

NICHOLAS INVESTMENT PARTNERS

INSTITUTIONAL PORTFOLIO MANAGEMENT

For Period Ending August 31, 2020

LEIA/NEW YORK STATE COMMON RETIREMENT FUND (NYSCRF)



Pursuant to recent amendments to Rule 206(4) under the Investment Advisers Act of 1940, Nicholas Investment Partners encourages its clients to compare the information set forth in this statement with the statements received directly from your custodian to ensure accuracy of all account transactions.

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Summary of Investment Performance

August 01, 2020 to August 31, 2020

Beginning Market Value	44,230,732.44
Beginning Accrued Income	1,677.89
Beginning Portfolio Value	44,232,410.33
Contributions	0.00
Withdrawals	(4,167.21)
Gain (Loss)	3,546,706.96
Interest and Dividends	7,388.53
Net Accrued Income	3,908.37
Ending Market Value	47,780,660.72
Ending Accrued Income	5,586.26
Ending Portfolio Value	47,786,246.98
Total Portfolio	8.04%
Total Net Of Fees	8.01%
Russell 2000 Growth TR	5.87%
Total Investment Return	\$3,558,003.86

Selected Period Performance

Sector	Market Value	1 Month	QTD	3 Month	YTD	1 Year	3 Year	5 Year	ITD
Total Portfolio	\$47,786,247	8.04%	13.99%	18.83%	27.63%	37.19%	20.80%	14.54%	12.65%
Total Portfolio Net of Fees	\$47,786,247	8.01%	13.93%	18.70%	27.31%	36.68%	20.37%	14.12%	12.23%
Russell 2000 Growth TR		5.87%	9.50%	13.71%	6.15%	17.28%	10.89%	10.44%	8.73%

Market values include accrued income. All values in USD terms.
 All rates of return are gross of investment management fees unless otherwise noted.
 All returns greater than 12 months are annualized.
 Performance inception date for the account is 03/16/2015.

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Cash						
U.S. DOLLARS	1,203,267.25	1,203,267.25	1.00	1,203,267.25	2.52	-
Total Cash		\$1,203,267.25		\$1,203,267.25	2.52	-
Equity						
Communication Services						
CARDLYTICS INC	5,198.00	174,878.14	75.85	394,268.30	0.83	219,390.16
Total Communication Services		\$174,878.14		\$394,268.30	0.83	\$219,390.16
Consumer Discretionary						
CALLAWAY GOLF COMPANY	75,164.00	1,103,953.89	20.86	1,567,921.04	3.28	463,967.15
CAESARS ENTERTAINMENT INC	31,519.00	668,892.87	45.80	1,443,570.20	3.02	774,677.33
VISTEON CORP	11,716.00	973,368.20	75.43	883,737.88	1.85	(89,630.32)
CHEGG INC	9,446.00	358,128.37	73.74	696,548.04	1.46	338,419.67
JACK IN THE BOX INC	8,309.00	650,376.55	82.39	684,578.51	1.43	34,201.96
EXTENDED STAY AMERICA INC	46,426.00	569,557.79	12.49	579,860.74	1.21	10,302.95
KONTOOR BRANDS INC	22,799.00	471,661.47	22.10	503,857.90	1.05	32,196.43
TEXAS ROADHOUSE INC	7,651.00	392,726.38	62.99	481,936.49	1.01	89,210.11
FIVE BELOW	4,221.00	393,715.14	109.45	461,988.45	0.97	68,273.31
FRONTDOOR INC	10,092.00	436,925.59	43.57	439,708.44	0.92	2,782.85

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Consumer Discretionary						
BRINKER INTERNATIONAL INC	9,305.00	344,719.92	45.04	419,097.20	0.88	74,377.28
CLARUS CORP	18,976.00	230,450.77	12.59	238,907.83	0.50	8,457.06
Total Consumer Discretionary		\$6,594,476.94		\$8,401,712.72	17.58	\$1,807,235.78
Consumer Staples						
FRESHPET INC	4,357.00	229,575.94	113.60	494,955.20	1.04	265,379.26
PRIMO WATER CORP	16,863.00	243,244.63	13.68	230,685.84	0.48	(12,558.79)
VITAL FARMS INC	3,579.00	139,302.20	39.40	141,012.60	0.30	1,710.40
Total Consumer Staples		\$612,122.77		\$866,653.64	1.81	\$254,530.87
Financials						
PALOMAR HOLDINGS INC	10,234.00	521,328.63	112.35	1,149,789.90	2.41	628,461.27
FIRST FOUNDATION INC	20,579.00	337,762.75	15.19	312,595.01	0.65	(25,167.74)
TREAN INSURANCE GROUP INC	13,979.00	225,639.88	15.65	218,771.35	0.46	(6,868.53)
Total Financials		\$1,084,731.26		\$1,681,156.26	3.52	\$596,425.00
Health Care						
REPLIGEN CORP	6,487.00	347,068.56	154.91	1,004,901.17	2.10	657,832.61
IMMUNOMEDICS INC	20,648.00	323,211.61	44.56	920,074.88	1.93	596,863.27

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Health Care						
HORIZON THERAPEUTICS PLC	10,847.00	263,108.51	75.12	814,826.64	1.71	551,718.13
ARGENX SE - ADR	3,471.00	277,477.18	231.27	802,738.17	1.68	525,260.99
BIOHAVEN PHARMACEUTICAL HOLD	12,487.00	498,915.62	63.39	791,550.93	1.66	292,635.31
NOVOCURE LTD	8,697.00	308,724.85	82.75	719,676.75	1.51	410,951.90
IOVANCE BIOTHERAPEUTICS INC	21,331.00	587,584.54	33.33	710,962.23	1.49	123,377.69
MYOKARDIA INC	6,151.00	366,124.17	109.44	673,165.44	1.41	307,041.27
NEOGENOMICS INC	17,243.00	219,848.25	38.95	671,614.85	1.41	451,766.60
TWIST BIOSCIENCE CORP	9,227.00	251,668.06	69.93	645,244.11	1.35	393,576.05
SILK ROAD MEDICAL INC	9,826.00	398,400.92	60.98	599,189.48	1.25	200,788.56
TURNING POINT THERAPEUTICS I	6,636.00	248,186.87	78.18	518,802.48	1.09	270,615.61
GLOBAL BLOOD THERAPEUTICS IN	7,826.00	407,780.10	62.78	491,316.28	1.03	83,536.18
DECIPHERA PHARMACEUTICALS IN	10,005.00	525,188.93	45.01	450,325.05	0.94	(74,863.88)
ACUTUS MEDICAL INC	12,558.00	226,044.00	35.08	440,534.64	0.92	214,490.64
KRYSTAL BIOTECH INC	8,311.00	234,316.14	47.81	397,348.91	0.83	163,032.77
SAREPTA THERAPEUTICS INC	2,652.00	298,565.40	146.42	388,305.84	0.81	89,740.44
TELADOC HEALTH INC	1,765.00	37,326.44	215.69	380,692.85	0.80	343,366.41
INSULET CORP	1,697.00	288,005.70	218.25	370,370.25	0.78	82,364.55
GUARDANT HEALTH INC	3,753.00	272,914.36	95.50	358,411.50	0.75	85,497.14
AXSOME THERAPEUTICS INC	4,726.00	359,819.84	73.31	346,463.06	0.73	(13,356.78)

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Health Care						
BRIDGEBIO PHARMA INC	11,556.00	283,761.15	29.86	345,062.16	0.72	61,301.01
EXACT SCIENCES CORP	4,473.00	268,207.01	75.29	336,772.17	0.70	68,565.16
PENUMBRA INC	1,596.00	267,436.99	209.15	333,803.40	0.70	66,366.41
INSPIRE MEDICAL SYSTEMS INC	2,605.00	138,547.23	119.45	311,167.25	0.65	172,620.02
SCHRODINGER INC	4,643.00	327,811.38	60.46	280,715.78	0.59	(47,095.60)
ESPERION THERAPEUTICS INC	7,047.00	384,967.22	36.10	254,396.70	0.53	(130,570.52)
LIVONGO HEALTH INC	1,785.00	50,039.95	137.30	245,080.50	0.51	195,040.55
Total Health Care		\$8,461,050.98		\$14,603,513.47	30.56	\$6,142,462.49
Industrials						
KORNIT DIGITAL LTD	27,665.00	813,101.40	61.93	1,713,293.45	3.59	900,192.05
AMERESCO INC-CL A	38,526.00	1,139,963.81	34.14	1,315,277.64	2.75	175,313.83
TREX COMPANY INC	8,355.00	742,201.78	149.49	1,248,988.95	2.61	506,787.17
TFI INTERNATIONAL INC	23,141.00	641,882.38	44.24	1,023,757.84	2.14	381,875.46
SKYWEST INC	21,398.00	1,025,552.36	33.65	720,042.70	1.51	(305,509.66)
PROTO LABS INC	4,804.00	543,326.42	147.00	706,188.00	1.48	162,861.58
LINCOLN ELECTRIC HOLDINGS	3,668.00	293,084.53	96.71	354,732.28	0.74	61,647.75
WILLSCOT MOBILE MINI HOLDING	19,170.00	343,643.25	17.90	343,143.00	0.72	(500.25)
COVENANT LOGISTICS GROUP INC	17,905.00	325,228.21	18.33	328,198.65	0.69	2,970.44

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Total Industrials						
		\$5,867,984.14		\$7,753,622.51	16.23	\$1,885,638.37
Information Technology						
MONOLITHIC POWER SYSTEMS INC	6,675.00	919,567.17	267.13	1,783,092.75	3.73	863,525.58
LATTICE SEMICONDUCTOR CORP	56,180.00	1,102,047.06	28.60	1,606,748.00	3.36	504,700.94
CACI INTERNATIONAL INC -CL A	5,611.00	1,086,829.21	234.19	1,314,040.09	2.75	227,210.88
ELASTIC NV	9,366.00	672,128.92	108.58	1,016,960.28	2.13	344,831.36
MEDALLIA INC	23,641.00	675,405.23	36.19	855,567.79	1.79	180,162.56
FIVE9 INC	4,945.00	394,109.32	127.44	630,190.80	1.32	236,081.48
SWITCH INC - A	35,777.00	613,010.11	17.20	615,364.40	1.29	2,354.29
COUPA SOFTWARE INC	1,847.00	241,039.97	327.74	605,335.78	1.27	364,295.81
SMARTSHEET INC-CLASS A	8,252.00	368,696.35	54.53	449,981.56	0.94	81,285.21
ALTERYX INC - CLASS A	2,858.00	303,580.94	120.83	345,332.14	0.72	41,751.20
EVERBRIDGE INC	2,274.00	169,934.27	148.61	337,939.14	0.71	168,004.87
MANTECH INTERNATIONAL CORP-A	3,223.00	187,888.90	74.85	241,241.55	0.50	53,352.65
VERTEX INC - CLASS A	8,378.00	235,325.00	25.61	214,560.58	0.45	(20,764.42)
Total Information Technology						
		\$6,969,562.45		\$10,016,354.86	20.96	\$3,046,792.41
Real Estate						
INNOVATIVE INDUSTRIAL PROPER	9,540.00	890,152.19	123.09	1,174,278.60	2.46	284,126.41

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Real Estate						
REALOGY HOLDINGS CORP	81,724.00	822,124.09	11.08	905,501.92	1.90	83,377.83
PHYSICIANS REALTY TRUST	24,833.00	493,599.14	18.15	450,718.95	0.94	(42,880.19)
HUDSON PACIFIC PROPERTIES IN	14,038.00	344,077.24	23.48	329,612.24	0.69	(14,465.00)
Total Real Estate		\$2,549,952.66		\$2,860,111.71	5.99	\$310,159.05
Total Equity		\$32,314,759.34		\$46,577,393.47	97.48	\$14,262,634.13
Total Portfolio		\$33,518,026.59		\$47,780,660.72	100.00	\$14,262,634.13

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Buy						
CACI INTERNATIONAL INC -CL A	127190304	8/3/2020	8/5/2020	529.00	208.77	(110,460.54)
REALOGY HOLDINGS CORP	75605Y106	8/3/2020	8/5/2020	15,028.00	9.35	(140,953.62)
REALOGY HOLDINGS CORP	75605Y106	8/3/2020	8/5/2020	10,631.00	9.45	(100,781.88)
REALOGY HOLDINGS CORP	75605Y106	8/3/2020	8/5/2020	1,230.00	9.43	(11,629.65)
REALOGY HOLDINGS CORP	75605Y106	8/3/2020	8/5/2020	1,230.00	9.41	(11,605.05)
REALOGY HOLDINGS CORP	75605Y106	8/3/2020	8/5/2020	2,008.00	9.41	(18,945.48)
REALOGY HOLDINGS CORP	75605Y106	8/4/2020	8/6/2020	9,842.00	9.37	(92,470.51)
REALOGY HOLDINGS CORP	75605Y106	8/4/2020	8/6/2020	9,054.00	9.54	(86,674.85)
BIGCOMMERCE HOLDINGS-SER 1	08975P108	8/5/2020	8/7/2020	51.00	24.00	(1,224.00)
KONTOOR BRANDS INC	50050N103	8/5/2020	8/7/2020	2,362.00	20.64	(48,834.35)
KONTOOR BRANDS INC	50050N103	8/5/2020	8/7/2020	12,568.00	20.86	(262,671.20)
KONTOOR BRANDS INC	50050N103	8/5/2020	8/7/2020	1,388.00	20.83	(28,960.62)
ACUTUS MEDICAL INC	005111109	8/6/2020	8/10/2020	12,558.00	18.00	(226,044.00)
KONTOOR BRANDS INC	50050N103	8/6/2020	8/10/2020	882.00	20.43	(18,051.36)
OAK STREET HEALTH INC	67181A107	8/6/2020	8/10/2020	89.00	21.00	(1,869.00)
INNOVATIVE INDUSTRIAL PROPER	45781V101	8/7/2020	8/11/2020	1,178.00	113.93	(134,254.07)
KONTOOR BRANDS INC	50050N103	8/7/2020	8/11/2020	2,943.00	20.53	(60,524.86)
KONTOOR BRANDS INC	50050N103	8/7/2020	8/11/2020	2,656.00	19.77	(52,619.08)

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
PRIMO WATER CORP	74167P108	8/7/2020	8/11/2020	9,766.00	14.34	(140,386.25)
PRIMO WATER CORP	74167P108	8/7/2020	8/11/2020	9,146.00	14.27	(130,921.33)
AMERESCO INC-CL A	02361E108	8/10/2020	8/12/2020	3,362.00	31.27	(105,280.36)
EXTENDED STAY AMERICA INC	30224P200	8/10/2020	8/12/2020	8,919.00	13.00	(116,294.84)
PRIMO WATER CORP	74167P108	8/10/2020	8/12/2020	5,091.00	14.52	(74,143.29)
FIRST FOUNDATION INC	32026V104	8/11/2020	8/13/2020	4,419.00	16.93	(74,989.10)
FIVE BELOW	33829M101	8/11/2020	8/13/2020	1,037.00	110.26	(114,382.66)
HUDSON PACIFIC PROPERTIES IN	444097109	8/11/2020	8/13/2020	2,079.00	24.57	(51,155.04)
SCHRODINGER INC	80810D103	8/11/2020	8/13/2020	3,270.00	69.21	(226,456.66)
SKYWEST INC	830879102	8/11/2020	8/13/2020	1,807.00	33.38	(60,388.68)
WILLSCOT MOBILE MINI HOLDING	971378104	8/11/2020	8/13/2020	12,546.00	17.99	(226,145.41)
REALOGY HOLDINGS CORP	75605Y106	8/13/2020	8/17/2020	2,992.00	10.25	(30,774.52)
REALOGY HOLDINGS CORP	75605Y106	8/13/2020	8/17/2020	3,050.00	10.29	(31,493.69)
SCHRODINGER INC	80810D103	8/13/2020	8/17/2020	1,373.00	73.78	(101,354.72)
WILLSCOT MOBILE MINI HOLDING	971378104	8/13/2020	8/17/2020	6,624.00	17.70	(117,497.84)
BRINKER INTERNATIONAL INC	109641100	8/14/2020	8/18/2020	3,050.00	37.64	(114,912.11)
DUCK CREEK TECHNOLOGIES INC	264120106	8/14/2020	8/18/2020	54.00	27.00	(1,458.00)
MEDALLIA INC	584021109	8/14/2020	8/18/2020	3,877.00	30.88	(119,879.17)
REALOGY HOLDINGS CORP	75605Y106	8/14/2020	8/18/2020	2,203.00	10.42	(23,032.37)
REALOGY HOLDINGS CORP	75605Y106	8/14/2020	8/18/2020	5,298.00	10.39	(55,249.66)

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
REALOGY HOLDINGS CORP	75605Y106	8/14/2020	8/18/2020	3,042.00	10.42	(31,804.11)
BRINKER INTERNATIONAL INC	109641100	8/17/2020	8/19/2020	3,181.00	36.63	(116,660.63)
BRINKER INTERNATIONAL INC	109641100	8/18/2020	8/20/2020	3,074.00	36.77	(113,147.18)
AMERESCO INC-CL A	02361E108	8/19/2020	8/21/2020	902.00	31.21	(28,191.20)
AMERESCO INC-CL A	02361E108	8/19/2020	8/21/2020	1,120.00	31.10	(34,876.80)
AMERESCO INC-CL A	02361E108	8/20/2020	8/24/2020	2,239.00	30.94	(69,358.40)
GUARDANT HEALTH INC	40131M109	8/20/2020	8/24/2020	409.00	93.97	(38,449.97)
INNOVATIVE INDUSTRIAL PROPER	45781V101	8/20/2020	8/24/2020	603.00	122.12	(73,661.52)
VERTEX INC - CLASS A	92538J106	8/24/2020	8/26/2020	7,807.00	28.07	(219,472.73)
INNOVATIVE INDUSTRIAL PROPER	45781V101	8/25/2020	8/27/2020	936.00	122.61	(114,800.77)
VERTEX INC - CLASS A	92538J106	8/25/2020	8/27/2020	571.00	27.72	(15,852.27)
AMERESCO INC-CL A	02361E108	8/26/2020	8/28/2020	404.00	32.72	(13,233.02)
REALOGY HOLDINGS CORP	75605Y106	8/26/2020	8/28/2020	13,739.00	11.52	(158,814.60)
REALOGY HOLDINGS CORP	75605Y106	8/26/2020	8/28/2020	2,377.00	11.70	(27,894.10)
AMERESCO INC-CL A	02361E108	8/27/2020	8/31/2020	217.00	32.75	(7,115.43)
AMERESCO INC-CL A	02361E108	8/28/2020	9/1/2020	684.00	32.23	(22,071.38)
COVENANT LOGISTICS GROUP INC	22284P105	8/31/2020	9/2/2020	17,905.00	18.12	(325,228.21)
VITAL FARMS INC	92847W103	8/31/2020	9/2/2020	3,579.00	38.88	(139,302.20)
Total Buy						\$(4,874,704.34)

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Sell						
TERRENO REALTY CORP	88146M101	8/3/2020	8/5/2020	(2,286.00)	59.92	136,893.39
BIGCOMMERCE HOLDINGS-SER 1	08975P108	8/5/2020	8/7/2020	(51.00)	78.76	4,014.53
FRESHPET INC	358039105	8/5/2020	8/7/2020	(664.00)	103.51	68,702.56
LINCOLN ELECTRIC HOLDINGS	533900106	8/5/2020	8/7/2020	(186.00)	93.48	17,379.63
TEXAS ROADHOUSE INC	882681109	8/5/2020	8/7/2020	(575.00)	60.63	34,839.17
LINCOLN ELECTRIC HOLDINGS	533900106	8/6/2020	8/7/2020	(868.00)	93.34	80,981.48
LIVONGO HEALTH INC	539183103	8/6/2020	8/10/2020	(3,434.00)	134.91	463,141.24
OAK STREET HEALTH INC	67181A107	8/6/2020	8/10/2020	(89.00)	39.13	3,481.58
PAPA JOHN'S INTL INC	698813102	8/6/2020	8/10/2020	(1,270.00)	98.06	124,482.52
TELADOC HEALTH INC	87918A105	8/6/2020	8/10/2020	(559.00)	215.99	120,713.99
TERRENO REALTY CORP	88146M101	8/6/2020	8/10/2020	(2,725.00)	61.76	168,175.92
PAPA JOHN'S INTL INC	698813102	8/7/2020	8/11/2020	(1,062.00)	98.80	104,882.50
POOL CORP	73278L105	8/7/2020	8/11/2020	(786.00)	326.79	256,816.44
TERRENO REALTY CORP	88146M101	8/7/2020	8/11/2020	(915.00)	61.29	56,045.44
TELADOC HEALTH INC	87918A105	8/10/2020	8/12/2020	(505.00)	194.18	98,037.02
WINNEBAGO INDUSTRIES	974637100	8/10/2020	8/12/2020	(5,502.00)	58.43	321,245.33
INPHI CORP	45772F107	8/11/2020	8/13/2020	(1,625.00)	114.31	185,680.42
MONOLITHIC POWER SYSTEMS INC	609839105	8/11/2020	8/13/2020	(174.00)	272.03	47,324.71

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
KORNIT DIGITAL LTD	M6372Q113	8/12/2020	8/14/2020	(2,281.00)	56.95	129,802.91
CACI INTERNATIONAL INC -CL A	127190304	8/13/2020	8/17/2020	(242.00)	224.61	54,344.84
COUPA SOFTWARE INC	22266L106	8/14/2020	8/18/2020	(358.00)	285.45	102,176.02
DUCK CREEK TECHNOLOGIES INC	264120106	8/14/2020	8/18/2020	(54.00)	39.64	2,138.13
ESSENT GROUP LTD	G3198U102	8/14/2020	8/18/2020	(4,322.00)	36.25	156,504.37
MGIC INVESTMENT CORP	552848103	8/14/2020	8/18/2020	(20,786.00)	8.70	180,283.37
ESSENT GROUP LTD	G3198U102	8/17/2020	8/19/2020	(2,209.00)	36.13	79,718.18
DICK'S SPORTING GOODS INC	253393102	8/18/2020	8/20/2020	(7,687.00)	45.12	346,552.27
UPLAND SOFTWARE INC	91544A109	8/18/2020	8/20/2020	(4,263.00)	34.05	144,972.04
LIVONGO HEALTH INC	539183103	8/24/2020	8/26/2020	(1,729.00)	140.26	242,427.93
LIVONGO HEALTH INC	539183103	8/25/2020	8/27/2020	(703.00)	135.03	94,895.38
CALLAWAY GOLF COMPANY	131193104	8/26/2020	8/28/2020	(1,248.00)	20.30	25,278.30
CALLAWAY GOLF COMPANY	131193104	8/26/2020	8/28/2020	(4,514.00)	20.30	91,444.85
KORNIT DIGITAL LTD	M6372Q113	8/31/2020	9/2/2020	(5,690.00)	61.85	351,701.93
LIVONGO HEALTH INC	539183103	8/31/2020	9/2/2020	(806.00)	133.83	107,833.25
PRIMO WATER CORP	74167P108	8/31/2020	9/2/2020	(7,140.00)	13.75	97,898.65
TFI INTERNATIONAL INC	87241L109	8/31/2020	9/2/2020	(7,798.00)	44.47	346,457.48
TREAN INSURANCE GROUP INC	89457R101	8/31/2020	9/2/2020	(2,628.00)	15.67	41,087.34
Total Sell						\$4,888,355.11

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
Purchases							
EQUITY							
CACI INTERNATIONAL INC -CL A	127190304	08/03/2020	529	110,439.38	0.040	21.16	STEPHENS, INC.
REALOGY HOLDINGS CORP	75605Y106	08/03/2020	1,230	11,592.75	0.030	36.90	Liquidnet
REALOGY HOLDINGS CORP	75605Y106	08/03/2020	1,230	11,568.15	0.030	36.90	Liquidnet
REALOGY HOLDINGS CORP	75605Y106	08/03/2020	2,008	18,885.24	0.030	60.24	Liquidnet
REALOGY HOLDINGS CORP	75605Y106	08/03/2020	10,631	100,462.95	0.030	318.93	ITG Algo Desk
REALOGY HOLDINGS CORP	75605Y106	08/03/2020	15,028	140,502.78	0.030	450.84	Compass Capital
REALOGY HOLDINGS CORP	75605Y106	08/04/2020	9,054	86,403.23	0.030	271.62	North South Capital
REALOGY HOLDINGS CORP	75605Y106	08/04/2020	9,842	92,175.25	0.030	295.26	NEEDHAM AND CO.
BIGCOMMERCE HOLDINGS-SER 1	08975P108	08/05/2020	51	1,224.00	0.000	0.00	BARCLAYS CAPITAL MARKET
KONTOOR BRANDS INC	50050N103	08/05/2020	1,388	28,905.10	0.040	55.52	Liquidnet
KONTOOR BRANDS INC	50050N103	08/05/2020	2,362	48,739.87	0.040	94.48	Liquidnet
KONTOOR BRANDS INC	50050N103	08/05/2020	12,568	262,168.48	0.040	502.72	GOLDMAN SACHS
ACUTUS MEDICAL INC	005111109	08/06/2020	12,558	226,044.00	0.000	0.00	J.P. MORGAN
KONTOOR BRANDS INC	50050N103	08/06/2020	882	18,016.08	0.040	35.28	ITG Algo Desk
OAK STREET HEALTH INC	67181A107	08/06/2020	89	1,869.00	0.000	0.00	J.P. MORGAN
INNOVATIVE INDUSTRIAL PROPER	45781V101	08/07/2020	1,178	134,206.95	0.040	47.12	Compass Capital
KONTOOR BRANDS INC	50050N103	08/07/2020	2,656	52,512.84	0.040	106.24	NEEDHAM AND CO.
KONTOOR BRANDS INC	50050N103	08/07/2020	2,943	60,407.14	0.040	117.72	ITG Algo Desk
PRIMO WATER CORP	74167P108	08/07/2020	9,146	130,555.49	0.040	365.84	J.P. MORGAN

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
PRIMO WATER CORP	74167P108	08/07/2020	9,766	139,995.61	0.040	390.64	Liquidnet
AMERESCO INC-CL A	02361E108	08/10/2020	3,362	105,145.88	0.040	134.48	RAYMOND JAMES AND ASSOCIATES, INC.
EXTENDED STAY AMERICA INC	30224P200	08/10/2020	8,919	115,938.08	0.040	356.76	JEFFERIES LLC
PRIMO WATER CORP	74167P108	08/10/2020	5,091	73,939.65	0.040	203.64	J.P. MORGAN
FIRST FOUNDATION INC	32026V104	08/11/2020	4,419	74,812.34	0.040	176.76	RAYMOND JAMES AND ASSOCIATES, INC.
FIVE BELOW	33829M101	08/11/2020	1,037	114,341.18	0.040	41.48	ITG Algo Desk
HUDSON PACIFIC PROPERTIES IN	444097109	08/11/2020	2,079	51,071.88	0.040	83.16	ITG Algo Desk
SCHRODINGER INC	80810D103	08/11/2020	3,270	226,325.86	0.040	130.80	MORGAN STANLEY
SKYWEST INC	830879102	08/11/2020	1,807	60,316.40	0.040	72.28	RAYMOND JAMES AND ASSOCIATES, INC.
WILLSCOT MOBILE MINI HOLDING	971378104	08/11/2020	12,546	225,643.57	0.040	501.84	JEFFERIES LLC
REALOGY HOLDINGS CORP	75605Y106	08/13/2020	2,992	30,654.84	0.040	119.68	STEPHENS, INC.
REALOGY HOLDINGS CORP	75605Y106	08/13/2020	3,050	31,371.69	0.040	122.00	ITG Algo Desk
SCHRODINGER INC	80810D103	08/13/2020	1,373	101,299.80	0.040	54.92	MORGAN STANLEY
WILLSCOT MOBILE MINI HOLDING	971378104	08/13/2020	6,624	117,232.88	0.040	264.96	JEFFERIES LLC
BRINKER INTERNATIONAL INC	109641100	08/14/2020	3,050	114,790.11	0.040	122.00	ISLAND TRADING
DUCK CREEK TECHNOLOGIES INC	264120106	08/14/2020	54	1,458.00	0.000	0.00	J.P. MORGAN
MEDALLIA INC	584021109	08/14/2020	3,877	119,724.09	0.040	155.08	Suntrust Robinson Humphrey
REALOGY HOLDINGS CORP	75605Y106	08/14/2020	2,203	22,944.25	0.040	88.12	Liquidnet
REALOGY HOLDINGS CORP	75605Y106	08/14/2020	3,042	31,682.43	0.040	121.68	Liquidnet
REALOGY HOLDINGS CORP	75605Y106	08/14/2020	5,298	55,037.74	0.040	211.92	Compass Capital
BRINKER INTERNATIONAL INC	109641100	08/17/2020	3,181	116,533.39	0.040	127.24	ISLAND TRADING

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
BRINKER INTERNATIONAL INC	109641100	08/18/2020	3,074	113,024.22	0.040	122.96	ISLAND TRADING
AMERESCO INC-CL A	02361E108	08/19/2020	902	28,155.12	0.040	36.08	RAYMOND JAMES AND ASSOCIATES; INC.
AMERESCO INC-CL A	02361E108	08/19/2020	1,120	34,832.00	0.040	44.80	Liquidnet
AMERESCO INC-CL A	02361E108	08/20/2020	2,239	69,268.84	0.040	89.56	RAYMOND JAMES AND ASSOCIATES; INC.
GUARDANT HEALTH INC	40131M109	08/20/2020	409	38,433.61	0.040	16.36	MORGAN STANLEY
INNOVATIVE INDUSTRIAL PROPER	45781V101	08/20/2020	603	73,637.40	0.040	24.12	Compass Capital
VERTEX INC - CLASS A	92538J106	08/24/2020	7,807	219,160.45	0.040	312.28	NEEDHAM AND CO.
INNOVATIVE INDUSTRIAL PROPER	45781V101	08/25/2020	936	114,763.33	0.040	37.44	Compass Capital
VERTEX INC - CLASS A	92538J106	08/25/2020	571	15,829.43	0.040	22.84	Suntrust Robinson Humphrey
AMERESCO INC-CL A	02361E108	08/26/2020	404	13,216.86	0.040	16.16	RAYMOND JAMES AND ASSOCIATES; INC.
REALOGY HOLDINGS CORP	75605Y106	08/26/2020	2,377	27,799.02	0.040	95.08	Liquidnet
REALOGY HOLDINGS CORP	75605Y106	08/26/2020	13,739	158,265.04	0.040	549.56	Compass Capital
AMERESCO INC-CL A	02361E108	08/27/2020	217	7,106.75	0.040	8.68	RAYMOND JAMES AND ASSOCIATES; INC.
AMERESCO INC-CL A	02361E108	08/28/2020	684	22,044.02	0.040	27.36	RAYMOND JAMES AND ASSOCIATES; INC.
COVENANT LOGISTICS GROUP INC	22284P105	08/31/2020	17,905	324,512.01	0.040	716.20	STEPHENS, INC.
VITAL FARMS INC	92847W103	08/31/2020	3,579	139,159.04	0.040	143.16	JEFFERIES LLC
Total EQUITY				\$4,866,145.45		\$8,558.85	
Average Commission Per EQUITY						0.036	
Total Purchases				\$4,866,145.45		\$8,558.85	
Average Commission Per Purchases						0.036	

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
Sales							
EQUITY							
TERRENO REALTY CORP	88146M101	08/03/2020	2,286	136,987.86	0.040	91.44	ROBERT W. BAIRD & CO.
BIGCOMMERCE HOLDINGS-SER 1	08975P108	08/05/2020	51	4,016.66	0.040	2.04	ITG Algo Desk
FRESHPET INC	358039105	08/05/2020	664	68,730.64	0.040	26.56	William Blair & Company LLC
LINCOLN ELECTRIC HOLDINGS	533900106	08/05/2020	186	17,387.45	0.040	7.44	ITG Algo Desk
TEXAS ROADHOUSE INC	882681109	08/05/2020	575	34,862.94	0.040	23.00	STEPHENS, INC.
LINCOLN ELECTRIC HOLDINGS	533900106	08/06/2020	868	81,017.99	0.040	34.72	GOLDMAN SACHS
LIVONGO HEALTH INC	539183103	08/06/2020	3,434	463,288.84	0.040	137.36	Leerink Swann
OAK STREET HEALTH INC	67181A107	08/06/2020	89	3,482.55	0.010	0.89	JP Morgan Algos
PAPA JOHN'S INTL INC	698813102	08/06/2020	1,270	124,536.07	0.040	50.80	STEPHENS, INC.
TELADOC HEALTH INC	87918A105	08/06/2020	559	120,739.02	0.040	22.36	William Blair & Company LLC
TERRENO REALTY CORP	88146M101	08/06/2020	2,725	168,288.64	0.040	109.00	ROBERT W. BAIRD & CO.
PAPA JOHN'S INTL INC	698813102	08/07/2020	1,062	104,927.30	0.040	42.48	STEPHENS, INC.
POOL CORP	73278L105	08/07/2020	786	256,853.56	0.040	31.44	RAYMOND JAMES AND ASSOCIATES, INC.
TERRENO REALTY CORP	88146M101	08/07/2020	915	56,083.28	0.040	36.60	ROBERT W. BAIRD & CO.
TELADOC HEALTH INC	87918A105	08/10/2020	505	98,059.39	0.040	20.20	Leerink Swann
WINNEBAGO INDUSTRIES	974637100	08/10/2020	5,502	321,472.51	0.040	220.08	STEPHENS, INC.
INPHI CORP	45772F107	08/11/2020	1,625	185,749.53	0.040	65.00	ITG Algo Desk
MONOLITHIC POWER SYSTEMS INC	609839105	08/11/2020	174	47,332.72	0.040	6.96	ITG Algo Desk

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
KORNIT DIGITAL LTD	M6372Q113	08/12/2020	2,281	129,897.02	0.040	91.24	William Blair & Company LLC
CACI INTERNATIONAL INC -CL A	127190304	08/13/2020	242	54,355.72	0.040	9.68	COWEN AND CO.
COUPA SOFTWARE INC	22266L106	08/14/2020	358	102,192.60	0.040	14.32	Suntrust Robinson Humphrey
DUCK CREEK TECHNOLOGIES INC	264120106	08/14/2020	54	2,140.34	0.040	2.16	GOLDMAN SACHS
ESSENT GROUP LTD	G3198U102	08/14/2020	4,322	156,680.71	0.040	172.88	Compass Capital
MGIC INVESTMENT CORP	552848103	08/14/2020	20,786	180,910.95	0.030	623.58	Compass Capital
ESSENT GROUP LTD	G3198U102	08/17/2020	2,209	79,808.30	0.040	88.36	Compass Capital
DICK'S SPORTING GOODS INC	253393102	08/18/2020	7,687	346,867.42	0.040	307.48	ITG Algo Desk
UPLAND SOFTWARE INC	91544A109	08/18/2020	4,263	145,145.77	0.040	170.52	NEEDHAM AND CO.
LIVONGO HEALTH INC	539183103	08/24/2020	1,729	242,502.45	0.040	69.16	STIFEL NICOLAUS
CLARUS CORP	18270P109	08/25/2020	1	5.20	0.000	0.00	Default broker code
LIVONGO HEALTH INC	539183103	08/25/2020	703	94,925.60	0.040	28.12	Leerink Swann
CALLAWAY GOLF COMPANY	131193104	08/26/2020	4,514	91,627.43	0.040	180.56	Suntrust Robinson Humphrey
CALLAWAY GOLF COMPANY	131193104	08/26/2020	1,248	25,328.78	0.040	49.92	Liquidnet
KORNIT DIGITAL LTD	M6372Q113	08/31/2020	5,690	351,937.31	0.040	227.60	William Blair & Company LLC
LIVONGO HEALTH INC	539183103	08/31/2020	806	107,867.87	0.040	32.24	Leerink Swann
PRIMO WATER CORP	74167P108	08/31/2020	7,140	98,186.42	0.040	285.60	JEFFERIES LLC
TFI INTERNATIONAL INC	87241L109	08/31/2020	7,798	346,777.06	0.040	311.92	Wolfe Research
TREAN INSURANCE GROUP INC	89457R101	08/31/2020	2,628	41,193.37	0.040	105.12	ITG Algo Desk

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
Total EQUITY				\$4,892,167.27		\$3,698.83	
Average Commission Per EQUITY						0.038	
Total Sales				\$4,892,167.27		\$3,698.83	
Average Commission Per Sales						0.038	
Total All Trades				\$9,758,312.72		\$12,257.68	
Average Commission Per Trade						0.036	

Contributions and Withdrawals Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Withdrawal						
U.S. DOLLARS	USD	8/7/2020	8/7/2020			(1,131.20)
U.S. DOLLARS	USD	8/28/2020	8/28/2020			(1,247.16)
U.S. DOLLARS	USD	8/31/2020	8/31/2020			(1,788.85)
Total Withdrawal						\$(4,167.21)

Corporate Actions Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Cash in Lieu						
CLARUS CORP	18270P109	8/25/2020	8/25/2020			5.20
Total Cash in Lieu						\$5.20
Split						
CLARUS CORP	18270P109	8/7/2020	8/7/2020	39.77	13.80	0.00
Total Split						\$0.00

Income and Expense Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Dividend						
FIRST FOUNDATION INC	32026V104	7/23/2020	8/7/2020			1,131.20
MGIC INVESTMENT CORP	552848103	8/10/2020	8/28/2020			1,247.16
SWITCH INC - A	87105L104	8/17/2020	8/31/2020			1,788.85
Total Dividend						\$4,167.21
Interest						
U.S. DOLLARS	USD	7/31/2020	8/3/2020			546.69
U.S. DOLLARS	USD	8/31/2020	8/31/2020			(0.11)
Total Interest						\$546.58
Revenue						
CLOVIS ONCOLOGY INC	189464100	8/21/2019	8/21/2019			1,615.19
COMSCORE INC	20564W105	8/12/2020	8/12/2020			1,059.55
Total Revenue						\$2,674.74

Your Dedicated Client Service Team

Nicholas Investment Partners L.P. is an investment boutique led by Catherine Nicholas focused on dynamically growing small- and mid-cap companies, investing in both equities and convertible bonds. It has consistently adhered to a forward-looking investment philosophy that seeks to identify companies undergoing positive change where the resulting acceleration of growth is sustainable and the investment is timely. Our edge comes from combining fundamental equity and credit research with the objectivity and efficiency of quantitative analytics and decades of experience over multiple market cycles. The firm is headquartered in San Diego County, CA. www.nicpartners.com



Laura DeMarco, Partner

Director of Client Service

858-381-8181 (direct)

858-692-5194 (cell)

ldemarco@nicpartners.com

Firm Experience: 13 Years

Industry Experience: 38 Years



Tammy Wiseman, Partner

Client Service & Marketing

858-381-8183 (direct)

619-857-1195 (cell)

twiseman@nicpartners.com

Firm Experience: 12 Years

Industry Experience: 29 Years