

NICHOLAS INVESTMENT PARTNERS

INSTITUTIONAL PORTFOLIO MANAGEMENT

For Period Ending October 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

October 01, 2021 to October 31, 2021

Beginning Market Value	88,277,842.16
Beginning Accrued Income	25,184.86
Beginning Portfolio Value	88,303,027.02
Contributions	0.00
Withdrawals	(76,654.65)
Gain (Loss)	4,360,329.14
Interest and Dividends	76,910.70
Net Accrued Income	(24,938.63)
Ending Market Value	92,638,427.35
Ending Accrued Income	246.23
Ending Portfolio Value	92,638,673.58
Total Portfolio	5.00%
Total Net Of Fees	4.97%
Russell 2000 Growth TR	4.68%
Total Investment Return	\$4,412,301.21

Selected Period Performance

Sector	Market Value	1 Month	QTD	3 Month	YTD	1 Year	3 Year	5 Year	ITD
Total Portfolio	\$92,638,674	5.00%	5.00%	5.79%	16.15%	48.30%	32.29%	27.59%	17.83%
Total Portfolio Net of Fees	\$92,638,674	4.97%	4.97%	5.70%	15.82%	47.80%	31.83%	27.14%	17.40%
Russell 2000 Growth TR		4.68%	4.68%	2.50%	7.64%	38.45%	18.63%	17.89%	12.29%

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	1,564,536.01	1,564,536.01	1.00	1,564,536.01	1.69	-
Total Cash		\$1,564,536.01		\$1,564,536.01	1.69	-
Equity						
Communication Services						
CARDLYTICS INC	1,464.00	57,109.55	78.66	115,158.24	0.12	58,048.69
Total Communication Services		\$57,109.55		\$115,158.24	0.12	\$58,048.69
Consumer Discretionary						
RED ROCK RESORTS INC-CLASS A	60,606.00	2,270,469.39	54.41	3,297,572.46	3.56	1,027,103.07
STEVEN MADDEN LTD	51,108.00	1,795,792.38	45.10	2,304,970.80	2.49	509,178.42
BOOT BARN HOLDINGS INC	19,835.00	1,589,133.26	104.49	2,072,559.15	2.24	483,425.89
CLARUS CORP	57,144.00	1,165,171.54	27.58	1,576,031.53	1.70	410,859.99
CALLAWAY GOLF COMPANY	54,955.00	1,109,151.03	27.05	1,486,532.75	1.60	377,381.72
KONTOOR BRANDS INC	25,671.00	1,067,046.47	53.00	1,360,563.00	1.47	293,516.53
SCIENTIFIC GAMES CORP	11,324.00	870,885.18	80.05	906,486.20	0.98	35,601.02
CHEGG INC	10,460.00	712,275.20	59.44	621,742.40	0.67	(90,532.80)
GOLDEN ENTERTAINMENT INC	11,285.00	354,482.70	51.97	586,481.45	0.63	231,998.75
Total Consumer Discretionary		\$10,934,407.15		\$14,212,939.74	15.34	\$3,278,532.59

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Consumer Staples						
BEAUTY HEALTH CO/THE	27,818.00	691,991.76	27.47	764,160.46	0.82	72,168.70
Total Consumer Staples		\$691,991.76		\$764,160.46	0.82	\$72,168.70
Energy						
CHESAPEAKE ENERGY CORP	10,584.00	668,515.86	63.74	674,624.16	0.73	6,108.30
Total Energy		\$668,515.86		\$674,624.16	0.73	\$6,108.30
Financials						
WESTERN ALLIANCE BANCORP	23,716.00	1,732,823.13	116.09	2,753,190.44	2.97	1,020,367.31
PACWEST BANCORP	33,599.00	1,406,743.85	47.47	1,594,944.53	1.72	188,200.68
SILVERGATE CAPITAL CORP-CL A	7,184.00	811,228.55	156.62	1,125,158.08	1.21	313,929.53
BANC OF CALIFORNIA INC	34,193.00	699,593.10	20.33	695,143.69	0.75	(4,449.41)
FIRST INTERSTATE BANC SYS-A	15,797.00	665,709.13	41.57	656,681.29	0.71	(9,027.84)
TEXAS CAPITAL BANCSHARES INC	7,273.00	453,325.25	60.60	440,743.80	0.48	(12,581.45)
Total Financials		\$5,769,423.01		\$7,265,861.83	7.84	\$1,496,438.82
Health Care						
REPLIGEN CORP	8,159.00	681,114.43	290.50	2,370,189.50	2.56	1,689,075.07

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Health Care						
BIOHAVEN PHARMACEUTICAL HOLD	14,095.00	744,917.46	142.32	2,006,000.40	2.17	1,261,082.94
INTRA-CELLULAR THERAPIES INC	39,995.00	1,477,397.55	43.07	1,722,584.65	1.86	245,187.10
MIRATI THERAPEUTICS INC	7,888.00	1,342,834.93	189.02	1,490,989.76	1.61	148,154.83
INSTIL BIO INC	57,946.00	1,208,100.34	20.37	1,180,360.02	1.27	(27,740.32)
TG THERAPEUTICS INC	37,258.00	1,151,277.79	31.22	1,163,194.76	1.26	11,916.97
BRIDGEBIO PHARMA INC	22,165.00	1,067,265.69	49.38	1,094,507.70	1.18	27,242.01
NEOGENOMICS INC	21,686.00	421,341.42	46.00	997,556.00	1.08	576,214.58
TWIST BIOSCIENCE CORP	8,262.00	715,770.56	118.80	981,525.60	1.06	265,755.04
ARENA PHARMACEUTICALS INC	16,296.00	1,115,608.02	57.39	935,227.44	1.01	(180,380.58)
ALX ONCOLOGY HOLDINGS INC	15,314.00	1,140,065.56	56.04	858,196.56	0.93	(281,869.00)
ESTABLISHMENT LABS HOLDINGS	9,455.00	768,204.42	81.54	770,960.70	0.83	2,756.28
KRYSTAL BIOTECH INC	15,321.00	666,830.66	50.09	767,428.89	0.83	100,598.23
AVANTOR INC	18,506.00	452,677.73	40.38	747,272.28	0.81	294,594.55
SOMALOGIC INC	56,863.00	692,233.04	12.73	723,865.99	0.78	31,632.95
ARGENX SE - ADR	2,367.00	334,684.95	301.96	714,739.32	0.77	380,054.37
DERMTECH INC	25,725.00	914,777.50	27.35	703,578.75	0.76	(211,198.75)
ALPHA TEKNOVA INC	29,362.00	561,547.78	22.99	675,032.38	0.73	113,484.60
GUARDANT HEALTH INC	5,495.00	477,638.89	116.79	641,761.05	0.69	164,122.16
SCHRODINGER INC	10,328.00	706,587.03	54.58	563,702.24	0.61	(142,884.79)

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Health Care						
INSULET CORP	1,697.00	288,005.70	310.02	526,103.94	0.57	238,098.24
OAK STREET HEALTH INC	10,639.00	496,851.64	47.23	502,479.97	0.54	5,628.33
MAXCYTE INC	41,700.00	645,382.39	11.24	468,708.00	0.51	(176,674.39)
ASCENDIS PHARMA A/S - ADR	3,059.00	515,329.74	151.61	463,774.99	0.50	(51,554.75)
SINGULAR GENOMICS SYSTEMS IN	27,208.00	712,621.42	13.85	376,830.80	0.41	(335,790.62)
VERVE THERAPEUTICS INC	5,259.00	267,220.49	46.39	243,965.01	0.26	(23,255.48)
TALIS BIOMEDICAL CORP	31,071.00	497,136.00	5.35	166,229.85	0.18	(330,906.15)
SONENDO INC	10,459.00	125,508.00	9.20	96,222.80	0.10	(29,285.20)
WEREWOLF THERAPEUTICS INC	5,908.00	109,859.54	15.67	92,578.36	0.10	(17,281.18)
Total Health Care		\$20,298,790.67		\$24,045,567.71	25.96	\$3,746,777.04

Industrials

KORNIT DIGITAL LTD	26,734.00	1,561,278.84	167.28	4,472,063.52	4.83	2,910,784.68
WILLSCOT MOBILE MINI HOLDING	69,048.00	1,619,425.48	34.75	2,399,418.00	2.59	779,992.52
CHART INDUSTRIES INC	13,299.00	1,829,288.54	177.52	2,360,838.48	2.55	531,549.94
TFI INTERNATIONAL INC	18,364.00	1,621,345.61	110.83	2,035,282.12	2.20	413,936.51
AMERESCO INC-CL A	23,499.00	1,091,371.05	82.13	1,929,972.87	2.08	838,601.82
FEDERAL SIGNAL CORP	29,301.00	1,216,012.06	42.81	1,254,375.81	1.35	38,363.75
REGAL REXNORD CORP	7,400.00	1,028,490.82	152.33	1,127,242.00	1.22	98,751.18

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Industrials						
JOHN BEAN TECHNOLOGIES CORP	6,172.00	921,917.14	147.75	911,913.00	0.98	(10,004.14)
CACI INTERNATIONAL INC -CL A	2,558.00	664,675.18	287.64	735,783.12	0.79	71,107.94
ENERGY RECOVERY INC	30,014.00	502,610.28	20.32	609,884.48	0.66	107,274.20
BYRNA TECHNOLOGIES INC	21,329.00	485,827.25	16.85	359,393.65	0.39	(126,433.60)
Total Industrials		\$12,542,242.25		\$18,196,167.05	19.64	\$5,653,924.80
Information Technology						
LATTICE SEMICONDUCTOR CORP	57,633.00	1,550,946.11	69.44	4,002,035.52	4.32	2,451,089.41
MONOLITHIC POWER SYSTEMS INC	7,074.00	1,056,553.37	525.46	3,717,104.04	4.01	2,660,550.67
ELASTIC NV	14,562.00	1,356,102.68	173.51	2,526,652.62	2.73	1,170,549.94
BILL.COM HOLDINGS INC	6,037.00	958,673.03	294.31	1,776,749.47	1.92	818,076.44
EVERBRIDGE INC	10,379.00	1,300,699.11	159.31	1,653,478.49	1.78	352,779.38
FIVE9 INC	9,371.00	1,151,579.50	158.01	1,480,711.71	1.60	329,132.21
VERRA MOBILITY CORP	88,680.00	1,355,599.11	14.88	1,319,558.40	1.42	(36,040.71)
SMARTSHEET INC-CLASS A	18,180.00	1,322,988.06	69.01	1,254,601.80	1.35	(68,386.26)
DESCARTES SYSTEMS GRP/THE	11,264.00	714,669.88	81.77	921,057.28	0.99	206,387.40
908 DEVICES INC	13,060.00	529,480.27	32.90	429,674.00	0.46	(99,806.27)
COUPA SOFTWARE INC	1,075.00	280,983.29	227.70	244,777.50	0.26	(36,205.79)
Total Information Technology		\$11,578,274.41		\$19,326,400.83	20.86	\$7,748,126.42

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Materials						
ELEMENT SOLUTIONS INC	119,912.00	2,367,679.32	22.71	2,723,201.52	2.94	355,522.20
Total Materials		\$2,367,679.32		\$2,723,201.52	2.94	\$355,522.20
Real Estate						
INNOVATIVE INDUSTRIAL PROPER	9,053.00	1,221,628.85	263.09	2,381,753.77	2.57	1,160,124.92
APPLE HOSPITALITY REIT INC	43,903.00	679,742.59	15.71	689,716.13	0.74	9,973.54
UMH PROPERTIES INC	28,335.00	695,374.50	23.94	678,339.90	0.73	(17,034.60)
Total Real Estate		\$2,596,745.94		\$3,749,809.80	4.05	\$1,153,063.86
Total Equity		\$67,505,179.92		\$91,073,891.34	98.31	\$23,568,711.42
Total Portfolio		\$69,069,715.93		\$92,638,427.35	100.00	\$23,568,711.42

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Buy						
SOMALOGIC INC	83444K105	10/1/2021	10/5/2021	3,161.00	11.87	(37,648.14)
SOMALOGIC INC	83444K105	10/4/2021	10/6/2021	1,796.00	11.58	(20,867.36)
ASCENDIS PHARMA A/S - ADR	04351P101	10/7/2021	10/12/2021	1,571.00	167.46	(263,138.89)
KRYSTAL BIOTECH INC	501147102	10/7/2021	10/12/2021	1,092.00	51.86	(56,676.77)
ASCENDIS PHARMA A/S - ADR	04351P101	10/8/2021	10/13/2021	1,488.00	169.44	(252,190.85)
KRYSTAL BIOTECH INC	501147102	10/8/2021	10/13/2021	1,057.00	51.41	(54,385.93)
VERRA MOBILITY CORP	92511U102	10/8/2021	10/13/2021	21,554.00	15.18	(327,995.84)
FIRST INTERSTATE BANCYS-A	32055Y201	10/11/2021	10/13/2021	10,713.00	42.23	(452,818.16)
VERRA MOBILITY CORP	92511U102	10/11/2021	10/13/2021	9,914.00	14.99	(149,033.20)
FIRST INTERSTATE BANCYS-A	32055Y201	10/12/2021	10/14/2021	5,084.00	41.83	(212,890.97)
CHESAPEAKE ENERGY CORP	165167735	10/18/2021	10/20/2021	3,188.00	63.37	(202,162.56)
BANC OF CALIFORNIA INC	05990K106	10/25/2021	10/27/2021	10,041.00	20.48	(206,039.31)
PACWEST BANCORP	695263103	10/25/2021	10/27/2021	7,428.00	48.15	(357,982.06)
BANC OF CALIFORNIA INC	05990K106	10/26/2021	10/28/2021	6,901.00	20.71	(143,180.57)
KONTOOR BRANDS INC	50050N103	10/26/2021	10/28/2021	5,913.00	54.92	(324,983.21)
BANC OF CALIFORNIA INC	05990K106	10/27/2021	10/29/2021	8,936.00	20.19	(180,761.88)
BANC OF CALIFORNIA INC	05990K106	10/27/2021	10/29/2021	929.00	20.59	(19,165.27)
CLARUS CORP	18270P109	10/27/2021	10/29/2021	14,892.00	27.00	(402,084.00)

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
BANC OF CALIFORNIA INC	05990K106	10/28/2021	11/1/2021	4,089.00	20.26	(83,019.78)
BANC OF CALIFORNIA INC	05990K106	10/29/2021	11/2/2021	3,297.00	20.41	(67,426.29)
SONENDO INC	835431107	10/29/2021	11/2/2021	20,918.00	12.00	(251,016.00)
Total Buy						\$(4,065,467.04)

Sell

KALVISTA PHARMACEUTICALS INC	483497103	10/1/2021	10/5/2021	(639.00)	17.29	11,024.42
KALVISTA PHARMACEUTICALS INC	483497103	10/1/2021	10/5/2021	(639.00)	17.21	10,968.38
KALVISTA PHARMACEUTICALS INC	483497103	10/4/2021	10/6/2021	(852.00)	17.20	14,623.06
KALVISTA PHARMACEUTICALS INC	483497103	10/4/2021	10/6/2021	(852.00)	17.02	14,462.63
KALVISTA PHARMACEUTICALS INC	483497103	10/5/2021	10/7/2021	(573.00)	17.17	9,814.01
AMYRIS INC	03236M200	10/6/2021	10/8/2021	(30,396.00)	12.03	364,531.28
KALVISTA PHARMACEUTICALS INC	483497103	10/6/2021	10/8/2021	(636.00)	17.01	10,790.89
AMYRIS INC	03236M200	10/7/2021	10/12/2021	(6,790.00)	12.37	83,748.11
KALVISTA PHARMACEUTICALS INC	483497103	10/7/2021	10/12/2021	(903.00)	17.33	15,613.06
SQUARESPACE INC - CLASS A	85225A107	10/7/2021	10/12/2021	(536.00)	36.57	19,579.66
AMYRIS INC	03236M200	10/8/2021	10/13/2021	(2,715.00)	12.06	32,621.64
CHEGG INC	163092109	10/8/2021	10/13/2021	(1,828.00)	64.61	118,039.94
KALVISTA PHARMACEUTICALS INC	483497103	10/8/2021	10/13/2021	(120.00)	17.50	2,095.61
PRIMO WATER CORP	74167P108	10/8/2021	10/13/2021	(10,094.00)	16.28	163,897.46

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
AMYRIS INC	03236M200	10/11/2021	10/13/2021	(777.00)	12.08	9,353.01
BERKELEY LIGHTS INC	084310101	10/11/2021	10/13/2021	(5,067.00)	18.00	91,002.85
BERKELEY LIGHTS INC	084310101	10/11/2021	10/13/2021	(5,024.00)	18.71	93,777.50
CHEGG INC	163092109	10/11/2021	10/13/2021	(3,185.00)	63.18	201,103.37
KALVISTA PHARMACEUTICALS INC	483497103	10/11/2021	10/13/2021	(964.00)	17.75	17,072.93
PRIMO WATER CORP	74167P108	10/11/2021	10/13/2021	(1,772.00)	16.30	28,819.84
SQUARESPACE INC - CLASS A	85225A107	10/11/2021	10/13/2021	(292.00)	34.53	10,070.56
TURNING POINT THERAPEUTICS I	90041T108	10/11/2021	10/13/2021	(2,987.00)	46.33	138,264.53
TURNING POINT THERAPEUTICS I	90041T108	10/11/2021	10/13/2021	(820.00)	46.15	37,810.17
KALVISTA PHARMACEUTICALS INC	483497103	10/12/2021	10/14/2021	(1,064.00)	17.75	18,843.34
PRIMO WATER CORP	74167P108	10/12/2021	10/14/2021	(5,196.00)	16.17	83,819.88
SQUARESPACE INC - CLASS A	85225A107	10/12/2021	10/14/2021	(791.00)	33.56	26,510.78
TURNING POINT THERAPEUTICS I	90041T108	10/12/2021	10/14/2021	(2,400.00)	46.06	110,445.52
PRIMO WATER CORP	74167P108	10/13/2021	10/15/2021	(6,968.00)	16.04	111,506.94
SMARTSHEET INC-CLASS A	83200N103	10/13/2021	10/15/2021	(2,685.00)	65.79	176,539.19
SQUARESPACE INC - CLASS A	85225A107	10/13/2021	10/15/2021	(1,123.00)	34.40	38,590.68
PRIMO WATER CORP	74167P108	10/14/2021	10/18/2021	(8,082.00)	16.07	129,588.55
SQUARESPACE INC - CLASS A	85225A107	10/14/2021	10/18/2021	(364.00)	35.91	13,056.72
PRIMO WATER CORP	74167P108	10/15/2021	10/19/2021	(4,305.00)	15.97	68,559.79
PRIMO WATER CORP	74167P108	10/15/2021	10/19/2021	(774.00)	16.23	12,527.13

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
CARDLYTICS INC	14161W105	10/18/2021	10/20/2021	(1,607.00)	83.67	134,392.56
WEREWOLF THERAPEUTICS INC	95075A107	10/18/2021	10/20/2021	(28.00)	16.54	461.92
WEREWOLF THERAPEUTICS INC	95075A107	10/19/2021	10/21/2021	(55.00)	16.26	892.31
WEREWOLF THERAPEUTICS INC	95075A107	10/20/2021	10/22/2021	(150.00)	16.42	2,457.44
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/21/2021	10/25/2021	(1,212.00)	60.81	73,646.80
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/21/2021	10/25/2021	(411.00)	60.85	24,993.07
WEREWOLF THERAPEUTICS INC	95075A107	10/21/2021	10/25/2021	(87.00)	16.48	1,429.96
WEREWOLF THERAPEUTICS INC	95075A107	10/21/2021	10/25/2021	(119.00)	16.51	1,959.92
CARDLYTICS INC	14161W105	10/22/2021	10/26/2021	(2,127.00)	82.02	174,368.66
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/22/2021	10/26/2021	(3,341.00)	61.30	204,668.62
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/22/2021	10/26/2021	(6,125.00)	61.03	373,531.83
WEREWOLF THERAPEUTICS INC	95075A107	10/22/2021	10/26/2021	(12.00)	16.30	195.12
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/25/2021	10/27/2021	(95.00)	60.75	5,767.42
WEREWOLF THERAPEUTICS INC	95075A107	10/25/2021	10/27/2021	(60.00)	16.02	958.57
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/26/2021	10/28/2021	(1,859.00)	60.85	113,038.70
WEREWOLF THERAPEUTICS INC	95075A107	10/26/2021	10/28/2021	(1,325.00)	15.80	20,881.89
WEREWOLF THERAPEUTICS INC	95075A107	10/26/2021	10/28/2021	(141.00)	16.21	2,279.62
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/28/2021	11/1/2021	(6,816.00)	60.95	415,167.94
WEREWOLF THERAPEUTICS INC	95075A107	10/28/2021	11/1/2021	(44.00)	16.04	704.22
KORNIT DIGITAL LTD	M6372Q113	10/29/2021	11/2/2021	(1,953.00)	166.19	324,495.73

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
SONENDO INC	835431107	10/29/2021	11/2/2021	(10,459.00)	9.35	97,505.62
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/29/2021	11/2/2021	(2,950.00)	61.28	180,652.07
WEREWOLF THERAPEUTICS INC	95075A107	10/29/2021	11/2/2021	(159.00)	16.12	2,556.03
Total Sell						\$4,446,079.45

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
Purchases							
EQUITY							
SOMALOGIC INC	83444K105	10/01/2021	3,161	37,521.70	0.040	126.44	COWEN AND CO.
SOMALOGIC INC	83444K105	10/04/2021	1,796	20,795.52	0.040	71.84	COWEN AND CO.
ASCENDIS PHARMA A/S - ADR	04351P101	10/07/2021	1,571	263,076.05	0.040	62.84	J.P. MORGAN
KRYSTAL BIOTECH INC	501147102	10/07/2021	1,092	56,633.09	0.040	43.68	COWEN AND CO.
ASCENDIS PHARMA A/S - ADR	04351P101	10/08/2021	1,488	252,131.33	0.040	59.52	J.P. MORGAN
KRYSTAL BIOTECH INC	501147102	10/08/2021	1,057	54,343.65	0.040	42.28	COWEN AND CO.
VERRA MOBILITY CORP	92511U102	10/08/2021	21,554	327,133.68	0.040	862.16	William Blair & Company LLC
FIRST INTERSTATE BANCYS-A	32055Y201	10/11/2021	10,713	452,389.64	0.040	428.52	Piper Jaffray & Co.
VERRA MOBILITY CORP	92511U102	10/11/2021	9,914	148,636.64	0.040	396.56	William Blair & Company LLC
FIRST INTERSTATE BANCYS-A	32055Y201	10/12/2021	5,084	212,687.61	0.040	203.36	Piper Jaffray & Co.
CHESAPEAKE ENERGY CORP	165167735	10/18/2021	3,188	202,035.04	0.040	127.52	MKM PARTNERS
BANC OF CALIFORNIA INC	05990K106	10/25/2021	10,041	205,637.67	0.040	401.64	JANNEY CAPITAL MARKETS
PACWEST BANCORP	695263103	10/25/2021	7,428	357,684.94	0.040	297.12	JANNEY CAPITAL MARKETS
BANC OF CALIFORNIA INC	05990K106	10/26/2021	6,901	142,904.53	0.040	276.04	JANNEY CAPITAL MARKETS
KONTOOR BRANDS INC	50050N103	10/26/2021	5,913	324,746.69	0.040	236.52	UBS SECURITIES LLC
BANC OF CALIFORNIA INC	05990K106	10/27/2021	929	19,128.11	0.040	37.16	Liquidnet
BANC OF CALIFORNIA INC	05990K106	10/27/2021	8,936	180,404.44	0.040	357.44	JANNEY CAPITAL MARKETS

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
CLARUS CORP	18270P109	10/27/2021	14,892	402,084.00	0.000	0.00	BOFA
BANC OF CALIFORNIA INC	05990K106	10/28/2021	4,089	82,856.22	0.040	163.56	JANNEY CAPITAL MARKETS
BANC OF CALIFORNIA INC	05990K106	10/29/2021	3,297	67,294.41	0.040	131.88	JANNEY CAPITAL MARKETS
SONENDO INC	835431107	10/29/2021	20,918	251,016.00	0.000	0.00	BOFA
Total EQUITY				\$4,061,140.95		\$4,326.08	
Average Commission Per EQUITY						0.030	
Total Purchases				\$4,061,140.95		\$4,326.08	
Average Commission Per Purchases						0.030	

Sales

EQUITY							
KALVISTA PHARMACEUTICALS INC	483497103	10/01/2021	639	10,994.00	0.040	25.56	Liquidnet
KALVISTA PHARMACEUTICALS INC	483497103	10/01/2021	639	11,050.04	0.040	25.56	JONES TRADING
KALVISTA PHARMACEUTICALS INC	483497103	10/04/2021	852	14,657.21	0.040	34.08	NEEDHAM AND CO.
KALVISTA PHARMACEUTICALS INC	483497103	10/04/2021	852	14,496.78	0.040	34.08	Liquidnet
KALVISTA PHARMACEUTICALS INC	483497103	10/05/2021	573	9,836.98	0.040	22.92	Liquidnet
AMYRIS INC	03236M200	10/06/2021	30,396	365,748.99	0.040	1,215.84	GOLDMAN SACHS
KALVISTA PHARMACEUTICALS INC	483497103	10/06/2021	636	10,816.39	0.040	25.44	JONES TRADING
AMYRIS INC	03236M200	10/07/2021	6,790	84,020.14	0.040	271.60	GOLDMAN SACHS
KALVISTA PHARMACEUTICALS INC	483497103	10/07/2021	903	15,649.26	0.040	36.12	JONES TRADING
SQUARESPACE INC - CLASS A	85225A107	10/07/2021	536	19,601.20	0.040	21.44	STIFEL NICOLAUS
AMYRIS INC	03236M200	10/08/2021	2,715	32,730.41	0.040	108.60	GOLDMAN SACHS

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
CHEGG INC	163092109	10/08/2021	1,828	118,113.66	0.040	73.12	GOLDMAN SACHS
KALVISTA PHARMACEUTICALS INC	483497103	10/08/2021	120	2,100.42	0.040	4.80	JONES TRADING
PRIMO WATER CORP	74167P108	10/08/2021	10,094	164,302.06	0.040	403.76	ISI Group
AMYRIS INC	03236M200	10/11/2021	777	9,384.14	0.040	31.08	GOLDMAN SACHS
BERKELEY LIGHTS INC	084310101	10/11/2021	5,067	91,206.00	0.040	202.68	Liquidnet
BERKELEY LIGHTS INC	084310101	10/11/2021	5,024	93,978.94	0.040	200.96	MORGAN STANLEY
CHEGG INC	163092109	10/11/2021	3,185	201,231.80	0.040	127.40	William Blair & Company LLC
KALVISTA PHARMACEUTICALS INC	483497103	10/11/2021	964	17,111.58	0.040	38.56	JONES TRADING
PRIMO WATER CORP	74167P108	10/11/2021	1,772	28,890.87	0.040	70.88	ISI Group
SQUARESPACE INC - CLASS A	85225A107	10/11/2021	292	10,082.29	0.040	11.68	STIFEL NICOLAUS
TURNING POINT THERAPEUTICS I	90041T108	10/11/2021	2,987	138,384.72	0.040	119.48	Leerink Swann
TURNING POINT THERAPEUTICS I	90041T108	10/11/2021	820	37,843.16	0.040	32.80	Liquidnet
KALVISTA PHARMACEUTICALS INC	483497103	10/12/2021	1,064	18,886.00	0.040	42.56	JONES TRADING
PRIMO WATER CORP	74167P108	10/12/2021	5,196	84,028.15	0.040	207.84	ISI Group
SQUARESPACE INC - CLASS A	85225A107	10/12/2021	791	26,542.56	0.040	31.64	STIFEL NICOLAUS
TURNING POINT THERAPEUTICS I	90041T108	10/12/2021	2,400	110,542.08	0.040	96.00	Leerink Swann
PRIMO WATER CORP	74167P108	10/13/2021	6,968	111,786.23	0.040	278.72	ISI Group
SMARTSHEET INC-CLASS A	83200N103	10/13/2021	2,685	176,647.49	0.040	107.40	STIFEL NICOLAUS
SQUARESPACE INC - CLASS A	85225A107	10/13/2021	1,123	38,635.80	0.040	44.92	STIFEL NICOLAUS
PRIMO WATER CORP	74167P108	10/14/2021	8,082	129,912.49	0.040	323.28	ISI Group
SQUARESPACE INC - CLASS A	85225A107	10/14/2021	364	13,071.35	0.040	14.56	STIFEL NICOLAUS
PRIMO WATER CORP	74167P108	10/15/2021	4,305	68,732.34	0.040	172.20	ISI Group

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
PRIMO WATER CORP	74167P108	10/15/2021	774	12,558.15	0.040	30.96	Liquidnet
CARDLYTICS INC	14161W105	10/18/2021	1,607	134,457.53	0.040	64.28	STIFEL NICOLAUS
WEREWOLF THERAPEUTICS INC	95075A107	10/18/2021	28	463.04	0.040	1.12	JONES TRADING
WEREWOLF THERAPEUTICS INC	95075A107	10/19/2021	55	894.51	0.040	2.20	JONES TRADING
WEREWOLF THERAPEUTICS INC	95075A107	10/20/2021	150	2,463.45	0.040	6.00	JONES TRADING
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/21/2021	1,212	73,695.66	0.040	48.48	Liquidnet
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/21/2021	411	25,009.64	0.040	16.44	JANNEY CAPITAL MARKETS
WEREWOLF THERAPEUTICS INC	95075A107	10/21/2021	119	1,964.69	0.040	4.76	Liquidnet
WEREWOLF THERAPEUTICS INC	95075A107	10/21/2021	87	1,433.45	0.040	3.48	JONES TRADING
CARDLYTICS INC	14161W105	10/22/2021	2,127	174,454.63	0.040	85.08	NEEDHAM AND CO.
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/22/2021	6,125	373,778.74	0.040	245.00	JANNEY CAPITAL MARKETS
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/22/2021	3,341	204,803.30	0.040	133.64	Liquidnet
WEREWOLF THERAPEUTICS INC	95075A107	10/22/2021	12	195.60	0.040	0.48	JONES TRADING
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/25/2021	95	5,771.25	0.040	3.80	JANNEY CAPITAL MARKETS
WEREWOLF THERAPEUTICS INC	95075A107	10/25/2021	60	960.97	0.040	2.40	JONES TRADING
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/26/2021	1,859	113,113.64	0.040	74.36	JANNEY CAPITAL MARKETS
WEREWOLF THERAPEUTICS INC	95075A107	10/26/2021	1,325	20,935.00	0.040	53.00	Liquidnet
WEREWOLF THERAPEUTICS INC	95075A107	10/26/2021	141	2,285.27	0.040	5.64	JONES TRADING
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/28/2021	6,816	415,442.70	0.040	272.64	JANNEY CAPITAL MARKETS
WEREWOLF THERAPEUTICS INC	95075A107	10/28/2021	44	705.98	0.040	1.76	JONES TRADING

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
KORNIT DIGITAL LTD	M6372Q113	10/29/2021	1,953	324,575.51	0.040	78.12	STIFEL NICOLAUS
SONENDO INC	835431107	10/29/2021	10,459	97,819.89	0.030	313.77	JONES TRADING
TEXAS CAPITAL BANCSHARES INC	88224Q107	10/29/2021	2,950	180,770.99	0.040	118.00	JANNEY CAPITAL MARKETS
WEREWOLF THERAPEUTICS INC	95075A107	10/29/2021	159	2,562.40	0.040	6.36	JONES TRADING
Total EQUITY				\$4,452,131.51		\$6,029.33	
Average Commission Per EQUITY						0.039	
Total Sales				\$4,452,131.51		\$6,029.33	
Average Commission Per Sales						0.039	
Total All Trades				\$8,513,272.46		\$10,355.41	
Average Commission Per Trade						0.035	

Contributions and Withdrawals Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Withdrawal						
U.S. DOLLARS	USD	10/6/2021	10/6/2021			(51,726.00)
U.S. DOLLARS	USD	10/15/2021	10/15/2021			(24,489.62)
U.S. DOLLARS	USD	10/18/2021	10/18/2021			(439.03)
Total Withdrawal						\$(76,654.65)

Income and Expense Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Dividend						
REGAL REXNORD CORP	758750103	10/5/2021	10/5/2021			51,726.00
INNOVATIVE INDUSTRIAL PROPER	45781V101	9/29/2021	10/15/2021			13,579.50
MONOLITHIC POWER SYSTEMS INC	609839105	9/29/2021	10/15/2021			4,244.40
REGAL REXNORD CORP	758750103	9/30/2021	10/15/2021			2,442.00
TFI INTERNATIONAL INC	87241L109	9/29/2021	10/15/2021			4,223.72
APPLE HOSPITALITY REIT INC	03784Y200	9/29/2021	10/18/2021			439.03
Total Dividend						\$76,654.65
Interest						
U.S. DOLLARS	USD	9/30/2021	9/30/2021			(0.16)
U.S. DOLLARS	USD	9/30/2021	10/1/2021			256.21
Total Interest						\$256.05