625.83	31,627.40	14,998.43	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,617.00	09/01/20	INVESTMENT TECHNOLOGY, LLC	32.34	61,963.68	45,012.20	18,951.48	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	651.00	09/03/20	PIPER JAFFRAY & CO.	13.02	23,188.49	17,316.60	5,871.89	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	2,412.00	09/03/20	INVESTMENT TECHNOLOGY GROUP INC.	48.24	84,914.75	64,159.20	20,755.55	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	2,773.00	09/03/20	PIPER JAFFRAY & CO.	55.46	98,549.69	73,761.80	24,787.89	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	653.00	09/04/20	LIQUIDNET INC	19.59	21,060.22	17,369.80	3,690.42	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	2,383.00	09/04/20	PIPER JAFFRAY & CO.	47.66	76,852.91	63,387.80	13,465.11	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,886.00	12/09/20	PIPER JAFFRAY & CO.	12.84	95,658.38	50,167.60	45,490.78	(6,677.85)
A003	564563104	MANTECH INTERNATIONAL CORP A	642.00	09/23/20	JEFFERIES + COMPANY INC	12.84	44,605.11	51,282.98	-	-
A003	564563104	MANTECH INTERNATIONAL CORP A	923.00	09/24/20	SAFORD C BERNSTEIN CO LLC	18.46	63,522.59	73,729.24	(10,206.65)	-
A003	564563104	MANTECH INTERNATIONAL CORP A	1,045.00	09/25/20	SAFORD C BERNSTEIN CO LLC	20.90	72,645.12	83,474.60	(10,829.48)	-

A003	564563104	MANTECH INTERNATIONAL CORP A	1,174.00	09/28/20	SANFORD C BERNSTEIN CO LLC	23.46	82,516.87	93,779.12	(11,262.25)	
A003	564563104	MANTECH INTERNATIONAL CORP A	557.00	09/29/20	SANFORD C BERNSTEIN CO LLC	11.14	39,019.94	44,493.16	(5,473.62)	
A003	564563104	MANTECH INTERNATIONAL CORP A	120.00	09/29/20	INVESTMENT TECHNOLOGY GROUP INC.	2.60	8,451.41	9,585.60	(1,134.19)	
A003	564563104	MANTECH INTERNATIONAL CORP A	982.00	09/30/20	SANFORD C BERNSTEIN CO LLC	19.44	68,147.52	78,442.16	(10,294.64)	
A003	564563104	MANTECH INTERNATIONAL CORP A	1,111.00	10/01/20	SANFORD C BERNSTEIN CO LLC	22.22	76,626.30	88,746.68	(12,120.38)	
A003	564563104	MANTECH INTERNATIONAL CORP A	446.00	10/01/20	INVESTMENT TECHNOLOGY GROUP INC.	8.92	30,651.79	35,626.48	(4,974.69)	
A003	564563104	MANTECH INTERNATIONAL CORP A	914.00	12/08/20	PIPER JAFFRAY & CO.	18.28	72,420.92	73,010.32	(589.40)	
A018	571903202	MARRIOTT INTERNATIONAL CL A	478.00	12/22/2020	MORGAN STANLEY CO INCORPORATED	3.59	161,857.17	66,835.58	(4,968.41)	
A024	571647107	MARRIOTT VACATIONS WORLD	-	-	-	-	-	-	665.82	
A020	572075108	MARTEN TRANSPORT LTD	11,209.00	11/12/20	NATIONAL FINANCIAL SERVICES CORP	67.25	187,414.82	160,587.61	(26,827.21)	
A003	5735865109	MASONITE INTERNATIONAL CORP	1,261.00	12/08/20	PIPER JAFFRAY & CO.	25.22	118,901.10	100,151.51	(10,499.19)	
A003	577128101	MATTHEWS INTL CORP CLASS A	1,123.00	3/6/2020	JEFFERIES + COMPANY INC	22.58	32,594.74	43,093.93	(10,499.19)	
A003	577128101	MATTHEWS INTL CORP CLASS A	532.00	03/06/20	INSTINET	10.64	15,664.39	20,308.44	(4,642.05)	
A003	577128101	MATTHEWS INTL CORP CLASS A	4.00	03/06/20	PIPER JAFFRAY & CO.	0.08	117.29	152.68	(35.38)	
A003	577128101	MATTHEWS INTL CORP CLASS A	1,743.00	03/09/20	COWEN AND COMPANY, LLC	34.86	45,165.98	66,530.31	(21,364.43)	
A003	577128101	MATTHEWS INTL CORP CLASS A	2,742.00	03/10/20	PIPER JAFFRAY & CO.	54.84	73,441.74	104,662.14	(31,220.40)	
A003	577128101	MATTHEWS INTL CORP CLASS A	3,055.00	03/11/20	INVESTMENT TECHNOLOGY GROUP INC.	60.70	78,177.75	115,845.95	(37,668.20)	
A003	577128101	MATTHEWS INTL CORP CLASS A	2,208.00	03/11/20	PIPER JAFFRAY & CO.	44.16	56,306.06	84,279.36	(27,973.30)	
A003	577128101	MATTHEWS INTL CORP CLASS A	616.00	03/12/20	COWEN AND COMPANY, LLC	12.32	14,227.62	23,512.72	(9,285.10)	
A003	577128101	MATTHEWS INTL CORP CLASS A	256.00	03/13/20	COWEN AND COMPANY, LLC	5.12	5,353.84	9,771.52	(4,417.68)	
A003	552848103	MGC INVESTMENT CORP	12,895.00	12/08/20	PIPER JAFFRAY & CO.	257.90	155,412.88	160,972.84	(4,559.96)	
A003	55303106	MGP INGREDIENTS INC	1,177.00	03/06/20	PIPER JAFFRAY & CO.	23.54	52,038.36	46,407.51	(5,630.85)	
A003	594080106	MICHAELS COS INC/THE	5,924.00	03/06/20	JEFFERIES + COMPANY INC	118.48	21,768.43	47,925.16	(26,156.73)	
A003	594080106	MICHAELS COS INC/THE	1,930.00	03/06/20	INVESTMENT TECHNOLOGY GROUP INC.	38.60	7,052.83	15,613.70	(8,560.87)	
A003	594080106	MICHAELS COS INC/THE	922.00	3/6/2020	PIPER JAFFRAY & CO.	18.44	3,360.15	7,458.98	(4,098.83)	
A003	594080106	MICHAELS COS INC/THE	305.00	3/6/2020	INSTINET	6.10	1,105.80	2,467.45	(1,361.85)	
A003	594080106	MICHAELS COS INC/THE	10,519.00	03/09/20	JEFFERIES + COMPANY INC	210.38	35,447.19	85,098.71	(49,651.52)	
A003	594080106	MICHAELS COS INC/THE	3,688.00	03/09/20	COWEN AND COMPANY, LLC	73.36	11,811.06	29,674.12	(17,863.06)	
A003	594080106	MICHAELS COS INC/THE	4,307.00	03/09/20	INVESTMENT TECHNOLOGY GROUP INC.	6.34	1,073.02	2,864.53	(1,491.51)	
A003	594080106	MICHAELS COS INC/THE	2,403.00	03/10/20	INVESTMENT TECHNOLOGY GROUP INC.	48.06	7,718.50	19,440.27	(11,721.77)	
A003	594080106	MICHAELS COS INC/THE	1,637.00	03/10/20	JEFFERIES + COMPANY INC	32.74	5,281.01	13,243.33	(7,962.32)	
A003	594080106	MICHAELS COS INC/THE	456.00	03/10/20	COWEN AND COMPANY, LLC	9.12	1,460.98	3,689.04	(2,228.06)	
A018	617700109	MORNINGSTAR INC	536.00	12/02/20	MORGAN STANLEY CO INCORPORATED	4.02	108,708.41	82,317.69	(26,390.72)	
A003	626755102	MURPHY USA INC	647.00	01/06/20	PIPER JAFFRAY & CO.	12.94	171,672.71	72,323.85	(3,376.15)	
A003	626755102	MURPHY USA INC	1,589.00	3/10/2020	COWEN AND COMPANY, LLC	31.78	73,980.15	80,613.00	(14,240.29)	
A003	626755102	MURPHY USA INC	688.00	3/10/2020	JEFFERIES + COMPANY INC	4.36	23,227.38	25,506.00	(6,632.85)	
A003	626755102	MURPHY USA INC	218.00	3/10/2020	INVESTMENT TECHNOLOGY GROUP INC.	20.54	139,802.92	120,158.00	(2,278.62)	
A003	626755102	MURPHY USA INC	1,027.00	07/24/20	COWEN AND COMPANY, LLC	27.36	186,373.16	150,065.00	(19,643.92)	
A003	626755102	MURPHY USA INC	1,389.00	12/08/20	PIPER JAFFRAY & CO.	25.70	159,217.87	150,345.00	(8,672.87)	
A024	626755102	MURPHY USA INC	302.00	3/17/2020	SANFORD C BERNSTEIN CO LLC	6.04	30,882.94	35,334.00	(2,702.06)	
A020	6325307104	NATERA INC	2,445.00	02/04/20	PIPER JAFFRAY & CO.	97.80	90,882.92	82,372.05	(8,476.31)	
A020	633707104	NATIONAL BANK HOLD CL A	7,872.00	03/17/20	STIFEL NICOLAUS + CO INC	314.88	192,675.53	277,251.84	(105,218.07)	
A020	633707104	NATIONAL BANK HOLD CL A	8,812.00	03/18/20	STIFEL NICOLAUS + CO INC	352.48	205,140.57	310,358.64	(48,468.95)	
A020	633707104	NATIONAL BANK HOLD CL A	4,064.00	03/19/20	STIFEL NICOLAUS + CO INC	162.56	94,665.12	143,134.08	(22,444.92)	
A020	63845R107	NATIONAL VISION HOLDINGS INC	2,500.00	04/17/20	GOLDMAN SACHS + CO LLC	100.00	60,789.65	83,234.57	(1,372.14)	
A020	63845R107	NATIONAL VISION HOLDINGS INC	158.00	04/17/20	ITG INC.	2.37	3,888.29	5,260.43	(1,270.85)	
A020	63845R107	NATIONAL VISION HOLDINGS INC	1,241.00	04/20/20	GOLDMAN SACHS + CO LLC	49.64	30,046.79	41,317.64	(6,371.13)	
A020	63845R107	NATIONAL VISION HOLDINGS INC	702.00	04/20/20	SANFORD C BERNSTEIN CO LLC	5.97	17,001.14	23,372.27	(6,371.13)	
A020	63845R107	NATIONAL VISION HOLDINGS INC	870.00	04/21/20	SANFORD C BERNSTEIN CO LLC	7.40	20,591.13	28,965.63	(8,374.50)	
A020	63845R107	NATIONAL VISION HOLDINGS INC	747.00	04/22/20	SANFORD C BERNSTEIN CO LLC	6.35	18,227.36	24,870.49	(6,643.13)	
A020	63845R107	NATIONAL VISION HOLDINGS INC	982.00	04/23/20	SANFORD C BERNSTEIN CO LLC	8.35	24,101.76	32,894.54	(8,592.78)	
A020	63845R107	NATIONAL VISION HOLDINGS INC	348.00	04/23/20	NATIONAL FINANCIAL SERVICES CORP	1.75	8,635.80	11,618.55	(2,963.75)	
A020	63845R107	NATIONAL VISION HOLDINGS INC	121.00	04/24/20	NATIONAL FINANCIAL SERVICES CORP	1.03	2,951.92	4,028.55	(89,231.12)	
A020	64049M209	NEOGENOMICS INC	6,764.00	04/03/20	JANNY MONTGOMERY, SCOTT INC	270.56	184,615.88	197,847.00	(7,703.53)	
A020	64157F103	NEURO CORP	685.00	01/27/20	LEBRINK PARTNERS LLC	21.88	88,218.43	349,708.62	(54,187.72)	
A020	64829B100	NEW RELIC INC	5,322.00	08/05/20	KEYBANK CAPITAL MARKETS INC	250.46	93,106.44	83,106.44	-	
A003	65158N102	NEXSTAR MEDIA GROUP INC CLASS A	12,523.00	12/08/20	PIPER JAFFRAY & CO.	47.84	237,632.76	280,462.00	(42,829.24)	
A003	65336K103	NEXSTAR MEDIA GROUP INC CL A	2,392.00	09/14/20	PIPER JAFFRAY & CO.	8.16	40,725.28	47,638.00	(4,282.94)	
A003	65336K103	NEXSTAR MEDIA GROUP INC CL A	408.00	09/15/20	PIPER JAFFRAY & CO.	19.20	95,358.05	112,560.00	(7,121.95)	
A003	65336K103	NEXSTAR MEDIA GROUP INC CL A	528.00	09/15/20	LUMINEX TRADING AND ANALYTICS LLC	7.92	52,400.20	61,908.00	(9,507.80)	
A003	65336K103	NEXSTAR MEDIA GROUP INC CL A	1,468.00	09/23/20	COWEN AND COMPANY, LLC	29.36	137,166.88	172,123.00	(34,956.12)	
A003	65336K103	NEXSTAR MEDIA GROUP INC CL A	620.00	09/24/20	PIPER JAFFRAY & CO.	12.40	67,390.33	72,955.00	(15,304.67)	
A003	65336K103	NEXSTAR MEDIA GROUP INC CL A	646.00	09/28/20	JEFFERIES + COMPANY INC	12.92	61,160.36	75,745.50	(14,582.94)	
A003	65336K103	NEXSTAR MEDIA GROUP INC CL A	1,373.00	09/29/20	SANFORD C BERNSTEIN CO LLC	27.46	125,903.64	160,984.25	(35,080.61)	
A003	65336K103	NEXSTAR MEDIA GROUP INC CL A	1,028.00	09/30/20	SANFORD C BERNSTEIN CO LLC	20.56	94,015.90	120,533.00	(26,517.70)	
A024	65336K103	NEXSTAR MEDIA GROUP INC CL A	1,263.00	10/22/2020	SANFORD C BERNSTEIN CO LLC	25.26	115,752.81	148,086.75	(32,333.94)	
A024	656807102	NORTHROP GRUMMAN CORP	481.00	04/21/20	JEFFERIES + COMPANY INC	3.04	50,928.20	51,959.72	(1,031.52)	
A024	ACH107G313	NOVO NORDISK A/S B	152.00	10/15/20	CITIGROUP GLOBAL MARKETS LIMITED	24.25	34,611.64	26,786.97	(7,824.57)	
A018	67020Y100	NUANCE COMMUNICATIONS INC	1,985.00	03/12/20	FIDELITY CAPITAL MARKETS	14.89	36,193.08	36,986.08	(793.00)	
A018	67020Y100	NUANCE COMMUNICATIONS INC	3,353.00	12/02/20	MORGAN STANLEY CO INCORPORATED	25.15	140,254.55	67,150.07	(73,104.48)	
A018	67020Y100	NUANCE COMMUNICATIONS INC	2,369.00	12/11/20	CREDIT SUISSE SECURITIES (USA) LLC	17.77	102,703.34	47,443.64	(55,259.70)	

A024	670346105	NUCOR CORP	4,361.00	03/17/20	SANFORD C. BERNSTEIN CO LLC	87.22	135,585.29	245,437.08	(109,851.79)	1,755.30
A003	670704105	O I GLASS INC	1,141.00	12/08/20	PIPER JAFFRAY & CO.	22.82	52,928.16	60,679.70	(7,753.54)	-
A003	67098H104	NUVASTAR INC	6,495.00	12/08/20	PIPER JAFFRAY & CO.	129.90	81,938.45	72,042.10	-	9,886.35
A003	680665205	OLIN CORP	3,692.00	10/21/2020	INVESTMENT TECHNOLOGY GROUP INC.	73.84	61,491.94	63,687.00	(2,195.16)	-
A003	680665205	OLIN CORP	2,192.00	10/22/20	SANFORD C BERNSTEIN CO LLC	43.84	36,357.24	37,812.00	(1,454.76)	-
A003	680665205	OLIN CORP	669.00	10/22/2020	INVESTMENT TECHNOLOGY GROUP INC.	13.38	35,724.55	37,191.00	(1,466.45)	-
A003	680665205	OLIN CORP	2,511.00	12/08/20	PIPER JAFFRAY & CO.	50.22	11,091.77	11,540.25	(448.48)	-
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	2,966.00	05/22/20	WELLS FARGO SECURITIES LLC	118.64	250,555.01	43,314.75	12,696.38	-
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	1,424.00	06/03/20	PIPER JAFFRAY & CO.	56.96	131,413.78	60,530.97	82,819.85	-
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	1,474.00	06/11/20	WELLS FARGO SECURITIES LLC	58.96	133,860.16	83,358.61	50,882.81	-
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	1,406.00	07/08/20	MORGAN STANLEY CO INCORPORATED	58.24	141,001.25	79,513.03	61,488.22	-
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	2,489.00	07/22/20	MORGAN STANLEY CO INCORPORATED	98.96	257,807.63	141,323.07	116,482.56	-
A018	680742101	OMENS CORNING	1,108.00	12/22/2020	MORGAN STANLEY CO INCORPORATED	8.31	79,764.37	59,118.52	20,645.85	-
A018	690742101	OMENS CORNING	769.00	12/11/2020	CREDIT SUISSE SECURITIES (USA) LLC	5.77	56,931.04	41,030.81	15,900.23	-
A003	691487308	OXFORD INDUSTRIES INC	674.00	12/08/20	PIPER JAFFRAY & CO.	13.48	41,814.57	50,833.08	(9,018.51)	-
A020	69404D108	PACIFIC BIOSCIENCES OF CALIF	10,475.00	12/09/20	NATIONAL FINANCIAL SERVICES CORP	157.13	229,360.75	174,511.20	175,519.25	2,736.00
A024	695263103	PACWEST BANCORP	4,560.00	03/26/20	JEFFERIES + COMPANY INC	91.20	87,917.59	174,511.20	(86,593.61)	-
A003	701877102	PARSLEY ENERGY INC CLASS A	3,975.00	12/08/20	PIPER JAFFRAY & CO.	79.50	54,166.92	36,947.73	17,519.19	-
A003	701877102	PARSLEY ENERGY INC CLASS A	1,842.00	12/30/20	COWEN AND COMPANY, LLC	36.84	26,150.85	16,982.42	9,168.43	-
A003	701877102	PARSLEY ENERGY INC CLASS A	4,094.00	12/31/20	NEEDHAM AND COMPANY, LLC	204.70	58,087.25	58,134.80	(47.55)	-
A003	701877102	PARSLEY ENERGY INC CLASS A	1,228.00	12/31/2020	COWEN AND COMPANY, LLC	24.56	17,412.65	17,437.60	(24.95)	-
A018	70451A104	PARSLEY ENERGY INC CLASS A	6,091.00	12/11/2020	CREDIT SUISSE SECURITIES (USA) LLC	45.68	87,068.18	107,570.70	(20,564.52)	-
A020	70451A104	PAYSIGN INC	2,417.00	01/07/20	WELLS FARGO SECURITIES LLC	96.68	22,539.28	24,532.55	(2,063.27)	-
A020	70451A104	PAYSIGN INC	5,668.00	01/08/20	WELLS FARGO SECURITIES LLC	226.72	51,564.68	57,530.20	(5,965.52)	-
A020	70451A104	PAYSIGN INC	6,802.00	01/09/20	WELLS FARGO SECURITIES LLC	264.08	59,207.48	67,010.30	(7,802.82)	-
A003	69227R101	PDC ENERGY INC	2,205.00	12/08/20	PIPER JAFFRAY & CO.	44.10	41,625.46	39,444.95	2,384.51	-
A003	71377A103	PERFORMANCE FOOD GROUP CO	1,334.00	2/16/2020	COWEN AND COMPANY, LLC	24.68	65,447.81	63,326.32	1,921.49	-
A003	71377A103	PERFORMANCE FOOD GROUP CO	3,446.00	2/27/2020	JEFFERIES + COMPANY INC	68.92	151,425.95	177,400.08	(25,974.13)	-
A003	71377A103	PERFORMANCE FOOD GROUP CO	885.00	02/28/20	PIPER JAFFRAY & CO.	17.70	39,611.72	45,559.80	(5,946.08)	-
A003	71377A103	PERFORMANCE FOOD GROUP CO	110.00	03/06/20	JEFFERIES + COMPANY INC	2.20	4,630.31	5,682.80	(1,032.49)	-
A003	71377A103	PERFORMANCE FOOD GROUP CO	3,976.00	03/06/20	JEFFERIES + COMPANY INC	79.52	150,781.69	204,684.48	(53,902.79)	-
A003	71377A103	PERFORMANCE FOOD GROUP CO	2,984.00	03/06/20	INVESTMENT TECHNOLOGY GROUP INC.	59.68	112,995.91	153,816.32	(40,820.41)	-
A018	714046109	PERKINELMER INC	1,150.00	12/21/2020	MORGAN STANLEY CO INCORPORATED	8.63	159,589.79	111,084.40	48,505.39	-
A003	72346Q104	PINACLE FINANCIAL PARTNERS	729.00	12/11/2020	CREDIT SUISSE SECURITIES (USA) LLC	5.47	105,780.37	70,417.85	35,362.52	-
A003	73650B947	PINPOINT GENERAL PARTNERS	2,798.00	12/08/20	PIPER JAFFRAY & CO.	55.96	167,027.95	127,297.55	39,730.40	-
A018	737630103	POTLATCH DELTIC CORP	5,802.00	12/08/20	PIPER JAFFRAY & CO.	116.04	240,195.74	264,337.55	(24,141.81)	-
A018	74112D101	PRESTIGE CONSUMER HEALTHCARE	1,639.00	12/11/20	CREDIT SUISSE SECURITIES (USA) LLC	12.29	78,164.97	70,283.61	7,881.36	-
A018	74112D101	PRESTIGE CONSUMER HEALTHCARE	2,383.00	12/08/20	PIPER JAFFRAY & CO.	47.86	86,307.14	98,916.50	(10,609.36)	-
A018	74112D101	PRESTIGE CONSUMER HEALTHCARE	6,230.00	10/06/20	JEFFERIES + COMPANY INC	46.73	229,492.94	290,141.18	(20,648.64)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	1,534.00	09/29/20	CREDIT SUISSE SECURITIES (USA) LLC	11.51	56,696.29	61,591.74	(4,895.45)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	3,629.00	09/29/20	PIPER JAFFRAY & CO.	55.32	15,400.60	21,892.89	(6,492.29)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	3,274.00	09/30/20	PIPER JAFFRAY & CO.	145.16	36,697.44	57,447.07	(20,749.63)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	61.00	10/01/20	PIPER JAFFRAY & CO.	130.96	33,555.13	51,827.42	(18,272.29)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	2,704.00	10/05/20	JEFFERIES + COMPANY INC	2.44	638.04	965.63	(327.59)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	216.00	10/08/20	NATIONAL FINANCIAL SERVICES CORP	22.98	29,547.84	42,804.32	(13,256.48)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	1,759.00	10/09/20	NATIONAL FINANCIAL SERVICES CORP	1.84	2,250.39	3,419.28	(1,168.89)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	343.00	10/12/20	JEFFERIES + COMPANY INC	14.95	18,393.45	27,844.97	(9,451.52)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	3,773.00	10/13/20	NATIONAL FINANCIAL SERVICES CORP	2.92	3,541.97	5,429.69	(1,887.72)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	46.00	10/14/20	NATIONAL FINANCIAL SERVICES CORP	0.39	475.38	728.18	(252.80)	-
A020	74140Y101	PREVAL THERAPEUTICS INC	4,904.00	10/15/20	PIPER JAFFRAY & CO.	196.16	45,517.91	77,630.32	(32,112.41)	-
A003	74267C106	PROASSURANCE CORP	243.00	10/15/20	NATIONAL FINANCIAL SERVICES CORP	2.07	2,359.98	3,346.69	(1,086.71)	-
A003	74267C106	PROASSURANCE CORP	4,252.00	05/13/20	PIPER JAFFRAY & CO.	85.04	57,941.14	153,687.28	(95,726.14)	-
A003	74267C106	PROASSURANCE CORP	2,182.00	05/14/20	LUMINEX TRADING AND ANALYTICS LLC	65.46	102,727.46	78,857.48	(23,869.98)	-
A003	74267C106	PROASSURANCE CORP	1,334.00	05/14/20	LUMINEX TRADING AND ANALYTICS LLC	20.01	17,174.86	48,210.76	(31,035.90)	-
A003	74267C106	PROASSURANCE CORP	95.00	05/14/20	JEFFERIES + COMPANY INC	1.90	1,243.52	3,433.30	(2,189.78)	-
A003	74267C106	PROASSURANCE CORP	6,813.00	05/15/20	COWEN AND COMPANY, LLC	136.26	91,177.72	246,221.82	(155,044.10)	-
A003	74267C106	PROASSURANCE CORP	2,177.00	05/18/20	LUMINEX TRADING AND ANALYTICS LLC	20.00	78,676.78	48,174.62	(30,502.16)	-
A003	74267C106	PROASSURANCE CORP	468.00	05/19/20	COWEN AND COMPANY, LLC	43.54	30,721.58	78,676.78	(47,955.20)	-
A003	74267C106	PROASSURANCE CORP	100.00	05/19/20	JEFFERIES + COMPANY INC	9.36	6,203.29	16,913.52	(10,710.23)	-
A018	743315103	PROGRESSIVE CORP	3,621.00	01/10/20	LIQUIDNET INC	3.00	1,918.47	3,614.00	(2,295.53)	-
A018	743315103	PROGRESSIVE CORP	587.00	2/10/2020	FIDELITY CAPITAL MARKETS	27.16	267,748.21	262,124.19	5,624.02	-
A018	743315103	PROGRESSIVE CORP	1,113.00	03/22/20	JEFFERIES + COMPANY INC	4.40	48,630.95	42,492.93	6,438.02	-
A018	743315103	PROGRESSIVE CORP	1,669.00	07/02/20	SANFORD C BERNSTEIN CO LLC	6.35	83,693.86	80,570.07	3,123.79	-
A018	743315103	PROGRESSIVE CORP	665.00	12/02/20	MORGAN STANLEY CO INCORPORATED	12.52	132,460.42	120,818.91	11,641.51	-
A018	743315103	PROLOGIS INC	1,041.00	12/21/2020	MORGAN STANLEY CO INCORPORATED	4.99	59,243.54	48,817.46	10,426.08	-
A018	74540W103	PROS HOLDINGS INC	788.00	12/11/2020	CREDIT SUISSE SECURITIES (USA) LLC	7.81	102,185.63	93,116.30	9,069.33	-
A020	672800108	PROTHENA CORP PLC	3,501.00	04/23/20	PIPER JAFFRAY & CO.	315.44	317,004.66	70,485.73	5,290.14	-
A020	672800108	PROTHENA CORP PLC	13,873.00	04/24/20	RBC CAPITAL MARKETS, LLC	140.04	40,747.93	55,420.83	(14,672.90)	-
A024	070955006	PRUDENTIAL PLC	2,152.00	02/24/20	RBC CAPITAL MARKETS, LLC	554.92	162,612.92	219,609.59	(56,996.67)	-
A024		INVESTMENT TECHNOLOGY GROUP LTD	28.12			40,148.79	41,309.01	1,493.05	(2,653.27)	-

A018	74798K101	QORVO INC	12/02/20	645.00	12/02/20	MORGAN STANLEY CO INCORPORATED	4.84	102,653.54	74,460.32	26,193.22	-
A018	74798K101	QORVO INC	12/11/20	483.00	12/11/20	CREDIT SUISSE SECURITIES (USA) LLC	3.62	73,717.46	55,758.65	17,958.81	-
A020	753422104	RAPID7 INC	11/05/20	508.00	11/05/20	JEFFERIES + COMPANY INC	4.33	34,789.63	28,514.18	6,275.45	-
A020	753422104	RAPID7 INC	11/05/20	930.00	11/05/20	INSTINET LLC	13.95	63,661.09	52,098.60	11,562.49	-
A020	753422104	RAPID7 INC	11/06/20	743.00	11/06/20	JEFFERIES + COMPANY INC	6.32	50,818.59	41,622.86	9,285.73	-
A018	754730109	RAYMOND JAMES FINANCIAL INC	12/02/20	1,124.00	12/02/20	MORGAN STANLEY CO INCORPORATED	8.43	105,534.18	98,125.61	7,408.57	-
A018	754730109	RAYMOND JAMES FINANCIAL INC	12/11/20	673.00	12/11/20	CREDIT SUISSE SECURITIES (USA) LLC	5.05	61,958.04	58,753.15	3,204.89	-
A024	75606N109	REALPAGE INC	05/08/20	820.00	5/5/2020	JEFFERIES + COMPANY INC	16.40	51,740.77	44,075.00	7,665.77	-
A024	75606N109	REALPAGE INC	09/30/20	936.00	05/08/20	JEFFERIES + COMPANY INC	18.72	34,626.44	27,735.00	6,891.44	-
A024	75606N109	REALPAGE INC	11/09/20	1,531.00	04/01/20	LIQUIDNET INC	45.93	90,104.85	131,068.91	12,367.85	(40,964.06)
A003	758750103	REGAL BELLOIT CORP	11/23/20	666.00	11/23/20	LUMINEX TRADING AND ANALYTICS LLC	16.36	96,323.83	57,016.26	24,280.56	-
A003	758750103	REGAL BELLOIT CORP	12/08/20	818.00	12/08/20	PIPER JAFFRAY & CO.	9.99	81,296.82	70,028.98	26,294.85	-
A003	758750103	REGAL BELLOIT CORP	02/10/20	503.00	02/10/20	FIDELITY CAPITAL MARKETS	3.77	48,995.41	45,083.89	3,911.52	(17,590.10)
A018	760759100	REPUBLIC SERVICES INC	2,085.00	1,091.00	5/22/2020	JEFFERIES + COMPANY INC	15.49	166,572.63	184,162.73	(8,420.91)	-
A018	760759100	REPUBLIC SERVICES INC	7/22/2020	785.00	7/22/2020	SANFORD C BERNSTEIN CO LLC	8.18	88,877.66	97,298.57	5,384.90	-
A018	760759100	REPUBLIC SERVICES INC	11/17/20	964.00	11/17/20	MORGAN STANLEY CO INCORPORATED	5.69	72,455.98	67,071.08	4,604.88	(29,837.13)
A018	761330109	REVANCE THERAPEUTICS INC	9,984.00	764.00	03/20/20	CREDIT SUISSE SECURITIES (USA) LLC	5.73	72,208.87	67,601.99	-	-
A020	773903109	ROCKWELL AUTOMATION INC	397.00	281.00	02/20/20	RAYMOND JAMES AND ASSOCIATES INC	399.36	132,203.19	162,040.32	-	-
A018	773903109	ROCKWELL AUTOMATION INC	12/11/2020	361.00	12/11/2020	MORGAN STANLEY CO INCORPORATED	2.98	97,587.63	78,701.77	18,895.86	-
A003	775133101	ROGERS CORP	514.00	417.00	12/08/20	CREDIT SUISSE SECURITIES (USA) LLC	1.96	64,178.92	51,740.96	12,437.86	-
A018	778296103	ROSS STORES INC	417.00	417.00	02/10/20	PIPER JAFFRAY & CO.	10.28	80,428.48	63,291.23	17,137.25	-
A018	778296103	ROSS STORES INC	12/02/20	669.00	12/02/20	FIDELITY CAPITAL MARKETS	3.13	49,096.10	48,547.14	548.96	-
A018	778296103	ROSS STORES INC	12/11/20	510.00	12/11/20	MORGAN STANLEY CO INCORPORATED	5.02	74,499.66	75,448.80	-	(949.14)
A024	780259206	ROYAL DUTCH SHELL SPON ADR A	6,689.00	510.00	05/20/20	CREDIT SUISSE SECURITIES (USA) LLC	3.83	56,881.59	57,517.02	(635.43)	-
A024	749685103	RPM INTERNATIONAL INC	2,582.00	2,582.00	7/29/2020	SANFORD C BERNSTEIN CO LLC	133.78	215,429.86	345,704.64	(130,274.78)	-
A020	78667J108	SAGE THERAPEUTICS INC	1,683.00	516.00	03/19/20	JEFFERIES + COMPANY INC	51.64	181,527.88	198,194.32	(16,666.44)	-
A020	78667J108	SAGE THERAPEUTICS INC	126.00	516.00	03/19/20	MORGAN STANLEY CO INCORPORATED	14.39	47,946.58	122,217.67	(74,271.11)	-
A020	78667J108	SAGE THERAPEUTICS INC	124.00	126.00	03/20/20	GOLDMAN SACHS + CO LLC	7.74	14,246.44	37,250.04	(23,003.60)	-
A020	78667J108	SAGE THERAPEUTICS INC	124.00	124.00	03/20/20	PIPER JAFFRAY & CO.	5.04	9,095.94	9,095.94	(5,646.92)	-
A020	78667J108	SAGE THERAPEUTICS INC	704.00	124.00	03/20/20	MORGAN STANLEY CO INCORPORATED	1.05	3,604.84	8,951.56	(5,346.85)	-
A003	800013104	SANDERSON FARMS INC	532.00	704.00	12/09/20	PIPER JAFFRAY & CO.	14.08	103,062.05	109,059.52	(5,997.47)	-
A024	484628904	SAP SE	5,320.00	704.00	01/15/20	MACQUARIE CAPITAL (EUROPE) LTD	38.50	215,639.89	162,309.38	53,330.51	(148,098.45)
A020	803607100	SAREPTA THERAPEUTICS INC	1,309.00	5,320.00	07/01/20	NATIONAL FINANCIAL SERVICES CORP	6.55	87,996.15	236,094.60	(11,474.99)	-
A024	806857108	SCHLUMBERGER LTD	5,873.00	4,150.00	04/17/20	SANFORD C BERNSTEIN CO LLC	117.46	10,996.21	22,411.20	(11,474.99)	-
A003	81650101	SELECT ENERGY SERVICES INC A	2,415.00	48.30	12/08/20	PIPER JAFFRAY & CO.	48.30	10,996.21	22,411.20	(11,474.99)	-
A003	81650101	SEMTECH CORP	1,230.00	48.30	08/19/20	INVESTMENT TECHNOLOGY GROUP INC.	24.60	76,183.90	65,067.00	11,116.90	-
A003	816850101	SEMTECH CORP	2,898.00	1,230.00	09/03/20	LUMINEX TRADING AND ANALYTICS LLC	43.47	169,311.90	153,304.20	16,007.70	-
A003	816850101	SEMTECH CORP	4,161.00	2,898.00	09/10/20	INVESTMENT TECHNOLOGY GROUP INC.	63.86	178,490.21	168,909.70	10,580.51	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	3,193.00	4,161.00	03/24/20	PIPER JAFFRAY & CO.	83.02	172,181.33	274,339.59	(102,158.26)	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	1,310.00	4,161.00	03/24/20	LIQUIDNET INC	39.30	53,948.53	86,577.90	(32,629.37)	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	1,078.00	1,310.00	04/01/20	COWEN AND COMPANY, LLC	21.56	44,570.11	71,245.02	(26,674.91)	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	2,206.00	1,078.00	04/07/20	COWEN AND COMPANY, LLC	44.12	90,921.58	145,794.54	(54,872.96)	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	720.00	2,206.00	04/09/20	COWEN AND COMPANY, LLC	14.40	29,677.67	47,584.80	(17,907.13)	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	971.00	720.00	04/09/20	PIPER JAFFRAY & CO.	19.42	69,807.04	64,173.39	5,633.65	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	532.00	971.00	12/09/20	PIPER JAFFRAY & CO.	10.64	39,166.94	35,159.88	4,007.06	-
A020	819047101	SHAKE SHACK INC CLASS A	4,394.00	532.00	05/05/20	JEFFERIES + COMPANY INC	37.35	224,823.71	302,718.92	(77,896.21)	-
A020	82509L107	SHOPIFY INC CLASS A	2.00	4,394.00	01/15/20	MORGAN STANLEY CO INCORPORATED	0.02	898.27	795.16	103.11	-
A020	82509L107	SHOPIFY INC CLASS A	177.00	2.00	01/15/20	MORGAN STANLEY CO INCORPORATED	7.08	79,404.53	70,371.66	9,032.87	-
A020	82509L107	SHOPIFY INC CLASS A	181.00	177.00	03/03/20	JEFFERIES + COMPANY INC	1.54	86,649.93	71,951.99	14,697.95	-
A020	82509L107	SHOPIFY INC CLASS A	12.00	181.00	03/05/20	JEFFERIES + COMPANY INC	0.10	6,054.58	4,770.96	1,283.62	-
A020	82509L107	SHOPIFY INC CLASS A	73.00	12.00	03/25/20	KEYBANC CAPITAL MARKETS INC	2.92	36,290.53	29,023.34	7,267.19	-
A020	82509L107	SHOPIFY INC CLASS A	513.00	73.00	03/25/20	NATIONAL FINANCIAL SERVICES CORP	4.36	227,511.24	203,958.54	23,552.70	-
A020	82509L107	SHOPIFY INC CLASS A	584.00	513.00	04/09/20	BERENBERG CAPITAL MARKETS LLC	10.41	298,010.99	275,920.52	23,090.47	-
A020	82509L107	SHOPIFY INC CLASS A	304.00	584.00	04/13/20	BERENBERG CAPITAL MARKETS LLC	4.56	132,682.66	120,864.32	11,828.34	-
A020	82509L107	SHOPIFY INC CLASS A	221.00	304.00	04/13/20	MORGAN STANLEY CO INCORPORATED	1.88	107,033.67	87,865.18	19,168.49	-
A020	82509L107	SHOPIFY INC CLASS A	215.00	221.00	04/14/20	CANTOR FITZGERALD + CO.	3.23	105,517.53	85,479.70	20,037.83	-
A020	82509L107	SHOPIFY INC CLASS A	215.00	215.00	04/15/20	BERENBERG CAPITAL MARKETS LLC	3.69	125,974.23	97,804.68	28,169.57	-
A020	82509L107	SHOPIFY INC CLASS A	246.00	215.00	07/01/20	BERENBERG CAPITAL MARKETS LLC	6.30	417,909.87	166,963.60	250,626.27	-
A020	82509L107	SHOPIFY INC CLASS A	420.00	246.00	07/06/20	JEFFERIES + COMPANY INC	1.38	165,051.91	64,407.96	100,643.95	-
A020	82509L107	SHOPIFY INC CLASS A	162.00	420.00	07/20/20	BERENBERG CAPITAL MARKETS LLC	1.62	107,203.88	42,938.64	64,265.24	-
A020	82509L107	SHOPIFY INC CLASS A	108.00	162.00	07/20/20	RAYMOND JAMES AND ASSOCIATES INC	18.60	480,257.75	184,874.70	295,383.05	-
A020	82509L107	SHOPIFY INC CLASS A	465.00	108.00	07/31/20	BERENBERG CAPITAL MARKETS LLC	7.38	482,459.68	186,609.36	296,850.32	-
A020	82509L107	SHOPIFY INC CLASS A	492.00	465.00	11/09/20	BERENBERG CAPITAL MARKETS LLC	7.34	482,459.76	184,416.62	298,043.14	-
A020	82509L107	SHOPIFY INC CLASS A	489.00	492.00	11/09/20	BERENBERG CAPITAL MARKETS LLC	64.66	123,410.58	100,461.54	22,928.94	-
A003	827048109	SILGAN HOLDINGS INC	3,233.00	489.00	07/23/20	COWEN AND COMPANY, LLC	0.22	417.77	341.88	75.89	-
A003	827048109	SILGAN HOLDINGS INC	1,498.00	3,233.00	07/24/20	PIPER JAFFRAY & CO.	29.96	52,403.97	46,557.84	5,846.13	(4,352.25)
A003	827048109	SILGAN HOLDINGS INC	1,307.00	1,498.00	12/08/20	PIPER JAFFRAY & CO.	26.14	33,133.28	37,465.53	(16,946.61)	-
A024	829226109	SINCLAIR BROADCAST GROUP A	6,549.00	1,307.00	11/17/20	SANFORD C BERNSTEIN CO LLC	130.98	170,882.55	187,829.16	(16,946.61)	-
A020	82982L103	SITEONE LANDSCAPE SUPPLY INC	455.00	6,549.00	04/30/20	ROBERT W. BAIRD CO INCORPORATED	16.20	40,784.03	41,245.75	(491.72)	-
A020	82982L103	SITEONE LANDSCAPE SUPPLY INC	1,415.00	455.00	05/01/20	ROBERT W. BAIRD CO INCORPORATED	56.60	120,991.85	128,289.75	(7,277.90)	-
A020	82982L103	SITEONE LANDSCAPE SUPPLY INC	534.00	1,415.00	05/04/20	ROBERT W. BAIRD CO INCORPORATED	21.36	45,214.65	46,407.10	(3,192.45)	-
A018	833034101	SNAP ON INC	437.00	534.00	12/22/2020	MORGAN STANLEY CO INCORPORATED	3.28	76,602.78	54,733.17	21,869.61	-
A018	833034101	SNAP ON INC	320.00	437.00	12/11/2020	CREDIT SUISSE SECURITIES (USA) LLC	2.40	57,982.33	40,079.21	17,903.12	-

A003	886215209	TRIMAS CORP	225.00	03/06/20	INVESTMENT TECHNOLOGY GROUP INC.	4.50	5,478.62	7,067.25	(1,588.63)	
A003	886215209	TRIMAS CORP	2,595.00	03/09/20	JEFFERIES + COMPANY INC	51.90	58,640.77	81,508.95	(22,868.18)	
A003	886215209	TRIMAS CORP	2,355.00	03/09/20	LIQUIDNET INC	70.65	53,122.67	73,970.55	(20,847.88)	
A003	886215209	TRIMAS CORP	4,389.00	03/10/20	JEFFERIES + COMPANY INC	87.78	101,690.81	137,858.49	(36,167.68)	
A003	886215209	TRIMAS CORP	1,816.00	03/10/20	INVESTMENT TECHNOLOGY GROUP INC.	36.32	57,040.56	57,040.56	(15,841.71)	
A003	886215209	TRIMAS CORP	2,672.00	03/11/20	JEFFERIES + COMPANY INC	53.44	60,721.99	83,927.52	(23,205.53)	
A003	886215209	TRIMAS CORP	943.00	03/11/20	INVESTMENT TECHNOLOGY GROUP INC.	18.86	29,619.63	29,619.63	(8,331.13)	
A020	88678F100	TRISTATE CAPITAL HLDGS INC	19,416.00	04/07/20	GOLDMAN SACHS + CO LLC	281.24	206,447.70	607,145.92	(300,698.22)	
A020	88678F100	TRISTATE CAPITAL HLDGS INC	2,791.00	04/09/20	STIFEL NICOLAUS + CO INC	109.24	28,812.50	71,333.72	(42,521.22)	
A020	88678F100	TRISTATE CAPITAL HLDGS INC	2,507.00	04/09/20	MORGAN STANLEY CO INCORPORATED	21.31	26,904.77	65,482.84	(38,578.07)	
A020	88678F100	TRISTATE CAPITAL HLDGS INC	1,770.00	04/09/20	GOLDMAN SACHS + CO LLC	26.55	18,637.68	46,320.40	(27,682.72)	
A020	88678F100	TRISTATE CAPITAL HLDGS INC	11,536.00	04/09/20	STIFEL NICOLAUS + CO INC	461.44	124,045.00	301,320.32	(177,275.32)	
A020	88679E300	TRIMPH BANCORP INC	4,141.00	03/26/20	MORGAN STANLEY CO INCORPORATED	35.20	105,997.72	157,440.82	(51,443.10)	
A020	88679E300	TRIMPH BANCORP INC	3,393.00	03/26/20	GOLDMAN SACHS + CO LLC	50.90	85,906.14	129,001.86	(43,095.72)	
A020	88679E300	TRIMPH BANCORP INC	896.00	03/27/20	MORGAN STANLEY CO INCORPORATED	7.62	22,617.57	34,065.92	(11,448.35)	
A020	90138F102	TWILIO INC A	6.00	07/08/20	PIPER JAFFRAY & CO.	0.18	1,461.44	589.68	871.76	
A020	90138F102	TWILIO INC A	628.00	07/08/20	OPPELHEIMER + CO. INC.	25.12	152,931.25	61,719.84	91,211.41	
A020	90138F102	TWILIO INC A	109.00	08/18/20	INSTINET LLC	1.64	27,187.80	10,712.52	16,475.28	
A020	90138F102	TWILIO INC A	1,200.00	08/18/20	JEFFERIES + COMPANY INC	10.20	300,693.19	117,936.00	182,757.19	
A020	90138F102	TWILIO INC A	429.00	09/17/20	JEFFERIES + COMPANY INC	3.65	94,122.48	42,162.12	51,960.36	
A020	90194D100	TWIST BIOSCIENCE CORP	3,170.00	12/09/20	NATIONAL FINANCIAL SERVICES CORPOR	47.55	446,061.98	101,766.57	344,295.41	
A003	904214103	UMFQUA HOLDINGS CORP	5,575.00	12/08/20	PIPER JAFFRAY & CO.	111.50	82,117.37	70,170.16	11,947.21	
A024	B1527V903	UNILEVER NV	5,047.00	10/15/20	CITIGROUP GLOBAL MARKETS LIMITED	216.49	309,046.54	240,588.39	66,458.15	
A024	B10R2P905	UNILEVER PLC	5,671.00	03/12/20	MACQUARIE CAPITAL (EUROPE) LTD	192.11	274,245.59	326,398.83	(52,153.24)	
A024	691679007	UNITED OVERSEAS BANK LTD	10,000.00	03/12/20	MACQUARIE BANK LIMITED	102.63	146,447.01	196,407.99	(49,960.98)	
A018	911363109	UNITED RENTALS INC	530.00	12/22/2020	MORGAN STANLEY CO INCORPORATED	3.98	121,592.66	78,204.61	43,388.05	
A018	911363109	UNITED RENTALS INC	342.00	12/11/20	CREDIT SUISSE SECURITIES (USA) LLC	2.57	62,618.25	50,464.11	32,154.14	
A018	911363109	UNITED RENTALS INC	335.00	5/8/2020	JEFFERIES + COMPANY INC	6.70	39,480.01	55,867.95	(16,387.94)	
A024	911963109	UNITED RENTALS INC	1,368.00	11/9/2020	SANFORD C BERNSTEIN CO LLC	27.36	284,034.98	228,141.36	55,893.62	
A003	915271100	UNIVEST FINANCIAL CORP	2,382.00	12/02/20	PIPER JAFFRAY & CO.	47.64	62,475.66	63,789.96	(16,710.30)	
A003	915271100	UNIVEST FINANCIAL CORP	4,190.00	12/02/20	MORGAN STANLEY CO INCORPORATED	8.18	67,675.86	97,123.07	(29,447.21)	
A018	92047W101	VALVOLINE INC	1,050.00	12/08/20	PIPER JAFFRAY & CO.	8.00	95,345.99	78,675.65	16,669.34	
A003	92343V104	VERIZON COMMUNICATIONS INC	7,860.00	11/17/2020	SANFORD C BERNSTEIN CO LLC	16.44	49,894.29	50,470.80	(576.51)	
A003	925550105	VIAMI SOLUTIONS INC	7,828.00	08/19/20	KEYBANC CAPITAL MARKETS INC	393.00	106,295.49	117,900.00	(11,604.51)	
A003	925550105	VIAMI SOLUTIONS INC	77,823.00	12/08/20	PIPER JAFFRAY & CO.	154.62	106,178.29	115,965.00	(9,786.71)	
A020	92672L107	VIEWRAY INC	771.00	03/11/20	BTIG, LLC	1,167.42	128,584.55	328,434.16	(199,849.61)	
A020	92672L107	VIEWRAY INC	70.00	09/11/20	SANFORD C BERNSTEIN CO LLC	0.60	120.14	295.40	(175.26)	
A003	92827P102	VIRTUSA CORP	2,895.00	03/10/20	WELLS FARGO SECURITIES LLC	141.25	142,137.57	118,727.71	23,409.86	
A003	92827P102	VIRTUSA CORP	3,143.00	09/10/20	ROBERT W BAIRD CO INCORPORATED	157.15	158,129.00	132,092.46	26,036.54	
A003	92827P102	VIRTUSA CORP	1,841.00	09/23/20	INVESTMENT TECHNOLOGY GROUP INC.	24.82	61,713.56	52,155.14	9,557.42	
A003	92827P102	VIRTUSA CORP	2,775.00	09/23/20	PIPER JAFFRAY & CO.	55.50	136,460.36	116,626.33	19,834.05	
A003	92827P102	VIRTUSA CORP	1,132.00	09/24/2020	LIQUIDNET INC	33.96	55,183.77	47,575.14	7,608.63	
A003	92827P102	VIRTUSA CORP	2,848.00	09/24/20	COWEN AND COMPANY, LLC	56.96	138,777.12	119,694.34	19,082.78	
A003	92827P102	VIRTUSA CORP	3,460.00	09/25/20	COWEN AND COMPANY, LLC	6.92	16,764.29	14,541.52	2,222.77	
A003	92827P102	VIRTUSA CORP	2,017.00	11/23/20	COWEN AND COMPANY, LLC	40.34	100,721.51	84,769.48	15,952.03	
A003	92827P102	VIRTUSA CORP	2,219.00	11/23/20	LIQUIDNET INC	66.57	110,736.97	93,259.04	17,477.93	
A003	92827P102	VIRTUSA CORP	3,008.00	11/24/20	PIPER JAFFRAY & CO.	60.16	150,248.07	126,418.75	23,829.32	
A003	92827P102	VIRTUSA CORP	5,347.00	11/24/20	LIQUIDNET INC	160.41	286,964.77	224,721.09	42,283.68	
A003	92827P102	VIRTUSA CORP	2,118.00	11/25/20	PIPER JAFFRAY & CO.	42.36	105,810.19	89,014.26	16,795.93	
A003	92837I100	VISTA OUTDOOR INC	7,285.00	04/05/20	PIPER JAFFRAY & CO.	145.70	63,577.70	52,213.83	11,363.87	
A003	92837I100	VISTA OUTDOOR INC	6,393.00	04/07/20	PIPER JAFFRAY & CO.	126.64	49,916.58	45,383.39	4,533.19	
A003	92837I100	VISTA OUTDOOR INC	2,177.00	04/08/20	PIPER JAFFRAY & CO.	43.54	17,003.08	15,603.23	1,399.85	
A003	92837I100	VISTA OUTDOOR INC	1,484.00	10/30/20	LIQUIDNET INC	43.02	28,002.89	10,277.92	17,724.47	
A003	92837I100	VISTA OUTDOOR INC	7,779.00	10/30/20	PIPER JAFFRAY & CO.	155.58	153,127.00	55,754.46	97,372.52	
A003	92837I100	VISTA OUTDOOR INC	817.00	11/02/20	LIQUIDNET INC	24.51	16,699.11	5,655.69	10,843.42	
A003	92837I100	VISTA OUTDOOR INC	2,715.00	11/02/20	JEFFERIES + COMPANY INC	54.30	55,375.81	19,459.24	35,916.57	
A003	92837I100	VISTA OUTDOOR INC	2,698.00	11/04/20	PIPER JAFFRAY & CO.	53.96	52,338.96	19,337.39	33,001.57	
A003	92837I100	VISTA OUTDOOR INC	2,627.00	12/08/20	PIPER JAFFRAY & CO.	52.54	50,133.08	27,066.27	23,066.81	
A020	92837W103	VITAL FARMS INC	303.00	11/11/20	JEFFERIES + COMPANY INC	1.82	9,136.00	6,666.00	2,470.00	
A020	92915B106	VOYAGER THERAPEUTICS INC	776.00	11/25/20	BARCLAYS CAPITAL INC/LE	11.64	6,556.97	10,608.18	(4,051.21)	
A020	92915B106	VOYAGER THERAPEUTICS INC	1,029.00	11/27/20	BARCLAYS CAPITAL INC/LE	15.44	8,766.94	14,066.78	(5,279.84)	
A020	92915B106	VOYAGER THERAPEUTICS INC	1,009.00	11/30/20	BARCLAYS CAPITAL INC/LE	15.14	8,405.28	13,793.37	(5,388.09)	
A020	92915B106	VOYAGER THERAPEUTICS INC	1,039.00	12/01/20	SANFORD C BERNSTEIN CO LLC	6.23	8,732.18	14,203.48	(5,471.30)	
A020	92915B106	VOYAGER THERAPEUTICS INC	738.00	12/01/20	BARCLAYS CAPITAL INC/LE	11.07	6,148.96	10,088.71	(3,939.76)	
A020	92915B106	VOYAGER THERAPEUTICS INC	574.00	12/02/20	BARCLAYS CAPITAL INC/LE	8.61	4,593.86	7,846.77	(3,252.91)	
A020	92915B106	VOYAGER THERAPEUTICS INC	146.00	12/02/20	SANFORD C BERNSTEIN CO LLC	0.88	1,170.90	1,995.97	(824.87)	
A020	92915B106	VOYAGER THERAPEUTICS INC	596.00	12/03/20	NATIONAL FINANCIAL SERVICES CORPOR	3.58	4,788.99	8,147.52	(3,358.54)	
A020	92915B106	VOYAGER THERAPEUTICS INC	1,077.00	12/04/20	BARCLAYS CAPITAL INC/LE	16.16	8,665.15	14,722.95	(6,057.80)	
A020	92915B106	VOYAGER THERAPEUTICS INC	228.00	12/04/20	SANFORD C BERNSTEIN CO LLC	1.37	1,852.52	3,116.84	(1,264.32)	
A020	92915B106	VOYAGER THERAPEUTICS INC	548.00	12/7/2020	SANFORD C BERNSTEIN CO LLC	3.29	4,488.51	7,491.34	(3,002.83)	
A020	92915B106	VOYAGER THERAPEUTICS INC	143.00	12/07/20	GOLDMAN SACHS + CO LLC	1.43	1,159.70	1,954.86	(795.16)	
A020	92915B106	VOYAGER THERAPEUTICS INC	45.00	12/7/2020	NATIONAL FINANCIAL SERVICES CORPOR	0.27	369.18	616.17	(245.99)	
A020	92915B106	VOYAGER THERAPEUTICS INC	636.00	12/08/20	NATIONAL FINANCIAL SERVICES CORPOR	3.18	5,154.66	8,694.33	(3,539.67)	

A020	92915B106	VOYAGER THERAPEUTICS INC	171.00	12/08/20	NATIONAL FINANCIAL SERVICES CORP	1.03	1,380.51	2,337.63	(957.12)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	486.00	12/09/20	NATIONAL FINANCIAL SERVICES CORP	7.29	3,821.62	6,643.78	(2,822.16)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	90.00	12/9/2020	NATIONAL FINANCIAL SERVICES CORP	0.54	720.71	1,230.33	(509.62)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	1,132.00	12/10/2020	NATIONAL FINANCIAL SERVICES CORP	16.98	8,866.30	15,474.82	(6,608.52)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	781.00	12/11/2020	NATIONAL FINANCIAL SERVICES CORP	11.72	6,263.16	10,676.53	(4,413.37)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	1,300.00	12/11/2020	PIPER JAFFRAY & CO.	1.95	1,028.27	1,777.14	(748.87)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	1,401.00	12/14/2020	NATIONAL FINANCIAL SERVICES CORP	21.02	11,967.35	19,152.14	(7,184.79)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	1,230.00	12/15/20	NATIONAL FINANCIAL SERVICES CORP	18.45	10,377.16	16,614.51	(6,437.35)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	2,424.00	12/16/20	NATIONAL FINANCIAL SERVICES CORP	36.36	20,598.62	33,136.90	(12,440.28)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	91.00	12/16/20	INVESTMENT TECHNOLOGY GROUP INC.	0.91	780.76	1,244.00	(530.80)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	1,035.00	12/17/20	NATIONAL FINANCIAL SERVICES CORP	15.53	37,094.64	57,866.54	(20,771.90)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	4,233.00	12/18/20	NATIONAL FINANCIAL SERVICES CORP	63.50	37,094.64	57,866.54	(20,771.90)	-
A020	92915B106	VOYAGER THERAPEUTICS INC	1,546.00	12/21/20	NATIONAL FINANCIAL SERVICES CORP	23.19	13,904.57	21,134.34	(7,229.77)	-
A020	92918V109	VROOM INC	16.00	06/09/20	GOLDMAN SACHS + CO LLC	0.64	643.34	352.00	-	-
A018	930059100	WADDELL + REED FINANCIAL A	8,300.00	12/16/20	GOLDMAN SACHS + CO LLC	249.00	208,740.38	138,776.00	8,300.00	-
A024	931427108	WALGREENS BOOTS ALLIANCE INC	3,305.00	04/27/20	VIRTU AMERICAS LLC	66.10	146,707.69	194,862.80	1,512.04	-
A003	931142103	WALMART INC	495.00	05/08/20	JEFFERIES + COMPANY INC	9.90	60,603.74	58,825.80	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	2,549.00	12/08/20	PIPER JAFFRAY & CO.	50.98	140,749.35	98,022.72	(18,944.52)	-
A003	98588F108	WR GRACE + CO	1,847.00	12/08/20	PIPER JAFFRAY & CO.	36.94	104,767.83	123,712.35	-	-
A003	9858X104	YETI HOLDINGS INC	555.00	06/09/20	INVESTMENT TECHNOLOGY GROUP INC.	11.10	20,107.20	11,644.68	8,462.52	-
A003	9858X104	YETI HOLDINGS INC	2,160.00	06/09/20	PIPER JAFFRAY & CO.	43.20	78,466.96	45,319.83	33,147.13	-
A003	9858X104	YETI HOLDINGS INC	2,412.00	06/23/20	CREDIT SUISSE SECURITIES (USA) LLC	120.60	103,589.24	50,607.14	52,982.10	-
A003	9858X104	YETI HOLDINGS INC	2,265.00	07/24/20	PIPER JAFFRAY & CO.	45.90	103,263.52	47,522.87	55,760.65	-
A003	9858X104	YETI HOLDINGS INC	222.00	7/27/2020	INVESTMENT TECHNOLOGY GROUP INC.	4.44	10,117.42	4,657.87	-	-
A003	9858X104	YETI HOLDINGS INC	338.00	7/27/2020	LUMINEX TRADING AND ANALYTICS LLC	5.07	15,571.31	7,091.71	8,479.60	-
A001	N/A	SECURITIES LENDING INCOME	4,432.00	07/27/20	COWEN AND COMPANY, LLC	88.64	205,733.32	92,989.57	112,743.75	-
A001	N/A	GAINLOSS ON FOREIGN CURRENCY			SECURITIES LENDING INCOME				72,641.73	-
A001	573252905	TELEFONICA SA		02/20/20	GAINLOSS ON FOREIGN CURRENCY				(24,469.25)	-
A024	710895908	ABB LTD REG		07/08/20	DIVIDEND TAX RECLAIM RECEIVED				1,014.32	-
A024	712387901	NESTLE SA REG		07/08/20	DIVIDEND TAX RECLAIM RECEIVED				2,021.54	-
A024	712387901	NESTLE SA REG		11/27/20	DIVIDEND TAX RECLAIM RECEIVED				2,350.98	-
A024	E07ZBW903	BUCHER INDUSTRIES AG REG		07/08/20	DIVIDEND TAX RECLAIM RECEIVED				2,345.24	-
A001	N/A	OVERSHORT			OVER/SHORT				534.80	-
A024	N/A	OVERSHORT			OVER/SHORT				9.81	-
N/A	N/A	DOREEN KENNEDY REPLACEMENT CHECK			AGED REPLACEMENT CHECK				0.07	-
A001	58933Y105	MERCK + CO. INC.			CLASS ACTION/CORPORATE ACTION				(628.26)	-
A018	74340W103	PROLOGIS INC			CLASS ACTION/CORPORATE ACTION				388.73	-
A018	45687V106	INGERSOLL RAND INC			CLASS ACTION/CORPORATE ACTION				48.27	-
A019	79299C941	ST JUDE MEDICAL INC			CLASS ACTION/CORPORATE ACTION				10.24	-
A017	87264AAV7	T MOBILE USA INC			CLASS ACTION/CORPORATE ACTION				32.25	-
A001	CLAIM AGAINST	REPUBLIC SERVICES FOR PERSONAL USAGE			CLASS ACTION/CORPORATE ACTION				3,900.87	-
A001	222372104	COUNTRYWIDE FINL CORP			CLASS ACTION/CORPORATE ACTION				5,000.00	-
A001	320517105	PROXY PAYMENT			CLASS ACTION/CORPORATE ACTION				5.00	-
A003	55262C100	FIRST HORIZON CORP			CLASS ACTION/CORPORATE ACTION				71.54	-
A001	N/A	MBIA INC			CLASS ACTION/CORPORATE ACTION				0.75	-
N/A	N/A	STATE STREET INDIRECT FX TRADING			CLASS ACTION/CORPORATE ACTION				72.27	-
A001	172967101	PRIZER INC			CLASS ACTION/CORPORATE ACTION				213.24	-
A001	717081103	DOLE FOOD INC			CLASS ACTION/CORPORATE ACTION				1,913.88	-
N/A	N/A	SYMBOL TECH FAIR FUND			CLASS ACTION/CORPORATE ACTION				232.94	-
A003	256605106	BROADCOM INC			CLASS ACTION/CORPORATE ACTION				653.78	-
A013	11135FAK7	BROADCOM INC			CLASS ACTION/CORPORATE ACTION				83.66	-
A013	00206RMF6	AT+T INC			CLASS ACTION/CORPORATE ACTION				2,074.38	-
N/A	N/A	MISC ROUNDING DIFFERENCE			CLASS ACTION/CORPORATE ACTION				89.90	-
N/A	N/A	MISC ROUNDING DIFFERENCE			CLASS ACTION/CORPORATE ACTION				987.66	-
Totals			2,632,052.00			50,907.67	86,667,274.47	84,127,168.78	(11,824,204.76)	232,786.55

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2020
 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	REALIZED GAINS	REALIZED LOSSES	UNREALIZED GAINS	UNREALIZED LOSSES	INVESTMENT INCOME RECEIVED DURING YEAR
1	1040 Cash	21,227,465.43	-	-	-	-	-	-	-	108,470.93
2	1100 Short Term Securities	-	-	-	-	-	-	-	-	-
3	1180 Fixed Income	59,103,571.53	306,251.92	104,808.85	-	2,028,650.63	(521,156.43)	1,285,023.82	(177,595.98)	1,705,313.90
4	1170 Equities	250,479,394.28	-	-	-	14,364,310.45	(11,824,204.76)	62,564,675.38	(8,323,695.61)	2,396,499.27
5	1172 Pooled Domestic Equity Funds	108,289,654.96	-	-	-	4,017,390.95	(685,637.88)	40,965,952.62	(27,787,387.68)	1,690,680.58
5	1173 Pooled International Equity Funds	168,664,284.67	-	-	-	1,669,148.00	(937,721.00)	68,464,967.72	(52,646,506.83)	344,195.00
5	1174 Pooled Global Equity Funds	95,028,699.06	-	-	-	2,742,267.46	(870,978.13)	31,512,322.42	(22,055,655.38)	1,018,025.82
5	1181 Pooled Domestic Fixed Income	115,442,979.71	-	-	-	35,618.40	-	15,618,228.20	(9,148,630.66)	154,533.73
5	1182 Pooled Global Fixed Income	44,127,032.16	-	-	-	164,188.84	(32,006.59)	6,238,890.44	(6,888,063.47)	447,916.22
5	1193 Pooled Alternative Investments	182,059,179.54	-	-	-	6,564,650.18	(1,585,000.99)	32,775,938.58	(13,400,421.62)	2,952,035.40
5	1194 Pooled Real Estate Investments	116,655,366.21	-	-	-	3,629,246.00	-	3,789,906.70	(4,370,798.89)	6,539,438.48
5	1197 Pooled Hedge Funds	77,646,691.41	-	-	-	-	-	19,984,065.23	(13,124,150.45)	2,252.00
SCHEDULE TOTALS		1,238,724,318.96	306,251.92	104,808.85	-	35,215,470.91	(16,436,705.78)	282,200,964.11	(157,922,906.57)	17,359,341.33

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR YEAR ENDED DECEMBER 31, 2020
SCHEDULE 7
SUMMARY OF INVESTMENT RELATED FEES

Table with columns: GL Acct, Manager/Vendor, #5304 - Management Fees, Q1 2020, Q2 2020, Q3 2020, Q4 2020, Total Paid or Accrued in 2020, Market Value as of 12/31/2020, Payment Method (N, C, W), #4701 Carried Interest Exp (Incentive alloc), #4702 Equalization Expense, #4703 Misc Investm Expense.

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR YEAR ENDED DECEMBER 31, 2020
 SCHEDULE OF INVESTMENT RELATED FEES
 SUMMARY OF INVESTMENT RELATED FEES

	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Accrued Payable at Year End 2020	Total Paid or Accrued in 2020	Market Value as of 12/31/2020	Payment Method (N, C, W)	#4701 Carried Interest Exp (incentive alloc)	#4702 Equalization Expense	#4703 Misc Investment Expense
1184-0002 AEW Partners RE Fund VIII LP	62,500.00	37,413.00	40,020.00	43,288.00	-	183,221.00	14,236,929.00	N	(211,682.00)	-	1,145,546.00
1184-0003 Berkshire Value Fund V LP	15,103.00	26,592.00	26,845.00	25,772.00	-	94,302.00	4,007,044.00	N	5,287.00	-	756,607.00
1184-0004 Carlyle Realty Partners VIII LP	62,656.00	189,345.00	63,344.00	63,344.00	-	378,689.00	6,631,935.00	N	24,659.00	-	176,375.00
1184-0005 DSF Capital Partners IV LP	56,250.00	56,250.00	56,250.00	56,250.00	-	225,000.00	17,333,774.30	N	48,012.38	-	10,860.00
1184-0006 Invesco Equity RE Fund	68,546.44	69,953.68	70,877.38	69,273.48	-	278,651.19	28,098,601.58	N	-	-	-
1184-0008 JPMCB Strategic Property Fund	17,438.00	17,438.00	17,186.00	15,894.00	-	67,756.00	1,258,887.00	N	-	-	2,304.00
1184-0010 Mesrow MFIRE Cayman LP	-	-	-	-	-	-	2,482.27	N	-	-	-
1184-0011 PRISA SA	30,832.00	33,345.00	33,905.00	31,355.00	-	129,442.00	1,589,903.00	N	-	-	33,523.00
1184-0012 Rodpoint RE Parallel Fund VI FR LP	51,122.57	69,696.38	68,383.84	56,444.00	-	260,167.74	40,971,686.05	N	-	-	6,225.00
1184-0013 TA Realty Core Property Fund LP	-	-	-	-	-	56,444.00	(75,741.00)	N	-	-	-
1184-0014 AEW Partners RE Fund IX LP	-	-	-	-	-	-	-	N	-	-	-
1184-0015 PCCP Equity RE IX	-	-	-	-	-	-	-	N	-	-	-
1184-0016 TerraCap Partners V	55,884.00	51,758.00	64,806.00	70,663.00	-	18,750.00	2,047,982.00	N	-	-	80,808.64
1197-0001 ABS Offshore SPC Global	52,938.00	57,080.00	51,126.00	63,775.00	-	243,111.00	32,056,389.92	N	-	-	27,915.00
1197-0002 EnTrust Special Opp Fund III	20,184.00	31,620.63	31,418.89	41,225.62	-	124,428.14	20,562,650.00	N	-	-	31,375.00
1197-0003 EnTrustPermal Special Opp Evergreen Fund	6,325.84	6,418.53	16,506.11	6,567.30	-	35,818.78	18,958,400.51	N	-	-	30,284.00
1197-0004 Old Farm Partners Offshore Fund	2,081,252.31	2,148,951.17	2,193,323.55	1,958,793.31	786,720.53	9,175,040.87	1,217,496,853.53	N	1,551,590.13	(219,310.22)	4,781,121.60
5304 - Management Fees Total											
5305 - Custodial Fees											
Slate Street Bank & Trust	51,931.53	49,145.72	46,394.56	-	54,736.71	202,208.52	N/A	W	-	-	-
5305 - Custodial Fees Total	51,931.53	49,145.72	46,394.56	-	54,736.71	202,208.52			-	-	-
5307 - Consultant Fees											
Meketa Investments	100,023.75	101,649.99	101,649.99	67,766.66	33,883.33	404,973.72	N/A	W	-	-	-
Abel Noser Solutions	-	5,000.00	-	-	-	5,000.00	N/A	C	-	-	-
5307 - Consultant Fees Total	100,023.75	106,649.99	101,649.99	67,766.66	33,883.33	409,973.72			-	-	-
Management, Custodial, & Consultant Fees Total						9,787,233.11			1,551,590.13	(219,310.22)	4,781,121.60
* Payment Method (N=Net, C=Check, or W=Wire)											