

Annual Statement

**OF THE FINANCIAL CONDITION
OF THE NORTHAMPTON RETIREMENT BOARD
TO THE PUBLIC EMPLOYEE RETIREMENT ADMINISTRATION COMMISSION
FOR THE YEAR ENDED 12/31/2018**

Annual Statement for the Year Ended December 31, 2018 of the conditions and Affairs of the Northampton Retirement Board.

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

Date of Certificate 07/01/1937

Effective Date 07/01/1937

ADMINISTRATION OFFICE

240 Main Street, First Floor
Street & Number

Northampton, MA 01060
City/Town, State and Zip Code

(413) 587-1211
Telephone Number

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

Board Of Retirement

Ex-Officio Member

Joyce E. Karpinski, Chairperson
(Name)

(Signature)

Appointed Member

Susan L. Wright
(Name)

(Signature)

Elected Member

Michael J. Lyons
(Name)

Term Expires 06/30/2020

(Signature)

Elected Member

Shirley A. LaRose
(Name)

Term Expires 06/30/2019

(Signature)

Member Appointed by Other Members

Thomas F. Sullivan
(Name)

Term Expires 02/05/2021

(Signature)

Investment Managers

The de Burlo Group, Inc.

50 Federal Street, Boston, MA 02110

Investment Consultant

The de Burlo Group, Inc.

50 Federal Street, Boston, MA 02110

Custodian

Peoples' United Bank

240 Cabot Street, Beverly, MA 01915

Annual Statement of the Northampton Retirement Board for the Year Ended December 31, 2018.

ANNUAL STATEMENT BALANCE TESTS

1. ASSET BALANCE

Assets Previous Year	126,082,343.15
Income Current Year	15,445,445.39
Disbursements Current Year	12,521,795.54
Assets Current Year	129,005,993.00

2. ASSET DIFFERENCE

Assets Current Year	129,005,993.00
Assets Previous Year	126,082,343.15
Difference	2,923,649.85

3. INCOME DIFFERENCE

Income Current Year	15,445,445.39
Disbursements Current Year	12,521,795.54
Difference	2,923,649.85

4. FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	19,476,254.70
Total Fund Change Debits Current Year	-16,552,604.85
Difference	2,923,649.85

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

Annual Statement of the Northampton Retirement Board for the Year Ended December 31, 2018.

ASSETS & LIABILITIES

	2018	2017	2016
1. 1040 Cash	290,217.19	296,012.33	915,852.45
2. 1100 Short Term Investments	0.00	6,494,261.95	0.00
3. 1180 Fixed Income Securities	70,838,210.55	39,184,441.88	38,212,450.20
4. 1170 Equities	56,420,466.00	79,185,454.00	66,392,311.00
5. 1101 Pooled Short Term Funds	0.00	0.00	0.00
6. 1172 Pooled Domestic Equity Funds	0.00	0.00	0.00
7. 1173 Pooled International Equity Funds	0.00	0.00	0.00
8. 1174 Pooled Global Equity Funds	0.00	0.00	0.00
9. 1181 Pooled Domestic Fixed Income Funds	0.00	0.00	0.00
10. 1182 Pooled International Fixed Income Funds	0.00	0.00	0.00
11. 1183 Pooled Global Fixed Income Funds	0.00	0.00	0.00
12. 1193 Pooled Alternative Investments	552,600.08	625,599.51	714,318.37
13. 1194 Pooled Real Estate Funds	0.00	0.00	0.00
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	0.00	0.00	0.00
17. 1198 PRIT Cash	0.00	0.00	0.00
18. 1199 PRIT Fund	0.00	0.00	0.00
19. 1550 Interest Due and Accrued	389,595.01	301,637.91	297,149.74
20. 1350 Prepaid Expenses	0.00	0.00	0.00
21. 1398 Accounts Receivable (A)	3,065,439.41	32,791.04	5,625.73
22. 1910 Land	0.00	0.00	0.00
23. 1920 Buildings	0.00	0.00	0.00
24. 1929 Accumulated Depreciation – Buildings	0.00	0.00	0.00
25. 2020 Accounts Payable (A)	(-2,550,535.24)	(-37,855.47)	(-40,374.14)
TOTAL	129,005,993.00	126,082,343.15	106,497,333.35
FUNDS			
1. 3293 Annuity Savings Fund	26,163,827.62	24,657,035.04	24,624,814.59
2. 3294 Annuity Reserve Fund	10,284,618.80	11,146,684.18	10,331,004.70
3. 3295 Military Service Fund	2,434.24	2,563.70	2,561.14
4. 3296 Pension Fund	2,082,674.37	1,171,161.37	651,303.23
5. 3298 Expense Fund	0.00	0.00	0.00
6. 3297 Pension Reserve Fund	90,472,437.97	89,104,898.86	70,887,649.69
TOTAL ASSETS AT MARKET VALUE	129,005,993.00	126,082,343.15	106,497,333.35

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

Annual Statement of the Northampton Retirement Board for the Year Ended December 31, 2018.

	Balance Dec. 31 Prior year	Receipts	Interfund Transfers	Disbursements	Balance Dec.31 Current Year
Annuity Savings Fund	24,657,035.04	3,172,300.29	-618,723.24	-1,046,784.47	26,163,827.62
Annuity Reserve Fund	11,146,684.18	319,854.58	610,689.28	-1,792,609.24	10,284,618.80
Pension Fund	1,171,161.37	6,506,947.62	3,420,120.03	-9,015,554.65	2,082,674.37
Military Service Fund	2,563.70	2.57	-132.03	0.00	2,434.24
Expense Fund	0.00	666,847.18	0.00	-666,847.18	0.00
Pension Reserve Fund	89,104,898.86	4,779,493.15	-3,411,954.04	0.00	90,472,437.97
Total All Funds	126,082,343.15	15,445,445.39	- 0 -	-12,521,795.54	129,005,993.00

List below all transfers:

Xfer from	Pension Reserve Fund Control Acct	to	Pension Fund Control Account	in the amt of	3,419,988.00	on acct of	To meet estimated cost of benefits
Xfer from	Annuity Savings Fund Control Acct	to	Pension Reserve Fund Control Acct	in the amt of	9,771.98	on acct of	Transfer ten-year inactive member accts
Xfer from	Pension Reserve Fund Control Acct	to	Annuity Savings Fund Control Acct	in the amt of	1,737.84	on acct of	Restore ten-year inactive member accts
Xfer from	Annuity Savings Fund Control Acct	to	Annuity Reserve Fund	in the amt of	610,689.28	on acct of	Transfer new retirements to ARF
Xfer from	Pension Reserve Fund Control Acct	to	Annuity Savings Fund Control Acct	in the amt of	0.18	on acct of	ASF-correct for 2017 member int credit
Xfer from	Special Military Serv Credit Fund	to	Pension Fund Control Account	in the amt of	132.03	on acct of	Member with military funds xfer

Annual Statement of the Northampton Retirement Board for the Year Ended December 31, 2018.

RECEIPTS

	2018	2017	2016
1. Annuity Savings Fund:			
(a) 4891 Members' Deductions	2,745,711.26	2,683,411.68	2,500,925.07
(b) 4892 Transfers from Other Systems	372,572.49	244,522.61	219,128.66
(c) 4893 Member Make Up Payments and Redeposits	11,644.49	14,321.47	8,011.92
(d) 4900 Member Payments from Rollovers	0.00	0.00	0.00
(e) Investment Income Credited to Members' Accounts	42,372.05	34,689.33	36,823.10
Subtotal	3,172,300.29	2,976,945.09	2,764,888.75
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	319,854.58	322,524.78	303,765.17
Subtotal	319,854.58	322,524.78	303,765.17
3. Pension Fund:			
(a) 4898 3(8)(c) Reimbursements from Other Systems	290,894.28	263,642.40	223,757.27
(b) 4899 Received from Commonwealth for COLA & Survivor Bft	56,694.34	60,110.12	66,413.34
(c) 4894 Pension Fund Appropriation	6,159,359.00	5,930,334.00	5,629,486.00
(d) 4840 Workers Compensation Settlement	0.00	2,400.00	0.00
(e) 4751 Recovery of Pension from Reinstatement	0.00	0.00	0.00
(f) 4841 Recovery of 91A Overearnings	0.00	0.00	0.00
Subtotal	6,506,947.62	6,256,486.52	5,919,656.61
4. Military Service Fund:			
(a) 4890 Contributions Received from Municipality	0.00	0.00	0.00
(b) Investment Income Credited	2.57	2.56	2.55
Subtotal	2.57	2.56	2.55
5. Expense Fund:			
(a) 4896 Expense Fund Appropriation	0.00	0.00	0.00
(b) Investment Income Credited to Expense Fund	666,847.18	595,548.17	621,727.76
Subtotal	666,847.18	595,548.17	621,727.76
6. Pension Reserve Fund:			
(a) 4897 Federal Grant Reimbursement	8,850.96	16,086.10	15,688.95
(b) 4895 Pension Reserve Appropriation	0.00	0.00	0.00
(c) 4822 Interest Not Refunded	2,585.46	3,258.30	2,240.27
(d) 4825 Miscellaneous Income	0.00	0.00	0.00
(e) Excess Investment Income	4,768,056.73	21,211,900.51	-1,712,893.57
Subtotal	4,779,493.15	21,231,244.91	-1,694,964.35
TOTAL RECEIPTS	15,445,445.39	31,382,752.03	7,915,076.49

Annual Statement of the Northampton Retirement Board for the Year Ended December 31, 2018.

DISBURSEMENTS

	2018	2017	2016
1. Annuity Savings Fund:			
(a) 5757 Refunds to Members	316,845.45	210,794.62	340,868.88
(b) 5756 Transfers to Other Systems	729,939.02	490,789.11	492,579.55
Subtotal	1,046,784.47	701,583.73	833,448.43
2. Annuity Reserve Fund:			
(a) 5750 Annuities Paid	1,792,609.24	1,702,929.05	1,583,286.88
(b) 5759 Option B Refunds	0.00	31,382.90	28,049.35
Subtotal	1,792,609.24	1,734,311.95	1,611,336.23
3. Pension Fund:			
(a) 5751 Pensions Paid	8,668,991.25	8,412,793.30	8,070,491.30
Regular Pension Payments	7,034,295.52	6,716,021.91	6,398,650.83
Survivorship Payments	323,838.50	334,906.68	317,109.57
Ordinary Disability Payments	169,156.44	165,802.02	162,454.38
Accidental Disability Payments	941,873.67	973,723.75	992,000.06
Accidental Death Payments	177,459.72	200,623.02	179,193.00
Section 101 Benefits	22,367.40	21,715.92	21,083.46
(b) 5755 3(8)(c) Reimbursements To Other Systems	346,563.40	353,505.08	277,252.95
(c) 5752 COLAs Paid	0.00	0.00	0.00
(d) 5753 Chapter 389 Beneficiary Increase Paid	0.00	0.00	0.00
Subtotal	9,015,554.65	8,766,298.38	8,347,744.25
4. Military Service Fund:			
(a) 4890 Return to Municipality for Members who Withdrew Funds	0.00	0.00	0.00
Subtotal	0.00	0.00	0.00
5. Expense Fund:			
(a) 5118 Board Member Stipend	18,000.00	18,000.00	18,000.00
(b) 5119 Salaries	134,963.97	122,901.76	111,646.58
(c) 5120 Benefits	25,588.80	0.00	0.00
(d) 5304 Management Fees	373,065.12	337,175.53	322,835.44
(e) 5305 Custodial Fees	49,630.97	46,531.19	91,418.08
(f) 5307 Investment Consultant Fees	0.00	0.00	0.00
(g) 5308 Legal Expenses	9,857.20	969.79	2,279.50
(h) 5309 Medical Expenses	0.00	0.00	0.00
(i) 5310 Fiduciary Insurance	6,620.00	6,477.00	6,386.00
(j) 5311 Service Contracts	25,603.00	24,500.00	23,445.00
(k) 5312 Rent Expense	0.00	0.00	0.00
(l) 5315 Professional Services	0.00	0.00	0.00
(m) 5316 Actuarial Services	15,800.00	6,000.00	14,825.00
(n) 5317 Accounting Services	0.00	0.00	0.00
(o) 5320 Education And Training	1,863.50	2,029.50	1,699.76
(p) 5589 Administrative Expenses	3,553.29	28,161.21	27,073.80
(q) 5599 Furniture and Equipment	1,155.37	1,721.43	981.00
(r) 5719 Travel	1,145.96	1,080.76	1,137.60
(s) 5829 Depreciation Expense: Building	0.00	0.00	0.00
Subtotal	666,847.18	595,548.17	621,727.76
TOTAL DISBURSEMENTS	12,521,795.54	11,797,742.23	11,414,256.67

Annual Statement of the Northampton Retirement Board for the Year Ended December 31, 2018.

INVESTMENT INCOME

Investment Income received from:	2018	2017	2016
(a) Cash (from Schedule 1)	41,105.91	30,474.42	18,158.63
(b) Short Term Investments (from Schedule 2)	0.00	3,013.91	0.00
(c) Fixed Income Securities (from Schedules 3A and 3C)	2,056,549.03	1,474,898.36	1,392,265.14
(d) Equities (from Schedules 4A and 4C)	360,698.25	688,696.33	801,238.26
(e) Pooled Funds (from Schedule 5)	9,872.41	13,879.61	34,675.52
(f) Commission Recapture and Securities Litigation	0.00	0.00	0.00
4821 TOTAL INVESTMENT INCOME	2,468,225.60	2,210,962.63	2,246,337.55
Plus:			
4884 Realized Gains (Profits)	12,233,010.67	12,007,883.45	4,116,293.59
4886 Unrealized Gains (Increase in Market Value)	3,263,714.38	10,844,419.92	3,558,649.41
1550 Interest Due & Accrued on Fixed Income Securities at End Of Current Year	389,595.01	301,637.91	297,149.74
Less:			
4823 Paid Accrued Interest on Fixed Income Securities	548,093.76	236,949.40	282,209.55
4885 Realized Losses	9,283,344.43	2,220,355.11	8,852,402.81
4887 Unrealized Losses (Decrease in Market Value)	2,424,166.45	445,784.31	1,617,921.15
1550 Interest Due and Accrued on Fixed Income Securities Prior Year	301,637.91	297,149.74	216,471.77
Additional Adjustments:			
4701 Carried Interest Expense	0.00	0.00	0.00
4702 Equalization Expense	0.00	0.00	0.00
4703 Miscellaneous Investment Expenses	170.00	0.00	0.00
NET INVESTMENT INCOME	5,797,133.11	22,164,665.35	-750,574.99
Income required:			
Annuity Savings Fund (from Supplementary Schedule)	42,372.05	34,689.33	36,823.10
Annuity Reserve Fund	319,854.58	322,524.78	303,765.17
Expense Fund	666,847.18	595,548.17	621,727.76
Military Service Fund	2.57	2.56	2.55
TOTAL INCOME REQUIRED	1,029,076.38	952,764.84	962,318.58
Net Investment Income	5,797,133.11	22,164,665.35	-750,574.99
Less Income Required	1,029,076.38	952,764.84	962,318.58
EXCESS INCOME TO PENSION RESERVE FUND	4,768,056.73	21,211,900.51	-1,712,893.57

Annual Statement of the Northampton Retirement Board for the Year Ended December 31, 2018.

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2 & 4	TOTAL
Active Membership, Dec. 31st, Previous Year	482	131	613
Inactive Membership, Dec. 31st, Previous Year	214	20	234
Enrolled During Current Year	94	11	105
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	94	11	105
Deduct:			
Death	0	0	0
Withdrawals	56	7	63
Retirements	10	2	12
SUBTOTAL	66	9	75
Active Membership, Dec. 31st, Current Year	492	132	624
Inactive Membership, Dec. 31st, Current Year	232	21	253

RETIRED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	313	109	422
Retirements During the Year			
Superannuation	9	2	11
Ordinary Disability	0	0	0
Accidental Disability	0	0	0
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	0	0	0
Survivor Benefits from Active Membership	1	0	1
SUBTOTAL	10	2	12
Deduct:			
Deaths of Retired Members	2	2	4
Termination of Survivor Benefits	2	0	2
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	4	2	6
Retired Membership, Dec. 31st, Current Year			
Superannuation	277	73	350
Ordinary Disability	2	7	9
Accidental Disability	9	19	28
Termination	1	0	1
Beneficiaries from Accidental Deaths	1	4	5
Beneficiaries from Section 100	0	0	0
Beneficiaries from Section 101	1	1	2
Beneficiaries under Option C	12	4	16
Option (D) Survivor Allowance	15	1	16
Section 12B Survivor Allowance	1	0	1
Total Retired, Beneficiary and Survivor Membership, Dec. 31st, Current Year	319	109	428
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31st, Current Year	1,043	262	1,305

Annual Statement of the Northampton Retirement Board for the Year Ended December 31, 2018.

Schedule A: Detail of Accounts Receivable and Accounts Payable

Accounts Receivable	Amount	Original Date
4891 - Members Deductions	0.00	
4892 - Transfers From Other Systems	0.00	
4893 - Member Make Up Payments and Redeposits	4,936.81	12/31/2018
4900 - Member Payments from Rollovers	0.00	
4898 - 3-(8)(c) Reimbursements From Other Systems	0.00	
4899 - Received from Commonwealth for COLA and Survivor Bene	0.00	
4884 - Profit on Sale of Investments	0.00	
4894 - Pension Fund Appropriation - City	0.00	
4894 - Pension Fund Appropriation - SHA	0.00	
4890 - Contr Rec'd from municipality on a/c of mil serv	0.00	
4897 - Federal Grant Reimbursement	0.00	
4895 - Pension Reserve Appropriation	0.00	
5320 Education (Refund from Thomson West)	0.00	
5750 Annuities Paid	0.00	
5751 Pensions Paid	0.00	
Investments Sold but funds not received (list individually)	0.00	
APPLE (500)	78,448.52	12/28/2018
BECTON DICKINSON (500)	111,051.95	12/28/2018
CIGNA CORP (500)	94,666.51	12/28/2018
CSX CORP (1,500)	93,598.93	12/28/2018
MOLINA HEALTHCARE (1,000)	113,353.22	12/28/2018
TJX COS INC (1,500)	65,799.79	12/28/2018
U.S. TREASURY NOTE (1,500)	1,528,364.56	12/28/2018
AMAZON (100)	149,659.74	12/31/2018
CSX (2,000)	124,263.38	12/31/2018
DISCOVERY (3,000)	72,899.05	12/31/2018
ILLUMINA (500)	150,356.64	12/31/2018
MOLINA HEALTHCARE (1,500)	173,342.54	12/31/2018
PROGRESSIVE CORP (1,500)	89,933.87	12/31/2018
SYSCO CORP (1,500)	93,263.83	12/31/2018
ULTA BEAUTY (500)	121,500.07	12/31/2018
TOTAL RECEIVABLES	3,065,439.41	
Accounts Payable	0.00	
5757 - Refunds to Members	0.00	
5756 - Transfers to Other Systems	0.00	
5750 - Annuities Paid	0.00	
5759 - Option B Refunds	0.00	
5751 - Pensions Paid	0.00	
5755 - 3(8)(c) Reimbursements To Other Systems	0.00	
5752 - COLA's Paid	0.00	
5753 - Chapter 389 Beneficiary Increase Paid	0.00	
4885 - Loss on Sale of Investments	0.00	
4890 - Return to Municipality for Members who withdrew funds	0.00	
5118 - Board Member Stipend	0.00	
5119 - Salaries	29,895.00	12/31/2018
5304 - Management Fees as offset to Expense Fund	8,077.54	12/31/2018
5305 - Custodial Fees as offset to Expense Fund	0.00	
5307 - Consultant Fees	0.00	
5308 - Legal Expenses	0.00	
5309 - Medical Expenses	0.00	
5589 - Administrative Expenses	0.00	
5599 - Furniture and Equipment	0.00	
5719 - Travel	0.00	
Investments Purchased but not paid for (list individually)		
CIENA CORP (17,000)	562,618.40	12/28/2018
CIENA CORP (7,5000)	254,130.75	12/31/2018
CROWN CASTLE (4,000)	432,309.20	12/28/2018
CROWN CASTLE (2,500)	269,966.75	12/31/2018
DECKERS OUTDOOR (1,000)	128,986.00	12/31/2018
HILL-ROM HOLDINGS (6,000)	519,737.40	12/28/2018
HILL-ROM HOLDINGS (2,000)	177,132.60	12/31/2018
PAYPAL HOLDINGS (2,000)	167,681.60	12/31/2018
TOTAL PAYABLES	2,550,535.24	

NORTHAMPTON RETIREMENT BOARD

Annuity Reserve Fund interest calculation
for the year ended December 31, 2018

	Debit Balance		Credit Balance		(Debits)		Balance		x .0025
	5750	5759	3294		Credits				
Dec 31st					0.00		11,146,684.18		27,866.71
Jan 31st	148,013.75		237,297.45		89,283.70		11,235,967.88		28,089.92
Feb 28th	148,302.76		0.00		-148,302.76		11,087,665.12		27,719.16
Mar 31st	148,368.94		0.00		-148,368.94		10,939,296.18		27,348.24
Apr 30th	148,348.99		0.00		-148,348.99		10,790,947.19		26,977.37
May 31st	148,346.22		34,819.57		-113,526.65		10,677,420.54		26,693.55
Jun 30th	148,985.91		58,546.67		-90,439.24		10,586,981.30		26,467.45
Jul 31st	149,164.13		0.00		-149,164.13		10,437,817.17		26,094.54
Aug 31st	149,071.22		153,447.31		4,376.09		10,442,193.26		26,105.48
Sep 30th	150,826.65		41,316.03		-109,510.62		10,332,682.64		25,831.71
Oct 31st	150,866.56		0.00		-150,866.56		10,181,816.08		25,454.54
Nov 30th	150,212.36		50,759.15		-99,453.21		10,082,362.87		25,205.91
Dec 31st	152,101.75		34,503.10		-117,598.65		9,964,764.22		

1,792,609.24 0.00 610,689.28 319,854.58 Total

Interest Posted to Military Service Fund: 2.57

Interest Posted to Members Accounts: 42,372.05

ARF

Starting Balance: 11,146,684.18
Investment Income Credited: 319,854.58
Interfund Transfers: 610,689.28
Disbursements: 1,792,609.24
Post-Close Ending Balance: 10,284,618.80

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

Schedule 1: CASH ACCOUNT ACTIVITY DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>BOOK VALUE AT END OF PREVIOUS YEAR</u>	<u>DEPOSITS/WITHDRAWALS THIS YEAR</u>	<u>BOOK VALUE AT END OF YEAR</u>	<u>INCOME RECEIVED THIS YEAR</u>	<u>INCOME DUE AND ACCRUED AT YEAR END</u>
				<u>TOTAL</u>			
FLORENCE BANK - PAYROLL DISBURSEMENT ACCT			111,321.07	37,960.93	149,282.00	501.77	0.00
936214	999J00325	COLLECTIVE US GOV'T STIF 15	352,336.71	(320,493.41)	31,843.30	38,280.40	2,782.35
936215	999J00325	COLLECTIVE US GOV'T STIF 15	282,062.77	(172,905.51)	109,157.26	2,323.74	201.42
936214		CASH BALANCE	(449,708.22)	449,642.85	(65.37)	0.00	0.00
SCHEDULE TOTALS			296,012.33	(5,795.14)	290,217.19	41,105.91	2,983.77
					141,000.56		

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

Schedule 2A: SHORT TERM SECURITIES OWNED AT END OF YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PAR VALUE</u>	<u>PRICE</u>	<u>MARKET VALUE AT END OF YEAR</u>	<u>CHANGE IN MARKET VALUE INCR/DECR</u>	<u>INTEREST RECEIVED DURING YEAR</u>	<u>INTEREST DUE AND ACCRUED AT YEAR END</u>
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NO FUND

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

SCHEDULE 2B
SHORT TERM SECURITIES PURCHASED DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PAR VALUE</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>ACCRUED INT PAID</u>	<u>COST INCLUDING COMMISSION BUT EXCLUDING INT</u>
936214	912796LJ6	U S TREASURY BILL	0.000	02/01/18	2,600,000.000	01/03/18	J.P. MORGAN SECURITIES INC, NEW	0.00	0.00	2,597,472.22
936214	912796LN7	U S TREASURY BILL	0.000	03/01/18	2,600,000.000	02/01/18	CREDIT SUISSE, NEW YORK (CSUS)	0.00	0.00	2,597,338.25
936214	912796LN7	U S TREASURY BILL	0.000	03/01/18	1,550,000.000	02/08/18	MORGAN J P SECS INC, NEW YORK	0.00	0.00	1,548,897.78
936214	912796PF0	U S TREASURY BILL	0.000	05/10/18	880,000.000	02/09/18	MORGAN J P SECS INC, NEW YORK	0.00	0.00	876,756.83
936214	912796PF0	U S TREASURY BILL	0.000	05/10/18	925,000.000	02/13/18	J.P. MORGAN SECURITIES INC, NEW	0.00	0.00	921,614.76
936214	912796PV5	U S TREASURY BILL	0.000	08/23/18	2,500,000.000	05/29/18	J.P. MORGAN CLEARING CORP, NEW	0.00	0.00	2,489,109.37
936214	912796PV5	U S TREASURY BILL	0.000	08/23/18	7,000,000.000	05/31/18	J.P. MORGAN CLEARING CORP, NEW	0.00	0.00	6,970,143.05
936214	912796PV5	U S TREASURY BILL	0.000	08/23/18	1,800,000.000	07/31/18	J.P. MORGAN SECURITIES INC, NEW	0.00	0.00	1,797,855.25
936214	912796PZ6	U S TREASURY BILL	0.000	09/20/18	5,000,000.000	08/22/18	J.P. MORGAN SECURITIES INC, NEW	0.00	0.00	4,992,591.67
936214	912796QE2	U S TREASURY BILL	0.000	10/25/18	3,750,000.000	09/19/18	MORGAN STANLEY & CO INC, NY	0.00	0.00	3,742,726.56
936214	912796QK8	U S TREASURY BILL	0.000	11/23/18	2,500,000.000	10/24/18	J.P. MORGAN SECURITIES INC, NEW	0.00	0.00	2,495,639.93
SCHEDULE TOTALS								0.00	0.00	31,030,145.67

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

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
936214	912796LC1	U S TREASURY BILL	0.000	01/04/18	6,500,000.000	01/04/18	MATURITY	0.00	6,500,000.00	6,494,261.95	5,738.05	0.00
936214	912796LJ6	U S TREASURY BILL	0.000	02/01/18	2,600,000.000	02/01/18	MATURITY	0.00	2,600,000.00	2,597,472.22	2,527.78	0.00
936214	912796LN7	U S TREASURY BILL	0.000	03/01/18	4,150,000.000	03/01/18	MATURITY	0.00	4,150,000.00	4,146,236.03	3,763.97	0.00
936214	912796PF0	U S TREASURY BILL	0.000	05/10/18	1,805,000.000	03/23/18	MORGAN J P SECS INC, NEW YORK	0.00	1,801,053.07	1,798,371.59	2,681.48	0.00
936214	912796PV5	U S TREASURY BILL	0.000	08/23/18	1,000,000.000	06/22/18	J P MORGAN SECURITIES INC, NEW YORK	0.00	996,943.47	995,710.78	1,232.69	0.00
936214	912796PV5	U S TREASURY BILL	0.000	08/23/18	1,100,000.000	06/25/18	J P MORGAN SECURITIES INC, NEW YORK	0.00	1,096,730.25	1,095,281.86	1,448.39	0.00
936214	912796PV5	U S TREASURY BILL	0.000	08/23/18	500,000.000	06/26/18	J P MORGAN SECURITIES INC, NEW YORK	0.00	498,517.78	497,855.39	662.39	0.00
936214	912796PV5	U S TREASURY BILL	0.000	08/23/18	400,000.000	07/05/18	J P MORGAN SECURITIES INC, NEW YORK	0.00	399,013.33	398,284.31	729.02	0.00
936214	912796PV5	U S TREASURY BILL	0.000	08/23/18	8,300,000.000	08/23/18	MATURITY	0.00	8,300,000.00	8,269,975.33	30,024.67	0.00
936214	912796PZ6	U S TREASURY BILL	0.000	09/20/18	5,000,000.000	09/20/18	MATURITY	0.00	5,000,000.00	4,992,591.67	7,408.33	0.00
936214	912796QE2	U S TREASURY BILL	0.000	10/25/18	900,000.000	10/03/18	J P MORGAN SECURITIES INC, NEW YORK	0.00	898,842.25	898,254.37	587.88	0.00
936214	912796QE2	U S TREASURY BILL	0.000	10/25/18	2,850,000.000	10/25/18	MATURITY	0.00	2,850,000.00	2,844,472.19	5,527.81	0.00
936214	912796QK8	U S TREASURY BILL	0.000	11/23/18	1,000,000.000	11/05/18	J P MORGAN SECURITIES INC, NEW YORK	0.00	998,922.50	998,255.97	666.53	0.00
936214	912796QK8	U S TREASURY BILL	0.000	11/23/18	1,500,000.000	11/23/18	MATURITY	0.00	1,500,000.00	1,497,383.96	2,616.04	0.00
SCHEDULE TOTALS									37,590,022.65	37,524,407.62	65,615.03	0.00
									TOTAL PROFIT		65,615.03	
									TOTAL LOSS		0.00	

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

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 INCR/DECR	INTEREST RECEIVED DURING YEAR	INTEREST DUE AND ACCRUED AT YEAR END	
936214	00206RCT7	AT&T INC	4.125	02/17/26	1,500,000.000	97.72000	1,465,800.00	(43,555.00)	36,093.75	23,030.58	
936214	02582JHE3	AMERICAN EXPRESS CREDIT AC 3 A	1.770	11/15/22	2,000,000.020	98.56900	1,971,380.02	8,684.71	13,275.00	1,573.30	
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	28,868.570	99.97300	28,860.78	(97.28)	4,492.49	47.61	
936214	037833CR9	APPLE INC	3.200	05/11/27	2,000,000.000	96.50800	1,930,160.00	(26,858.00)	55,200.00	8,889.00	
936214	06051GHG7	BANK OF AMERICA CORP	3.970	03/05/29	1,750,000.000	97.20400	1,701,070.00	(28,755.00)	34,737.50	22,386.84	
936214	120568AZ3	BUNGE LTD FINANCE CORP	3.750	09/25/27	1,750,000.000	88.93000	1,556,275.00	(106,025.00)	51,562.50	17,499.84	
936214	161571FK5	CHASE ISSUANCE TRUST A4 A4	1.580	08/15/21	2,000,000.005	99.18600	1,983,720.00	6,298.12	13,495.81	1,404.48	
936214	172967LD1	CITIGROUP INC	3.887	01/10/28	2,000,000.000	96.49100	1,929,820.00	(43,810.00)	28,180.75	36,926.10	
936214	17305EGB5	CITIBANK CREDIT CARD ISS A3 A3	1.920	04/07/22	1,999,999.890	98.72500	1,974,499.89	7,312.39	13,432.00	8,960.24	
936214	254683BV6	DISCOVER CARD EXECUTION A4 A4	1.390	03/15/22	2,199,999.949	98.89700	2,175,733.95	5,468.32	5,096.66	1,359.04	
936214	254683CG8	DISCOVER CARD EXECUTION A4 A4	3.110	01/16/24	2,000,000.000	100.60200	2,012,040.00	5,790.00	0.00	2,764.47	
936214	34528QFJ8	FORD CREDIT FLOORPLAN MAS 1 A1	2.070	05/15/22	2,000,000.000	98.65300	1,973,060.00	8,685.00	6,900.00	1,840.00	
936214	34528QFY5	FORD CREDIT FLOORPLAN MAS 1 A1	2.950	05/15/23	1,000,000.000	99.73100	997,310.00	(2,606.90)	21,797.20	2,458.20	
936214	38141GWQ3	GOLDMAN SACHS GROUP INC/THE	3.272	09/29/25	2,000,000.000	93.73700	1,874,740.00	(59,192.50)	36,810.00	16,723.86	
936214	59217GCL1	METROPOLITAN LIFE GLOBAL 144A	2.400	01/08/21	2,000,000.000	98.47700	1,969,540.00	6,434.50	0.00	23,066.37	
936214	61747WAF6	MORGAN STANLEY	5.750	01/25/21	1,900,000.000	104.26500	1,981,035.00	(24,489.00)	43,125.00	47,341.24	
936214	64952WCJ0	NEW YORK LIFE GLOBAL FUND 144A	1.700	09/14/21	2,080,000.000	96.37000	2,004,496.00	16,383.00	0.00	10,509.74	
936214	68389XBN4	ORACLE CORP	3.250	11/15/27	2,000,000.000	96.44800	1,928,960.00	485.00	32,500.00	8,305.76	
936214	69353REQ7	PNC BANK NA	3.250	06/01/25	1,800,000.000	97.04500	1,746,810.00	(9,798.50)	29,250.00	4,875.00	
936214	91159HHM5	US BANCORP	3.100	04/27/26	1,000,000.000	94.68900	946,890.00	(17,922.50)	31,000.00	5,511.04	
936214	9128283P3	U S TREASURY NOTE	2.250	12/31/24	7,400,000.000	98.25000	7,270,500.00	90,773.43	140,625.00	914.84	
936214	9128283W8	U S TREASURY NOTE	2.750	02/15/28	4,000,000.000	100.51600	4,020,640.00	55,264.59	77,638.39	41,548.64	
936214	9128284N7	U S TREASURY NOTE	2.875	05/15/28	1,500,000.000	101.53500	1,523,025.00	23,259.37	21,562.50	5,599.11	
936214	9128284V9	U S TREASURY NOTE	2.875	08/15/28	1,900,000.000	101.54700	1,929,393.00	31,635.19	1,562.50	20,633.09	
936214	9128285K2	U S TREASURY NOTE	2.875	10/31/23	3,500,000.000	101.66400	3,558,240.00	58,513.43	7,505.18	17,115.01	
936214	9128285M8	U S TREASURY NOTE	3.125	11/15/28	7,750,000.000	103.72700	8,038,842.50	84,936.25	0.00	31,444.22	
936214	9128285N6	U S TREASURY NOTE	2.875	11/30/25	7,400,000.000	101.79300	7,532,682.00	51,791.38	0.00	18,703.31	
936214	912828X88	U S TREASURY NOTE	2.375	05/15/27	1,000,000.000	97.90600	979,060.00	23,591.25	11,875.00	3,083.67	
936214	981464EY2	WORLD FINANCIAL NETWORK CR B ,	2.550	06/17/24	1,849,999.908	99.11500	1,833,627.41	9,353.97	7,862.50	2,096.64	
SCHEDULE TOTALS							70,838,210.55	131,550.22	725,579.73	386,611.24	
TOTAL INCREASE								494,659.90			
TOTAL DECREASE								363,109.68			

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

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
936214	00206RCT7	AT&T INC	4.125	02/17/26	750,000.000	03/28/18	STIFEL NICOLAUS	0.00	3,609.38	752,340.00
936214	00206RCT7	AT&T INC	4.125	02/17/26	500,000.000	03/28/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	2,406.25	501,300.00
936214	00912XBA1	AIR LEASE CORP	3.250	03/01/25	370,000.000	01/08/18	J.P. MORGAN SECURITIES INC, NEW	0.00	0.00	365,252.90
936214	00912XBA1	AIR LEASE CORP	3.250	03/01/25	400,000.000	05/11/18	J.P. MORGAN SECURITIES INC, NEW	0.00	4,297.22	374,656.00
936214	01609WAT9	ALIBABA GROUP HOLDING LTD	3.400	12/06/27	650,000.000	03/01/18	J.P. MORGAN SECURITIES INC, NEW	0.00	5,463.61	621,016.50
936214	01609WAT9	ALIBABA GROUP HOLDING LTD	3.400	12/06/27	500,000.000	06/27/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	1,086.11	467,765.00
936214	02582JHE3	AMERICAN EXPRESS CREDIT AC 3 A	1.770	11/15/22	1,500,000.020	06/20/18	J.P. MORGAN SECURITIES INC, NEW	0.00	516.25	1,470,292.97
936214	02582JHE3	AMERICAN EXPRESS CREDIT AC 3 A	1.770	11/15/22	500,000.000	12/18/18	J.P. MORGAN SECURITIES INC, NEW	0.00	122.92	492,402.34
936214	035242AP1	ANHEUSER-BUSCH INBEV FINANCE	3.650	02/01/26	650,000.000	03/01/18	MORGAN STANLEY & CO INC, NY	0.00	2,240.70	644,254.00
936214	035242AP1	ANHEUSER-BUSCH INBEV FINANCE	3.650	02/01/26	375,000.000	06/04/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	4,752.60	368,250.00
936214	035242AP1	ANHEUSER-BUSCH INBEV FINANCE	3.650	02/01/26	225,000.000	07/25/18	MORGAN STANLEY & CO INC, NY	0.00	4,015.00	221,627.25
936214	037833CR9	APPLE INC	3.200	05/11/27	700,000.000	03/05/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	7,217.78	680,666.00
936214	037833CR9	APPLE INC	3.200	05/11/27	500,000.000	03/29/18	BAIRD, ROBERT W & CO INC, MILWA	0.00	6,311.11	487,955.00
936214	037833CR9	APPLE INC	3.200	05/11/27	300,000.000	07/25/18	WELLS FARGO SECURITIES, LLC, NE	0.00	2,026.67	291,612.00
936214	05531FBB8	BB&T CORP	2.850	10/26/24	250,000.000	08/30/18	WELLS FARGO SECURITIES, LLC, NE	0.00	2,511.11	243,610.00
936214	05531FBB8	BB&T CORP	2.850	10/26/24	750,000.000	03/16/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	8,550.00	723,112.50
936214	06051GHG7	BANK OF AMERICA CORP	VAR RT	03/05/29	1,000,000.000	06/05/18	BAIRD, ROBERT W & CO INC, MILWA	0.00	486.88	143,404.50
936214	06051GHG7	BANK OF AMERICA CORP	VAR RT	03/05/29	750,000.000	03/26/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	2,536.39	993,730.00
936214	11134LAH2	BROADCOM CORP / BROADCOM CA	3.875	01/15/27	250,000.000	08/08/18	BARCLAYS CAP/FIXED INCOME, NEW	0.00	12,819.79	736,095.00
936214	120568AZ3	BUNGE LTD FINANCE CORP	3.750	09/25/27	1,000,000.000	02/15/18	CONVERSION	0.00	0.00	946,012.50
936214	120568AZ3	BUNGE LTD FINANCE CORP	3.750	09/25/27	500,000.000	03/21/18	STIFEL NICOLAUS	0.00	18,541.67	256,700.00
936214	120568AZ3	BUNGE LTD FINANCE CORP	3.750	09/25/27	250,000.000	05/24/18	STIFEL NICOLAUS	0.00	3,333.33	471,570.00
936214	161571FK5	CHASE ISSUANCE TRUST A4 A4	1.580	08/16/21	1,250,000.000	08/29/18	STIFEL NICOLAUS	0.00	4,062.50	234,030.00
936214	161571FK5	CHASE ISSUANCE TRUST A4 A4	1.580	08/16/21	750,000.005	05/30/18	J.P. MORGAN SECURITIES INC, NEW	0.00	877.78	1,235,156.25
936214	161571FK5	CHASE ISSUANCE TRUST A4 A4	1.580	08/15/21	190,000.000	10/24/18	J.P. MORGAN SECURITIES INC, NEW	0.00	362.08	742,265.63
936214	172967LD1	CITIGROUP INC	VAR RT	01/10/28	550,000.000	05/14/18	PERSHING LLC, JERSEY CITY	0.00	0.00	189,762.50
936214	172967LD1	CITIGROUP INC	VAR RT	01/10/28	750,000.000	08/09/18	MORGAN STANLEY & CO INC, NY	0.00	7,482.48	536,431.50
936214	17305EGB5	CITIBANK CREDIT CARD ISS A3 A3	1.920	04/07/22	250,000.000	11/14/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	2,672.31	731,932.50
936214	17305EGB5	CITIBANK CREDIT CARD ISS A3 A3	1.920	04/07/22	1,999,999.890	10/16/18	J.P. MORGAN SECURITIES INC, NEW	0.00	3,401.13	239,480.00
936214	25272KAK9	DELL INTERNATIONAL LLC / 144A	6.020	06/15/26	750,000.000	05/04/18	WELLS FARGO SECURITIES, LLC, NE	0.00	7,850.67	1,137,421.88
936214	254683BV6	DISCOVER CARD EXECUTION A4 A4	1.390	03/15/22	2,199,999.949	10/23/18	BAIRD, ROBERT W & CO INC, MILWA	0.00	1,173.33	1,967,187.50
936214	254683CG8	DISCOVER CARD EXECUTION A4 A4	3.110	01/16/24	2,000,000.000	12/19/18	WELLS FARGO SECURITIES, LLC, NE	0.00	17,934.58	793,147.50
936214	271014TU6	EAST BAY CA MUNI UTILITY DIST	5.874	06/01/40	65,000.000	02/12/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	1,036.67	2,170,265.63
936214	34528QFJ8	FORD CREDIT FLOORPLAN MAS 1 A	2.070	05/15/22	2,000,000.000	03/13/18	J.P. MORGAN SECURITIES INC, NEW	0.00	774.23	82,389.45
936214	34528QFJ8	FORD CREDIT FLOORPLAN MAS 1 A	2.950	05/15/23	1,000,000.000	10/16/18	J.P. MORGAN SECURITIES INC, NEW	0.00	1,955.00	1,964,375.00
936214	36159JDL2	GE CAPITAL CREDIT CARD MAS 7 A	1.760	09/15/22	1,999,999.890	10/16/18	BARCLAYS CAP/FIXED INCOME, NEW	0.00	293.33	1,979,062.50
936214	38141GWQ3	GOLDMAN SACHS GROUP INC/THE	VAR RT	09/29/25	250,000.000	05/14/18	MORGAN STANLEY & CO INC, NY	0.00	1,067.94	238,465.00
936214	38141GWQ3	GOLDMAN SACHS GROUP INC/THE	VAR RT	09/29/25	1,000,000.000	08/31/18	MORGAN STANLEY & CO INC, NY	0.00	14,178.67	961,420.00
936214	38141GWQ3	GOLDMAN SACHS GROUP INC/THE	VAR RT	09/29/25	250,000.000	11/14/18	MORGAN STANLEY & CO INC, NY	0.00	1,067.94	238,465.00
936214	38379JA68	GNMA GTD REMIC PIT 15-36 MTH	3.000	09/20/40	363,757.690	02/12/18	CREDIT SUISSE, NEW YORK (CSUS)	0.00	424.38	366,144.85
936214	404280BB4	HSBC HOLDINGS PLC	3.900	05/25/26	1,000,000.000	03/19/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	12,566.67	994,070.00
936214	46625HRV4	JPMORGAN CHASE & CO	2.950	10/01/26	650,000.000	06/28/18	J.P. MORGAN SECURITIES INC, NEW	0.00	4,687.22	603,518.50
936214	539439AQ2	LLOYDS BANKING GROUP PLC	VAR RT	11/07/28	450,000.000	03/15/18	J.P. MORGAN SECURITIES INC, NEW	0.00	5,897.10	424,404.00
936214	539439AQ2	LLOYDS BANKING GROUP PLC	VAR RT	11/07/28	800,000.000	07/27/18	J.P. MORGAN SECURITIES INC, NEW	0.00	6,671.47	742,832.00
936214	576000KV4	MASSACHUSETTS ST SCH BLDG AU	5.715	08/15/39	75,000.000	01/24/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	1,916.91	94,030.50
936214	59217GCL1	METROPOLITAN LIFE GLOBAL 144A	2.400	01/08/21	1,200,000.000	09/27/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	6,640.00	1,177,908.00

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

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	
										INT PAID	EXCLUDING INT
936214	59217GCL1	METROPOLITAN LIFE GLOBAL 144A	2.400	01/08/21	590,000.000	10/01/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	3,343.33	579,338.70	
936214	59217GCL1	METROPOLITAN LIFE GLOBAL 144A	2.400	01/08/21	210,000.000	10/04/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	1,274.00	205,858.80	
936214	594918BY9	MICROSOFT CORP	3.300	02/06/27	1,250,000.000	04/19/18	MORGAN STANLEY & CO INC, NY	0.00	8,822.92	1,229,975.00	
936214	61747WAF6	MORGAN STANLEY	5.750	01/25/21	1,500,000.000	06/22/18	MORGAN STANLEY & CO INC, NY	0.00	36,177.08	1,586,340.00	
936214	61747WAF6	MORGAN STANLEY	5.750	01/25/21	400,000.000	10/09/18	MORGAN STANLEY & CO INC, NY	0.00	4,855.56	419,184.00	
936214	64952WCJ0	NEW YORK LIFE GLOBAL FUND 144F	1.700	09/14/21	875,000.000	09/18/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	247.92	835,170.00	
936214	64952WCJ0	NEW YORK LIFE GLOBAL FUND 144F	1.700	09/14/21	205,000.000	10/25/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	435.63	196,103.00	
936214	64952WCJ0	NEW YORK LIFE GLOBAL FUND 144F	1.700	09/14/21	1,000,000.000	11/28/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	3,588.89	956,840.00	
936214	68389XBN4	ORACLE CORP	3.250	11/15/27	1,500,000.000	06/07/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	3,520.83	1,443,645.00	
936214	68389XBN4	ORACLE CORP	3.250	11/15/27	250,000.000	08/08/18	MORGAN STANLEY & CO INC, NY	0.00	1,918.40	242,210.00	
936214	68389XBN4	ORACLE CORP	3.250	11/15/27	250,000.000	08/30/18	MORGAN STANLEY & CO INC, NY	0.00	2,460.07	242,620.00	
936214	68607DNL5	OREGON ST DEPT OF TRANSPRTN I	5.834	11/15/34	60,000.000	01/26/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	729.25	75,790.80	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	4,400.000	02/08/18	J.P. MORGAN SECURITIES INC, NEW	220.00	0.00	109,043.44	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	4,400.000	02/09/18	J.P. MORGAN SECURITIES INC, NEW	220.00	0.00	108,295.44	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	550.000	02/12/18	J.P. MORGAN SECURITIES INC, NEW	27.50	0.00	13,627.52	
936214	69353REQ7	PNC BANK NA	3.250	06/01/25	1,750,000.000	08/03/18	MORGAN STANLEY & CO INC, NY	0.00	10,427.08	1,707,825.00	
936214	69353REQ7	PNC BANK NA	3.250	06/01/25	50,000.000	09/07/18	MORGAN STANLEY & CO INC, NY	0.00	451.39	48,783.50	
936214	69353RFJ2	PNC BANK NA	3.250	01/22/28	1,250,000.000	03/23/18	MORGAN STANLEY & CO INC, NY	0.00	7,335.07	1,197,912.50	
936214	713448DY1	PEPSICO INC	3.000	10/15/27	1,250,000.000	06/21/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	7,291.67	1,185,775.00	
936214	902973791	US BANCORP	5.150	00/00/00	4,400.000	02/08/18	J.P. MORGAN SECURITIES INC, NEW	220.00	0.00	108,603.44	
936214	902973791	US BANCORP	5.150	00/00/00	4,400.000	02/09/18	J.P. MORGAN SECURITIES INC, NEW	220.00	0.00	108,026.16	
936214	902973791	US BANCORP	5.150	00/00/00	4,400.000	02/12/18	J.P. MORGAN SECURITIES INC, NEW	220.00	0.00	107,968.96	
936214	91159HMS5	US BANCORP	3.100	04/27/26	750,000.000	03/06/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	8,460.42	716,572.50	
936214	912810RY6	U S TREASURY BOND	2.750	08/15/47	220,000.000	02/09/18	INDUSTRIAL & COMM BK OF C	0.00	2,975.68	202,743.75	
936214	912810RZ3	U S TREASURY BOND	2.750	11/15/47	925,000.000	01/03/18	INDUSTRIAL & COMM BK OF CHINA, N	0.00	3,513.47	915,605.47	
936214	912810RZ3	U S TREASURY BOND	2.750	11/15/47	220,000.000	02/07/18	INDUSTRIAL & COMM BK OF CHINA, N	0.00	1,420.58	204,273.44	
936214	912810RZ3	U S TREASURY BOND	2.750	11/15/47	650,000.000	03/16/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	6,122.93	608,562.50	
936214	912810RZ3	U S TREASURY BOND	2.750	11/15/47	600,000.000	03/20/18	INDUSTRIAL & COMM BK OF C	0.00	5,743.09	557,062.50	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	440,000.000	02/15/18	INDUSTRIAL & COMM BK OF C	0.00	36.46	424,875.00	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	720,000.000	02/21/18	INDUSTRIAL & COMM BK OF C	0.00	417.68	695,250.00	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	480,000.000	02/21/18	INDUSTRIAL & COMM BK OF C	0.00	278.45	480,800.00	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	720,000.000	02/21/18	INDUSTRIAL & COMM BK OF C	0.00	417.68	693,900.00	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	1,860,000.000	03/09/18	INDUSTRIAL & COMM BK OF C	0.00	3,853.59	1,799,550.00	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	1,000,000.000	03/20/18	INDUSTRIAL & COMM BK OF C	0.00	2,817.68	975,000.00	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	1,000,000.000	04/20/18	INDUSTRIAL & COMM BK OF C	0.00	5,552.49	975,000.00	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	750,000.000	04/25/18	INDUSTRIAL & COMM BK OF C	0.00	4,350.83	720,937.50	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	150,000.000	04/27/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	919.89	146,132.81	
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	250,000.000	04/27/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	1,533.15	243,906.25	
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,000,000.000	05/15/18	J.P. MORGAN SECURITIES INC, NEW	0.00	84.92	981,875.00	
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,000,000.000	05/16/18	J.P. MORGAN SECURITIES INC, NEW	0.00	84.92	987,031.25	
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,000,000.000	05/16/18	J.P. MORGAN SECURITIES INC, NEW	0.00	254.75	1,472,812.50	
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,000,000.000	05/16/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	169.84	981,875.00	
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,250,000.000	07/23/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	7,430.37	1,266,406.25	
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,250,000.000	07/23/18	J.P. MORGAN CLEARING CORP, NEW	0.00	7,430.37	1,256,640.62	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	2,500,000.000	09/07/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	5,298.91	2,448,437.50	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	1,250,000.000	09/11/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	2,853.26	1,223,437.50	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	1,250,000.000	09/11/18	J.P. MORGAN CLEARING CORP, NEW	0.00	2,955.16	1,220,312.50	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	1,250,000.000	09/13/18	BARCLAYS CAPITAL INC, NEW YORK	0.00	3,057.07	1,221,093.75	

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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	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	2,000,000.000	09/14/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	5,380.43	1,952,500.00	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	1,000,000.000	09/18/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	2,853.26	967,500.00	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	900,000.000	09/18/18	MORGAN STANLEY & CO INC, NY	0.00	2,567.93	872,718.75	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	500,000.000	09/18/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	1,426.63	481,250.00	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	350,000.000	09/18/18	MORGAN STANLEY & CO INC, NY	0.00	998.64	336,765.63	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	500,000.000	09/19/18	MORGAN STANLEY & CO INC, NY	0.00	1,467.39	477,031.25	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	500,000.000	10/03/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	2,038.04	469,687.50	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	250,000.000	10/05/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	1,120.92	231,718.75	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	750,000.000	11/02/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	5,013.59	689,531.25	
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	420,000.000	02/09/18	INDUSTRIAL & COMMERCIAL BK OF C	0.00	2,323.34	397,950.00	
936214	9128283F5	U S TREASURY NOTE	2.250	11/15/27	1,300,000.000	07/23/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	5,563.86	1,225,046.88	
936214	9128283F5	U S TREASURY NOTE	1.875	12/15/20	925,000.000	01/03/18	J.P. MORGAN SECURITIES INC, NEW YC	0.00	952.95	921,531.25	
936214	9128283L2	U S TREASURY NOTE	1.875	12/15/20	2,500,000.000	08/22/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	8,837.09	2,458,203.13	
936214	9128283L2	U S TREASURY NOTE	2.250	12/31/24	800,000.000	01/03/18	INDUSTRIAL & COMM BK OF CHINA, N	0.00	198.90	794,375.00	
936214	9128283P3	U S TREASURY NOTE	2.250	12/31/24	1,100,000.000	02/05/18	INDUSTRIAL & COMM BK OF CHINA, N	0.00	2,598.07	1,068,804.69	
936214	9128283P3	U S TREASURY NOTE	2.250	12/31/24	3,200,000.000	02/16/18	INDUSTRIAL & COMMERCIAL BK OF C	0.00	10,143.65	3,091,000.00	
936214	9128283P3	U S TREASURY NOTE	2.250	12/31/24	900,000.000	06/29/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	165.08	870,609.38	
936214	9128283P3	U S TREASURY NOTE	2.250	12/31/24	1,400,000.000	08/13/18	J.P. MORGAN CLEARING CORP, NEW YC	0.00	3,937.50	1,354,937.50	
936214	9128283Q1	U S TREASURY NOTE	2.000	01/15/21	2,100,000.000	01/29/18	MORGAN J P SECS INC, NEW YORK	0.00	1,856.35	2,083,593.75	
936214	9128283W8	U S TREASURY NOTE	2.750	02/15/28	3,000,000.000	03/29/18	INDUSTRIAL & COMMERCIAL BK OF C	0.00	10,483.43	2,989,765.63	
936214	9128283W8	U S TREASURY NOTE	2.750	02/15/28	1,000,000.000	04/20/18	INDUSTRIAL & COMMERCIAL BK OF C	0.00	5,089.78	983,750.00	
936214	9128283W8	U S TREASURY NOTE	2.750	02/15/28	250,000.000	05/07/18	BAIRD, ROBERT W & CO INC, MILWAU	0.00	1,557.32	245,664.06	
936214	9128283W8	U S TREASURY NOTE	2.750	02/15/28	250,000.000	05/07/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	1,557.32	245,664.06	
936214	9128283W8	U S TREASURY NOTE	2.750	02/15/28	1,300,000.000	07/23/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	15,702.35	1,277,250.00	
936214	9128283X6	U S TREASURY NOTE	2.250	02/15/21	880,000.000	02/15/18	INDUSTRIAL & COMMERCIAL BK OF C	0.00	54.70	876,287.50	
936214	9128284A5	U S TREASURY NOTE	2.625	02/28/23	2,180,000.000	02/28/18	INDUSTRIAL & COMMERCIAL BK OF C	0.00	155.50	2,178,296.88	
936214	9128284D9	U S TREASURY NOTE	2.500	03/31/23	1,000,000.000	04/05/18	STIFEL NICOLAUS	0.00	409.84	993,828.13	
936214	9128284N7	U S TREASURY NOTE	2.875	05/15/28	1,500,000.000	08/10/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	10,546.88	1,499,765.63	
936214	9128284T4	U S TREASURY NOTE	2.625	06/15/21	1,500,000.000	06/29/18	J.P. MORGAN SECURITIES INC, NEW YC	0.00	1,506.15	1,500,468.75	
936214	9128284T4	U S TREASURY NOTE	2.625	06/15/21	500,000.000	07/05/18	MORGAN STANLEY & CO INC, NY	0.00	753.07	499,843.75	
936214	9128284V9	U S TREASURY NOTE	2.875	08/15/28	1,250,000.000	08/20/18	MORGAN STANLEY & CO INC, NY	0.00	585.94	1,254,687.50	
936214	9128284V9	U S TREASURY NOTE	2.875	08/15/28	1,250,000.000	08/21/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	781.25	1,252,929.69	
936214	9128285K2	U S TREASURY NOTE	2.875	08/15/28	400,000.000	10/26/18	BARCLAYS CAP/FIXED INCOME, NEW YC	0.00	2,343.75	393,187.50	
936214	9128285K2	U S TREASURY NOTE	2.875	10/31/23	5,000,000.000	11/23/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	10,324.59	4,999,609.38	
936214	9128285M8	U S TREASURY NOTE	3.125	11/15/28	250,000.000	11/15/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	21.58	250,000.00	
936214	9128285M8	U S TREASURY NOTE	3.125	11/15/28	2,500,000.000	12/19/18	J.P. MORGAN SECURITIES INC, NEW YC	0.00	7,553.52	2,567,968.75	
936214	9128285M8	U S TREASURY NOTE	3.125	11/15/28	2,500,000.000	12/19/18	WELLS FARGO SECURITIES, LLC, NEI	0.00	7,553.52	2,567,968.75	
936214	9128285M8	U S TREASURY NOTE	3.125	11/15/28	2,500,000.000	12/20/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	7,769.34	2,568,750.00	
936214	9128285N6	U S TREASURY NOTE	2.875	11/30/25	4,900,000.000	12/20/18	J.P. MORGAN CLEARING CORP, NEW YC	0.00	8,127.40	4,955,890.62	
936214	9128285N6	U S TREASURY NOTE	2.875	11/30/25	2,500,000.000	12/20/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	5,331.39	2,525,000.00	
936214	9128285N6	U S TREASURY NOTE	2.125	12/31/22	1,250,000.000	01/03/18	J.P. MORGAN SECURITIES INC, NEW YC	0.00	293.51	1,243,554.69	
936214	9128285N6	U S TREASURY NOTE	2.375	05/15/27	1,000,000.000	07/23/18	RBC CAPITAL MARKETS LLC, NEW YC	0.00	4,517.66	955,468.75	
936214	92343VCR3	VERIZON COMMUNICATIONS INC	3.500	11/01/24	1,000,000.000	03/20/18	MORGAN STANLEY & CO INC, NY	0.00	13,708.33	983,330.00	
936214	92343VCR3	VERIZON COMMUNICATIONS INC	3.500	11/01/24	250,000.000	05/17/18	RAYMOND JAMES/FI, SAINT PETERSB	0.00	486.11	243,415.00	
936214	981464EY2	WORLD FINANCIAL NETWORK CR B	2.550	06/17/24	1,849,999.908	10/25/18	WELLS FARGO SECURITIES, LLC, NEI	0.00	1,834.58	1,824,273.44	
SCHEDULE TOTALS									1,127.50	548,093.76	133,841,176.32

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SCHEDULE 3C FIXED INCOME SECURITIES SOLD DURING YEAR										PROCEEDS				BOOK		PROFIT/LOSS		INTEREST	
FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	FROM SALE	VALUE	ON SALE	ON SALE	ON SALE	VALUE	ON SALE	ON SALE	ON SALE	RECEIVED	DURING YEAR
936214	00206REM0	AT&T INC	3.900	08/14/27	250,000.000	05/23/18	CALLED BOND	0.00	252,500.00	251,670.00	830.00	830.00	7,745.83						
936214	00774MAB1	AERCAP IRELAND CAPITAL DAC / A	3.650	07/21/27	200,000.000	03/27/18	FTN FINANCIAL SECURITIES CORP	0.00	186,178.00	197,932.00	(11,754.00)	(11,754.00)	5,028.89						
936214	00912XAS3	AIR LEASE CORP	3.375	06/01/21	250,000.000	05/11/18	J.P. MORGAN SECURITIES INC, NEI	0.00	248,282.50	255,372.50	(7,090.00)	(7,090.00)	3,843.75						
936214	00912XAW4	AIR LEASE CORP	2.625	07/01/22	150,000.000	05/11/18	J.P. MORGAN SECURITIES INC, NEI	0.00	143,128.50	147,976.50	(4,848.00)	(4,848.00)	3,642.19						
936214	00912XBA1	AIR LEASE CORP	3.250	03/01/25	770,000.000	07/25/18	MORGAN STANLEY & CO INC, NY	0.00	717,216.50	739,908.90	(22,692.40)	(22,692.40)	19,207.64						
936214	01609WAT9	ALIBABA GROUP HOLDING LTD	3.400	12/06/27	1,350,000.000	07/25/18	MORGAN STANLEY & CO INC, NY	0.00	1,274,103.00	1,288,731.50	(14,628.50)	(14,628.50)	20,952.50						
936214	01748NAE4	ALLEGION US HOLDING CO INC	3.550	10/01/27	250,000.000	05/25/18	BAIRD, ROBERT W & CO INC, MILV	0.00	232,680.00	247,202.50	(14,522.50)	(14,522.50)	11,734.71						
936214	01748NAE4	ALLEGION US HOLDING CO INC	3.550	10/01/27	250,000.000	05/25/18	BAIRD, ROBERT W & CO INC, MILV	0.00	232,680.00	247,202.50	(14,522.50)	(14,522.50)	0.00						
936214	025816BR9	AMERICAN EXPRESS CO	3.500	10/30/24	175,000.000	07/27/18	WELLS FARGO SECURITIES, LLC, I	0.00	167,543.25	174,709.50	(7,166.25)	(7,166.25)	3,937.50						
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	26,548.220	04/08/18	PRINCIPAL PAYMENT	0.00	26,548.22	26,630.52	(82.30)	(82.30)	0.00						
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	25,214.580	05/08/18	PRINCIPAL PAYMENT	0.00	25,214.58	25,292.75	(78.17)	(78.17)	0.00						
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	24,293.970	06/08/18	PRINCIPAL PAYMENT	0.00	24,293.97	24,368.28	(75.31)	(75.31)	0.00						
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	25,994.460	07/08/18	PRINCIPAL PAYMENT	0.00	25,994.46	26,075.04	(80.58)	(80.58)	0.00						
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	25,442.210	08/08/18	PRINCIPAL PAYMENT	0.00	25,442.21	25,521.08	(78.87)	(78.87)	0.00						
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	25,710.160	09/08/18	PRINCIPAL PAYMENT	0.00	25,710.16	25,789.86	(79.70)	(79.70)	0.00						
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	21,764.150	10/08/18	PRINCIPAL PAYMENT	0.00	21,764.15	21,831.62	(67.47)	(67.47)	0.00						
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	23,419.480	11/08/18	PRINCIPAL PAYMENT	0.00	23,419.48	23,492.08	(72.60)	(72.60)	0.00						
936214	03062AAF3	AMERICREDIT AUTOMOBILE REC 3 C	2.580	09/08/20	22,744.200	12/08/18	PRINCIPAL PAYMENT	0.00	22,744.20	22,814.71	(70.51)	(70.51)	0.00						
936214	031162CP3	AMGEN INC	2.850	05/11/22	250,000.000	07/27/18	STIFEL NICOLAUS	0.00	242,930.00	249,327.50	(6,397.50)	(6,397.50)	4,784.72						
936214	035242AP1	ANHEUSER-BUSCH INBEV FINANCE	3.650	02/01/26	1,750,000.000	11/06/18	RAYMOND JAMES/FI, SAINT PETER	0.00	1,688,142.50	1,750,121.25	(91,978.75)	(91,978.75)	58,273.26						
936214	05531FBB8	BB&T CORP	2.850	10/26/24	1,400,000.000	09/13/18	BB&T SECURITIES, LLC, RICHMON	0.00	1,339,394.00	1,362,877.00	(23,483.00)	(23,483.00)	33,107.50						
936214	09681LAD2	BOC AVIATION LTD 144A	2.750	09/18/27	250,000.000	03/07/18	RAYMOND JAMES/FI, SAINT PETER	0.00	239,625.00	244,695.00	(5,070.00)	(5,070.00)	3,265.63						
936214	09681LAE0	BOC AVIATION LTD 144A	3.875	01/15/27	250,000.000	03/06/18	J.P. MORGAN SECURITIES INC, NEI	0.00	231,697.50	242,572.50	(10,875.00)	(10,875.00)	4,131.94						
936214	11134LAG4	BROADCOM CORP / BROADCOM 144	3.875	01/15/27	250,000.000	02/15/18	CONVERSION	0.00	246,012.50	246,012.50	0.00	0.00	4,843.75						
936214	120568AX8	BUNGE LTD FINANCE CORP	3.250	08/15/26	250,000.000	03/21/18	STIFEL NICOLAUS	0.00	242,042.50	246,012.50	(3,970.00)	(3,970.00)	1,749.13						
936214	126650CQ1	CVS HEALTH CORP	4.750	12/01/22	250,000.000	08/09/18	STIFEL NICOLAUS	0.00	232,160.00	238,917.50	(6,757.50)	(6,757.50)	4,920.14						
936214	14040HAY1	CAPITAL ONE FINANCIAL CORP	4.750	07/15/21	250,000.000	03/16/18	WELLS FARGO SECURITIES, LLC, I	0.00	1,163,298.20	1,199,665.60	(36,366.40)	(36,366.40)	37,240.00						
936214	14011NFB2	CAPITAL ONE MULTI-ASSET A8	2.050	08/15/23	805,000.000	03/16/18	RAYMOND JAMES/FI, SAINT PETER	0.00	1,151,769.85	1,192,060.10	(40,290.25)	(40,290.25)	28,175.00						
936214	161571HA5	CHASE ISSUANCE TRUST A7	1.620	07/15/20	250,000.000	07/30/18	RAYMOND JAMES/FI, SAINT PETER	0.00	257,897.50	267,120.00	(9,222.50)	(9,222.50)	12,402.78						
936214	16992DAB4	CHINA SOUTHERN POWER GRID 142	2.750	05/08/22	360,000.000	05/10/18	J.P. MORGAN SECURITIES INC, NEI	0.00	342,466.80	348,407.50	(5,940.70)	(5,940.70)	2,969.67						
936214	17119UAJ4	CHRYSLER CAPITAL AUT AA B 144A	2.070	01/15/21	190,000.000	07/16/18	CALLED BOND	0.00	190,000.00	189,762.50	237.50	237.50	1,282.50						
936214	17119UAJ4	CHRYSLER CAPITAL AUT AA B 144A	2.070	01/15/21	600,000.000	08/08/18	BARCLAYS BANK PLC, NEW YORK	0.00	579,504.01	595,398.00	(15,893.99)	(15,893.99)	12,466.66						
936214	17119UAJ4	CHRYSLER CAPITAL AUT AA B 144A	2.070	01/15/21	56,045.190	07/15/18	PRINCIPAL PAYMENT	0.00	56,045.19	56,075.45	(30.26)	(30.26)	4,346.89						
936214	17119UAJ4	CHRYSLER CAPITAL AUT AA B 144A	2.070	01/15/21	104,168.120	08/15/18	PRINCIPAL PAYMENT	0.00	104,168.12	104,224.37	(56.25)	(56.25)	0.00						
936214	17119UAJ4	CHRYSLER CAPITAL AUT AA B 144A	2.070	01/15/21	103,592.180	09/15/18	PRINCIPAL PAYMENT	0.00	103,592.18	103,648.12	(55.94)	(55.94)	0.00						
936214	17119UAJ4	CHRYSLER CAPITAL AUT AA B 144A	2.070	01/15/21	36,194.510	10/15/18	CALLED BOND	0.00	36,194.51	36,214.06	(19.55)	(19.55)	0.00						
936214	17119XAF6	CHRYSLER CAPITAL AUT AA C 144A	2.280	11/15/19	1,039.020	02/15/18	PRINCIPAL PAYMENT	0.00	1,039.02	1,040.27	(1.25)	(1.25)	2,143.47						
936214	17119XAF6	CHRYSLER CAPITAL AUT AA C 144A	2.280	11/15/19	38,690.740	03/15/18	PRINCIPAL PAYMENT	0.00	38,690.74	38,737.17	(46.43)	(46.43)	0.00						
936214	17119XAF6	CHRYSLER CAPITAL AUT AA C 144A	2.280	11/15/19	41,361.970	04/15/18	PRINCIPAL PAYMENT	0.00	41,361.97	41,411.60	(49.63)	(49.63)	0.00						
936214	17119XAF6	CHRYSLER CAPITAL AUT AA C 144A	2.280	11/15/19	168,908.270	05/15/18	CALLED BOND	0.00	168,908.28	169,110.96	(202.68)	(202.68)	0.00						
936214	172967LP4	CITIGROUP INC	VAR RT	07/24/28	150,000.000	05/14/18	PERSHING LLC, JERSEY CITY	0.00	143,188.50	152,182.50	(8,994.00)	(8,994.00)	4,462.73						
936214	17305EGB5	CITIBANK CREDIT CARD ISS A3 A3	1.920	04/07/22	1,150,000.005	05/14/18	J.P. MORGAN SECURITIES INC, NEI	0.00	1,130,144.53	1,137,421.88	(7,277.35)	(7,277.35)	0.00						
936214	17401QAL5	CITIZENS BANK NA/PROVIDENCE RI	2.650	05/26/22	250,000.000	07/02/18	RAYMOND JAMES/FI, SAINT PETER	0.00	240,947.50	247,715.00	(6,767.50)	(6,767.50)	4,508.68						
936214	17461QAN5	CITIZENS FINANCIAL GROUP INC	2.375	07/28/21	250,000.000	08/27/18	WELLS FARGO SECURITIES, LLC, I	0.00	241,347.50	246,727.50	(5,380.00)	(5,380.00)	6,019.97						
936214	224044CJ4	COX COMMUNICATIONS INC 144A	3.500	08/15/27	250,000.000	07/18/18	RAYMOND JAMES/FI, SAINT PETER	0.00	234,085.00	246,587.50	(12,502.50)	(12,502.50)	8,336.80						
936214	25272KAK9	DELL INTERNATIONAL LLC / 144A	6.020	06/15/26	1,060,000.000	06/08/18	STIFEL NICOLAUS	0.00	1,118,437.80	1,134,959.70	(16,521.90)	(16,521.90)	31,374.23						
936214	25466AAJ0	DISCOVER BANK	3.450	07/27/26	250,000.000	06/04/18	RAYMOND JAMES/FI, SAINT PETER	0.00	231,712.50	246,787.50	(15,075.00)	(15,075.00)	7,403.13						
936214	26208CAJ7	DRIVE AUTO RECEIVABL AA B 144A	2.510	01/15/21	29,042.130	04/15/18	PRINCIPAL PAYMENT	0.00	29,042.13	29,123.16	(81.03)	(81.03)	3,977.78						
936214	26208CAJ7	DRIVE AUTO RECEIVABL AA B 144A	2.510	01/15/21	32,689.140	05/15/18	PRINCIPAL PAYMENT	0.00	32,689.14	32,780.34	(91.20)	(91.20)	0.00						
936214	26208CAJ7	DRIVE AUTO RECEIVABL AA B 144A	2.510	01/15/21	30,589.720	06/15/18	PRINCIPAL PAYMENT	0.00	30,589.72	30,675.07	(85.35)	(85.35)	0.00						
936214	26208CAJ7	DRIVE AUTO RECEIVABL AA B 144A	2.510	01/15/21	28,923.550	07/15/18	PRINCIPAL PAYMENT	0.00	28,923.55	29,004.25	(80.70)	(80.70)	0.00						
936214	26208CAJ7	DRIVE AUTO RECEIVABL AA B 144A	2.510	01/15/21	30,695.640	08/15/18	PRINCIPAL PAYMENT	0.00	30,695.64	30,781.28	(85.64)	(85.64)	0.00						
936214	26208CAJ7	DRIVE AUTO RECEIVABL AA B 144A	2.510	01/15/21	32,197.620	09/15/18	PRINCIPAL PAYMENT	0.00	32,197.62	32,287.45	(89.83)	(89.83)	0.00						
936214	26208CAJ7	DRIVE AUTO RECEIVABL AA B 144A	2.510	01/15/21	29,155.430	10/15/18	PRINCIPAL PAYMENT	0.00	29,155.43	29,236.77	(81.34)	(81.34)	0.00						

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

SCHEDULE 3C FIXED INCOME SECURITIES SOLD DURING YEAR										PROCEEDS				BOOK VALUE	PROFIT/LOSS		INTEREST RECEIVED DURING YEAR
FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	FROM SALE	FROM SALE	FROM SALE	FROM SALE	FROM SALE	VALUE	ON SALE	ON SALE	DURING YEAR
936214	26208CAJ7	DRIVE AUTO RECEIVABL AA B 144A	2.510	01/15/21	31,274.970	11/15/18	PRINCIPAL PAYMENT	0.00	31,274.97	0.00	31,274.97	0.00	31,274.97	31,362.23	(87.26)	(87.26)	0.00
936214	26208CAJ7	DRIVE AUTO RECEIVABL AA B 144A	2.510	01/15/21	5,431.800	12/15/18	PRINCIPAL PAYMENT	0.00	5,431.80	0.00	5,431.80	0.00	5,431.80	5,446.95	(15.15)	(15.15)	0.00
936214	269248BP8	E*TRADE FINANCIAL CORP	2.950	08/24/22	255,000.000	02/02/18	RAYMOND JAMES/FI SAINT PETER	0.00	250,481.40	0.00	250,481.40	0.00	250,481.40	252,847.80	(2,366.40)	(2,366.40)	3,385.13
936214	271014TU6	EAST BAY CA MUNI UTILITY DIST	5.874	06/01/40	290,000.000	03/14/18	RAYMOND JAMES/FI SAINT PETER	0.00	371,881.50	0.00	371,881.50	0.00	371,881.50	383,788.20	(11,906.70)	(11,906.70)	4,968.43
936214	30212PAP0	EXPEDIA GROUP INC	3.800	02/15/28	250,000.000	03/28/18	BAIRD, ROBERT W & CO INC, MILW	0.00	231,492.50	0.00	231,492.50	0.00	231,492.50	241,577.50	(10,085.00)	(10,085.00)	4,961.11
936214	31620MAT3	FIDELITY NATIONAL INFORMATION	3.000	08/15/26	250,000.000	06/28/18	RAYMOND JAMES/FI SAINT PETER	0.00	229,125.00	0.00	229,125.00	0.00	229,125.00	241,642.50	(12,517.50)	(12,517.50)	6,541.67
936214	33829TAA4	FIVE CORNERS FUNDING TRUS 144A	4.419	11/15/23	600,000.000	01/18/18	RAYMOND JAMES/FI SAINT PETER	0.00	640,104.00	0.00	640,104.00	0.00	640,104.00	642,978.00	(2,874.00)	(2,874.00)	4,934.55
936214	36159JDL2	GE CAPITAL CREDIT CARD MAS 7 A	1.760	09/15/22	1,999,999.890	11/16/18	WELLS FARGO SECURITIES, LLC, I	0.00	1,978,281.25	0.00	1,978,281.25	0.00	1,978,281.25	1,979,062.50	(781.25)	(781.25)	3,422.22
936214	36179Q3X7	GNMA II POOL #0MA2614	VAR RT	01/20/45	15,489.210	01/01/18	PRINCIPAL PAYMENT	0.00	15,469.21	0.00	15,469.21	0.00	15,469.21	15,605.96	(136.75)	(136.75)	2,972.58
936214	36179Q3X7	GNMA II POOL #0MA2614	VAR RT	01/20/45	7,640.980	02/01/18	PRINCIPAL PAYMENT	0.00	7,640.98	0.00	7,640.98	0.00	7,640.98	7,708.53	(67.55)	(67.55)	0.00
936214	36179Q3X7	GNMA II POOL #0MA2614	VAR RT	01/20/45	4,268.220	03/01/18	PRINCIPAL PAYMENT	0.00	4,269.22	0.00	4,269.22	0.00	4,269.22	4,306.96	(37.74)	(37.74)	0.00
936214	36179Q3X7	GNMA II POOL #0MA2614	VAR RT	01/20/45	14,182.600	04/01/18	PRINCIPAL PAYMENT	0.00	14,182.60	0.00	14,182.60	0.00	14,182.60	14,307.97	(125.37)	(125.37)	0.00
936214	36179Q3X7	GNMA II POOL #0MA2614	VAR RT	01/20/45	10,356.970	05/01/18	PRINCIPAL PAYMENT	0.00	10,356.97	0.00	10,356.97	0.00	10,356.97	10,448.53	(91.56)	(91.56)	0.00
936214	36179Q3X7	GNMA II POOL #0MA2614	VAR RT	01/20/45	222,341.700	05/18/18	MORGAN STANLEY & CO INC, NY	0.00	222,758.61	0.00	222,758.61	0.00	222,758.61	224,307.19	(1,548.58)	(1,548.58)	0.00
936214	36179RCC1	GNMA II POOL #0MA2767	VAR RT	04/20/45	8,700.790	01/01/18	PRINCIPAL PAYMENT	0.00	8,700.79	0.00	8,700.79	0.00	8,700.79	8,754.13	(53.34)	(53.34)	3,909.35
936214	36179RCC1	GNMA II POOL #0MA2767	VAR RT	04/20/45	7,969.710	02/01/18	PRINCIPAL PAYMENT	0.00	7,969.71	0.00	7,969.71	0.00	7,969.71	8,018.56	(48.85)	(48.85)	0.00
936214	36179RCC1	GNMA II POOL #0MA2767	VAR RT	04/20/45	5,765.030	03/01/18	PRINCIPAL PAYMENT	0.00	5,765.03	0.00	5,765.03	0.00	5,765.03	5,800.37	(35.34)	(35.34)	0.00
936214	36179RCC1	GNMA II POOL #0MA2767	VAR RT	04/20/45	12,541.740	04/01/18	PRINCIPAL PAYMENT	0.00	12,541.74	0.00	12,541.74	0.00	12,541.74	12,618.62	(76.88)	(76.88)	0.00
936214	36179RCC1	GNMA II POOL #0MA2767	VAR RT	04/20/45	5,643.010	05/01/18	PRINCIPAL PAYMENT	0.00	5,643.01	0.00	5,643.01	0.00	5,643.01	5,677.60	(34.59)	(34.59)	0.00
936214	36179RCC1	GNMA II POOL #0MA2767	VAR RT	04/20/45	306,308.200	05/18/18	MORGAN STANLEY & CO INC, NY	0.00	306,892.55	0.00	306,892.55	0.00	306,892.55	308,185.87	(1,303.32)	(1,303.32)	0.00
936214	36179RJ7	GNMA II POOL #0MA2974	VAR RT	06/20/45	10,097.300	01/01/18	PRINCIPAL PAYMENT	0.00	10,097.30	0.00	10,097.30	0.00	10,097.30	10,156.17	(58.87)	(58.87)	4,741.69
936214	36179RJ7	GNMA II POOL #0MA2974	VAR RT	06/20/45	8,694.350	02/01/18	PRINCIPAL PAYMENT	0.00	8,694.35	0.00	8,694.35	0.00	8,694.35	8,745.04	(50.69)	(50.69)	0.00
936214	36179RJ7	GNMA II POOL #0MA2974	VAR RT	06/20/45	7,253.630	03/01/18	PRINCIPAL PAYMENT	0.00	7,253.63	0.00	7,253.63	0.00	7,253.63	7,295.92	(42.29)	(42.29)	0.00
936214	36179RJ7	GNMA II POOL #0MA2974	VAR RT	06/20/45	8,462.640	04/01/18	PRINCIPAL PAYMENT	0.00	8,462.64	0.00	8,462.64	0.00	8,462.64	8,511.98	(49.34)	(49.34)	0.00
936214	36179RJ7	GNMA II POOL #0MA2974	VAR RT	06/20/45	10,497.500	05/01/18	PRINCIPAL PAYMENT	0.00	10,497.50	0.00	10,497.50	0.00	10,497.50	10,558.70	(61.20)	(61.20)	0.00
936214	36179RJ7	GNMA II POOL #0MA2974	VAR RT	06/20/45	373,330.790	05/18/18	MORGAN STANLEY & CO INC, NY	0.00	373,330.80	0.00	373,330.80	0.00	373,330.80	375,507.30	(2,176.50)	(2,176.50)	0.00
936214	36179RME6	GNMA II POOL #0MA3057	VAR RT	08/20/45	2,912.510	01/01/18	PRINCIPAL PAYMENT	0.00	2,912.51	0.00	2,912.51	0.00	2,912.51	2,975.30	(62.79)	(62.79)	1,076.60
936214	36179RME6	GNMA II POOL #0MA3057	VAR RT	08/20/45	2,272.560	02/01/18	PRINCIPAL PAYMENT	0.00	2,272.56	0.00	2,272.56	0.00	2,272.56	2,321.56	(49.00)	(49.00)	0.00
936214	36179RME6	GNMA II POOL #0MA3057	VAR RT	08/20/45	1,653.050	03/01/18	PRINCIPAL PAYMENT	0.00	1,653.05	0.00	1,653.05	0.00	1,653.05	1,688.69	(35.64)	(35.64)	0.00
936214	36179RME6	GNMA II POOL #0MA3057	VAR RT	08/20/45	3,897.160	04/01/18	PRINCIPAL PAYMENT	0.00	3,897.16	0.00	3,897.16	0.00	3,897.16	3,981.20	(84.02)	(84.02)	0.00
936214	36179RME6	GNMA II POOL #0MA3057	VAR RT	08/20/45	2,961.660	05/01/18	PRINCIPAL PAYMENT	0.00	2,961.66	0.00	2,961.66	0.00	2,961.66	3,025.51	(63.85)	(63.85)	0.00
936214	36179RME6	GNMA II POOL #0MA3057	VAR RT	08/20/45	105,200.110	05/18/18	RAYMOND JAMES/FI SAINT PETER	0.00	106,547.97	0.00	106,547.97	0.00	106,547.97	107,468.23	(920.26)	(920.26)	0.00
936214	37045XBK1	GENERAL MOTORS FINANCIAL CO LP	3.700	05/09/23	950,000.000	01/18/18	J.P. MORGAN SECURITIES INC, NEI	0.00	981,029.50	0.00	981,029.50	0.00	981,029.50	968,924.00	(7,894.50)	(7,894.50)	7,127.64
936214	38141GVU5	GOLDMAN SACHS GROUP INC/THE	2.625	04/25/21	600,000.000	01/29/18	CREDIT SUISSE, NEW YORK (CSU)	0.00	594,252.00	0.00	594,252.00	0.00	594,252.00	599,586.00	(5,334.00)	(5,334.00)	4,200.00
936214	38143U8H7	GOLDMAN SACHS GROUP INC/THE	3.750	02/25/26	250,000.000	05/14/18	MORGAN STANLEY & CO INC, NY	0.00	242,350.00	0.00	242,350.00	0.00	242,350.00	256,522.50	(14,172.50)	(14,172.50)	6,796.88
936214	38379JA68	GNMA GTD REMIC P/T 15-36 MH	3.000	09/20/40	7,874.050	01/01/18	PRINCIPAL PAYMENT	0.00	7,874.05	0.00	7,874.05	0.00	7,874.05	7,929.80	(55.75)	(55.75)	2,711.41
936214	38379JA68	GNMA GTD REMIC P/T 15-36 MH	3.000	09/20/40	4,834.360	02/01/18	PRINCIPAL PAYMENT	0.00	4,834.36	0.00	4,834.36	0.00	4,834.36	4,868.59	(34.23)	(34.23)	0.00
936214	38379JA68	GNMA GTD REMIC P/T 15-36 MH	3.000	09/20/40	363,757.690	02/12/18	CREDIT SUISSE, NEW YORK (CSU)	0.00	366,144.85	0.00	366,144.85	0.00	366,144.85	366,333.09	(188.24)	(188.24)	0.00
936214	38379JA68	GNMA GTD REMIC P/T 15-36 MH	3.000	09/20/40	363,757.720	02/12/18	CREDIT SUISSE, NEW YORK (CSU)	0.00	366,144.85	0.00	366,144.85	0.00	366,144.85	366,144.88	(0.03)	(0.03)	0.00
936214	38379JA68	GNMA GTD REMIC P/T 15-36 MH	3.000	09/20/40	250,000.000	08/02/18	WELLS FARGO SECURITIES, LLC, I	0.00	249,885.00	0.00	249,885.00	0.00	249,885.00	255,525.00	(5,640.00)	(5,640.00)	7,673.61
936214	404280AV1	HSBC HOLDINGS PLC	3.900	05/25/26	1,000,000.000	08/06/18	BARCLAYS CAP/FIXED INCOME, NEI	0.00	988,820.00	0.00	988,820.00	0.00	988,820.00	994,070.00	(5,250.00)	(5,250.00)	27,408.33
936214	404280B4	HSBC FINANCE CORP	6.676	01/15/21	475,000.000	01/09/18	TENDER OFFER	0.00	534,455.75	0.00	534,455.75	0.00	534,455.75	528,109.75	(6,346.00)	(6,346.00)	16,207.84
936214	437076BS0	HOME DEPOT INC/THE	3.900	06/15/47	150,000.000	04/27/18	RAYMOND JAMES/FI SAINT PETER	0.00	144,279.00	0.00	144,279.00	0.00	144,279.00	158,190.00	(13,911.00)	(13,911.00)	2,210.00
936214	46825HJZ4	JPMORGAN CHASE & CO	4.125	12/15/26	250,000.000	06/28/18	J.P. MORGAN SECURITIES INC, NEI	0.00	245,460.00	0.00	245,460.00	0.00	245,460.00	263,727.50	(18,267.50)	(18,267.50)	5,557.29
936214	46825HJW3	JPMORGAN CHASE & CO	3.300	04/01/26	150,000.000	06/28/18	J.P. MORGAN SECURITIES INC, NEI	0.00	142,917.00	0.00	142,917.00	0.00	142,917.00	151,182.00	(8,265.00)	(8,265.00)	3,685.00
936214	46825HRL6	JPMORGAN CHASE & CO	2.700	05/18/23	250,000.000	06/28/18	J.P. MORGAN SECURITIES INC, NEI	0.00	239,485.00	0.00	239,485.00	0.00	239,485.00	248,360.00	(8,875.00)	(8,875.00)	4,143.75
936214	46825HRV4	JPMORGAN CHASE & CO	2.950	10/01/26	1,250,000.000	09/13/18	WELLS FARGO SECURITIES, LLC, I	0.00	1,165,012.50	0.00	1,165,012.50	0.00	1,165,012.50	1,192,862.50	(27,850.00)	(27,850.00)	25,853.47
936214	46847PAJ5	JPMORGAN CHASE & CO	VAR RT	07/24/38	250,000.000	03/19/18	J.P. MORGAN SECURITIES INC, NEI	0.00	239,627.50	0.00	239,627.50	0.00	239,627.50	256,992.50	(17,365.00)	(17,365.00)	6,389.13
936214	46848AC7	J.P. MORGAN MORTGAGE T 2 A3 144A	VAR RT	05/25/47	458,704.095	12/14/17	BANK OF NEW YORKWINNING SPA	0.00	1,631,822.50	0.00	1,631,822.50	0.00	1,631,822.50	1,662,531.00	(30,708.50)	(30,708.50)	32,786.49
936214	53944YAD5	LLOYDS BANKING GROUP PLC	3.750	01/11/27	300,000.000	07/27/18	J.P. MORGAN SECURITIES INC, NEI	0.00	284,817.50	0.00	284,817.50	0.00	284,817.50	304,659.00	(19,842.00)	(19,842.00)	11,875.00
936214	55315CAD9	MMAF EQUIPMENT FINA AA A4 144A	1.590	02/08/22	5,573.230	02/08/18	PRINCIPAL PAYMENT	0.00	5,573.23	0.00	5,573.23	0.00	5,573.23	5,552.50	20.73	20.73	3,263.26
936214	55315CAD9	MMAF EQUIPMENT FINA AA A4 144A	1.590	02/08/22	49,695.800	03/08/18	PRINCIPAL PAYMENT	0.00	49,695.80	0.00	49,695.80	0.00	49,695.80	49,510.93	184.87	184.87	0.00
936214	55315CAD9	MMAF EQUIPMENT FINA AA A4 144A	1.590														

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SCHEDULE 3C FIXED INCOME SECURITIES SOLD DURING YEAR										PROCEEDS FROM SALE			BOOK VALUE		PROFIT/LOSS ON SALE		INTEREST RECEIVED DURING YEAR	
FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM										
936214	55315CAD9	MMAF EQUIPMENT FINA AA A4 144A	1.590	02/08/22	20,319.240	05/08/18	PRINCIPAL PAYMENT	0.00		20,319.24			20,243.65		75.59		0.00	
936214	55315CAD9	MMAF EQUIPMENT FINA AA A4 144A	1.590	02/08/22	6,415.990	06/08/18	PRINCIPAL PAYMENT	0.00		6,415.99			6,392.12		23.87		0.00	
936214	55315CAD9	MMAF EQUIPMENT FINA AA A4 144A	1.590	02/08/22	284,049.680	07/05/18	J.P. MORGAN SECURITIES INC, NEI	0.00		281,186.98			282,993.02		(1,806.04)		0.00	
936214	55315CAD9	MMAF EQUIPMENT FINA AA A4 144A	1.590	02/08/22	9,635.240	07/08/18	PRINCIPAL PAYMENT	0.00		9,635.24			9,599.40		35.84		0.00	
936214	55315FAE0	MMAF EQUIPMENT FINA AA A5 144A	2.210	12/15/32	400,000.000	07/05/18	J.P. MORGAN SECURITIES INC, NEI	0.00		383,250.00			392,076.00		(8,826.00)		5,009.35	
936214	55315FAE1	MMAF EQUIPMENT FINA AA A5 144A	2.680	07/16/27	400,000.000	07/05/18	J.P. MORGAN SECURITIES INC, NEI	0.00		386,296.88			396,492.00		(10,195.12)		6,044.87	
936214	570535AR5	MARKEL CORP	3.500	11/01/27	175,000.000	05/10/18	BAIRD, ROBERT W & CO INC, MILWA	0.00		163,506.00			174,111.00		(10,605.00)		7,556.50	
936214	576000KV4	MASSACHUSETTS ST SCH BLDG AU	5.715	08/15/39	200,000.000	04/11/18	RAYMOND JAMES/FI, SAINT PETER	0.00		439,124.00			456,463.00		(17,339.00)		6,407.58	
936214	57604TAD8	MASSACHUSETTS ST TRANSPRTN F	5.731	06/01/40	350,000.000	03/22/18	RAYMOND JAMES/FI, SAINT PETER	0.00		807,625.00			866,125.00		(58,500.00)		32,418.75	
936214	591560AA5	METLIFE CAPITAL TRUST IV 144A	7.875	12/15/67	650,000.000	08/02/18	RAYMOND JAMES/FI, SAINT PETER	0.00		147,166.00			154,739.00		(7,573.00)		2,180.42	
936214	59259NZH9	MET TRANSPRTN AUTH NY DEDICAT	7.336	11/15/39	100,000.000	02/28/18	RAYMOND JAMES/FI, SAINT PETER	0.00		483,825.00			521,255.00		(37,430.00)		10,997.22	
936214	594918BT0	MICROSOFT CORP	3.700	08/08/46	500,000.000	03/09/18	RAYMOND JAMES/FI, SAINT PETER	0.00		1,244,500.00			1,229,975.00		14,525.00		22,458.33	
936214	594918CA0	MICROSOFT CORP	4.250	02/06/47	1,250,000.000	03/09/18	RAYMOND JAMES/FI, SAINT PETER	0.00		264,537.50			285,817.50		(21,280.00)		6,375.00	
936214	61744YAH1	MORGAN STANLEY	2.750	05/19/22	1,500,000.000	01/29/18	MORGAN STANLEY & CO INC, NY	0.00		1,478,445.00			1,494,495.00		(16,050.00)		8,250.00	
936214	61748BEF9	MORGAN STANLEY	3.625	01/20/27	450,000.000	03/15/18	STIFEL NICOLAUS	0.00		439,722.00			460,552.50		(20,830.50)		10,829.69	
936214	64966H4K3	OREGON ST DEPT OF TRANSPRTN I	5.517	10/01/37	100,000.000	02/18/18	RAYMOND JAMES/FI, SAINT PETER	0.00		120,168.00			126,136.00		(5,968.00)		2,314.08	
936214	68607DNL5	PFS FINANCING CORP BA A2 144A	5.834	11/15/34	100,000.000	03/13/18	RAYMOND JAMES/FI, SAINT PETER	0.00		123,100.00			127,306.80		(4,206.80)		1,944.67	
936214	69335PCG8	PNC FINANCIAL SERVICES GROUP I	2.220	07/15/22	350,000.000	05/10/18	J.P. MORGAN SECURITIES INC, NEI	0.00		342,453.13			345,810.50		(3,357.37)		3,215.92	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	900,000.000	06/07/18	J.P. MORGAN SECURITIES INC, NEI	45.00		22,697.88			22,232.06		465.82		8,146.50	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	900,000.000	06/08/18	J.P. MORGAN SECURITIES INC, NEI	80.00		40,271.47			39,523.66		747.81		0.00	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	1,900,000.000	06/12/18	J.P. MORGAN SECURITIES INC, NEI	16.00		10,090.42			9,880.92		209.50		0.00	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	400,000.000	06/18/18	INSTINET CLEARING SER INC, NEV	50.00		31,347.72			30,877.86		469.86		0.00	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	1,250,000.000	08/20/18	INSTINET CLEARING SER INC, NEV	28.00		17,482.83			17,291.60		191.23		0.00	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	700,000.000	08/21/18	INSTINET CLEARING SER INC, NEV	28.00		17,478.77			187.17		187.17		0.00	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	1,290,000.000	08/22/18	INSTINET CLEARING SER INC, NEV	51.60		32,210.75			31,865.95		344.80		0.00	
936214	693475832	PNC FINANCIAL SERVICES GROUP I	5.375	00/00/00	1,610,000.000	09/04/18	INSTINET CLEARING SER INC, NEV	64.40		40,344.46			39,770.69		573.77		0.00	
936214	69353RFJ2	PNC BANK NA	3.250	01/22/28	1,250,000.000	08/03/18	MORGAN STANLEY & CO INC, NY	0.00		1,196,562.50			1,197,912.50		(1,350.00)		22,005.21	
936214	709599AY0	PENSKE TRUCK LEASING CO L 144A	2.700	03/14/23	150,000.000	08/01/18	RAYMOND JAMES/FI, SAINT PETER	0.00		141,793.50			147,393.00		(5,599.50)		3,588.75	
936214	713448DY1	PEPSICO INC	3.000	10/15/27	1,250,000.000	08/21/18	RAYMOND JAMES/FI, SAINT PETER	0.00		1,198,762.50			1,185,775.00		12,987.50		13,333.33	
936214	754730AE9	RAYMOND JAMES FINANCIAL INC	3.625	09/15/26	250,000.000	05/07/18	RAYMOND JAMES/FI, SAINT PETER	0.00		240,637.50			251,172.50		(10,535.00)		5,890.63	
936214	754730AF6	RAYMOND JAMES FINANCIAL INC	4.950	07/15/46	250,000.000	04/27/18	RAYMOND JAMES/FI, SAINT PETER	0.00		260,172.50			282,637.50		(22,465.00)		9,831.25	
936214	78448TAB8	SMBC AVIATION CAPITAL FIN 144A	3.000	07/15/22	150,000.000	06/05/18	BAIRD, ROBERT W & CO INC, MILWA	0.00		145,269.00			148,546.50		(3,277.50)		3,975.00	
936214	80168NEP0	SANTA CLARA VLY CA TRANSPRTN	5.876	04/01/32	100,000.000	03/13/18	RAYMOND JAMES/FI, SAINT PETER	0.00		118,352.00			121,180.00		(2,828.00)		2,676.84	
936214	83404JAA4	SOFI CONSUMER LOAN PR 3 A 144A	2.770	05/25/26	8,627.010	01/25/18	PRINCIPAL PAYMENT	0.00		8,627.01			8,630.12		(3.11)		2,519.25	
936214	83404JAA4	SOFI CONSUMER LOAN PR 3 A 144A	2.770	05/25/26	7,693.430	02/25/18	PRINCIPAL PAYMENT	0.00		7,693.43			7,696.20		(2.77)		0.00	
936214	83404JAA4	SOFI CONSUMER LOAN PR 3 A 144A	2.770	05/25/26	6,074.190	03/25/18	PRINCIPAL PAYMENT	0.00		6,074.19			6,076.38		(2.19)		0.00	
936214	83404JAA4	SOFI CONSUMER LOAN PR 3 A 144A	2.770	05/25/26	6,110.360	04/25/18	PRINCIPAL PAYMENT	0.00		6,110.36			6,112.56		(2.20)		0.00	
936214	83404JAA4	SOFI CONSUMER LOAN PR 3 A 144A	2.770	05/25/26	5,823.470	05/25/18	PRINCIPAL PAYMENT	0.00		5,823.47			5,825.57		(2.10)		0.00	
936214	83404JAA4	SOFI CONSUMER LOAN PR 3 A 144A	2.770	05/25/26	6,551.250	06/25/18	PRINCIPAL PAYMENT	0.00		6,551.25			6,553.61		(2.36)		0.00	
936214	83404JAA4	SOFI CONSUMER LOAN PR 3 A 144A	2.770	05/25/26	147,876.540	07/05/18	CREDIT SUISSE, NEW YORK (CSU)	0.00		146,582.56			147,929.76		(1,347.20)		0.00	
936214	860630AD4	STIFEL FINANCIAL CORP	4.250	07/18/24	800,000.000	04/05/18	STIFEL NICOLAUS	0.00		801,576.00			819,456.00		(17,880.00)		24,650.00	
936214	87165BAM7	SYNCHRONY FINANCIAL	3.700	08/04/26	250,000.000	05/07/18	BAIRD, ROBERT W & CO INC, MILWA	0.00		230,252.50			246,480.00		(16,227.50)		7,065.97	
936214	87165BAM5	SYNCHRONY FINANCIAL	3.950	12/01/27	750,000.000	05/04/18	BAIRD, ROBERT W & CO INC, MILWA	0.00		693,870.00			746,842.50		(52,972.50)		12,919.79	
936214	878091BF3	TEACHERS INSURANCE & ANNU 144	4.270	05/15/47	250,000.000	07/02/18	RAYMOND JAMES/FI, SAINT PETER	0.00		242,480.00			264,385.00		(21,905.00)		6,968.40	
936214	89641UAC5	TRINITY ACQUISITION PLC	4.400	03/15/26	500,000.000	04/20/18	RAYMOND JAMES/FI, SAINT PETER	0.00		501,485.00			528,795.00		(27,310.00)		13,383.33	
936214	90117PAL9	1211 AVENUE OF THE 1211 C 144A	VAR RT	08/10/35	1,175,000.000	08/13/18	J.P. MORGAN SECURITIES INC, NEI	0.00		1,188,494.14			1,229,367.25		(40,873.11)		34,807.85	
936214	902973791	US BANCORP	5.150	00/00/00	2,300,000.000	06/06/18	J.P. MORGAN SECURITIES INC, NEI	115.00		59,100.26			56,558.84		2,541.42		6,695.11	
936214	902973791	US BANCORP	5.150	00/00/00	1,100,000.000	06/08/18	J.P. MORGAN SECURITIES INC, NEI	55.00		28,295.59			27,049.88		1,245.71		0.00	
936214	902973791	US BANCORP	5.150	00/00/00	2,000,000.000	06/12/18	J.P. MORGAN SECURITIES INC, NEI	100.00		51,301.33			49,181.60		2,119.73		0.00	
936214	902973791	US BANCORP	5.150	00/00/00	200,000.000	06/18/18	INSTINET CLEARING SER INC, NEV	8.00		5,133.53			4,918.16		215.37		0.00	
936214	902973791	US BANCORP	5.150	00/00/00	1,600,000.000	08/07/18	INSTINET CLEARING SER INC, NEV	64.00		39,896.28			39,345.28		551.00		0.00	
936214	902973791	US BANCORP	5.150	00/00/00	1,600,000.000	08/08/18	INSTINET CLEARING SER INC, NEV	64.00		39,940.43			39,345.28		595.15		0.00	

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SCHEDULE 3C FIXED INCOME SECURITIES SOLD DURING YEAR												
FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST RECEIVED DURING YEAR
936214	902973791	US BANCORP	5.150	00/00/00	1,600,000	08/09/18	INSTINET CLEARING SER INC, NEV	64.00	39,778.68	39,345.28	433.40	0.00
936214	902973791	US BANCORP	5.150	00/00/00	2,800,000	08/10/18	INSTINET CLEARING SER INC, NEV	112.00	69,617.45	68,854.24	763.21	0.00
936214	90351DAH0	UBS GROUP FUNDING SWITZER 144	2.650	02/01/22	250,000,000	08/02/18	RAYMOND JAMES/FI, SAINT PETER	0.00	241,587.50	247,170.00	(5,582.50)	6,661.81
936214	90352JAE3	UBS GROUP FUNDING SWITZER 144 VAR RT	3.000	08/15/23	500,000,000	08/02/18	RAYMOND JAMES/FI, SAINT PETER	0.00	481,015.00	494,285.00	(13,270.00)	13,818.50
936214	912810RX8	U S TREASURY BOND	3.000	05/15/47	1,500,000,000	02/16/18	INDUSTRIAL & COMM BK OF CHINA	0.00	1,466,250.00	1,577,055.00	(110,805.00)	12,058.01
936214	912810RY6	U S TREASURY BOND	2.750	08/15/47	220,000,000	02/14/18	INDUSTRIAL & COMM BK OF CHINA	0.00	204,600.00	218,266.21	(13,666.21)	28,208.01
936214	912810RY6	U S TREASURY BOND	2.750	08/15/47	1,700,000,000	02/28/18	INDUSTRIAL & COMM BK OF CHINA	0.00	1,572,500.00	1,686,602.54	(114,102.54)	0.00
936214	912810RZ3	U S TREASURY BOND	2.750	11/15/47	1,445,000,000	02/16/18	MORGAN J P SECS INC, NEW YOR	0.00	1,342,495.31	1,420,370.91	(77,875.60)	22,802.59
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	480,000,000	03/22/18	INDUSTRIAL & COMM BK OF CHINA	0.00	465,000.00	1,165,625.00	12,500.00	0.00
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	720,000,000	02/26/18	INDUSTRIAL & COMM BK OF CHINA	0.00	701,100.00	694,014.41	7,085.59	0.00
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	720,000,000	02/28/18	INDUSTRIAL & COMM BK OF CHINA	0.00	702,000.00	694,014.41	7,985.59	0.00
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	1,150,000,000	03/12/18	INDUSTRIAL & COMMERCIAL BK OI	0.00	1,119,093.75	1,111,834.96	7,258.79	0.00
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	1,150,000,000	03/13/18	INDUSTRIAL & COMMERCIAL BK OI	0.00	1,126,281.25	1,111,834.95	14,446.30	0.00
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	1,000,000,000	03/22/18	INDUSTRIAL & COMMERCIAL BK OI	0.00	985,625.00	975,000.00	10,625.00	0.00
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	750,000,000	04/30/18	INDUSTRIAL & COMM BK OF CHINA	0.00	735,234.38	727,666.24	7,568.14	0.00
936214	912810SA7	U S TREASURY BOND	3.000	02/15/48	1,400,000,000	05/25/18	RBC CAPITAL MARKETS LLC, NEW	0.00	1,374,625.00	1,358,310.32	16,314.68	0.00
936214	912810SA7	U S TREASURY BOND	3.125	05/15/48	1,250,000,000	05/25/18	J.P. MORGAN SECURITIES INC, NEI	0.00	1,259,375.00	1,228,776.04	30,598.96	24,414.06
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,250,000,000	05/29/18	RBC CAPITAL MARKETS LLC, NEW	0.00	1,020,000.00	983,020.83	36,979.17	0.00
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,000,000,000	05/29/18	RBC CAPITAL MARKETS LLC, NEW	0.00	1,020,000.00	983,020.84	36,979.16	0.00
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,250,000,000	05/29/18	J.P. MORGAN CLEARING CORP, NE	0.00	1,273,437.50	1,228,776.04	44,661.46	0.00
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,250,000,000	08/09/18	RBC CAPITAL MARKETS LLC, NEW	0.00	1,262,890.63	1,261,523.44	1,367.19	0.00
936214	912810SC3	U S TREASURY BOND	3.125	05/15/48	1,250,000,000	08/10/18	RBC CAPITAL MARKETS LLC, NEW	0.00	1,275,390.63	1,261,523.43	13,867.20	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	250,000,000	11/15/18	RBC CAPITAL MARKETS LLC, NEW	0.00	233,125.00	242,153.55	(9,028.55)	130,658.96
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	500,000,000	11/16/18	RBC CAPITAL MARKETS LLC, NEW	0.00	468,125.00	484,307.09	(16,182.09)	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	250,000,000	11/20/18	RBC CAPITAL MARKETS LLC, NEW	0.00	235,937.50	242,153.55	(6,216.05)	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	500,000,000	12/03/18	RBC CAPITAL MARKETS LLC, NEW	0.00	475,625.00	484,307.09	(8,682.09)	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	500,000,000	12/07/18	RBC CAPITAL MARKETS LLC, NEW	0.00	485,937.50	484,307.09	1,630.41	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	1,000,000,000	12/17/18	RBC CAPITAL MARKETS LLC, NEW	0.00	978,125.00	968,614.18	9,510.82	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	1,000,000,000	12/18/18	RBC CAPITAL MARKETS LLC, NEW	0.00	980,625.00	968,614.18	12,010.82	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	1,000,000,000	12/18/18	RBC CAPITAL MARKETS LLC, NEW	0.00	983,750.00	968,614.18	15,135.82	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	2,500,000,000	12/19/18	RBC CAPITAL MARKETS LLC, NEW	0.00	2,475,000.00	2,421,535.46	53,464.54	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	2,500,000,000	12/19/18	RBC CAPITAL MARKETS LLC, NEW	0.00	2,493,750.00	2,421,535.46	72,214.54	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	500,000,000	12/19/18	RBC CAPITAL MARKETS LLC, NEW	0.00	500,000.00	484,307.09	15,692.91	0.00
936214	912810SD1	U S TREASURY BOND	3.000	08/15/48	2,500,000,000	12/19/18	J.P. MORGAN SECURITIES INC, NEI	0.00	2,496,875.00	2,421,535.46	75,339.54	0.00
936214	9128282R0	U S TREASURY NOTE	2.250	08/15/27	900,000,000	05/25/18	RBC CAPITAL MARKETS LLC, NEW	0.00	848,250.00	887,346.00	(39,096.00)	15,886.74
936214	9128283F5	U S TREASURY NOTE	2.250	11/15/27	370,000,000	01/08/18	FIRST CLEARING LLC, RICHMOND	0.00	362,542.19	364,783.00	(2,240.81)	49,046.27
936214	9128283F5	U S TREASURY NOTE	2.250	11/15/27	500,000,000	01/18/18	MORGAN J P SECS INC, NEW YOR	0.00	483,984.38	492,950.00	(8,965.62)	0.00
936214	9128283F5	U S TREASURY NOTE	2.250	11/15/27	2,550,000,000	12/03/18	J.P. MORGAN SECURITIES INC, NEI	0.00	2,408,156.25	2,441,293.88	(33,137.63)	0.00
936214	9128283L2	U S TREASURY NOTE	1.875	12/15/20	925,000,000	03/29/18	INDUSTRIAL & COMM BK OF CHINA	0.00	912,714.84	921,531.25	(8,816.41)	17,865.19
936214	9128283L2	U S TREASURY NOTE	1.875	12/15/20	1,700,000,000	09/18/18	MORGAN STANLEY & CO INC, NY	0.00	1,664,539.06	1,671,578.13	(7,039.07)	0.00
936214	9128283Q1	U S TREASURY NOTE	2.000	01/15/21	800,000,000	10/03/18	MORGAN STANLEY & CO INC, NY	0.00	782,937.50	786,625.00	(3,687.50)	0.00
936214	9128283Q1	U S TREASURY NOTE	2.000	01/15/21	500,000,000	03/07/18	INDUSTRIAL & COMM BK OF CHINA	0.00	494,218.75	496,093.75	(1,875.00)	0.00
936214	9128283W8	U S TREASURY NOTE	2.750	02/15/28	750,000,000	05/29/18	MORGAN J P SECS INC, NEW YOR	0.00	1,574,375.00	1,587,500.00	(13,125.00)	0.00
936214	9128283W8	U S TREASURY NOTE	2.750	02/15/28	1,050,000,000	05/29/18	RBC CAPITAL MARKETS LLC, NEW	0.00	747,187.50	745,807.29	1,380.21	0.00
936214	9128283X6	U S TREASURY NOTE	2.250	02/15/21	880,000,000	09/12/18	RBC CAPITAL MARKETS LLC, NEW	0.00	1,031,953.13	1,040,911.05	(8,957.92)	0.00
936214	9128283X6	U S TREASURY NOTE	2.250	02/15/21	880,000,000	05/17/18	J.P. MORGAN SECURITIES INC, NEI	0.00	868,862.50	876,287.50	(7,425.00)	4,977.35
936214	9128284A5	U S TREASURY NOTE	2.625	02/28/23	1,350,000,000	05/17/18	J.P. MORGAN SECURITIES INC, NEI	0.00	1,332,703.12	1,348,945.32	(16,242.20)	12,366.03
936214	9128284A5	U S TREASURY NOTE	2.625	02/28/23	830,000,000	05/18/18	J.P. MORGAN SECURITIES INC, NEI	0.00	820,662.50	829,351.56	(8,689.06)	0.00
936214	9128284A5	U S TREASURY NOTE	2.625	02/28/23	1,000,000,000	08/20/18	RBC CAPITAL MARKETS LLC, NEW	0.00	991,562.50	993,828.13	(2,265.63)	9,767.76
936214	9128284D9	U S TREASURY NOTE	2.500	03/31/23	1,000,000,000	08/20/18	RBC CAPITAL MARKETS LLC, NEW	0.00	1,986,250.00	2,000,312.50	(14,062.50)	20,081.97
936214	9128284T4	U S TREASURY NOTE	2.625	06/15/21	2,000,000,000	11/01/18	RBC CAPITAL MARKETS LLC, NEW	0.00	1,986,250.00	2,000,312.50	(14,062.50)	20,081.97
936214	9128284V9	U S TREASURY NOTE	2.875	08/15/28	1,000,000,000	08/31/18	MORGAN STANLEY & CO INC, NY	0.00	1,002,812.50	1,003,046.88	(234.38)	0.00
936214	9128285K2	U S TREASURY NOTE	2.875	10/31/23	1,500,000,000	12/28/18	RBC CAPITAL MARKETS LLC, NEW	0.00	1,520,859.38	1,499,882.81	20,976.57	0.00
936214	912828N30	U S TREASURY NOTE	2.125	12/31/22	750,000,000	05/16/18	J.P. MORGAN SECURITIES INC, NEI	0.00	724,394.53	746,132.81	(21,738.28)	10,170.07

SCHEDULE 3C

FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST RECEIVED DURING YEAR
			RATE	DATE							
936214	912828N30	U S TREASURY NOTE	2.125	12/31/22	05/18/18	J.P. MORGAN SECURITIES INC, NEI	0.00	483,906.25	497,421.88	(13,515.63)	0.00
936214	92343VCR3	VERIZON COMMUNICATIONS INC	3.500	11/01/24	10/23/18	WELLS FARGO SECURITIES, LLC, I	0.00	1,223,537.50	1,226,745.00	(3,207.50)	38,645.83
936214	92343VDY7	VERIZON COMMUNICATIONS INC	4.125	03/16/27	05/17/18	RAYMOND JAMES/FI, SAINT PETER	0.00	148,083.00	156,408.50	(8,323.50)	4,210.94
936214	981464CW8	WORLD FINANCIAL NETWORK CR A	3.140	01/17/23	05/02/18	J.P. MORGAN SECURITIES INC, NEI	0.00	300,832.03	303,666.00	(2,833.97)	3,637.17
SCHEDULE TOTALS							990.00	101,182,296.95	102,318,957.87	(1,136,660.92)	1,330,969.30
TOTAL PROFIT									576,874.60		
TOTAL LOSS									1,713,535.52		

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

SCHEDULE 4A
EQUITIES OWNED AT END OF YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	PRICE PER SHARE	MARKET VALUE AT END OF YEAR	CHANGE IN MARKET VALUE INCR/DECR	DIVIDENDS RECEIVED DURING YEAR
936214	00724F101	ADOBE INC	3,500,000	226.24000	791,840.00	125,144.84	0.00
936214	023135106	AMAZON.COM INC	600,000	1501.97000	901,182.00	144,994.67	0.00
936214	023436108	AMEDISYS INC	8,300,000	117.11000	972,013.00	304,387.51	0.00
936214	037833100	APPLE INC	3,500,000	157.74000	552,090.00	(75,696.72)	32,415.00
936214	053015103	AUTOMATIC DATA PROCESSING INC	10,000,000	131.12000	1,311,200.00	(160,092.40)	4,830.00
936214	075887109	BECTON DICKINSON AND CO	2,500,000	225.32000	563,300.00	(83,360.31)	4,955.00
936214	084670702	BERKSHIRE HATHAWAY INC	5,500,000	204.18000	1,122,990.00	(53,502.80)	0.00
936214	125523100	CIGNA CORP	4,500,000	189.92000	854,640.00	(122,669.33)	0.00
936214	126408103	CSX CORP	13,300,000	62.13000	826,329.00	(149,982.15)	9,636.00
936214	171340102	CHURCH & DWIGHT CO INC	40,000,000	65.76000	2,630,400.00	223,990.20	7,177.50
936214	171779309	CIENA CORP	24,500,000	33.91000	830,795.00	14,045.85	0.00
936214	22822V101	CROWN CASTLE INTERNATIONAL COR	6,500,000	108.63000	706,095.00	3,819.05	0.00
936214	243537107	DECKERS OUTDOOR CORP	11,000,000	127.95000	1,407,450.00	(56,842.55)	0.00
936214	25470F104	DISCOVERY INC	18,500,000	24.74000	457,690.00	(115,458.58)	0.00
936214	29786A106	ETSY INC	26,500,000	47.57000	1,260,605.00	157,570.82	0.00
936214	298736109	EURONET WORLDWIDE INC	14,000,000	102.38000	1,433,320.00	(152,522.77)	0.00
936214	37244C101	GENOMIC HEALTH INC	16,500,000	64.41000	1,062,765.00	21,736.41	0.00
936214	431475102	HILL-ROM HOLDINGS INC	8,000,000	88.55000	708,400.00	11,530.00	0.00
936214	452327109	ILLUMINA INC	2,500,000	299.93000	749,825.00	(104,054.30)	0.00
936214	458140100	INTEL CORP	24,000,000	46.93000	1,126,320.00	(32,031.00)	0.00
936214	532457108	ELI LILLY & CO	25,000,000	115.72000	2,893,000.00	207,625.00	15,468.75
936214	57636Q104	MASTERCARD INC	11,000,000	188.65000	2,075,150.00	354,412.59	16,000.00
936214	58933Y105	MERCK & CO INC	34,000,000	76.41000	2,597,940.00	90,829.65	0.00
936214	594918104	MICROSOFT CORP	22,000,000	101.57000	2,234,540.00	(43,183.07)	17,080.00
936214	60855R100	MOLINA HEALTHCARE INC	5,500,000	116.22000	639,210.00	(171,140.81)	0.00
936214	64125C109	NEUROCRINE BIOSCIENCES INC	4,000,000	71.41000	285,640.00	(24,720.00)	0.00
936214	70450Y103	PAYPAL HOLDINGS INC	21,000,000	84.09000	1,765,890.00	99,495.69	0.00
936214	742718109	PROCTER & GAMBLE CO/THE	29,000,000	91.92000	2,665,680.00	24,389.45	0.00
936214	743315103	PROGRESSIVE CORP/THE	14,000,000	60.33000	844,620.00	(130,792.75)	0.00
936214	79466L302	SALESFORCE.COM INC	8,300,000	136.97000	1,136,851.00	260,789.75	0.00
936214	855244109	STARBUCKS CORP	25,500,000	64.40000	1,642,200.00	(78,735.41)	5,400.00
936214	871829107	SYSCO CORP	6,000,000	62.66000	375,960.00	(81,728.00)	3,780.00
936214	872540109	TJX COS INC/THE	11,500,000	44.74000	514,510.00	(80,179.34)	10,335.00
936214	88356102	THERMO FISHER SCIENTIFIC INC	10,100,000	223.79000	2,260,279.00	77,596.75	4,576.00
936214	90384S303	ULTA BEAUTY INC	2,500,000	244.84000	612,100.00	(110,735.99)	0.00
936214	91324P102	UNITEDHEALTH GROUP INC	9,500,000	249.12000	2,366,640.00	39,549.93	32,325.00
936214	922475108	VEEVA SYSTEMS INC	5,600,000	89.32000	500,192.00	61,922.55	0.00
936214	92343V104	VERIZON COMMUNICATIONS INC	36,500,000	56.22000	2,052,030.00	(59,800.20)	0.00
936214	92826C839	VISA INC	15,500,000	131.94000	2,045,070.00	244,382.75	20,310.00
936214	983919101	XILINX INC	17,500,000	85.17000	1,490,475.00	(24,258.35)	2,700.00
936214	98978V103	ZOETIS INC	23,500,000	85.54000	2,010,190.00	22,648.46	9,198.00
936214	G4388N106	HELEN OF TROY LTD	15,000,000	131.18000	1,967,700.00	221,743.40	0.00
936214	G84720104	STERIS PLC	11,000,000	106.85000	1,175,350.00	(87,848.10)	1,700.00
SCHEDULE TOTALS					56,420,466.00	713,270.39	197,886.25
					TOTAL INCREASE	2,712,605.32	
					TOTAL DECREASE	1,999,334.93	

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

SCHEDULE 4B EQUITIES PURCHASED DURING YEAR							
FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
936214	001744101	AMN HEALTHCARE SERVICES INC	6,500.000	03/16/18	MORGAN STANLEY & CO INC, NY	390.00	386,371.05
936214	001744101	AMN HEALTHCARE SERVICES INC	1,500.000	03/22/18	MORGAN STANLEY & CO INC, NY	90.00	89,274.60
936214	001744101	AMN HEALTHCARE SERVICES INC	1,500.000	03/23/18	INSTINET CLEARING SER INC, NEW	60.00	89,523.30
936214	001744101	AMN HEALTHCARE SERVICES INC	3,000.000	03/27/18	J.P MORGAN SECURITIES INC, NEW	150.00	175,624.80
936214	001744101	AMN HEALTHCARE SERVICES INC	2,500.000	04/03/18	INSTINET CLEARING SER INC, NEW	100.00	143,933.25
936214	001744101	AMN HEALTHCARE SERVICES INC	1,500.000	04/04/18	MORGAN STANLEY & CO INC, NY	90.00	86,877.45
936214	001744101	AMN HEALTHCARE SERVICES INC	5,500.000	04/05/18	J.P MORGAN SECURITIES INC, NEW	275.00	324,443.35
936214	001744101	AMN HEALTHCARE SERVICES INC	3,000.000	04/09/18	J.P MORGAN SECURITIES INC, NEW	150.00	178,817.10
936214	001744101	AMN HEALTHCARE SERVICES INC	2,500.000	04/11/18	BLOOMBERG TRADEBOOK LLC, NEW	75.00	160,614.25
936214	001744101	AMN HEALTHCARE SERVICES INC	2,500.000	04/18/18	INSTINET CLEARING SER INC, NEW	100.00	165,073.00
936214	001744101	AMN HEALTHCARE SERVICES INC	3,000.000	04/30/18	MORGAN STANLEY & CO INC, NY	180.00	201,991.50
936214	001744101	AMN HEALTHCARE SERVICES INC	2,000.000	05/02/18	MORGAN STANLEY & CO INC, NY	120.00	134,019.40
936214	00287Y109	ABBVIE INC	3,500.000	03/15/18	J.P MORGAN SECURITIES INC, NEW	175.00	406,030.80
936214	00287Y109	ABBVIE INC	1,800.000	03/19/18	INSTINET CLEARING SER INC, NEW	72.00	201,837.06
936214	003654100	ABIOMED INC	1,500.000	01/18/18	MORGAN STANLEY & CO INC, NY	90.00	340,485.60
936214	003654100	ABIOMED INC	500.000	02/01/18	INSTINET CLEARING SER INC, NEW	20.00	124,940.35
936214	003654100	ABIOMED INC	1,000.000	03/02/18	J.P MORGAN SECURITIES INC, NEW	50.00	264,943.30
936214	003654100	ABIOMED INC	2,000.000	06/05/18	MORGAN STANLEY & CO INC, NY	120.00	812,375.80
936214	00724F101	ADOBE SYSTEMS INC	1,000.000	01/12/18	BLOOMBERG TRADEBOOK LLC, NEW	30.00	194,097.90
936214	00724F101	ADOBE SYSTEMS INC	1,000.000	01/18/18	MORGAN STANLEY & CO INC, NY	60.00	196,004.70
936214	00724F101	ADOBE SYSTEMS INC	1,000.000	01/29/18	INSTINET CLEARING SER INC, NEW	40.00	198,731.00
936214	00724F101	ADOBE SYSTEMS INC	1,000.000	02/02/18	J.P MORGAN SECURITIES INC, NEW	50.00	196,400.00
936214	00724F101	ADOBE SYSTEMS INC	1,000.000	02/12/18	MORGAN STANLEY & CO INC, NY	60.00	189,737.90
936214	00724F101	ADOBE INC	500.000	09/17/18	MORGAN STANLEY & CO INC, NY	30.00	136,026.40
936214	00724F101	ADOBE INC	500.000	09/18/18	INSTINET CLEARING SER INC, NEW	20.00	136,723.80
936214	016255101	ALIGN TECHNOLOGY INC	800.000	01/12/18	INSTINET CLEARING SER INC, NEW	32.00	205,449.12
936214	016255101	ALIGN TECHNOLOGY INC	800.000	01/24/18	MORGAN STANLEY & CO INC, NY	48.00	215,068.88
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	02/27/18	J.P MORGAN SECURITIES INC, NEW	50.00	265,716.30
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	04/13/18	J.P MORGAN SECURITIES INC, NEW	50.00	261,050.10
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	04/17/18	BLOOMBERG TRADEBOOK LLC, NEW	30.00	273,363.20
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	05/08/18	J.P MORGAN SECURITIES INC, NEW	50.00	265,447.60
936214	016255101	ALIGN TECHNOLOGY INC	800.000	05/18/18	INSTINET CLEARING SER INC, NEW	32.00	238,328.96
936214	016255101	ALIGN TECHNOLOGY INC	700.000	06/01/18	J.P MORGAN SECURITIES INC, NEW	35.00	233,874.20
936214	016255101	ALIGN TECHNOLOGY INC	500.000	06/19/18	MORGAN STANLEY & CO INC, NY	30.00	182,812.55
936214	02079K305	ALPHABET INC-CL A	500.000	08/09/18	MORGAN STANLEY & CO INC, NY	30.00	635,164.05
936214	02079K305	ALPHABET INC-CL A	500.000	08/14/18	J.P MORGAN SECURITIES INC, NEW	25.00	628,730.70
936214	02156B103	ALTELYX INC	4,500.000	04/19/18	J.P MORGAN SECURITIES INC, NEW	225.00	170,050.95
936214	02156B103	ALTELYX INC	4,500.000	04/20/18	J.P MORGAN SECURITIES INC, NEW	225.00	165,126.60
936214	02156B103	ALTELYX INC	1,000.000	04/23/18	INSTINET CLEARING SER INC, NEW	40.00	36,138.20
936214	02156B103	ALTELYX INC	300.000	01/18/18	MORGAN STANLEY & CO INC, NY	18.00	390,042.75
936214	023135106	AMAZON.COM INC	200.000	06/14/18	J.P MORGAN SECURITIES INC, NEW	10.00	343,410.00
936214	023135106	AMAZON.COM INC	100.000	12/04/18	J.P MORGAN SECURITIES INC, NEW	5.00	168,424.37
936214	023436108	AMEDISYS INC	2,800.000	04/19/18	J.P MORGAN SECURITIES INC, NEW	140.00	187,798.52
936214	023436108	AMEDISYS INC	2,800.000	04/20/18	J.P MORGAN SECURITIES INC, NEW	140.00	188,128.08
936214	023436108	AMEDISYS INC	1,500.000	04/30/18	MORGAN STANLEY & CO INC, NY	90.00	99,734.55

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<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>		
936214	023436108	AMEDISYS INC	1,500.000	05/07/18	J.P MORGAN SECURITIES INC, NEW	75.00	99,055.95		
936214	023436108	AMEDISYS INC	1,500.000	05/09/18	MORGAN STANLEY & CO INC, NY	90.00	106,900.50		
936214	023436108	AMEDISYS INC	2,500.000	05/18/18	INSTINET CLEARING SER INC, NEW	100.00	188,075.50		
936214	023436108	AMEDISYS INC	2,400.000	05/25/18	MORGAN STANLEY & CO INC, NY	144.00	179,327.28		
936214	023436108	AMEDISYS INC	3,000.000	06/14/18	MORGAN STANLEY & CO INC, NY	180.00	250,641.60		
936214	023436108	AMEDISYS INC	2,000.000	11/20/18	J.P MORGAN SECURITIES INC, NEW	100.00	233,327.20		
936214	037833100	APPLE INC	500.000	04/02/18	BLOOMBERG TRADEBOOK LLC, NEW	15.00	83,099.40		
936214	037833100	APPLE INC	1,300.000	04/05/18	J.P MORGAN SECURITIES INC, NEW	65.00	225,514.51		
936214	037833100	APPLE INC	1,000.000	04/09/18	INSTINET CLEARING SER INC, NEW	40.00	172,358.40		
936214	037833100	APPLE INC	1,500.000	05/07/18	J.P MORGAN SECURITIES INC, NEW	75.00	280,389.90		
936214	037833100	APPLE INC	1,500.000	05/08/18	J.P MORGAN SECURITIES INC, NEW	75.00	277,938.15		
936214	037833100	APPLE INC	4,000.000	05/09/18	MORGAN STANLEY & CO INC, NY	240.00	743,911.60		
936214	037833100	APPLE INC	1,000.000	12/04/18	MORGAN STANLEY & CO INC, NY	60.00	181,696.40		
936214	037833100	APFOLIO INC	2,300.000	06/11/18	MORGAN STANLEY & CO INC, NY	138.00	140,219.27		
936214	037833100	APFOLIO INC	2,300.000	06/12/18	MORGAN STANLEY & CO INC, NY	138.00	143,819.00		
936214	037833100	APFOLIO INC	2,300.000	06/13/18	MORGAN STANLEY & CO INC, NY	138.00	144,770.51		
936214	037833100	APFOLIO INC	1,700.000	06/14/18	MORGAN STANLEY & CO INC, NY	102.00	112,773.24		
936214	037833100	APFOLIO INC	1,500.000	06/15/18	INSTINET CLEARING SER INC, NEW	60.00	97,333.35		
936214	037833100	APFOLIO INC	1,000.000	07/20/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	65,876.50		
936214	037833100	APFOLIO INC	2,000.000	09/11/18	INSTINET CLEARING SER INC, NEW	80.00	178,347.00		
936214	038222105	APPLIED MATERIALS INC	4,500.000	01/24/18	MORGAN STANLEY & CO INC, NY	270.00	255,014.55		
936214	038222105	APPLIED MATERIALS INC	2,000.000	02/27/18	J.P MORGAN SECURITIES INC, NEW	100.00	116,330.00		
936214	038222105	APPLIED MATERIALS INC	1,500.000	03/06/18	MORGAN STANLEY & CO INC, NY	90.00	87,776.10		
936214	040413106	ARISTA NETWORKS INC	1,000.000	01/29/18	J.P MORGAN SECURITIES INC, NEW	50.00	280,567.10		
936214	040413106	ARISTA NETWORKS INC	500.000	02/01/18	INSTINET CLEARING SER INC, NEW	20.00	138,117.75		
936214	040413106	ARISTA NETWORKS INC	1,000.000	03/02/18	J.P MORGAN SECURITIES INC, NEW	50.00	258,445.20		
936214	040413106	ARISTA NETWORKS INC	1,500.000	06/06/18	J.P MORGAN SECURITIES INC, NEW	75.00	418,164.45		
936214	053015103	AUTOMATIC DATA PROCESSING INC	4,000.000	09/05/18	MORGAN STANLEY & CO INC, NY	240.00	582,511.60		
936214	053015103	AUTOMATIC DATA PROCESSING INC	500.000	09/06/18	J.P MORGAN SECURITIES INC, NEW	25.00	73,248.85		
936214	053015103	AUTOMATIC DATA PROCESSING INC	2,500.000	09/07/18	ELECTRONIC BROKERAGE SYSTEMS	24.99	368,519.24		
936214	053015103	AUTOMATIC DATA PROCESSING INC	1,500.000	09/17/18	J.P MORGAN SECURITIES INC, NEW	75.00	220,884.60		
936214	053015103	AUTOMATIC DATA PROCESSING INC	1,500.000	09/18/18	INSTINET CLEARING SER INC, NEW	60.00	221,837.85		
936214	053015103	AUTOMATIC DATA PROCESSING INC	1,000.000	10/01/18	MORGAN STANLEY & CO INC, NY	60.00	151,419.50		
936214	075887109	BECTON DICKINSON AND CO	2,500.000	09/05/18	MORGAN STANLEY & CO INC, NY	150.00	643,599.75		
936214	075887109	BECTON DICKINSON AND CO	500.000	09/06/18	J.P MORGAN SECURITIES INC, NEW	25.00	127,772.50		
936214	075887109	BECTON DICKINSON AND CO	500.000	09/14/18	ELECTRONIC BROKERAGE SYSTEMS	5.00	130,514.20		
936214	075887109	BECTON DICKINSON AND CO	500.000	10/01/18	MORGAN STANLEY & CO INC, NY	30.00	132,770.05		
936214	084670702	BERKSHIRE HATHAWAY INC	800.000	01/17/18	BLOOMBERG TRADEBOOK LLC, NEW	24.00	171,433.20		
936214	084670702	BERKSHIRE HATHAWAY INC	1,000.000	02/02/18	MORGAN STANLEY & CO INC, NY	60.00	210,846.20		
936214	084670702	BERKSHIRE HATHAWAY INC	1,000.000	02/27/18	INSTINET CLEARING SER INC, NEW	40.00	211,957.30		
936214	084670702	BERKSHIRE HATHAWAY INC	2,500.000	11/20/18	MORGAN STANLEY & CO INC, NY	150.00	529,432.25		
936214	084670702	BERKSHIRE HATHAWAY INC	500.000	11/21/18	J.P MORGAN SECURITIES INC, NEW	25.00	106,599.60		
936214	084670702	BERKSHIRE HATHAWAY INC	500.000	11/27/18	J.P MORGAN SECURITIES INC, NEW	25.00	105,763.60		
936214	084670702	BERKSHIRE HATHAWAY INC	500.000	11/30/18	MORGAN STANLEY & CO INC, NY	30.00	109,158.35		
936214	084670702	BERKSHIRE HATHAWAY INC	1,500.000	12/04/18	J.P MORGAN SECURITIES INC, NEW	75.00	325,539.00		

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	
936214	125509109	CIGNA HOLDING CO	2,500.000	11/13/18	MORGAN STANLEY & CO INC, NY	150.00	539,045.75
936214	125509109	CIGNA HOLDING CO	300.000	11/16/18	INSTINET CLEARING SER INC, NEW	12.00	64,065.12
936214	125509109	CIGNA HOLDING CO	500.000	11/19/18	INSTINET CLEARING SER INC, NEW	20.00	105,353.75
936214	125509109	CIGNA HOLDING CO	800.000	11/27/18	J.P. MORGAN SECURITIES INC, NEW	40.00	172,363.60
936214	125509109	CIGNA HOLDING CO	1,000.000	11/30/18	MORGAN STANLEY & CO INC, NY	60.00	222,500.40
936214	125509109	CIGNA HOLDING CO	2,500.000	12/04/18	ELECTRONIC BROKERAGE SYSTEMS	25.00	547,238.25
936214	125523100	CIGNA CORP	7,600.000	12/21/18	REORGANIZATION	0.00	1,650,566.87
936214	126408103	CSX CORP	8,000.000	07/31/18	MORGAN STANLEY & CO INC, NY	480.00	567,443.20
936214	126408103	CSX CORP	5,500.000	08/01/18	J.P. MORGAN SECURITIES INC, NEW	275.00	388,215.85
936214	126408103	CSX CORP	2,000.000	08/09/18	J.P. MORGAN SECURITIES INC, NEW	100.00	144,653.40
936214	126408103	CSX CORP	2,000.000	08/15/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	146,421.00
936214	126408103	CSX CORP	1,500.000	08/17/18	J.P. MORGAN SECURITIES INC, NEW	75.00	110,885.40
936214	126408103	CSX CORP	1,500.000	08/20/18	J.P. MORGAN SECURITIES INC, NEW	75.00	111,524.40
936214	126408103	CSX CORP	2,500.000	08/23/18	MORGAN STANLEY & CO INC, NY	150.00	185,455.75
936214	126408103	CSX CORP	2,000.000	12/04/18	J.P. MORGAN SECURITIES INC, NEW	100.00	143,733.80
936214	15135B101	CENTENE CORP	4,500.000	07/31/18	MORGAN STANLEY & CO INC, NY	270.00	588,316.95
936214	15135B101	CENTENE CORP	3,000.000	08/01/18	J.P. MORGAN SECURITIES INC, NEW	150.00	398,943.30
936214	15135B101	CENTENE CORP	1,500.000	08/09/18	J.P. MORGAN SECURITIES INC, NEW	75.00	208,743.15
936214	15135B101	CENTENE CORP	1,500.000	08/10/18	J.P. MORGAN SECURITIES INC, NEW	75.00	207,579.90
936214	15135B101	CENTENE CORP	1,500.000	08/15/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	215,499.45
936214	15135B101	CENTENE CORP	1,500.000	08/17/18	J.P. MORGAN SECURITIES INC, NEW	75.00	215,854.05
936214	15135B101	CENTENE CORP	1,500.000	10/18/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	218,981.25
936214	15135B101	CENTENE CORP	1,500.000	10/22/18	J.P. MORGAN SECURITIES INC, NEW	75.00	211,389.60
936214	15135B101	CENTENE CORP	2,000.000	01/25/18	MORGAN STANLEY & CO INC, NY	120.00	317,507.00
936214	16949N109	CHINA LODGING GROUP LTD	12,500.000	09/11/18	MORGAN STANLEY & CO INC, NY	750.00	737,027.50
936214	171340102	CHURCH & DWIGHT CO INC	2,000.000	09/14/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	119,285.00
936214	171340102	CHURCH & DWIGHT CO INC	1,500.000	09/17/18	MORGAN STANLEY & CO INC, NY	90.00	89,749.65
936214	171340102	CHURCH & DWIGHT CO INC	1,500.000	09/18/18	INSTINET CLEARING SER INC, NEW	60.00	89,348.70
936214	171340102	CHURCH & DWIGHT CO INC	2,000.000	10/15/18	J.P. MORGAN SECURITIES INC, NEW	100.00	114,610.20
936214	171340102	CHURCH & DWIGHT CO INC	2,000.000	10/16/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	116,067.60
936214	171340102	CHURCH & DWIGHT CO INC	2,000.000	10/17/18	INSTINET CLEARING SER INC, NEW	80.00	117,166.60
936214	171340102	CHURCH & DWIGHT CO INC	6,500.000	10/22/18	MORGAN STANLEY & CO INC, NY	390.00	386,818.25
936214	171340102	CHURCH & DWIGHT CO INC	3,000.000	10/29/18	ELECTRONIC BROKERAGE SYSTEMS	30.00	177,601.80
936214	171340102	CHURCH & DWIGHT CO INC	3,500.000	11/20/18	MORGAN STANLEY & CO INC, NY	210.00	227,021.20
936214	171340102	CHURCH & DWIGHT CO INC	3,500.000	12/03/18	J.P. MORGAN SECURITIES INC, NEW	175.00	231,713.30
936214	171340102	CHURCH & DWIGHT CO INC	17,000.000	12/28/18	MORGAN STANLEY & CO INC, NY	1,020.00	562,618.40
936214	171779309	CIENA CORP	7,500.000	12/31/18	MORGAN STANLEY & CO INC, NY	450.00	254,130.75
936214	171779309	CIENA CORP	3,000.000	07/31/18	MORGAN STANLEY & CO INC, NY	180.00	613,247.70
936214	172908105	CINTAS CORP	2,000.000	08/01/18	J.P. MORGAN SECURITIES INC, NEW	100.00	412,496.80
936214	172908105	CINTAS CORP	1,000.000	08/09/18	J.P. MORGAN SECURITIES INC, NEW	50.00	211,894.80
936214	172908105	CINTAS CORP	500.000	08/10/18	MORGAN STANLEY & CO INC, NY	30.00	105,715.70
936214	172908105	CINTAS CORP	1,000.000	08/17/18	INSTINET CLEARING SER INC, NEW	40.00	212,453.70
936214	172908105	CINTAS CORP	500.000	08/20/18	J.P. MORGAN SECURITIES INC, NEW	25.00	106,671.60
936214	172908105	CINTAS CORP	500.000	08/23/18	J.P. MORGAN SECURITIES INC, NEW	25.00	105,678.95
936214	22822V101	CROWN CASTLE INTERNATIONAL CO	4,000.000	12/28/18	MORGAN STANLEY & CO INC, NY	240.00	432,309.20

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
936214	22822V101	GROWN CASTLE INTERNATIONAL CO	2,500.000	12/31/18	MORGAN STANLEY & CO INC, NY	150.00	269,966.75
936214	232109108	CUTERA INC	1,500.000	01/12/18	INSTINET CLEARING SER INC, NEW	60.00	75,298.20
936214	232109108	CUTERA INC	3,000.000	04/05/18	J.P MORGAN SECURITIES INC, NEW	150.00	160,200.60
936214	232109108	CUTERA INC	3,500.000	04/16/18	MORGAN STANLEY & CO INC, NY	210.00	190,908.90
936214	243537107	DECKERS OUTDOOR CORP	5,000.000	11/07/18	MORGAN STANLEY & CO INC, NY	300.00	674,460.00
936214	243537107	DECKERS OUTDOOR CORP	1,500.000	11/12/18	MORGAN STANLEY & CO INC, NY	90.00	200,365.50
936214	243537107	DECKERS OUTDOOR CORP	1,000.000	11/13/18	J.P MORGAN SECURITIES INC, NEW	50.00	131,781.30
936214	243537107	DECKERS OUTDOOR CORP	1,000.000	11/16/18	J.P MORGAN SECURITIES INC, NEW	50.00	127,622.50
936214	243537107	DECKERS OUTDOOR CORP	1,500.000	12/04/18	J.P MORGAN SECURITIES INC, NEW	75.00	201,077.25
936214	243537107	DECKERS OUTDOOR CORP	1,000.000	12/31/18	MORGAN STANLEY & CO INC, NY	60.00	128,986.00
936214	25470F104	DISCOVERY INC	20,000.000	11/26/18	ELECTRONIC BROKERAGE SYSTEMS	200.00	602,304.00
936214	25470F104	DISCOVERY INC	4,000.000	11/27/18	J.P MORGAN SECURITIES INC, NEW	200.00	120,340.00
936214	269246401	E*TRADE FINANCIAL CORP	7,000.000	03/15/18	J.P MORGAN SECURITIES INC, NEW	350.00	395,825.50
936214	269246401	E*TRADE FINANCIAL CORP	2,000.000	03/22/18	BLOOMBERG TRADEBOOK LLC, NEW	60.00	113,013.60
936214	269246401	E*TRADE FINANCIAL CORP	2,000.000	03/23/18	INSTINET CLEARING SER INC, NEW	80.00	108,905.20
936214	269246401	E*TRADE FINANCIAL CORP	2,500.000	04/09/18	BLOOMBERG TRADEBOOK LLC, NEW	75.00	142,259.00
936214	269246401	E*TRADE FINANCIAL CORP	7,000.000	04/10/18	MORGAN STANLEY & CO INC, NY	420.00	402,518.90
936214	269246401	E*TRADE FINANCIAL CORP	4,500.000	04/12/18	J.P MORGAN SECURITIES INC, NEW	225.00	260,718.30
936214	269246401	E*TRADE FINANCIAL CORP	5,000.000	04/23/18	BLOOMBERG TRADEBOOK LLC, NEW	150.00	303,068.50
936214	269246401	E*TRADE FINANCIAL CORP	4,500.000	04/27/18	INSTINET CLEARING SER INC, NEW	180.00	274,174.65
936214	269246401	E*TRADE FINANCIAL CORP	3,000.000	04/30/18	MORGAN STANLEY & CO INC, NY	180.00	184,751.70
936214	269246401	E*TRADE FINANCIAL CORP	4,000.000	05/02/18	MORGAN STANLEY & CO INC, NY	240.00	245,922.40
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,000.000	03/16/18	J.P MORGAN SECURITIES INC, NEW	150.00	426,031.20
936214	28176E108	EDWARDS LIFESCIENCES CORP	1,000.000	03/19/18	J.P MORGAN SECURITIES INC, NEW	50.00	140,949.50
936214	28176E108	EDWARDS LIFESCIENCES CORP	1,000.000	03/22/18	MORGAN STANLEY & CO INC, NY	60.00	139,280.70
936214	28176E108	EDWARDS LIFESCIENCES CORP	500.000	03/23/18	BLOOMBERG TRADEBOOK LLC, NEW	15.00	69,394.10
936214	28176E108	EDWARDS LIFESCIENCES CORP	1,500.000	03/27/18	J.P MORGAN SECURITIES INC, NEW	75.00	212,128.50
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,000.000	04/09/18	BLOOMBERG TRADEBOOK LLC, NEW	60.00	278,224.20
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,000.000	05/30/18	J.P MORGAN SECURITIES INC, NEW	100.00	276,256.20
936214	28176E108	EDWARDS LIFESCIENCES CORP	12,000.000	04/19/18	INSTINET CLEARING SER INC, NEW	480.00	362,145.60
936214	29786A106	ETSY INC	1,000.000	04/23/18	INSTINET CLEARING SER INC, NEW	40.00	30,069.40
936214	29786A106	ETSY INC	2,500.000	04/30/18	J.P MORGAN SECURITIES INC, NEW	125.00	74,684.00
936214	29786A106	ETSY INC	3,000.000	05/02/18	MORGAN STANLEY & CO INC, NY	180.00	92,356.80
936214	29786A106	ETSY INC	4,500.000	05/04/18	MORGAN STANLEY & CO INC, NY	270.00	137,587.95
936214	29786A106	ETSY INC	4,500.000	05/07/18	INSTINET CLEARING SER INC, NEW	180.00	142,512.75
936214	29786A106	ETSY INC	3,000.000	05/09/18	J.P MORGAN SECURITIES INC, NEW	150.00	88,959.90
936214	29786A106	ETSY INC	2,000.000	06/14/18	J.P MORGAN SECURITIES INC, NEW	100.00	87,694.40
936214	29786A106	ETSY INC	5,000.000	08/20/18	J.P MORGAN SECURITIES INC, NEW	250.00	235,475.50
936214	29786A106	ETSY INC	3,000.000	12/10/18	ELECTRONIC BROKERAGE SYSTEMS	30.00	166,251.00
936214	29786A106	ETSY INC	4,000.000	12/11/18	ELECTRONIC BROKERAGE SYSTEMS	40.00	220,829.20
936214	29786A106	ETSY INC	3,000.000	12/13/18	ELECTRONIC BROKERAGE SYSTEMS	30.00	165,300.00
936214	29786A106	ETSY INC	3,000.000	10/24/18	MORGAN STANLEY & CO INC, NY	180.00	342,181.80
936214	298736109	EURONET WORLDWIDE INC	1,500.000	10/25/18	MORGAN STANLEY & CO INC, NY	90.00	166,225.50
936214	298736109	EURONET WORLDWIDE INC	1,500.000	10/26/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	166,527.45
936214	298736109	EURONET WORLDWIDE INC	500.000	10/29/18	ELECTRONIC BROKERAGE SYSTEMS	5.00	54,945.50

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
936214	298736109	EURONET WORLDWIDE INC	1,000.000	10/30/18	J.P MORGAN SECURITIES INC, NEW	50.00	107,781.10
936214	298736109	EURONET WORLDWIDE INC	500.000	11/02/18	ELECTRONIC BROKERAGE SYSTEMS	5.00	56,015.35
936214	298736109	EURONET WORLDWIDE INC	2,000.000	11/07/18	J.P MORGAN SECURITIES INC, NEW	100.00	225,297.60
936214	298736109	EURONET WORLDWIDE INC	2,000.000	11/16/18	INSTINET CLEARING SER INC, NEW	80.00	228,472.00
936214	298736109	EURONET WORLDWIDE INC	1,500.000	11/19/18	MORGAN STANLEY & CO INC, NY	90.00	169,111.80
936214	298736109	EURONET WORLDWIDE INC	2,000.000	12/04/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	239,196.40
936214	30050B101	EVOLVENT HEALTH INC	8,500.000	07/10/18	MORGAN STANLEY & CO INC, NY	510.00	192,841.20
936214	30050B101	EVOLVENT HEALTH INC	8,500.000	07/11/18	MORGAN STANLEY & CO INC, NY	510.00	193,692.90
936214	30050B101	EVOLVENT HEALTH INC	1,500.000	07/18/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	34,717.20
936214	311900104	FASTENAL CO	7,000.000	03/16/18	MORGAN STANLEY & CO INC, NY	420.00	407,448.30
936214	311900104	FASTENAL CO	800.000	03/19/18	INSTINET CLEARING SER INC, NEW	32.00	45,802.88
936214	311900104	FASTENAL CO	1,700.000	04/02/18	BLOOMBERG TRADEBOOK LLC, NEW	51.00	90,002.59
936214	311900104	FASTENAL CO	3,000.000	04/04/18	J.P MORGAN SECURITIES INC, NEW	150.00	164,291.10
936214	34959E109	FORTINET INC	7,000.000	03/27/18	MORGAN STANLEY & CO INC, NY	420.00	386,329.30
936214	34959E109	FORTINET INC	7,000.000	04/04/18	J.P MORGAN SECURITIES INC, NEW	350.00	379,344.70
936214	34959E109	FORTINET INC	3,500.000	04/09/18	INSTINET CLEARING SER INC, NEW	140.00	192,937.50
936214	34959E109	FORTINET INC	9,000.000	04/10/18	MORGAN STANLEY & CO INC, NY	540.00	503,377.20
936214	34959E109	FORTINET INC	5,000.000	04/17/18	BLOOMBERG TRADEBOOK LLC, NEW	150.00	287,593.50
936214	34959E109	FORTINET INC	2,500.000	09/19/18	ELECTRONIC BROKERAGE SYSTEMS	25.00	212,580.00
936214	34959J108	FORTIVE CORP	1,000.000	02/27/18	INSTINET CLEARING SER INC, NEW	40.00	78,572.70
936214	37244C101	GENOMIC HEALTH INC	4,000.000	07/11/18	MORGAN STANLEY & CO INC, NY	240.00	212,282.80
936214	37244C101	GENOMIC HEALTH INC	4,000.000	07/12/18	MORGAN STANLEY & CO INC, NY	240.00	214,686.40
936214	37244C101	GENOMIC HEALTH INC	1,500.000	07/20/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	85,442.55
936214	37244C101	GENOMIC HEALTH INC	1,000.000	09/19/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	67,827.20
936214	37244C101	GENOMIC HEALTH INC	1,000.000	10/01/18	MORGAN STANLEY & CO INC, NY	60.00	70,875.20
936214	37244C101	GENOMIC HEALTH INC	500.000	10/02/18	ELECTRONIC BROKERAGE SYSTEMS	5.00	34,693.25
936214	37244C101	GENOMIC HEALTH INC	1,500.000	10/18/18	INSTINET CLEARING SER INC, NEW	60.00	102,099.60
936214	37244C101	GENOMIC HEALTH INC	1,500.000	11/05/18	J.P MORGAN SECURITIES INC, NEW	75.00	105,578.10
936214	37244C101	GENOMIC HEALTH INC	1,500.000	11/13/18	J.P MORGAN SECURITIES INC, NEW	75.00	120,075.00
936214	37244C101	GENOMIC HEALTH INC	1,000.000	12/03/18	MORGAN STANLEY & CO INC, NY	60.00	77,720.00
936214	37244C101	GENOMIC HEALTH INC	500.000	12/04/18	MORGAN STANLEY & CO INC, NY	30.00	39,097.00
936214	379577208	GLOBUS MEDICAL INC	3,500.000	04/19/18	J.P MORGAN SECURITIES INC, NEW	175.00	178,899.70
936214	379577208	GLOBUS MEDICAL INC	3,500.000	04/20/18	J.P MORGAN SECURITIES INC, NEW	175.00	180,460.35
936214	379577208	GLOBUS MEDICAL INC	1,500.000	04/27/18	BLOOMBERG TRADEBOOK LLC, NEW	45.00	77,491.65
936214	379577208	GLOBUS MEDICAL INC	4,000.000	05/31/18	MORGAN STANLEY & CO INC, NY	240.00	224,354.00
936214	379577208	GLOBUS MEDICAL INC	1,000.000	07/18/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	52,686.40
936214	384802104	VW GRAINGER INC	1,500.000	08/09/18	MORGAN STANLEY & CO INC, NY	90.00	527,025.75
936214	384802104	VW GRAINGER INC	500.000	08/10/18	J.P MORGAN SECURITIES INC, NEW	25.00	175,695.15
936214	384802104	VW GRAINGER INC	500.000	08/14/18	J.P MORGAN SECURITIES INC, NEW	25.00	180,872.30
936214	384802104	VW GRAINGER INC	500.000	08/15/18	INSTINET CLEARING SER INC, NEW	20.00	177,866.30
936214	384802104	VW GRAINGER INC	500.000	08/17/18	J.P MORGAN SECURITIES INC, NEW	25.00	179,933.05
936214	384802104	VW GRAINGER INC	500.000	08/20/18	MORGAN STANLEY & CO INC, NY	30.00	183,263.80
936214	384802104	VW GRAINGER INC	500.000	08/23/18	MORGAN STANLEY & CO INC, NY	30.00	184,503.05
936214	40171V100	GUIDEWIRE SOFTWARE INC	4,500.000	05/18/18	J.P MORGAN SECURITIES INC, NEW	225.00	421,592.85
936214	40171V100	GUIDEWIRE SOFTWARE INC	1,000.000	05/29/18	J.P MORGAN SECURITIES INC, NEW	50.00	92,566.00

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	
936214	40171V100	GUIDEWIRE SOFTWARE INC	2,000.000	05/30/18	MORGAN STANLEY & CO INC, NY	120.00	187,637.60
936214	40171V100	GUIDEWIRE SOFTWARE INC	1,000.000	10/01/18	MORGAN STANLEY & CO INC, NY	60.00	99,586.70
936214	42226A107	HEALTH EQUITY INC	6,000.000	05/02/18	MORGAN STANLEY & CO INC, NY	360.00	401,715.00
936214	42226A107	HEALTH EQUITY INC	2,000.000	05/04/18	MORGAN STANLEY & CO INC, NY	120.00	138,110.60
936214	42226A107	HEALTH EQUITY INC	2,000.000	05/07/18	J.P. MORGAN SECURITIES INC, NEW	100.00	139,178.60
936214	42226A107	HEALTH EQUITY INC	1,000.000	05/08/18	J.P. MORGAN SECURITIES INC, NEW	50.00	69,388.20
936214	42226A107	HEALTH EQUITY INC	2,000.000	05/09/18	MORGAN STANLEY & CO INC, NY	120.00	139,871.20
936214	42226A107	HEALTH EQUITY INC	3,000.000	05/18/18	INSTINET CLEARING SER INC, NEW	120.00	220,215.30
936214	42226A107	HEALTH EQUITY INC	2,500.000	05/24/18	MORGAN STANLEY & CO INC, NY	150.00	190,000.00
936214	42226A107	HEALTH EQUITY INC	3,500.000	05/29/18	J.P. MORGAN SECURITIES INC, NEW	175.00	267,229.90
936214	42226A107	HEALTH EQUITY INC	2,000.000	06/14/18	MORGAN STANLEY & CO INC, NY	120.00	159,658.60
936214	42226A107	HEALTH EQUITY INC	2,000.000	11/01/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	188,267.60
936214	42226A107	HEALTH EQUITY INC	2,000.000	11/02/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	190,190.60
936214	431475102	HILL-ROM HOLDINGS INC	6,000.000	12/28/18	MORGAN STANLEY & CO INC, NY	360.00	519,737.40
936214	431475102	HILL-ROM HOLDINGS INC	2,000.000	12/31/18	MORGAN STANLEY & CO INC, NY	120.00	177,132.60
936214	444859102	HUMANA INC	1,500.000	11/13/18	MORGAN STANLEY & CO INC, NY	90.00	505,262.85
936214	44930G107	ICU MEDICAL INC	800.000	04/19/18	J.P. MORGAN SECURITIES INC, NEW	40.00	198,805.36
936214	44930G107	ICU MEDICAL INC	800.000	04/20/18	J.P. MORGAN SECURITIES INC, NEW	40.00	199,697.76
936214	44930G107	ICU MEDICAL INC	500.000	05/07/18	INSTINET CLEARING SER INC, NEW	20.00	132,333.75
936214	44930G107	ICU MEDICAL INC	500.000	05/10/18	INSTINET CLEARING SER INC, NEW	20.00	135,175.65
936214	44930G107	ICU MEDICAL INC	1,000.000	05/11/18	INSTINET CLEARING SER INC, NEW	40.00	263,013.60
936214	44930G107	ICU MEDICAL INC	1,000.000	05/18/18	MORGAN STANLEY & CO INC, NY	60.00	276,086.40
936214	44930G107	ICU MEDICAL INC	1,000.000	05/30/18	MORGAN STANLEY & CO INC, NY	60.00	293,538.00
936214	45167R104	IDEX CORP	2,500.000	08/14/18	MORGAN STANLEY & CO INC, NY	150.00	383,068.50
936214	45167R104	IDEX CORP	3,000.000	08/15/18	ELECTRONIC BROKERAGE SYSTEMS	30.00	453,108.90
936214	45167R104	IDEX CORP	1,000.000	08/22/18	J.P. MORGAN SECURITIES INC, NEW	50.00	152,714.30
936214	452327109	ILLUMINA INC	2,000.000	08/20/18	MORGAN STANLEY & CO INC, NY	120.00	652,571.40
936214	452327109	ILLUMINA INC	1,500.000	08/22/18	J.P. MORGAN SECURITIES INC, NEW	75.00	502,397.70
936214	452327109	ILLUMINA INC	500.000	08/23/18	MORGAN STANLEY & CO INC, NY	30.00	167,581.90
936214	452327109	ILLUMINA INC	1,000.000	09/11/18	INSTINET CLEARING SER INC, NEW	40.00	352,303.00
936214	452327109	ILLUMINA INC	500.000	12/13/18	INSTINET CLEARING SER INC, NEW	20.00	166,417.30
936214	452327109	INOGEN INC	1,000.000	02/27/18	INSTINET CLEARING SER INC, NEW	40.00	133,425.80
936214	45780L104	INOGEN INC	1,000.000	04/09/18	J.P. MORGAN SECURITIES INC, NEW	50.00	132,074.20
936214	45780L104	INOGEN INC	500.000	04/13/18	J.P. MORGAN SECURITIES INC, NEW	25.00	67,967.95
936214	45780L104	INOGEN INC	1,300.000	04/16/18	MORGAN STANLEY & CO INC, NY	78.00	181,684.49
936214	45780L104	INOGEN INC	1,200.000	04/17/18	BLOOMBERG TRADEBOOK LLC, NEW	36.00	170,813.40
936214	45780L104	INOGEN INC	1,000.000	04/18/18	INSTINET CLEARING SER INC, NEW	40.00	142,555.70
936214	45780L104	INOGEN INC	1,000.000	04/23/18	BLOOMBERG TRADEBOOK LLC, NEW	30.00	142,383.40
936214	45780L104	INOGEN INC	500.000	09/11/18	INSTINET CLEARING SER INC, NEW	20.00	136,606.70
936214	458140100	INTEL CORP	12,000.000	12/04/18	ELECTRONIC BROKERAGE SYSTEMS	120.00	585,763.20
936214	458140100	INTEL CORP	6,000.000	12/11/18	ELECTRONIC BROKERAGE SYSTEMS	60.00	283,939.20
936214	458140100	INTEL CORP	6,000.000	12/13/18	ELECTRONIC BROKERAGE SYSTEMS	60.00	288,648.60
936214	46625H100	JPMORGAN CHASE & CO	2,500.000	01/17/18	BLOOMBERG TRADEBOOK LLC, NEW	75.00	282,629.25
936214	46625H100	JPMORGAN CHASE & CO	2,000.000	02/02/18	MORGAN STANLEY & CO INC, NY	120.00	230,286.20
936214	53220K504	LIGAND PHARMACEUTICALS INC	800.000	06/11/18	MORGAN STANLEY & CO INC, NY	48.00	154,255.44

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936214	53220K504	LIGAND PHARMACEUTICALS INC	800.000	06/12/18	MORGAN STANLEY & CO INC, NY	48.00	155,061.92
936214	53220K504	LIGAND PHARMACEUTICALS INC	700.000	06/13/18	MORGAN STANLEY & CO INC, NY	42.00	132,744.50
936214	53220K504	LIGAND PHARMACEUTICALS INC	1,300.000	06/29/18	INSTINET CLEARING SER INC, NEW`	52.00	269,787.57
936214	53220K504	LIGAND PHARMACEUTICALS INC	1,000.000	09/26/18	INSTINET CLEARING SER INC, NEW`	40.00	270,864.30
936214	532457108	ELI LILLY & CO	4,000.000	08/09/18	MORGAN STANLEY & CO INC, NY	240.00	409,113.60
936214	532457108	ELI LILLY & CO	1,000.000	08/10/18	MORGAN STANLEY & CO INC, NY	60.00	102,396.50
936214	532457108	ELI LILLY & CO	2,500.000	08/14/18	MORGAN STANLEY & CO INC, NY	150.00	256,687.75
936214	532457108	ELI LILLY & CO	2,000.000	08/15/18	INSTINET CLEARING SER INC, NEW`	80.00	206,810.40
936214	532457108	ELI LILLY & CO	2,000.000	08/17/18	MORGAN STANLEY & CO INC, NY	120.00	210,828.00
936214	532457108	ELI LILLY & CO	1,500.000	08/20/18	MORGAN STANLEY & CO INC, NY	90.00	158,834.25
936214	532457108	ELI LILLY & CO	1,500.000	08/22/18	MORGAN STANLEY & CO INC, NY	90.00	158,329.20
936214	532457108	ELI LILLY & CO	2,500.000	09/26/18	INSTINET CLEARING SER INC, NEW`	100.00	267,112.25
936214	532457108	ELI LILLY & CO	1,500.000	10/17/18	INSTINET CLEARING SER INC, NEW`	60.00	169,605.75
936214	532457108	ELI LILLY & CO	2,000.000	10/18/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	227,208.00
936214	532457108	ELI LILLY & CO	2,000.000	10/22/18	MORGAN STANLEY & CO INC, NY	120.00	224,280.80
936214	532457108	ELI LILLY & CO	2,500.000	12/03/18	J.P MORGAN SECURITIES INC, NEW`	125.00	294,168.50
936214	550021109	LULULEMON ATHLETICA INC	1,500.000	07/10/18	MORGAN STANLEY & CO INC, NY	90.00	190,197.60
936214	550021109	LULULEMON ATHLETICA INC	1,500.000	07/11/18	J.P MORGAN SECURITIES INC, NEW`	75.00	188,389.35
936214	550021109	LULULEMON ATHLETICA INC	2,000.000	08/20/18	MORGAN STANLEY & CO INC, NY	120.00	273,045.00
936214	550021109	LULULEMON ATHLETICA INC	1,500.000	08/22/18	INSTINET CLEARING SER INC, NEW`	60.00	205,066.65
936214	550021109	LULULEMON ATHLETICA INC	1,500.000	08/23/18	J.P MORGAN SECURITIES INC, NEW`	75.00	204,812.40
936214	550021109	LULULEMON ATHLETICA INC	500.000	09/10/18	ELECTRONIC BROKERAGE SYSTEMS	5.00	77,019.90
936214	550021109	LULULEMON ATHLETICA INC	1,500.000	09/17/18	MORGAN STANLEY & CO INC, NY	90.00	235,174.80
936214	550021109	LULULEMON ATHLETICA INC	1,000.000	09/20/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	155,737.20
936214	55024U109	LUMENTUM HOLDINGS INC	5,500.000	03/27/18	MORGAN STANLEY & CO INC, NY	330.00	377,266.45
936214	55306N104	MKS INSTRUMENTS INC	1,000.000	01/24/18	MORGAN STANLEY & CO INC, NY	60.00	105,399.90
936214	55306N104	MKS INSTRUMENTS INC	1,500.000	02/12/18	MORGAN STANLEY & CO INC, NY	90.00	151,752.75
936214	55306N104	MKS INSTRUMENTS INC	1,000.000	02/15/18	J.P MORGAN SECURITIES INC, NEW`	50.00	109,214.10
936214	55306N104	MKS INSTRUMENTS INC	1,500.000	02/27/18	MORGAN STANLEY & CO INC, NY	90.00	171,699.60
936214	55306N104	MKS INSTRUMENTS INC	2,000.000	02/28/18	INSTINET CLEARING SER INC, NEW`	80.00	225,986.40
936214	55306N104	MKS INSTRUMENTS INC	3,000.000	03/01/18	J.P MORGAN SECURITIES INC, NEW`	150.00	336,818.70
936214	55354G100	MSCI INC	3,500.000	09/05/18	MORGAN STANLEY & CO INC, NY	210.00	626,422.65
936214	55354G100	MSCI INC	500.000	09/06/18	J.P MORGAN SECURITIES INC, NEW`	25.00	89,271.00
936214	55354G100	MSCI INC	1,000.000	09/07/18	ELECTRONIC BROKERAGE SYSTEMS	9.99	179,270.89
936214	55585A102	MARATHON PETROLEUM CORP	3,000.000	01/18/18	J.P MORGAN SECURITIES INC, NEW`	150.00	216,427.20
936214	55585A102	MARATHON PETROLEUM CORP	2,500.000	07/31/18	J.P MORGAN SECURITIES INC, NEW`	125.00	203,996.25
936214	55585A102	MARATHON PETROLEUM CORP	1,000.000	08/10/18	MORGAN STANLEY & CO INC, NY	60.00	80,656.90
936214	55585A102	MARATHON PETROLEUM CORP	2,000.000	08/14/18	J.P MORGAN SECURITIES INC, NEW`	100.00	160,240.80
936214	55585A102	MARATHON PETROLEUM CORP	2,000.000	08/15/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	154,214.60
936214	55585A102	MARATHON PETROLEUM CORP	1,500.000	09/11/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	125,283.45
936214	55585A102	MARATHON PETROLEUM CORP	2,000.000	09/26/18	INSTINET CLEARING SER INC, NEW`	80.00	168,672.20
936214	55585A102	MARATHON PETROLEUM CORP	3,000.000	03/16/18	MORGAN STANLEY & CO INC, NY	180.00	426,664.80
936214	571903202	MARRIOTT INTERNATIONAL INC/MD	1,500.000	04/02/18	BLOOMBERG TRADEBOOK LLC, NEW	45.00	197,375.55
936214	574599106	MASCO CORP	2,000.000	01/12/18	BLOOMBERG TRADEBOOK LLC, NEW	60.00	91,746.00
936214	57636Q104	MASTERCARD INC	2,000.000	03/02/18	J.P MORGAN SECURITIES INC, NEW`	100.00	341,939.40

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SCHEDULE 4B EQUITIES PURCHASED DURING YEAR							COST INCLUDING COMMISSION
FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	
936214	57636Q104	MASTERCARD INC	1,000.000	06/06/18	MORGAN STANLEY & CO INC, NY	60.00	202,462.30
936214	58933Y105	MERCK & CO INC	7,000.000	10/24/18	MORGAN STANLEY & CO INC, NY	420.00	507,423.70
936214	58933Y105	MERCK & CO INC	1,500.000	10/25/18	MORGAN STANLEY & CO INC, NY	90.00	105,499.05
936214	58933Y105	MERCK & CO INC	2,000.000	10/26/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	139,650.20
936214	58933Y105	MERCK & CO INC	2,500.000	10/29/18	ELECTRONIC BROKERAGE SYSTEMS	25.00	179,921.50
936214	58933Y105	MERCK & CO INC	4,500.000	10/30/18	J.P. MORGAN SECURITIES INC, NEW	225.00	323,120.70
936214	58933Y105	MERCK & CO INC	1,500.000	11/02/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	108,931.95
936214	58933Y105	MERCK & CO INC	2,000.000	11/05/18	J.P. MORGAN SECURITIES INC, NEW	100.00	146,040.40
936214	58933Y105	MERCK & CO INC	1,500.000	11/07/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	112,495.05
936214	58933Y105	MERCK & CO INC	2,500.000	11/19/18	MORGAN STANLEY & CO INC, NY	150.00	190,358.00
936214	58933Y105	MERCK & CO INC	2,500.000	11/20/18	J.P. MORGAN SECURITIES INC, NEW	125.00	188,017.50
936214	58933Y105	MERCK & CO INC	3,500.000	12/03/18	MORGAN STANLEY & CO INC, NY	210.00	275,573.90
936214	58933Y105	MERCK & CO INC	3,000.000	12/17/18	J.P. MORGAN SECURITIES INC, NEW	150.00	230,078.40
936214	58933Y105	MERCK & CO INC	8,000.000	05/15/18	INSTINET CLEARING SER INC, NEW	320.00	775,449.60
936214	594918104	MICROSOFT CORP	2,000.000	05/18/18	MORGAN STANLEY & CO INC, NY	120.00	193,255.20
936214	594918104	MICROSOFT CORP	3,500.000	06/06/18	MORGAN STANLEY & CO INC, NY	210.00	357,905.80
936214	594918104	MICROSOFT CORP	1,000.000	10/17/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	110,699.50
936214	594918104	MICROSOFT CORP	1,500.000	10/25/18	J.P. MORGAN SECURITIES INC, NEW	75.00	161,481.30
936214	594918104	MICROSOFT CORP	1,500.000	11/01/18	J.P. MORGAN SECURITIES INC, NEW	75.00	159,512.85
936214	594918104	MICROSOFT CORP	1,500.000	11/12/18	J.P. MORGAN SECURITIES INC, NEW	75.00	162,074.85
936214	594918104	MICROSOFT CORP	2,000.000	12/03/18	J.P. MORGAN SECURITIES INC, NEW	100.00	224,288.40
936214	594918104	MICROSOFT CORP	2,500.000	12/04/18	MORGAN STANLEY & CO INC, NY	150.00	280,456.75
936214	595017104	MICROCHIP TECHNOLOGY INC	1,000.000	01/10/18	J.P. MORGAN SECURITIES INC, NEW	50.00	90,249.70
936214	60855R100	MOLINA HEALTHCARE INC	1,500.000	01/24/18	J.P. MORGAN SECURITIES INC, NEW	75.00	143,588.70
936214	60855R100	MOLINA HEALTHCARE INC	2,000.000	12/04/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	282,106.60
936214	60855R100	MOLINA HEALTHCARE INC	1,000.000	12/10/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	133,368.30
936214	60855R100	MOLINA HEALTHCARE INC	1,000.000	12/11/18	INSTINET CLEARING SER INC, NEW	40.00	136,145.00
936214	60855R100	MOLINA HEALTHCARE INC	4,000.000	12/13/18	ELECTRONIC BROKERAGE SYSTEMS	40.00	573,729.60
936214	64110L106	NETFLIX INC	1,500.000	01/24/18	MORGAN STANLEY & CO INC, NY	90.00	381,655.65
936214	64110L106	NETFLIX INC	500.000	02/01/18	INSTINET CLEARING SER INC, NEW	20.00	134,591.25
936214	64110L106	NETFLIX INC	1,000.000	02/16/18	MORGAN STANLEY & CO INC, NY	60.00	277,636.90
936214	64110L106	NETFLIX INC	700.000	04/23/18	BLOOMBERG TRADEBOOK LLC, NEW	21.00	230,015.45
936214	64110L106	NETFLIX INC	800.000	06/14/18	MORGAN STANLEY & CO INC, NY	48.00	311,785.76
936214	64110L106	NETFLIX INC	500.000	06/19/18	MORGAN STANLEY & CO INC, NY	30.00	198,139.10
936214	64110L106	NETFLIX INC	4,500.000	09/11/18	MORGAN STANLEY & CO INC, NY	270.00	757,807.65
936214	679580100	OLD DOMINION FREIGHT LINE INC	500.000	09/14/18	ELECTRONIC BROKERAGE SYSTEMS	5.00	82,605.45
936214	679580100	OLD DOMINION FREIGHT LINE INC	500.000	09/17/18	MORGAN STANLEY & CO INC, NY	30.00	81,336.85
936214	679580100	OLD DOMINION FREIGHT LINE INC	2,000.000	10/01/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	323,997.60
936214	679580100	OLD DOMINION FREIGHT LINE INC	1,500.000	01/12/18	BLOOMBERG TRADEBOOK LLC, NEW	45.00	226,777.05
936214	693475105	PNC FINANCIAL SERVICES GROUP I	1,500.000	01/17/18	BLOOMBERG TRADEBOOK LLC, NEW	45.00	231,714.90
936214	693475105	PNC FINANCIAL SERVICES GROUP I	2,000.000	01/18/18	J.P. MORGAN SECURITIES INC, NEW	100.00	307,506.40
936214	693475105	PNC FINANCIAL SERVICES GROUP I	2,000.000	03/15/18	BLOOMBERG TRADEBOOK LLC, NEW	60.00	379,566.40
936214	697435105	PALO ALTO NETWORKS INC	1,000.000	03/19/18	J.P. MORGAN SECURITIES INC, NEW	50.00	187,060.90
936214	697435105	PALO ALTO NETWORKS INC	1,000.000	03/22/18	MORGAN STANLEY & CO INC, NY	60.00	187,898.70
936214	697435105	PALO ALTO NETWORKS INC	1,500.000	03/23/18	BLOOMBERG TRADEBOOK LLC, NEW	45.00	277,509.75

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SCHEDULE 4B							COST	
EQUITIES PURCHASED DURING YEAR							INCLUDING	
							COMMISSION	
FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM		
936214	697435105	PALO ALTO NETWORKS INC	1,500,000	03/27/18	J.P. MORGAN SECURITIES INC, NEW	75.00	280,620.15	
936214	697435105	PALO ALTO NETWORKS INC	1,000,000	04/04/18	MORGAN STANLEY & CO INC, NY	60.00	188,746.10	
936214	697435105	PALO ALTO NETWORKS INC	1,000,000	04/13/18	J.P. MORGAN SECURITIES INC, NEW	50.00	187,541.70	
936214	697435105	PALO ALTO NETWORKS INC	2,000,000	04/23/18	INSTINET CLEARING SER INC, NEW	80.00	384,621.00	
936214	697435105	PALO ALTO NETWORKS INC	1,000,000	04/27/18	INSTINET CLEARING SER INC, NEW	40.00	191,919.40	
936214	70432V102	PAYCOM SOFTWARE INC	4,000,000	02/23/18	MORGAN STANLEY & CO INC, NY	240.00	390,560.40	
936214	70432V102	PAYCOM SOFTWARE INC	2,000,000	02/27/18	MORGAN STANLEY & CO INC, NY	120.00	201,899.00	
936214	70432V102	PAYCOM SOFTWARE INC	1,500,000	02/28/18	INSTINET CLEARING SER INC, NEW	60.00	150,640.35	
936214	70432V102	PAYCOM SOFTWARE INC	1,500,000	03/01/18	J.P. MORGAN SECURITIES INC, NEW	75.00	148,123.35	
936214	70432V102	PAYCOM SOFTWARE INC	1,500,000	03/06/18	MORGAN STANLEY & CO INC, NY	90.00	158,094.90	
936214	70432V102	PAYCOM SOFTWARE INC	2,000,000	04/09/18	BLOOMBERG TRADEBOOK LLC, NEW	60.00	218,265.40	
936214	70432V102	PAYCOM SOFTWARE INC	2,000,000	04/10/18	MORGAN STANLEY & CO INC, NY	120.00	221,185.40	
936214	70432V102	PAYCOM SOFTWARE INC	3,000,000	04/12/18	J.P. MORGAN SECURITIES INC, NEW	150.00	335,914.80	
936214	70432V102	PAYCOM SOFTWARE INC	2,000,000	04/18/18	J.P. MORGAN SECURITIES INC, NEW	100.00	235,003.40	
936214	70432V102	PAYCOM SOFTWARE INC	1,300,000	08/15/18	INSTINET CLEARING SER INC, NEW	52.00	175,414.98	
936214	70432V102	PAYCOM SOFTWARE INC	1,500,000	08/17/18	MORGAN STANLEY & CO INC, NY	90.00	207,439.20	
936214	70432V102	PAYCOM SOFTWARE INC	500,000	08/22/18	MORGAN STANLEY & CO INC, NY	30.00	72,601.10	
936214	70432V102	PAYCOM SOFTWARE INC	1,500,000	09/11/18	INSTINET CLEARING SER INC, NEW	60.00	238,554.00	
936214	70450Y103	PAYPAL HOLDINGS INC	3,500,000	04/23/18	INSTINET CLEARING SER INC, NEW	140.00	277,331.95	
936214	70450Y103	PAYPAL HOLDINGS INC	1,000,000	10/25/18	J.P. MORGAN SECURITIES INC, NEW	50.00	85,994.30	
936214	70450Y103	PAYPAL HOLDINGS INC	2,500,000	11/01/18	J.P. MORGAN SECURITIES INC, NEW	125.00	211,976.50	
936214	70450Y103	PAYPAL HOLDINGS INC	1,500,000	12/10/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	128,079.45	
936214	70450Y103	PAYPAL HOLDINGS INC	2,500,000	12/11/18	INSTINET CLEARING SER INC, NEW	100.00	213,111.75	
936214	70975L107	PENUMBRA INC	800,000	12/31/18	MORGAN STANLEY & CO INC, NY	120.00	167,681.60	
936214	70975L107	PENUMBRA INC	800,000	06/11/18	MORGAN STANLEY & CO INC, NY	48.00	130,565.52	
936214	70975L107	PENUMBRA INC	800,000	06/12/18	MORGAN STANLEY & CO INC, NY	48.00	129,346.08	
936214	70975L107	PENUMBRA INC	700,000	06/13/18	MORGAN STANLEY & CO INC, NY	42.00	111,764.24	
936214	70975L107	PENUMBRA INC	700,000	06/14/18	MORGAN STANLEY & CO INC, NY	42.00	109,819.85	
936214	70975L107	PENUMBRA INC	500,000	06/15/18	INSTINET CLEARING SER INC, NEW	20.00	77,330.65	
936214	742718109	PROCTER & GAMBLE CO/THE	7,500,000	10/29/18	ELECTRONIC BROKERAGE SYSTEMS	75.00	666,329.25	
936214	742718109	PROCTER & GAMBLE CO/THE	2,500,000	10/30/18	ELECTRONIC BROKERAGE SYSTEMS	25.00	222,326.50	
936214	742718109	PROCTER & GAMBLE CO/THE	1,000,000	11/01/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	89,670.90	
936214	742718109	PROCTER & GAMBLE CO/THE	2,000,000	11/05/18	MORGAN STANLEY & CO INC, NY	120.00	182,766.00	
936214	742718109	PROCTER & GAMBLE CO/THE	2,500,000	11/07/18	J.P. MORGAN SECURITIES INC, NEW	125.00	227,562.00	
936214	742718109	PROCTER & GAMBLE CO/THE	2,500,000	11/12/18	MORGAN STANLEY & CO INC, NY	150.00	231,781.00	
936214	742718109	PROCTER & GAMBLE CO/THE	2,000,000	11/19/18	MORGAN STANLEY & CO INC, NY	120.00	187,070.80	
936214	742718109	PROCTER & GAMBLE CO/THE	4,000,000	11/20/18	MORGAN STANLEY & CO INC, NY	240.00	369,765.60	
936214	742718109	PROCTER & GAMBLE CO/THE	5,000,000	12/03/18	MORGAN STANLEY & CO INC, NY	300.00	464,018.50	
936214	742718109	PROCTER & GAMBLE CO/THE	10,500,000	08/20/18	MORGAN STANLEY & CO INC, NY	630.00	703,323.60	
936214	743315103	PROGRESSIVE CORP/THE	2,000,000	08/22/18	J.P. MORGAN SECURITIES INC, NEW	100.00	133,691.80	
936214	743315103	PROGRESSIVE CORP/THE	3,500,000	08/23/18	J.P. MORGAN SECURITIES INC, NEW	175.00	234,202.15	
936214	743315103	PROGRESSIVE CORP/THE	1,500,000	09/10/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	101,850.90	
936214	743315103	PROGRESSIVE CORP/THE	2,500,000	09/11/18	ELECTRONIC BROKERAGE SYSTEMS	25.00	170,164.50	
936214	743315103	PROGRESSIVE CORP/THE	2,000,000	09/18/18	J.P. MORGAN SECURITIES INC, NEW	100.00	138,822.40	
936214	743315103	PROGRESSIVE CORP/THE	2,000,000	09/20/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	140,932.80	

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SCHEDULE 4B EQUITIES PURCHASED DURING YEAR							
FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
936214	743315103	PROGRESSIVE CORP/THE	4,000.000	09/26/18	INSTINET CLEARING SER INC, NEW	160.00	283,960.00
936214	743315103	PROGRESSIVE CORP/THE	3,000.000	10/18/18	ELECTRONIC BROKERAGE SYSTEMS	30.00	215,663.10
936214	743315103	PROGRESSIVE CORP/THE	4,000.000	10/22/18	J.P MORGAN SECURITIES INC, NEW	200.00	284,277.20
936214	743424103	PROOFPOINT INC	3,500.000	03/27/18	MORGAN STANLEY & CO INC, NY	210.00	422,731.40
936214	743424103	PROOFPOINT INC	3,500.000	04/04/18	MORGAN STANLEY & CO INC, NY	210.00	414,414.70
936214	743424103	PROOFPOINT INC	2,000.000	04/09/18	J.P MORGAN SECURITIES INC, NEW	100.00	239,033.60
936214	743424103	PROOFPOINT INC	1,000.000	04/10/18	MORGAN STANLEY & CO INC, NY	60.00	121,382.70
936214	743424103	PROOFPOINT INC	2,000.000	04/12/18	J.P MORGAN SECURITIES INC, NEW	100.00	243,567.20
936214	743424103	PROOFPOINT INC	1,000.000	04/16/18	MORGAN STANLEY & CO INC, NY	60.00	124,269.80
936214	743424103	PROOFPOINT INC	2,500.000	04/17/18	BLOOMBERG TRADEBOOK LLC, NEW	75.00	312,598.75
936214	743424103	PROOFPOINT INC	1,500.000	04/18/18	J.P MORGAN SECURITIES INC, NEW	75.00	189,958.05
936214	743424103	PROOFPOINT INC	3,500.000	04/23/18	BLOOMBERG TRADEBOOK LLC, NEW	105.00	429,444.40
936214	743424103	PROOFPOINT INC	2,000.000	06/06/18	J.P MORGAN SECURITIES INC, NEW	100.00	247,129.00
936214	74758T303	QUALYS INC	2,000.000	01/05/18	INSTINET CLEARING SER INC, NEW	80.00	125,919.80
936214	74758T303	QUALYS INC	1,400.000	02/16/18	MORGAN STANLEY & CO INC, NY	84.00	100,195.34
936214	74758T303	QUALYS INC	1,600.000	02/20/18	MORGAN STANLEY & CO INC, NY	96.00	115,932.48
936214	74758T303	QUALYS INC	2,500.000	04/05/18	MORGAN STANLEY & CO INC, NY	150.00	189,269.50
936214	74758T303	QUALYS INC	5,000.000	04/18/18	INSTINET CLEARING SER INC, NEW	200.00	422,852.00
936214	74758T303	QUALYS INC	4,500.000	04/27/18	INSTINET CLEARING SER INC, NEW	180.00	351,114.75
936214	74758T303	QUALYS INC	3,000.000	06/14/18	MORGAN STANLEY & CO INC, NY	180.00	290,419.50
936214	74758T303	QUALYS INC	1,500.000	06/19/18	MORGAN STANLEY & CO INC, NY	90.00	144,333.45
936214	756577102	RED HAT INC	3,500.000	01/29/18	J.P MORGAN SECURITIES INC, NEW	175.00	469,124.60
936214	756577102	RED HAT INC	500.000	02/01/18	BLOOMBERG TRADEBOOK LLC, NEW	15.00	65,356.00
936214	756577102	RED HAT INC	500.000	02/02/18	MORGAN STANLEY & CO INC, NY	30.00	64,391.10
936214	756577102	RED HAT INC	1,000.000	02/09/18	MORGAN STANLEY & CO INC, NY	60.00	127,368.70
936214	756577102	RED HAT INC	1,500.000	02/12/18	MORGAN STANLEY & CO INC, NY	90.00	191,834.55
936214	756577102	RED HAT INC	400.000	02/16/18	MORGAN STANLEY & CO INC, NY	24.00	57,009.60
936214	756577102	RED HAT INC	1,100.000	02/20/18	MORGAN STANLEY & CO INC, NY	66.00	157,899.61
936214	756577102	RED HAT INC	1,000.000	02/21/18	J.P MORGAN SECURITIES INC, NEW	50.00	146,673.30
936214	756577102	RED HAT INC	2,000.000	02/27/18	MORGAN STANLEY & CO INC, NY	120.00	299,993.20
936214	756577102	RED HAT INC	3,500.000	03/02/18	J.P MORGAN SECURITIES INC, NEW	175.00	512,070.65
936214	770323103	ROBERT HALF INTERNATIONAL INC	8,000.000	07/31/18	MORGAN STANLEY & CO INC, NY	480.00	607,713.60
936214	770323103	ROBERT HALF INTERNATIONAL INC	3,000.000	08/01/18	MORGAN STANLEY & CO INC, NY	180.00	229,451.40
936214	770323103	ROBERT HALF INTERNATIONAL INC	2,000.000	08/09/18	J.P MORGAN SECURITIES INC, NEW	100.00	159,299.40
936214	770323103	ROBERT HALF INTERNATIONAL INC	1,000.000	08/15/18	INSTINET CLEARING SER INC, NEW	40.00	77,616.80
936214	770323103	ROBERT HALF INTERNATIONAL INC	1,500.000	08/17/18	MORGAN STANLEY & CO INC, NY	90.00	115,671.75
936214	770323103	ROBERT HALF INTERNATIONAL INC	2,000.000	08/20/18	MORGAN STANLEY & CO INC, NY	120.00	154,125.00
936214	776696106	ROPER TECHNOLOGIES INC	500.000	01/18/18	INSTINET CLEARING SER INC, NEW	20.00	138,465.20
936214	776696106	ROPER TECHNOLOGIES INC	500.000	02/15/18	J.P MORGAN SECURITIES INC, NEW	25.00	137,460.85
936214	776696106	ROPER TECHNOLOGIES INC	500.000	02/20/18	INSTINET CLEARING SER INC, NEW	20.00	138,191.35
936214	776696106	ROPER TECHNOLOGIES INC	500.000	02/27/18	INSTINET CLEARING SER INC, NEW	20.00	142,292.60
936214	776696106	ROPER TECHNOLOGIES INC	500.000	03/19/18	INSTINET CLEARING SER INC, NEW	20.00	141,514.70
936214	78486Q101	SVB FINANCIAL GROUP	1,000.000	01/18/18	J.P MORGAN SECURITIES INC, NEW	50.00	255,104.00
936214	78486Q101	SVB FINANCIAL GROUP	1,000.000	02/15/18	J.P MORGAN SECURITIES INC, NEW	50.00	247,316.70
936214	78486Q101	SVB FINANCIAL GROUP	1,500.000	03/02/18	MORGAN STANLEY & CO INC, NY	90.00	369,980.55

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936214	78486Q101	SVB FINANCIAL GROUP	500.000	10/18/18	INSTINET CLEARING SER INC, NEW	20.00	148,634.20	
936214	79466L302	SALESFORCE.COM INC	2,000.000	02/27/18	MORGAN STANLEY & CO INC, NY	120.00	233,966.80	
936214	79466L302	SALESFORCE.COM INC	2,500.000	03/02/18	MORGAN STANLEY & CO INC, NY	150.00	296,462.50	
936214	79466L302	SALESFORCE.COM INC	1,100.000	04/05/18	MORGAN STANLEY & CO INC, NY	66.00	131,954.02	
936214	808513105	CHARLES SCHWAB CORP/THE	6,500.000	05/18/18	J.P. MORGAN SECURITIES INC, NEW	325.00	385,243.95	
936214	82509L107	SHOPIFY INC	3,000.000	02/23/18	MORGAN STANLEY & CO INC, NY	180.00	409,538.40	
936214	82509L107	SHOPIFY INC	1,500.000	02/27/18	MORGAN STANLEY & CO INC, NY	90.00	205,174.35	
936214	82509L107	SHOPIFY INC	1,000.000	02/28/18	INSTINET CLEARING SER INC, NEW	40.00	138,699.70	
936214	82509L107	SHOPIFY INC	1,000.000	03/01/18	J.P. MORGAN SECURITIES INC, NEW	50.00	137,137.60	
936214	82509L107	SHOPIFY INC	1,000.000	03/06/18	MORGAN STANLEY & CO INC, NY	60.00	142,476.10	
936214	82509L107	SHOPIFY INC	1,500.000	03/27/18	J.P. MORGAN SECURITIES INC, NEW	75.00	205,432.65	
936214	82509L107	SHOPIFY INC	1,300.000	05/31/18	MORGAN STANLEY & CO INC, NY	78.00	193,504.87	
936214	82509L107	SHOPIFY INC	2,000.000	07/18/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	341,260.60	
936214	82509L107	SHOPIFY INC	1,500.000	07/19/18	INSTINET CLEARING SER INC, NEW	60.00	256,667.70	
936214	831865209	AO SMITH CORP	1,500.000	02/20/18	INSTINET CLEARING SER INC, NEW	60.00	98,387.10	
936214	855244109	STARBUCKS CORP	10,000.000	11/07/18	J.P. MORGAN SECURITIES INC, NEW	500.00	677,301.00	
936214	855244109	STARBUCKS CORP	3,000.000	11/12/18	MORGAN STANLEY & CO INC, NY	180.00	205,704.00	
936214	855244109	STARBUCKS CORP	2,000.000	11/13/18	J.P. MORGAN SECURITIES INC, NEW	100.00	135,928.40	
936214	855244109	STARBUCKS CORP	4,000.000	11/16/18	J.P. MORGAN SECURITIES INC, NEW	200.00	271,142.00	
936214	855244109	STARBUCKS CORP	5,000.000	11/19/18	MORGAN STANLEY & CO INC, NY	300.00	339,050.00	
936214	855244109	STARBUCKS CORP	4,500.000	11/26/18	ELECTRONIC BROKERAGE SYSTEMS	45.00	294,273.00	
936214	861012102	STMICROELECTRONICS NV	7,500.000	01/05/18	INSTINET CLEARING SER INC, NEW	300.00	175,909.50	
936214	861012102	STMICROELECTRONICS NV	10,000.000	02/01/18	BLOOMBERG TRADEBOOK LLC, NEW	300.00	237,626.00	
936214	861012102	STMICROELECTRONICS NV	5,000.000	02/02/18	MORGAN STANLEY & CO INC, NY	300.00	115,164.50	
936214	863667101	STRYKER CORP	1,500.000	04/30/18	J.P. MORGAN SECURITIES INC, NEW	75.00	256,082.40	
936214	863667101	STRYKER CORP	800.000	05/18/18	MORGAN STANLEY & CO INC, NY	48.00	138,313.28	
936214	868459108	SUPERNUS PHARMACEUTICALS INC	2,500.000	06/11/18	MORGAN STANLEY & CO INC, NY	150.00	136,568.00	
936214	868459108	SUPERNUS PHARMACEUTICALS INC	2,500.000	06/12/18	MORGAN STANLEY & CO INC, NY	150.00	136,227.50	
936214	868459108	SUPERNUS PHARMACEUTICALS INC	2,500.000	06/13/18	MORGAN STANLEY & CO INC, NY	150.00	135,286.00	
936214	871829107	SYSCO CORP	5,500.000	08/20/18	MORGAN STANLEY & CO INC, NY	330.00	413,557.65	
936214	871829107	SYSCO CORP	500.000	08/22/18	INSTINET CLEARING SER INC, NEW	20.00	37,440.35	
936214	871829107	SYSCO CORP	1,500.000	09/11/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	112,869.75	
936214	871829107	SYSCO CORP	3,000.000	10/01/18	ELECTRONIC BROKERAGE SYSTEMS	30.00	219,292.50	
936214	871829107	SYSCO CORP	1,000.000	10/16/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	69,474.10	
936214	871829107	SYSCO CORP	2,500.000	10/22/18	J.P. MORGAN SECURITIES INC, NEW	125.00	177,576.75	
936214	871829107	SYSCO CORP	1,500.000	10/24/18	MORGAN STANLEY & CO INC, NY	90.00	109,923.45	
936214	871829107	SYSCO CORP	6,000.000	08/01/18	MORGAN STANLEY & CO INC, NY	360.00	580,027.80	
936214	872540109	TJX COS INC/THE	1,500.000	08/09/18	J.P. MORGAN SECURITIES INC, NEW	75.00	149,770.20	
936214	872540109	TJX COS INC/THE	1,000.000	08/10/18	J.P. MORGAN SECURITIES INC, NEW	50.00	100,831.60	
936214	872540109	TJX COS INC/THE	3,500.000	08/22/18	INSTINET CLEARING SER INC, NEW	140.00	372,068.90	
936214	872540109	TJX COS INC/THE	1,500.000	08/23/18	J.P. MORGAN SECURITIES INC, NEW	75.00	160,731.45	
936214	872540109	TJX COS INC/THE	1,500.000	09/10/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	167,055.45	
936214	872540109	TJX COS INC/THE	1,500.000	10/15/18	MORGAN STANLEY & CO INC, NY	90.00	165,386.10	
936214	872540109	TJX COS INC/THE	16,500.000	11/07/18	STOCK SPLIT	0.00	0.00	
936214	872540109	TJX COS INC/THE	3,000.000	11/12/18	J.P. MORGAN SECURITIES INC, NEW	150.00	165,764.70	

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936214	87874R100	TECHTARGET INC	6,500.000	07/10/18	MORGAN STANLEY & CO INC, NY	390.00	195,832.00	
936214	87874R100	TECHTARGET INC	6,500.000	07/11/18	MORGAN STANLEY & CO INC, NY	390.00	196,233.70	
936214	87874R100	TECHTARGET INC	2,000.000	07/18/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	62,945.60	
936214	87874R100	TECHTARGET INC	3,000.000	07/20/18	ELECTRONIC BROKERAGE SYSTEMS	30.00	97,098.00	
936214	88032Q109	TENCENT HOLDINGS LTD	5,500.000	01/25/18	MORGAN STANLEY & CO INC, NY	330.00	326,110.40	
936214	88032Q109	TENCENT HOLDINGS LTD	5,500.000	01/29/18	J.P. MORGAN SECURITIES INC, NEW	275.00	330,461.45	
936214	88032Q109	TENCENT HOLDINGS LTD	2,500.000	02/01/18	BLOOMBERG TRADEBOOK LLC, NEW	75.00	146,074.75	
936214	88032Q109	TENCENT HOLDINGS LTD	1,000.000	02/02/18	J.P. MORGAN SECURITIES INC, NEW	50.00	56,310.00	
936214	883556102	THERMO FISHER SCIENTIFIC INC	1,000.000	01/05/18	INSTINET CLEARING SER INC, NEW	40.00	201,902.50	
936214	883556102	THERMO FISHER SCIENTIFIC INC	500.000	01/10/18	J.P. MORGAN SECURITIES INC, NEW	25.00	102,702.90	
936214	883556102	THERMO FISHER SCIENTIFIC INC	500.000	01/12/18	INSTINET CLEARING SER INC, NEW	20.00	105,682.40	
936214	883556102	THERMO FISHER SCIENTIFIC INC	500.000	01/24/18	J.P. MORGAN SECURITIES INC, NEW	25.00	107,478.35	
936214	883556102	THERMO FISHER SCIENTIFIC INC	500.000	02/20/18	INSTINET CLEARING SER INC, NEW	20.00	105,157.45	
936214	883556102	THERMO FISHER SCIENTIFIC INC	1,000.000	02/27/18	J.P. MORGAN SECURITIES INC, NEW	50.00	211,902.40	
936214	883556102	THERMO FISHER SCIENTIFIC INC	1,000.000	04/27/18	BLOOMBERG TRADEBOOK LLC, NEW	30.00	213,376.20	
936214	883556102	THERMO FISHER SCIENTIFIC INC	1,500.000	07/27/18	MORGAN STANLEY & CO INC, NY	90.00	348,872.25	
936214	883556102	THERMO FISHER SCIENTIFIC INC	1,000.000	08/09/18	J.P. MORGAN SECURITIES INC, NEW	50.00	234,227.40	
936214	883556102	THERMO FISHER SCIENTIFIC INC	1,000.000	11/20/18	J.P. MORGAN SECURITIES INC, NEW	50.00	233,671.30	
936214	883556102	THERMO FISHER SCIENTIFIC INC	1,000.000	12/17/18	J.P. MORGAN SECURITIES INC, NEW	50.00	234,275.60	
936214	883556102	THERMO FISHER SCIENTIFIC INC	5,500.000	08/01/18	MORGAN STANLEY & CO INC, NY	330.00	401,891.05	
936214	89400J107	TRANSUNION	1,500.000	08/10/18	J.P. MORGAN SECURITIES INC, NEW	75.00	111,510.45	
936214	89400J107	TRANSUNION	1,000.000	08/15/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	74,247.10	
936214	89400J107	TRANSUNION	2,000.000	09/11/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	152,399.20	
936214	89400J107	TRANSUNION	1,500.000	09/14/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	114,511.20	
936214	89400J107	TRANSUNION	2,500.000	09/05/18	MORGAN STANLEY & CO INC, NY	150.00	681,318.75	
936214	90384S303	ULTA BEAUTY INC	500.000	09/06/18	J.P. MORGAN SECURITIES INC, NEW	25.00	136,150.00	
936214	90384S303	ULTA BEAUTY INC	1,000.000	09/10/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	285,835.10	
936214	90384S303	ULTA BEAUTY INC	500.000	09/18/18	J.P. MORGAN SECURITIES INC, NEW	25.00	142,136.75	
936214	90384S303	ULTA BEAUTY INC	1,500.000	09/19/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	429,727.65	
936214	90384S303	ULTA BEAUTY INC	1,000.000	10/18/18	ELECTRONIC BROKERAGE SYSTEMS	10.00	278,333.80	
936214	90384S303	ULTA BEAUTY INC	1,000.000	10/22/18	INSTINET CLEARING SER INC, NEW	40.00	272,644.00	
936214	90384S303	ULTA BEAUTY INC	1,000.000	11/13/18	J.P. MORGAN SECURITIES INC, NEW	50.00	309,621.90	
936214	90384S303	US FOODS HOLDING CORP	10,000.000	07/27/18	MORGAN STANLEY & CO INC, NY	600.00	408,300.00	
936214	912008109	UNITEDHEALTH GROUP INC	1,500.000	01/18/18	J.P. MORGAN SECURITIES INC, NEW	75.00	364,477.20	
936214	91324P102	UNITEDHEALTH GROUP INC	2,000.000	04/03/18	INSTINET CLEARING SER INC, NEW	80.00	448,487.60	
936214	91324P102	UNITEDHEALTH GROUP INC	1,500.000	04/05/18	MORGAN STANLEY & CO INC, NY	90.00	344,386.65	
936214	91324P102	UNITEDHEALTH GROUP INC	1,500.000	04/18/18	J.P. MORGAN SECURITIES INC, NEW	75.00	357,815.85	
936214	91324P102	UNITEDHEALTH GROUP INC	500.000	10/12/18	ELECTRONIC BROKERAGE SYSTEMS	5.00	130,087.80	
936214	91324P102	UNITEDHEALTH GROUP INC	500.000	10/15/18	MORGAN STANLEY & CO INC, NY	30.00	130,730.35	
936214	91324P102	UNITEDHEALTH GROUP INC	500.000	10/17/18	INSTINET CLEARING SER INC, NEW	20.00	133,998.20	
936214	91324P102	UNITEDHEALTH GROUP INC	1,000.000	10/22/18	MORGAN STANLEY & CO INC, NY	60.00	263,753.80	
936214	91324P102	UNITEDHEALTH GROUP INC	1,000.000	10/25/18	MORGAN STANLEY & CO INC, NY	60.00	262,285.80	
936214	91324P102	UNITEDHEALTH GROUP INC	1,000.000	11/12/18	J.P. MORGAN SECURITIES INC, NEW	50.00	277,005.70	
936214	922475108	VEEVA SYSTEMS INC	5,000.000	03/15/18	J.P. MORGAN SECURITIES INC, NEW	250.00	387,763.50	
936214	922475108	VEEVA SYSTEMS INC	1,500.000	03/22/18	MORGAN STANLEY & CO INC, NY	90.00	114,586.95	

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936214	922475108	VEEVA SYSTEMS INC	2,000.000	03/23/18	BLOOMBERG TRADEBOOK LLC, NEW	60.00	151,236.40
936214	922475108	VEEVA SYSTEMS INC	4,000.000	03/27/18	MORGAN STANLEY & CO INC, NY	240.00	300,358.00
936214	922475108	VEEVA SYSTEMS INC	2,000.000	05/16/18	MORGAN STANLEY & CO INC, NY	120.00	155,014.40
936214	922475108	VEEVA SYSTEMS INC	2,500.000	05/30/18	J.P. MORGAN SECURITIES INC, NEW	125.00	193,068.75
936214	922475108	VEEVA SYSTEMS INC	1,500.000	07/19/18	INSTINET CLEARING SER INC, NEW	60.00	125,780.85
936214	922475108	VEEVA SYSTEMS INC	2,000.000	07/20/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	166,289.20
936214	922475108	VEEVA SYSTEMS INC	2,000.000	07/27/18	MORGAN STANLEY & CO INC, NY	120.00	162,912.40
936214	92343V104	VERIZON COMMUNICATIONS INC	11,500.000	10/29/18	ELECTRONIC BROKERAGE SYSTEMS	115.00	655,251.60
936214	92343V104	VERIZON COMMUNICATIONS INC	4,000.000	10/30/18	ELECTRONIC BROKERAGE SYSTEMS	40.00	232,211.60
936214	92343V104	VERIZON COMMUNICATIONS INC	1,500.000	11/01/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	84,023.40
936214	92343V104	VERIZON COMMUNICATIONS INC	4,500.000	11/05/18	MORGAN STANLEY & CO INC, NY	270.00	257,194.80
936214	92343V104	VERIZON COMMUNICATIONS INC	6,000.000	11/07/18	ELECTRONIC BROKERAGE SYSTEMS	60.00	345,309.60
936214	92343V104	VERIZON COMMUNICATIONS INC	2,500.000	11/12/18	MORGAN STANLEY & CO INC, NY	150.00	148,447.25
936214	92343V104	VERIZON COMMUNICATIONS INC	3,000.000	11/16/18	J.P. MORGAN SECURITIES INC, NEW	150.00	180,240.00
936214	92343V104	VERIZON COMMUNICATIONS INC	3,500.000	11/20/18	MORGAN STANLEY & CO INC, NY	210.00	209,151.95
936214	92343V104	VERIZON COMMUNICATIONS INC	1,000.000	01/05/18	BLOOMBERG TRADEBOOK LLC, NEW	30.00	155,615.00
936214	92532F100	VERTEX PHARMACEUTICALS INC	1,000.000	01/10/18	J.P. MORGAN SECURITIES INC, NEW	50.00	156,083.30
936214	92532F100	VERTEX PHARMACEUTICALS INC	1,500.000	01/24/18	J.P. MORGAN SECURITIES INC, NEW	75.00	251,849.85
936214	92532F100	VERTEX PHARMACEUTICALS INC	1,500.000	02/02/18	J.P. MORGAN SECURITIES INC, NEW	75.00	249,069.90
936214	92532F100	VERTEX PHARMACEUTICALS INC	1,000.000	03/06/18	MORGAN STANLEY & CO INC, NY	60.00	172,429.80
936214	92532F100	VERTEX PHARMACEUTICALS INC	1,000.000	03/19/18	INSTINET CLEARING SER INC, NEW	40.00	170,162.10
936214	92826C839	VISA INC	2,500.000	03/02/18	MORGAN STANLEY & CO INC, NY	150.00	296,774.50
936214	92826C839	VISA INC	2,000.000	06/06/18	J.P. MORGAN SECURITIES INC, NEW	100.00	271,701.00
936214	94946T106	WELLCARE HEALTH PLANS INC	800.000	07/10/18	MORGAN STANLEY & CO INC, NY	48.00	205,560.48
936214	94946T106	WELLCARE HEALTH PLANS INC	800.000	07/11/18	MORGAN STANLEY & CO INC, NY	48.00	205,383.68
936214	94946T106	WELLCARE HEALTH PLANS INC	900.000	08/01/18	J.P. MORGAN SECURITIES INC, NEW	45.00	243,505.62
936214	94946T106	WELLCARE HEALTH PLANS INC	500.000	08/14/18	J.P. MORGAN SECURITIES INC, NEW	25.00	146,140.70
936214	94946T106	WELLCARE HEALTH PLANS INC	1,000.000	08/17/18	J.P. MORGAN SECURITIES INC, NEW	50.00	295,102.20
936214	94946T106	WELLCARE HEALTH PLANS INC	500.000	08/22/18	MORGAN STANLEY & CO INC, NY	30.00	148,425.25
936214	94946T106	WELLCARE HEALTH PLANS INC	500.000	10/15/18	MORGAN STANLEY & CO INC, NY	30.00	153,578.70
936214	94946T106	WELLCARE HEALTH PLANS INC	1,000.000	10/22/18	J.P. MORGAN SECURITIES INC, NEW	50.00	308,029.60
936214	94946T106	WELLCARE HEALTH PLANS INC	4,000.000	10/24/18	MORGAN STANLEY & CO INC, NY	240.00	373,986.00
936214	981558109	WORLDPAY INC	1,000.000	10/25/18	J.P. MORGAN SECURITIES INC, NEW	50.00	92,323.60
936214	981558109	WORLDPAY INC	500.000	10/29/18	ELECTRONIC BROKERAGE SYSTEMS	5.00	44,553.10
936214	981558109	WORLDPAY INC	4,000.000	03/15/18	MORGAN STANLEY & CO INC, NY	240.00	418,942.00
936214	983793100	XPO LOGISTICS INC	1,000.000	03/22/18	BLOOMBERG TRADEBOOK LLC, NEW	30.00	104,342.10
936214	983793100	XPO LOGISTICS INC	1,000.000	03/23/18	INSTINET CLEARING SER INC, NEW	40.00	102,605.00
936214	983793100	XPO LOGISTICS INC	2,000.000	04/20/18	INSTINET CLEARING SER INC, NEW	80.00	213,076.60
936214	983793100	XPO LOGISTICS INC	2,000.000	04/23/18	J.P. MORGAN SECURITIES INC, NEW	100.00	211,182.20
936214	983793100	XPO LOGISTICS INC	1,000.000	05/08/18	J.P. MORGAN SECURITIES INC, NEW	50.00	105,860.10
936214	983919101	XILINX INC	7,500.000	11/07/18	MORGAN STANLEY & CO INC, NY	450.00	630,495.00
936214	983919101	XILINX INC	1,000.000	11/16/18	INSTINET CLEARING SER INC, NEW	40.00	88,520.90
936214	983919101	XILINX INC	2,000.000	11/20/18	MORGAN STANLEY & CO INC, NY	120.00	168,494.80
936214	983919101	XILINX INC	1,500.000	11/30/18	MORGAN STANLEY & CO INC, NY	90.00	137,472.30
936214	983919101	XILINX INC	2,500.000	12/11/18	ELECTRONIC BROKERAGE SYSTEMS	25.00	220,733.75

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936214	983919101	XILINX INC	1,500.000	12/13/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	133,820.70
936214	983919101	XILINX INC	1,500.000	12/17/18	J.P. MORGAN SECURITIES INC, NEW	75.00	135,195.90
936214	98426T106	YY INC	2,500.000	01/25/18	MORGAN STANLEY & CO INC, NY	150.00	351,731.00
936214	98426T106	YY INC	2,500.000	01/29/18	J.P. MORGAN SECURITIES INC, NEW	125.00	343,976.50
936214	98426T106	YY INC	1,000.000	02/01/18	INSTINET CLEARING SER INC, NEW	40.00	136,903.80
936214	98978V103	ZOETIS INC	1,500.000	01/18/18	INSTINET CLEARING SER INC, NEW	60.00	114,391.05
936214	98978V103	ZOETIS INC	1,500.000	01/29/18	INSTINET CLEARING SER INC, NEW	60.00	119,010.60
936214	98978V103	ZOETIS INC	1,500.000	02/21/18	J.P. MORGAN SECURITIES INC, NEW	75.00	122,396.40
936214	98978V103	ZOETIS INC	2,000.000	02/27/18	J.P. MORGAN SECURITIES INC, NEW	100.00	165,044.20
936214	98978V103	ZOETIS INC	2,000.000	03/06/18	MORGAN STANLEY & CO INC, NY	120.00	163,763.00
936214	98978V103	ZOETIS INC	1,500.000	10/12/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	132,502.65
936214	98978V103	ZOETIS INC	2,500.000	10/15/18	MORGAN STANLEY & CO INC, NY	150.00	226,525.50
936214	98978V103	ZOETIS INC	1,500.000	10/16/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	136,379.70
936214	98978V103	ZOETIS INC	1,500.000	10/17/18	INSTINET CLEARING SER INC, NEW	60.00	138,789.00
936214	98978V103	ZOETIS INC	1,500.000	10/22/18	MORGAN STANLEY & CO INC, NY	90.00	138,253.50
936214	98978V103	ZOETIS INC	2,000.000	11/01/18	ELECTRONIC BROKERAGE SYSTEMS	20.00	192,456.00
936214	98978V103	ZOETIS INC	3,000.000	12/11/18	INSTINET CLEARING SER INC, NEW	120.00	270,117.30
936214	G06242104	ATLASSIAN CORP PLC	3,000.000	01/05/18	INSTINET CLEARING SER INC, NEW	120.00	156,818.70
936214	G06242104	ATLASSIAN CORP PLC	3,500.000	01/18/18	MORGAN STANLEY & CO INC, NY	210.00	194,695.55
936214	G06242104	ATLASSIAN CORP PLC	2,000.000	02/15/18	J.P. MORGAN SECURITIES INC, NEW	100.00	105,587.40
936214	G06242104	ATLASSIAN CORP PLC	2,500.000	03/06/18	MORGAN STANLEY & CO INC, NY	150.00	148,436.25
936214	G06242104	ATLASSIAN CORP PLC	2,500.000	04/09/18	INSTINET CLEARING SER INC, NEW	100.00	141,561.25
936214	G06242104	ATLASSIAN CORP PLC	4,000.000	04/18/18	INSTINET CLEARING SER INC, NEW	160.00	250,476.40
936214	G06242104	ATLASSIAN CORP PLC	3,500.000	05/09/18	MORGAN STANLEY & CO INC, NY	210.00	223,391.00
936214	G06242104	ATLASSIAN CORP PLC	4,000.000	05/29/18	J.P. MORGAN SECURITIES INC, NEW	200.00	250,040.80
936214	G06242104	ATLASSIAN CORP PLC	9,000.000	05/18/18	J.P. MORGAN SECURITIES INC, NEW	450.00	394,524.90
936214	G14838109	MIMECAST LTD	4,000.000	05/29/18	J.P. MORGAN SECURITIES INC, NEW	200.00	175,096.00
936214	G14838109	MIMECAST LTD	4,000.000	05/30/18	MORGAN STANLEY & CO INC, NY	240.00	178,153.60
936214	G14838109	MIMECAST LTD	1,500.000	05/31/18	MORGAN STANLEY & CO INC, NY	90.00	67,227.30
936214	G4388N106	HELEN OF TROY LTD	3,500.000	07/27/18	MORGAN STANLEY & CO INC, NY	210.00	396,499.95
936214	G4388N106	HELEN OF TROY LTD	3,500.000	07/31/18	J.P. MORGAN SECURITIES INC, NEW	175.00	400,986.95
936214	G4388N106	HELEN OF TROY LTD	1,500.000	08/01/18	MORGAN STANLEY & CO INC, NY	90.00	169,376.55
936214	G4388N106	HELEN OF TROY LTD	1,000.000	08/20/18	MORGAN STANLEY & CO INC, NY	60.00	115,601.90
936214	G4388N106	HELEN OF TROY LTD	2,000.000	08/22/18	J.P. MORGAN SECURITIES INC, NEW	100.00	234,896.60
936214	G4388N106	HELEN OF TROY LTD	1,000.000	08/23/18	MORGAN STANLEY & CO INC, NY	60.00	117,028.10
936214	G4388N106	HELEN OF TROY LTD	1,000.000	10/25/18	MORGAN STANLEY & CO INC, NY	60.00	124,583.00
936214	G4388N106	HELEN OF TROY LTD	1,500.000	10/29/18	ELECTRONIC BROKERAGE SYSTEMS	15.00	186,983.55
936214	G60754101	MICHAEL KORS HOLDINGS LTD	5,000.000	08/14/18	MORGAN STANLEY & CO INC, NY	300.00	368,290.50
936214	G60754101	MICHAEL KORS HOLDINGS LTD	6,000.000	08/15/18	ELECTRONIC BROKERAGE SYSTEMS	60.00	429,714.00
936214	G60754101	MICHAEL KORS HOLDINGS LTD	1,000.000	08/17/18	INSTINET CLEARING SER INC, NEW	40.00	72,709.90
936214	G60754101	MICHAEL KORS HOLDINGS LTD	6,000.000	08/20/18	J.P. MORGAN SECURITIES INC, NEW	300.00	448,927.80
936214	G84720104	STERIS PLC	4,000.000	11/20/18	MORGAN STANLEY & CO INC, NY	240.00	451,504.40
936214	G84720104	STERIS PLC	1,000.000	11/21/18	J.P. MORGAN SECURITIES INC, NEW	50.00	113,326.80
936214	G84720104	STERIS PLC	1,500.000	11/27/18	J.P. MORGAN SECURITIES INC, NEW	75.00	171,027.30
936214	G84720104	STERIS PLC	2,000.000	11/30/18	MORGAN STANLEY & CO INC, NY	120.00	238,960.40

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	001744101	AMN HEALTHCARE SERVICES INC	3,500.000	05/14/18	MORGAN STANLEY & CO INC, NY	210.00	195,194.33	213,656.31	(18,461.98)	0.00
936214	001744101	AMN HEALTHCARE SERVICES INC	3,000.000	05/24/18	MORGAN STANLEY & CO INC, NY	180.00	166,765.72	183,133.98	(16,368.26)	0.00
936214	001744101	AMN HEALTHCARE SERVICES INC	5,000.000	05/29/18	MORGAN STANLEY & CO INC, NY	360.00	325,934.95	366,287.95	(40,353.00)	0.00
936214	001744101	AMN HEALTHCARE SERVICES INC	6,000.000	05/30/18	INSTINET CLEARING SER INC, NEV	200.00	281,950.33	305,223.29	(23,272.96)	0.00
936214	001744101	AMN HEALTHCARE SERVICES INC	2,500.000	06/01/18	J.P. MORGAN SECURITIES INC, NEI	125.00	141,831.40	152,611.65	(10,780.25)	0.00
936214	001744101	AMN HEALTHCARE SERVICES INC	3,000.000	06/12/18	INSTINET CLEARING SER INC, NEV	120.00	169,363.39	183,133.97	(13,770.58)	0.00
936214	001744101	AMN HEALTHCARE SERVICES INC	4,000.000	06/13/18	INSTINET CLEARING SER INC, NEV	160.00	229,637.01	244,178.63	(17,955.58)	0.00
936214	001744101	AMN HEALTHCARE SERVICES INC	4,000.000	06/14/18	INSTINET CLEARING SER INC, NEV	160.00	229,637.01	244,178.63	(17,955.58)	0.00
936214	001744101	AMN HEALTHCARE SERVICES INC	4,000.000	07/10/18	INSTINET CLEARING SER INC, NEV	160.00	244,775.21	244,178.63	(596.58)	0.00
936214	00287Y109	ABBVIE INC	800.000	03/28/18	J.P. MORGAN SECURITIES INC, NEI	40.00	75,841.44	91,753.64	(15,912.20)	0.00
936214	00287Y109	ABBVIE INC	2,200.000	04/02/18	MORGAN STANLEY & CO INC, NY	132.00	200,784.07	252,322.51	(51,538.44)	0.00
936214	00287Y109	ABBVIE INC	2,300.000	04/03/18	BLOOMBERG TRADEBOOK LLC, NE	69.00	204,662.15	263,791.71	(59,129.56)	0.00
936214	003654100	ABIOMED INC	1,800.000	03/28/18	MORGAN STANLEY & CO INC, NY	108.00	509,638.96	362,558.89	147,080.07	0.00
936214	003654100	ABIOMED INC	1,000.000	04/02/18	INSTINET CLEARING SER INC, NEV	68.00	476,753.30	342,416.73	134,336.57	0.00
936214	003654100	ABIOMED INC	1,000.000	04/04/18	BLOOMBERG TRADEBOOK LLC, NE	30.00	283,743.14	201,421.60	82,321.54	0.00
936214	003654100	ABIOMED INC	1,500.000	04/05/18	INSTINET CLEARING SER INC, NEV	60.00	438,660.96	302,132.41	136,528.55	0.00
936214	003654100	ABIOMED INC	500.000	05/29/18	J.P. MORGAN SECURITIES INC, NEI	25.00	195,022.06	100,710.80	94,311.26	0.00
936214	003654100	ABIOMED INC	500.000	07/27/18	ELECTRONIC BROKERAGE SYSTE	5.00	186,521.68	128,012.97	58,508.71	0.00
936214	003654100	ABIOMED INC	500.000	07/31/18	ELECTRONIC BROKERAGE SYSTE	5.00	176,449.31	128,012.98	48,436.33	0.00
936214	003654100	ABIOMED INC	200.000	08/07/18	INSTINET CLEARING SER INC, NEV	8.00	75,198.84	51,205.19	23,991.65	0.00
936214	003654100	ABIOMED INC	500.000	08/10/18	ELECTRONIC BROKERAGE SYSTE	8.00	189,898.88	128,012.97	61,882.91	0.00
936214	003654100	ABIOMED INC	500.000	08/14/18	ELECTRONIC BROKERAGE SYSTE	8.00	189,898.88	128,012.97	61,882.91	0.00
936214	003654100	ABIOMED INC	500.000	08/15/18	J.P. MORGAN SECURITIES INC, NEI	25.00	180,811.54	128,012.98	52,798.56	0.00
936214	003654100	ABIOMED INC	500.000	08/20/18	ELECTRONIC BROKERAGE SYSTE	5.00	179,860.86	128,012.97	51,847.89	0.00
936214	003654100	ABIOMED INC	1,000.000	09/06/18	ELECTRONIC BROKERAGE SYSTE	10.00	379,188.67	256,025.95	123,162.72	0.00
936214	003654100	ABIOMED INC	500.000	09/10/18	J.P. MORGAN SECURITIES INC, NEI	25.00	194,273.07	128,012.98	66,260.09	0.00
936214	003654100	ABIOMED INC	2,500.000	09/11/18	J.P. MORGAN SECURITIES INC, NEI	125.00	988,036.40	640,064.87	347,971.53	0.00
936214	003654100	ADOBE SYSTEMS INC	1,500.000	04/02/18	J.P. MORGAN SECURITIES INC, NEI	75.00	316,459.98	272,737.15	43,722.83	0.00
936214	00724F101	ADOBE SYSTEMS INC	1,500.000	05/29/18	J.P. MORGAN SECURITIES INC, NEI	75.00	361,421.65	272,737.15	88,684.50	0.00
936214	00724F101	ADOBE SYSTEMS INC	1,500.000	05/29/18	INSTINET CLEARING SER INC, NEV	40.00	249,393.05	181,824.77	67,568.28	0.00
936214	00724F101	ADOBE SYSTEMS INC	1,500.000	08/20/18	ELECTRONIC BROKERAGE SYSTE	15.00	387,449.61	272,737.15	114,712.46	0.00
936214	00724F101	ADOBE INC	1,000.000	09/06/18	INSTINET CLEARING SER INC, NEV	40.00	249,903.65	190,484.33	59,419.32	0.00
936214	00724F101	ADOBE INC	1,000.000	10/22/18	MORGAN STANLEY & CO INC, NY	60.00	235,419.84	190,484.33	44,935.51	0.00
936214	00724F101	ADOBE INC	1,000.000	11/05/18	ELECTRONIC BROKERAGE SYSTE	10.00	332,504.57	285,726.50	46,778.07	0.00
936214	00724F101	ADOBE INC	1,000.000	11/19/18	INSTINET CLEARING SER INC, NEV	60.00	218,992.15	190,484.33	28,507.82	0.00
936214	00724F101	ADOBE INC	1,000.000	11/20/18	INSTINET CLEARING SER INC, NEV	40.00	218,992.15	190,484.33	28,507.82	0.00
936214	00724F101	ADOBE INC	500.000	12/03/18	ELECTRONIC BROKERAGE SYSTE	5.00	127,137.30	95,242.17	31,895.13	0.00
936214	00724F101	ADOBE INC	1,000.000	12/17/18	INSTINET CLEARING SER INC, NEV	40.00	229,765.01	190,484.33	39,280.68	0.00
936214	008252108	AFFILIATED MANAGERS GROUP INC	1,500.000	01/05/18	BLOOMBERG TRADEBOOK LLC, NE	45.00	297,768.22	307,875.00	(10,108.78)	0.00
936214	008252108	AFFILIATED MANAGERS GROUP INC	1,500.000	01/10/18	J.P. MORGAN SECURITIES INC, NEI	75.00	296,915.88	307,875.00	(10,959.12)	0.00
936214	008252108	AFFILIATED MANAGERS GROUP INC	1,500.000	01/12/18	MORGAN STANLEY & CO INC, NY	90.00	303,288.79	307,875.00	(4,586.21)	0.00
936214	008252108	AFFILIATED MANAGERS GROUP INC	800.000	01/17/18	J.P. MORGAN SECURITIES INC, NEI	40.00	166,245.27	164,200.00	2,045.27	0.00
936214	008252108	AFFILIATED MANAGERS GROUP INC	1,700.000	01/24/18	INSTINET CLEARING SER INC, NEV	68.00	359,369.48	348,925.00	10,444.48	0.00
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	02/06/18	MORGAN STANLEY & CO INC, NY	60.00	235,726.55	229,334.40	6,392.15	0.00
936214	016255101	ALIGN TECHNOLOGY INC	2,000.000	02/08/18	MORGAN STANLEY & CO INC, NY	120.00	453,360.92	458,668.79	(5,307.87)	0.00
936214	016255101	ALIGN TECHNOLOGY INC	1,400.000	04/05/18	INSTINET CLEARING SER INC, NEV	56.00	356,875.41	328,242.05	28,633.36	0.00
936214	016255101	ALIGN TECHNOLOGY INC	700.000	04/23/18	J.P. MORGAN SECURITIES INC, NEI	35.00	173,847.56	170,075.21	3,772.35	0.00
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	04/25/18	J.P. MORGAN SECURITIES INC, NEI	50.00	244,450.95	242,964.59	1,486.36	0.00
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	09/06/18	INSTINET CLEARING SER INC, NEV	40.00	369,759.99	264,250.10	105,509.89	0.00
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	09/10/18	INSTINET CLEARING SER INC, NEV	40.00	374,803.32	264,250.10	110,553.22	0.00
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	10/10/18	J.P. MORGAN SECURITIES INC, NEI	50.00	321,235.42	264,250.10	56,985.32	0.00

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936214	016255101	ALIGN TECHNOLOGY INC	500.000	10/11/18	ELECTRONIC BROKERAGE SYSTE	5.00	158,719.19	132,125.05	26,594.14	0.00
936214	016255101	ALIGN TECHNOLOGY INC	500.000	10/15/18	ELECTRONIC BROKERAGE SYSTE	5.00	160,768.21	132,125.05	28,643.16	0.00
936214	016255101	ALIGN TECHNOLOGY INC	500.000	10/16/18	MORGAN STANLEY & CO INC, NY	30.00	162,468.98	132,125.05	30,343.93	0.00
936214	016255101	ALIGN TECHNOLOGY INC	1,500.000	10/22/18	ELECTRONIC BROKERAGE SYSTE	15.00	461,889.60	396,375.14	65,514.46	0.00
936214	016255101	ALIGN TECHNOLOGY INC	500.000	10/23/18	INSTINET CLEARING SER INC, NEV	20.00	151,173.53	132,125.05	19,048.48	0.00
936214	016255101	ALIGN TECHNOLOGY INC	1,000.000	10/30/18	J.P. MORGAN SECURITIES INC, NEI	50.00	216,805.28	264,250.09	(47,444.81)	0.00
936214	016255101	ALIGN TECHNOLOGY INC	1,500.000	11/01/18	MORGAN STANLEY & CO INC, NY	90.00	339,643.43	396,375.14	(56,731.71)	0.00
936214	02079K305	ALPHABET INC-CL A	400.000	02/06/18	INSTINET CLEARING SER INC, NEV	16.00	423,129.26	421,360.00	1,769.26	0.00
936214	02079K305	ALPHABET INC-CL A	200.000	02/08/18	INSTINET CLEARING SER INC, NEV	8.00	207,522.08	210,680.00	(3,157.92)	0.00
936214	02079K305	ALPHABET INC-CL A	200.000	02/09/18	MORGAN STANLEY & CO INC, NY	12.00	206,088.73	210,680.00	(4,591.27)	0.00
936214	02079K305	ALPHABET INC-CL A	200.000	02/12/18	J.P. MORGAN SECURITIES INC, NEI	10.00	209,998.46	210,680.00	(681.54)	0.00
936214	02079K305	ALPHABET INC-CL A	100.000	02/15/18	INSTINET CLEARING SER INC, NEV	4.00	108,601.24	105,340.00	3,261.24	0.00
936214	02079K305	ALPHABET INC-CL A	700.000	03/26/18	J.P. MORGAN SECURITIES INC, NEI	35.00	717,353.22	737,380.00	(20,026.78)	0.00
936214	02079K305	ALPHABET INC-CL A	700.000	03/28/18	INSTINET CLEARING SER INC, NEV	28.00	693,927.77	737,380.00	(43,452.23)	0.00
936214	02079K305	ALPHABET INC-CL A	300.000	09/11/18	J.P. MORGAN SECURITIES INC, NEI	15.00	355,825.55	379,158.43	(23,342.88)	0.00
936214	02079K305	ALPHABET INC-CL A	200.000	09/14/18	INSTINET CLEARING SER INC, NEV	8.00	235,399.83	252,778.95	(17,379.12)	0.00
936214	02079K305	ALPHABET INC-CL A	300.000	09/17/18	ELECTRONIC BROKERAGE SYSTE	3.00	350,302.00	379,168.42	(28,866.42)	0.00
936214	02079K305	ALPHABET INC-CL A	200.000	09/18/18	ELECTRONIC BROKERAGE SYSTE	2.00	235,422.54	252,778.95	(17,356.41)	0.00
936214	02079K305	ALPHABET INC-CL A	3,000.000	09/16/18	J.P. MORGAN SECURITIES INC, NEI	150.00	96,902.55	111,394.73	(14,492.18)	0.00
936214	02156B103	ALTRYX INC	7,000.000	05/18/18	J.P. MORGAN SECURITIES INC, NEI	350.00	216,860.67	259,921.02	(43,060.35)	0.00
936214	02156B103	ALTRYX INC	300.000	03/28/18	MORGAN STANLEY & CO INC, NY	18.00	429,796.38	354,896.35	74,900.03	0.00
936214	023135106	AMAZON.COM INC	300.000	04/02/18	INSTINET CLEARING SER INC, NEV	12.00	415,763.51	354,896.35	60,867.16	0.00
936214	023135106	AMAZON.COM INC	200.000	04/03/18	BLOOMBERG TRADEBOOK LLC, NI	6.00	277,970.57	236,597.57	41,373.00	0.00
936214	023135106	AMAZON.COM INC	200.000	04/04/18	J.P. MORGAN SECURITIES INC, NEI	10.00	277,890.02	236,597.57	41,292.45	0.00
936214	023135106	AMAZON.COM INC	200.000	05/29/18	MORGAN STANLEY & CO INC, NY	12.00	321,860.21	236,597.57	85,262.64	0.00
936214	023135106	AMAZON.COM INC	100.000	09/06/18	INSTINET CLEARING SER INC, NEV	4.00	195,757.58	123,920.49	71,837.09	0.00
936214	023135106	AMAZON.COM INC	300.000	10/15/18	INSTINET CLEARING SER INC, NEV	12.00	531,183.71	371,761.48	159,422.23	0.00
936214	023135106	AMAZON.COM INC	100.000	10/25/18	INSTINET CLEARING SER INC, NEV	4.00	175,160.14	123,920.49	51,239.65	0.00
936214	023135106	AMAZON.COM INC	200.000	10/29/18	INSTINET CLEARING SER INC, NEV	8.00	315,008.24	247,840.98	67,167.26	0.00
936214	023135106	AMAZON.COM INC	300.000	10/30/18	ELECTRONIC BROKERAGE SYSTE	3.00	455,869.87	371,761.48	84,108.39	0.00
936214	023135106	AMAZON.COM INC	100.000	11/01/18	MORGAN STANLEY & CO INC, NY	6.00	161,641.06	123,920.49	37,720.57	0.00
936214	023135106	AMAZON.COM INC	100.000	11/20/18	ELECTRONIC BROKERAGE SYSTE	1.00	150,367.61	129,483.48	26,447.12	0.00
936214	023135106	AMAZON.COM INC	100.000	12/18/18	J.P. MORGAN SECURITIES INC, NEI	5.00	153,996.20	129,483.48	24,512.72	0.00
936214	023135106	AMAZON.COM INC	100.000	12/31/18	J.P. MORGAN SECURITIES INC, NEI	5.00	149,659.74	150,197.00	(537.26)	0.00
936214	023135106	AMAZON.COM INC	2,000.000	09/06/18	MORGAN STANLEY & CO INC, NY	120.00	247,018.98	144,406.89	102,612.09	0.00
936214	023436108	AMEDISYS INC	2,000.000	09/14/18	J.P. MORGAN SECURITIES INC, NEI	100.00	239,272.68	144,406.89	94,865.79	0.00
936214	023436108	AMEDISYS INC	1,500.000	09/17/18	INSTINET CLEARING SER INC, NEV	60.00	179,599.26	108,305.16	71,294.10	0.00
936214	023436108	AMEDISYS INC	1,500.000	09/18/18	ELECTRONIC BROKERAGE SYSTE	15.00	181,601.74	108,305.16	73,296.58	0.00
936214	023436108	AMEDISYS INC	1,700.000	10/24/18	INSTINET CLEARING SER INC, NEV	68.00	186,071.08	122,745.85	63,325.23	0.00
936214	023436108	AMEDISYS INC	500.000	10/29/18	J.P. MORGAN SECURITIES INC, NEI	25.00	51,049.33	36,101.72	14,947.61	0.00
936214	023436108	AMEDISYS INC	2,500.000	12/21/18	MORGAN STANLEY & CO INC, NY	150.00	267,422.02	201,092.02	66,330.00	0.00
936214	023436108	AMEDISYS INC	4,000.000	01/29/18	BLOOMBERG TRADEBOOK LLC, NI	120.00	674,777.60	676,920.00	(2,142.40)	0.00
936214	037833100	APPLE INC	3,000.000	02/01/18	MORGAN STANLEY & CO INC, NY	180.00	503,234.77	507,690.00	(4,455.23)	0.00
936214	037833100	APPLE INC	1,000.000	02/05/18	J.P. MORGAN SECURITIES INC, NEI	50.00	162,217.35	169,230.00	(7,012.65)	0.00
936214	037833100	APPLE INC	1,500.000	02/12/18	BLOOMBERG TRADEBOOK LLC, NI	45.00	240,611.84	253,845.00	(13,233.16)	0.00
936214	037833100	APPLE INC	800.000	03/26/18	MORGAN STANLEY & CO INC, NY	48.00	134,369.45	135,384.00	(1,014.55)	0.00
936214	037833100	APPLE INC	1,500.000	04/23/18	J.P. MORGAN SECURITIES INC, NEI	75.00	249,639.38	255,102.94	(5,463.56)	0.00
936214	037833100	APPLE INC	1,500.000	04/30/18	INSTINET CLEARING SER INC, NEV	60.00	247,764.87	255,102.94	(7,338.07)	0.00
936214	037833100	APPLE INC	2,500.000	11/20/18	INSTINET CLEARING SER INC, NEV	100.00	444,653.96	447,523.42	(2,869.46)	0.00
936214	037833100	APPLE INC	2,000.000	11/26/18	ELECTRONIC BROKERAGE SYSTE	20.00	341,912.55	358,018.73	(16,106.18)	0.00
936214	037833100	APPLE INC	1,500.000	11/30/18	ELECTRONIC BROKERAGE SYSTE	15.00	287,776.22	268,514.05	(19,262.17)	0.00

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	037833100	APPLE INC	1,000.000	12/11/18	MORGAN STANLEY & CO INC, NY	60.00	167,241.42	179,367.64	(12,126.22)	0.00
936214	037833100	APPLE INC	1,500.000	12/17/18	ELECTRONIC BROKERAGE SYSTE	15.00	252,124.22	269,051.46	(16,927.24)	0.00
936214	037833100	APPLE INC	1,000.000	12/18/18	J.P. MORGAN SECURITIES INC, NEI	50.00	165,484.94	179,367.64	(13,882.70)	0.00
936214	037833100	APPLE INC	500.000	12/28/18	J.P. MORGAN SECURITIES INC, NEI	25.00	78,448.52	89,683.82	(11,235.30)	0.00
936214	037833100	APPFOLIO INC	1,500.000	10/10/18	INSTINET CLEARING SER INC, NEV	60.00	95,603.05	101,122.77	(5,519.72)	0.00
936214	037833100	APPFOLIO INC	1,500.000	10/15/18	ELECTRONIC BROKERAGE SYSTE	15.00	95,602.01	101,122.77	(5,520.76)	0.00
936214	037833100	APPFOLIO INC	1,000.000	10/16/18	MORGAN STANLEY & CO INC, NY	60.00	64,335.26	67,415.18	(3,079.92)	0.00
936214	037833100	APPFOLIO INC	2,000.000	10/18/18	J.P. MORGAN SECURITIES INC, NEI	100.00	125,368.76	134,830.36	(9,461.60)	0.00
936214	037833100	APPFOLIO INC	2,200.000	10/22/18	ELECTRONIC BROKERAGE SYSTE	22.00	132,690.17	148,313.40	(15,623.23)	0.00
936214	037833100	APPFOLIO INC	1,200.000	10/23/18	ELECTRONIC BROKERAGE SYSTE	11.99	71,352.16	80,898.22	(9,546.06)	0.00
936214	037833100	APPFOLIO INC	2,000.000	10/24/18	ELECTRONIC BROKERAGE SYSTE	20.00	120,589.83	134,830.36	(14,240.53)	0.00
936214	037833100	APPFOLIO INC	1,700.000	10/25/18	ELECTRONIC BROKERAGE SYSTE	17.00	100,052.71	114,605.81	(14,553.10)	0.00
936214	037833100	APPFOLIO INC	3,000.000	02/06/18	BLOOMBERG TRADEBOOK LLC, NEI	90.00	146,739.80	156,689.94	(9,950.14)	950.00
936214	038222105	APPLIED MATERIALS INC	6,500.000	02/08/18	BLOOMBERG TRADEBOOK LLC, NEI	195.00	306,300.21	339,494.87	(33,194.66)	0.00
936214	038222105	APPLIED MATERIALS INC	2,500.000	02/09/18	J.P. MORGAN SECURITIES INC, NEI	125.00	117,476.28	130,574.95	(13,098.67)	0.00
936214	038222105	APPLIED MATERIALS INC	1,000.000	02/12/18	INSTINET CLEARING SER INC, NEV	40.00	49,002.86	52,229.98	(3,227.12)	0.00
936214	038222105	APPLIED MATERIALS INC	2,500.000	03/28/18	MORGAN STANLEY & CO INC, NY	150.00	136,013.35	134,671.33	1,342.02	0.00
936214	038222105	APPLIED MATERIALS INC	1,000.000	04/05/18	BLOOMBERG TRADEBOOK LLC, NEI	30.00	54,178.64	53,868.53	310.11	0.00
936214	038222105	APPLIED MATERIALS INC	4,500.000	04/19/18	BLOOMBERG TRADEBOOK LLC, NEI	135.00	229,817.78	242,408.39	(12,590.61)	0.00
936214	038222105	APPLIED MATERIALS INC	5,000.000	04/20/18	MORGAN STANLEY & CO INC, NY	300.00	256,837.55	269,342.66	(12,505.11)	0.00
936214	038222105	APPLIED MATERIALS INC	7,500.000	01/25/18	J.P. MORGAN SECURITIES INC, NEI	375.00	271,806.46	294,225.00	(22,418.54)	0.00
936214	03836W103	AQUA AMERICA INC	2,500.000	03/28/18	J.P. MORGAN SECURITIES INC, NEI	125.00	614,505.30	608,990.92	5,514.38	0.00
936214	040413106	ARISTA NETWORKS INC	800.000	04/02/18	MORGAN STANLEY & CO INC, NY	48.00	202,508.84	194,877.09	7,631.75	0.00
936214	040413106	ARISTA NETWORKS INC	1,900.000	04/16/18	BLOOMBERG TRADEBOOK LLC, NEI	57.00	461,955.51	462,833.10	(877.59)	0.00
936214	040413106	ARISTA NETWORKS INC	1,000.000	04/18/18	BLOOMBERG TRADEBOOK LLC, NEI	25.00	127,393.35	121,798.18	5,595.17	0.00
936214	040413106	ARISTA NETWORKS INC	300.000	05/29/18	MORGAN STANLEY & CO INC, NY	18.00	76,619.93	73,078.91	3,541.02	0.00
936214	040413106	ARISTA NETWORKS INC	1,000.000	05/30/18	J.P. MORGAN SECURITIES INC, NEI	50.00	256,255.56	243,596.37	12,659.19	0.00
936214	040413106	ARISTA NETWORKS INC	500.000	09/10/18	J.P. MORGAN SECURITIES INC, NEI	25.00	133,778.11	127,661.51	6,116.60	0.00
936214	040413106	ARISTA NETWORKS INC	4,000.000	09/11/18	ELECTRONIC BROKERAGE SYSTE	40.00	1,070,791.68	1,021,292.05	49,499.63	0.00
936214	053015103	AUTOMATIC DATA PROCESSING INC	1,000.000	12/17/18	J.P. MORGAN SECURITIES INC, NEI	50.00	135,306.84	147,129.24	(11,822.40)	0.00
936214	053611109	AVERY DENNISON CORP	2,500.000	02/12/18	INSTINET CLEARING SER INC, NEV	100.00	285,724.89	287,150.00	(1,425.11)	8,775.00
936214	053611109	AVERY DENNISON CORP	2,500.000	03/06/18	J.P. MORGAN SECURITIES INC, NEI	125.00	282,538.47	287,150.00	(4,611.53)	0.00
936214	053611109	AVERY DENNISON CORP	1,700.000	03/14/18	MORGAN STANLEY & CO INC, NY	102.00	194,940.27	195,262.00	(321.73)	0.00
936214	053611109	AVERY DENNISON CORP	1,500.000	03/16/18	J.P. MORGAN SECURITIES INC, NEI	75.00	166,442.15	172,290.00	(5,847.85)	0.00
936214	053611109	AVERY DENNISON CORP	2,700.000	03/19/18	BLOOMBERG TRADEBOOK LLC, NEI	81.00	300,619.15	310,122.00	(9,502.85)	0.00
936214	053611109	AVERY DENNISON CORP	5,500.000	03/20/18	INSTINET CLEARING SER INC, NEV	220.00	607,233.26	631,730.00	(24,496.74)	0.00
936214	053611109	AVERY DENNISON CORP	2,000.000	03/22/18	BLOOMBERG TRADEBOOK LLC, NEI	60.00	217,251.18	229,720.00	(12,468.82)	0.00
936214	053611109	AVERY DENNISON CORP	3,600.000	03/23/18	J.P. MORGAN SECURITIES INC, NEI	180.00	379,599.70	413,496.00	(33,896.30)	0.00
936214	053611109	AVERY DENNISON CORP	1,000.000	12/21/18	MORGAN STANLEY & CO INC, NY	60.00	216,840.98	258,664.13	(41,823.15)	0.00
936214	075887109	BECTON DICKINSON AND CO	500.000	12/28/18	J.P. MORGAN SECURITIES INC, NEI	25.00	111,051.95	129,332.06	(18,280.11)	0.00
936214	075887109	BECTON DICKINSON AND CO	500.000	02/06/18	INSTINET CLEARING SER INC, NEV	20.00	99,205.00	101,198.80	(1,993.80)	0.00
936214	084670702	BERKSHIRE HATHAWAY INC	1,500.000	03/26/18	J.P. MORGAN SECURITIES INC, NEI	75.00	294,183.85	305,769.07	(11,585.22)	0.00
936214	084670702	BERKSHIRE HATHAWAY INC	1,000.000	04/12/18	INSTINET CLEARING SER INC, NEV	40.00	198,245.01	203,846.05	(5,601.04)	0.00
936214	084670702	BERKSHIRE HATHAWAY INC	500.000	04/17/18	J.P. MORGAN SECURITIES INC, NEI	25.00	100,097.68	101,923.02	(1,825.34)	0.00
936214	084670702	BERKSHIRE HATHAWAY INC	500.000	04/19/18	INSTINET CLEARING SER INC, NEV	40.00	199,600.98	203,846.08	(4,245.06)	0.00
936214	084670702	BERKSHIRE HATHAWAY INC	500.000	05/02/18	INSTINET CLEARING SER INC, NEV	20.00	96,849.86	101,923.02	(5,073.16)	0.00
936214	084670702	BERKSHIRE HATHAWAY INC	2,100.000	05/07/18	INSTINET CLEARING SER INC, NEV	84.00	413,942.01	428,076.70	(14,134.69)	0.00
936214	125509109	CIGNA HOLDING CO	7,600.000	12/21/18	REORGANIZATION	0.00	1,650,566.87	1,650,566.87	0.00	0.00
936214	125523100	CIGNA CORP	2,600.000	12/21/18	MORGAN STANLEY & CO INC, NY	156.00	475,312.55	564,667.61	(89,355.06)	0.00
936214	125523100	CIGNA CORP	500.000	12/28/18	J.P. MORGAN SECURITIES INC, NEI	25.00	94,666.51	108,589.93	(13,923.42)	0.00

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SCHEDULE 4C
EQUITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	126408103	CSX CORP	2,200,000	10/25/18	J.P. MORGAN SECURITIES INC, NEI	110.00	146,873.82	158,265.99	(11,392.17)	0.00
936214	126408103	CSX CORP	6,000,000	12/21/18	J.P. MORGAN SECURITIES INC, NEI	300.00	371,740.16	431,596.53	(59,856.37)	0.00
936214	126408103	CSX CORP	1,500,000	12/28/18	J.P. MORGAN SECURITIES INC, NEI	75.00	93,598.93	107,899.13	(14,300.20)	0.00
936214	126408103	CSX CORP	2,000,000	12/31/18	MORGAN STANLEY & CO INC, NY	120.00	124,263.38	124,260.00	3.38	0.00
936214	151358101	CENTENE CORP	2,500,000	10/29/18	INSTINET CLEARING SER INC, NEV	100.00	317,030.37	343,228.43	(26,198.06)	0.00
936214	151358101	CENTENE CORP	1,100,000	11/05/18	J.P. MORGAN SECURITIES INC, NEI	55.00	143,987.35	151,020.51	(7,033.16)	0.00
936214	151358101	CENTENE CORP	1,000,000	11/20/18	J.P. MORGAN SECURITIES INC, NEI	50.00	130,924.49	137,291.37	(6,366.88)	0.00
936214	151358101	CENTENE CORP	2,000,000	12/17/18	INSTINET CLEARING SER INC, NEV	80.00	238,009.10	274,582.75	(36,573.65)	0.00
936214	151358101	CENTENE CORP	3,000,000	12/18/18	INSTINET CLEARING SER INC, NEV	120.00	360,878.50	411,874.12	(50,995.62)	0.00
936214	151358101	CENTENE CORP	6,900,000	12/21/18	MORGAN STANLEY & CO INC, NY	414.00	782,120.00	947,310.47	(165,190.47)	0.00
936214	16949N109	CHINA LODGING GROUP LTD	2,000,000	02/06/18	BLOOMBERG TRADEBOOK LLC, NI	60.00	273,460.28	317,507.00	(44,046.72)	0.00
936214	172908105	CINTAS CORP	1,000,000	10/18/18	INSTINET CLEARING SER INC, NEV	40.00	182,469.62	208,018.74	(25,549.12)	9,225.00
936214	172908105	CINTAS CORP	600,000	10/23/18	MORGAN STANLEY & CO INC, NY	36.00	104,142.20	124,811.24	(20,669.04)	0.00
936214	172908105	CINTAS CORP	1,200,000	11/01/18	J.P. MORGAN SECURITIES INC, NEI	60.00	214,935.80	249,622.48	(34,686.68)	0.00
936214	172908105	CINTAS CORP	1,200,000	11/02/18	J.P. MORGAN SECURITIES INC, NEI	60.00	217,373.09	249,622.48	(32,249.39)	0.00
936214	172908105	CINTAS CORP	500,000	11/12/18	ELECTRONIC BROKERAGE SYSTE	5.00	89,223.89	104,009.37	(14,785.48)	0.00
936214	172908105	CINTAS CORP	500,000	11/20/18	J.P. MORGAN SECURITIES INC, NEI	25.00	88,851.89	104,009.37	(15,157.48)	0.00
936214	172908105	CINTAS CORP	1,500,000	12/11/18	J.P. MORGAN SECURITIES INC, NEI	75.00	256,078.16	312,028.10	(55,949.94)	0.00
936214	172908105	CINTAS CORP	2,000,000	12/13/18	INSTINET CLEARING SER INC, NEV	80.00	344,270.72	416,037.47	(71,766.75)	0.00
936214	172908105	CINTAS CORP	5,000,000	01/05/18	BLOOMBERG TRADEBOOK LLC, NI	150.00	376,392.30	372,050.00	4,342.30	4,480.00
936214	172967424	CITIGROUP INC	3,500,000	01/12/18	MORGAN STANLEY & CO INC, NY	210.00	267,211.47	260,435.00	6,776.47	0.00
936214	172967424	CITIGROUP INC	1,500,000	03/14/18	J.P. MORGAN SECURITIES INC, NEI	75.00	110,175.75	111,615.00	(1,439.25)	0.00
936214	172967424	CITIGROUP INC	2,000,000	03/16/18	J.P. MORGAN SECURITIES INC, NEI	100.00	146,834.00	148,820.00	(1,986.00)	0.00
936214	172967424	CITIGROUP INC	3,500,000	03/19/18	BLOOMBERG TRADEBOOK LLC, NI	105.00	254,513.76	260,435.00	(5,921.24)	0.00
936214	172967424	CITIGROUP INC	7,000,000	03/20/18	INSTINET CLEARING SER INC, NEV	280.00	512,295.75	520,870.00	(8,574.25)	0.00
936214	172967424	COGNEX CORP	2,000,000	02/01/18	BLOOMBERG TRADEBOOK LLC, NI	60.00	125,886.09	122,320.00	3,566.09	0.00
936214	192422103	COGNEX CORP	2,000,000	02/05/18	J.P. MORGAN SECURITIES INC, NEI	100.00	117,485.88	122,320.00	(4,834.12)	0.00
936214	192422103	COGNEX CORP	2,500,000	02/06/18	BLOOMBERG TRADEBOOK LLC, NI	75.00	141,427.23	152,900.00	(11,472.77)	0.00
936214	192422103	COGNEX CORP	2,500,000	02/08/18	BLOOMBERG TRADEBOOK LLC, NI	75.00	137,801.06	152,900.00	(15,098.94)	0.00
936214	192422103	COGNEX CORP	2,500,000	02/12/18	BLOOMBERG TRADEBOOK LLC, NI	100.00	110,182.25	122,320.00	(12,137.75)	0.00
936214	192422103	COGNEX CORP	3,000,000	02/20/18	BLOOMBERG TRADEBOOK LLC, NI	90.00	163,251.42	183,480.00	(20,228.58)	0.00
936214	192422103	COGNEX CORP	6,000,000	02/20/18	BLOOMBERG TRADEBOOK LLC, NI	180.00	340,297.13	366,960.00	(26,662.87)	0.00
936214	192422103	COGNEX CORP	2,500,000	01/24/18	INSTINET CLEARING SER INC, NEV	100.00	77,390.20	74,400.00	2,990.20	0.00
936214	192422103	COGNEX CORP	5,000,000	01/29/18	INSTINET CLEARING SER INC, NEV	200.00	153,853.94	148,800.00	5,053.94	0.00
936214	21240D107	CONTROL4 CORP	5,000,000	02/01/18	MORGAN STANLEY & CO INC, NY	300.00	137,540.81	148,800.00	(11,259.19)	0.00
936214	21240D107	CONTROL4 CORP	5,000,000	02/02/18	INSTINET CLEARING SER INC, NEV	200.00	131,899.94	148,800.00	(16,900.06)	0.00
936214	21240D107	CONTROL4 CORP	5,000,000	02/05/18	BLOOMBERG TRADEBOOK LLC, NI	150.00	132,280.44	148,800.00	(16,519.56)	0.00
936214	232109108	CUTERA INC	1,500,000	02/27/18	BLOOMBERG TRADEBOOK LLC, NI	45.00	67,376.64	68,570.49	(1,193.85)	0.00
936214	232109108	CUTERA INC	1,500,000	03/01/18	MORGAN STANLEY & CO INC, NY	90.00	68,495.31	68,570.49	(75.18)	0.00
936214	232109108	CUTERA INC	1,500,000	03/02/18	MORGAN STANLEY & CO INC, NY	90.00	67,786.43	68,570.49	(784.06)	0.00
936214	232109108	CUTERA INC	1,500,000	05/10/18	INSTINET CLEARING SER INC, NEV	60.00	54,002.95	72,250.31	(18,247.36)	0.00
936214	232109108	CUTERA INC	4,500,000	05/11/18	INSTINET CLEARING SER INC, NEV	180.00	164,096.35	216,750.93	(52,654.58)	0.00
936214	232109108	CUTERA INC	5,000,000	05/16/18	INSTINET CLEARING SER INC, NEV	200.00	189,612.11	240,834.37	(51,222.26)	0.00
936214	232109108	CUTERA INC	1,000,000	05/18/18	J.P. MORGAN SECURITIES INC, NEI	50.00	40,918.06	48,166.87	(7,248.81)	0.00
936214	232109108	CUTERA INC	2,500,000	05/29/18	MORGAN STANLEY & CO INC, NY	150.00	99,258.20	120,417.19	(21,158.99)	0.00
936214	232109108	CUTERA INC	1,500,000	05/30/18	INSTINET CLEARING SER INC, NEV	60.00	61,900.29	72,250.31	(10,350.02)	0.00
936214	232109108	CUTERA INC	2,000,000	05/31/18	INSTINET CLEARING SER INC, NEV	80.00	83,293.71	96,333.75	(13,040.04)	0.00
936214	232109108	CUTERA INC	2,000,000	06/01/18	INSTINET CLEARING SER INC, NEV	80.00	88,218.85	96,333.75	(8,114.90)	0.00
936214	232109108	CUTERA INC	2,000,000	06/04/18	INSTINET CLEARING SER INC, NEV	80.00	87,919.65	96,333.75	(8,414.10)	0.00
936214	232109108	CUTERA INC	1,000,000	02/15/18	BLOOMBERG TRADEBOOK LLC, NI	30.00	104,988.47	107,510.00	(2,521.53)	0.00
936214	254687106	WALT DISNEY CO/THE	700,000	02/27/18	BLOOMBERG TRADEBOOK LLC, NI	21.00	73,760.02	75,257.00	(1,496.98)	0.00

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	254687106	WALT DISNEY CO/THE	1,500,000	02/28/18	MORGAN STANLEY & CO INC, NY	90.00	156,804.57	161,265.00	(4,460.43)	0.00
936214	254687106	WALT DISNEY CO/THE	1,300,000	03/01/18	MORGAN STANLEY & CO INC, NY	78.00	132,448.73	139,763.00	(7,314.27)	0.00
936214	254687106	WALT DISNEY CO/THE	400,000	03/14/18	J.P. MORGAN SECURITIES INC, NEI	20.00	41,527.40	43,004.00	(1,476.60)	0.00
936214	254687106	WALT DISNEY CO/THE	3,600,000	03/15/18	BLOOMBERG TRADEBOOK LLC, NI	108.00	373,703.04	387,036.00	(13,332.96)	0.00
936214	25470F104	DISCOVERY INC	2,500,000	12/18/18	INSTINET CLEARING SER INC, NEV	100.00	67,598.86	75,275.42	(7,676.56)	0.00
936214	25470F104	DISCOVERY INC	3,000,000	12/31/18	J.P. MORGAN SECURITIES INC, NEI	150.00	72,899.05	74,220.00	(1,320.95)	0.00
936214	25470F104	DISCOVERY INC	4,000,000	07/23/18	J.P. MORGAN SECURITIES INC, NEI	200.00	238,673.69	234,328.46	4,345.23	0.00
936214	269246401	E*TRADE FINANCIAL CORP	7,500,000	08/01/18	INSTINET CLEARING SER INC, NEV	300.00	450,578.38	439,365.86	11,212.52	0.00
936214	269246401	E*TRADE FINANCIAL CORP	3,000,000	08/09/18	INSTINET CLEARING SER INC, NEV	120.00	184,271.10	175,746.34	8,524.76	0.00
936214	269246401	E*TRADE FINANCIAL CORP	5,000,000	08/10/18	ELECTRONIC BROKERAGE SYSTE	50.00	302,867.06	292,910.57	9,956.49	0.00
936214	269246401	E*TRADE FINANCIAL CORP	3,000,000	08/14/18	INSTINET CLEARING SER INC, NEV	120.00	181,695.63	175,746.34	5,949.29	0.00
936214	269246401	E*TRADE FINANCIAL CORP	2,000,000	08/17/18	INSTINET CLEARING SER INC, NEV	80.00	121,839.61	117,164.23	4,675.38	0.00
936214	269246401	E*TRADE FINANCIAL CORP	1,500,000	08/20/18	ELECTRONIC BROKERAGE SYSTE	15.00	91,720.66	87,873.17	3,847.49	0.00
936214	269246401	E*TRADE FINANCIAL CORP	4,000,000	08/22/18	ELECTRONIC BROKERAGE SYSTE	40.00	237,588.91	234,328.46	3,260.45	0.00
936214	269246401	E*TRADE FINANCIAL CORP	11,500,000	08/23/18	ELECTRONIC BROKERAGE SYSTE	115.00	669,320.05	673,694.32	(4,374.27)	0.00
936214	269246401	E*TRADE FINANCIAL CORP	1,500,000	04/18/18	BLOOMBERG TRADEBOOK LLC, NI	45.00	209,960.79	211,001.37	(1,040.58)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	1,000,000	04/30/18	BLOOMBERG TRADEBOOK LLC, NI	30.00	127,864.74	140,667.58	(12,802.84)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	1,000,000	08/09/18	ELECTRONIC BROKERAGE SYSTE	10.00	139,525.99	140,070.05	(544.06)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	500,000	08/10/18	ELECTRONIC BROKERAGE SYSTE	5.00	69,181.75	70,035.03	(853.28)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,000,000	08/14/18	ELECTRONIC BROKERAGE SYSTE	20.00	274,341.03	280,140.11	(5,799.08)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,500,000	08/15/18	J.P. MORGAN SECURITIES INC, NEI	125.00	342,837.54	350,175.13	(7,337.59)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,500,000	08/17/18	ELECTRONIC BROKERAGE SYSTE	25.00	345,313.26	350,175.13	(4,861.87)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	4,000,000	09/10/18	INSTINET CLEARING SER INC, NEV	160.00	189,002.34	133,491.87	55,510.47	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	4,000,000	10/10/18	ELECTRONIC BROKERAGE SYSTE	40.00	161,489.90	133,491.87	27,998.03	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,500,000	10/11/18	ELECTRONIC BROKERAGE SYSTE	35.00	138,477.45	116,805.39	21,672.06	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,000,000	10/16/18	ELECTRONIC BROKERAGE SYSTE	180.00	126,545.85	100,118.90	26,426.95	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,500,000	10/23/18	INSTINET CLEARING SER INC, NEV	100.00	105,837.62	83,432.42	22,405.20	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,000,000	10/24/18	ELECTRONIC BROKERAGE SYSTE	30.00	130,627.00	100,118.90	30,508.10	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	1,000,000	11/20/18	J.P. MORGAN SECURITIES INC, NEI	50.00	43,627.53	33,372.97	10,254.56	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	1,500,000	12/21/18	J.P. MORGAN SECURITIES INC, NEI	75.00	147,290.73	169,911.73	(22,621.00)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,000,000	07/31/18	INSTINET CLEARING SER INC, NEV	80.00	40,578.27	45,540.68	(4,962.41)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	1,500,000	08/09/18	INSTINET CLEARING SER INC, NEV	60.00	31,548.78	34,155.51	(2,606.73)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	5,000,000	09/05/18	INSTINET CLEARING SER INC, NEV	200.00	121,687.91	113,851.70	7,836.21	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	5,000,000	09/06/18	INSTINET CLEARING SER INC, NEV	200.00	122,025.91	113,851.70	8,174.20	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	1,500,000	09/07/18	ELECTRONIC BROKERAGE SYSTE	14.99	36,772.63	34,155.51	2,617.12	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,500,000	09/10/18	ELECTRONIC BROKERAGE SYSTE	35.00	88,547.10	79,696.19	8,850.91	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,500,000	04/13/18	BLOOMBERG TRADEBOOK LLC, NI	75.00	125,984.83	141,508.97	(15,524.14)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	5,000,000	04/19/18	BLOOMBERG TRADEBOOK LLC, NI	150.00	248,022.76	283,017.95	(34,995.19)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	5,000,000	04/20/18	MORGAN STANLEY & CO INC, NY	300.00	249,391.23	283,017.95	(33,626.72)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,000,000	09/05/18	J.P. MORGAN SECURITIES INC, NEI	150.00	249,438.65	166,626.88	82,811.77	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,000,000	09/06/18	MORGAN STANLEY & CO INC, NY	180.00	254,882.38	166,626.88	88,255.50	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	4,500,000	10/11/18	INSTINET CLEARING SER INC, NEV	180.00	351,890.47	261,788.86	90,101.61	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,500,000	10/22/18	INSTINET CLEARING SER INC, NEV	100.00	206,711.06	145,438.25	61,272.81	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,000,000	10/25/18	INSTINET CLEARING SER INC, NEV	80.00	161,424.30	116,350.60	45,073.70	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	4,000,000	11/05/18	ELECTRONIC BROKERAGE SYSTE	40.00	293,014.99	232,701.21	60,313.78	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,000,000	11/16/18	ELECTRONIC BROKERAGE SYSTE	30.00	215,585.90	174,525.90	41,060.00	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,000,000	11/19/18	ELECTRONIC BROKERAGE SYSTE	30.00	204,291.34	174,525.90	29,765.43	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	5,000,000	11/20/18	ELECTRONIC BROKERAGE SYSTE	50.00	335,680.64	290,876.51	44,804.13	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	4,000,000	11/21/18	ELECTRONIC BROKERAGE SYSTE	40.00	276,313.61	232,701.20	43,612.41	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	2,500,000	01/17/18	MORGAN STANLEY & CO INC, NY	150.00	187,140.17	180,875.00	(840.00)	0.00
936214	28176E108	EDWARDS LIFESCIENCES CORP	3,000,000	01/24/18	INSTINET CLEARING SER INC, NEV	120.00	225,832.68	217,050.00	8,782.68	0.00

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	34959J108	FORTIVE CORP	2,000.000	04/05/18	INSTINET CLEARING SER INC, NEV	80.00	154,906.41	145,657.34	9,249.07	0.00
936214	34959J108	FORTIVE CORP	1,000.000	04/13/18	BLOOMBERG TRADEBOOK LLC, NE	30.00	75,036.76	72,828.67	2,208.09	0.00
936214	34959J108	FORTIVE CORP	2,000.000	04/16/18	BLOOMBERG TRADEBOOK LLC, NE	60.00	150,462.32	145,657.34	4,804.98	0.00
936214	34959J108	FORTIVE CORP	1,500.000	04/18/18	MORGAN STANLEY & CO INC, NY	90.00	115,955.41	109,243.00	6,712.41	0.00
936214	34959J108	FORTIVE CORP	3,000.000	04/19/18	INSTINET CLEARING SER INC, NEV	120.00	229,373.49	218,486.01	10,887.48	0.00
936214	34959J108	FORTIVE CORP	3,500.000	04/20/18	INSTINET CLEARING SER INC, NEV	140.00	268,839.98	254,900.34	13,939.64	0.00
936214	37244C101	GENOMIC HEALTH INC	1,500.000	11/07/18	ELECTRONIC BROKERAGE SYSTE	15.00	131,569.74	89,348.51	42,221.23	0.00
936214	379577208	GLOBUS MEDICAL INC	2,000.000	06/27/18	MORGAN STANLEY & CO INC, NY	120.00	97,931.12	107,792.91	(7,861.79)	0.00
936214	379577208	GLOBUS MEDICAL INC	2,500.000	06/29/18	INSTINET CLEARING SER INC, NEV	100.00	126,010.86	132,241.14	(6,230.28)	0.00
936214	379577208	GLOBUS MEDICAL INC	2,000.000	09/05/18	ELECTRONIC BROKERAGE SYSTE	20.00	105,023.03	105,746.23	(723.20)	0.00
936214	379577208	GLOBUS MEDICAL INC	2,000.000	09/06/18	ELECTRONIC BROKERAGE SYSTE	20.00	105,475.63	105,746.23	(270.60)	0.00
936214	379577208	GLOBUS MEDICAL INC	2,500.000	09/07/18	ELECTRONIC BROKERAGE SYSTE	24.99	132,764.78	132,182.80	581.98	0.00
936214	379577208	GLOBUS MEDICAL INC	2,500.000	09/10/18	ELECTRONIC BROKERAGE SYSTE	25.00	132,971.02	132,182.79	788.23	0.00
936214	384802104	WW GRAINGER INC	500.000	10/15/18	J.P. MORGAN SECURITIES INC, NEI	25.00	158,461.38	178,795.49	(20,334.11)	2,040.00
936214	384802104	WW GRAINGER INC	1,000.000	10/17/18	ELECTRONIC BROKERAGE SYSTE	10.00	281,091.25	357,590.98	(76,499.73)	0.00
936214	384802104	WW GRAINGER INC	1,000.000	10/18/18	J.P. MORGAN SECURITIES INC, NEI	50.00	273,207.44	357,590.98	(84,383.54)	0.00
936214	384802104	WW GRAINGER INC	500.000	10/22/18	ELECTRONIC BROKERAGE SYSTE	5.00	136,652.92	178,795.49	(42,142.57)	0.00
936214	384802104	WW GRAINGER INC	1,500.000	10/23/18	ELECTRONIC BROKERAGE SYSTE	14.99	404,542.65	536,386.46	(131,843.81)	0.00
936214	40171V100	GUIDEWIRE SOFTWARE INC	1,000.000	07/31/18	INSTINET CLEARING SER INC, NEV	40.00	86,528.17	93,572.86	(7,044.69)	0.00
936214	40171V100	GUIDEWIRE SOFTWARE INC	1,000.000	08/01/18	INSTINET CLEARING SER INC, NEV	40.00	87,203.16	93,572.86	(6,369.70)	0.00
936214	40171V100	GUIDEWIRE SOFTWARE INC	1,000.000	09/10/18	INSTINET CLEARING SER INC, NEV	40.00	98,276.82	93,572.86	4,703.96	0.00
936214	40171V100	GUIDEWIRE SOFTWARE INC	1,000.000	10/24/18	INSTINET CLEARING SER INC, NEV	40.00	89,373.83	94,666.29	(5,292.46)	0.00
936214	40171V100	GUIDEWIRE SOFTWARE INC	2,500.000	10/25/18	INSTINET CLEARING SER INC, NEV	100.00	219,621.14	236,665.71	(17,044.57)	0.00
936214	40171V100	GUIDEWIRE SOFTWARE INC	2,000.000	10/26/18	INSTINET CLEARING SER INC, NEV	80.00	170,115.58	189,332.57	(19,216.99)	0.00
936214	40171V100	GUIDEWIRE SOFTWARE INC	2,000.000	09/05/18	INSTINET CLEARING SER INC, NEV	80.00	193,173.68	143,780.62	49,393.06	0.00
936214	42226A107	HEALTH EQUITY INC	2,500.000	09/06/18	MORGAN STANLEY & CO INC, NY	150.00	235,235.68	179,725.77	55,509.91	0.00
936214	42226A107	HEALTH EQUITY INC	2,000.000	09/14/18	J.P. MORGAN SECURITIES INC, NEI	100.00	189,235.53	143,780.62	45,454.91	0.00
936214	42226A107	HEALTH EQUITY INC	1,800.000	10/26/18	INSTINET CLEARING SER INC, NEV	72.00	153,181.06	129,402.55	23,778.51	0.00
936214	42226A107	HEALTH EQUITY INC	2,000.000	11/07/18	ELECTRONIC BROKERAGE SYSTE	20.00	199,942.00	153,008.74	46,933.26	0.00
936214	42226A107	HEALTH EQUITY INC	4,000.000	11/20/18	INSTINET CLEARING SER INC, NEV	160.00	306,196.41	306,017.47	178.94	0.00
936214	42226A107	HEALTH EQUITY INC	4,500.000	12/03/18	ELECTRONIC BROKERAGE SYSTE	45.00	402,657.91	344,289.65	58,368.26	0.00
936214	42226A107	HEALTH EQUITY INC	2,000.000	12/10/18	INSTINET CLEARING SER INC, NEV	80.00	135,450.83	153,008.73	(17,557.90)	0.00
936214	42226A107	HEALTH EQUITY INC	1,500.000	12/11/18	MORGAN STANLEY & CO INC, NY	90.00	101,670.32	114,756.55	(13,086.23)	0.00
936214	42226A107	HEALTH EQUITY INC	1,000.000	12/13/18	J.P. MORGAN SECURITIES INC, NEI	50.00	66,926.92	76,504.37	(9,577.45)	0.00
936214	42226A107	HEALTH EQUITY INC	4,700.000	12/17/18	ELECTRONIC BROKERAGE SYSTE	47.00	289,406.73	359,570.53	(70,163.80)	0.00
936214	444859102	HUMANA INC	1,500.000	12/17/18	INSTINET CLEARING SER INC, NEV	60.00	450,492.89	505,282.85	(54,789.96)	0.00
936214	44930G107	ICU MEDICAL INC	500.000	08/09/18	ELECTRONIC BROKERAGE SYSTE	5.00	146,371.55	133,808.08	12,563.47	0.00
936214	44930G107	ICU MEDICAL INC	500.000	09/05/18	ELECTRONIC BROKERAGE SYSTE	5.00	149,978.20	133,808.08	16,170.12	0.00
936214	44930G107	ICU MEDICAL INC	500.000	09/06/18	ELECTRONIC BROKERAGE SYSTE	5.00	149,987.60	133,808.08	16,179.52	0.00
936214	44930G107	ICU MEDICAL INC	500.000	09/10/18	J.P. MORGAN SECURITIES INC, NEI	25.00	147,770.82	133,808.08	13,962.74	0.00
936214	44930G107	ICU MEDICAL INC	500.000	09/11/18	J.P. MORGAN SECURITIES INC, NEI	25.00	152,659.36	133,808.08	18,851.28	0.00
936214	44930G107	ICU MEDICAL INC	500.000	09/14/18	INSTINET CLEARING SER INC, NEV	20.00	142,058.95	133,808.08	8,250.87	0.00
936214	44930G107	ICU MEDICAL INC	500.000	09/17/18	INSTINET CLEARING SER INC, NEV	5.00	137,483.81	133,808.08	3,675.73	0.00
936214	44930G107	ICU MEDICAL INC	1,000.000	09/18/18	ELECTRONIC BROKERAGE SYSTE	10.00	272,310.46	267,616.17	4,694.29	0.00
936214	44930G107	ICU MEDICAL INC	1,100.000	09/19/18	ELECTRONIC BROKERAGE SYSTE	11.00	291,028.72	294,377.79	(3,349.07)	0.00
936214	44930G107	ICU MEDICAL INC	1,000.000	10/23/18	J.P. MORGAN SECURITIES INC, NEI	50.00	129,144.52	152,137.18	(22,992.66)	0.00
936214	45167R104	IDEX CORP	500.000	10/24/18	INSTINET CLEARING SER INC, NEV	20.00	65,460.54	76,068.59	(10,608.05)	0.00
936214	45167R104	IDEX CORP	500.000	11/02/18	J.P. MORGAN SECURITIES INC, NEI	25.00	66,974.12	76,068.59	(9,094.47)	0.00
936214	45167R104	IDEX CORP	500.000	12/03/18	INSTINET CLEARING SER INC, NEV	20.00	69,352.99	76,068.59	(6,715.60)	0.00
936214	45167R104	IDEX CORP	4,000.000	12/18/18	ELECTRONIC BROKERAGE SYSTE	40.00	520,397.63	608,548.75	(88,151.12)	0.00
936214	452327109	ILLUMINA INC	500.000	10/11/18	INSTINET CLEARING SER INC, NEV	20.00	155,414.42	167,485.40	(12,070.98)	0.00

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	452327109	ILLUMINA INC	500,000	10/12/18	MORGAN STANLEY & CO INC, NY	30.00	161,216.40	167,485.40	(6,269.00)	0.00
936214	452327109	ILLUMINA INC	500,000	10/24/18	ELECTRONIC BROKERAGE SYSTE	5.00	151,156.43	167,485.40	(16,328.97)	0.00
936214	452327109	ILLUMINA INC	500,000	10/25/18	ELECTRONIC BROKERAGE SYSTE	5.00	147,972.23	167,485.40	(19,513.17)	0.00
936214	452327109	ILLUMINA INC	500,000	11/20/18	INSTINET CLEARING SER INC, NEV	20.00	151,419.18	167,485.40	(16,066.22)	0.00
936214	452327109	ILLUMINA INC	500,000	12/31/18	J.P. MORGAN SECURITIES INC, NEI	25.00	150,356.64	149,965.00	391.64	0.00
936214	45780L104	INOGEN INC	1,000,000	01/17/18	J.P. MORGAN SECURITIES INC, NEI	50.00	115,864.92	119,080.00	(3,215.08)	0.00
936214	45780L104	INOGEN INC	1,000,000	01/18/18	INSTINET CLEARING SER INC, NEV	40.00	115,019.34	119,080.00	(4,060.66)	0.00
936214	45780L104	INOGEN INC	1,000,000	01/24/18	BLOOMBERG TRADEBOOK LLC, NI	30.00	121,248.29	119,080.00	2,168.29	0.00
936214	45780L104	INOGEN INC	500,000	02/08/18	J.P. MORGAN SECURITIES INC, NEI	25.00	58,934.78	59,540.00	(605.22)	0.00
936214	45780L104	INOGEN INC	500,000	03/02/18	MORGAN STANLEY & CO INC, NY	30.00	59,310.07	60,844.16	(1,534.09)	0.00
936214	45780L104	INOGEN INC	2,000,000	05/24/18	MORGAN STANLEY & CO INC, NY	120.00	341,037.16	262,894.69	78,142.47	0.00
936214	45780L104	INOGEN INC	1,000,000	05/29/18	J.P. MORGAN SECURITIES INC, NEI	50.00	174,405.93	131,447.34	42,958.59	0.00
936214	45780L104	INOGEN INC	1,000,000	09/05/18	J.P. MORGAN SECURITIES INC, NEI	50.00	257,742.24	131,447.34	126,294.90	0.00
936214	45780L104	INOGEN INC	1,000,000	09/17/18	INSTINET CLEARING SER INC, NEV	40.00	270,001.18	140,898.41	129,102.77	0.00
936214	45780L104	INOGEN INC	1,000,000	09/18/18	ELECTRONIC BROKERAGE SYSTE	10.00	264,303.86	140,898.42	123,405.44	0.00
936214	45780L104	INOGEN INC	1,700,000	10/22/18	ELECTRONIC BROKERAGE SYSTE	17.00	336,644.41	239,527.30	97,117.11	0.00
936214	45780L104	INOGEN INC	800,000	10/23/18	INSTINET CLEARING SER INC, NEV	32.00	155,669.65	112,718.73	42,950.92	0.00
936214	45780L104	INOGEN INC	400,000	10/26/18	J.P. MORGAN SECURITIES INC, NEI	20.00	75,441.17	56,359.37	19,081.80	0.00
936214	45780L104	INOGEN INC	1,300,000	11/12/18	ELECTRONIC BROKERAGE SYSTE	13.00	192,792.17	183,167.94	9,624.23	0.00
936214	45780L104	INOGEN INC	1,300,000	11/13/18	INSTINET CLEARING SER INC, NEV	52.00	179,886.46	183,167.94	(3,281.48)	0.00
936214	464287234	ISHARES MSCI EMERGING MARKET	7,000,000	02/13/18	INSTINET CLEARING SER INC, NEV	200.00	236,495.53	235,600.00	895.53	0.00
936214	464287234	ISHARES MSCI EMERGING MARKET	12,500,000	03/28/18	J.P. MORGAN SECURITIES INC, NEI	350.00	330,952.34	329,840.00	1,112.34	0.00
936214	464287234	ISHARES MSCI EMERGING MARKET	2,500,000	04/16/18	MORGAN STANLEY & CO INC, NY	750.00	592,462.54	589,000.00	3,462.54	0.00
936214	464287234	ISHARES MSCI EMERGING MARKET	6,000,000	04/17/18	J.P. MORGAN SECURITIES INC, NEI	125.00	119,147.24	117,800.00	1,347.24	0.00
936214	464287234	ISHARES MSCI EMERGING MARKET	17,000,000	04/23/18	J.P. MORGAN SECURITIES INC, NEI	300.00	282,674.46	282,720.00	(45.54)	0.00
936214	464287234	ISHARES MSCI EMERGING MARKET	4,500,000	04/25/18	J.P. MORGAN SECURITIES INC, NEI	850.00	785,041.84	801,040.00	(15,998.16)	0.00
936214	46625H100	JPMORGAN CHASE & CO	300,000	03/26/18	MORGAN STANLEY & CO INC, NY	270.00	494,401.32	485,982.82	8,418.50	28,392.00
936214	46625H100	JPMORGAN CHASE & CO	300,000	03/28/18	MORGAN STANLEY & CO INC, NY	18.00	32,379.87	32,398.85	(18.98)	0.00
936214	46625H100	JPMORGAN CHASE & CO	5,000,000	04/18/18	BLOOMBERG TRADEBOOK LLC, NI	150.00	551,131.26	539,980.91	11,150.35	0.00
936214	46625H100	JPMORGAN CHASE & CO	2,000,000	05/07/18	INSTINET CLEARING SER INC, NEV	80.00	218,364.95	215,982.36	2,372.59	0.00
936214	46625H100	JPMORGAN CHASE & CO	4,200,000	05/15/18	INSTINET CLEARING SER INC, NEV	168.00	474,863.70	453,583.96	21,279.74	0.00
936214	46625H100	JPMORGAN CHASE & CO	1,500,000	05/29/18	MORGAN STANLEY & CO INC, NY	90.00	159,483.92	161,994.27	(2,510.35)	0.00
936214	46625H100	JPMORGAN CHASE & CO	2,500,000	05/30/18	INSTINET CLEARING SER INC, NEV	100.00	288,522.00	269,990.46	(1,488.46)	0.00
936214	46625H100	JPMORGAN CHASE & CO	2,500,000	06/01/18	INSTINET CLEARING SER INC, NEV	100.00	271,531.46	269,990.45	1,541.00	0.00
936214	46625H100	JPMORGAN CHASE & CO	5,000,000	06/06/18	MORGAN STANLEY & CO INC, NY	150.00	288,148.26	269,990.45	(1,842.19)	0.00
936214	46625H100	JPMORGAN CHASE & CO	3,000,000	06/16/18	INSTINET CLEARING SER INC, NEV	200.00	551,812.32	539,980.91	11,831.41	0.00
936214	478160104	JOHNSON & JOHNSON	1,500,000	01/24/18	BLOOMBERG TRADEBOOK LLC, NI	45.00	212,962.52	209,580.00	3,382.52	0.00
936214	478160104	JOHNSON & JOHNSON	3,000,000	01/25/18	J.P. MORGAN SECURITIES INC, NEI	150.00	431,637.82	419,160.00	12,477.82	0.00
936214	478160104	JOHNSON & JOHNSON	1,500,000	01/29/18	BLOOMBERG TRADEBOOK LLC, NI	45.00	215,535.26	209,580.00	5,955.26	0.00
936214	478160104	JOHNSON & JOHNSON	1,500,000	02/01/18	MORGAN STANLEY & CO INC, NY	90.00	209,108.81	209,580.00	(471.19)	0.00
936214	478160104	JOHNSON & JOHNSON	3,500,000	02/02/18	INSTINET CLEARING SER INC, NEV	140.00	483,806.42	489,020.00	(5,213.58)	0.00
936214	53220K504	LIGAND PHARMACEUTICALS INC	500,000	09/05/18	INSTINET CLEARING SER INC, NEV	20.00	125,289.37	98,867.98	26,421.39	0.00
936214	53220K504	LIGAND PHARMACEUTICALS INC	500,000	10/10/18	INSTINET CLEARING SER INC, NEV	20.00	111,418.65	107,786.07	3,632.58	0.00
936214	53220K504	LIGAND PHARMACEUTICALS INC	500,000	10/15/18	ELECTRONIC BROKERAGE SYSTE	5.00	99,733.55	107,786.07	(8,052.52)	0.00
936214	53220K504	LIGAND PHARMACEUTICALS INC	500,000	10/16/18	MORGAN STANLEY & CO INC, NY	30.00	103,814.75	107,786.07	(3,971.32)	0.00
936214	53220K504	LIGAND PHARMACEUTICALS INC	500,000	10/17/18	ELECTRONIC BROKERAGE SYSTE	5.00	99,833.90	107,786.07	(7,952.17)	0.00
936214	53220K504	LIGAND PHARMACEUTICALS INC	1,200,000	10/22/18	ELECTRONIC BROKERAGE SYSTE	12.00	219,401.43	258,686.55	(39,285.12)	0.00
936214	53220K504	LIGAND PHARMACEUTICALS INC	900,000	10/23/18	ELECTRONIC BROKERAGE SYSTE	9.00	162,810.76	194,014.92	(31,204.16)	0.00
936214	53220K504	LIGAND PHARMACEUTICALS INC	1,500,000	10/22/18	ELECTRONIC BROKERAGE SYSTE	15.00	206,311.22	208,560.40	(2,249.18)	0.00
936214	550021109	LULULEMON ATHLETICA INC	1,500,000	10/25/18	ELECTRONIC BROKERAGE SYSTE	15.00	205,326.03	208,560.39	(3,234.36)	0.00
936214	550021109	LULULEMON ATHLETICA INC	1,500,000	10/26/18	J.P. MORGAN SECURITIES INC, NEI	75.00	201,482.32	208,560.40	(7,078.08)	0.00

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SCHEDULE 4C
EQUITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	550021109	LULULEMON ATHLETICA INC	1,000,000	11/20/18	INSTINET CLEARING SER INC, NEV	40.00	121,562.91	139,040.26	(17,477.35)	0.00
936214	550021109	LULULEMON ATHLETICA INC	500,000	11/26/18	ELECTRONIC BROKERAGE SYSTE	5.00	61,917.54	69,520.13	(7,602.59)	0.00
936214	550021109	LULULEMON ATHLETICA INC	1,000,000	12/10/18	INSTINET CLEARING SER INC, NEV	40.00	115,209.80	139,040.26	(23,830.46)	0.00
936214	550021109	LULULEMON ATHLETICA INC	1,000,000	12/11/18	MORGAN STANLEY & CO INC, NY	60.00	116,188.38	139,040.27	(22,851.89)	0.00
936214	550021109	LULULEMON ATHLETICA INC	1,000,000	12/13/18	J.P. MORGAN SECURITIES INC, NEI	50.00	123,217.39	139,040.26	(15,822.87)	0.00
936214	550021109	LULULEMON ATHLETICA INC	2,000,000	12/17/18	ELECTRONIC BROKERAGE SYSTE	20.00	243,177.84	278,080.53	(34,902.69)	0.00
936214	55024U109	LUMENTUM HOLDINGS INC	3,000,000	04/19/18	BLOOMBERG TRADEBOOK LLC, NE	90.00	179,946.34	205,781.70	(25,835.36)	0.00
936214	55024U109	LUMENTUM HOLDINGS INC	2,500,000	04/20/18	MORGAN STANLEY & CO INC, NY	150.00	147,528.58	171,484.75	(23,956.17)	0.00
936214	55306N104	MKS INSTRUMENTS INC	3,000,000	04/04/18	J.P. MORGAN SECURITIES INC, NEI	150.00	333,487.59	309,478.58	24,009.01	3,570.00
936214	55306N104	MKS INSTRUMENTS INC	1,500,000	04/05/18	BLOOMBERG TRADEBOOK LLC, NE	45.00	169,867.32	154,739.29	15,128.03	0.00
936214	55306N104	MKS INSTRUMENTS INC	2,500,000	04/20/18	MORGAN STANLEY & CO INC, NY	150.00	263,014.42	257,898.81	5,115.61	0.00
936214	55306N104	MKS INSTRUMENTS INC	2,500,000	04/23/18	MORGAN STANLEY & CO INC, NY	150.00	265,709.85	257,898.81	7,811.04	0.00
936214	55306N104	MKS INSTRUMENTS INC	1,000,000	04/30/18	BLOOMBERG TRADEBOOK LLC, NE	30.00	103,476.40	103,159.52	316.88	0.00
936214	55306N104	MKS INSTRUMENTS INC	2,500,000	06/12/18	J.P. MORGAN SECURITIES INC, NEI	125.00	254,557.93	257,898.81	(3,340.88)	0.00
936214	55306N104	MKS INSTRUMENTS INC	2,500,000	06/13/18	INSTINET CLEARING SER INC, NEV	100.00	257,120.40	257,898.82	(778.42)	0.00
936214	55306N104	MKS INSTRUMENTS INC	2,500,000	06/14/18	INSTINET CLEARING SER INC, NEV	100.00	262,257.08	257,898.81	4,358.27	0.00
936214	55354G100	MSCI INC	500,000	10/15/18	J.P. MORGAN SECURITIES INC, NEI	25.00	75,974.01	89,496.45	(13,522.44)	0.00
936214	55354G100	MSCI INC	500,000	10/16/18	ELECTRONIC BROKERAGE SYSTE	5.00	76,835.25	89,496.45	(12,661.20)	0.00
936214	55354G100	MSCI INC	500,000	10/18/18	J.P. MORGAN SECURITIES INC, NEI	25.00	76,957.69	89,496.46	(12,538.77)	0.00
936214	55354G100	MSCI INC	500,000	10/23/18	J.P. MORGAN SECURITIES INC, NEI	25.00	76,875.95	89,496.45	(12,620.50)	0.00
936214	55354G100	MSCI INC	3,000,000	10/29/18	INSTINET CLEARING SER INC, NEV	120.00	432,527.77	536,978.73	(104,450.96)	0.00
936214	55354G100	MANPOWERGROUP INC	2,000,000	01/17/18	MORGAN STANLEY & CO INC, NY	120.00	263,725.30	252,220.00	11,505.30	0.00
936214	56418H100	MANPOWERGROUP INC	1,500,000	02/05/18	J.P. MORGAN SECURITIES INC, NEI	75.00	180,876.76	189,165.00	(8,288.24)	0.00
936214	56418H100	MANPOWERGROUP INC	2,000,000	02/06/18	BLOOMBERG TRADEBOOK LLC, NE	60.00	239,740.86	252,220.00	(12,479.14)	0.00
936214	56418H100	MANPOWERGROUP INC	2,500,000	02/08/18	INSTINET CLEARING SER INC, NEV	100.00	291,301.01	315,275.00	(23,973.99)	0.00
936214	56418H100	MANPOWERGROUP INC	1,000,000	02/09/18	J.P. MORGAN SECURITIES INC, NEI	50.00	113,981.46	126,110.00	(12,128.54)	0.00
936214	56418H100	MANPOWERGROUP INC	3,000,000	02/12/18	BLOOMBERG TRADEBOOK LLC, NE	90.00	349,694.11	378,330.00	(28,635.89)	0.00
936214	56418H100	MANPOWERGROUP INC	1,000,000	02/23/18	INSTINET CLEARING SER INC, NEV	40.00	121,476.59	126,110.00	(4,633.41)	0.00
936214	56418H100	MANPOWERGROUP INC	1,000,000	02/27/18	BLOOMBERG TRADEBOOK LLC, NE	30.00	120,814.00	126,110.00	(5,296.00)	0.00
936214	56418H100	MANPOWERGROUP INC	1,000,000	02/28/18	MORGAN STANLEY & CO INC, NY	60.00	119,512.13	126,110.00	(6,597.87)	0.00
936214	56418H100	MANPOWERGROUP INC	2,500,000	03/01/18	MORGAN STANLEY & CO INC, NY	150.00	292,939.47	315,275.00	(22,335.53)	0.00
936214	56585A102	MARATHON PETROLEUM CORP	3,000,000	02/08/18	INSTINET CLEARING SER INC, NEV	120.00	192,495.65	199,729.08	(7,233.43)	27,370.00
936214	56585A102	MARATHON PETROLEUM CORP	7,000,000	05/02/18	J.P. MORGAN SECURITIES INC, NEI	350.00	529,749.15	466,034.53	63,714.62	0.00
936214	56585A102	MARATHON PETROLEUM CORP	4,000,000	06/12/18	INSTINET CLEARING SER INC, NEV	160.00	304,890.03	266,305.45	38,584.58	0.00
936214	56585A102	MARATHON PETROLEUM CORP	6,000,000	06/13/18	INSTINET CLEARING SER INC, NEV	240.00	450,109.94	399,458.17	50,651.77	0.00
936214	56585A102	MARATHON PETROLEUM CORP	1,500,000	06/14/18	INSTINET CLEARING SER INC, NEV	60.00	113,384.72	99,864.54	13,520.18	0.00
936214	56585A102	MARATHON PETROLEUM CORP	4,000,000	06/19/18	J.P. MORGAN SECURITIES INC, NEI	200.00	298,944.91	266,305.44	32,639.47	0.00
936214	56585A102	MARATHON PETROLEUM CORP	500,000	06/27/18	INSTINET CLEARING SER INC, NEV	20.00	35,160.79	33,288.18	1,872.61	0.00
936214	56585A102	MARATHON PETROLEUM CORP	4,000,000	11/06/18	ELECTRONIC BROKERAGE SYSTE	40.00	273,132.45	306,486.50	(33,354.05)	0.00
936214	56585A102	MARATHON PETROLEUM CORP	4,000,000	11/12/18	ELECTRONIC BROKERAGE SYSTE	40.00	267,009.33	306,486.50	(39,477.17)	0.00
936214	56585A102	MARATHON PETROLEUM CORP	8,000,000	11/13/18	INSTINET CLEARING SER INC, NEV	320.00	515,786.89	612,973.01	(97,186.12)	0.00
936214	56585A102	MARATHON PETROLEUM CORP	500,000	04/05/18	BLOOMBERG TRADEBOOK LLC, NE	15.00	67,487.79	69,337.82	(1,850.03)	1,640.00
936214	571903202	MARRIOTT INTERNATIONAL INC/MD	1,000,000	05/24/18	MORGAN STANLEY & CO INC, NY	60.00	137,818.90	138,675.63	(856.73)	0.00
936214	571903202	MARRIOTT INTERNATIONAL INC/MD	3,000,000	05/29/18	MORGAN STANLEY & CO INC, NY	180.00	403,587.45	416,026.90	(12,439.45)	0.00
936214	571903202	MARRIOTT INTERNATIONAL INC/MD	2,500,000	02/23/18	INSTINET CLEARING SER INC, NEV	100.00	106,630.03	110,281.28	(3,631.25)	2,257.50
936214	574599106	MASCO CORP	2,000,000	02/27/18	BLOOMBERG TRADEBOOK LLC, NE	60.00	85,650.82	88,209.02	(2,558.20)	0.00
936214	574599106	MASCO CORP	5,000,000	03/01/18	MORGAN STANLEY & CO INC, NY	300.00	203,606.28	220,522.55	(16,916.27)	0.00
936214	574599106	MASCO CORP	2,000,000	03/06/18	J.P. MORGAN SECURITIES INC, NEI	100.00	82,086.50	88,209.02	(6,122.52)	0.00
936214	574599106	MASCO CORP	2,000,000	03/14/18	J.P. MORGAN SECURITIES INC, NEI	100.00	83,057.27	88,209.02	(5,151.75)	0.00
936214	574599106	MASCO CORP	10,000,000	03/15/18	BLOOMBERG TRADEBOOK LLC, NE	300.00	414,753.41	441,045.11	(26,291.70)	0.00
936214	57636Q104	MASTERCARD INC	2,000,000	03/28/18	J.P. MORGAN SECURITIES INC, NEI	100.00	342,235.49	306,285.40	35,950.09	0.00

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SCHEDULE 4C
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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	57636Q104	MASTERCARD INC	3,000.000	04/02/18	J.P. MORGAN SECURITIES INC, NEI	150.00	511,846.67	459,428.10	52,418.57	0.00
936214	57636Q104	MASTERCARD INC	1,500.000	04/05/18	INSTINET CLEARING SER INC, NEV	60.00	284,854.28	229,714.05	35,140.23	0.00
936214	57636Q104	MASTERCARD INC	1,500.000	04/17/18	J.P. MORGAN SECURITIES INC, NEI	75.00	286,397.14	229,714.05	36,683.09	0.00
936214	57636Q104	MASTERCARD INC	1,500.000	09/11/18	ELECTRONIC BROKERAGE SYSTE	15.00	318,722.91	234,646.01	84,076.90	0.00
936214	57636Q104	MASTERCARD INC	1,500.000	10/26/18	INSTINET CLEARING SER INC, NEV	60.00	300,202.94	234,646.01	65,556.93	0.00
936214	57636Q104	MASTERCARD INC	1,000.000	11/20/18	INSTINET CLEARING SER INC, NEV	40.00	186,322.57	156,430.67	29,891.90	0.00
936214	594918104	MICROSOFT CORP	1,500.000	02/06/18	INSTINET CLEARING SER INC, NEV	60.00	162,397.48	147,401.18	14,996.30	0.00
936214	595017104	MICROCHIP TECHNOLOGY INC	7,500.000	09/08/18	BLOOMBERG TRADEBOOK LLC, NEI	225.00	601,102.10	673,238.40	(72,136.30)	0.00
936214	608190104	MOHAWK INDUSTRIES INC	800.000	01/05/18	BLOOMBERG TRADEBOOK LLC, NEI	24.00	221,039.37	220,720.00	319.37	0.00
936214	608190104	MOHAWK INDUSTRIES INC	700.000	01/12/18	MORGAN STANLEY & CO INC, NY	42.00	191,442.35	193,130.00	(1,687.65)	0.00
936214	608190104	MOHAWK INDUSTRIES INC	800.000	01/17/18	J.P. MORGAN SECURITIES INC, NEI	40.00	221,775.35	220,720.00	1,055.35	0.00
936214	608190104	MOHAWK INDUSTRIES INC	500.000	01/24/18	BLOOMBERG TRADEBOOK LLC, NEI	15.00	138,765.99	137,950.00	815.99	0.00
936214	608190104	MOHAWK INDUSTRIES INC	1,000.000	01/25/18	J.P. MORGAN SECURITIES INC, NEI	50.00	273,384.18	275,900.00	(2,515.82)	0.00
936214	608190104	MOHAWK INDUSTRIES INC	1,000.000	01/29/18	BLOOMBERG TRADEBOOK LLC, NEI	30.00	280,266.02	275,900.00	4,366.02	0.00
936214	608190104	MOHAWK INDUSTRIES INC	1,000.000	02/01/18	BLOOMBERG TRADEBOOK LLC, NEI	60.00	277,070.79	275,900.00	1,170.79	0.00
936214	60855R100	MOLINA HEALTHCARE INC	1,000.000	12/28/18	J.P. MORGAN SECURITIES INC, NEI	50.00	113,353.22	140,668.69	(27,315.47)	0.00
936214	60855R100	MOLINA HEALTHCARE INC	1,500.000	12/31/18	J.P. MORGAN SECURITIES INC, NEI	75.00	173,342.54	174,330.00	(987.46)	0.00
936214	60855R100	MOLINA HEALTHCARE INC	1,000.000	02/06/18	MORGAN STANLEY & CO INC, NY	60.00	256,790.96	206,501.42	50,289.54	0.00
936214	64110L106	NETFLIX INC	900.000	04/02/18	INSTINET CLEARING SER INC, NEV	36.00	255,517.86	192,886.65	62,631.21	0.00
936214	64110L106	NETFLIX INC	800.000	04/04/18	BLOOMBERG TRADEBOOK LLC, NEI	24.00	228,532.56	171,454.80	57,077.76	0.00
936214	64110L106	NETFLIX INC	800.000	05/29/18	J.P. MORGAN SECURITIES INC, NEI	40.00	282,127.45	179,355.30	102,772.15	0.00
936214	64110L106	NETFLIX INC	1,000.000	07/19/18	ELECTRONIC BROKERAGE SYSTE	10.00	368,915.10	249,597.90	119,317.20	0.00
936214	64110L106	NETFLIX INC	1,000.000	07/23/18	J.P. MORGAN SECURITIES INC, NEI	50.00	359,977.71	249,597.90	110,379.81	0.00
936214	64110L106	NETFLIX INC	1,000.000	07/25/18	INSTINET CLEARING SER INC, NEV	40.00	355,760.17	249,597.90	106,162.27	0.00
936214	64110L106	NETFLIX INC	600.000	07/27/18	ELECTRONIC BROKERAGE SYSTE	6.00	217,436.99	149,758.74	67,678.25	0.00
936214	64110L106	NETFLIX INC	500.000	07/31/18	ELECTRONIC BROKERAGE SYSTE	5.00	169,307.10	124,798.95	44,508.15	0.00
936214	64110L106	NETFLIX INC	500.000	08/01/18	ELECTRONIC BROKERAGE SYSTE	5.00	170,028.19	124,798.95	45,229.24	0.00
936214	64110L106	NETFLIX INC	500.000	08/10/18	ELECTRONIC BROKERAGE SYSTE	5.00	173,500.44	124,798.95	48,701.49	0.00
936214	64110L106	NETFLIX INC	500.000	08/14/18	ELECTRONIC BROKERAGE SYSTE	5.00	169,154.30	124,798.95	44,355.35	0.00
936214	64110L106	NETFLIX INC	500.000	08/15/18	J.P. MORGAN SECURITIES INC, NEI	25.00	162,718.33	124,798.95	37,919.38	0.00
936214	64110L106	NETFLIX INC	1,000.000	08/17/18	ELECTRONIC BROKERAGE SYSTE	10.00	316,015.59	249,597.90	66,417.69	0.00
936214	64110L106	NETFLIX INC	1,500.000	08/20/18	ELECTRONIC BROKERAGE SYSTE	15.00	487,624.46	374,396.85	113,227.61	0.00
936214	64125C109	NEUROCRINE BIOSCIENCES INC	500.000	10/23/18	ELECTRONIC BROKERAGE SYSTE	5.00	53,460.95	38,795.00	14,665.95	0.00
936214	679580100	OLD DOMINION FREIGHT LINE INC	1,500.000	10/10/18	J.P. MORGAN SECURITIES INC, NEI	75.00	212,348.48	249,149.51	(36,801.03)	0.00
936214	679580100	OLD DOMINION FREIGHT LINE INC	1,000.000	10/11/18	INSTINET CLEARING SER INC, NEV	60.00	206,861.70	249,149.51	(42,287.81)	0.00
936214	679580100	OLD DOMINION FREIGHT LINE INC	1,000.000	10/12/18	MORGAN STANLEY & CO INC, NY	60.00	136,879.91	166,099.67	(29,219.76)	0.00
936214	679580100	OLD DOMINION FREIGHT LINE INC	1,000.000	10/15/18	J.P. MORGAN SECURITIES INC, NEI	50.00	135,969.83	166,099.67	(30,129.84)	0.00
936214	679580100	OLD DOMINION FREIGHT LINE INC	1,500.000	10/16/18	J.P. MORGAN SECURITIES INC, NEI	75.00	205,880.57	249,149.51	(43,268.94)	0.00
936214	679580100	OLD DOMINION FREIGHT LINE INC	1,000.000	10/17/18	ELECTRONIC BROKERAGE SYSTE	10.00	135,987.93	166,099.68	(30,111.75)	0.00
936214	690742101	OWENS CORNING	2,500.000	02/05/18	J.P. MORGAN SECURITIES INC, NEI	125.00	220,901.14	229,850.00	(8,948.86)	5,565.00
936214	690742101	OWENS CORNING	9,000.000	02/12/18	BLOOMBERG TRADEBOOK LLC, NEI	270.00	753,618.28	827,460.00	(73,841.72)	0.00
936214	690742101	OWENS CORNING	1,500.000	02/15/18	BLOOMBERG TRADEBOOK LLC, NEI	45.00	130,459.33	137,910.00	(7,450.67)	0.00
936214	690742101	OWENS CORNING	1,500.000	02/20/18	BLOOMBERG TRADEBOOK LLC, NEI	45.00	167,757.32	137,910.00	(29,847.32)	0.00
936214	690742101	OWENS CORNING	1,500.000	02/21/18	J.P. MORGAN SECURITIES INC, NEI	75.00	125,581.14	137,910.00	(12,328.86)	0.00
936214	690742101	OWENS CORNING	2,000.000	02/23/18	INSTINET CLEARING SER INC, NEV	80.00	167,757.32	183,880.00	(16,122.68)	0.00
936214	690742101	OWENS CORNING	1,000.000	02/27/18	BLOOMBERG TRADEBOOK LLC, NEI	45.00	126,231.38	137,910.00	(11,678.62)	0.00
936214	690742101	OWENS CORNING	1,000.000	02/28/18	MORGAN STANLEY & CO INC, NY	60.00	82,092.80	91,940.00	(9,847.20)	0.00
936214	690742101	OWENS CORNING	3,000.000	03/02/18	MORGAN STANLEY & CO INC, NY	180.00	231,669.04	275,820.00	(44,150.96)	0.00
936214	690742101	OWENS CORNING	3,000.000	03/06/18	MORGAN STANLEY & CO INC, NY	150.00	240,873.73	275,820.00	(34,946.27)	0.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	2,000.000	02/06/18	J.P. MORGAN SECURITIES INC, NEI	100.00	299,631.07	293,034.84	6,596.23	23,625.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	3,000.000	03/26/18	MORGAN STANLEY & CO INC, NY	180.00	452,700.63	439,552.25	13,148.38	0.00

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	693475105	PNC FINANCIAL SERVICES GROUP I	3,000.000	04/16/18	BLOOMBERG TRADEBOOK LLC, NE	90.00	435,418.63	439,552.25	(4,133.62)	0.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	2,500.000	04/17/18	MORGAN STANLEY & CO INC, NY	150.00	355,632.03	366,293.54	(10,661.51)	0.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	1,000.000	04/18/18	MORGAN STANLEY & CO INC, NY	60.00	142,421.10	146,517.42	(4,096.32)	0.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	1,000.000	04/19/18	BLOOMBERG TRADEBOOK LLC, NE	30.00	143,558.58	146,517.42	(2,958.84)	0.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	1,500.000	04/23/18	MORGAN STANLEY & CO INC, NY	90.00	217,044.98	219,776.13	(2,731.15)	0.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	1,500.000	05/02/18	INSTINET CLEARING SER INC, NEV	60.00	217,796.91	219,776.13	(1,979.22)	0.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	2,500.000	05/30/18	INSTINET CLEARING SER INC, NEV	100.00	359,111.33	366,293.54	(7,182.21)	0.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	2,000.000	05/31/18	INSTINET CLEARING SER INC, NEV	80.00	286,169.87	293,034.83	(6,864.96)	0.00
936214	693475105	PNC FINANCIAL SERVICES GROUP I	1,000.000	08/15/18	MORGAN STANLEY & CO INC, NY	60.00	204,949.33	188,790.34	16,158.99	0.00
936214	697435105	PALO ALTO NETWORKS INC	2,000.000	09/05/18	ELECTRONIC BROKERAGE SYSTE	20.00	444,210.62	377,580.68	66,629.94	0.00
936214	697435105	PALO ALTO NETWORKS INC	1,500.000	09/06/18	ELECTRONIC BROKERAGE SYSTE	15.00	332,750.72	283,185.51	49,565.21	0.00
936214	697435105	PALO ALTO NETWORKS INC	1,000.000	10/18/18	J.P. MORGAN SECURITIES INC, NEI	50.00	202,518.26	188,790.34	13,727.92	0.00
936214	697435105	PALO ALTO NETWORKS INC	1,000.000	10/22/18	INSTINET CLEARING SER INC, NEV	40.00	195,636.65	188,790.34	6,846.31	0.00
936214	697435105	PALO ALTO NETWORKS INC	1,300.000	10/23/18	J.P. MORGAN SECURITIES INC, NEI	65.00	294,418.52	245,427.45	8,991.07	0.00
936214	697435105	PALO ALTO NETWORKS INC	500.000	10/29/18	INSTINET CLEARING SER INC, NEV	20.00	91,526.05	94,395.17	(2,869.12)	0.00
936214	697435105	PALO ALTO NETWORKS INC	400.000	11/01/18	MORGAN STANLEY & CO INC, NY	24.00	73,850.23	75,516.14	(1,665.91)	0.00
936214	697435105	PALO ALTO NETWORKS INC	500.000	11/16/18	ELECTRONIC BROKERAGE SYSTE	5.00	83,701.61	94,395.17	(10,693.56)	0.00
936214	697435105	PALO ALTO NETWORKS INC	1,000.000	11/19/18	ELECTRONIC BROKERAGE SYSTE	10.00	163,627.97	188,790.34	(25,162.37)	0.00
936214	697435105	PALO ALTO NETWORKS INC	1,800.000	11/20/18	ELECTRONIC BROKERAGE SYSTE	18.00	298,466.18	339,822.62	(41,356.44)	0.00
936214	697435105	PALO ALTO NETWORKS INC	2,000.000	05/04/18	BLOOMBERG TRADEBOOK LLC, NE	60.00	214,786.43	211,249.95	3,536.48	0.00
936214	70432V102	PAYCOM SOFTWARE INC	3,500.000	05/18/18	J.P. MORGAN SECURITIES INC, NEI	175.00	361,016.80	369,687.41	(8,670.61)	0.00
936214	70432V102	PAYCOM SOFTWARE INC	2,000.000	05/29/18	MORGAN STANLEY & CO INC, NY	120.00	206,905.10	211,249.95	(4,344.85)	0.00
936214	70432V102	PAYCOM SOFTWARE INC	2,500.000	05/30/18	J.P. MORGAN SECURITIES INC, NEI	125.00	263,401.82	264,062.44	(660.62)	0.00
936214	70432V102	PAYCOM SOFTWARE INC	1,500.000	06/01/18	INSTINET CLEARING SER INC, NEV	60.00	158,256.79	158,437.46	(180.67)	0.00
936214	70432V102	PAYCOM SOFTWARE INC	1,000.000	06/12/18	J.P. MORGAN SECURITIES INC, NEI	50.00	109,128.58	105,624.97	3,503.61	0.00
936214	70432V102	PAYCOM SOFTWARE INC	1,500.000	06/14/18	J.P. MORGAN SECURITIES INC, NEI	75.00	170,549.73	158,437.46	12,112.27	0.00
936214	70432V102	PAYCOM SOFTWARE INC	700.000	06/27/18	INSTINET CLEARING SER INC, NEV	28.00	70,023.58	73,937.48	(3,913.90)	0.00
936214	70432V102	PAYCOM SOFTWARE INC	1,000.000	10/16/18	INSTINET CLEARING SER INC, NEV	40.00	135,295.44	125,105.12	10,190.32	0.00
936214	70432V102	PAYCOM SOFTWARE INC	1,000.000	10/23/18	J.P. MORGAN SECURITIES INC, NEI	50.00	131,259.79	125,105.12	6,154.67	0.00
936214	70432V102	PAYCOM SOFTWARE INC	1,500.000	10/29/18	J.P. MORGAN SECURITIES INC, NEI	75.00	185,147.69	187,657.68	(2,509.99)	0.00
936214	70432V102	PAYCOM SOFTWARE INC	1,000.000	11/19/18	ELECTRONIC BROKERAGE SYSTE	10.00	114,544.61	125,105.12	(10,560.51)	0.00
936214	70432V102	PAYCOM SOFTWARE INC	2,600.000	11/20/18	ELECTRONIC BROKERAGE SYSTE	26.00	292,910.11	325,273.32	(32,363.21)	0.00
936214	70432V102	PAYCOM SOFTWARE INC	2,500.000	11/21/18	ELECTRONIC BROKERAGE SYSTE	25.00	297,596.13	312,762.80	(15,166.67)	0.00
936214	70432V102	PAYCOM SOFTWARE INC	3,000.000	02/06/18	INSTINET CLEARING SER INC, NEV	120.00	224,155.11	220,860.00	3,295.11	0.00
936214	70450Y103	PAYPAL HOLDINGS INC	2,500.000	02/08/18	J.P. MORGAN SECURITIES INC, NEI	125.00	186,395.94	184,050.00	2,345.94	0.00
936214	70450Y103	PAYPAL HOLDINGS INC	1,500.000	05/04/18	BLOOMBERG TRADEBOOK LLC, NE	45.00	109,945.05	112,115.31	(2,170.26)	0.00
936214	70450Y103	PAYPAL HOLDINGS INC	1,500.000	09/11/18	ELECTRONIC BROKERAGE SYSTE	15.00	137,154.02	112,115.31	25,038.71	0.00
936214	70450Y103	PAYPAL HOLDINGS INC	2,000.000	09/26/18	J.P. MORGAN SECURITIES INC, NEI	100.00	180,884.84	149,487.08	31,397.76	0.00
936214	70450Y103	PAYPAL HOLDINGS INC	1,000.000	10/10/18	J.P. MORGAN SECURITIES INC, NEI	50.00	77,434.29	74,743.54	2,690.75	0.00
936214	70975L107	PENUMBRA INC	500.000	07/18/18	J.P. MORGAN SECURITIES INC, NEI	25.00	69,520.94	79,832.33	(10,311.39)	0.00
936214	70975L107	PENUMBRA INC	500.000	07/19/18	ELECTRONIC BROKERAGE SYSTE	5.00	70,158.14	79,832.34	(9,674.20)	0.00
936214	70975L107	PENUMBRA INC	500.000	08/09/18	MORGAN STANLEY & CO INC, NY	30.00	88,861.80	79,832.33	(10,970.53)	0.00
936214	70975L107	PENUMBRA INC	1,000.000	08/10/18	INSTINET CLEARING SER INC, NEV	40.00	124,567.68	159,664.67	(35,096.99)	0.00
936214	743315103	PROGRESSIVE CORP/THE	3,500.000	11/26/18	ELECTRONIC BROKERAGE SYSTE	35.00	220,697.68	240,688.85	(19,991.17)	0.00
936214	743315103	PROGRESSIVE CORP/THE	3,000.000	11/27/18	INSTINET CLEARING SER INC, NEV	120.00	187,001.06	206,304.72	(19,303.66)	0.00
936214	743315103	PROGRESSIVE CORP/THE	2,500.000	12/10/18	ELECTRONIC BROKERAGE SYSTE	30.00	196,080.75	206,304.72	(10,223.97)	0.00
936214	743315103	PROGRESSIVE CORP/THE	7,500.000	12/18/18	INSTINET CLEARING SER INC, NEV	75.00	460,927.51	515,761.81	(54,834.30)	0.00
936214	743315103	PROGRESSIVE CORP/THE	1,500.000	12/31/18	ELECTRONIC BROKERAGE SYSTE	90.00	89,933.87	90,495.00	(561.13)	0.00
936214	743424103	PROOFPOINT INC	3,500.000	06/27/18	MORGAN STANLEY & CO INC, NY	210.00	408,496.48	426,926.83	(18,430.35)	0.00

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	743424103	PROOFPOINT INC	2,000,000	07/11/18	J.P. MORGAN SECURITIES INC, NEI	100.00	241,958.65	243,958.19	(1,999.54)	0.00
936214	743424103	PROOFPOINT INC	2,500,000	07/25/18	INSTINET CLEARING SER INC, NEV	100.00	304,971.03	304,947.73	23.30	0.00
936214	743424103	PROOFPOINT INC	1,500,000	07/31/18	INSTINET CLEARING SER INC, NEV	60.00	171,604.36	182,968.64	(11,364.28)	0.00
936214	743424103	PROOFPOINT INC	1,500,000	08/01/18	INSTINET CLEARING SER INC, NEV	60.00	171,723.91	182,968.64	(11,244.73)	0.00
936214	743424103	PROOFPOINT INC	1,000,000	08/15/18	MORGAN STANLEY & CO INC, NY	60.00	114,977.70	121,979.09	(7,001.39)	0.00
936214	743424103	PROOFPOINT INC	2,000,000	08/17/18	ELECTRONIC BROKERAGE SYSTE	20.00	227,727.44	243,958.19	(16,230.75)	0.00
936214	743424103	PROOFPOINT INC	1,000,000	08/20/18	ELECTRONIC BROKERAGE SYSTE	10.00	113,464.42	121,979.09	(8,514.67)	0.00
936214	743424103	PROOFPOINT INC	1,500,000	08/22/18	ELECTRONIC BROKERAGE SYSTE	15.00	170,858.13	182,968.64	(12,110.51)	0.00
936214	743424103	PROOFPOINT INC	6,000,000	08/23/18	ELECTRONIC BROKERAGE SYSTE	60.00	687,588.66	731,874.56	(44,285.90)	0.00
936214	747587303	QUALYS INC	3,500,000	05/02/18	J.P. MORGAN SECURITIES INC, NEI	175.00	252,885.60	237,787.86	15,097.74	0.00
936214	747587303	QUALYS INC	3,000,000	05/29/18	MORGAN STANLEY & CO INC, NY	180.00	227,385.04	203,818.16	23,566.88	0.00
936214	747587303	QUALYS INC	3,000,000	08/15/18	MORGAN STANLEY & CO INC, NY	180.00	252,816.61	215,728.23	37,088.38	0.00
936214	747587303	QUALYS INC	3,000,000	08/20/18	INSTINET CLEARING SER INC, NEV	120.00	258,686.33	215,728.23	42,958.10	0.00
936214	747587303	QUALYS INC	4,000,000	09/05/18	ELECTRONIC BROKERAGE SYSTE	40.00	352,978.21	287,637.64	65,340.57	0.00
936214	747587303	QUALYS INC	4,500,000	09/10/18	INSTINET CLEARING SER INC, NEV	180.00	416,059.18	323,592.34	92,466.84	0.00
936214	747587303	QUALYS INC	3,000,000	09/17/18	INSTINET CLEARING SER INC, NEV	120.00	273,475.84	215,728.23	57,747.61	0.00
936214	747587303	QUALYS INC	2,000,000	09/18/18	ELECTRONIC BROKERAGE SYSTE	20.00	181,162.54	143,818.82	37,343.82	0.00
936214	747587303	QUALYS INC	1,500,000	09/20/18	ELECTRONIC BROKERAGE SYSTE	15.00	131,257.44	107,864.11	23,393.33	0.00
936214	747587303	QUALYS INC	2,500,000	10/10/18	ELECTRONIC BROKERAGE SYSTE	25.00	182,173.88	179,773.52	2,400.36	0.00
936214	747587303	QUALYS INC	1,500,000	10/11/18	ELECTRONIC BROKERAGE SYSTE	15.00	107,592.85	107,864.11	(271.26)	0.00
936214	747587303	QUALYS INC	2,500,000	10/12/18	MORGAN STANLEY & CO INC, NY	150.00	182,289.87	179,773.52	2,516.35	0.00
936214	747587303	QUALYS INC	1,500,000	10/15/18	ELECTRONIC BROKERAGE SYSTE	15.00	107,429.35	107,864.12	(434.77)	0.00
936214	747587303	QUALYS INC	3,500,000	10/16/18	J.P. MORGAN SECURITIES INC, NEI	175.00	258,817.43	251,682.93	7,134.50	0.00
936214	756577102	RED HAT INC	3,000,000	06/25/18	J.P. MORGAN SECURITIES INC, NEI	150.00	414,741.30	418,344.26	(3,602.96)	0.00
936214	756577102	RED HAT INC	1,000,000	06/27/18	INSTINET CLEARING SER INC, NEV	40.00	134,058.85	139,448.09	(5,389.24)	0.00
936214	756577102	RED HAT INC	1,000,000	07/06/18	INSTINET CLEARING SER INC, NEV	40.00	137,036.71	139,448.09	(2,411.38)	0.00
936214	756577102	RED HAT INC	1,000,000	08/15/18	MORGAN STANLEY & CO INC, NY	60.00	138,626.89	139,448.09	(821.20)	0.00
936214	756577102	RED HAT INC	1,500,000	08/17/18	INSTINET CLEARING SER INC, NEV	60.00	208,278.74	209,172.13	(893.39)	0.00
936214	756577102	RED HAT INC	1,500,000	08/20/18	INSTINET CLEARING SER INC, NEV	60.00	209,928.42	209,172.13	756.29	0.00
936214	756577102	RED HAT INC	6,000,000	08/22/18	ELECTRONIC BROKERAGE SYSTE	60.00	840,951.47	836,688.52	4,262.95	0.00
936214	770323103	ROBERT HALF INTERNATIONAL INC	3,000,000	09/17/18	ELECTRONIC BROKERAGE SYSTE	30.00	214,480.41	230,379.08	(15,898.67)	4,900.00
936214	770323103	ROBERT HALF INTERNATIONAL INC	1,000,000	09/19/18	ELECTRONIC BROKERAGE SYSTE	10.00	70,192.09	76,793.03	(6,600.94)	0.00
936214	770323103	ROBERT HALF INTERNATIONAL INC	2,500,000	09/20/18	ELECTRONIC BROKERAGE SYSTE	25.00	175,138.47	191,982.56	(16,844.09)	0.00
936214	770323103	ROBERT HALF INTERNATIONAL INC	2,500,000	09/26/18	J.P. MORGAN SECURITIES INC, NEI	125.00	178,254.68	191,982.56	(13,727.88)	0.00
936214	770323103	ROBERT HALF INTERNATIONAL INC	8,500,000	10/01/18	ELECTRONIC BROKERAGE SYSTE	85.00	593,127.39	652,740.72	(59,613.33)	0.00
936214	776696106	ROPER TECHNOLOGIES INC	500,000	04/13/18	BLOOMBERG TRADEBOOK LLC, NEI	15.00	137,237.22	133,633.17	3,604.05	4,620.00
936214	776696106	ROPER TECHNOLOGIES INC	500,000	04/18/18	MORGAN STANLEY & CO INC, NY	30.00	139,645.37	133,633.17	6,012.20	0.00
936214	776696106	ROPER TECHNOLOGIES INC	1,000,000	04/19/18	INSTINET CLEARING SER INC, NEV	40.00	276,740.40	267,286.35	9,474.05	0.00
936214	776696106	ROPER TECHNOLOGIES INC	600,000	06/06/18	INSTINET CLEARING SER INC, NEV	24.00	168,861.80	160,359.81	8,501.99	0.00
936214	776696106	ROPER TECHNOLOGIES INC	700,000	06/18/18	INSTINET CLEARING SER INC, NEV	28.00	196,944.67	187,086.44	9,858.23	0.00
936214	776696106	ROPER TECHNOLOGIES INC	1,300,000	06/29/18	INSTINET CLEARING SER INC, NEV	52.00	359,698.95	347,446.25	12,252.70	0.00
936214	776696106	ROPER TECHNOLOGIES INC	500,000	07/06/18	INSTINET CLEARING SER INC, NEV	20.00	138,342.20	133,633.17	4,709.03	0.00
936214	776696106	ROPER TECHNOLOGIES INC	1,000,000	07/11/18	J.P. MORGAN SECURITIES INC, NEI	50.00	276,423.00	267,286.34	9,156.66	0.00
936214	78486Q101	SVB FINANCIAL GROUP	2,500,000	04/02/18	MORGAN STANLEY & CO INC, NY	150.00	574,735.96	593,459.38	(18,723.42)	0.00
936214	78486Q101	SVB FINANCIAL GROUP	1,500,000	06/27/18	MORGAN STANLEY & CO INC, NY	90.00	440,787.26	356,075.62	84,711.64	0.00
936214	78486Q101	SVB FINANCIAL GROUP	1,500,000	06/29/18	INSTINET CLEARING SER INC, NEV	60.00	435,131.44	356,075.62	79,055.82	0.00
936214	78486Q101	SVB FINANCIAL GROUP	1,000,000	09/14/18	INSTINET CLEARING SER INC, NEV	40.00	318,337.26	237,383.75	80,953.51	0.00
936214	78486Q101	SVB FINANCIAL GROUP	1,500,000	09/17/18	INSTINET CLEARING SER INC, NEV	60.00	476,393.35	356,075.63	120,317.72	0.00
936214	78486Q101	SVB FINANCIAL GROUP	1,000,000	09/18/18	ELECTRONIC BROKERAGE SYSTE	10.00	317,840.97	237,383.75	80,457.22	0.00
936214	78486Q101	SVB FINANCIAL GROUP	1,000,000	10/25/18	INSTINET CLEARING SER INC, NEV	40.00	282,450.38	241,990.26	20,460.12	0.00
936214	78486Q101	SVB FINANCIAL GROUP	500,000	10/26/18	J.P. MORGAN SECURITIES INC, NEI	25.00	117,349.12	120,995.13	(3,646.01)	0.00

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936214	78486Q101	SVB FINANCIAL GROUP	1,000.000	10/29/18	J.P. MORGAN SECURITIES INC, NEI	50.00	231,949.68	241,990.26	(10,040.58)	0.00
936214	78486Q101	SVB FINANCIAL GROUP	1,000.000	10/30/18	J.P. MORGAN SECURITIES INC, NEI	50.00	220,103.63	241,990.26	(21,886.63)	0.00
936214	78486Q101	SVB FINANCIAL GROUP	500.000	11/01/18	MORGAN STANLEY & CO INC, NY	30.00	119,279.14	120,995.13	(1,715.99)	0.00
936214	78486Q101	SVB FINANCIAL GROUP	1,000.000	11/12/18	ELECTRONIC BROKERAGE SYSTE	10.00	243,133.84	241,990.26	1,143.58	0.00
936214	78486Q101	SVB FINANCIAL GROUP	1,000.000	11/13/18	INSTINET CLEARING SER INC, NEV	60.00	365,763.49	362,985.40	2,778.09	0.00
936214	79466L302	SALESFORCE.COM INC	2,500.000	02/06/18	J.P. MORGAN SECURITIES INC, NEI	125.00	268,860.78	255,575.00	13,285.78	0.00
936214	79466L302	SALESFORCE.COM INC	2,600.000	04/02/18	J.P. MORGAN SECURITIES INC, NEI	130.00	299,071.08	272,704.61	26,366.47	0.00
936214	79466L302	SALESFORCE.COM INC	2,000.000	05/29/18	MORGAN STANLEY & CO INC, NY	120.00	252,524.91	211,099.10	41,425.81	0.00
936214	79466L302	SALESFORCE.COM INC	2,500.000	09/06/18	ELECTRONIC BROKERAGE SYSTE	25.00	370,217.69	263,873.87	106,343.82	0.00
936214	79466L302	SALESFORCE.COM INC	2,000.000	10/22/18	INSTINET CLEARING SER INC, NEV	80.00	284,003.90	211,099.10	72,904.80	0.00
936214	79466L302	SALESFORCE.COM INC	2,100.000	10/23/18	MORGAN STANLEY & CO INC, NY	126.00	294,483.37	221,654.05	72,829.32	0.00
936214	79466L302	SALESFORCE.COM INC	1,600.000	10/24/18	INSTINET CLEARING SER INC, NEV	64.00	220,898.72	168,879.28	52,019.44	0.00
936214	79466L302	SALESFORCE.COM INC	1,500.000	11/05/18	ELECTRONIC BROKERAGE SYSTE	15.00	202,101.97	158,324.32	43,777.65	0.00
936214	79466L302	SALESFORCE.COM INC	1,500.000	11/16/18	ELECTRONIC BROKERAGE SYSTE	15.00	198,626.97	158,324.32	40,302.65	0.00
936214	79466L302	SALESFORCE.COM INC	2,500.000	11/19/18	ELECTRONIC BROKERAGE SYSTE	25.00	308,204.49	263,873.87	44,330.62	0.00
936214	79466L302	SALESFORCE.COM INC	1,000.000	11/20/18	ELECTRONIC BROKERAGE SYSTE	10.00	121,103.33	105,549.55	15,553.78	0.00
936214	80105N113	SANOFI	8,000.000	04/30/18	J.P. MORGAN SECURITIES INC, NEI	400.00	3,119.91	3,040.00	79.91	0.00
936214	808513105	CHARLES SCHWAB CORP/THE	1,000.000	07/06/18	INSTINET CLEARING SER INC, NEV	40.00	50,908.63	59,268.30	(8,359.67)	0.00
936214	808513105	CHARLES SCHWAB CORP/THE	5,500.000	07/11/18	J.P. MORGAN SECURITIES INC, NEI	275.00	278,819.97	325,975.65	(47,155.68)	0.00
936214	824348106	SHERWIN-WILLIAMS CO/THE	500.000	02/02/18	INSTINET CLEARING SER INC, NEV	20.00	202,073.73	205,020.00	(2,946.27)	2,580.00
936214	824348106	SHERWIN-WILLIAMS CO/THE	500.000	02/23/18	INSTINET CLEARING SER INC, NEV	20.00	198,452.21	205,020.00	(6,567.79)	0.00
936214	824348106	SHERWIN-WILLIAMS CO/THE	500.000	03/06/18	J.P. MORGAN SECURITIES INC, NEI	25.00	196,304.46	205,020.00	(8,715.54)	0.00
936214	824348106	SHERWIN-WILLIAMS CO/THE	500.000	03/23/18	J.P. MORGAN SECURITIES INC, NEI	25.00	198,220.42	205,020.00	(6,799.58)	0.00
936214	824348106	SHERWIN-WILLIAMS CO/THE	800.000	03/26/18	J.P. MORGAN SECURITIES INC, NEI	40.00	312,774.77	328,032.00	(15,257.23)	0.00
936214	824348106	SHERWIN-WILLIAMS CO/THE	700.000	04/02/18	MORGAN STANLEY & CO INC, NY	42.00	268,959.75	287,028.00	(18,068.25)	0.00
936214	82509L107	SHOPIFY INC	1,500.000	04/05/18	BLOOMBERG TRADEBOOK LLC, NI	45.00	181,982.24	206,409.80	(24,427.56)	0.00
936214	82509L107	SHOPIFY INC	1,500.000	04/16/18	BLOOMBERG TRADEBOOK LLC, NI	45.00	173,335.09	206,409.80	(33,074.71)	0.00
936214	82509L107	SHOPIFY INC	1,200.000	04/17/18	MORGAN STANLEY & CO INC, NY	72.00	148,781.32	165,127.84	(16,346.52)	0.00
936214	82509L107	SHOPIFY INC	1,000.000	05/02/18	J.P. MORGAN SECURITIES INC, NEI	50.00	124,276.32	137,606.32	(13,330.21)	0.00
936214	82509L107	SHOPIFY INC	2,000.000	08/01/18	ELECTRONIC BROKERAGE SYSTE	20.00	273,090.05	305,660.00	(32,569.95)	0.00
936214	82509L107	SHOPIFY INC	2,000.000	08/17/18	ELECTRONIC BROKERAGE SYSTE	20.00	273,873.04	305,660.00	(31,786.96)	0.00
936214	82509L107	SHOPIFY INC	2,300.000	08/20/18	ELECTRONIC BROKERAGE SYSTE	23.00	308,858.61	351,509.00	(42,650.39)	0.00
936214	82509L107	SHOPIFY INC	2,300.000	08/22/18	ELECTRONIC BROKERAGE SYSTE	23.00	313,148.52	351,509.00	(38,360.48)	0.00
936214	82509L107	SHOPIFY INC	3,300.000	04/03/18	BLOOMBERG TRADEBOOK LLC, NI	99.00	206,908.87	203,486.81	3,419.06	5,220.00
936214	831865209	AO SMITH CORP	4,200.000	06/05/18	MORGAN STANLEY & CO INC, NY	252.00	283,017.79	258,983.21	4,034.58	0.00
936214	831865209	AO SMITH CORP	9,400.000	06/06/18	INSTINET CLEARING SER INC, NEV	376.00	592,398.15	579,629.08	12,769.07	0.00
936214	831865209	AO SMITH CORP	3,000.000	12/18/18	ELECTRONIC BROKERAGE SYSTE	30.00	195,087.16	202,462.99	(7,375.83)	0.00
936214	855244109	STARBUCKS CORP	7,000.000	02/06/18	J.P. MORGAN SECURITIES INC, NEI	350.00	155,925.58	156,610.00	(684.42)	2,040.00
936214	861012102	STMICROELECTRONICS NV	6,500.000	02/08/18	J.P. MORGAN SECURITIES INC, NEI	325.00	136,579.38	145,423.57	(8,844.19)	0.00
936214	861012102	STMICROELECTRONICS NV	5,500.000	02/09/18	MORGAN STANLEY & CO INC, NY	330.00	116,769.44	123,050.71	(6,281.27)	0.00
936214	861012102	STMICROELECTRONICS NV	11,000.000	02/12/18	J.P. MORGAN SECURITIES INC, NEI	550.00	235,231.75	246,101.43	(10,869.68)	0.00
936214	861012102	STMICROELECTRONICS NV	6,000.000	04/03/18	BLOOMBERG TRADEBOOK LLC, NI	180.00	128,190.63	134,237.14	(6,046.51)	0.00
936214	861012102	STMICROELECTRONICS NV	3,500.000	04/04/18	BLOOMBERG TRADEBOOK LLC, NI	105.00	73,653.34	78,305.00	(4,651.66)	0.00
936214	861012102	STMICROELECTRONICS NV	10,000.000	04/05/18	BLOOMBERG TRADEBOOK LLC, NI	300.00	213,408.06	223,728.57	(10,320.51)	0.00
936214	861012102	STMICROELECTRONICS NV	10,000.000	04/20/18	INSTINET CLEARING SER INC, NEV	400.00	214,488.03	223,728.58	(9,240.55)	0.00
936214	861012102	STMICROELECTRONICS NV	10,500.000	04/23/18	MORGAN STANLEY & CO INC, NY	630.00	225,792.01	234,915.00	(9,122.99)	0.00
936214	861012102	STMICROELECTRONICS NV	1,500.000	02/08/18	INSTINET CLEARING SER INC, NEV	60.00	226,238.72	232,260.00	(6,021.28)	12,455.00
936214	863667101	STRYKER CORP	1,500.000	02/15/18	INSTINET CLEARING SER INC, NEV	60.00	236,990.92	232,260.00	4,730.92	0.00
936214	863667101	STRYKER CORP	1,500.000	04/03/18	INSTINET CLEARING SER INC, NEV	40.00	158,408.23	154,840.00	3,568.23	0.00
936214	863667101	STRYKER CORP	1,300.000	04/05/18	BLOOMBERG TRADEBOOK LLC, NI	39.00	208,691.84	201,292.00	7,399.84	0.00
936214	863667101	STRYKER CORP	1,500.000	04/12/18	INSTINET CLEARING SER INC, NEV	60.00	239,415.76	232,260.00	7,155.76	0.00

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936214	863667101	STRYKER CORP	1,500.000	06/12/18	INSTINET CLEARING SER INC, NEV	60.00	246,425.94	239,012.41	7,413.53	0.00
936214	863667101	STRYKER CORP	1,500.000	06/14/18	INSTINET CLEARING SER INC, NEV	60.00	251,973.92	239,012.41	12,961.51	0.00
936214	863667101	STRYKER CORP	2,000.000	06/19/18	J.P. MORGAN SECURITIES INC, NEV	100.00	339,831.98	318,683.22	21,148.76	0.00
936214	863667101	STRYKER CORP	2,000.000	08/14/18	INSTINET CLEARING SER INC, NEV	80.00	332,940.67	318,683.22	14,257.45	0.00
936214	863667101	STRYKER CORP	1,500.000	08/15/18	J.P. MORGAN SECURITIES INC, NEV	75.00	248,926.11	239,012.42	9,913.69	0.00
936214	868459108	SUPERNUS PHARMACEUTICALS INC	4,000.000	08/09/18	ELECTRONIC BROKERAGE SYSTE	40.00	189,527.94	217,643.47	(28,115.53)	0.00
936214	868459108	SUPERNUS PHARMACEUTICALS INC	3,500.000	08/10/18	INSTINET CLEARING SER INC, NEV	140.00	159,815.27	190,438.03	(30,622.76)	0.00
936214	871829107	SYSCO CORP	2,500.000	11/12/18	J.P. MORGAN SECURITIES INC, NEV	125.00	167,814.31	183,892.67	(16,078.36)	0.00
936214	871829107	SYSCO CORP	1,000.000	11/20/18	J.P. MORGAN SECURITIES INC, NEV	50.00	65,509.34	73,557.07	(8,047.73)	0.00
936214	871829107	SYSCO CORP	1,000.000	11/26/18	ELECTRONIC BROKERAGE SYSTE	10.00	64,345.66	73,557.07	(9,211.41)	0.00
936214	871829107	SYSCO CORP	1,000.000	11/27/18	INSTINET CLEARING SER INC, NEV	40.00	64,889.15	68,667.92	(3,778.77)	0.00
936214	871829107	SYSCO CORP	2,500.000	12/03/18	ELECTRONIC BROKERAGE SYSTE	25.00	166,143.09	183,892.67	(17,749.58)	0.00
936214	871829107	SYSCO CORP	1,500.000	12/31/18	MORGAN STANLEY & CO INC, NY	90.00	93,263.83	93,990.00	(726.17)	0.00
936214	872540109	T.J.X COS INC/THE	5,500.000	11/20/18	INSTINET CLEARING SER INC, NEV	220.00	259,337.02	284,416.64	(25,079.62)	0.00
936214	872540109	T.J.X COS INC/THE	4,500.000	11/27/18	INSTINET CLEARING SER INC, NEV	180.00	203,584.10	232,704.53	(29,120.43)	0.00
936214	872540109	T.J.X COS INC/THE	5,000.000	11/30/18	ELECTRONIC BROKERAGE SYSTE	50.00	241,179.36	258,560.58	(17,381.22)	0.00
936214	872540109	T.J.X COS INC/THE	2,000.000	12/03/18	INSTINET CLEARING SER INC, NEV	80.00	96,424.54	103,424.23	(6,999.69)	0.00
936214	872540109	T.J.X COS INC/THE	3,000.000	12/11/18	J.P. MORGAN SECURITIES INC, NEV	150.00	136,810.21	155,136.35	(18,326.14)	0.00
936214	872540109	T.J.X COS INC/THE	3,000.000	12/17/18	ELECTRONIC BROKERAGE SYSTE	30.00	134,134.26	155,136.35	(21,002.09)	0.00
936214	872540109	T.J.X COS INC/THE	1,500.000	12/28/18	J.P. MORGAN SECURITIES INC, NEV	75.00	65,799.79	77,568.18	(11,768.39)	0.00
936214	872540109	TECHTARGET INC	3,000.000	08/09/18	INSTINET CLEARING SER INC, NEV	120.00	72,152.96	92,018.22	(19,865.26)	0.00
936214	87874R100	TECHTARGET INC	3,000.000	08/10/18	INSTINET CLEARING SER INC, NEV	120.00	74,163.53	92,018.22	(17,854.69)	0.00
936214	87874R100	TECHTARGET INC	7,000.000	08/13/18	ELECTRONIC BROKERAGE SYSTE	69.99	164,579.77	214,709.17	(50,129.40)	0.00
936214	87874R100	TECHTARGET INC	5,000.000	08/14/18	ELECTRONIC BROKERAGE SYSTE	50.00	106,998.72	118,476.77	(11,478.05)	0.00
936214	87874R100	TECHTARGET INC	2,000.000	02/06/18	J.P. MORGAN SECURITIES INC, NEV	100.00	122,202.91	153,363.69	(31,160.78)	0.00
936214	88032Q109	TENCENT HOLDINGS LTD	1,500.000	02/08/18	MORGAN STANLEY & CO INC, NY	90.00	78,148.19	88,857.58	(10,709.39)	0.00
936214	88032Q109	TENCENT HOLDINGS LTD	1,500.000	02/12/18	J.P. MORGAN SECURITIES INC, NEV	75.00	79,214.96	88,857.58	(9,642.62)	0.00
936214	88032Q109	TENCENT HOLDINGS LTD	1,000.000	02/27/18	BLOOMBERG TRADEBOOK LLC, NEV	30.00	56,369.19	59,238.39	(2,869.20)	0.00
936214	88032Q109	TENCENT HOLDINGS LTD	8,500.000	03/07/18	J.P. MORGAN SECURITIES INC, NEV	425.00	474,757.37	503,526.28	(28,768.91)	0.00
936214	88032Q109	TENCENT HOLDINGS LTD	2,000.000	06/19/18	MORGAN STANLEY & CO INC, NY	120.00	417,705.96	404,155.60	13,550.36	0.00
936214	883556102	THERMO FISHER SCIENTIFIC INC	500.000	07/25/18	INSTINET CLEARING SER INC, NEV	20.00	113,023.93	101,038.90	11,985.03	0.00
936214	88579Y101	3M CO	1,500.000	02/12/18	INSTINET CLEARING SER INC, NEV	60.00	340,488.68	353,055.00	(12,566.32)	8,160.00
936214	88579Y101	3M CO	500.000	02/15/18	BLOOMBERG TRADEBOOK LLC, NEV	15.00	116,550.00	117,685.00	(1,135.00)	0.00
936214	88579Y101	3M CO	500.000	02/21/18	J.P. MORGAN SECURITIES INC, NEV	25.00	118,526.11	117,685.00	841.11	0.00
936214	88579Y101	3M CO	700.000	02/27/18	BLOOMBERG TRADEBOOK LLC, NEV	21.00	169,374.38	164,759.00	4,615.38	0.00
936214	88579Y101	3M CO	500.000	03/02/18	MORGAN STANLEY & CO INC, NY	30.00	114,536.40	117,685.00	(3,148.60)	0.00
936214	88579Y101	3M CO	800.000	03/06/18	J.P. MORGAN SECURITIES INC, NEV	40.00	187,582.14	188,296.00	(713.86)	0.00
936214	88579Y101	3M CO	300.000	03/14/18	MORGAN STANLEY & CO INC, NY	18.00	70,276.37	70,611.00	(334.63)	0.00
936214	88579Y101	3M CO	1,300.000	03/15/18	INSTINET CLEARING SER INC, NEV	52.00	305,504.12	305,981.00	(476.88)	0.00
936214	88579Y101	3M CO	500.000	03/16/18	J.P. MORGAN SECURITIES INC, NEV	25.00	118,249.76	117,685.00	564.76	0.00
936214	88579Y101	3M CO	900.000	03/19/18	BLOOMBERG TRADEBOOK LLC, NEV	27.00	210,001.77	211,833.00	(1,831.23)	0.00
936214	88579Y101	3M CO	1,000.000	10/23/18	MORGAN STANLEY & CO INC, NY	60.00	65,041.95	74,309.48	(9,267.53)	1,312.50
936214	89400J107	TRANSUNION	1,000.000	11/01/18	J.P. MORGAN SECURITIES INC, NEV	50.00	66,120.63	74,309.48	(8,188.85)	0.00
936214	89400J107	TRANSUNION	4,500.000	11/20/18	INSTINET CLEARING SER INC, NEV	180.00	269,418.69	334,392.65	(64,973.96)	0.00
936214	89400J107	TRANSUNION	5,000.000	11/21/18	J.P. MORGAN SECURITIES INC, NEV	250.00	302,912.55	371,547.39	(68,634.84)	0.00
936214	90384S303	ULTA BEAUTY INC	1,000.000	12/10/18	INSTINET CLEARING SER INC, NEV	40.00	261,228.63	281,751.99	(30,523.36)	0.00
936214	90384S303	ULTA BEAUTY INC	1,000.000	12/11/18	INSTINET CLEARING SER INC, NEV	50.00	247,781.77	281,752.00	(33,970.23)	0.00
936214	90384S303	ULTA BEAUTY INC	1,000.000	12/13/18	INSTINET CLEARING SER INC, NEV	40.00	252,090.82	281,751.99	(29,661.17)	0.00
936214	90384S303	ULTA BEAUTY INC	1,500.000	12/17/18	INSTINET CLEARING SER INC, NEV	60.00	371,496.56	422,627.99	(51,131.43)	0.00
936214	90384S303	ULTA BEAUTY INC	1,500.000	12/21/18	J.P. MORGAN SECURITIES INC, NEV	75.00	349,187.35	422,627.99	(73,440.64)	0.00
936214	90384S303	ULTA BEAUTY INC	500.000	12/31/18	MORGAN STANLEY & CO INC, NY	30.00	121,500.07	122,420.00	(919.93)	0.00

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FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	912008109	US FOODS HOLDING CORP	5,000.000	07/31/18	ELECTRONIC BROKERAGE SYSTE	50.00	168,172.81	204,150.00	(35,977.19)	0.00
936214	912008109	US FOODS HOLDING CORP	5,000.000	08/01/18	ELECTRONIC BROKERAGE SYSTE	50.00	164,197.86	204,150.00	(39,952.14)	0.00
936214	91324P102	UNITEDHEALTH GROUP INC	2,000.000	03/14/18	MORGAN STANLEY & CO INC, NY	120.00	450,778.18	446,325.95	4,452.23	0.00
936214	91324P102	UNITEDHEALTH GROUP INC	1,500.000	03/23/18	J.P. MORGAN SECURITIES INC, NEI	75.00	324,724.34	334,744.46	(10,020.12)	0.00
936214	91324P102	UNITEDHEALTH GROUP INC	1,000.000	03/26/18	J.P. MORGAN SECURITIES INC, NEI	50.00	215,894.01	223,162.98	(7,268.97)	0.00
936214	91324P102	UNITEDHEALTH GROUP INC	1,500.000	05/29/18	J.P. MORGAN SECURITIES INC, NEI	75.00	360,762.70	338,768.53	21,994.17	0.00
936214	91324P102	UNITEDHEALTH GROUP INC	3,000.000	06/01/18	J.P. MORGAN SECURITIES INC, NEI	150.00	727,091.84	677,537.06	49,554.78	0.00
936214	91324P102	UNITEDHEALTH GROUP INC	1,000.000	07/23/18	J.P. MORGAN SECURITIES INC, NEI	50.00	253,648.10	225,845.68	27,802.42	0.00
936214	91324P102	UNITEDHEALTH GROUP INC	1,000.000	09/17/18	ELECTRONIC BROKERAGE SYSTE	10.00	285,101.05	225,845.69	39,255.36	0.00
936214	91324P102	UNITEDHEALTH GROUP INC	1,500.000	09/26/18	J.P. MORGAN SECURITIES INC, NEI	75.00	396,536.94	338,768.53	57,768.41	0.00
936214	922475108	VEEVA SYSTEMS INC	1,000.000	04/17/18	MORGAN STANLEY & CO INC, NY	60.00	73,606.59	76,315.59	(2,709.00)	0.00
936214	922475108	VEEVA SYSTEMS INC	1,000.000	04/30/18	INSTINET CLEARING SER INC, NEV	40.00	70,248.07	76,315.59	(6,067.52)	0.00
936214	922475108	VEEVA SYSTEMS INC	2,000.000	09/05/18	INSTINET CLEARING SER INC, NEV	80.00	200,208.19	156,524.81	43,683.38	0.00
936214	922475108	VEEVA SYSTEMS INC	2,000.000	10/10/18	INSTINET CLEARING SER INC, NEV	80.00	181,212.04	156,524.81	24,687.23	0.00
936214	922475108	VEEVA SYSTEMS INC	2,000.000	10/16/18	J.P. MORGAN SECURITIES INC, NEI	100.00	187,179.96	156,524.81	30,655.15	0.00
936214	922475108	VEEVA SYSTEMS INC	2,200.000	10/22/18	ELECTRONIC BROKERAGE SYSTE	22.00	199,219.51	172,177.29	27,042.22	0.00
936214	922475108	VEEVA SYSTEMS INC	2,700.000	10/23/18	INSTINET CLEARING SER INC, NEV	108.00	239,784.69	211,308.49	28,476.20	0.00
936214	922475108	VEEVA SYSTEMS INC	1,000.000	10/29/18	J.P. MORGAN SECURITIES INC, NEI	50.00	85,148.89	78,282.40	6,866.49	0.00
936214	922475108	VEEVA SYSTEMS INC	3,000.000	12/18/18	J.P. MORGAN SECURITIES INC, NEI	150.00	281,896.59	234,787.21	27,109.38	0.00
936214	92532F100	VERTEX PHARMACEUTICALS INC	1,000.000	02/27/18	MORGAN STANLEY & CO INC, NY	60.00	166,252.25	156,895.34	9,356.91	0.00
936214	92532F100	VERTEX PHARMACEUTICALS INC	2,500.000	04/23/18	MORGAN STANLEY & CO INC, NY	150.00	397,167.82	399,438.65	(2,270.83)	0.00
936214	92532F100	VERTEX PHARMACEUTICALS INC	1,000.000	04/30/18	INSTINET CLEARING SER INC, NEV	40.00	154,902.62	159,775.46	(4,872.84)	0.00
936214	92532F100	VERTEX PHARMACEUTICALS INC	1,300.000	05/02/18	INSTINET CLEARING SER INC, NEV	52.00	195,224.93	207,708.10	(12,483.17)	0.00
936214	92532F100	VERTEX PHARMACEUTICALS INC	700.000	05/04/18	BLOOMBERG TRADEBOOK LLC, NEI	21.00	105,229.12	111,842.82	(6,613.70)	0.00
936214	92532F100	VERTEX PHARMACEUTICALS INC	1,800.000	05/08/18	INSTINET CLEARING SER INC, NEV	72.00	266,747.53	287,595.83	(20,848.30)	0.00
936214	92532F100	VERTEX PHARMACEUTICALS INC	2,700.000	05/14/18	MORGAN STANLEY & CO INC, NY	162.00	422,701.42	431,393.75	(8,692.33)	0.00
936214	92532F100	VERTEX PHARMACEUTICALS INC	3,000.000	02/06/18	INSTINET CLEARING SER INC, NEV	120.00	351,101.68	342,060.00	9,041.68	0.00
936214	92826C839	VISA INC	3,000.000	03/15/18	INSTINET CLEARING SER INC, NEV	120.00	370,146.14	343,272.88	26,873.26	0.00
936214	92826C839	VISA INC	3,500.000	03/28/18	INSTINET CLEARING SER INC, NEV	140.00	409,641.73	400,485.03	9,156.70	0.00
936214	92826C839	VISA INC	2,500.000	09/06/18	ELECTRONIC BROKERAGE SYSTE	25.00	358,628.84	290,433.43	68,195.41	0.00
936214	92826C839	VISA INC	2,500.000	10/22/18	INSTINET CLEARING SER INC, NEV	100.00	352,499.41	290,433.43	62,065.98	0.00
936214	92826C839	VISA INC	2,000.000	11/20/18	J.P. MORGAN SECURITIES INC, NEI	100.00	266,358.53	232,346.74	34,011.79	0.00
936214	92826C839	VISA INC	500.000	12/03/18	ELECTRONIC BROKERAGE SYSTE	20.00	289,553.54	232,346.74	57,206.90	0.00
936214	94946T106	WELLCARE HEALTH PLANS INC	500.000	09/14/18	J.P. MORGAN SECURITIES INC, NEI	25.00	150,652.04	138,235.33	12,416.71	0.00
936214	94946T106	WELLCARE HEALTH PLANS INC	500.000	11/05/18	ELECTRONIC BROKERAGE SYSTE	5.00	130,375.66	142,499.17	(12,123.51)	0.00
936214	94946T106	WELLCARE HEALTH PLANS INC	1,500.000	11/16/18	ELECTRONIC BROKERAGE SYSTE	15.00	372,964.90	427,497.52	(54,532.62)	0.00
936214	94946T106	WELLCARE HEALTH PLANS INC	1,500.000	11/20/18	ELECTRONIC BROKERAGE SYSTE	15.00	346,721.89	427,497.52	(80,775.83)	0.00
936214	94946T106	WELLCARE HEALTH PLANS INC	2,000.000	11/21/18	ELECTRONIC BROKERAGE SYSTE	20.00	477,115.60	569,996.69	(92,881.09)	0.00
936214	981558109	WORLDPAY INC	500.000	11/20/18	ELECTRONIC BROKERAGE SYSTE	5.00	39,896.13	46,442.06	(6,545.93)	0.00
936214	981558109	WORLDPAY INC	1,000.000	12/03/18	INSTINET CLEARING SER INC, NEV	40.00	85,987.68	92,884.13	(6,896.45)	0.00
936214	981558109	WORLDPAY INC	1,000.000	12/11/18	J.P. MORGAN SECURITIES INC, NEI	50.00	80,875.04	92,884.13	(12,009.09)	0.00
936214	981558109	WORLDPAY INC	3,000.000	12/13/18	INSTINET CLEARING SER INC, NEV	150.00	247,345.28	278,652.38	(31,307.10)	0.00
936214	983793100	XPO LOGISTICS INC	1,500.000	06/27/18	INSTINET CLEARING SER INC, NEV	60.00	153,008.96	157,637.45	(4,628.49)	0.00
936214	983793100	XPO LOGISTICS INC	1,000.000	07/18/18	J.P. MORGAN CLEARING CORP, NEI	50.00	101,149.98	105,091.64	(3,941.66)	0.00
936214	983793100	XPO LOGISTICS INC	1,000.000	07/19/18	ELECTRONIC BROKERAGE SYSTE	10.00	100,153.40	105,091.64	(4,938.24)	0.00
936214	983793100	XPO LOGISTICS INC	1,500.000	07/20/18	MORGAN STANLEY & CO INC, NY	90.00	151,767.27	157,637.45	(5,870.18)	0.00
936214	983793100	XPO LOGISTICS INC	500.000	07/31/18	INSTINET CLEARING SER INC, NEV	20.00	49,963.20	52,545.82	(2,582.62)	0.00
936214	983793100	XPO LOGISTICS INC	5,500.000	08/14/18	INSTINET CLEARING SER INC, NEV	220.00	565,272.19	578,004.00	(12,731.81)	0.00
936214	98426T106	YY INC	1,000.000	02/08/18	MORGAN STANLEY & CO INC, NY	60.00	114,136.26	138,768.55	(24,632.29)	0.00
936214	98426T106	YY INC	500.000	02/27/18	MORGAN STANLEY & CO INC, NY	30.00	64,789.75	69,384.28	(4,594.53)	0.00
936214	98426T106	YY INC	4,500.000	03/07/18	J.P. MORGAN SECURITIES INC, NEI	225.00	535,447.57	624,458.47	(89,010.90)	0.00

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

SCHEDULE 4C
EQUITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	DIVIDENDS RECEIVED DURING YEAR
936214	98978V103	ZOETIS INC	2,500.000	06/06/18	INSTINET CLEARING SER INC, NEV	100.00	213,278.22	188,129.47	25,148.75	0.00
936214	98978V103	ZOETIS INC	4,000.000	06/14/18	J.P. MORGAN SECURITIES INC, NEV	200.00	349,831.84	301,007.16	48,824.68	0.00
936214	98978V103	ZOETIS INC	2,500.000	09/06/18	ELECTRONIC BROKERAGE SYSTE	25.00	223,223.85	188,129.47	35,094.38	0.00
936214	98978V103	ZOETIS INC	1,500.000	09/11/18	J.P. MORGAN SECURITIES INC, NEV	75.00	132,373.27	112,877.68	19,495.59	0.00
936214	98978V103	ZOETIS INC	2,000.000	09/19/18	ELECTRONIC BROKERAGE SYSTE	20.00	178,117.08	150,503.58	27,613.50	0.00
936214	G06242104	ATLASSIAN CORP PLC	4,000.000	09/06/18	MORGAN STANLEY & CO INC, NY	240.00	350,019.04	216,234.60	133,784.44	0.00
936214	G06242104	ATLASSIAN CORP PLC	3,500.000	10/10/18	ELECTRONIC BROKERAGE SYSTE	35.00	274,172.09	189,205.28	84,966.81	0.00
936214	G06242104	ATLASSIAN CORP PLC	3,000.000	10/11/18	ELECTRONIC BROKERAGE SYSTE	30.00	237,128.62	162,175.95	74,952.67	0.00
936214	G06242104	ATLASSIAN CORP PLC	3,000.000	10/16/18	J.P. MORGAN SECURITIES INC, NEV	150.00	246,279.09	162,175.95	84,103.14	0.00
936214	G06242104	ATLASSIAN CORP PLC	8,000.000	10/22/18	ELECTRONIC BROKERAGE SYSTE	80.00	566,199.04	432,469.20	133,729.84	0.00
936214	G06242104	ATLASSIAN CORP PLC	3,500.000	10/23/18	ELECTRONIC BROKERAGE SYSTE	34.99	250,947.45	189,205.27	61,742.18	0.00
936214	G06242104	ATLASSIAN CORP PLC	2,000.000	10/24/18	ELECTRONIC BROKERAGE SYSTE	20.00	141,086.37	108,117.30	32,968.07	0.00
936214	G06242104	ATLASSIAN CORP PLC	1,000.000	10/25/18	ELECTRONIC BROKERAGE SYSTE	10.00	69,597.30	54,058.65	15,538.65	0.00
936214	G06242104	ATLASSIAN CORP PLC	1,500.000	10/26/18	J.P. MORGAN SECURITIES INC, NEV	75.00	103,312.05	81,087.97	22,224.08	0.00
936214	G06242104	ATLASSIAN CORP PLC	5,000.000	11/20/18	ELECTRONIC BROKERAGE SYSTE	50.00	348,743.97	270,293.25	78,450.72	0.00
936214	G06242104	ATLASSIAN CORP PLC	4,500.000	11/21/18	ELECTRONIC BROKERAGE SYSTE	45.00	323,728.94	243,283.93	80,465.01	0.00
936214	G14838109	MIMECAST LTD	3,500.000	07/20/18	MORGAN STANLEY & CO INC, NY	210.00	146,794.73	154,189.53	(7,394.80)	0.00
936214	G14838109	MIMECAST LTD	2,000.000	07/31/18	ELECTRONIC BROKERAGE SYSTE	20.00	71,998.46	88,108.30	(16,109.84)	0.00
936214	G14838109	MIMECAST LTD	6,500.000	08/01/18	ELECTRONIC BROKERAGE SYSTE	65.00	232,924.47	286,351.99	(53,427.52)	0.00
936214	G60754101	MIMECAST LTD	6,500.000	08/02/18	ELECTRONIC BROKERAGE SYSTE	65.00	241,110.46	286,351.98	(45,241.52)	0.00
936214	G60754101	MIMECAST LTD	8,500.000	09/25/18	ELECTRONIC BROKERAGE SYSTE	85.00	573,852.19	623,164.37	(49,312.18)	0.00
936214	G60754101	MIMECAST LTD	1,000.000	09/26/18	J.P. MORGAN SECURITIES INC, NEV	50.00	67,231.32	73,313.46	(6,082.14)	0.00
936214	G60754101	MIMECAST LTD	4,500.000	10/01/18	ELECTRONIC BROKERAGE SYSTE	45.00	308,515.54	329,910.55	(21,395.01)	0.00
936214	G60754101	MIMECAST LTD	4,000.000	10/02/18	ELECTRONIC BROKERAGE SYSTE	40.00	266,890.13	293,253.82	(26,363.69)	0.00
936214	G60754101	MIMECAST LTD	4,000.000	10/02/18	ELECTRONIC BROKERAGE SYSTE	40.00	268,952.68	256,900.00	12,052.68	0.00
936214	Y09827109	BROADCOM LTD	1,000.000	01/18/18	INSTINET CLEARING SER INC, NEV	40.00	388,057.83	385,350.00	2,707.83	0.00
936214	Y09827109	BROADCOM LTD	1,500.000	01/24/18	BLOOMBERG TRADEBOOK LLC, NE	45.00	367,524.80	385,350.00	(17,825.20)	0.00
936214	Y09827109	BROADCOM LTD	1,500.000	01/29/18	BLOOMBERG TRADEBOOK LLC, NE	45.00	353,989.27	385,350.00	(31,360.73)	0.00
936214	Y09827109	BROADCOM LTD	2,100.000	02/02/18	INSTINET CLEARING SER INC, NEV	60.00	507,642.06	539,490.00	(31,847.94)	0.00
936214	Y09827109	BROADCOM LTD		02/05/18	BLOOMBERG TRADEBOOK LLC, NE	63.00				
SCHEDULE TOTALS							58,720.94	169,757,992.80	3,919,304.42	162,812.00
							TOTAL PROFIT		11,489,113.33	
							TOTAL LOSS		7,569,808.91	

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

Schedule No: 5 Schedule of Pooled Funds

PERAC Ledger Number	Description	(A) Mkt Value at end of Prev Yr	(B) Total Purch This Year at Cost	(C) Reinv Investment Income	(D) Rea- lized Gain	(E) Rea- lized Loss	(F) Unrea- lized Gain	(G) Unrea- lized Loss	(H) Total Sales Redemp Amt Rec'd	(I) Cash Div Distri- butions	(J) Fees Paid	(K) Mkt Value at end of Year
1193-0002	Prit Priv Eq Vintage Yr 2009	60,101.30	0.00	1,584.74	19,281.96	0.00	6,069.11	12,397.07	25,590.89	0.00	879.97	48,169.18
1193-0001	Prit Priv Eq Vintage Yr 2008	565,498.21	0.00	8,287.67	82,125.75	0.00	50,380.05	49,324.77	149,349.86	0.00	3,186.15	504,430.90
TOTAL		625,599.51	0.00	9,872.41	101,407.71	0.00	56,449.16	61,721.84	174,940.75	0.00	4,066.12	552,600.08

Schedule 6: Summary of Investments Owned

Category of	Investment	Market Value	Interest Due/Accr	Paid Accr Interest Curr Yr	Comm Paid Curr Yr	Unrealized Gain	Loss	Realized Gain	Loss	Investment Income Recd During Year
	Cash	290,217.19	2,983.77							41,105.91
	1100 Short term Securities	0.00	0.00	0.00		0.00	0.00	65,615.03	0.00	0.00
	1180 Fixed Income Securities	70,838,210.55	386,611.24	548,093.76		494,659.90	363,109.68	576,874.60	1,713,535.52	2,056,549.03
	1170 Equities	56,420,466.00			125,439.92	2,712,605.32	1,999,334.93	11,489,113.33	7,569,808.91	360,698.25
	Pfif Pooled Funds	552,600.08				56,449.16	61,721.84	101,407.71	0.00	9,872.41
	TOTAL	128,101,493.82	389,595.01	548,093.76	125,439.92	3,263,714.38	2,424,166.45	12,233,010.67	9,283,344.43	2,468,225.60

ANNUAL STATEMENT OF THE CITY OF NORTHAMPTON RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2018

Schedule 7: Summary of Investment Related Fees

Manager/Vendor	Q1 2018	Q2 2018	Q3 2018	Q4 2018	Accrued Payable at Year End 2018	Total Paid or Accrued in 2018	Market Value at Year End 2018	*Payment Method (N,C,W)
5304 Management Fees								
1. The de Burlo Group, Inc. (5304-001)	60,254.00	89,557.00	94,817.00	94,476.00	29,895.00	368,999.00	127,399,611.74	C
2. PRIM (5304-0002)	1,093.18	1,104.82	866.33	1,001.79		4,066.12	552,600.08	N
5304 Management Fees TOTAL	61,347.18	90,661.82	95,683.33	95,477.79	29,895.00	373,065.12		
5305 Custodial Fees								
3. State Street	3,739.35	12,601.15	11,725.54	13,487.39	8,077.54	49,630.97		C
5305 Custodial Fees TOTAL	3,739.35	12,601.15	11,725.54	13,487.39	8,077.54	49,630.97		
5307 Investment Consultant Fees								
4. -----	0.00	0.00	0.00	0.00	0.00	0.00		
5307 Investment Consultant Fees TOTAL	0.00	0.00	0.00	0.00	0.00	0.00		
						422,696.09		

Note: 5304 Management Fees from Disbursements Page 5.4.(c), 5305 Custodial Fees from Disbursements Page 5.4.(d), 5307 Investment Consultant Fees from Disbursements Page 5.4.(e)

*N=Net / C=Check / W=Wire

Supplementary Schedule for 2018

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 CTY - Northampton Member Count: 869		22,829,563.73	2,476,890.07	32,573.67	336,140.25	803,644.97	610,689.28	0.00	11,577.50	24,249,255.97
Totals for LIB - Forbes Library Member Count: 35		1,022,554.07	93,390.51	1,020.44	0.00	14,513.43	0.00	0.00	0.00	1,102,451.59
Totals for LIL - Lilly Library Member Count: 4		59,530.27	9,819.97	59.53	0.00	0.00	0.00	0.00	0.00	69,409.77
Totals for NHA - Northampton Housing Auth Member Count: 56		743,418.76	165,610.71	8,718.41	46,066.21	226,040.61	0.00	0.00	0.00	737,773.48
Grand Totals Member Count: 964		24,655,066.83	2,745,711.26	42,372.05	382,206.46	1,044,199.01	610,689.28	0.00	11,577.50	26,158,890.81

APPRAISAL SUMMARY REPORT

NORTHAMPTON RETIREMENT SYSTEM

December 31, 2018

SECURITY CLASS	BOOK VALUE	MARKET VALUE	% ASSETS	UNREALIZED GAIN/LOSS	ESTIMATED INCOME
Cash Balance	695,567	695,567	0.54%	0	0
Other	144,973	536,010	0.42%	391,037	0
Bond	70,838,210	70,838,210	55.13%	0	2,021,827
Stock	56,420,466	56,420,466	43.91%	0	709,054
Total Portfolio	128,099,216	128,490,253	100.00%	391,037	2,730,881

Asset Allocation

Changes in the portfolio's asset allocation this quarter are reflected in the table below.

	Allocation on 9/30/18		Allocation at 12/31/18	
	\$	%	\$	%
Cash	1,054,743	0.73%	695,567	0.54%
Equity				
Domestic Stock	75,654,378	52.29%	52,571,321	40.91%
International Stock	7,371,300	5.10%	3,143,050	2.45%
Real Estate	0	0.00%	706,095	0.55%
Total Equity	83,025,678	57.39%	56,420,466	43.91%
Fixed Income				
Domestic Bonds	58,300,541	40.30%	70,838,210	55.13%
International Bonds	1,700,475	1.18%	0	0.0%
Below Invest. Grade	0	0.0%	0	0.0%
Total Fixed	60,001,016	41.48%	70,838,210	55.13%
PRIT Investments *				
Alternative (P.E. V.C.)	578,876	0.40%	536,010	0.42%
Total PRIT Investments	578,876	0.40%	536,010	0.42%
Total	144,660,313	100.00%	128,490,253	100.00%

*PRIT amounts based on revised 9/30/18 and 12/31/18 values.

APPENDIX PAGE 1

PLAN DESCRIPTION

The plan is a contributory defined benefit plan covering all Northampton Retirement System member unit employees deemed eligible by the retirement board, with the exception of school department employees who serve in a teaching capacity. The pensions of such school employees are administered by the Teachers' Retirement Board.

Instituted in 1937, the System is a member of the Massachusetts Contributory Retirement System and is governed by Chapter 32 of the Massachusetts General Laws. Membership in the plan is mandatory immediately upon the commencement of employment for all individuals who are regularly employed at least 20 hours per week in a permanent position and who earn at least \$5,000 per year.

The system provides for retirement allowance benefits up to a maximum of 80% of a member's highest three-year average annual rate of regular compensation. For members entering the System on or after April 2, 2012, the System provides for retirement allowance benefits up to a maximum of 80% of a member's highest five-year average annual rate of regular compensation. Benefit payments are based upon a member's age, length of creditable service, level of compensation, and group classification.

Members become vested after ten years of creditable service. For members establishing membership prior to April 2, 2012, a superannuation retirement allowance may be received upon the completion of twenty years of service or upon reaching the age of 55 with ten years of service. Group 1 members establishing membership on or after April 2, 2012, a superannuation retirement allowance may be paid at age 60 upon completion of ten years of creditable service.

A retirement allowance consists of two parts: an annuity and a pension. A member's accumulated total deductions and a portion of the interest they generate constitute the annuity. The differential between the total retirement benefits and the annuity is the pension. The average retirement benefit is approximately 80-85% pension and 15-20% annuity.

Active members contribute either 5, 7, 8, or 9% of their gross regular compensation. Members joining the retirement system after January 1, 1979 must contribute an additional 2% on regular compensation earned at a rate in excess of \$30,000. The percentage rate is keyed to the date upon which an employee's membership commences. These deductions are deposited in the Annuity Savings Fund and earn interest at a rate determined by the Executive Director of PERAC according to statute. When a member's retirement becomes effective, his/her deductions and related interest are transferred to the Annuity Reserve Fund. Cost-of-living adjustments and any other increase in benefits imposed by state laws granted between 1981 and 1996 are borne by the state.

The pension portion of any retirement benefits is paid from the Pension Fund of the System. The governmental unit employing the member must annually appropriate and contribute the amount of current year pension payments as determined by PERAC's Actuary. Until recently, retirement systems were paying only the actual retirement benefits that were due each year. Systems had no statutory authorization to put aside any money for the future benefits of employees who are now working. Large unfunded liabilities resulted from operating upon this pay-as-you-go basis. In 1977, legislation authorized local governments to appropriate funds to meet future pension obligations.

In 1983, additional legislation was passed requiring the transfer of investment earnings (in excess of the amount credited to member accounts) into the Pension Reserve Fund. These initiatives have significantly reduced the rate of growth of the retirement systems' unfunded liabilities, and in some systems have actually reduced such liability.

Administrative expenses are funded through excess investment income.

Members who become permanently and totally disabled for further duty may be eligible to receive a disability retirement allowance. The amount of benefits to be received in such cases is dependent upon several factors including: whether or not the disability is work-related, the member's age, years of creditable service, level of compensation, veteran's status, and group classification.

Members who separate from service may request a refund of their accumulated total deductions. Members who voluntarily terminate from service with at least ten years of creditable service, or who are involuntarily terminated, receive 100% of the regular interest that has accrued to their Annuity Savings Account. Members who voluntarily terminate service with less than ten years of service receive interest on their Annuity Savings Account at the annual rate of 3%.

Survivor benefits are extended to eligible beneficiaries of members whose death occurs prior to or following retirement.

APPENDIX PAGE 2

SIGNIFICANT ACCOUNTING POLICIES

The accounting records of the System are maintained on a calendar year basis in accordance with the standards and procedures established by the Executive Director of Public Employee Retirement Administration Commission. All investments are stated at market values at the end of the year.

The Annuity Savings Fund is the fund in which members' contributions are deposited. Active members contribute either 5, 7, 8, or 9% of their gross regular compensation. Voluntary contributions, redeposits, and transfers to and from other systems, are also accounted for in this fund. Members' contributions to the fund earn interest at a rate determined by PERAC. Interest for some members who withdraw with less than ten years of service is transferred to the Pension Reserve Fund. Upon retirement, a member's contributions and interest are transferred to the Annuity Reserve Fund. Dormant account balances must be transferred to the Pension Reserve Fund after a period of ten years of inactivity.

The Annuity Reserve Fund is the fund to which a member's account is transferred upon retirement from the Annuity Savings Fund and Special Military Service Credit Fund. The annuity portion of the retirement allowance is paid from this fund. Interest is credited monthly to this fund at the rate of 3% annually on the previous month's balance.

The Special Military Service Credit Fund contains contributions and interest for members while on a military leave for service in the Armed Forces who will receive creditable service for the period of that leave.

The Expense Fund contains amounts transferred from investment income or appropriated by the governmental units for the purposes of administering the retirement system.

The Pension Fund contains the amounts appropriated by the governmental units as established by PERAC to pay the pension portion of each retirement allowance.

The Pension Reserve Fund contains amounts appropriated by the governmental units for the purposes of funding future retirement benefits. Any profit or loss realized on the sale or maturity of any investment or on the unrealized gain of a market valued investment as of the valuation date is credited to the Pension Reserve Fund. Additionally, any investment income in excess of the amount required to credit interest to the Annuity Savings Fund, Annuity Reserve Fund, and Special Military Service Credit Fund is credited to this Reserve account.

The Investment Income Account is credited with all income derived from invested funds. At the end of the year, the income credited to the Annuity Savings Fund, Annuity Reserve Fund, Expense Fund, and Special Military Service Credit Fund is distributed from this account and the remaining balance is transferred to the Pension Reserve Fund.

APPENDIX PAGE 3

ACTUARIAL VALUATION AND ASSUMPTIONS

The most recent actuarial valuation of the System was prepared by Stone Consulting, Inc. as of January 1, 2018

Gross Normal Cost on that date was \$3,929,439 14.2% of payroll

Net Normal Cost (after Employees' Contribution) \$1,377,215 5.0% of payroll

The actuarial liability for active members was	\$ 68,045,100
The actuarial liability for inactive members was	\$ 2,019,356
The actuarial liability for retired members was	\$ 108,522,475
Total actuarial accrued liability	\$ 178,586,931
Actuarial value of assets as of that date	\$ 122,700,515
Unfunded actuarial accrued liability	\$ 58,086,238

The principal actuarial assumptions used in the valuation are as follows:

Investment Return:	7.375% per annum
Rate of Salary Increase:	Assumption for most employees is 2.5% steps for first 8 years with some employees assumed at 6.25% for first 8 years 4.00% ultimate rate, reduced to 3.00% for 2018-2019

Schedule of Funding Progress

Actuarial Valuation Date	Actuarial Value of Assets A	Actuarial Accrued Liability (AAL) B	Unfunded AAL (UAAL) B-A	Funded Ratio A/B	Covered Payroll C	UUAL as a % of Covered Payroll (B-A)/C
1-1-2018	122,701	178,587	55,886	69%	27,670	202%
1-1-2016	112,320	161,040	48,720	70%	26,241	186%
1-1-2014	93,943	149,021	55,078	63%	24,064	229%
1-1-2012	79,531	131,388	51,856	61%	23,889	217%
1-1-2010	76,045	116,637	40,592	65%	22,556	180%