

NICHOLAS INVESTMENT PARTNERS

INSTITUTIONAL PORTFOLIO MANAGEMENT

For Period Ending January 31, 2021
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

January 01, 2021 to January 31, 2021

Beginning Market Value	63,634,920.32
Beginning Accrued Income	14,587.93
Beginning Portfolio Value	63,649,508.25
Contributions	0.00
Withdrawals	(39,561.73)
Gain (Loss)	(137,745.49)
Interest and Dividends	42,300.68
Net Accrued Income	(14,360.03)
Ending Market Value	63,499,913.78
Ending Accrued Income	227.90
Ending Portfolio Value	63,500,141.68
Total Portfolio	-0.18%
Total Net Of Fees	-0.20%
Russell 2000 Growth TR	4.82%
Total Investment Return	(\$109,804.84)

Selected Period Performance

Sector	Market Value	1 Month	QTD	3 Month	YTD	1 Year	3 Year	5 Year	ITD
Total Portfolio	\$63,500,142	-0.18%	-0.18%	27.46%	-0.18%	70.88%	26.59%	26.01%	17.26%
Total Portfolio Net of Fees	\$63,500,142	-0.20%	-0.20%	27.35%	-0.20%	70.26%	26.15%	25.55%	16.83%
Russell 2000 Growth TR		4.82%	4.82%	34.83%	4.82%	42.69%	16.52%	20.17%	13.44%

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	1,571,840.30	1,571,840.30	1.00	1,571,840.30	2.48	-
Total Cash		\$1,571,840.30		\$1,571,840.30	2.48	-
Equity						
Communication Services						
CARDLYTICS INC	5,198.00	174,878.14	122.27	635,559.46	1.00	460,681.32
Total Communication Services		\$174,878.14		\$635,559.46	1.00	\$460,681.32
Consumer Discretionary						
CAESARS ENTERTAINMENT INC	31,519.00	668,892.87	70.39	2,218,622.41	3.49	1,549,729.54
CALLAWAY GOLF COMPANY	65,624.00	988,496.24	27.89	1,830,253.36	2.88	841,757.12
VISTEON CORP	8,825.00	730,925.83	127.48	1,125,011.00	1.77	394,085.17
EXTENDED STAY AMERICA INC	72,040.00	906,293.24	14.68	1,057,547.20	1.67	151,253.96
CHEGG INC	9,446.00	358,128.37	95.26	899,825.96	1.42	541,697.59
STEVEN MADDEN LTD	26,651.00	799,801.04	33.60	895,473.60	1.41	95,672.56
CARLOTZ INC	57,191.00	660,247.69	10.44	597,074.04	0.94	(63,173.65)
REALREAL INC./THE	24,739.00	514,140.75	23.68	585,819.52	0.92	71,678.77
KB HOME	11,996.00	513,881.05	41.64	499,513.44	0.79	(14,367.61)
KONTOOR BRANDS INC	12,102.00	283,819.99	36.12	437,124.24	0.69	153,304.25

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Consumer Discretionary						
CLARUS CORP	24,734.00	325,425.76	16.06	397,228.05	0.63	71,802.29
Total Consumer Discretionary		\$6,750,052.83		\$10,543,492.82	16.60	\$3,793,439.99
Consumer Staples						
SUNOPTA INC	51,316.00	646,182.62	14.18	727,660.88	1.15	81,478.26
PRIMO WATER CORP	23,314.00	346,665.77	15.45	360,201.30	0.57	13,535.53
Total Consumer Staples		\$992,848.39		\$1,087,862.18	1.71	\$95,013.79
Financials						
WESTERN ALLIANCE BANCORP	28,147.00	1,717,252.46	68.18	1,919,062.46	3.02	201,810.00
SILVERGATE CAPITAL CORP-CL A	3,567.00	207,241.27	93.06	331,945.02	0.52	124,703.75
Total Financials		\$1,924,493.73		\$2,251,007.48	3.54	\$326,513.75
Health Care						
REPLIGEN CORP	6,487.00	347,068.56	200.00	1,297,400.00	2.04	950,331.44
BRIDGEBIO PHARMA INC	20,077.00	821,629.54	56.76	1,139,570.52	1.79	317,940.98
TG THERAPEUTICS INC	20,029.00	528,423.82	48.27	966,799.83	1.52	438,376.01

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Health Care						
ARENA PHARMACEUTICALS INC	12,957.00	886,575.65	74.24	961,927.68	1.51	75,352.03
BIOHAVEN PHARMACEUTICAL HOLD	11,207.00	461,685.52	85.22	955,060.54	1.50	493,375.02
NEOGENOMICS INC	17,243.00	219,848.25	53.02	914,223.86	1.44	694,375.61
NOVOCURE LTD	5,551.00	234,265.75	160.96	893,488.96	1.41	659,223.21
DECIPHERA PHARMACEUTICALS IN	19,006.00	1,053,438.88	44.20	840,065.20	1.32	(213,373.68)
TURNING POINT THERAPEUTICS I	6,636.00	248,186.87	125.49	832,751.64	1.31	584,564.77
ARGENX SE - ADR	2,751.00	237,626.05	293.02	806,098.02	1.27	568,471.97
HORIZON THERAPEUTICS PLC	10,847.00	263,108.51	72.48	786,190.56	1.24	523,082.05
SCHRODINGER INC	8,212.00	544,233.76	90.33	741,789.96	1.17	197,556.20
ALX ONCOLOGY HOLDINGS INC	9,311.00	798,153.28	79.25	737,896.75	1.16	(60,256.53)
KRYSTAL BIOTECH INC	10,473.00	365,699.25	69.70	729,968.10	1.15	364,268.85
GUARDANT HEALTH INC	4,369.00	337,121.52	155.50	679,379.50	1.07	342,257.98
AVANTOR INC	21,913.00	535,451.82	29.49	646,214.37	1.02	110,762.55
EXACT SCIENCES CORP	4,473.00	268,207.01	137.16	613,516.68	0.97	345,309.67
INSPIRE MEDICAL SYSTEMS INC	2,951.00	181,886.08	201.51	594,656.01	0.94	412,769.93
DERMTECH INC	13,943.00	467,600.99	40.98	571,384.14	0.90	103,783.15
SEER INC	8,997.00	555,206.83	62.40	561,412.80	0.88	6,205.97
IOVANCE BIOTHERAPEUTICS INC	12,797.00	347,053.48	43.84	561,020.48	0.88	213,967.00
BERKELEY LIGHTS INC	7,343.00	520,192.86	72.00	528,696.00	0.83	8,503.14

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Health Care						
AXSOME THERAPEUTICS INC	7,579.00	583,476.40	68.09	516,054.11	0.81	(67,422.29)
TWIST BIOSCIENCE CORP	3,072.00	85,669.99	164.54	505,466.88	0.80	419,796.89
INSULET CORP	1,697.00	288,005.70	267.18	453,404.46	0.71	165,398.76
OAK STREET HEALTH INC	8,459.00	369,326.65	51.87	438,768.33	0.69	69,441.68
ACUTUS MEDICAL INC	15,756.00	305,883.76	25.89	407,922.84	0.64	102,039.08
FATE THERAPEUTICS INC	662.00	56,601.00	90.63	59,997.06	0.09	3,396.06
Total Health Care		\$11,911,627.78		\$19,741,125.28	31.09	\$7,829,497.50
Industrials						
JETBLUE AIRWAYS CORP	169,903.00	2,433,550.28	14.34	2,436,409.02	3.84	2,858.74
KORNIT DIGITAL LTD	25,696.00	758,681.44	90.64	2,328,957.02	3.67	1,570,275.58
AMERESCO INC-CL A	33,260.00	1,110,800.41	56.09	1,865,553.40	2.94	754,752.99
WILLSCOT MOBILE MINI HOLDING	66,988.00	1,306,384.74	23.71	1,588,285.48	2.50	281,900.74
CHART INDUSTRIES INC	10,519.00	1,187,975.98	120.11	1,263,437.09	1.99	75,461.11
SAIA INC	4,850.00	943,602.33	176.75	857,237.50	1.35	(86,364.83)
TFI INTERNATIONAL INC	12,057.00	500,573.22	66.44	801,067.08	1.26	300,493.86
TREX COMPANY INC	5,639.00	252,973.18	91.77	517,491.03	0.81	264,517.85
Total Industrials		\$8,494,541.58		\$11,658,437.62	18.36	\$3,163,896.04

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Information Technology						
MONOLITHIC POWER SYSTEMS INC	6,675.00	919,567.17	355.29	2,371,560.75	3.73	1,451,993.58
LATTICE SEMICONDUCTOR CORP	51,295.00	1,004,546.78	40.11	2,057,442.45	3.24	1,052,895.67
ELASTIC NV	11,578.00	919,148.10	151.96	1,759,392.88	2.77	840,244.78
CACI INTERNATIONAL INC -CL A	4,361.00	860,138.31	241.22	1,051,960.42	1.66	191,822.11
FIVE9 INC	5,924.00	542,311.71	166.25	984,865.00	1.55	442,553.29
COUPA SOFTWARE INC	3,149.00	578,700.51	309.87	975,780.63	1.54	397,080.12
MEDALLIA INC	23,140.00	664,804.16	41.50	960,310.00	1.51	295,505.84
ALTERYX INC - CLASS A	4,097.00	477,825.72	126.05	516,426.85	0.81	38,601.13
EVERBRIDGE INC	3,452.00	316,253.53	132.93	458,874.36	0.72	142,620.83
ADVANCED ENERGY INDUSTRIES	4,284.00	493,901.41	102.58	439,452.72	0.69	(54,448.69)
908 DEVICES INC	6,997.00	297,497.77	55.11	385,604.67	0.61	88,106.90
FUBOTV INC	8,102.00	336,389.37	42.25	342,309.50	0.54	5,920.13
SMARTSHEET INC-CLASS A	4,616.00	334,762.48	69.74	321,919.84	0.51	(12,842.64)
Total Information Technology		\$7,745,847.02		\$12,625,900.07	19.88	\$4,880,053.05
Materials						
ELEMENT SOLUTIONS INC	55,999.00	1,023,204.43	17.03	953,662.97	1.50	(69,541.46)
Total Materials		\$1,023,204.43		\$953,662.97	1.50	\$(69,541.46)

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Real Estate						
INNOVATIVE INDUSTRIAL PROPER	6,790.00	669,511.99	187.12	1,270,544.80	2.00	601,032.81
REALOGY HOLDINGS CORP	81,724.00	822,124.09	14.20	1,160,480.80	1.83	338,356.71
Total Real Estate		\$1,491,636.08		\$2,431,025.60	3.83	\$939,389.52
Total Equity		\$40,509,129.98		\$61,928,073.48	97.52	\$21,418,943.50
Total Portfolio		\$42,080,970.28		\$63,499,913.78	100.00	\$21,418,943.50

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Buy						
908 DEVICES INC	65443P102	1/4/2021	1/6/2021	593.00	53.45	(31,719.57)
908 DEVICES INC	65443P102	1/4/2021	1/6/2021	577.00	53.76	(31,043.70)
SEER INC	81578P106	1/4/2021	1/6/2021	1,772.00	54.78	(97,132.18)
PRIMO WATER CORP	74167P108	1/5/2021	1/7/2021	6,451.00	15.99	(103,421.14)
VITAL FARMS INC	92847W103	1/5/2021	1/7/2021	1,800.00	25.54	(46,050.66)
FATE THERAPEUTICS INC	31189P102	1/6/2021	1/8/2021	662.00	85.50	(56,601.00)
VITAL FARMS INC	92847W103	1/6/2021	1/8/2021	936.00	25.65	(24,044.44)
908 DEVICES INC	65443P102	1/7/2021	1/11/2021	27.00	52.89	(1,429.06)
DERMTECH INC	24984K105	1/7/2021	1/11/2021	2,209.00	36.85	(81,494.21)
DERMTECH INC	24984K105	1/7/2021	1/11/2021	5,127.00	29.50	(151,246.50)
SUNOPTA INC	8676EP108	1/7/2021	1/11/2021	46,771.00	12.56	(589,188.32)
SUNOPTA INC	8676EP108	1/7/2021	1/11/2021	4,545.00	12.50	(56,994.30)
908 DEVICES INC	65443P102	1/8/2021	1/12/2021	27.00	51.49	(1,391.36)
908 DEVICES INC	65443P102	1/8/2021	1/12/2021	645.00	52.44	(33,846.89)
DERMTECH INC	24984K105	1/8/2021	1/12/2021	3,146.00	35.21	(110,893.04)
DERMTECH INC	24984K105	1/8/2021	1/12/2021	2,282.00	35.42	(80,916.53)
DERMTECH INC	24984K105	1/8/2021	1/12/2021	1,179.00	36.47	(43,050.71)
WESTERN ALLIANCE BANCORP	957638109	1/8/2021	1/12/2021	552.00	67.05	(37,036.33)

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
908 DEVICES INC	65443P102	1/11/2021	1/13/2021	563.00	57.24	(32,247.85)
TFI INTERNATIONAL INC	87241L109	1/11/2021	1/13/2021	2,534.00	55.04	(139,577.53)
908 DEVICES INC	65443P102	1/12/2021	1/14/2021	300.00	57.60	(17,292.00)
908 DEVICES INC	65443P102	1/12/2021	1/14/2021	192.00	56.86	(10,924.28)
SEER INC	81578P106	1/12/2021	1/14/2021	852.00	66.41	(56,619.40)
TFI INTERNATIONAL INC	87241L109	1/12/2021	1/14/2021	3,902.00	53.67	(209,560.03)
WESTERN ALLIANCE BANCORP	957638109	1/12/2021	1/14/2021	8,637.00	70.23	(606,929.76)
908 DEVICES INC	65443P102	1/13/2021	1/15/2021	165.00	57.75	(9,535.43)
ELEMENT SOLUTIONS INC	28618M106	1/13/2021	1/15/2021	18,610.00	19.04	(355,117.88)
SEER INC	81578P106	1/13/2021	1/15/2021	581.00	70.83	(41,173.96)
ADVANCED ENERGY INDUSTRIES	007973100	1/14/2021	1/19/2021	1,510.00	115.10	(173,860.80)
ELEMENT SOLUTIONS INC	28618M106	1/14/2021	1/19/2021	7,201.00	19.14	(138,125.26)
JETBLUE AIRWAYS CORP	477143101	1/14/2021	1/19/2021	13,546.00	15.82	(214,859.88)
SEER INC	81578P106	1/14/2021	1/19/2021	400.00	75.09	(30,051.12)
ADVANCED ENERGY INDUSTRIES	007973100	1/15/2021	1/20/2021	890.00	116.10	(103,364.60)
ADVANCED ENERGY INDUSTRIES	007973100	1/15/2021	1/20/2021	1,884.00	114.97	(216,676.01)
JETBLUE AIRWAYS CORP	477143101	1/15/2021	1/20/2021	7,125.00	15.46	(110,409.71)
SEER INC	81578P106	1/15/2021	1/20/2021	345.00	71.54	(24,695.51)
ELEMENT SOLUTIONS INC	28618M106	1/20/2021	1/22/2021	1,438.00	18.38	(26,480.77)
ELEMENT SOLUTIONS INC	28618M106	1/20/2021	1/22/2021	9,309.00	18.21	(169,872.49)

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
SMARTSHEET INC-CLASS A	83200N103	1/20/2021	1/22/2021	4,616.00	72.48	(334,762.48)
SILVERGATE CAPITAL CORP-CL A	82837P408	1/21/2021	1/25/2021	5,889.00	58.06	(342,148.54)
CARLOTZ INC	142552108	1/22/2021	1/26/2021	21,566.00	11.55	(249,928.37)
JETBLUE AIRWAYS CORP	477143101	1/22/2021	1/26/2021	44,089.00	15.15	(669,548.78)
CARLOTZ INC	142552108	1/25/2021	1/27/2021	17,853.00	11.84	(212,170.41)
KB HOME	48666K109	1/25/2021	1/27/2021	11,996.00	42.80	(513,881.05)
SAIA INC	78709Y105	1/25/2021	1/27/2021	2,356.00	195.66	(461,069.20)
SAIA INC	78709Y105	1/25/2021	1/27/2021	2,494.00	193.44	(482,533.13)
AMERESCO INC-CL A	02361E108	1/26/2021	1/28/2021	3,000.00	60.65	(182,062.50)
CARLOTZ INC	142552108	1/26/2021	1/28/2021	17,772.00	11.11	(198,148.91)
CHART INDUSTRIES INC	16115Q308	1/26/2021	1/28/2021	1,019.00	136.44	(139,071.90)
CLARUS CORP	18270P109	1/26/2021	1/28/2021	1,777.00	16.54	(29,466.04)
ELEMENT SOLUTIONS INC	28618M106	1/26/2021	1/28/2021	3,606.00	17.14	(61,933.05)
ELEMENT SOLUTIONS INC	28618M106	1/26/2021	1/28/2021	8,849.00	17.06	(151,359.49)
AMERESCO INC-CL A	02361E108	1/27/2021	1/29/2021	600.00	57.68	(34,632.18)
CHART INDUSTRIES INC	16115Q308	1/27/2021	1/29/2021	1,239.00	130.87	(162,203.56)
CHART INDUSTRIES INC	16115Q308	1/27/2021	1/29/2021	1,072.00	133.09	(142,717.83)
CHART INDUSTRIES INC	16115Q308	1/28/2021	2/1/2021	1,822.00	125.04	(227,893.94)
CLARUS CORP	18270P109	1/28/2021	2/1/2021	3,981.00	16.42	(65,508.95)
ELEMENT SOLUTIONS INC	28618M106	1/28/2021	2/1/2021	3,205.00	17.24	(55,384.00)

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
ORTHO CLINICAL DIAGNOSTICS H	G6829J107	1/28/2021	2/1/2021	2,582.00	17.00	(43,894.00)
ELEMENT SOLUTIONS INC	28618M106	1/29/2021	2/2/2021	3,781.00	17.13	(64,931.49)
FUBOTV INC	35953D104	1/29/2021	2/2/2021	8,102.00	41.48	(336,389.37)
WILLSCOT MOBILE MINI HOLDING	971378104	1/29/2021	2/2/2021	13,924.00	23.88	(332,998.03)
Total Buy						\$(9,759,511.41)

Sell

KONTOOR BRANDS INC	50050N103	1/7/2021	1/11/2021	(1,305.00)	43.17	56,285.75
SILK ROAD MEDICAL INC	82710M100	1/7/2021	1/11/2021	(2,846.00)	59.23	168,445.60
SILK ROAD MEDICAL INC	82710M100	1/7/2021	1/11/2021	(1,686.00)	59.35	100,028.17
SILK ROAD MEDICAL INC	82710M100	1/7/2021	1/11/2021	(1,500.00)	58.89	88,265.55
SILK ROAD MEDICAL INC	82710M100	1/8/2021	1/12/2021	(459.00)	60.66	27,823.96
SILK ROAD MEDICAL INC	82710M100	1/8/2021	1/12/2021	(277.00)	60.98	16,881.17
MARTEN TRANSPORT LTD	573075108	1/11/2021	1/13/2021	(14,688.00)	17.52	256,752.30
SILK ROAD MEDICAL INC	82710M100	1/11/2021	1/13/2021	(50.00)	59.79	2,987.20
SILK ROAD MEDICAL INC	82710M100	1/11/2021	1/13/2021	(412.00)	60.23	24,796.08
VERTEX INC - CLASS A	92538J106	1/11/2021	1/13/2021	(3,562.00)	30.81	109,582.51
VERTEX INC - CLASS A	92538J106	1/11/2021	1/13/2021	(6,417.00)	30.85	197,704.67
MARTEN TRANSPORT LTD	573075108	1/12/2021	1/14/2021	(35,557.00)	17.64	625,935.12
SILK ROAD MEDICAL INC	82710M100	1/12/2021	1/14/2021	(415.00)	59.15	24,531.81

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
SILK ROAD MEDICAL INC	82710M100	1/12/2021	1/14/2021	(342.00)	59.08	20,189.52
TWIST BIOSCIENCE CORP	90184D100	1/12/2021	1/14/2021	(905.00)	162.79	147,286.85
VERTEX INC - CLASS A	92538J106	1/12/2021	1/14/2021	(2,504.00)	30.00	75,022.94
CERENCE INC	156727109	1/13/2021	1/15/2021	(1,684.00)	103.20	173,709.18
JACK IN THE BOX INC	466367109	1/13/2021	1/15/2021	(1,216.00)	95.86	116,513.08
PACTIV EVERGREEN INC	69526K105	1/13/2021	1/15/2021	(2,406.00)	16.38	39,313.17
PACTIV EVERGREEN INC	69526K105	1/13/2021	1/15/2021	(14,499.00)	16.54	239,173.10
PACTIV EVERGREEN INC	69526K105	1/13/2021	1/15/2021	(1,246.00)	16.40	20,384.11
SILK ROAD MEDICAL INC	82710M100	1/13/2021	1/15/2021	(419.00)	53.75	22,503.99
SILK ROAD MEDICAL INC	82710M100	1/13/2021	1/15/2021	(1,420.00)	55.27	78,428.42
TWIST BIOSCIENCE CORP	90184D100	1/13/2021	1/15/2021	(536.00)	164.35	88,068.00
VITAL FARMS INC	92847W103	1/13/2021	1/15/2021	(1,731.00)	26.32	45,497.63
JACK IN THE BOX INC	466367109	1/14/2021	1/19/2021	(938.00)	96.27	90,262.96
PACTIV EVERGREEN INC	69526K105	1/14/2021	1/19/2021	(7,325.00)	16.28	118,956.09
VITAL FARMS INC	92847W103	1/14/2021	1/19/2021	(3,779.00)	25.81	97,384.94
CERENCE INC	156727109	1/15/2021	1/20/2021	(2,140.00)	117.90	252,224.88
CERENCE INC	156727109	1/15/2021	1/20/2021	(1,037.00)	116.88	121,155.22
SAREPTA THERAPEUTICS INC	803607100	1/15/2021	1/20/2021	(2,927.00)	91.39	267,382.86
SAREPTA THERAPEUTICS INC	803607100	1/15/2021	1/20/2021	(641.00)	90.49	57,973.97
VITAL FARMS INC	92847W103	1/15/2021	1/20/2021	(3,519.00)	25.69	90,275.48

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
VITAL FARMS INC	92847W103	1/19/2021	1/21/2021	(5,838.00)	25.90	150,979.02
JACK IN THE BOX INC	466367109	1/20/2021	1/22/2021	(391.00)	103.17	40,321.22
VITAL FARMS INC	92847W103	1/20/2021	1/22/2021	(1,415.00)	24.72	34,914.36
VITAL FARMS INC	92847W103	1/20/2021	1/22/2021	(2,050.00)	24.60	50,350.17
BRINKER INTERNATIONAL INC	109641100	1/21/2021	1/25/2021	(11,102.00)	61.78	685,383.46
JACK IN THE BOX INC	466367109	1/21/2021	1/25/2021	(2,706.00)	102.59	277,490.10
INTRA-CELLULAR THERAPIES INC	46116X101	1/22/2021	1/26/2021	(20,180.00)	32.90	663,027.48
JACK IN THE BOX INC	466367109	1/22/2021	1/26/2021	(3,782.00)	99.71	376,938.32
KONTOOR BRANDS INC	50050N103	1/25/2021	1/27/2021	(5,322.00)	40.90	217,476.06
PALOMAR HOLDINGS INC	69753M105	1/25/2021	1/27/2021	(942.00)	99.03	93,249.06
REALREAL INC./THE	88339P101	1/25/2021	1/27/2021	(6,736.00)	28.05	188,701.49
KONTOOR BRANDS INC	50050N103	1/26/2021	1/28/2021	(1,437.00)	40.28	57,824.03
PALOMAR HOLDINGS INC	69753M105	1/26/2021	1/28/2021	(2,475.00)	98.13	242,771.09
SILVERGATE CAPITAL CORP-CL A	82837P408	1/26/2021	1/28/2021	(2,126.00)	87.50	185,940.74
IOVANCE BIOTHERAPEUTICS INC	462260100	1/27/2021	1/29/2021	(3,717.00)	44.03	163,496.06
PALOMAR HOLDINGS INC	69753M105	1/27/2021	1/29/2021	(5,080.00)	98.10	498,127.69
TELADOC HEALTH INC	87918A105	1/27/2021	1/29/2021	(1,765.00)	277.01	488,841.24
TG THERAPEUTICS INC	88322Q108	1/27/2021	1/29/2021	(6,625.00)	48.70	322,357.42
TWIST BIOSCIENCE CORP	90184D100	1/27/2021	1/29/2021	(944.00)	161.31	152,238.63
IOVANCE BIOTHERAPEUTICS INC	462260100	1/28/2021	2/1/2021	(2,988.00)	43.75	130,595.42

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
MEDALLIA INC	584021109	1/28/2021	2/1/2021	(2,926.00)	43.62	127,502.02
TG THERAPEUTICS INC	88322Q108	1/28/2021	2/1/2021	(5,864.00)	47.43	277,912.85
ARGENX SE - ADR	04016X101	1/29/2021	2/2/2021	(720.00)	291.36	209,748.42
BIOHAVEN PHARMACEUTICAL HOLD	G11196105	1/29/2021	2/2/2021	(1,280.00)	87.35	111,750.62
ELASTIC NV	N14506104	1/29/2021	2/2/2021	(624.00)	152.16	94,923.21
IOVANCE BIOTHERAPEUTICS INC	462260100	1/29/2021	2/2/2021	(1,829.00)	44.14	80,659.68
KORNIT DIGITAL LTD	M6372Q113	1/29/2021	2/2/2021	(1,969.00)	90.07	177,271.25
MEDALLIA INC	584021109	1/29/2021	2/2/2021	(2,051.00)	43.54	89,216.12
ORTHO CLINICAL DIAGNOSTICS H	G6829J107	1/29/2021	2/2/2021	(907.00)	16.42	14,856.33
ORTHO CLINICAL DIAGNOSTICS H	G6829J107	1/29/2021	2/2/2021	(1,675.00)	16.64	27,809.91
SILVERGATE CAPITAL CORP-CL A	82837P408	1/29/2021	2/2/2021	(196.00)	92.51	18,123.99
Total Sell						\$10,112,523.74

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
Purchases							
EQUITY							
908 DEVICES INC	65443P102	01/04/2021	577	31,020.62	0.040	23.08	J.P. MORGAN
908 DEVICES INC	65443P102	01/04/2021	593	31,695.85	0.040	23.72	Liquidnet
SEER INC	81578P106	01/04/2021	1,772	97,061.30	0.040	70.88	Leerink Swann
PRIMO WATER CORP	74167P108	01/05/2021	6,451	103,163.10	0.040	258.04	RAYMOND JAMES AND ASSOCIATES; INC.
VITAL FARMS INC	92847W103	01/05/2021	1,800	45,978.66	0.040	72.00	STIFEL NICOLAUS
FATE THERAPEUTICS INC	31189P102	01/06/2021	662	56,601.00	0.000	0.00	JEFFERIES LLC
VITAL FARMS INC	92847W103	01/06/2021	936	24,007.00	0.040	37.44	STIFEL NICOLAUS
908 DEVICES INC	65443P102	01/07/2021	27	1,427.98	0.040	1.08	J.P. MORGAN
DERMTECH INC	24984K105	01/07/2021	2,209	81,405.85	0.040	88.36	COWEN AND CO.
DERMTECH INC	24984K105	01/07/2021	5,127	151,246.50	0.000	0.00	COWEN AND CO.
SUNOPTA INC	8676EP108	01/07/2021	4,545	56,812.50	0.040	181.80	Liquidnet
SUNOPTA INC	8676EP108	01/07/2021	46,771	587,317.48	0.040	1,870.84	William Blair & Company LLC
908 DEVICES INC	65443P102	01/08/2021	27	1,390.28	0.040	1.08	ITG Algo Desk
908 DEVICES INC	65443P102	01/08/2021	645	33,821.09	0.040	25.80	J.P. MORGAN
DERMTECH INC	24984K105	01/08/2021	1,179	43,003.55	0.040	47.16	William Blair & Company LLC
DERMTECH INC	24984K105	01/08/2021	2,282	80,825.25	0.040	91.28	ITG Algo Desk
DERMTECH INC	24984K105	01/08/2021	3,146	110,767.20	0.040	125.84	COWEN AND CO.
WESTERN ALLIANCE BANCORP	957638109	01/08/2021	552	37,014.25	0.040	22.08	JANNEY CAPITAL MARKETS

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
908 DEVICES INC	65443P102	01/11/2021	563	32,225.33	0.040	22.52	J.P. MORGAN
TFI INTERNATIONAL INC	87241L109	01/11/2021	2,534	139,476.17	0.040	101.36	Instinet Inc
908 DEVICES INC	65443P102	01/12/2021	192	10,916.60	0.040	7.68	J.P. MORGAN
908 DEVICES INC	65443P102	01/12/2021	300	17,280.00	0.040	12.00	Liquidnet
SEER INC	81578P106	01/12/2021	852	56,585.32	0.040	34.08	J.P. MORGAN
TFI INTERNATIONAL INC	87241L109	01/12/2021	3,902	209,403.95	0.040	156.08	Instinet Inc
WESTERN ALLIANCE BANCORP	957638109	01/12/2021	8,637	606,584.28	0.040	345.48	JANNEY CAPITAL MARKETS
908 DEVICES INC	65443P102	01/13/2021	165	9,528.83	0.040	6.60	ITG Algo Desk
ELEMENT SOLUTIONS INC	28618M106	01/13/2021	18,610	354,373.48	0.040	744.40	GOLDMAN SACHS
SEER INC	81578P106	01/13/2021	581	41,150.72	0.040	23.24	J.P. MORGAN
ADVANCED ENERGY INDUSTRIES	007973100	01/14/2021	1,510	173,800.40	0.040	60.40	STIFEL NICOLAUS
ELEMENT SOLUTIONS INC	28618M106	01/14/2021	7,201	137,837.22	0.040	288.04	GOLDMAN SACHS
JETBLUE AIRWAYS CORP	477143101	01/14/2021	13,546	214,318.04	0.040	541.84	Instinet Inc
SEER INC	81578P106	01/14/2021	400	30,035.12	0.040	16.00	J.P. MORGAN
ADVANCED ENERGY INDUSTRIES	007973100	01/15/2021	890	103,329.00	0.040	35.60	Liquidnet
ADVANCED ENERGY INDUSTRIES	007973100	01/15/2021	1,884	216,600.65	0.040	75.36	STIFEL NICOLAUS
JETBLUE AIRWAYS CORP	477143101	01/15/2021	7,125	110,124.71	0.040	285.00	Instinet Inc
SEER INC	81578P106	01/15/2021	345	24,681.71	0.040	13.80	J.P. MORGAN
ELEMENT SOLUTIONS INC	28618M106	01/20/2021	1,438	26,423.25	0.040	57.52	Liquidnet
ELEMENT SOLUTIONS INC	28618M106	01/20/2021	9,309	169,500.13	0.040	372.36	GOLDMAN SACHS
SMARTSHEET INC-CLASS A	83200N103	01/20/2021	4,616	334,577.84	0.040	184.64	GOLDMAN SACHS
SILVERGATE CAPITAL CORP-CL A	82837P408	01/21/2021	5,889	341,912.98	0.040	235.56	Compass Capital

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
CARLOTZ INC	142552108	01/22/2021	21,566	249,065.73	0.040	862.64	William Blair & Company LLC
JETBLUE AIRWAYS CORP	477143101	01/22/2021	44,089	667,785.22	0.040	1,763.56	GOLDMAN SACHS
CARLOTZ INC	142552108	01/25/2021	17,853	211,456.29	0.040	714.12	William Blair & Company LLC
KB HOME	48666K109	01/25/2021	11,996	513,401.21	0.040	479.84	Instinet Inc
SAIA INC	78709Y105	01/25/2021	2,356	460,974.96	0.040	94.24	Liquidnet
SAIA INC	78709Y105	01/25/2021	2,494	482,433.37	0.040	99.76	ITG Algo Desk
AMERESCO INC-CL A	02361E108	01/26/2021	3,000	181,942.50	0.040	120.00	RAYMOND JAMES AND ASSOCIATES; INC.
CARLOTZ INC	142552108	01/26/2021	17,772	197,438.03	0.040	710.88	William Blair & Company LLC
CHART INDUSTRIES INC	16115Q308	01/26/2021	1,019	139,031.14	0.040	40.76	ISI Group
CLARUS CORP	18270P109	01/26/2021	1,777	29,394.96	0.040	71.08	STIFEL NICOLAUS
ELEMENT SOLUTIONS INC	28618M106	01/26/2021	3,606	61,788.81	0.040	144.24	Liquidnet
ELEMENT SOLUTIONS INC	28618M106	01/26/2021	8,849	151,005.53	0.040	353.96	GOLDMAN SACHS
AMERESCO INC-CL A	02361E108	01/27/2021	600	34,608.18	0.040	24.00	RAYMOND JAMES AND ASSOCIATES; INC.
CHART INDUSTRIES INC	16115Q308	01/27/2021	1,072	142,674.95	0.040	42.88	ISI Group
CHART INDUSTRIES INC	16115Q308	01/27/2021	1,239	162,154.00	0.040	49.56	ISI Group
CHART INDUSTRIES INC	16115Q308	01/28/2021	1,822	227,821.06	0.040	72.88	ISI Group
CLARUS CORP	18270P109	01/28/2021	3,981	65,349.71	0.040	159.24	JEFFERIES LLC
ELEMENT SOLUTIONS INC	28618M106	01/28/2021	3,205	55,255.80	0.040	128.20	GOLDMAN SACHS
ORTHO CLINICAL DIAGNOSTICS H	G6829J107	01/28/2021	2,582	43,894.00	0.000	0.00	J.P. MORGAN
ELEMENT SOLUTIONS INC	28618M106	01/29/2021	3,781	64,780.25	0.040	151.24	GOLDMAN SACHS

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
FUBOTV INC	35953D104	01/29/2021	8,102	336,065.29	0.040	324.08	NEEDHAM AND CO.
WILLSCOT MOBILE MINI HOLDING	971378104	01/29/2021	13,924	332,441.07	0.040	556.96	JEFFERIES LLC
Total EQUITY				\$9,745,987.27		\$13,524.16	
Average Commission Per EQUITY						0.039	
Total Purchases				\$9,745,987.27		\$13,524.16	
Average Commission Per Purchases						0.039	

Sales

EQUITY							
KONTOOR BRANDS INC	50050N103	01/07/2021	1,305	56,339.20	0.040	52.20	ITG Algo Desk
SILK ROAD MEDICAL INC	82710M100	01/07/2021	2,846	168,563.17	0.040	113.84	J.P. MORGAN
SILK ROAD MEDICAL INC	82710M100	01/07/2021	1,686	100,064.10	0.020	33.72	JONES TRADING
SILK ROAD MEDICAL INC	82710M100	01/07/2021	1,500	88,327.50	0.040	60.00	Liquidnet
SILK ROAD MEDICAL INC	82710M100	01/08/2021	459	27,842.94	0.040	18.36	Liquidnet
SILK ROAD MEDICAL INC	82710M100	01/08/2021	277	16,892.62	0.040	11.08	J.P. MORGAN
MARTEN TRANSPORT LTD	573075108	01/11/2021	14,688	257,345.51	0.040	587.52	STEPHENS, INC.
SILK ROAD MEDICAL INC	82710M100	01/11/2021	412	24,813.11	0.040	16.48	Liquidnet
SILK ROAD MEDICAL INC	82710M100	01/11/2021	50	2,989.27	0.040	2.00	J.P. MORGAN
VERTEX INC - CLASS A	92538J106	01/11/2021	6,417	197,965.73	0.040	256.68	NEEDHAM AND CO.
VERTEX INC - CLASS A	92538J106	01/11/2021	3,562	109,727.41	0.040	142.48	Liquidnet
MARTEN TRANSPORT LTD	573075108	01/12/2021	35,557	627,371.26	0.040	1,422.28	STEPHENS, INC.
SILK ROAD MEDICAL INC	82710M100	01/12/2021	415	24,548.95	0.040	16.60	J.P. MORGAN
SILK ROAD MEDICAL INC	82710M100	01/12/2021	342	20,203.65	0.040	13.68	Liquidnet

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
TWIST BIOSCIENCE CORP	90184D100	01/12/2021	905	147,326.31	0.040	36.20	J.P. MORGAN
VERTEX INC - CLASS A	92538J106	01/12/2021	2,504	75,124.76	0.040	100.16	NEEDHAM AND CO.
CERENCE INC	156727109	01/13/2021	1,684	173,780.38	0.040	67.36	ISI Group
JACK IN THE BOX INC	466367109	01/13/2021	1,216	116,564.30	0.040	48.64	ISLAND TRADING
PACTIV EVERGREEN INC	69526K105	01/13/2021	14,499	239,758.36	0.040	579.96	ROBERT W. BAIRD & CO.
PACTIV EVERGREEN INC	69526K105	01/13/2021	2,406	39,410.28	0.040	96.24	Liquidnet
PACTIV EVERGREEN INC	69526K105	01/13/2021	1,246	20,434.40	0.040	49.84	Liquidnet
SILK ROAD MEDICAL INC	82710M100	01/13/2021	1,420	78,486.95	0.040	56.80	ITG Algo Desk
SILK ROAD MEDICAL INC	82710M100	01/13/2021	419	22,521.25	0.040	16.76	Liquidnet
TWIST BIOSCIENCE CORP	90184D100	01/13/2021	536	88,091.39	0.040	21.44	J.P. MORGAN
VITAL FARMS INC	92847W103	01/13/2021	1,731	45,567.88	0.040	69.24	GOLDMAN SACHS
JACK IN THE BOX INC	466367109	01/14/2021	938	90,302.48	0.040	37.52	ISLAND TRADING
PACTIV EVERGREEN INC	69526K105	01/14/2021	7,325	119,251.73	0.040	293.00	ROBERT W. BAIRD & CO.
VITAL FARMS INC	92847W103	01/14/2021	3,779	97,538.26	0.040	151.16	GOLDMAN SACHS
CERENCE INC	156727109	01/15/2021	2,140	252,316.06	0.040	85.60	ISI Group
CERENCE INC	156727109	01/15/2021	1,037	121,199.38	0.040	41.48	Liquidnet
SAREPTA THERAPEUTICS INC	803607100	01/15/2021	2,927	267,505.85	0.040	117.08	William Blair & Company LLC
SAREPTA THERAPEUTICS INC	803607100	01/15/2021	641	58,000.89	0.040	25.64	Liquidnet
VITAL FARMS INC	92847W103	01/15/2021	3,519	90,418.24	0.040	140.76	ITG Algo Desk
VITAL FARMS INC	92847W103	01/19/2021	5,838	151,215.88	0.040	233.52	ITG Algo Desk
JACK IN THE BOX INC	466367109	01/20/2021	391	40,337.75	0.040	15.64	ISLAND TRADING
VITAL FARMS INC	92847W103	01/20/2021	2,050	50,433.28	0.040	82.00	ITG Algo Desk

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
VITAL FARMS INC	92847W103	01/20/2021	1,415	34,971.73	0.040	56.60	Liquidnet
BRINKER INTERNATIONAL INC	109641100	01/21/2021	11,102	685,842.70	0.040	444.08	ISLAND TRADING
JACK IN THE BOX INC	466367109	01/21/2021	2,706	277,604.48	0.040	108.24	STEPHENS, INC.
INTRA-CELLULAR THERAPIES INC	46116X101	01/22/2021	20,180	663,849.35	0.040	807.20	ITG Algo Desk
JACK IN THE BOX INC	466367109	01/22/2021	3,782	377,097.93	0.040	151.28	STEPHENS, INC.
KONTOOR BRANDS INC	50050N103	01/25/2021	5,322	217,693.75	0.040	212.88	Piper Jaffray & Co.
PALOMAR HOLDINGS INC	69753M105	01/25/2021	942	93,288.80	0.040	37.68	ITG Algo Desk
REALREAL INC/THE	88339P101	01/25/2021	6,736	188,975.11	0.040	269.44	Piper Jaffray & Co.
KONTOOR BRANDS INC	50050N103	01/26/2021	1,437	57,882.79	0.040	57.48	ITG Algo Desk
PALOMAR HOLDINGS INC	69753M105	01/26/2021	2,475	242,875.46	0.040	99.00	ITG Algo Desk
SILVERGATE CAPITAL CORP-CL A	82837P408	01/26/2021	2,126	186,029.89	0.040	85.04	Compass Capital
IOVANCE BIOTHERAPEUTICS INC	462260100	01/27/2021	3,717	163,648.36	0.040	148.68	COWEN AND CO.
PALOMAR HOLDINGS INC	69753M105	01/27/2021	5,080	498,341.90	0.040	203.20	ITG Algo Desk
TELADOC HEALTH INC	87918A105	01/27/2021	1,765	488,922.65	0.040	70.60	ISI Group
TG THERAPEUTICS INC	88322Q108	01/27/2021	6,625	322,629.55	0.040	265.00	J.P. MORGAN
TWIST BIOSCIENCE CORP	90184D100	01/27/2021	944	152,279.76	0.040	37.76	ITG Algo Desk
IOVANCE BIOTHERAPEUTICS INC	462260100	01/28/2021	2,988	130,717.83	0.040	119.52	ITG Algo Desk
MEDALLIA INC	584021109	01/28/2021	2,926	127,621.88	0.040	117.04	Piper Jaffray & Co.
TG THERAPEUTICS INC	88322Q108	01/28/2021	5,864	278,153.56	0.040	234.56	J.P. MORGAN
ARGENX SE - ADR	04016X101	01/29/2021	720	209,781.86	0.040	28.80	ITG Algo Desk
BIOHAVEN PHARMACEUTICAL HOLD	G11196105	01/29/2021	1,280	111,804.29	0.040	51.20	ITG Algo Desk
ELASTIC NV	N14506104	01/29/2021	624	94,950.27	0.040	24.96	ITG Algo Desk
IOVANCE BIOTHERAPEUTICS INC	462260100	01/29/2021	1,829	80,734.62	0.040	73.16	ITG Algo Desk

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
KORNIT DIGITAL LTD	M6372Q113	01/29/2021	1,969	177,353.93	0.040	78.76	ITG Algo Desk
MEDALLIA INC	584021109	01/29/2021	2,051	89,300.13	0.040	82.04	Piper Jaffray & Co.
ORTHO CLINICAL DIAGNOSTICS H	G6829J107	01/29/2021	1,675	27,877.53	0.040	67.00	ITG Algo Desk
ORTHO CLINICAL DIAGNOSTICS H	G6829J107	01/29/2021	907	14,892.94	0.040	36.28	Liquidnet
SILVERGATE CAPITAL CORP-CL A	82837P408	01/29/2021	196	18,132.23	0.040	7.84	Compass Capital
Total EQUITY				\$10,121,835.77		\$9,088.28	
Average Commission Per EQUITY						0.040	
Total Sales				\$10,121,835.77		\$9,088.28	
Average Commission Per Sales						0.040	
Total All Trades				\$19,867,823.03		\$22,612.44	
Average Commission Per Trade						0.039	

Contributions and Withdrawals Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Withdrawal						
U.S. DOLLARS	USD	1/11/2021	1/11/2021			(218.46)
U.S. DOLLARS	USD	1/12/2021	1/12/2021			(1,092.30)
U.S. DOLLARS	USD	1/15/2021	1/15/2021			(11,757.10)
U.S. DOLLARS	USD	1/20/2021	1/20/2021			(25,214.00)
U.S. DOLLARS	USD	1/20/2021	1/20/2021			(1,279.87)
Total Withdrawal						\$(39,561.73)

Income and Expense Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Dividend						
UTZ BRANDS INC	918090101	12/18/2020	1/11/2021			1,092.30
UTZ BRANDS INC	918090101	12/18/2020	1/11/2021			218.46
INNOVATIVE INDUSTRIAL PROPER	45781V101	12/30/2020	1/15/2021			8,419.60
MONOLITHIC POWER SYSTEMS INC	609839105	12/30/2020	1/15/2021			3,337.50
TFI INTERNATIONAL INC	87241L109	12/30/2020	1/15/2021			1,279.87
EXTENDED STAY AMERICA INC	30224P200	1/5/2021	1/20/2021			25,214.00
Total Dividend						\$39,561.73
Expenses						
ARGENX SE - ADR	04016X101	1/19/2021	1/19/2021			(19.20)
Total Expenses						\$(19.20)
Interest						
U.S. DOLLARS	USD	12/31/2020	1/4/2021			236.68
U.S. DOLLARS	USD	1/29/2021	1/29/2021			(0.23)
Total Interest						\$236.45

Income and Expense Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Revenue						
COMSCORE INC	20564W105	1/8/2021	1/8/2021			2,521.70
Total Revenue						\$2,521.70