

Annual Statement

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· **OF THE FINANCIAL CONDITION**
· **OF THE PLYMOUTH COUNTY RET. ASSOCIATION**
· **TO THE PUBLIC EMPLOYEE RETIREMENT ADMINISTRATION COMMISSION**
· **FOR THE YEAR ENDED 12/31/2021**
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Annual Statement for the Year Ended December 31, 2021 of the conditions and Affairs of the Plymouth County Ret. Association.

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

Date of Certificate 10/13/1936

Effective Date 01/01/1937

ADMINISTRATION OFFICE

60 Industrial Park Rd
Street & Number

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

(508) 830-1803
Telephone Number

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

Board Of Retirement

Ex-Officio Member

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

Thomas J. O'Brien
(Signature)

Appointed Member

James Harrington
(Name)

James Harrington
(Signature)

Term Expires 01/07/2023

Elected Member

Joseph F. McDonough
(Name)

Joseph F. McDonough
(Signature)

Term Expires 12/31/2022

Elected Member

John F. Sciara
(Name)

John F. Sciara
(Signature)

Term Expires 12/31/2024

Member Appointed by Other Members

Mary Beth Carter
(Name)

Mary Beth Carter
(Signature)

Term Expires 12/31/2023

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 BALANCE TESTS

1. ASSET BALANCE

Assets Previous Year	1,239,611,831.20
Income Current Year	342,148,126.46
Disbursements Current Year	141,405,638.91
Assets Current Year	1,440,354,318.75

2. ASSET DIFFERENCE

Assets Current Year	1,440,354,318.75
Assets Previous Year	1,239,611,831.20
Difference	200,742,487.55

3. INCOME DIFFERENCE

Income Current Year	342,148,126.46
Disbursements Current Year	141,405,638.91
Difference	200,742,487.55

4. FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	367,520,716.64
Total Fund Change Debits Current Year	-166,778,229.09
Difference	200,742,487.55

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

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2021.

ASSETS & LIABILITIES

	2021	2020	2019
1. 1040 Cash	37,833,062.45	21,227,465.43	23,775,931.23
2. 1100 Short Term Investments	0.00	0.00	0.00
3. 1180 Fixed Income Securities	25.50	59,103,571.53	81,223,019.44
4. 1170 Equities	230,129,121.10	250,479,394.28	202,598,860.71
5. 1101 Pooled Short Term Funds	0.00	0.00	0.00
6. 1172 Pooled Domestic Equity Funds	142,179,306.01	108,289,654.96	100,094,629.89
7. 1173 Pooled International Equity Funds	175,160,571.08	168,664,284.67	205,637,667.14
8. 1174 Pooled Global Equity Funds	108,715,659.48	95,028,699.06	78,341,625.24
9. 1181 Pooled Domestic Fixed Income Funds	223,620,410.24	115,442,979.71	76,724,688.82
10. 1182 Pooled International Fixed Income Funds	19,777,343.40	44,127,032.16	43,246,570.03
11. 1183 Pooled Global Fixed Income Funds	0.00	0.00	0.00
12. 1193 Pooled Alternative Investments	268,442,530.95	182,059,179.54	124,588,895.35
13. 1194 Pooled Real Estate Funds	140,841,413.87	116,655,366.21	94,529,484.43
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	90,691,704.75	77,646,691.41	63,796,451.55
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	0.00	306,251.92	306,942.72
20. 1350 Prepaid Expenses	0.00	31,675.26	31,675.26
21. 1398 Accounts Receivable (A)	8,841,652.87	7,577,110.54	10,509,296.58
22. 1910 Land	341,500.00	341,500.00	0.00
23. 1920 Buildings	2,740,379.76	2,066,084.50	0.00
24. 1929 Accumulated Depreciation – Buildings	-87,349.00	-12,913.00	0.00
25. 2020 Accounts Payable (A)	(-8,873,013.71)	(-9,422,196.98)	(-11,358,622.34)
TOTAL	1,440,354,318.75	1,239,611,831.20	1,094,047,116.05
FUNDS			
1. 3293 Annuity Savings Fund	293,469,920.05	286,529,175.25	280,667,883.52
2. 3294 Annuity Reserve Fund	101,767,076.32	98,502,814.24	92,162,699.46
3. 3295 Military Service Fund	15,191.54	13,585.75	13,572.18
4. 3296 Pension Fund	2,568,474.49	8,337,960.85	4,522,561.28
5. 3298 Expense Fund	0.00	0.00	0.00
6. 3297 Pension Reserve Fund	1,042,533,656.35	846,228,295.11	716,680,399.61
TOTAL ASSETS AT MARKET VALUE	1,440,354,318.75	1,239,611,831.20	1,094,047,116.05

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

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2021.

	Balance Dec. 31 Prior year	Receipts	Interfund Transfers	Disbursements	Balance Dec.31 Current Year
Annuity Savings Fund	286,529,175.25	34,543,900.94	-22,563,412.18	-5,039,743.96	293,469,920.05
Annuity Reserve Fund	98,502,814.24	2,875,474.11	22,332,272.18	-21,943,484.21	101,767,076.32
Pension Fund	8,337,960.85	93,080,796.08	3,040,318.00	-101,890,600.44	2,568,474.49
Military Service Fund	13,585.75	1,605.79	0.00	0.00	15,191.54
Expense Fund	0.00	12,531,810.30	0.00	-12,531,810.30	0.00
Pension Reserve Fund	846,228,295.11	199,114,539.24	-2,809,178.00	0.00	1,042,533,656.35
Total All Funds	1,239,611,831.20	342,148,126.46	- 0 -	-141,405,638.91	1,440,354,318.75

List below all transfers:

Xfer from	Annuity Savings Fund	to	Annuity Reserve Fund	in the amt of	22,332,272.18	on acct of	2021 Retirements
	Control Acct						
Xfer from	Pension Reserve Fund	to	Pension Fund Control	in the amt of	3,040,318.00	on acct of	FY22 Excess Bene Cost Over
	Control Acct		Account				Appropriation
Xfer from	Annuity Savings Fund	to	Pension Reserve Fund	in the amt of	391,063.82	on acct of	10 year + Inactive Accounts
	Control Acct		Control Acct				
Xfer from	Pension Reserve Fund	to	Annuity Savings Fund	in the amt of	159,923.82	on acct of	Reactivated 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 Ret. Association for the Year Ended December 31, 2021.

RECEIPTS

	2021	2020	2019
1. Annuity Savings Fund:			
(a) 4891 Members' Deductions	30,579,451.77	29,471,226.55	28,759,453.85
(b) 4892 Transfers from Other Systems	3,061,438.00	2,652,812.15	3,083,020.03
(c) 4893 Member Make Up Payments and Redeposits	448,698.41	352,095.79	511,181.00
(d) 4900 Member Payments from Rollovers	0.00	0.00	0.00
(e) Investment Income Credited to Members' Accounts	454,312.76	413,224.82	541,427.23
Subtotal	<u>34,543,900.94</u>	<u>32,889,359.31</u>	<u>32,895,082.11</u>
2. Annuity Reserve Fund:			
(a) 4750 Recovery of Annuity from Reinstatement	0.00	0.00	0.00
(b) Investment Income Credited to Annuity Reserve Fund	2,875,474.11	2,755,081.13	2,660,645.67
Subtotal	<u>2,875,474.11</u>	<u>2,755,081.13</u>	<u>2,660,645.67</u>
3. Pension Fund:			
(a) 4898 3(8)(c) Reimbursements from Other Systems	3,917,129.90	4,145,559.85	4,819,789.87
(b) 4899 Received from Commonwealth for COLA & Survivor Bft	7,073.48	443,048.51	485,005.34
(c) 4894 Pension Fund Appropriation	89,068,345.80	85,337,687.00	74,673,702.50
(d) 4840 Workers Compensation Settlement	24,000.00	18,800.00	15,000.00
(e) 4751 Recovery of Pension from Reinstatement	0.00	0.00	0.00
(f) 4841 Recovery of 91A Overearnings	64,246.90	33,653.06	46,812.11
Subtotal	<u>93,080,796.08</u>	<u>89,978,748.42</u>	<u>80,040,309.82</u>
4. Military Service Fund:			
(a) 4890 Contributions Received from Municipality	1,592.20	0.00	0.00
(b) Investment Income Credited	13.59	13.57	13.56
Subtotal	<u>1,605.79</u>	<u>13.57</u>	<u>13.56</u>
5. Expense Fund:			
(a) 4896 Expense Fund Appropriation	0.00	0.00	0.00
(b) Investment Income Credited to Expense Fund	12,531,810.30	11,614,374.33	11,296,496.69
Subtotal	<u>12,531,810.30</u>	<u>11,614,374.33</u>	<u>11,296,496.69</u>
6. Pension Reserve Fund:			
(a) 4897 Federal Grant Reimbursement	35,416.99	19,870.93	31,253.93
(b) 4895 Pension Reserve Appropriation	0.00	0.00	0.00
(c) 4822 Interest Not Refunded	61,598.29	56,856.96	124,648.90
(d) 4825 Miscellaneous Income	870.59	0.00	9,057.00
(e) Excess Investment Income	199,016,653.37	139,414,568.98	163,872,770.38
Subtotal	<u>199,114,539.24</u>	<u>139,491,296.87</u>	<u>164,037,730.21</u>
TOTAL RECEIPTS	<u>342,148,126.46</u>	<u>276,728,873.63</u>	<u>290,930,278.06</u>

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2021.

DISBURSEMENTS

	2021	2020	2019
1. Annuity Savings Fund:			
(a) 5757 Refunds to Members	2,168,497.49	1,744,006.96	3,197,584.42
(b) 5756 Transfers to Other Systems	2,871,246.47	1,262,641.98	2,753,697.11
Subtotal	<u>5,039,743.96</u>	<u>3,006,648.94</u>	<u>5,951,281.53</u>
2. Annuity Reserve Fund:			
(a) 5750 Annuities Paid	21,847,197.28	20,255,669.31	18,816,388.61
(b) 5759 Option B Refunds	96,286.93	113,794.05	162,205.81
Subtotal	<u>21,943,484.21</u>	<u>20,369,463.36</u>	<u>18,978,594.42</u>
3. Pension Fund:			
(a) 5751 Pensions Paid	100,198,738.36	95,080,036.99	90,482,963.00
Regular Pension Payments	80,516,936.59	75,860,110.45	71,525,953.55
Survivorship Payments	4,711,218.29	4,353,212.73	4,133,738.47
Ordinary Disability Payments	636,117.62	647,561.02	668,614.92
Accidental Disability Payments	12,016,456.40	11,966,097.91	11,793,838.48
Accidental Death Payments	1,558,460.59	1,465,746.12	1,511,880.43
Section 101 Benefits	759,548.87	781,213.01	842,664.11
(b) 5755 3(8)(c) Reimbursements To Other Systems	1,691,862.08	1,093,634.86	5,721,032.54
(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>101,890,600.44</u>	<u>96,173,671.85</u>	<u>96,203,995.54</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	900,236.98	898,945.32	835,417.54
(c) 5120 Benefits	241,101.78	239,827.06	219,068.26
(d) 5304 Management Fees	9,985,485.31	9,175,040.86	8,706,585.87
(e) 5305 Custodial Fees	240,668.61	202,208.52	312,418.69
(f) 5307 Investment Consultant Fees	409,646.13	409,973.72	388,976.39
(g) 5308 Legal Expenses	30,778.56	92,131.54	96,503.46
(h) 5309 Medical Expenses	0.00	0.00	0.00
(i) 5310 Fiduciary Insurance	82,743.00	77,734.00	76,208.00
(j) 5311 Service Contracts	80,342.08	51,260.41	47,191.19
(k) 5312 Rent Expense	127,278.56	149,160.12	158,587.63
(l) 5315 Professional Services	78,681.74	110,958.01	25,661.11
(m) 5316 Actuarial Services	2,875.00	16,500.00	14,750.00
(n) 5317 Accounting Services	38,000.00	-2,200.00	77,200.00
(o) 5320 Education And Training	800.00	1,618.10	16,117.61
(p) 5589 Administrative Expenses	218,313.22	157,711.88	286,892.20
(q) 5599 Furniture and Equipment	0.00	0.00	5,653.06
(r) 5719 Travel	423.33	591.79	9,265.68
(s) 5829 Depreciation Expense: Building	74,436.00	12,913.00	0.00
Subtotal	<u>12,531,810.30</u>	<u>11,614,374.33</u>	<u>11,296,496.69</u>
TOTAL DISBURSEMENTS	<u>141,405,638.91</u>	<u>131,164,158.48</u>	<u>132,430,368.18</u>

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2021.

INVESTMENT INCOME

	2021	2020	2019
Investment Income received from:			
(a) Cash (from Schedule 1)	22,304.05	108,470.93	493,836.03
(b) Short Term Investments (from Schedule 2)	0.00	0.00	0.00
(c) Fixed Income Securities (from Schedules 3A and 3C)	1,916,290.72	1,705,313.90	3,208,735.01
(d) Equities (from Schedules 4A and 4C)	3,162,218.57	2,396,499.27	2,864,648.07
(e) Pooled Funds (from Schedule 5)	18,419,869.60	13,149,057.23	11,723,490.76
(f) Commission Recapture and Securities Litigation	0.00	0.00	0.00
4821 TOTAL INVESTMENT INCOME	23,520,682.94	17,359,341.33	18,290,709.87
Plus:			
4884 Realized Gains (Profits)	74,715,599.63	35,215,470.91	43,829,012.75
4886 Unrealized Gains (Increase in Market Value)	246,732,630.87	282,200,964.11	188,024,309.35
1550 Interest Due & Accrued on Fixed Income Securities at End Of Current Year	0.00	306,251.92	306,942.72
Less:			
4823 Paid Accrued Interest on Fixed Income Securities	32,383.27	104,808.85	103,208.43
4885 Realized Losses	12,905,122.17	16,436,705.78	6,051,549.17
4887 Unrealized Losses (Decrease in Market Value)	97,354,901.36	157,922,906.58	61,548,180.33
1550 Interest Due and Accrued on Fixed Income Securities Prior Year	306,251.92	306,942.72	1,051,163.00
Additional Adjustments:			
4701 Carried Interest Expense	12,971,783.11	1,551,590.13	1,366,878.82
4702 Equalization Expense	323,934.68	-219,310.22	-157,677.59
4703 Miscellaneous Investment Expenses	6,196,272.80	4,781,121.60	2,116,319.00
NET INVESTMENT INCOME	214,878,264.13	154,197,262.83	178,371,353.53
Income required:			
Annuity Savings Fund (from Supplementary Schedule)	454,312.76	413,224.82	541,427.23
Annuity Reserve Fund	2,875,474.11	2,755,081.13	2,660,645.67
Expense Fund	12,531,810.30	11,614,374.33	11,296,496.69
Military Service Fund	13.59	13.57	13.56
TOTAL INCOME REQUIRED	15,861,610.76	14,782,693.85	14,498,583.15
Net Investment Income	214,878,264.13	154,197,262.83	178,371,353.53
Less Income Required	15,861,610.76	14,782,693.85	14,498,583.15
EXCESS INCOME TO PENSION RESERVE FUND	199,016,653.37	139,414,568.98	163,872,770.38

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2021.

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2 & 4	TOTAL
Active Membership, Dec. 31st, Previous Year	4,431	1,124	5,555
Inactive Membership, Dec. 31st, Previous Year	1,673	76	1,749
Enrolled During Current Year	923	98	1,021
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	923	98	1,021
Deduct:			
Death	4	0	4
Withdrawals	313	25	338
Retirements	227	37	264
SUBTOTAL	544	62	606
Active Membership, Dec. 31st, Current Year	4,682	1,154	5,836
Inactive Membership, Dec. 31st, Current Year	1,801	82	1,883

RETIRED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	3,300	1,064	4,364
Retirements During the Year			
Superannuation	282	41	323
Ordinary Disability	1	0	1
Accidental Disability	4	6	10
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	20	13	33
Survivor Benefits from Active Membership	7	0	7
SUBTOTAL	314	60	374
Deduct:			
Deaths of Retired Members	108	26	134
Termination of Survivor Benefits	17	5	22
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	125	31	156
Retired Membership, Dec. 31st, Current Year			
Superannuation	3,037	727	3,764
Ordinary Disability	19	11	30
Accidental Disability	134	206	340
Termination	5	1	6
Beneficiaries from Accidental Deaths	5	35	40
Beneficiaries from Section 100	0	1	1
Beneficiaries from Section 101	18	31	49
Beneficiaries under Option C	146	55	201
Option (D) Survivor Allowance	113	23	136
Section 12B Survivor Allowance	12	3	15
Total Retired, Beneficiary and Survivor Membership, Dec. 31st, Current Year	3,489	1,093	4,582
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31st, Current Year	9,972	2,329	12,301

Annual Statement of the Plymouth County Ret. Association for the Year Ended December 31, 2021.

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	1,845,115.31	12/31/2021
4892 Transfers From Other Systems	0.00	
4893 Member Make Up Payments and Redeposits	8,665.49	12/31/2021
4900 Member Payments from Rollovers	0.00	
4898 3(8)(c) Reimbursements from Other Systems	3,916,550.03	12/31/2021
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)	671,591.60	12/31/2021
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)		
Insurance & Benefits Refunds	77.00	12/31/2021
Death Pension Refunds	1,293.39	12/31/2021
Paul Hurley Restitution Payment Balance	16,604.32	12/31/2021
Open Trades - EnTrust SOF3, KBI & Newton	2,381,755.73	12/31/2021
TOTAL RECEIVABLES	8,841,652.87	
Accounts Payable		
5316 Actuarial Services	0.00	
5317 Accounting Services	0.00	
5320 Education and Training	0.00	
5757 Refunds to Members	0.00	
5756 Transfers to Other Systems	0.00	
5750 Annuities Paid	0.00	
5759 Option B Refund	0.00	
5751 Pensions Paid	0.00	
5755 3(8)(c) Reimbursements to Other Systems	-8,127,958.11	12/31/2021
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	-116.00	12/31/2021
5304 Management Fees	-462,112.99	12/31/2021
5305 Custodial Fees	-44,090.42	12/31/2021
5307 Investment Consultant Fees	-32,376.38	12/31/2021
5308 Legal Expenses	-2,543.00	12/31/2021
5309 Medical Expenses	0.00	
5310 Fiduciary Insurance	0.00	
5311 Service Contracts	-2,501.87	12/31/2021
5312 Rent Expense	0.00	
5315 Professional Services Expense	-3,098.56	12/31/2021
5589 Administrative Expenses	-19,947.83	12/31/2021
5599 Furniture and Equipment	0.00	
5719 Travel	-142.14	12/31/2021
Investments Purchased But Not Paid For (list individually)		
P. Hurley Term Ref Excess for Future Exp	-26,450.04	12/31/2021
Dec 2021 Deduction Overpayments	-144.52	12/31/2021
Open Trades - Newton	-20,991.12	12/31/2021
Building & Parking Lot Capitalized Exp	-130,540.73	12/31/2021
TOTAL PAYABLES	-8,873,013.71	

Annual Statement for the Year Ended 12/31/2021
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
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 Alternative Credit	1345 Avenue Of The Americas, 48th Floor, New York, NY 10105
First Eagle Investment Management	227 West Monroe Street, Suite 3200, Chicago, IL 60606
Fisher Investments	13100 Skyline Boulevard, Woodside, California 94062
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 (closed Jan 2021)	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 (closed Dec 2021)	100 Federal Street, 30th Floor, Boston, MA 02110
J.P. Morgan Asset Management	1111 Polaris Parkway, Suite 3A, Columbus, OH 43240
KBI Global Investors (closed Feb 2021)	3rd Floor, 2 Harbourmaster Place, IFSC, Dublin 1, D01 X5P3, Ireland
Kohlberg & 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
Mesirow Financial	353 North Clark Street, Chicago, Illinois 60654
Newton Investment Management (fka Mellon)	201 Washington Street, Boston, MA 02108
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
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

Supplementary Schedule for 2021

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: 103		4,693,667.40	367,960.20	13,932.22	43,227.52	109,819.71	108,999.13	0.00	7,095.66	4,892,872.84
Totals for 002 - County Hospital Member Count: 1		68,092.72	0.00	68.09	0.00	0.00	0.00	0.00	0.00	68,160.81
Totals for 003 - Town Of Abington Member Count: 391		10,576,014.47	1,135,310.17	22,560.52	82,960.03	273,710.93	794,213.97	0.00	-20,263.69	10,769,183.98
Totals for 004 - Town Of Bridgewater Member Count: 229		14,398,886.16	1,562,715.29	19,106.47	100,529.86	92,472.51	1,840,822.35	0.00	4,248.26	14,143,694.66
Totals for 005 - Bridgewater Housing Auth Member Count: 6		220,634.41	13,328.85	102.96	864.00	0.00	168,145.84	0.00	0.00	66,784.38
Totals for 006 - Bridgewater-Raynham Member Count: 306		6,916,110.11	697,433.52	10,225.18	100,479.51	46,553.67	632,218.51	0.00	1,733.65	7,043,742.49
Totals for 007 - Town Of Carver Member Count: 349		7,633,094.31	793,018.37	10,956.97	70,861.43	174,176.35	505,669.21	0.00	-387.29	7,828,472.81
Totals for 008 - Carver, Marion, Wareham Member Count: 2		40,337.20	67.66	14.41	0.00	7,184.10	33,235.17	0.00	0.00	0.00
Totals for 009 - Town Of Duxbury Member Count: 591		17,577,916.82	1,854,440.81	20,480.40	135,849.18	458,137.66	1,290,752.77	0.00	40,893.48	17,798,903.30
Totals for 010 - Duxbury Housing Auth. Member Count: 1		59,548.90	5,194.77	59.55	0.00	0.00	0.00	0.00	0.00	64,803.22
Totals for 011 - Town Of East Bridgewater Member Count: 403		10,198,360.91	1,174,470.92	13,255.26	55,963.43	208,679.22	524,821.79	0.00	53,550.97	10,654,998.54
Totals for 012 - East Bridgewater Housing Member Count: 6		256,946.79	22,768.89	222.97	0.00	0.00	107,066.65	0.00	0.00	172,872.00
Totals for 013 - Town Of Halifax Member Count: 173		4,997,116.78	503,490.53	5,760.05	48,501.65	67,356.78	368,783.96	0.00	2.72	5,118,725.55
Totals for 014 - Town Of Hanover Member Count: 481		15,464,025.84	1,741,345.71	24,595.27	248,091.95	215,387.72	884,258.10	0.00	9,576.21	16,368,836.74
Totals for 015 - Town Of Hanson Member Count: 137		6,666,619.70	624,213.97	7,214.02	46,286.49	162,828.54	547,085.14	0.00	58.07	6,634,362.43
Totals for 016 - Town Of Kingston Member Count: 287		10,068,810.16	1,062,615.75	15,353.85	285,078.82	229,792.08	1,002,225.49	0.00	965.94	10,198,875.07
Totals for 017 - Kingston Housing Auth. Member Count: 5		45,566.45	0.00	29.18	0.00	0.00	39,365.39	0.00	0.00	6,230.24
Totals for 018 - Town Of Lakeville Member Count: 122		3,500,701.62	484,071.62	4,718.89	210,173.95	15,393.21	384,137.71	0.00	1,041.69	3,799,093.47

Accounting Close Interest - 2021

Beginning Balance 3294: 98,502,814.24 **Beginning Bal 3294 x.0025:** 246,257.04

3294 Jan Adj: 0.00	5750 Jan Cash Disb: -1,760,884.40	5759 Jan Cash Disb: -13,077.74	Jan Monthly Total: 96,728,852.10
3294 Feb Adj: 2,333,921.64	5750 Feb Cash Disb: -1,785,586.25	5759 Feb Cash Disb: 0.00	Feb Monthly Total: 97,277,187.49
3294 Mar Adj: 1,081,937.23	5750 Mar Cash Disb: -1,779,077.53	5759 Mar Cash Disb: 0.00	Mar Monthly Total: 96,580,047.19
3294 Apr Adj: 824,646.57	5750 Apr Cash Disb: -1,780,723.51	5759 Apr Cash Disb: 0.00	Apr Monthly Total: 95,623,970.25
3294 May Adj: 824,706.83	5750 May Cash Disb: -1,791,830.15	5759 May Cash Disb: 0.00	May Monthly Total: 94,656,846.93
3294 Jun Adj: 1,723,524.70	5750 Jun Cash Disb: -1,802,548.64	5759 Jun Cash Disb: 0.00	Jun Monthly Total: 94,577,822.99
3294 Jul Adj: 1,411,318.19	5750 Jul Cash Disb: -1,805,224.50	5759 Jul Cash Disb: -33,153.22	Jul Monthly Total: 94,150,763.46
3294 Aug Adj: 2,757,378.29	5750 Aug Cash Disb: -1,853,060.60	5759 Aug Cash Disb: 0.00	Aug Monthly Total: 95,055,081.15
3294 Sep Adj: 2,464,614.93	5750 Sep Cash Disb: -1,856,858.02	5759 Sep Cash Disb: 0.00	Sep Monthly Total: 95,662,838.06
3294 Oct Adj: 2,043,405.40	5750 Oct Cash Disb: -1,865,858.68	5759 Oct Cash Disb: -33,411.33	Oct Monthly Total: 95,806,973.45
3294 Nov Adj: 1,639,051.62	5750 Nov Cash Disb: -1,870,721.15	5759 Nov Cash Disb: -8,857.74	Nov Monthly Total: 95,566,446.18
3294 Dec Adj: -16,715,717.43	5750 Dec Cash Disb: -1,894,823.85	5759 Dec Cash Disb: -7,786.90	Dec Monthly Total: 76,948,118.00

Jan Mthly Total x .0025:	241,822.13
Feb Mthly Total x .0025:	243,192.97
Mar Mthly Total x .0025:	241,450.12
Apr Mthly Total x .0025:	239,059.93
May Mthly Total x .0025:	236,642.12
Jun Mthly Total x .0025:	236,444.56
Jul Mthly Total x .0025:	235,376.91
Aug Mthly Total x .0025:	237,637.70
Sep Mthly Total x .0025:	239,157.10
Oct Mthly Total x .0025:	239,517.43
Nov Mthly Total x .0025:	238,916.12

Total x .0025 No Dec:	2,875,474.11
Mth Total + x .0025:	79,823,592.11
ASF 3293 Interest:	454,312.76
MSF 3295 Interest:	13.59
EXPF 3298 Interest:	12,290,708.52
PRF Interest:	199,016,653.37

Investment Schedules

PLYMOUTH COUNTY RETIREMENT ASSOCIATION

FOR THE YEAR ENDED 12/31/2021

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2021
SCHEDULE 1
CASH ACCOUNT ACTIVITY DURING YEAR

<u>G/L ACCT#</u>	<u>FUND</u>	<u>FUND NAME</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>BOOK VALUE AT END OF PREVIOUS YEAR</u>	<u>TOTAL DEPOSITS THIS YEAR</u>	<u>INCOME REINVESTED INTO ACCOUNT</u>	<u>TOTAL WITHDRAWALS THIS YEAR</u>	<u>TOTAL BOOK VALUE AT END OF YEAR</u>	<u>CASH INCOME NOT REINVESTED OR REDEPOSITED</u>	<u>INTEREST DUE AND ACCRUED AT YEAR END</u>
ROCKLAND TRUST BANK ACCOUNTS											
1057-0000	2977015094	CHECKING		ROCKLAND TRUST - PAYROLL	(17,038.80)	128,216,888.68	-	(128,161,416.93)	38,432.95	456.96	-
1058-0000	2977015102	CHECKING		ROCKLAND TRUST - ACCTS PAYABLE	27,745.44	3,707,331.24	-	(3,707,539.84)	27,536.84	33.04	-
1059-0000	2977015086	MONEY MARKET		ROCKLAND TRUST - GDA	6,598,005.87	195,429,668.27	-	(196,747,077.09)	5,280,597.05	3,604.79	-
TOTAL - ROCKLAND TRUST BANK ACCOUNTS					6,608,712.51	327,353,888.19	-	(328,616,033.86)	5,346,566.84	4,094.79	-
STATE STREET CASH ACCOUNTS											
1042-0000	A001	POOLED	USD	US DOLLAR	11,053,465.92	371,491,743.46	-	(353,318,271.58)	29,226,937.80	14,090.18	-
1042-0000	A001	POOLED	EUR	EURO CURRENCY	-	1,998,788.07	-	(1,998,788.07)	-	-	-
1045-0000	A003	LMCG SCV	USD	US DOLLAR	869,323.96	54,364,553.42	-	(54,459,508.26)	774,369.12	877.83	-
1056-0000	A013	IR&M	USD	US DOLLAR	223,696.62	79,932,704.10	-	(80,156,047.14)	353.58	734.74	-
1053-0000	A017	EATON VANCE	USD	US DOLLAR	0.01	397.27	-	(397.28)	(0.00)	-	-
1054-0000	A018	FISHER	USD	US DOLLAR	193,160.06	9,877,171.30	-	(9,837,589.52)	232,741.84	271.84	-
1046-0000	A020	NEWTON	USD	US DOLLAR	1,570,347.02	56,741,935.52	-	(57,062,371.12)	1,249,911.42	1,617.48	-
1040-0001	A024	LMCG GMC	AUD	AUSTRALIAN DOLLAR	-	132,111.80	-	(132,111.80)	-	-	-
1061-0000	A024	LMCG GMC	CAD	CANADIAN DOLLAR	-	82,481.72	-	(82,481.72)	-	-	-
1061-0000	A024	LMCG GMC	DKK	DANISH KRONA	-	142,740.95	-	(142,740.95)	-	-	-
1061-0000	A024	LMCG GMC	EUR	EURO CURRENCY	-	688,828.39	-	(688,828.39)	-	-	-
1061-0000	A024	LMCG GMC	HKD	HONG KONG DOLLAR	-	69,071.75	-	(69,071.75)	-	-	-
1061-0000	A024	LMCG GMC	JPY	JAPANESE YEN	-	576,959.48	-	(576,959.48)	-	-	-
1061-0000	A024	LMCG GMC	GBP	GREAT BRITISH POUND	-	390,106.04	-	(390,078.52)	27.52	-	-
1061-0000	A024	LMCG GMC	CHF	SWISS FRANK	-	176,645.73	-	(176,645.73)	-	-	-
1061-0000	A024	LMCG GMC	USD	US DOLLAR	708,759.33	10,634,235.70	-	(10,340,840.70)	1,002,154.33	617.19	-
1040-0002	A025	SYSTEMATIC	USD	US DOLLAR	-	-	-	-	-	-	-
1040-0003	A026	VULCAN	USD	US DOLLAR	-	-	-	-	-	-	-
TOTAL - STATE STREET CASH ACCOUNTS					14,618,752.92	587,300,474.70	-	(569,432,732.01)	32,486,495.61	18,209.26	-
SCHEDULE 1 TOTALS					21,227,465.43	914,654,362.89	-	(898,048,765.87)	37,833,062.45	22,304.05	-

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2021
 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, 2021
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, 2021

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, 2021
 SCHEDULE 3A
 FIXED INCOME 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 INCREASE	CHANGE IN MARKET VALUE DECREASE	INTEREST RECEIVED DURING YEAR	INTEREST DUE AND ACCRUED AT YEAR END
A017	00084K104	ACC CLAIMS HLDGS LLC	-	-	148,400.00	-	-	-	-	-	-
A017	34460XAA7	FONTAINEBLEAU LAS VEGAS	10.25	06/15/15	255,000.00	0.01	25.50	-	-	-	-
Totals					403,400.00		25.50	-	-	-	-

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2021
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	00179DAA4	AMSR TRUST	1.95	6/17/2038	222,000.00	5/6/2021	DEUTSCHE BANK SECURITIES INC	0	-	221,993.79
A013	00180UAA3	AMSR TRUST	1.48	10/17/2038	178,000.00	9/10/2021	GOLDMAN SACHS + CO LLC	0	-	177,999.00
A013	00206RMM1	AT+T INC	2.55	12/1/2033	248,000.00	9/3/2021	EXCHANGE OFFER (NON CASH)	0	1,721.53	254,234.72
A013	01627AAA6	ALIGNED DATA CENTERS ISSUER LL	1.94	8/15/2046	169,000.00	8/11/2021	PERSHING LLC	0	-	169,000.00
A013	05493EAY8	BARCLAYS COMMERCIAL MORTGAG	2.30	2/15/2054	172,000.00	2/17/2021	BARCLAYS CAPITAL INC.	0	98.86	177,159.31
A013	05609VAA3	BX TRUST	1.00	09/15/23	141,000.00	9/16/2021	DEUTSCHE BANK SECURITIES INC	0.00	-	141,308.44
A013	05609VAA3	BX TRUST	1.00	09/15/23	33,000.00	9/16/2021	CITIGROUP GLOBAL MARKETS INC	0.00	-	33,077.34
A013	08162FAE3	BENCHMARK MORTGAGE TRUST	3.12	08/15/52	149,000.00	5/18/2021	DEUTSCHE BANK SECURITIES INC	0.00	245.00	160,966.56
A013	12530MAE5	CF HIPPOLYTA ISSUER LLC	1.53	03/15/61	146,000.00	6/25/2021	GOLDMAN SACHS + CO LLC	0.00	86.87	146,832.66
A013	20030NDT5	COMCAST CORP	2.94	11/01/56	65,000.00	8/13/2021	EXCHANGE OFFER	0.00	-	68,191.90
A013	20030NDT5	COMCAST CORP	2.94	11/1/2056	20,000.00	8/13/2021	EXCHANGE OFFER	0	-	19,879.20
A013	20048EAY7	COMM MORTGAGE TRUST	2.94	11/10/2046	162,726.50	11/18/2021	MORGAN STANLEY CO INCORPOR.	0	279.17	165,421.66
A013	225401AT5	CREDIT SUISSE GROUP AG	1.31	2/2/2027	250,000.00	1/26/2021	CREDIT SUISSE SECURITIES (USA)	0	-	250,000.00
A013	233046AJ0	DB MASTER FINANCE LLC	3.79	5/20/2049	145,162.50	1/28/2021	ROBERT W. BAIRD CO.INCORPOR/	0	1,084.19	149,018.38
A013	233046AQ4	DB MASTER FINANCE LLC	2.49	11/20/2051	50,000.00	11/4/2021	MORGAN STANLEY CO INCORPOR.	0	58.86	50,171.88
A013	233046AQ4	DB MASTER FINANCE LLC	2.49	11/20/2051	47,000.00	11/4/2021	INTL FCSTONE FINANCIAL INC./BD	0	55.33	47,190.94
A013	233046AS0	DB MASTER FINANCE LLC	2.79	11/20/2051	281,000.00	10/15/2021	BARCLAYS CAPITAL INC.	0	-	281,000.00
A013	25389JAU0	DIGITAL REALTY TRUST LP	3.60	7/1/2029	37,000.00	9/8/2021	CITIGROUP GLOBAL MARKETS INC	0	255.30	41,117.73
A013	25389JAU0	DIGITAL REALTY TRUST LP	3.60	7/1/2029	12,000.00	9/8/2021	MORGAN STANLEY CO INCORPOR.	0	82.80	13,335.48
A013	25755TAP5	DOMINOS PIZZA MASTER ISSUER LL	3.15	4/25/2051	124,000.00	5/25/2021	BARCLAYS CAPITAL INC.	0	444.99	128,359.38
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	169,045.46	3/3/2021	BNP PARIBAS SECURITIES CORP./I	0	38.99	176,361.96
A013	31288QF54	FED HM LN PC POOL 841088	1.00	1/1/2049	157,814.40	3/3/2021	BNP PARIBAS SECURITIES CORP./I	0	38.99	164,642.23
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	(169,045.46)	3/3/2021	BNP PARIBAS SECURITIES CORP./I	0	(38.99)	(176,361.96)
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	190,999.78	3/2/2021	WELLS FARGO SECURITIES LLC	0	254.10	198,520.39
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	181,264.39	3/2/2021	WELLS FARGO SECURITIES LLC	0	239.05	188,401.68
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	(190,999.78)	3/2/2021	WELLS FARGO SECURITIES LLC	0	(254.10)	(198,520.39)
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	433,611.53	4/14/2021	WELLS FARGO SECURITIES LLC	0	542.01	463,151.32
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	256,303.02	10/12/2021	NOMURA SECURITIES/FIXED INCOI	0	323.94	271,080.49
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	225,122.25	2/23/2021	BNP PARIBAS SECURITIES CORP./I	0	384.74	235,112.05
A013	3140JBHM1	FNMA POOL BM6535	2.77	10/1/2046	142,434.33	3/3/2021	BNP PARIBAS SECURITIES CORP./I	0	29.88	151,520.08
A013	3140JBHM1	FNMA POOL BM6535	2.77	10/01/46	(142,434.33)	3/3/2021	BNP PARIBAS SECURITIES CORP./I	0.00	(29.88)	(151,520.08)
A013	3140JBHM1	FNMA POOL BM6535	1.00	10/1/2046	142,434.33	3/3/2021	BNP PARIBAS SECURITIES CORP./I	0	29.88	147,617.37
A013	3140QDX33	FNMA POOL CA6097	3.50	6/1/2050	323,330.57	5/12/2021	MORGAN STANLEY CO INCORPOR.	0	377.22	342,023.12
A013	3140QLMX1	FNMA POOL CB1273	2.00	8/1/2051	642,000.00	7/22/2021	CITIGROUP GLOBAL MARKETS INC	0	392.33	654,338.44
A013	3140QLMX1	FNMA POOL CB1273	2.00	8/1/2051	(642,000.00)	7/22/2021	CITIGROUP GLOBAL MARKETS INC	0	(392.33)	(654,338.44)
A013	3140QLMX1	FNMA POOL CB1273	2.00	8/1/2051	640,878.11	7/22/2021	CITIGROUP GLOBAL MARKETS INC	0	391.65	653,194.99
A013	3140X4DE3	FNMA POOL FM1000	1.00	4/1/2047	(535,000.00)	6/8/2021	BOFA SECURITIES, INC. / FIXED INC	0	(275.94)	(268,087.06)
A013	3140X4DE3	FNMA POOL FM1000	1.00	4/1/2047	535,000.00	6/8/2021	BOFA SECURITIES, INC. / FIXED INC	0	275.94	268,087.06
A013	3140X4DE3	FNMA POOL FM1000	1.00	4/1/2047	254,714.55	6/8/2021	BOFA SECURITIES, INC. / FIXED INC	0	275.94	268,087.06
A013	3140X8ZZ3	FNMA POOL FM5259	1.00	11/1/2050	128,930.27	6/9/2021	J.P. MORGAN SECURITIES LLC	0	162.95	138,257.56
A013	3140X9MR3	FNMA POOL FM5767	1.00	9/1/2049	271,568.77	9/30/2021	CITIGROUP GLOBAL MARKETS INC	0	392.27	295,840.23
A013	3140X9MR3	FNMA POOL FM5767	1.00	9/1/2049	(284,887.44)	9/30/2021	CITIGROUP GLOBAL MARKETS INC	0	(411.50)	(310,349.26)
A013	3140X9MR3	FNMA POOL FM5767	1.00	9/1/2049	284,887.44	9/30/2021	CITIGROUP GLOBAL MARKETS INC	0	411.50	310,349.26
A013	3140XBUU2	FNMA POOL FM7794	1.00	1/1/2050	454,000.00	6/25/2021	GOLDMAN SACHS + CO LLC	0	655.78	487,908.13
A013	3140XBUU2	FNMA POOL FM7794	4.00	1/1/2050	426,774.47	6/25/2021	GOLDMAN SACHS + CO LLC	0	616.45	458,649.19
A013	3140XBUU2	FNMA POOL FM7794	1.00	1/1/2050	(454,000.00)	6/25/2021	GOLDMAN SACHS + CO LLC	0	(655.78)	(487,908.13)
A013	3140XBUU2	FNMA POOL FM7794	4.00	1/1/2050	(426,774.47)	6/25/2021	GOLDMAN SACHS + CO LLC	0	(616.45)	(458,649.19)
A013	3140XBUU2	FNMA POOL FM7794	1.00	1/1/2050	426,774.47	6/25/2021	GOLDMAN SACHS + CO LLC	0	616.45	458,649.19
A013	3140XC4G0	FNMA POOL FM8922	1.00	9/1/2050	153,032.02	10/8/2021	CITIGROUP GLOBAL MARKETS INC	0	248.68	166,613.61
A013	3140XCPZ5	FNMA POOL FM8539	1.00	6/1/2049	254,302.37	10/26/2021	BNP PARIBAS SECURITIES CORP./I	0	734.65	274,835.30
A013	3140XCT65	FNMA POOL FM8672	1.00	11/1/2046	207,901.07	10/13/2021	INTL FCSTONE FINANCIAL INC./BD	0	300.30	226,352.29

A013	33852HAB8	FLAGSTAR MORTGAGE TRUST	1.00	09/25/51	167,000.00	8/20/2021	BOFA SECURITIES, INC. / FIXED INC	0.00	301.53	169,792.04
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	193,000.00	10/5/2021	WELLS FARGO SECURITIES LLC	0	139.39	198,010.94
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	(193,000.00)	10/5/2021	WELLS FARGO SECURITIES LLC	0	(461.06)	(198,010.94)
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	193,000.00	10/5/2021	WELLS FARGO SECURITIES LLC	0	461.06	198,010.94
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	(193,000.00)	10/5/2021	WELLS FARGO SECURITIES LLC	0	(139.39)	(198,010.94)
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	(193,000.00)	10/5/2021	WELLS FARGO SECURITIES LLC	0	(139.39)	(198,010.94)
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	193,000.00	10/5/2021	WELLS FARGO SECURITIES LLC	0	461.06	198,010.94
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	193,000.00	10/5/2021	WELLS FARGO SECURITIES LLC	0	139.39	198,010.94
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	50,560.90	1/28/2021	CITIGROUP GLOBAL MARKETS INC	0	-	54,396.42
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	(50,560.90)	1/28/2021	CITIGROUP GLOBAL MARKETS INC	0	-	(54,396.42)
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	50,560.90	1/28/2021	CITIGROUP GLOBAL MARKETS INC	0	137.64	54,396.42
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	(50,560.90)	1/28/2021	CITIGROUP GLOBAL MARKETS INC	0	(137.64)	(54,396.42)
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	50,560.90	1/28/2021	CITIGROUP GLOBAL MARKETS INC	0	-	54,396.42
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	49,131.93	1/28/2021	CITIGROUP GLOBAL MARKETS INC	0	-	52,908.04
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	(50,560.90)	1/28/2021	CITIGROUP GLOBAL MARKETS INC	0	-	(54,396.42)
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	(49,131.93)	1/28/2021	CITIGROUP GLOBAL MARKETS INC	0	-	(52,908.04)
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	49,131.93	1/28/2021	CITIGROUP GLOBAL MARKETS INC	0	-	52,859.04
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	589,000.00	2/3/2021	J.P. MORGAN SECURITIES LLC	0	695.35	627,653.12
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	(589,000.00)	2/3/2021	J.P. MORGAN SECURITIES LLC	0	(695.35)	(627,653.12)
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	587,356.94	2/3/2021	J.P. MORGAN SECURITIES LLC	0	693.41	625,902.24
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	253,000.00	1/15/2021	GOLDMAN SACHS + CO LLC	0	491.94	263,554.86
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	171,000.00	2/12/2021	GOLDMAN SACHS + CO LLC	0	296.87	178,080.48
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	07/01/51	272,000.00	2/19/2021	J.P. MORGAN SECURITIES LLC	0.00	472.22	280,840.00
A013	548661DN4	LOWE S COS INC	3.70	4/15/2046	89,000.00	1/4/2021	RBC CAPITAL MARKETS, LLC	0	740.92	105,385.79
A013	55608JAR9	MACQUARIE GROUP LTD	1.34	1/12/2027	156,000.00	1/5/2021	GOLDMAN SACHS + CO LLC	0	-	156,000.00
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	311,000.00	1/20/2021	CREDIT SUISSE SECURITIES (USA)	0	-	310,951.80
A013	68389XCC7	ORACLE CORP	1.65	3/25/2026	165,000.00	3/22/2021	BOFA SECURITIES, INC. / FIXED INC	0	-	164,920.80
A013	69688AAL5	PALMER SQUARE CLO LTD	2.50	10/17/2031	250,000.00	4/29/2021	J.P. MORGAN SECURITIES LLC	0	-	250,000.00
A013	74333AAA8	PROGRESS RESIDENTIAL TRUST	1.29	10/17/27	160,000.00	1/27/2021	GOLDMAN SACHS + CO LLC	0.00	161.03	161,300.00
A013	74333AAA8	PROGRESS RESIDENTIAL TRUST	1.29	10/17/27	160,000.00	1/27/2021	GOLDMAN SACHS + CO LLC	0.00	161.03	161,300.00
A013	74333AAA8	PROGRESS RESIDENTIAL TRUST	1.29	10/17/2027	(160,000.00)	1/27/2021	GOLDMAN SACHS + CO LLC	0	(161.03)	(161,300.00)
A013	74333EAA0	PROGRESS RESIDENTIAL TRUST	1.65	5/17/2038	278,000.00	4/22/2021	BOFA SECURITIES, INC. / FIXED INC	0	-	277,995.66
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	181,000.00	2/12/2021	BOFA SECURITIES, INC. / FIXED INC	0	301.67	188,664.23
A013	85236KAE2	STACK INFRASTRUCTURE ISSUER L	1.88	3/26/2046	194,000.00	3/12/2021	PERSHING LLC	0	-	194,000.00
A013	87342RAH7	TACO BELL FUNDING, LLC	2.29	8/25/2051	169,000.00	8/11/2021	BARCLAYS CAPITAL INC.	0	-	169,000.00
A013	9127963H0	TREASURY BILL	0.01	6/17/2021	578,000.00	1/29/2021	CITIGROUP GLOBAL MARKETS INC	0	-	577,873.35
A013	912810SG4	TSY INFL IX N/B	1.00	2/15/2049	29,993.25	1/26/2021	J.P. MORGAN SECURITIES LLC	0	134.48	41,386.00
A013	912810SG4	TSY INFL IX N/B	1.00	2/15/2049	20,684.60	1/27/2021	J.P. MORGAN SECURITIES LLC	0	93.30	28,567.37
A013	912810SG4	TSY INFL IX N/B	1.00	2/15/2049	13,443.95	1/29/2021	CITIGROUP GLOBAL MARKETS INC	0	62.11	18,645.08
A013	912810SP4	US TREASURY N/B	1.38	8/15/2050	86,000.00	1/28/2021	DEUTSCHE BANK SECURITIES INC	0	546.26	77,447.03
A013	912810SQ2	US TREASURY N/B	1.13	8/15/2040	117,000.00	3/31/2021	DEUTSCHE BANK SECURITIES INC	0	178.17	95,140.20
A013	912810SU3	US TREASURY N/B	1.88	2/15/2051	295,000.00	2/25/2021	MORGAN STANLEY CO INCORPOR.	0	213.92	268,450.00
A013	912810SU3	US TREASURY N/B	1.88	2/15/2051	150,000.00	6/16/2021	BOFA SECURITIES, INC. / FIXED INC	0	955.63	139,054.69
A013	912810SU3	US TREASURY N/B	1.88	2/15/2051	92,000.00	6/29/2021	CITIGROUP GLOBAL MARKETS INC	0	648.07	87,446.72
A013	912810SU3	US TREASURY N/B	1.88	2/15/2051	89,000.00	3/30/2021	DEUTSCHE BANK SECURITIES INC	0	207.44	79,262.15
A013	912810SW9	US TREASURY N/B	1.88	2/15/2041	68,000.00	4/29/2021	DEUTSCHE BANK SECURITIES INC	0	271.20	64,629.22
A013	912810SW9	US TREASURY N/B	1.88	2/15/2041	151,000.00	8/30/2021	CITIGROUP GLOBAL MARKETS INC	0	130.79	152,999.57
A013	912810SW9	US TREASURY N/B	1.88	2/15/2041	170,000.00	5/27/2021	DEUTSCHE BANK SECURITIES INC	0	898.13	161,280.86
A013	912810SZ2	US TREASURY N/B	2.00	8/15/2051	49,000.00	8/30/2021	RBC CAPITAL MARKETS, LLC	0	45.27	50,225.00
A013	912810TA6	US TREASURY N/B	1.75	8/15/2041	116,000.00	10/28/2021	CITIGROUP GLOBAL MARKETS INC	0	430.27	111,464.22
A013	912810TA6	US TREASURY N/B	1.75	8/15/2041	116,000.00	10/28/2021	CITIGROUP GLOBAL MARKETS INC	0	430.27	111,464.22
A013	912810TA6	US TREASURY N/B	1.75	8/15/2041	(116,000.00)	10/28/2021	CITIGROUP GLOBAL MARKETS INC	0	(430.27)	(111,464.22)
A013	91282CAB7	US TREASURY N/B	0.25	7/31/2025	309,000.00	1/7/2021	MORGAN STANLEY CO INCORPOR.	0	337.97	306,935.98
A013	91282CAE1	US TREASURY N/B	0.63	8/15/2030	192,000.00	1/20/2021	NOMURA SECURITIES/FIXED INCOI	0	531.52	184,072.50
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	113,000.00	4/29/2021	DEUTSCHE BANK SECURITIES INC	0	107.69	110,682.62
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	605,000.00	1/28/2021	CITADEL DERIVATIVES GROUP LLC	0	6.27	603,463.87
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	243,000.00	5/27/2021	BOFA SECURITIES, INC. / FIXED INC	0	294.52	238,937.34
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	322,000.00	3/30/2021	CITADEL DERIVATIVES GROUP LLC	0	200.14	314,314.77
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	168,000.00	4/7/2021	MORGAN STANLEY CO INCORPOR.	0	123.56	164,325.00

A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	215,000.00	4/7/2021	HSBC SECURITIES (USA) INC.(FIXE	0	158.13	210,288.48
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	150,000.00	4/7/2021	BOFA SECURITIES, INC. / FIXED INC	0	110.32	146,736.33
A013	91282CBL4	US TREASURY N/B	1.13	2/15/2031	654,000.00	4/29/2021	J.P. MORGAN SECURITIES LLC	0	1,564.99	623,854.69
A013	91282CBL4	US TREASURY N/B	1.13	2/15/2031	152,000.00	5/27/2021	CITADEL DERIVATIVES GROUP LLC	0	481.83	145,569.69
A013	91282CBL4	US TREASURY N/B	1.13	2/15/2031	191,000.00	2/25/2021	DEUTSCHE BANK SECURITIES INC	0	83.10	183,949.41
A013	91282CBL4	US TREASURY N/B	1.13	2/15/2031	569,000.00	7/29/2021	CITADEL DERIVATIVES GROUP LLC	0	2,970.75	562,420.94
A013	91282CBW0	US TREASURY N/B	0.75	4/30/2026	508,000.00	7/29/2021	CITIGROUP GLOBAL MARKETS INC	0	973.21	509,468.44
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	329,000.00	8/30/2021	CITIGROUP GLOBAL MARKETS INC	0	178.80	326,840.94
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	136,000.00	10/20/2021	BNP PARIBAS SECURITIES CORP./I	0	191.71	132,679.69
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	1,377,000.00	10/28/2021	MORGAN STANLEY CO INCORPOR.	0	2,174.95	1,343,166.68
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	532,000.00	9/29/2021	DEUTSCHE BANK SECURITIES INC	0	560.19	523,167.97
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	201,000.00	11/16/2021	MORGAN STANLEY CO INCORPOR.	0	375.51	195,291.91
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	82,000.00	11/16/2021	BNP PARIBAS SECURITIES CORP./I	0	153.19	79,671.33
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	109,000.00	11/17/2021	BOFA SECURITIES, INC. / FIXED INC	0	203.63	106,096.17
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	98,000.00	11/18/2021	MORGAN STANLEY CO INCORPOR.	0	189.74	95,416.02
A013	91282CCS8	US TREASURY N/B	1.25	8/15/2031	243,000.00	10/28/2021	J.P. MORGAN SECURITIES LLC	0	643.82	235,947.30
A013	91282CCS8	US TREASURY N/B	1.25	8/15/2031	437,000.00	9/29/2021	CITADEL DERIVATIVES GROUP LLC	0	697.66	425,972.58
A013	91282CCT6	US TREASURY N/B	0.38	8/15/2024	85,000.00	8/23/2021	RBC CAPITAL MARKETS, LLC	0	7.80	84,840.63
A013	92348KAD5	VERIZON MASTER TRUST	0.99	4/20/2028	248,000.00	10/28/2021	RBC CAPITAL MARKETS, LLC	0	-	247,964.24
A013	95058XAK4	WENDYS FUNDING LLC	2.37	6/15/2051	156,000.00	8/20/2021	PERSHING LLC	0	636.74	158,723.91
A013	95058XAL2	WENDYS FUNDING LLC	2.78	6/15/2051	85,785.00	10/14/2021	PERSHING LLC	0	218.22	87,648.14
Totals					20,890,266.79				32,383.27	21,039,693.77

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2021
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	GAIN ON SALE	LOSS ON SALE	INTEREST RECEIVED DURING YEAR
A013	00179DAA4	AMSR TRUST	1.95	6/17/2038	222,000.00	12/7/2021	BARCLAYS CAPITAL INC.	-	218,461.88	221,993.79	-	(3,531.91)	2,071.46
A013	00180UAA3	AMSR TRUST	1.48	10/17/2038	178,000.00	12/7/2021	BARCLAYS CAPITAL INC.	-	172,910.31	177,999.00	-	(5,088.69)	350.31
A013	00206RJZ6	AT+T INC	3.50	6/1/2041	204,000.00	12/7/2021	BOFA SECURITIES, INC.	-	212,062.08	219,932.40	-	(7,870.32)	7,298.67
A013	00206RMF6	AT+T INC	2.55	12/1/2033	248,000.00	9/3/2021	EXCHANGE OFFER (NON CASH)	-	254,234.72	254,234.72	-	-	3,056.60
A013	00206RMM1	AT+T INC	2.55	12/1/2033	248,000.00	12/7/2021	BOFA SECURITIES, INC.	-	242,196.80	254,234.72	-	(12,037.92)	3,302.53
A013	00217EAB4	ARI FLEET LEASE TRUST	2.55	10/15/2026	6,578.27	1/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,578.27	6,583.58	-	(5.31)	24.32
A013	00217EAB4	ARI FLEET LEASE TRUST	2.55	10/15/2026	2,434.07	2/16/2021	CALLED BONDS	-	2,434.06	2,436.04	-	(1.98)	-
A013	00287YAR0	ABVIE INC	4.50	5/14/2035	100,000.00	12/7/2021	BOFA SECURITIES, INC.	-	119,317.00	125,607.00	-	(6,290.00)	4,812.50
A013	00287YB00	ABVIE INC	2.30	11/21/2022	100,000.00	9/29/2021	MARKETAXESS CORPORATION	-	102,162.00	103,640.00	-	(1,478.00)	1,980.56
A013	00774MAG0	AERCAP IRELAND CAP/GLOBA	4.45	10/1/2025	316,000.00	12/7/2021	BOFA SECURITIES, INC.	-	341,346.36	351,986.08	-	(10,639.72)	16,718.16
A013	009090AA9	AIR CANADA 2015 1A PTT	3.60	9/15/2028	3,691.05	3/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,691.05	3,627.47	63.58	-	-
A013	009090AA9	AIR CANADA 2015 1A PTT	3.60	9/15/2028	3,691.06	9/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,691.06	3,627.48	63.58	-	-
A013	009090AA9	AIR CANADA 2015 1A PTT	3.60	9/15/2028	110,066.74	12/10/2021	BARCLAYS CAPITAL INC.	-	108,906.68	108,111.83	794.85	-	5,127.61
A013	01627AA66	ALIGNED DATA CENTERS ISSUER LL	1.94	8/15/2046	169,000.00	12/8/2021	GOLDMAN SACHS + CO LLC	-	165,884.06	169,000.00	-	(3,115.94)	954.77
A013	023772A82	AMER AIRLN 13 1A PASS T	4.00	1/15/2027	0.11	12/1/2021	FRACTIONAL SHARES	-	-	0.09	-	(0.09)	-
A013	025816BS7	AMERICAN EXPRESS CO	3.40	2/27/2023	293,000.00	3/16/2021	BONY/TORONTO DOMINION SECUF	-	308,742.89	311,623.08	-	(2,880.19)	5,562.12
A013	02665WDK4	AMERICAN HONDA FINANCE	0.88	7/7/2023	196,000.00	3/16/2021	DEUTSCHE BANK SECURITIES INC	-	197,640.52	198,385.32	-	(744.80)	1,190.98
A013	026874CY1	AMERICAN INTL GROUP	4.13	2/15/2024	185,000.00	12/7/2021	BOFA SECURITIES, INC.	-	196,566.20	204,837.55	-	(8,271.35)	10,047.82
A013	03522AAJ9	ANHEUSER BUSCH CO/INBEV	4.90	2/1/2046	185,000.00	12/7/2021	BOFA SECURITIES, INC.	-	237,922.95	240,542.55	-	(2,619.60)	12,288.11
A013	037833CD0	APPLE INC	3.85	8/4/2046	100,000.00	12/7/2021	BOFA SECURITIES, INC.	-	120,444.00	128,597.00	-	(8,153.00)	5,166.81
A013	03838WAA9	AQUARION CO	4.00	8/15/2024	87,000.00	12/7/2021	BOFA SECURITIES, INC.	-	91,788.48	95,104.92	-	(3,316.44)	4,582.00
A013	05493EAY8	BARCLAYS COMMERCIAL MORTGAG	2.30	2/15/2054	172,000.00	12/8/2021	BARCLAYS CAPITAL INC.	-	172,241.88	177,159.31	-	(4,917.43)	3,064.54
A013	05523RAF4	BAE SYSTEMS PLC	1.90	2/15/2031	200,000.00	12/7/2021	BOFA SECURITIES, INC.	-	191,496.00	202,190.00	-	(10,694.00)	4,686.66
A013	05523UAP5	BAE SYSTEMS HOLDINGS INC	3.85	12/15/2025	100,000.00	12/7/2021	BOFA SECURITIES, INC.	-	107,326.00	113,402.00	-	(6,076.00)	3,785.83
A013	056054AA7	BX COMMERCIAL MORTGAGE TRUS1	2.92	10/15/2036	2,548.12	3/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,548.12	2,552.87	-	(4.75)	-
A013	056054AA7	BX COMMERCIAL MORTGAGE TRUS1	2.92	10/15/2036	1,074.05	5/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,074.05	1,076.05	-	(2.00)	-
A013	056054AA7	BX COMMERCIAL MORTGAGE TRUS1	2.92	10/15/2036	9,147.16	6/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,147.16	9,164.21	-	(17.05)	-
A013	056054AA7	BX COMMERCIAL MORTGAGE TRUS1	2.92	10/15/2036	3,362.79	7/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,362.79	3,369.06	-	(6.27)	-
A013	056054AA7	BX COMMERCIAL MORTGAGE TRUS1	2.92	10/15/2036	2,900.13	9/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,900.13	2,905.54	-	(5.41)	-
A013	056054AA7	BX COMMERCIAL MORTGAGE TRUS1	2.92	10/15/2036	12,610.34	10/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,610.34	12,633.85	-	(23.51)	-
A013	056054AA7	BX COMMERCIAL MORTGAGE TRUS1	2.92	10/15/2036	243,653.78	12/8/2021	J.P. MORGAN SECURITIES LLC	-	243,539.57	244,108.08	-	(568.51)	2,707.22
A013	05609VAA3	BX TRUST	0.80	9/15/2036	174,000.00	12/7/2021	CITIGROUP GLOBAL MARKETS INC	-	172,803.75	174,385.78	-	(1,582.03)	270.65
A013	06051GFX2	BANK OF AMERICA CORP	3.50	4/19/2026	150,000.00	12/7/2021	BOFA SECURITIES, INC.	-	161,274.00	169,999.50	-	(8,725.50)	5,979.17
A013	06051GGM5	BANK OF AMERICA CORP	4.24	4/24/2038	48,000.00	3/17/2021	US BANCORP INVESTMENTS INC	-	54,317.28	59,132.16	-	(4,814.88)	814.85
A013	06051GHS1	BANK OF AMERICA CORP	1.00	3/15/2050	146,000.00	12/7/2021	BOFA SECURITIES, INC.	-	184,767.38	191,547.62	-	(6,780.24)	7,796.89
A013	064159VK9	BANK OF NOVA SCOTIA	1.63	5/1/2023	186,000.00	3/16/2021	CREDIT AGRICOLE SECURITIES (U)	-	190,469.58	191,351.22	-	(881.64)	1,150.23
A013	06541UBW5	BANK	1.93	12/15/2053	289,000.00	12/8/2021	DEUTSCHE BANK SECURITIES INC	-	281,052.50	297,497.93	-	(16,445.43)	5,702.28
A013	08160KAE4	BENCHMARK MORTGAGE TRUST	2.93	12/15/2072	107,000.00	12/8/2021	J.P. MORGAN SECURITIES LLC	-	112,483.75	118,738.78	-	(6,255.03)	3,211.28
A013	08162FAE3	BENCHMARK MORTGAGE TRUST	3.12	8/15/2052	149,000.00	12/8/2021	J.P. MORGAN SECURITIES LLC	-	158,359.06	160,966.56	-	(2,607.50)	2,824.01
A013	084659AR2	BERKSHIRE HATHAWAY ENERG	4.45	1/15/2049	150,000.00	3/16/2021	CITIGROUP GLOBAL MARKETS INC	-	173,772.00	199,552.50	-	(25,780.50)	-
A013	084659AR2	BERKSHIRE HATHAWAY ENERG	4.45	1/15/2049	200,000.00	12/7/2021	BOFA SECURITIES, INC.	-	251,098.00	266,070.00	-	(14,972.00)	16,965.62
A013	09256BAE7	BLACKSTONE HOLDINGS FINA	6.25	8/15/2042	105,000.00	12/7/2021	RAYMOND JAMES/FI	-	155,011.50	155,813.70	-	(802.20)	8,640.63
A013	10373QBH2	BP CAP MARKETS AMERICA	2.94	4/6/2023	66,000.00	3/16/2021	DEUTSCHE BANK SECURITIES INC	-	69,373.26	69,651.78	-	(278.52)	872.29
A013	11134LAF6	BROADCOM CRP / CAYMN FI	3.63	1/15/2024	73,000.00	12/7/2021	BOFA SECURITIES, INC.	-	76,349.24	78,902.78	-	(2,553.54)	3,704.76
A013	11135FAL5	BROADCOM INC	4.11	9/15/2028	138,000.00	12/7/2021	BOFA SECURITIES, INC.	-	151,310.10	157,939.62	-	(6,629.52)	6,995.22
A013	12530MAA3	CF HIPPOLYTA ISSUER LLC	1.69	7/15/2060	363.37	7/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	363.37	370.13	-	(6.76)	-
A013	12530MAA3	CF HIPPOLYTA ISSUER LLC	1.69	7/15/2060	341.11	8/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	341.11	347.46	-	(6.35)	-
A013	12530MAA3	CF HIPPOLYTA ISSUER LLC	1.69	7/15/2060	2,126.18	10/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,126.18	2,165.76	-	(39.58)	-
A013	12530MAA3	CF HIPPOLYTA ISSUER LLC	1.69	7/15/2060	117,421.08	12/8/2021	DEUTSCHE BANK SECURITIES INC	-	116,136.79	119,606.89	-	(3,470.10)	1,994.15
A013	12530MAE5	CF HIPPOLYTA ISSUER LLC	1.53	3/15/2061	441.19	7/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	441.19	443.71	-	(2.52)	-
A013	12530MAE5	CF HIPPOLYTA ISSUER LLC	1.53	3/15/2061	414.13	8/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	414.13	416.49	-	(2.36)	-
A013	12530MAE5	CF HIPPOLYTA ISSUER LLC	1.53	3/15/2061	2,581.43	10/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,581.43	2,596.15	-	(14.72)	-
A013	12530MAE5	CF HIPPOLYTA ISSUER LLC	1.53	3/15/2061	142,563.25	11/17/2021	GOLDMAN SACHS + CO LLC	-	140,057.25	143,376.31	-	(3,319.06)	947.84
A013	125523CB4	CIGNA CORP	3.40	3/1/2027	260,000.00	12/7/2021	BOFA SECURITIES, INC.	-	278,171.40	293,573.80	-	(15,402.40)	11,246.44
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	7,858.77	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,858.77	8,070.06	-	(211.29)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	13,573.60	12/8/2021	PRINCIPAL PAYMENTS - MTG BACH	-	13,573.60	13,938.54	-	(364.94)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	8,888.36	2/25/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,888.36	9,127.34	-	(238.98)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	12,106.81	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,106.81	12,432.32	-	(325.51)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	8,845.36	4/29/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,845.36	9,083.18	-	(237.82)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	5,604.70	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,604.70	5,755.39	-	(150.69)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	6,464.74	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,464.74	6,638.55	-	(173.81)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	2,799.64	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,799.64	2,874.91	-	(75.27)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	5,665.96	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,665.96	5,818.30	-	(152.34)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	5,311.94	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,311.94	5,454.76	-	(142.82)	-
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	4,778.81	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,778.81	4,907.29	-	(128.48)	3,006.19
A013	12560AAB0	CIM TRUST	2.50	4/25/2050	84,510.07	12/8/2021	MORGAN STANLEY CO INCORPOR	-	84,774.16	86,782.24	-	(2,008.08)	-
A013	12568PAA1	CIM TRUST	2.50	01/25/51	1,679.75	01/25/21	AUTREPAT-INCCURADJ	-	1,679.75	1,744.32	-	(64.57)	-
A013	12568PAA1	CIM TRUST	2.50	1/25/2051	6,074.66	2/1/2021	PAYDOWN	-	6,074.66	6,308.15	-	(233.49)	-
A013	12568PAA1	CIM TRUST	2.50	1/25/2051	9,558.46	3/24/2021	PRINCIPAL PAYMENTS - MTG B						

A013	12592RBF5	COMM MORTGAGE TRUST	3.53	12/10/2047	275,006.17	12/8/2021	BARCLAYS CAPITAL INC.	-	285,834.54	297,342.20	-	(11,507.66)	-
A013	12594XAC8	CREDIT SUISSE MORTGAGE TRUST	3.50	6/25/2047	6,111.30	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,111.30	6,123.97	-	(12.67)	-
A013	12594XAC8	CREDIT SUISSE MORTGAGE TRUST	3.50	6/25/2047	7,490.92	1/28/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,490.92	7,506.45	-	(15.53)	-
A013	12594XAC8	CREDIT SUISSE MORTGAGE TRUST	3.50	6/25/2047	7,579.23	2/25/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,579.23	7,594.93	-	(15.70)	-
A013	12594XAC8	CREDIT SUISSE MORTGAGE TRUST	3.50	6/25/2047	114.11	4/26/2021	CALLED BONDS	-	114.10	114.35	-	(0.25)	128.81
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,132.94	1/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,132.94	1,392.75	-	(259.81)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,140.03	2/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,140.03	1,401.46	-	(261.43)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,147.16	3/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,147.16	1,410.23	-	(263.07)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,154.34	4/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,154.34	1,419.05	-	(264.71)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,161.56	5/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,161.56	1,427.93	-	(266.37)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,168.82	6/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,168.82	1,436.85	-	(268.03)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,176.14	7/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,176.14	1,445.85	-	(269.71)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,183.49	8/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,183.49	1,454.89	-	(271.40)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,190.90	9/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,190.90	1,464.00	-	(273.10)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,198.35	10/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,198.35	1,473.16	-	(274.81)	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,205.84	11/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,205.84	1,482.36	-	(276.52)	16,709.43
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	213,099.88	12/9/2021	PERSHING LLC	-	266,080.78	261,987.95	4,112.83	-	-
A013	126650BS8	CVS PASS THROUGH TRUST	7.51	1/10/2032	1,213.74	12/10/2021	PAYDOWN	-	1,213.74	1,492.07	-	(278.33)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	926.58	1/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	926.58	1,225.40	-	(298.82)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	933.03	2/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	933.03	1,233.93	-	(300.90)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	939.53	3/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	939.53	1,242.53	-	(303.00)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	946.07	4/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	946.07	1,251.18	-	(305.11)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	952.65	5/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	952.65	1,259.88	-	(307.23)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	959.28	6/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	959.28	1,268.65	-	(309.37)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	966.00	7/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	966.00	1,277.53	-	(311.53)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	972.69	8/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	972.69	1,286.38	-	(313.69)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	979.46	9/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	979.46	1,295.34	-	(315.88)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	986.29	10/11/2021	PRINCIPAL PAYMENTS - MTG BACH	-	986.29	1,304.37	-	(318.08)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	993.14	11/10/2021	PRINCIPAL PAYMENTS - MTG BACH	-	993.14	1,313.43	-	(320.29)	15,162.22
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	173,732.59	12/9/2021	PERSHING LLC	-	222,601.83	229,761.35	-	(7,159.52)	-
A013	126659AA9	CVS PASS THRU TR 2009	8.35	7/10/2031	1,000.07	12/10/2021	PAYDOWN	-	1,000.07	1,322.59	-	(322.52)	-
A013	13063A5E0	CALIFORNIA ST	7.5	49035	105,000.00	12/8/2021	J.P. MORGAN SECURITIES LLC	-	159,791.10	174,999.30	-	(15,208.20)	9,384.38
A013	14040HBT1	CAPITAL ONE FINANCIAL CO	3.30	10/30/2024	150,000.00	12/7/2021	BOFA SECURITIES, INC.	-	157,486.50	164,781.00	-	(7,294.50)	5,486.25
A013	14040HCA1	CAPITAL ONE FINANCIAL CO	3.90	1/29/2024	154,000.00	12/7/2021	BOFA SECURITIES, INC.	-	162,185.10	168,688.52	-	(6,503.42)	8,174.83
A013	161175AZ2	CHARTER COMM OPT LLC/CAP	6.38	10/23/2035	246,000.00	12/7/2021	BOFA SECURITIES, INC.	-	320,528.16	337,032.30	-	(16,504.14)	17,714.31
A013	172967KN0	CITIGROUP INC	3.40	5/1/2026	204,000.00	12/7/2021	BOFA SECURITIES, INC.	-	218,416.68	229,618.32	-	(11,201.64)	7,668.13
A013	172967L58	CITIGROUP INC	3.52	10/27/2028	72,000.00	12/7/2021	BOFA SECURITIES, INC.	-	77,191.92	81,400.32	-	(4,208.40)	2,830.08
A013	172967MP3	CITIGROUP INC	4.41	3/31/2031	86,000.00	12/7/2021	BOFA SECURITIES, INC.	-	98,581.56	104,288.76	-	(5,607.20)	4,521.56
A013	18600TA00	CLEVELAND CLINIC FOUND	4.86	1/1/2114	84,000.00	6/16/2021	BOFA SECURITIES, INC.	-	115,958.96	118,566.84	-	(2,609.88)	-
A013	18600TA00	CLEVELAND CLINIC FOUND	4.858	4,858	66,000.00	12/7/2021	MORGAN STANLEY CO INCORPOR	-	102,380.52	93,159.68	9,220.86	-	8,546.84
A013	20030NBEO	COMCAST CORP	4.65	7/15/2042	65,000.00	8/13/2021	EXCHANGE OFFER	-	88,071.10	88,071.10	-	-	3,307.96
A013	20030NBW0	COMCAST CORP	2.35	11/5/2027	150,000.00	12/7/2021	BOFA SECURITIES, INC.	-	154,344.00	161,401.50	-	(7,057.50)	4,935.00
A013	20030NDN8	COMCAST CORP	1.50	2/15/2031	280,000.00	3/16/2021	BARCLAYS CAPITAL INC.	-	259,022.40	278,104.40	-	(19,082.00)	2,368.38
A013	20030NDT5	COMCAST CORP	2.94	11/1/2056	85,000.00	12/7/2021	BOFA SECURITIES, INC.	-	83,827.00	88,071.10	-	(4,244.10)	762.80
A013	20048EA77	COMM MORTGAGE TRUST	2.94	11/10/2046	162,728.50	12/08/21	SG AMERICAS SECURITIES LLC	-	164,747.87	165,421.66	-	(673.79)	518.45
A013	20268JAC7	COMMONSPIRIT HEALTH	4.19	10/1/2049	124,000.00	12/7/2021	BOFA SECURITIES, INC.	-	147,558.76	144,339.72	3,219.04	-	6,172.57
A013	20268JAG8	COMMONSPIRIT HEALTH	3.91	10/1/2050	125,000.00	12/7/2021	MORGAN STANLEY CO INCORPOR	-	142,832.50	139,351.25	3,481.25	-	5,444.13
A013	209111FX6	CON EDISON CO OF NY INC	3.35	4/1/2030	105,000.00	12/7/2021	BOFA SECURITIES, INC.	-	113,342.25	120,322.65	-	(6,980.40)	4,181.92
A013	210795P27	UNITED AIRLINES 2012 1 A	4.15	10/11/2025	9,302.33	4/11/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,302.33	9,361.89	-	(59.56)	-
A013	210795P27	UNITED AIRLINES 2012 1 A	4.15	10/11/2025	9,302.33	10/11/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,302.33	9,361.89	-	(59.56)	-
A013	210795P27	UNITED AIRLINES 2012 1 A	4.15	10/11/2025	219,860.26	12/9/2021	ROBERT W. BAIRD CO INCORPOR	-	228,105.02	221,267.94	6,837.08	-	-
A013	210795P27	UNITED AIRLINES 2012 1 A	4.15	10/11/2025	0.02	12/16/2021	FRACTIONAL SHARES	-	-	0.02	-	(0.02)	11,274.66
A013	225401AT5	CREDIT SUISSE GROUP AG	1.31	2/2/2027	250,000.00	12/7/2021	BOFA SECURITIES, INC.	-	241,397.50	250,000.00	-	(8,602.50)	2,782.19
A013	233046AE1	DB MASTER FINANCE LLC	3.63	11/20/2047	445.00	2/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	445.00	456.82	-	(11.82)	-
A013	233046AE1	DB MASTER FINANCE LLC	3.63	11/20/2047	445.00	5/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	445.00	456.82	-	(11.82)	-
A013	233046AE1	DB MASTER FINANCE LLC	3.63	11/20/2047	445.00	8/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	445.00	456.82	-	(11.82)	-
A013	233046AE1	DB MASTER FINANCE LLC	3.63	11/20/2047	171,770.00	10/21/2021	CALLED BONDS	-	171,770.00	176,333.94	-	(4,563.94)	6,181.45
A013	233046AJ0	DB MASTER FINANCE LLC	3.79	5/20/2049	367.50	2/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	367.50	377.26	-	(9.76)	-
A013	233046AJ0	DB MASTER FINANCE LLC	3.79	5/20/2049	367.50	5/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	367.50	377.26	-	(9.76)	-
A013	233046AJ0	DB MASTER FINANCE LLC	3.79	5/20/2049	367.50	8/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	367.50	377.26	-	(9.76)	-
A013	233046AJ0	DB MASTER FINANCE LLC	3.79	5/20/2049	144,060.00	10/21/2021	CALLED BONDS	-	144,060.00	147,886.60	-	(3,826.60)	5,412.41
A013	233046AQ0	DB MASTER FINANCE LLC	2.49	11/20/2051	97,000.00	12/7/2021	MORGAN STANLEY CO INCORPOR	-	95,836.76	97,362.82	-	(1,526.06)	322.43
A013	233046AS0	DB MASTER FINANCE LLC	2.79	11/20/2051	281,000.00	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	280,121.88	281,000.00	-	(878.12)	1,045.69
A013	233331B01	DTE ENERGY CO	1.95	6/1/2025	234,000.00	12/7/2021	BOFA SECURITIES, INC.	-	229,483.80	236,627.82	-	(7,144.02)	2,511.60
A013	233851DU5	DAWLER FINANCE NA LLC	2.55	8/15/2022	172,000.00	11/16/2021	J.P. MORGAN SECURITIES LLC	-	176,855.56	177,856.56	-	(989.00)	2,505.05
A013	249182PP5	DENVER CITY CNTY CO ARPT REV	1.72	11/15/2027	320,000.00	12/8/2021	MARKETAXESS CORPORATION	-	317,369.60	322,752.00	-	(5,382.40)	6,153.28
A013	25389JAR7	DIGITAL REALTY TRUST LP	3.70	8/15/2027	49,000.00	9/8/2021	CITIGROUP GLOBAL MARKETS INC	-	54,968.69	56,319.62	-	(1,350.93)	-
A013	25389JAR7	DIGITAL REALTY TRUST LP	3.70	8/15/2027	146,000.00	12/7/2021	BOFA SECURITIES, INC.	-	158,553.08	167,809.48	-	(9,256.40)	9,051.53
A013	25389JAU0	DIGITAL REALTY TRUST LP	3.60	7/1/2029	49,000.00	12/7/2021	BOFA SECURITIES, INC.	-	53,336.99	54,453.21	-	(1,116.22)	774.20
A013	254687F50	WALT DISNEY COMPANY/THE	4.70	3/23/2050	65,000.00	12/7/2021	BOFA SECURITIES, INC.	-	67,486.75	91,809.90	-	(4,323.15)	3,699.94
A013	257469AJ5	DOMINION ENERGY INC	5.25	8/1/2033	176,000.00	12/7/2021	BOFA SECURITIES, INC.	-	217,247.36	230,816.96	-	(13,569.60)	12,525.33
A013	257557AF7	DOMINOS PIZZA MASTER ISSUER LL	3.61	7/25/2047	292,940.00	4/21/2021	CALLED BONDS	-	292,940.00	293,227.08	-	(287.08)	2,123.69
A013	257557AP5	DOMINOS PIZZA MASTER ISSUER LL	3.15	4/25/2051	310.00	7/25/2021	PRINCIPAL PAYMENTS - MTG BACH	-	310.00	320.90	-	(10.90)	-
A013	257557AP5	DOMINOS PIZZA MASTER ISSUER LL	3.15	4/25/2051	310.00	10/25/2021	PRINCIPAL PAYMENTS - MTG BACH	-	310.00	320.90	-	(10.90)	-
A013	257557AP5	DOMINOS PIZZA MASTER ISSUER LL	3.15	4/25/2051	123,380.00	11/16/2021	INTL FCSTONE FINANCIAL INC./BD	-	126,233.16	127,717.58	-	(1,484.42)	2,297.23
A013	26442CAU8	DUKE ENERGY CAROLINAS	3.95	3/15/2048	47,000.00	12/7/2021	BOFA SECURITIES, INC.	-	55,354.25	58,869.38	-	(3,515.13)	2,269.68
A013	294829AA4	ERICSSON LM	4.13	5/15/2022	118,000.00	12/8/2021	BONY/TORONTO DOMINION SECUF	-	119,524.56	122,720.00	-	(3,195.44)	5,205.52
A013	29978CAD2	EVERBANK MORTGAGE LOAN TRUS	3.50	2/25/2048	11,13								

A013	29978CAD2	EVERBANK MORTGAGE LOAN TRUS'	3.50	2/25/2048	(542.56)	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	(1,020.24)	(546.53)	-	(473.71)	-
A013	30161NAS0	EXELON CORP	5.10	6/15/2045	192,000.00	12/7/2021	BOFA SECURITIES, INC.	-	254,849.28	260,117.76	-	(5,268.48)	9,628.80
A013	30161NAV7	EXELON CORP	4.70	4/15/2050	32,000.00	12/7/2021	BOFA SECURITIES, INC.	-	41,418.24	42,551.36	-	(1,133.12)	1,729.60
A013	30231GBH4	EXXON MOBIL CORPORATION	2.99	3/19/2025	114,000.00	12/7/2021	BOFA SECURITIES, INC.	-	119,836.80	124,773.00	-	(4,936.20)	4,168.85
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	11,360.46	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,360.46	11,851.97	-	(491.51)	-
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	9,139.47	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,139.47	9,534.89	-	(395.42)	-
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	7,880.49	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,880.49	8,221.44	-	(340.95)	-
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	8,142.20	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,142.20	8,494.47	-	(352.27)	-
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	6,426.80	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,426.80	6,704.86	-	(278.06)	-
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	7,493.65	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,493.65	7,817.86	-	(324.21)	-
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	6,393.51	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,393.51	6,670.12	-	(276.61)	-
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	5,072.76	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,072.76	5,292.23	-	(219.47)	-
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	5,594.12	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,594.12	5,836.15	-	(242.03)	2,389.26
A013	31288QF54	FED HM LN PC POOL 841088	2.77	1/1/2049	90,310.94	12/7/2021	WELLS FARGO SECURITIES LLC	-	93,528.27	94,218.24	-	(689.97)	-
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	14,617.74	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	14,617.74	15,193.31	-	(575.57)	-
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	11,986.70	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,986.70	12,458.68	-	(471.98)	-
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	8,515.36	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,515.36	8,850.65	-	(335.29)	-
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	8,751.59	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,751.59	9,096.18	-	(344.59)	-
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	6,086.53	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,086.53	6,326.19	-	(239.66)	-
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	8,805.10	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,805.10	9,151.80	-	(346.70)	-
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	5,480.60	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,480.60	5,696.40	-	(215.80)	-
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	5,064.49	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,064.49	5,263.90	-	(199.41)	-
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	2,928.57	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,928.57	3,043.88	-	(115.31)	2,027.25
A013	31288QF62	FED HM LN PC POOL 841089	2.18	6/1/2047	109,027.71	12/3/2021	WELLS FARGO SECURITIES LLC	-	112,911.82	113,320.69	-	(408.87)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	5,562.84	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,562.84	5,911.85	-	(349.01)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	4,463.95	2/1/2021	PAYDOWN	-	4,463.95	4,744.02	-	(280.07)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	5,464.49	3/1/2021	PAYDOWN	-	5,464.49	5,807.33	-	(342.84)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	4,580.03	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,580.03	4,867.38	-	(287.35)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	5,050.76	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,050.76	5,367.64	-	(316.88)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	4,281.64	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,281.64	4,550.27	-	(268.63)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	4,849.87	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,849.87	5,154.15	-	(304.28)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	5,245.37	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,245.37	5,574.46	-	(329.09)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	3,566.08	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,566.08	3,789.82	-	(223.74)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	4,459.85	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,459.85	4,739.66	-	(279.81)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	4,980.34	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,980.34	5,292.81	-	(312.47)	-
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	3,114.30	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,114.30	3,309.69	-	(195.39)	4,959.38
A013	3132A8S34	FED HM LN PC POOL ZS7738	2.50	1/1/2031	166,397.08	12/7/2021	WELLS FARGO SECURITIES LLC	-	172,506.97	176,836.84	-	(4,329.87)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	11,777.74	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,777.74	12,369.34	-	(591.60)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	10,343.01	2/1/2021	PAYDOWN	-	10,343.01	10,862.54	-	(519.53)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	9,740.05	3/1/2021	PAYDOWN	-	9,740.05	10,229.29	-	(489.24)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	11,675.83	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,675.83	12,262.31	-	(586.48)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	11,326.33	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,326.33	11,895.25	-	(568.92)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	8,405.81	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,405.81	8,828.03	-	(422.22)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	9,443.29	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,443.29	9,917.63	-	(474.34)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	9,783.10	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,783.10	10,274.50	-	(491.40)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	7,392.18	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,392.18	7,763.49	-	(371.31)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	8,200.26	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,200.26	8,612.16	-	(411.90)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	6,797.23	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,797.23	7,138.65	-	(341.42)	-
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	6,428.09	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,428.09	6,750.97	-	(322.88)	7,681.00
A013	3132CWLH5	FED HM LN PC POOL SB0328	3.00	6/1/2034	197,175.49	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	206,387.28	207,079.62	-	(692.34)	-
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	5,481.26	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,481.26	5,854.67	-	(373.41)	-
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	5,990.50	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,990.50	6,398.60	-	(408.10)	-
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	7,963.47	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,963.47	8,505.98	-	(542.51)	-
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	5,913.17	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,913.17	6,316.00	-	(402.83)	-
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	7,688.56	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,688.56	8,212.34	-	(523.78)	-
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	9,379.65	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,379.65	10,018.64	-	(638.99)	-
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	9,056.20	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,056.20	9,673.15	-	(616.95)	-
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	6,451.98	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,451.98	6,891.52	-	(439.54)	8,419.76
A013	3132DMRU1	FED HM LN PC POOL SD0499	3.00	8/1/2050	375,686.74	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	392,240.44	401,280.42	-	(9,039.98)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	8,312.86	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,312.86	8,777.05	-	(464.19)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	6,188.49	1/31/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,188.49	6,534.06	-	(345.57)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	6,024.50	2/26/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,024.50	6,360.91	-	(336.41)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	8,211.71	3/31/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,211.71	8,670.25	-	(458.54)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	4,766.43	4/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,766.43	5,032.59	-	(266.16)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	4,394.67	5/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,394.67	4,644.07	-	(249.40)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	5,505.92	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,505.92	5,813.37	-	(307.45)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	4,039.76	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,039.76	4,266.34	-	(226.58)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	4,097.11	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,097.11	4,325.89	-	(228.78)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	3,672.98	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,672.98	3,878.08	-	(205.10)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	17,904.52	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	17,904.52	18,930.72	-	(1,026.20)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	15,283.02	12/1/2021	PAYDOWN	-	15,283.02	16,158.97	-	(875.95)	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	282,433.38	12/7/2021	BMO CAPITAL MARKETS CORP BOI	-	292,605.67	298,621.01	-	(6,015.34)	4,344.09
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	-	12/31/2021	NON CASH USE ONLY	-	19.77	19.77	-	-	-
A013	3132DV5E1	FED HM LN PC POOL SD8045	3.50	2/1/2050	-	12/31/2021	NON CASH USE ONLY	-	(19.77)	(19.77)	-	-	-
A013	3132XCRW7	FED HM LN PC POOL G67701	3.00	10/1/2046	6,649.10	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,649.10	7,198.32	-	(549.22)	-
A013	3132XCRW7	FED HM LN PC POOL G67701	3.00	10/1/2046	6,513.50	2/26/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,513.50	7,051.51	-	(538.01)	-
A013	3132XCRW7	FED HM LN PC POOL G67701	3.00	10/1/2046	6,533.80	2/26/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,533.80	7,073.49	-	(539.69)	-
A013	3132XCRW7	FED HM LN PC POOL G											

A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	15,976.88	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	15,976.88	17,031.83	-	(1,054.95)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	18,572.09	1/31/2021	PRINCIPAL PAYMENTS - MTG BACH	-	18,572.09	19,798.41	-	(1,226.32)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	12,497.81	2/26/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,497.81	13,323.04	-	(825.23)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	12,280.54	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,280.54	13,091.42	-	(810.88)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	14,048.97	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	14,048.97	14,976.62	-	(927.65)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	9,286.07	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,286.07	9,899.23	-	(613.16)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	5,776.93	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,776.93	6,158.38	-	(381.45)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	9,539.86	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,539.86	10,169.78	-	(629.92)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	11,512.12	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,512.12	12,272.27	-	(760.15)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	9,233.78	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,233.78	9,843.49	-	(609.71)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	5,963.90	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,963.90	6,357.70	-	(393.80)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	4,380.84	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,380.84	4,670.11	-	(289.27)	-
A013	3132XV7H0	FED HM LN PC POOL Q53595	3.50	1/1/2048	210,155.57	12/7/2021	BMO CAPITAL MARKETS CORP BOI	-	220,893.20	224,032.13	-	(3,138.93)	9,550.15
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	3,458.81	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,458.81	3,824.48	-	(365.67)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	2,241.74	1/31/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,241.74	2,478.74	-	(237.00)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	2,891.14	2/28/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,891.14	3,196.79	-	(305.65)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	2,768.17	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,768.17	3,080.82	-	(292.65)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	3,139.04	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,139.04	3,470.90	-	(331.86)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	2,815.46	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,815.46	3,113.11	-	(297.65)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	3,160.22	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,160.22	3,494.32	-	(334.10)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	2,867.65	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,867.65	3,170.82	-	(303.17)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	2,461.28	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,461.28	2,721.49	-	(260.21)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	3,110.80	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,110.80	3,439.67	-	(328.87)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	2,792.73	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,792.73	3,087.98	-	(295.25)	-
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	2,822.63	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,822.63	3,121.04	-	(298.41)	5,456.16
A013	31335A3M8	FED HM LN PC POOL Q60804	4.50	5/1/2042	100,416.97	5/2/2021	BNP PARIBAS SECURITIES CORP/II	-	110,474.35	111,033.04	-	(558.69)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	397.91	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	397.91	420.29	-	(22.38)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	1,911.47	2/1/2021	PAYDOWN	-	1,911.47	2,018.99	-	(107.52)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	5,629.57	3/1/2021	PAYDOWN	-	5,629.57	5,946.23	-	(316.66)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	2,839.78	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,839.78	2,999.52	-	(159.74)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	3,595.67	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,595.67	3,797.93	-	(202.26)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	2,516.86	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,516.86	2,658.43	-	(141.57)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	2,777.27	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,777.27	2,933.49	-	(156.22)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	7,236.10	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,236.10	7,643.13	-	(407.03)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	7,233.35	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,233.35	7,640.23	-	(406.88)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	12,303.69	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,303.69	12,995.77	-	(692.08)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	6,259.70	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,259.70	6,611.81	-	(352.11)	-
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	2,910.69	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,910.69	3,074.42	-	(163.73)	5,053.38
A013	3133A86D4	FED HM LN PC POOL QB2668	2.50	8/1/2050	162,737.26	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	166,347.99	171,891.23	-	(5,543.24)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	6,464.01	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,464.01	6,919.79	-	(455.78)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	7,760.35	2/1/2021	PAYDOWN	-	7,760.35	8,307.53	-	(547.18)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	4,678.17	3/1/2021	PAYDOWN	-	4,678.17	5,008.03	-	(329.86)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	5,981.17	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,981.17	6,402.90	-	(421.73)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	4,562.79	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,562.79	4,884.51	-	(321.72)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	4,744.90	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,744.90	5,079.46	-	(334.56)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	5,497.68	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,497.68	5,885.32	-	(387.64)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	3,322.55	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,322.55	3,556.82	-	(234.27)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	3,331.68	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,331.68	3,566.60	-	(234.92)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	3,271.53	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,271.53	3,502.21	-	(230.68)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	2,402.39	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,402.39	2,571.78	-	(169.39)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	3,692.01	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,692.01	3,952.33	-	(260.32)	-
A013	3133KG5A2	FED HM LN PC POOL RA1741	3.50	11/1/2049	71,385.40	12/7/2021	BMO CAPITAL MARKETS CORP BOI	-	75,027.17	76,418.79	-	(1,391.62)	3,450.46
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	5,775.88	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,775.88	6,225.30	-	(449.42)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	2,602.20	2/1/2021	PAYDOWN	-	2,602.20	2,804.68	-	(202.48)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	6,209.23	3/1/2021	PAYDOWN	-	6,209.23	6,692.37	-	(483.14)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	8,005.12	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,005.12	8,628.00	-	(622.88)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	4,418.82	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,418.82	4,762.65	-	(343.83)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	3,186.70	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,186.70	3,434.66	-	(247.96)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	5,057.33	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,057.33	5,450.84	-	(393.51)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	2,568.77	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,568.77	2,768.65	-	(199.88)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	1,974.78	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,974.78	2,128.44	-	(153.66)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	2,615.56	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,615.56	2,819.08	-	(203.52)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	3,642.41	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,642.41	3,925.82	-	(283.41)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	3,177.35	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,177.35	3,424.58	-	(247.23)	-
A013	3133KH2D7	FED HM LN PC POOL RA2572	3.50	5/1/2050	74,589.05	12/7/2021	BMO CAPITAL MARKETS CORP BOI	-	78,337.15	80,927.70	-	(1,998.55)	3,480.75
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	9,582.07	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,582.07	10,087.88	-	(485.81)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	1,296.59	2/1/2021	PAYDOWN	-	1,296.59	1,362.33	-	(65.74)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	4,944.07	3/1/2021	PAYDOWN	-	4,944.07	5,194.73	-	(250.66)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	5,419.40	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,419.40	5,694.16	-	(274.76)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	1,445.97	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,445.97	1,519.28	-	(73.31)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	1,237.80	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,237.80	1,300.56	-	(62.76)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	1,218.02	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,218.02	1,279.77	-	(61.75)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	9,260.02	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,260.02	9,729.50	-	(469.48)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	5,670.56	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,670.56	5,958.06	-	(287.50)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	9,995.44	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,995.44	10,502.21	-	(506.77)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	1,262.71	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,262.71	1,326.73	-	(64.02)	-
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050	9,488.17	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,488.17	9,969.22	-	(481.05)	11,936.12
A013	3133KJBD3	FED HM LN PC POOL RA2736	2.00	6/1/2050</									

A013	3133KJC34	FED HM LN PC POOL RA2790	2.50	6/1/2050	12,388.33	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,388.33	13,070.56	-	(682.23)	-
A013	3133KJC34	FED HM LN PC POOL RA2790	2.50	6/1/2050	8,129.63	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,129.63	8,577.33	-	(447.70)	-
A013	3133KJC34	FED HM LN PC POOL RA2790	2.50	6/1/2050	4,091.42	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,091.42	4,316.73	-	(225.31)	7,630.56
A013	3133KJC34	FED HM LN PC POOL RA2790	2.50	6/1/2050	235,539.82	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	240,765.86	248,511.01	-	(7,745.15)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	6,520.26	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,520.26	6,879.33	-	(359.07)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	10,111.71	2/1/2021	PAYDOWN	-	10,111.71	10,668.56	-	(556.85)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	6,136.30	3/25/2021	PAYDOWN	-	6,136.30	6,474.23	-	(337.93)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	13,520.55	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	13,520.55	14,265.13	-	(744.58)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	7,064.33	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,064.33	7,453.36	-	(389.03)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	7,570.97	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,570.97	7,987.90	-	(416.93)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	5,912.94	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,912.94	6,238.57	-	(325.63)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	9,028.38	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,028.38	9,525.57	-	(497.19)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	11,512.52	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,512.52	12,146.51	-	(633.99)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	9,075.66	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,075.66	9,575.46	-	(499.80)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	8,003.79	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,003.79	8,444.56	-	(440.77)	-
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	7,216.34	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,216.34	7,613.74	-	(397.40)	7,953.01
A013	3133KJE24	FED HM LN PC POOL RA2853	2.50	6/1/2050	267,888.05	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	263,609.95	272,089.95	-	(8,480.00)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	3,671.06	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,671.06	3,823.41	-	(152.35)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	3,738.75	2/1/2021	PAYDOWN	-	3,738.75	3,893.91	-	(155.16)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	8,223.99	3/25/2021	PAYDOWN	-	8,223.99	8,565.29	-	(341.30)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	8,127.81	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,127.81	8,465.11	-	(337.30)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	3,875.24	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,875.24	4,036.06	-	(160.82)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	3,546.01	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,546.01	3,693.17	-	(147.16)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	9,405.78	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,405.78	9,796.12	-	(390.34)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	6,556.11	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,556.11	6,828.19	-	(272.08)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	9,270.44	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,270.44	9,655.16	-	(384.72)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	6,008.49	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,008.49	6,257.84	-	(249.35)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	6,063.39	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,063.39	6,315.02	-	(251.63)	-
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	6,904.78	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,904.78	7,191.33	-	(286.55)	12,829.41
A013	3133KJR38	FED HM LN PC POOL RA3206	2.00	8/1/2050	586,698.88	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	585,002.95	611,046.89	-	(26,043.94)	-
A013	313747BB2	FEDERAL REALTY INVESTMEN	1.25	2/15/2026	151,000.00	10/20/2021	BOFA SECURITIES, INC.	-	149,458.29	153,772.36	-	(4,314.07)	-
A013	313747BB2	FEDERAL REALTY INVESTMEN	1.25	2/15/2026	20,000.00	11/2/2021	BARCLAYS CAPITAL INC.	-	19,788.20	20,367.20	-	(579.00)	-
A013	313747BB2	FEDERAL REALTY INVESTMEN	1.25	2/15/2026	149,000.00	12/7/2021	BOFA SECURITIES, INC.	-	146,320.98	151,735.64	-	(5,414.66)	4,351.49
A013	3137FJEH8	FHLMC MULTIFAMILY STRUCTURED	3.90	8/25/2028	133,000.00	4/7/2021	GOLDMAN SACHS + CO LLC	-	153,786.45	159,501.90	-	(5,715.45)	1,887.49
A013	3137FJKE8	FHLMC MULTIFAMILY STRUCTURED	3.92	9/25/2028	92,000.00	4/7/2021	GOLDMAN SACHS + CO LLC	-	106,558.28	110,679.84	-	(4,121.56)	1,312.31
A013	3137FKZZ2	FHLMC MULTIFAMILY STRUCTURED	3.69	1/25/2029	100,000.00	4/7/2021	CITIGROUP GLOBAL MARKETS INC	-	114,531.25	119,129.69	-	(4,598.44)	1,342.75
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	15,887.31	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	15,887.31	17,411.22	-	(1,523.91)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	6,741.11	2/1/2021	PAYDOWN	-	6,741.11	7,387.72	-	(646.61)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	6,674.95	3/1/2021	PAYDOWN	-	6,674.95	7,315.21	-	(640.26)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	13,889.12	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	13,889.12	15,221.36	-	(1,332.24)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	6,290.98	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,290.98	6,894.41	-	(603.43)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	7,452.42	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,452.42	8,167.26	-	(714.84)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	8,459.82	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	fd	8,459.82	9,271.29	-	(811.47)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	4,394.43	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,394.43	4,815.94	-	(421.51)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	5,356.66	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,356.66	5,870.47	-	(513.81)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	6,387.71	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,387.71	7,000.42	-	(612.71)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	5,408.75	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,408.75	5,927.56	-	(518.81)	-
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	8,755.47	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,755.47	9,595.29	-	(839.82)	8,950.49
A013	3138ELGR8	FNMA POOL AL3807	4.00	12/1/2041	174,359.65	12/1/2021	BMO CAPITAL MARKETS CORP BOI	-	188,914.59	191,084.23	-	(2,169.64)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	3,420.83	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,420.83	3,829.00	-	(408.17)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	3,115.98	2/1/2021	PAYDOWN	-	3,115.98	3,487.78	-	(371.80)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	2,663.68	3/1/2021	PAYDOWN	-	2,663.68	2,981.51	-	(317.83)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	4,428.16	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,428.16	4,956.53	-	(528.37)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	2,575.08	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,575.08	2,882.34	-	(307.26)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	2,879.48	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,879.48	3,223.06	-	(343.58)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	1,782.62	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,782.62	1,995.32	-	(212.70)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	4,081.21	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,081.21	4,568.18	-	(486.97)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	2,778.55	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,778.55	3,110.09	-	(331.54)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	1,958.39	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,958.39	2,192.06	-	(233.67)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	2,317.51	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,317.51	2,594.04	-	(276.53)	-
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	1,512.71	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,512.71	1,693.21	-	(180.50)	3,945.97
A013	3138EPAB0	FNMA POOL AL6301	4.50	6/1/2042	69,569.21	12/8/2021	INTL FCSTONE FINANCIAL INC./BD	-	76,460.91	77,870.20	-	(1,409.29)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	2,914.65	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,914.65	3,239.25	-	(324.60)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	4,156.49	2/1/2021	PAYDOWN	-	4,156.49	4,619.40	-	(462.91)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	4,916.57	3/1/2021	PAYDOWN	-	4,916.57	5,464.13	-	(547.56)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	3,644.76	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,644.76	4,050.68	-	(405.92)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	1,245.91	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,245.91	1,384.67	-	(138.76)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	1,737.62	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,737.62	1,931.14	-	(193.52)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	4,134.90	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,134.90	4,595.40	-	(460.50)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	2,903.31	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,903.31	3,226.65	-	(323.34)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	3,243.47	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,243.47	3,604.70	-	(361.23)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	3,669.12	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,669.12	4,077.75	-	(408.63)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	2,462.86	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,462.86	2,737.15	-	(274.29)	-
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	2,281.02	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,281.02	2,535.06	-	(254.04)	6,049.47
A013	3138EPM33	FNMA POOL AL6663	4.00	3/1/2039	129,572.43	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	140,241.91	144,002.90	-	(3,760.99)	-
A013	3138EQ7A4	FNMA POOL AL8088	4.00	2/1/2046	4,328.92	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,328.92	4,850.64	-	(521.72)	-
A013	3138EQ7A4	FNMA POOL AL8088	4.00	2/1/2046	2,189.05	2/1/2021	PAYDOWN	-	2,189.05	2,452.87	-	(263.82)	-
A013	3138EQ7A4	FNMA POOL AL8088	4.00	2/1/2046	3,824.73	3/1/2021	PAYDOWN	-	3,824.73	4,285.69	-	(460.96)	-
A013	3138EQ7A4	FNMA POOL AL8088	4.00	2/1/2046									

A013	3138EQ7A4	FNMA POOL AL8088	4.00	2/1/2046	149,589.04	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	161,439.30	167,617.50	-	(6,178.20)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	3,840.65	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,840.65	4,211.31	-	(370.66)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	1,677.10	2/1/2021	PAYDOWN	-	1,677.10	1,838.96	-	(161.86)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	2,727.66	3/1/2021	PAYDOWN	-	2,727.66	2,990.91	-	(263.25)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	3,585.15	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,585.15	3,931.15	-	(346.00)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	1,940.42	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,940.42	2,127.69	-	(187.27)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	1,308.32	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,308.32	1,434.59	-	(126.27)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	2,446.48	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,446.48	2,682.59	-	(236.11)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	1,123.83	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,123.83	1,232.29	-	(108.46)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	2,615.22	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,615.22	2,867.61	-	(252.39)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	1,304.41	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,304.41	1,430.30	-	(125.89)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	2,556.86	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,556.86	2,803.62	-	(246.76)	-
A013	3138ETC53	FNMA POOL AL8191	4.00	12/1/2045	4,601.53	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,601.53	5,045.62	-	(444.09)	5,250.89
A013	3140JSGR4	FNMA POOL BM1107	4.50	12/1/2045	112,966.15	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	122,162.30	123,868.52	-	(1,706.22)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	3,455.88	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,455.88	3,872.94	-	(417.06)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	2,767.95	2/1/2021	PAYDOWN	-	2,767.95	3,101.99	-	(334.04)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	3,351.76	3/1/2021	PAYDOWN	-	3,351.76	3,756.25	-	(404.49)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	4,376.50	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,376.50	4,904.66	-	(528.16)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	3,503.51	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,503.51	3,926.31	-	(422.80)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	3,588.65	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,588.65	4,021.73	-	(433.08)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	3,281.38	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,281.38	3,677.38	-	(396.00)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	3,954.67	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,954.67	4,431.92	-	(477.25)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	2,578.47	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,578.47	2,889.64	-	(311.17)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	2,168.60	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,168.60	2,430.31	-	(261.71)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	3,656.90	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,656.90	4,098.21	-	(441.31)	-
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	2,763.92	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,763.92	3,097.47	-	(333.55)	5,865.77
A013	3140JSGR4	FNMA POOL BM1107	4.50	8/1/2042	107,259.32	12/8/2021	BNP PARIBAS SECURITIES CORP./I	-	118,002.02	120,203.36	-	(2,201.34)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	7,119.45	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,119.45	8,054.80	-	(935.35)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	14,361.98	2/1/2021	PAYDOWN	-	14,361.98	16,248.86	-	(1,886.88)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	12,778.15	3/1/2021	PAYDOWN	-	12,778.15	14,456.94	-	(1,678.79)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	21,713.45	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	21,713.45	24,566.16	-	(2,852.71)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	19,201.38	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	19,201.38	21,724.06	-	(2,522.68)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	14,944.20	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	14,944.20	16,907.57	-	(1,963.37)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	19,755.01	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	19,755.01	22,350.42	-	(2,595.41)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	15,068.60	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	15,068.60	17,048.31	-	(1,979.71)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	9,450.14	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,450.14	10,691.70	-	(1,241.56)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	10,712.59	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	10,712.59	12,120.01	-	(1,407.42)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	11,005.45	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,005.45	12,451.35	-	(1,445.90)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	7,622.33	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,622.33	8,623.75	-	(1,001.42)	-
A013	3140J8D23	FNMA POOL BM3719	4.50	12/1/2045	462,820.37	12/8/2021	BNP PARIBAS SECURITIES CORP./I	-	516,117.03	523,625.72	-	(7,508.69)	25,078.15
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	2,493.57	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,493.57	2,716.10	-	(222.53)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	6,611.88	2/1/2021	PAYDOWN	-	6,611.88	7,201.92	-	(590.04)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	2,948.94	3/1/2021	PAYDOWN	-	2,948.94	3,212.10	-	(263.16)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	1,997.73	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,997.73	2,176.01	-	(178.28)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	5,596.35	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,596.35	6,095.77	-	(499.42)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	2,025.71	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,025.71	2,206.48	-	(180.77)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	2,934.51	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,934.51	3,196.39	-	(261.88)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	2,023.78	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,023.78	2,204.38	-	(180.60)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	4,768.35	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,768.35	5,193.88	-	(425.53)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	1,890.96	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,890.96	2,059.71	-	(168.75)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	2,932.62	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,932.62	3,194.33	-	(261.71)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	1,501.50	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,501.50	1,635.49	-	(133.99)	-
A013	3140J9VJ7	FNMA POOL BM5116	4.50	12/1/2048	44,680.81	12/8/2021	INTL FCSTONE FINANCIAL INC./BD	-	48,115.65	48,668.12	-	(557.27)	2,886.02
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	2,773.66	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,773.66	3,082.95	-	(309.29)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	1,753.36	2/1/2021	PAYDOWN	-	1,753.36	1,948.88	-	(195.52)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	3,571.32	3/1/2021	PAYDOWN	-	3,571.32	3,969.56	-	(398.24)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	5,001.82	4/1/2021	PAYDOWN	-	5,001.82	5,559.57	-	(557.75)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	2,584.60	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,584.60	2,872.81	-	(288.21)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	509.46	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	509.46	566.27	-	(56.81)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	2,193.16	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,193.16	2,437.72	-	(244.56)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	3,101.42	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,101.42	3,447.26	-	(345.84)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	3,998.25	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,998.25	4,444.09	-	(445.84)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	1,509.10	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,509.10	1,677.38	-	(168.28)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	2,123.74	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,123.74	2,360.56	-	(236.82)	-
A013	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	1,364.06	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,364.06	1,516.17	-	(152.11)	-
A017	3140JAPM4	FNMA POOL BM5827	5.00	4/1/2049	30,047.75	12/8/2021	J.P. MORGAN SECURITIES LLC	-	32,752.05	33,398.37	-	(646.32)	2,302.23
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	9,974.54	3/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,974.54	10,417.16	-	(442.62)	-
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	11,977.30	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,977.30	12,508.79	-	(531.49)	-
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	8,618.67	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,618.67	9,001.12	-	(382.45)	-
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	11,162.73	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,162.73	11,658.08	-	(495.35)	-
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	6,954.02	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,954.02	7,262.60	-	(308.58)	-
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	7,241.87	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,241.87	7,563.23	-	(321.36)	-
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	12,040.54	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,040.54	12,574.84	-	(534.30)	-
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	10,614.38	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	10,614.38	11,085.39	-	(471.01)	-
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	5,214.86	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,214.86	5,446.27	-	(231.41)	-
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	5,474.83	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,474.83	5,717.78	-	(242.95)	4,072.50
A013	3140JBCK0	FNMA POOL BM6373	2.68	4/1/2047	135,848.51	12/7/2021	WELLS FARGO SECURITIES LLC	-	140,688.11	141,876.79	-	(1,188.68)	-
A013	3140JBHM1	FNMA POOL BM6535	2.52	10/1/2046	4,406.44	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,406.44	4,566.79	-	(160.35)	-
A013	3140JBHM1	FNMA POOL BM6535	2.52	10/1									

A013	3140JBHM1	FNMA POOL BM6535	2.52	10/1/2046	-	12/31/2021	NON CASH USE ONLY	-	41.55	41.55	-	-	-	-
A013	3140JBHM1	FNMA POOL BM6535	2.52	10/1/2046	-	12/31/2021	NON CASH USE ONLY	-	(41.55)	(41.55)	-	-	-	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	7,195.41	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,195.41	7,626.06	-	-	(430.65)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	42,977.75	2/1/2021	PAYDOWN	-	42,977.75	45,549.97	-	-	(2,572.22)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	31,103.11	3/1/2021	PAYDOWN	-	31,103.11	32,964.63	-	-	(1,861.52)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	20,946.92	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	20,946.92	22,200.59	-	-	(1,253.67)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	36,577.73	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	36,577.73	38,766.91	-	-	(2,189.18)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	7,044.86	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,044.86	7,466.49	-	-	(421.63)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	5,499.23	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,499.23	5,828.36	-	-	(329.13)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	7,414.44	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,414.44	7,858.19	-	-	(443.75)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	20,525.15	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	20,525.15	21,753.58	-	-	(1,228.43)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	25,891.85	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	25,891.85	27,441.48	-	-	(1,549.63)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	12,064.65	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,064.65	12,786.72	-	-	(722.07)	-
A013	3140KAL61	FNMA POOL BP3048	3.00	3/1/2050	17,521.84	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	17,521.84	18,570.52	-	-	(1,048.68)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	447,845.85	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	464,780.02	474,849.43	-	-	(9,869.41)	17,146.19
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	2,643.92	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,643.92	2,793.38	-	-	(149.46)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	3,820.75	2/1/2021	PAYDOWN	-	3,820.75	4,036.74	-	-	(215.99)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	1,776.35	3/1/2021	PAYDOWN	-	1,776.35	1,876.77	-	-	(100.42)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	1,352.45	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,352.45	1,428.90	-	-	(76.45)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	1,410.93	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,410.93	1,490.69	-	-	(79.76)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	944.47	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	944.47	997.86	-	-	(53.39)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	2,475.67	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,475.67	2,615.62	-	-	(139.95)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	1,315.86	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,315.86	1,390.25	-	-	(74.39)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	2,462.67	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,462.67	2,601.88	-	-	(139.21)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	2,518.12	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,518.12	2,660.47	-	-	(142.35)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	2,904.19	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,904.19	3,068.36	-	-	(164.17)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	1,260.44	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,260.44	1,331.69	-	-	(71.25)	-
A013	3140KDB82	FNMA POOL BP5462	2.50	6/1/2050	52,463.01	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	53,627.03	55,428.75	-	-	(1,801.72)	1,662.12
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	1,007.14	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,007.14	1,074.31	-	-	(67.17)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	1,086.06	2/1/2021	PAYDOWN	-	1,086.06	1,158.49	-	-	(72.43)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	1,053.20	3/1/2021	PAYDOWN	-	1,053.20	1,123.44	-	-	(70.24)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	5,462.52	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,462.52	5,826.82	-	-	(364.30)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	13,539.29	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	13,539.29	14,442.23	-	-	(902.94)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	28,862.54	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	28,862.54	30,787.38	-	-	(1,924.84)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	20,173.82	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	20,173.82	21,519.21	-	-	(1,345.39)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	43,087.21	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	43,087.21	45,960.70	-	-	(2,873.49)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	28,117.40	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	28,117.40	29,992.55	-	-	(1,875.15)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	22,207.37	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	22,207.37	23,688.38	-	-	(1,481.01)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	28,761.72	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	28,761.72	30,679.84	-	-	(1,918.12)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	8,092.87	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,092.87	8,632.58	-	-	(539.71)	-
A013	3140KQLW9	FNMA POOL BQ4840	3.00	10/1/2050	388,740.76	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	403,166.69	414,665.87	-	-	(11,499.18)	15,997.99
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	12,557.20	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,557.20	13,742.10	-	-	(1,184.90)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	10,246.89	2/1/2021	PAYDOWN	-	10,246.89	11,213.79	-	-	(966.90)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	4,254.47	3/1/2021	PAYDOWN	-	4,254.47	4,655.92	-	-	(401.45)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	8,321.60	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,321.60	9,106.83	-	-	(785.23)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	8,334.39	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,334.39	9,120.82	-	-	(786.43)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	4,368.43	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,368.43	4,780.63	-	-	(412.20)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	12,191.27	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,191.27	13,341.64	-	-	(1,150.37)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	165.84	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	165.84	181.49	-	-	(15.65)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	12,324.79	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,324.79	13,487.76	-	-	(1,162.97)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	8,267.17	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,267.17	9,047.26	-	-	(780.09)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	2,369.12	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,369.12	2,592.67	-	-	(223.55)	-
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	4,132.14	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,132.14	4,522.05	-	-	(389.91)	6,518.35
A013	3140QCLM6	FNMA POOL CA4831	4.50	12/1/2049	100,706.00	12/8/2021	INTL FCSTONE FINANCIAL INC./BD	-	108,353.36	110,208.61	-	-	(1,855.25)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	8,963.33	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,963.33	9,605.28	-	-	(641.95)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	11,234.04	2/1/2021	PAYDOWN	-	11,234.04	12,038.62	-	-	(804.58)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	14,267.95	3/1/2021	PAYDOWN	-	14,267.95	15,289.82	-	-	(1,021.87)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	12,328.74	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,328.74	13,211.72	-	-	(882.98)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	10,356.76	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	10,356.76	11,098.51	-	-	(741.75)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	7,948.27	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,948.27	8,517.53	-	-	(569.26)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	8,761.77	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,761.77	9,389.29	-	-	(627.52)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	8,328.67	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,328.67	8,925.17	-	-	(596.50)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	6,231.27	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,231.27	6,677.55	-	-	(446.28)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	5,972.14	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,972.14	6,399.96	-	-	(427.72)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	10,800.24	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	10,800.24	11,573.75	-	-	(773.51)	-
A013	3140QCQC3	FNMA POOL CA4950	3.50	1/1/2050	6,146.09	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,146.09	6,586.27	-	-	(440.18)	7,838.91
A013	3140QCXC7	FNMA POOL CA5181	4.50	1/1/2050	165,799.36	12/7/2021	BMO CAPITAL MARKETS CORP BOI	-	174,257.71	177,673.93	-	-	(3,416.22)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	4,399.19	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,399.19	4,850.81	-	-	(451.62)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	4,312.60	2/1/2021	PAYDOWN	-	4,312.60	4,755.33	-	-	(442.73)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	4,038.44	3/1/2021	PAYDOWN	-	4,038.44	4,453.03	-	-	(414.59)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	4,627.11	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,627.11	5,102.13	-	-	(475.02)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	3,626.53	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,626.53	3,998.83	-	-	(372.30)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	4,723.36	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,723.36	5,208.26	-	-	(484.90)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	4,913.76	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,913.76	5,418.21	-	-	(504.45)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	2,912.80	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,912.80	3,211.83	-	-	(299.03)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	3,941.23	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,941.23	4,345.84	-	-	(404.61)	-
A013	3140QCXC7	FNMA POOL CA5181	4.50	2/1/2050	4,787.61									

A013	3140QDX33	FNMA POOL CA6097	3.50	6/1/2050	233,971.97	12/7/2021	BMO CAPITAL MARKETS CORP BOI	-	245,908.20	247,498.47	-	(1,590.27)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	4,934.40	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,934.40	5,144.95	-	(210.55)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	2,634.43	2/1/2021	PAYDOWN	-	2,634.43	2,746.84	-	(112.41)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	5,601.95	3/1/2021	PAYDOWN	-	5,601.95	5,840.99	-	(239.04)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	15,836.44	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	15,836.44	16,512.18	-	(675.74)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	4,343.13	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,343.13	4,528.45	-	(185.32)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	8,488.95	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,488.95	8,851.17	-	(362.22)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	4,809.87	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,809.87	5,015.11	-	(205.24)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	4,561.28	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,561.28	4,755.91	-	(194.63)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	12,636.66	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,636.66	13,175.87	-	(539.21)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	13,569.50	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	13,569.50	14,148.51	-	(579.01)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	8,151.75	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,151.75	8,499.59	-	(347.84)	-
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	8,357.16	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,357.16	8,713.76	-	(356.60)	11,555.11
A013	3140QERV6	FNMA POOL CA6799	2.00	8/1/2050	511,758.84	12/7/2021	PERSHING LLC	-	510,279.53	533,595.58	-	(23,316.05)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	4,441.02	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,441.02	4,632.87	-	(191.85)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	2,109.12	2/1/2021	PAYDOWN	-	2,109.12	2,200.23	-	(91.11)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	6,019.02	3/1/2021	PAYDOWN	-	6,019.02	6,279.04	-	(260.02)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	5,730.74	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,730.74	5,978.31	-	(247.57)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	2,822.98	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,822.98	2,944.93	-	(121.95)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	2,982.96	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,982.96	3,111.82	-	(128.86)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	10,081.30	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	10,081.30	10,516.81	-	(435.51)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	5,077.37	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,077.37	5,296.71	-	(219.34)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	6,249.86	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,249.86	6,519.85	-	(269.99)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	4,057.02	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,057.02	4,232.28	-	(175.26)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	5,549.33	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,549.33	5,789.06	-	(239.73)	-
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	4,615.00	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,615.00	4,814.37	-	(199.37)	5,458.25
A013	3140QET69	FNMA POOL CA6872	2.50	8/1/2035	180,970.07	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	187,593.85	188,788.00	-	(1,194.15)	-
A013	3140QLMX1	FNMA POOL CB1273	2.00	8/1/2051	2,710.41	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,710.41	2,762.50	-	(52.09)	-
A013	3140QLMX1	FNMA POOL CB1273	2.00	8/1/2051	3,347.73	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,347.73	3,412.07	-	(64.34)	-
A013	3140QLMX1	FNMA POOL CB1273	2.00	8/1/2051	4,916.83	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,916.83	5,011.33	-	(94.50)	-
A013	3140QLMX1	FNMA POOL CB1273	2.00	8/1/2051	2,401.89	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,401.89	2,448.05	-	(46.16)	4,483.63
A013	3140QLMX1	FNMA POOL CB1273	2.00	8/1/2051	627,501.25	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	625,834.45	639,561.04	-	(13,726.59)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	20,897.12	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	20,897.12	22,262.96	-	(1,365.84)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	19,326.93	2/1/2021	PAYDOWN	-	19,326.93	20,590.14	-	(1,263.21)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	23,000.72	3/1/2021	PAYDOWN	-	23,000.72	24,504.05	-	(1,503.33)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	18,627.14	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	18,627.14	19,844.61	-	(1,217.47)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	12,850.10	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,850.10	13,689.98	-	(839.88)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	12,452.08	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,452.08	13,265.95	-	(813.87)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	16,146.52	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	16,146.52	17,201.86	-	(1,055.34)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	11,942.12	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,942.12	12,722.66	-	(780.54)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	10,665.64	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	10,665.64	11,362.75	-	(697.11)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	12,362.42	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,362.42	13,170.43	-	(808.01)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	13,107.10	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	13,107.10	13,963.78	-	(856.68)	-
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	12,594.29	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,594.29	13,417.45	-	(823.16)	12,581.98
A013	3140X3CP1	FNMA POOL FM0077	3.00	3/1/2050	324,300.41	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	336,968.39	345,496.67	-	(8,282.28)	-
A013	3140X4DE3	FNMA POOL FM1000	3.00	4/1/2047	10,068.75	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	10,068.75	10,597.36	-	(528.61)	-
A013	3140X4DE3	FNMA POOL FM1000	3.00	4/1/2047	8,528.18	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,528.18	8,975.91	-	(447.73)	-
A013	3140X4DE3	FNMA POOL FM1000	3.00	4/1/2047	8,552.27	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,552.27	9,001.26	-	(448.99)	-
A013	3140X4DE3	FNMA POOL FM1000	3.00	4/1/2047	8,228.23	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,228.23	8,660.21	-	(431.98)	-
A013	3140X4DE3	FNMA POOL FM1000	3.00	4/1/2047	7,311.68	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,311.68	7,695.54	-	(383.86)	-
A013	3140X4DE3	FNMA POOL FM1000	3.00	4/1/2047	6,762.31	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,762.31	7,117.33	-	(355.02)	3,605.72
A013	3140X4DE3	FNMA POOL FM1000	3.00	4/1/2047	205,263.13	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	214,419.79	216,039.45	-	(1,619.66)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	3,410.77	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,410.77	3,801.58	-	(390.81)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	3,000.05	2/1/2021	PAYDOWN	-	3,000.05	3,343.80	-	(343.75)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	2,966.36	3/1/2021	PAYDOWN	-	2,966.36	3,306.25	-	(339.89)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	2,167.36	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,167.36	2,415.70	-	(248.34)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	6,450.29	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,450.29	7,189.36	-	(739.07)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	3,463.72	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,463.72	3,860.59	-	(396.87)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	6,700.54	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,700.54	7,468.29	-	(767.75)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	2,461.39	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,461.39	2,743.42	-	(282.03)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	4,983.05	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,983.05	5,554.01	-	(570.96)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	4,147.11	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,147.11	4,622.28	-	(475.17)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	1,257.80	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,257.80	1,401.92	-	(144.12)	-
A013	3140X4MQ6	FNMA POOL FM1266	5.00	7/1/2049	4,022.61	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,022.61	4,483.52	-	(460.91)	4,711.85
A013	3140X4MQ6	FNMA POOL FM1266	5.00	9/1/2049	68,136.95	12/8/2021	J.P. MORGAN SECURITIES LLC	-	74,075.74	74,444.95	-	(1,568.33)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	35,906.77	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	35,906.77	40,268.01	-	(4,361.24)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	30,057.01	1/31/2021	PRINCIPAL PAYMENTS - MTG BACH	-	30,057.01	33,707.73	-	(3,650.72)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	31,247.25	3/25/2021	PAYDOWN	-	31,247.25	35,042.54	-	(3,795.29)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	18,472.21	4/25/2021	PAYDOWN	-	18,472.21	20,715.84	-	(2,243.63)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	22,239.64	5/1/2021	PAYDOWN	-	22,239.64	24,940.87	-	(2,701.23)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	40,586.17	6/1/2021	PAYDOWN	-	40,586.17	45,515.77	-	(4,929.60)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	51,189.22	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	51,189.22	57,406.66	-	(6,217.44)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	19,011.15	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	19,011.15	21,320.24	-	(2,309.09)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	47,107.72	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	47,107.72	52,829.42	-	(5,721.70)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	13,370.13	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	13,370.13	14,994.07	-	(1,623.94)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	44,723.92	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44,723.92	50,156.09	-	(5,432.17)	40,915.48
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	33,869.76	12/1/2021	PAYDOWN	-	33,869.76	37,983.58	-	(4,113.82)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9/1/2049	592,910.50	12/8/2021	CITIGROUP GLOBAL MARKETS INC	-	646,566.50	664,925.41	-	(18,358.91)	-
A013	3140X5F40	FNMA POOL FM1986	5.00	9									

A013	3140X5RY1	FNMA POOL FM2302	5.00	11/1/2049	14,612.21	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	14,612.21	16,510.77	-	(1,898.56)	-
A013	3140X5RY1	FNMA POOL FM2302	5.00	11/1/2049	25,732.49	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	25,732.49	29,075.91	-	(3,343.42)	-
A013	3140X5RY1	FNMA POOL FM2302	5.00	11/1/2049	26,614.13	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	26,614.13	30,072.10	-	(3,457.97)	-
A013	3140X5RY1	FNMA POOL FM2302	5.00	11/1/2049	16,338.52	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	16,338.52	18,461.38	-	(2,122.86)	-
A013	3140X5RY1	FNMA POOL FM2302	5.00	11/1/2049	24,180.08	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	24,180.08	27,321.80	-	(3,141.72)	33,444.77
A013	3140X5RY1	FNMA POOL FM2302	5.00	11/1/2049	496,955.94	12/8/2021	CITIGROUP GLOBAL MARKETS INC	-	543,234.96	561,525.44	-	(18,290.48)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	4,783.96	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,783.96	5,281.92	-	(497.96)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	2,908.64	2/1/2021	PAYDOWN	-	2,908.64	3,211.40	-	(302.76)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	1,412.55	3/1/2021	PAYDOWN	-	1,412.55	1,559.58	-	(147.03)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	3,380.89	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,380.89	3,732.59	-	(351.90)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	3,585.13	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,585.13	3,958.31	-	(373.18)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	3,029.91	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,029.91	3,345.29	-	(315.38)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	2,145.93	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,145.93	2,369.30	-	(223.37)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	1,768.82	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,768.82	1,952.94	-	(184.12)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	2,138.96	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,138.96	2,361.60	-	(222.64)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	2,794.96	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,794.96	3,085.89	-	(290.93)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	2,026.63	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,026.63	2,237.58	-	(210.95)	-
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	1,764.04	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,764.04	1,947.66	-	(183.62)	2,719.31
A013	3140X5XX6	FNMA POOL FM2493	5.00	10/1/2049	38,178.88	12/8/2021	J.P. MORGAN SECURITIES LLC	-	41,614.98	42,152.92	-	(537.94)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	2,422.27	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,422.27	2,565.26	-	(142.99)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	11,969.96	2/1/2021	PAYDOWN	-	11,969.96	12,676.55	-	(706.59)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	8,979.64	3/1/2021	PAYDOWN	-	8,979.64	9,509.71	-	(530.07)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	44,075.61	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44,075.61	46,677.39	-	(2,601.78)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	41,218.93	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	41,218.93	43,652.08	-	(2,433.15)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	11,771.05	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,771.05	12,465.90	-	(694.85)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	24,868.76	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	24,868.76	26,336.76	-	(1,468.00)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	29,621.43	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	29,621.43	31,369.98	-	(1,748.55)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	24,489.21	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	24,489.21	25,934.81	-	(1,445.60)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	8,286.41	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,286.41	8,775.56	-	(489.15)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	39,520.89	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	39,520.89	41,853.81	-	(2,332.92)	-
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	27,006.61	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	27,006.61	28,600.81	-	(1,594.20)	22,290.67
A013	3140X7KB4	FNMA POOL FM3889	3.00	7/1/2050	567,041.72	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	588,482.99	600,514.19	-	(12,031.20)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	1,054.99	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,054.99	1,126.82	-	(71.83)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	756.04	2/1/2021	PAYDOWN	-	756.04	807.52	-	(51.48)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	1,122.56	3/1/2021	PAYDOWN	-	1,122.56	1,199.00	-	(76.44)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	1,069.49	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,069.49	1,142.31	-	(72.82)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	1,140.54	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,140.54	1,218.20	-	(77.66)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	328.43	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	328.43	350.79	-	(22.36)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	1,185.78	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,185.78	1,266.52	-	(80.74)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	1,200.76	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,200.76	1,282.52	-	(81.76)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	10,655.00	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	10,655.00	11,380.50	-	(725.50)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	709.85	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	709.85	758.18	-	(48.33)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	13,312.80	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	13,312.80	14,219.27	-	(906.47)	-
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	4,610.38	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,610.38	4,924.30	-	(313.92)	3,921.95
A013	3140X7TW9	FNMA POOL FM4164	3.00	9/1/2050	100,399.29	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	104,125.04	107,235.48	-	(3,110.44)	-
A013	3140X8Z23	FNMA POOL FM5259	3.50	11/1/2050	5,815.16	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,815.16	6,235.85	-	(420.69)	-
A013	3140X8Z23	FNMA POOL FM5259	3.50	11/1/2050	4,269.62	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,269.62	4,578.50	-	(308.88)	-
A013	3140X8Z23	FNMA POOL FM5259	3.50	11/1/2050	7,254.38	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,254.38	7,779.19	-	(524.81)	-
A013	3140X8Z23	FNMA POOL FM5259	3.50	11/1/2050	2,678.55	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,678.55	2,872.33	-	(193.78)	-
A013	3140X8Z23	FNMA POOL FM5259	3.50	11/1/2050	3,836.83	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,836.83	4,114.40	-	(277.57)	-
A013	3140X8Z23	FNMA POOL FM5259	3.50	11/1/2050	6,648.30	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,648.30	7,129.26	-	(480.96)	2,098.37
A013	3140X8Z23	FNMA POOL FM5259	3.50	11/1/2050	98,427.43	12/7/2021	BMO CAPITAL MARKETS CORP BOI	-	103,448.77	105,548.03	-	(2,099.26)	-
A013	3140X9MR3	FNMA POOL FM5767	1.00	9/1/2049	10,283.83	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	10,283.83	11,202.95	-	(919.12)	-
A013	3140X9MR3	FNMA POOL FM5767	1.00	9/1/2049	17,768.94	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	17,768.94	19,357.04	-	(1,588.10)	1,965.58
A013	3140X9MR3	FNMA POOL FM5767	1.00	9/1/2049	243,516.00	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	259,763.08	265,280.24	-	(5,517.16)	-
A013	3140XBUI2	FNMA POOL FM7794	4.00	1/1/2050	24,656.55	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	24,656.55	26,498.09	-	(1,841.54)	-
A013	3140XBUI2	FNMA POOL FM7794	4.00	1/1/2050	20,869.45	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	20,869.45	22,428.14	-	(1,558.69)	-
A013	3140XBUI2	FNMA POOL FM7794	4.00	1/1/2050	16,308.32	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	16,308.32	17,526.35	-	(1,218.03)	-
A013	3140XBUI2	FNMA POOL FM7794	4.00	1/1/2050	17,920.33	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	17,920.33	19,258.75	-	(1,338.42)	-
A013	3140XBUI2	FNMA POOL FM7794	4.00	1/1/2050	14,321.85	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	14,321.85	15,391.51	-	(1,069.66)	6,665.77
A013	3140XBUI2	FNMA POOL FM7794	4.00	1/1/2050	332,697.97	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	354,895.16	357,546.35	-	(2,651.19)	-
A013	3140XC4G0	FNMA POOL FM8922	4.50	9/1/2050	7,887.82	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,887.82	8,587.86	-	(700.04)	-
A013	3140XC4G0	FNMA POOL FM8922	4.50	9/1/2050	6,551.54	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,551.54	7,132.99	-	(581.45)	1,256.75
A013	3140XC4G0	FNMA POOL FM8922	4.50	9/1/2050	138,592.61	12/8/2021	INTL FCSTONE FINANCIAL INC./BD	-	149,290.28	150,892.76	-	(1,602.48)	-
A013	3140XCPZ5	FNMA POOL FM8539	4.00	6/1/2049	11,021.31	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,021.31	11,819.19	-	(797.88)	-
A013	3140XCPZ5	FNMA POOL FM8539	4.00	6/1/2049	11,082.35	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,082.35	11,977.16	-	(894.81)	1,839.22
A013	3140XCPZ5	FNMA POOL FM8539	4.00	6/1/2049	232,198.71	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	247,908.40	250,946.95	-	(3,038.55)	-
A013	3140XCT85	FNMA POOL FM8672	4.00	11/1/2048	6,029.48	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,029.48	6,564.60	-	(535.12)	-
A013	3140XCT85	FNMA POOL FM8672	4.00	11/1/2048	5,359.15	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,359.15	5,834.77	-	(475.62)	1,518.76
A013	3140XCT85	FNMA POOL FM8672	4.00	11/1/2048	196,512.44	12/7/2021	INTL FCSTONE FINANCIAL INC./BD	-	210,176.19	213,952.92	-	(3,776.73)	-
A013	31410GGT4	FNMA POOL 888610	5.00	10/1/2036	3,716.57	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,716.57	4,315.64	-	(599.07)	-
A013	31410GGT4	FNMA POOL 888610	5.00	10/1/2036	3,253.01	2/1/2021	PAYDOWN	-	3,253.01	3,777.36	-	(524.35)	-
A013	31410GGT4	FNMA POOL 888610	5.00	10/1/2036	2,255.22	3/1/2021	PAYDOWN	-	2,255.22	2,618.74	-	(363.52)	-
A013	31410GGT4	FNMA POOL 888610	5.00	10/1/2036	3,430.29	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,430.29	3,983.22	-	(552.93)	-
A013	31410GGT4	FNMA POOL 888610	5.00	10/1/2036	2,418.71	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,418.71	2,808.58	-	(389.87)	-
A013	31410GGT4	FNMA POOL 888610	5.00	10/1/2036	3,242.38	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,242.38	3,765.02	-	(522.64)	-
A013	31410GGT4	FNMA POOL 888610	5.00	10/1/2036	3,729.32	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,729.32	4,330.45	-	(601.13)	-
A013	31410GGT4	FNMA POOL 888610	5.00	10/1/2036	3,544.24	8/1/2021	PRINCIP						

A013	31418UED2	FNMA POOL AD6431	4.50	6/1/2040	2,399.28	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,399.28	2,693.96	-	(294.68)	-
A013	31418UED2	FNMA POOL AD6431	4.50	6/1/2040	2,259.80	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,259.80	2,537.35	-	(277.55)	-
A013	31418UED2	FNMA POOL AD6431	4.50	6/1/2040	4,255.99	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,255.99	4,778.71	-	(522.72)	-
A013	31418UED2	FNMA POOL AD6431	4.50	6/1/2040	2,865.04	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,865.04	3,216.92	-	(351.88)	-
A013	31418UED2	FNMA POOL AD6431	4.50	6/1/2040	3,198.66	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,198.66	3,591.52	-	(392.86)	-
A013	31418UED2	FNMA POOL AD6431	4.50	6/1/2040	2,652.63	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,652.63	2,978.43	-	(325.80)	-
A013	31418UED2	FNMA POOL AD6431	4.50	6/1/2040	2,254.79	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,254.79	2,531.72	-	(276.93)	-
A013	31418UED2	FNMA POOL AD6431	4.50	6/1/2040	1,501.99	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,501.99	1,686.46	-	(184.47)	4,075.67
A013	31418UED2	FNMA POOL AD6431	4.50	6/1/2040	71,155.05	12/8/2021	BNP PARIBAS SECURITIES CORP./I	-	78,370.62	79,894.33	-	(1,523.71)	-
A013	31428XBQ8	FEDEX CORP	4.05	2/15/2048	199,000.00	12/7/2021	BOFA SECURITIES, INC.	-	228,121.66	240,541.25	-	(12,419.59)	10,611.68
A013	314890AA2	FERGUSON FINANCE PLC	4.50	10/24/2028	313,000.00	12/7/2021	BOFA SECURITIES, INC.	-	356,557.08	375,121.11	-	(18,564.03)	15,845.63
A013	33767MAA3	FIRSTKEY HOMES 2020 SFR1 TRUST	1.34	9/17/2025	141.14	4/29/2021	PRINCIPAL PAYMENTS - MTG BACH	-	141.14	142.76	-	(1.62)	-
A013	33767MAA3	FIRSTKEY HOMES 2020 SFR1 TRUST	1.34	8/17/2037	62.40	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	62.40	63.11	-	(0.71)	-
A013	33767MAA3	FIRSTKEY HOMES 2020 SFR1 TRUST	1.34	8/17/2037	121,796.46	11/16/2021	BARCLAYS CAPITAL INC.	-	119,527.06	123,191.19	-	(3,664.13)	1,573.48
A013	33851YAC0	FLAGSTAR MORTGAGE TRUST	3.00	3/25/2050	10,286.01	11/1/2020	PAYDOWN	-	10,286.01	10,642.81	-	(257.15)	(10.29)
A013	33851YAC0	FLAGSTAR MORTGAGE TRUST	3.00	3/25/2050	(203,609.21)	11/12/2020	J.P. MORGAN SECURITIES LLC	-	(208,699.44)	(210,671.90)	-	-	-
A013	33851YAC0	FLAGSTAR MORTGAGE TRUST	3.00	3/25/2050	193,323.20	11/12/2020	J.P. MORGAN SECURITIES LLC	-	198,156.28	200,029.09	-	-	-
A013	33852HAB8	FLAGSTAR MORTGAGE TRUST	2.50	9/25/2051	1,175.33	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,175.33	1,194.98	-	(19.65)	-
A013	33852HAB8	FLAGSTAR MORTGAGE TRUST	2.50	9/25/2051	1,295.45	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,295.45	1,317.11	-	(21.66)	-
A013	33852HAB8	FLAGSTAR MORTGAGE TRUST	2.50	9/25/2051	1,268.81	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,268.81	1,290.02	-	(21.21)	1,463.97
A013	33852HAB8	FLAGSTAR MORTGAGE TRUST	2.50	9/25/2051	163,260.41	12/8/2021	BOFA SECURITIES, INC. / FIXED INK	-	163,515.51	165,989.93	-	(2,474.42)	-
A013	341271AD6	FLORIDA ST BRD OF ADMIN FIN CO	1.26	7/1/2025	260,000.00	3/30/2021	RAYMOND JAMES/FI	-	262,698.80	265,956.60	-	(3,257.80)	1,526.37
A013	34528QGH1	FORD CREDIT FLOORPLAN MASTER	3.52	10/15/2023	841,000.00	10/15/2021	CALLED BONDS	-	841,000.00	862,394.45	-	(21,394.45)	24,669.30
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	5,762.11	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,762.11	5,911.71	-	(149.60)	-
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	4,644.63	12/1/2021	PAYDOWN	-	4,644.63	4,765.22	-	(120.59)	-
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	182,593.26	12/7/2021	WELLS FARGO SECURITIES LLC	-	181,459.31	187,334.01	-	(5,874.70)	3,249.72
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	-	12/31/2021	NON CASH USE ONLY	-	94.31	94.31	-	-	-
A013	35563P4U0	FREDDIE MAC SCRT	2.00	3/25/2061	-	12/31/2021	NON CASH USE ONLY	-	(94.31)	(94.31)	-	-	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	3,165.69	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,165.69	3,421.89	-	(256.20)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	3,745.39	1/28/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,745.39	4,048.50	-	(303.11)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	2,664.10	2/25/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,664.10	2,879.70	-	(215.60)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	3,913.99	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,913.99	4,230.75	-	(316.76)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	3,693.47	4/29/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,693.47	3,992.38	-	(298.91)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	2,952.68	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,952.68	3,191.64	-	(238.96)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	2,675.79	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,675.79	2,892.34	-	(216.55)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	3,361.60	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,361.60	3,633.65	-	(272.05)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	3,740.49	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,740.49	4,043.20	-	(302.71)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	3,847.22	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,847.22	4,158.57	-	(311.35)	-
A013	35563PFG9	FREDDIE MAC SCRT	3.50	11/25/2057	3,465.00	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,465.00	3,745.42	-	(280.42)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	11/25/2058	88,408.58	12/7/2021	CITIGROUP GLOBAL MARKETS INC	-	91,421.03	95,564.45	-	(4,143.46)	3,556.74
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	6,109.94	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,109.94	6,630.74	-	(520.80)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	7,402.86	2/25/2021	PRINCIPAL PAYMENTS CORP BDS	-	7,402.86	8,022.63	-	(619.77)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	7,429.20	3/25/2021	PAYDOWN	-	7,429.20	8,051.18	-	(621.98)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	7,895.66	4/25/2021	PAYDOWN	-	7,895.66	8,556.99	-	(661.33)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	7,579.63	5/25/2021	PAYDOWN	-	7,579.63	8,214.49	-	(634.86)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	8,498.00	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,498.00	9,209.78	-	(711.78)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	5,113.91	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,113.91	5,542.24	-	(428.33)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	8,711.91	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,711.91	9,441.61	-	(729.70)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	7,802.44	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,802.44	8,455.96	-	(653.52)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	7,403.20	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,403.20	8,023.28	-	(620.08)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	8,461.02	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,461.02	9,169.70	-	(708.68)	-
A013	35563PHF9	FREDDIE MAC SCRT	3.50	3/25/2058	234,767.65	12/7/2021	CITIGROUP GLOBAL MARKETS INC	-	243,131.24	254,431.50	-	(11,300.26)	9,372.24
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	1,986.33	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,986.33	2,164.23	-	(177.90)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	2,112.60	2/1/2021	PAYDOWN	-	2,112.60	2,301.81	-	(189.21)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	1,694.94	3/25/2021	PAYDOWN	-	1,694.94	1,846.74	-	(151.80)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	2,350.76	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,350.76	2,561.30	-	(210.54)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	1,831.46	4/29/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,831.46	1,995.49	-	(164.03)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	2,245.97	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,245.97	2,447.12	-	(201.15)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	2,478.28	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,478.28	2,700.24	-	(221.96)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	2,155.24	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,155.24	2,348.27	-	(193.03)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	2,424.03	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,424.03	2,641.13	-	(217.10)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	2,701.32	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,701.32	2,943.26	-	(241.94)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	1,787.22	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,787.22	1,947.29	-	(160.07)	-
A013	35563PKG3	FREDDIE MAC SCRT	3.50	8/25/2058	84,037.49	12/7/2021	CITIGROUP GLOBAL MARKETS INC	-	87,202.03	91,564.04	-	(4,362.01)	3,180.31
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	5,236.31	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,236.31	5,587.70	-	(351.39)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	4,564.07	2/1/2021	PAYDOWN	-	4,564.07	4,867.56	-	(303.49)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	5,593.30	3/25/2021	PAYDOWN	-	5,593.30	5,965.23	-	(371.93)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	5,214.00	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,214.00	5,560.71	-	(346.71)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	5,827.50	5/1/2021	PAYDOWN	-	5,827.50	6,215.01	-	(387.51)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	6,343.55	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,343.55	6,765.37	-	(421.82)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	5,480.65	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,480.65	5,845.09	-	(364.44)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	6,827.35	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,827.35	7,281.34	-	(453.99)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	7,055.71	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,055.71	7,524.89	-	(469.18)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	4,884.75	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,884.75	5,209.57	-	(324.82)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	5,455.33	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,455.33	5,818.09	-	(362.76)	-
A013	35563PML0	FREDDIE MAC SCRT	3.00	2/25/2059	211,900.82	12/7/2021	CITIGROUP GLOBAL MARKETS INC	-	218,555.83	225,991.35	-	(7,435.52)	7,240.30
A013	35563PNP0	FREDDIE MAC SCRT	2.50	8/25/2059	2,698.53	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,698.53	2,842.28	-	(143.75)	-
A013	35563PNP0	FREDDIE MAC SCRT	2.50	8/25/2059	2,926.36	2/1/2021	PAYDOWN	-	2,926.36	3,082.25	-	(155.89)	-
A013	35563PNP0	FREDDIE MAC SCRT	2.50	8/25/2059	3,006.11	3/25/2021	PAYDOWN	-	3,006.11	3,166.24	-	(160.13)	-
A013	35563PNP0	FREDDIE MAC SCRT	2.50	8/25/2059	3,139.32	3/30/2021							

A013	35563PNP0	FREDDIE MAC SCRT	2.50	8/25/2059	110,939.56	12/27/2021	CITIGROUP GLOBAL MARKETS INC	-	112,898.34	116,849.29	-	(3,950.95)	3,291.67
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	2,387.64	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,387.64	2,730.74	-	(343.10)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	1,188.67	1/31/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,188.67	1,359.48	-	(170.81)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	2,924.33	3/1/2021	PAYDOWN	-	2,924.33	3,344.56	-	(420.23)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	2,676.22	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,676.22	3,060.79	-	(384.57)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	1,805.64	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,805.64	2,065.11	-	(259.47)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	3,375.77	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,375.77	3,860.87	-	(485.10)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	2,537.10	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,537.10	2,901.68	-	(364.58)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	3,307.38	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,307.38	3,782.65	-	(475.27)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	3,356.27	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,356.27	3,838.57	-	(482.30)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	3,013.14	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,013.14	3,446.13	-	(432.99)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	2,933.88	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,933.88	3,355.48	-	(421.60)	-
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	2,576.40	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,576.40	2,946.63	-	(370.23)	5,858.44
A013	36179RJH3	GNMA II POOL MA2964	5.00	7/20/2045	96,583.34	12/8/2021	CITIGROUP GLOBAL MARKETS INC	-	108,475.16	110,462.36	-	(1,987.20)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	11,946.78	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,946.78	12,731.68	-	(784.90)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	9,902.97	1/31/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,902.97	10,553.60	-	(650.63)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	10,315.34	3/1/2021	PAYDOWN	-	10,315.34	10,993.06	-	(677.72)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	11,591.50	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	11,591.50	12,353.06	-	(761.56)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	9,828.36	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,828.36	10,474.08	-	(645.72)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	7,824.12	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,824.12	8,338.16	-	(514.04)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	8,515.50	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,515.50	9,074.97	-	(559.47)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	8,025.14	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,025.14	8,552.39	-	(527.25)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	7,323.94	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,323.94	7,805.12	-	(481.18)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	7,128.09	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,128.09	7,596.41	-	(468.32)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	6,335.70	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,335.70	6,751.96	-	(416.26)	-
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	5,769.51	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,769.51	6,148.57	-	(379.06)	5,599.78
A013	36179SLR6	GNMA II POOL MA3936	3.00	9/20/2046	133,273.48	12/8/2021	CITIGROUP GLOBAL MARKETS INC	-	139,031.31	142,029.54	-	(2,998.23)	-
A013	36198EA55	GS MORTGAGE SECURITIES TRUST	4.19	7/10/2046	220,000.00	12/8/2021	GOLDMAN SACHS + CO LLC	-	228,525.00	235,399.36	-	(6,874.36)	9,249.02
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	585.15	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	585.15	671.30	-	(86.15)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	644.25	1/31/2021	PRINCIPAL PAYMENTS - MTG BACH	-	644.25	739.10	-	(94.85)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	244.53	3/1/2021	PAYDOWN	-	244.53	280.53	-	(36.00)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	928.90	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	928.90	1,065.65	-	(136.75)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	714.81	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	714.81	820.04	-	(105.23)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	224.60	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	224.60	257.67	-	(33.07)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	661.42	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	661.42	758.79	-	(97.37)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	64.64	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	64.64	74.16	-	(9.52)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	287.72	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	287.72	330.08	-	(42.36)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	317.81	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	317.81	364.60	-	(46.79)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	203.42	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	203.42	233.37	-	(29.95)	-
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	584.18	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	584.18	670.18	-	(86.00)	977.94
A013	36202F4T0	GNMA II POOL 005334	5.00	3/20/2042	16,573.22	12/8/2021	CITIGROUP GLOBAL MARKETS INC	-	18,613.80	19,013.12	-	(399.32)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	2,472.45	3/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,472.45	2,634.70	-	(162.25)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	3,894.05	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,894.05	4,149.60	-	(255.55)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	4,538.56	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,538.56	4,836.40	-	(297.84)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	2,704.97	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,704.97	2,882.48	-	(177.51)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	6,416.62	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,416.62	6,837.71	-	(421.09)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	5,527.97	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,527.97	5,890.74	-	(362.77)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	12,034.99	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,034.99	12,824.79	-	(789.80)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	12,756.32	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,756.32	13,593.45	-	(837.13)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	12,590.46	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,590.46	13,416.71	-	(826.25)	12,079.50
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	9,646.21	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,646.21	10,279.24	-	(633.03)	-
A013	3622AAXL3	GNMA II POOL 785283	2.50	1/20/2051	514,774.34	12/9/2021	WELLS FARGO SECURITIES LLC	-	527,322.05	548,556.42	-	(21,234.37)	-
A013	36260KAD6	GM FINANCIAL SECURITIZED TERM	0.50	2/17/2026	300,000.00	12/27/2021	MITSUBISHI UFJ SECURITIES (USA)	-	314,875.00	321,382.88	-	(6,507.88)	1,568.85
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	1,553.88	2/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,553.88	1,618.71	-	(64.83)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	1,433.49	3/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,433.49	1,493.29	-	(59.80)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	4,224.17	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,224.17	4,400.40	-	(176.23)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	5,674.98	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,674.98	5,911.73	-	(236.75)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	1,867.78	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,867.78	1,945.70	-	(77.92)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	3,178.58	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,178.58	3,311.19	-	(132.61)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	1,694.74	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,694.74	1,765.44	-	(70.70)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	2,638.24	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,638.24	2,748.30	-	(110.06)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	5,149.38	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,149.38	5,364.21	-	(214.83)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	3,927.50	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,927.50	4,091.35	-	(163.85)	-
A013	36261MAB5	GS MORTGAGE BACKED SECURITIE	2.50	6/25/2051	221,657.26	12/7/2021	GOLDMAN SACHS + CO LLC	-	221,726.53	230,904.54	-	(9,178.01)	5,572.99
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	1,138.45	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,138.45	1,194.59	-	(47.14)	-
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	1,577.99	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,577.99	1,643.33	-	(65.34)	-
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	1,347.49	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,347.49	1,403.28	-	(55.79)	-
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	2,182.29	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,182.29	2,272.65	-	(90.36)	-
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	1,920.82	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,920.82	2,000.35	-	(79.53)	-
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	1,466.55	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,466.55	1,527.27	-	(60.72)	-
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	3,932.70	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,932.70	4,095.54	-	(162.84)	-
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	3,210.21	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,210.21	3,343.13	-	(132.92)	-
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	3,433.97	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,433.97	3,576.16	-	(142.19)	3,474.27
A013	36264DAB2	GS MORTGAGE BACKED SECURITIE	2.50	7/25/2051	150,789.53	12/8/2021	MORGAN STANLEY CO INCORPOR	-	150,601.04	157,033.18	-	(6,432.14)	-
A013	36264KAV2	GS MORTGAGE SECURITIES TRUST	2.10	12/12/2053	259,000.00	12/8/2021	BARCLAYS CAPITAL INC.	-	253,172.50	266,706.47	-	(13,533.97)	5,341.33
A013	36296Q2B4	GNMA POOL 698370	4.50	7/15/2039	3,674.64	1/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,674.64	4,160.24	-	(485.60)	-
A013	36296Q2B4	GNMA POOL 698370	4.50	7/15/2039	1,520.67	1/31/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,520.67	1,721.63	-	(200.96)	-
A013	36296Q2B4	GNMA POOL 698370</											

A013	36296Q2B4	GNMA POOL 698370	4.50	7/15/2039	72,702.74	12/9/2021	INTL FCSTONE FINANCIAL INC./BD	-	79,973.02	82,310.40	-	(2,337.38)	-
A013	369550BJ6	GENERAL DYNAMICS CORP	4.25	4/1/2050	89,000.00	12/7/2021	BOFA SECURITIES, INC.	-	116,413.78	121,062.25	-	(4,648.47)	4,496.97
A013	37045XCL8	GENERAL MOTORS FINL CO	4.15	6/19/2020	207,000.00	16/3/2021	CITIGROUP GLOBAL MARKETS INC	-	227,073.93	222,694.74	-	(1,620.81)	2,123.76
A013	37045XCR5	GENERAL MOTORS FINL CO	5.10	1/17/2024	150,000.00	12/7/2021	BOFA SECURITIES, INC.	-	161,152.50	167,857.50	-	(6,705.00)	10,667.50
A013	38141GG57	GOLDMAN SACHS GROUP INC	5.75	1/24/2022	358,000.00	9/29/2021	GOLDMAN SACHS + CO LLC	-	364,272.16	378,406.00	-	(14,133.84)	24,416.10
A013	38141GXH2	GOLDMAN SACHS GROUP INC	3.80	3/15/2030	200,000.00	12/7/2021	BOFA SECURITIES, INC.	-	220,616.00	235,332.00	-	(14,716.00)	9,373.33
A013	437076CC4	HOME DEPOT INC	3.30	4/15/2040	87,000.00	12/7/2021	BOFA SECURITIES, INC.	-	94,869.15	102,538.20	-	(7,669.05)	3,301.65
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	(87,714.80)	12/17/2020	PRINCIPAL PAYMENTS - MTG BACH	-	(87,714.80)	(86,976.29)	-	(738.51)	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	1,091.50	12/17/2020	PRINCIPAL PAYMENTS - MTG BACH	-	1,091.50	1,082.38	9.12	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	827.45	1/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	827.45	820.54	6.91	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	866.88	2/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	866.88	859.64	7.24	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	546.43	3/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	546.43	541.87	4.56	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	307.12	4/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	307.12	304.55	2.57	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	751.80	5/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	751.80	725.69	6.11	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	473.32	6/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	473.32	469.37	3.95	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	902.04	7/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	902.04	894.51	7.53	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	592.37	8/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	592.37	587.42	4.95	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	278.86	9/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	278.86	276.53	2.33	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	711.18	10/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	711.18	705.24	-	5.94	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	138.34	11/17/2021	PRINCIPAL PAYMENTS - MTG BACH	-	138.34	137.18	1.16	-	-
A013	46185JAA6	INVITATION HOMES TRUST	1.00	3/17/2037	264,238.70	12/7/2021	MORGAN STANLEY CO INCORPOR.	-	264,176.77	262,031.53	2,145.24	-	(173,108.52)
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	2,807.06	3/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,807.06	2,898.29	-	(91.23)	-
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	2,105.39	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,105.39	2,173.82	-	(68.43)	-
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	4,363.98	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,363.98	4,505.81	-	(141.83)	-
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	2,500.46	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,500.46	2,581.72	-	(81.26)	-
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	5,217.95	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,217.95	5,387.53	-	(169.58)	-
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	6,656.54	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,656.54	6,872.88	-	(216.34)	-
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	5,810.74	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	5,810.74	5,999.59	-	(188.85)	-
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	8,399.56	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,399.56	8,672.55	-	(272.99)	-
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	6,288.58	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,288.58	6,492.96	-	(204.38)	-
A013	46592KAC6	JP MORGAN MORTGAGE TRUST	2.50	7/1/2051	227,849.74	12/7/2021	J.P. MORGAN SECURITIES LLC	-	228,383.76	235,254.85	-	(6,871.09)	5,400.48
A013	46640LAD4	JPMBB COMMERCIAL MORTGAGE SE	4.13	8/15/2046	51,003.20	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	51,003.20	54,975.55	-	(3,972.35)	-
A013	46640LAD4	JPMBB COMMERCIAL MORTGAGE SE	4.13	8/15/2046	7,139.97	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,139.97	7,696.06	-	(556.09)	-
A013	46640LAD4	JPMBB COMMERCIAL MORTGAGE SE	4.13	8/15/2046	4,885.64	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,885.64	5,266.16	-	(380.52)	-
A013	46640LAD4	JPMBB COMMERCIAL MORTGAGE SE	4.13	8/15/2046	0.02	12/1/2021	FRACTIONAL SHARES	-	-	0.02	-	(0.02)	14,050.19
A013	46640LAD4	JPMBB COMMERCIAL MORTGAGE SE	4.13	8/15/2046	192,971.17	12/8/2021	BARCLAYS CAPITAL INC.	-	198,820.61	208,000.62	-	(9,180.01)	-
A013	46647PAV8	JPMORGAN CHASE + CO	4.20	7/23/2029	305,000.00	12/7/2021	BOFA SECURITIES, INC.	-	341,590.85	364,854.95	-	(23,064.10)	17,661.93
A013	46647PB4J	JPMORGAN CHASE + CO	4.49	3/24/2031	131,000.00	12/7/2021	BOFA SECURITIES, INC.	-	151,745.16	161,147.03	-	(9,401.87)	7,112.03
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	6,655.22	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	6,655.22	6,814.84	-	(159.62)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	6,617.91	2/1/2021	PAYDOWN	-	6,617.91	6,776.63	-	(158.72)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	5,313.30	3/25/2021	PAYDOWN	-	5,313.30	5,440.73	-	(127.43)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	8,955.17	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,955.17	9,169.95	-	(214.78)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	6,954.97	5/1/2021	PAYDOWN	-	6,954.97	7,121.78	-	(166.81)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	4,010.66	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,010.66	4,106.85	-	(96.19)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	4,253.33	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,253.33	4,355.34	-	(102.01)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	2,759.66	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,759.66	2,825.85	-	(66.19)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	3,408.21	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,408.21	3,489.95	-	(81.74)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	3,733.06	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,733.06	3,822.59	-	(89.53)	-
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	3,409.32	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,409.32	3,491.09	-	(81.77)	2,436.94
A013	46652KAC3	JP MORGAN MORTGAGE TRUST	3.00	10/25/2050	56,003.70	12/8/2021	WELLS FARGO SECURITIES LLC	-	56,143.70	57,346.91	-	(1,203.21)	-
A013	48249DAA9	KKR GROUP FIN CO II	5.50	2/1/2043	96,000.00	3/31/2021	BOFA SECURITIES, INC.	-	122,641.92	126,700.80	-	(4,058.88)	-
A013	48249DAA9	KKR GROUP FIN CO II	5.50	2/1/2043	193,000.00	12/7/2021	BOFA SECURITIES, INC.	-	258,035.21	254,721.40	3,313.81	-	17,967.89
A013	512807AW8	LAM RESEARCH CORP	2.88	6/15/2050	43,000.00	12/7/2021	BOFA SECURITIES, INC.	-	44,283.55	46,333.36	-	(2,049.81)	1,215.64
A013	53079EBG8	LIBERTY MUTUAL GROUP INC	4.57	2/1/2029	292,000.00	12/7/2021	BOFA SECURITIES, INC.	-	338,185.64	358,792.08	-	(20,606.44)	18,085.12
A013	534187BF5	LINCOLN NATIONAL CORP	3.63	12/12/2026	175,000.00	12/7/2021	BOFA SECURITIES, INC.	-	189,315.00	202,002.50	-	(12,687.50)	7,876.82
A013	534187BK4	LINCOLN NATIONAL CORP	3.40	1/15/2031	103,000.00	12/7/2021	BOFA SECURITIES, INC.	-	110,879.50	118,030.79	-	(7,151.29)	4,902.80
A013	539439AV1	LLOYDS BANKING GROUP PLC	2.44	2/5/2026	200,000.00	12/7/2021	BOFA SECURITIES, INC.	-	204,414.00	211,292.00	-	(6,878.00)	6,555.51
A013	53944YAH6	LLOYDS BANKING GROUP PLC	3.90	3/12/2024	200,000.00	3/16/2021	J.P. MORGAN SECURITIES LLC	-	217,314.00	219,838.00	-	(2,524.00)	4,030.00
A013	539830BL2	LOCKHEED MARTIN CORP	4.70	5/15/2046	100,000.00	12/7/2021	BOFA SECURITIES, INC.	-	133,205.00	140,838.00	-	(7,633.00)	5,013.00
A013	539830BQ1	LOCKHEED MARTIN CORP	2.80	6/15/2050	115,000.00	3/16/2021	RBC CAPITAL MARKETS, LLC	-	105,932.25	124,335.70	-	(18,403.45)	831.83
A013	548661DN4	LOWE S COS INC	3.70	4/15/2046	89,000.00	12/7/2021	BOFA SECURITIES, INC.	-	99,816.17	105,385.79	-	(5,569.62)	3,786.95
A013	548661DW4	LOWE S COS INC	5.13	4/15/2050	70,000.00	1/4/2021	RBC CAPITAL MARKETS, LLC	-	104,202.00	105,226.80	-	(1,024.80)	807.18
A013	548661DZ7	LOWE S COS INC	3.00	10/15/2050	93,000.00	12/7/2021	BOFA SECURITIES, INC.	-	94,299.21	99,474.66	-	(5,175.45)	3,154.24
A013	55608JAL2	MACQUARIE GROUP LTD	4.15	3/27/2024	276,000.00	12/7/2021	BOFA SECURITIES, INC.	-	286,598.40	296,564.76	-	(9,966.36)	13,744.80
A013	55608JAR9	MACQUARIE GROUP LTD	1.34	1/12/2027	156,000.00	12/7/2021	BOFA SECURITIES, INC.	-	152,154.60	156,000.00	-	(3,845.40)	1,868.78
A013	575787AQ1	MASS MUTUAL LIFE INS CO	3.38	4/15/2050	67,000.00	12/7/2021	BOFA SECURITIES, INC.	-	72,321.81	73,191.47	-	(869.66)	2,600.45
A013	57636QAO7	MASTERCARD INC	3.85	3/26/2050	28,000.00	12/7/2021	BOFA SECURITIES, INC.	-	33,920.32	36,140.16	-	(2,219.84)	1,296.59
A013	58013MFP4	MCDONALD S CORP	3.50	7/1/2027	90,000.00	12/7/2021	BOFA SECURITIES, INC.	-	97,164.00	103,241.70	-	(6,077.70)	4,532.50
A013	58013MFR0	MCDONALD S CORP	4.20	4/1/2050	100,000.00	12/7/2021	BOFA SECURITIES, INC.	-	122,651.00	128,559.00	-	(5,908.00)	4,993.33
A013	59447TXA6	MICHIGAN ST FIN AUTH REVENUE	2.37	9/1/2049	170,000.00	12/8/2021	RAYMOND JAMES/FI	-	172,762.50	175,020.10	-	(2,257.60)	5,128.31
A013	615369AT2	MOODY S CORPORATION	3.25	5/20/2050	110,000.00	12/7/2021	BOFA SECURITIES, INC.	-	118,459.00	122,092.30	-	(3,633.30)	3,763.88
A013	6174468P7	MORGAN STANLEY	3.62	4/1/2031	100,000.00	3/16/2021	DEUTSCHE BANK SECURITIES INC	-	108,771.00	116,310.00	-	(7,539.00)	-
A013	6174468P7	MORGAN STANLEY	3.62	4/1/2031	150,000.00	12/7/2021	BOFA SECURITIES, INC.	-	164,361.00	174,465.00	-	(10,104.00)	8,139.44
A013	61746BDQ6	MORGAN STANLEY	3.88	4/29/2024	427,000.00	10/13/2021	J.P. MORGAN SECURITIES LLC	-	458,670.59	473,039.14	-	(14,368.55)	15,856.83
A013	61762DAW1	MORGAN STANLEY BAML TRUST	3.10	5/15/2046	323,000.00	12/8/2021	GOLDMAN SACHS + CO LLC	-	329,056.25	338,794.34	-	(9,738.09)	10,269.89
A013	61762MBW0	MORGAN STANLEY BAML TRUST	4.22	7/15/2046	311,000.00	12/8/2021	CITIGROUP GLOBAL MARKETS INC	-	320,815.94	333,123.26	-	(12,307.32)	13,191.50
A013	61762TAE6	MORGAN STANLEY BAML TRUST	4.16	8/15/2046	366,000.00	5/5/2021	GOLDMAN SACHS + CO LLC	-	384,442.97	392,746.04			

A013	61771QA0J	MORGAN STANLEY RESIDENTIAL MC	2.50	12/25/2050	2,828.17	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,828.17	2,948.70	-	(120.53)	4,049.47
A013	61771QA0J	MORGAN STANLEY RESIDENTIAL MC	2.50	12/25/2050	140,866.30	12/8/2021	MORGAN STANLEY CO INCORPOR.	-	140,954.34	146,869.63	-	(5,915.29)	-
A013	62954HAA6	NXP BV/NXP FGD/NXP USA	3.88	6/18/2026	63,000.00	12/7/2021	BOFA SECURITIES, INC.	-	68,211.99	72,143.19	-	(3,931.20)	2,380.22
A013	650035TD0	NEW YORK ST URBAN DEV CORP RE	5.77	3/15/2039	385,000.00	8/28/2021	RAYMOND JAMES/FI	-	467,424.65	495,133.10	-	(27,708.45)	27,459.59
A013	65341KBN5	NEXTGEAR FLOORPLAN MASTER OV	1.55	2/15/2025	169,000.00	10/23/2021	DEUTSCHE BANK SECURITIES INC	-	171,884.88	172,717.98	-	(833.10)	1,811.81
A013	655844BH0	NORFOLK SOUTHERN CORP	4.84	10/1/2041	210,000.00	12/7/2021	BOFA SECURITIES, INC.	-	269,194.80	286,626.90	-	(17,432.10)	12,076.38
A013	66285WB62	N TX TOLLWAY AUTH REVENUE	1.31	1/1/2026	300,000.00	12/28/2021	BONY/TORONTO DOMINION SECUF	-	296,199.00	301,929.00	-	(5,730.00)	4,401.90
A013	666807BU5	NORTHROP GRUMMAN CORP	5.25	5/1/2050	43,000.00	3/16/2021	GOLDMAN SACHS + CO LLC	-	55,580.51	63,921.22	-	(8,340.71)	859.10
A013	66981FAA8	AMSR TRUST	1.36	11/17/2037	104,000.00	11/17/2021	BARCLAYS CAPITAL INC.	-	101,538.13	104,879.84	-	(3,341.71)	1,362.19
A013	67021CAP2	NSTAR ELECTRIC CO	3.95	4/1/2030	99,000.00	12/7/2021	BOFA SECURITIES, INC.	-	112,257.09	120,068.19	-	(7,811.10)	4,649.15
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.30	2/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.30	677.20	0.10	-	-
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.31	3/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.31	677.21	0.10	-	-
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.31	4/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.31	677.21	0.10	-	-
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.31	5/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.31	677.20	0.11	-	-
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.30	6/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.30	677.20	0.10	-	-
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.31	7/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.31	677.20	0.11	-	-
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.31	8/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.31	677.21	0.10	-	-
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.30	9/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.30	677.19	0.11	-	-
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.31	10/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.31	677.21	-	0.10	-
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	677.31	11/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	677.31	677.20	0.11	-	3,958.66
A013	67190AAA4	OAK STREET INVESTMENT GRADE N	1.48	1/20/2051	304,226.93	12/8/2021	WELLS FARGO SECURITIES LLC	-	294,244.49	304,179.77	-	(9,935.28)	-
A013	68389XB1T	ORACLE CORP	2.50	4/1/2025	224,000.00	12/7/2021	BOFA SECURITIES, INC.	-	220,431.04	240,746.24	-	(10,315.20)	6,657.78
A013	68389XC7C	ORACLE CORP	1.65	3/25/2026	165,000.00	12/7/2021	BOFA SECURITIES, INC.	-	163,845.00	164,920.80	-	(1,075.80)	1,928.44
A013	69688AAL5	PALMER SQUARE CLO LTD	-	10/17/2031	250,000.00	12/7/2021	RBC CAPITAL MARKETS, LLC	-	249,425.00	250,000.00	-	(575.00)	1,595.85
A013	70462GAB4	PEACEHEALTH OBLIGATED GR	1.38	11/15/2025	320,000.00	12/27/2021	PERSHING LLC	-	318,816.00	326,617.60	-	(7,801.60)	4,693.33
A013	70466WAA7	PEACHTREE FUNDING TRUST	3.98	2/15/2025	150,000.00	12/8/2021	J.P. MORGAN SECURITIES LLC	-	160,042.50	166,323.00	-	(6,280.50)	7,869.17
A013	709599B99	PENSKO TRUCK LEASING/PTL	3.90	2/1/2024	336,000.00	10/27/2021	BOFA SECURITIES, INC.	-	353,371.20	366,901.92	-	(13,530.72)	17,763.20
A013	713448EU8	PEPSICO INC	3.63	3/19/2050	100,000.00	12/20/2021	TENDER OFFER	-	113,175.00	126,893.00	-	(13,718.00)	3,987.50
A013	71708IE22	PFIZER INC	2.55	5/28/2040	115,000.00	12/7/2021	BOFA SECURITIES, INC.	-	115,000.00	122,829.20	-	(7,829.20)	3,022.10
A013	718549AB4	PHILLIPS 66 PARTNERS LP	3.61	2/15/2025	76,000.00	3/18/2021	BARCLAYS CAPITAL INC.	-	81,617.92	82,137.00	-	(519.08)	-
A013	718549AB4	PHILLIPS 66 PARTNERS LP	3.61	2/15/2025	98,000.00	4/1/2021	BARCLAYS CAPITAL INC.	-	105,198.10	105,913.50	-	(715.40)	-
A013	718549AB4	PHILLIPS 66 PARTNERS LP	3.61	2/15/2025	187,000.00	12/7/2021	BOFA SECURITIES, INC.	-	197,543.06	202,100.25	-	(4,557.19)	12,794.55
A013	74331AAA0	PROGRESS RESIDENTIAL TRUST	2.69	10/17/2036	301,000.00	12/7/2021	BARCLAYS CAPITAL INC.	-	304,574.38	310,412.84	-	(5,838.46)	8,267.50
A013	74333AAA8	PROGRESS RESIDENTIAL TRUST	1.29	10/17/2027	157.57	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	157.57	158.85	-	(1.28)	-
A013	74333AAA8	PROGRESS RESIDENTIAL TRUST	1.29	10/17/2027	159,842.43	12/7/2021	BARCLAYS CAPITAL INC.	-	156,021.20	161,141.15	-	(5,119.95)	1,943.11
A013	74333EA0A	PROGRESS RESIDENTIAL TRUST	1.65	5/17/2038	278,000.00	12/7/2021	BARCLAYS CAPITAL INC.	-	272,483.44	277,995.66	-	(5,512.22)	2,562.62
A013	74456QCE4	PUBLIC SERVICE ELECTRIC	2.05	8/1/2050	141,000.00	12/7/2021	BOFA SECURITIES, INC.	-	123,547.02	132,531.54	-	(8,984.52)	3,878.08
A013	74977RDE1	COOPERATIVE RABOBANK UA	3.88	9/26/2023	250,000.00	7/29/2021	BMO CAPITAL MARKETS CORP BOI	-	268,005.00	272,700.00	-	(4,695.00)	8,180.56
A013	78355HKL2	RYDER SYSTEM INC	3.65	3/18/2024	20,000.00	2/25/2021	BOFA SECURITIES, INC.	-	21,726.40	21,854.60	-	(128.20)	-
A013	78355HKL2	RYDER SYSTEM INC	3.65	3/18/2024	4,000.00	3/8/2021	MARKETAXESS CORPORATION	-	4,347.96	4,370.92	-	(22.96)	-
A013	78355HKL2	RYDER SYSTEM INC	3.65	3/18/2024	126,000.00	12/7/2021	BOFA SECURITIES, INC.	-	132,795.18	137,683.98	-	(4,888.80)	6,021.90
A013	78355HKR9	RYDER SYSTEM INC	3.35	9/1/2025	191,000.00	12/7/2021	BOFA SECURITIES, INC.	-	202,339.67	212,309.87	-	(9,970.20)	8,140.31
A013	78448TAB8	SMBC AVIATION CAPITAL FI	3.00	7/15/2022	281,000.00	12/8/2021	BONY/TORONTO DOMINION SECUF	-	284,166.87	288,398.73	-	(4,231.86)	11,825.42
A013	78520EAA4	SABEY DATA CENTER ISSUER LLC	3.81	4/20/2045	79,000.00	12/8/2021	HILLTOP SECURITIES INC	-	81,844.00	84,152.62	-	(2,308.62)	2,936.15
A013	80685IAK7	SCHLUMBERGER HLDGS CORP	3.90	5/17/2028	129,000.00	12/7/2021	BOFA SECURITIES, INC.	-	140,114.64	145,785.48	-	(5,670.84)	5,338.45
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	400.74	3/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	400.74	417.71	-	(16.97)	-
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	565.66	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	565.66	589.61	-	(23.95)	-
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	2,610.00	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,610.00	2,720.52	-	(110.52)	-
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	381.15	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	381.15	397.29	-	(16.14)	-
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	2,521.88	7/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,521.88	2,628.67	-	(106.79)	-
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	3,235.85	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,235.85	3,372.87	-	(137.02)	-
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	3,163.04	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,163.04	3,296.98	-	(133.94)	-
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	3,275.23	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,275.23	3,413.92	-	(138.69)	-
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	2,687.80	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,687.79	2,801.61	-	(113.82)	3,708.06
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	1,382.56	12/1/2021	PAYDOWN	-	1,382.56	1,441.10	-	(58.54)	-
A013	81747KAA1	SEQUOIA MORTGAGE TRUST	2.50	3/25/2051	160,776.09	12/8/2021	CITIGROUP GLOBAL MARKETS INC	-	160,776.09	167,583.95	-	(6,807.86)	-
A013	822582CF7	SHELL INTERNATIONAL FIN	2.38	4/6/2025	154,000.00	12/22/2021	CALLED BONDS	-	159,140.52	165,165.00	-	(6,024.48)	4,429.63
A013	83162CH89	SMALL BUSINESS ADMINISTRATION	1.21	12/1/2045	213,000.00	1/20/2021	BOFA SECURITIES, INC. / FIXED INK	-	213,224.65	214,791.33	-	(1,566.68)	279.21
A013	83162CNR0	SMALL BUSINESS ADMINISTRATION	4.77	4/1/2024	3,909.62	4/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,909.62	4,082.03	-	(172.41)	-
A013	83162CNR0	SMALL BUSINESS ADMINISTRATION	4.77	4/1/2024	3,281.52	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,281.52	3,426.24	-	(144.72)	-
A013	83162CNR0	SMALL BUSINESS ADMINISTRATION	4.77	4/1/2024	11,540.59	12/7/2021	BOFA SECURITIES, INC. / FIXED INK	-	11,771.41	12,049.53	-	(278.12)	905.74
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	5.52	6/1/2024	2,565.82	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,565.82	2,718.15	-	(152.33)	-
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	5.52	6/1/2024	3,020.60	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,020.60	3,199.93	-	(179.33)	-
A013	83162CNU3	SMALL BUSINESS ADMINISTRATION	5.52	6/1/2024	8,238.23	12/7/2021	BOFA SECURITIES, INC. / FIXED INK	-	8,528.57	8,727.34	-	(200.77)	703.65
A013	83162CNK7	SMALL BUSINESS ADMINISTRATION	5.17	8/1/2024	1,596.11	2/1/2021	PRINCIPAL ADMITS - MTG BACH	-	1,596.11	1,670.86	-	(74.75)	-
A013	83162CNK7	SMALL BUSINESS ADMINISTRATION	5.17	8/1/2024	1,559.61	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,559.61	1,642.94	-	(83.33)	-
A013	83162CNK7	SMALL BUSINESS ADMINISTRATION	5.17	8/1/2024	5,679.13	12/7/2021	BOFA SECURITIES, INC. / FIXED INK	-	5,849.50	5,982.56	-	(133.06)	520.45
A013	83162CQD8	SMALL BUSINESS ADMINISTRATION	5.57	3/1/2026	1,282.44	3/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,282.44	1,369.40	-	(86.96)	-
A013	83162CQD8	SMALL BUSINESS ADMINISTRATION	5.57	3/1/2026	1,307.47	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,307.47	1,396.13	-	(88.66)	456.94
A013	83162CQD8	SMALL BUSINESS ADMINISTRATION	5.57	3/1/2026	4,906.12	12/7/2021	UMB BANK INVESTMENT DIVISION	-	5,114.63	5,238.81	-	(124.18)	-
A013	83162CRN5	SMALL BUSINESS ADMINISTRATION	5.17	1/1/2028	12,077.41	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,077.41	12,838.04	-	(760.63)	-
A013	83162CRN5	SMALL BUSINESS ADMINISTRATION	5.17	1/1/2028	14,152.42	6/14/2021	PRINCIPAL PAYMENTS - MTG BACH	-	14,152.42	15,437.41	-	(1,284.99)	-
A013	83162CRN5	SMALL BUSINESS ADMINISTRATION	5.17	1/1/2028	0.01	12/1/2021	FRACTIONAL SHARES	-	-	0.01	-	(0.01)	-
A013	83162CRN5	SMALL BUSINESS ADMINISTRATION	5.17	1/1/2028	66,154.68	12/7/2021	HILLTOP SECURITIES INC	-	70,165.31	72,161.29	-	(1,995.98)	5,974.65
A013	83162CRU9	SMALL BUSINESS ADMINISTRATION	5.49	5/1/2028	8,225.61	5/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,225.61	8,925.53	-	(699.92)	-
A013	83162CRU9	SMALL BUSINESS ADMINISTRATION	5.49	5/1/2028	9,303.79	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,303.79	10,095.45	-	(791.66)	-
A013	83162CRU9	SMALL BUSINESS ADMINISTRATION	5.49	5/1/2028	39,701.75	12/7/2021	BOFA SECURITIES, INC. / FIXED INK	-	42,480.87	43,079.97	-	(599.10)	3,152.31
A013	83162CSP9	SMALL BUSINESS ADMINISTRATION	4.95	6/1/2029	25,087.15	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	25,087.15	27,005.31			

A013	83162CUI7	SMALL BUSINESS ADMINISTRATION	2.37	8/1/2032	14,811.18	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	14,811.18	15,327.65	-	(516.47)	-
A013	83162CUI7	SMALL BUSINESS ADMINISTRATION	2.37	8/1/2032	113,702.18	12/7/2021	BMO CAPITAL MARKETS CORP BOI	-	116,016.19	117,666.97	-	(1,650.78)	4,297.07
A013	83162CV07	SMALL BUSINESS ADMINISTRATION	1.93	12/1/2032	13,602.52	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	13,602.52	13,959.45	-	(356.93)	-
A013	83162CV07	SMALL BUSINESS ADMINISTRATION	1.93	12/1/2032	9,479.69	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,479.69	9,728.44	-	(248.75)	-
A013	83162CV07	SMALL BUSINESS ADMINISTRATION	1.93	12/1/2032	74,003.24	12/7/2021	CREDIT SUISSE SECURITIES (USA)	-	74,254.73	75,945.08	-	(1,690.35)	1,840.74
A013	83162CVR1	SMALL BUSINESS ADMINISTRATION	3.15	7/1/2033	16,533.76	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	16,533.76	16,988.94	-	(455.18)	-
A013	83162CVR1	SMALL BUSINESS ADMINISTRATION	3.15	7/1/2033	20,771.19	6/14/2021	PRINCIPAL PAYMENTS - MTG BACH	-	20,771.19	22,269.13	-	(1,497.94)	-
A013	83162CVR1	SMALL BUSINESS ADMINISTRATION	3.15	7/1/2033	0.01	12/1/2021	FRACTIONAL SHARES	-	-	0.01	-	(0.01)	-
A013	83162CVR1	SMALL BUSINESS ADMINISTRATION	3.15	7/1/2033	119,658.91	12/7/2021	BOFA SECURITIES, INC. / FIXED INK	-	124,744.41	128,288.29	-	(3,543.88)	6,579.41
A013	83162CVU4	SMALL BUSINESS ADMINISTRATION	3.62	9/1/2033	16,434.11	3/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	16,434.11	18,067.00	-	(1,632.89)	-
A013	83162CVU4	SMALL BUSINESS ADMINISTRATION	3.62	9/1/2033	15,009.24	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	15,009.24	16,500.56	-	(1,491.32)	-
A013	83162CVU4	SMALL BUSINESS ADMINISTRATION	3.62	9/1/2033	130,758.66	12/7/2021	BOFA SECURITIES, INC. / FIXED INK	-	138,440.74	143,750.84	-	(5,310.10)	7,110.70
A013	83162CWH2	SMALL BUSINESS ADMINISTRATION	2.99	6/1/2034	43,897.11	6/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	43,897.11	46,892.65	-	(2,995.54)	-
A013	83162CWH2	SMALL BUSINESS ADMINISTRATION	2.99	6/1/2034	38,578.14	12/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	38,578.14	41,210.71	-	(2,632.57)	-
A013	83162CWH2	SMALL BUSINESS ADMINISTRATION	2.99	6/1/2034	406,522.85	12/7/2021	BOFA SECURITIES, INC. / FIXED INK	-	427,611.22	434,263.97	-	(6,652.75)	14,723.42
A013	83406TAB8	SOCIAL PROFESSIONAL LOAN PROC	2.54	5/15/2046	185,000.00	12/7/2021	CANTOR FITZGERALD + CO	-	187,081.25	191,156.02	-	(4,074.77)	4,620.65
A013	842587CV7	SOUTHERN CO	3.25	7/1/2026	400,000.00	3/16/2021	BNP PARIBAS SECURITIES CORP/I	-	430,744.00	448,712.00	-	(17,968.00)	9,280.56
A013	84474YAA4	SW AIRLINES 07 1 TRUST	6.15	2/1/2024	20,338.55	2/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	20,338.55	21,225.95	-	(887.40)	-
A013	84474YAA4	SW AIRLINES 07 1 TRUST	6.15	2/1/2024	21,204.91	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	21,204.91	22,130.12	-	(925.21)	-
A013	84474YAA4	SW AIRLINES 07 1 TRUST	6.15	2/1/2024	44,812.73	12/10/2021	GOLDMAN SACHS + CO LLC	-	45,543.18	46,767.98	-	(1,224.80)	5,696.01
A013	85236KAD4	STACK INFRASTRUCTURE ISSUER LI	1.89	8/25/2045	140,000.00	12/8/2021	HILLTOP SECURITIES INC	-	137,760.00	141,477.07	-	(3,717.07)	2,525.05
A013	85236KAE2	STACK INFRASTRUCTURE ISSUER LI	1.88	3/26/2046	194,000.00	12/8/2021	DEUTSCHE BANK SECURITIES INC	-	188,483.13	194,000.00	-	(5,516.87)	2,660.18
A013	857477BM4	STATE STREET CORP	2.90	3/30/2026	45,000.00	3/16/2021	GOLDMAN SACHS + CO LLC	-	47,984.85	49,019.40	-	(1,034.55)	609.21
A013	857477BN2	STATE STREET CORP	3.15	3/30/2031	35,000.00	3/16/2021	BOFA SECURITIES, INC.	-	37,496.55	39,888.45	-	(2,391.90)	514.83
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.16	1/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.16	46.33	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.17	2/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.17	46.34	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.17	3/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.17	46.34	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.16	4/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.16	46.33	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.17	5/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.17	46.34	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.16	6/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.16	46.33	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.17	7/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.17	46.34	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.17	8/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.17	46.34	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.17	9/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.17	46.34	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.16	10/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.16	46.33	-	(2.17)	-
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	44.17	11/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	44.17	46.34	-	(2.17)	4,971.64
A013	86213BAB3	STORE MASTER FUNDING LLC	5.00	4/20/2044	102,025.00	12/8/2021	CREDIT SUISSE SECURITIES (USA)	-	103,172.78	107,035.32	-	(3,862.54)	-
A013	86765BAL3	ENERGY TRANSFER LP	3.45	1/15/2023	398,000.00	12/10/2021	BONY/TORONTO DOMINION SECUF	-	405,816.72	415,197.58	-	(9,380.86)	19,375.97
A013	87264ABA2	T MOBILE USA INC	3.50	4/15/2025	52,000.00	3/16/2021	MARKETAXESS CORPORATION	-	56,153.24	57,458.96	-	(1,305.72)	773.50
A013	87342RAH7	TACO BELL FUNDING, LLC	2.29	8/25/2051	169,000.00	12/7/2021	CITIGROUP GLOBAL MARKETS INC	-	166,412.19	169,000.00	-	(2,587.81)	1,184.59
A013	883203CB5	TEXTRON INC	3.00	6/1/2030	155,000.00	12/7/2021	BOFA SECURITIES, INC.	-	161,260.45	167,882.25	-	(5,821.80)	4,753.33
A013	89114QC9H	TORONTO DOMINION BANK	1.15	6/12/2025	320,000.00	12/7/2021	BOFA SECURITIES, INC.	-	317,184.00	326,755.20	-	(9,571.20)	3,649.33
A013	89236TGW9	TOYOTA MOTOR CREDIT CORP	2.90	3/30/2023	152,000.00	3/16/2021	BOFA SECURITIES, INC.	-	159,615.20	160,800.80	-	(1,185.60)	2,057.07
A013	89236TGX7	TOYOTA MOTOR CREDIT CORP	3.00	4/1/2025	240,000.00	12/7/2021	BOFA SECURITIES, INC.	-	252,458.40	263,918.40	-	(11,460.00)	8,560.00
A013	89236TGY5	TOYOTA MOTOR CREDIT CORP	3.38	4/1/2030	78,000.00	12/7/2021	BOFA SECURITIES, INC.	-	85,927.92	91,255.32	-	(5,327.40)	3,129.75
A013	89600LA88	TRIANGLE USA PETROLEUM	6.75	7/15/2022	45,000.00	3/25/2021	WORTHLESS SECURITIES	-	-	-	-	-	-
A013	89613GAA4	TRICON AMERICAN HOMES	1.50	7/17/2038	112.30	3/16/2021	PRINCIPAL PAYMENTS - MTG BACH	-	112.30	113.50	-	(1.20)	-
A013	89613GAA4	TRICON AMERICAN HOMES	1.50	7/17/2038	94.84	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	94.84	95.85	-	(1.01)	-
A013	89613GAA4	TRICON AMERICAN HOMES	1.50	7/17/2038	123,792.86	11/18/2021	BARCLAYS CAPITAL INC.	-	120,746.39	125,111.80	-	(4,365.41)	1,810.71
A013	89788JAA7	TRUIST BANK	1.50	3/10/2025	250,000.00	12/7/2021	BOFA SECURITIES, INC.	-	251,772.50	258,830.00	-	(7,057.50)	4,677.08
A013	90269GAC5	UBS COMMERCIAL MORTGAGE TRU	3.40	5/10/2045	94,603.53	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	94,603.53	96,426.93	-	(1,823.40)	-
A013	90269GAC5	UBS COMMERCIAL MORTGAGE TRU	3.40	5/10/2045	3,165.68	8/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,165.68	3,226.70	-	(61.02)	-
A013	90269GAC5	UBS COMMERCIAL MORTGAGE TRU	3.40	5/10/2045	19,523.33	9/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	19,523.33	19,899.62	-	(376.29)	-
A013	90269GAC5	UBS COMMERCIAL MORTGAGE TRU	3.40	5/10/2045	32,740.18	10/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	32,740.18	33,371.22	-	(631.04)	-
A013	90269GAC5	UBS COMMERCIAL MORTGAGE TRU	3.40	5/10/2045	326,578.94	11/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	326,578.94	332,873.45	-	(6,294.51)	22,315.70
A013	90269GAC5	UBS COMMERCIAL MORTGAGE TRU	3.40	5/10/2045	0.01	12/1/2021	FRACTIONAL SHARES	-	-	0.01	-	(0.01)	-
A013	90269GAC5	UBS COMMERCIAL MORTGAGE TRU	3.40	5/10/2045	11,735.02	12/8/2021	CREDIT SUISSE SECURITIES (USA)	-	11,735.47	11,961.20	-	(225.73)	-
A013	90269GAC5	UBS COMMERCIAL MORTGAGE TRU	3.40	5/10/2045	253,617.51	12/10/2021	PAYDOWN	-	253,617.51	258,505.76	-	(4,888.25)	-
A013	90345WAD6	US AIRWAYS 2012 2A PTT	4.63	12/3/2026	4,903.22	6/3/2021	PRINCIPAL PAYMENTS - MTG BACH	-	4,903.22	4,370.16	533.06	-	4,027.86
A013	90345WAD6	US AIRWAYS 2012 2A PTT	4.63	12/3/2026	3,802.97	12/3/2021	PRINCIPAL PAYMENTS - MTG BACH	-	3,802.97	3,389.53	413.44	-	-
A013	90345WAD6	US AIRWAYS 2012 2A PTT	4.63	12/3/2026	78,649.73	12/10/2021	BOFA SECURITIES, INC.	-	78,256.48	70,099.26	8,157.22	-	-
A013	90345WAD6	US AIRWAYS 2012 2A PTT	4.63	12/3/2026	0.01	12/27/2021	FRACTIONAL SHARES	-	-	0.01	-	(0.01)	-
A013	90351DAF4	UBS GROUP AG	4.13	4/15/2026	261,000.00	12/7/2021	BOFA SECURITIES, INC.	-	285,291.27	301,718.61	-	(16,427.34)	12,381.18
A013	90932PA66	UNITED AIR 2014 1 A PTT	4.00	10/11/2027	8,128.16	4/11/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,128.16	8,218.33	-	(90.17)	-
A013	90932PA66	UNITED AIR 2014 1 A PTT	4.00	10/11/2027	8,110.04	10/11/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,110.04	8,200.01	-	(89.97)	-
A013	90932PA66	UNITED AIR 2014 1 A PTT	4.00	10/11/2027	19,753.22	12/8/2021	BARCLAYS CAPITAL INC.	-	200,060.49	194,891.65	5,168.84	-	9,460.68
A013	911312BW5	UNITED PARCEL SERVICE	5.30	4/1/2050	26,000.00	12/7/2021	BOFA SECURITIES, INC.	-	43,716.34	43,701.55	14.79	-	1,827.32
A013	9127963H0	TREASURY BILL	-	6/17/2021	578,000.00	2/12/2021	WELLS FARGO SECURITIES LLC	-	577,909.67	577,873.35	36.32	-	-
A013	9127963V9	TREASURY BILL	-	1/21/2021	414,000.00	1/21/2021	MATURITY	-	414,000.00	413,986.75	13.25	-	-
A013	9127963V9	TREASURY BILL	0.01	1/21/2021	665,000.00	1/21/2021	MATURITY	-	665,000.00	664,978.72	21.28	-	-
A013	912810SG4	TSY INFL IX N/B	1.00	2/15/2049	67,713.30	12/7/2021	J.P. MORGAN SECURITIES LLC	-	96,687.19	92,189.95	4,497.24	-	-
A013	912810SN9	US TREASURY N/B	1.25	5/15/2050	281,000.00	12/7/2021	MORGAN STANLEY CO INCORPOR.	-	244,744.41	254,920.39	-	(10,175.98)	3,735.67
A013	912810SP4	US TREASURY N/B	1.38	8/15/2050	1,384,000.00	12/7/2021	WELLS FARGO SECURITIES LLC	-	1,243,275.31	1,293,101.91	-	(49,826.60)	24,976.88
A013	912810SQ2	US TREASURY N/B	1.13	8/15/2040	384,000.00	12/7/2021	HSBC SECURITIES (USA) INC.(FIXE	-	338,160.00	347,914.44	-	(9,754.44)	5,011.87
A013	912810SR0	US TREASURY N/B	1.13	5/15/2040	2,302,000.00	12/7/2021	DEUTSCHE BANK SECURITIES INC	-	2,034,392.50	2,185,472.76	-	(151,080.26)	27,542.92
A013	912810SU3	US TREASURY N/B	1.88	2/15/2051	626,000.00	12/7/2021	HSBC SECURITIES (USA) INC.(FIXE	-	633,947.27	574,213.56	59,733.71	-	9,536.72
A013	912810SW9	US TREASURY N/B	1.88	2/15/2041	389,000.00	12/7/2021	BARCLAYS CAPITAL INC.	-	388,240.23	378,909.65	9,330.58	-	4,510.55
A013	912810SZ2	US TREASURY N/B	2.00	8/15/2051	49,000.00	12/7/2021	SG AMERICAS SECURITIES LLC	-	51,116.95	50,225.00	891.95	-	306.25
A013	912810TA6	US TREASURY N/B	1.75	8/15/2041	116,000.00	12/7/2021	DEUTSCHE BANK SECURITIES INC	-	113,2				

A013	91282CAE1	US TREASURY N/B	0.63	8/15/2030	94,000.00	3/23/2021	J.P. MORGAN SECURITIES LLC	-	85,943.91	91,112.55	-	(5,168.64)	-
A013	91282CAE1	US TREASURY N/B	0.63	8/15/2030	145,000.00	5/18/2021	CITADEL DERIVATIVES GROUP LLC	-	132,946.88	140,545.96	-	(7,599.08)	-
A013	91282CAE1	US TREASURY N/B	0.63	8/15/2030	308,000.00	7/22/2021	BARCLAYS CAPITAL INC.	-	298,287.19	298,538.99	-	(6,251.80)	2,842.44
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	542,000.00	2/3/2021	JEFFERIES LLC	-	539,671.09	540,623.83	-	(952.74)	-
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	63,000.00	2/11/2021	SG AMERICAS SECURITIES LLC	-	62,721.91	62,840.04	-	(118.13)	-
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	340,000.00	4/14/2021	J.P. MORGAN SECURITIES LLC	-	332,735.16	332,311.06	424.10	-	-
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	283,000.00	4/22/2021	HSBC SECURITIES (USA) INC.(FIXE	-	277,461.60	276,600.09	861.51	-	1,245.79
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	345,000.00	5/12/2021	CITADEL DERIVATIVES GROUP LLC	-	337,924.80	337,436.05	488.75	-	-
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	131,000.00	6/9/2021	CITADEL DERIVATIVES GROUP LLC	-	129,178.28	128,809.84	368.44	-	-
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	105,000.00	6/25/2021	BNP PARIBAS SECURITIES CORP./I	-	102,744.14	103,244.53	-	(500.39)	-
A013	91282CBH3	US TREASURY N/B	0.38	1/31/2026	7,000.00	7/22/2021	WELLS FARGO SECURITIES LLC	-	6,912.77	6,882.97	29.80	-	-
A013	91282CBL4	US TREASURY N/B	1.13	2/15/2031	179,000.00	7/22/2021	SG AMERICAS SECURITIES LLC	-	176,958.28	171,167.41	5,790.87	-	-
A013	91282CBL4	US TREASURY N/B	1.13	2/15/2031	237,000.00	10/16/2021	J.P. MORGAN SECURITIES LLC	-	228,279.14	229,759.68	-	(1,480.54)	-
A013	91282CBL4	US TREASURY N/B	1.13	2/15/2031	1,150,000.00	12/7/2021	RBC CAPITAL MARKETS, LLC	-	1,119,138.87	1,114,867.64	4,271.03	-	13,194.72
A013	91282CBW0	US TREASURY N/B	0.75	4/30/2026	322,000.00	8/12/2021	SG AMERICAS SECURITIES, LLC	-	321,710.70	322,930.78	-	(1,220.08)	1,136.56
A013	91282CBW0	US TREASURY N/B	0.75	4/30/2026	159,000.00	8/20/2021	GOLDMAN SACHS + CO LLC	-	158,987.58	159,459.61	-	(472.03)	-
A013	91282CBW0	US TREASURY N/B	0.75	4/30/2026	27,000.00	9/10/2021	NOMURA SECURITIES/FIXED INCOI	-	26,984.18	27,078.05	-	(93.87)	-
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	176,000.00	9/30/2021	RBC CAPITAL MARKETS, LLC	-	173,160.63	173,753.27	-	(592.64)	-
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	101,000.00	10/5/2021	BNP PARIBAS SECURITIES CORP./I	-	99,441.60	99,710.69	-	(269.09)	-
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	184,000.00	10/13/2021	MORGAN STANLEY CO INCORPOR.	-	180,320.00	181,651.15	-	(1,331.15)	-
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	136,000.00	10/14/2021	CITADEL DERIVATIVES GROUP LLC	-	133,407.50	134,263.89	-	(856.39)	-
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	211,000.00	10/26/2021	MORGAN STANLEY CO INCORPOR.	-	205,716.76	207,470.81	-	(1,754.05)	-
A013	91282CCP4	US TREASURY N/B	0.63	7/31/2026	2,056,000.00	12/7/2021	BARCLAYS CAPITAL INC.	-	1,998,656.88	2,005,480.90	-	(6,824.02)	5,564.93
A013	91282CCS8	US TREASURY N/B	1.25	8/15/2031	680,000.00	12/7/2021	CITADEL DERIVATIVES GROUP LLC	-	666,745.31	661,919.88	4,825.43	-	2,656.25
A013	91282CC76	US TREASURY N/B	0.38	8/15/2024	85,000.00	9/30/2021	NOMURA SECURITIES/FIXED INCOI	-	84,697.85	84,840.63	-	(142.78)	40.71
A013	92212KAB2	VANTAGE DATA CENTERS LLC	1.65	9/15/2045	215,000.00	12/8/2021	DEUTSCHE BANK SECURITIES INC	-	208,550.00	216,473.48	-	(7,923.48)	3,485.60
A013	92212KAC0	VANTAGE DATA CENTERS LLC	1.99	9/15/2045	153,000.00	12/8/2021	DEUTSCHE BANK SECURITIES INC	-	147,788.44	153,961.77	-	(6,173.33)	3,005.43
A013	92343VCX0	VERIZON COMMUNICATIONS	4.52	9/15/2048	128,000.00	11/8/2021	TENDER OFFER	-	128,544.32	128,922.24	-	(377.92)	6,672.46
A013	92343VEA8	VERIZON COMMUNICATIONS	4.50	8/10/2033	95,000.00	12/7/2021	BOFA SECURITIES, INC.	-	112,382.15	119,871.95	-	(7,489.80)	5,688.13
A013	92345YAG1	VERISK ANALYTICS INC	3.63	5/15/2050	93,000.00	12/7/2021	BOFA SECURITIES, INC.	-	103,246.74	108,391.50	-	(5,144.76)	3,596.01
A013	92348KAD5	VERIZON MASTER TRUST	0.99	4/20/2028	248,000.00	12/7/2021	BONY/TORONTO DOMINION SECUF	-	246,217.50	247,964.24	-	(1,746.74)	238.70
A013	92349GAA9	VERIZON OWNER TRUST	2.33	12/20/2023	28,515.52	7/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	28,515.52	29,079.94	-	(564.42)	-
A013	92349GAA9	VERIZON OWNER TRUST	2.33	12/20/2023	233,484.48	7/29/2021	DEUTSCHE BANK SECURITIES INC	-	235,992.61	238,105.98	-	(2,113.37)	3,712.12
A013	92936CAJ8	WF RBS COMMERCIAL MORTGAGE 1	4.90	6/15/2044	88,268.36	1/1/2021	PRINCIPAL PAYMENTS - MTG BACH	-	88,268.36	88,770.93	-	(502.57)	-
A013	92936CAJ8	WF RBS COMMERCIAL MORTGAGE 1	4.90	6/15/2044	85,581.82	1/28/2021	PRINCIPAL PAYMENTS - MTG BACH	-	85,581.82	86,069.09	-	(487.27)	-
A013	92936CAJ8	WF RBS COMMERCIAL MORTGAGE 1	4.90	6/15/2044	196,169.50	2/25/2021	PRINCIPAL PAYMENTS - MTG BACH	-	196,169.50	197,286.41	-	(1,116.91)	-
A013	92936CAJ8	WF RBS COMMERCIAL MORTGAGE 1	4.90	6/15/2044	24,434.20	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	24,434.20	24,573.32	-	(139.12)	-
A013	92936CAJ8	WF RBS COMMERCIAL MORTGAGE 1	4.90	6/15/2044	35,776.62	4/29/2021	PRINCIPAL PAYMENTS - MTG BACH	-	35,776.62	35,980.32	-	(203.70)	-
A013	92936CAJ8	WF RBS COMMERCIAL MORTGAGE 1	4.90	6/15/2044	74,810.00	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	74,810.00	75,235.93	-	(425.93)	-
A013	92936CAJ8	WF RBS COMMERCIAL MORTGAGE 1	4.90	6/15/2044	76,769.47	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	76,769.47	77,206.56	-	(437.09)	-
A013	92936CAJ8	WF RBS COMMERCIAL MORTGAGE 1	4.90	6/15/2044	(74,810.00)	5/27/2021	PRINCIPAL PAYMENTS - MTG BACH	-	(74,810.00)	(75,235.93)	-	(425.93)	-
A013	92936CAJ8	WF RBS COMMERCIAL MORTGAGE 1	4.90	6/15/2044	0.03	12/1/2021	FRACTIONAL SHARES	-	-	0.03	-	(0.03)	6,499.48
A013	92936YAC5	WF RBS COMMERCIAL MORTGAGE 1	3.00	8/15/2045	207,957.22	12/8/2021	MORGAN STANLEY CO INCORPOR.	-	209,386.92	213,956.23	-	(4,569.31)	-
A013	92936YAC5	WF RBS COMMERCIAL MORTGAGE 1	3.00	8/15/2045	30,042.78	12/7/2021	PAYDOWN	-	30,042.78	30,909.43	-	(866.65)	7,298.31
A013	92939UAD8	WEC ENERGY GROUP INC	1.38	10/15/2027	459,000.00	12/7/2021	BOFA SECURITIES, INC.	-	432,679.50	455,787.00	-	(23,107.50)	7,218.75
A017	941388AH3	WATERFORD GAMING LLC/WAT	8.63	9/15/2049	51,778.23	12/15/2021	LIQUIDATION	-	226.16	-	226.16	-	171.11
A013	95058XAG3	WENDYS FUNDING LLC	3.78	6/15/2049	690.00	3/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	690.00	731.08	-	(41.08)	-
A013	95058XAG3	WENDYS FUNDING LLC	3.78	6/15/2049	1,150.00	6/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,150.00	1,218.46	-	(68.46)	-
A013	95058XAG3	WENDYS FUNDING LLC	3.78	6/15/2049	1,150.00	9/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	1,150.00	1,218.46	-	(68.46)	-
A013	95058XAG3	WENDYS FUNDING LLC	3.78	6/15/2049	85,790.00	12/7/2021	PERSHING LLC	-	88,792.65	90,897.07	-	(2,104.42)	3,252.24
A013	95058XAK4	WENDYS FUNDING LLC	2.37	6/15/2051	390.00	9/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	390.00	396.81	-	(6.81)	-
A013	95058XAK4	WENDYS FUNDING LLC	2.37	6/15/2051	155,610.00	12/7/2021	MORGAN STANLEY CO INCORPOR.	-	152,437.01	158,327.10	-	(5,890.09)	1,712.93
A013	95058XAL2	WENDYS FUNDING LLC	2.78	6/15/2051	85,785.00	12/7/2021	MORGAN STANLEY CO INCORPOR.	-	84,984.12	87,648.14	-	(2,664.02)	555.46
A013	96328DBF0	WHEELS SPV LLC	3.06	4/20/2027	14,150.52	1/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	14,150.52	14,201.26	-	(50.74)	211.15
A013	96328DBF0	WHEELS SPV LLC	3.06	4/20/2027	12,798.93	2/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	12,798.93	12,844.82	-	(45.89)	-
A013	96328DBF0	WHEELS SPV LLC	3.06	4/20/2027	14,352.37	3/22/2021	CALLED BONDS	-	14,352.37	14,403.84	-	(51.47)	-
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	7,882.36	1/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,882.36	7,957.53	-	(75.17)	1,622.14
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	7,917.87	2/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,917.87	7,993.38	-	(75.51)	-
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	9,433.63	3/30/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,433.63	9,523.60	-	(89.97)	-
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	9,149.92	4/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,149.92	9,237.18	-	(87.26)	-
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	9,333.74	5/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,333.74	9,422.76	-	(89.02)	-
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	9,909.17	6/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,909.17	10,003.68	-	(94.51)	-
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	7,629.90	7/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	7,629.90	7,702.67	-	(72.77)	-
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	8,628.48	8/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	8,628.48	8,711.78	-	(83.30)	-
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	9,096.22	9/20/2021	PRINCIPAL PAYMENTS - MTG BACH	-	9,096.22	9,182.97	-	(86.75)	-
A013	96328DBM5	WHEELS SPV LLC	2.30	5/22/2028	45,643.74	10/13/2021	NETSUBSIDIARY UFG SECURITIES (USA	-	45,814.90	46,079.05	-	(264.15)	-
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	2,557.12	1/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	2,557.12	2,589.65	-	(32.53)	6,109.85
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	24,989.36	2/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	24,989.36	25,405.02	-	(415.66)	-
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	21,092.09	3/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	21,092.09	21,442.93	-	(350.84)	-
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	26,070.31	4/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	26,070.31	26,503.95	-	(433.64)	-
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	24,834.27	5/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	24,834.27	25,247.35	-	(413.08)	-
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	22,032.19	6/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	22,032.19	22,398.66	-	(366.47)	-
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	21,549.09	7/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	21,549.09	21,907.53	-	(358.44)	-
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	20,699.08	8/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	20,699.08	21,043.38	-	(344.30)	-
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	21,436.80	9/15/2021	PRINCIPAL PAYMENTS - MTG BACH	-	21,436.80	21,793.37	-	(356.57)	-
A013	98162VAD1	WORLD OMNI AUTO RECEIVABLES T	2.59	7/15/2024	185,739.69	10/12/2021	GOLDMAN SACHS + CO LLC	-	187,234.32	188,829.19	-	(1,594.87)	-
A013	98163GAE1	WORLD OMNI AUTOMOBILE LEASE S	0.52	2/17/2026	320,000.00	12/7/2021	BOFA SECURITIES, INC. / FIXED INK	-	317,8				

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2021
SCHEDULE 4A
EQUITIES OWNED AT END OF YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>SHARES</u>	<u>PRICE PER SHARE</u>	<u>MARKET VALUE AT END OF YEAR</u>	<u>CHANGE IN MARKET VALUE INCREASE</u>	<u>CHANGE IN MARKET VALUE DECREASE</u>	<u>DIVIDENDS RECEIVED DURING YEAR</u>
A003	02208R106	ALTRA INDUSTRIAL MOTION CORP	11,565.00	51.57	596,407.05	-	(41,422.69)	5,103.48
A003	024835100	AMERICAN CAMPUS COMMUNITIES	12,511.00	57.29	716,755.19	150,124.28	-	28,561.90
A003	02553E106	AMERICAN EAGLE OUTFITTERS	22,224.00	25.32	562,711.68	57,194.00	-	16,202.99
A003	05605H100	BWX TECHNOLOGIES INC	9,389.00	47.88	449,545.32	-	(116,423.60)	12,070.80
A003	06652K103	BANKUNITED INC	25,107.00	42.31	1,062,277.17	189,055.71	-	37,027.01
A003	077454106	BELDEN INC	7,560.00	65.73	496,918.80	168,771.03	-	2,118.70
A003	092113109	BLACK HILLS CORP	7,152.00	70.57	504,716.64	65,158.83	-	25,012.17
A003	127055101	CABOT CORP	6,314.00	56.20	354,846.80	71,382.78	-	13,689.15
A003	127190304	CACI INTERNATIONAL INC CL A	2,132.00	269.21	573,955.72	42,384.16	-	-
A003	127203107	CACTUS INC A	16,502.00	38.13	629,221.26	164,649.11	-	9,132.39
A003	128030202	CAL MAINE FOODS INC	6,018.00	36.99	222,605.82	-	(3,309.90)	386.27
A003	131193104	CALLAWAY GOLF COMPANY	8,214.00	27.44	225,392.16	28,174.02	-	-
A003	146229109	CARTER S INC	2,609.00	101.22	264,082.98	18,654.35	-	5,313.20
A003	16934Q208	CHIMERA INVESTMENT CORP	56,511.00	15.08	852,185.88	127,538.22	-	61,194.84
A003	17273K109	CIRCOR INTERNATIONAL INC	8,628.00	27.18	234,509.04	-	(97,151.28)	-
A003	184496107	CLEAN HARBORS INC	9,717.00	99.77	969,465.09	194,720.54	-	-
A003	19239V302	COGENT COMMUNICATIONS HOLDIN	3,399.00	73.18	248,738.82	45,240.69	-	19,169.23
A003	22002T108	CORPORATE OFFICE PROPERTIES	11,845.00	27.97	331,304.65	22,387.05	-	21,208.56
A003	258278100	DORMAN PRODUCTS INC	4,027.00	113.01	455,091.27	41,588.03	-	-
A003	26817Q886	DYNEX CAPITAL INC	15,330.00	16.71	256,164.30	-	(16,709.70)	37,377.08
A003	29084Q100	EMCOR GROUP INC	4,579.00	127.39	583,318.81	111,325.44	-	2,482.35
A003	29272W109	ENERGIZER HOLDINGS INC	5,640.00	40.10	226,164.00	-	(11,731.20)	10,359.90
A003	292765104	ENERPAC TOOL GROUP CORP	12,637.00	20.28	256,278.36	-	(29,444.21)	797.72
A003	29355X107	ENPRO INDUSTRIES INC	7,151.00	110.07	787,110.57	227,282.24	-	10,489.77
A003	29415F104	ENVISTA HOLDINGS CORP	15,435.00	45.06	695,501.10	174,878.55	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	3,826.00	144.77	553,890.02	228,182.64	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	21,731.00	21.32	463,304.92	176,478.87	-	-
A003	405217100	HAIN CELESTIAL GROUP INC	5,432.00	42.61	231,457.52	13,362.72	-	-
A003	410867105	HANOVER INSURANCE GROUP INC/	5,863.00	131.06	768,404.78	82,902.82	-	24,235.95
A003	413160102	HARMONIC INC	53,008.00	11.76	623,374.08	226,036.28	-	-
A003	415864107	HARSCO CORP	19,763.00	16.71	330,239.73	-	(25,099.01)	-
A003	423452101	HELMERICH + PAYNE	11,263.00	23.70	266,933.10	-	(95,486.10)	12,514.75
A003	427096508	HERCULES CAPITAL INC	43,853.00	16.59	727,521.27	95,161.01	-	103,798.29
A003	428291108	HEXCEL CORP	8,245.00	51.80	427,091.00	27,290.95	-	-
A003	431571108	HILLENBRAND INC	5,477.00	51.99	284,749.23	66,764.63	-	6,882.30
A003	44109J106	HOSTESS BRANDS INC	57,398.00	20.42	1,172,067.16	286,346.40	-	-
A003	447462102	HURON CONSULTING GROUP INC	9,018.00	49.90	449,998.20	-	(81,612.90)	-
A003	45073V108	ITT INC	9,351.00	102.19	955,578.69	235,364.67	-	12,001.66
A003	451107106	IDACORP INC	5,757.00	113.31	652,325.67	99,480.96	-	25,315.66
A003	45688C107	INGEVITY CORP	5,617.00	71.70	402,738.90	-	(38,351.30)	-
A003	457187102	INGREDION INC	8,677.00	96.64	838,545.28	159,939.87	-	34,831.33
A003	45768S105	INNOSPEC INC	3,649.00	90.34	329,650.66	-	(1,423.11)	6,056.81
A003	457985208	INTEGRA LIFESCIENCES HOLDING	7,772.00	66.99	520,646.28	16,088.04	-	-
A003	488152208	KELLY SERVICES INC A	10,132.00	16.77	169,913.64	-	(38,501.60)	1,452.25
A003	500643200	KORN FERRY	10,500.00	75.73	795,165.00	314,576.34	-	7,727.84
A003	529043101	LXP INDUSTRIAL TRUST	25,556.00	15.62	399,184.72	127,780.00	-	17,888.44

A003	53814L108	LIVENT CORP	31,769.00	24.38	774,528.22	188,153.98	-	-
A003	55024U109	LUMENTUM HOLDINGS INC	5,410.00	105.77	572,215.70	35,547.09	-	-
A003	552848103	MGIC INVESTMENT CORP	36,516.00	14.42	526,560.72	68,284.92	-	26,870.24
A003	55303J106	MGP INGREDIENTS INC	5,496.00	84.99	467,105.04	208,463.28	-	4,040.76
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	5,484.00	78.30	429,397.20	127,557.84	-	-
A003	556269108	STEVEN MADDEN LTD	8,256.00	46.47	383,656.32	91,996.43	-	7,901.10
A003	575385109	MASONITE INTERNATIONAL CORP	6,160.00	117.95	726,572.00	120,797.60	-	-
A003	626755102	MURPHY USA INC	5,806.00	199.24	1,156,787.44	396,956.22	-	9,184.24
A003	629209305	NMI HOLDINGS INC CLASS A	18,487.00	21.85	403,940.95	27,053.89	-	-
A003	65158N102	NEWMARK GROUP INC CLASS A	74,026.00	18.70	1,384,286.20	790,092.68	-	4,101.92
A003	670704105	NUVASIVE INC	5,957.00	52.48	312,623.36	-	(22,934.45)	-
A003	67098H104	O I GLASS INC	32,637.00	12.03	392,623.11	-	(21,104.68)	-
A003	691497309	OXFORD INDUSTRIES INC	3,394.00	101.52	344,558.88	120,709.86	-	8,765.06
A003	69327R101	PDC ENERGY INC	11,629.00	48.78	567,262.62	328,519.25	-	11,614.46
A003	695263103	PACWEST BANCORP	16,847.00	45.17	760,978.99	126,187.08	-	18,719.50
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	12,445.00	95.50	1,188,497.50	387,039.50	-	14,832.72
A003	736508847	PORTLAND GENERAL ELECTRIC CO	22,320.00	52.92	1,181,174.40	226,548.00	-	70,977.15
A003	74112D101	PRESTIGE CONSUMER HEALTHCARE	13,226.00	60.65	802,156.90	340,966.28	-	-
A003	750102105	RACKSPACE TECHNOLOGY INC	45,235.00	13.47	609,315.45	-	(324,073.44)	-
A003	758750103	REGAL REXNORD CORP	10,190.00	170.18	1,734,134.20	453,165.19	-	103,870.56
A003	775133101	ROGERS CORP	3,892.00	273.00	1,062,516.00	438,668.43	-	-
A003	78469X107	SPX FLOW INC	7,337.00	86.48	634,503.76	171,501.20	-	2,718.63
A003	81617J301	SELECT ENERGY SERVICES INC A	15,088.00	6.23	93,998.24	32,137.44	-	-
A003	827048109	SILGAN HOLDINGS INC	7,892.00	42.84	338,093.28	45,457.92	-	6,764.66
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	4,724.00	101.72	480,525.28	100,130.59	-	10,864.56
A003	84857L101	SPIRE INC	5,201.00	65.22	339,209.22	6,137.18	-	23,181.60
A003	854231107	STANDEX INTERNATIONAL CORP	5,556.00	110.66	614,826.96	184,125.84	-	8,305.56
A003	85917A100	STERLING BANCORP/DE	45,769.00	25.79	1,180,382.51	357,455.89	-	19,614.56
A003	87901J105	TEGNA INC	35,945.00	18.56	667,139.20	165,706.45	-	19,219.96
A003	89469A104	TREEHOUSE FOODS INC	18,003.00	40.53	729,661.59	-	(35,285.88)	-
A003	904214103	UMPQUA HOLDINGS CORP	49,123.00	19.24	945,126.52	158,006.99	-	56,485.17
A003	915271100	UNIVEST FINANCIAL CORP	17,043.00	29.92	509,926.56	159,181.62	-	20,867.40
A003	917047102	URBAN OUTFITTERS INC	13,614.00	29.36	399,707.04	-	(31,388.38)	-
A003	92047W101	VALVOLINE INC	14,345.00	37.29	534,925.05	202,981.75	-	13,719.63
A003	925550105	VIAVI SOLUTIONS INC	52,270.00	17.62	920,997.40	129,788.03	-	-
A003	928377100	VISTA OUTDOOR INC	7,664.00	46.07	353,080.48	170,983.84	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	11,422.00	107.65	1,229,578.30	544,829.40	-	20,768.35
A003	97650W108	WINTRUST FINANCIAL CORP	11,632.00	90.82	1,056,418.24	104,633.15	-	4,645.97
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	22,401.00	38.11	853,702.11	151,222.68	-	60,333.24
A003	G39108108	GATES INDUSTRIAL CORP PLC	30,743.00	15.91	489,121.13	-	(25,021.04)	-
A018	008252108	AFFILIATED MANAGERS GROUP	3,163.00	164.51	520,345.13	198,668.03	-	163.88
A018	013872106	ALCOA CORP	15,054.00	59.58	896,917.32	549,922.62	-	1,710.50
A018	01741R102	ALLEGHENY TECHNOLOGIES INC	39,643.00	15.93	631,512.99	-	(33,300.12)	-
A018	024835100	AMERICAN CAMPUS COMMUNITIES	7,275.00	57.29	416,784.75	105,633.00	-	13,677.00
A018	03662Q105	ANSYS INC	3,572.00	401.12	1,432,800.64	133,307.04	-	-
A018	03743Q108	APA CORP	23,922.00	26.89	643,262.58	197,640.15	-	2,094.28
A018	045327103	ASPEN TECHNOLOGY INC	6,947.00	152.20	1,057,333.40	152,486.65	-	-
A018	052769106	AUTODESK INC	5,406.00	281.19	1,520,113.14	-	(130,554.90)	-
A018	090572207	BIO RAD LABORATORIES A	1,864.00	755.57	1,408,382.48	321,782.32	-	-
A018	125269100	CF INDUSTRIES HOLDINGS INC	6,300.00	70.78	445,914.00	202,041.00	-	7,560.00
A018	133131102	CAMDEN PROPERTY TRUST	2,906.00	178.68	519,244.08	228,876.56	-	9,647.92
A018	159864107	CHARLES RIVER LABORATORIES	8,039.00	376.78	3,028,934.42	1,020,309.88	-	-
A018	171340102	CHURCH + DWIGHT CO INC	3,581.00	102.50	367,052.50	54,681.87	-	3,616.80

A018	185899101	CLEVELAND CLIFFS INC	70,475.00	21.77	1,534,240.75	508,124.75	-	-
A018	189054109	CLOROX COMPANY	1,701.00	174.36	296,586.36	-	(46,879.56)	7,722.54
A018	207410101	CONMED CORP	4,866.00	141.76	689,804.16	38,221.46	-	2,137.60
A018	216648402	COOPER COS INC/THE	3,987.00	418.94	1,670,313.78	181,939.31	-	230.22
A018	25278X109	DIAMONDBACK ENERGY INC	7,349.00	107.85	792,589.65	309,707.43	-	9,273.25
A018	25470F104	DISCOVERY INC A	9,235.00	23.54	217,391.90	-	(60,489.25)	-
A018	27579R104	EAST WEST BANCORP INC	5,113.00	78.68	402,290.84	143,010.61	-	7,867.20
A018	297178105	ESSEX PROPERTY TRUST INC	1,095.00	352.23	385,691.85	125,716.95	-	9,140.51
A018	302130109	EXPEDITORS INTL WASH INC	10,030.00	134.29	1,346,928.70	392,975.40	-	12,052.98
A018	303075105	FACTSET RESEARCH SYSTEMS INC	3,658.00	486.01	1,777,824.58	561,539.58	-	12,521.47
A018	31620M106	FIDELITY NATIONAL INFO SERV	3,210.00	109.15	350,371.50	-	(103,715.10)	5,007.60
A018	33616C100	FIRST REPUBLIC BANK/CA	1,995.00	206.51	411,987.45	118,862.10	-	1,715.70
A018	35671D857	FREEMPORT MCMORAN INC	66,818.00	41.73	2,788,315.14	1,049,710.78	-	16,132.29
A018	37940X102	GLOBAL PAYMENTS INC	4,877.00	135.18	659,272.86	-	(391,330.48)	4,690.61
A018	37959E102	GLOBE LIFE INC	2,022.00	93.72	189,501.84	-	(2,507.28)	1,577.18
A018	423452101	HELMERICH + PAYNE	7,886.00	23.70	186,898.20	4,258.44	-	7,886.00
A018	436440101	HOLOGIC INC	13,975.00	76.56	1,069,926.00	52,126.75	-	-
A018	45687V106	INGERSOLL RAND INC	11,275.00	61.87	697,584.25	183,895.25	-	256.22
A018	46266C105	IQVIA HOLDINGS INC	6,625.00	282.14	1,869,177.50	682,176.25	-	-
A018	48203R104	JUNIPER NETWORKS INC	15,346.00	35.71	548,005.66	202,567.20	-	13,622.60
A018	48666K109	KB HOME	17,144.00	44.73	766,851.12	192,184.24	-	11,621.40
A018	50540R409	LABORATORY CRP OF AMER HLDGS	1,459.00	314.21	458,432.39	161,452.94	-	-
A018	533900106	LINCOLN ELECTRIC HOLDINGS	7,260.00	139.47	1,012,552.20	168,577.20	-	15,840.60
A018	55306N104	MKS INSTRUMENTS INC	4,438.00	174.17	772,966.46	-	(31,338.64)	2,902.46
A018	571903202	MARRIOTT INTERNATIONAL CL A	2,669.00	165.24	441,025.56	88,931.08	-	-
A018	617700109	MORNINGSTAR INC	5,786.00	341.99	1,978,754.14	638,890.12	-	7,873.76
A018	675232102	OCEANEERING INTL INC	10,279.00	11.31	116,255.49	34,537.44	-	-
A018	690742101	OWENS CORNING	11,800.00	90.50	1,067,900.00	173,932.00	-	13,143.52
A018	714046109	PERKINELMER INC	12,259.00	201.06	2,464,794.54	705,628.04	-	3,696.00
A018	723787107	PIONEER NATURAL RESOURCES CO	4,152.00	181.88	755,165.76	191,314.90	-	18,654.26
A018	737630103	POTLATCHDELTIC CORP	9,508.00	60.22	572,571.76	96,981.60	-	55,504.44
A018	74112D101	PRESTIGE CONSUMER HEALTHCARE	5,658.00	60.65	343,157.70	145,863.24	-	-
A018	743315103	PROGRESSIVE CORP	5,562.00	102.65	570,939.30	20,968.74	-	39,355.10
A018	74340W103	PROLOGIS INC	12,957.00	168.36	2,181,440.52	890,145.90	-	34,498.17
A018	74736K101	QORVO INC	7,273.00	156.39	1,137,424.47	-	(71,857.24)	-
A018	754730109	RAYMOND JAMES FINANCIAL INC	17,948.00	100.40	1,801,979.20	657,255.76	-	20,159.75
A018	760759100	REPUBLIC SERVICES INC	7,883.00	139.45	1,099,284.35	340,151.45	-	14,601.76
A018	773903109	ROCKWELL AUTOMATION INC	4,684.00	348.85	1,634,013.40	439,923.30	-	20,928.65
A018	778296103	ROSS STORES INC	6,969.00	114.28	796,417.32	-	(59,445.57)	8,479.04
A018	78486Q101	SVB FINANCIAL GROUP	3,916.00	678.24	2,655,987.84	1,137,245.56	-	-
A018	833034101	SNAP ON INC	4,656.00	215.38	1,002,809.28	205,981.44	-	24,954.51
A018	848574109	SPIRIT AEROSYSTEMS HOLD CL A	6,428.00	43.09	276,982.52	25,712.00	-	257.12
A018	858119100	STEEL DYNAMICS INC	7,137.00	62.07	442,993.59	179,852.40	-	8,485.14
A018	860630102	STIFEL FINANCIAL CORP	18,837.00	70.42	1,326,501.54	375,986.52	-	12,321.45
A018	871607107	SYNOPSIS INC	6,830.00	368.50	2,516,855.00	746,245.80	-	-
A018	87265H109	TRI POINTE HOMES INC	35,152.00	27.89	980,389.28	374,017.28	-	-
A018	879360105	TELEDYNE TECHNOLOGIES INC	1,700.00	436.89	742,713.00	76,347.00	-	-
A018	879369106	TELEFLEX INC	4,068.00	328.48	1,336,256.64	-	(361,004.54)	5,680.38
A018	880770102	TERADYNE INC	14,630.00	163.53	2,392,443.90	638,453.20	-	6,188.00
A018	880779103	TEREX CORP	17,744.00	43.95	779,848.80	160,760.64	-	8,517.12
A018	889478103	TOLL BROTHERS INC	18,160.00	72.39	1,314,602.40	525,187.20	-	11,991.42
A018	911363109	UNITED RENTALS INC	5,649.00	332.29	1,877,106.21	567,046.62	-	-
A018	91913Y100	VALERO ENERGY CORP	6,110.00	75.11	458,922.10	113,279.40	-	27,604.64

A018	G02602103	AMDOCS LTD	12,095.00	74.84	905,189.80	47,291.45	-	18,397.43
A018	G3922B107	GENPACT LTD	21,720.00	53.08	1,152,897.60	254,558.40	-	9,837.54
A018	G54050102	LAZARD LTD CL A	21,419.00	43.63	934,510.97	28,487.27	-	45,586.24
A018	G87110105	TECHNIPFMC PLC	26,303.00	5.92	155,713.76	-	(85,461.27)	54,328.91
A018	G8994E103	TRANE TECHNOLOGIES PLC	3,515.00	202.03	710,135.45	199,898.05	-	9,143.23
A020	00187Y100	API GROUP CORP	22,268.00	25.77	573,846.36	122,919.36	-	-
A020	00437E102	ACCOLADE INC	1,364.00	26.36	35,955.04	-	(23,378.96)	-
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	5,449.00	28.06	152,898.94	-	(169,300.43)	-
A020	011532108	ALAMOS GOLD INC CLASS A	25,935.00	7.69	199,440.15	-	(27,491.10)	3,309.44
A020	03783T103	APPHARVEST INC	28,177.00	3.89	109,608.53	-	(331,361.52)	-
A020	040047607	ARENA PHARMACEUTICALS INC	9,366.00	92.94	870,476.04	150,886.26	-	-
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	5,500.00	116.12	638,660.00	105,054.22	-	4,497.76
A020	04271T100	ARRAY TECHNOLOGIES INC	23,141.00	15.69	363,082.29	-	(304,830.86)	-
A020	04634X103	ASTRA SPACE INC	28,066.00	6.93	194,497.38	-	(336,714.46)	-
A020	04963C209	ATRICURE INC	7,125.00	69.53	495,401.25	98,752.50	-	-
A020	05368M106	AVID BIOSERVICES INC	18,655.00	29.18	544,352.90	329,074.20	-	-
A020	05368X102	AVIDXCHANGE HOLDINGS INC	11,136.00	15.06	167,708.16	-	(102,844.47)	-
A020	05478C105	AZEK CO INC/THE	8,001.00	46.24	369,966.24	62,327.79	-	-
A020	05589G102	BRP GROUP INC A	16,064.00	36.11	580,071.04	98,632.96	-	-
A020	05988J103	BANDWIDTH INC CLASS A	8,703.00	71.76	624,527.28	-	(712,862.73)	-
A020	07373V105	BEAM THERAPEUTICS INC	4,339.00	79.69	345,774.91	-	(8,461.05)	-
A020	09627Y109	BLUEPRINT MEDICINES CORP	3,426.00	107.11	366,958.86	-	(3,472.80)	-
A020	127190304	CACI INTERNATIONAL INC CL A	3,136.00	269.21	844,242.56	62,343.68	-	-
A020	127203107	CACTUS INC A	26,875.00	38.13	1,024,743.75	224,006.02	-	10,077.54
A020	13100M509	CALIX INC	20,522.00	79.97	1,641,144.34	826,876.82	-	-
A020	131193104	CALLAWAY GOLF COMPANY	19,006.00	27.44	521,524.64	31,845.01	-	-
A020	14161W105	CARDLYTICS INC	3,619.00	66.09	239,179.71	-	(92,675.44)	-
A020	14167L103	CAREDX INC	6,691.00	45.48	304,306.68	-	(180,456.27)	-
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	26,551.00	32.42	860,783.42	471,196.01	-	-
A020	159179100	CHANNELADVISOR CORP	16,171.00	24.68	399,100.28	16,142.74	-	-
A020	19046P209	COASTAL FINANCIAL CORP/WA	9,961.00	50.62	504,225.82	188,890.44	-	-
A020	21044C107	CONSTRUCTION PARTNERS INC A	33,876.00	29.41	996,293.16	10,162.80	-	-
A020	22663K107	CRINETICS PHARMACEUTICALS IN	19,251.00	28.41	546,920.91	275,289.30	-	-
A020	231561101	CURTISS WRIGHT CORP	3,187.00	138.67	441,941.29	71,133.84	-	2,886.22
A020	24823R105	DENALI THERAPEUTICS INC	6,522.00	44.60	290,881.20	-	(45,301.28)	-
A020	26884L109	EQT CORP	32,423.00	21.81	707,145.63	108,458.84	-	-
A020	28036F105	EDGEWISE THERAPEUTICS INC	13,721.00	15.28	209,656.88	-	(66,096.96)	-
A020	29270J100	ENERGY RECOVERY INC	63,265.00	21.49	1,359,564.85	496,630.25	-	-
A020	29882P106	EUROPEAN WAX CENTER INC A	14,317.00	30.35	434,520.95	125,560.06	-	-
A020	29975E109	EVENTBRITE INC CLASS A	34,596.00	17.44	603,354.24	-	(120,939.10)	-
A020	29978A104	EVERBRIDGE INC	6,242.00	67.33	420,273.86	-	(510,221.08)	-
A020	30050B101	EVOLENT HEALTH INC A	23,655.00	27.67	654,533.85	275,344.20	-	-
A020	302492103	FLYWIRE CORP VOTING	1,802.00	38.06	68,584.12	25,336.12	-	-
A020	33767E202	FIRSTSERVICE CORP	2,588.00	196.47	508,464.36	154,529.48	-	2,459.87
A020	343412102	FLUOR CORP	16,745.00	24.77	414,773.65	56,003.39	-	-
A020	358039105	FRESHPET INC	9,190.00	95.27	875,531.30	-	(401,143.30)	-
A020	37148K100	GENERATION BIO CO	16,946.00	7.08	119,977.68	-	(338,215.30)	-
A020	39874R101	GROCERY OUTLET HOLDING CORP	43,086.00	28.28	1,218,472.08	-	(170,407.60)	-
A020	42225T107	HEALTH CATALYST INC	10,892.00	39.62	431,541.04	-	(42,587.72)	-
A020	443573100	HUBSPOT INC	2,760.00	659.15	1,819,254.00	725,079.60	-	-
A020	450056106	IRHYTHM TECHNOLOGIES INC	14,840.00	117.69	1,746,519.60	12,789.44	-	-
A020	458334109	INTER PARFUMS INC	12,458.00	106.90	1,331,760.20	578,175.78	-	16,161.00
A020	462260100	IOVANCE BIOTHERAPEUTICS INC	13,670.00	19.09	260,960.30	-	(307,471.49)	-

A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	4,615.00	293.05	1,352,425.75	5,168.11	-	4,432.44
A020	501575104	KYMERA THERAPEUTICS INC	4,931.00	63.49	313,069.19	-	(3,819.10)	-
A020	50202P105	LI CYCLE HOLDINGS CORP	28,606.00	9.96	284,915.76	-	(20,954.96)	-
A020	55024U109	LUMENTUM HOLDINGS INC	7,098.00	105.77	750,755.46	77,865.06	-	-
A020	57064P107	MARKETWISE INC	30,567.00	7.54	230,475.18	-	(74,223.06)	-
A020	576853105	MATRIX SERVICE CO	24,649.00	7.52	185,360.48	-	(142,943.56)	-
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	28,304.00	12.78	361,725.12	-	(16,680.41)	-
A020	589378108	MERCURY SYSTEMS INC	13,844.00	55.06	762,250.64	-	(348,785.99)	-
A020	63009R109	NANOSTRING TECHNOLOGIES INC	10,692.00	42.23	451,523.16	-	(263,557.80)	-
A020	632307104	NATERA INC	8,390.00	93.39	783,542.10	-	(51,430.70)	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	13,621.00	47.99	653,671.79	36,776.70	-	-
A020	63947U107	NCINO INC	4,871.00	54.86	267,223.06	-	(85,486.05)	-
A020	64049M209	NEOGENOMICS INC	8,107.00	34.12	276,610.84	-	(159,870.04)	-
A020	64111Q104	NETGEAR INC	6,777.00	29.21	197,956.17	-	(77,393.34)	-
A020	64157F103	NEVRO CORP	2,576.00	81.07	208,836.32	-	(237,069.28)	-
A020	65443P102	908 DEVICES INC	1,661.00	25.87	42,970.07	-	(51,623.88)	-
A020	65487K100	NLIGHT INC	15,373.00	23.95	368,183.35	-	(133,745.10)	-
A020	67181A107	OAK STREET HEALTH INC	336.00	33.14	11,135.04	-	(9,414.72)	-
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	5,071.00	51.19	259,584.49	-	(155,071.18)	-
A020	68269G107	1LIFE HEALTHCARE INC	60,465.00	17.57	1,062,370.05	-	(1,078,576.00)	-
A020	68280L101	ONEWATER MARINE INC CL A	19,393.00	60.97	1,182,391.21	618,248.84	-	43,857.00
A020	690145107	OUTSET MEDICAL INC	6,433.00	46.09	296,496.97	-	(44,211.23)	-
A020	69366J200	PTC THERAPEUTICS INC	12,176.00	39.83	484,970.08	-	(214,385.67)	-
A020	69404D108	PACIFIC BIOSCIENCES OF CALIF	11,387.00	20.46	232,978.02	-	(62,400.76)	-
A020	69753M105	PALOMAR HOLDINGS INC	6,987.00	64.77	452,547.99	-	(168,177.09)	-
A020	71943U104	PHYSICIANS REALTY TRUST	10,477.00	18.83	197,281.91	10,791.31	-	12,896.56
A020	72703H101	PLANET FITNESS INC CL A	19,434.00	90.58	1,760,331.72	248,104.52	-	-
A020	739276103	POWER INTEGRATIONS INC	8,180.00	92.89	759,840.20	90,225.40	-	5,633.30
A020	74276R102	PRIVIA HEALTH GROUP INC	19,781.00	25.87	511,734.47	-	(72,212.03)	-
A020	74766Q101	QUANTERIX CORP	14,721.00	42.40	624,170.40	-	(60,356.10)	-
A020	753422104	RAPID7 INC	15,380.00	117.69	1,810,072.20	423,411.40	-	-
A020	75737F108	REDFIN CORP	21,368.00	38.39	820,317.52	-	(411,604.77)	-
A020	78472F101	SOC TELEMED INC	42,054.00	1.28	53,829.12	-	(232,284.23)	-
A020	803607100	SAREPTA THERAPEUTICS INC	8,963.00	90.05	807,118.15	-	(89,608.10)	-
A020	816850101	SEMTECH CORP	13,066.00	88.93	1,161,959.38	234,919.55	-	-
A020	82452J109	SHIFT4 PAYMENTS INC CLASS A	11,004.00	57.93	637,461.72	-	(155,865.77)	-
A020	82982L103	SITEONE LANDSCAPE SUPPLY INC	2,843.00	242.28	688,802.04	237,816.95	-	-
A020	83089J108	SKYWATER TECHNOLOGY INC	11,389.00	16.22	184,729.58	25,283.58	-	-
A020	87918A105	TELADOC HEALTH INC	3,245.00	91.82	297,955.90	-	(350,914.30)	-
A020	88025U109	10X GENOMICS INC CLASS A	3,251.00	148.96	484,268.96	23,927.36	-	-
A020	89377M109	TRANSMEDICS GROUP INC	16,056.00	19.16	307,632.96	-	(172,908.72)	-
A020	90138F102	TWILIO INC A	4,963.00	263.34	1,306,956.42	-	(373,019.08)	-
A020	90184D100	TWIST BIOSCIENCE CORP	5,755.00	77.39	445,379.45	-	(367,744.50)	-
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	3,927.00	84.09	330,221.43	-	(213,393.18)	-
A020	98420N105	XENON PHARMACEUTICALS INC	32,224.00	31.24	1,006,677.76	511,072.64	-	-
A020	98978L204	ZOGENIX INC	17,618.00	16.25	286,292.50	-	(75,610.30)	-
A020	F21107101	CONSTELLIUM SE	36,113.00	17.91	646,783.83	141,562.96	-	-
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	9,511.00	137.81	1,310,710.91	498,759.43	-	-
A020	G5784H106	MANCHESTER UNITED PLC CL A	17,247.00	14.24	245,597.28	-	(53,868.58)	-
A020	G59665102	MEIRAGTX HOLDINGS PLC	8,011.00	23.74	190,181.14	68,894.60	-	-
A020	G7552B121	RIBBIT LEAP LTD	4,466.00	9.94	44,392.04	-	(22,463.98)	-
A020	M6372Q113	KORNIT DIGITAL LTD	8,755.00	152.25	1,332,948.75	552,615.60	-	-
A020	N00985106	AERCAP HOLDINGS NV	9,754.00	65.42	638,106.68	193,519.36	-	-

A020	N90064101	UNIQUIRE NV	7,562.00	20.74	156,835.88	-	(116,379.18)	-
A024	00287Y109	ABBVIE INC	3,857.00	135.40	522,237.80	105,810.25	-	15,520.70
A024	00507V109	ACTIVISION BLIZZARD INC	3,618.00	66.53	240,705.54	-	(94,484.96)	1,513.40
A024	403197908	ADIDAS AG	849.00	287.94	244,460.19	-	(64,411.75)	2,040.26
A024	00724F101	ADOBE INC	593.00	567.06	336,266.58	32,611.07	-	-
A024	N00985106	AERCAP HOLDINGS NV	3,236.00	65.42	211,699.12	62,128.18	-	-
A024	B4TX8S909	AIA GROUP LTD	22,400.00	10.08	225,830.20	-	(48,753.94)	3,678.05
A024	523148906	ALLIANZ SE REG	1,468.00	236.14	346,652.82	-	(16,619.04)	11,216.63
A024	02079K305	ALPHABET INC CL A	620.00	2,897.04	1,796,164.80	655,503.36	-	-
A024	B3MSM2900	AMADEUS IT GROUP SA	3,002.00	67.82	203,603.42	-	(12,315.99)	-
A024	023135106	AMAZON.COM INC	518.00	3,334.34	1,727,188.12	24,403.48	-	-
A024	024835100	AMERICAN CAMPUS COMMUNITIES	6,767.00	57.29	387,681.43	92,563.01	-	12,022.60
A024	03076C106	AMERIPRISE FINANCIAL INC	1,464.00	301.66	441,630.24	148,262.47	-	6,306.71
A024	036752103	ANTHEM INC	883.00	463.54	409,305.82	118,382.28	-	3,771.94
A024	037833100	APPLE INC	12,124.00	177.57	2,152,858.68	522,515.88	-	10,192.32
A024	038222105	APPLIED MATERIALS INC	3,308.00	157.36	520,546.88	217,641.80	-	2,942.08
A024	ACI02GTQ9	ASML HOLDING NV	720.00	803.66	578,634.52	211,554.58	-	2,283.48
A024	698538006	ASTELLAS PHARMA INC	11,200.00	16.24	181,925.23	6,758.66	-	5,729.38
A024	098952906	ASTRAZENECA PLC	3,741.00	117.54	439,714.08	37,040.24	-	7,473.05
A024	060505104	BANK OF AMERICA CORP	9,735.00	44.49	433,110.15	128,707.08	-	7,208.10
A024	08579W103	BERRY GLOBAL GROUP INC	3,538.00	73.78	261,033.64	58,572.74	-	-
A024	110122108	BRISTOL MYERS SQUIBB CO	7,785.00	62.35	485,394.75	-	(364.03)	13,038.90
A024	12769G100	CAESARS ENTERTAINMENT INC	4,319.00	93.53	403,956.07	73,232.69	-	-
A024	136375961	CANADIAN NATL RAILWAY CO	1,821.00	123.01	224,001.09	24,906.99	-	3,350.56
A024	14040H105	CAPITAL ONE FINANCIAL CORP	4,392.00	145.09	637,235.28	173,201.18	-	11,352.00
A024	166764100	CHEVRON CORP	2,748.00	117.35	322,477.80	85,344.87	-	13,797.62
A024	17275R102	CISCO SYSTEMS INC	6,496.00	63.37	411,651.52	114,363.80	-	8,763.72
A024	BW9P81905	CK HUTCHISON HOLDINGS LTD	30,500.00	6.45	196,779.24	-	(18,194.09)	9,051.30
A024	184496107	CLEAN HARBORS INC	2,541.00	99.77	253,515.57	55,493.03	-	-
A024	191216100	COCA COLA CO/THE	5,011.00	59.21	296,701.31	31,316.75	-	2,104.62
A024	20030N101	COMCAST CORP CLASS A	10,723.00	50.33	539,688.59	-	(29,007.34)	9,647.87
A024	22160N109	COSTAR GROUP INC	3,794.00	79.03	299,839.82	-	(24,847.90)	-
A024	618549901	CSL LTD	743.00	211.37	157,046.43	-	(4,642.67)	1,528.23
A024	126650100	CVS HEALTH CORP	4,758.00	103.16	490,835.28	158,578.49	-	8,993.00
A024	B1Y9TB906	DANONE	4,494.00	62.08	278,986.32	-	(18,801.43)	7,965.33
A024	237266101	DARLING INGREDIENTS INC	2,471.00	69.29	171,215.59	25,873.38	-	-
A024	023740905	DIAGEO PLC	11,269.00	54.67	616,026.72	157,754.32	-	10,684.13
A024	233331107	DTE ENERGY COMPANY	1,689.00	119.54	201,903.06	24,872.40	-	6,285.71
A024	31428X106	FEDEX CORP	1,631.00	258.64	421,841.84	-	(19,899.17)	4,144.20
A024	31620M106	FIDELITY NATIONAL INFO SERV	2,308.00	109.15	251,918.20	-	(76,656.82)	3,402.36
A024	302491303	FMC CORP	1,985.00	109.89	218,131.65	-	(8,410.17)	3,497.28
A024	302520101	FNB CORP	18,291.00	12.13	221,869.83	43,259.83	-	8,297.04
A024	37045V100	GENERAL MOTORS CO	4,895.00	58.63	286,993.85	23,713.83	-	-
A024	38141G104	GOLDMAN SACHS GROUP INC	1,147.00	382.55	438,784.85	122,455.41	-	7,274.25
A024	438516106	HONEYWELL INTERNATIONAL INC	1,412.00	208.51	294,416.12	-	(9,070.96)	6,574.09
A024	B288C9908	IBERDROLA SA	20,620.00	11.84	244,104.70	-	(45,440.64)	9,281.91
A024	45866F104	INTERCONTINENTAL EXCHANGE IN	3,422.00	136.77	468,026.94	72,337.08	-	4,268.88
A024	46434G103	ISHARES CORE MSCI EMERGING MAR	27,377.00	59.86	1,638,787.22	-	(98,450.83)	47,702.49
A024	46429B671	ISHARES MSCI CHINA ETF	8,313.00	62.77	521,807.01	-	(156,388.28)	5,281.89
A024	464286772	ISHARES MSCI SOUTH KOREA ETF	11,212.00	77.87	873,078.44	-	(84,822.55)	18,819.54
A024	46434G772	ISHARES MSCI TAIWAN ETF	15,296.00	66.61	1,018,866.56	171,291.39	-	26,924.84
A024	ACI1ZY3Y3	JACKSON FINANCIAL INC A	320.00	41.83	13,385.60	5,385.60	-	160.00
A024	478160104	JOHNSON + JOHNSON	2,552.00	171.07	436,570.64	28,736.98	-	8,548.34

A024	46625H100	JPMORGAN CHASE + CO	4,036.00	158.35	639,100.60	113,615.48	-	14,066.50
A024	624899902	KDDI CORP	7,900.00	29.20	230,643.91	-	(11,371.28)	7,965.17
A024	649099009	KEYENCE CORP	800.00	627.68	502,140.59	56,868.98	-	1,429.96
A024	526057104	LENNAR CORP A	4,406.00	116.16	511,800.96	165,775.08	-	4,043.00
A024	50187A107	LHC GROUP INC	1,265.00	137.23	173,595.95	-	(95,053.70)	-
A024	G5494J103	LINDE PLC	990.00	346.43	342,965.70	78,860.63	-	3,966.52
A024	501889208	LKQ CORP	6,679.00	60.03	400,940.37	154,385.44	-	1,669.75
A024	548661107	LOWE S COS INC	2,784.00	258.48	719,608.32	261,643.92	-	7,428.00
A024	406141903	LVMH MOET HENNESSY LOUIS VUI	511.00	826.74	422,466.29	94,019.29	-	3,336.76
A024	B28YTC906	MACQUARIE GROUP LTD	2,721.00	149.34	406,343.51	113,511.51	-	11,299.02
A024	57636Q104	MASTERCARD INC A	1,767.00	359.32	634,918.44	2,472.36	-	2,690.60
A024	G5960L103	MEDTRONIC PLC	3,323.00	103.45	343,764.35	-	(48,554.55)	7,745.59
A024	58933Y105	MERCK + CO. INC.	3,045.00	76.64	233,368.80	-	(4,529.55)	7,263.75
A024	30303M102	META PLATFORMS INC CLASS A	2,650.00	336.35	891,327.50	138,948.50	-	-
A024	595112103	MICRON TECHNOLOGY INC	5,459.00	93.15	508,505.85	88,866.77	-	545.90
A024	594918104	MICROSOFT CORP	6,004.00	336.32	2,019,265.28	636,149.80	-	13,104.16
A024	61174X109	MONSTER BEVERAGE CORP	4,646.00	96.04	446,201.84	15,793.70	-	-
A024	620076307	MOTOROLA SOLUTIONS INC	1,749.00	271.70	475,203.30	167,514.54	-	4,558.20
A024	712387901	NESTLE SA REG	4,267.00	139.87	596,813.35	91,499.69	-	7,427.70
A024	666807102	NORTHROP GRUMMAN CORP	1,528.00	387.07	591,442.96	115,796.65	-	8,905.12
A024	70450Y103	PAYPAL HOLDINGS INC	1,953.00	188.58	368,296.74	-	(80,977.46)	-
A024	736508847	PORTLAND GENERAL ELECTRIC CO	5,445.00	52.92	288,149.40	52,232.93	-	9,023.37
A024	742718109	PROCTER + GAMBLE CO/THE	3,802.00	163.58	621,931.16	103,662.58	-	11,347.50
A024	070995006	PRUDENTIAL PLC	12,839.00	17.26	221,632.82	-	(17,387.73)	9,921.92
A024	758750103	REGAL REXNORD CORP	1,655.00	170.18	281,647.90	76,644.02	-	13,607.19
A024	B2B0DG904	RELX PLC	8,841.00	32.53	287,632.14	65,921.30	-	5,465.64
A024	711038901	ROCHE HOLDING AG GENUSSSCHEIN	1,520.00	416.07	632,422.76	94,461.33	-	8,604.90
A024	78409V104	S+P GLOBAL INC	954.00	471.93	450,221.22	112,993.95	-	2,615.69
A024	79466L302	SALESFORCE.COM INC	1,239.00	254.13	314,867.07	-	(4,143.87)	-
A024	567173901	SANOFI	2,022.00	100.73	203,682.43	2,103.81	-	5,904.09
A024	484628904	SAP SE	1,911.00	142.04	271,431.27	17,173.23	-	2,830.87
A024	682150008	SONY GROUP CORP	3,600.00	125.70	452,520.52	79,133.96	-	951.16
A024	85917A100	STERLING BANCORP/DE	10,827.00	25.79	279,228.33	79,127.95	-	2,864.96
A024	656302908	SUMITOMO MITSUI FINANCIAL GR	4,900.00	34.24	167,779.95	14,889.23	-	8,337.14
A024	867224958	SUNCOR ENERGY INC	7,600.00	25.06	190,428.69	58,972.78	-	6,052.16
A024	87157D109	SYNAPTICS INC	1,737.00	289.51	502,878.87	324,665.64	-	-
A024	87612E106	TARGET CORP	2,891.00	231.44	669,093.04	134,136.54	-	8,703.08
A024	883556102	THERMO FISHER SCIENTIFIC INC	779.00	667.24	519,779.96	142,451.19	-	382.72
A024	891160954	TORONTO DOMINION BANK	3,300.00	76.78	253,361.83	62,704.57	-	7,594.45
A024	B15C55900	TOTALENERGIES SE	6,112.00	50.75	310,203.71	45,875.84	-	14,922.58
A024	690064001	TOYOTA MOTOR CORP	15,000.00	18.28	274,260.78	39,410.09	-	6,442.32
A024	91324P102	UNITEDHEALTH GROUP INC	1,420.00	502.14	713,038.80	204,125.31	-	7,530.80
A024	91913Y100	VALERO ENERGY CORP	5,627.00	75.11	422,643.97	97,899.36	-	20,844.60
A024	B1XH02900	VINCI SA	2,674.00	105.66	282,527.43	14,744.56	-	6,632.21
A024	92826C839	VISA INC CLASS A SHARES	2,813.00	216.71	609,605.23	-	(15,078.39)	3,557.60
A024	931142103	WALMART INC	2,621.00	144.69	379,232.49	6,165.74	-	5,117.55
A024	254687106	WALT DISNEY CO/THE	2,190.00	154.89	339,209.10	23,991.89	-	-
A024	MULTIPLE	UNREALIZED CURRENCY GAIN/LOSS				8,349.94		
Totals			4,128,110.00		230,129,121.10	47,215,059.94	(14,007,324.17)	2,515,176.31

**ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2021
SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR**

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>SHARES</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>COST INCLUDING COMMISSION</u>
A003	02208R106	ALTRA INDUSTRIAL MOTION CORP	2,520.00	02/12/21	PIPER JAFFRAY & CO.	50.40	134,270.39
A003	024835100	AMERICAN CAMPUS COMMUNITIES	422.00	2/23/2021	LIQUIDNET INC	12.66	18,937.25
A003	024835100	AMERICAN CAMPUS COMMUNITIES	1,271.00	2/23/2021	COWEN AND COMPANY, LLC	25.42	56,862.13
A003	024835100	AMERICAN CAMPUS COMMUNITIES	243.00	12/16/2021	VIRTU AMERICAS LLC	4.86	13,521.44
A003	024835100	AMERICAN CAMPUS COMMUNITIES	2,073.00	12/16/2021	PIPER JAFFRAY & CO.	41.46	115,053.99
A003	02553E106	AMERICAN EAGLE OUTFITTERS	1,859.00	9/2/2021	JEFFERIES LLC	37.18	51,268.99
A003	02553E106	AMERICAN EAGLE OUTFITTERS	3,874.00	9/2/2021	ROBERT W. BAIRD CO.INCORPORA	193.70	106,298.30
A003	02553E106	AMERICAN EAGLE OUTFITTERS	1,337.00	10/20/2021	LIQUIDNET INC	40.11	33,953.12
A003	02553E106	AMERICAN EAGLE OUTFITTERS	4,984.00	10/20/2021	PIPER JAFFRAY & CO.	99.68	126,070.28
A003	02553E106	AMERICAN EAGLE OUTFITTERS	1,667.00	10/20/2021	VIRTU AMERICAS LLC	33.34	42,359.14
A003	077454106	BELDEN INC	763.00	4/26/2021	PIPER JAFFRAY & CO.	15.26	33,782.97
A003	077454106	BELDEN INC	2,214.00	4/26/2021	LUMINEX TRADING AND ANALYTIC	33.21	97,950.02
A003	077454106	BELDEN INC	126.00	4/27/2021	VIRTU AMERICAS LLC	2.52	5,587.47
A003	077454106	BELDEN INC	932.00	4/27/2021	PIPER JAFFRAY & CO.	18.64	41,458.62
A003	077454106	BELDEN INC	2,446.00	4/28/2021	PIPER JAFFRAY & CO.	48.92	108,882.47
A003	077454106	BELDEN INC	1,808.00	4/29/2021	PIPER JAFFRAY & CO.	36.16	80,803.50
A003	077454106	BELDEN INC	568.00	4/30/2021	PIPER JAFFRAY & CO.	11.36	24,980.13
A003	092113109	BLACK HILLS CORP	1,617.00	1/6/2021	COWEN AND COMPANY, LLC	32.34	99,579.39
A003	092113109	BLACK HILLS CORP	565.00	1/6/2021	LIQUIDNET INC	16.95	34,811.68
A003	092113109	BLACK HILLS CORP	544.00	1/7/2021	COWEN AND COMPANY, LLC	10.88	33,234.65
A003	127055101	CABOT CORP	201.00	1/4/2021	INVESTMENT TECHNOLOGY GROU	4.02	9,124.40
A003	127055101	CABOT CORP	416.00	1/4/2021	JEFFERIES LLC	8.32	18,720.29
A003	127055101	CABOT CORP	(416.00)	1/4/2021	JEFFERIES LLC	(8.32)	(18,720.29)
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	(201.00)	1/4/2021	INVESTMENT TECHNOLOGY GROU	(4.02)	(9,124.40)
A003	127055101	CABOT CORP	201.00	1/4/2021	INVESTMENT TECHNOLOGY GROU	-	9,124.40
A003	127055101	CABOT CORP	416.00	1/4/2021	JEFFERIES LLC	-	18,720.29
A003	127203107	CACTUS INC A	1,714.00	1/4/2021	LIQUIDNET INC	51.42	45,472.42
A003	127203107	CACTUS INC A	2,286.00	1/4/2021	COWEN AND COMPANY, LLC	45.72	60,642.78
A003	127203107	CACTUS INC A	1,915.00	1/5/2021	LUMINEX TRADING AND ANALYTIC	28.73	51,643.15
A003	127203107	CACTUS INC A	2,446.00	1/5/2021	COWEN AND COMPANY, LLC	48.92	69,454.90
A003	127203107	CACTUS INC A	279.00	1/6/2021	INVESTMENT TECHNOLOGY GROU	5.58	8,520.66
A003	127203107	CACTUS INC A	886.00	1/6/2021	INVESTMENT TECHNOLOGY GROU	17.72	26,442.76
A003	127203107	CACTUS INC A	1,492.00	1/6/2021	JEFFERIES LLC	29.84	45,186.86
A003	127203107	CACTUS INC A	418.00	1/7/2021	PIPER JAFFRAY & CO.	8.36	12,764.47
A003	127203107	CACTUS INC A	1,004.00	01/07/21	INVESTMENT TECHNOLOGY GROU	20.08	30,724.91
A003	127203107	CACTUS INC A	(418.00)	1/7/2021	PIPER JAFFRAY & CO.	(8.36)	(12,764.47)
A003	127203107	CACTUS INC A	(1,492.00)	01/06/21	JEFFERIES LLC	(29.84)	(45,186.86)
A003	127203107	CACTUS INC A	(279.00)	01/06/21	INVESTMENT TECHNOLOGY GROU	(5.58)	(8,520.66)
A003	127203107	CACTUS INC A	(2,286.00)	1/4/2021	COWEN AND COMPANY, LLC	(45.72)	(60,642.78)
A003	127203107	CACTUS INC A	(1,004.00)	1/7/2021	INVESTMENT TECHNOLOGY GROU	(20.08)	(30,724.91)
A003	127203107	CACTUS INC A	(2,446.00)	1/5/2021	COWEN AND COMPANY, LLC	(48.92)	(69,454.90)
A003	127203107	CACTUS INC A	(1,915.00)	01/05/21	LUMINEX TRADING AND ANALYTIC	(28.73)	(51,643.15)
A003	127203107	CACTUS INC A	(1,714.00)	01/04/21	LIQUIDNET INC	(51.42)	(45,472.42)
A003	127203107	CACTUS INC A	(886.00)	01/06/21	INVESTMENT TECHNOLOGY GROU	(17.72)	(26,442.76)
A003	127203107	CACTUS INC A	2,515.00	01/29/21	PIPER JAFFRAY & CO.	50.30	65,641.50
A003	127203107	CACTUS INC A	661.00	2/1/2021	INSTINET	13.22	17,116.60
A003	127203107	CACTUS INC A	2,576.00	02/01/21	PIPER JAFFRAY & CO.	51.52	67,410.06
A003	127203107	CACTUS INC A	418.00	1/7/2021	PIPER JAFFRAY & CO.	-	12,764.47
A003	127203107	CACTUS INC A	2,446.00	1/5/2021	COWEN AND COMPANY, LLC	-	69,454.90
A003	127203107	CACTUS INC A	1,714.00	1/4/2021	LIQUIDNET INC	-	45,472.42
A003	127203107	CACTUS INC A	279.00	1/6/2021	INVESTMENT TECHNOLOGY GROU	-	8,520.66
A003	127203107	CACTUS INC A	1,915.00	1/5/2021	LUMINEX TRADING AND ANALYTIC	-	51,643.15
A003	127203107	CACTUS INC A	886.00	1/6/2021	INVESTMENT TECHNOLOGY GROU	-	26,442.76
A003	127203107	CACTUS INC A	1,004.00	1/7/2021	INVESTMENT TECHNOLOGY GROU	-	30,724.91
A003	127203107	CACTUS INC A	1,492.00	1/6/2021	JEFFERIES LLC	-	45,186.86

A003	127203107	CACTUS INC A	2,286.00	1/4/2021	COWEN AND COMPANY, LLC	-	60,642.78
A003	127203107	CACTUS INC A	131.00	3/9/2021	COWEN AND COMPANY, LLC	2.62	4,260.42
A003	127203107	CACTUS INC A	322.00	3/9/2021	INVESTMENT TECHNOLOGY GROU	6.44	10,646.93
A003	127203107	CACTUS INC A	2,040.00	3/9/2021	CITIGROUP GLOBAL MARKETS INC	102.00	68,139.26
A003	127203107	CACTUS INC A	2,391.00	3/10/2021	CREDIT SUISSE SECURITIES (USA)	-	75,316.50
A003	16934Q208	CHIMERA INVESTMENT CORP	3,931.00	4/6/2021	COWEN AND COMPANY, LLC	78.62	50,336.06
A003	16934Q208	CHIMERA INVESTMENT CORP	647.00	4/7/2021	GOLDMAN SACHS + CO LLC	32.35	8,300.04
A003	16934Q208	CHIMERA INVESTMENT CORP	1,824.00	4/7/2021	JEFFERIES LLC	36.48	23,362.16
A003	16934Q208	CHIMERA INVESTMENT CORP	272.00	4/8/2021	PIPER JAFFRAY & CO.	5.44	3,489.16
A003	16934Q208	CHIMERA INVESTMENT CORP	508.00	4/8/2021	INVESTMENT TECHNOLOGY GROU	10.16	6,459.22
A003	16934Q208	CHIMERA INVESTMENT CORP	1,216.00	4/8/2021	GOLDMAN SACHS + CO LLC	60.80	15,605.66
A003	16934Q208	CHIMERA INVESTMENT CORP	1,313.00	4/8/2021	COWEN AND COMPANY, LLC	26.26	16,832.00
A003	16934Q208	CHIMERA INVESTMENT CORP	1,824.00	4/8/2021	INVESTMENT TECHNOLOGY GROU	36.48	23,210.40
A003	16934Q208	CHIMERA INVESTMENT CORP	3,405.00	4/9/2021	COWEN AND COMPANY, LLC	68.10	43,924.50
A003	16934Q208	CHIMERA INVESTMENT CORP	455.00	4/12/2021	INVESTMENT TECHNOLOGY GROU	9.10	5,871.78
A003	16934Q208	CHIMERA INVESTMENT CORP	3,612.00	4/12/2021	JEFFERIES LLC	72.24	46,638.87
A003	16934Q208	CHIMERA INVESTMENT CORP	913.00	4/13/2021	GOLDMAN SACHS + CO LLC	45.65	11,772.50
A003	16934Q208	CHIMERA INVESTMENT CORP	2,040.00	4/13/2021	COWEN AND COMPANY, LLC	40.80	26,349.66
A003	16934Q208	CHIMERA INVESTMENT CORP	1,203.00	4/14/2021	LIQUIDNET INC	36.09	15,741.26
A003	16934Q208	CHIMERA INVESTMENT CORP	1,874.00	4/14/2021	PIPER JAFFRAY & CO.	37.48	24,409.79
A003	16934Q208	CHIMERA INVESTMENT CORP	3,646.00	4/14/2021	INVESTMENT TECHNOLOGY GROU	72.92	47,206.95
A003	16934Q208	CHIMERA INVESTMENT CORP	5,397.00	4/14/2021	ROBERT W. BAIRD CO.INCORPORA	269.85	70,302.94
A003	16934Q208	CHIMERA INVESTMENT CORP	6,078.00	4/15/2021	ROBERT W. BAIRD CO.INCORPORA	303.90	78,676.67
A003	16934Q208	CHIMERA INVESTMENT CORP	2,810.00	3/29/2021	NEEDHAM AND COMPANY LLC	140.50	36,044.15
A003	16934Q208	CHIMERA INVESTMENT CORP	5,309.00	3/29/2021	PIPER JAFFRAY & CO.	106.18	67,968.47
A003	16934Q208	CHIMERA INVESTMENT CORP	1,407.00	3/30/2021	GOLDMAN SACHS + CO LLC	70.35	17,885.08
A003	16934Q208	CHIMERA INVESTMENT CORP	4,791.00	3/30/2021	COWEN AND COMPANY, LLC	95.82	60,869.18
A003	16934Q208	CHIMERA INVESTMENT CORP	4,220.00	3/31/2021	GOLDMAN SACHS + CO LLC	211.00	53,776.73
A003	16934Q208	CHIMERA INVESTMENT CORP	12,405.00	3/31/2021	PIPER JAFFRAY & CO.	248.10	157,810.21
A003	16934Q208	CHIMERA INVESTMENT CORP	521.00	04/01/21	GOLDMAN SACHS + CO LLC	26.05	6,615.29
A003	16934Q208	CHIMERA INVESTMENT CORP	3,890.00	04/01/21	JEFFERIES LLC	77.80	49,646.90
A003	16934Q208	CHIMERA INVESTMENT CORP	2,566.00	4/5/2021	INVESTMENT TECHNOLOGY GROU	51.32	32,729.33
A003	16934Q208	CHIMERA INVESTMENT CORP	3,290.00	4/5/2021	GOLDMAN SACHS + CO LLC	164.50	42,036.99
A003	16934Q208	CHIMERA INVESTMENT CORP	6,153.00	4/5/2021	COWEN AND COMPANY, LLC	123.06	78,412.60
A003	16934Q208	CHIMERA INVESTMENT CORP	1,509.00	04/06/21	GOLDMAN SACHS + CO LLC	75.45	19,345.53
A003	184496107	CLEAN HARBORS INC	103.00	11/12/2021	VIRTU AMERICAS LLC	2.06	10,844.36
A003	184496107	CLEAN HARBORS INC	546.00	11/12/21	PIPER JAFFRAY & CO.	10.92	57,784.55
A003	184496107	CLEAN HARBORS INC	167.00	11/15/21	VIRTU AMERICAS LLC	3.34	17,775.00
A003	184496107	CLEAN HARBORS INC	216.00	11/15/2021	JEFFERIES LLC	4.32	23,056.86
A003	184496107	CLEAN HARBORS INC	95.00	11/16/21	VIRTU AMERICAS LLC	1.90	10,266.65
A003	184496107	CLEAN HARBORS INC	117.00	11/16/2021	JEFFERIES LLC	2.34	12,598.01
A003	184496107	CLEAN HARBORS INC	66.00	11/17/2021	JEFFERIES LLC	1.32	7,088.63
A003	184496107	CLEAN HARBORS INC	182.00	11/17/21	PIPER JAFFRAY & CO.	3.64	19,581.60
A003	258278100	DORMAN PRODUCTS INC	381.00	05/25/21	PIPER JAFFRAY & CO.	7.62	38,109.41
A003	258278100	DORMAN PRODUCTS INC	831.00	05/26/21	PIPER JAFFRAY & CO.	16.62	84,024.90
A003	258278100	DORMAN PRODUCTS INC	675.00	5/27/2021	PIPER JAFFRAY & CO.	13.50	69,169.48
A003	258278100	DORMAN PRODUCTS INC	1,855.00	5/28/2021	PIPER JAFFRAY & CO.	37.10	190,099.47
A003	258278100	DORMAN PRODUCTS INC	508.00	6/1/2021	JEFFERIES LLC	10.16	52,438.81
A003	258278100	DORMAN PRODUCTS INC	159.00	6/2/2021	COWEN AND COMPANY, LLC	3.18	16,212.98
A003	258278100	DORMAN PRODUCTS INC	507.00	6/2/2021	PIPER JAFFRAY & CO.	10.14	51,575.03
A003	258278100	DORMAN PRODUCTS INC	276.00	6/3/2021	COWEN AND COMPANY, LLC	5.52	28,799.36
A003	258278100	DORMAN PRODUCTS INC	138.00	6/4/2021	COWEN AND COMPANY, LLC	2.76	14,450.66
A003	258278100	DORMAN PRODUCTS INC	1,019.00	6/4/2021	VIRTU AMERICAS LLC	20.38	107,052.37
A003	29084Q100	EMCOR GROUP INC	474.00	12/22/2021	JEFFERIES LLC	9.48	58,865.40
A003	29084Q100	EMCOR GROUP INC	641.00	12/23/2021	PIPER JAFFRAY & CO.	12.82	80,472.42
A003	29084Q100	EMCOR GROUP INC	114.00	12/27/21	VIRTU AMERICAS LLC	2.28	14,352.66
A003	29084Q100	EMCOR GROUP INC	239.00	12/27/2021	JEFFERIES LLC	4.78	30,519.70
A003	29084Q100	EMCOR GROUP INC	89.00	12/28/2021	COWEN AND COMPANY, LLC	1.78	11,391.07
A003	29355X107	ENPRO INDUSTRIES INC	414.00	8/11/2021	PIPER JAFFRAY & CO.	8.28	36,525.40
A003	29355X107	ENPRO INDUSTRIES INC	936.00	8/12/2021	PIPER JAFFRAY & CO.	18.72	82,765.89
A003	29355X107	ENPRO INDUSTRIES INC	512.00	8/13/2021	PIPER JAFFRAY & CO.	10.24	45,178.88
A003	29355X107	ENPRO INDUSTRIES INC	590.00	8/16/2021	PIPER JAFFRAY & CO.	11.80	52,046.26
A003	302520101	FNB CORP	4,015.00	1/6/2021	WELLS FARGO SECURITIES, LLC	200.75	42,522.46
A003	302520101	FNB CORP	7,227.00	1/6/2021	PIPER JAFFRAY & CO.	144.54	75,277.15

A003	302520101	FNB CORP	2,759.00	1/7/2021	WELLS FARGO SECURITIES, LLC	137.95	29,994.74
A003	382550101	GOODYEAR TIRE + RUBBER CO	1,912.00	6/30/2021	VIRTU AMERICAS LLC	38.24	33,029.80
A003	382550101	GOODYEAR TIRE + RUBBER CO	6,195.00	6/30/2021	PIPER JAFFRAY & CO.	123.90	106,933.13
A003	382550101	GOODYEAR TIRE + RUBBER CO	8,768.00	06/30/21	STIFEL NICOLAUS + CO INC	438.40	151,636.42
A003	382550101	GOODYEAR TIRE + RUBBER CO	9,743.00	1/29/2021	STIFEL NICOLAUS + CO INC	487.15	103,210.52
A003	382550101	GOODYEAR TIRE + RUBBER CO	12,216.00	1/29/2021	COWEN AND COMPANY, LLC	244.32	129,059.60
A003	382550101	GOODYEAR TIRE + RUBBER CO	443.00	2/1/2021	INVESTMENT TECHNOLOGY GROU	8.86	4,813.20
A003	382550101	GOODYEAR TIRE + RUBBER CO	4,529.00	2/1/2021	COWEN AND COMPANY, LLC	90.58	48,677.69
A003	382550101	GOODYEAR TIRE + RUBBER CO	5,328.00	2/1/2021	JEFFERIES LLC	106.56	58,171.64
A003	382550101	GOODYEAR TIRE + RUBBER CO	10,525.00	2/2/2021	COWEN AND COMPANY, LLC	210.50	118,275.74
A003	413160102	HARMONIC INC	2,034.00	1/6/2021	LIQUIDNET INC	61.02	15,366.87
A003	413160102	HARMONIC INC	4,669.00	1/6/2021	COWEN AND COMPANY, LLC	93.38	35,422.77
A003	413160102	HARMONIC INC	1,636.00	1/7/2021	COWEN AND COMPANY, LLC	32.72	12,660.84
A003	413160102	HARMONIC INC	2,705.00	01/07/21	LIQUIDNET INC	81.15	21,013.79
A003	413160102	HARMONIC INC	2,230.00	01/08/21	COWEN AND COMPANY, LLC	44.60	17,339.14
A003	413160102	HARMONIC INC	2,472.00	01/11/21	COWEN AND COMPANY, LLC	49.44	19,148.11
A003	413160102	HARMONIC INC	454.00	01/12/21	INVESTMENT TECHNOLOGY GROU	9.08	3,634.27
A003	413160102	HARMONIC INC	1,971.00	01/12/21	COWEN AND COMPANY, LLC	39.42	15,718.53
A003	413160102	HARMONIC INC	1,941.00	01/13/21	COWEN AND COMPANY, LLC	38.82	15,281.10
A003	413160102	HARMONIC INC	3,076.00	01/13/21	LIQUIDNET INC	92.28	24,338.85
A003	413160102	HARMONIC INC	1,077.00	01/14/21	COWEN AND COMPANY, LLC	21.54	8,796.83
A003	423452101	HELMERICH + PAYNE	1,491.00	03/12/21	COWEN AND COMPANY, LLC	29.82	48,189.57
A003	423452101	HELMERICH + PAYNE	1,846.00	03/12/21	INVESTMENT TECHNOLOGY GROU	36.92	59,831.08
A003	423452101	HELMERICH + PAYNE	1,905.00	03/15/21	INVESTMENT TECHNOLOGY GROU	38.10	62,215.78
A003	423452101	HELMERICH + PAYNE	8,030.00	03/15/21	COWEN AND COMPANY, LLC	160.60	259,855.62
A003	423452101	HELMERICH + PAYNE	836.00	03/16/21	INVESTMENT TECHNOLOGY GROU	16.72	26,313.10
A003	423452101	HELMERICH + PAYNE	4,832.00	3/16/2021	COWEN AND COMPANY, LLC	96.64	153,043.45
A003	44109J106	HOSTESS BRANDS INC	1,433.00	9/14/2021	COWEN AND COMPANY, LLC	28.66	22,967.41
A003	44109J106	HOSTESS BRANDS INC	4,890.00	09/16/21	JEFFERIES LLC	97.80	78,526.07
A003	44109J106	HOSTESS BRANDS INC	5,523.00	09/16/21	LUMINEX TRADING AND ANALYTIC	82.85	88,478.47
A003	44109J106	HOSTESS BRANDS INC	2,520.00	9/15/2021	PIPER JAFFRAY & CO.	50.40	40,564.69
A003	44109J106	HOSTESS BRANDS INC	4,018.00	9/15/2021	LUMINEX TRADING AND ANALYTIC	60.27	64,569.26
A003	44109J106	HOSTESS BRANDS INC	762.00	9/17/2021	VIRTU AMERICAS LLC	15.24	12,294.87
A003	44109J106	HOSTESS BRANDS INC	6,425.00	9/17/2021	LIQUIDNET INC	192.75	103,924.38
A003	44109J106	HOSTESS BRANDS INC	6,947.00	9/17/2021	JEFFERIES LLC	138.94	112,644.22
A003	44109J106	HOSTESS BRANDS INC	8,354.00	9/21/2021	PIPER JAFFRAY & CO.	167.08	140,152.55
A003	44109J106	HOSTESS BRANDS INC	690.00	9/20/2021	VIRTU AMERICAS LLC	13.80	11,071.05
A003	44109J106	HOSTESS BRANDS INC	7,255.00	9/20/2021	JEFFERIES LLC	145.10	116,607.44
A003	45688C107	INGEVITY CORP	834.00	5/7/2021	COWEN AND COMPANY, LLC	16.68	72,728.05
A003	45688C107	INGEVITY CORP	99.00	5/10/2021	VIRTU AMERICAS LLC	1.98	8,759.52
A003	45688C107	INGEVITY CORP	1,136.00	5/10/2021	PIPER JAFFRAY & CO.	22.72	99,968.80
A003	457187102	INGREDION INC	2,312.00	1/29/2021	COWEN AND COMPANY, LLC	46.24	175,145.56
A003	500643200	KORN FERRY	340.00	2/9/2021	LUMINEX TRADING AND ANALYTIC	5.10	18,181.50
A003	500643200	KORN FERRY	446.00	2/9/2021	LIQUIDNET INC	13.38	24,168.78
A003	500643200	KORN FERRY	2,334.00	2/9/2021	PIPER JAFFRAY & CO.	46.68	127,687.07
A003	500643200	KORN FERRY	1,070.00	2/10/2021	PIPER JAFFRAY & CO.	21.40	59,616.66
A003	53814L108	LIVENT CORP	16,854.00	6/11/2021	GOLDMAN SACHS + CO LLC	-	294,945.00
A003	55024U109	LUMENTUM HOLDINGS INC	1,337.00	12/9/2021	PIPER JAFFRAY & CO.	26.74	129,641.27
A003	55024U109	LUMENTUM HOLDINGS INC	472.00	12/10/2021	JEFFERIES LLC	9.44	46,791.63
A003	55024U109	LUMENTUM HOLDINGS INC	934.00	12/10/2021	COWEN AND COMPANY, LLC	18.68	93,946.48
A003	55024U109	LUMENTUM HOLDINGS INC	142.00	12/13/2021	VIRTU AMERICAS LLC	2.84	14,078.59
A003	55024U109	LUMENTUM HOLDINGS INC	2,525.00	12/13/2021	PIPER JAFFRAY & CO.	50.50	252,210.64
A003	556269108	STEVEN MADDEN LTD	1,634.00	1/6/2021	LIQUIDNET INC	49.02	57,854.55
A003	556269108	STEVEN MADDEN LTD	484.00	1/6/2021	PIPER JAFFRAY & CO.	9.68	17,092.27
A003	629209305	NMI HOLDINGS INC CLASS A	5,868.00	12/17/2021	COWEN AND COMPANY, LLC	117.36	121,534.50
A003	629209305	NMI HOLDINGS INC CLASS A	596.00	12/20/2021	VIRTU AMERICAS LLC	11.92	11,900.81
A003	629209305	NMI HOLDINGS INC CLASS A	1,271.00	12/20/2021	VIRTU AMERICAS LLC	25.42	25,030.82
A003	629209305	NMI HOLDINGS INC CLASS A	3,658.00	12/20/2021	PIPER JAFFRAY & CO.	73.16	72,715.55
A003	629209305	NMI HOLDINGS INC CLASS A	1,285.00	12/21/2021	VIRTU AMERICAS LLC	25.70	26,571.36
A003	629209305	NMI HOLDINGS INC CLASS A	2,647.00	12/21/21	PIPER JAFFRAY & CO.	52.94	54,550.17
A003	629209305	NMI HOLDINGS INC CLASS A	3,162.00	12/21/2021	LIQUIDNET INC	94.86	64,583.85
A003	65158N102	NEWMARK GROUP INC CLASS A	1,713.00	7/13/2021	PIPER JAFFRAY & CO.	34.26	19,425.93
A003	65158N102	NEWMARK GROUP INC CLASS A	423.00	7/13/2021	RAYMOND JAMES AND ASSOCIATE	21.15	4,799.61
A003	65158N102	NEWMARK GROUP INC CLASS A	1,238.00	7/14/2021	COWEN AND COMPANY, LLC	24.76	14,243.69

A003	65158N102	NEWMARK GROUP INC CLASS A	2,233.00	7/14/2021	PIPER JAFFRAY & CO.	44.66	25,608.71
A003	65158N102	NEWMARK GROUP INC CLASS A	2,663.00	7/15/2021	COWEN AND COMPANY, LLC	53.26	30,602.66
A003	65158N102	NEWMARK GROUP INC CLASS A	6,502.00	07/16/21	PIPER JAFFRAY & CO.	130.04	74,511.62
A003	65158N102	NEWMARK GROUP INC CLASS A	5,260.00	07/19/21	COWEN AND COMPANY, LLC	105.20	58,331.30
A003	65158N102	NEWMARK GROUP INC CLASS A	1,109.00	7/20/2021	JEFFERIES LLC	22.18	12,819.49
A003	67098H104	O I GLASS INC	4,866.00	09/27/21	COWEN AND COMPANY, LLC	97.32	70,298.13
A003	67098H104	O I GLASS INC	7,539.00	09/28/21	PIPER JAFFRAY & CO.	150.78	115,519.34
A003	67098H104	O I GLASS INC	6,692.00	1/6/2021	SANFORD C BERNSTEIN CO LLC	133.84	88,601.41
A003	67098H104	O I GLASS INC	1,558.00	1/6/2021	INVESTMENT TECHNOLOGY GROU	31.16	20,555.78
A003	67098H104	O I GLASS INC	877.00	1/7/2021	SANFORD C BERNSTEIN CO LLC	17.54	11,433.10
A003	691497309	OXFORD INDUSTRIES INC	119.00	01/06/21	JEFFERIES LLC	2.38	8,236.54
A003	691497309	OXFORD INDUSTRIES INC	578.00	01/06/21	LIQUIDNET INC	17.34	39,109.16
A003	691497309	OXFORD INDUSTRIES INC	282.00	01/07/21	COWEN AND COMPANY, LLC	5.64	20,058.94
A003	695263103	PACWEST BANCORP	368.00	03/04/21	INVESTMENT TECHNOLOGY GROU	7.36	14,022.64
A003	695263103	PACWEST BANCORP	2,992.00	03/04/21	STIFEL NICOLAUS + CO INC	149.60	111,309.58
A003	695263103	PACWEST BANCORP	11,962.00	3/4/2021	COWEN AND COMPANY, LLC	239.24	448,656.34
A003	695263103	PACWEST BANCORP	11,989.00	3/5/2021	COWEN AND COMPANY, LLC	239.78	454,143.32
A003	695263103	PACWEST BANCORP	1,022.00	3/5/2021	NEEDHAM AND COMPANY LLC	51.10	39,450.43
A003	750102105	RACKSPACE TECHNOLOGY INC	3,718.00	5/11/2021	WELLS FARGO SECURITIES, LLC	185.90	70,750.57
A003	750102105	RACKSPACE TECHNOLOGY INC	1,767.00	5/11/2021	LUMINEX TRADING AND ANALYTICS	26.51	33,617.18
A003	750102105	RACKSPACE TECHNOLOGY INC	2,077.00	05/11/21	JEFFERIES LLC	41.54	39,660.94
A003	750102105	RACKSPACE TECHNOLOGY INC	3,889.00	2/10/2021	INVESTMENT TECHNOLOGY GROU	77.78	90,041.63
A003	750102105	RACKSPACE TECHNOLOGY INC	5,057.00	2/10/2021	JEFFERIES LLC	101.14	116,747.92
A003	750102105	RACKSPACE TECHNOLOGY INC	4,018.00	2/12/2021	PIPER JAFFRAY & CO.	80.36	99,025.62
A003	750102105	RACKSPACE TECHNOLOGY INC	3,689.00	2/11/2021	COWEN AND COMPANY, LLC	73.78	87,954.24
A003	750102105	RACKSPACE TECHNOLOGY INC	1,440.00	2/16/2021	LIQUIDNET INC	43.20	35,995.25
A003	750102105	RACKSPACE TECHNOLOGY INC	6,056.00	2/16/2021	COWEN AND COMPANY, LLC	121.12	152,674.18
A003	750102105	RACKSPACE TECHNOLOGY INC	2,675.00	2/17/2021	PIPER JAFFRAY & CO.	53.50	65,839.24
A003	750102105	RACKSPACE TECHNOLOGY INC	4,092.00	2/17/2021	INVESTMENT TECHNOLOGY GROU	81.84	100,819.11
A003	750102105	RACKSPACE TECHNOLOGY INC	1,017.00	2/17/2021	LUMINEX TRADING AND ANALYTICS	15.26	25,292.80
A003	750102105	RACKSPACE TECHNOLOGY INC	4,908.00	2/19/2021	COWEN AND COMPANY, LLC	98.16	108,241.03
A003	750102105	RACKSPACE TECHNOLOGY INC	3,692.00	11/16/2021	VIRTU AMERICAS LLC	73.84	63,386.47
A003	750102105	RACKSPACE TECHNOLOGY INC	20,156.00	11/16/2021	PIPER JAFFRAY & CO.	403.12	344,613.18
A003	758750103	REGAL REXNORD CORP	669.00	7/27/2021	COWEN AND COMPANY, LLC	13.38	89,651.42
A003	758750103	REGAL REXNORD CORP	342.00	7/28/2021	VIRTU AMERICAS LLC	6.84	46,583.82
A003	758750103	REGAL REXNORD CORP	542.00	7/28/2021	JEFFERIES LLC	10.84	73,228.64
A003	758750103	REGAL REXNORD CORP	115.00	7/29/2021	VIRTU AMERICAS LLC	2.30	16,685.35
A003	758750103	REGAL REXNORD CORP	790.00	7/29/2021	COWEN AND COMPANY, LLC	15.80	115,187.69
A003	758750103	REGAL REXNORD CORP	668.00	10/12/2021	LIQUIDNET INC	20.04	90,391.15
A003	758750103	REGAL REXNORD CORP	1,166.00	2/17/2021	JEFFERIES LLC	23.32	155,753.58
A003	758750103	REGAL REXNORD CORP	2,494.00	2/17/2021	LIQUIDNET INC	74.82	330,617.11
A003	758750103	REGAL REXNORD CORP	821.00	2/17/2021	INVESTMENT TECHNOLOGY GROU	16.42	109,078.06
A003	775133101	ROGERS CORP	137.00	1/6/2021	INVESTMENT TECHNOLOGY GROU	2.74	23,294.11
A003	775133101	ROGERS CORP	218.00	1/6/2021	LIQUIDNET INC	6.54	35,152.50
A003	775133101	ROGERS CORP	679.00	1/6/2021	PIPER JAFFRAY & CO.	13.58	114,346.86
A003	775133101	ROGERS CORP	706.00	1/7/2021	PIPER JAFFRAY & CO.	14.12	123,508.56
A003	775133101	ROGERS CORP	245.00	1/8/2021	PIPER JAFFRAY & CO.	4.90	44,566.75
A003	78469X107	SPX FLOW INC	79.00	5/7/2021	COWEN AND COMPANY, LLC	1.58	5,578.98
A003	78469X107	SPX FLOW INC	2,182.00	5/7/2021	PIPER JAFFRAY & CO.	43.64	152,744.80
A003	78469X107	SPX FLOW INC	1,222.00	5/10/2021	COWEN AND COMPANY, LLC	24.44	86,585.54
A003	78469X107	SPX FLOW INC	857.00	5/11/2021	PIPER JAFFRAY & CO.	17.14	59,669.14
A003	78469X107	SPX FLOW INC	289.00	5/11/2021	COWEN AND COMPANY, LLC	5.78	20,077.81
A003	78469X107	SPX FLOW INC	277.00	5/12/2021	PIPER JAFFRAY & CO.	5.54	19,199.26
A003	800013104	SANDERSON FARMS INC	499.00	4/1/2021	COWEN AND COMPANY, LLC	9.98	80,823.63
A003	800013104	SANDERSON FARMS INC	1,228.00	4/5/2021	COWEN AND COMPANY, LLC	24.56	199,118.85
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	2,092.00	07/16/21	PIPER JAFFRAY & CO.	41.84	176,754.13
A003	904214103	UMPQUA HOLDINGS CORP	6,246.00	02/01/21	JEFFERIES LLC	124.92	93,543.84
A003	904214103	UMPQUA HOLDINGS CORP	2,029.00	2/1/2021	STIFEL NICOLAUS + CO INC	101.45	30,737.32
A003	904214103	UMPQUA HOLDINGS CORP	4,338.00	02/01/21	INVESTMENT TECHNOLOGY GROU	86.76	64,432.75
A003	904214103	UMPQUA HOLDINGS CORP	403.00	10/15/21	VIRTU AMERICAS LLC	8.06	8,267.55
A003	904214103	UMPQUA HOLDINGS CORP	771.00	10/15/2021	LIQUIDNET INC	23.13	15,889.54
A003	904214103	UMPQUA HOLDINGS CORP	3,199.00	10/15/2021	COWEN AND COMPANY, LLC	63.98	65,638.68
A003	904214103	UMPQUA HOLDINGS CORP	1,577.00	3/4/2021	INSTINET	31.54	28,128.16
A003	904214103	UMPQUA HOLDINGS CORP	5,986.00	3/4/2021	SANFORD C BERNSTEIN CO LLC	119.72	107,402.01

A003	904214103	UMPQUA HOLDINGS CORP	10,165.00	3/4/2021	KEEFE BRUYETTE + WOODS INC	508.25	181,371.05
A003	917047102	URBAN OUTFITTERS INC	913.00	1/13/2021	INVESTMENT TECHNOLOGY GROU	18.26	26,225.93
A003	917047102	URBAN OUTFITTERS INC	2,020.00	1/13/2021	WELLS FARGO SECURITIES, LLC	101.00	57,170.24
A003	917047102	URBAN OUTFITTERS INC	8,965.00	1/13/2021	PIPER JAFFRAY & CO.	179.30	257,097.37
A003	917047102	URBAN OUTFITTERS INC	4,456.00	1/14/2021	PIPER JAFFRAY & CO.	89.12	156,754.95
A003	917047102	URBAN OUTFITTERS INC	1,958.00	11/03/21	VIRTU AMERICAS LLC	39.16	68,024.64
A003	917047102	URBAN OUTFITTERS INC	1,983.00	11/3/2021	PIPER JAFFRAY & CO.	39.66	68,983.22
A003	925550105	VIAVI SOLUTIONS INC	2,220.00	9/27/2021	VIRTU AMERICAS LLC	44.40	35,353.50
A003	925550105	VIAVI SOLUTIONS INC	8,240.00	9/27/2021	JEFFERIES LLC	164.80	130,707.82
A003	925550105	VIAVI SOLUTIONS INC	2,031.00	1/6/2021	LUMINEX TRADING AND ANALYTICS	30.47	31,074.31
A003	925550105	VIAVI SOLUTIONS INC	10,019.00	1/6/2021	STEPHENS INC	500.95	153,606.30
A003	97650W108	WINTRUST FINANCIAL CORP	235.00	9/30/2021	VIRTU AMERICAS LLC	4.70	18,927.02
A003	97650W108	WINTRUST FINANCIAL CORP	415.00	09/30/21	VIRTU AMERICAS LLC	8.30	33,357.70
A003	97650W108	WINTRUST FINANCIAL CORP	4,161.00	9/30/2021	COWEN AND COMPANY, LLC	83.22	334,472.83
A003	97650W108	WINTRUST FINANCIAL CORP	287.00	10/01/21	VIRTU AMERICAS LLC	5.74	23,023.14
A003	97650W108	WINTRUST FINANCIAL CORP	334.00	10/1/2021	VIRTU AMERICAS LLC	6.68	26,766.76
A003	97650W108	WINTRUST FINANCIAL CORP	926.00	10/1/2021	JEFFERIES LLC	18.52	75,885.51
A003	97650W108	WINTRUST FINANCIAL CORP	1,006.00	10/1/2021	LUMINEX TRADING AND ANALYTICS	15.09	80,620.84
A003	97650W108	WINTRUST FINANCIAL CORP	556.00	10/4/2021	VIRTU AMERICAS LLC	11.12	45,906.92
A003	97650W108	WINTRUST FINANCIAL CORP	1,078.00	10/4/2021	VIRTU AMERICAS LLC	21.56	89,178.20
A003	97650W108	WINTRUST FINANCIAL CORP	5,033.00	10/4/2021	PIPER JAFFRAY & CO.	100.66	416,372.54
A003	97650W108	WINTRUST FINANCIAL CORP	860.00	10/5/2021	VIRTU AMERICAS LLC	17.20	70,825.30
A003	97650W108	WINTRUST FINANCIAL CORP	1,500.00	10/5/2021	JEFFERIES LLC	30.00	123,470.55
A003	97650W108	WINTRUST FINANCIAL CORP	909.00	10/6/2021	PIPER JAFFRAY & CO.	18.18	74,181.49
A003	97650W108	WINTRUST FINANCIAL CORP	137.00	10/15/2021	VIRTU AMERICAS LLC	2.74	11,464.16
A003	97650W108	WINTRUST FINANCIAL CORP	910.00	10/15/2021	PIPER JAFFRAY & CO.	18.20	76,622.91
A003	98983L108	ZURN WATER SOLUTIONS CORP	11,162.00	10/5/2021	CUSIP CHANGE NON CASH	-	261,504.43
A003	98983L108	ZURN WATER SOLUTIONS CORP	9,027.00	2/17/2021	JEFFERIES LLC	180.54	424,137.21
A003	98983L108	ZURN WATER SOLUTIONS CORP	203.00	2/17/2021	INVESTMENT TECHNOLOGY GROU	4.06	9,467.92
A003	98983L108	ZURN WATER SOLUTIONS CORP	407.00	2/17/2021	LUMINEX TRADING AND ANALYTICS	6.11	18,803.41
A003	98983L108	ZURN WATER SOLUTIONS CORP	636.00	2/18/2021	COWEN AND COMPANY, LLC	12.72	29,737.20
A003	98983L108	ZURN WATER SOLUTIONS CORP	1,624.00	2/18/2021	INVESTMENT TECHNOLOGY GROU	32.48	75,988.91
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	61.00	1/6/2021	PIPER JAFFRAY & CO.	1.22	2,075.10
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	12.00	1/6/2021	COWEN AND COMPANY, LLC	0.24	411.16
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	815.00	1/7/2021	COWEN AND COMPANY, LLC	16.30	28,263.55
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	1,054.00	1/8/2021	COWEN AND COMPANY, LLC	21.08	35,844.33
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	289.00	1/8/2021	INVESTMENT TECHNOLOGY GROU	5.78	9,831.78
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	194.00	1/11/2021	COWEN AND COMPANY, LLC	3.88	6,621.38
A003	G39108108	GATES INDUSTRIAL CORP PLC	7,663.00	9/30/2021	COWEN AND COMPANY, LLC	153.26	125,702.32
A003	G39108108	GATES INDUSTRIAL CORP PLC	963.00	10/1/2021	VIRTU AMERICAS LLC	19.26	15,952.10
A003	G39108108	GATES INDUSTRIAL CORP PLC	2,435.00	10/1/2021	INSTINET	48.70	40,043.58
A003	G39108108	GATES INDUSTRIAL CORP PLC	5,939.00	10/1/2021	COWEN AND COMPANY, LLC	118.78	98,480.50
A003	G39108108	GATES INDUSTRIAL CORP PLC	2,289.00	10/4/2021	VIRTU AMERICAS LLC	45.78	38,718.44
A003	G39108108	GATES INDUSTRIAL CORP PLC	4,921.00	10/4/2021	COWEN AND COMPANY, LLC	98.42	82,646.23
A003	G39108108	GATES INDUSTRIAL CORP PLC	10,194.00	10/5/2021	COWEN AND COMPANY, LLC	203.88	175,702.76
A003	G39108108	GATES INDUSTRIAL CORP PLC	12,336.00	10/6/2021	PIPER JAFFRAY & CO.	246.72	204,551.85
A003	G39108108	GATES INDUSTRIAL CORP PLC	1,937.00	10/6/2021	VIRTU AMERICAS LLC	38.74	32,270.42
A018	03743Q108	APA CORP	8,691.00	12/13/21	INSTINET	65.18	229,494.54
A018	207410101	CONMED CORP	5,344.00	04/22/21	J.P. MORGAN SECURITIES LLC	40.08	715,589.39
A018	216648402	COOPER COS INC/THE	942.00	04/22/21	J.P. MORGAN SECURITIES LLC	7.07	385,270.85
A018	25278X109	DIAMONDBACK ENERGY INC	2,050.00	12/13/21	INSTINET	15.38	226,410.62
A018	55306N104	MKS INSTRUMENTS INC	3,882.00	04/22/21	J.P. MORGAN SECURITIES LLC	29.12	709,885.43
A018	55306N104	MKS INSTRUMENTS INC	991.00	6/25/2021	CREDIT SUISSE SECURITIES (USA)	29.73	173,255.34
A018	723787107	PIONEER NATURAL RESOURCES CO	1,351.00	12/13/2021	INSTINET	10.13	246,142.61
A018	773903109	ROCKWELL AUTOMATION INC	590.00	06/25/21	UBS SECURITIES LLC	4.42	169,090.69
A018	87854Y109	TECHNIP ENERGIES ADR SPON	3,736.00	02/16/21	AUTREPAT-DISTRIBUTION	-	54,328.91
A018	879369106	TELEFLEX INC	873.00	4/22/2021	J.P. MORGAN SECURITIES LLC	6.55	384,143.40
A018	G87110105	TECHNIPFMC PLC	7,621.00	3/3/2021	BARCLAYS CAPITAL LE	57.16	65,564.23
A020	00187Y100	API GROUP CORP	27,976.00	9/15/2021	CITIGROUP GLOBAL MARKETS INC	-	566,514.00
A020	005111109	ACUTUS MEDICAL INC	3,744.00	3/17/2021	JEFFERIES LLC	149.76	71,250.19
A020	005111109	ACUTUS MEDICAL INC	5,887.00	3/18/2021	JEFFERIES LLC	235.48	102,360.80
A020	005111109	ACUTUS MEDICAL INC	4,470.00	04/07/21	J.P. MORGAN SECURITIES LLC	134.10	59,900.24
A020	03783T103	APPHARVEST INC	37,619.00	2/1/2021	MERGER NON CASH	-	588,737.35
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	264.00	5/4/2021	KEYBANC CAPITAL MARKETS INC	10.56	27,883.26

A020	04247X102	ARMSTRONG WORLD INDUSTRIES	380.00	4/27/2021	KEYBANC CAPITAL MARKETS INC	15.20	38,426.89
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	419.00	4/27/2021	KEYBANC CAPITAL MARKETS INC	16.76	41,893.04
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	341.00	04/28/21	KEYBANC CAPITAL MARKETS INC	13.64	35,447.90
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	232.00	4/29/2021	KEYBANC CAPITAL MARKETS INC	9.28	24,501.59
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	164.00	4/29/2021	KEYBANC CAPITAL MARKETS INC	6.56	17,274.78
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	741.00	4/30/2021	KEYBANC CAPITAL MARKETS INC	29.64	77,031.47
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	356.00	5/3/2021	KEYBANC CAPITAL MARKETS INC	14.24	37,384.98
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	3,065.00	3/29/2021	STIFEL NICOLAUS + CO INC	122.60	283,684.14
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	1,166.00	3/30/2021	STIFEL NICOLAUS + CO INC	46.64	107,027.14
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	32.00	3/30/2021	STIFEL NICOLAUS + CO INC	1.28	2,927.65
A020	04271T100	ARRAY TECHNOLOGIES INC	10,016.00	5/14/2021	GOLDMAN SACHS + CO LLC	400.64	141,615.22
A020	04271T100	ARRAY TECHNOLOGIES INC	2,520.00	3/19/2021	J.P. MORGAN SECURITIES LLC	100.80	72,846.65
A020	04271T100	ARRAY TECHNOLOGIES INC	6,378.00	3/19/2021	GOLDMAN SACHS + CO LLC	-	178,584.00
A020	04634X103	ASTRA SPACE INC	35,261.00	7/1/2021	MERGER NON CASH	-	667,393.31
A020	05368X102	AVIDXCHANGE HOLDINGS INC	12.00	10/13/2021	GOLDMAN SACHS + CO LLC	-	300.00
A020	05368X102	AVIDXCHANGE HOLDINGS INC	7,893.00	11/3/2021	NATIONAL FINANCIAL SERVICES C	39.47	188,967.90
A020	05368X102	AVIDXCHANGE HOLDINGS INC	981.00	11/5/2021	JEFFERIES LLC	5.89	23,340.64
A020	05368X102	AVIDXCHANGE HOLDINGS INC	191.00	11/8/2021	BOFA SECURITIES, INC.	1.15	4,723.72
A020	05368X102	AVIDXCHANGE HOLDINGS INC	2,396.00	11/8/2021	INSTINET LLC	23.96	59,726.77
A020	05368X102	AVIDXCHANGE HOLDINGS INC	35.00	11/9/2021	JEFFERIES LLC	0.21	860.70
A020	05368X102	AVIDXCHANGE HOLDINGS INC	81.00	11/10/2021	NATIONAL FINANCIAL SERVICES C	0.41	1,998.68
A020	05368X102	AVIDXCHANGE HOLDINGS INC	112.00	11/10/2021	BOFA SECURITIES, INC.	0.67	2,751.87
A020	05368X102	AVIDXCHANGE HOLDINGS INC	615.00	11/11/2021	JEFFERIES LLC	3.69	15,377.58
A020	05368X102	AVIDXCHANGE HOLDINGS INC	257.00	11/12/2021	JEFFERIES LLC	1.54	6,350.96
A020	05368X102	AVIDXCHANGE HOLDINGS INC	1,418.00	11/12/2021	INSTINET LLC	14.18	35,516.93
A020	09627Y109	BLUEPRINT MEDICINES CORP	378.00	2/5/2021	GOLDMAN SACHS + CO LLC	5.67	38,480.29
A020	09627Y109	BLUEPRINT MEDICINES CORP	604.00	2/5/2021	NATIONAL FINANCIAL SERVICES C	24.16	61,544.64
A020	09627Y109	BLUEPRINT MEDICINES CORP	427.00	2/8/2021	PIPER JAFFRAY & CO.	17.08	44,835.34
A020	09627Y109	BLUEPRINT MEDICINES CORP	116.00	2/8/2021	NATIONAL FINANCIAL SERVICES C	0.58	12,331.96
A020	09627Y109	BLUEPRINT MEDICINES CORP	616.00	02/09/21	PIPER JAFFRAY & CO.	24.64	64,504.44
A020	127203107	CACTUS INC A	444.00	08/23/21	GOLDMAN SACHS + CO LLC	6.66	14,867.34
A020	127203107	CACTUS INC A	357.00	08/24/21	RBC CAPITAL MARKETS, LLC	14.28	12,545.87
A020	127203107	CACTUS INC A	384.00	08/25/21	JEFFERIES LLC	3.26	13,865.47
A020	127203107	CACTUS INC A	843.00	08/26/21	PIPER JAFFRAY & CO.	33.72	30,849.84
A020	127203107	CACTUS INC A	558.00	8/27/2021	PIPER JAFFRAY & CO.	22.32	21,616.19
A020	127203107	CACTUS INC A	1,106.00	8/30/2021	PIPER JAFFRAY & CO.	44.24	42,031.98
A020	127203107	CACTUS INC A	107.00	8/31/2021	INSTINET LLC	1.61	4,009.83
A020	127203107	CACTUS INC A	914.00	08/31/21	PIPER JAFFRAY & CO.	36.56	34,320.43
A020	127203107	CACTUS INC A	479.00	09/01/21	PIPER JAFFRAY & CO.	19.16	18,109.22
A020	127203107	CACTUS INC A	3,155.00	09/02/21	RAYMOND JAMES AND ASSOCIATE	126.20	119,330.62
A020	127203107	CACTUS INC A	2,237.00	09/02/21	NATIONAL FINANCIAL SERVICES C	11.19	84,983.64
A020	127203107	CACTUS INC A	333.00	09/02/21	PIPER JAFFRAY & CO.	13.32	12,678.04
A020	127203107	CACTUS INC A	97.00	09/02/21	GOLDMAN SACHS + CO LLC	1.46	3,693.77
A020	13100M509	CALIX INC	113.00	07/28/21	INVESTMENT TECHNOLOGY GROU	1.70	5,175.33
A020	13100M509	CALIX INC	1,415.00	07/28/21	NATIONAL FINANCIAL SERVICES C	56.60	64,999.58
A020	13100M509	CALIX INC	42.00	7/28/2021	JEFFERIES LLC	0.36	1,907.52
A020	13100M509	CALIX INC	736.00	7/29/2021	NATIONAL FINANCIAL SERVICES C	29.44	34,658.53
A020	13100M509	CALIX INC	461.00	7/30/2021	NATIONAL FINANCIAL SERVICES C	18.44	21,539.12
A020	13100M509	CALIX INC	2,065.00	08/02/21	NATIONAL FINANCIAL SERVICES C	82.60	94,492.34
A020	13100M509	CALIX INC	792.00	4/9/2021	JEFFERIES LLC	6.73	32,289.28
A020	13100M509	CALIX INC	1,216.00	04/12/21	STIFEL NICOLAUS + CO INC	48.64	51,614.58
A020	13100M509	CALIX INC	133.00	04/12/21	JEFFERIES LLC	1.13	5,388.84
A020	13100M509	CALIX INC	1,416.00	4/13/2021	STIFEL NICOLAUS + CO INC	56.64	61,009.21
A020	13100M509	CALIX INC	1,338.00	4/14/2021	STIFEL NICOLAUS + CO INC	53.52	59,150.97
A020	13100M509	CALIX INC	840.00	4/15/2021	STIFEL NICOLAUS + CO INC	33.60	37,219.56
A020	13100M509	CALIX INC	1,103.00	4/16/2021	STIFEL NICOLAUS + CO INC	44.12	49,490.73
A020	13100M509	CALIX INC	76.00	4/7/2021	INSTINET LLC	1.14	2,978.44
A020	13100M509	CALIX INC	319.00	4/8/2021	INSTINET LLC	4.79	12,943.43
A020	13100M509	CALIX INC	630.00	4/8/2021	STIFEL NICOLAUS + CO INC	25.20	25,211.78
A020	13100M509	CALIX INC	11,736.00	03/31/21	NATIONAL FINANCIAL SERVICES C	469.44	410,069.92
A020	13100M509	CALIX INC	197.00	4/7/2021	STIFEL NICOLAUS + CO INC	7.88	7,674.33
A020	13100M509	CALIX INC	892.00	4/7/2021	STIFEL NICOLAUS + CO INC	35.68	34,931.34
A020	13100M509	CALIX INC	263.00	4/7/2021	NATIONAL FINANCIAL SERVICES C	10.52	10,267.52
A020	131193104	CALLAWAY GOLF COMPANY	7,531.00	3/8/2021	RAYMOND JAMES AND ASSOCIATE	301.24	224,752.15

A020	131193104	CALLAWAY GOLF COMPANY	116.00	3/8/2021	INVESTMENT TECHNOLOGY GROU	1.74	3,372.15
A020	14161W105	CARDLYTICS INC	48.00	8/24/2021	MORGAN STANLEY CO INCORPOR/	1.92	4,177.46
A020	14161W105	CARDLYTICS INC	73.00	8/24/2021	INVESTMENT TECHNOLOGY GROU	1.10	6,373.91
A020	14161W105	CARDLYTICS INC	776.00	8/25/2021	MORGAN STANLEY CO INCORPOR/	31.04	67,242.57
A020	14161W105	CARDLYTICS INC	470.00	8/25/2021	JEFFERIES LLC	4.00	40,725.93
A020	14161W105	CARDLYTICS INC	111.00	8/26/2021	MORGAN STANLEY CO INCORPOR/	4.44	9,670.19
A020	14161W105	CARDLYTICS INC	120.00	8/27/2021	GOLDMAN SACHS + CO LLC	1.80	10,966.20
A020	14161W105	CARDLYTICS INC	91.00	8/27/2021	MORGAN STANLEY CO INCORPOR/	3.64	8,276.11
A020	14161W105	CARDLYTICS INC	354.00	8/27/2021	INSTINET LLC	5.31	32,347.25
A020	14161W105	CARDLYTICS INC	312.00	8/30/2021	JEFFERIES LLC	2.65	28,184.95
A020	14161W105	CARDLYTICS INC	111.00	8/31/2021	JEFFERIES LLC	0.94	10,041.99
A020	14161W105	CARDLYTICS INC	410.00	8/31/2021	INSTINET LLC	6.15	37,209.06
A020	14161W105	CARDLYTICS INC	138.00	9/1/2021	JEFFERIES LLC	1.17	12,990.90
A020	14161W105	CARDLYTICS INC	296.00	9/1/2021	RAYMOND JAMES AND ASSOCIATE	11.84	28,060.95
A020	14161W105	CARDLYTICS INC	587.00	9/2/2021	RAYMOND JAMES AND ASSOCIATE	23.48	56,962.13
A020	14161W105	CARDLYTICS INC	650.00	9/3/2021	RAYMOND JAMES AND ASSOCIATE	26.00	63,721.32
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	3,349.00	2/5/2021	BOFA SECURITIES, INC.	50.24	44,562.80
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	450.00	2/8/2021	NATIONAL FINANCIAL SERVICES CI	3.83	6,328.13
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	904.00	02/08/21	INSTINET LLC	13.56	12,330.56
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	6,824.00	2/9/2021	INVESTMENT TECHNOLOGY GROU	102.36	97,798.84
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	186.00	2/10/2021	NATIONAL FINANCIAL SERVICES CI	1.58	2,844.37
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	1,579.00	2/11/2021	NATIONAL FINANCIAL SERVICES CI	63.16	24,901.30
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	544.00	2/12/2021	INVESTMENT TECHNOLOGY GROU	8.16	8,512.19
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	8,020.00	2/16/2021	INSTINET LLC	120.30	119,072.14
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	3,597.00	2/16/2021	INVESTMENT TECHNOLOGY GROU	53.96	53,506.82
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	9,512.00	2/17/2021	INSTINET LLC	142.68	143,115.65
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	484.00	2/17/2021	INVESTMENT TECHNOLOGY GROU	7.26	7,176.51
A020	159179100	CHANNELADVISOR CORP	15,761.00	8/5/2021	NATIONAL FINANCIAL SERVICES CI	78.81	372,117.22
A020	159179100	CHANNELADVISOR CORP	4,555.00	8/6/2021	NATIONAL FINANCIAL SERVICES CI	22.78	109,001.16
A020	19046P209	COASTAL FINANCIAL CORP/WA	12,515.00	8/9/2021	PIPER JAFFRAY & CO.	500.60	396,187.36
A020	24823R105	DENALI THERAPEUTICS INC	410.00	11/2/2021	BTIG, LLC	6.15	20,653.34
A020	24823R105	DENALI THERAPEUTICS INC	364.00	11/3/2021	BTIG, LLC	5.46	18,933.46
A020	24823R105	DENALI THERAPEUTICS INC	437.00	11/3/2021	BTIG, LLC	6.56	23,124.30
A020	24823R105	DENALI THERAPEUTICS INC	755.00	11/4/2021	BTIG, LLC	11.33	39,754.98
A020	24823R105	DENALI THERAPEUTICS INC	909.00	11/5/2021	BTIG, LLC	13.64	50,062.18
A020	24823R105	DENALI THERAPEUTICS INC	493.00	11/8/2021	BTIG, LLC	7.40	26,668.20
A020	24823R105	DENALI THERAPEUTICS INC	367.00	11/8/2021	INSTINET LLC	3.67	19,985.65
A020	24823R105	DENALI THERAPEUTICS INC	361.00	11/9/2021	BTIG, LLC	5.42	19,219.75
A020	24823R105	DENALI THERAPEUTICS INC	414.00	11/10/2021	BTIG, LLC	6.21	21,823.22
A020	24823R105	DENALI THERAPEUTICS INC	481.00	11/11/2021	BTIG, LLC	7.22	24,713.64
A020	24823R105	DENALI THERAPEUTICS INC	461.00	11/12/2021	BTIG, LLC	6.92	23,363.39
A020	24823R105	DENALI THERAPEUTICS INC	453.00	11/15/2021	BTIG, LLC	6.80	22,715.55
A020	24823R105	DENALI THERAPEUTICS INC	307.00	11/16/2021	BTIG, LLC	4.61	15,417.08
A020	24823R105	DENALI THERAPEUTICS INC	67.00	11/17/2021	VIRTU AMERICAS LLC	0.67	3,291.98
A020	24823R105	DENALI THERAPEUTICS INC	308.00	11/17/2021	VIRTU AMERICAS LLC	3.08	15,163.89
A020	24823R105	DENALI THERAPEUTICS INC	453.00	11/17/2021	BTIG, LLC	6.80	22,323.07
A020	24823R105	DENALI THERAPEUTICS INC	140.00	11/17/2021	BTIG, LLC	2.10	6,903.19
A020	24823R105	DENALI THERAPEUTICS INC	1,014.00	11/18/2021	BTIG, LLC	15.21	48,250.38
A020	26701L100	DUTCH BROS INC CLASS A	3,799.00	9/15/2021	BOFA SECURITIES, INC.	151.96	131,396.01
A020	26701L100	DUTCH BROS INC CLASS A	694.00	9/15/2021	BOFA SECURITIES, INC.	27.76	15,989.76
A020	26701L100	DUTCH BROS INC CLASS A	31.00	9/16/2021	JEFFERIES LLC	0.26	1,281.95
A020	26701L100	DUTCH BROS INC CLASS A	694.00	09/15/21	BOFA SECURITIES, INC.	-	15,962.00
A020	26701L100	DUTCH BROS INC CLASS A	(694.00)	9/15/2021	BOFA SECURITIES, INC.	(27.76)	(15,989.76)
A020	26818M108	DYNE THERAPEUTICS INC	1,449.00	1/5/2021	NATIONAL FINANCIAL SERVICES CI	12.32	27,321.48
A020	26818M108	DYNE THERAPEUTICS INC	1,818.00	1/6/2021	NATIONAL FINANCIAL SERVICES CI	15.45	35,419.18
A020	26818M108	DYNE THERAPEUTICS INC	3,856.00	1/7/2021	NATIONAL FINANCIAL SERVICES CI	154.24	88,453.94
A020	26818M108	DYNE THERAPEUTICS INC	3,205.00	1/8/2021	NATIONAL FINANCIAL SERVICES CI	128.20	86,577.95
A020	26818M108	DYNE THERAPEUTICS INC	971.00	4/1/2021	NATIONAL FINANCIAL SERVICES CI	4.86	15,239.85
A020	26818M108	DYNE THERAPEUTICS INC	2,904.00	4/1/2021	NATIONAL FINANCIAL SERVICES CI	116.16	45,251.00
A020	26818M108	DYNE THERAPEUTICS INC	2,944.00	4/5/2021	NATIONAL FINANCIAL SERVICES CI	117.76	49,317.30
A020	26818M108	DYNE THERAPEUTICS INC	488.00	4/6/2021	NATIONAL FINANCIAL SERVICES CI	19.52	8,138.72
A020	26884L109	EQT CORP	3,663.00	8/6/2021	BOFA SECURITIES, INC.	146.52	68,034.73
A020	26884L109	EQT CORP	3,018.00	8/6/2021	JEFFERIES LLC	25.65	55,661.88
A020	26884L109	EQT CORP	478.00	8/9/2021	GOLDMAN SACHS + CO LLC	7.17	9,115.56

A020	26884L109	EQT CORP	284.00	8/9/2021	INSTINET LLC	4.26	5,271.04
A020	26884L109	EQT CORP	3,767.00	8/9/2021	BOFA SECURITIES, INC.	150.68	70,803.78
A020	26884L109	EQT CORP	6,189.00	8/9/2021	JEFFERIES LLC	52.61	117,750.68
A020	26884L109	EQT CORP	1,958.00	8/9/2021	KING, CL, & ASSOCIATES, INC	29.37	36,892.44
A020	26884L109	EQT CORP	6,417.00	8/10/2021	JEFFERIES LLC	54.54	123,996.33
A020	26884L109	EQT CORP	3,637.00	8/11/2021	JEFFERIES LLC	30.91	69,747.84
A020	26884L109	EQT CORP	2,989.00	08/11/21	BOFA SECURITIES, INC.	25.41	56,583.27
A020	26884L109	EQT CORP	8,335.00	8/18/2021	RBC CAPITAL MARKETS, LLC	333.40	138,309.32
A020	28036F105	EDGEWISE THERAPEUTICS INC	13,275.00	11/24/2021	GOLDMAN SACHS + CO LLC	132.75	267,840.38
A020	28036F105	EDGEWISE THERAPEUTICS INC	1,328.00	11/26/2021	GOLDMAN SACHS + CO LLC	13.28	26,872.08
A020	28036F105	EDGEWISE THERAPEUTICS INC	2,636.00	11/29/21	JEFFERIES LLC	15.82	51,743.37
A020	29882P106	EUROPEAN WAX CENTER INC A	9,081.00	08/05/21	BOFA SECURITIES, INC.	-	154,377.00
A020	29882P106	EUROPEAN WAX CENTER INC A	8,906.00	11/11/2021	BOFA SECURITIES, INC.	-	233,782.50
A020	29975E109	EVENTBRITE INC CLASS A	3,377.00	5/4/2021	GOLDMAN SACHS + CO LLC	135.08	75,595.50
A020	29975E109	EVENTBRITE INC CLASS A	9,337.00	08/25/21	J.P. MORGAN SECURITIES LLC	373.48	165,416.16
A020	29975E109	EVENTBRITE INC CLASS A	8,220.00	8/26/2021	J.P. MORGAN SECURITIES LLC	328.80	145,754.57
A020	29975E109	EVENTBRITE INC CLASS A	506.00	4/29/2021	INSTINET LLC	7.59	11,721.49
A020	29975E109	EVENTBRITE INC CLASS A	676.00	4/29/2021	NATIONAL FINANCIAL SERVICES C	3.38	15,669.68
A020	29975E109	EVENTBRITE INC CLASS A	2,005.00	4/29/2021	GOLDMAN SACHS + CO LLC	30.08	46,987.18
A020	29975E109	EVENTBRITE INC CLASS A	554.00	4/29/2021	JEFFERIES LLC	4.71	12,910.80
A020	29975E109	EVENTBRITE INC CLASS A	1,131.00	04/30/21	NATIONAL FINANCIAL SERVICES C	5.66	26,521.73
A020	29975E109	EVENTBRITE INC CLASS A	71.00	04/30/21	GOLDMAN SACHS + CO LLC	0.60	1,654.18
A020	29975E109	EVENTBRITE INC CLASS A	4,826.00	04/30/21	GOLDMAN SACHS + CO LLC	193.04	113,641.68
A020	29975E109	EVENTBRITE INC CLASS A	162.00	4/30/2021	JEFFERIES LLC	1.38	3,733.18
A020	29975E109	EVENTBRITE INC CLASS A	6,837.00	5/3/2021	GOLDMAN SACHS + CO LLC	273.48	160,726.93
A020	29975E109	EVENTBRITE INC CLASS A	1,375.00	5/4/2021	NATIONAL FINANCIAL SERVICES C	6.88	31,441.72
A020	29975E109	EVENTBRITE INC CLASS A	4,388.00	05/04/21	GOLDMAN SACHS + CO LLC	175.52	98,197.74
A020	302492103	FLYWIRE CORP VOTING	2,263.00	05/26/21	GOLDMAN SACHS + CO LLC	-	54,312.00
A020	302492103	FLYWIRE CORP VOTING	(2,263.00)	05/26/21	GOLDMAN SACHS + CO LLC	-	(54,312.00)
A020	302492103	FLYWIRE CORP VOTING	2,263.00	05/26/21	J.P. MORGAN SECURITIES LLC	-	54,312.00
A020	31572Q808	FIBROGEN INC	2,476.00	3/2/2021	LEERINK PARTNERS LLC	99.04	94,061.75
A020	31572Q808	FIBROGEN INC	24.00	3/2/2021	INVESTMENT TECHNOLOGY GROU	0.36	862.80
A020	343412102	FLUOR CORP	10,033.00	11/4/2021	KEYBANC CAPITAL MARKETS INC	150.50	203,710.04
A020	343412102	FLUOR CORP	560.00	11/4/2021	INSTINET LLC	5.60	11,460.29
A020	343412102	FLUOR CORP	10,445.00	11/5/2021	KEYBANC CAPITAL MARKETS INC	156.68	235,579.67
A020	358039105	FRESHPET INC	889.00	11/11/2021	JEFFERIES LLC	5.33	107,425.69
A020	358039105	FRESHPET INC	115.00	11/11/21	NATIONAL FINANCIAL SERVICES C	0.58	13,815.53
A020	358039105	FRESHPET INC	23.00	11/11/21	GOLDMAN SACHS + CO LLC	0.23	2,759.43
A020	358039105	FRESHPET INC	402.00	11/12/2021	STIFEL NICOLAUS + CO INC	6.03	49,433.94
A020	358039105	FRESHPET INC	186.00	11/15/2021	STIFEL NICOLAUS + CO INC	2.79	23,226.82
A020	358039105	FRESHPET INC	220.00	11/16/2021	STIFEL NICOLAUS + CO INC	3.30	28,446.84
A020	37148K100	GENERATION BIO CO	9,471.00	1/7/2021	J.P. MORGAN SECURITIES LLC	-	232,039.50
A020	37148K100	GENERATION BIO CO	1,889.00	04/01/21	GOLDMAN SACHS + CO LLC	28.34	54,960.46
A020	37148K100	GENERATION BIO CO	741.00	04/01/21	MORGAN STANLEY CO INCORPOR/	6.30	21,355.55
A020	37148K100	GENERATION BIO CO	115.00	04/05/21	MORGAN STANLEY CO INCORPOR/	0.98	3,442.60
A020	37148K100	GENERATION BIO CO	1,839.00	04/05/21	STIFEL NICOLAUS + CO INC	73.56	56,987.85
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,459.00	11/01/21	MORGAN STANLEY CO INCORPOR/	36.89	56,284.79
A020	39874R101	GROCERY OUTLET HOLDING CORP	1,839.00	11/02/21	MORGAN STANLEY CO INCORPOR/	27.59	41,716.25
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,049.00	11/3/2021	MORGAN STANLEY CO INCORPOR/	30.74	48,201.91
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,635.00	11/04/21	MORGAN STANLEY CO INCORPOR/	39.53	60,869.56
A020	39874R101	GROCERY OUTLET HOLDING CORP	1,606.00	11/5/2021	MORGAN STANLEY CO INCORPOR/	24.09	37,279.11
A020	39874R101	GROCERY OUTLET HOLDING CORP	769.00	11/8/2021	BOFA SECURITIES, INC.	4.61	17,629.55
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,839.00	11/8/2021	MORGAN STANLEY CO INCORPOR/	42.59	65,195.08
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,187.00	11/09/21	MORGAN STANLEY CO INCORPOR/	32.81	50,532.83
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,492.00	11/10/2021	MORGAN STANLEY CO INCORPOR/	37.38	64,869.75
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,322.00	11/11/2021	MORGAN STANLEY CO INCORPOR/	34.83	60,953.43
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,359.00	11/12/21	MORGAN STANLEY CO INCORPOR/	35.39	64,911.19
A020	39874R101	GROCERY OUTLET HOLDING CORP	2,444.00	11/15/21	MORGAN STANLEY CO INCORPOR/	36.66	68,042.43
A020	39874R101	GROCERY OUTLET HOLDING CORP	746.00	04/23/21	UBS SECURITIES LLC	29.84	29,933.10
A020	39874R101	GROCERY OUTLET HOLDING CORP	1,595.00	04/26/21	UBS SECURITIES LLC	63.80	63,032.49
A020	39874R101	GROCERY OUTLET HOLDING CORP	357.00	4/26/2021	KING, CL, & ASSOCIATES, INC	5.36	14,303.21
A020	39874R101	GROCERY OUTLET HOLDING CORP	282.00	4/27/2021	JEFFERIES LLC	2.40	11,376.11
A020	39874R101	GROCERY OUTLET HOLDING CORP	47.00	4/27/2021	UBS SECURITIES LLC	1.88	1,875.27
A020	39874R101	GROCERY OUTLET HOLDING CORP	564.00	4/28/2021	UBS SECURITIES LLC	22.56	22,856.49

A020	39874R101	GROCERY OUTLET HOLDING CORP	70.00	4/29/2021	WELLS FARGO SECURITIES LLC	2.80	2,842.93
A020	39874R101	GROCERY OUTLET HOLDING CORP	327.00	4/29/2021	JEFFERIES LLC	2.78	13,325.22
A020	39874R101	GROCERY OUTLET HOLDING CORP	734.00	4/30/2021	UBS SECURITIES LLC	29.36	30,074.92
A020	435063102	HOLICITY INC CLASS A	286.00	2/11/2021	INSTINET LLC	4.29	5,381.09
A020	435063102	HOLICITY INC CLASS A	17,993.00	2/11/2021	INVESTMENT TECHNOLOGY GROU	269.90	340,157.67
A020	435063102	HOLICITY INC CLASS A	3,446.00	02/12/21	INVESTMENT TECHNOLOGY GROU	51.69	65,039.46
A020	435063102	HOLICITY INC CLASS A	379.00	02/16/21	INSTINET LLC	5.69	7,422.72
A020	435063102	HOLICITY INC CLASS A	6,616.00	2/16/2021	INVESTMENT TECHNOLOGY GROU	99.24	125,326.89
A020	435063102	HOLICITY INC CLASS A	4,952.00	2/17/2021	INVESTMENT TECHNOLOGY GROU	74.28	94,501.99
A020	435063102	HOLICITY INC CLASS A	3,561.00	2/18/2021	INVESTMENT TECHNOLOGY GROU	53.42	66,932.56
A020	435063102	HOLICITY INC CLASS A	238.00	02/18/21	NATIONAL FINANCIAL SERVICES CI	1.19	4,460.12
A020	450056106	IRHYTHM TECHNOLOGIES INC	2,972.00	8/18/2021	NATIONAL FINANCIAL SERVICES CI	118.88	132,177.62
A020	450056106	IRHYTHM TECHNOLOGIES INC	5,000.00	9/13/2021	LEERINK PARTNERS LLC	200.00	322,080.50
A020	450056106	IRHYTHM TECHNOLOGIES INC	3,526.00	09/15/21	LEERINK PARTNERS LLC	141.04	219,431.09
A020	450056106	IRHYTHM TECHNOLOGIES INC	75.00	09/15/21	MORGAN STANLEY CO INCORPOR/	0.64	4,555.86
A020	450056106	IRHYTHM TECHNOLOGIES INC	1,863.00	3/25/2021	NATIONAL FINANCIAL SERVICES CI	74.52	253,546.29
A020	462260100	IOVANCE BIOTHERAPEUTICS INC	3,649.00	05/19/21	LEERINK PARTNERS LLC	145.96	86,571.80
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,131.00	5/26/2021	ML PROFESSIONAL CLEARING COF	16.97	334,849.52
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	368.00	5/27/2021	ML PROFESSIONAL CLEARING COF	5.52	109,993.36
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	262.00	6/1/2021	ML PROFESSIONAL CLEARING COF	3.93	78,294.77
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	860.00	6/2/2021	ML PROFESSIONAL CLEARING COF	12.90	255,346.90
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	347.00	6/17/2021	ML PROFESSIONAL CLEARING COF	5.21	105,475.86
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	323.00	6/18/2021	ML PROFESSIONAL CLEARING COF	4.85	96,565.70
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	523.00	6/22/2021	JEFFERIES LLC	4.45	159,999.72
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,565.00	12/16/2021	ML PROFESSIONAL CLEARING COF	23.48	437,988.73
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	879.00	4/26/2021	ML PROFESSIONAL CLEARING COF	13.19	275,535.74
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,315.00	1/7/2021	JEFFERIES LLC	11.18	397,492.81
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	637.00	02/01/21	JEFFERIES LLC	5.41	196,351.68
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	698.00	02/04/21	JEFFERIES LLC	5.93	223,956.23
A020	501575104	KYMER A THERAPEUTICS INC	1,068.00	09/08/21	BTIG, LLC	42.72	67,202.94
A020	501575104	KYMER A THERAPEUTICS INC	524.00	09/09/21	BTIG, LLC	20.96	33,510.43
A020	501575104	KYMER A THERAPEUTICS INC	969.00	09/10/21	BTIG, LLC	38.76	64,392.86
A020	501575104	KYMER A THERAPEUTICS INC	114.00	09/10/21	INSTINET LLC	1.71	7,457.88
A020	501575104	KYMER A THERAPEUTICS INC	1,393.00	9/13/2021	BTIG, LLC	55.72	90,230.60
A020	501575104	KYMER A THERAPEUTICS INC	970.00	9/14/2021	BTIG, LLC	38.80	61,820.43
A020	501575104	KYMER A THERAPEUTICS INC	432.00	9/15/2021	BTIG, LLC	17.28	28,001.98
A020	501575104	KYMER A THERAPEUTICS INC	458.00	9/16/2021	BTIG, LLC	18.32	29,516.73
A020	501575104	KYMER A THERAPEUTICS INC	267.00	9/17/2021	BTIG, LLC	10.68	15,984.78
A020	50202P105	LI CYCLE HOLDINGS CORP	35,939.00	8/11/2021	MERGER NON CASH	-	384,279.09
A020	57064P107	MARKETWISE INC	38,404.00	7/22/2021	MERGER NON CASH	-	382,819.09
A020	576853105	MATRIX SERVICE CO	6,002.00	4/26/2021	JEFFERIES LLC	51.02	78,242.08
A020	576853105	MATRIX SERVICE CO	3,612.00	4/27/2021	JEFFERIES LLC	30.70	47,115.29
A020	576853105	MATRIX SERVICE CO	52.00	4/28/2021	JEFFERIES LLC	0.44	689.44
A020	576853105	MATRIX SERVICE CO	9,012.00	4/29/2021	KING, CL, & ASSOCIATES, INC	135.18	119,769.48
A020	576853105	MATRIX SERVICE CO	1,781.00	4/29/2021	JEFFERIES LLC	15.14	23,573.32
A020	576853105	MATRIX SERVICE CO	2,446.00	04/30/21	INSTINET LLC	36.69	32,458.42
A020	576853105	MATRIX SERVICE CO	683.00	04/30/21	JEFFERIES LLC	5.81	9,014.17
A020	576853105	MATRIX SERVICE CO	1,670.00	05/03/21	JEFFERIES LLC	14.20	22,667.92
A020	576853105	MATRIX SERVICE CO	1,289.00	5/3/2021	KING, CL, & ASSOCIATES, INC	19.34	17,691.53
A020	576853105	MATRIX SERVICE CO	1,624.00	5/3/2021	GOLDMAN SACHS + CO LLC	24.36	22,435.56
A020	576853105	MATRIX SERVICE CO	2,797.00	5/3/2021	INSTINET LLC	41.96	38,810.62
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	19,221.00	7/15/2021	J.P. MORGAN SECURITIES LLC	-	269,094.00
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	2,753.00	7/15/2021	J.P. MORGAN SECURITIES LLC	110.12	36,310.97
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	1,848.00	7/16/2021	J.P. MORGAN SECURITIES LLC	73.92	22,621.18
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	307.00	7/19/2021	NATIONAL FINANCIAL SERVICES CI	1.54	3,439.94
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	1,092.00	7/19/2021	J.P. MORGAN SECURITIES LLC	43.68	11,950.85
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	1,879.00	7/20/2021	J.P. MORGAN SECURITIES LLC	75.16	18,732.88
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	626.00	9/8/2021	INSTINET LLC	9.39	8,149.52
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	401.00	9/8/2021	J.P. MORGAN SECURITIES LLC	16.04	5,243.88
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	1,094.00	9/9/2021	JEFFERIES LLC	9.30	14,225.61
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	28.00	9/13/2021	JEFFERIES LLC	0.24	382.64
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	185.00	9/13/2021	INSTINET LLC	2.78	2,585.38
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	103.00	9/14/2021	INSTINET LLC	1.55	1,453.85
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	203.00	9/14/2021	JEFFERIES LLC	1.73	2,792.39

A020	586001109	MEMBERSHIP COLLECTIVE GRP A	216.00	9/15/2021	JEFFERIES LLC	1.84	3,043.47
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	142.00	9/16/2021	JEFFERIES LLC	1.21	2,001.18
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	2,008.00	9/17/2021	JEFFERIES LLC	17.07	27,592.53
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	686.00	9/20/2021	JEFFERIES LLC	5.83	9,418.92
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	16.00	9/21/2021	JEFFERIES LLC	0.14	225.52
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	77.00	9/22/2021	JEFFERIES LLC	0.65	1,051.73
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	358.00	9/23/2021	INSTINET LLC	5.37	5,027.50
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	331.00	9/24/2021	JEFFERIES LLC	2.81	4,433.18
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	85.00	9/27/2021	JEFFERIES LLC	0.51	1,132.85
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	239.00	9/28/2021	JEFFERIES LLC	1.43	3,155.82
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	67.00	9/29/2021	JEFFERIES LLC	0.40	860.93
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	347.00	9/30/2021	JEFFERIES LLC	2.08	4,413.98
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	156.00	09/30/21	INSTINET LLC	1.56	1,971.06
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	850.00	10/1/2021	JEFFERIES LLC	5.10	11,052.21
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	67.00	10/4/2021	JEFFERIES LLC	0.40	845.43
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	175.00	10/5/2021	JEFFERIES LLC	1.05	2,203.99
A020	589378108	MERCURY SYSTEMS INC	643.00	11/4/2021	GOLDMAN SACHS + CO LLC	9.65	33,462.30
A020	589378108	MERCURY SYSTEMS INC	456.00	11/5/2021	JEFFERIES LLC	2.74	23,725.55
A020	589378108	MERCURY SYSTEMS INC	349.00	11/8/2021	BOFA SECURITIES, INC.	2.09	17,968.16
A020	589378108	MERCURY SYSTEMS INC	68.00	11/8/2021	JEFFERIES LLC	0.41	3,501.16
A020	589378108	MERCURY SYSTEMS INC	180.00	11/9/2021	JEFFERIES LLC	1.08	9,290.41
A020	589378108	MERCURY SYSTEMS INC	1,014.00	11/10/2021	STIFEL NICOLAUS + CO INC	15.21	52,936.88
A020	589378108	MERCURY SYSTEMS INC	545.00	11/11/2021	STIFEL NICOLAUS + CO INC	8.18	27,774.73
A020	589378108	MERCURY SYSTEMS INC	206.00	11/12/21	STIFEL NICOLAUS + CO INC	3.09	10,586.79
A020	589378108	MERCURY SYSTEMS INC	284.00	11/15/21	STIFEL NICOLAUS + CO INC	4.26	14,761.47
A020	64081V109	NERDY INC	58,424.00	09/21/21	MERGER	-	640,327.04
A020	64081V109	NERDY INC	50,300.00	9/21/2021	MERGER	-	551,288.00
A020	64081V109	NERDY INC	(58,424.00)	9/21/2021	MERGER	-	(640,327.04)
A020	64081V109	NERDY INC	(50,300.00)	9/21/2021	MERGER	-	(551,288.00)
A020	68269G107	1LIFE HEALTHCARE INC	5,778.00	5/25/2021	PIPER JAFFRAY & CO.	231.12	197,260.92
A020	68269G107	1LIFE HEALTHCARE INC	912.00	5/27/2021	PIPER JAFFRAY & CO.	36.48	31,951.56
A020	68269G107	1LIFE HEALTHCARE INC	1,037.00	5/28/2021	PIPER JAFFRAY & CO.	41.48	38,325.76
A020	68269G107	1LIFE HEALTHCARE INC	583.00	5/28/2021	NATIONAL FINANCIAL SERVICES C	2.92	21,425.26
A020	68269G107	1LIFE HEALTHCARE INC	976.00	6/1/2021	PIPER JAFFRAY & CO.	39.04	35,794.21
A020	68269G107	1LIFE HEALTHCARE INC	904.00	06/02/21	PIPER JAFFRAY & CO.	36.16	34,222.73
A020	68269G107	1LIFE HEALTHCARE INC	22,507.00	10/07/21	RAYMOND JAMES AND ASSOCIATE	337.61	465,066.65
A020	68269G107	1LIFE HEALTHCARE INC	600.00	3/17/2021	RAYMOND JAMES AND ASSOCIATE	24.00	25,224.24
A020	68269G107	1LIFE HEALTHCARE INC	1,271.00	3/17/2021	JEFFERIES LLC	10.80	52,289.70
A020	68269G107	1LIFE HEALTHCARE INC	845.00	3/22/2021	JEFFERIES LLC	7.18	34,072.09
A020	68269G107	1LIFE HEALTHCARE INC	101.00	3/22/2021	GOLDMAN SACHS + CO LLC	1.52	4,101.11
A020	68269G107	1LIFE HEALTHCARE INC	763.00	03/23/21	JEFFERIES LLC	6.49	30,793.01
A020	68269G107	1LIFE HEALTHCARE INC	72.00	03/23/21	GOLDMAN SACHS + CO LLC	1.08	2,951.78
A020	68269G107	1LIFE HEALTHCARE INC	1,542.00	03/24/21	JEFFERIES LLC	13.11	59,859.52
A020	68269G107	1LIFE HEALTHCARE INC	252.00	3/24/2021	NATIONAL FINANCIAL SERVICES C	1.26	9,819.18
A020	68269G107	1LIFE HEALTHCARE INC	1,194.00	3/24/2021	INSTINET LLC	17.91	46,948.08
A020	68269G107	1LIFE HEALTHCARE INC	110.00	3/25/2021	JEFFERIES LLC	0.94	4,208.25
A020	690145107	OUTSET MEDICAL INC	2,090.00	9/21/2021	J.P. MORGAN SECURITIES LLC	83.60	112,788.10
A020	690145107	OUTSET MEDICAL INC	486.00	9/22/2021	J.P. MORGAN SECURITIES LLC	19.44	26,619.44
A020	690145107	OUTSET MEDICAL INC	192.00	9/22/2021	J.P. MORGAN SECURITIES LLC	7.68	10,510.08
A020	690145107	OUTSET MEDICAL INC	469.00	9/23/2021	GOLDMAN SACHS + CO LLC	7.04	25,143.52
A020	690145107	OUTSET MEDICAL INC	1,602.00	9/23/2021	JEFFERIES LLC	13.62	84,736.03
A020	690145107	OUTSET MEDICAL INC	23.00	10/19/2021	JEFFERIES LLC	0.14	1,150.08
A020	690145107	OUTSET MEDICAL INC	266.00	10/19/2021	GOLDMAN SACHS + CO LLC	2.66	13,274.78
A020	690145107	OUTSET MEDICAL INC	628.00	10/20/2021	JEFFERIES LLC	3.77	32,806.16
A020	690145107	OUTSET MEDICAL INC	199.00	10/20/2021	GOLDMAN SACHS + CO LLC	1.99	10,150.99
A020	690145107	OUTSET MEDICAL INC	569.00	10/21/2021	BOFA SECURITIES, INC.	3.41	29,602.22
A020	690145107	OUTSET MEDICAL INC	264.00	10/22/2021	INSTINET LLC	2.64	13,607.88
A020	690145107	OUTSET MEDICAL INC	1.00	10/22/21	BOFA SECURITIES, INC.	0.01	51.14
A020	690145107	OUTSET MEDICAL INC	1,213.00	10/25/21	GOLDMAN SACHS + CO LLC	12.13	63,055.86
A020	69366J200	PTC THERAPEUTICS INC	828.00	04/07/21	LEERINK PARTNERS LLC	33.12	40,002.42
A020	69366J200	PTC THERAPEUTICS INC	585.00	04/08/21	LEERINK PARTNERS LLC	23.40	28,313.18
A020	69366J200	PTC THERAPEUTICS INC	14.00	04/01/21	JEFFERIES LLC	0.12	683.01
A020	69366J200	PTC THERAPEUTICS INC	1,207.00	04/01/21	LEERINK PARTNERS LLC	48.28	59,445.23
A020	69366J200	PTC THERAPEUTICS INC	379.00	04/05/21	LEERINK PARTNERS LLC	15.16	18,615.65

A020	69366J200	PTC THERAPEUTICS INC	651.00	4/5/2021	NATIONAL FINANCIAL SERVICES C	3.26	32,038.97
A020	69366J200	PTC THERAPEUTICS INC	861.00	04/06/21	LEERINK PARTNERS LLC	34.44	42,100.14
A020	702712100	PASSAGE BIO INC	5,378.00	1/22/2021	J.P. MORGAN SECURITIES LLC	-	118,316.00
A020	702712100	PASSAGE BIO INC	5,083.00	2/5/2021	PIPER JAFFRAY & CO.	203.32	110,024.08
A020	72703H101	PLANET FITNESS INC CL A	1,181.00	5/13/2021	J.P. MORGAN SECURITIES LLC	47.24	89,607.08
A020	72703H101	PLANET FITNESS INC CL A	1,179.00	5/14/2021	J.P. MORGAN SECURITIES LLC	47.16	93,393.66
A020	72703H101	PLANET FITNESS INC CL A	1,273.00	5/25/2021	JEFFERIES LLC	50.92	100,757.06
A020	72703H101	PLANET FITNESS INC CL A	82.00	5/25/2021	INSTINET LLC	1.23	6,450.94
A020	72703H101	PLANET FITNESS INC CL A	682.00	5/26/2021	JEFFERIES LLC	27.28	54,628.06
A020	72703H101	PLANET FITNESS INC CL A	696.00	5/27/2021	JEFFERIES LLC	27.84	55,537.46
A020	72703H101	PLANET FITNESS INC CL A	609.00	3/30/2021	RAYMOND JAMES AND ASSOCIATE	24.36	45,918.60
A020	72703H101	PLANET FITNESS INC CL A	910.00	3/31/2021	RAYMOND JAMES AND ASSOCIATE	36.40	70,426.45
A020	72703H101	PLANET FITNESS INC CL A	1,233.00	4/1/2021	RAYMOND JAMES AND ASSOCIATE	49.32	96,735.26
A020	729139105	PLIANT THERAPEUTICS INC	32.00	1/5/2021	NATIONAL FINANCIAL SERVICES C	0.27	787.47
A020	729139105	PLIANT THERAPEUTICS INC	805.00	1/5/2021	PIPER JAFFRAY & CO.	32.20	20,285.44
A020	729139105	PLIANT THERAPEUTICS INC	2,398.00	1/6/2021	PIPER JAFFRAY & CO.	95.92	65,294.66
A020	729139105	PLIANT THERAPEUTICS INC	805.00	1/7/2021	PIPER JAFFRAY & CO.	32.20	22,326.68
A020	729139105	PLIANT THERAPEUTICS INC	1,197.00	1/8/2021	PIPER JAFFRAY & CO.	47.88	32,334.68
A020	729139105	PLIANT THERAPEUTICS INC	392.00	01/11/21	PIPER JAFFRAY & CO.	15.68	10,805.40
A020	729139105	PLIANT THERAPEUTICS INC	1,535.00	01/12/21	PIPER JAFFRAY & CO.	61.40	42,695.10
A020	729139105	PLIANT THERAPEUTICS INC	718.00	01/13/21	PIPER JAFFRAY & CO.	28.72	20,042.83
A020	74276R102	PRIVIA HEALTH GROUP INC	727.00	08/10/21	JEFFERIES LLC	6.18	25,007.42
A020	74276R102	PRIVIA HEALTH GROUP INC	2,560.00	08/10/21	NATIONAL FINANCIAL SERVICES C	12.80	92,595.20
A020	74276R102	PRIVIA HEALTH GROUP INC	281.00	8/11/2021	JEFFERIES LLC	2.39	9,478.38
A020	74276R102	PRIVIA HEALTH GROUP INC	1,552.00	08/11/21	NATIONAL FINANCIAL SERVICES C	7.76	53,055.12
A020	74276R102	PRIVIA HEALTH GROUP INC	9,284.00	11/19/21	GOLDMAN SACHS + CO LLC	-	269,236.00
A020	74276R102	PRIVIA HEALTH GROUP INC	36.00	12/22/2021	JEFFERIES LLC	0.22	896.29
A020	74276R102	PRIVIA HEALTH GROUP INC	73.00	12/22/2021	VIRTU AMERICAS LLC	0.73	1,829.71
A020	74276R102	PRIVIA HEALTH GROUP INC	345.00	12/22/21	STIFEL NICOLAUS + CO INC	5.18	8,706.63
A020	74276R102	PRIVIA HEALTH GROUP INC	94.00	12/23/21	JEFFERIES LLC	0.56	2,463.15
A020	74276R102	PRIVIA HEALTH GROUP INC	147.00	12/23/2021	STIFEL NICOLAUS + CO INC	2.21	3,763.09
A020	74276R102	PRIVIA HEALTH GROUP INC	271.00	12/27/2021	STIFEL NICOLAUS + CO INC	4.07	7,090.75
A020	74276R102	PRIVIA HEALTH GROUP INC	1,508.00	12/27/2021	INSTINET LLC	15.08	39,675.48
A020	74276R102	PRIVIA HEALTH GROUP INC	486.00	12/28/21	BOFA SECURITIES, INC.	2.92	12,846.54
A020	74276R102	PRIVIA HEALTH GROUP INC	156.00	12/29/21	JEFFERIES LLC	0.94	4,047.70
A020	74276R102	PRIVIA HEALTH GROUP INC	164.00	12/30/2021	RAYMOND JAMES AND ASSOCIATE	2.46	4,360.56
A020	74276R102	PRIVIA HEALTH GROUP INC	60.00	12/30/2021	INSTINET LLC	0.60	1,588.80
A020	74276R102	PRIVIA HEALTH GROUP INC	577.00	12/31/2021	RAYMOND JAMES AND ASSOCIATE	8.66	15,041.76
A020	74276R102	PRIVIA HEALTH GROUP INC	3,643.00	04/29/21	GOLDMAN SACHS + CO LLC	145.72	112,407.32
A020	74276R102	PRIVIA HEALTH GROUP INC	1,884.00	04/29/21	GOLDMAN SACHS + CO LLC	-	43,332.00
A020	75737F108	REDFIN CORP	3,961.00	05/07/21	INVESTMENT TECHNOLOGY GROU	59.42	220,563.54
A020	75737F108	REDFIN CORP	2,054.00	8/23/2021	ROBERT W. BAIRD CO.INCORPORA	82.16	98,546.61
A020	75737F108	REDFIN CORP	2,701.00	8/23/2021	NATIONAL FINANCIAL SERVICES C	13.51	129,729.04
A020	75737F108	REDFIN CORP	2,108.00	8/24/2021	ROBERT W. BAIRD CO.INCORPORA	84.32	106,338.90
A020	75737F108	REDFIN CORP	2,121.00	8/25/2021	ROBERT W. BAIRD CO.INCORPORA	84.84	108,526.69
A020	75737F108	REDFIN CORP	1,320.00	8/25/2021	NATIONAL FINANCIAL SERVICES C	6.60	67,498.20
A020	75737F108	REDFIN CORP	3,139.00	8/26/2021	ROBERT W. BAIRD CO.INCORPORA	125.56	157,358.07
A020	78472F101	SOC TELEMED INC	1,907.00	5/5/2021	MORGAN STANLEY CO INCORPOR	16.21	14,236.14
A020	78472F101	SOC TELEMED INC	3,363.00	5/6/2021	MORGAN STANLEY CO INCORPOR	28.59	24,961.20
A020	78472F101	SOC TELEMED INC	3,108.00	5/7/2021	MORGAN STANLEY CO INCORPOR	26.42	24,539.53
A020	78472F101	SOC TELEMED INC	1,297.00	5/14/2021	JEFFERIES LLC	11.02	9,673.67
A020	78472F101	SOC TELEMED INC	1,297.00	5/14/2021	INSTINET LLC	19.46	9,737.75
A020	78472F101	SOC TELEMED INC	2,747.00	5/17/2021	JEFFERIES LLC	23.35	20,756.88
A020	78472F101	SOC TELEMED INC	1,415.00	5/18/2021	JEFFERIES LLC	12.03	10,278.42
A020	78472F101	SOC TELEMED INC	265.00	5/19/2021	GOLDMAN SACHS + CO LLC	3.98	1,909.33
A020	78472F101	SOC TELEMED INC	1,797.00	5/19/2021	JEFFERIES LLC	15.27	12,792.66
A020	78472F101	SOC TELEMED INC	3,037.00	5/20/2021	JEFFERIES LLC	25.81	23,104.88
A020	78472F101	SOC TELEMED INC	531.00	5/21/2021	INSTINET LLC	7.97	4,080.74
A020	78472F101	SOC TELEMED INC	469.00	5/21/2021	JEFFERIES LLC	3.99	3,548.27
A020	78472F101	SOC TELEMED INC	1,129.00	5/21/2021	GOLDMAN SACHS + CO LLC	16.94	8,602.08
A020	78472F101	SOC TELEMED INC	809.00	5/24/2021	INSTINET LLC	12.14	6,033.53
A020	78472F101	SOC TELEMED INC	545.00	05/24/21	JEFFERIES LLC	4.63	4,010.27
A020	78472F101	SOC TELEMED INC	43.00	5/25/2021	JEFFERIES LLC	0.37	287.67
A020	78472F101	SOC TELEMED INC	20,810.00	05/27/21	CREDIT SUISSE SECURITIES (USA)	-	124,860.00

A020	78472F101	SOC TELEMED INC	7,600.00	05/27/21	CREDIT SUISSE SECURITIES (USA)	-	46,907.96
A020	78472F101	SOC TELEMED INC	(7,600.00)	5/27/2021	CREDIT SUISSE SECURITIES (USA)	-	(46,907.96)
A020	78472F101	SOC TELEMED INC	7,600.00	5/27/2021	CREDIT SUISSE SECURITIES (USA)	304.00	47,211.96
A020	78472F101	SOC TELEMED INC	16,122.00	4/21/2021	BMO CAPITAL MARKETS	644.88	103,825.68
A020	78472F101	SOC TELEMED INC	6,725.00	4/21/2021	INSTINET LLC	100.88	43,048.08
A020	78472F101	SOC TELEMED INC	1,996.00	4/22/2021	JEFFERIES LLC	16.97	13,946.26
A020	78472F101	SOC TELEMED INC	2,255.00	4/23/2021	JEFFERIES LLC	19.17	15,776.21
A020	78472F101	SOC TELEMED INC	2,209.00	4/26/2021	JEFFERIES LLC	18.78	15,475.82
A020	78472F101	SOC TELEMED INC	8,796.00	4/27/2021	JEFFERIES LLC	74.77	61,646.77
A020	78472F101	SOC TELEMED INC	4,353.00	4/29/2021	MORGAN STANLEY CO INCORPOR/	37.00	33,943.39
A020	78472F101	SOC TELEMED INC	1,980.00	4/30/2021	JEFFERIES LLC	16.83	15,638.04
A020	78472F101	SOC TELEMED INC	2,638.00	5/3/2021	MORGAN STANLEY CO INCORPOR/	22.42	19,865.46
A020	78472F101	SOC TELEMED INC	3,127.00	05/04/21	MORGAN STANLEY CO INCORPOR/	26.58	22,681.07
A020	803607100	SAREPTA THERAPEUTICS INC	2,351.00	4/14/2021	GOLDMAN SACHS + CO LLC	94.04	172,084.27
A020	803607100	SAREPTA THERAPEUTICS INC	4,010.00	5/3/2021	NATIONAL FINANCIAL SERVICES C/	160.40	304,308.88
A020	803607100	SAREPTA THERAPEUTICS INC	66.00	1/8/2021	NATIONAL FINANCIAL SERVICES C/	0.33	5,606.21
A020	803607100	SAREPTA THERAPEUTICS INC	534.00	1/8/2021	RBC CAPITAL MARKETS, LLC	21.36	45,204.60
A020	803607100	SAREPTA THERAPEUTICS INC	1,722.00	1/11/2021	NATIONAL FINANCIAL SERVICES C/	68.88	148,380.09
A020	816850101	SEMTECH CORP	1,370.00	6/3/2021	J.P. MORGAN SECURITIES LLC	54.80	88,973.83
A020	816850101	SEMTECH CORP	376.00	06/03/21	NATIONAL FINANCIAL SERVICES C/	1.88	24,150.48
A020	816850101	SEMTECH CORP	368.00	6/4/2021	J.P. MORGAN SECURITIES LLC	14.72	24,724.30
A020	816850101	SEMTECH CORP	709.00	6/7/2021	J.P. MORGAN SECURITIES LLC	28.36	47,213.16
A020	816850101	SEMTECH CORP	48.00	6/7/2021	INSTINET LLC	0.72	3,204.48
A020	82452J109	SHIFT4 PAYMENTS INC CLASS A	2,127.00	12/6/2021	PIPER JAFFRAY & CO.	31.91	116,500.69
A020	82452J109	SHIFT4 PAYMENTS INC CLASS A	71.00	12/6/2021	BOFA SECURITIES, INC.	0.43	3,532.79
A020	83089J108	SKYWATER TECHNOLOGY INC	14,310.00	4/21/2021	JEFFERIES LLC	572.40	200,912.40
A020	83089J108	SKYWATER TECHNOLOGY INC	14,310.00	4/21/2021	JEFFERIES LLC	-	200,340.00
A020	83089J108	SKYWATER TECHNOLOGY INC	(14,310.00)	4/21/2021	JEFFERIES LLC	(572.40)	(200,912.40)
A020	89377M109	TRANSMEDICS GROUP INC	2,723.00	10/5/2021	PIPER JAFFRAY & CO.	40.85	82,674.37
A020	89377M109	TRANSMEDICS GROUP INC	38.00	10/05/21	JEFFERIES LLC	0.23	1,104.38
A020	89377M109	TRANSMEDICS GROUP INC	3,514.00	10/06/21	PIPER JAFFRAY & CO.	52.71	108,008.06
A020	89377M109	TRANSMEDICS GROUP INC	6,500.00	10/07/21	PIPER JAFFRAY & CO.	97.50	201,086.60
A020	89377M109	TRANSMEDICS GROUP INC	3,137.00	11/10/21	NATIONAL FINANCIAL SERVICES C/	47.06	87,597.28
A020	89377M109	TRANSMEDICS GROUP INC	3,193.00	11/10/2021	GOLDMAN SACHS + CO LLC	31.93	92,930.99
A020	89377M109	TRANSMEDICS GROUP INC	1,067.00	11/10/2021	BOFA SECURITIES, INC.	6.40	30,328.19
A020	98978L204	ZOGENIX INC	834.00	2/5/2021	JEFFERIES LLC	33.36	17,505.24
A020	98978L204	ZOGENIX INC	408.00	2/8/2021	INVESTMENT TECHNOLOGY GROU	6.12	9,086.20
A020	98978L204	ZOGENIX INC	679.00	2/8/2021	JEFFERIES LLC	27.16	14,958.85
A020	98978L204	ZOGENIX INC	134.00	2/9/2021	SANFORD C BERNSTEIN CO LLC	1.14	2,980.75
A020	98978L204	ZOGENIX INC	1,355.00	2/10/2021	STIFEL NICOLAUS + CO INC	54.20	30,935.19
A020	98978L204	ZOGENIX INC	1,528.00	2/11/2021	STIFEL NICOLAUS + CO INC	61.12	34,206.11
A020	98978L204	ZOGENIX INC	780.00	2/12/2021	STIFEL NICOLAUS + CO INC	31.20	17,605.85
A020	G05155109	ASCENDANT DIGITAL ACQUISIT A	2,735.00	4/9/2021	JEFFERIES LLC	23.25	27,255.65
A020	G05155109	ASCENDANT DIGITAL ACQUISIT A	847.00	4/12/2021	JEFFERIES LLC	7.20	8,421.81
A020	G05155109	ASCENDANT DIGITAL ACQUISIT A	6,140.00	4/12/2021	GOLDMAN SACHS + CO LLC	92.10	61,093.00
A020	G05155109	ASCENDANT DIGITAL ACQUISIT A	14,347.00	4/13/2021	INSTINET LLC	215.21	142,926.25
A020	G05155109	ASCENDANT DIGITAL ACQUISIT A	4,271.00	4/13/2021	JEFFERIES LLC	36.30	42,472.96
A020	G05155109	ASCENDANT DIGITAL ACQUISIT A	1,971.00	4/14/2021	JEFFERIES LLC	16.75	19,614.21
A020	G05155109	ASCENDANT DIGITAL ACQUISIT A	8,093.00	4/8/2021	PIPER JAFFRAY & CO.	323.72	81,035.21
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	897.00	1/5/2021	PIPER JAFFRAY & CO.	35.88	73,122.36
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	473.00	1/6/2021	NATIONAL FINANCIAL SERVICES C/	4.02	38,914.75
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	912.00	1/7/2021	NATIONAL FINANCIAL SERVICES C/	36.48	78,503.96
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	287.00	1/8/2021	NATIONAL FINANCIAL SERVICES C/	11.48	25,327.15
A020	G5784H106	MANCHESTER UNITED PLC CL A	5,117.00	8/18/2021	JEFFERIES LLC	43.49	87,821.53
A020	G5784H106	MANCHESTER UNITED PLC CL A	5,396.00	8/19/2021	JEFFERIES LLC	45.87	92,310.46
A020	G5784H106	MANCHESTER UNITED PLC CL A	3,115.00	8/20/2021	KING, CL, & ASSOCIATES, INC	46.73	54,216.58
A020	G5784H106	MANCHESTER UNITED PLC CL A	2,769.00	8/20/2021	JEFFERIES LLC	23.54	48,160.94
A020	G5784H106	MANCHESTER UNITED PLC CL A	710.00	8/23/2021	GOLDMAN SACHS + CO LLC	10.65	12,481.80
A020	G5784H106	MANCHESTER UNITED PLC CL A	1,396.00	8/23/2021	JEFFERIES LLC	11.87	24,701.25
A020	G5784H106	MANCHESTER UNITED PLC CL A	3,165.00	8/24/2021	JEFFERIES LLC	26.90	56,536.71
A020	G7008A115	PERIDOT ACQUISITION CORP A	1,348.00	04/13/21	NATIONAL FINANCIAL SERVICES C/	53.92	14,530.36
A020	G7008A115	PERIDOT ACQUISITION CORP A	8,014.00	04/13/21	NATIONAL FINANCIAL SERVICES C/	320.56	86,055.93
A020	G7008A115	PERIDOT ACQUISITION CORP A	9,183.00	4/14/2021	NATIONAL FINANCIAL SERVICES C/	367.32	99,238.84
A020	G7008A115	PERIDOT ACQUISITION CORP A	1,133.00	4/15/2021	NATIONAL FINANCIAL SERVICES C/	45.32	12,176.46

A020	G7008A115	PERIDOT ACQUISITION CORP A	7,414.00	4/16/2021	NATIONAL FINANCIAL SERVICES CO	296.56	79,227.49
A020	G7008A115	PERIDOT ACQUISITION CORP A	3,171.00	4/19/2021	NATIONAL FINANCIAL SERVICES CO	126.84	33,234.62
A020	G7008A115	PERIDOT ACQUISITION CORP A	5,676.00	4/20/2021	NATIONAL FINANCIAL SERVICES CO	227.04	59,815.39
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	1,427.00	2/23/2021	GOLDMAN SACHS + CO LLC	21.41	15,433.01
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	1,498.00	2/23/2021	INVESTMENT TECHNOLOGY GROU	22.47	16,223.64
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	3,509.00	2/24/2021	GOLDMAN SACHS + CO LLC	52.84	37,392.61
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	36,004.00	2/24/2021	INVESTMENT TECHNOLOGY GROU	540.06	385,343.61
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	1,090.00	3/8/2021	INVESTMENT TECHNOLOGY GROU	16.35	11,359.65
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	161.00	3/8/2021	INSTINET LLC	2.42	1,655.09
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	1,770.00	3/9/2021	INVESTMENT TECHNOLOGY GROU	26.55	18,226.40
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	1,870.00	3/10/2021	INVESTMENT TECHNOLOGY GROU	28.05	19,369.09
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	1,361.00	3/11/2021	INVESTMENT TECHNOLOGY GROU	20.42	14,017.35
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	240.00	3/11/2021	GOLDMAN SACHS + CO LLC	3.60	2,488.78
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	696.00	3/12/2021	INVESTMENT TECHNOLOGY GROU	10.44	7,167.69
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	1,941.00	3/15/2021	JEFFERIES LLC	16.50	19,910.97
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	426.00	3/16/2021	JEFFERIES LLC	3.62	4,336.89
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	413.00	3/16/2021	INSTINET LLC	6.20	4,213.51
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	145.00	3/17/2021	INSTINET LLC	2.18	1,481.18
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	520.00	3/17/2021	JEFFERIES LLC	4.42	5,304.05
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	958.00	3/18/2021	JEFFERIES LLC	8.14	9,706.17
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	757.00	3/19/2021	JEFFERIES LLC	6.43	7,636.16
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	7,260.00	3/22/2021	GOLDMAN SACHS + CO LLC	108.90	73,242.51
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	41.00	3/22/2021	JEFFERIES LLC	0.35	413.95
A020	P73684113	ONESPAWORLD HOLDINGS LTD	5,097.00	6/24/2021	STIFEL NICOLAUS + CO INC	203.88	52,371.68
A020	P73684113	ONESPAWORLD HOLDINGS LTD	20,687.00	6/24/2021	STIFEL NICOLAUS + CO INC	-	196,526.50
A024	00287Y109	ABBVIE INC	333.00	7/16/2021	JEFFERIES LLC	6.66	38,963.33
A024	00287Y109	ABBVIE INC	830.00	09/21/21	SANFORD C BERNSTEIN CO LLC	16.60	88,802.12
A024	00507V109	ACTIVISION BLIZZARD INC	398.00	7/16/2021	JEFFERIES LLC	7.96	36,213.50
A024	00724F101	ADOBE INC	65.00	7/16/2021	JEFFERIES LLC	1.30	39,592.15
A024	01609W102	ALIBABA GROUP HOLDING SP ADR	100.00	3/8/2021	VIRTU AMERICAS LLC	2.00	22,831.00
A024	01609W102	ALIBABA GROUP HOLDING SP ADR	201.00	07/16/21	JEFFERIES LLC	4.02	43,102.44
A024	02079K305	ALPHABET INC CL A	68.00	7/16/2021	JEFFERIES LLC	1.36	173,204.16
A024	023135106	AMAZON.COM INC	29.00	03/08/21	VIRTU AMERICAS LLC	0.58	86,936.96
A024	023135106	AMAZON.COM INC	12.00	03/29/21	SANFORD C BERNSTEIN CO LLC	0.24	37,044.84
A024	023135106	AMAZON.COM INC	24.00	05/25/21	SANFORD C BERNSTEIN CO LLC	0.48	77,808.00
A024	023135106	AMAZON.COM INC	16.00	6/10/2021	SANFORD C BERNSTEIN CO LLC	0.32	53,238.46
A024	023135106	AMAZON.COM INC	54.00	7/16/2021	JEFFERIES LLC	1.08	196,380.76
A024	023135106	AMAZON.COM INC	27.00	12/6/2021	VIRTU AMERICAS LLC	0.54	91,908.54
A024	023740905	DIAGEO PLC	860.00	2/11/2021	CITIGROUP GLOBAL MARKETS LIMI	24.67	35,447.97
A024	023740905	DIAGEO PLC	1,239.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	41.77	60,029.04
A024	024835100	AMERICAN CAMPUS COMMUNITIES	744.00	07/16/21	JEFFERIES LLC	14.88	37,514.71
A024	03076C106	AMERIPRISE FINANCIAL INC	161.00	07/16/21	JEFFERIES LLC	3.22	40,155.78
A024	031162100	AMGEN INC	157.00	7/16/2021	JEFFERIES LLC	3.14	38,899.40
A024	036752103	ANTHEM INC	97.00	7/16/2021	JEFFERIES LLC	1.94	38,546.80
A024	037833100	APPLE INC	1,383.00	7/16/2021	JEFFERIES LLC	27.66	205,928.70
A024	038222105	APPLIED MATERIALS INC	364.00	7/16/2021	JEFFERIES LLC	7.28	48,837.88
A024	060505104	BANK OF AMERICA CORP	1,070.00	7/16/2021	JEFFERIES LLC	21.40	41,766.92
A024	070995006	PRUDENTIAL PLC	1,412.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	18.80	26,998.86
A024	08579W103	BERRY GLOBAL GROUP INC	389.00	7/16/2021	JEFFERIES LLC	7.78	25,518.59
A024	098952906	ASTRAZENECA PLC	600.00	1/25/2021	CITIGROUP GLOBAL MARKETS LIMI	45.17	64,899.31
A024	098952906	ASTRAZENECA PLC	300.00	6/29/2021	CITIGROUP GLOBAL MARKETS LIMI	25.16	36,154.14
A024	098952906	ASTRAZENECA PLC	342.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	27.17	39,026.95
A024	098952906	ASTRAZENECA PLC	627.00	9/22/2021	MACQUARIE CAPITAL (EUROPE) LT	52.04	74,774.73
A024	110122108	BRISTOL MYERS SQUIBB CO	775.00	7/16/2021	JEFFERIES LLC	15.50	52,134.25
A024	110122108	BRISTOL MYERS SQUIBB CO	735.00	9/21/2021	SANFORD C BERNSTEIN CO LLC	14.70	44,386.28
A024	126650100	CVS HEALTH CORP	523.00	7/16/2021	JEFFERIES LLC	10.46	43,006.29
A024	12769G100	CAESARS ENTERTAINMENT INC	475.00	7/16/2021	JEFFERIES LLC	9.50	45,229.50
A024	136375961	CANADIAN NATL RAILWAY CO	200.00	7/16/2021	MACQUARIE CAPITAL (USA) INC	14.71	21,038.57
A024	14040H105	CAPITAL ONE FINANCIAL CORP	483.00	7/16/2021	JEFFERIES LLC	9.66	77,629.45
A024	147448104	CASELLA WASTE SYSTEMS INC A	330.00	7/16/2021	JEFFERIES LLC	6.60	21,116.73
A024	166764100	CHEVRON CORP	302.00	7/16/2021	JEFFERIES LLC	6.04	30,568.23
A024	17275R102	CISCO SYSTEMS INC	714.00	7/16/2021	JEFFERIES LLC	14.28	38,543.22
A024	184496107	CLEAN HARBORS INC	279.00	7/16/2021	JEFFERIES LLC	5.58	25,884.34
A024	191216100	COCA COLA CO/THE	5,011.00	10/6/2021	SANFORD C BERNSTEIN CO LLC	100.22	265,384.56

A024	20030N101	COMCAST CORP CLASS A	1,179.00	7/16/2021	JEFFERIES LLC	23.58	68,590.33
A024	22160N109	COSTAR GROUP INC	2,339.00	07/28/21	SANFORD C BERNSTEIN CO LLC	46.78	202,336.60
A024	22160N109	COSTAR GROUP INC	899.00	08/24/21	COWEN AND COMPANY, LLC	17.98	75,555.38
A024	22160N109	COSTAR GROUP INC	556.00	11/04/21	VIRTU AMERICAS LLC	11.12	46,795.74
A024	233331107	DTE ENERGY COMPANY	186.00	07/16/21	JEFFERIES LLC	3.72	21,549.96
A024	23345M107	DTE MIDSTREAM LLC W/I	93.00	07/16/21	JEFFERIES LLC	1.86	3,877.17
A024	237266101	DARLING INGREDIENTS INC	272.00	07/16/21	JEFFERIES LLC	5.44	18,503.89
A024	254687106	WALT DISNEY CO/THE	2,190.00	12/01/21	VIRTU AMERICAS LLC	43.80	315,217.21
A024	302491303	FMC CORP	218.00	7/16/2021	JEFFERIES LLC	4.36	23,460.51
A024	302520101	FNB CORP	2,011.00	7/16/2021	JEFFERIES LLC	40.22	23,950.00
A024	30303M102	META PLATFORMS INC CLASS A	268.00	7/16/2021	JEFFERIES LLC	5.36	92,493.50
A024	30303M102	META PLATFORMS INC CLASS A	213.00	12/01/21	VIRTU AMERICAS LLC	4.26	67,401.46
A024	31428X106	FEDEX CORP	270.00	06/10/21	SANFORD C BERNSTEIN CO LLC	5.40	79,331.40
A024	31428X106	FEDEX CORP	165.00	07/16/21	JEFFERIES LLC	3.30	48,976.85
A024	31428X106	FEDEX CORP	128.00	07/28/21	SANFORD C BERNSTEIN CO LLC	2.56	36,158.60
A024	31620M106	FIDELITY NATIONAL INFO SERV	254.00	07/16/21	JEFFERIES LLC	5.08	38,016.18
A024	37045V100	GENERAL MOTORS CO	4,895.00	10/06/21	SANFORD C BERNSTEIN CO LLC	97.90	263,280.02
A024	38141G104	GOLDMAN SACHS GROUP INC	126.00	07/16/21	JEFFERIES LLC	2.52	47,081.53
A024	403197908	ADIDAS AG	93.00	07/16/21	MACQUARIE CAPITAL (EUROPE) LT	24.48	34,997.83
A024	406141903	LVMH MOET HENNESSY LOUIS VUI	56.00	07/16/21	MACQUARIE CAPITAL (EUROPE) LT	30.88	44,278.80
A024	438516106	HONEYWELL INTERNATIONAL INC	200.00	07/16/21	JEFFERIES LLC	4.00	46,604.00
A024	45866F104	INTERCONTINENTAL EXCHANGE IN	376.00	07/16/21	JEFFERIES LLC	7.52	44,516.52
A024	464286608	ISHARES MSCI EUROZONE ETF	4,404.00	1/26/2021	SANFORD C BERNSTEIN CO LLC	88.08	196,770.72
A024	464286772	ISHARES MSCI SOUTH KOREA ETF	1,056.00	07/16/21	JEFFERIES LLC	21.12	96,729.60
A024	464286772	ISHARES MSCI SOUTH KOREA ETF	452.00	10/5/2021	VIRTU AMERICAS LLC	9.04	35,662.80
A024	464286772	ISHARES MSCI SOUTH KOREA ETF	1,159.00	12/1/2021	VIRTU AMERICAS LLC	23.18	90,211.34
A024	46429B671	ISHARES MSCI CHINA ETF	636.00	1/26/2021	SANFORD C BERNSTEIN CO LLC	12.72	58,416.60
A024	46429B671	ISHARES MSCI CHINA ETF	914.00	7/16/2021	JEFFERIES LLC	18.28	72,178.58
A024	46434G103	ISHARES CORE MSCI EMERGING MAR	3,904.00	01/22/21	SANFORD C BERNSTEIN CO LLC	78.08	260,418.27
A024	46434G103	ISHARES CORE MSCI EMERGING MAR	1,248.00	02/19/21	SANFORD C BERNSTEIN CO LLC	24.96	86,224.32
A024	46434G103	ISHARES CORE MSCI EMERGING MAR	2,739.00	07/16/21	JEFFERIES LLC	54.78	180,760.31
A024	46434G103	ISHARES CORE MSCI EMERGING MAR	1,612.00	8/24/2021	COWEN AND COMPANY, LLC	32.24	101,131.88
A024	46434G103	ISHARES CORE MSCI EMERGING MAR	853.00	9/21/2021	SANFORD C BERNSTEIN CO LLC	17.06	52,720.43
A024	46434G772	ISHARES MSCI TAIWAN ETF	1,531.00	7/16/2021	JEFFERIES LLC	30.62	99,438.45
A024	46434G772	ISHARES MSCI TAIWAN ETF	1,370.00	12/1/2021	VIRTU AMERICAS LLC	27.40	90,210.12
A024	46625H100	JPMORGAN CHASE + CO	444.00	7/16/2021	JEFFERIES LLC	8.88	69,049.68
A024	478160104	JOHNSON + JOHNSON	221.00	7/16/2021	JEFFERIES LLC	4.42	37,198.61
A024	478160104	JOHNSON + JOHNSON	539.00	9/21/2021	SANFORD C BERNSTEIN CO LLC	10.78	88,610.09
A024	484628904	SAP SE	210.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	21.73	31,060.02
A024	50187A107	LHC GROUP INC	139.00	7/16/2021	JEFFERIES LLC	2.78	28,451.33
A024	501889208	LKQ CORP	734.00	7/16/2021	JEFFERIES LLC	14.68	37,053.13
A024	523148906	ALLIANZ SE REG	239.00	4/1/2021	CITIGROUP GLOBAL MARKETS EUF	42.71	61,064.30
A024	523148906	ALLIANZ SE REG	161.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	28.12	40,201.50
A024	526057104	LENNAR CORP A	484.00	7/16/2021	JEFFERIES LLC	9.68	47,051.82
A024	548661107	LOWE S COS INC	306.00	7/16/2021	JEFFERIES LLC	6.12	60,220.62
A024	567173901	SANOFI	1,800.00	1/26/2021	CITIGROUP GLOBAL MARKETS EUF	124.56	178,608.20
A024	567173901	SANOFI	222.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	16.04	22,992.28
A024	57636Q104	MASTERCARD INC A	183.00	7/16/2021	JEFFERIES LLC	3.66	71,860.53
A024	57636Q104	MASTERCARD INC A	101.00	12/1/2021	VIRTU AMERICAS LLC	2.02	31,243.53
A024	58933Y105	MERCK + CO. INC.	335.00	07/16/21	JEFFERIES LLC	6.70	26,098.74
A024	594918104	MICROSOFT CORP	126.00	03/08/21	VIRTU AMERICAS LLC	2.52	29,011.50
A024	594918104	MICROSOFT CORP	229.00	04/28/21	SANFORD C BERNSTEIN CO LLC	4.58	58,221.12
A024	594918104	MICROSOFT CORP	677.00	7/16/2021	JEFFERIES LLC	13.54	191,202.47
A024	595112103	MICRON TECHNOLOGY INC	499.00	6/10/2021	SANFORD C BERNSTEIN CO LLC	9.98	39,590.66
A024	595112103	MICRON TECHNOLOGY INC	720.00	06/28/21	SANFORD C BERNSTEIN CO LLC	14.40	60,049.22
A024	595112103	MICRON TECHNOLOGY INC	600.00	7/16/2021	JEFFERIES LLC	12.00	46,344.00
A024	61174X109	MONSTER BEVERAGE CORP	511.00	7/16/2021	JEFFERIES LLC	10.22	48,003.34
A024	618549901	CSL LTD	82.00	7/16/2021	MACQUARIE BANK LIMITED	11.77	16,828.06
A024	620076307	MOTOROLA SOLUTIONS INC	192.00	07/16/21	JEFFERIES LLC	3.84	42,905.34
A024	624899902	KDDI CORP	900.00	7/16/2021	MACQUARIE CAPITAL SECURITIES	19.96	28,539.10
A024	626755102	MURPHY USA INC	167.00	7/16/2021	JEFFERIES LLC	3.34	23,548.87
A024	649099009	KEYENCE CORP	100.00	07/16/21	MACQUARIE CAPITAL SECURITIES	36.40	52,032.22
A024	656302908	SUMITOMO MITSUI FINANCIAL GR	500.00	07/16/21	MACQUARIE CAPITAL SECURITIES	11.91	17,027.48
A024	666807102	NORTHROP GRUMMAN CORP	168.00	07/16/21	JEFFERIES LLC	3.36	61,227.11

A024	668771108	NORTONLIFELOCK INC	635.00	07/16/21	JEFFERIES LLC	12.70	16,529.05
A024	682150008	SONY GROUP CORP	2,200.00	4/1/2021	CITIGROUP GLOBAL MARKETS INC.	163.25	233,391.10
A024	682150008	SONY GROUP CORP	1,000.00	06/29/21	CITIGROUP GLOBAL MARKETS INC.	69.26	99,024.06
A024	682150008	SONY GROUP CORP	400.00	7/16/2021	MACQUARIE CAPITAL SECURITIES	28.66	40,971.40
A024	68622V106	ORGANON + CO	33.00	07/16/21	JEFFERIES LLC	0.66	953.37
A024	690064001	TOYOTA MOTOR CORP	300.00	7/16/2021	MACQUARIE CAPITAL SECURITIES	18.72	26,764.10
A024	698538006	ASTELLAS PHARMA INC	1,200.00	07/16/21	MACQUARIE CAPITAL SECURITIES	14.53	20,776.53
A024	70450Y103	PAYPAL HOLDINGS INC	174.00	07/16/21	JEFFERIES LLC	3.48	51,657.12
A024	70450Y103	PAYPAL HOLDINGS INC	369.00	12/1/2021	VIRTU AMERICAS LLC	7.38	67,395.08
A024	711038901	ROCHE HOLDING AG GENUSSCHEIN	167.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	45.20	64,616.23
A024	712387901	NESTLE SA REG	330.00	2/11/2021	CITIGROUP GLOBAL MARKETS LIMI	26.05	37,240.47
A024	712387901	NESTLE SA REG	469.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	41.14	58,812.81
A024	736508847	PORTLAND GENERAL ELECTRIC CO	599.00	7/16/2021	JEFFERIES LLC	11.98	28,653.05
A024	742718109	PROCTER + GAMBLE CO/THE	411.00	1/22/2021	SANFORD C BERNSTEIN CO LLC	8.22	53,980.74
A024	742718109	PROCTER + GAMBLE CO/THE	425.00	2/10/2021	SANFORD C BERNSTEIN CO LLC	8.50	54,499.07
A024	742718109	PROCTER + GAMBLE CO/THE	284.00	2/19/2021	SANFORD C BERNSTEIN CO LLC	5.68	36,492.69
A024	742718109	PROCTER + GAMBLE CO/THE	418.00	07/16/21	JEFFERIES LLC	8.36	58,283.12
A024	758750103	REGAL REXNORD CORP	182.00	7/16/2021	JEFFERIES LLC	3.64	24,104.75
A024	76680R206	RINGCENTRAL INC CLASS A	653.00	6/28/2021	SANFORD C BERNSTEIN CO LLC	13.06	200,051.51
A024	76680R206	RINGCENTRAL INC CLASS A	81.00	7/16/2021	JEFFERIES LLC	1.62	22,123.96
A024	76680R206	RINGCENTRAL INC CLASS A	294.00	11/4/2021	VIRTU AMERICAS LLC	5.88	70,961.37
A024	78409V104	S+P GLOBAL INC	640.00	2/19/2021	SANFORD C BERNSTEIN CO LLC	12.80	218,443.07
A024	78409V104	S+P GLOBAL INC	105.00	3/8/2021	VIRTU AMERICAS LLC	2.10	36,261.77
A024	78409V104	S+P GLOBAL INC	104.00	5/20/2021	SANFORD C BERNSTEIN CO LLC	2.08	39,154.33
A024	78409V104	S+P GLOBAL INC	105.00	7/16/2021	JEFFERIES LLC	2.10	43,368.10
A024	79466L302	SALESFORCE.COM INC	889.00	9/16/2021	SANFORD C BERNSTEIN CO LLC	17.78	229,144.55
A024	79466L302	SALESFORCE.COM INC	350.00	12/01/21	VIRTU AMERICAS LLC	7.00	89,866.39
A024	85917A100	STERLING BANCORP/DE	1,190.00	7/16/2021	JEFFERIES LLC	23.80	26,827.12
A024	867224958	SUNCOR ENERGY INC	800.00	7/16/2021	MACQUARIE CAPITAL (USA) INC	12.24	17,499.87
A024	87157D109	SYNAPTICS INC	262.00	7/16/2021	JEFFERIES LLC	5.24	40,002.53
A024	87612E106	TARGET CORP	318.00	7/16/2021	JEFFERIES LLC	6.36	80,744.81
A024	883556102	THERMO FISHER SCIENTIFIC INC	480.00	4/28/2021	SANFORD C BERNSTEIN CO LLC	9.60	234,135.46
A024	883556102	THERMO FISHER SCIENTIFIC INC	84.00	5/20/2021	SANFORD C BERNSTEIN CO LLC	1.68	39,064.17
A024	883556102	THERMO FISHER SCIENTIFIC INC	129.00	6/10/2021	SANFORD C BERNSTEIN CO LLC	2.58	59,856.54
A024	883556102	THERMO FISHER SCIENTIFIC INC	86.00	7/16/2021	JEFFERIES LLC	1.72	44,272.60
A024	891160954	TORONTO DOMINION BANK	400.00	7/16/2021	MACQUARIE CAPITAL (USA) INC	18.85	26,946.11
A024	902494103	TYSON FOODS INC CL A	375.00	7/16/2021	JEFFERIES LLC	7.50	27,046.76
A024	91324P102	UNITEDHEALTH GROUP INC	156.00	7/16/2021	JEFFERIES LLC	3.12	65,653.97
A024	91913Y100	VALERO ENERGY CORP	619.00	7/16/2021	JEFFERIES LLC	12.38	41,442.05
A024	92343V104	VERIZON COMMUNICATIONS INC	675.00	7/16/2021	JEFFERIES LLC	13.50	38,173.75
A024	92826C839	VISA INC CLASS A SHARES	309.00	7/16/2021	JEFFERIES LLC	6.18	76,983.70
A024	931142103	WALMART INC	278.00	3/8/2021	VIRTU AMERICAS LLC	5.56	36,026.02
A024	931142103	WALMART INC	288.00	7/16/2021	JEFFERIES LLC	5.76	40,812.48
A024	AC102GTQ9	ASML HOLDING NV	79.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	39.05	55,827.11
A024	AC1H234X2	IBERDROLA SA	18,353.00	7/8/2021	AUTREPAT-RTS ISSUED	-	5,500.52
A024	AC1HZY3Y3	JACKSON FINANCIAL INC A	320.00	9/1/2021	AUTREPAT-DISTRIBUTION	-	8,000.00
A024	B15C55900	TOTALENERGIES SE	672.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	20.32	29,147.95
A024	B1XH02900	VINCI SA	294.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	21.60	30,968.44
A024	B1Y9TB906	DANONE	494.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	24.10	34,551.71
A024	B288C9908	IBERDROLA SA	2,267.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	19.26	27,581.48
A024	B28YTC906	MACQUARIE GROUP LTD	299.00	7/16/2021	MACQUARIE BANK LIMITED	23.80	34,021.64
A024	B2B0DG904	RELX PLC	972.00	7/16/2021	MACQUARIE CAPITAL (EUROPE) LT	19.24	27,639.07
A024	B3MSM2900	AMADEUS IT GROUP SA	330.00	07/16/21	MACQUARIE CAPITAL (EUROPE) LT	14.89	21,327.08
A024	B4TX8S909	AIA GROUP LTD	2,400.00	7/16/2021	MACQUARIE CAPITAL SECURITIES	20.84	29,823.00
A024	BN6HPW909	IBERDROLA SA	18,353.00	01/12/21	AUTREPAT-RTS ISSUED	-	3,746.37
A024	BN6HPW909	IBERDROLA SA	(18,353.00)	1/12/2021	RIGHTS ISSUE (NON CASH)	-	-
A024	BN6HPW909	IBERDROLA SA	18,353.00	01/12/21	RIGHTS ISSUE (NON CASH)	-	-
A024	BW9P81905	CK HUTCHISON HOLDINGS LTD	3,500.00	07/16/21	MACQUARIE CAPITAL SECURITIES	18.53	26,519.40
A024	G5494J103	LINDE PLC	109.00	7/16/2021	JEFFERIES LLC	2.18	31,952.76
A024	G5960L103	MEDTRONIC PLC	365.00	07/16/21	JEFFERIES LLC	7.30	45,818.78
A024	N00985106	AERCAP HOLDINGS NV	356.00	07/16/21	JEFFERIES LLC	7.12	18,300.54
Totals			2,051,878.00			39,116.31	60,878,409.93

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED DECEMBER 31, 2021

SCHEDULE 4C

EQUITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT ON SALE	LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
A003	701877102	PARSLEY ENERGY INC CLASS A	6,551.00	01/04/21	ROBERT W. BAIRD CO.INCORPORATED	327.55	93,081.09	93,024.20	56.89	-	-
A003	701877102	PARSLEY ENERGY INC CLASS A	4,094.00	01/05/21	PIPER JAFFRAY & CO.	81.88	62,040.73	58,134.80	3,905.93	-	-
A003	701877102	PARSLEY ENERGY INC CLASS A	17,380.00	01/05/21	ROBERT W. BAIRD CO.INCORPORATED	869.00	261,146.08	246,796.00	14,350.08	-	-
A003	45688C107	INGEVITY CORP	78.00	01/06/21	PIPER JAFFRAY & CO.	1.56	6,128.03	5,906.94	221.09	-	-
A003	45688C107	INGEVITY CORP	1,326.00	01/06/21	COWEN AND COMPANY, LLC	26.52	104,116.27	100,417.98	3,698.29	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	2,195.00	01/06/21	COWEN AND COMPANY, LLC	43.90	124,201.76	120,812.80	3,388.96	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,128.00	01/06/21	INVESTMENT TECHNOLOGY GROUP INC.	22.56	63,557.33	62,085.12	1,472.21	-	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	1,703.00	01/06/21	JEFFERIES LLC	34.06	132,738.76	125,630.31	7,108.45	-	-
A003	84857L101	SPIRE INC	1,808.00	01/06/21	PIPER JAFFRAY & CO.	36.16	114,434.65	115,784.32	-	(1,349.67)	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	2,444.00	01/07/21	COWEN AND COMPANY, LLC	48.88	189,778.51	180,293.88	9,484.63	-	-
A003	419870100	HAWAIIAN ELECTRIC INDS	5,054.00	01/08/21	PIPER JAFFRAY & CO.	101.08	173,312.48	178,861.06	-	(5,548.58)	-
A003	81725T100	SENSIENT TECHNOLOGIES CORP	232.00	01/08/21	COWEN AND COMPANY, LLC	4.64	17,894.43	17,114.64	779.79	-	-
A003	419870100	HAWAIIAN ELECTRIC INDS	2,480.00	01/11/21	COWEN AND COMPANY, LLC	49.60	84,488.01	87,767.20	-	(3,279.19)	-
A003	419870100	HAWAIIAN ELECTRIC INDS	1,292.00	01/12/21	PIPER JAFFRAY & CO.	25.84	43,800.93	45,723.88	-	(1,922.95)	-
A003	05550J101	BJ S WHOLESale CLUB HOLDINGS	1,161.00	01/13/21	LUMINEX TRADING AND ANALYTICS LLC	17.42	43,791.95	43,282.08	509.87	-	-
A003	05550J101	BJ S WHOLESale CLUB HOLDINGS	7,922.00	01/13/21	PIPER JAFFRAY & CO.	158.44	299,804.63	295,332.16	4,472.47	-	-
A003	626755102	MURPHY USA INC	606.00	01/19/21	LUMINEX TRADING AND ANALYTICS LLC	9.09	75,374.61	79,307.22	-	(3,932.61)	-
A003	626755102	MURPHY USA INC	1,035.00	1/19/2021	JEFFERIES LLC	20.70	128,954.72	135,450.45	-	(6,495.73)	-
A003	800013104	SANDERSON FARMS INC	93.00	01/19/21	INVESTMENT TECHNOLOGY GROUP INC.	1.86	11,894.43	12,294.60	-	(400.17)	-
A003	800013104	SANDERSON FARMS INC	1,468.00	01/19/21	PIPER JAFFRAY & CO.	29.36	187,719.43	194,069.60	-	(6,350.17)	-
A003	23291C103	DMC GLOBAL INC	434.00	01/29/21	PIPER JAFFRAY & CO.	8.68	25,413.12	18,770.50	6,642.62	-	-
A003	23291C103	DMC GLOBAL INC	2,069.00	1/29/2021	INVESTMENT TECHNOLOGY GROUP INC.	41.38	120,578.65	89,484.25	31,094.40	-	-
A003	44109J106	HOSTESS BRANDS INC	4,652.00	01/29/21	JEFFERIES LLC	93.04	71,673.63	68,105.28	3,568.35	-	-
A003	44109J106	HOSTESS BRANDS INC	1,032.00	01/29/21	INVESTMENT TECHNOLOGY GROUP INC.	20.64	16,042.08	15,108.48	933.60	-	-
A003	44109J106	HOSTESS BRANDS INC	1,033.00	1/29/2021	LIQUIDNET INC	30.99	16,176.42	15,123.12	1,053.30	-	-
A003	564563104	MANTECH INTERNATIONAL CORP A	419.00	1/29/2021	COWEN AND COMPANY, LLC	8.38	37,654.27	37,265.86	388.41	-	-
A003	564563104	MANTECH INTERNATIONAL CORP A	1,656.00	2/1/2021	COWEN AND COMPANY, LLC	33.12	147,039.77	147,284.64	-	(244.87)	-
A003	564563104	MANTECH INTERNATIONAL CORP A	1,478.00	02/02/21	COWEN AND COMPANY, LLC	29.56	131,843.40	131,453.32	390.08	-	-
A003	564563104	MANTECH INTERNATIONAL CORP A	3,844.00	02/09/21	JEFFERIES LLC	76.88	340,259.89	341,885.36	-	(1,625.47)	-
A003	320517105	FIRST HORIZON CORP	4,212.00	02/10/21	STIFEL NICOLAUS + CO INC	210.60	65,892.32	53,745.12	12,147.20	-	-
A003	320517105	FIRST HORIZON CORP	8,798.00	02/10/21	COWEN AND COMPANY, LLC	175.92	137,427.41	112,238.96	25,190.45	-	-
A003	405217100	HAIN CELESTIAL GROUP INC	184.00	02/10/21	COWEN AND COMPANY, LLC	3.88	8,405.56	7,789.10	616.46	-	-
A003	405217100	HAIN CELESTIAL GROUP INC	793.00	02/10/21	INVESTMENT TECHNOLOGY GROUP INC.	15.86	34,377.76	31,838.95	2,538.81	-	-
A003	92047W101	VALVOLINE INC	4,346.00	02/10/21	COWEN AND COMPANY, LLC	86.92	106,381.20	100,566.44	5,814.76	-	-
A003	928377100	VISTA OUTDOOR INC	2,679.00	02/10/21	COWEN AND COMPANY, LLC	53.58	91,404.65	63,653.04	27,751.61	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	380.00	02/10/21	INVESTMENT TECHNOLOGY GROUP INC.	7.80	29,170.05	22,781.00	6,389.05	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	731.00	02/10/21	COWEN AND COMPANY, LLC	14.62	56,166.67	43,823.45	12,343.22	-	-
A003	320517105	FIRST HORIZON CORP	132.00	02/11/21	COWEN AND COMPANY, LLC	2.64	2,069.75	1,684.32	385.43	-	-
A003	405217100	HAIN CELESTIAL GROUP INC	458.00	02/11/21	COWEN AND COMPANY, LLC	9.16	19,882.90	18,388.70	1,494.20	-	-
A003	928377100	VISTA OUTDOOR INC	334.00	02/11/21	JEFFERIES LLC	6.68	11,743.61	7,935.84	3,807.77	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	196.00	02/11/21	COWEN AND COMPANY, LLC	3.92	15,138.52	11,750.20	3,388.32	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	236.00	02/11/21	LIQUIDNET INC	7.08	18,267.15	14,148.20	4,118.95	-	-
A003	29415F104	ENVISTA HOLDINGS CORP	3,099.00	02/17/21	LUMINEX TRADING AND ANALYTICS LLC	46.49	117,294.55	104,529.27	12,765.28	-	-
A003	320517105	FIRST HORIZON CORP	6,886.00	02/17/21	JEFFERIES LLC	137.72	109,671.58	87,865.36	21,806.22	-	-
A003	320517105	FIRST HORIZON CORP	7,167.00	02/17/21	ROBERT W. BAIRD CO.INCORPORATED	358.35	114,617.13	91,450.92	23,166.21	-	-
A003	320517105	FIRST HORIZON CORP	13,552.00	02/17/21	CREDIT SUISSE SECURITIES (USA) LLC	677.60	215,446.27	172,923.52	42,522.75	-	-
A003	457985208	INTEGRA LIFESCIENCES HOLDING	303.00	02/17/21	INVESTMENT TECHNOLOGY GROUP INC.	6.06	20,824.72	19,670.76	1,153.96	-	-
A003	457985208	INTEGRA LIFESCIENCES HOLDING	737.00	02/17/21	COWEN AND COMPANY, LLC	14.74	50,578.90	47,846.04	2,732.86	-	-
A003	457985208	INTEGRA LIFESCIENCES HOLDING	807.00	02/17/21	INSTINET	16.14	55,080.57	52,390.44	2,690.13	-	-
A003	55303J106	MGP INGREDIENTS INC	1,106.00	02/17/21	COWEN AND COMPANY, LLC	22.12	75,963.49	52,048.36	23,915.13	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,291.00	02/17/21	COWEN AND COMPANY, LLC	25.82	85,008.53	71,056.64	13,951.89	-	-
A003	556269108	STEVEN MADDEN LTD	3,559.00	02/17/21	PIPER JAFFRAY & CO.	71.18	126,596.88	125,728.87	868.01	-	-
A003	556269108	STEVEN MADDEN LTD	401.00	02/17/21	LIQUIDNET INC	12.03	14,413.63	14,166.14	247.49	-	-
A003	556269108	STEVEN MADDEN LTD	402.00	02/17/21	INVESTMENT TECHNOLOGY GROUP INC.	8.04	14,401.33	14,201.46	199.87	-	-
A003	680665205	OLIN CORP	2,089.00	02/17/21	JEFFERIES LLC	41.78	60,467.48	51,305.84	9,161.64	-	-
A003	680665205	OLIN CORP	603.00	02/17/21	PIPER JAFFRAY & CO.	12.06	17,444.88	14,809.68	2,635.20	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	450.00	02/17/21	LIQUIDNET INC	13.50	37,495.51	35,541.00	1,954.51	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	814.00	02/17/21	COWEN AND COMPANY, LLC	16.28	67,181.43	64,289.72	2,891.71	-	-
A003	320517105	FIRST HORIZON CORP	4,577.00	03/04/21	INVESTMENT TECHNOLOGY GROUP INC.	91.54	75,638.65	58,402.52	17,236.13	-	-
A003	320517105	FIRST HORIZON CORP	12,259.00	03/04/21	RAYMOND JAMES AND ASSOCIATES INC	612.95	198,923.32	156,424.84	42,498.48	-	-
A003	320517105	FIRST HORIZON CORP	15,323.00	03/04/21	KEYBANC CAPITAL MARKETS INC	766.15	254,214.92	195,521.48	58,693.44	-	-
A003	320517105	FIRST HORIZON CORP	23,675.00	03/04/21	JEFFERIES LLC	473.50	387,190.81	302,093.00	85,097.81	-	-
A003	320517105	FIRST HORIZON CORP	3,612.00	03/05/21	LIQUIDNET INC	108.36	60,561.37	46,089.12	14,472.25	-	-
A003	320517105	FIRST HORIZON CORP	8,173.00	03/05/21	UBS SECURITIES LLC	408.65	133,380.22	104,287.48	29,092.74	-	-
A003	320517105	FIRST HORIZON CORP	10,110.00	03/05/21	JEFFERIES LLC	202.20	165,181.39	129,003.60	36,177.79	-	-
A003	320517105	FIRST HORIZON CORP	3,105.00	03/05/21	CREDIT SUISSE SECURITIES (USA) LLC	155.25	52,252.53	39,619.80	12,632.73	-	18,236.85
A003	302081104	EXLSERVICE HOLDINGS INC	288.00	03/12/21	JEFFERIES LLC	5.76	25,615.21	24,517.44	1,097.77	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	993.00	03/12/21	COWEN AND COMPANY, LLC	19.86	18,089.48	10,727.68	7,361.80	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	8,559.00	03/12/21	KEYBANC CAPITAL MARKETS INC	427.95	155,238.92	92,465.44	62,773.48	-	-
A003	405217100	HAIN CELESTIAL GROUP INC	1,886.00	03/12/21	PIPER JAFFRAY & CO.	37.72	83,199.14	75,722.90	7,476.24	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	243.00	03/12/21	INVESTMENT TECHNOLOGY GROUP INC.	4.86	20,631.81	19,192.14	1,439.67	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	260.00	03/12/21	SANFORD C BERNSTEIN CO LLC	5.20	22,068.73	20,534.80	1,533.93	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	789.00	03/15/21	JEFFERIES LLC	15.78	70,055.03	67,167.57	2,887.46	-	-
A003	405217100	HAIN CELESTIAL GROUP INC	934.00	03/15/21	PIPER JAFFRAY & CO.	18.68	41,194.41	37,500.10	3,694.31	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	338.00	03/15/21	SANFORD C BERNSTEIN CO LLC	6.76	28,619.56	26,695.24	1,924.32	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	371.00	03/15/21	LIQUIDNET INC	11.13	31,291.61	29,301.58	1,990.03	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	608.00	03/16/21	JEFFERIES LLC	12.16	53,066.81	51,759.04	1,307.77	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	352.00	03/17/21	JEFFERIES LLC	7.04	30,437.03	29,965.76	471.27	-	-

A003	302081104	EXLSERVICE HOLDINGS INC	418.00	03/17/21	INVESTMENT TECHNOLOGY GROUP INC.	8.36	36,198.02	35,584.34	613.68	-	-
A003	67098H104	O I GLASS INC	1,232.00	03/25/21	SANFORD C BERNSTEIN CO LLC	24.64	17,268.98	14,900.10	2,368.88	-	-
A003	67098H104	O I GLASS INC	8,172.00	03/25/21	WILLIAM BLAIR & COMPANY L.L.C.	408.60	112,987.94	98,834.13	14,153.81	-	-
A003	882681109	TEXAS ROADHOUSE INC	712.00	03/25/21	COWEN AND COMPANY, LLC	14.24	68,849.68	55,649.92	13,199.76	-	-
A003	882681109	TEXAS ROADHOUSE INC	900.00	03/26/21	COWEN AND COMPANY, LLC	18.00	86,940.81	70,344.00	16,596.81	-	-
A003	09257W100	BLACKSTONE MORTGAGE TRU CL A	207.00	03/29/21	LUMINEX TRADING AND ANALYTICS LLC	3.11	6,677.78	5,698.71	979.07	-	-
A003	09257W100	BLACKSTONE MORTGAGE TRU CL A	4,094.00	03/29/21	PIPER JAFFRAY & CO.	81.88	131,723.36	112,707.82	19,015.54	-	-
A003	09257W100	BLACKSTONE MORTGAGE TRU CL A	1,160.00	03/30/21	INVESTMENT TECHNOLOGY GROUP INC.	23.20	36,360.59	31,934.80	4,425.79	-	-
A003	09257W100	BLACKSTONE MORTGAGE TRU CL A	4,144.00	03/30/21	STIFEL NICOLAUS + CO INC	207.20	129,874.78	114,084.32	15,790.46	-	-
A003	09257W100	BLACKSTONE MORTGAGE TRU CL A	11,675.00	03/30/21	PIPER JAFFRAY & CO.	233.50	366,210.19	321,412.75	44,797.44	-	-
A003	09257W100	BLACKSTONE MORTGAGE TRU CL A	7,950.00	03/31/21	PIPER JAFFRAY & CO.	159.00	247,792.28	218,863.50	28,928.78	-	-
A003	09257W100	BLACKSTONE MORTGAGE TRU CL A	3,323.00	04/01/21	PIPER JAFFRAY & CO.	66.46	102,794.15	91,482.19	11,311.96	-	-
A003	02208R106	ALTRA INDUSTRIAL MOTION CORP	1,201.00	04/06/21	COWEN AND COMPANY, LLC	24.02	71,681.32	66,237.23	5,444.09	-	37,699.10
A003	024835106	AMERICAN CAMPUS COMMUNITIES	1,058.00	04/06/21	COWEN AND COMPANY, LLC	21.16	46,552.39	45,459.80	1,092.59	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	1,746.00	04/06/21	COWEN AND COMPANY, LLC	34.92	53,724.14	35,042.22	18,681.92	-	-
A003	05605H100	BWX TECHNOLOGIES INC	932.00	04/06/21	COWEN AND COMPANY, LLC	18.64	63,802.34	56,180.96	7,621.38	-	-
A003	06652K103	BANKUNITED INC	2,491.00	04/06/21	COWEN AND COMPANY, LLC	49.82	110,076.47	86,636.98	23,439.49	-	-
A003	077454106	BELDEN INC	376.00	04/06/21	COWEN AND COMPANY, LLC	7.52	17,334.98	15,754.40	1,580.58	-	-
A003	092113109	BLACK HILLS CORP	704.00	04/06/21	COWEN AND COMPANY, LLC	14.08	47,963.76	43,267.44	4,696.32	-	-
A003	127055101	CABOT CORP	620.00	04/06/21	COWEN AND COMPANY, LLC	12.40	33,517.33	27,834.61	5,682.72	-	-
A003	127190304	CACI INTERNATIONAL INC CL A	211.00	04/06/21	COWEN AND COMPANY, LLC	4.22	53,769.72	52,608.63	1,161.09	-	-
A003	127203107	CACTUS INC A	1,709.00	04/06/21	COWEN AND COMPANY, LLC	34.18	52,913.78	48,112.58	4,801.20	-	-
A003	128030202	CAL MAINE FOODS INC	715.00	04/06/21	COWEN AND COMPANY, LLC	14.30	27,562.74	26,841.10	721.64	-	-
A003	131193104	CALLAWAY GOLF COMPANY	807.00	04/06/21	COWEN AND COMPANY, LLC	16.14	22,095.54	19,376.07	2,719.47	-	-
A003	146229109	CARTER S INC	259.00	04/06/21	COWEN AND COMPANY, LLC	5.18	24,186.92	24,364.13	-	(177.21)	-
A003	17273K109	CIRCOR INTERNATIONAL INC	856.00	04/06/21	COWEN AND COMPANY, LLC	17.12	31,214.48	32,904.84	-	(1,690.16)	-
A003	184496107	CLEAN HARBORS INC	849.00	04/06/21	COWEN AND COMPANY, LLC	16.98	74,398.51	64,608.90	9,789.61	-	-
A003	19239V302	COSENT COMMUNICATIONS HOLDIN	423.00	04/06/21	COWEN AND COMPANY, LLC	8.46	29,499.18	25,325.01	4,174.17	-	-
A003	198287203	COLUMBIA PROPERTY TRUST INC	2,603.00	04/06/21	COWEN AND COMPANY, LLC	52.06	45,201.90	37,327.02	7,874.88	-	-
A003	22002T108	CORPORATE OFFICE PROPERTIES	1,175.00	04/06/21	COWEN AND COMPANY, LLC	23.50	31,642.58	30,644.00	998.58	-	-
A003	23291C103	DMC GLOBAL INC	398.00	04/06/21	COWEN AND COMPANY, LLC	7.92	21,106.73	17,127.00	3,979.73	-	-
A003	26817Q886	DYNEX CAPITAL INC	1,521.00	04/06/21	COWEN AND COMPANY, LLC	30.42	29,264.35	27,073.80	2,190.55	-	-
A003	29084Q100	EMCOR GROUP INC	300.00	04/06/21	COWEN AND COMPANY, LLC	6.00	34,634.82	27,438.00	7,196.82	-	-
A003	29272W109	ENERGIZER HOLDINGS INC	560.00	04/06/21	COWEN AND COMPANY, LLC	11.20	26,871.74	23,620.80	3,250.94	-	-
A003	292765104	ENERPAC TOOL GROUP CORP	1,254.00	04/06/21	COWEN AND COMPANY, LLC	25.08	33,610.91	28,352.94	5,257.97	-	-
A003	29355X107	ENPRO INDUSTRIES INC	558.00	04/06/21	COWEN AND COMPANY, LLC	11.16	49,019.04	42,140.16	6,878.88	-	-
A003	29415F104	ENVISTA HOLDINGS CORP	1,756.00	04/06/21	COWEN AND COMPANY, LLC	35.12	73,748.11	59,229.88	14,518.23	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	500.00	04/06/21	COWEN AND COMPANY, LLC	10.00	45,937.56	42,565.00	3,372.56	-	-
A003	302520101	FNB CORP	7,277.00	04/06/21	COWEN AND COMPANY, LLC	145.54	93,545.36	69,998.47	23,546.89	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	2,045.00	04/06/21	COWEN AND COMPANY, LLC	40.90	36,520.03	22,092.75	14,427.28	-	-
A003	38388F108	WR GRACE + CO	965.00	04/06/21	COWEN AND COMPANY, LLC	19.30	61,528.08	52,901.30	8,626.78	-	5,379.66
A003	405217100	HAIN CELESTIAL GROUP INC	562.00	04/06/21	COWEN AND COMPANY, LLC	11.24	24,852.02	22,564.30	2,287.72	-	-
A003	410867105	HANOVER INSURANCE GROUP INC/	582.00	04/06/21	COWEN AND COMPANY, LLC	11.64	77,388.14	68,047.44	9,340.70	-	-
A003	413160102	HARMONIC INC	5,212.00	04/06/21	COWEN AND COMPANY, LLC	104.24	42,061.66	39,068.15	2,993.51	-	-
A003	415864107	HARSCO CORP	1,961.00	04/06/21	COWEN AND COMPANY, LLC	39.22	34,772.86	35,258.78	-	(485.92)	-
A003	423452101	HELMERICH + PAYNE	1,166.00	04/06/21	COWEN AND COMPANY, LLC	23.32	32,023.32	37,519.38	-	(5,496.06)	-
A003	427096508	HERCULES CAPITAL INC	4,352.00	04/06/21	COWEN AND COMPANY, LLC	87.04	72,526.14	62,755.84	9,770.30	-	-
A003	428291108	HEXCEL CORP	810.00	04/06/21	COWEN AND COMPANY, LLC	16.20	46,017.24	39,276.90	6,740.34	-	-
A003	431571108	HILLENBRAND INC	544.00	04/06/21	COWEN AND COMPANY, LLC	10.88	27,348.75	21,651.20	5,697.55	-	-
A003	44109J106	HOSTESS BRANDS INC	3,110.00	4/6/2021	COWEN AND COMPANY, LLC	62.20	45,843.03	45,530.40	312.63	-	-
A003	447462102	HURON CONSULTING GROUP INC	894.00	04/06/21	COWEN AND COMPANY, LLC	17.88	47,917.17	52,701.30	-	(4,784.13)	-
A003	45073V108	ITT INC	928.00	04/06/21	COWEN AND COMPANY, LLC	18.56	86,295.01	71,474.56	14,820.45	-	-
A003	451107106	IDACORP INC	572.00	04/06/21	COWEN AND COMPANY, LLC	11.44	57,109.21	54,929.16	2,180.05	-	-
A003	45688C107	INGEVITY CORP	423.00	04/06/21	COWEN AND COMPANY, LLC	8.46	31,428.73	32,033.79	-	(605.06)	-
A003	457187102	INGREDION INC	875.00	04/06/21	COWEN AND COMPANY, LLC	17.50	79,216.32	68,431.46	10,784.86	-	-
A003	45768S105	INNOSPEC INC	363.00	04/06/21	COWEN AND COMPANY, LLC	7.26	38,224.24	32,934.99	5,289.25	-	-
A003	457985208	INTEGRA LIFESCIENCES HOLDING	808.00	04/06/21	COWEN AND COMPANY, LLC	16.16	55,017.16	52,455.36	2,561.80	-	-
A003	488152208	KELLY SERVICES INC A	1,006.00	04/06/21	COWEN AND COMPANY, LLC	20.12	23,836.84	20,693.42	3,143.42	-	-
A003	488401100	KEMPER CORP	516.00	04/06/21	COWEN AND COMPANY, LLC	10.32	42,312.14	39,644.28	2,667.86	-	7,281.59
A003	500643200	KORN FERRY	1,290.00	04/06/21	COWEN AND COMPANY, LLC	25.80	82,514.03	59,043.75	23,470.28	-	-
A003	529043101	LXP INDUSTRIAL TRUST	2,536.00	04/06/21	COWEN AND COMPANY, LLC	52.70	29,207.47	26,932.32	2,275.15	-	-
A003	53814L108	LIVENT CORP	2,625.00	04/06/21	COWEN AND COMPANY, LLC	50.50	46,568.57	49,455.00	-	(2,886.43)	-
A003	552848103	MGIC INVESTMENT CORP	6,280.00	04/06/21	COWEN AND COMPANY, LLC	125.60	88,334.02	78,814.00	9,520.02	-	-
A003	55303J106	MGP INGREDIENTS INC	570.00	04/06/21	COWEN AND COMPANY, LLC	11.40	35,279.74	26,824.20	8,455.54	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	664.00	04/06/21	COWEN AND COMPANY, LLC	13.28	39,512.77	36,546.56	2,966.21	-	-
A003	556269108	STEVEN MADDEN LTD	954.00	04/06/21	COWEN AND COMPANY, LLC	19.08	37,380.48	33,701.98	3,678.50	-	-
A003	575385109	MASONITE INTERNATIONAL CORP	611.00	04/06/21	COWEN AND COMPANY, LLC	12.22	75,107.21	60,085.74	15,021.47	-	-
A003	626755102	MURPHY USA INC	570.00	04/06/21	COWEN AND COMPANY, LLC	11.40	82,641.48	74,595.90	8,045.58	-	-
A003	65158N102	NEWMARK GROUP INC CLASS A	6,029.00	04/06/21	COWEN AND COMPANY, LLC	120.58	63,343.36	43,951.41	19,391.95	-	-
A003	670704105	NUVASIVE INC	591.00	04/06/21	COWEN AND COMPANY, LLC	11.82	39,389.05	33,291.03	6,098.02	-	-
A003	67098H104	O I GLASS INC	3,223.00	04/06/21	COWEN AND COMPANY, LLC	64.46	48,543.61	38,979.74	9,563.87	-	-
A003	680665205	OLIN CORP	1,097.00	04/06/21	COWEN AND COMPANY, LLC	21.94	44,285.77	26,942.32	17,343.45	-	6,885.80
A003	691497309	OXFORD INDUSTRIES INC	432.00	04/06/21	COWEN AND COMPANY, LLC	8.64	37,918.21	28,492.28	9,425.93	-	-
A003	69327R101	PDC ENERGY INC	1,154.00	04/06/21	COWEN AND COMPANY, LLC	23.08	41,463.35	23,691.62	17,771.73	-	-
A003	695263103	PACWEST BANCORP	1,747.00	04/06/21	COWEN AND COMPANY, LLC	34.94	69,304.18	65,826.64	3,477.54	-	-
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	1,363.00	04/06/21	COWEN AND COMPANY, LLC	27.26	123,693.79	87,777.20	35,916.59	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	2,792.00	04/06/21	COWEN AND COMPANY, LLC	55.84	134,712.19	119,413.84	15,298.35	-	-
A003	74112D101	PRESTIGE CONSUMER HEALTHCARE	1,312.00	04/06/21	COWEN AND COMPANY, LLC	26.24	56,683.88	45,749.44	10,934.44	-	-
A003	750102105	RACKSPACE TECHNOLOGY INC	2,276.00	04/06/21	COWEN AND COMPANY, LLC	45.52	57,608.67	54,528.06	3,080.61	-	-
A003	758750103	REGAL REXNORD CORP	693.00	04/06/21	COWEN AND COMPANY, LLC	13.86	103,838.10	87,896.46	15,941.64	-	-
A003	775133101	ROGERS CORP	382.00	04/06/21	COWEN AND COMPANY, LLC	7.64	74,864.96	61,230.67	13,634.29	-	-
A003	78469X107	SPX FLOW INC	418.00	04/06/21	COWEN AND COMPANY, LLC	8.36	27,571.42	24,227.28	3,344.14	-	-
A003	800013104	SANDERSON FARMS INC	396.00	04/06/21	COWEN AND COMPANY, LLC	7.92	64,331.65	55,537.04	8,794.61	-	7,363.40
A003	81617J301	SELECT ENERGY SERVICES INC A	1,498.00	04/06/21	COWEN AND COMPANY, LLC	29.96	7,640.81	6,141.80	1,499.01	-	-
A003	827048109	SILGAN HOLDINGS INC	783.00	04/06/21	COWEN AND COMPANY, LLC	15.66	33,098.10	29,033.64	4,064.46	-	-

A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	353.00	04/06/21	COWEN AND COMPANY, LLC	7.06	31,858.08	27,879.94	3,978.14	-	-
A003	84857L101	SPIRE INC	512.00	04/06/21	COWEN AND COMPANY, LLC	10.24	37,974.74	32,788.48	5,186.26	-	-
A003	854231107	STANDEX INTERNATIONAL CORP	551.00	04/06/21	COWEN AND COMPANY, LLC	11.02	53,934.80	42,713.52	11,221.28	-	-
A003	85917A100	STERLING BANCORP/DE	4,543.00	04/06/21	COWEN AND COMPANY, LLC	90.86	106,466.47	81,683.14	24,783.33	-	-
A003	878155100	TEAM INC	2,976.00	4/6/2021	COWEN AND COMPANY, LLC	59.52	35,516.29	32,438.40	3,077.89	-	-
A003	87901J105	TEGNA INC	3,567.00	04/06/21	COWEN AND COMPANY, LLC	71.34	71,573.98	49,759.65	21,814.33	-	-
A003	882681109	TEXAS ROADHOUSE INC	220.00	04/06/21	COWEN AND COMPANY, LLC	4.40	22,008.68	17,195.20	4,813.48	-	1,337.20
A003	89469A104	TREEHOUSE FOODS INC	1,787.00	04/06/21	COWEN AND COMPANY, LLC	35.74	95,027.35	75,929.63	19,097.72	-	-
A003	904214103	UMPUQA HOLDINGS CORP	4,789.00	04/06/21	COWEN AND COMPANY, LLC	95.78	84,542.65	75,357.52	9,185.13	-	-
A003	915271100	UNIVEST FINANCIAL CORP	1,691.00	04/06/21	COWEN AND COMPANY, LLC	33.82	48,425.09	34,800.78	13,624.31	-	-
A003	917047102	URBAN OUTFITTERS INC	698.00	04/06/21	COWEN AND COMPANY, LLC	13.96	26,457.62	19,975.16	6,482.46	-	-
A003	92047W101	VALVOLINE INC	1,959.00	04/06/21	COWEN AND COMPANY, LLC	39.18	51,645.63	45,331.26	6,314.37	-	-
A003	925550105	VIAVI SOLUTIONS INC	4,505.00	04/06/21	COWEN AND COMPANY, LLC	90.10	72,403.99	67,710.56	4,693.43	-	-
A003	928377100	VISTA OUTDOOR INC	1,137.00	04/06/21	COWEN AND COMPANY, LLC	22.74	37,135.25	27,015.12	10,120.13	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	1,186.00	04/06/21	COWEN AND COMPANY, LLC	23.72	110,749.77	71,100.70	39,649.07	-	-
A003	98983L108	ZURN WATER SOLUTIONS CORP	735.00	04/06/21	COWEN AND COMPANY, LLC	14.70	36,070.23	34,481.72	1,588.51	-	2,858.22
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	2,203.00	04/06/21	COWEN AND COMPANY, LLC	44.06	83,694.18	69,084.51	14,609.67	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	3,351.00	04/19/21	INVESTMENT TECHNOLOGY GROUP INC.	67.02	117,494.17	67,254.57	50,239.60	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	5,051.00	04/19/21	JEFFERIES LLC	101.02	178,091.79	101,373.57	76,718.22	-	-
A003	128030202	CAL MAINE FOODS INC	887.00	05/06/21	PIPER JAFFRAY & CO.	17.74	33,179.13	33,297.98	-	(118.85)	-
A003	128030202	CAL MAINE FOODS INC	324.00	05/07/21	LIQUIDNET INC	9.72	12,017.09	12,162.96	-	(145.87)	-
A003	128030202	CAL MAINE FOODS INC	663.00	05/07/21	PIPER JAFFRAY & CO.	13.26	24,683.29	24,889.02	-	(205.73)	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	597.00	05/07/21	LUMINEX TRADING AND ANALYTICS LLC	8.96	11,532.00	6,449.57	5,082.43	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	1,843.00	05/07/21	COWEN AND COMPANY, LLC	36.86	35,661.31	19,910.48	15,750.83	-	-
A003	38388F108	WR GRACE + CO	807.00	05/07/21	INSTINET	16.14	55,113.78	44,239.74	10,874.04	-	-
A003	38388F108	WR GRACE + CO	2,836.00	05/07/21	JEFFERIES LLC	56.72	193,673.42	155,469.52	38,203.90	-	-
A003	500643200	KORN FERRY	216.00	05/07/21	VIRTU AMERICAS LLC	4.32	14,544.38	9,886.40	4,657.98	-	-
A003	500643200	KORN FERRY	1,175.00	05/07/21	JEFFERIES LLC	23.50	79,296.58	53,780.16	25,516.42	-	-
A003	500643200	KORN FERRY	1,049.00	05/11/21	JEFFERIES LLC	20.98	69,670.02	48,013.10	21,656.92	-	-
A003	38388F108	WR GRACE + CO	8,684.00	05/11/21	ROBERT W. BAIRD CO INCORPORATED	434.20	592,910.10	476,056.88	116,853.22	-	-
A003	38388F108	WR GRACE + CO	1,016.00	05/11/21	VIRTU AMERICAS LLC	20.32	69,390.93	55,697.12	13,693.81	-	-
A003	38388F108	WR GRACE + CO	1,994.00	05/11/21	SANFORD C BERNSTEIN CO LLC	39.88	136,188.30	109,311.08	26,877.22	-	-
A003	500643200	KORN FERRY	592.00	05/11/21	JEFFERIES LLC	11.84	38,284.14	27,096.05	11,188.09	-	-
A003	691497309	OXFORD INDUSTRIES INC	1,469.00	06/10/21	COWEN AND COMPANY, LLC	29.38	157,074.66	96,886.93	60,187.73	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,277.00	06/10/21	COWEN AND COMPANY, LLC	25.54	63,749.55	54,617.29	9,132.26	-	-
A003	691497309	OXFORD INDUSTRIES INC	110.00	06/11/21	COWEN AND COMPANY, LLC	2.20	11,601.97	7,254.98	4,346.99	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	2,766.00	06/11/21	COWEN AND COMPANY, LLC	55.32	137,576.26	118,301.82	19,274.44	-	-
A003	680665205	OLIN CORP	43.00	06/30/21	CREDIT SUISSE SECURITIES (USA) LLC	2.15	1,993.23	1,056.08	937.15	-	-
A003	680665205	OLIN CORP	2,724.00	06/30/21	COWEN AND COMPANY, LLC	54.48	126,008.32	66,901.44	59,106.88	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,222.00	06/30/21	LIQUIDNET INC	36.66	56,337.45	52,264.94	4,072.51	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,740.00	06/30/21	COWEN AND COMPANY, LLC	34.80	80,236.73	74,419.80	5,816.93	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	1,862.00	06/30/21	PIPER JAFFRAY & CO.	37.24	85,849.30	79,637.74	6,211.56	-	-
A003	928377100	VISTA OUTDOOR INC	2,398.00	06/30/21	COWEN AND COMPANY, LLC	47.96	111,255.60	56,976.48	54,279.12	-	-
A003	680665205	OLIN CORP	579.00	07/01/21	COWEN AND COMPANY, LLC	11.58	26,996.84	14,220.24	12,776.60	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	241.00	07/01/21	LIQUIDNET INC	7.23	11,159.95	10,307.57	852.38	-	-
A003	928377100	VISTA OUTDOOR INC	893.00	07/01/21	PIPER JAFFRAY & CO.	17.86	41,176.28	21,217.68	19,958.60	-	-
A003	680665205	OLIN CORP	1,048.00	07/19/21	VIRTU AMERICAS LLC	20.96	42,957.30	25,738.88	17,218.42	-	-
A003	680665205	OLIN CORP	1,342.00	07/19/21	JEFFERIES LLC	26.84	54,511.36	32,959.52	21,551.84	-	-
A003	680665205	OLIN CORP	1,706.00	07/19/21	COWEN AND COMPANY, LLC	34.12	69,829.46	41,899.36	27,930.10	-	-
A003	23291C103	DMC GLOBAL INC	5,158.00	07/23/21	JEFFERIES LLC	103.16	219,941.66	223,083.50	-	(3,141.84)	-
A003	680665205	OLIN CORP	908.00	07/23/21	VIRTU AMERICAS LLC	18.16	39,516.78	22,300.48	17,216.30	-	-
A003	680665205	OLIN CORP	3,609.00	07/23/21	SANFORD C BERNSTEIN CO LLC	72.18	156,863.29	88,637.04	68,226.25	-	-
A003	23291C103	DMC GLOBAL INC	401.00	7/26/2021	VIRTU AMERICAS LLC	8.02	17,435.39	17,343.25	92.14	-	-
A003	23291C103	DMC GLOBAL INC	631.00	07/26/21	COWEN AND COMPANY, LLC	12.62	27,325.44	27,290.75	34.69	-	-
A003	680665205	OLIN CORP	4,707.00	07/26/21	SANFORD C BERNSTEIN CO LLC	94.14	207,406.78	115,603.92	91,802.86	-	-
A003	19239V302	COGENT COMMUNICATIONS HOLDIN	560.00	07/27/21	JEFFERIES LLC	11.20	42,644.12	33,527.20	9,116.92	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	531.00	07/27/21	JEFFERIES LLC	10.62	56,653.48	45,204.03	11,449.45	-	-
A003	19239V302	COGENT COMMUNICATIONS HOLDIN	102.00	07/28/21	PIPER JAFFRAY & CO.	2.04	7,802.44	6,106.74	1,695.70	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	133.00	07/28/21	VIRTU AMERICAS LLC	2.66	14,080.37	11,322.29	2,758.08	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	138.00	7/28/2021	JEFFERIES LLC	2.76	14,689.54	11,747.94	2,941.60	-	-
A003	882681109	TEXAS ROADHOUSE INC	3,343.00	8/3/2021	JEFFERIES LLC	66.86	296,181.26	261,288.88	34,892.38	-	-
A003	488401100	KEMPER CORP	415.00	08/06/21	PIPER JAFFRAY & CO.	8.30	26,760.14	31,884.45	-	(5,124.31)	-
A003	488401100	KEMPER CORP	1,254.00	08/06/21	LIQUIDNET INC	37.62	80,876.18	96,344.82	-	(15,468.64)	-
A003	800013104	SANDERSON FARMS INC	999.00	08/11/21	COWEN AND COMPANY, LLC	19.98	194,785.22	140,104.80	54,680.42	-	-
A003	488401100	KEMPER CORP	1,922.00	08/18/21	PIPER JAFFRAY & CO.	38.44	129,523.10	147,667.26	-	(18,144.16)	-
A003	878155100	TEAM INC	648.00	09/07/21	VIRTU AMERICAS LLC	12.96	2,439.71	7,063.20	-	(4,623.49)	-
A003	878155100	TEAM INC	5,930.00	09/07/21	PIPER JAFFRAY & CO.	118.60	22,466.87	64,637.00	-	(42,170.13)	-
A003	92047W101	VALVOLINE INC	1,217.00	09/08/21	PIPER JAFFRAY & CO.	24.34	37,778.64	28,161.38	9,617.26	-	-
A003	92047W101	VALVOLINE INC	1,738.00	09/08/21	LIQUIDNET INC	52.14	54,042.83	40,217.32	13,825.51	-	-
A003	92047W101	VALVOLINE INC	4,093.00	09/08/21	LUMINEX TRADING AND ANALYTICS LLC	61.40	126,917.14	94,712.02	32,205.12	-	-
A003	800013104	SANDERSON FARMS INC	401.00	09/09/21	VIRTU AMERICAS LLC	8.02	75,640.52	56,238.26	19,402.26	-	-
A003	800013104	SANDERSON FARMS INC	758.00	09/09/21	JEFFERIES LLC	15.16	143,263.69	106,305.74	36,957.95	-	-
A003	878155100	TEAM INC	1,373.00	09/09/21	VIRTU AMERICAS LLC	27.46	5,636.14	14,965.70	-	(9,329.56)	-
A003	878155100	TEAM INC	4,060.00	09/09/21	PIPER JAFFRAY & CO.	81.20	16,657.28	44,254.00	-	(27,596.72)	-
A003	878155100	TEAM INC	3,461.00	09/10/21	PIPER JAFFRAY & CO.	69.22	13,612.74	37,724.90	-	(24,112.16)	-
A003	878155100	TEAM INC	3,348.00	09/14/21	PIPER JAFFRAY & CO.	66.96	12,507.05	36,493.20	-	(23,986.15)	-
A003	800013104	SANDERSON FARMS INC	390.00	09/15/21	PIPER JAFFRAY & CO.	7.80	73,292.40	54,695.57	18,596.83	-	-
A003	800013104	SANDERSON FARMS INC	640.00	09/15/21	LIQUIDNET INC	19.20	120,110.29	89,756.83	30,353.46	-	-
A003	878155100	TEAM INC	948.00	09/15/21	COWEN AND COMPANY, LLC	18.96	3,487.39	10,333.20	-	(6,845.81)	-
A003	878155100	TEAM INC	6,404.00	09/15/21	KEYBANC CAPITAL MARKETS INC	320.20	23,460.92	69,803.60	-	(46,342.68)	-
A003	878155100	TEAM INC	2,134.00	09/16/21	KEYBANC CAPITAL MARKETS INC	106.70	7,575.66	23,260.60	-	(16,684.94)	-
A003	878155100	TEAM INC	2,405.00	09/16/21	COWEN AND COMPANY, LLC	48.10	8,315.00	26,214.50	-	(17,899.50)	-
A003	878155100	TEAM INC	4,473.00	09/17/21	PIPER JAFFRAY & CO.	89.46	15,602.63	48,755.70	-	(33,153.07)	-
A003	878155100	TEAM INC	12,141.00	09/17/21	KEYBANC CAPITAL MARKETS INC	607.05	43,086.96	132,336.90	-	(89,249.94)	-
A003	800013104	SANDERSON FARMS INC	856.00	09/21/21	COWEN AND COMPANY, LLC	17.12	163,432.24	120,049.75	43,382.49	-	-

A003	077454106	BELDEN INC	244.00	09/27/21	VIRTU AMERICAS LLC	4.88	14,617.97	10,591.01	4,026.96	-	-
A003	077454106	BELDEN INC	808.00	09/27/21	LUMINEX TRADING AND ANALYTICS LLC	12.12	48,411.07	35,071.88	13,339.19	-	-
A003	077454106	BELDEN INC	1,811.00	09/27/21	JEFFERIES LLC	36.22	108,700.55	78,607.88	30,092.67	-	-
A003	19239V302	COGENT COMMUNICATIONS HOLDIN	131.00	09/27/21	VIRTU AMERICAS LLC	2.62	9,458.81	7,842.97	1,615.84	-	-
A003	19239V302	COGENT COMMUNICATIONS HOLDIN	555.00	09/27/21	PIPER JAFFRAY & CO.	11.10	40,177.07	33,227.85	6,949.22	-	-
A003	29415F104	ENVISTA HOLDINGS CORP	226.00	09/27/21	JEFFERIES LLC	4.52	9,817.49	7,622.98	2,194.51	-	-
A003	29415F104	ENVISTA HOLDINGS CORP	564.00	09/27/21	LIQUIDNET INC	16.92	24,415.99	19,023.72	5,392.27	-	-
A003	29415F104	ENVISTA HOLDINGS CORP	1,461.00	09/27/21	VIRTU AMERICAS LLC	29.22	63,368.66	49,279.53	14,089.13	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	80.00	09/27/21	VIRTU AMERICAS LLC	1.60	9,837.55	6,810.40	3,027.15	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	307.00	09/27/21	VIRTU AMERICAS LLC	6.14	37,730.11	26,134.91	11,595.20	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	396.00	09/27/21	PIPER JAFFRAY & CO.	7.92	48,721.57	33,711.48	15,010.09	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,402.00	09/27/21	PIPER JAFFRAY & CO.	28.04	93,573.77	77,166.08	16,407.69	-	-
A003	800013104	SANDERSON FARMS INC	405.00	09/27/21	COWEN AND COMPANY, LLC	8.10	76,164.40	56,799.24	19,365.16	-	-
A003	302520101	FNB CORP	650.00	09/30/21	LUMINEX TRADING AND ANALYTICS LLC	9.75	7,624.46	6,252.44	1,372.02	-	-
A003	302520101	FNB CORP	8,693.00	09/30/21	JEFFERIES LLC	173.86	101,651.94	83,619.17	18,032.77	-	-
A003	800013104	SANDERSON FARMS INC	488.00	09/30/21	JEFFERIES LLC	9.76	90,908.56	68,439.58	22,468.98	-	-
A003	800013104	SANDERSON FARMS INC	1,085.00	09/30/21	LIQUIDNET INC	32.55	201,969.76	152,165.87	49,803.89	-	-
A003	302520101	FNB CORP	1,067.00	10/01/21	VIRTU AMERICAS LLC	21.34	12,617.22	10,263.62	2,353.60	-	-
A003	302520101	FNB CORP	4,268.00	10/1/2021	JEFFERIES LLC	85.36	50,032.65	41,054.48	8,978.17	-	-
A003	302520101	FNB CORP	4,444.00	10/1/2021	PIPER JAFFRAY & CO.	88.88	51,892.76	42,747.45	9,145.31	-	-
A003	302520101	FNB CORP	24,753.00	10/01/21	ROBERT W. BAIRD CO. INCORPORATED	1,237.65	291,687.85	238,102.54	53,585.31	-	-
A003	302520101	FNB CORP	2,219.00	10/04/21	ROBERT W. BAIRD CO. INCORPORATED	110.95	26,465.87	21,344.87	5,121.00	-	-
A003	302520101	FNB CORP	6,683.00	10/04/21	CREDIT SUISSE SECURITIES (USA) LLC	334.15	78,902.43	64,284.70	14,617.73	-	-
A003	302520101	FNB CORP	534.00	10/04/21	VIRTU AMERICAS LLC	10.68	6,319.86	5,136.62	1,183.24	-	-
A003	302520101	FNB CORP	2,134.00	10/05/21	COWEN AND COMPANY, LLC	42.68	25,309.11	20,527.24	4,781.87	-	-
A003	302520101	FNB CORP	17,071.00	10/05/21	CREDIT SUISSE SECURITIES (USA) LLC	853.55	201,965.96	164,208.31	37,757.65	-	-
A003	98983L108	ZURN WATER SOLUTIONS CORP	11,162.00	10/05/21	CUSIP CHANGE NON CASH	-	261,504.43	261,504.43	-	-	-
A003	302520101	FNB CORP	4,780.00	10/06/21	CREDIT SUISSE SECURITIES (USA) LLC	239.00	56,012.23	45,979.48	10,032.75	-	-
A003	302520101	FNB CORP	19,811.00	10/06/21	JEFFERIES LLC	396.22	232,419.48	190,564.76	41,854.72	-	-
A003	302520101	FNB CORP	19,714.00	10/07/21	RAYMOND, JAMES AND ASSOCIATES INC	985.70	234,122.26	189,631.70	44,490.56	-	42,928.80
A003	488401100	KEMPER CORP	539.00	10/07/21	PIPER JAFFRAY & CO.	10.78	37,031.91	41,411.37	-	(4,379.46)	-
A003	488401100	KEMPER CORP	510.00	10/08/21	VIRTU AMERICAS LLC	10.20	34,251.43	39,183.30	-	(4,931.87)	-
A003	488401100	KEMPER CORP	616.00	10/08/21	PIPER JAFFRAY & CO.	12.32	41,408.66	47,327.28	-	(5,918.62)	-
A003	488401100	KEMPER CORP	700.00	10/11/21	JEFFERIES LLC	14.00	46,568.38	53,781.00	-	(7,212.62)	-
A003	488401100	KEMPER CORP	1,880.00	10/12/21	JEFFERIES LLC	37.60	124,513.64	144,440.40	-	(19,926.76)	-
A003	02208R106	ALTRA INDUSTRIAL MOTION CORP	1,093.00	10/13/21	COWEN AND COMPANY, LLC	21.86	58,619.15	60,280.84	-	(1,661.69)	-
A003	024835100	AMERICAN CAMPUS COMMUNITIES	963.00	10/13/21	COWEN AND COMPANY, LLC	19.26	48,702.80	41,377.87	7,324.93	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	1,606.00	10/13/21	COWEN AND COMPANY, LLC	32.12	39,065.75	34,921.91	4,143.84	-	-
A003	05605H100	BWX TECHNOLOGIES INC	886.00	10/13/21	COWEN AND COMPANY, LLC	17.72	51,139.65	53,408.08	-	(2,268.43)	-
A003	06652K103	BANKUNITED INC	2,372.00	10/13/21	COWEN AND COMPANY, LLC	47.44	97,561.28	82,498.16	15,063.12	-	-
A003	077454106	BELDEN INC	753.00	10/13/2021	COWEN AND COMPANY, LLC	15.06	45,244.14	32,684.56	12,559.58	-	-
A003	092113109	BLACK HILLS CORP	674.00	10/13/21	COWEN AND COMPANY, LLC	13.48	42,613.43	41,423.65	1,189.78	-	-
A003	127055101	CABOT CORP	596.00	10/13/2021	COWEN AND COMPANY, LLC	11.92	30,524.87	26,757.14	3,767.73	-	-
A003	127190304	CACI INTERNATIONAL INC CL A	200.00	10/13/21	COWEN AND COMPANY, LLC	4.00	54,904.21	49,866.00	5,038.21	-	-
A003	127203107	CACTUS INC A	1,558.00	10/13/21	COWEN AND COMPANY, LLC	31.16	65,111.44	43,861.56	21,249.88	-	-
A003	128030202	CAL MAINE FOODS INC	557.00	10/13/2021	COWEN AND COMPANY, LLC	11.14	19,286.03	20,909.78	-	(1,623.75)	-
A003	131193104	CALLAWAY GOLF COMPANY	776.00	10/13/2021	COWEN AND COMPANY, LLC	15.52	21,049.74	18,631.76	2,417.98	-	-
A003	146229109	CARTER S INC	248.00	10/13/21	COWEN AND COMPANY, LLC	4.96	23,491.43	23,329.36	162.07	-	-
A003	16934Q208	CHIMERA INVESTMENT CORP	5,181.00	10/13/21	COWEN AND COMPANY, LLC	103.62	78,932.13	66,436.62	12,495.51	-	-
A003	17273K109	CIRCOR INTERNATIONAL INC	815.00	10/13/21	COWEN AND COMPANY, LLC	16.30	24,804.31	31,328.60	-	(6,524.29)	-
A003	184496107	CLEAN HARBORS INC	807.00	10/13/21	COWEN AND COMPANY, LLC	16.14	85,825.38	61,412.70	24,412.68	-	-
A003	19239V302	COGENT COMMUNICATIONS HOLDIN	339.00	10/13/21	COWEN AND COMPANY, LLC	6.78	24,768.50	20,295.93	4,472.57	-	-
A003	198287203	COLUMBIA PROPERTY TRUST INC	2,478.00	10/13/21	COWEN AND COMPANY, LLC	49.56	47,379.11	35,534.52	11,844.59	-	-
A003	22002T108	CORPORATE OFFICE PROPERTIES	1,118.00	10/13/21	COWEN AND COMPANY, LLC	22.36	30,987.89	29,157.44	1,830.45	-	-
A003	258278100	DORMAN PRODUCTS INC	374.00	10/13/21	COWEN AND COMPANY, LLC	7.48	36,118.97	38,403.33	-	(2,284.36)	-
A003	26817Q886	DYNEX CAPITAL INC	1,447.00	10/13/21	COWEN AND COMPANY, LLC	28.94	25,517.99	25,756.60	-	(238.61)	-
A003	29084Q100	EMCOR GROUP INC	285.00	10/13/21	COWEN AND COMPANY, LLC	5.70	32,762.72	26,066.10	6,696.62	-	-
A003	29272W109	ENERGIZER HOLDINGS INC	533.00	10/13/21	COWEN AND COMPANY, LLC	10.66	20,157.95	22,481.94	-	(2,323.99)	-
A003	292765104	ENERPAC TOOL GROUP CORP	1,193.00	10/13/21	COWEN AND COMPANY, LLC	23.86	23,955.31	26,973.73	-	(3,018.42)	-
A003	29355X107	ENPRO INDUSTRIES INC	718.00	10/13/2021	COWEN AND COMPANY, LLC	14.36	61,745.24	56,209.86	5,535.38	-	-
A003	29415F104	ENVISTA HOLDINGS CORP	1,540.00	10/13/21	COWEN AND COMPANY, LLC	30.80	58,934.57	51,944.20	6,990.37	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	382.00	10/13/21	COWEN AND COMPANY, LLC	7.64	47,140.38	32,519.66	14,620.72	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	2,803.00	10/13/21	COWEN AND COMPANY, LLC	56.06	50,981.82	36,996.62	13,985.20	-	-
A003	405217100	HAIN CELESTIAL GROUP INC	514.00	10/13/21	COWEN AND COMPANY, LLC	10.28	22,815.57	20,637.10	2,178.47	-	-
A003	410867105	HANOVER INSURANCE GROUP INC/	554.00	10/13/2021	COWEN AND COMPANY, LLC	11.08	72,764.75	64,773.68	7,991.07	-	-
A003	413160102	HARMONIC INC	5,004.00	10/13/21	COWEN AND COMPANY, LLC	100.08	45,653.75	37,509.02	8,144.73	-	-
A003	415864107	HARSCO CORP	1,865.00	10/13/21	COWEN AND COMPANY, LLC	37.30	31,301.81	33,532.70	-	(2,230.89)	-
A003	423452101	HELMERICH + PAYNE	1,063.00	10/13/21	COWEN AND COMPANY, LLC	21.26	32,437.91	34,205.06	-	(1,767.15)	-
A003	427096508	HERCULES CAPITAL INC	4,141.00	10/13/21	COWEN AND COMPANY, LLC	82.82	70,893.96	59,713.22	11,180.74	-	-
A003	428291108	HEXCEL CORP	777.00	10/13/2021	COWEN AND COMPANY, LLC	15.54	48,200.40	37,676.73	10,523.67	-	-
A003	431571108	HILLENBRAND INC	516.00	10/13/21	COWEN AND COMPANY, LLC	10.32	23,346.30	20,536.80	2,809.50	-	-
A003	44109J106	HOSTESS BRANDS INC	6,175.00	10/13/21	COWEN AND COMPANY, LLC	123.50	111,669.97	96,287.74	16,382.23	-	-
A003	447462102	HURON CONSULTING GROUP INC	851.00	10/13/21	COWEN AND COMPANY, LLC	17.02	42,965.24	50,166.45	-	(7,201.21)	-
A003	45073V108	ITT INC	883.00	10/13/2021	COWEN AND COMPANY, LLC	17.66	78,178.74	68,008.66	10,170.08	-	-
A003	451107106	IDACORP INC	542.00	10/13/21	COWEN AND COMPANY, LLC	10.84	54,457.17	52,048.26	2,408.91	-	-
A003	45688C107	INGEVITY CORP	519.00	10/13/21	COWEN AND COMPANY, LLC	10.38	38,857.69	40,755.89	-	(1,898.20)	-
A003	457187102	INGREDION INC	820.00	10/13/2021	COWEN AND COMPANY, LLC	16.40	77,709.69	64,130.05	13,579.64	-	-
A003	45768S105	INNOVOSPEC INC	344.00	10/13/21	COWEN AND COMPANY, LLC	6.88	29,030.73	31,211.12	-	(2,180.39)	-
A003	45798S208	INTEGRA LIFESCIENCES HOLDING	733.00	10/13/2021	COWEN AND COMPANY, LLC	14.68	48,541.21	47,586.36	954.85	-	-
A003	486152208	KELLY SERVICES INC A	958.00	10/13/21	COWEN AND COMPANY, LLC	19.16	16,598.84	19,706.06	-	(1,117.22)	-
A003	488401100	KEMPER CORP	92.00	10/13/21	PIPER JAFFRAY & CO.	1.84	6,071.88	7,068.36	-	(996.48)	-
A003	488401100	KEMPER CORP	286.00	10/13/21	JEFFERIES LLC	5.72	18,904.53	21,973.38	-	(3,068.85)	-
A003	500643200	KORN FERRY	972.00	10/13/21	COWEN AND COMPANY, LLC	19.44	72,194.93	44,488.78	27,706.15	-	-
A003	529043101	LXP INDUSTRIAL TRUST	2,414.00	10/13/21	PIPER JAFFRAY & CO.	48.28	34,551.16	25,636.68	8,914.48	-	-
A003	53814L108	LIVENT CORP	3,469.00	10/13/2021	COWEN AND COMPANY, LLC	69.38	89,868.49	64,028.84	25,839.65	-	-

A003	552848103	MGIC INVESTMENT CORP	5,975.00	10/13/2021	COWEN AND COMPANY, LLC	119.50	94,891.47	74,986.25	19,905.22	-	-
A003	55303J106	MGP INGREDIENTS INC	519.00	10/13/21	COWEN AND COMPANY, LLC	10.38	34,854.98	24,424.14	10,430.84	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	548.00	10/13/21	COWEN AND COMPANY, LLC	10.96	34,689.64	30,161.92	4,527.72	-	-
A003	556269108	STEVEN MADDEN LTD	867.00	10/13/21	COWEN AND COMPANY, LLC	17.34	36,140.53	30,628.53	5,512.00	-	-
A003	575385109	MASONITE INTERNATIONAL CORP	583.00	10/13/2021	COWEN AND COMPANY, LLC	11.66	63,394.92	57,332.22	6,062.70	-	-
A003	626755102	MURPHY USA INC	548.00	10/13/2021	COWEN AND COMPANY, LLC	10.96	87,938.43	71,716.76	16,221.67	-	-
A003	65158N102	NEWMARK GROUP INC CLASS A	7,187.00	10/13/2021	COWEN AND COMPANY, LLC	143.74	103,804.18	57,688.77	46,115.41	-	-
A003	670704105	NUVASIVE INC	561.00	10/13/21	COWEN AND COMPANY, LLC	11.22	31,590.24	31,601.13	-	(10.89)	-
A003	67098H104	O I GLASS INC	3,798.00	10/13/2021	COWEN AND COMPANY, LLC	75.96	54,288.71	48,145.91	6,142.80	-	-
A003	691497309	OXFORD INDUSTRIES INC	313.00	10/13/21	COWEN AND COMPANY, LLC	6.26	28,202.72	20,643.71	7,559.01	-	-
A003	69327R101	PDC ENERGY INC	1,097.00	10/13/21	COWEN AND COMPANY, LLC	21.94	53,335.97	22,521.41	30,814.56	-	-
A003	695263103	PACWEST BANCORP	1,590.00	10/13/21	COWEN AND COMPANY, LLC	31.80	73,637.61	59,910.91	13,726.70	-	-
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	1,297.00	10/13/21	COWEN AND COMPANY, LLC	25.94	128,450.72	83,526.80	44,923.92	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	2,167.00	10/13/21	COWEN AND COMPANY, LLC	43.34	104,026.95	92,682.59	11,344.36	-	-
A003	74112D101	PRESTIGE CONSUMER HEALTHCARE	1,250.00	10/13/21	COWEN AND COMPANY, LLC	25.00	72,262.63	43,587.50	28,675.13	-	-
A003	750102105	RACKSPACE TECHNOLOGY INC	2,474.00	10/13/21	COWEN AND COMPANY, LLC	49.48	37,173.64	57,090.55	-	(19,916.91)	-
A003	758750103	REGAL REXNORD CORP	1,017.00	10/13/21	COWEN AND COMPANY, LLC	20.34	138,198.71	127,845.48	10,353.23	-	-
A003	775133101	ROGERS CORP	368.00	10/13/21	COWEN AND COMPANY, LLC	7.36	67,022.39	58,986.61	8,035.78	-	-
A003	78469X107	SPX FLOW INC	679.00	10/13/2021	COWEN AND COMPANY, LLC	13.58	48,652.88	42,848.40	5,804.48	-	-
A003	81617J301	SELECT ENERGY SERVICES INC A	1,424.00	10/13/21	COWEN AND COMPANY, LLC	28.48	8,443.99	5,838.40	2,605.59	-	-
A003	827048109	SILGAN HOLDINGS INC	746.00	10/13/2021	COWEN AND COMPANY, LLC	14.92	29,423.05	27,661.68	1,761.37	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	458.00	10/13/21	COWEN AND COMPANY, LLC	9.16	43,269.87	36,879.93	6,389.94	-	-
A003	84857L101	SPIRE INC	491.00	10/13/2021	COWEN AND COMPANY, LLC	9.82	31,325.89	31,443.64	-	(117.75)	-
A003	854231107	STANDEX INTERNATIONAL CORP	523.00	10/13/21	COWEN AND COMPANY, LLC	10.46	54,296.59	40,542.96	13,753.63	-	-
A003	85917A100	STERLING BANCORP/DE	4,323.00	10/13/21	COWEN AND COMPANY, LLC	86.46	109,911.71	77,727.54	32,184.17	-	-
A003	87901J105	TEGNA INC	3,395.00	10/13/2021	COWEN AND COMPANY, LLC	67.90	66,656.06	47,360.25	19,295.81	-	-
A003	89469A104	TREEHOUSE FOODS INC	1,700.00	10/13/21	COWEN AND COMPANY, LLC	34.00	67,296.36	72,233.00	-	(4,936.64)	-
A003	904214103	UMPOJA HOLDINGS CORP	4,360.00	10/13/21	COWEN AND COMPANY, LLC	87.20	85,860.17	68,606.98	17,253.19	-	-
A003	915271100	UNIVEST FINANCIAL CORP	1,609.00	10/13/21	COWEN AND COMPANY, LLC	32.18	45,355.54	33,113.22	12,242.32	-	-
A003	917047102	URBAN OUTFITTERS INC	671.00	10/13/21	COWEN AND COMPANY, LLC	13.42	19,772.25	19,202.49	569.76	-	-
A003	92047W101	VALVOLINE INC	1,440.00	10/13/21	COWEN AND COMPANY, LLC	28.80	50,815.04	33,321.60	17,493.44	-	-
A003	925550105	VIACI SOLUTIONS INC	5,217.00	10/13/21	COWEN AND COMPANY, LLC	104.34	78,435.62	78,969.57	-	(533.95)	-
A003	928377100	VISTA OUTDOOR INC	860.00	10/13/21	COWEN AND COMPANY, LLC	17.20	35,307.80	20,433.60	14,874.20	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	1,078.00	10/13/21	COWEN AND COMPANY, LLC	21.56	118,698.62	64,626.10	54,072.52	-	-
A003	97650W108	WINTRUST FINANCIAL CORP	1,088.00	10/13/21	COWEN AND COMPANY, LLC	21.76	88,484.73	88,863.11	-	(378.38)	-
A003	98983L108	ZURN WATER SOLUTIONS CORP	2,168.00	10/13/21	PIPER JAFFRAY & CO.	43.36	77,486.96	50,792.12	26,694.84	-	-
A003	98983L108	ZURN WATER SOLUTIONS CORP	659.00	10/13/21	VIRTU AMERICAS LLC	13.18	23,608.56	15,439.12	8,169.44	-	-
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	2,114.00	10/13/21	PIPER JAFFRAY & CO.	42.28	77,396.95	66,293.54	11,103.41	-	-
A003	G39108108	GATES INDUSTRIAL CORP PLC	3,063.00	10/13/21	COWEN AND COMPANY, LLC	61.26	48,610.17	51,225.24	-	(2,615.07)	-
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	720.00	10/15/21	COWEN AND COMPANY, LLC	14.40	72,932.45	46,368.00	26,564.45	-	-
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	1,188.00	10/15/21	VIRTU AMERICAS LLC	23.76	120,270.85	76,507.20	43,763.65	-	-
A003	98983L108	ZURN WATER SOLUTIONS CORP	2,114.00	10/15/21	PIPER JAFFRAY & CO.	42.28	76,603.14	49,527.00	27,076.14	-	-
A003	02208R106	ALTRA INDUSTRIAL MOTION CORP	2,259.00	10/19/21	JEFFERIES LLC	45.18	125,536.72	124,587.75	948.97	-	-
A003	024835100	AMERICAN CAMPUS COMMUNITIES	1,992.00	10/19/21	JEFFERIES LLC	39.84	101,671.56	85,591.61	16,079.95	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	3,130.00	10/19/21	JEFFERIES LLC	62.60	78,643.03	68,060.76	10,582.27	-	-
A003	05605H100	BWX TECHNOLOGIES INC	1,834.00	10/19/21	JEFFERIES LLC	36.68	104,133.25	110,553.52	-	(6,420.27)	-
A003	06652K103	BANKUNITED INC	4,904.00	10/19/21	JEFFERIES LLC	98.08	206,194.98	170,561.12	35,633.86	-	-
A003	077454106	BELDEN INC	1,477.00	10/19/21	JEFFERIES LLC	29.54	88,628.25	64,110.35	24,517.90	-	-
A003	092113109	BLACK HILLS CORP	1,398.00	10/19/21	JEFFERIES LLC	27.96	89,722.90	85,920.28	3,802.62	-	-
A003	127055101	CABOT CORP	1,233.00	10/19/21	JEFFERIES LLC	24.66	65,346.07	55,354.95	9,991.12	-	-
A003	127190304	CACI INTERNATIONAL INC CL A	417.00	10/19/21	JEFFERIES LLC	8.34	117,524.14	103,970.61	13,553.53	-	-
A003	127203107	CACTUS INC A	3,224.00	10/19/21	JEFFERIES LLC	64.48	141,064.43	90,763.58	50,300.85	-	-
A003	128030202	CALL MAINE FOODS INC	1,176.00	10/19/21	JEFFERIES LLC	23.52	41,365.82	44,147.04	-	(2,781.22)	-
A003	131193104	CALLAWAY GOLF COMPANY	1,604.00	10/19/21	JEFFERIES LLC	32.08	44,163.34	38,512.04	5,651.30	-	-
A003	146229109	CARTER S INC	510.00	10/19/21	JEFFERIES LLC	10.20	50,841.90	47,975.70	2,866.20	-	-
A003	16934Q208	CHIMERA INVESTMENT CORP	11,039.00	10/19/21	JEFFERIES LLC	220.78	170,442.38	141,554.49	28,887.89	-	-
A003	17273K109	CIRCOR INTERNATIONAL INC	1,685.00	10/19/21	JEFFERIES LLC	33.70	55,594.43	64,771.40	-	(9,176.97)	-
A003	184496107	CLEAN HARBORS INC	1,672.00	10/19/21	JEFFERIES LLC	33.44	183,941.80	127,239.20	56,702.60	-	-
A003	19239V302	COGENT COMMUNICATIONS HOLDIN	664.00	10/19/21	JEFFERIES LLC	13.28	48,552.82	39,753.68	8,799.14	-	-
A003	198287203	COLUMBIA PROPERTY TRUST INC	5,124.00	10/19/21	JEFFERIES LLC	102.48	97,934.51	73,478.16	24,456.35	-	-
A003	22002T108	CORPORATE OFFICE PROPERTIES	2,314.00	10/19/21	JEFFERIES LLC	46.28	64,733.81	60,349.12	4,384.69	-	-
A003	258278100	DORMAN PRODUCTS INC	786.00	10/19/21	JEFFERIES LLC	15.72	78,996.91	80,708.60	-	(1,711.69)	-
A003	26817Q886	DYNEX CAPITAL INC	2,995.00	10/19/21	JEFFERIES LLC	59.90	53,641.37	53,311.00	330.37	-	-
A003	29084Q100	EMCOR GROUP INC	591.00	10/19/21	JEFFERIES LLC	11.82	69,168.15	54,052.86	15,115.29	-	-
A003	29272W109	ENERGIZER HOLDINGS INC	1,102.00	10/19/21	JEFFERIES LLC	22.04	40,553.94	46,482.36	-	(5,928.42)	-
A003	292765104	ENERPAC TOOL GROUP CORP	2,468.00	10/19/21	JEFFERIES LLC	49.36	48,544.57	55,801.48	-	(7,256.91)	-
A003	29355X107	ENPRO INDUSTRIES INC	1,397.00	10/19/21	JEFFERIES LLC	27.94	119,716.97	109,366.55	10,350.42	-	-
A003	29415F104	ENVISTA HOLDINGS CORP	3,015.00	10/19/21	JEFFERIES LLC	60.30	116,961.80	101,695.95	15,265.85	-	-
A003	302081104	EXLSERVICE HOLDINGS INC	748.00	10/19/21	JEFFERIES LLC	14.96	93,981.98	63,677.24	30,304.74	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	5,637.00	10/19/21	LIQUIDNET INC	169.11	106,566.94	74,402.40	32,164.54	-	-
A003	405217100	HAIN CELESTIAL GROUP INC	1,061.00	10/19/21	JEFFERIES LLC	21.22	47,458.81	42,599.15	4,859.66	-	-
A003	410867105	HANOVER INSURANCE GROUP INC/	1,145.00	10/19/21	JEFFERIES LLC	22.90	153,039.22	133,873.40	19,165.82	-	-
A003	413160102	HARMONIC INC	10,354.00	10/19/21	JEFFERIES LLC	207.08	93,456.79	77,611.60	15,845.19	-	-
A003	415864107	HARSCO CORP	3,861.00	10/19/21	JEFFERIES LLC	77.22	64,874.50	69,420.78	-	(4,546.28)	-
A003	423452101	HELMERICH + PAYNE	2,200.00	10/19/21	JEFFERIES LLC	44.00	74,975.61	70,791.28	4,184.33	-	-
A003	427096508	HERCULES CAPITAL INC	8,566.00	10/19/21	JEFFERIES LLC	171.32	149,020.22	123,521.72	25,498.50	-	-
A003	428291108	HEXCEL CORP	1,611.00	10/19/21	JEFFERIES LLC	32.22	96,168.15	78,117.39	18,050.76	-	-
A003	431571108	HILLENBRAND INC	1,070.00	10/19/21	JEFFERIES LLC	21.40	47,841.48	42,586.00	5,255.48	-	-
A003	441091106	HOSTESS BRANDS INC	12,019.00	10/19/21	VIRTU AMERICAS LLC	240.38	219,045.16	185,467.75	33,577.41	-	-
A003	447462102	HURON CONSULTING GROUP INC	1,761.00	10/19/21	JEFFERIES LLC	35.22	87,617.75	103,810.95	-	(16,193.20)	-
A003	45073V108	HIT INC	1,827.00	10/19/21	JEFFERIES LLC	36.54	171,068.80	140,715.54	30,353.26	-	-
A003	451107106	IDACORP INC	1,124.00	10/19/21	JEFFERIES LLC	22.48	116,552.13	107,937.72	8,614.41	-	-
A003	45688C107	INEVITY CORP	1,098.00	10/19/21	JEFFERIES LLC	21.96	85,142.32	86,223.43	-	(1,081.11)	-
A003	457187102	INGREDION INC	1,694.00	10/19/21	JEFFERIES LLC	33.88	162,490.02	132,483.30	30,006.72	-	-
A003	45768S105	INNOSPEC INC	713.00	10/19/21	JEFFERIES LLC	14.26	61,253.80	64,690.49	-	(3,436.69)	-

A003	457985208	INTEGRA LIFESCIENCES HOLDING	1,519.00	10/19/21	JEFFERIES LLC	30.38	103,574.46	98,613.48	4,960.98	-	-
A003	488152208	KELLY SERVICES INC A	1,979.00	10/19/21	JEFFERIES LLC	39.58	37,494.33	40,708.03	-	(3,213.70)	-
A003	500643200	KORN FERRY	2,051.00	10/19/21	JEFFERIES LLC	41.02	154,191.34	93,874.99	60,316.35	-	-
A003	529043101	LXP INDUSTRIAL TRUST	4,992.00	10/19/21	JEFFERIES LLC	99.84	72,335.21	53,015.04	19,320.17	-	-
A003	53814L108	LIVENT CORP	7,315.00	10/19/21	JEFFERIES LLC	146.30	192,985.53	135,016.13	57,969.40	-	-
A003	552848103	MGC INVESTMENT CORP	12,360.00	10/19/21	JEFFERIES LLC	247.20	201,515.17	155,118.00	46,397.17	-	-
A003	55303J106	MGP INGREDIENTS INC	1,074.00	10/19/21	JEFFERIES LLC	21.48	69,879.77	50,542.44	19,337.33	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,072.00	10/19/21	JEFFERIES LLC	21.44	69,563.44	59,002.88	10,560.56	-	-
A003	556269108	STEVEN MADDEN LTD	1,793.00	10/19/21	JEFFERIES LLC	35.86	77,451.82	63,341.35	14,110.47	-	-
A003	575385109	MASONITE INTERNATIONAL CORP	1,203.00	10/19/21	JEFFERIES LLC	24.06	130,813.79	118,303.02	12,510.77	-	-
A003	626755102	MURPHY USA INC	1,134.00	10/19/21	JEFFERIES LLC	22.68	190,964.73	148,406.58	42,558.15	-	-
A003	65158N102	NEWMARK GROUP INC CLASS A	14,460.00	10/19/21	JEFFERIES LLC	289.20	214,103.78	116,067.85	98,035.93	-	-
A003	670704105	NUVASIVE INC	1,164.00	10/19/21	JEFFERIES LLC	23.28	66,452.65	65,568.12	884.53	-	-
A003	67098H104	O I GLASS INC	7,590.00	10/19/21	JEFFERIES LLC	151.80	113,004.65	96,215.76	16,788.89	-	-
A003	691497309	OXFORD INDUSTRIES INC	663.00	10/19/21	JEFFERIES LLC	13.26	60,662.60	43,727.73	16,934.87	-	-
A003	69327R101	PDC ENERGY INC	2,272.00	10/19/21	JEFFERIES LLC	45.44	113,290.20	64,644.16	66,646.04	-	-
A003	695263103	PACWEST BANCORP	3,290.00	10/19/21	JEFFERIES LLC	65.80	155,321.09	123,966.61	31,354.48	-	-
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	2,430.00	10/19/21	VIRTU AMERICAS LLC	48.60	245,316.00	156,492.00	88,824.00	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	4,360.00	10/19/21	JEFFERIES LLC	87.20	209,790.78	186,477.20	23,313.58	-	-
A003	74112D101	PRESTIGE CONSUMER HEALTHCARE	2,584.00	10/19/21	JEFFERIES LLC	51.68	150,484.67	90,104.08	60,380.59	-	-
A003	750102105	RECKSPACE TECHNOLOGY INC	5,220.00	10/19/21	JEFFERIES LLC	104.40	74,109.53	120,457.84	-	(46,348.31)	-
A003	758750103	REGAL REXNORD CORP	1,990.00	10/19/21	VIRTU AMERICAS LLC	39.80	289,996.64	250,159.80	39,836.84	-	-
A003	775133101	ROGERS CORP	760.00	10/19/21	JEFFERIES LLC	15.20	143,215.86	121,820.18	21,395.68	-	-
A003	78469X107	SPX FLOW INC	1,433.00	10/19/21	VIRTU AMERICAS LLC	28.66	107,692.84	90,429.69	17,263.15	-	-
A003	81617J301	SELECT ENERGY SERVICES INC A	2,947.00	10/19/21	VIRTU AMERICAS LLC	58.94	18,980.05	12,082.70	6,897.35	-	-
A003	827048109	SILGAN HOLDINGS INC	1,542.00	10/19/21	JEFFERIES LLC	30.84	62,072.12	57,177.36	4,894.76	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	923.00	10/19/21	JEFFERIES LLC	18.46	86,984.82	74,323.52	12,661.30	-	-
A003	84857L101	SPIRE INC	1,016.00	10/19/21	JEFFERIES LLC	20.32	63,156.47	65,064.94	-	(1,908.17)	-
A003	854231107	STANDEX INTERNATIONAL CORP	1,086.00	10/19/21	JEFFERIES LLC	21.72	114,241.29	84,186.72	30,054.57	-	-
A003	85917A100	STERLING BANCORP/IDE	8,940.00	10/19/21	JEFFERIES LLC	178.80	232,500.39	160,741.20	71,819.19	-	-
A003	87901J105	TEGNA INC	7,022.00	10/19/21	JEFFERIES LLC	140.44	137,527.27	97,956.90	39,570.37	-	-
A003	89469A104	TREEHOUSE FOODS INC	3,516.00	10/19/21	JEFFERIES LLC	70.32	135,182.48	149,394.84	-	(14,212.36)	-
A003	904214103	UMPOUA HOLDINGS CORP	9,597.00	10/19/21	JEFFERIES LLC	191.94	198,205.82	153,776.97	44,428.85	-	-
A003	915271100	UNIVEST FINANCIAL CORP	3,328.00	10/19/21	JEFFERIES LLC	66.58	93,939.57	68,510.82	25,428.75	-	-
A003	917047102	URBAN OUTFITTERS INC	1,386.00	10/19/21	JEFFERIES LLC	27.72	42,041.73	39,664.15	2,377.58	-	-
A003	92047W101	VALVOLINE INC	2,802.00	10/19/21	JEFFERIES LLC	56.04	96,110.62	64,838.28	31,272.34	-	-
A003	925550105	VIAMI SOLUTIONS INC	10,210.00	10/19/21	JEFFERIES LLC	204.20	154,510.20	154,548.45	-	(38.25)	-
A003	928377100	VISTA OUTDOOR INC	1,729.00	10/19/21	JEFFERIES LLC	34.58	72,072.65	41,081.04	30,991.61	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	2,231.00	10/19/21	VIRTU AMERICAS LLC	44.62	261,387.98	133,748.45	127,639.53	-	-
A003	97650W108	WINTRUST FINANCIAL CORP	2,272.00	10/19/21	JEFFERIES LLC	45.44	189,543.81	185,905.75	3,638.06	-	-
A003	98983L108	ZURN WATER SOLUTIONS CORP	819.00	10/19/21	JEFFERIES LLC	16.38	29,532.98	19,187.61	10,345.37	-	-
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	4,376.00	10/19/21	JEFFERIES LLC	87.52	169,030.88	137,228.25	31,802.63	-	-
A003	G39108108	GATES INDUSTRIAL CORP PLC	6,005.00	10/19/21	JEFFERIES LLC	120.10	99,266.34	100,426.89	-	(1,160.55)	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	1,814.00	10/20/21	STIFEL NICOLAUS + CO INC	90.70	35,684.27	23,942.87	11,741.40	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	5,505.00	10/20/21	PIPER JAFFRAY & CO.	110.10	108,380.23	72,660.14	35,720.09	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	1,865.00	10/20/21	VIRTU AMERICAS LLC	37.30	37,258.59	24,616.01	12,642.58	-	-
A003	67098H104	O I GLASS INC	6,913.00	10/20/21	JEFFERIES LLC	138.26	102,660.29	87,633.67	15,026.62	-	-
A003	67098H104	O I GLASS INC	178.00	10/20/21	VIRTU AMERICAS LLC	3.56	2,632.61	2,256.44	376.17	-	-
A003	53814L108	LIVENT CORP	227.00	10/21/21	VIRTU AMERICAS LLC	4.54	5,913.32	4,189.84	1,723.48	-	-
A003	53814L108	LIVENT CORP	1,345.00	10/21/21	JEFFERIES LLC	26.90	34,688.58	24,825.25	9,863.33	-	-
A003	53814L108	LIVENT CORP	1,405.00	10/21/21	VIRTU AMERICAS LLC	28.10	36,422.89	25,932.70	10,490.19	-	-
A003	67098H104	O I GLASS INC	920.00	10/21/21	PIPER JAFFRAY & CO.	18.40	13,551.90	11,662.52	1,889.38	-	-
A003	98983L108	ZURN WATER SOLUTIONS CORP	5,402.00	10/21/21	PIPER JAFFRAY & CO.	108.04	193,293.37	126,558.58	66,734.79	-	-
A003	53814L108	LIVENT CORP	143.00	10/22/21	LUMINEX TRADING AND ANALYTICS LLC	2.15	3,600.00	2,639.41	960.59	-	-
A003	53814L108	LIVENT CORP	2,446.00	10/22/21	JEFFERIES LLC	48.92	62,152.78	45,146.89	17,005.89	-	-
A003	53814L108	LIVENT CORP	1,752.00	10/25/21	JEFFERIES LLC	35.04	45,247.61	32,337.43	12,910.18	-	-
A003	556269108	STEVEN MADDEN LTD	1,191.00	11/03/21	JEFFERIES LLC	23.82	56,965.71	42,074.48	14,891.23	-	-
A003	928377100	VISTA OUTDOOR INC	747.00	11/03/21	PIPER JAFFRAY & CO.	14.94	32,339.18	17,748.72	14,590.46	-	-
A003	928377100	VISTA OUTDOOR INC	784.00	11/04/21	PIPER JAFFRAY & CO.	15.68	36,786.11	18,627.84	18,158.27	-	-
A003	02208R106	ALTRA INDUSTRIAL MOTION CORP	3,335.00	12/06/21	JEFFERIES LLC	66.70	185,695.52	183,931.02	1,764.50	-	-
A003	024835100	AMERICAN CAMPUS COMMUNITIES	2,940.00	12/06/21	JEFFERIES LLC	58.80	156,524.51	126,324.97	30,199.54	-	-
A003	02553E106	AMERICAN EAGLE OUTFITTERS	6,410.00	12/06/21	JEFFERIES LLC	128.20	174,651.73	145,804.91	28,846.82	-	-
A003	05605H100	BWX TECHNOLOGIES INC	2,708.00	12/06/21	JEFFERIES LLC	54.16	129,807.85	163,238.24	-	(33,430.39)	-
A003	06652K103	BANKUNITED INC	7,241.00	12/06/21	JEFFERIES LLC	144.82	296,334.96	251,841.98	44,492.98	-	-
A003	077454106	BELDEN INC	2,181.00	12/06/21	JEFFERIES LLC	43.62	135,869.28	94,668.03	41,201.25	-	-
A003	092113109	BLACK HILLS CORP	2,063.00	12/06/21	JEFFERIES LLC	41.26	138,664.66	126,790.79	11,873.87	-	-
A003	127055101	CABOT CORP	1,821.00	12/06/21	JEFFERIES LLC	36.42	102,228.04	81,752.93	20,475.11	-	-
A003	127190304	CACI INTERNATIONAL INC CL A	615.00	12/06/21	JEFFERIES LLC	12.30	164,169.47	153,337.95	10,831.52	-	-
A003	127203107	CACTUS INC A	4,759.00	12/06/21	JEFFERIES LLC	95.18	171,895.63	133,977.63	37,918.00	-	-
A003	128030202	CAL MAINE FOODS INC	1,736.00	12/06/21	JEFFERIES LLC	34.72	62,884.88	65,169.44	-	(2,284.56)	-
A003	131193104	CALLAWAY GOLF COMPANY	2,369.00	12/06/21	JEFFERIES LLC	47.38	61,201.37	56,879.69	4,321.68	-	-
A003	146229109	CARTER S INC	753.00	12/06/21	JEFFERIES LLC	15.06	78,960.07	70,834.71	8,125.36	-	-
A003	16934Q208	CHIMERA INVESTMENT CORP	16,298.00	12/06/21	JEFFERIES LLC	325.96	261,196.93	208,991.31	52,205.62	-	-
A003	17273K109	CIRCOR INTERNATIONAL INC	2,489.00	12/06/21	JEFFERIES LLC	49.78	69,543.05	95,677.16	-	(26,134.11)	-
A003	184496107	CLEAN HARBORS INC	2,802.00	12/06/21	JEFFERIES LLC	56.04	278,879.11	223,405.81	55,473.30	-	-
A003	19239V302	COGEN COMMUNICATIONS HOLDIN	980.00	12/06/21	JEFFERIES LLC	19.60	74,145.83	58,672.60	15,473.23	-	-
A003	196287203	COLUMBIA PROPERTY TRUST INC	7,565.00	12/06/21	JEFFERIES LLC	151.30	145,435.62	108,482.10	36,953.52	-	-
A003	22002T108	CORPORATE OFFICE PROPERTIES	3,416.00	12/06/21	JEFFERIES LLC	68.32	93,928.93	89,089.28	4,839.65	-	-
A003	258278100	DORMAN PRODUCTS INC	1,162.00	12/06/21	JEFFERIES LLC	23.24	133,544.25	119,317.30	14,226.95	-	-
A003	26817Q886	DYNEX CAPITAL INC	4,421.00	12/06/21	JEFFERIES LLC	88.42	74,726.89	78,693.80	-	(3,966.91)	-
A003	29084Q100	EMCOR GROUP INC	872.00	12/06/21	JEFFERIES LLC	17.44	109,529.62	79,153.12	29,776.50	-	-
A003	29272W109	ENERGIZER HOLDINGS INC	1,627.00	12/06/21	JEFFERIES LLC	32.54	63,675.73	68,626.86	-	(4,951.13)	-
A003	292765104	ENERPAC TOOL GROUP CORP	3,645.00	12/06/21	JEFFERIES LLC	72.90	80,941.91	82,413.45	-	(1,471.54)	-
A003	29355X107	ENPRO INDUSTRIES INC	2,062.00	12/06/21	JEFFERIES LLC	41.24	225,477.51	161,427.21	64,050.30	-	-
A003	29415F104	ENVISTA HOLDINGS CORP	4,451.00	12/06/21	JEFFERIES LLC	89.02	174,245.08	150,132.23	24,112.85	-	-

A003	302081104	EXLSERVICE HOLDINGS INC	1,104.00	12/06/21	JEFFERIES LLC	22.08	146,161.78	93,983.52	52,178.26	-	-
A003	382550101	GOODYEAR TIRE + RUBBER CO	6,267.00	12/06/21	JEFFERIES LLC	125.34	133,075.30	82,717.73	50,357.57	-	-
A003	405217100	HAIN CELESTIAL GROUP INC	1,566.00	12/06/21	JEFFERIES LLC	31.32	61,049.72	62,874.90	-	(1,825.18)	-
A003	410867105	HANOVER INSURANCE GROUP INC/	1,691.00	12/06/21	JEFFERIES LLC	33.82	217,691.12	197,711.72	19,979.40	-	-
A003	413160102	HARMONIC INC	4,688.00	12/06/21	JEFFERIES LLC	93.76	49,141.70	35,140.35	14,001.35	-	-
A003	413160102	HARMONIC INC	10,600.00	12/06/21	VIRTU AMERICAS LLC	212.00	110,981.43	79,455.57	31,525.86	-	-
A003	415864107	HARSCO CORP	5,700.00	12/06/21	JEFFERIES LLC	114.00	91,200.67	102,486.00	-	(11,285.33)	-
A003	423452101	HELMERICH + PAYNE	3,248.00	12/06/21	JEFFERIES LLC	64.96	70,350.35	104,513.68	-	(34,163.33)	-
A003	427096508	HERCULES CAPITAL INC	12,647.00	12/06/21	JEFFERIES LLC	252.94	208,601.08	182,369.74	26,231.34	-	-
A003	428291108	HEXCEL CORP	2,378.00	12/06/21	JEFFERIES LLC	47.56	121,570.82	115,309.22	6,261.60	-	-
A003	431571108	HILLENBRAND INC	1,579.00	12/06/21	JEFFERIES LLC	31.58	77,372.49	62,844.20	14,528.29	-	-
A003	44109J106	HOSTESS BRANDS INC	17,746.00	12/06/21	JEFFERIES LLC	354.92	308,791.24	273,842.31	34,948.93	-	-
A003	447462102	HURON CONSULTING GROUP INC	2,601.00	12/06/21	JEFFERIES LLC	52.02	124,460.33	153,328.95	-	(28,868.62)	-
A003	45073V108	ITT INC	2,697.00	12/06/21	JEFFERIES LLC	53.94	263,178.65	207,722.94	55,455.71	-	-
A003	451107106	IDACORP INC	1,660.00	12/06/21	JEFFERIES LLC	33.20	180,390.27	159,409.80	20,980.47	-	-
A003	45688C107	INGEVITY CORP	1,620.00	12/06/21	JEFFERIES LLC	32.40	122,464.89	127,214.90	-	(4,750.01)	-
A003	457187102	INGREDION INC	2,502.00	12/06/21	JEFFERIES LLC	50.04	239,830.48	195,674.86	44,155.62	-	-
A003	45768S105	INNOSPEC INC	1,053.00	12/06/21	JEFFERIES LLC	21.06	90,355.78	95,538.69	-	(5,182.91)	-
A003	457985208	INTEGRA LIFESCIENCES HOLDING	2,242.00	12/06/21	JEFFERIES LLC	44.84	142,838.88	145,560.64	-	(2,711.76)	-
A003	488152208	KELLY SERVICES INC A	2,922.00	12/06/21	JEFFERIES LLC	58.44	50,449.82	60,105.54	-	(9,655.72)	-
A003	500643200	KORN FERRY	3,028.00	12/06/21	JEFFERIES LLC	60.56	220,516.91	138,592.62	81,924.29	-	-
A003	529043101	LXP INDUSTRIAL TRUST	7,371.00	12/06/21	JEFFERIES LLC	147.42	112,525.84	78,280.02	34,245.82	-	-
A003	53814L108	LIVENT CORP	9,163.00	12/06/21	VIRTU AMERICAS LLC	183.26	242,451.74	189,125.47	73,326.27	-	-
A003	552848103	MGIC INVESTMENT CORP	18,249.00	12/06/21	JEFFERIES LLC	364.98	260,475.76	229,024.95	31,450.81	-	-
A003	55303J106	MGP INGREDIENTS INC	1,585.00	12/06/21	JEFFERIES LLC	31.70	135,562.45	74,590.10	60,972.35	-	-
A003	55405Y100	MACOM TECHNOLOGY SOLUTIONS H	1,582.00	12/06/21	JEFFERIES LLC	31.64	115,492.53	87,073.28	28,419.25	-	-
A003	556269108	STEVEN MADDEN LTD	2,381.00	12/06/21	JEFFERIES LLC	47.62	112,712.63	84,113.64	28,598.99	-	-
A003	575385109	MASONITE INTERNATIONAL CORP	1,776.00	12/06/21	JEFFERIES LLC	35.52	198,323.83	174,651.84	23,671.99	-	-
A003	626755102	MURPHY USA INC	1,675.00	12/06/21	VIRTU AMERICAS LLC	33.50	312,787.90	219,207.25	93,580.65	-	-
A003	65158N102	NEWMARK GROUP INC CLASS A	21,350.00	12/06/21	VIRTU AMERICAS LLC	427.00	331,777.31	171,372.65	160,404.66	-	-
A003	670704105	NUVASIVE INC	1,718.00	12/06/21	JEFFERIES LLC	34.36	85,690.65	96,774.94	-	(11,084.29)	-
A003	67098H104	O I GLASS INC	9,413.00	12/06/21	JEFFERIES LLC	188.26	110,601.24	119,325.30	-	(8,724.06)	-
A003	691497309	OXFORD INDUSTRIES INC	979.00	12/06/21	JEFFERIES LLC	19.58	97,360.66	64,569.30	32,791.36	-	-
A003	69327R101	PDC ENERGY INC	3,354.00	12/06/21	JEFFERIES LLC	67.08	161,639.50	68,857.62	92,781.88	-	-
A003	695263103	PACWEST BANCORP	4,859.00	12/06/21	JEFFERIES LLC	97.18	216,323.03	183,086.24	33,236.79	-	-
A003	72346Q104	PINNACLE FINANCIAL PARTNERS	3,589.00	12/06/21	JEFFERIES LLC	71.78	344,601.82	231,131.60	113,470.22	-	-
A003	736508847	PORTLAND GENERAL ELECTRIC CO	6,437.00	12/06/21	JEFFERIES LLC	128.74	331,044.21	275,310.49	55,733.72	-	-
A003	74112D101	PRESTIGE CONSUMER HEALTHCARE	3,814.00	12/06/21	JEFFERIES LLC	76.28	223,147.61	132,994.18	90,153.43	-	-
A003	750102105	RACKSPACE TECHNOLOGY INC	13,046.00	12/06/21	VIRTU AMERICAS LLC	260.92	172,206.32	269,194.02	-	(96,987.70)	-
A003	758750103	REGAL REXNORD CORP	2,939.00	12/06/21	JEFFERIES LLC	58.78	467,651.88	369,457.11	98,194.77	-	-
A003	775133101	ROGERS CORP	1,122.00	12/06/21	JEFFERIES LLC	22.44	305,503.00	179,845.06	125,657.94	-	-
A003	78469X107	SPX FLOW INC	2,116.00	12/06/21	JEFFERIES LLC	42.32	179,571.30	133,530.52	46,040.78	-	-
A003	81617J301	SELECT ENERGY SERVICES INC A	4,351.00	12/06/21	JEFFERIES LLC	87.02	25,712.09	17,839.10	7,872.99	-	-
A003	827048109	SILGAN HOLDINGS INC	2,276.00	12/06/21	JEFFERIES LLC	45.52	96,811.89	84,394.08	12,417.81	-	-
A003	84790A105	SPECTRUM BRANDS HOLDINGS INC	1,362.00	12/06/21	JEFFERIES LLC	27.24	136,302.68	109,673.49	26,629.19	-	-
A003	84857L101	SPIRE INC	1,500.00	12/06/21	JEFFERIES LLC	30.00	95,371.16	96,060.00	-	(688.84)	-
A003	854231107	STANDEX INTERNATIONAL CORP	1,602.00	12/06/21	JEFFERIES LLC	32.04	167,517.24	124,187.04	43,330.20	-	-
A003	85917A100	STERLING BANCORP/DE	13,200.00	12/06/21	JEFFERIES LLC	264.00	335,360.12	237,336.00	98,024.12	-	-
A003	87901J105	TEGNA INC	10,367.00	12/06/21	JEFFERIES LLC	207.34	212,039.31	144,619.65	67,419.66	-	-
A003	89469A104	TREEHOUSE FOODS INC	5,192.00	12/06/21	JEFFERIES LLC	103.84	201,451.17	220,608.08	-	(19,156.91)	-
A003	904214103	UMPOUA HOLDINGS CORP	14,168.00	12/06/21	JEFFERIES LLC	283.36	279,349.03	227,020.12	52,328.91	-	-
A003	915271100	UNIVEST FINANCIAL CORP	4,915.00	12/06/21	JEFFERIES LLC	98.30	139,781.88	101,150.70	38,631.18	-	-
A003	917047102	URBAN OUTFITTERS INC	3,926.00	12/06/21	JEFFERIES LLC	78.52	127,456.93	124,319.13	3,137.80	-	-
A003	92047W101	VALVOLINE INC	4,137.00	12/06/21	JEFFERIES LLC	82.74	143,352.10	95,730.18	47,621.92	-	-
A003	925550105	VIAMI SOLUTIONS INC	15,075.00	12/06/21	JEFFERIES LLC	301.50	237,720.98	228,189.81	9,531.17	-	-
A003	928377100	VISTA OUTDOOR INC	2,210.00	12/06/21	JEFFERIES LLC	44.20	86,411.43	52,509.60	33,901.83	-	-
A003	957638109	WESTERN ALLIANCE BANCORP	3,294.00	12/06/21	JEFFERIES LLC	65.88	355,316.36	197,475.30	157,841.06	-	-
A003	97650W108	WINTRUST FINANCIAL CORP	3,355.00	12/06/21	PIPER JAFFRAY + CO.	67.10	298,645.47	274,521.92	24,123.55	-	-
A003	G0772R208	BANK OF N.T. BUTTERFIELD+SON	6,461.00	12/06/21	JEFFERIES LLC	129.22	238,147.36	202,612.37	35,534.99	-	-
A003	G39108108	GATES INDUSTRIAL CORP PLC	8,866.00	12/06/21	VIRTU AMERICAS LLC	177.32	139,417.14	148,273.90	-	(8,856.76)	-
A003	198287203	COLUMBIA PROPERTY TRUST INC	26,231.00	12/08/21	MERGER	-	449,337.03	376,152.54	73,184.49	-	93,805.25
A003	44109J106	HOSTESS BRANDS INC	1,973.00	12/15/21	JEFFERIES LLC	39.46	37,732.04	30,445.78	7,286.26	-	-
A003	44109J106	HOSTESS BRANDS INC	2,159.00	12/15/21	VIRTU AMERICAS LLC	43.18	41,225.90	33,315.99	7,909.91	-	-
A003	552848103	MGIC INVESTMENT CORP	331.00	12/17/21	VIRTU AMERICAS LLC	6.62	4,605.85	4,154.05	451.80	-	-
A003	552848103	MGIC INVESTMENT CORP	5,851.00	12/17/21	PIPER JAFFRAY + CO.	117.02	81,367.10	73,430.05	7,937.05	-	-
A003	552848103	MGIC INVESTMENT CORP	422.00	12/20/21	VIRTU AMERICAS LLC	8.44	5,572.48	5,296.10	276.38	-	-
A003	552848103	MGIC INVESTMENT CORP	9,078.00	12/20/21	JEFFERIES LLC	181.56	120,825.74	113,928.90	6,896.84	-	-
A003	552848103	MGIC INVESTMENT CORP	933.00	12/21/21	VIRTU AMERICAS LLC	18.66	12,838.20	11,709.15	1,129.05	-	-
A003	552848103	MGIC INVESTMENT CORP	10,033.00	12/21/21	JEFFERIES LLC	200.66	137,392.20	125,914.15	11,478.05	-	-
A003	552848103	MGIC INVESTMENT CORP	110.00	12/22/21	JEFFERIES LLC	2.20	1,510.83	1,380.50	130.33	-	-
A018	008252108	AFFILIATED MANAGERS GROUP	934.00	11/17/21	MORGAN STANLEY CO INCORPORATED	7.01	165,232.34	94,987.80	70,244.54	-	-
A018	013872106	ALCOA CORP	2,051.00	11/17/21	MORGAN STANLEY CO INCORPORATED	15.38	101,933.77	47,275.55	54,658.22	-	-
A018	01741R102	ALLEGHENY TECHNOLOGIES INC	4,131.00	11/17/21	MORGAN STANLEY CO INCORPORATED	30.98	69,158.78	69,276.87	-	(118.09)	-
A018	03662Q105	ANSYS INC	269.00	11/17/21	MORGAN STANLEY CO INCORPORATED	2.02	107,618.95	97,862.20	9,756.75	-	-
A018	045327103	ASPEN TECHNOLOGY INC	516.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.87	78,635.26	67,209.00	11,426.26	-	-
A018	052769106	AUTODESK INC	412.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.09	137,095.39	125,800.08	11,295.31	-	-
A018	090572207	BIO RAD LABORATORIES A	149.00	11/17/21	MORGAN STANLEY CO INCORPORATED	1.12	114,583.83	86,858.06	27,725.77	-	-
A018	159864107	CHARLES RIVER LABORATORIES	619.00	11/17/21	MORGAN STANLEY CO INCORPORATED	4.64	241,354.91	154,663.34	86,691.57	-	-
A018	185899101	CLEVELAND CLIFFS INC	4,820.00	11/17/21	MORGAN STANLEY CO INCORPORATED	36.15	104,697.09	70,179.20	34,517.89	-	-
A018	207410101	CONMED CORP	478.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.59	71,169.24	64,006.69	7,162.55	-	-
A018	216648402	COOPER COS INC/THE	321.00	11/17/21	MORGAN STANLEY CO INCORPORATED	2.41	133,067.85	119,831.50	13,236.35	-	-
A018	25470F302	DISCOVERY INC C	2,665.00	11/17/21	MORGAN STANLEY CO INCORPORATED	19.99	71,521.03	69,796.35	1,724.68	-	-
A018	27579R104	EAST WEST BANCORP INC	847.00	11/17/21	MORGAN STANLEY CO INCORPORATED	6.35	69,805.15	42,951.37	26,853.78	-	-
A018	302130109	EXPEDITORS INTL WASH INC	721.00	11/17/21	MORGAN STANLEY CO INCORPORATED	5.41	92,764.46	68,574.31	24,190.15	-	-
A018	303075105	FACTSET RESEARCH SYSTEMS INC	293.00	11/17/21	MORGAN STANLEY CO INCORPORATED	2.20	134,238.52	97,422.50	36,816.02	-	-

A018	35671D857	FREEPORT MCMORAN INC	4,881.00	11/17/21	MORGAN STANLEY CO INCORPORATED	36.61	194,199.83	127,003.62	67,196.21	-	-
A018	37940X102	GLOBAL PAYMENTS INC	547.00	11/17/21	MORGAN STANLEY CO INCORPORATED	4.10	69,815.88	117,834.74	-	(48,018.86)	-
A018	436440101	HOLOGIC INC	1,146.00	11/17/21	MORGAN STANLEY CO INCORPORATED	8.60	83,703.75	83,463.18	240.57	-	-
A018	45687V106	INGERSOLL RAND INC	1,536.00	11/17/21	MORGAN STANLEY CO INCORPORATED	11.52	91,075.27	69,980.16	21,095.11	-	-
A018	46266C105	IQVIA HOLDINGS INC	530.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.98	140,992.21	94,960.10	46,032.11	-	-
A018	48203R104	JUNIPER NETWORKS INC	2,243.00	11/17/21	MORGAN STANLEY CO INCORPORATED	16.82	71,613.02	50,489.93	21,123.09	-	-
A018	485170302	KANSAS CITY SOUTHERN	927.00	04/29/21	CREDIT SUISSE SECURITIES (USA) LLC	27.81	273,222.77	189,228.51	83,994.26	-	-
A018	485170302	KANSAS CITY SOUTHERN	233.00	11/17/21	MORGAN STANLEY CO INCORPORATED	1.75	72,461.65	47,562.29	24,899.36	-	-
A018	485170302	KANSAS CITY SOUTHERN	1,662.00	12/09/21	GOLDMAN SACHS + CO LLC	12.47	493,815.07	339,264.06	154,551.01	-	4,812.16
A018	48666K109	KB HOME	2,225.00	11/17/21	MORGAN STANLEY CO INCORPORATED	16.69	96,663.07	74,582.00	22,081.07	-	-
A018	50540R409	LABORATORY CRP OF AMER HLDGS	253.00	11/17/21	MORGAN STANLEY CO INCORPORATED	1.90	72,807.07	51,498.15	21,308.92	-	-
A018	533900106	LINCOLN ELECTRIC HOLDINGS	505.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.79	72,689.52	58,706.25	13,983.27	-	-
A018	55306N104	MKS INSTRUMENTS INC	435.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.26	71,693.81	78,835.67	-	(7,141.86)	-
A018	617700109	MORNINGSSTAR INC	463.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.47	147,181.25	107,216.91	39,964.34	-	-
A018	67020Y100	NUANCE COMMUNICATIONS INC	40,057.00	04/22/21	J.P. MORGAN SECURITIES LLC	300.43	2,130,813.23	1,766,113.13	364,700.10	-	-
A018	690742101	OWENS CORNING	838.00	11/17/21	MORGAN STANLEY CO INCORPORATED	6.29	77,023.78	63,486.88	13,536.90	-	-
A018	714046109	PERKINELMER INC	941.00	11/17/21	MORGAN STANLEY CO INCORPORATED	7.06	175,267.41	135,033.50	40,233.91	-	-
A018	723787107	PIONEER NATURAL RESOURCES CO	395.00	11/17/21	MORGAN STANLEY CO INCORPORATED	2.96	71,876.28	44,803.55	27,072.73	-	-
A018	737630103	POTLATCHDELTIC CORP	1,296.00	11/17/21	MORGAN STANLEY CO INCORPORATED	9.72	72,753.82	64,825.92	7,927.90	-	-
A018	743315103	PROGRESSIVE CORP	767.00	11/17/21	MORGAN STANLEY CO INCORPORATED	5.75	70,781.61	75,840.96	-	(5,059.35)	-
A018	74340W103	PROLOGIS INC	977.00	11/17/21	MORGAN STANLEY CO INCORPORATED	7.33	144,267.57	97,367.82	46,899.75	-	-
A018	74736K101	QORVO INC	545.00	11/17/21	MORGAN STANLEY CO INCORPORATED	4.09	86,479.80	90,617.15	-	(4,137.55)	-
A018	754730109	RAYMOND JAMES FINANCIAL INC	0.50	09/29/21	FRACTIONAL SHARES	-	-	31.89	-	(31.89)	-
A018	754730109	RAYMOND JAMES FINANCIAL INC	1,436.00	11/17/21	MORGAN STANLEY CO INCORPORATED	10.77	141,520.66	91,588.08	49,932.58	-	-
A018	760759100	REPUBLIC SERVICES INC	533.00	11/17/21	MORGAN STANLEY CO INCORPORATED	4.00	72,851.07	51,327.90	21,523.17	-	-
A018	773903109	ROCKWELL AUTOMATION INC	441.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.31	150,032.41	112,423.94	37,608.47	-	-
A018	778296103	ROSS STORES INC	625.00	11/17/21	MORGAN STANLEY CO INCORPORATED	4.69	76,291.80	76,756.25	-	(464.45)	-
A018	78486Q101	SVB FINANCIAL GROUP	313.00	11/17/21	MORGAN STANLEY CO INCORPORATED	2.35	233,980.10	121,390.79	112,589.31	-	-
A018	833034101	SNAP ON INC	315.00	11/17/21	MORGAN STANLEY CO INCORPORATED	2.36	69,991.86	53,909.10	16,082.76	-	-
A018	858119100	STEEL DYNAMICS INC	1,101.00	11/17/21	MORGAN STANLEY CO INCORPORATED	8.26	71,330.87	40,593.87	30,737.00	-	-
A018	860630102	STIFEL FINANCIAL CORP	2,265.00	11/17/21	MORGAN STANLEY CO INCORPORATED	16.99	169,038.57	114,291.90	54,746.67	-	-
A018	871607107	SYNOPSYS INC	522.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.92	183,882.64	135,323.28	48,559.36	-	-
A018	87265H109	TRI POINT HOMES INC	2,828.00	11/17/21	MORGAN STANLEY CO INCORPORATED	21.21	72,812.42	48,783.00	24,029.42	-	-
A018	87854Y109	TECHNIP ENERGIES ADR SPON	3,736.00	03/03/21	BARCLAYS CAPITAL LE	28.02	50,034.12	54,328.91	-	(4,294.79)	-
A018	879369106	TELEFLEX INC	327.00	11/17/21	MORGAN STANLEY CO INCORPORATED	2.45	111,087.19	136,431.76	-	(25,344.57)	-
A018	880770102	TERADYNE INC	1,120.00	11/17/21	MORGAN STANLEY CO INCORPORATED	8.40	170,691.71	134,276.80	36,414.91	-	-
A018	889478103	TOLL BROTHERS INC	1,181.00	11/17/21	MORGAN STANLEY CO INCORPORATED	8.86	76,154.15	51,338.07	24,816.08	-	-
A018	911363109	UNITED RENTALS INC	428.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.21	162,201.54	99,257.48	62,944.06	-	-
A018	91913Y100	VALERO ENERGY CORP	932.00	11/17/21	MORGAN STANLEY CO INCORPORATED	6.99	71,180.38	52,723.24	18,457.14	-	-
A018	G02602103	AMDOCS LTD	976.00	11/17/21	MORGAN STANLEY CO INCORPORATED	7.32	71,362.31	69,227.68	2,134.63	-	-
A018	G3922B107	GENPACT LTD	1,544.00	11/17/21	MORGAN STANLEY CO INCORPORATED	11.58	80,074.21	63,859.84	16,214.37	-	-
A018	G54050102	LAZARD LTD CL A	2,829.00	11/17/21	MORGAN STANLEY CO INCORPORATED	21.22	131,232.11	119,666.70	11,565.41	-	-
A018	G8994E103	TRANE TECHNOLOGIES PLC	479.00	11/17/21	MORGAN STANLEY CO INCORPORATED	3.59	92,866.85	69,531.64	23,335.21	-	-
A020	00187Y100	API GROUP CORP	5,708.00	12/8/2021	PIPER JAFFRAY & CO.	57.08	138,055.26	115,587.00	22,468.26	-	-
A020	00434H108	ACCELERON PHARMA INC	2,910.00	11/23/2021	MERGER	-	523,800.00	372,305.40	151,494.60	-	-
A020	00434H108	ACCELERON PHARMA INC	393.00	01/06/21	PIPER JAFFRAY & CO.	5.90	47,251.61	50,280.42	-	(3,028.81)	-
A020	00434H108	ACCELERON PHARMA INC	181.00	04/07/21	BOFA SECURITIES, INC.	2.72	24,552.24	23,157.14	1,395.10	-	-
A020	005111109	ACUTUS MEDICAL INC	447.00	05/25/21	RAYMOND JAMES AND ASSOCIATES INC	17.88	6,328.99	9,517.57	-	(3,188.58)	-
A020	005111109	ACUTUS MEDICAL INC	14,399.00	05/26/21	RAYMOND JAMES AND ASSOCIATES INC	575.96	204,791.61	306,585.08	-	(101,793.47)	-
A020	005111109	ACUTUS MEDICAL INC	8,131.00	05/27/21	RAYMOND JAMES AND ASSOCIATES INC	325.24	121,500.09	173,126.14	-	(51,626.05)	-
A020	005111109	ACUTUS MEDICAL INC	1,124.00	01/06/21	PIPER JAFFRAY & CO.	16.86	36,028.01	32,382.44	3,645.57	-	-
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	1,397.00	12/8/2021	PIPER JAFFRAY & CO.	13.97	40,156.69	82,604.61	-	(42,447.92)	-
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	922.00	01/06/21	PIPER JAFFRAY & CO.	13.83	52,256.69	54,517.86	-	(2,261.17)	-
A020	00650F109	ADAPTIVE BIOTECHNOLOGIES	430.00	04/07/21	BOFA SECURITIES, INC.	6.45	17,313.56	25,425.90	-	(8,112.34)	-
A020	011532108	ALAMOS GOLD INC CLASS A	6,648.00	12/08/21	PIPER JAFFRAY & CO.	66.48	49,290.01	58,170.00	-	(8,879.99)	-
A020	011532108	ALAMOS GOLD INC CLASS A	4,381.00	01/06/21	PIPER JAFFRAY & CO.	65.72	41,819.65	38,333.75	3,485.90	-	-
A020	011532108	ALAMOS GOLD INC CLASS A	2,046.00	04/07/21	BOFA SECURITIES, INC.	30.69	16,702.43	17,902.50	-	(1,200.07)	-
A020	03044L105	AMERICAN WELL CORP CLASS A	1,125.00	04/21/21	PIPER JAFFRAY & CO.	45.00	19,071.69	28,496.25	-	(9,424.56)	-
A020	03152W109	AMICUS THERAPEUTICS INC	2,995.00	01/06/21	PIPER JAFFRAY & CO.	44.93	72,356.69	69,154.55	3,202.14	-	-
A020	03152W109	AMICUS THERAPEUTICS INC	5,919.00	01/14/21	ROBERT W. BAIRD CO.INCORPORATED	236.76	138,123.91	136,669.71	1,454.20	-	-
A020	03152W109	AMICUS THERAPEUTICS INC	1,945.00	01/15/21	ROBERT W. BAIRD CO.INCORPORATED	77.80	42,963.12	44,910.05	-	(1,946.93)	-
A020	03152W109	AMICUS THERAPEUTICS INC	1,673.00	01/19/21	NATIONAL FINANCIAL SERVICES CORPORA	14.22	36,474.10	38,629.57	-	(2,155.47)	-
A020	03152W109	AMICUS THERAPEUTICS INC	2,959.00	01/19/21	ROBERT W. BAIRD CO.INCORPORATED	118.36	64,563.06	68,323.31	-	(3,760.25)	-
A020	03152W109	AMICUS THERAPEUTICS INC	201.00	01/19/21	INSTINET LLC	3.02	4,383.71	4,641.09	-	(257.38)	-
A020	03152W109	AMICUS THERAPEUTICS INC	2,138.00	01/20/21	ROBERT W. BAIRD CO.INCORPORATED	85.52	45,167.23	49,366.42	-	(4,199.19)	-
A020	03152W109	AMICUS THERAPEUTICS INC	110.00	01/20/21	INSTINET LLC	1.65	2,352.29	2,539.90	-	(187.61)	-
A020	03152W109	AMICUS THERAPEUTICS INC	8,720.00	01/21/21	ROBERT W. BAIRD CO.INCORPORATED	348.80	176,795.82	201,344.80	-	(24,548.98)	-
A020	03783T103	APPHARVEST INC	7,224.00	12/08/21	PIPER JAFFRAY & CO.	72.24	38,555.01	113,055.60	-	(74,500.59)	-
A020	03783T103	APPHARVEST INC	2,218.00	04/07/21	BOFA SECURITIES, INC.	33.27	40,432.16	34,711.70	5,720.46	-	-
A020	040047607	ARENA PHARMACEUTICALS INC	2,401.00	12/08/21	PIPER JAFFRAY & CO.	24.01	129,489.34	184,468.83	-	(54,979.49)	-
A020	040047607	ARENA PHARMACEUTICALS INC	1,584.00	01/06/21	PIPER JAFFRAY & CO.	23.76	121,044.70	121,698.72	-	(654.02)	-
A020	040047607	ARENA PHARMACEUTICALS INC	738.00	04/07/21	BOFA SECURITIES, INC.	11.07	49,281.02	56,700.54	-	(7,419.52)	-
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	1,409.00	12/08/21	PIPER JAFFRAY & CO.	14.09	163,664.80	136,700.10	26,964.70	-	-
A020	04247X102	ARMSTRONG WORLD INDUSTRIES	251.00	04/07/21	BOFA SECURITIES, INC.	3.77	23,731.11	23,176.96	554.15	-	-
A020	04271T100	ARRAY TECHNOLOGIES INC	5,933.00	12/08/21	PIPER JAFFRAY & CO.	59.33	108,869.40	171,242.76	-	(62,373.36)	-
A020	04271T100	ARRAY TECHNOLOGIES INC	1,437.00	01/06/21	PIPER JAFFRAY & CO.	21.56	67,772.88	61,992.18	5,780.70	-	-
A020	04271T100	ARRAY TECHNOLOGIES INC	1,194.00	04/07/21	BOFA SECURITIES, INC.	17.91	34,555.73	43,701.52	-	(9,145.79)	-
A020	04634X103	ASTRA SPACE INC	7,195.00	12/08/21	PIPER JAFFRAY & CO.	71.95	65,699.36	136,181.47	-	(70,482.11)	-
A020	04963C209	ATRICURE INC	1,826.00	12/08/21	PIPER JAFFRAY & CO.	18.26	133,576.51	101,653.42	31,923.09	-	-
A020	04963C209	ATRICURE INC	2,289.00	04/30/21	RAYMOND JAMES AND ASSOCIATES INC	91.56	158,940.70	127,428.63	31,512.07	-	-
A020	04963C209	ATRICURE INC	1,512.00	1/6/2021	PIPER JAFFRAY & CO.	22.68	85,255.56	84,173.04	1,082.52	-	-
A020	04963C209	ATRICURE INC	705.00	04/07/21	BOFA SECURITIES, INC.	10.58	45,703.35	39,247.35	6,456.00	-	-
A020	05368M106	AVID BIOSERVICES INC	4,783.00	12/08/21	PIPER JAFFRAY & CO.	47.83	137,008.34	55,195.82	81,812.52	-	-
A020	05368M106	AVID BIOSERVICES INC	3,152.00	1/6/2021	PIPER JAFFRAY & CO.	47.28	40,985.18	36,374.08	4,611.10	-	-
A020	05368M106	AVID BIOSERVICES INC	1,470.00	04/07/21	BOFA SECURITIES, INC.	22.05	28,092.14	16,963.80	11,128.34	-	-

A020	05368X102	AVIDXCHANGE HOLDINGS INC	2,855.00	12/08/21	PIPER JAFFRAY & CO.	28.55	54,584.47	69,363.12	-	(14,778.65)	-
A020	05455M100	AVRBOIO INC	4,090.00	04/08/21	BOFA SECURITIES, INC.	163.60	47,064.20	57,014.60	-	(9,950.40)	-
A020	05455M100	AVRBOIO INC	818.00	04/09/21	JEFFERIES LLC	6.95	9,401.55	11,402.92	-	(2,001.37)	-
A020	05455M100	AVRBOIO INC	528.00	04/12/21	INSTINET LLC	7.92	5,982.20	7,360.32	-	(1,378.12)	-
A020	05455M100	AVRBOIO INC	908.00	04/12/21	JEFFERIES LLC	7.72	10,276.77	12,657.52	-	(2,380.75)	-
A020	05455M100	AVRBOIO INC	3,228.00	04/13/21	NATIONAL FINANCIAL SERVICES CORPORA	96.84	34,428.05	44,998.32	-	(10,570.27)	-
A020	05455M100	AVRBOIO INC	1,987.00	01/06/21	PIPER JAFFRAY & CO.	29.81	29,476.88	27,698.78	1,778.10	-	-
A020	05455M100	AVRBOIO INC	425.00	04/08/21	JEFFERIES LLC	3.61	4,936.94	5,924.50	-	(987.56)	-
A020	05455M100	AVRBOIO INC	201.00	04/01/21	INSTINET LLC	3.02	2,548.66	2,801.94	-	(253.28)	-
A020	05455M100	AVRBOIO INC	739.00	04/01/21	JEFFERIES LLC	6.28	9,310.61	10,301.66	-	(991.05)	-
A020	05455M100	AVRBOIO INC	561.00	04/05/21	MORGAN STANLEY CO INCORPORATED	4.77	7,047.07	7,820.34	-	(773.27)	-
A020	05455M100	AVRBOIO INC	335.00	04/05/21	INSTINET LLC	5.03	4,194.17	4,669.90	-	(475.73)	-
A020	05455M100	AVRBOIO INC	196.00	04/05/21	GOLDMAN SACHS + CO LLC	2.94	2,460.76	2,732.24	-	(271.48)	-
A020	05455M100	AVRBOIO INC	459.00	04/06/21	NATIONAL FINANCIAL SERVICES CORPORA	18.36	5,376.33	6,398.46	-	(1,022.13)	-
A020	05455M100	AVRBOIO INC	279.00	04/06/21	JEFFERIES LLC	2.37	3,363.33	3,889.26	-	(525.93)	-
A020	05455M100	AVRBOIO INC	1,621.00	04/07/21	INSTINET LLC	24.32	18,464.87	22,596.74	-	(4,131.87)	-
A020	05455M100	AVRBOIO INC	1,311.00	04/07/21	NATIONAL FINANCIAL SERVICES CORPORA	52.44	15,039.58	18,275.34	-	(3,235.76)	-
A020	05478C105	AZEK CO INC/THE	2,051.00	12/08/21	PIPER JAFFRAY & CO.	20.51	86,111.00	78,860.95	7,250.05	-	-
A020	05478C105	AZEK CO INC/THE	1,353.00	01/06/21	PIPER JAFFRAY & CO.	20.30	52,009.52	52,022.85	-	(13.33)	-
A020	05478C105	AZEK CO INC/THE	631.00	04/07/21	BOFA SECURITIES, INC.	9.47	28,129.70	24,261.95	3,867.75	-	-
A020	05589G102	BRP GROUP INC A	4,118.00	12/8/2021	PIPER JAFFRAY & CO.	41.18	156,013.34	123,416.46	32,596.88	-	-
A020	05589G102	BRP GROUP INC A	2,716.00	1/6/2021	PIPER JAFFRAY & CO.	40.74	78,046.88	81,398.52	-	(3,351.64)	-
A020	05589G102	BRP GROUP INC A	1,265.00	04/07/21	BOFA SECURITIES, INC.	18.98	35,344.03	37,912.05	-	(2,568.02)	-
A020	05988J103	BANDWIDTH INC CLASS A	600.00	05/25/21	KEYBANC CAPITAL MARKETS INC	24.00	69,476.04	92,202.00	-	(22,725.96)	-
A020	05988J103	BANDWIDTH INC CLASS A	1,176.00	05/26/21	KEYBANC CAPITAL MARKETS INC	47.04	136,740.46	180,715.92	-	(43,975.46)	-
A020	05988J103	BANDWIDTH INC CLASS A	1,441.00	05/27/21	KEYBANC CAPITAL MARKETS INC	57.64	168,457.52	221,438.47	-	(52,980.95)	-
A020	05988J103	BANDWIDTH INC CLASS A	828.00	05/28/21	KEYBANC CAPITAL MARKETS INC	33.12	98,755.88	127,238.76	-	(28,482.88)	-
A020	05988J103	BANDWIDTH INC CLASS A	637.00	06/22/21	JEFFERIES LLC	5.41	84,691.33	97,887.79	-	(13,196.46)	-
A020	05988J103	BANDWIDTH INC CLASS A	74.00	06/23/21	INVESTMENT TECHNOLOGY GROUP INC.	1.11	9,870.06	11,371.58	-	(1,501.52)	-
A020	05988J103	BANDWIDTH INC CLASS A	160.00	06/23/21	NATIONAL FINANCIAL SERVICES CORPORA	0.80	21,287.89	24,587.20	-	(3,299.31)	-
A020	05988J103	BANDWIDTH INC CLASS A	144.00	06/23/21	GOLDMAN SACHS + CO LLC	2.16	19,195.26	22,128.48	-	(2,943.22)	-
A020	05988J103	BANDWIDTH INC CLASS A	575.00	06/23/21	JEFFERIES LLC	4.89	76,668.20	88,380.25	-	(11,692.05)	-
A020	05988J103	BANDWIDTH INC CLASS A	127.00	06/24/21	JEFFERIES LLC	1.08	17,126.86	19,516.09	-	(2,389.23)	-
A020	05988J103	BANDWIDTH INC CLASS A	2,231.00	12/08/21	PIPER JAFFRAY & CO.	22.31	162,896.29	342,837.77	-	(179,941.48)	-
A020	05988J103	BANDWIDTH INC CLASS A	2,246.00	01/06/21	PIPER JAFFRAY & CO.	33.69	330,096.08	345,142.82	-	(15,046.74)	-
A020	05988J103	BANDWIDTH INC CLASS A	1,046.00	04/07/21	BOFA SECURITIES, INC.	15.69	127,416.48	160,738.82	-	(33,322.34)	-
A020	07373V105	BEAM THERAPEUTICS INC	1,112.00	12/08/21	PIPER JAFFRAY & CO.	11.12	88,520.30	90,783.68	-	(2,263.38)	-
A020	07373V105	BEAM THERAPEUTICS INC	2,537.00	1/5/2021	NATIONAL FINANCIAL SERVICES CORPORA	21.56	212,536.03	207,120.68	5,415.35	-	-
A020	07373V105	BEAM THERAPEUTICS INC	232.00	1/6/2021	NATIONAL FINANCIAL SERVICES CORPORA	1.97	19,550.36	18,940.48	609.88	-	-
A020	07373V105	BEAM THERAPEUTICS INC	734.00	1/6/2021	PIPER JAFFRAY & CO.	11.01	63,230.28	59,923.76	3,306.52	-	-
A020	07373V105	BEAM THERAPEUTICS INC	342.00	04/07/21	BOFA SECURITIES, INC.	5.13	25,810.46	27,920.88	-	(2,110.42)	-
A020	09627Y109	BLUEPRINT MEDICINES CORP	879.00	12/08/21	PIPER JAFFRAY & CO.	8.79	85,418.58	95,040.70	-	(9,622.12)	-
A020	09627Y109	BLUEPRINT MEDICINES CORP	309.00	1/6/2021	PIPER JAFFRAY & CO.	4.64	32,146.00	34,654.35	-	(2,508.35)	-
A020	09627Y109	BLUEPRINT MEDICINES CORP	269.00	04/07/21	BOFA SECURITIES, INC.	4.04	25,416.33	29,085.26	-	(3,668.93)	-
A020	127190304	CACI INTERNATIONAL INC CL A	805.00	12/8/2021	PIPER JAFFRAY & CO.	8.05	216,957.10	200,710.65	16,246.45	-	-
A020	127190304	CACI INTERNATIONAL INC CL A	531.00	01/06/21	PIPER JAFFRAY & CO.	7.97	127,395.17	132,394.23	-	(4,999.06)	-
A020	127190304	CACI INTERNATIONAL INC CL A	246.00	04/07/21	BOFA SECURITIES, INC.	3.69	62,360.34	61,335.18	1,025.16	-	-
A020	127203107	CACTUS INC A	6,889.00	12/08/21	PIPER JAFFRAY & CO.	68.89	262,033.49	205,257.01	56,776.48	-	-
A020	127203107	CACTUS INC A	3,059.00	01/06/21	PIPER JAFFRAY & CO.	45.89	93,318.23	79,748.13	13,570.10	-	-
A020	127203107	CACTUS INC A	1,426.00	04/07/21	BOFA SECURITIES, INC.	21.39	43,495.91	37,175.82	6,320.09	-	-
A020	128246105	CALAVO GROWERS INC	1,467.00	12/08/21	PIPER JAFFRAY & CO.	14.67	57,616.42	101,853.81	-	(44,237.39)	-
A020	128246105	CALAVO GROWERS INC	2,702.00	12/22/21	STIFEL NICOLAUS + CO INC	40.53	114,998.15	187,599.86	-	(72,601.71)	-
A020	128246105	CALAVO GROWERS INC	326.00	12/23/2021	STIFEL NICOLAUS + CO INC	4.89	13,854.46	22,634.18	-	(8,779.72)	-
A020	128246105	CALAVO GROWERS INC	2,697.00	12/27/2021	STIFEL NICOLAUS + CO INC	40.46	115,056.66	187,252.71	-	(72,196.05)	-
A020	128246105	CALAVO GROWERS INC	773.00	04/21/21	RAYMOND JAMES AND ASSOCIATES INC	30.92	61,941.33	53,669.39	8,271.94	-	-
A020	128246105	CALAVO GROWERS INC	253.00	04/22/21	RAYMOND JAMES AND ASSOCIATES INC	10.12	20,282.39	17,565.79	2,716.60	-	-
A020	128246105	CALAVO GROWERS INC	541.00	4/23/2021	RAYMOND JAMES AND ASSOCIATES INC	21.64	43,265.27	37,561.63	5,703.64	-	-
A020	128246105	CALAVO GROWERS INC	558.00	4/23/2021	KING, CL, & ASSOCIATES, INC	8.37	44,556.07	38,741.94	5,814.13	-	-
A020	128246105	CALAVO GROWERS INC	55.00	04/26/21	RAYMOND JAMES AND ASSOCIATES INC	2.20	4,397.77	3,818.65	579.12	-	-
A020	128246105	CALAVO GROWERS INC	939.00	04/27/21	RAYMOND JAMES AND ASSOCIATES INC	37.56	72,982.08	65,194.77	7,787.31	-	-
A020	128246105	CALAVO GROWERS INC	1,160.00	04/28/21	RAYMOND JAMES AND ASSOCIATES INC	46.40	90,274.21	80,538.80	9,735.41	-	-
A020	128246105	CALAVO GROWERS INC	1,544.00	01/06/21	PIPER JAFFRAY & CO.	23.16	117,420.61	107,199.92	10,220.69	-	-
A020	128246105	CALAVO GROWERS INC	719.00	04/07/21	BOFA SECURITIES, INC.	10.79	56,119.24	49,920.17	6,199.07	-	8,270.80
A020	13100M509	CALIX INC	5,261.00	12/08/21	PIPER JAFFRAY & CO.	52.61	372,186.49	208,744.83	163,441.66	-	-
A020	131193104	CALLAWAY GOLF COMPANY	4,873.00	12/08/21	PIPER JAFFRAY & CO.	48.73	140,678.40	125,550.29	15,128.11	-	-
A020	131193104	CALLAWAY GOLF COMPANY	2,244.00	01/06/21	PIPER JAFFRAY & CO.	33.66	57,987.48	53,878.44	4,109.04	-	-
A020	131193104	CALLAWAY GOLF COMPANY	1,496.00	04/07/21	BOFA SECURITIES, INC.	22.44	40,754.87	38,543.66	2,211.21	-	-
A020	14161W105	CARDLYTICS INC	928.00	12/08/21	PIPER JAFFRAY & CO.	9.28	67,591.92	85,095.77	-	(17,503.85)	-
A020	14167L103	CAREDX INC	1,715.00	12/08/21	PIPER JAFFRAY & CO.	17.15	77,888.38	124,251.75	-	(46,363.37)	-
A020	14167L103	CAREDX INC	1,131.00	1/6/2021	PIPER JAFFRAY & CO.	16.97	82,081.86	81,940.95	140.91	-	-
A020	14167L103	CAREDX INC	526.00	04/07/21	BOFA SECURITIES, INC.	7.89	37,425.70	38,108.70	-	(683.00)	-
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	6,806.00	12/08/21	PIPER JAFFRAY & CO.	68.06	229,732.63	99,865.62	129,867.01	-	-
A020	15678U128	CEREVEL THERAPEUTICS HOLDING	2,092.00	04/07/21	BOFA SECURITIES, INC.	31.38	27,935.79	30,696.28	-	(2,760.49)	-
A020	159179100	CHANNELADVISOR CORP	4,145.00	12/08/21	PIPER JAFFRAY & CO.	41.45	105,214.48	98,180.84	7,053.64	-	-
A020	19046P209	COASTAL FINANCIAL CORP/WA	2,554.00	12/08/21	PIPER JAFFRAY & CO.	25.54	114,866.58	80,851.98	34,014.60	-	-
A020	21044C107	CONSTRUCTION PARTNERS INC A	8,686.00	12/08/21	PIPER JAFFRAY & CO.	86.86	290,107.45	252,849.46	37,257.99	-	-
A020	21044C107	CONSTRUCTION PARTNERS INC A	5,726.00	01/06/21	PIPER JAFFRAY & CO.	85.89	184,109.15	166,683.86	17,425.29	-	-
A020	21044C107	CONSTRUCTION PARTNERS INC A	2,668.00	04/07/21	BOFA SECURITIES, INC.	40.02	79,959.57	77,665.48	2,334.09	-	-
A020	22663K107	CRINETICS PHARMACEUTICALS IN	4,935.00	12/08/21	PIPER JAFFRAY & CO.	49.35	131,975.04	69,632.85	62,342.19	-	-
A020	22663K107	CRINETICS PHARMACEUTICALS IN	3,253.00	01/06/21	PIPER JAFFRAY & CO.	48.80	45,527.32	45,899.83	-	-	(372.51)
A020	22663K107	CRINETICS PHARMACEUTICALS IN	1,518.00	04/07/21	BOFA SECURITIES, INC.	22.77	24,853.02	21,418.98	3,434.04	-	-
A020	231561101	CURTISS WRIGHT CORP	818.00	12/08/21	PIPER JAFFRAY & CO.	8.18	109,349.27	95,174.30	14,174.97	-	-
A020	231561101	CURTISS WRIGHT CORP	539.00	01/06/21	PIPER JAFFRAY & CO.	8.09	64,687.78	62,712.65	1,975.13	-	-
A020	231561101	CURTISS WRIGHT CORP	251.00	04/07/21	BOFA SECURITIES, INC.	3.77	30,606.52	29,203.85	1,402.67	-	-
A020	24823R105	DENALI THERAPEUTICS INC	1,872.00	12/08/21	PIPER JAFFRAY & CO.	16.72	77,196.34	86,184.77	-	(8,988.43)	-

A020	24823R105	DENALI THERAPEUTICS INC	733.00	1/5/2021	NATIONAL FINANCIAL SERVICES CORPORA	6.23	51,355.26	61,396.08	-	(10,040.82)	-
A020	24823R105	DENALI THERAPEUTICS INC	3,238.00	1/5/2021	PIPER JAFFRAY & CO.	129.52	226,951.90	271,214.88	-	(44,262.98)	-
A020	24823R105	DENALI THERAPEUTICS INC	4,227.00	01/06/21	PIPER JAFFRAY & CO.	169.08	286,963.83	354,053.52	-	(67,089.69)	-
A020	26701L100	DUTCH BROS INC CLASS A	795.00	11/02/21	NATIONAL FINANCIAL SERVICES CORPORA	11.93	56,804.28	26,120.42	30,683.86	-	-
A020	26701L100	DUTCH BROS INC CLASS A	739.00	11/03/21	JEFFERIES LLC	4.43	50,176.96	24,280.49	25,896.47	-	-
A020	26701L100	DUTCH BROS INC CLASS A	1,383.00	11/03/21	NATIONAL FINANCIAL SERVICES CORPORA	20.75	96,996.48	45,439.67	51,556.81	-	-
A020	26701L100	DUTCH BROS INC CLASS A	1,607.00	11/04/21	NATIONAL FINANCIAL SERVICES CORPORA	24.11	112,129.93	52,799.38	59,330.55	-	-
A020	26818M108	DYNE THERAPEUTICS INC	2,110.00	11/02/21	BTIG, LLC	31.65	29,720.46	43,318.24	-	(13,597.78)	-
A020	26818M108	DYNE THERAPEUTICS INC	2,074.00	11/03/21	JEFFERIES LLC	12.44	30,484.33	42,579.16	-	(12,094.83)	-
A020	26818M108	DYNE THERAPEUTICS INC	7,135.00	11/03/21	BTIG, LLC	107.03	104,686.32	146,481.33	-	(41,795.01)	-
A020	26818M108	DYNE THERAPEUTICS INC	5,875.00	11/04/21	BTIG, LLC	88.13	85,769.27	120,613.57	-	(34,844.30)	-
A020	26818M108	DYNE THERAPEUTICS INC	959.00	11/5/2021	BTIG, LLC	14.39	14,489.54	19,688.24	-	(5,198.70)	-
A020	26818M108	DYNE THERAPEUTICS INC	2,514.00	11/8/2021	INSTINET LLC	25.14	38,363.44	51,612.35	-	(13,248.91)	-
A020	26818M108	DYNE THERAPEUTICS INC	572.00	11/8/2021	BTIG, LLC	8.58	8,653.91	11,743.14	-	(3,089.23)	-
A020	26818M108	DYNE THERAPEUTICS INC	408.00	11/09/21	BTIG, LLC	6.12	6,046.60	8,376.23	-	(2,329.63)	-
A020	26818M108	DYNE THERAPEUTICS INC	446.00	11/10/21	BTIG, LLC	6.69	6,418.66	9,156.37	-	(2,737.71)	-
A020	26818M108	DYNE THERAPEUTICS INC	1,676.00	11/11/21	JEFFERIES LLC	10.06	23,810.30	34,408.23	-	(10,597.93)	-
A020	26818M108	DYNE THERAPEUTICS INC	4,039.00	11/12/21	JEFFERIES LLC	24.23	56,994.03	82,920.54	-	(25,926.51)	-
A020	26818M108	DYNE THERAPEUTICS INC	1,453.00	11/15/2021	BTIG, LLC	21.80	20,777.20	29,830.05	-	(9,052.85)	-
A020	26818M108	DYNE THERAPEUTICS INC	1,834.00	04/07/21	BOFA SECURITIES, INC.	27.51	30,125.12	37,651.97	-	(7,526.85)	-
A020	26884L109	EQY CORP	8,312.00	12/08/21	PIPER JAFFRAY & CO.	83.12	174,374.90	153,480.08	20,894.82	-	-
A020	28036F105	EDGEWISE THERAPEUTICS INC	3,518.00	12/08/21	PIPER JAFFRAY & CO.	35.18	71,647.57	70,701.99	945.58	-	-
A020	29270J100	ENERGY RECOVERY INC	16,220.00	12/08/21	PIPER JAFFRAY & CO.	162.20	347,150.01	221,240.80	125,909.21	-	-
A020	29270J100	ENERGY RECOVERY INC	10,691.00	1/6/2021	PIPER JAFFRAY & CO.	160.37	152,939.91	145,825.24	7,114.67	-	-
A020	29270J100	ENERGY RECOVERY INC	4,982.00	04/07/21	BOFA SECURITIES, INC.	74.73	93,524.12	67,954.48	25,569.64	-	-
A020	29882P106	EUROPEAN WAX CENTER INC A	3,670.00	12/08/21	PIPER JAFFRAY & CO.	36.70	103,135.28	79,198.61	23,936.67	-	-
A020	29975E109	EVENTBRITE INC CLASS A	8,869.00	12/08/21	PIPER JAFFRAY & CO.	88.69	140,771.60	185,679.20	-	(44,907.60)	-
A020	29978A104	EVERBRIDGE INC	896.00	05/25/21	STIFEL NICOLAUS + CO INC	35.84	104,135.90	133,566.72	-	(29,430.82)	-
A020	29978A104	EVERBRIDGE INC	2,379.00	05/26/21	STIFEL NICOLAUS + CO INC	95.16	278,925.85	354,637.53	-	(75,711.68)	-
A020	29978A104	EVERBRIDGE INC	1,207.00	05/27/21	STIFEL NICOLAUS + CO INC	48.28	142,054.48	179,927.49	-	(37,873.01)	-
A020	29978A104	EVERBRIDGE INC	267.00	05/27/21	STIFEL NICOLAUS + CO INC	10.68	31,213.69	38,801.69	-	(8,588.00)	-
A020	29978A104	EVERBRIDGE INC	1,599.00	12/08/21	PIPER JAFFRAY & CO.	15.99	187,679.59	238,362.93	-	(50,683.34)	-
A020	29978A104	EVERBRIDGE INC	1,694.00	1/6/2021	PIPER JAFFRAY & CO.	25.41	238,658.82	252,524.58	-	(13,865.76)	-
A020	29978A104	EVERBRIDGE INC	788.00	04/07/21	BOFA SECURITIES, INC.	11.82	100,046.01	117,467.16	-	(17,421.15)	-
A020	30050B101	EVOLENT HEALTH INC A	6,065.00	12/08/21	PIPER JAFFRAY & CO.	60.65	179,167.67	97,221.95	81,945.72	-	-
A020	30050B101	EVOLENT HEALTH INC A	3,996.00	1/6/2021	PIPER JAFFRAY & CO.	59.94	67,629.60	64,055.88	3,573.72	-	-
A020	30050B101	EVOLENT HEALTH INC A	1,863.00	04/07/21	BOFA SECURITIES, INC.	27.95	37,117.84	29,863.89	7,253.95	-	-
A020	302492103	FLYWIRE CORP VOTING	461.00	12/08/21	PIPER JAFFRAY & CO.	4.61	19,069.21	11,064.00	8,005.21	-	-
A020	31572Q808	FIBROGEN INC	2,001.00	09/08/21	MORGAN STANLEY CO INCORPORATED	80.04	23,960.44	74,501.83	-	(50,541.39)	-
A020	31572Q808	FIBROGEN INC	85.00	09/08/21	INSTINET LLC	1.28	1,018.71	3,164.75	-	(2,146.04)	-
A020	31572Q808	FIBROGEN INC	867.00	09/09/21	MORGAN STANLEY CO INCORPORATED	34.68	10,298.34	32,280.40	-	(21,982.06)	-
A020	31572Q808	FIBROGEN INC	699.00	09/10/21	JEFFERIES LLC	5.94	7,962.40	26,025.38	-	(18,062.98)	-
A020	31572Q808	FIBROGEN INC	658.00	09/13/21	JEFFERIES LLC	5.59	7,785.35	24,498.85	-	(16,713.50)	-
A020	31572Q808	FIBROGEN INC	535.00	09/14/21	JEFFERIES LLC	4.55	6,177.07	19,919.28	-	(13,742.21)	-
A020	31572Q808	FIBROGEN INC	633.00	09/15/21	JEFFERIES LLC	5.38	7,407.20	23,568.05	-	(16,160.85)	-
A020	31572Q808	FIBROGEN INC	237.00	09/15/21	INSTINET LLC	3.56	2,769.60	8,824.06	-	(6,054.46)	-
A020	31572Q808	FIBROGEN INC	1,031.00	09/16/21	JEFFERIES LLC	8.76	12,015.62	38,386.50	-	(26,370.88)	-
A020	31572Q808	FIBROGEN INC	526.00	09/17/21	JEFFERIES LLC	4.47	6,140.70	19,584.19	-	(13,443.49)	-
A020	31572Q808	FIBROGEN INC	7,274.00	9/17/2021	PIPER JAFFRAY & CO.	290.96	84,741.66	270,827.76	-	(186,086.10)	-
A020	31572Q808	FIBROGEN INC	1,640.00	1/6/2021	PIPER JAFFRAY & CO.	24.60	63,266.52	60,827.60	2,438.92	-	-
A020	31572Q808	FIBROGEN INC	911.00	04/07/21	BOFA SECURITIES, INC.	13.67	19,029.68	33,918.63	-	(14,888.95)	-
A020	33767E202	FIRSTSERVICE CORP	664.00	12/08/21	PIPER JAFFRAY & CO.	6.64	130,524.86	90,808.64	39,716.22	-	-
A020	33767E202	FIRSTSERVICE CORP	438.00	1/6/2021	PIPER JAFFRAY & CO.	6.57	59,856.58	59,900.88	-	(44.30)	-
A020	33767E202	FIRSTSERVICE CORP	203.00	04/07/21	BOFA SECURITIES, INC.	3.05	30,864.58	27,762.28	3,102.30	-	-
A020	343412102	FLUOR CORP	4,293.00	12/8/2021	PIPER JAFFRAY & CO.	42.93	102,856.74	91,979.74	10,877.00	-	-
A020	358039105	FRESHPET INC	2,355.00	12/08/21	PIPER JAFFRAY & CO.	23.55	252,336.02	327,156.55	-	(74,820.53)	-
A020	358039105	FRESHPET INC	2,984.00	04/21/21	INSTINET LLC	44.76	521,659.91	423,698.16	97,961.75	-	-
A020	358039105	FRESHPET INC	1,475.00	05/03/21	NATIONAL FINANCIAL SERVICES CORPORA	7.38	271,981.23	209,435.25	62,545.98	-	-
A020	358039105	FRESHPET INC	1,906.00	01/06/21	PIPER JAFFRAY & CO.	28.59	274,762.88	270,632.94	4,129.94	-	-
A020	358039105	FRESHPET INC	888.00	04/07/21	BOFA SECURITIES, INC.	13.32	141,338.68	126,087.12	15,251.56	-	-
A020	36197T103	GW PHARMACEUTICALS ADR	450.00	01/06/21	PIPER JAFFRAY & CO.	6.75	55,078.02	51,934.50	3,143.52	-	-
A020	36197T103	GW PHARMACEUTICALS ADR	472.00	03/02/21	BOFA SECURITIES, INC.	7.08	101,439.50	54,473.52	46,965.98	-	-
A020	36197T103	GW PHARMACEUTICALS ADR	394.00	03/03/21	INSTINET LLC	5.91	84,676.66	45,471.54	39,205.12	-	-
A020	36197T103	GW PHARMACEUTICALS ADR	240.00	03/03/21	BOFA SECURITIES, INC.	3.60	51,593.13	27,698.40	23,894.73	-	-
A020	36197T103	GW PHARMACEUTICALS ADR	405.00	03/04/21	BOFA SECURITIES, INC.	6.08	87,038.90	46,741.05	40,297.85	-	-
A020	36197T103	GW PHARMACEUTICALS ADR	356.00	03/04/21	NATIONAL FINANCIAL SERVICES CORPORA	3.03	76,543.87	41,085.96	35,457.91	-	-
A020	36197T103	GW PHARMACEUTICALS ADR	1,033.00	03/08/21	NATIONAL FINANCIAL SERVICES CORPORA	8.78	222,067.83	119,218.53	102,849.30	-	-
A020	36197T103	GW PHARMACEUTICALS ADR	651.00	03/09/21	NATIONAL FINANCIAL SERVICES CORPORA	5.53	140,005.10	75,131.91	64,873.19	-	-
A020	37148K100	GENERATION BIO CO	4,344.00	12/08/21	PIPER JAFFRAY & CO.	43.44	64,634.48	117,454.88	-	(52,820.40)	-
A020	37148K100	GENERATION BIO CO	1,334.00	04/07/21	BOFA SECURITIES, INC.	20.01	37,677.56	38,069.25	1,608.31	-	-
A020	39874R101	GROCERY OUTLET HOLDING CORP	11,046.00	12/08/21	PIPER JAFFRAY & CO.	110.46	303,079.70	356,068.44	-	(52,988.74)	-
A020	39874R101	GROCERY OUTLET HOLDING CORP	3,148.00	01/06/21	PIPER JAFFRAY & CO.	47.22	127,192.75	123,559.00	3,633.75	-	-
A020	39874R101	GROCERY OUTLET HOLDING CORP	1,467.00	04/07/21	BOFA SECURITIES, INC.	22.01	54,306.00	57,579.75	-	(3,273.75)	-
A020	42225T107	HEALTH CATALYST INC	2,793.00	12/08/21	PIPER JAFFRAY & CO.	27.93	111,958.50	121,579.29	-	(9,620.79)	-
A020	42225T107	HEALTH CATALYST INC	1,841.00	01/06/21	PIPER JAFFRAY & CO.	27.62	80,683.16	80,138.73	544.43	-	-
A020	42225T107	HEALTH CATALYST INC	858.00	04/07/21	BOFA SECURITIES, INC.	12.87	40,314.64	37,348.74	2,965.90	-	-
A020	435063102	HOLICITY INC CLASS A	35,261.00	07/01/21	MERGER NON CASH	-	667,393.31	667,393.31	-	-	-
A020	435063102	HOLICITY INC CLASS A	2,210.00	04/07/21	BOFA SECURITIES, INC.	33.15	24,745.46	41,829.19	-	(17,083.73)	-
A020	443573100	HUBSPOT INC	708.00	12/8/2021	PIPER JAFFRAY & CO.	7.08	549,417.72	280,679.52	268,738.20	-	-
A020	443573100	HUBSPOT INC	468.00	01/06/21	PIPER JAFFRAY & CO.	7.02	176,772.00	185,533.92	-	(8,761.92)	-
A020	443573100	HUBSPOT INC	219.00	04/07/21	BOFA SECURITIES, INC.	3.29	106,660.11	86,820.36	19,839.75	-	-
A020	450056106	IRHYTHM TECHNOLOGIES INC	3,803.00	12/08/21	PIPER JAFFRAY & CO.	38.03	380,621.31	444,297.56	-	(63,676.25)	-
A020	450056106	IRHYTHM TECHNOLOGIES INC	908.00	01/06/21	PIPER JAFFRAY & CO.	13.62	200,174.34	215,386.68	-	(15,212.34)	-
A020	450056106	IRHYTHM TECHNOLOGIES INC	1,520.00	01/07/21	J.P. MORGAN SECURITIES LLC	60.80	331,827.51	360,559.20	-	(28,731.69)	-

A020	450056106	IRHYTHM TECHNOLOGIES INC	442.00	04/07/21	BOFA SECURITIES, INC.	6.63	57,953.19	93,762.93	-	(35,809.74)	-
A020	458334109	INTER PARFUMS INC	3,193.00	12/08/21	PIPER JAFFRAY & CO.	31.93	304,512.30	193,144.57	111,367.73	-	-
A020	458334109	INTER PARFUMS INC	673.00	04/21/21	JEFFERIES LLC	5.72	50,727.86	40,709.77	10,018.09	-	-
A020	458334109	INTER PARFUMS INC	681.00	04/21/21	NATIONAL FINANCIAL SERVICES CORPORA	3.41	51,204.11	41,193.69	10,010.42	-	-
A020	458334109	INTER PARFUMS INC	707.00	04/22/21	JEFFERIES LLC	6.01	53,272.31	42,766.43	10,505.88	-	-
A020	458334109	INTER PARFUMS INC	724.00	04/22/21	NATIONAL FINANCIAL SERVICES CORPORA	3.62	54,763.08	43,794.76	10,968.32	-	-
A020	458334109	INTER PARFUMS INC	645.00	04/23/21	NATIONAL FINANCIAL SERVICES CORPORA	3.23	48,323.15	39,016.05	9,307.10	-	-
A020	458334109	INTER PARFUMS INC	570.00	4/23/2021	JEFFERIES LLC	4.85	43,319.99	34,479.30	8,840.69	-	-
A020	458334109	INTER PARFUMS INC	2,644.00	01/06/21	PIPER JAFFRAY & CO.	39.66	168,297.97	159,935.56	8,362.41	-	-
A020	458334109	INTER PARFUMS INC	1,233.00	04/07/21	BOFA SECURITIES, INC.	18.50	87,653.52	74,584.17	13,069.35	-	-
A020	462260100	IOVANCE BIOTHERAPEUTICS INC	3,505.00	12/08/21	PIPER JAFFRAY & CO.	35.05	66,224.18	145,746.41	-	(79,522.23)	-
A020	462260100	IOVANCE BIOTHERAPEUTICS INC	1,820.00	1/6/2021	PIPER JAFFRAY & CO.	27.30	84,888.74	84,448.00	440.74	-	-
A020	462260100	IOVANCE BIOTHERAPEUTICS INC	849.00	04/07/21	BOFA SECURITIES, INC.	12.74	26,331.67	39,393.60	-	(13,061.93)	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	767.00	08/26/21	ML PROFESSIONAL CLEARING CORP	11.51	228,031.76	228,658.77	-	(627.01)	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,912.00	08/31/21	ML PROFESSIONAL CLEARING CORP	28.68	584,485.85	570,007.27	14,478.58	-	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	3,754.00	09/15/21	JEFFERIES LLC	31.91	1,130,070.98	1,119,146.07	10,924.91	-	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	782.00	12/8/2021	PIPER JAFFRAY & CO.	7.82	235,357.72	233,130.59	2,227.13	-	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,316.00	01/06/21	PIPER JAFFRAY & CO.	19.74	390,295.52	377,297.20	12,998.32	-	-
A020	464287648	ISHARES RUSSELL 2000 GROWTH ET	1,360.00	02/09/21	JEFFERIES LLC	11.56	459,238.46	401,300.08	57,938.38	-	-
A020	501575104	KYMERA THERAPEUTICS INC	1,264.00	12/08/21	PIPER JAFFRAY & CO.	12.64	71,529.90	81,230.34	-	(9,700.44)	-
A020	50202P105	LI CYCLE HOLDINGS CORP	7,333.00	12/8/2021	PIPER JAFFRAY & CO.	73.33	87,436.78	78,408.37	9,028.41	-	-
A020	55024U109	LUMENTUM HOLDINGS INC	1,819.00	12/08/21	PIPER JAFFRAY & CO.	18.19	167,613.81	172,441.20	-	(4,827.39)	-
A020	55024U109	LUMENTUM HOLDINGS INC	1,200.00	01/06/21	PIPER JAFFRAY & CO.	18.00	124,709.64	113,760.00	10,949.64	-	-
A020	55024U109	LUMENTUM HOLDINGS INC	560.00	04/07/21	BOFA SECURITIES, INC.	8.40	50,145.56	53,088.00	-	(2,942.44)	-
A020	57064P107	MARKETWISE INC	7,837.00	12/08/21	PIPER JAFFRAY & CO.	78.37	51,690.23	78,120.85	-	(26,430.62)	-
A020	573075108	MARTEN TRANSPORT LTD	4,490.00	01/06/21	PIPER JAFFRAY & CO.	67.35	80,177.95	77,362.70	2,815.25	-	-
A020	573075108	MARTEN TRANSPORT LTD	23,431.00	02/08/21	PERSHING LLC	937.24	395,005.10	403,716.13	-	(8,711.03)	-
A020	573075108	MARTEN TRANSPORT LTD	12,059.00	02/08/21	PERSHING LLC	482.36	206,869.97	207,776.57	-	(906.60)	-
A020	576853105	MATRIX SERVICE CO	6,319.00	12/08/21	PIPER JAFFRAY & CO.	63.19	54,836.63	84,163.79	-	(29,327.16)	-
A020	584021109	MEDALLIA INC	2,169.00	5/25/2021	NATIONAL FINANCIAL SERVICES CORPORA	10.85	55,577.94	72,054.18	-	(16,476.24)	-
A020	584021109	MEDALLIA INC	318.00	05/25/21	JEFFERIES LLC	2.69	8,110.02	10,487.52	-	(2,387.50)	-
A020	584021109	MEDALLIA INC	1,080.00	05/26/21	JEFFERIES LLC	9.18	28,005.22	35,877.60	-	(7,872.38)	-
A020	584021109	MEDALLIA INC	1,224.00	05/27/21	J.P. MORGAN SECURITIES LLC	48.96	31,689.19	40,661.28	-	(8,972.09)	-
A020	584021109	MEDALLIA INC	928.00	05/27/21	JEFFERIES LLC	7.89	24,139.56	30,828.16	-	(6,688.60)	-
A020	584021109	MEDALLIA INC	161.00	05/28/21	JEFFERIES LLC	1.37	4,145.22	5,348.42	-	(1,203.20)	-
A020	584021109	MEDALLIA INC	497.00	05/28/21	JEFFERIES LLC	4.22	13,218.84	16,510.34	-	(3,291.50)	-
A020	584021109	MEDALLIA INC	889.00	06/01/21	JEFFERIES LLC	7.56	22,653.64	29,532.58	-	(6,878.94)	-
A020	584021109	MEDALLIA INC	3,355.00	06/01/21	STIFEL NICOLAUS + CO INC	134.20	84,173.17	111,453.10	-	(27,279.93)	-
A020	584021109	MEDALLIA INC	8,474.00	6/2/2021	STIFEL NICOLAUS + CO INC	338.96	236,561.52	281,506.28	-	(44,944.76)	-
A020	584021109	MEDALLIA INC	1,036.00	6/2/2021	INVESTMENT TECHNOLOGY GROUP INC.	15.54	28,685.55	34,415.92	-	(5,730.37)	-
A020	584021109	MEDALLIA INC	28,460.00	10/29/21	MERGER	-	967,640.00	945,441.20	22,198.80	-	-
A020	584021109	MEDALLIA INC	5,189.00	04/08/21	WELLS FARGO SECURITIES LLC	207.56	152,805.40	172,378.58	-	(19,573.18)	-
A020	584021109	MEDALLIA INC	7,555.00	1/6/2021	PIPER JAFFRAY & CO.	113.33	240,411.40	250,977.10	-	(10,565.70)	-
A020	584021109	MEDALLIA INC	3,045.00	04/07/21	BOFA SECURITIES, INC.	45.68	89,904.38	101,154.90	-	(11,250.52)	-
A020	584021109	MEDALLIA INC	1,734.00	04/07/21	WELLS FARGO SECURITIES LLC	69.36	50,591.10	57,803.48	-	(7,012.38)	-
A020	584021109	MEDALLIA INC	1,123.00	04/08/21	NATIONAL FINANCIAL SERVICES CORPORA	5.62	33,016.03	37,306.06	-	(4,290.03)	-
A020	586001109	MEMBERSHIP COLLECTIVE GRP A	7,256.00	12/08/21	PIPER JAFFRAY & CO.	72.56	94,038.73	97,007.86	-	(2,969.13)	-
A020	589378108	MERCURY SYSTEMS INC	3,550.00	12/08/21	PIPER JAFFRAY & CO.	35.50	168,864.11	284,901.76	-	(116,037.65)	-
A020	589378108	MERCURY SYSTEMS INC	1,837.00	1/6/2021	PIPER JAFFRAY & CO.	27.56	156,574.14	161,766.22	-	(5,192.08)	-
A020	589378108	MERCURY SYSTEMS INC	856.00	04/07/21	BOFA SECURITIES, INC.	12.84	62,552.56	75,379.36	-	(12,826.80)	-
A020	63009R109	NANOSTRING TECHNOLOGIES INC	2,741.00	12/08/21	PIPER JAFFRAY & CO.	27.41	114,089.15	183,318.08	-	(69,228.93)	-
A020	63009R109	NANOSTRING TECHNOLOGIES INC	1,808.00	01/06/21	PIPER JAFFRAY & CO.	27.12	125,186.04	120,919.04	4,267.00	-	-
A020	63009R109	NANOSTRING TECHNOLOGIES INC	841.00	04/07/21	BOFA SECURITIES, INC.	12.62	57,238.49	56,246.08	992.41	-	-
A020	632307104	NATERA INC	2,150.00	12/08/21	PIPER JAFFRAY & CO.	21.50	210,053.92	213,968.00	-	(3,914.08)	-
A020	632307104	NATERA INC	1,418.00	1/6/2021	PIPER JAFFRAY & CO.	21.27	143,852.49	141,119.36	2,733.13	-	-
A020	632307104	NATERA INC	661.00	04/07/21	BOFA SECURITIES, INC.	9.92	68,034.79	65,782.72	2,252.07	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	668.00	11/10/21	JEFFERIES LLC	10.02	36,959.98	30,253.72	6,706.26	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	1,083.00	11/11/21	JEFFERIES LLC	16.25	58,218.20	49,049.07	9,169.13	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	1,519.00	11/12/21	JEFFERIES LLC	22.79	77,551.08	68,795.51	8,755.57	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	548.00	11/15/21	JEFFERIES LLC	8.22	27,405.94	24,818.92	2,587.02	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	756.00	11/16/2021	JEFFERIES LLC	11.34	36,811.64	34,239.24	2,572.40	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	3,493.00	12/08/21	PIPER JAFFRAY & CO.	34.93	168,283.15	158,197.97	10,085.18	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	346.00	04/21/21	INSTINET LLC	5.19	16,722.09	15,670.34	1,051.75	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	592.00	04/21/21	GOLDMAN SACHS + CO LLC	8.88	28,685.21	26,811.68	1,873.53	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	5,536.00	04/21/21	JEFFERIES LLC	221.44	268,275.40	250,725.44	17,549.96	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	3,787.00	01/06/21	PIPER JAFFRAY & CO.	56.81	185,463.45	171,513.23	13,950.22	-	-
A020	63845R107	NATIONAL VISION HOLDINGS INC	1,764.00	04/07/21	BOFA SECURITIES, INC.	26.46	81,452.28	79,891.56	1,560.72	-	-
A020	63947U107	NCINO INC	1,248.00	12/8/2021	PIPER JAFFRAY & CO.	12.48	71,728.55	90,367.68	-	(18,639.13)	-
A020	63947U107	NCINO INC	823.00	01/06/21	PIPER JAFFRAY & CO.	12.35	56,121.09	59,593.43	-	(3,472.34)	-
A020	63947U107	NCINO INC	383.00	04/07/21	BOFA SECURITIES, INC.	5.75	27,112.20	27,733.03	-	(620.83)	-
A020	64049M209	NEOGENOMICS INC	2,078.00	12/08/21	PIPER JAFFRAY & CO.	20.78	71,441.48	111,879.52	-	(40,438.04)	-
A020	64049M209	NEOGENOMICS INC	3,132.00	04/23/21	RAYMOND JAMES AND ASSOCIATES INC	125.28	158,414.18	168,626.88	-	(10,212.70)	-
A020	64049M209	NEOGENOMICS INC	1,792.00	1/6/2021	PIPER JAFFRAY & CO.	26.88	90,666.56	96,481.28	-	(5,814.72)	-
A020	64049M209	NEOGENOMICS INC	834.00	04/07/21	BOFA SECURITIES, INC.	12.51	39,444.07	44,902.56	-	(5,458.49)	-
A020	64111Q104	NETGEAR INC	1,738.00	12/08/21	PIPER JAFFRAY & CO.	17.38	50,896.72	70,614.94	-	(19,718.22)	-
A020	64111Q104	NETGEAR INC	1,146.00	01/06/21	PIPER JAFFRAY & CO.	17.19	47,028.85	46,561.98	466.87	-	-
A020	64111Q104	NETGEAR INC	533.00	04/07/21	BOFA SECURITIES, INC.	8.00	21,530.53	21,655.79	-	(125.26)	-
A020	64157F103	NEVRO CORP	661.00	12/08/21	PIPER JAFFRAY & CO.	6.61	62,945.64	114,419.10	-	(51,473.46)	-
A020	64157F103	NEVRO CORP	437.00	01/06/21	PIPER JAFFRAY & CO.	6.56	74,141.65	75,644.70	-	(1,503.05)	-
A020	64157F103	NEVRO CORP	203.00	04/07/21	BOFA SECURITIES, INC.	3.05	28,651.10	35,139.30	-	(6,488.20)	-
A020	65443P102	908 DEVICES INC	427.00	12/08/21	PIPER JAFFRAY & CO.	4.27	11,901.66	24,317.65	-	(12,415.99)	-
A020	65443P102	908 DEVICES INC	281.00	01/06/21	PIPER JAFFRAY & CO.	4.22	15,910.98	16,002.95	-	(91.97)	-
A020	65443P102	908 DEVICES INC	131.00	04/07/21	BOFA SECURITIES, INC.	1.97	6,627.69	7,460.45	-	(832.76)	-
A020	65487K100	NLIGHT INC	3,941.00	12/8/2021	PIPER JAFFRAY & CO.	39.41	101,920.05	128,673.65	-	(26,753.60)	-
A020	65487K100	NLIGHT INC	2,598.00	1/6/2021	PIPER JAFFRAY & CO.	38.97	84,496.78	84,824.70	-	(327.92)	-

A020	65487K100	NLIGHT INC	1,209.00	04/07/21	BOFA SECURITIES, INC.	18.14	37,967.71	39,473.85	-	(1,506.14)	-
A020	67012U108	NOVUS CAPITAL CORP	4,762.00	01/06/21	PIPER JAFFRAY & CO.	71.43	76,806.03	74,525.30	2,280.73	-	-
A020	67012U108	NOVUS CAPITAL CORP	37,619.00	2/1/2021	MERGER NON CASH	-	588,737.35	588,737.35	-	-	-
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	1,299.00	12/08/21	PIPER JAFFRAY & CO.	12.99	66,966.61	106,219.23	-	(39,252.62)	-
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	858.00	01/06/21	PIPER JAFFRAY & CO.	12.87	77,885.79	70,158.66	7,727.13	-	-
A020	681116109	OLLIE S BARGAIN OUTLET HOLDI	399.00	04/07/21	BOFA SECURITIES, INC.	5.99	34,515.35	32,626.23	1,889.12	-	-
A020	68269G107	1LIFE HEALTHCARE INC	15,501.00	12/8/2021	PIPER JAFFRAY & CO.	155.01	280,834.83	548,859.75	-	(268,024.92)	-
A020	68269G107	1LIFE HEALTHCARE INC	4,961.00	1/6/2021	PIPER JAFFRAY & CO.	74.42	216,347.39	216,547.65	-	(200.26)	-
A020	68269G107	1LIFE HEALTHCARE INC	2,712.00	04/07/21	BOFA SECURITIES, INC.	40.68	108,872.68	116,941.40	-	(8,068.72)	-
A020	68280L101	ONEWATER MARINE INC CL A	4,972.00	12/08/21	PIPER JAFFRAY & CO.	49.72	258,256.29	144,635.48	113,620.81	-	-
A020	68280L101	ONEWATER MARINE INC CL A	4,029.00	01/06/21	PIPER JAFFRAY & CO.	60.44	127,105.68	117,203.61	9,902.07	-	-
A020	68280L101	ONEWATER MARINE INC CL A	5,567.00	02/04/21	STIFEL NICOLAUS + CO INC	222.68	191,787.81	161,944.03	29,843.78	-	-
A020	68280L101	ONEWATER MARINE INC CL A	400.00	02/04/21	JEFFERIES LLC	3.40	14,127.80	11,636.00	2,491.80	-	-
A020	68280L101	ONEWATER MARINE INC CL A	1,527.00	04/07/21	BOFA SECURITIES, INC.	22.91	63,701.37	44,420.43	19,280.94	-	-
A020	690145107	OUTSET MEDICAL INC	1,649.00	12/08/21	PIPER JAFFRAY & CO.	16.49	80,214.21	87,335.28	-	(7,121.07)	-
A020	69366J200	PTC THERAPEUTICS INC	3,122.00	12/8/2021	PIPER JAFFRAY & CO.	31.22	119,749.31	179,319.04	-	(59,569.73)	-
A020	69366J200	PTC THERAPEUTICS INC	1,364.00	01/06/21	PIPER JAFFRAY & CO.	20.46	90,316.35	83,244.92	7,071.43	-	-
A020	69404D108	PACIFIC BIOSCIENCES OF CALIF	6,257.00	05/26/21	PIPER JAFFRAY & CO.	250.28	163,080.98	162,306.58	774.40	-	-
A020	69404D108	PACIFIC BIOSCIENCES OF CALIF	2,919.00	12/08/21	PIPER JAFFRAY & CO.	29.19	67,588.22	75,718.86	-	(8,130.64)	-
A020	69404D108	PACIFIC BIOSCIENCES OF CALIF	6,796.00	4/23/2021	J.P. MORGAN SECURITIES LLC	271.84	208,946.03	176,288.24	32,657.79	-	-
A020	69404D108	PACIFIC BIOSCIENCES OF CALIF	4,800.00	01/06/21	PIPER JAFFRAY & CO.	72.00	139,133.08	124,512.00	14,621.08	-	-
A020	69404D108	PACIFIC BIOSCIENCES OF CALIF	8,839.00	1/7/2021	LEERINK PARTNERS LLC	353.56	285,214.95	229,283.66	55,931.29	-	-
A020	69404D108	PACIFIC BIOSCIENCES OF CALIF	1,716.00	04/07/21	BOFA SECURITIES, INC.	25.74	56,858.67	44,513.04	12,345.63	-	-
A020	69753M105	PALOMAR HOLDINGS INC	47.00	11/10/21	BOFA SECURITIES, INC.	0.28	4,455.32	4,175.48	279.84	-	-
A020	69753M105	PALOMAR HOLDINGS INC	629.00	11/10/21	NATIONAL FINANCIAL SERVICES CORPORA	3.15	59,591.15	55,880.36	3,710.79	-	-
A020	69753M105	PALOMAR HOLDINGS INC	91.00	11/11/21	JEFFERIES LLC	0.55	8,688.46	8,084.44	604.02	-	-
A020	69753M105	PALOMAR HOLDINGS INC	10.00	11/12/2021	JEFFERIES LLC	0.06	955.81	888.40	67.41	-	-
A020	69753M105	PALOMAR HOLDINGS INC	66.00	11/15/2021	RAYMOND JAMES AND ASSOCIATES INC	0.99	5,961.31	5,863.44	97.87	-	-
A020	69753M105	PALOMAR HOLDINGS INC	70.00	11/16/21	RAYMOND JAMES AND ASSOCIATES INC	1.05	6,271.67	6,218.80	52.87	-	-
A020	69753M105	PALOMAR HOLDINGS INC	31.00	11/17/21	RAYMOND JAMES AND ASSOCIATES INC	0.47	2,719.53	2,754.04	-	(34.51)	-
A020	69753M105	PALOMAR HOLDINGS INC	25.00	11/18/21	RAYMOND JAMES AND ASSOCIATES INC	0.38	2,150.52	2,221.00	-	(70.48)	-
A020	69753M105	PALOMAR HOLDINGS INC	104.00	11/19/21	RAYMOND JAMES AND ASSOCIATES INC	1.56	8,781.31	9,239.36	-	(458.05)	-
A020	69753M105	PALOMAR HOLDINGS INC	15.00	11/22/21	RAYMOND JAMES AND ASSOCIATES INC	0.23	1,265.45	1,332.60	-	(67.15)	-
A020	69753M105	PALOMAR HOLDINGS INC	52.00	11/23/2021	RAYMOND JAMES AND ASSOCIATES INC	0.78	4,299.02	4,619.68	-	(320.66)	-
A020	69753M105	PALOMAR HOLDINGS INC	5.00	11/24/2021	RAYMOND JAMES AND ASSOCIATES INC	0.08	400.04	444.20	-	(44.16)	-
A020	69753M105	PALOMAR HOLDINGS INC	52.00	11/29/21	JEFFERIES LLC	0.31	3,902.86	4,619.68	-	(716.82)	-
A020	69753M105	PALOMAR HOLDINGS INC	206.00	11/30/21	JEFFERIES LLC	1.24	15,232.81	18,301.04	-	(3,068.23)	-
A020	69753M105	PALOMAR HOLDINGS INC	1,791.00	12/8/2021	PIPER JAFFRAY & CO.	17.91	119,613.29	159,112.44	-	(39,499.15)	-
A020	69753M105	PALOMAR HOLDINGS INC	2,357.00	1/6/2021	PIPER JAFFRAY & CO.	35.36	214,898.72	209,395.88	5,502.84	-	-
A020	69753M105	PALOMAR HOLDINGS INC	3,421.00	1/7/2021	JANNEY MONTGOMERY SCOTT INC.	136.84	328,840.79	303,921.64	24,919.15	-	-
A020	69753M105	PALOMAR HOLDINGS INC	984.00	01/11/21	INSTINET LLC	14.76	98,333.86	87,418.56	10,915.30	-	-
A020	69753M105	PALOMAR HOLDINGS INC	2,445.00	01/12/21	JEFFERIES LLC	20.78	245,357.17	217,213.80	28,143.37	-	-
A020	69753M105	PALOMAR HOLDINGS INC	109.00	01/12/21	PIPER JAFFRAY & CO.	4.36	10,955.34	9,683.56	1,271.78	-	-
A020	69753M105	PALOMAR HOLDINGS INC	836.00	01/12/21	GOLDMAN SACHS + CO LLC	12.54	83,740.26	74,270.24	9,470.02	-	-
A020	69753M105	PALOMAR HOLDINGS INC	638.00	04/07/21	BOFA SECURITIES, INC.	9.57	46,239.19	56,679.92	-	(10,440.73)	-
A020	702712100	PASSAGE BIO INC	6,753.00	11/02/21	BTIG, LLC	101.30	59,929.86	162,030.66	-	(102,100.80)	-
A020	702712100	PASSAGE BIO INC	15,385.00	11/03/21	BTIG, LLC	461.55	134,404.21	369,145.83	-	(234,741.62)	-
A020	702712100	PASSAGE BIO INC	1,234.00	11/03/21	JEFFERIES LLC	7.40	10,910.97	29,608.45	-	(18,697.48)	-
A020	702712100	PASSAGE BIO INC	1,821.00	1/6/2021	PIPER JAFFRAY & CO.	27.32	49,986.25	46,562.97	3,423.28	-	-
A020	702712100	PASSAGE BIO INC	1,466.00	04/07/21	BOFA SECURITIES, INC.	21.99	26,517.01	35,175.03	-	(8,658.02)	-
A020	71943U104	PHYSICIANS REALTY TRUST	2,686.00	12/08/21	PIPER JAFFRAY & CO.	26.86	49,839.81	47,810.80	2,029.01	-	-
A020	71943U104	PHYSICIANS REALTY TRUST	1,770.00	1/6/2021	PIPER JAFFRAY & CO.	26.55	30,280.31	31,506.00	-	(1,225.69)	-
A020	71943U104	PHYSICIANS REALTY TRUST	825.00	04/07/21	BOFA SECURITIES, INC.	12.38	15,159.29	14,685.00	474.29	-	-
A020	72703H101	PLANET FITNESS INC CL A	4,983.00	12/08/21	PIPER JAFFRAY & CO.	49.83	440,718.19	387,744.58	52,973.61	-	-
A020	72703H101	PLANET FITNESS INC CL A	2,250.00	01/06/21	PIPER JAFFRAY & CO.	33.75	177,139.93	174,667.50	2,472.43	-	-
A020	72703H101	PLANET FITNESS INC CL A	1,210.00	04/07/21	BOFA SECURITIES, INC.	18.15	98,897.87	93,899.45	4,998.42	-	-
A020	729139105	PLIANT THERAPEUTICS INC	60.00	04/09/21	MORGAN STANLEY CO INCORPORATED	0.51	2,169.29	1,491.50	677.79	-	-
A020	729139105	PLIANT THERAPEUTICS INC	1,380.00	04/12/21	NATIONAL FINANCIAL SERVICES CORPORA	55.20	44,192.75	34,304.60	9,888.15	-	-
A020	729139105	PLIANT THERAPEUTICS INC	5,236.00	04/13/21	NATIONAL FINANCIAL SERVICES CORPORA	209.44	157,692.85	130,158.60	27,534.25	-	-
A020	729139105	PLIANT THERAPEUTICS INC	626.00	04/08/21	JEFFERIES LLC	5.32	22,754.10	15,561.36	7,192.74	-	-
A020	729139105	PLIANT THERAPEUTICS INC	751.00	04/01/21	NATIONAL FINANCIAL SERVICES CORPORA	30.04	27,175.10	18,668.66	8,506.44	-	-
A020	729139105	PLIANT THERAPEUTICS INC	5,624.00	04/05/21	NATIONAL FINANCIAL SERVICES CORPORA	224.96	209,743.19	139,803.66	69,939.53	-	-
A020	729139105	PLIANT THERAPEUTICS INC	1,071.00	04/05/21	JEFFERIES LLC	9.10	40,154.58	26,623.35	13,531.23	-	-
A020	729139105	PLIANT THERAPEUTICS INC	1,061.00	04/06/21	NATIONAL FINANCIAL SERVICES CORPORA	42.44	40,214.45	26,374.77	13,839.68	-	-
A020	729139105	PLIANT THERAPEUTICS INC	789.00	04/07/21	NATIONAL FINANCIAL SERVICES CORPORA	31.56	29,343.71	19,613.28	9,730.43	-	-
A020	739276103	POWER INTEGRATIONS INC	2,097.00	12/08/21	PIPER JAFFRAY & CO.	20.97	192,157.40	171,660.42	20,496.98	-	-
A020	739276103	POWER INTEGRATIONS INC	1,383.00	1/6/2021	PIPER JAFFRAY & CO.	20.75	119,792.11	113,212.38	6,579.73	-	-
A020	739276103	POWER INTEGRATIONS INC	644.00	04/07/21	BOFA SECURITIES, INC.	9.66	52,644.86	52,717.84	-	(72.98)	-
A020	74276R102	PRIVIA HEALTH GROUP INC	4,067.00	12/08/21	PIPER JAFFRAY & CO.	40.67	92,008.49	123,475.40	-	(31,466.91)	-
A020	743424103	PROOFPOINT INC	6,668.00	09/01/21	MERGER	-	1,173,568.00	909,581.88	263,986.12	-	-
A020	743424103	PROOFPOINT INC	898.00	01/06/21	PIPER JAFFRAY & CO.	13.47	118,535.54	122,496.18	-	(3,960.64)	-
A020	743424103	PROOFPOINT INC	419.00	04/07/21	BOFA SECURITIES, INC.	6.29	54,164.14	57,155.79	-	(2,991.65)	-
A020	743713109	PROTO LABS INC	2,180.00	11/09/21	KEYBANC CAPITAL MARKETS INC	32.70	134,691.26	334,412.00	-	(199,720.74)	-
A020	743713109	PROTO LABS INC	294.00	01/06/21	PIPER JAFFRAY & CO.	4.41	48,195.35	45,099.60	3,095.75	-	-
A020	743713109	PROTO LABS INC	135.00	04/07/21	BOFA SECURITIES, INC.	2.03	15,587.00	20,709.00	-	(5,122.00)	-
A020	74736L109	Q2 HOLDINGS INC	248.00	04/09/21	KING, CL, & ASSOCIATES, INC	3.72	25,499.22	31,379.44	-	(5,880.22)	-
A020	74736L109	Q2 HOLDINGS INC	1,265.00	04/09/21	BARCLAYS CAPITAL INC./LE	50.60	129,481.82	160,060.45	-	(30,578.63)	-
A020	74736L109	Q2 HOLDINGS INC	868.00	04/12/21	BARCLAYS CAPITAL INC./LE	34.72	88,730.93	109,828.04	-	(21,097.11)	-
A020	74736L109	Q2 HOLDINGS INC	224.00	04/13/21	INSTINET LLC	3.36	23,001.07	28,342.72	-	(5,341.65)	-
A020	74736L109	Q2 HOLDINGS INC	1,302.00	04/13/21	BARCLAYS CAPITAL INC./LE	52.08	133,276.60	164,742.06	-	(31,465.46)	-
A020	74736L109	Q2 HOLDINGS INC	186.00	04/13/21	WELLS FARGO SECURITIES LLC	7.44	15,195.10	23,534.58	-	(4,339.48)	-
A020	74736L109	Q2 HOLDINGS INC	122.00	04/14/21	INSTINET LLC	1.83	12,845.31	15,436.86	-	(2,591.55)	-
A020	74736L109	Q2 HOLDINGS INC	954.00	4/14/2021	BARCLAYS CAPITAL INC./LE	38.16	99,753.16	120,709.62	-	(20,956.46)	-
A020	74736L109	Q2 HOLDINGS INC	255.00	4/15/2021	INSTINET LLC	3.83	26,762.79	32,265.15	-	(5,502.36)	-
A020	74736L109	Q2 HOLDINGS INC	175.00	04/15/21	NATIONAL FINANCIAL SERVICES CORPORA	0.88	18,381.02	22,142.75	-	(3,761.73)	-

A020	74736L109	Q2 HOLDINGS INC	789.00	04/15/21	BARCLAYS CAPITAL INC./LE	31.56	82,923.94	99,832.17	-	(16,908.23)	-
A020	74736L109	Q2 HOLDINGS INC	1,181.00	04/16/21	CITIGROUP GLOBAL MARKETS INC	47.24	124,483.14	149,431.93	-	(24,948.79)	-
A020	74736L109	Q2 HOLDINGS INC	434.00	04/19/21	MORGAN STANLEY CO INCORPORATED	3.69	44,156.14	54,914.02	-	(10,757.88)	-
A020	74736L109	Q2 HOLDINGS INC	1,122.00	04/20/21	MORGAN STANLEY CO INCORPORATED	9.54	112,526.48	141,966.66	-	(29,440.18)	-
A020	74736L109	Q2 HOLDINGS INC	264.00	04/20/21	INSTINET LLC	3.96	26,455.30	33,403.92	-	(6,948.62)	-
A020	74736L109	Q2 HOLDINGS INC	1,350.00	1/6/2021	PIPER JAFFRAY & CO.	20.25	165,827.36	170,815.50	-	(4,988.14)	-
A020	74736L109	Q2 HOLDINGS INC	629.00	04/07/21	BOFA SECURITIES, INC.	9.44	64,410.84	79,587.37	-	(15,176.53)	-
A020	74736L109	Q2 HOLDINGS INC	641.00	04/08/21	BARCLAYS CAPITAL INC./LE	25.64	66,158.30	81,105.73	-	(14,947.43)	-
A020	74766Q101	QUANTERIX CORP	3,775.00	12/08/21	PIPER JAFFRAY & CO.	37.75	158,657.53	175,537.50	-	(16,879.97)	-
A020	74766Q101	QUANTERIX CORP	2,489.00	1/6/2021	PIPER JAFFRAY & CO.	37.34	115,727.47	115,738.50	-	(11.03)	-
A020	74766Q101	QUANTERIX CORP	1,159.00	04/07/21	BOFA SECURITIES, INC.	17.39	74,744.91	53,893.50	20,851.41	-	-
A020	753422104	RAPID7 INC	537.00	11/09/21	KEYBANC CAPITAL MARKETS INC	8.06	74,748.18	48,415.92	26,332.26	-	-
A020	753422104	RAPID7 INC	799.00	11/10/21	KEYBANC CAPITAL MARKETS INC	11.99	106,923.94	72,037.84	34,886.10	-	-
A020	753422104	RAPID7 INC	3,942.00	12/08/21	PIPER JAFFRAY & CO.	39.42	466,467.88	355,410.72	111,057.16	-	-
A020	753422104	RAPID7 INC	2,778.00	01/06/21	PIPER JAFFRAY & CO.	41.67	241,881.50	250,464.48	-	(8,582.98)	-
A020	753422104	RAPID7 INC	1,295.00	04/07/21	BOFA SECURITIES, INC.	19.43	100,506.50	116,757.20	-	(16,250.70)	-
A020	75737F108	REDFIN CORP	742.00	06/17/21	JEFFERIES LLC	6.31	44,983.59	48,703.40	-	(3,719.81)	-
A020	75737F108	REDFIN CORP	93.00	6/17/2021	INSTINET LLC	1.40	5,685.52	6,104.33	-	(418.81)	-
A020	75737F108	REDFIN CORP	1,683.00	6/17/2021	GOLDMAN SACHS + CO LLC	25.25	101,832.76	110,468.75	-	(8,635.99)	-
A020	75737F108	REDFIN CORP	1,081.00	6/18/2021	JEFFERIES LLC	9.19	64,511.15	70,954.68	-	(6,443.53)	-
A020	75737F108	REDFIN CORP	137.00	6/18/2021	GOLDMAN SACHS + CO LLC	2.06	8,237.07	8,992.41	-	(755.34)	-
A020	75737F108	REDFIN CORP	5,478.00	12/08/21	PIPER JAFFRAY & CO.	54.78	232,397.48	315,821.33	-	(83,423.85)	-
A020	75737F108	REDFIN CORP	1,772.00	01/06/21	PIPER JAFFRAY & CO.	26.58	122,118.58	121,612.36	506.22	-	-
A020	75737F108	REDFIN CORP	826.00	04/07/21	BOFA SECURITIES, INC.	12.39	53,934.30	56,688.38	-	(2,754.08)	-
A020	78472F101	SOC TELEMED INC	20,892.00	12/08/21	PIPER JAFFRAY & CO.	208.92	43,304.71	142,138.20	-	(98,833.49)	-
A020	78472F101	SOC TELEMED INC	1,614.00	12/16/21	JEFFERIES LLC	9.68	2,513.30	10,980.81	-	(8,467.51)	-
A020	78472F101	SOC TELEMED INC	6,735.00	12/16/21	KING, CL, & ASSOCIATES, INC	101.03	10,439.19	45,821.41	-	(35,382.22)	-
A020	78472F101	SOC TELEMED INC	2,034.00	12/17/21	RAYMOND JAMES AND ASSOCIATES INC	30.51	3,030.64	13,838.27	-	(10,807.63)	-
A020	78472F101	SOC TELEMED INC	2,567.00	12/17/2021	JEFFERIES LLC	15.40	3,878.46	17,464.52	-	(13,586.06)	-
A020	78472F101	SOC TELEMED INC	167.00	12/17/2021	VIRTU AMERICAS LLC	1.67	260.03	1,136.19	-	(876.15)	-
A020	78472F101	SOC TELEMED INC	1,470.00	12/20/21	RAYMOND JAMES AND ASSOCIATES INC	22.05	2,035.93	10,001.11	-	(7,965.18)	-
A020	78472F101	SOC TELEMED INC	1,351.00	12/20/21	JEFFERIES LLC	8.11	1,897.47	9,191.50	-	(7,294.03)	-
A020	78472F101	SOC TELEMED INC	1,534.00	12/21/2021	JEFFERIES LLC	9.20	2,148.20	10,436.53	-	(8,288.33)	-
A020	78472F101	SOC TELEMED INC	758.00	12/21/2021	VIRTU AMERICAS LLC	7.58	1,110.46	5,157.03	-	(4,046.57)	-
A020	78472F101	SOC TELEMED INC	1,091.00	12/21/2021	RAYMOND JAMES AND ASSOCIATES INC	16.37	1,547.02	7,422.59	-	(5,875.57)	-
A020	78472F101	SOC TELEMED INC	269.00	12/22/2021	RAYMOND JAMES AND ASSOCIATES INC	4.04	372.55	1,830.13	-	(1,457.58)	-
A020	78472F101	SOC TELEMED INC	772.00	12/22/2021	JEFFERIES LLC	4.63	1,076.93	5,252.28	-	(4,175.35)	-
A020	78472F101	SOC TELEMED INC	1,778.00	12/23/21	RAYMOND JAMES AND ASSOCIATES INC	26.67	2,467.67	12,096.58	-	(9,628.91)	-
A020	78472F101	SOC TELEMED INC	1,268.00	12/23/21	JEFFERIES LLC	7.61	1,765.04	8,626.81	-	(6,861.77)	-
A020	78472F101	SOC TELEMED INC	2,215.00	12/27/2021	VIRTU AMERICAS LLC	22.15	2,947.70	15,069.70	-	(12,122.00)	-
A020	78472F101	SOC TELEMED INC	233.00	12/27/2021	BOFA SECURITIES, INC.	1.40	310.81	1,585.21	-	(1,274.40)	-
A020	78472F101	SOC TELEMED INC	186.00	12/28/2021	BOFA SECURITIES, INC.	1.12	244.46	1,265.45	-	(1,020.99)	-
A020	78472F101	SOC TELEMED INC	266.00	12/28/21	VIRTU AMERICAS LLC	2.66	347.49	1,809.72	-	(1,462.23)	-
A020	78472F101	SOC TELEMED INC	7,636.00	12/28/21	BOFA SECURITIES, INC.	114.54	9,894.67	51,951.34	-	(42,056.67)	-
A020	78472F101	SOC TELEMED INC	290.00	12/29/21	JEFFERIES LLC	1.74	363.59	1,973.01	-	(1,609.42)	-
A020	78472F101	SOC TELEMED INC	3,453.00	12/30/21	JEFFERIES LLC	20.72	4,613.18	23,492.40	-	(18,879.22)	-
A020	78472F101	SOC TELEMED INC	223.00	12/31/21	JEFFERIES LLC	1.34	295.69	1,517.17	-	(1,221.48)	-
A020	78472F101	SOC TELEMED INC	1,514.00	12/31/21	VIRTU AMERICAS LLC	15.14	1,983.32	10,300.46	-	(8,317.14)	-
A020	803607100	SAREPTA THERAPEUTICS INC	2,297.00	12/08/21	PIPER JAFFRAY & CO.	22.97	201,306.67	229,809.24	-	(28,502.57)	-
A020	803607100	SAREPTA THERAPEUTICS INC	366.00	01/06/21	PIPER JAFFRAY & CO.	5.49	62,690.93	62,399.34	291.59	-	-
A020	803607100	SAREPTA THERAPEUTICS INC	307.00	04/07/21	BOFA SECURITIES, INC.	4.61	22,319.17	40,741.72	-	(18,422.55)	-
A020	816850101	SEMTECH CORP	3,349.00	12/08/21	PIPER JAFFRAY & CO.	33.49	301,984.14	237,613.38	64,370.76	-	-
A020	816850101	SEMTECH CORP	1,823.00	1/6/2021	PIPER JAFFRAY & CO.	27.35	135,428.03	131,420.07	4,007.96	-	-
A020	816850101	SEMTECH CORP	850.00	04/07/21	BOFA SECURITIES, INC.	12.75	59,134.87	61,276.50	-	(2,141.63)	-
A020	82452J109	SHIFT4 PAYMENTS INC CLASS A	2,820.00	12/08/21	PIPER JAFFRAY & CO.	28.20	163,271.24	203,306.39	-	(40,035.15)	-
A020	82452J109	SHIFT4 PAYMENTS INC CLASS A	1,565.00	01/06/21	PIPER JAFFRAY & CO.	23.48	108,982.15	118,001.00	-	(9,018.85)	-
A020	82452J109	SHIFT4 PAYMENTS INC CLASS A	728.00	04/07/21	BOFA SECURITIES, INC.	10.92	68,140.01	54,891.20	13,248.81	-	-
A020	82982L103	SITEONE LANDSCAPE SUPPLY INC	729.00	12/8/2021	PIPER JAFFRAY & CO.	7.29	176,010.17	115,641.27	60,368.90	-	-
A020	82982L103	SITEONE LANDSCAPE SUPPLY INC	481.00	01/06/21	PIPER JAFFRAY & CO.	7.22	77,941.33	76,301.03	1,640.30	-	-
A020	82982L103	SITEONE LANDSCAPE SUPPLY INC	223.00	04/07/21	BOFA SECURITIES, INC.	3.35	38,402.98	35,374.49	3,028.49	-	-
A020	83089J108	SKYWATER TECHNOLOGY INC	2,921.00	12/08/21	PIPER JAFFRAY & CO.	29.21	53,081.88	40,894.00	12,187.88	-	-
A020	860897107	STITCH FIX INC CLASS A	1,537.00	04/09/21	INSTINET LLC	23.06	80,653.65	90,252.64	-	(9,598.99)	-
A020	860897107	STITCH FIX INC CLASS A	195.00	04/12/21	JEFFERIES LLC	1.66	9,900.36	11,450.40	-	(1,550.04)	-
A020	860897107	STITCH FIX INC CLASS A	1,601.00	04/13/21	RAYMOND JAMES AND ASSOCIATES INC	64.04	79,196.42	94,010.72	-	(14,814.30)	-
A020	860897107	STITCH FIX INC CLASS A	17.00	04/13/21	MORGAN STANLEY CO INCORPORATED	0.14	873.13	998.24	-	(125.11)	-
A020	860897107	STITCH FIX INC CLASS A	4,039.00	04/21/21	RAYMOND JAMES AND ASSOCIATES INC	161.56	175,430.64	237,170.08	-	(61,739.44)	-
A020	860897107	STITCH FIX INC CLASS A	372.00	04/21/21	JEFFERIES LLC	3.16	16,198.02	21,843.84	-	(5,645.82)	-
A020	860897107	STITCH FIX INC CLASS A	7,517.00	04/22/21	RAYMOND JAMES AND ASSOCIATES INC	300.68	328,513.77	441,398.24	-	(112,884.47)	-
A020	860897107	STITCH FIX INC CLASS A	2,421.00	01/06/21	PIPER JAFFRAY & CO.	36.32	147,494.46	142,161.12	5,333.34	-	-
A020	860897107	STITCH FIX INC CLASS A	2,894.00	1/25/2021	RAYMOND JAMES AND ASSOCIATES INC	115.76	283,195.94	169,935.68	113,260.26	-	-
A020	860897107	STITCH FIX INC CLASS A	957.00	04/07/21	BOFA SECURITIES, INC.	14.36	48,829.71	56,195.04	-	(7,365.33)	-
A020	873379101	TABULA RASA HEALTHCARE INC	20,508.00	11/05/21	NATIONAL FINANCIAL SERVICES CORPORA	307.62	343,460.07	878,562.72	-	(535,102.65)	-
A020	873379101	TABULA RASA HEALTHCARE INC	2,758.00	01/06/21	PIPER JAFFRAY & CO.	41.37	126,875.95	118,152.72	8,723.23	-	-
A020	873379101	TABULA RASA HEALTHCARE INC	1,284.00	04/07/21	BOFA SECURITIES, INC.	19.26	53,321.16	55,006.56	-	(1,685.40)	-
A020	87918A105	TELADOC HEALTH INC	1,388.00	05/25/21	J. P. MORGAN SECURITIES LLC	55.52	200,743.61	277,544.48	-	(76,800.87)	-
A020	87918A105	TELADOC HEALTH INC	1,100.00	06/17/21	NATIONAL FINANCIAL SERVICES CORPORA	44.00	166,865.84	219,956.00	-	(53,090.16)	-
A020	87918A105	TELADOC HEALTH INC	832.00	12/08/21	PIPER JAFFRAY & CO.	8.32	82,879.17	166,366.72	-	(83,487.55)	-
A020	87918A105	TELADOC HEALTH INC	884.00	1/6/2021	PIPER JAFFRAY & CO.	13.26	181,792.17	176,764.84	5,027.33	-	-
A020	87918A105	TELADOC HEALTH INC	412.00	04/07/21	BOFA SECURITIES, INC.	6.18	74,092.55	82,383.52	-	(8,290.97)	-
A020	88025U109	10X GENOMICS INC CLASS A	834.00	12/08/21	PIPER JAFFRAY & CO.	8.34	127,145.15	118,094.40	9,050.75	-	-
A020	88025U109	10X GENOMICS INC CLASS A	118.00	04/23/21	INSTINET LLC	1.77	22,823.44	16,708.80	6,114.64	-	-
A020	88025U109	10X GENOMICS INC CLASS A	527.00	04/23/21	NATIONAL FINANCIAL SERVICES CORPORA	21.08	102,259.02	74,623.20	27,635.82	-	-
A020	88025U109	10X GENOMICS INC CLASS A	98.00	04/26/21	NATIONAL FINANCIAL SERVICES CORPORA	3.92	19,280.46	13,876.80	5,403.66	-	-
A020	88025U109	10X GENOMICS INC CLASS A	650.00	01/06/21	PIPER JAFFRAY & CO.	9.75	91,106.53	92,040.00	-	(933.47)	-
A020	88025U109	10X GENOMICS INC CLASS A	302.00	04/07/21	BOFA SECURITIES, INC.	4.53	55,475.96	42,763.20	12,712.76	-	-

A020	89377M109	TRANSMEDICS GROUP INC	4,116.00	12/08/21	PIPER JAFFRAY & CO.	41.16	98,305.21	123,188.19	-	(24,882.98)	-
A020	89377M109	TRANSMEDICS GROUP INC	2,145.00	1/6/2021	PIPER JAFFRAY & CO.	32.18	39,301.10	42,685.50	-	(3,384.40)	-
A020	89377M109	TRANSMEDICS GROUP INC	8,183.00	04/07/21	RAYMOND JAMES AND ASSOCIATES INC	327.32	281,167.26	162,841.70	118,325.56	-	-
A020	89377M109	TRANSMEDICS GROUP INC	13.00	04/05/21	MORGAN STANLEY CO INCORPORATED	0.11	506.88	258.70	248.18	-	-
A020	89377M109	TRANSMEDICS GROUP INC	8,745.00	04/05/21	RAYMOND JAMES AND ASSOCIATES INC	349.80	310,697.77	174,025.50	136,672.27	-	-
A020	90138F102	TWILIO INC A	817.00	05/25/21	ROBERT W. BAIRD CO.INCORPORATED	32.68	265,269.80	276,554.50	-	(11,284.70)	-
A020	90138F102	TWILIO INC A	1,040.00	05/26/21	ROBERT W. BAIRD CO.INCORPORATED	41.60	346,059.79	352,040.00	-	(5,980.21)	-
A020	90138F102	TWILIO INC A	1,272.00	12/08/21	PIPER JAFFRAY & CO.	12.72	345,521.00	430,572.00	-	(85,051.00)	-
A020	90138F102	TWILIO INC A	1,090.00	1/6/2021	PIPER JAFFRAY & CO.	16.35	366,373.16	368,965.00	-	(2,591.84)	-
A020	90138F102	TWILIO INC A	507.00	04/07/21	BOFA SECURITIES, INC.	7.61	181,237.17	171,619.50	9,617.67	-	-
A020	90184D100	TWIST BIOSCIENCE CORP	432.00	06/17/21	LEERINK PARTNERS LLC	17.28	49,524.44	61,037.28	-	(11,512.84)	-
A020	90184D100	TWIST BIOSCIENCE CORP	513.00	06/18/21	LEERINK PARTNERS LLC	20.52	57,207.36	72,481.77	-	(15,274.41)	-
A020	90184D100	TWIST BIOSCIENCE CORP	1,474.00	12/08/21	PIPER JAFFRAY & CO.	14.74	132,817.63	208,261.46	-	(75,443.83)	-
A020	90184D100	TWIST BIOSCIENCE CORP	1,522.00	1/6/2021	PIPER JAFFRAY & CO.	22.83	219,459.63	215,043.38	4,416.25	-	-
A020	90184D100	TWIST BIOSCIENCE CORP	88.00	1/7/2021	GOLDMAN SACHS + CO LLC	1.32	13,455.34	12,433.52	1,021.82	-	-
A020	90184D100	TWIST BIOSCIENCE CORP	1,035.00	1/7/2021	LEERINK PARTNERS LLC	41.40	157,425.81	146,235.15	11,190.66	-	-
A020	90184D100	TWIST BIOSCIENCE CORP	176.00	01/20/21	INSTINET LLC	2.64	36,772.50	24,867.04	11,905.46	-	-
A020	90184D100	TWIST BIOSCIENCE CORP	227.00	01/20/21	NATIONAL FINANCIAL SERVICES CORPORA	1.93	47,232.16	32,072.83	15,159.33	-	-
A020	90184D100	TWIST BIOSCIENCE CORP	911.00	01/21/21	NATIONAL FINANCIAL SERVICES CORPORA	7.74	183,113.51	128,715.19	54,398.32	-	-
A020	90184D100	TWIST BIOSCIENCE CORP	900.00	01/22/21	NATIONAL FINANCIAL SERVICES CORPORA	36.00	171,139.31	127,161.00	43,978.31	-	-
A020	90184D100	TWIST BIOSCIENCE CORP	513.00	04/07/21	BOFA SECURITIES, INC.	7.70	64,601.75	72,481.77	-	(7,880.02)	-
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	1,006.00	12/08/21	PIPER JAFFRAY & CO.	10.06	83,460.85	139,260.58	-	(55,799.73)	-
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	665.00	1/6/2021	PIPER JAFFRAY & CO.	9.98	91,141.68	92,055.95	-	(914.27)	-
A020	90400D108	ULTRAGENYX PHARMACEUTICAL IN	310.00	04/07/21	BOFA SECURITIES, INC.	4.65	33,614.55	42,913.30	-	(9,298.75)	-
A020	92337F107	VERACYTE INC	652.00	5/4/2021	INSTINET LLC	9.78	29,151.88	31,908.88	-	(2,757.00)	-
A020	92337F107	VERACYTE INC	769.00	05/04/21	GOLDMAN SACHS + CO LLC	11.54	34,472.01	37,634.86	-	(3,162.85)	-
A020	92337F107	VERACYTE INC	145.00	05/04/21	KING, CL, & ASSOCIATES, INC	2.18	6,512.63	7,096.30	-	(583.67)	-
A020	92337F107	VERACYTE INC	409.00	05/05/21	JEFFERIES LLC	3.48	18,185.10	20,016.46	-	(1,831.36)	-
A020	92337F107	VERACYTE INC	387.00	05/06/21	JEFFERIES LLC	3.29	16,403.60	18,939.78	-	(2,536.18)	-
A020	92337F107	VERACYTE INC	362.00	4/23/2021	INSTINET LLC	5.43	17,929.76	17,716.28	-	213.48	-
A020	92337F107	VERACYTE INC	49.00	04/23/21	JEFFERIES LLC	0.42	2,447.67	2,398.06	-	49.61	-
A020	92337F107	VERACYTE INC	435.00	04/23/21	KING, CL, & ASSOCIATES, INC	6.53	21,602.71	21,288.90	-	313.81	-
A020	92337F107	VERACYTE INC	242.00	04/23/21	GOLDMAN SACHS + CO LLC	3.63	12,091.68	11,843.48	-	248.20	-
A020	92337F107	VERACYTE INC	666.00	04/26/21	JEFFERIES LLC	5.66	33,819.03	32,594.04	1,224.99	-	-
A020	92337F107	VERACYTE INC	145.00	04/27/21	KING, CL, & ASSOCIATES, INC	2.18	7,311.58	7,096.30	-	215.28	-
A020	92337F107	VERACYTE INC	764.00	04/27/21	JEFFERIES LLC	6.49	39,017.05	37,390.16	1,626.89	-	-
A020	92337F107	VERACYTE INC	67.00	04/27/21	GOLDMAN SACHS + CO LLC	1.01	3,397.55	3,278.98	-	118.57	-
A020	92337F107	VERACYTE INC	722.00	04/28/21	JEFFERIES LLC	6.14	36,454.31	35,334.68	1,119.63	-	-
A020	92337F107	VERACYTE INC	223.00	04/29/21	JEFFERIES LLC	1.90	10,961.37	10,913.62	-	47.75	-
A020	92337F107	VERACYTE INC	971.00	4/30/2021	JEFFERIES LLC	8.25	48,314.87	47,520.74	794.13	-	-
A020	92337F107	VERACYTE INC	75.00	5/3/2021	INSTINET LLC	1.13	3,506.60	3,670.50	-	(163.90)	-
A020	92337F107	VERACYTE INC	211.00	05/03/21	GOLDMAN SACHS + CO LLC	3.17	9,709.53	10,326.34	-	(616.81)	-
A020	92337F107	VERACYTE INC	75.00	05/03/21	JEFFERIES LLC	0.64	3,638.20	3,670.50	-	(32.30)	-
A020	92337F107	VERACYTE INC	261.00	05/04/21	JEFFERIES LLC	2.22	11,812.45	12,773.34	-	(960.89)	-
A020	92337F107	VERACYTE INC	1,027.00	01/06/21	PIPER JAFFRAY & CO.	15.41	50,927.08	50,261.38	665.70	-	-
A020	92337F107	VERACYTE INC	479.00	04/07/21	BOFA SECURITIES, INC.	7.19	25,308.84	23,442.26	1,866.58	-	-
A020	98420N105	XENON PHARMACEUTICALS INC	8,261.00	12/08/21	PIPER JAFFRAY & CO.	82.61	221,206.97	127,054.18	94,152.79	-	-
A020	98420N105	XENON PHARMACEUTICALS INC	2,674.00	1/6/2021	PIPER JAFFRAY & CO.	40.11	36,737.27	41,126.12	-	(4,388.85)	-
A020	98420N105	XENON PHARMACEUTICALS INC	2,772.00	1/7/2021	PIPER JAFFRAY & CO.	41.58	40,625.53	42,633.36	-	(2,007.83)	-
A020	98420N105	XENON PHARMACEUTICALS INC	2,536.00	04/07/21	BOFA SECURITIES, INC.	38.04	45,468.72	39,003.68	6,465.04	-	-
A020	98585X104	YETI HOLDINGS INC	4,621.00	08/05/21	BERENBERG CAPITAL MARKETS LLC	69.32	463,286.61	316,399.87	146,886.74	-	-
A020	98585X104	YETI HOLDINGS INC	1,571.00	12/08/21	PIPER JAFFRAY & CO.	15.71	145,337.96	107,566.37	37,771.59	-	-
A020	98585X104	YETI HOLDINGS INC	6,133.00	12/16/21	RAYMOND JAMES AND ASSOCIATES INC	92.00	498,082.29	419,926.51	78,155.78	-	-
A020	98585X104	YETI HOLDINGS INC	1,658.00	1/6/2021	PIPER JAFFRAY & CO.	24.87	120,145.47	113,523.26	6,622.21	-	-
A020	98585X104	YETI HOLDINGS INC	773.00	04/07/21	BOFA SECURITIES, INC.	11.60	58,676.35	52,927.31	5,749.04	-	-
A020	98978L204	ZOGENIX INC	4,516.00	12/08/21	PIPER JAFFRAY & CO.	45.16	59,353.48	92,766.09	-	(33,412.61)	-
A020	98978L204	ZOGENIX INC	2,253.00	01/06/21	PIPER JAFFRAY & CO.	33.80	45,135.60	45,037.47	98.13	-	-
A020	98978L204	ZOGENIX INC	1,387.00	04/07/21	BOFA SECURITIES, INC.	20.81	26,832.62	28,491.27	-	(1,658.65)	-
A020	F21107101	CONSTELLIUM SE	9,257.00	12/08/21	PIPER JAFFRAY & CO.	92.57	163,470.37	129,505.43	33,964.94	-	-
A020	F21107101	CONSTELLIUM SE	6,097.00	01/06/21	PIPER JAFFRAY & CO.	91.46	91,330.42	85,297.03	6,033.39	-	-
A020	F21107101	CONSTELLIUM SE	2,844.00	04/07/21	BOFA SECURITIES, INC.	42.66	42,133.64	39,787.56	2,346.08	-	-
A020	G05155109	ASCENDANT DIGITAL ACQUISIT A	38,404.00	07/22/21	MERGER NON CASH	-	382,819.09	382,819.09	-	-	-
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	2,438.00	12/08/21	PIPER JAFFRAY & CO.	24.38	256,586.73	208,131.40	48,455.33	-	-
A020	G11196105	BIOHAVEN PHARMACEUTICAL HOLD	749.00	04/07/21	BOFA SECURITIES, INC.	11.24	54,237.05	63,941.93	-	(9,704.88)	-
A020	G14838109	MIMECAST LTD	8,677.00	04/23/21	KEYBANC CAPITAL MARKETS INC	347.08	371,533.36	493,200.68	-	(121,667.32)	-
A020	G14838109	MIMECAST LTD	7,575.00	04/26/21	KEYBANC CAPITAL MARKETS INC	303.00	347,142.29	430,563.00	-	(83,420.71)	-
A020	G14838109	MIMECAST LTD	2,186.00	1/6/2021	PIPER JAFFRAY & CO.	32.79	110,029.00	124,252.24	-	(14,223.24)	-
A020	G14838109	MIMECAST LTD	1,019.00	04/07/21	BOFA SECURITIES, INC.	15.29	40,818.38	57,919.96	-	(17,101.58)	-
A020	G5784H106	MANCHESTER UNITED PLC CL A	4,421.00	12/08/21	PIPER JAFFRAY & CO.	44.21	67,111.76	76,763.41	-	(9,651.65)	-
A020	G59665102	MEIRAGTX HOLDINGS PLC	2,053.00	12/08/21	PIPER JAFFRAY & CO.	20.53	43,444.53	31,082.42	12,362.11	-	-
A020	G59665102	MEIRAGTX HOLDINGS PLC	1,353.00	01/06/21	PIPER JAFFRAY & CO.	20.30	22,113.61	20,484.42	1,629.19	-	-
A020	G59665102	MEIRAGTX HOLDINGS PLC	631.00	04/07/21	BOFA SECURITIES, INC.	9.47	8,577.25	9,553.34	-	(976.09)	-
A020	G7008A115	PERIDOT ACQUISITION CORP A	35,939.00	08/11/21	MERGER NON CASH	-	384,279.09	384,279.09	-	-	-
A020	G7552B121	RIBBIT LEAP LTD	1,145.00	12/08/21	PIPER JAFFRAY & CO.	11.45	12,085.06	17,140.65	-	(5,055.59)	-
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	8,124.00	09/21/21	CONVERSION	-	81,244.54	85,695.70	-	(4,451.16)	-
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	50,300.00	09/10/21	CONVERSION	-	503,028.14	530,587.60	-	(27,559.46)	-
A020	G8990Y103	TPG PACE TECH OPPORTUNITI A	3,663.00	04/07/21	BOFA SECURITIES, INC.	54.95	36,629.07	38,639.01	-	(2,009.94)	-
A020	M6372Q113	KORNIT DIGITAL LTD	158.00	05/13/21	KEYBANC CAPITAL MARKETS INC	6.32	13,526.14	14,082.54	-	(556.40)	-
A020	M6372Q113	KORNIT DIGITAL LTD	1,637.00	05/14/21	KEYBANC CAPITAL MARKETS INC	65.48	144,256.92	145,905.81	-	(1,638.89)	-
A020	M6372Q113	KORNIT DIGITAL LTD	2,767.00	05/26/21	JEFFERIES LLC	23.52	282,243.35	246,622.71	35,620.64	-	-
A020	M6372Q113	KORNIT DIGITAL LTD	2,244.00	12/08/21	PIPER JAFFRAY & CO.	22.44	361,900.82	200,007.72	161,893.10	-	-
A020	M6372Q113	KORNIT DIGITAL LTD	910.00	04/21/21	INSTINET LLC	13.65	94,375.61	81,108.30	13,267.31	-	-
A020	M6372Q113	KORNIT DIGITAL LTD	484.00	04/22/21	GOLDMAN SACHS + CO LLC	7.26	51,037.53	43,138.92	7,898.61	-	-
A020	M6372Q113	KORNIT DIGITAL LTD	1,018.00	04/22/21	JEFFERIES LLC	8.65	106,661.32	90,734.34	15,926.98	-	-
A020	M6372Q113	KORNIT DIGITAL LTD	275.00	04/23/21	JEFFERIES LLC	2.34	28,594.13	24,510.75	4,083.38	-	-

A020	M6372Q113	KORNIT DIGITAL LTD	910.00	04/26/21	JEFFERIES LLC	7.74	94,669.26	81,108.30	13,560.96	-	-
A020	M6372Q113	KORNIT DIGITAL LTD	337.00	04/27/21	JEFFERIES LLC	2.86	35,131.47	30,036.81	5,094.66	-	-
A020	M6372Q113	KORNIT DIGITAL LTD	2,623.00	01/06/21	PIPER JAFFRAY & CO.	39.35	222,154.52	233,787.99	-	(11,633.47)	-
A020	M6372Q113	KORNIT DIGITAL LTD	1,222.00	04/07/21	BOFA SECURITIES, INC.	18.33	122,258.03	108,916.86	13,341.17	-	-
A020	N00985106	AERCAP HOLDINGS NV	3,599.00	11/09/21	JEFFERIES LLC	21.59	246,675.28	164,042.42	82,632.86	-	-
A020	N00985106	AERCAP HOLDINGS NV	2,500.00	12/08/21	PIPER JAFFRAY & CO.	25.00	152,974.21	113,950.00	39,024.21	-	-
A020	N00985106	AERCAP HOLDINGS NV	2,133.00	01/06/21	PIPER JAFFRAY & CO.	32.00	98,749.52	97,222.14	1,527.38	-	-
A020	N00985106	AERCAP HOLDINGS NV	995.00	04/07/21	BOFA SECURITIES, INC.	14.93	59,154.82	45,352.10	13,802.72	-	-
A020	N90064101	UNIQUIRE NV	1,939.00	12/08/21	PIPER JAFFRAY & CO.	19.39	56,552.20	70,056.07	-	(13,503.87)	-
A020	N90064101	UNIQUIRE NV	1,278.00	1/6/2021	PIPER JAFFRAY & CO.	19.17	49,458.39	46,174.14	3,284.25	-	-
A020	N90064101	UNIQUIRE NV	596.00	04/07/21	BOFA SECURITIES, INC.	8.94	20,762.80	21,533.48	-	(770.68)	-
A020	P73684113	ONESPAWORLD HOLDINGS LTD	1,632.00	10/21/21	BOFA SECURITIES, INC.	24.48	18,368.06	15,962.68	2,405.38	-	-
A020	P73684113	ONESPAWORLD HOLDINGS LTD	101.00	10/21/21	VIRTU AMERICAS LLC	1.01	1,138.47	987.89	150.58	-	-
A020	P73684113	ONESPAWORLD HOLDINGS LTD	33,235.00	10/21/21	RAYMOND JAMES AND ASSOCIATES INC	498.53	375,011.84	325,073.37	49,938.47	-	-
A020	P73684113	ONESPAWORLD HOLDINGS LTD	1,235.00	1/6/2021	PIPER JAFFRAY & CO.	18.53	12,403.81	12,522.90	-	(119.09)	-
A020	P73684113	ONESPAWORLD HOLDINGS LTD	577.00	04/07/21	BOFA SECURITIES, INC.	8.66	6,510.65	5,850.78	659.87	-	-
A024	037833100	APPLE INC	655.00	01/22/21	SANFORD C BERNSTEIN CO LLC	13.10	90,263.55	86,911.95	3,351.60	-	-
A024	038222105	APPLIED MATERIALS INC	334.00	01/22/21	SANFORD C BERNSTEIN CO LLC	6.68	35,794.51	28,824.20	6,970.31	-	-
A024	14040H105	CAPITAL ONE FINANCIAL CORP	680.00	01/22/21	SANFORD C BERNSTEIN CO LLC	13.60	71,475.53	67,218.00	4,257.53	-	-
A024	29261A100	ENCOMPASS HEALTH CORP	614.00	01/22/21	SANFORD C BERNSTEIN CO LLC	12.28	53,802.10	50,771.66	3,030.44	-	1,665.44
A024	595112103	MICRON TECHNOLOGY INC	432.00	01/22/21	SANFORD C BERNSTEIN CO LLC	8.64	35,758.04	32,477.76	3,280.28	-	-
A024	61174X109	MONSTER BEVERAGE CORP	609.00	01/22/21	SANFORD C BERNSTEIN CO LLC	12.18	53,882.08	56,320.32	-	(2,438.24)	-
A024	87612E106	TARGET CORP	188.00	01/22/21	SANFORD C BERNSTEIN CO LLC	3.76	35,908.55	33,187.64	2,720.91	-	-
A024	ACIO7GG13	NOVO NORDISK A/S B	1,952.00	01/26/21	CITIGROUP GLOBAL MARKETS EUROPE AC	99.99	142,740.95	136,898.30	10,539.42	(4,696.77)	-
A024	037833100	APPLE INC	802.00	01/26/21	SANFORD C BERNSTEIN CO LLC	16.04	113,947.65	106,417.38	7,530.27	-	-
A024	14040H105	CAPITAL ONE FINANCIAL CORP	355.00	01/26/21	SANFORD C BERNSTEIN CO LLC	7.10	35,836.45	35,091.75	744.70	-	-
A024	438516106	HONEYWELL INTERNATIONAL INC	177.00	01/26/21	SANFORD C BERNSTEIN CO LLC	3.54	35,927.51	37,647.90	-	(1,720.39)	-
A024	758750103	REGAL KENNEDY CORP	408.00	01/26/21	SANFORD C BERNSTEIN CO LLC	8.18	54,000.17	50,229.29	3,770.88	-	-
A024	BN6HPW909	IBERDROLA SA	18,353.00	01/26/21	RIGHTS SOLD	-	3,027.57	3,746.37	-	(718.80)	-
A024	89468A104	TREEHOUSE FOODS INC	2,442.00	02/10/21	SANFORD C BERNSTEIN CO LLC	48.84	120,440.19	103,760.58	16,679.61	-	-
A024	03076C106	AMERIPRISE FINANCIAL INC	164.00	02/19/21	SANFORD C BERNSTEIN CO LLC	3.28	36,383.41	31,870.12	4,513.29	-	-
A024	14040H105	CAPITAL ONE FINANCIAL CORP	306.00	02/19/21	SANFORD C BERNSTEIN CO LLC	6.12	36,391.25	30,248.10	6,143.15	-	-
A024	237266101	DARLING INGREDIENTS INC	538.00	02/19/21	SANFORD C BERNSTEIN CO LLC	10.76	36,079.58	31,031.84	5,047.74	-	-
A024	46625H100	JPMORGAN CHASE + CO	369.00	02/19/21	SANFORD C BERNSTEIN CO LLC	7.38	54,542.82	46,888.83	7,653.99	-	-
A024	808625107	SCIENCE APPLICATIONS INTE	2,029.00	02/19/21	SANFORD C BERNSTEIN CO LLC	40.58	188,667.46	192,024.56	-	(3,357.10)	750.73
A024	237266101	DARLING INGREDIENTS INC	475.00	03/08/21	VIRTU AMERICAS LLC	9.50	35,479.61	27,398.00	8,081.61	-	-
A024	38141G104	GOLDMAN SACHS GROUP INC	107.00	03/08/21	VIRTU AMERICAS LLC	2.14	35,723.46	28,216.97	7,506.49	-	-
A024	464286608	ISHARES MSCI EUROZONE ETF	1,613.00	03/08/21	VIRTU AMERICAS LLC	32.26	73,060.47	72,068.84	991.63	-	-
A024	626755102	MURPHY USA INC	243.00	03/29/21	SANFORD C BERNSTEIN CO LLC	4.86	37,414.92	31,801.41	5,613.51	-	-
A024	B28YTC906	MACQUARIE GROUP LTD	594.00	04/01/21	CITIGROUP GLOBAL MARKETS INC	47.86	68,327.15	63,473.72	8,140.02	(3,286.59)	-
A024	649099009	KEYENCE CORP	100.00	04/01/21	CITIGROUP GLOBAL MARKETS INC.	32.30	46,106.94	56,177.06	-	(9,351.79)	-
A024	464286608	ISHARES MSCI EUROZONE ETF	2,791.00	04/01/21	COWEN AND COMPANY, LLC	55.82	130,704.93	124,701.88	6,003.05	-	-
A024	29261A100	ENCOMPASS HEALTH CORP	2,667.00	04/28/21	SANFORD C BERNSTEIN CO LLC	53.34	226,661.30	220,534.23	6,127.07	-	-
A024	668771108	NORTONLIFELOCK INC	2,628.00	04/28/21	SANFORD C BERNSTEIN CO LLC	52.56	58,281.12	54,609.84	3,671.28	-	-
A024	14040H105	CAPITAL ONE FINANCIAL CORP	246.00	05/20/21	SANFORD C BERNSTEIN CO LLC	4.92	38,620.15	24,317.10	14,303.05	-	-
A024	G5960L103	MEDTRONIC PLC	308.00	05/20/21	SANFORD C BERNSTEIN CO LLC	6.16	39,140.01	36,079.12	3,060.89	-	-
A024	736508847	PORTLAND GENERAL ELECTRIC CO	796.00	05/25/21	SANFORD C BERNSTEIN CO LLC	15.92	38,417.07	34,044.92	4,372.15	-	-
A024	38388F108	WR GRACE + CO	2,027.00	06/10/21	SANFORD C BERNSTEIN CO LLC	40.54	139,573.43	111,120.14	28,453.29	-	668.91
A024	438516106	HONEYWELL INTERNATIONAL INC	262.00	06/10/21	SANFORD C BERNSTEIN CO LLC	5.24	59,460.09	55,727.40	3,732.69	-	-
A024	928563402	VMWARE INC CLASS A	1,693.00	06/28/21	SANFORD C BERNSTEIN CO LLC	33.86	269,785.79	237,460.18	32,325.61	-	-
A024	698538006	ASTELLAS PHARMA INC	7,000.00	06/29/21	CITIGROUP GLOBAL MARKETS INC.	88.68	126,602.42	108,073.03	22,039.43	(3,510.04)	-
A024	AC11Z34X2	IBERDROLA SA	18,353.00	07/14/21	MACQUARIE CAPITAL (EUROPE) LTD	3.89	5,544.78	5,500.52	44.26	-	-
A024	147448104	CASELLA WASTE SYSTEMS INC A	1,815.00	07/28/21	LIQUIDNET INC	54.45	117,762.76	112,846.15	4,916.61	-	-
A024	147448104	CASELLA WASTE SYSTEMS INC A	1,188.00	07/28/21	SANFORD C BERNSTEIN CO LLC	23.76	76,840.75	73,862.93	2,977.82	-	-
A024	23345M107	DTE MIDSTREAM LLC W/	844.00	07/28/21	SANFORD C BERNSTEIN CO LLC	16.88	36,048.91	30,875.70	5,173.21	-	-
A024	68622V106	ORGANON + CO	304.00	07/28/21	SANFORD C BERNSTEIN CO LLC	6.08	9,041.09	10,831.76	-	(1,790.67)	-
A024	037833100	APPLE INC	454.00	08/24/21	COWEN AND COMPANY, LLC	9.08	67,947.56	61,050.45	6,897.11	-	-
A024	438516106	HONEYWELL INTERNATIONAL INC	197.00	08/24/21	COWEN AND COMPANY, LLC	3.94	45,364.51	42,342.04	3,022.47	-	-
A024	594918104	MICROSOFT CORP	150.00	08/24/21	COWEN AND COMPANY, LLC	3.00	45,335.27	34,554.85	10,780.42	-	-
A024	668771108	NORTONLIFELOCK INC	4,372.00	09/16/21	LIQUIDNET INC	131.16	113,994.50	93,374.87	20,619.63	-	2,334.63
A024	87157D109	SYNAPTICS INC	247.00	09/16/21	SANFORD C BERNSTEIN CO LLC	4.94	45,685.15	25,341.78	20,343.37	-	-
A024	668771108	NORTONLIFELOCK INC	1,401.00	09/16/21	VIRTU AMERICAS LLC	28.02	36,544.90	29,921.82	6,623.08	-	-
A024	031162100	AMGEN INC	1,429.00	09/21/21	SANFORD C BERNSTEIN CO LLC	28.58	307,406.62	331,357.64	-	(23,951.02)	6,992.48
A024	902494103	TYSON FOODS INC CL A	3,414.00	10/06/21	SANFORD C BERNSTEIN CO LLC	68.28	264,789.85	222,879.92	41,909.93	-	4,223.95
A024	626755102	MURPHY USA INC	1,519.00	10/06/21	VIRTU AMERICAS LLC	30.38	249,722.18	200,485.11	49,237.07	-	1,116.50
A024	438516106	HONEYWELL INTERNATIONAL INC	210.00	11/04/21	VIRTU AMERICAS LLC	4.20	46,975.35	45,136.18	1,839.17	-	-
A024	87157D109	SYNAPTICS INC	395.00	11/04/21	VIRTU AMERICAS LLC	7.90	85,895.67	40,526.32	45,369.35	-	-
A024	01609W102	ALIBABA GROUP HOLDING SP ADR	1,825.00	12/01/21	VIRTU AMERICAS LLC	36.50	226,032.95	420,613.96	-	(194,581.01)	-
A024	76680R206	RINGCENTRAL INC CLASS A	1,028.00	12/01/21	VIRTU AMERICAS LLC	20.56	205,975.61	293,136.84	-	(87,161.23)	-
A024	92343V104	VERIZON COMMUNICATIONS INC	6,136.00	12/01/21	VIRTU AMERICAS LLC	122.72	309,166.30	359,007.50	-	(49,841.20)	14,207.38
		CLASS ACTION INCOME			MULTIPLE SECURITIES						158,919.01
		RIMCO ROYALTY CASH DISTRIBUTIONS			RIMCO ROYALTY PARTNERS						46,271.58
		SECURITY LITIGATION INCOME			N/A						173,854.53
		INCOME FROM CURRENCY GAIN/LOSS			N/A						(821.71)
Totals			3,255,899.50				123,590,735.39	114,436,418.88	17,573,978.41	(8,418,943.57)	647,042.26

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED 12/31/2021
 SCHEDULE 5
 POOLED FUND ACTIVITY DURING YEAR

G/L	FUND	CUSIP	SECURITY DESCRIPTION	MV AT END OF PREVIOUS YEAR	PURCHASES THIS YEAR	INVESTMENT INCOME	REALIZED GAIN	REALIZED LOSS	UNREALIZED GAIN	UNREALIZED LOSS	SALES THIS YEAR	CASH DIVIDEND/ DISTRIBUTION	MANAGEMENT FEES	CARRIED INT INCENTIVE ALLOC	EQUALIZATION TRUE-UP	MISC/OTHER EXPENSE	MV END OF CURRENT YEAR	MKT VALUE UPDATED THROUGH	
1172	Pool Domestic Equity Funds:																		
1172-0001	A001	33899F929	RhumbLine Russell 1000 Growth Index Fund	52,701,005.95	10,000,000.00	485,090.77	10,647,190.43	0.00	14,846,085.33	(10,893,678.93)	(5,000,000.00)	0.00	0.00	0.00	0.00	(14,550.97)	72,771,142.58	12/31/21	*cash mgmt fees
1172-0002	A001	33899F937	RhumbLine Russell 1000 Value Index Fund	55,588,649.01	15,000,000.00	1,303,648.28	2,989,814.68	0.00	18,487,347.41	(8,943,963.87)	(15,000,000.00)	0.00	0.00	0.00	0.00	(17,330.08)	69,408,163.43	12/31/21	*cash mgmt fees
Total	Pool Domestic Equity Funds:			108,289,654.96	25,000,000.00	1,788,739.05	13,637,005.11	-	33,333,432.74	(19,837,642.80)	(20,000,000.00)	-	-	-	-	(31,881.05)	142,179,306.01		
1173	Pool International Equity Funds:																		
1173-0001	A001	934LFC004	ABS EM Strategic Portfolio LP	60,136,097.82	5,000,000.00	-	-	-	11,469,053.94	(7,237,953.10)	-	-	(654,969.00)	-	-	(48,842.00)	68,663,387.66	12/31/21	
1173-0004	A001	934LVX900	Driehaus EM Growth CIT	59,471,577.85	-	-	-	-	10,167,831.44	(10,645,514.80)	-	-	-	-	-	-	58,993,894.49	12/31/21	*cash mgmt fees
1173-0005	A001	ACIDJX49	HGK Trinity Street Intl Equity MF	26,754,530.00	-	(1,548.00)	245,597.00	-	(807,025.00)	(26,173,349.97)	-	-	(17,461.03)	-	-	(743.00)	0.00	12/31/21	full redemption Feb 2021
1173-0006	A001	931ESU909	KBI Intl Ltd EAFE CIT Class A	20,940,676.00	-	-	3,652,210.22	-	(3,637,801.08)	(20,943,587.14)	-	-	(11,498.00)	-	-	-	0.00	12/31/21	full redemption Feb 2021
1173-0007	A001	962BGH909	KBI Intl Ltd EM CIT Class B	1,361,403.00	0.00	0.00	403,546.00	0.00	12,684.00	(378,776.24)	(1,398,098.76)	0.00	(758.00)	0.00	0.00	0.00	0.00	12/31/21	full redemption Feb 2021
1173-0009	A001	935MZA903	Aristotle Intl Equity CIT	0.00	22,500,000.00	-	-	-	4,657,546.10	(1,992,250.44)	-	-	(98,424.87)	-	-	-	25,066,870.79	12/31/21	
1173-0010	A001	933989857	Walter Scott Intl Fund	0.00	20,000,000.00	330,831.13	2,109,735.65	(34,685.81)	3,976,544.08	(3,797,470.60)	-	-	(95,011.26)	-	-	(53,525.05)	22,436,418.14	12/31/21	
Total	Pool International Equity Funds:			168,664,284.67	47,500,000.00	328,283.13	6,411,088.87	(34,685.81)	30,283,659.56	(28,496,791.26)	(48,515,035.87)	-	(878,122.16)	-	-	(103,110.05)	175,160,571.08		
1174	Pool Global Equity Funds:																		
1174-0001	A001	ACIDCXJ1	First Eagle Global Value Fund LP	22,738,674.04	0.00	0.00	0.00	0.00	5,314,161.21	(2,299,662.18)	0.00	0.00	(184,708.69)	0.00	0.00	(7,388.33)	25,561,076.05	12/31/21	
1174-0002	A001	962JURF09	Kopernik Global All-Cap Fund LP	31,573,260.70	0.00	889,578.37	4,084,148.74	(652,784.42)	7,423,847.80	(5,464,894.55)	0.00	0.00	(265,139.19)	0.00	0.00	(83,945.34)	37,504,072.11	12/31/21	
1174-0003	A001	9335SV904	Wellington Durable Enterprises LP	40,716,764.32	0.00	522,241.00	0.00	0.00	10,347,466.62	(5,587,878.93)	0.00	0.00	(261,044.55)	0.00	0.00	(87,037.14)	45,650,511.32	12/31/21	
Total	Pool Global Equity Funds:			95,028,699.06	-	1,411,819.37	4,084,148.74	(652,784.42)	23,085,475.63	(13,352,435.66)	-	-	(710,892.43)	-	-	(178,370.81)	108,715,659.48		
1181	Pool Domestic Fixed Income Funds:																		
1181-0001	A001	935KEP907	Lord Abbett Short Duration Credit Trust II MF	36,767,042.63	25,000,000.00	0.00	0.00	0.00	1,642,161.48	(1,169,185.76)	0.00	0.00	(72,126.89)	0.00	0.00	(21,213.80)	62,146,677.66	12/31/21	
1181-0003	A001	965CCAB03	Mesriow Financial High Yield CIT FDR	11,430,000.00	5,000,000.00	0.00	0.00	0.00	1,536,848.93	(28,817.00)	(2,000,000.00)	0.00	(28,817.00)	0.00	0.00	(13,772,982.54)	15,772,982.54	12/31/21	
1181-0004	A001	964GY900	Eaton Vance HY CIT	23,719,923.58	0.00	0.00	1,692,771.42	0.00	1,355,351.45	(1,827,951.62)	(12,000,000.00)	0.00	(92,769.13)	0.00	0.00	0.00	12,847,325.70	12/31/21	
1181-0005	A001	935MSD905	RhumbLine TIPS Trust	10,199,816.28	10,000,000.00	698,719.80	130,362.64	0.00	483,389.54	(605,777.79)	0.00	0.00	0.00	0.00	(2,172.89)	20,904,337.58	12/31/21		
1181-0006	A001	935MCF907	John Hancock Strategic Fixed Income Opp Trust	33,326,197.22	25,000,000.00	0.00	374,833.56	0.00	1,085,243.37	(917,882.27)	(3,000,000.00)	0.00	(117,546.48)	0.00	0.00	(17,614.00)	55,733,231.40	12/31/21	
1181-0007	A001	944BMV003	Lord Abbett Core Fixed Income Trust II	-	56,198,732.08	0.00	0.00	0.00	27,897.98	8.00	0.00	0.00	(7,026.98)	0.00	0.00	(3,747.72)	56,215,855.36	12/31/21	
Total	Pool Domestic Fixed Income Funds:			115,442,979.71	121,198,732.08	698,719.80	2,197,967.62	-	6,130,892.75	(4,657,413.83)	(17,000,000.00)	-	(318,286.48)	-	-	(73,181.41)	223,820,410.24		
1182	Pool Global Fixed Income Funds:																		
1182-0001	A001	935SKH901	Eaton Vance EM Debt Opp Fund	21,539,021.60	0.00	1,500,102.72	728,428.65	(728,609.12)	1,091,736.12	(2,115,389.24)	(13,000,000.00)	0.00	(62,631.19)	0.00	0.00	(41,113.70)	8,911,545.40	12/31/21	
1182-0004	A001	966WVMB01	First Eagle Bank Loan Select Fund	22,568,011.00	0.00	104,497.00	11,932.00	0.00	1,337,930.00	(120,105.00)	(13,000,000.00)	0.00	(55,767.00)	0.00	0.00	(700.00)	10,865,798.00	12/31/21	
Total	Pool Global Fixed Income Funds:			44,127,032.60	-	1,604,599.72	740,360.65	(728,609.12)	2,429,666.12	(2,235,494.24)	(26,000,000.00)	-	(118,398.19)	-	-	(41,813.70)	19,777,343.40		
1193	Pool Alternative Investments:																		
1193-0001	A001	43997931	Ascend Ventures II LP	53,458.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	(1,148.00)	52,310.00	12/31/21	
1193-0002	A001	04499T965	Ascend Venture Partners IV LP	37,993.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	(1,767.15)	7,498.00	12/31/21	
1193-0003	A001	04399E910	Ascend Venture Partners V LP	4,191,110.26	0.00	17,473.00	510,187.59	(3,705.05)	1,074,192.32	(711,288.38)	(871,699.92)	0.00	(27,812.00)	0.00	0.00	(5,015.81)	4,173,442.01	12/31/21	
1193-0004	A001	962BSH906	Audax Mezzanine Fund IV-B LP	4,551,906.00	790,852.40	575,339.64	306,622.53	(75,239.85)	389,906.39	(76,822.72)	(1,375,409.95)	0.00	(70,748.30)	(191,648.00)	0.00	(47,951.14)	4,776,807.00	12/31/21	
1193-0005	A001	159995943	Charles River Partnership XI LP (LP & Annex)	1,281.00	0.00	48.00	0.00	(36,023.00)	31,877.00	(8,142.00)	0.00	0.00	0.00	0.00	0.00	(561.00)	0.00	12/31/21	
1193-0006	A001	965FL901	Charlesbank Technology Opp Fund LP	3,825,687.00	2,586,191.00	55,850.00	297,515.00	0.00	4,395,103.00	0.00	(1,055,865.00)	0.00	(240,000.00)	(879,369.00)	0.00	(11,559.00)	8,873,553.00	12/31/21	
1193-0007	A001	256995937	DN Partners II LP	1,851,631.00	0.00	23,570.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	(14.00)	1,851,617.00	12/31/21	
1193-0008	A001	ACIDJXJ2	Euro Choice V LP	5,377,124.00	0.00	34,815.00	660,112.00	0.00	260,994.00	(516,901.92)	(1,293,251.08)	0.00	(46,247.00)	(43,765.00)	0.00	0.00	4,432,880.00	**12/31/2021	MV Estimate
1193-0009	A001	965LKH00	F5 Equity Partners VIII LP	3,316,103.00	2,444,765.00	65,445.00	0.00	0.00	2,847,777.00	0.00	(324,324.00)	0.00	(165,358.00)	0.00	0.00	(95,628.00)	8,088,780.00	**12/31/2021	MV Estimate
1193-0010	A001	37999N408	Globespan Capital Partners V LP	3,726,966.00	0.00	7.00	845,111.00	(366.00)	1,407,527.00	(338,463.54)	(888,923.46)	0.00	(52,059.00)	0.00	0.00	(4,074.00)	4,697,725.00	12/31/21	
1193-0011	A001	964QJW908	Harbour/Vest Co-Investment V Feeder Fund LP	10,795,231.00	2,100,000.00	104,873.00	1,035,248.00	0.00	2,257,043.00	(672,346.00)	(623,032.00)	0.00	(95,531.00)	0.00	0.00	(39,402.00)	14,858,084.00	**12/31/2021	MV Estimate
1193-0012	A001	935EKC905	Ironside Direct Investment Fund V LP	16,072,292.72	0.00	347,234.86	309,105.03	0.00	3,576,392.57	(1,089,343.16)	0.00	0.00	(38,397.16)	(454,109.87)	0.00	(77,593.03)	18,645,581.94	12/31/21	
1193-0013	A001	51499H913	Landmark Equity Partners XIV LP (18705)	911,622.00	0.00	(2.00)	137,942.00	16,178.00	121,196.00	(60,310.00)	(438,125.00)	0.00	(10,621.00)	7,148.00	0.00	(938.00)	686,092.00	**12/31/2021	MV Estimate
1193-0014	A001	ACID055H9	Lexington Capital Partners VII Offshore LP	1,986,536.00	0.00	21,399.00	688,460.00	0.00	311,761.00	(309,935.00)	(832,260.00)	0.00	(13,062.00)	0.00	0.00	(13,285.00)	1,841,614.00	**12/31/2021	MV Estimate
1193-0015	A001	52499N942	Leeds Equity Partners V LP - combined	1,956,072.00	0.00	37,736.00	1,162,032.00	0.00	37,645.00	(1,235,358.68)	(1,525,487.30)	0.00	0.00	0.00	0.00	(13,770.02)	418,869.00	**12/31/2021	MV Estimate
1193-0016	A001	05199Q912	Leeds Equity Partners IV & IV-A LP	13,222.00	0.00	923.00	0.00	0.00	5.00	(100.00)	0.00	0.00	0.00	0.00	(529.00)	13,521.00	**12/31/2021	MV Estimate	
1193-0017																			

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED 12/31/2021
SCHEDULE 5
POOLED FUND ACTIVITY DURING YEAR

1193-0038	A001	942BBG000	ISQ Global Infrastructure Fund III	(56,576.00)	785,481.00	1,478.00	0.00	0.00	4,450.00	0.00	0.00	(142,511.00)	0.00	0.00	(23,357.00)	568,965.00	**12/31/2021	MV Estimate	
1193-0039	A001	944HQJ904	Summit Partners Growth Equity Fund XI-A LP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	(23,838.00)	(23,838.00)	12/31/21		
1193-0040	A001	943KAL009	Ridgemont Equity Partners IV LP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	(28,194.00)	(28,194.00)	**12/31/2021	MV Estimate	
1193-0041	A001	944CUP005	HarcourVest Co-Investment Fund VI LP	0.00	0.00	0.00	0.00	(8,183.00)	94,914.00	0.00	0.00	(3,634.00)	0.00	0.00	(25,988.00)	57,109.00	**12/31/2021	MV Estimate	
1193-0042	A001	942SQG009	Ironsides Co-Investment Fund VI	0.00	11,261,172.73	14,684.01	0.00	0.00	1,497,933.70	0.00	0.00	(58,861.11)	(205,982.56)	(217,211.56)	(80,539.55)	12,211,195.66	12/31/21		
Total	Pooled Alternative Investment:			182,859,179.54	54,720,068.96	5,465,386.84	19,321,936.29	(632,146.77)	63,639,731.30	(8,345,998.56)	(34,883,370.63)	-	(2,991,378.66)	(7,845,276.50)	(353,928.66)	(1,711,672.18)	268,442,630.95		
1194	Pooled Real Estate Funds:																		
1194-0001	A001	74199R911	1921 Realty Inc.	552,133.00	0.00	514,619.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	(522,212.00)	544,540.00	12/31/21		
1194-0002	A001	930ZPE902	AEW Partners RE Fund VIII LP	14,236,929.00	3,456,127.00	1,227,046.00	7,376,438.00	0.00	4,329,673.00	(2,290,597.00)	(14,557,988.00)	0.00	(154,345.00)	(2,201,494.00)	0.00	(1,366,508.00)	10,055,281.00	12/31/21	
1194-0003	A001	965VMD904	Berkshire Value Fund V LP	4,007,044.00	1,894,715.00	660,407.00	0.00	0.00	1,102,620.00	(154,774.00)	(4,383,715.00)	0.00	(86,358.00)	(210,327.00)	0.00	(259,315.00)	2,570,297.00	12/31/21	
1194-0004	A001	932FMG902	Carlyle Realty Partners VIII LP	6,631,935.00	330,629.00	(171,069.00)	2,987,351.00	0.00	2,024,105.00	0.00	(2,415,603.00)	0.00	(252,000.00)	(540,268.00)	0.00	(721,017.00)	7,874,063.00	12/31/21	
1194-0006	A001	931FCQ902	DSF Multi-Family RE Fund III LP	17,333,774.30	0.00	1,551,580.69	27,384.22	0.00	5,196,195.17	0.00	(2,493,686.87)	0.00	(217,652.72)	(2,051,170.61)	0.00	(14,024.00)	19,332,400.18	12/31/21	
1194-0008	A001	964PBX906	JPMCB Strategic Property Fund	28,098,401.59	0.00	1,014,972.42	0.00	0.00	4,831,483.60	0.00	(11.66)	(281,903.11)	0.00	0.00	0.00	33,662,942.84	12/31/21		
1194-0009	A001	59099975	Mesirov MFIRE Cayman LP	1,258,867.00	0.00	0.00	133,993.00	(26,114.00)	46,805.00	(137,519.00)	(223,335.00)	0.00	(57,692.00)	0.00	(13,369.00)	981,636.00	**9/30/21	Quarter Lag	
1194-0010	A001	916TTF907	New Boston Institutional Fund VII LP	2,452.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	(2,452.27)	0.00	**9/30/21	Quarter Lag - Liquidated	
1194-0012	A001	965UFS901	Rockpoint RE Parallel Fund VI FR LP	1,589,903.00	3,781,107.00	45,563.00	0.00	0.00	1,185,592.00	0.00	0.00	0.00	0.00	0.00	(75,433.00)	6,526,732.00	12/31/21	*cash mgmt fees	
1194-0013	A001	933TFF900	TA Realty Core Property Fund LP	40,971,686.05	0.00	1,511,652.97	0.00	0.00	10,539,008.84	0.00	(1,732,444.26)	0.00	(303,177.75)	0.00	0.00	50,986,725.85	12/31/21		
1194-0014	A001	967HXZ902	AEW Partners RE Fund IX LP	(75,741.00)	3,007,739.00	54,386.00	0.00	0.00	41,624.00	(15,094.00)	(3,735.00)	0.00	(80,000.00)	0.00	0.00	(73,641.00)	2,855,538.00	12/31/21	
1194-0015	A001	944AKQ00	PCCP Equity IX	0.00	0.00	42.00	0.00	0.00	0.00	0.00	0.00	(14,384.00)	0.00	0.00	(27,389.00)	(41,731.00)	12/31/21		
1194-0016	A001	942CHN007	TerraCap Partners V	2,047,982.00	2,890,278.06	712,061.61	0.00	0.00	886,058.33	0.00	0.00	0.00	(75,000.00)	(123,247.00)	29,994.00	(875,138.00)	5,492,989.00	12/31/21	
1194-0000	A001	89899T947	Hunt Redevelopment & Renovation	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12/31/21	
Total	Pooled Real Estate Funds:			116,655,366.21	15,360,595.06	7,121,281.69	10,525,166.22	(26,114.00)	30,183,164.94	(2,597,984.00)	(25,810,507.13)	(11.66)	(1,622,512.58)	(5,126,506.61)	29,994.00	(3,950,498.27)	140,841,413.87		
1197	Pooled Hedge Funds:																		
1197-0001	A001	ACI004279	ABS Offshore SPC Global	32,056,399.92	5,000,000.00	0.00	0.00	0.00	3,468,195.62	(2,208,838.84)	0.00	0.00	(339,373.00)	0.00	0.00	(34,067.00)	37,942,316.70	12/31/21	
1197-0002	A001	926VLM903	EnTrust Special Opp Fund III	20,562,650.00	0.00	62.00	0.00	0.00	2,750,947.00	(955,405.00)	(3,554,879.00)	0.00	(260,575.00)	0.00	0.00	(35,194.00)	18,507,606.00	12/31/21	
1197-0003	A001	965ALX08	EnTrustPermal Special Opp Evergreen Fund	18,958,400.51	1,223,529.00	0.00	0.00	0.00	3,030,819.66	(98,710.90)	0.00	0.00	(453,014.05)	0.00	0.00	(36,484.33)	22,624,539.89	12/31/21	
1197-0004	A001	933KPX900	Old Farm Partners Offshore Fund	6,069,240.98	5,000,000.00	0.00	0.00	0.00	1,181,585.61	(560,862.10)	0.00	0.00	(72,722.33)	0.00	0.00	0.00	11,617,242.16	12/31/21	
Total	Pooled Hedge Funds:			77,646,691.41	11,223,529.00	62.00	-	-	10,431,547.89	(3,823,816.84)	(3,554,879.00)	-	(1,125,684.38)	-	-	(105,745.33)	90,691,704.75		
SCHEDULE TOTALS				907,913,887.72	275,002,925.10	18,419,869.60	56,917,673.50	(2,074,340.12)	199,517,570.93	(83,347,577.19)	(175,763,792.63)	(11.66)	(7,665,274.88)	(12,971,783.11)	(323,934.68)	(6,196,272.80)	1,169,428,939.78		

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR THE YEAR ENDED 12/31/2021

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	37,833,062.45	-	-	-	-	-	-	-	22,304.05
2	1100 Short Term Securities	-	-	-	-	-	-	-	-	-
3	1180 Fixed Income	25.50	-	32,383.27	-	223,947.72	(2,411,838.48)	-	-	1,916,290.72
4	1170 Equities	230,129,121.10	-	-	-	17,573,978.41	(8,418,943.57)	47,215,059.94	(14,007,324.17)	3,162,218.57
5	1172 Pooled Domestic Equity Funds	142,179,306.01	-	-	-	13,637,005.11	-	33,333,432.74	(19,837,642.80)	1,788,737.05
5	1173 Pooled International Equity Funds	175,160,571.08	-	-	-	6,411,088.87	(34,685.81)	30,283,659.56	(28,496,791.26)	329,283.13
5	1174 Pooled Global Equity Funds	108,715,659.48	-	-	-	4,084,148.74	(652,784.42)	23,085,475.63	(13,352,435.66)	1,411,819.37
5	1181 Pooled Domestic Fixed Income	223,620,410.24	-	-	-	2,197,967.62	-	6,130,892.75	(4,657,413.83)	698,719.80
5	1182 Pooled Global Fixed Income	19,777,343.40	-	-	-	740,360.65	(728,609.12)	2,429,666.12	(2,235,494.24)	1,604,599.72
5	1193 Pooled Alternative Investments	268,442,530.95	-	-	-	19,321,936.29	(632,146.77)	63,639,731.30	(8,345,998.56)	5465386.84
5	1194 Pooled Real Estate Investments	140,841,413.87	-	-	-	10,525,166.22	(26,114.00)	30,183,164.94	(2,597,984.00)	7,121,261.69
5	1197 Pooled Hedge Funds	90,691,704.75	-	-	-	-	-	10,431,547.89	(3,823,816.84)	62.00
SCHEDULE TOTALS		1,437,391,148.83	-	32,383.27	-	74,715,599.63	(12,905,122.17)	246,732,630.87	(97,354,901.36)	23,520,682.94

ANNUAL STATEMENT OF THE PLYMOUTH COUNTY RETIREMENT ASSOCIATION FOR YEAR ENDED 12/31/2021
SCHEDULE 7
SUMMARY OF INVESTMENT RELATED FEES

GL Acct	Manager/Vendor #5304 - Management Fees	Q1 2021	Q2 2021	Q3 2021	Q4 2021	Accrued Payable at Year End 2021	Total Paid or Accrued in 2021	Market Value as of 12/31/2021	* Payment Method (N. C. W)	#4701 Carried Interest Exp (incentive alloc)	#4702 Equalization Expense	#4703 Misc Investm Expense
1040 to 1059-0000	CASH	-	-	-	-	-	-	37,833,062.45	N/A	-	-	-
1170-0001	A003 - Lee Munder Capital SCV	167,106.31	177,287.12	175,640.27	-	145,335.62	665,369.32	52,069,862.40	W	-	-	-
1170-0002	A018 - Fisher Investments	123,929.97	115,710.35	115,700.07	-	124,227.95	479,568.34	72,708,085.76	W	-	-	-
1170-0003	A020 - Newton Investments (fka Mellon)	91,294.77	90,064.03	84,267.80	-	80,374.41	346,001.01	58,955,960.31	W	-	-	-
1170-0004	A024 - Lee Munder Capital GMC	40,176.96	44,342.87	50,021.78	-	52,074.96	186,616.57	46,395,212.63	W	-	-	-
1172-0001	RhumbLine Russell 1000 Growth Index Fund	4,495.00	4,880.00	5,988.00	-	5,947.00	21,310.00	72,771,142.58	W	-	-	14,550.97
1172-0002	RhumbLine Russell 1000 Value Index Fund	4,853.00	4,941.00	5,865.00	-	5,601.00	21,260.00	69,408,163.43	W	-	-	17,330.08
1173-0001	ABS EM Strategic Portfolio LP	54,199.00	56,966.00	60,094.00	483,710.00	-	654,969.00	68,663,387.66	N	-	-	48,842.00
1173-0004	Driehaus EM Growth CIT	84,862.00	84,242.00	85,111.00	55,740.00	27,445.00	337,400.00	58,993,894.49	W	-	-	-
1173-0005	HGK Trinity Street Intl Equity MF	17,461.03	-	-	-	-	17,461.03	-	N	-	-	743.00
1173-0006	KBI Intl Ltd EAFE CIT Class A	11,498.00	-	-	-	-	11,498.00	-	N	-	-	-
1173-0007	KBI Intl Ltd EM CIT Class B	758.00	-	-	-	-	758.00	-	N	-	-	-
1173-0009	Aristotle Intl Equity CIT Class B	13,522.95	25,896.69	28,618.92	30,386.31	-	98,424.87	25,066,870.79	N	-	-	-
1173-0010	Walter Scott Intl Fund	-	13,817.25	39,269.14	41,924.87	-	95,011.26	22,436,418.14	N	-	-	53,525.05
1174-0001	First Eagle Global Value Fund LP	43,208.02	47,143.16	47,099.93	47,257.58	-	184,708.69	25,561,076.05	N	-	-	7,388.33
1174-0002	Kopernik Global All-Cap Fund LP	59,199.87	64,671.60	70,847.64	70,420.08	-	265,139.19	37,504,072.11	N	-	-	83,945.34
1174-0003	Wellington Durable Enterprises LP	60,912.21	66,253.24	67,019.69	66,859.41	-	261,044.55	45,650,511.32	N	-	-	87,037.14
1180-0001	A013 - Income Research & Management	35,369.15	34,113.57	34,491.42	-	19,739.05	123,713.19	-	W	-	-	-
1180-0002	A017 - Eaton Vance Management	-	-	-	-	-	-	25.50	N/A	-	-	-
1181-0001	Lord Abbett Short Duration Credit Trust II MF	15,679.64	15,767.43	17,954.23	22,725.59	-	72,126.89	62,146,677.66	N	-	-	21,213.80
1181-0003	Mesirow Financial High Yield CIT FDR	5,540.00	5,899.00	9,028.00	8,350.00	-	28,817.00	15,772,982.54	N	-	-	28,433.00
1181-0004	Eaton Vance HY CIT	24,707.07	25,356.85	26,333.91	16,371.30	-	92,769.13	12,847,325.70	N	-	-	-
1181-0005	RhumbLine TIPS Trust	865.00	874.00	882.00	-	1,368.00	3,989.00	20,904,337.58	W	-	-	2,172.89
1181-0006	John Hancock Strategic Fixed Inc Opp Trust	28,793.85	28,615.80	28,553.18	31,583.65	-	117,546.48	55,733,231.40	N	-	-	17,614.00
1181-0007	Lord Abbett Core Fixed Income Trust II	-	-	-	7,026.98	-	7,026.98	56,215,855.36	N	-	-	3,747.72
1182-0001	Eaton Vance EM Debt Opp Fund	16,214.64	16,538.98	16,677.02	13,200.55	-	62,631.19	8,911,545.40	N	-	-	41,113.70
1182-0004	First Eagle Bank Loan Select Fund	19,714.00	16,212.00	8,179.00	11,662.00	-	55,767.00	10,865,798.00	N	-	-	700.00
1193-0001	Ascend Ventures II LP	-	-	-	-	-	-	52,310.00	N	-	-	1,148.00
1193-0002	Ascent Venture Partners IV LP	-	-	-	-	-	-	7,498.00	N	-	-	1,767.15
1193-0003	Ascent Venture Partners V LP	6,189.00	6,203.00	7,482.00	7,938.00	-	27,812.00	4,173,442.01	N	-	-	5,015.81
1193-0004	Audax Mezzanine Fund IV-B LP	16,152.35	29,322.60	14,906.88	10,366.47	-	70,748.30	4,776,807.00	N	191,648.00	-	47,951.14
1193-0005	Charles River Partnership XI LP (LP & Annex)	-	-	-	-	-	-	-	N	-	-	561.00
1193-0006	Charlesbank Technology Opp Fund LP	60,000.00	60,000.00	60,000.00	60,000.00	-	240,000.00	8,873,553.00	N	879,369.00	-	111,559.00
1193-0007	DN Partners II LP	-	-	-	-	-	-	1,851,617.00	N	-	-	14.00
1193-0008	Euro Choice V LP	11,607.00	11,712.00	11,572.00	11,356.00	-	46,247.00	4,432,880.00	N	43,765.00	-	-
1193-0009	FS Equity Partners VIII LP	39,451.00	39,452.00	43,227.00	43,228.00	-	165,358.00	8,088,780.00	N	-	-	95,628.00
1193-0010	Globespan Capital Partners V LP	13,452.00	13,452.00	12,655.00	12,500.00	-	52,059.00	4,697,725.00	N	-	-	4,074.00
1193-0011	HarbourVest Co-Investment Fund V LP	16,939.00	22,517.00	29,885.00	30,190.00	-	99,531.00	14,858,084.00	N	-	-	39,402.00
1193-0012	Ironsides Direct Investment Fund V LP	9,599.29	9,599.29	9,599.29	9,599.29	-	38,397.16	18,645,581.94	N	454,109.87	-	77,593.03
1193-0013	Landmark Equity Partners XIV LP (18705)	2,565.00	2,619.00	2,788.00	2,649.00	-	10,621.00	686,092.00	N	(7,148.00)	-	938.00
1193-0014	Lexington Capital Partners VII Offshore LP	4,787.00	3,023.00	2,655.00	2,597.00	-	13,062.00	1,841,614.00	N	-	-	13,285.00
1193-0015	Leeds Equity Partners V LP - combined	-	-	-	-	-	-	418,869.00	N	-	-	13,770.02
1193-0016	Leeds Equity Partners IV & IV-A LP	-	-	-	-	-	-	13,521.00	N	-	-	529.00
1193-0017	LLR Equity Partners V LP	34,535.00	43,758.00	45,133.00	38,220.00	-	161,646.00	13,721,402.00	N	997,295.00	-	33,957.00
1193-0018	Mesirow Financial Capital Partners IX LP	-	-	-	-	-	-	79,949.00	N	-	-	1,046.00
1193-0019	Ridgmont Equity Partners III LP	-	-	-	-	-	-	12,772,302.00	N	1,085,544.00	-	40,562.00
1193-0020	Rimco Royalty Partners LP	-	-	-	-	-	-	1.00	N	-	-	-
1193-0021	Searchlight Capital III LP	120,000.00	115,997.00	4,003.00	-	-	240,000.00	9,791,061.00	N	-	-	37,618.00
1193-0022	Siguler Guff Distressed Opp Fund III LP	2,502.00	2,514.00	2,514.00	2,514.00	-	10,044.00	627,751.00	N	15,166.00	-	1,559.00
1193-0023	Summit Partners Growth Equity Fund IX-B LP	32,274.00	31,737.00	32,312.00	29,853.00	-	126,176.00	16,870,064.00	N	-	-	51,714.00
1193-0024	TRG Growth Partnership II LP	2,304.00	3,066.00	2,528.00	1,266.00	-	9,164.00	1,098,025.20	N	-	-	37,132.00
1193-0025	Trilantic Capital Partners VI Parallel NA LP	47,517.00	48,379.00	48,220.00	48,982.00	-	193,098.00	10,766,111.00	N	637,849.00	-	402,782.00
1193-0026	Wellspring Capital Partners VI LP	29,566.00	33,806.00	31,686.00	30,429.00	-	125,487.00	14,550,592.00	N	1,126,675.00	-	35,230.00
1193-0027	Basalt Infrastructure Partners II C LP	28,826.00	28,826.00	29,566.00	29,528.00	-	116,746.00	11,632,191.00	N	294,701.00	-	18,741.00
1193-0028	Global Infrastructure Partners IV-A/B	34,305.00	43,442.45	29,913.09	42,921.60	-	150,582.14	2,032,101.00	N	-	-	11,695.95
1193-0029	Global Infrastructure Partners III-B	42,166.00	43,615.00	43,341.00	43,613.00	-	172,735.00	10,404,297.00	N	981,927.00	-	11,897.00
1193-0030	JPM Global Maritime Investment Fund	24,676.30	25,008.01	25,218.65	24,021.65	-	98,924.61	9,343,757.69	N	-	-	3,296.95
1193-0031	IFM Global Infrastructure LP	75,214.50	81,100.01	80,465.48	83,905.69	-	320,685.68	43,799,911.96	N	938,393.07	-	61,198.25
1193-0032	BTG Pactual Gbl Timberland Resources Fund	4,218.36	4,407.99	4,366.92	4,128.04	-	17,121.31	1,361,963.51	N	-	-	161,853.73
1193-0033	Domain Timber Investments III LP	12,056.00	11,781.00	11,131.00	11,067.00	-	46,035.00	4,220,789.00	N	-	-	58,190.00
1193-0034	Summit Partners Venture Cap Fund V-B	-	-	-	-	-	-	2,592,771.00	N	-	-	29,906.00
1193-0035	Kohlberg Investors Fund IX	-	6,452.00	44,655.00	-	-	51,107.00	5,665,033.00	N	-	-	98,866.00
1193-0036	Waud Capital Partners V	31,900.00	31,901.00	26,568.00	26,568.00	-	116,937.00	9,327,439.72	N	-	150,832.82	18,575.26
1193-0037	Blackrock Global Renewable Power III	17,054.73	14,185.11	16,944.09	17,864.36	-	66,048.29	1,581,406.26	N	-	(14,115.70)	700.34
1193-0038	ISQ Global Infrastructure Fund III	36,000.00	34,993.00	36,049.00	35,469.00	-	142,511.00	568,965.00	N	-	-	23,357.00
1193-0039	Summit Partners Growth Equity Fund XI-A LP	-	-	-	-	-	-	(23,838.00)	N	-	-	23,838.00
1193-0040	Ridgmont Equity Partners IV LP	-	-	-	-	-	-	(28,194.00)	N	-	-	28,194.00
1193-0041	HarbourVest Co-Investment Fund VI LP	-	-	3,634.00	-	-	3,634.00	57,109.00	N	-	-	25,988.00
1193-0042	Ironsides Co-Investment Fund VI LP	-	-	-	58,861.11	-	58,861.11	12,211,195.66	N	205,982.56	217,211.56	80,539.55
1194-0001	1921 Realty Inc.	-	-	-	-	-	-	544,540.00	N	-	-	522,212.00
1194-0002	AEW Partners RE Fund VIII LP	41,550.00	41,994.00	37,895.00	32,906.00	-	154,345.00	10,055,281.00	N	2,201,494.00	-	1,366,508.00
1194-0003	Berkshire Value Fund V LP	25,802.00	22,727.00	17,485.00	20,344.00	-	86,358.00	2,570,297.00	N	210,327.00	-	259,315.00

SUMMARY OF INVESTMENT RELATED FEES

						Accrued Payable at Year End	Total Paid or Accrued in	Market Value as of 12/31/2021	* Payment Method (N, C, W)	#4701 Carried Interest Exp (incentive alloc)	#4702 Equalization Expense	#4703 Misc Investmt Expense
		Q1 2021	Q2 2021	Q3 2021	Q4 2021	2021	2021					
1194-0004	Carlyle Realty Partners VIII LP	62,482.00	62,482.00	63,518.00	63,518.00	-	252,000.00	7,874,063.00	N	540,268.00	-	721,017.00
1194-0006	DSF Multi-Family RE Fund III LP	56,250.00	56,250.00	52,576.36	52,576.36	-	217,652.72	19,332,400.18	N	2,051,170.61	-	14,024.00
1194-0008	JPCB Strategic Property Fund	69,077.29	70,245.99	69,839.26	72,740.57	-	281,903.11	33,662,942.84	N	-	-	-
1194-0009	Mesrow MFIRE Cayman LP	15,694.00	15,694.00	13,749.00	12,555.00	-	57,692.00	981,636.00	N	-	-	13,369.00
1194-0010	New Boston Institutional Fund VII LP	-	-	-	-	-	-	0.00	N	-	-	2,452.27
1194-0012	Rockpoint RE Parallel Fund VI FR LP	33,282.00	33,647.00	34,027.00	34,027.00	-	134,983.00	6,526,732.00	W	-	-	75,433.00
1194-0013	TA Realty Core Property Fund LP	71,700.45	72,618.69	75,690.34	83,168.27	-	303,177.75	50,986,725.85	N	-	-	-
1194-0014	AEW Partners RE Fund IX LP	20,000.00	20,000.00	20,000.00	20,000.00	-	80,000.00	2,855,538.00	N	-	-	73,641.00
1194-0015	PCCP Equity RE IX	-	-	-	14,384.00	-	14,384.00	(41,731.00)	N	-	-	27,389.00
1194-0016	TerraCap Partners V	18,750.00	18,750.00	18,750.00	18,750.00	-	75,000.00	5,492,989.00	N	123,247.00	(29,994.00)	875,138.00
1197-0001	ABS Offshore SPC Global	80,141.00	82,353.00	82,081.00	94,798.00	-	339,373.00	37,942,316.70	N	-	-	34,067.00
1197-0002	EnTrust Special Opp Fund III	71,667.00	66,610.00	63,368.00	58,930.00	-	260,575.00	18,507,606.00	N	-	-	35,194.00
1197-0003	EnTrustPermal Special Opp Evergreen Fund	212,062.33	26,123.42	85,278.63	129,549.67	-	453,014.05	22,624,539.89	N	-	-	36,484.33
1197-0004	Old Farm Partners Offshore Fund	15,201.76	30,578.19	12,425.94	14,516.44	-	72,722.33	11,617,242.16	N	-	-	-
	5304 - Management Fees Total	2,473,876.80	2,362,534.69	2,337,343.93	2,349,616.90	462,112.99	9,985,485.31	1,437,391,148.83		12,971,783.11	323,934.68	6,196,272.80
	5305 - Custodial Fees											
	State Street Bank & Trust	57,083.37	59,515.69	59,263.34	20,715.79	44,090.42	240,668.61	N/A	W	-	-	-
	5305 - Custodial Fees Total	57,083.37	59,515.69	59,263.34	20,715.79	44,090.42	240,668.61			-	-	-
	5307 - Consultant Fees											
	Meketa Investments	101,649.99	103,357.41	103,357.41	68,904.94	32,376.38	409,646.13	N/A	W	-	-	-
	5307 - Consultant Fees Total	101,649.99	103,357.41	103,357.41	68,904.94	32,376.38	409,646.13			-	-	-
	Management, Custodial, & Consultant Fees Total						10,635,800.05			12,971,783.11	323,934.68	6,196,272.80
	* Payment Method (N=Net, C=Check, or W=Wire)											